

# WISCONSIN



# 1848

## **SCHEDULE OF INVESTMENTS**

**As of December 31, 2019**

**SWIB** STATE OF WISCONSIN  
INVESTMENT BOARD



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# Table of Contents

The State of Wisconsin Investment Board (SWIB) is the state agency responsible for investing the assets of the Wisconsin Retirement System (WRS), which includes the Core Retirement Investment Trust Fund and the Variable Retirement Investment Trust Fund. Investments are made according to the purpose and risk profile of each trust fund. This document includes a listing of the investments as of December 31, 2019. The 2019 Retirement Funds Annual Report, which provides additional financial information, is available online at [www.swib.state.wi.us](http://www.swib.state.wi.us) or by contacting SWIB.

<b>Core Retirement Investment Trust Fund</b>	
Equities	1
Fixed Income	69
Limited Partnerships	257
Multi-Asset	266
Real Estate (Directly Owned)	267
Preferred Securities	268
Convertible Securities	270
To Be Announced Securities	271
Foreign Currency Contracts	272
Option Contracts	273
Futures Contracts	275
Swaps	277
<b>Variable Retirement Investment Trust Fund</b>	
Equities	278
Preferred Securities	348
Foreign Currency Contracts	349
Futures Contracts	350
<b>WRS Largest Equity &amp; Fixed Income Holdings</b>	351

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**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
1&1 DRILLISCH AG.....	2,116	\$ 54,345
2U INC.....	94,178	2,259,330
3I GROUP PLC.....	1,352,818	19,677,759
3M CO.....	831,515	146,695,876
8X8 INC.....	532,298	9,741,053
A2 MILK CO LTD.....	445,340	4,512,738
AAON INC.....	186,485	9,214,224
AAR CORP.....	100,184	4,518,298
ABB LTD.....	1,149,205	27,734,725
ABBOTT LABORATORIES.....	1,569,534	136,329,723
ABBVIE INC.....	1,402,478	124,175,402
ABC-MART INC.....	14,716	1,007,472
ABIOMED INC.....	32,413	5,529,334
ABN AMRO BANK NV.....	1,434,282	26,113,901
ACACIA COMMUNICATIONS INC.....	87,200	5,913,032
ACADIA PHARMACEUTICALS INC.....	143,104	6,121,989
ACADIA REALTY TRUST.....	387,098	10,037,451
ACADIAN CHINA A SHARES.....	89,502	86,350,894
ACCELERON PHARMA INC.....	58,554	3,104,533
ACCENTURE PLC.....	424,568	89,401,284
ACCOR SA.....	349,334	16,371,320
ACE HARDWARE INDONESIA TBK PT.....	49,669,600	5,348,886
ACHILLION PHARMACEUTICALS INC.....	177,855	1,072,466
ACI WORLDWIDE INC.....	87,000	3,295,995
ACOM CO LTD.....	243,392	1,113,097
ACS ACTIVIDADES DE CONSTRUCCIO.....	151,724	6,071,558
ACTIVISION BLIZZARD INC.....	435,266	25,863,506
ACUITY BRANDS INC.....	30,006	4,140,828
ADAMAS PHARMACEUTICALS INC.....	29,800	112,942
ADARO ENERGY TBK PT.....	20,214,500	2,264,253
ADECCO GROUP AG.....	134,633	8,511,625
ADIDAS AG.....	247,304	80,448,115
ADIENT PLC.....	132,246	2,810,228
ADMA BIOLOGICS INC.....	35,642	142,568
ADMIRAL GROUP PLC.....	87,624	2,680,285
ADOBE INC.....	489,492	161,439,357
ADVANCE AUTO PARTS INC.....	41,691	6,677,231
ADVANCE RESIDENCE INVESTMENT C.....	1,435	4,542,351
ADVANCED DISPOSAL SERVICES INC.....	177,500	5,834,425
ADVANCED ENERGY INDUSTRIES INC.....	50,430	3,590,616
ADVANCED MICRO DEVICES INC.....	1,023,858	46,954,128
ADVANTEST CORP.....	115,347	6,538,187
ADVERUM BIOTECHNOLOGIES INC.....	69,285	798,163

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
ADYEN NV.....	4,330	3,552,971
AEGEAN AIRLINES SA.....	24,422	230,275
AEGLEA BIOTHERAPEUTICS INC.....	34,500	263,580
AEGON NV.....	812,837	3,710,770
AENA SME SA.....	41,015	7,849,707
AEON CO LTD.....	583,695	12,114,323
AEON FINANCIAL SERVICE CO LTD.....	67,932	1,079,536
AEON MALL CO LTD.....	42,990	766,640
AERCAP HOLDINGS NV.....	181,328	11,146,232
AERIE PHARMACEUTICALS INC.....	55,069	1,331,018
AEROJET ROCKETDYNE HOLDINGS IN.....	145,262	6,632,663
AEROPORTS DE PARIS.....	19,182	3,791,749
AEROVIRONMENT INC.....	45,080	2,783,239
AES CORP/THE.....	507,575	10,100,743
AES GENER SA.....	378,327	82,010
AFFILIATED MANAGERS GROUP INC.....	74,905	6,347,450
AFFIMED NV.....	79,400	217,556
AFFIN BANK BHD.....	54,400	25,268
AFLAC INC.....	434,743	22,997,905
AGC INC/JAPAN.....	84,209	3,045,239
AGCO CORP.....	2,400	185,400
AGEAS SA/NV.....	206,872	12,233,024
AGENUS INC.....	136,574	555,856
AGILE GROUP HOLDINGS LTD.....	4,078,000	6,133,905
AGILENT TECHNOLOGIES INC.....	254,356	21,699,110
AGL ENERGY LTD.....	417,857	6,030,330
AGNC INVESTMENT CORP.....	405,068	7,161,602
AGNICO EAGLE MINES LIMITED.....	178,652	11,018,768
AGREE REALTY CORP.....	125,750	8,823,878
AGRICULTURAL BANK OF CHINA LTD.....	44,906,000	19,767,907
AIA GROUP LTD.....	13,764,690	144,504,690
AIB GROUP PLC.....	340,181	1,186,036
AIMMUNE THERAPEUTICS INC.....	57,970	1,940,256
AIR CANADA.....	116,391	4,354,060
AIR LIQUIDE SA.....	282,590	40,031,558
AIR LIQUIDE(L') EUR5.5(POST-SU.....	44,179	6,258,375
AIR PRODUCTS AND CHEMICALS INC.....	215,289	50,590,762
AIR TRANSPORT SERVICES GROUP I.....	369,750	8,674,335
AIR WATER INC.....	719,062	10,586,604
AIRBUS SE.....	623,207	91,277,265
AISIN SEIKI CO LTD.....	72,710	2,723,071
AJINOMOTO CO INC.....	254,696	4,253,722
AKAMAI TECHNOLOGIES INC.....	302,474	26,127,704

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
AKBANK T.A.S.....	3,677,538	5,011,735
AKCEA THERAPEUTICS INC.....	15,312	259,385
AKEBIA THERAPEUTICS INC.....	154,051	973,602
AKER BP ASA.....	45,058	1,476,757
AKERO THERAPEUTICS INC.....	6,300	139,829
AKORN INC.....	121,873	182,810
AKSIGORTA AS.....	138,758	141,999
AKZO NOBEL NV.....	243,096	24,733,414
ALAM SUTERA REALTY TBK PT.....	870,638	14,926
ALAMO GROUP INC.....	27,800	3,490,290
ALASKA AIR GROUP INC.....	2,583	174,998
ALBEMARLE CORP.....	55,551	4,057,445
ALBIREO PHARMA INC.....	13,462	342,204
ALCOA CORP.....	63,488	1,365,627
ALCON INC.....	504,796	28,566,965
ALD SA.....	62,700	974,070
ALDER BIOPHARMACEUTICALS INC.....	95,179	-
ALECTOR INC.....	12,800	220,544
ALEMBIC PHARMACEUTICALS LTD.....	14,826	118,665
ALEXANDER & BALDWIN INC.....	130,802	2,741,610
ALEXANDER FORBES GROUP HOLDING.....	2,344	930
ALEXANDRIA REAL ESTATE EQUITIE.....	294,033	47,509,852
ALEXION PHARMACEUTICALS INC.....	202,239	21,872,148
ALFA LAVAL AB.....	760,967	19,176,494
ALFA SAB DE CV.....	187,834	155,965
ALFRESA HOLDINGS CORP.....	162,949	3,340,698
ALGONQUIN POWER & UTIL CORP.....	371,725	5,265,925
ALIBABA GROUP HOLDING LTD.....	714,369	66,480,824
ALIGN TECHNOLOGY INC.....	55,477	15,480,302
ALIMENTATION COUCHE-TARD INC.....	731,158	23,235,798
ALKEM LABORATORIES LTD.....	11,242	317,188
ALKERMES PLC.....	5,930	120,972
ALLAKOS INC.....	22,657	2,160,572
ALLEGHANY CORP.....	7,560	6,044,749
ALLEGION PLC.....	191,133	23,803,704
ALLERGAN PLC.....	1,007,382	192,581,217
ALLIANCE DATA SYSTEMS CORP.....	32,357	3,630,455
ALLIANT ENERGY CORP.....	171,398	9,378,899
ALLIANZ SE.....	534,683	131,079,676
ALLIED MATERIAL TECHNOLOGY.....	10	-
ALLOGENE THERAPEUTICS INC.....	50,600	1,314,588
ALLSTATE CORP/THE.....	395,170	44,436,867
ALLY FINANCIAL INC.....	1,047,136	32,000,476

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
ALNYLAM PHARMACEUTICALS INC.....	124,293	14,314,825
ALPEK SAB DE CV.....	603,200	667,276
ALPHABET INC-CL A.....	284,386	380,903,765
ALPHABET INC-CL C.....	323,441	432,447,086
ALPS ALPINE CO LTD.....	127,279	2,918,604
ALSTOM SA.....	110,813	5,252,888
ALTABA INC ESCROW.....	1,029,372	21,308,000
ALTAGAS LTD.....	174,723	2,665,140
ALTAIR ENGINEERING INC.....	121,931	4,378,542
ALTICE EUROPE NV.....	580,961	3,748,436
ALTICE USA INC.....	1,113,614	30,446,207
ALTRA INDUSTRIAL MOTION CORP.....	244,571	8,855,916
ALTRIA GROUP INC.....	1,110,218	55,410,980
ALUMINA LTD.....	1,122,955	1,815,577
AMADA CO LTD.....	306,350	3,523,694
AMADEUS IT GROUP SA.....	280,734	22,941,021
AMAG PHARMACEUTICALS INC.....	44,457	541,042
AMAZON.COM INC.....	386,282	713,787,331
AMBARELLA INC.....	102,510	6,208,006
AMCOR PLC.....	2,238,077	24,265,279
AMEDISYS INC.....	86,565	14,449,430
AMERCO.....	6,313	2,372,552
AMEREN CORP.....	188,149	14,449,843
AMERICA MOVIL SAB DE CV.....	988,660	790,551
AMERICAN AIRLINES GROUP INC.....	58,344	1,673,306
AMERICAN ASSETS TRUST INC.....	294,566	13,520,579
AMERICAN AXLE & MANUFACTURING.....	294,542	3,169,272
AMERICAN CAMPUS COMMUNITIES IN.....	186,702	8,780,595
AMERICAN EAGLE OUTFITTERS INC.....	565,500	8,312,850
AMERICAN ELECTRIC POWER CO INC.....	378,137	35,737,728
AMERICAN EQUITY INVESTMENT LIF.....	235,722	7,055,159
AMERICAN EXPRESS CO.....	544,457	67,779,452
AMERICAN FINANCIAL GROUP INC/O.....	40,066	4,393,237
AMERICAN HOMES 4 RENT.....	124,165	3,254,365
AMERICAN INTERNATIONAL GROUP I.....	1,170,485	60,080,995
AMERICAN TOWER CORP.....	561,643	129,076,794
AMERICAN WATER WORKS CO INC.....	144,099	17,702,562
AMERICAN WOODMARK CORP.....	43,848	4,582,554
AMERICOLD REALTY TRUST.....	344,433	12,075,821
AMERIPRISE FINANCIAL INC.....	126,543	21,079,533
AMERIS BANCORP.....	379,840	16,158,394
AMERISAFE INC.....	174,000	11,489,220
AMERISOURCEBERGEN CORP.....	121,489	10,328,995

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
AMETEK INC.....	204,779	20,424,657
AMGEN INC.....	575,435	138,720,115
AMICA SA.....	2,774	100,345
AMICUS THERAPEUTICS INC.....	301,292	2,934,584
AMMB HOLDINGS BHD.....	434,705	415,523
AMN HEALTHCARE SERVICES INC.....	262,407	16,350,580
AMNEAL PHARMACEUTICALS INC.....	122,260	589,293
AMP LTD.....	2,077,482	2,796,601
AMPHASTAR PHARMACEUTICALS INC.....	46,843	903,601
AMPHENOL CORP.....	173,946	18,826,176
AMPLIFY ENERGY CORP.....	15	99
AMPLIFY ENERGY CORP NEW.....	2,783	-
AMUNDI SA.....	36,601	2,871,815
AMVIG HOLDINGS LTD.....	10,430,000	2,623,630
ANA HOLDINGS INC.....	72,618	2,433,630
ANADOLU EFES BIRACILIK VE MALT.....	19,347	75,034
ANALOG DEVICES INC.....	214,766	25,522,791
ANAPTYSBIO INC.....	31,991	519,854
ANDRITZ AG.....	30,403	1,310,491
ANGLO AMERICAN PLATINUM LTD.....	44,501	4,160,439
ANGLO AMERICAN PLC.....	1,411,664	40,637,314
ANHEUSER-BUSCH INBEV SA/NV.....	343,679	28,050,040
ANHUI CONCH CEMENT CO LTD.....	2,731,000	19,908,211
ANI PHARMACEUTICALS INC.....	11,883	732,825
ANIKA THERAPEUTICS INC.....	18,000	933,300
ANIXTER INTL INC COM.....	32,008	2,947,937
ANNALY CAPITAL MANAGEMENT INC.....	1,023,833	9,644,507
ANSYS INC.....	45,439	11,696,453
ANTERO RESOURCES CORP.....	8,500	24,225
ANTHEM INC.....	611,458	184,678,660
ANTOFAGASTA PLC.....	164,519	1,998,134
AO SMITH CORP.....	166,344	7,924,628
AON PLC.....	680,388	141,718,017
AOZORA BANK LTD.....	49,494	1,316,652
AP MOLLER - MAERSK A/S.....	33,785	47,194,960
APA GROUP.....	751,791	5,866,033
APACHE CORP.....	336,380	8,607,964
APARTMENT INVESTMENT AND MANAG.....	46,280	2,390,362
APELLIS PHARMACEUTICALS INC.....	62,840	1,924,161
APPLE INC.....	3,716,630	1,091,388,400
APPLIED EXTRUSION TECHNOLOGIES.....	93	140
APPLIED MATERIALS INC.....	878,709	53,636,397
APTARGROUP INC.....	97,328	11,253,063



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
APTIV PLC.....	155,359	14,754,444
AQUA AMERICA INC.....	152,200	7,144,268
ARAMARK.....	187,489	8,137,023
ARC RESOURCES LTD.....	14,669	92,533
ARCELIK AS.....	156,459	547,909
ARCELORMITTAL SA.....	1,576,320	27,677,255
ARCH CAPITAL GROUP LTD.....	400,147	17,162,305
ARCHER-DANIELS-MIDLAND CO.....	780,116	36,158,377
ARCONIC INC.....	334,449	10,290,996
ARCUS BIOSCIENCES INC.....	41,171	415,827
ARDAGH GROUP SA.....	113,196	2,216,378
ARDELYX INC.....	62,200	466,811
ARENA PHARMACEUTICALS INC.....	64,987	2,951,710
ARENA REIT.....	2,905,355	5,820,610
ARISTA NETWORKS INC.....	93,595	19,037,223
ARISTOCRAT LEISURE LTD.....	876,465	20,744,460
ARITZIA INC.....	55,425	814,225
ARKEMA SA.....	460,922	48,996,354
AROUNDTOWN SA.....	685,506	6,143,532
ARQULE INC.....	132,638	2,647,454
ARROW ELECTRONICS INC.....	304,046	25,764,858
ARROWHEAD PHARMACEUTICALS INC.....	121,476	7,705,223
ARTHUR J GALLAGHER & CO.....	117,611	11,200,096
ARVINAS INC.....	23,000	945,070
ASAHI GROUP HOLDINGS LTD.....	1,384,112	63,464,733
ASAHI INTECC CO LTD.....	119,218	3,510,445
ASAHI KASEI CORP.....	577,884	6,561,848
ASCENDAS REAL ESTATE INVESTMEN.....	1,327,773	2,932,723
ASHLAND GLOBAL HOLDINGS INC.....	50,460	3,861,704
ASHTREAD GROUP PLC.....	637,309	20,380,801
ASIA CEMENT CHINA HOLDINGS COR.....	281,093	419,919
ASICS CORP.....	6,100	101,933
ASM INTERNATIONAL NV.....	56,243	6,322,747
ASM PACIFIC TECHNOLOGY LTD.....	196,083	2,720,369
ASML HOLDING NV.....	441,865	130,793,476
ASPEN TECHNOLOGY INC.....	85,744	10,369,022
ASSA ABLOY AB.....	1,390,412	32,528,427
ASSECO POLAND SA.....	8,856	148,835
ASSEMBLY BIOSCIENCES INC.....	29,543	604,450
ASSICURAZIONI GENERALI SPA.....	554,650	11,452,628
ASSOCIATED BRITISH FOODS PLC.....	1,019,646	35,093,161
ASSURANT INC.....	46,506	6,096,006
ASTEC INDUSTRIES INC.....	84,965	3,568,530

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
ASTELLAS PHARMA INC.....	2,319,373	39,910,075
ASTRAL FOODS LTD.....	37,861	587,944
ASTRAZENECA PLC.....	1,746,605	176,011,905
ASTRONICS CORP.....	196,332	5,487,479
ASUSTEK COMPUTER INC.....	42,000	324,349
ASX LTD.....	125,072	6,893,757
AT HOME GROUP INC.....	435,000	2,392,500
AT&T INC.....	5,771,333	225,543,694
ATARA BIOTHERAPEUTICS INC.....	57,930	954,107
ATCO LTD.....	48,071	1,844,992
ATHENE HOLDING LTD.....	332,295	15,627,834
ATHENEX INC.....	77,274	1,179,974
ATHENS WATER SUPPLY & SEWAGE C.....	22,408	189,905
ATHERSYS INC.....	167,115	205,551
ATKORE INTERNATIONAL GROUP INC.....	141,472	5,723,957
ATLANTIA SPA.....	301,842	7,044,019
ATLAS COPCO AB.....	1,815,344	65,991,935
ATMOS ENERGY CORP.....	192,957	21,584,170
ATOS SE.....	206,801	17,252,208
ATRECA INC.....	8,600	133,042
AUCKLAND INTERNATIONAL AIRPORT.....	545,183	3,218,317
AUDENTES THERAPEUTICS INC.....	107,054	6,406,111
AUDIX CORP.....	32,200	46,780
AURIZON HOLDINGS LTD.....	1,292,515	4,751,839
AURORA CANNABIS INC.....	423,020	910,141
AUSNET SERVICES.....	1,180,593	1,410,826
AUSTRALIA & NEW ZEALAND BANKIN.....	2,482,303	42,977,746
AUTO TRADER GROUP PLC.....	624,630	4,920,188
AUTOCANADA INC.....	32,027	306,007
AUTODESK INC.....	164,681	30,212,376
AUTOHOME INC.....	30,517	2,441,665
AUTOLIV INC.....	46,861	3,955,537
AUTOMATIC DATA PROCESSING INC.....	340,517	58,058,149
AUTONATION INC.....	2,400	116,712
AUTOZONE INC.....	32,005	38,127,877
AVALONBAY COMMUNITIES INC.....	120,688	25,308,274
AVANOS MEDICAL INC.....	57,768	1,946,782
AVANTI FEEDS LTD.....	15,594	127,587
AVERY DENNISON CORP.....	49,232	6,440,530
AVEVA GROUP PLC.....	27,041	1,667,899
AVID BIOSERVICES INC.....	73,165	561,176
AVIVA PLC.....	3,704,801	20,549,524
AVIVASA EMEKLILIK VE HAYAT AS.....	14,789	34,643

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
AVNET INC.....	4,910	208,380
AVROBIO INC.....	20,495	412,564
AXA EQUITABLE HOLDINGS INC.....	839,802	20,810,294
AXA SA.....	3,816,572	107,573,803
AXALTA COATING SYSTEMS LTD.....	553,175	16,816,520
AXIS CAPITAL HOLDINGS LTD.....	175,379	10,424,528
AXON ENTERPRISE INC.....	105,775	7,751,192
AXOS FINANCIAL INC.....	356,870	10,806,024
AXSOME THERAPEUTICS INC.....	31,800	3,286,848
AYALA LAND INC.....	9,268,680	8,327,080
AZRIELI GROUP LTD.....	27,174	1,986,519
B&G FOODS INC.....	132,936	2,383,542
B3 SA - BRASIL BOLSA BALCAO.....	39,700	424,071
BABCOCK INTERNATIONAL GROUP PL.....	11,000	91,718
BAE SYSTEMS PLC.....	1,459,922	10,923,411
BAKER HUGHES CO.....	537,188	13,768,128
BALL CORP.....	419,901	27,154,998
BALOISE HOLDING AG.....	22,355	4,039,991
BANC OF CALIFORNIA INC.....	667,360	11,465,245
BANCO BILBAO VIZCAYA ARGENTARI.....	4,202,077	23,503,971
BANCO DE SABADELL SA.....	11,247,404	13,130,219
BANCO DO BRASIL SA.....	1,009,758	13,258,612
BANCO ESPIRITO SANTO SA.....	1,254,201	141
BANCO SANTANDER SA.....	15,975,753	66,889,280
BANDAI NAMCO HOLDINGS INC.....	456,460	27,851,724
BANGKOK BANK PCL.....	2,671,900	14,272,136
BANK CIMB NIAGA TBK PT.....	715,800	49,757
BANK HAPOALIM BM.....	705,445	5,851,476
BANK LEUMI LE-ISRAEL BM.....	1,071,239	7,797,032
BANK MANDIRI PERSERO TBK PT.....	12,304,400	6,802,528
BANK NEGARA INDONESIA PERSERO.....	6,474,300	3,660,952
BANK OF AMERICA CORP.....	8,845,809	311,549,393
BANK OF CHINA LTD.....	57,312,000	24,493,565
BANK OF COMMUNICATIONS CO LTD.....	4,664,813	3,316,700
BANK OF EAST ASIA LTD/THE.....	602,539	1,345,540
BANK OF IRELAND GROUP PLC.....	3,341,833	18,313,395
BANK OF KYOTO LTD/THE.....	24,233	1,048,034
BANK OF MONTREAL.....	292,105	22,670,096
BANK OF NEW YORK MELLON CORP/T.....	2,605,086	131,113,978
BANK OF NOVA SCOTIA.....	1,461,225	82,653,444
BANK OF NT BUTTERFIELD & SON L.....	139,635	5,169,288
BANK OF QUEENSLAND LTD.....	16,420	83,683
BANK PEMBANGUNAN DAERAH JAWA T.....	1,422,400	70,185

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
BANK7 CORP.....	187,224	3,549,767
BANKIA SA.....	551,075	1,176,852
BANKINTER SA.....	2,804,022	20,559,566
BANNER CORP.....	151,467	8,571,518
BARCLAYS PLC.....	7,995,835	19,028,335
BARNES GROUP INC.....	113,380	7,025,025
BARRATT DEVELOPMENTS PLC.....	1,388,653	13,734,588
BARRICK GOLD CORP.....	1,783,140	33,167,428
BARRY CALLEBAUT AG.....	3,146	6,945,989
BASF SE.....	721,577	54,551,492
BATA INDIA LTD.....	68,070	1,670,371
BAUDAX BIO INC.....	9,981	69,069
BAUSCH HEALTH COS INC.....	445,619	13,357,402
BAXTER INTERNATIONAL INC.....	378,457	31,646,574
BAYER AG.....	958,902	78,370,317
BAYERISCHE MOTOREN WERKE AG.....	153,004	12,561,575
BB SEGURIDADE PARTICIPACOES SA.....	44,900	420,794
BBMI INVESTMENTS LLC (BAD.....	30,000	3,000,000
BCE INC.....	69,763	3,236,508
BE SEMICONDUCTOR INDUSTRIES NV.....	142,249	5,502,383
BEACH ENERGY LTD.....	1,070,511	1,888,814
BECTON DICKINSON AND CO.....	162,474	44,188,054
BED BATH & BEYOND INC.....	100	1,730
BEIERSDORF AG.....	42,070	5,036,394
BEIGENE LTD.....	37,656	6,241,859
BEIJING JINGKELONG CO LTD.....	144,000	24,949
BEIJING NORTH STAR CO LTD.....	82,387	26,963
BELDEN INC.....	146,306	8,046,830
BENDIGO & ADELAIDE BANK LTD.....	1,933,665	13,293,659
BENESSE HOLDINGS INC.....	29,525	780,813
BERKELEY GROUP HOLDINGS PLC.....	67,602	4,351,514
BERKSHIRE HATHAWAY INC.....	1,281,291	290,212,412
BERRY GLOBAL GROUP INC.....	290,370	13,789,671
BEST BUY CO INC.....	195,686	17,181,231
BEYONDSRING INC.....	14,000	217,000
BEZEQ THE ISRAELI TELECOMMUNIC.....	84,775	68,110
BGP HOLDINGS PLC STAKE OF GPT.....	1,963,011	14
BHARAT DYNAMICS LTD.....	6,220	25,659
BHP GROUP LTD.....	1,727,689	47,267,522
BHP GROUP PLC.....	1,376,468	32,399,521
BILL.COM HOLDINGS INC.....	11,100	422,355
BIOCRIST PHARMACEUTICALS INC.....	143,662	495,634
BIODELIVERY SCIENCES INTERNATI.....	106,500	673,080

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
BIOGEN INC.....	129,674	38,478,166
BIOHAVEN PHARMACEUTICAL HOLDIN.....	138,317	7,529,977
BIOMARIN PHARMACEUTICAL INC.....	128,586	10,871,946
BIOMERIEUX.....	17,314	1,542,164
BIO-RAD LABORATORIES INC.....	15,915	5,889,027
BIOSPECIFICS TECHNOLOGIES CORP.....	7,999	455,463
BITAUTO HOLDINGS LTD.....	209,742	3,112,571
BLACK HILLS CORP.....	181,313	14,240,323
BLACK KNIGHT INC.....	78,431	5,057,231
BLACKBAUD INC.....	53,331	4,245,148
BLACKBERRY LIMITED.....	236,763	1,524,558
BLACKLINE INC.....	121,931	6,286,762
BLACKROCK INC.....	114,908	57,764,252
BLACKSTONE GROUP INC/THE.....	787,708	44,064,386
BLUCORA INC.....	271,989	7,109,792
BLUE STAR LTD.....	3,770	44,411
BLUEBIRD BIO INC.....	34,450	3,022,988
BLUEPRINT MEDICINES CORP.....	63,564	5,092,112
BLUESCOPE STEEL LTD.....	823,480	8,717,711
BNP PARIBAS SA.....	1,348,208	79,950,993
BOC HONG KONG HOLDINGS LTD.....	7,343,189	25,492,603
BOEING CO/THE.....	467,332	152,238,072
BOLIDEN AB.....	124,894	3,315,457
BOLLORE SA.....	569,054	2,484,789
BOMBARDIER INC.....	1,184,263	1,762,582
BOOKING HOLDINGS INC.....	34,658	71,178,174
BOOZ ALLEN HAMILTON HOLDING CO.....	73,490	5,227,344
BORAL LTD.....	489,184	1,540,546
BORGWARNER INC.....	358,014	15,530,647
BOSIDENG INTERNATIONAL HOLDING.....	3,238,000	1,167,738
BOSKALIS WESTMINSTER.....	3,905	99,941
BOSTON BEER CO INC/THE.....	9,123	3,447,126
BOSTON PROPERTIES INC.....	165,356	22,795,978
BOSTON SCIENTIFIC CORP.....	1,423,738	64,381,432
BOUYGUES SA.....	144,573	6,147,287
BOYD GROUP INCOME FUND.....	10,617	1,653,853
BP PLC.....	18,515,496	115,675,950
BPER BANCA.....	2,175,989	10,949,941
BR MALLS PARTICIPACOES SA.....	312,750	1,404,098
BRAMBLES LTD.....	1,021,987	8,419,716
BRANDYWINE REALTY TRUST.....	94,750	1,492,313
BRAVURA SOLUTIONS LTD.....	766,736	2,802,681
BRENNTAG AG.....	289,806	15,770,895

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
BRIDGEBIO PHARMA INC.....	29,800	1,044,490
BRIDGESTONE CORP.....	400,241	14,989,471
BRIGHT HORIZONS FAMILY SOLUTIO.....	78,300	11,767,707
BRIGHTHOUSE FINANCIAL INC.....	3,189	125,104
BRIGHTVIEW HOLDINGS INC.....	312,750	5,276,093
BRINK'S CO/THE.....	117,711	10,674,033
BRISTOL-MYERS SQUIBB CO.....	2,176,586	130,536,220
BRITISH AMERICAN TOBACCO PLC.....	2,612,484	111,838,602
BRITISH LAND CO PLC/THE.....	1,470,836	12,446,954
BRITVIC PLC.....	317,057	3,799,092
BRIXMOR PROPERTY GROUP INC.....	11,870	256,511
BROADCOM INC.....	390,496	123,404,546
BROADRIDGE FINANCIAL SOLUTIONS.....	117,119	14,468,881
BROOKFIELD ASSET MGMT INC.....	758,821	43,905,409
BROOKFIELD PROPERTY PARTNERS L.....	113	2,066
BROOKFIELD PROPERTY REIT INC.....	9,012	166,226
BROOKS AUTOMATION INC.....	98,647	4,139,228
BROTHER INDUSTRIES LTD.....	144,459	3,018,784
BROWN & BROWN INC.....	146,910	5,800,007
BROWN-FORMAN CORP.....	174,986	11,829,054
BRP GROUP INC.....	522,000	8,378,100
BRUNSWICK CORP/DE.....	147,900	8,871,042
BT GROUP PLC.....	7,947,721	20,261,514
BUDWEISER BREWING CO APAC LTD.....	553,823	1,869,343
BUNGE LTD.....	79,596	4,580,750
BUNZL PLC.....	140,602	3,846,321
BURBERRY GROUP PLC.....	485,511	14,182,134
BUREAU VERITAS SA.....	578,425	15,102,301
BURLINGTON STORES INC.....	108,407	24,720,048
BUSAN CITY GAS CO LTD.....	1,729	53,375
BUZZI UNICEM SPA.....	228,416	5,756,112
CABOT MICROELECTRONICS CORP.....	17,200	2,482,304
CABOT OIL & GAS CORP.....	226,088	3,936,192
CACI INTL INC CL A.....	62,260	15,564,377
CACTUS INC.....	305,264	10,476,660
CADENCE DESIGN SYSTEMS INC.....	175,672	12,184,610
CAE INC.....	122,584	3,250,000
CAESARS ENTERTAINMENT CORP.....	540,992	7,357,491
CAIXABANK SA.....	2,701,076	8,483,418
CALAMP CORP.....	257,535	2,467,185
CALBEE INC.....	216,230	7,073,362
CALERES INC.....	388,020	9,215,475
CALITHERA BIOSCIENCES INC.....	62,200	355,162

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
CALIX INC.....	309,508	2,476,064
CALTEX AUSTRALIA LTD.....	130,931	3,124,688
CALYXT INC.....	12,147	85,150
CAMBIUM NETWORKS CORP.....	130,500	1,140,570
CAMDEN PROPERTY TRUST.....	54,148	5,745,103
CAMECO CORP.....	254,946	2,268,808
CAMPBELL SOUP CO.....	89,554	4,425,759
CAMPING WORLD HOLDINGS INC.....	400,200	5,898,948
CANADIAN APARTMENT PPTYS REIT.....	94,309	3,855,269
CANADIAN IMPERIAL BK OF COMM.....	539,087	44,922,877
CANADIAN NATIONAL RAILWAY CO.....	458,818	41,563,409
CANADIAN NATURAL RESOURCES LTD.....	1,292,870	41,869,193
CANADIAN PACIFIC RAILWAY LTD.....	147,113	37,554,514
CANADIAN TIRE CORP LTD.....	26,954	2,904,817
CANADIAN UTILITIES LTD.....	81,982	2,476,372
CANON INC.....	652,896	17,942,248
CANOPY GROWTH CORP.....	125,604	2,645,263
CAP SA.....	135,430	1,026,059
CAPGEMINI SE.....	192,201	23,494,698
CAPITA PLC.....	27,006	58,709
CAPITAL ONE FINANCIAL CORP.....	739,700	76,122,527
CAPITALAND COMMERCIAL TRUST.....	1,239,345	1,834,155
CAPITALAND LTD.....	1,170,763	3,265,059
CAPITALAND MALL TRUST.....	1,193,876	2,184,163
CAPRI HOLDINGS LTD.....	81,909	3,124,828
CARA THERAPEUTICS INC.....	44,489	716,718
CARDINAL HEALTH INC.....	249,338	12,611,516
CAREDX INC.....	53,487	1,153,715
CARGOJET INC.....	12,011	957,082
CARL ZEISS MEDITEC AG.....	24,647	3,145,653
CARLISLE COS INC.....	130,075	21,051,338
CARLSBERG AS.....	108,393	16,181,608
CARMAX INC.....	89,475	7,844,273
CARNIVAL CORP.....	220,921	11,229,414
CARNIVAL PLC.....	2,700,350	130,057,190
CARREFOUR SA.....	378,286	6,348,159
CASELLA WASTE SYSTEMS INC.....	116,841	5,378,191
CASEY'S GENERAL STORES INC.....	52,201	8,299,437
CASI PHARMACEUTICALS INC.....	60,030	185,493
CASINO GUICHARD PERRACHON SA.....	38,791	1,815,739
CASIO COMPUTER CO LTD.....	133,344	2,688,352
CASTLE BIOSCIENCES INC.....	4,900	168,413
CATALYST PHARMACEUTICALS INC.....	125,844	471,915

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
CATERPILLAR INC.....	442,404	65,334,223
CBOE GLOBAL MARKETS INC.....	60,343	7,241,160
CBRE GROUP INC.....	1,144,157	70,125,383
CCL INDUSTRIES INC.....	67,634	2,885,300
CD PROJEKT SA.....	114,415	8,443,744
CDK GLOBAL INC.....	92,296	5,046,745
CDW CORP/DE.....	115,282	16,466,881
CEDAR FAIR LP.....	194,054	10,758,354
CELANESE CORP.....	173,950	21,416,724
CELLNEX TELECOM SA.....	962,841	41,469,875
CELLULAR BIOMEDICINE GROUP INC.....	15,807	254,967
CEL-SCI CORP.....	34,400	314,760
CENOVUS ENERGY INC.....	1,594,128	16,227,098
CENTENE CORP.....	216,793	13,629,776
CENTERPOINT ENERGY INC.....	376,770	10,274,518
CENTERSTATE BANK CORP.....	253,779	6,339,399
CENTRAL CHINA REAL ESTATE LTD.....	53,819	31,358
CENTRAL GARDEN & PET CO.....	511,108	15,006,131
CENTRAL JAPAN RAILWAY CO.....	93,605	18,949,252
CENTRAL VALLEY COMMUNITY BANCO.....	174,174	3,774,351
CENTRICA PLC.....	3,495,023	4,134,618
CENTURYLINK INC.....	796,367	10,520,008
CERENCE INC.....	12	272
CERIDIAN HCM HOLDING INC.....	36,981	2,510,270
CERNER CORP.....	591,674	43,422,955
CF INDUSTRIES HOLDINGS INC.....	280,309	13,381,952
CFE CAPITAL S DE RL DE CV.....	29,756	43,332
CGI INC.....	217,259	18,206,698
CH ROBINSON WORLDWIDE INC.....	372,952	29,164,846
CHALLENGER LTD.....	365,137	2,076,485
CHAMPIONX CORP.....	226,026	7,635,158
CHANGYOU.COM LTD.....	2,539	24,857
CHAOWEI POWER HOLDINGS LTD.....	29,000	10,645
CHARLES SCHWAB CORP/THE.....	625,991	29,772,132
CHART INDUSTRIES INC.....	103,908	7,012,751
CHARTER COMMUNICATIONS INC.....	283,567	137,552,680
CHECK POINT SOFTWARE TECHNOLOG.....	55,815	6,193,232
CHEGG INC.....	152,250	5,771,798
CHEIL WORLDWIDE INC.....	47,780	993,652
CHEMOCENTRYX INC.....	53,196	2,103,902
CHEMOURS CO/THE.....	290,362	5,252,649
CHENBRO MICOM CO LTD.....	42,000	117,970
CHENIERE ENERGY INC.....	131,004	8,000,414



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
CHESAPEAKE UTILITIES CORP.....	58,551	5,610,942
CHEVRON CORP.....	1,487,937	179,311,288
CHIA CHANG CO LTD.....	39,000	53,796
CHIASMA INC.....	34,000	168,640
CHIBA BANK LTD/THE.....	2,531,360	14,744,429
CHICONY ELECTRONICS CO LTD.....	190,000	564,099
CHICONY POWER TECHNOLOGY CO LT.....	55,000	115,222
CHILDREN'S PLACE INC/THE.....	87,000	5,439,240
CHINA AOYUAN GROUP LTD.....	630,000	1,026,849
CHINA BLUECHEMICAL LTD.....	41,618	10,255
CHINA COMMUNICATIONS SERVICES.....	2,026,172	1,477,022
CHINA CONSTRUCTION BANK CORP.....	41,443,000	35,795,502
CHINA EVERBRIGHT BANK CO LTD.....	663,000	308,024
CHINA FOODS LTD.....	53,957	20,844
CHINA GAOXIAN FIBRE FABRIC HOL.....	17,600	39
CHINA LONGYUAN POWER GROUP COR.....	20,665,100	13,075,149
CHINA MEIDONG AUTO HOLDINGS LT.....	133,817	175,519
CHINA MERCHANTS BANK CO LTD.....	383,000	1,968,627
CHINA MERCHANTS CHINA DIRECT I.....	27,928	36,488
CHINA MINSHENG BANKING CORP LT.....	518,500	391,946
CHINA MOBILE LTD.....	285,358	2,398,797
CHINA MOTOR CORP.....	99,000	129,129
CHINA NATIONAL BUILDING MATERI.....	396,077	442,243
CHINA OILFIELD SERVICES LTD.....	1,204,000	1,888,252
CHINA OVERSEAS GRAND OCEANS GR.....	1,509,000	1,043,855
CHINA PACIFIC INSURANCE GROUP.....	1,592,415	6,274,178
CHINA RESOURCES CEMENT HOLDING.....	748,000	952,304
CHINA SANJIANG FINE CHEMICALS.....	363,000	76,869
CHINA STARCH HOLDINGS LTD.....	3,900,000	71,575
CHINA TELECOM CORP LTD.....	24,132,000	9,941,698
CHINA TOWER CORP LTD.....	32,948,000	7,273,103
CHINA VANKE CO LTD.....	2,255,000	9,622,777
CHINA YUCHAI INTERNATIONAL LTD.....	34,458	459,325
CHIPMOS TECHNOLOGIES INC.....	368,000	420,456
CHIPOTLE MEXICAN GRILL INC.....	16,132	13,504,259
CHIYODA CORP.....	263,400	685,919
CHOCOLADEFABRIKEN LINDT & SPRU.....	521	7,747,844
CHOICE HOTELS INTERNATIONAL IN.....	182,950	18,922,519
CHONG HONG CONSTRUCTION CO LTD.....	100,000	271,208
CHR HANSEN HOLDING A/S.....	47,923	3,811,092
CHUBB LTD.....	585,724	91,173,798
CHUBU ELECTRIC POWER CO INC.....	412,427	5,850,069
CHUGAI PHARMACEUTICAL CO LTD.....	454,513	42,157,726

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
CHUGOKU ELECTRIC POWER CO INC/.....	165,587	2,178,876
CHURCH & DWIGHT CO INC.....	144,473	10,162,231
CI FINANCIAL INC.....	166,556	2,788,456
CIA DE SANEAMENTO BASICO DO ES.....	398,400	5,997,739
CIA DE SANEAMENTO DE MINAS GER.....	82,720	1,398,099
CIE DE SAINT-GOBAIN.....	484,470	19,849,341
CIE FINANCIERE RICHEMONT SA.....	238,464	18,730,389
CIE GENERALE DES ETABLISSEMENT.....	243,655	29,839,149
CIENA CORP.....	223,579	9,544,588
CIGNA CORP.....	338,597	69,239,701
CIMAREX ENERGY CO.....	428,539	22,494,012
CIMIC GROUP LTD.....	62,641	1,459,270
CINCINNATI BELL INC.....	1	10
CINCINNATI FINANCIAL CORP.....	112,323	11,810,763
CINTAS CORP.....	118,977	32,014,331
CIRRUS LOGIC INC.....	81,215	6,692,928
CISCO SYSTEMS INC.....	3,749,805	179,840,648
CITIC LTD.....	423,000	565,679
CITIGROUP INC.....	2,596,014	207,395,558
CITIZENS FINANCIAL GROUP INC.....	1,219,307	49,516,057
CITRIX SYSTEMS INC.....	76,893	8,527,434
CITY DEVELOPMENTS LTD.....	206,832	1,684,312
CJ CORP.....	31,646	2,643,437
CK ASSET HOLDINGS LTD.....	1,199,565	8,659,813
CK HUTCHISON HOLDINGS LTD.....	1,634,120	15,582,422
CK INFRASTRUCTURE HOLDINGS LTD.....	422,668	3,007,898
CLARIANT AG.....	525,030	11,711,311
CLEARWAY ENERGY INC.....	80,292	1,601,825
CLICKS GROUP LTD.....	48,915	897,565
CLOROX CO/THE.....	67,945	10,432,275
CLOVIS ONCOLOGY INC.....	63,709	664,166
CLP HOLDINGS LTD.....	1,047,190	11,007,067
CME GROUP INC.....	384,728	77,222,604
CMS ENERGY CORP.....	217,346	13,658,023
CNH INDUSTRIAL NV.....	665,258	7,310,703
CNOOC LTD.....	7,028,000	11,689,581
CNP ASSURANCES.....	78,322	1,558,759
CO-INVESTMENTS (in aggregate).....	43,979,262	78,982,835
COBHAM PLC.....	95,080	206,885
COCA-COLA AMATIL LTD.....	317,516	2,468,568
COCA-COLA BOTTLERS JAPAN HOLDI.....	51,602	1,325,247
COCA-COLA CO/THE.....	3,814,469	211,130,859
COCA-COLA EUROPEAN PARTNERS PL.....	120,900	6,151,392

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
COCA-COLA HBC AG.....	1,239,867	42,130,479
COCHLEAR LTD.....	24,068	3,802,117
COGECO COMMUNICATIONS INC.....	18,451	1,610,683
COGNEX CORP.....	89,448	5,012,666
COGNIZANT TECHNOLOGY SOLUTIONS.....	1,526,456	94,670,801
COHERENT INC.....	57,500	9,565,125
COHERUS BIOSCIENCES INC.....	80,757	1,454,030
COHU INC.....	124,701	2,849,418
COLES GROUP LTD.....	3,133,101	32,683,814
COLGATE-PALMOLIVE CO.....	724,504	49,874,855
COLGATE-PALMOLIVE INDIA LTD.....	59,619	1,221,895
COLLEGIUM PHARMACEUTICAL INC.....	41,961	863,557
COLONY CAPITAL INC.....	20,510	97,423
COLOPLAST A/S.....	61,388	7,620,707
COLRUYT SA.....	25,422	1,326,362
COLUMBUS MCKINNON CORP/NY.....	190,222	7,614,587
COMCAST CORP.....	5,428,723	244,129,673
COMERICA INC.....	279,430	20,049,103
COMFORTDELGRO CORP LTD.....	1,398,486	2,475,289
COMMERCIAL METALS CO.....	468,994	10,444,496
COMMERZBANK AG.....	459,714	2,846,932
COMMONWEALTH BANK OF AUSTRALIA.....	1,149,764	64,577,306
COMMSCOPE HOLDING CO INC.....	7,300	103,587
COMPAL ELECTRONICS INC.....	299,000	188,016
COMPASS GROUP PLC.....	5,054,162	126,544,971
COMPUTERSHARE LTD.....	311,973	3,679,878
COMTECH TELECOMMUNICATIONS COR.....	270,742	9,608,634
CONAGRA BRANDS INC.....	299,526	10,255,770
CONCENTRADORA FIBRA DANHOS SA.....	210,654	319,930
CONCERT PHARMACEUTICALS INC.....	28,117	259,379
CONCHO RESOURCES INC.....	105,429	9,232,418
CONCORDIA FINANCIAL GROUP LTD.....	906,878	3,771,878
CONMED CORP COM.....	141,284	15,799,790
CONOCOPHILLIPS CO.....	986,463	64,149,689
CONSOLIDATED EDISON INC.....	272,353	24,639,776
CONSORCIO ARA SAB DE CV.....	270,157	59,800
CONSTELLATION BRANDS INC.....	283,485	53,791,279
CONSTELLATION SOFTWARE INC.....	17,719	17,232,693
CONSTRUCTION SUPPLY GROUP.....	7,942	1,350,140
CONSTRUTORA TENDA SA.....	30,800	231,151
CONTINENTAL AG.....	173,707	22,474,099
CONTINENTAL RESOURCES INC/OK.....	52,668	1,806,512
CONTROLADORA VUELA CIA DE AVIA.....	3,779	39,377

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
CONVATEC GROUP PLC.....	56,633	148,886
COOPER COS INC/THE.....	38,519	12,375,770
COPART INC.....	110,640	10,061,602
CORBUS PHARMACEUTICALS HOLDING.....	77,449	422,872
CORCEPT THERAPEUTICS INC.....	126,219	1,527,250
CORESITE REALTY CORP.....	12,760	1,430,651
CORMEDIX INC.....	30,800	224,224
CORNERSTONE ONDEMAND INC.....	65,973	3,862,719
CORNING INC.....	416,395	12,121,258
CORTEVA INC.....	446,357	13,194,313
CORTEXYME INC.....	3,800	213,332
COSAN LTD.....	52,548	1,200,196
COSAN SA.....	165,351	2,859,639
COSTAMARE INC.....	12,168	115,961
COSTAR GROUP INC.....	22,117	13,232,601
COSTCO WHOLESALE CORP.....	263,815	77,540,505
COTT CORP.....	107,121	1,465,453
COTY INC.....	322,756	3,631,005
COUNTRY GARDEN HOLDINGS CO LTD.....	7,302,307	11,695,987
COUNTRY GARDEN SERVICES HOLDIN.....	603,000	2,031,463
COUSINS PROPERTIES INC.....	12,136	500,003
COVESTRO AG.....	93,263	4,339,306
COVIVIO.....	21,424	2,433,702
CRAWFORD & CO.....	134,152	1,361,643
CREDIT AGRICOLE SA.....	596,965	8,660,955
CREDIT SAISON CO LTD.....	97,306	1,702,127
CREDIT SUISSE GROUP AG.....	1,089,755	14,748,014
CRH PLC.....	1,766,171	70,716,736
CRINETICS PHARMACEUTICALS INC.....	14,439	362,275
CRODA INTERNATIONAL PLC.....	59,048	4,005,061
CRONOS GROUP INC.....	112,524	865,135
CROSSFIRST BANKSHARES INC.....	130,500	1,881,810
CROWN CASTLE INTERNATIONAL COR.....	222,612	31,644,296
CROWN HOLDINGS INC.....	266,562	19,336,407
CROWN RESORTS LTD.....	171,424	1,447,235
CSL LTD.....	360,208	69,824,697
CSU CARDSYSTEM SA.....	11,508	35,073
CSX CORP.....	600,714	43,467,665
CTBC FINANCIAL HOLDING CO LTD.....	1,253,000	936,291
CUBESMART.....	344,455	10,843,443
CUBIC CORP COM.....	96,215	6,116,388
CUMMINS INC.....	126,962	22,721,120
CURTISS-WRIGHT CORP.....	86,379	12,169,937

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
CVS HEALTH CORP.....	1,148,805	85,344,723
CYBERAGENT INC.....	61,898	2,172,909
CYBERARK SOFTWARE LTD.....	39,647	4,622,047
CYBERDYNE INC.....	3,600	18,783
CYBEROPTICS CORP.....	109,346	2,009,779
CYCLERION THERAPEUTICS INC.....	30,830	83,858
CYFROWY POLSAT SA.....	53,511	394,766
CYMABAY THERAPEUTICS INC.....	89,922	176,247
CYPRESS SEMICONDUCTOR CORP.....	167,300	3,903,109
CYRELA BRAZIL REALTY SA EMPREE.....	126,800	935,862
CYRUSONE INC.....	210,361	13,763,920
CYTOKINETICS INC.....	71,506	758,679
CYTOMX THERAPEUTICS INC.....	58,727	488,021
DABUR INDIA LTD.....	49,933	320,676
DAELIM INDUSTRIAL CO LTD.....	11,317	885,631
DAFA PROPERTIES GROUP LTD.....	46,000	32,588
DAI NIPPON PRINTING CO LTD.....	142,226	3,873,834
DAICEL CORP.....	103,915	1,003,053
DAIFUKU CO LTD.....	64,350	3,943,602
DAI-ICHI LIFE HOLDINGS INC.....	927,901	15,509,842
DAIICHI SANKYO CO LTD.....	600,969	39,970,589
DAIKIN INDUSTRIES LTD.....	315,101	44,796,966
DAIMLER AG.....	479,037	26,547,189
DAIRY FARM INTERNATIONAL HOLDI.....	141,036	805,316
DAITO TRUST CONSTRUCTION CO LT.....	38,986	4,835,806
DAIWA HOUSE INDUSTRY CO LTD.....	460,722	14,371,728
DAIWA HOUSE REIT INVESTMENT CO.....	1,341	3,499,495
DAIWA SECURITIES GROUP INC.....	2,560,388	13,028,705
DANAHER CORP.....	629,947	96,684,266
DANONE SA.....	1,211,114	100,465,237
DANSKE BANK A/S.....	452,186	7,322,465
DARDEN RESTAURANTS INC.....	165,255	18,014,448
DARFON ELECTRONICS CORP.....	7,000	10,286
DARLING INGREDIENTS INC.....	74,501	2,091,988
DASSAULT AVIATION SA.....	1,643	2,157,793
DASSAULT SYSTEMES SE.....	84,824	13,953,749
DAVE & BUSTER'S ENTERTAINMENT.....	165,300	6,640,101
DAVIDE CAMPARI-MILANO SPA.....	358,282	3,273,676
DAVITA INC.....	55,834	4,189,225
DAWNRAYS PHARMACEUTICAL HOLDIN.....	39,875	7,318
DAYANG ENTERPRISE HOLDINGS BHD.....	696,570	427,427
DB HITEK CO LTD.....	8,892	212,218
DBS GROUP HOLDINGS LTD.....	4,216,303	81,149,683

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
DCC PLC.....	193,064	16,737,035
DE SHAW WORLD ALPHA SER B.....	3,878,817,112	3,878,817,112
DECIPHERA PHARMACEUTICALS INC.....	19,240	1,197,498
DEERE & CO.....	263,047	45,575,523
DELEK US HOLDINGS INC.....	260,043	8,719,242
DELIVERY HERO SE.....	47,310	3,747,122
DELL TECHNOLOGIES INC.....	113,105	5,812,466
DELTA AIR LINES INC.....	270,693	15,830,127
DEMANT A/S.....	45,955	1,448,304
DENA CO LTD.....	4,000	64,596
DENALI THERAPEUTICS INC.....	62,597	1,090,440
DENSO CORP.....	849,470	38,817,280
DENTSPLY SIRONA INC.....	159,106	9,003,809
DENTSU GROUP INC.....	121,261	4,212,195
DERMIRA INC.....	234,848	3,560,296
DESCARTES SYS GROUP INC.....	13,333	570,643
DEUTSCHE BANK AG.....	901,104	6,996,471
DEUTSCHE BOERSE AG.....	117,281	18,450,456
DEUTSCHE LUFTHANSA AG.....	142,745	2,629,395
DEUTSCHE POST AG.....	631,920	24,124,320
DEUTSCHE TELEKOM AG.....	2,184,400	35,725,480
DEUTSCHE WOHNEN SE.....	189,249	7,736,774
DEVON ENERGY CORP.....	233,178	6,055,633
DEXCOM INC.....	83,060	18,168,544
DEXUS.....	497,422	4,091,055
DIAGEO PLC.....	2,214,387	93,886,961
DIAMONDBACK ENERGY INC.....	156,341	14,517,825
DIASORIN SPA.....	103,295	13,380,473
DICERNA PHARMACEUTICALS INC.....	67,572	1,488,611
DIGI INTERNATIONAL INC.....	268,899	4,764,890
DIGITAL REALTY TRUST INC.....	204,963	24,542,270
DIRECT LINE INSURANCE GROUP PL.....	1,594,694	6,601,784
DISCO CORP.....	31,695	7,553,720
DISCOVER FINANCIAL SERVICES.....	174,980	14,841,804
DISCOVERY INC.....	10,089,223	307,806,786
DISH NETWORK CORP.....	185,879	6,593,128
DMC GLOBAL INC.....	60,900	2,736,846
DNB ASA.....	1,286,518	24,010,669
DOCUSIGN INC.....	54,652	4,050,260
DOGAN SIRKETLER GRUBU HOLDING.....	612,319	189,324
DOLLAR GENERAL CORP.....	151,910	23,694,922
DOLLAR TREE INC.....	148,664	13,981,849
DOLLARAMA INC.....	741,176	25,508,915

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
DOMINION ENERGY INC.....	627,191	51,943,959
DOMINO'S PIZZA ENTERPRISES LTD.....	2,500	92,016
DOMINO'S PIZZA INC.....	20,525	6,029,835
DONGWOO FARM TO TABLE CO LTD.....	18,160	56,061
DORMAN PRODUCTS INC.....	130,500	9,881,460
DOUGLAS EMMETT INC.....	39,790	1,746,781
DOVA PHARMACEUTICALS INC.....	14,181	-
DOVER CORP.....	333,164	38,400,483
DOW INC.....	713,391	39,043,889
DR HORTON INC.....	420,379	22,174,992
DR REDDY'S LABORATORIES LTD.....	21,806	878,174
DROPBOX INC.....	592,003	10,602,774
DSV PANALPINA A/S.....	141,256	16,292,077
DTE ENERGY CO.....	137,090	17,803,878
DUFREY AG.....	18,318	1,816,383
DUKE ENERGY CORP.....	665,109	60,664,592
DUKE REALTY CORP.....	567,569	19,677,617
DULUTH HOLDINGS INC.....	206,016	2,169,348
DUPONT DE NEMOURS INC.....	723,856	46,471,555
DXC TECHNOLOGY CO.....	137,308	5,161,408
DYCOM INDUSTRIES INC.....	126,957	5,986,023
DYNAVAX TECHNOLOGIES CORP.....	77,343	442,402
E*TRADE FINANCIAL CORP.....	535,736	24,306,342
E.ON SE.....	2,573,977	27,517,590
EAGLE PHARMACEUTICALS INC/DE.....	12,528	752,682
EAST JAPAN RAILWAY CO.....	198,157	17,974,986
EAST WEST BANCORP INC.....	919,274	44,768,644
EASTERLY GOVERNMENT PROPERTIES.....	615,351	14,602,279
EASTMAN CHEMICAL CO.....	244,642	19,390,325
EASYJET PLC.....	95,432	1,800,903
EATON CORP PLC.....	314,778	29,815,772
EATON VANCE CORP.....	59,248	2,766,289
EBAY INC.....	913,889	33,000,532
EBIX INC.....	77,430	2,586,936
ECOLAB INC.....	157,513	30,398,434
ECOPETROL SA.....	454,558	9,072,978
EDENRED.....	390,003	20,181,583
EDISON INTERNATIONAL.....	491,743	37,082,340
EDITAS MEDICINE INC.....	64,604	1,912,924
EDP - ENERGIAS DE PORTUGAL SA.....	1,622,122	7,035,695
EDP - ENERGIAS DO BRASIL SA.....	757,050	4,159,098
EDWARDS LIFESCIENCES CORP.....	234,491	54,704,405
EHEALTH INC.....	29,530	2,837,242

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
EIDOS THERAPEUTICS INC.....	20,587	1,181,488
EIFFAGE SA.....	47,744	5,466,449
EIGER BIOPHARMACEUTICALS INC.....	30,600	455,940
EISAI CO LTD.....	484,087	36,544,280
EL PASO ELECTRIC CO.....	140,366	9,529,448
ELAN MICROELECTRONICS CORP.....	11,000	33,466
ELANCO ANIMAL HEALTH INC.....	312,159	9,193,083
ELBIT SYSTEMS LTD.....	10,833	1,686,109
ELECTRIC POWER DEVELOPMENT CO.....	93,172	2,269,393
ELECTRICITE DE FRANCE SA.....	365,644	4,074,803
ELECTROLUX AB.....	135,017	3,315,911
ELECTRONIC ARTS INC.....	475,501	51,121,113
ELEMENT FLEET MANAGEMENT CORP.....	16,158	138,186
ELI LILLY AND CO.....	504,160	66,261,749
ELISA OYJ.....	64,901	3,587,930
ELOXX PHARMACEUTICALS INC.....	29,669	200,562
EMCOR GROUP INC COM.....	172,274	14,867,246
EMERA INC.....	143,169	6,159,552
EMERGENT BIOSOLUTIONS INC.....	59,363	3,202,634
EMERSON ELECTRIC CO.....	1,706,292	130,121,828
EMMI AG.....	1,126	979,661
EMPIRE CO LTD.....	115,951	2,723,630
EMS-CHEMIE HOLDING AG.....	3,714	2,441,226
ENAGAS SA.....	158,471	4,045,075
ENANTA PHARMACEUTICALS INC.....	22,310	1,378,312
ENAUTA PARTICIPACOES SA.....	102,670	408,363
ENBRIDGE INC.....	1,964,147	78,202,359
ENCANA CORP.....	1,359,092	6,372,327
ENCOMPASS HEALTH CORP.....	88,392	6,122,914
ENDESA SA.....	190,067	5,075,601
ENDO INTERNATIONAL PLC.....	293,489	1,376,463
ENEA SA.....	439,990	919,526
ENEL AMERICAS SA.....	39,474,160	10,485,053
ENEL CHILE SA.....	6,758,089	1,487,838
ENEL SPA.....	5,184,018	41,152,394
ENEOS HOLDINGS INC.....	5,442,357	24,934,433
ENERGA SA.....	174,205	325,660
ENERGIZER HOLDINGS INC.....	67,440	3,386,837
ENERSYS.....	123,654	9,253,029
ENEVA SA.....	2,490	27,044
ENGIE SA.....	4,039,484	65,294,219
ENI SPA.....	3,891,443	60,481,332
ENOCHIAN BIOSCIENCES INC.....	5,300	26,606



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
ENPHASE ENERGY INC.....	122,140	3,191,518
ENTERGY CORP.....	178,666	21,404,187
ENTERPRISE FINANCIAL SERVICES.....	82,667	3,985,376
ENVISTA HOLDINGS CORP.....	56,035	1,660,877
EOG RESOURCES INC.....	517,110	43,313,134
EPAM SYSTEMS INC.....	98,695	20,939,131
EPIROC AB.....	1,813,067	21,903,350
EPIZYME INC.....	101,327	2,492,644
EPR PROPERTIES.....	137,599	9,719,993
EQT AB.....	235,432	2,738,854
EQT CORP.....	9,690	105,621
EQUIFAX INC.....	105,825	14,828,199
EQUINIX INC.....	101,735	59,382,720
EQUINOR ASA.....	569,460	11,373,258
EQUITRANS MIDSTREAM CORP.....	7,752	103,567
EQUITY BANCSHARES INC.....	168,432	5,199,496
EQUITY LIFESTYLE PROPERTIES IN.....	404,936	28,503,445
EQUITY RESIDENTIAL.....	264,735	21,422,356
EREGLI DEMIR VE CELIK FABRIKAL.....	6,094,231	9,257,578
ERIE INDEMNITY CO.....	17,706	2,939,196
ERO COPPER CORP.....	83,281	1,516,302
ERSTE GROUP BANK AG.....	744,484	28,045,531
ESPERION THERAPEUTICS INC.....	32,575	1,942,447
ESSENT GROUP LTD.....	304,500	15,830,955
ESSEX PROPERTY TRUST INC.....	70,845	21,314,427
ESSILORLUXOTTICA SA.....	182,815	27,867,496
ESSITY AB.....	486,233	15,676,139
ESTEE LAUDER COS INC/THE.....	217,058	44,831,159
EURAZEO SE.....	28,038	1,919,832
EUROFINS SCIENTIFIC SE.....	5,610	3,112,089
EURONAV NV.....	14	176
EUTELSAT COMMUNICATIONS SA.....	80,097	1,302,780
EVELO BIOSCIENCES INC.....	16,791	68,171
EVERBRIDGE INC.....	135,297	10,563,990
EVERCORE INC.....	169,389	12,663,522
EVEREST RE GROUP LTD.....	71,537	19,804,303
EVERGY INC.....	171,037	11,132,798
EVERLIGHT ELECTRONICS CO LTD.....	85,000	98,534
EVERSOURCE ENERGY.....	242,077	20,593,490
EVERTEC INC.....	416,569	14,180,009
EVOFEM BIOSCIENCES INC.....	18,500	114,145
EVOLANT HEALTH INC.....	407,682	3,689,522
EVOLUS INC.....	14,475	176,161

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
EVONIK INDUSTRIES AG.....	350,988	10,720,305
EVRAZ PLC.....	218,697	1,170,464
EXACT SCIENCES CORP.....	210,883	19,502,460
EXELON CORP.....	1,239,569	56,511,951
EXOR NV.....	68,470	5,309,321
EXPEDIA GROUP INC.....	178,741	19,329,052
EXPEDITORS INTERNATIONAL OF WA.....	125,744	9,810,547
EXPERIAN PLC.....	1,605,604	54,281,650
EXPONENT INC.....	70,818	4,887,150
EXTENDED STAY AMERICA INC.....	543,520	8,076,707
EXTRA SPACE STORAGE INC.....	203,464	21,489,868
EXTREME NETWORKS INC.....	719,644	5,303,776
EXXON MOBIL CORP.....	3,081,747	215,044,306
EYEPOINT PHARMACEUTICALS INC.....	81,600	126,480
F5 NETWORKS INC.....	43,209	6,034,137
FACEBOOK INC.....	2,071,837	425,244,544
FACTSET RESEARCH SYSTEMS INC.....	20,043	5,377,537
FAIRFAX FINANCIAL HOLDINGS LTD.....	11,143	5,239,509
FAMILYMART CO LTD.....	104,947	2,534,952
FANCL CORP.....	156,000	4,180,096
FANUC CORP.....	148,910	27,856,823
FAR EASTERN NEW CENTURY CORP.....	1,386,000	1,380,128
FARGLORY LAND DEVELOPMENT CO L.....	149,000	200,310
FARO TECHNOLOGIES INC.....	138,417	6,969,296
FAST RETAILING CO LTD.....	55,389	33,128,915
FASTENAL CO.....	309,873	11,449,807
FATE THERAPEUTICS INC.....	77,430	1,515,305
FAURECIA SE.....	31,695	1,708,794
FB FINANCIAL CORP.....	79,431	3,144,673
FDC LTD/INDIA.....	21	62
FEDERAL REALTY INVESTMENT TRUS.....	87,150	11,218,820
FEDERAL SIGNAL CORP.....	415,556	13,401,681
FEDEX CORP.....	218,619	33,057,379
FERGUSON PLC.....	283,075	25,687,747
FERRARI NV.....	115,439	19,164,923
FERROVIAL SA.....	312,695	9,466,474
FGV HOLDINGS BHD.....	269,400	100,107
FIAT CHRYSLER AUTOMOBILES NV.....	1,473,670	21,825,443
FIBRA UNO ADMINISTRACION SA DE.....	583,961	905,752
FIBROGEN INC.....	100,986	4,331,290
FIDELITY NATIONAL FINANCIAL IN.....	173,362	7,861,967
FIDELITY NATIONAL INFORMATION.....	1,071,080	148,976,517
FIFTH THIRD BANCORP.....	1,646,261	50,606,063

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
FII BTG PACTUAL CORPORATE OFFI.....	2,731	79,906
FILA HOLDINGS CORP.....	8,734	400,278
FINECOBANK BANCA FINECO SPA.....	254,569	3,054,707
FINNING INTERNATIONAL INC.....	6,400	124,866
FIRST CAPITAL REIT.....	398,503	6,352,078
FIRST GEN CORP.....	173,400	82,686
FIRST INDUSTRIAL REALTY TRUST.....	167,145	6,938,189
FIRST INTERNET BANCORP.....	129,022	3,059,112
FIRST PACIFIC CO LTD.....	102,000	34,690
FIRST QUANTUM MINERALS LTD.....	287,386	2,918,738
FIRST REPUBLIC BANK/CA.....	87,818	10,314,224
FIRSTENERGY CORP.....	409,492	19,901,311
FIRSTRAND LTD.....	3,518,464	15,801,447
FISERV INC.....	610,430	70,584,021
FISHER & PAYKEL HEALTHCARE COR.....	262,151	3,926,296
FITBIT INC.....	1,185,000	7,785,450
FITTECH CO LTD.....	12,000	47,236
FLAGSTAR BANCORP INC.....	147,913	5,657,672
FLEETCOR TECHNOLOGIES INC.....	157,325	45,265,549
FLETCHER BUILDING LTD.....	391,819	1,345,494
FLEX LTD.....	3,367,881	42,502,658
FLEXION THERAPEUTICS INC.....	42,456	878,839
FLIGHT CENTRE TRAVEL GROUP LTD.....	25,341	784,861
FLIR SYSTEMS INC.....	79,176	4,122,694
FLOWERS FOODS INC.....	227,914	4,954,850
FLOWSERVE CORP.....	96,548	4,805,194
FLUGHAFEN ZURICH AG.....	89,859	16,397,052
FLUOR CORP.....	5,410	102,141
FLUTTER ENTERTAINMENT PLC.....	43,365	5,274,176
FMC CORP.....	286,020	28,550,516
FOOT LOCKER INC.....	100	3,899
FORD MOTOR CO.....	2,685,570	24,975,801
FORESCOUT TECHNOLOGIES INC.....	160,646	5,269,189
FORMFACTOR INC.....	195,139	5,067,760
FORTESCUE METALS GROUP LTD.....	641,265	4,818,809
FORTINET INC.....	112,717	12,033,667
FORTIS INC.....	374,426	15,557,411
FORTIVE CORP.....	422,125	32,246,129
FORTUM OYJ.....	282,274	6,970,756
FORTUNE BRANDS HOME & SECURITY.....	82,225	5,372,582
FORTY SEVEN INC.....	21,570	849,211
FOX CORP.....	1,344,667	49,116,561
FOXCONN TECHNOLOGY CO LTD.....	233,000	514,548

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
FRANCO-NEVADA CORP.....	144,677	14,960,277
FRANKLIN RESOURCES INC.....	212,175	5,512,307
FRAPORT AG FRANKFURT AIRPORT S.....	26,938	2,291,428
FREEE KK.....	61,500	1,825,052
FREEMPORT-MCMORAN INC.....	1,608,008	21,097,065
FRESENIUS MEDICAL CARE AG & CO.....	690,101	51,095,147
FRESENIUS SE & CO KGAA.....	380,888	21,454,297
FRESNILLO PLC.....	8,584	72,801
FRONTDOOR INC.....	247,797	11,750,534
FRONTIER COMMUNICATIONS CORP.....	600	534
FRONTKEN CORP BHD.....	1,138,300	637,259
FUBON FINANCIAL HOLDING CO LTD.....	5,570,495	8,622,309
FUJI ELECTRIC CO LTD.....	80,970	2,492,244
FUJIFILM HOLDINGS CORP.....	281,368	13,540,875
FUJITSU LTD.....	127,232	12,023,672
FUKUOKA FINANCIAL GROUP INC.....	104,855	2,031,008
FULCRUM THERAPEUTICS INC.....	6,000	99,840
G1 THERAPEUTICS INC.....	44,170	1,167,413
G4S PLC.....	708,251	2,045,397
GALAPAGOS NV.....	22,031	4,612,107
GALAXY ENTERTAINMENT GROUP LTD.....	1,889,318	13,918,075
GALECTIN THERAPEUTICS INC.....	52,800	151,008
GALP ENERGIA SGPS SA.....	228,310	3,818,542
GAMANIA DIGITAL ENTERTAINMENT.....	23,000	46,112
GAP INC/THE.....	118,178	2,089,387
GARDNER DENVER HOLDINGS INC.....	330,157	12,110,159
GARMIN LTD.....	367,301	35,833,886
GARTNER INC.....	52,560	8,099,496
GEA GROUP AG.....	71,338	2,360,667
GEBERIT AG.....	17,004	9,538,465
GECINA SA.....	66,596	11,930,740
GEDI GRUPPO EDITORIALE SPA.....	1,365	700
GENERAC HOLDINGS INC.....	105,846	10,647,049
GENERAL DYNAMICS CORP.....	243,790	42,992,367
GENERAL ELECTRIC CO.....	7,198,338	80,333,452
GENERAL MILLS INC.....	536,039	28,710,249
GENERAL MOTORS CO.....	854,931	31,290,475
GENMAB A/S.....	42,134	9,376,825
GENPACT LTD.....	305,417	12,879,435
GENTEX CORP.....	278,400	8,068,032
GENTING SINGAPORE LTD.....	2,750,898	1,882,145
GENUINE PARTS CO.....	85,304	9,061,844
GENUS PLC.....	20,209	850,275

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
GENWORTH FINANCIAL INC.....	1,321,700	5,815,480
GEORGIA CAPITAL PLC.....	58,473	714,201
GEORGIA HEALTHCARE GROUP PLC.....	569,353	927,728
GERON CORP.....	225,722	306,982
GETINGE AB.....	590,590	10,977,685
GETLINK SE.....	267,522	4,657,551
GILDAN ACTIVEWEAR INC.....	94,303	2,791,820
GILEAD SCIENCES INC.....	1,323,185	85,980,561
GIVAUDAN SA.....	4,366	13,665,871
GJENSIDIGE FORSIKRING ASA.....	138,836	2,911,080
GLAUKOS CORP.....	167,388	9,117,624
GLAXOSMITHKLINE PLC.....	2,317,217	54,610,554
GLENORE PLC.....	15,011,690	46,803,434
GLOBAL BLOOD THERAPEUTICS INC.....	70,883	5,634,490
GLOBAL MEDICAL REIT INC.....	361,137	4,777,843
GLOBAL PAYMENTS INC.....	472,866	86,326,417
GLOBALTRANS INVESTMENT PLC.....	84,420	747,117
GLOBE LIFE INC.....	60,876	6,407,199
GLOBE TELECOM INC.....	8,385	334,440
GM BREWERIES LTD.....	37	234
GMO PAYMENT GATEWAY INC.....	46,815	3,222,233
GODADDY INC.....	92,761	6,300,327
GOLD FIELDS LTD.....	190,193	1,255,274
GOLDEN AGRI-RESOURCES LTD.....	296,500	51,818
GOLDMAN SACHS GROUP INC/THE.....	302,404	69,531,752
GOODMAN GROUP.....	3,986,192	37,463,992
GOODYEAR TIRE & RUBBER CO/THE.....	9,720	151,195
GOSSAMER BIO INC.....	26,100	407,943
GPT GROUP/THE.....	2,230,310	8,779,660
GRAND OCEAN RETAIL GROUP LTD.....	18,238	17,157
GRANITE CONSTRUCTION INC.....	221,137	6,118,861
GRAVITY CO LTD.....	192	7,181
GREAT WALL MOTOR CO LTD.....	328,000	242,470
GREAT WEST LIFECO INC.....	127,673	3,274,651
GREEN DOT CORP.....	159,086	3,706,704
GREENLAND HONG KONG HOLDINGS L.....	422,000	183,059
GRIFOLS SA.....	124,457	4,390,865
GRITSTONE ONCOLOGY INC.....	32,500	291,525
GROUPE BRUXELLES LAMBERT SA.....	51,835	5,467,043
GRUBHUB INC.....	47,878	2,328,786
GRUPO AEROPORTUARIO DEL CENTRO.....	98,026	736,233
GRUPO AEROPORTUARIO DEL PACIFI.....	19,936	237,186
GRUPO AVAL ACCIONES Y VALORES.....	38,494	335,668

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
GRUPO MEXICO SAB DE CV.....	325,243	893,195
GRUPO SIMEC SAB DE CV.....	206	704
GUIDEWIRE SOFTWARE INC.....	85,080	9,339,232
GUJARAT GAS LTD.....	36,878	122,732
GUJARAT STATE PETRONET LTD.....	137,603	423,153
GVC HOLDINGS PLC.....	241,423	2,827,894
H LUNDBECK A/S.....	31,923	1,219,951
H&E EQUIPMENT SERVICES INC.....	159,471	5,331,116
H&R BLOCK INC.....	12,307	288,968
H&R REIT.....	114,451	1,862,283
HACHIJUNI BANK LTD/THE.....	19,700	86,649
HACI OMER SABANCI HOLDING AS.....	1,343,180	2,153,241
HAEMONETICS CORP.....	66,100	7,594,890
HAIER ELECTRONICS GROUP CO LTD.....	75,000	234,381
HAKUHODO DY HOLDINGS INC.....	108,050	1,757,832
HALLIBURTON CO.....	527,929	12,918,423
HALMA PLC.....	231,954	6,502,067
HALOZYME THERAPEUTICS INC.....	186,303	3,303,152
HAMAMATSU PHOTONICS KK.....	58,700	2,427,941
HAMILTON LANE INC.....	81,936	4,883,386
HAMMERSON PLC.....	33,845	138,409
HANA FINANCIAL GROUP INC.....	459,742	14,669,440
HANCOCK WHITNEY CORP.....	242,037	10,620,584
HANDSOME CO LTD.....	3,748	102,252
HANESBRANDS INC.....	211,126	3,135,221
HANG FUNG GOLD TEC HKD0.10.....	1,342,076	-
HANG LUNG GROUP LTD.....	33,000	81,570
HANG LUNG PROPERTIES LTD.....	924,476	2,028,869
HANG SENG BANK LTD.....	350,357	7,239,338
HANKYU HANSHIN HOLDINGS INC.....	148,890	6,411,826
HANNOVER RUECK SE.....	56,233	10,875,842
HANWHA AEROSPACE CO LTD.....	3,421	103,685
HANWHA CORP.....	274,060	5,924,595
HARGREAVES LANSDOWN PLC.....	118,773	3,044,617
HARLEY-DAVIDSON INC.....	91,991	3,421,145
HARMONIC INC.....	445,600	3,475,680
HARMONY GOLD MINING CO LTD.....	67,470	244,916
HARPOON THERAPEUTICS INC.....	7,700	113,883
HARTFORD FINANCIAL SERVICES GR.....	962,520	58,492,340
HARVEY NORMAN HOLDINGS LTD.....	261,093	746,989
HASBRO INC.....	74,613	7,879,879
HB FULLER CO.....	216,501	11,164,957
HCA HEALTHCARE INC.....	1,049,942	155,191,927

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
HCL TECHNOLOGIES LTD.....	764,414	6,083,985
HD SUPPLY HOLDINGS INC.....	97,245	3,911,194
HDC HYUNDAI DEVELOPMENT CO-ENG.....	7,364	163,333
HEALTHCARE SERVICES GROUP INC.....	198,129	4,818,497
HEALTHEQUITY INC.....	250,130	18,527,129
HEALTHPEAK PROPERTIES INC.....	369,415	12,733,735
HEG LTD.....	27,338	408,261
HEICO CORP.....	808,789	73,166,836
HEIDELBERGCEMENT AG.....	317,774	23,171,317
HEINEKEN HOLDING NV.....	423,940	41,115,397
HEINEKEN MALAYSIA BHD.....	6,100	40,443
HEINEKEN NV.....	729,390	77,714,827
HELIX ENERGY SOLUTIONS GROUP I.....	932,945	8,984,260
HELLENIC PETROLEUM SA.....	32,649	321,407
HELLENIC TELECOMMUNICATIONS OR.....	165,082	2,642,443
HELMERICH & PAYNE INC.....	6,461	293,523
HENDERSON LAND DEVELOPMENT CO.....	670,949	3,293,693
HENKEL AG & CO KGAA.....	43,342	4,086,717
HENNES & MAURITZ AB.....	371,817	7,565,786
HENRY SCHEIN INC.....	1,543,686	102,994,730
HERMES INTERNATIONAL.....	14,469	10,820,056
HERON THERAPEUTICS INC.....	95,981	2,255,554
HERSHEY CO/THE.....	193,156	28,390,069
HESS CORP.....	211,751	14,147,084
HEWLETT PACKARD ENTERPRISE CO.....	1,079,030	17,113,416
HEXAGON AB.....	137,795	7,728,019
HEXAWARE TECHNOLOGIES LTD.....	164,481	771,270
HI SUN TECHNOLOGY CHINA LTD.....	507,000	84,589
HI-CRUSH INC.....	50,000	44,130
HIKARI TSUSHIN INC.....	69,916	17,647,074
HIKMA PHARMACEUTICALS PLC.....	80,590	2,125,624
HILLENBRAND INC.....	107,200	3,570,832
HILTON WORLDWIDE HOLDINGS INC.....	480,829	53,328,744
HINDUSTAN PETROLEUM CORP LTD.....	69,961	259,249
HINDUSTAN UNILEVER LTD.....	104,025	2,802,539
HINO MOTORS LTD.....	1,233,793	13,192,247
HIROSE ELECTRIC CO LTD.....	20,735	2,676,899
HISAMITSU PHARMACEUTICAL CO IN.....	21,729	1,069,705
HITACHI CHEMICAL CO LTD.....	46,788	1,969,681
HITACHI CONSTRUCTION MACHINERY.....	70,041	2,117,181
HITACHI HIGH-TECH CORP.....	41,444	2,951,705
HITACHI LTD.....	1,151,792	49,028,660
HITACHI METALS LTD.....	134,333	1,993,827

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
HK ELECTRIC INVESTMENTS & HK E.....	1,705,066	1,680,601
HKC HOLDINGS LTD.....	41,000	33,413
HKT TRUST & HKT LTD.....	1,755,572	2,473,906
HOCHTIEF AG.....	16,052	2,048,689
HOLLYFRONTIER CORP.....	135,698	6,881,246
HOLOGIC INC.....	156,543	8,173,110
HOLTEK SEMICONDUCTOR INC.....	126,000	288,761
HOME BANCSHARES INC/AR.....	637,895	12,541,016
HOME DEPOT INC/THE.....	1,036,625	226,378,168
HOMOLOGY MEDICINES INC.....	31,754	657,308
HON HAI PRECISION INDUSTRY CO.....	7,902,215	23,935,721
HONDA MOTOR CO LTD.....	972,270	27,725,462
HONEYWELL INTERNATIONAL INC.....	660,298	116,872,746
HONG KONG & CHINA GAS CO LTD.....	6,481,767	12,661,066
HONG KONG EXCHANGES & CLEARING.....	513,360	16,668,816
HONG LEONG FINANCIAL GROUP BHD.....	31,000	128,077
HONGKONG LAND HOLDINGS LTD.....	1,491,379	8,575,429
HOPSON DEVELOPMENT HOLDINGS LT.....	252,789	256,299
HORMEL FOODS CORP.....	227,006	10,240,241
HOSHIZAKI CORP.....	35,402	3,172,905
HOST HOTELS & RESORTS INC.....	537,870	9,977,489
HOYA CORP.....	573,643	55,160,517
HP INC.....	1,164,268	23,925,707
HSBC HOLDINGS PLC.....	11,524,352	90,364,694
HUAKU DEVELOPMENT CO LTD.....	346,000	1,068,806
HUBSPOT INC.....	53,272	8,443,612
HUDSON PACIFIC PROPERTIES INC.....	86,432	3,254,165
HULIC CO LTD.....	127,202	1,540,353
HUMANA INC.....	99,288	36,391,038
HUNTINGTON BANCSHARES INC/OH.....	1,863,976	28,108,758
HUNTINGTON INGALLS INDUSTRIES.....	87,407	21,928,668
HUNTSMAN CORP.....	526,564	12,721,786
HUSKY ENERGY INC.....	149,003	1,197,310
HUSQVARNA AB.....	174,721	1,400,224
HUTCHISON PORT HOLDINGS TRUST.....	251,300	43,224
HYDRO ONE LIMITED.....	196,522	3,800,865
HYSAN DEVELOPMENT CO LTD.....	24,000	94,099
HYUNDAI HY COMMUNICATIONS & NE.....	21,725	64,060
HYUNDAI MOBIS CO LTD.....	17,675	3,912,662
HYUNDAI MOTOR CO.....	5,000	520,991
IA FINANCIAL CORP INC.....	65,134	3,582,810
IAC/INTERACTIVECORP.....	125,498	31,262,807
IBERDROLA SA.....	5,922,211	61,025,719



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
IBERIABANK CORP.....	122,670	9,179,396
IBIDEN CO LTD.....	58,400	1,399,880
ICA GRUPPEN AB.....	80,711	3,769,540
ICADE.....	13,797	1,503,026
ICL GROUP LTD.....	311,001	1,463,163
IDEMITSU KOSAN CO LTD.....	196,143	5,468,721
IDEX CORP.....	57,651	9,915,972
IDEXX LABORATORIES INC.....	63,375	16,549,114
IGG INC.....	185,980	137,245
IGM FINANCIAL INC.....	37,610	1,081,242
IHI CORP.....	87,279	2,067,229
IHS MARKIT LTD.....	602,484	45,397,169
IIDA GROUP HOLDINGS CO LTD.....	66,659	1,177,075
II-VI INC.....	136,870	4,608,413
ILIAD SA.....	97,443	12,638,832
ILLINOIS TOOL WORKS INC.....	242,832	43,619,912
ILLUMINA INC.....	154,476	51,245,868
IMCD NV.....	62,908	5,493,787
IMERYS SA.....	236,366	9,997,289
IMMULOGIC PHARMACEUTICAL CORP.....	2,211,500	-
IMMUNOGEN INC.....	183,831	938,457
IMMUNOMEDICS INC.....	308,973	6,537,869
IMPALA PLATINUM HOLDINGS LTD.....	299,608	3,075,034
IMPERIAL BRANDS PLC.....	400,631	9,919,454
IMPERIAL OIL LTD.....	123,232	3,264,329
IMPINJ INC.....	70,100	1,812,786
INCITEC PIVOT LTD.....	748,525	1,673,239
INCYTE CORP.....	193,291	16,878,170
INDEPENDENT BANK GROUP INC.....	149,630	8,295,487
INDRAPRASTHA GAS LTD.....	59,408	356,349
INDUSTRIA DE DISEÑO TEXTIL SA.....	881,677	31,125,512
INDUSTRIAL & COMMERCIAL BANK O.....	40,821,000	31,433,815
INDUSTRIAS BACHOCO SAB DE CV.....	26,307	113,439
INDUSTRIVARDEN AB.....	106,784	2,576,902
INFINEON TECHNOLOGIES AG.....	523,188	11,927,627
INFINERA CORP.....	540,800	4,293,952
INFORMA PLC.....	800,010	9,082,600
INFOSYS LTD.....	251,247	2,592,869
ING GROEP NV.....	3,623,529	43,472,492
INGENIA COMMUNITIES GROUP.....	4,028,907	14,047,316
INGENICO GROUP SA.....	36,602	3,977,100
INGERSOLL-RAND PLC.....	424,980	56,488,342
INGEVITY CORP.....	190,038	16,605,520

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
INGREDION INC.....	97,872	9,097,202
INNOCEAN WORLDWIDE INC.....	649	39,789
INNOGY SE.....	5,198	260,230
INNOVIVA INC.....	86,828	1,229,484
INOGEN INC.....	46,110	3,150,696
INOVIO PHARMACEUTICALS INC.....	119,702	395,017
INPEX CORP.....	606,648	6,344,195
INPHI CORP.....	128,710	9,527,114
INSIGHT ENTERPRISES INC.....	47,700	3,352,833
INSMED INC.....	100,833	2,407,892
INSPERITY INC.....	78,213	6,729,447
INSULET CORP.....	93,729	16,046,405
INSURANCE AUSTRALIA GROUP LTD.....	1,052,614	5,667,902
INTACT FINANCIAL CORP.....	480,783	52,062,116
INTEGRA LIFESCIENCES HOLDINGS.....	144,120	8,399,314
INTEL CORP.....	2,953,203	176,749,200
INTELLIA THERAPEUTICS INC.....	47,465	696,312
INTELSAT SA.....	90,480	636,074
INTER PIPELINE LTD.....	680,174	11,822,728
INTERCEPT PHARMACEUTICALS INC.....	32,183	3,988,117
INTERCONTINENTAL EXCHANGE INC.....	606,499	56,131,482
INTERCONTINENTAL HOTELS GROUP.....	247,198	17,054,927
INTERNATIONAL BUSINESS MACHINE.....	682,262	91,450,398
INTERNATIONAL CONSOLIDATED AIR.....	23,792	192,821
INTERNATIONAL FLAVORS & FRAGRA.....	742,946	95,854,893
INTERNATIONAL GAMES SYSTEM CO.....	113,000	1,470,127
INTERNATIONAL PAPER CO.....	367,321	16,915,132
INTERPUBLIC GROUP OF COS INC/T.....	209,256	4,833,814
INTERRENT REIT.....	54,074	652,182
INTERSECT ENT INC.....	40,070	997,743
INTERTEK GROUP PLC.....	73,495	5,697,654
INTESA SANPAOLO SPA.....	8,745,327	23,054,355
INTOPS CO LTD.....	8,880	99,055
INTRA-CELLULAR THERAPIES INC.....	56,444	1,936,594
INTREXON CORP.....	95,613	523,959
INTUIT INC.....	257,742	67,510,362
INTUITIVE SURGICAL INC.....	106,068	62,702,098
INVENTEC CORP.....	515,000	392,559
INVESCO LTD.....	897,417	16,135,558
INVESTEC PLC.....	26,359	154,726
INVESTOR AB.....	306,560	16,741,014
INVESTORS BANCORP INC.....	610,700	7,276,491
INVITAE CORP.....	112,726	1,818,270

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
INVITATION HOMES INC.....	437,134	13,100,906
IOI PROPERTIES GROUP BHD.....	247,140	74,918
IONIS PHARMACEUTICALS INC.....	69,955	4,225,982
IOVANCE BIOTHERAPEUTICS INC.....	149,208	4,130,077
IPEK DOGAL ENERJI KAYNAKLARI A.....	140,771	182,617
IPG PHOTONICS CORP.....	178,161	25,819,092
IPSEN SA.....	24,567	2,178,540
IQVIA HOLDINGS INC.....	103,745	16,029,640
IRB BRASIL RESSEGUROS S/A.....	1,307,600	12,660,904
IRHYTHM TECHNOLOGIES INC.....	69,600	4,739,064
IRON MOUNTAIN INC.....	155,144	4,944,439
IRONWOOD PHARMACEUTICALS INC.....	199,953	2,661,374
ISETAN MITSUKOSHI HOLDINGS LTD.....	140,508	1,272,233
ISHARES CORE MSCI EAFE ETF.....	274,447	17,904,922
ISHARES CORE MSCI EMERGING.....	681,000	36,610,560
ISHARES RUSSELL 2000 ETF.....	2,266,100	375,424,787
ISRAEL DISCOUNT BANK LTD.....	486,449	2,254,791
ISS A/S.....	930,421	22,341,565
ISUZU MOTORS LTD.....	818,108	9,778,903
ITOCHU CORP.....	1,603,868	37,405,137
ITOCHU TECHNO-SOLUTIONS CORP.....	40,131	1,135,522
ITRON INC.....	120,317	10,100,612
ITV PLC.....	2,491,017	4,982,962
IVANHOE MINES LTD.....	380,734	1,247,827
IWATANI CORP.....	22,200	758,896
J & J SNACK FOODS CORP.....	52,200	9,618,894
J FRONT RETAILING CO LTD.....	95,894	1,350,060
J M SMUCKER CO/THE.....	347,898	36,226,619
J SAINSBURY PLC.....	8,397,983	25,576,899
J2 GLOBAL INC.....	56,600	5,303,986
JACK HENRY & ASSOCIATES INC.....	44,924	6,544,079
JACK IN THE BOX INC COM.....	108,750	8,485,763
JACOBS ENGINEERING GROUP INC.....	106,002	9,522,160
JAMES HARDIE INDUSTRIES PLC.....	618,585	12,118,833
JAMES RIVER GROUP HOLDINGS LTD.....	282,098	11,625,259
JAPAN AIRLINES CO LTD.....	101,053	3,158,749
JAPAN AIRPORT TERMINAL CO LTD.....	29,468	1,651,347
JAPAN EXCHANGE GROUP INC.....	784,040	13,924,059
JAPAN POST BANK CO LTD.....	259,891	2,511,024
JAPAN POST HOLDINGS CO LTD.....	659,213	6,223,626
JAPAN POST INSURANCE CO LTD.....	94,081	1,611,951
JAPAN PRIME REALTY INVESTMENT.....	838	3,674,322
JAPAN REAL ESTATE INVESTMENT C.....	594	3,935,404

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
JAPAN RETAIL FUND INVESTMENT C.....	2,115	4,540,414
JAPAN TOBACCO INC.....	705,766	15,797,338
JARDINE CYCLE & CARRIAGE LTD.....	44,204	989,507
JARDINE MATHESON HOLDINGS LTD.....	126,993	7,060,811
JARDINE STRATEGIC HOLDINGS LTD.....	120,161	3,682,935
JASTRZEBSKA SPOLKA WEGLOWA SA.....	98,090	553,736
JAYA BERSAMA INDO TBK PT.....	468,900	41,207
JAZZ PHARMACEUTICALS PLC.....	31,918	4,764,719
JB FINANCIAL GROUP CO LTD.....	17,140	81,368
JB HUNT TRANSPORT SERVICES INC.....	121,238	14,158,174
JBS SA.....	2,472,091	15,855,010
JCDECAUX SA.....	220,826	6,811,665
JD SPORTS FASHION PLC.....	183,158	2,031,855
JD.COM INC.....	439,367	15,478,899
JEFFERIES FINANCIAL GROUP INC.....	133,652	2,856,143
JERNIGAN CAPITAL INC.....	126,749	2,425,976
JERONIMO MARTINS SGPS SA.....	107,360	1,767,303
JFE HOLDINGS INC.....	692,471	8,990,812
JGC HOLDINGS CORP.....	259,823	4,195,899
JIH SUN FINANCIAL HOLDINGS CO.....	176,443	57,388
JINHEUNG SAVINGS BANK.....	660	-
JINLI GROUP HOLDINGS LTD.....	102,717	40,604
JOHN WOOD GROUP PLC.....	1,766,679	9,326,526
JOHNSON & JOHNSON.....	2,120,743	309,352,781
JOHNSON CONTROLS INTERNATIONAL.....	502,051	20,438,496
JOHNSON MATTHEY PLC.....	80,743	3,204,650
JONES LANG LASALLE INC.....	38,919	6,775,409
JOY CITY PROPERTY LTD.....	1,502,000	165,779
JPMORGAN CHASE & CO.....	2,328,462	324,587,603
JSR CORP.....	961,968	17,809,796
JTEKT CORP.....	165,500	1,981,279
JULIUS BAER GROUP LTD.....	1,908,626	98,412,450
JUMBO SA.....	28,497	593,375
JUNIPER NETWORKS INC.....	196,714	4,845,066
JYSKE BANK A/S.....	1,028,742	37,567,550
K WAH INTERNATIONAL HOLDINGS L.....	159,707	89,161
K+S AG.....	7,909	98,677
KADMON HOLDINGS INC.....	169,894	769,620
KAISA GROUP HOLDINGS LTD.....	399,000	190,493
KAJIMA CORP.....	356,332	4,780,603
KAKAKU.COM INC.....	88,727	2,280,327
KAKAO CORP.....	33,550	4,453,217
KALEIDO BIOSCIENCES INC.....	6,600	33,132

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
KALVISTA PHARMACEUTICALS INC.....	15,200	270,712
KAMIGUMI CO LTD.....	72,419	1,598,649
KANEKA CORP.....	2,000	64,780
KANSAI ELECTRIC POWER CO INC/T.....	449,440	5,229,509
KANSAI PAINT CO LTD.....	82,525	2,032,845
KANSAS CITY SOUTHERN.....	94,317	14,445,592
KAO CORP.....	589,333	48,941,616
KAROON ENERGY LTD.....	2,452,911	1,991,536
KARUNA THERAPEUTICS INC.....	6,000	452,040
KARYOPHARM THERAPEUTICS INC.....	75,368	1,444,805
KAWASAKI HEAVY INDUSTRIES LTD.....	85,905	1,903,467
KBC GROUP NV.....	113,337	8,531,426
KDDI CORP.....	3,978,166	119,079,582
KEI INDUSTRIES LTD.....	8,622	55,354
KEIHAN HOLDINGS CO LTD.....	57,475	2,803,013
KEIKYU CORP.....	133,958	2,600,887
KEIO CORP.....	63,070	3,836,142
KEISEI ELECTRIC RAILWAY CO LTD.....	84,442	3,294,539
KELLOGG CO.....	216,312	14,960,138
KEMET CORP.....	40,460	1,094,443
KENEDIX OFFICE INVESTMENT CORP.....	717	5,528,833
KENNAMETAL INC.....	203,471	7,506,045
KEPPEL CORP LTD.....	725,426	3,652,351
KERING SA.....	70,892	46,568,033
KERRY GROUP PLC.....	112,835	14,071,625
KERRY PROPERTIES LTD.....	302,517	960,920
KEURIG DR PEPPER INC.....	6,980	202,071
KEYCORP.....	2,257,307	45,687,894
KEYENCE CORP.....	171,215	60,640,121
KEYERA CORP.....	101,290	2,657,325
KEYSIGHT TECHNOLOGIES INC.....	122,870	12,610,148
KIA MOTORS CORP.....	460,942	17,657,247
KIKKOMAN CORP.....	66,592	3,290,536
KILROY REALTY CORP.....	8,575	719,443
KIMBERLY-CLARK CORP.....	497,508	68,432,225
KIMBERLY-CLARK DE MEXICO SAB D.....	38,626	81,409
KIMCO REALTY CORP.....	246,486	5,104,725
KINAXIS INC.....	11,283	870,272
KINDER MORGAN INC.....	1,940,864	41,088,091
KINDOM DEVELOPMENT CO LTD.....	55,000	58,528
KINDRED BIOSCIENCES INC.....	48,323	409,779
KINGBOARD HOLDINGS LTD.....	518,500	1,643,645
KINGFISHER PLC.....	966,641	2,778,810

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
KINGSPAN GROUP PLC.....	64,130	3,919,634
KINGSTON FINANCIAL GROUP LTD.....	148,000	15,195
KINNEVIK AB.....	188,040	4,600,035
KINROSS GOLD CORP.....	806,220	3,829,817
KINTETSU GROUP HOLDINGS CO LTD.....	111,485	6,073,073
KION GROUP AG.....	42,473	2,934,931
KIRIN HOLDINGS CO LTD.....	587,853	12,928,168
KIRKLAND LAKE GOLD LTD.....	140,318	6,193,794
KKR & CO INC.....	286,090	8,345,245
KLA CORP.....	163,937	29,208,655
KLEPIERRE SA.....	116,028	4,408,672
KLOVERN AB.....	162,555	397,659
KLX ENERGY SERVICES HOLDINGS I.....	209,235	1,347,473
KNIGHT-SWIFT TRANSPORTATION HO.....	353,804	12,680,335
KNORR-BREMSE AG.....	29,557	3,010,879
KOBAYASHI PHARMACEUTICAL CO LT.....	20,370	1,737,565
KOBE STEEL LTD.....	8,000	43,359
KOC HOLDING AS.....	2,172,848	7,419,303
KODIAK SCIENCES INC.....	30,800	2,216,060
KOHL'S CORP.....	84,928	4,327,082
KOITO MANUFACTURING CO LTD.....	118,484	5,560,326
KOMATSU LTD.....	599,229	14,567,867
KOMERCNI BANKA AS.....	12,238	448,373
KONAMI HOLDINGS CORP.....	38,766	1,599,867
KONE OYJ.....	169,780	11,106,889
KONICA MINOLTA INC.....	411,040	2,696,770
KONINKLIJKE AHOLD DELHAIZE NV.....	578,663	14,481,700
KONINKLIJKE DSM NV.....	230,685	30,063,388
KONINKLIJKE KPN NV.....	14,087,123	41,603,465
KONINKLIJKE PHILIPS NV.....	2,677,747	130,811,154
KONINKLIJKE VOPAK NV.....	31,902	1,730,697
KONTOOR BRANDS INC.....	1,890	79,361
KORN FERRY.....	235,443	9,982,783
KOSE CORP.....	13,923	2,049,855
KOSMOS ENERGY LTD.....	443,459	2,527,716
KOZA ALTIN ISLETMELERI AS.....	41,435	515,588
KPIT TECHNOLOGIES LTD.....	34,346	45,087
KRAFT HEINZ CO/THE.....	507,688	16,312,015
KRATOS DEFENSE & SECURITY SOLU.....	395,500	7,122,955
KROGER CO/THE.....	1,437,192	41,664,196
KRUNG THAI BANK PCL.....	17,763,150	9,725,516
KRYSTAL BIOTECH INC.....	11,400	631,332
KT CORP.....	152,602	3,562,845

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
KT SKYLIFE CO LTD.....	11,343	85,530
KUBOTA CORP.....	678,625	10,778,070
KUEHNE + NAGEL INTERNATIONAL A.....	40,011	6,743,218
KUMBA IRON ORE LTD.....	107,443	3,204,427
KURA ONCOLOGY INC.....	37,770	519,338
KURARAY CO LTD.....	133,541	1,635,547
KURITA WATER INDUSTRIES LTD.....	286,852	8,591,702
KYOCERA CORP.....	146,819	10,105,416
KYOWA KIRIN CO LTD.....	305,597	7,235,344
KYUSHU ELECTRIC POWER CO INC.....	245,042	2,130,800
KYUSHU FINANCIAL GROUP INC.....	16,800	72,966
KYUSHU RAILWAY CO.....	129,704	4,356,288
L E LUNDBERGFÖRETAGEN AB.....	48,523	2,130,418
L3HARRIS TECHNOLOGIES INC.....	269,461	53,318,248
LA JOLLA PHARMACEUTICAL CO.....	25,317	99,496
LABORATORIOS FARMACEUTICOS ROV.....	35,459	971,187
LABORATORY CORP OF AMERICA HOL.....	57,141	9,666,543
LAFARGEHOLCIM LTD.....	489,222	27,129,882
LAGARDERE SCA.....	4,660	101,635
LAM RESEARCH CORP.....	126,278	36,923,687
LAMB WESTON HOLDINGS INC.....	318,486	27,399,351
LANCASTER COLONY CORP.....	17,234	2,759,163
LAND SECURITIES GROUP PLC.....	323,140	4,237,989
LANDSTAR SYSTEM INC.....	77,517	8,826,861
LANNETT CO INC.....	41,239	363,728
LANXESS AG.....	34,651	2,326,744
LAS VEGAS SANDS CORP.....	930,177	64,219,420
LASERTEC CORP.....	79,800	4,082,705
LATTICE SEMICONDUCTOR CORP.....	276,420	5,290,679
LAWSON INC.....	267,376	15,229,421
LEAR CORP.....	32,915	4,515,938
LEGAL & GENERAL GROUP PLC.....	3,620,802	14,533,872
LEGGETT & PLATT INC.....	74,664	3,795,171
LEGRAND SA.....	173,214	14,123,592
LEIDOS HOLDINGS INC.....	101,216	9,908,034
LEJU HOLDINGS LTD.....	9,607	19,310
LENDLEASE GROUP.....	261,769	3,238,585
LENNAR CORP.....	356,495	19,888,845
LENNOX INTERNATIONAL INC.....	19,665	4,797,670
LENOVO GROUP LTD.....	644,000	432,265
LEONARDO SPA.....	168,939	1,981,676
LEWIS GROUP LTD.....	18,785	46,078
LEXICON PHARMACEUTICALS INC.....	51,504	213,742

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
LF CORP.....	5,858	93,712
LG DISPLAY CO LTD.....	438,526	6,162,000
LG ELECTRONICS INC.....	237,128	14,783,971
LG UPLUS CORP.....	516,956	6,347,678
LI & FUNG LTD.....	244,000	26,618
LI NING CO LTD.....	1,441,000	4,318,303
LIBERTY BROADBAND CORP.....	508,636	63,760,125
LIBERTY GLOBAL PLC.....	1,431,134	31,319,935
LIBERTY HOLDINGS LTD.....	426,789	3,377,138
LIBERTY LATIN AMERICA LTD.....	90,211	1,755,506
LIBERTY MEDIA CORP-LIBERTY BRA.....	46,849	1,389,073
LIBERTY MEDIA CORP-LIBERTY FOR.....	481,130	21,763,688
LIBERTY MEDIA CORP-LIBERTY SIR.....	925,095	44,639,805
LIBERTY PROPERTY TRUST.....	87,630	5,262,182
LIFE STORAGE INC.....	10,875	1,177,545
LIGAND PHARMACEUTICALS INC.....	26,417	2,755,029
LINAMAR CORP.....	1,800	68,197
LINCOLN NATIONAL CORP.....	236,175	13,936,687
LINDE PLC.....	517,757	110,392,267
LINDSAY CORP.....	31,314	3,005,831
LINE CORP.....	43,320	2,132,616
LINK REIT.....	2,541,183	26,906,183
LION CORP.....	166,058	3,247,051
LIONS GATE ENTERTAINMENT CORP.....	2,156,251	21,411,572
LITE-ON SEMICONDUCTOR CORP.....	79,000	104,228
LITTELFUSE INC.....	29,095	5,565,874
LIVE NATION ENTERTAINMENT INC.....	187,788	13,421,208
LIVECHAT SOFTWARE SA.....	7,189	82,191
LIVENT CORP.....	87,234	745,851
LIVERAMP HOLDINGS INC.....	85,400	4,105,178
LIXIL GROUP CORP.....	121,313	2,108,675
LKQ CORP.....	371,702	13,269,761
LLOYDS BANKING GROUP PLC.....	187,773,925	155,470,942
LOBLAW COMPANIES LTD.....	84,919	4,387,564
LOCKHEED MARTIN CORP.....	224,790	87,528,730
LOEWS CORP.....	146,866	7,708,996
LOGAN GROUP CO LTD.....	2,258,690	3,791,635
LOGICBIO THERAPEUTICS INC.....	9,900	71,280
LONDON STOCK EXCHANGE GROUP PL.....	619,847	63,638,529
LONG DA CONSTRUCTION & DEVELOP.....	36,000	19,935
LONGFOR GROUP HOLDINGS LTD.....	115,944	543,129
LONKING HOLDINGS LTD.....	4,264,000	1,280,546
LONZA GROUP AG.....	48,829	17,810,092



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
L'OREAL SA.....	214,231	63,485,215
LOWE'S COS INC.....	900,279	107,817,413
LPP SA.....	921	2,144,858
LSR GROUP PJSC.....	51,167	127,662
LULULEMON ATHLETICA INC.....	118,673	27,492,974
LUMENTUM HOLDINGS INC.....	344,622	27,328,525
LUNDIN ENERGY AB.....	550,865	18,730,840
LUNDIN MINING CORP.....	1,907,708	11,416,090
LUOKUNG TECHNOLOGY CORP.....	75,000	122,250
LUTHER BURBANK CORP.....	175,131	2,019,260
LVMH MOET HENNESSY LOUIS VUITT.....	354,066	164,619,269
LYDALL INC.....	97,440	1,999,469
LYONDELLBASELL INDUSTRIES NV.....	162,462	15,349,410
M&G PLC.....	2,369,060	7,444,314
M&T BANK CORP.....	74,556	12,655,881
M3 INC.....	232,719	7,077,398
MABUCHI MOTOR CO LTD.....	1,800	68,737
MACOM TECHNOLOGY SOLUTIONS HOL.....	103,725	2,759,085
MACQUARIE GROUP LTD.....	392,445	38,028,571
MACQUARIE INFRASTRUCTURE CORP.....	2,950	126,378
MACQUARIE MEXICO REAL ESTATE M.....	511,038	665,724
MACROGENICS INC.....	62,248	677,258
MACRONIX INTERNATIONAL.....	3,692,941	4,582,760
MADRIGAL PHARMACEUTICALS INC.....	27,035	2,463,159
MAERSK DRILLING A/S.....	1,000	66,186
MAGELLAN FINANCIAL GROUP LTD.....	53,345	2,135,561
MAGELLAN HEALTH INC.....	28,797	2,253,365
MAGENTA THERAPEUTICS INC.....	25,385	384,837
MAGNA INTERNATIONAL INC.....	62,605	3,433,258
MAGNA INTL INC.....	378,844	20,800,997
MAGNITOGORSK IRON & STEEL WORK.....	33,019	285,945
MAGNOLIA OIL & GAS CORP.....	730,626	9,191,275
MAGNUM BHD.....	26,400	16,587
MAGYAR TELEKOM TELECOMMUNICATI.....	43,599	66,001
MAIN STREET CAPITAL CORP.....	191,705	8,264,403
MAKITA CORP.....	101,938	3,573,810
MALAKOFF CORP BHD.....	93,800	19,950
MALAYSIA AIRPORTS HOLDINGS BHD.....	498,600	926,381
MALAYSIAN PACIFIC INDUSTRIES B.....	46,306	129,505
MALLINCKRODT PLC.....	109,814	383,251
MAN GROUP PLC/JERSEY.....	4,785,506	10,016,567
MANITOWOC CO INC/THE.....	214,701	3,757,268
MANNKIND CORP.....	169,041	218,063

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
MANPOWERGROUP INC.....	58,182	5,649,472
MANULIFE FINANCIAL CORP.....	2,046,558	41,601,904
MAPFRE SA.....	492,999	1,306,004
MAPLETREE COMMERCIAL TRUST.....	4,744,290	8,432,568
MARATHON OIL CORP.....	471,259	6,399,697
MARATHON PETROLEUM CORP.....	1,393,900	83,982,475
MARKEL CORP.....	7,771	8,883,574
MARKER THERAPEUTICS INC.....	35,400	101,952
MARKETAXESS HOLDINGS INC.....	20,573	7,799,430
MARKS & SPENCER GROUP PLC.....	1,261,372	3,567,590
MARRIOTT INTERNATIONAL INC/MD.....	372,755	56,446,290
MARRIOTT VACATIONS WORLDWIDE C.....	87,001	11,202,249
MARSH & MCLENNAN COS INC.....	339,500	37,823,695
MARTIN MARIETTA MATERIALS INC.....	42,782	11,963,558
MARUBENI CORP.....	1,017,084	7,586,365
MARUI GROUP CO LTD.....	982,728	24,126,232
MARUICHI STEEL TUBE LTD.....	25,643	726,758
MARVELL TECHNOLOGY GROUP LTD.....	1,348,348	35,812,123
MASCO CORP.....	636,239	30,533,110
MASTERCARD INC.....	704,978	210,499,381
MATADOR RESOURCES CO.....	236,292	4,246,167
MATCH GROUP INC.....	41,263	3,388,105
MATTEL INC.....	13,220	179,131
MAXIM INTEGRATED PRODUCTS INC.....	174,972	10,762,528
MAXIMUS INC.....	221,589	16,484,006
MAXLINEAR INC.....	312,015	6,620,958
MAZDA MOTOR CORP.....	363,737	3,139,501
MBM RESOURCES BHD.....	125,800	118,711
MCCORMICK & CO INC/MD.....	71,676	12,165,567
MCDONALD'S CORP.....	684,709	135,305,345
MCDONALD'S HOLDINGS CO JAPAN L.....	109,080	5,259,528
MCKESSON CORP.....	114,110	15,783,695
MEBUKI FINANCIAL GROUP INC.....	896,232	2,309,132
MEDALLIA INC.....	17,400	541,314
MEDIATEK INC.....	762,000	11,273,543
MEDIBANK PVT LTD.....	1,258,707	2,795,994
MEDICAL PROPERTIES TRUST INC.....	267,290	5,642,492
MEDICINES CO/THE.....	178,351	15,149,134
MEDICINOVA INC.....	53,737	362,187
MEDICLINIC INTERNATIONAL PLC.....	14,910	81,299
MEDIOBANCA BANCA DI CREDITO FI.....	1,721,109	18,960,107
MEDIPAL HOLDINGS CORP.....	128,239	2,847,395
MEDNAX INC.....	100	2,779

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
MEDTRONIC PLC.....	1,716,141	194,696,196
MEG ENERGY CORP.....	32,226	183,652
MEGASTUDYEDU CO LTD.....	3,141	112,717
MEGGITT PLC.....	2,839,721	24,708,293
MEIJI HOLDINGS CO LTD.....	403,956	27,432,208
MEIRAGTX HOLDINGS PLC.....	20,324	406,886
MEITUAN DIANPING.....	867,400	11,343,728
MELCO RESORTS & ENTERTAINMENT.....	97,013	2,344,804
MELLANOX TECHNOLOGIES LTD.....	69,354	8,126,902
MELROSE INDUSTRIES PLC.....	2,961,686	9,420,308
MERCADOLIBRE INC.....	38,066	21,771,468
MERCARI INC.....	31,718	652,309
MERCK & CO INC.....	1,626,557	147,935,359
MERCK KGAA.....	298,713	35,324,418
MERCURY NZ LTD.....	430,919	1,468,133
MERCURY SYSTEMS INC.....	187,440	12,953,978
MERIDIAN ENERGY LTD.....	807,775	2,724,827
MERITAGE HOMES CORP.....	157,688	9,636,314
MERITZ SECURITIES CO LTD.....	43,365	142,119
METAIR INVESTMENTS LTD.....	28,983	47,878
METHANEX CORP.....	281,883	10,901,432
METHODE ELECTRONICS INC.....	223,895	8,810,268
METLIFE INC.....	820,903	41,841,426
METRO AG.....	130,959	2,109,471
METRO INC.....	271,144	11,205,403
METRO RETAIL STORES GROUP INC.....	711,000	29,622
METRODATA ELECTRONICS TBK PT.....	382,300	51,496
METROPOLITAN BANK HOLDING CORP.....	28,797	1,388,879
METTLER-TOLEDO INTERNATIONAL I.....	27,987	22,201,527
MGM CHINA HOLDINGS LTD.....	36,400	59,422
MGM RESORTS INTERNATIONAL.....	288,314	9,592,207
MGP INGREDIENTS INC.....	130,500	6,322,725
MICRO FOCUS INTERNATIONAL PLC.....	226,194	3,187,682
MICROCHIP TECHNOLOGY INC.....	129,298	13,540,087
MICRON TECHNOLOGY INC.....	1,430,082	76,909,810
MICROSOFT CORP.....	7,013,472	1,106,024,534
MID-AMERICA APARTMENT COMMUNIT.....	228,476	30,126,845
MIDDLEBY CORP/THE.....	29,173	3,195,027
MIDDLESEX WATER CO.....	21,648	1,376,163
MIDLAND STATES BANCORP INC.....	126,933	3,675,980
MILLICOM INTERNATIONAL CELLULA.....	288,751	13,837,518
MINEBEA MITSUMI INC.....	1,197,589	25,092,340
MINERVA NEUROSCIENCES INC.....	36,801	261,655

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
MIRATI THERAPEUTICS INC.....	48,445	6,242,623
MIRUM PHARMACEUTICALS INC.....	3,500	85,820
MIRVAC GROUP.....	1,793,886	4,010,019
MISC BHD.....	86,100	175,757
MISUMI GROUP INC.....	550,584	13,790,564
MITSUBISHI CHEMICAL HOLDINGS C.....	590,977	4,445,583
MITSUBISHI CORP.....	1,084,952	28,952,019
MITSUBISHI ELECTRIC CORP.....	1,379,054	19,015,527
MITSUBISHI ESTATE CO LTD.....	782,149	15,038,420
MITSUBISHI GAS CHEMICAL CO INC.....	128,432	1,978,331
MITSUBISHI HEAVY INDUSTRIES LT.....	243,932	9,535,064
MITSUBISHI MATERIALS CORP.....	83,798	2,295,529
MITSUBISHI MOTORS CORP.....	308,141	1,298,630
MITSUBISHI TANABE PHARMA CORP.....	102,349	1,891,114
MITSUBISHI UFJ FINANCIAL GROUP.....	17,070,367	93,178,204
MITSUBISHI UFJ LEASE & FINANCE.....	279,318	1,814,571
MITSUMI & CO LTD.....	1,073,693	19,226,193
MITSUMI CHEMICALS INC.....	667,756	16,467,320
MITSUMI FUDOSAN CO LTD.....	1,435,113	35,285,225
MITSUMI OSK LINES LTD.....	69,880	1,945,130
MIX TELEMATICS LTD.....	28,974	375,793
MIXI INC.....	1,600	30,476
MIZRAHI TEFAHOT BANK LTD.....	63,726	1,697,392
MIZUHO FINANCIAL GROUP INC.....	23,109,478	35,788,590
MKS INSTRUMENTS INC.....	126,800	13,949,268
MMC NORILSK NICKEL PJSC.....	234,361	7,207,655
MOBILE TELESYSTEMS PJSC.....	329,472	3,344,141
MOHAWK INDUSTRIES INC.....	35,887	4,894,269
MOL HUNGARIAN OIL & GAS PLC.....	15,336	153,038
MOLECULAR TEMPLATES INC.....	22,262	311,334
MOLSON COORS BEVERAGE CO.....	99,567	5,366,661
MOMENTA PHARMACEUTICALS INC.....	195,788	3,862,897
MOMENTUM METROPOLITAN HOLDINGS.....	1,806,420	2,821,340
MOMO.COM INC.....	21,000	203,156
MONCLER SPA.....	110,455	4,968,109
MONDELEZ INTERNATIONAL INC.....	811,401	44,691,967
MONDI PLC.....	1,398,940	32,848,781
MONGODB INC.....	28,092	3,697,188
MONMOUTH REAL ESTATE INVESTMEN.....	238,293	3,450,483
MONOLITHIC POWER SYSTEMS INC.....	77,247	13,751,511
MONOTARO CO LTD.....	52,351	1,408,070
MONSTER BEVERAGE CORP.....	402,208	25,560,318
MOODY'S CORP.....	113,097	26,850,359

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
MOOG INC.....	91,263	7,787,472
MORGAN STANLEY.....	1,376,359	70,359,472
MORNEAU SHEPELL INC.....	40,333	1,050,975
MORPHIC HOLDING INC.....	6,500	111,540
MOSAIC CO/THE.....	193,547	4,188,357
MOTOR OIL HELLAS CORINTH REFIN.....	39,381	911,511
MOTOROLA SOLUTIONS INC.....	96,534	15,555,489
MOWI ASA.....	235,431	6,113,977
MPHASIS LTD.....	113,006	1,460,108
MS&AD INSURANCE GROUP HOLDINGS.....	212,624	7,064,967
MSCI EMF (EMERGING MKTS FREE).....	35,344,350	1,934,501,151
MSCI INC.....	60,321	15,573,676
MTR CORP LTD.....	968,072	5,721,363
MTU AERO ENGINES AG.....	23,655	6,760,327
MUELLER WATER PRODUCTS INC.....	308,589	3,696,896
MUENCHENER RUECKVERSICHERUNGS-.....	66,232	19,552,845
MURATA MANUFACTURING CO LTD.....	482,875	29,974,462
MURPHY OIL CORP.....	29,759	797,541
MURPHY USA INC.....	69,600	8,143,200
MYLAN NV.....	369,917	7,435,332
MYOKARDIA INC.....	58,042	4,230,391
MYOVANT SCIENCES LTD.....	164,022	2,545,621
MYRIAD GENETICS INC.....	91,321	2,486,671
NABTESCO CORP.....	69,050	2,074,518
NAGARJUNA FERTILIZERS & CHEMIC.....	153,143	6,973
NAGOYA RAILROAD CO LTD.....	118,793	3,705,620
NAMPAK LTD.....	3,835,101	1,873,189
NANOSTRING TECHNOLOGIES INC.....	183,700	5,110,534
NANYA TECHNOLOGY CORP.....	1,431,000	3,981,232
NASDAQ INC.....	197,763	21,180,417
NASPERS LTD.....	610,499	19,877,847
NATERA INC.....	72,963	2,458,123
NATIONAL AUSTRALIA BANK LTD.....	1,324,116	22,925,292
NATIONAL BANK OF CANADA.....	283,112	15,736,814
NATIONAL GENERAL HOLDINGS CORP.....	755,595	16,698,650
NATIONAL GRID PLC.....	2,534,627	31,707,206
NATIONAL OILWELL VARCO INC.....	233,214	5,842,011
NATIONAL RETAIL PROPERTIES INC.....	107,840	5,782,381
NATIONAL STORAGE REIT.....	5,881,768	7,586,970
NATIXIS SA.....	605,437	2,689,869
NATURGY ENERGY GROUP SA.....	176,537	4,438,846
NAVIENT CORP.....	200	2,736
NEC CORP.....	162,743	6,768,791

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
NEKTAR THERAPEUTICS.....	98,432	2,124,655
NELES OYJ.....	43,820	1,730,432
NEO PERFORMANCE MATERIALS INC.....	208,900	1,989,524
NEOGEN CORP.....	133,806	8,732,180
NEOPHOTONICS CORP.....	286,100	2,523,402
NEOWIZ.....	7,849	115,042
NEPI ROCKCASTLE PLC.....	28,104	248,873
NESCO LTD.....	8,605	79,645
NESTE OYJ.....	279,562	9,734,335
NESTLE SA.....	3,196,770	345,905,469
NETAPP INC.....	174,145	10,840,526
NETDRAGON WEBSOFT HOLDINGS LTD.....	273,842	643,854
NETEASE INC.....	49,374	15,140,043
NETFLIX INC.....	384,897	124,541,122
NEUROCRINE BIOSCIENCES INC.....	91,985	9,887,468
NEVRO CORP.....	83,172	9,776,037
NEW ORIENTAL EDUCATION & TECHN.....	6,024	730,410
NEW RELIC INC.....	90,828	5,968,308
NEW WORLD DEVELOPMENT CO LTD.....	2,819,554	3,864,683
NEW YORK COMMUNITY BANCORP INC.....	20,130	241,963
NEW ZEALAND REFINING CO LTD/TH.....	2,578,582	3,270,524
NEWCREST MINING LTD.....	636,921	13,543,639
NEWELL BRANDS INC.....	217,016	4,171,048
NEWMONT CORP.....	647,878	28,150,299
NEWMONT CORPORATION.....	11,150	485,295
NEWS CORP.....	893,030	12,856,805
NEXON CO LTD.....	854,196	11,397,140
NEXT PLC.....	197,568	18,368,086
NEXTCURE INC.....	3,800	214,054
NEXTERA ENERGY INC.....	374,234	90,624,505
NGK INSULATORS LTD.....	166,857	2,923,356
NGK SPARK PLUG CO LTD.....	71,661	1,407,173
NGM BIOPHARMACEUTICALS INC.....	8,800	162,712
NH FOODS LTD.....	141,649	5,878,417
NH INVESTMENT & SECURITIES CO.....	5,196	57,062
NHN CORP.....	14,499	837,505
NICE INFORMATION & TELECOMMUNI.....	1,746	43,256
NICE LTD.....	30,799	4,775,896
NIDEC CORP.....	267,442	36,926,313
NIELSEN HOLDINGS PLC.....	186,422	3,784,367
NIIT LTD.....	26,694	35,061
NIIT TECHNOLOGIES LTD.....	30,003	668,276
NIKE INC.....	883,761	89,533,827

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
NIKON CORP.....	147,270	1,821,310
NINTENDO CO LTD.....	157,444	63,701,978
NIPPON BUILDING FUND INC.....	629	4,601,380
NIPPON ELECTRIC GLASS CO LTD.....	56,400	1,266,827
NIPPON EXPRESS CO LTD.....	150,267	8,877,056
NIPPON PAINT HOLDINGS CO LTD.....	61,089	3,170,388
NIPPON PROLOGIS REIT INC.....	805	2,047,407
NIPPON SEIKI CO LTD.....	49,300	811,573
NIPPON SHINYAKU CO LTD.....	19,171	1,670,572
NIPPON STEEL CORP.....	367,723	5,596,631
NIPPON TELEGRAPH & TELEPHONE C.....	1,562,556	39,640,826
NIPPON YUSEN KK.....	92,512	1,686,370
NISOURCE INC.....	283,817	7,901,465
NISSAN CHEMICAL CORP.....	55,282	2,337,435
NISSAN MOTOR CO LTD.....	1,062,663	6,220,013
NISSHIN SEIFUN GROUP INC.....	82,613	1,448,911
NISSIN FOODS HOLDINGS CO LTD.....	28,359	2,118,933
NITORI HOLDINGS CO LTD.....	33,472	5,305,316
NITTO DENKO CORP.....	70,395	4,003,139
NLIGHT INC.....	87,000	1,764,360
NMC HEALTH PLC.....	546,647	12,796,095
NN GROUP NV.....	140,193	5,322,140
NOBLE ENERGY INC.....	992,771	24,660,432
NOK CORP.....	3,600	54,360
NOKIA OYJ.....	3,663,884	13,555,491
NOKIAN RENKAAT OYJ.....	87,945	2,530,149
NOMURA HOLDINGS INC.....	1,697,548	8,800,538
NOMURA REAL ESTATE HOLDINGS IN.....	97,740	2,356,373
NOMURA REAL ESTATE MASTER FUND.....	3,057	5,220,880
NOMURA RESEARCH INSTITUTE LTD.....	363,082	7,811,232
NORDEA BANK ABP.....	1,656,693	13,386,724
NORDSTROM INC.....	56,835	2,326,257
NORFOLK SOUTHERN CORP.....	244,314	47,428,677
NORSK HYDRO ASA.....	2,115,718	7,858,732
NORTH WEST CO INC (THE).....	178,911	3,770,686
NORTHAM PLATINUM LTD.....	37,415	330,764
NORTHERN TRUST CORP.....	117,588	12,492,549
NORTHROP GRUMMAN CORP.....	179,745	61,826,888
NORTONLIFELOCK INC.....	483,631	12,342,263
NORWEGIAN CRUISE LINE HOLDINGS.....	346,806	20,256,938
NOTRE DAME INTERMEDICA PARTICI.....	749,850	12,722,118
NOVANTA INC.....	46,471	4,109,895
NOVARTIS AG.....	1,564,806	148,505,883

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
NOVATEK MICROELECTRONICS CORP.....	469,000	3,426,327
NOVO NORDISK A/S.....	1,767,664	102,668,963
NOVOCURE LTD.....	109,400	9,219,138
NOVOLIPETSK STEEL PJSC.....	67,209	1,548,495
NOVOZYMES A/S.....	345,297	16,909,542
NRG ENERGY INC.....	178,446	7,093,229
NSK LTD.....	165,187	1,582,330
NTT DATA CORP.....	410,467	5,540,879
NTT DOCOMO INC.....	571,886	15,987,022
NUANCE COMMUNICATIONS INC.....	100	1,783
NUCOR CORP.....	177,659	9,998,649
NUTANIX INC.....	221,198	6,914,649
NUTRIEN LTD.....	544,473	26,103,633
NUVASIVE INC.....	127,862	9,888,847
NVIDIA CORP.....	419,805	98,780,117
NVR INC.....	2,225	8,473,712
NWS HOLDINGS LTD.....	709,794	994,757
NXP SEMICONDUCTORS NV.....	440,254	56,026,724
OBAYASHI CORP.....	422,599	4,732,486
OBIC CO LTD.....	47,988	6,517,625
OBSEVA SA.....	214,455	819,218
OCADO GROUP PLC.....	192,083	3,254,568
OCCIDENTAL PETROLEUM CORP.....	718,593	29,613,218
OCEANEERING INTERNATIONAL INC.....	584,361	8,712,823
OCEANFIRST FINANCIAL CORP.....	251,517	6,423,744
ODAKYU ELECTRIC RAILWAY CO LTD.....	180,158	4,228,967
ODONATE THERAPEUTICS INC.....	10,104	327,875
OGE ENERGY CORP.....	148,948	6,623,718
OIL & NATURAL GAS CORP LTD.....	3,197,938	5,770,595
OIL SEARCH LTD.....	888,776	4,529,547
OIL STATES INTERNATIONAL INC.....	499,389	8,145,035
OJI HOLDINGS CORP.....	392,801	2,150,601
OKTA INC.....	55,869	6,445,607
OKUMA CORP.....	12,900	688,475
OLD DOMINION FREIGHT LINE INC.....	54,282	10,301,638
OLD MUTUAL LTD.....	191,250	267,293
OLD SECOND BANCORP INC.....	146,833	1,977,841
OLYMPUS CORP.....	1,566,353	24,343,870
OMEGA HEALTHCARE INVESTORS INC.....	114,410	4,845,264
OMEROS CORP.....	58,636	826,181
OMNICOM GROUP INC.....	642,614	52,064,586
OMRON CORP.....	87,844	5,189,404
OMV AG.....	408,341	22,954,808



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
ON SEMICONDUCTOR CORP.....	1,232,925	30,058,712
ONE GAS INC.....	43,848	4,102,857
ONEOK INC.....	452,293	34,225,011
ONEX CORP.....	38,616	2,446,946
ONO PHARMACEUTICAL CO LTD.....	1,115,698	25,686,462
ONTO INNOVATION INC.....	173,200	6,328,728
OPEN TEXT CORPORATION.....	439,943	19,412,792
OPKO HEALTH INC.....	443,228	651,545
OPTINOSE INC.....	32,507	299,715
ORACLE CORP.....	3,142,541	166,491,822
ORACLE CORP JAPAN.....	24,393	2,233,359
ORANGE SA.....	1,827,521	26,914,267
ORBIA ADVANCE CORP SAB DE CV.....	793,228	1,693,654
O'REILLY AUTOMOTIVE INC.....	92,778	40,660,886
ORGANOGENESIS HOLDINGS INC.....	13,700	65,897
ORICA LTD.....	173,592	2,682,142
ORIENTAL HOLDINGS BHD.....	30,493	48,828
ORIENTAL LAND CO LTD/JAPAN.....	190,393	26,068,992
ORIGIN BANCORP INC.....	103,791	3,927,451
ORIGIN ENERGY LTD.....	1,662,962	9,877,874
ORION OYJ.....	67,401	3,122,390
ORIX CORP.....	2,758,803	45,973,702
ORIX JREIT INC.....	2,880	6,235,693
ORKLA ASA.....	549,202	5,559,957
ORSTED A/S.....	129,389	13,391,771
OSAKA GAS CO LTD.....	239,017	4,598,891
OSHKOSH CORP.....	138,622	13,120,572
OSRAM LICHT AG.....	3,923	194,418
OTOKAR OTOMOTIV VE SAVUNMA SAN.....	6,447	172,252
OTP BANK NYRT.....	148,592	7,782,163
OTSUKA CORP.....	67,173	2,704,227
OTSUKA HOLDINGS CO LTD.....	355,449	15,971,083
OVERSEA-CHINESE BANKING CORP L.....	3,245,345	26,500,493
OWENS CORNING.....	61,020	3,973,622
OZAK GAYRIMENKUL YATIRIM ORTAK.....	135,587	58,555
PACCAR INC.....	394,763	31,225,753
PACIFIC BASIN SHIPPING LTD.....	5,438,369	1,144,655
PACIFIC BIOSCIENCES OF CALIFOR.....	749,828	3,854,116
PACIRA BIOSCIENCES INC.....	52,967	2,399,405
PACKAGING CORP OF AMERICA.....	51,145	5,727,729
PALATIN TECHNOLOGIES INC.....	263,953	206,464
PALO ALTO NETWORKS INC.....	134,650	31,137,813
PALOMAR HOLDINGS INC.....	108,750	5,490,788

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
PAN PACIFIC INTERNATIONAL HOLD.....	755,492	12,589,795
PANASONIC CORP.....	924,746	8,760,303
PANDORA A/S.....	65,025	2,830,741
PARGESA HOLDING SA.....	163,995	13,624,617
PARK24 CO LTD.....	51,959	1,276,085
PARKER-HANNIFIN CORP.....	561,943	115,659,108
PARKLAND FUEL CORP.....	150,155	5,524,500
PARKWAY LIFE REAL ESTATE INVES.....	2,358,049	5,822,127
PARSLEY ENERGY INC.....	749,632	14,175,541
PARTNERS GROUP HOLDING AG.....	8,458	7,750,947
PARTRON CO LTD.....	9,110	103,984
PATTERSON COS INC.....	100,398	2,056,151
PAYCHEX INC.....	272,407	23,170,939
PAYCOM SOFTWARE INC.....	57,935	15,338,871
PAYPAL HOLDINGS INC.....	1,229,686	133,015,135
PCB BANCORP.....	87,087	1,504,863
PCCW LTD.....	1,960,234	1,159,768
PDC ENERGY INC.....	81,780	2,140,183
PDL BIOPHARMA INC.....	170,085	551,926
PEARSON PLC.....	509,366	4,298,365
PEBBLEBROOK HOTEL TRUST.....	14,530	389,549
PEGASUS HAVA TASIMACILIGI AS.....	129,846	1,885,178
PEGATRON CORP.....	1,262,648	2,881,046
PEMBINA PIPELINE CORP.....	634,882	23,564,196
PENN NATIONAL GAMING INC.....	545,708	13,948,296
PENN VIRGINIA CORP.....	81,396	2,470,369
PENTAIR PLC.....	145,833	6,689,360
PEOPLE'S UNITED FINANCIAL INC.....	239,640	4,049,916
PEPSICO INC.....	1,116,184	152,548,867
PEPTIDREAM INC.....	57,657	2,971,053
PERFORMANCE FOOD GROUP CO.....	417,980	21,517,610
PERKINELMER INC.....	60,020	5,827,942
PERNOD RICARD SA.....	228,137	40,819,755
PERRIGO CO PLC.....	67,743	3,499,603
PERSIMMON PLC.....	168,227	6,006,042
PERSISTENT SYSTEMS LTD.....	53,272	503,142
PERSOL HOLDINGS CO LTD.....	80,522	1,519,674
PERSPECTA INC.....	253,296	6,697,146
PERUSAHAAN GAS NEGARA TBK PT.....	9,663,100	1,510,455
PETROBRAS DISTRIBUIDORA SA.....	793,192	5,929,173
PETROCHINA CO LTD.....	9,770,360	4,902,860
PETROFAC LTD.....	263,600	1,337,103
PETROLEO BRASILEIRO SA.....	36,267	578,096

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
PETRONET LNG LTD.....	142,817	536,128
PEUGEOT SA.....	381,466	9,120,566
PFENEX INC.....	39,300	431,514
PFIZER INC.....	3,885,065	152,216,847
PGE POLSKA GRUPA ENERGETYCZNA.....	309,086	649,625
PHIBRO ANIMAL HEALTH CORP.....	26,651	661,744
PHILIP MORRIS INTERNATIONAL IN.....	1,207,016	102,704,991
PHILLIPS 66.....	533,250	59,409,383
PHILLIPS 66 PARTNERS LP.....	31,362	1,933,154
PHISON ELECTRONICS CORP.....	372,000	4,225,439
PHOTRONICS INC.....	420,200	6,622,352
PHYSICIANS REALTY TRUST.....	997,132	18,885,680
PIERIS PHARMACEUTICALS INC.....	61,944	224,237
PIGEON CORP.....	48,163	1,779,383
PILGRIM'S PRIDE CORP.....	84,189	2,754,243
PING AN INSURANCE GROUP CO OF.....	3,960,838	46,817,575
PINNACLE FINANCIAL PARTNERS IN.....	138,417	8,858,688
PINNACLE WEST CAPITAL CORP.....	85,879	7,723,098
PINTEREST INC.....	99,260	1,850,206
PIONEER NATURAL RESOURCES CO.....	170,593	25,822,662
PIRAEUS BANK SA.....	47,696	160,081
PIRELLI & C SPA.....	1,260,990	7,275,471
PIXART IMAGING INC.....	48,000	236,982
PKP CARGO SA.....	20,242	109,566
PLAINS GP HOLDINGS LP.....	5,830	110,479
PLANET FITNESS INC.....	117,450	8,771,166
PLAYAGS INC.....	261,000	3,165,930
PLEXUS CORP.....	139,671	10,746,287
PNC FINANCIAL SERVICES GROUP I.....	504,207	80,486,563
POLA ORBIS HOLDINGS INC.....	103,042	2,478,507
POLARIS INDUSTRIES INC.....	138,482	14,083,619
POLSKI KONCERN NAFTOWY ORLEN S.....	521,969	11,827,787
POLY PROPERTY GROUP CO LTD.....	2,289,672	949,157
POLYCAB INDIA LTD.....	9,730	135,260
POLYUS PJSC.....	22,756	1,301,279
PORTLAND GENERAL ELECTRIC CO.....	279,300	15,582,147
PORTO SEGURO SA.....	458,210	7,146,468
PORTOLA PHARMACEUTICALS INC.....	220,834	5,273,516
POSCO.....	14,130	2,889,657
POSITIVO TECNOLOGIA SA.....	50,400	127,669
POSTE ITALIANE SPA.....	238,583	2,710,231
POU CHEN CORP.....	3,013,971	3,941,277
POWER ASSETS HOLDINGS LTD.....	883,966	6,466,550

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
POWER CORP CANADA.....	135,265	3,489,195
POWER FINANCE CORP LTD.....	224,022	370,032
POWER FINANCIAL CORP.....	155,245	4,182,965
POWER INTEGRATIONS INC.....	77,880	7,703,111
POWERLONG REAL ESTATE HOLDINGS.....	595,493	397,413
POWERTECH TECHNOLOGY INC.....	535,000	1,781,132
PPC LTD.....	8,342,791	1,491,542
PPG INDUSTRIES INC.....	386,792	51,632,864
PPL CORP.....	551,293	19,780,393
PQ GROUP HOLDINGS INC.....	345,999	5,944,263
PRA HEALTH SCIENCES INC.....	77,517	8,616,015
PRAIRIESKY ROYALTY LTD.....	95,758	1,124,653
PRAKASH INDUSTRIES LTD.....	39,718	28,351
PRECIOUS SHIPPING PCL.....	3,266,100	828,690
PRECISION BIOSCIENCES INC.....	12,000	166,680
PRECISION TSUGAMI CHINA CORP L.....	439,000	377,487
PRESTIGE CONSUMER HEALTHCARE I.....	67,883	2,749,262
PREVAIL THERAPEUTICS INC.....	9,800	155,134
PRINCIPAL FINANCIAL GROUP INC.....	178,546	9,820,030
PRINCIPIA BIOPHARMA INC.....	17,500	958,650
PROCTER & GAMBLE CO/THE.....	2,406,411	300,560,734
PROGENICS PHARMACEUTICALS INC.....	111,011	565,046
PROGRESSIVE CORP/THE.....	354,850	25,687,592
PROLOGIS INC.....	879,386	78,388,468
PROOFPOINT INC.....	76,218	8,748,302
PROSIEBENSAT.1 MEDIA SE.....	9,358	146,116
PROSPERITY BANCSHARES INC.....	97,005	6,973,689
PROSUS NV.....	444,761	33,214,718
PROTAGONIST THERAPEUTICS INC.....	19,800	139,590
PROTEC CO LTD.....	2,426	33,775
PROTHENA CORP PLC.....	52,450	830,284
PROTO LABS INC.....	59,117	6,003,331
PROXIMUS SADP.....	96,166	2,754,790
PRUDENTIAL FINANCIAL INC.....	323,275	30,303,799
PRUDENTIAL PLC.....	4,717,910	90,563,243
PRYSMIAN SPA.....	146,914	3,543,937
PTC INC.....	57,352	4,295,091
PTC THERAPEUTICS INC.....	74,545	3,580,396
PTT EXPLORATION & PRODUCTION P.....	1,979,547	8,227,805
PUBLIC POWER CORP SA.....	122,248	566,733
PUBLIC SERVICE ENTERPRISE GROU.....	373,386	22,048,443
PUBLIC STORAGE.....	107,329	22,856,784
PUBLICIS GROUPE SA.....	98,448	4,460,098

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
PULTEGROUP INC.....	192,258	7,459,610
PUMA BIOTECHNOLOGY INC.....	40,166	351,453
PUMA SE.....	225,856	17,328,322
PURADELTA LESTARI TBK PT.....	3,336,100	71,132
PVH CORP.....	43,706	4,595,686
Q2 HOLDINGS INC.....	195,595	15,858,843
QANTAS AIRWAYS LTD.....	1,441,304	7,203,601
QBE INSURANCE GROUP LTD.....	2,017,767	18,268,854
QIAGEN NV.....	202,834	6,935,168
QISDA CORP.....	40,000	28,422
QIWI PLC.....	52,896	1,024,067
QORVO INC.....	74,000	8,601,020
QUALCOMM INC.....	961,827	84,861,996
QUALICORP CONSULTORIA E CORRET.....	174,500	1,609,354
QUANTA SERVICES INC.....	2,984	121,479
QUDIAN INC.....	70,249	330,873
QUEBECOR INC.....	1,060,688	27,107,153
QUEST DIAGNOSTICS INC.....	78,703	8,404,693
QUICKSILVER INC.....	8,308	165,911
QUILTER PLC.....	63,750	136,011
QURATE RETAIL INC.....	15,499	130,657
R1 RCM INC.....	327,900	4,256,142
RA PHARMACEUTICALS INC.....	68,313	3,205,929
RADIANT OPTO-ELECTRONICS CORP.....	557,000	2,229,709
RADIUM LIFE TECH CO LTD.....	179,520	69,767
RADIUS HEALTH INC.....	96,432	1,944,069
RAIFFEISEN BANK INTERNATIONAL.....	524,184	13,174,199
RAJESH EXPORTS LTD.....	176,256	1,652,844
RAKUTEN INC.....	359,327	3,091,518
RALPH LAUREN CORP.....	30,355	3,558,213
RAMSAY HEALTH CARE LTD.....	73,200	3,732,099
RANDSTAD NV.....	109,558	6,694,969
RANGE RESOURCES CORP.....	9,500	46,075
RAVEN INDUSTRIES INC.....	227,201	7,829,346
RAYMOND JAMES FINANCIAL INC.....	262,736	23,504,363
RAYTHEON CO.....	164,616	36,172,720
RBC BEARINGS INC.....	47,785	7,566,277
REA GROUP LTD.....	23,810	1,733,978
REALTEK SEMICONDUCTOR CORP.....	1,033,000	8,098,042
REALTY INCOME CORP.....	269,707	19,858,526
REATA PHARMACEUTICALS INC.....	26,224	5,360,972
RECKITT BENCKISER GROUP PLC.....	751,899	61,049,633
RECORDATI SPA.....	43,676	1,841,918

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
RECRO PHARMA INC.....	24,954	457,407
RECRUIT HOLDINGS CO LTD.....	968,301	36,522,343
RED ELECTRICA CORP SA.....	276,167	5,556,704
REDINGTON INDIA LTD.....	4,697	7,752
REDWOOD TRUST INC.....	280,140	4,633,516
REGAL BELOIT CORP.....	69,055	5,911,799
REGENCY CENTERS CORP.....	208,751	13,170,101
REGENERON PHARMACEUTICALS INC.....	49,150	18,454,842
REGENXBIO INC.....	43,468	1,780,884
REGIONS FINANCIAL CORP.....	539,179	9,252,312
REINSURANCE GROUP OF AMERICA I.....	35,300	5,756,018
RELX PLC.....	3,992,988	100,718,373
REMY COINTREAU SA.....	9,436	1,159,814
RENAISSANCERE HOLDINGS LTD.....	107,535	21,079,011
RENASANT CORP.....	224,896	7,965,816
RENAULT SA.....	85,810	4,062,850
RENASAS ELECTRONICS CORP.....	2,197,129	15,163,071
RENTOKIL INITIAL PLC.....	1,129,238	6,776,690
REPLIGEN CORP.....	61,702	5,707,435
REPLIMUNE GROUP INC.....	15,161	217,560
REPSOL SA.....	1,350,575	10,591,051
REPUBLIC SERVICES INC.....	267,844	24,006,858
RESMED INC.....	94,446	14,636,297
RESONA HOLDINGS INC.....	5,341,655	23,544,078
RESTAURANT BRANDS INTL INC.....	391,933	25,019,637
RESTORBIO INC.....	19,535	29,107
RETAIL PROPERTIES OF AMERICA I.....	34,855	467,057
RETROPHIN INC.....	53,986	766,601
REV GROUP INC.....	219,632	2,686,099
REVANCE THERAPEUTICS INC.....	212,427	3,447,690
REXEL SA.....	12,254	162,929
REXFORD INDUSTRIAL REALTY INC.....	109,844	5,016,575
REXNORD CORP.....	405,594	13,230,476
RH.....	33,626	7,179,151
RHB BANK BHD.....	317,300	448,354
RHYTHM PHARMACEUTICALS INC.....	29,957	687,813
RICHTER GEDEON NYRT.....	104,658	2,278,810
RICOH CO LTD.....	408,406	4,479,595
RIGEL PHARMACEUTICALS INC.....	219,513	469,758
RINGCENTRAL INC.....	37,610	6,343,679
RINNAI CORP.....	14,800	1,164,389
RIO TINTO LTD.....	334,349	23,597,075
RIO TINTO PLC.....	938,108	55,961,419

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
RIOCAN REIT.....	111,410	2,299,080
RLJ LODGING TRUST.....	801,270	14,198,504
ROAD KING INFRASTRUCTURE LTD.....	333,608	646,511
ROBERT HALF INTERNATIONAL INC.....	61,619	3,891,240
ROCHE HOLDING AG.....	792,588	257,006,900
ROCKET PHARMACEUTICALS INC.....	38,782	882,678
ROCKWELL AUTOMATION INC.....	87,842	17,802,938
ROGERS COMMUNICATIONS INC.....	722,637	35,932,627
ROHM CO LTD.....	227,800	18,404,269
ROKU INC.....	61,427	8,225,075
ROLLINS INC.....	79,524	2,637,016
ROLLS-ROYCE HOLDINGS PLC.....	722,756	6,541,442
ROPER TECHNOLOGIES INC.....	80,796	28,620,367
ROSS STORES INC.....	327,780	38,160,148
ROTECH HEALTHCARE INC.....	73,426	1,468,520
ROYAL BANK OF CANADA.....	1,119,246	88,685,195
ROYAL BANK OF SCOTLAND GROUP P.....	2,023,090	6,440,253
ROYAL CARIBBEAN CRUISES LTD.....	93,980	12,547,270
ROYAL DUTCH SHELL PLC.....	10,957,644	361,203,799
ROYAL MAIL PLC.....	35,390	106,096
ROYAL UNIBREW A/S.....	27,219	2,494,155
RPM INTERNATIONAL INC.....	92,596	7,107,669
RSA INSURANCE GROUP PLC.....	470,040	3,521,909
RTL GROUP SA.....	1,507	74,397
RUBIUS THERAPEUTICS INC.....	45,629	433,476
RUENTEX INDUSTRIES LTD.....	259	635
RWE AG.....	370,154	11,363,867
RYANAIR HOLDINGS PLC.....	130,827	11,461,753
RYMAN HEALTHCARE LTD.....	1,146,133	12,626,987
RYMAN HOSPITALITY PROPERTIES I.....	137,967	11,956,220
RYOHIN KEIKAKU CO LTD.....	106,140	2,496,378
S&P GLOBAL INC.....	224,453	61,286,892
S&T HOLDINGS CO LTD.....	21,125	282,227
S&T MOTIV CO LTD.....	35,745	1,321,370
SABRE CORP.....	196,193	4,402,571
SAFESTORE HOLDINGS PLC.....	978,851	10,451,667
SAFRAN SA.....	458,159	70,791,121
SAGE GROUP PLC/THE.....	704,587	6,991,178
SAGE THERAPEUTICS INC.....	23,832	1,720,432
SAILPOINT TECHNOLOGIES HOLDING.....	387,803	9,152,151
SALESFORCE.COM INC.....	829,816	134,961,274
SAMCHULLY CO LTD.....	375	27,401
SAMPO OYJ.....	220,332	9,623,325

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
SAMSONITE INTERNATIONAL SA.....	14,589,100	35,013,241
SAMSUNG ELECTRONICS CO LTD.....	1,806,015	107,060,836
SAMSUNG SDS CO LTD.....	8,977	1,509,815
SAMSUNG SECURITIES CO LTD.....	4,540	151,536
SANDERSON FARMS INC.....	15,882	2,798,726
SANDS CHINA LTD.....	2,615,916	13,983,021
SANDVIK AB.....	1,823,323	35,576,131
SANGAMO THERAPEUTICS INC.....	149,440	1,250,813
SANKYO CO LTD.....	20,301	677,167
SANNE GROUP PLC.....	870,758	7,809,443
SANOFI.....	2,535,951	255,112,740
SANTEN PHARMACEUTICAL CO LTD.....	163,837	3,144,826
SANTOS LTD.....	4,844,706	27,857,694
SAP SE.....	908,886	122,753,416
SAPUTO INC.....	106,310	3,295,671
SAREPTA THERAPEUTICS INC.....	38,957	5,027,011
SARTORIUS STEDIM BIOTECH.....	16,876	2,797,927
SATS LTD.....	434,509	1,635,084
SBA COMMUNICATIONS CORP.....	149,756	36,089,698
SBERBANK OF RUSSIA PJSC.....	1,239,779	20,381,967
SBI HOLDINGS INC/JAPAN.....	144,905	3,086,773
SCENTRE GROUP.....	3,769,414	10,148,388
SCHIBSTED ASA.....	576,669	17,309,446
SCHINDLER HOLDING AG.....	26,138	6,560,548
SCHLUMBERGER LTD.....	1,380,983	55,515,517
SCHNEIDER ELECTRIC SE.....	496,929	51,038,956
SCHNEIDER NATIONAL INC.....	410,031	8,946,876
SCHOLAR ROCK HOLDING CORP.....	18,782	247,547
SCHRODERS PLC.....	226,823	10,018,129
SCIENCE APPLICATIONS INTERNATI.....	96,029	8,356,444
SCOR SE.....	106,585	4,476,991
SEACOR HOLDINGS INC.....	13,895	599,569
SEAGATE TECHNOLOGY PLC.....	139,472	8,298,584
SEALED AIR CORP.....	91,567	3,647,114
SEATTLE GENETICS INC.....	136,730	15,622,770
SEB SA.....	10,384	1,543,260
SECOM CO LTD.....	1,083,865	97,510,446
SECURITAS AB.....	142,795	2,462,785
SEEK LTD.....	140,027	2,219,641
SEGA SAMMY HOLDINGS INC.....	71,816	1,046,098
SEGRO PLC.....	1,395,256	16,583,534
SEI INVESTMENTS CO.....	86,335	5,653,216
SEIBU HOLDINGS INC.....	122,808	2,028,437



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
SEIKO EPSON CORP.....	180,903	2,754,952
SEKISUI CHEMICAL CO LTD.....	168,702	2,955,681
SEKISUI HOUSE LTD.....	639,023	13,721,280
SELCUK ECZA DEPOSU TICARET VE.....	46,938	48,113
SELECT MEDICAL HOLDINGS CORP.....	253,779	5,923,202
SEMBCORP INDUSTRIES LTD.....	447,961	762,898
SEMPRA ENERGY.....	208,857	31,637,658
SEMTECH CORP.....	201,501	10,659,403
SENAO NETWORKS INC.....	17,000	68,903
SENSATA TECHNOLOGIES HOLDING P.....	123,198	6,636,676
SERES THERAPEUTICS INC.....	24,621	84,942
SERVICE CORP INTERNATIONAL/US.....	1,847,201	85,026,662
SERVICENOW INC.....	174,549	49,278,674
SES SA.....	259,424	3,640,043
SEVEN & I HOLDINGS CO LTD.....	648,446	23,885,247
SEVEN BANK LTD.....	387,689	1,277,135
SEVEN GENERATIONS ENERGY LTD.....	10,200	66,623
SEVERN TRENT PLC.....	142,567	4,749,971
SEVERSTAL PAO.....	24,855	376,305
SG HOLDINGS CO LTD.....	88,406	2,001,185
SGS SA.....	2,221	6,080,313
SHANDONG WEIGAO GROUP MEDICAL.....	10,680,000	12,802,074
SHANGRI-LA ASIA LTD.....	46,000	48,056
SHARP CORP/JAPAN.....	94,723	1,468,675
SHAW COMMUNICATIONS INC.....	214,209	4,352,733
SHENZHOU INTERNATIONAL GROUP H.....	1,356,100	19,823,377
SHERWIN-WILLIAMS CO/THE.....	74,867	43,687,889
SHIMADZU CORP.....	133,597	4,228,881
SHIMAMURA CO LTD.....	10,037	768,418
SHIMANO INC.....	33,466	5,472,195
SHIMAO GROUP HOLDINGS LTD.....	421,000	1,631,741
SHIMIZU CORP.....	383,537	3,938,599
SHIN-ETSU CHEMICAL CO LTD.....	555,205	61,612,809
SHINSEI BANK LTD.....	566,277	8,727,987
SHIONOGI & CO LTD.....	245,413	15,281,433
SHISEIDO CO LTD.....	223,963	16,037,543
SHIZUOKA BANK LTD/THE.....	210,011	1,580,759
SHOPIFY INC.....	56,147	22,354,884
SHOWA DENKO KK.....	56,119	1,497,023
SHUI ON LAND LTD.....	2,504,000	549,532
SIEMENS AG.....	706,187	92,380,665
SIEMENS GAMESA RENEWABLE ENERG.....	144,931	2,543,581
SIEMENS HEALTHINEERS AG.....	126,244	6,067,975

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
SIGA TECHNOLOGIES INC.....	71,866	342,801
SIGNATURE BANK/NEW YORK NY.....	275,181	37,592,476
SIKA AG.....	59,443	11,163,019
SILICON LABORATORIES INC.....	59,379	6,886,776
SIME DARBY BHD.....	1,064,600	577,781
SIMON PROPERTY GROUP INC.....	198,713	29,600,288
SIMPLO TECHNOLOGY CO LTD.....	152,000	1,536,378
SINA CORP/CHINA.....	202,100	8,069,853
SINGAMAS CONTAINER HOLDINGS LT.....	14,388,000	1,588,039
SINGAPORE AIRLINES LTD.....	354,657	2,384,337
SINGAPORE EXCHANGE LTD.....	6,516,522	42,937,854
SINGAPORE PRESS HOLDINGS LTD.....	737,875	1,196,272
SINGAPORE TECHNOLOGIES ENGINEE.....	712,543	2,087,844
SINGAPORE TELECOMMUNICATIONS L.....	3,415,325	8,559,584
SINO LAND CO LTD.....	3,738,253	5,430,969
SINO-AMERICAN SILICON PRODUCTS.....	1,676,000	5,557,407
SINOPEC ENGINEERING GROUP CO L.....	46,761	27,966
SINOPEC SHANGHAI PETROCHEMICAL.....	7,204,000	2,172,720
SINOTRUK HONG KONG LTD.....	3,943,394	8,411,305
SIRIUS XM HOLDINGS INC.....	816,363	5,836,995
SISTEMA PJSFC.....	19,021	93,317
SITEONE LANDSCAPE SUPPLY INC.....	178,481	16,179,303
SITIME CORP.....	69,600	1,774,800
SJM HOLDINGS LTD.....	909,322	1,035,151
SJW GROUP.....	218,718	15,542,101
SK HYNIX INC.....	363,891	29,609,695
SK TELECOM CO LTD.....	21,674	4,460,556
SKANDINAVISKA ENSKILDA BANKEN.....	2,675,379	25,173,178
SKANSKA AB.....	305,266	6,903,586
SKF AB.....	828,651	16,765,908
SKYWORKS SOLUTIONS INC.....	260,137	31,445,361
SL GREEN REALTY CORP.....	56,369	5,179,184
SLACK TECHNOLOGIES INC.....	86,363	1,941,440
SMARTCENTRES REIT.....	387,268	9,320,713
SMC CORP/JAPAN.....	78,426	36,292,095
SMITH & NEPHEW PLC.....	1,031,873	25,049,794
SMITHS GROUP PLC.....	181,230	4,050,225
SMS CO LTD.....	279,700	7,785,530
SMURFIT KAPPA GROUP PLC.....	330,459	12,725,645
SNAM SPA.....	1,306,001	6,869,611
SNAP INC.....	614,752	10,038,900
SNAP-ON INC.....	133,269	22,575,769
SNC-LAVALIN GROUP INC.....	6,600	152,435

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
SOBHA LTD.....	8,272	46,530
SOCIETE BIC SA.....	1,202	83,653
SOCIETE GENERALE SA.....	685,762	23,874,350
SODEXO SA.....	40,459	4,798,119
SOFTBANK CORP.....	701,383	9,419,539
SOFTBANK GROUP CORP.....	1,971,093	86,261,955
SOFT-WORLD INTERNATIONAL CORP.....	3,000	8,326
SOHGO SECURITY SERVICES CO LTD.....	32,293	1,759,140
SOLID BIOSCIENCES INC.....	25,900	115,255
SOLVAY SA.....	142,042	16,470,374
SOMPO HOLDINGS INC.....	154,308	6,105,584
SONATA SOFTWARE LTD.....	7,603	32,935
SONIC HEALTHCARE LTD.....	205,029	4,143,598
SONIX TECHNOLOGY CO LTD.....	42,000	45,885
SONOVA HOLDING AG.....	104,964	24,009,424
SONY CORP.....	1,462,639	99,608,841
SONY FINANCIAL HOLDINGS INC.....	215,653	5,214,963
SORRENTO THERAPEUTICS INC.....	152,613	515,832
SOUTH JERSEY INDUSTRIES INC.....	102,602	3,383,814
SOUTH PLAINS FINANCIAL INC.....	87,000	1,815,690
SOUTH32 LTD.....	2,294,780	4,355,412
SOUTHERN CO/THE.....	821,212	52,311,204
SOUTHERN COPPER CORP.....	11,080	470,678
SOUTHWEST AIRLINES CO.....	276,280	14,913,594
SPARK NEW ZEALAND LTD.....	3,272,627	9,560,111
SPDR S&P 500 ETF TRUST.....	397,511	127,942,890
SPECTRUM BRANDS HOLDINGS INC.....	55,653	3,577,931
SPECTRUM PHARMACEUTICALS INC.....	145,458	529,467
SPERO THERAPEUTICS INC.....	14,400	138,456
SPIRAX-SARCO ENGINEERING PLC.....	44,827	5,279,288
SPIRE INC.....	142,593	11,879,423
SPIRIT AEROSYSTEMS HOLDINGS IN.....	118,731	8,653,115
SPIRIT OF TEXAS BANCSHARES INC.....	117,886	2,711,378
SPLUNK INC.....	303,347	45,432,280
SPOTIFY TECHNOLOGY SA.....	37,399	5,593,020
SPRINT CORP.....	1,310,551	6,827,971
SPX FLOW INC.....	172,022	8,406,715
SQUARE ENIX HOLDINGS CO LTD.....	69,399	3,467,555
SQUARE INC.....	189,792	11,873,388
SS&C TECHNOLOGIES HOLDINGS INC.....	412,428	25,323,079
SSE PLC.....	694,157	13,228,223
SSI GROUP INC.....	162,000	8,892
ST JAMES'S PLACE PLC.....	763,618	11,780,116

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
STALEXPORT AUTOSTRADY SA.....	37,782	30,427
STANDARD BANK GROUP LTD.....	492,219	5,924,862
STANDARD CHARTERED PLC.....	4,368,621	41,228,944
STANDARD LIFE ABERDEEN PLC.....	1,091,619	4,744,727
STANLEY BLACK & DECKER INC.....	212,192	35,168,702
STANLEY ELECTRIC CO LTD.....	59,969	1,754,786
STAR COMGISTIC CAPITAL CO LTD.....	196,000	70,941
STARBUCKS CORP.....	956,597	84,104,008
STARHUB LTD.....	23,800	25,134
STARS GROUP INC (THE).....	95,977	2,508,317
STATE STREET CORP.....	1,675,774	132,553,723
STEEL DYNAMICS INC.....	507,420	17,272,577
STEMLINE THERAPEUTICS INC.....	52,256	555,481
STERICYCLE INC.....	3,170	202,278
STERIS PLC.....	46,142	7,032,964
STEVEN MADDEN LTD.....	361,050	15,528,761
STIFEL FINANCIAL CORP.....	283,794	17,212,106
STMICROELECTRONICS NV.....	1,555,917	41,864,008
STOCKLAND.....	1,092,191	3,547,031
STOKE THERAPEUTICS INC.....	12,100	342,672
STORA ENSO OYJ.....	1,213,072	17,654,095
STORE CAPITAL CORP.....	287,556	10,708,585
STRAUMANN HOLDING AG.....	6,302	6,185,182
STRYKER CORP.....	213,706	44,865,438
SUBARU CORP.....	1,302,891	32,531,811
SUBSEA 7 SA.....	121,832	1,455,085
SUEZ SA.....	218,818	3,312,229
SUMCO CORP.....	651,685	10,949,867
SUMITOMO CHEMICAL CO LTD.....	621,896	2,849,820
SUMITOMO CORP.....	770,171	11,509,157
SUMITOMO DAINIPPON PHARMA CO L.....	66,112	1,295,777
SUMITOMO ELECTRIC INDUSTRIES L.....	751,096	11,417,626
SUMITOMO HEAVY INDUSTRIES LTD.....	71,844	2,069,213
SUMITOMO METAL MINING CO LTD.....	401,925	13,107,174
SUMITOMO MITSUI FINANCIAL GROU.....	1,081,613	40,189,125
SUMITOMO MITSUI TRUST HOLDINGS.....	151,981	6,065,255
SUMITOMO REALTY & DEVELOPMENT.....	137,474	4,822,184
SUMITOMO RUBBER INDUSTRIES LTD.....	77,436	952,675
SUN COMMUNITIES INC.....	62,056	9,314,606
SUN HUNG KAI PROPERTIES LTD.....	1,277,606	19,561,385
SUN LIFE FINANCIAL INC.....	480,731	21,950,324
SUNAC CHINA HOLDINGS LTD.....	228,107	1,362,764
SUNCOR ENERGY INC.....	2,073,435	68,051,200

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
SUNCORP GROUP LTD.....	574,222	5,231,296
SUNDRUG CO LTD.....	435,379	15,844,710
SUNNY OPTICAL TECHNOLOGY GROUP.....	186,760	3,233,389
SUNSTONE HOTEL INVESTORS INC.....	49,080	683,194
SUNTEC REAL ESTATE INVESTMENT.....	924,570	1,265,168
SUNTORY BEVERAGE & FOOD LTD.....	354,377	14,820,735
SUPERMAX CORP BHD.....	947,556	321,991
SUPERNUS PHARMACEUTICALS INC.....	64,329	1,525,884
SURUGA BANK LTD.....	6,600	30,244
SUSCO PCL.....	539,000	50,384
SUTRO BIOPHARMA INC.....	14,200	156,200
SUZUKEN CO LTD/AICHI JAPAN.....	43,666	1,794,053
SUZUKI MOTOR CORP.....	238,780	10,034,582
SVB FINANCIAL GROUP.....	50,184	12,598,191
SVENSKA HANDELSBANKEN AB.....	700,569	7,551,227
SWATCH GROUP AG/THE.....	37,405	4,972,600
SWEDBANK AB.....	1,313,572	19,568,063
SWEDISH MATCH AB.....	202,390	10,438,347
SWIRE PACIFIC LTD.....	227,923	2,117,819
SWIRE PROPERTIES LTD.....	1,287,235	4,270,518
SWISS LIFE HOLDING AG.....	14,051	7,049,079
SWISS PRIME SITE AG.....	34,503	3,987,077
SWISS RE AG.....	323,199	36,279,993
SWISSCOM AG.....	10,828	5,731,846
SYARIKAT TAKAFUL MALAYSIA KELU.....	9,974	13,899
SYDNEY AIRPORT.....	727,941	4,431,375
SYMRISE AG.....	53,688	5,652,836
SYNAPTICS INC.....	97,900	6,438,883
SYNCHRONY FINANCIAL.....	537,357	19,350,226
SYNDAX PHARMACEUTICALS INC.....	26,204	230,071
SYNEOS HEALTH INC.....	229,040	13,622,154
SYNNEX TECHNOLOGY INTERNATIONAL.....	93,000	116,339
SYNOPSIS INC.....	331,283	46,114,594
SYNTHORX INC.....	9,200	642,988
SYROS PHARMACEUTICALS INC.....	45,224	312,498
SYSCO CORP.....	1,149,736	98,348,417
SYSMEX CORP.....	76,041	5,212,141
SYSTEX CORP.....	22,000	55,409
T ROWE PRICE GROUP INC.....	144,927	17,657,906
T&D HOLDINGS INC.....	252,010	3,234,911
TABCORP HOLDINGS LTD.....	843,910	2,687,316
TAEKWANG INDUSTRIAL CO LTD.....	62	56,829
TAIHEIYO CEMENT CORP.....	424,996	12,572,920

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
TAISEI CORP.....	123,853	5,179,773
TAISHO PHARMACEUTICAL HOLDINGS.....	22,287	1,663,194
TAIWAN BUSINESS BANK.....	692,037	290,879
TAIWAN SEMICONDUCTOR MANUFACTU.....	2,376,000	26,235,313
TAIYO NIPPON SANSO CORP.....	64,518	1,441,451
TAKASHIMAYA CO LTD.....	5,501	62,160
TAKEDA PHARMACEUTICAL CO LTD.....	1,263,386	50,361,058
TAKE-TWO INTERACTIVE SOFTWARE.....	121,785	14,910,138
TAPESTRY INC.....	150,352	4,054,993
TARGA RESOURCES CORP.....	122,007	4,981,546
TARGET CORP.....	329,581	42,255,580
TATA CONSULTANCY SERVICES LTD.....	392,686	11,892,566
TATE & LYLE PLC.....	355,151	3,576,637
TATNEFT PJSC.....	53,580	3,957,419
TAUBMAN CENTERS INC.....	24,730	768,856
TAV HAVALIMANLARI HOLDING AS.....	96,449	472,926
TAYLOR MORRISON HOME CORP.....	472,932	10,338,294
TAYLOR WIMPEY PLC.....	1,497,704	3,837,217
TC ENERGY CORP.....	1,037,533	55,335,093
TCF FINANCIAL CORP.....	299,280	14,006,304
TCI EXPRESS LTD.....	3,205	33,333
TCL ELECTRONICS HOLDINGS LTD.....	1,519,530	713,761
TCR2 THERAPEUTICS INC.....	2,300	32,844
TD AMERITRADE HOLDING CORP.....	460,849	22,904,195
TDK CORP.....	83,527	9,522,885
TE CONNECTIVITY LTD.....	559,107	53,584,815
TEAM INC.....	388,977	6,211,963
TECH DATA CORP.....	50,783	7,292,439
TECHNIPFMC PLC.....	656,184	14,068,585
TECHTRONIC INDUSTRIES CO LTD.....	5,230,783	42,662,319
TECK RESOURCES LTD.....	280,037	4,863,261
TEIJIN LTD.....	81,620	1,535,890
TEKFEN HOLDING AS.....	338,784	1,099,867
TELADOC HEALTH INC.....	184,614	15,455,884
TELE2 AB.....	1,204,733	17,483,400
TELECOM ITALIA SPA/MILANO.....	7,902,337	4,886,704
TELEDYNE TECHNOLOGIES INC.....	21,460	7,436,748
TELEFLEX INC.....	25,166	9,473,489
TELEFONAKTIEBOLAGET LM ERICSSO.....	1,988,520	17,325,374
TELEFONICA BRASIL SA.....	165,406	2,368,614
TELEFONICA DEUTSCHLAND HOLDING.....	479,943	1,392,094
TELEFONICA SA.....	3,053,145	21,340,896
TELENET GROUP HOLDING NV.....	77,555	3,487,443

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
TELENOR ASA.....	1,409,943	25,263,224
TELEPERFORMANCE.....	24,465	5,970,231
TELIA CO AB.....	3,953,599	16,999,413
TELKOM SA SOC LTD.....	546,113	1,359,864
TELSTRA CORP LTD.....	5,479,039	13,634,276
TELUS CORP.....	92,764	3,596,818
TEMENOS AG.....	38,823	6,142,080
TEN SQUARE GAMES SA.....	1,361	71,153
TENAGA NASIONAL BHD.....	859,202	2,785,239
TENARIS SA.....	272,716	3,076,543
TENCENT HOLDINGS LTD.....	415,900	20,048,261
TERADYNE INC.....	134,158	9,148,234
TERNA RETE ELETTRICA NAZIONALE.....	895,197	5,982,928
TERRENO REALTY CORP.....	231,420	12,529,079
TERUMO CORP.....	270,926	9,685,277
TESCO PLC.....	7,109,271	24,034,753
TESLA INC.....	127,402	53,296,079
TETRA TECH INC.....	205,973	17,746,634
TEVA PHARM CCC CONTRA.....	40,000	21,200
TEVA PHARMACEUTICAL INDUSTRIES.....	699,538	6,855,472
TEXAS INSTRUMENTS INC.....	852,731	109,396,860
TEXAS ROADHOUSE INC.....	213,150	12,004,608
TEXTRON INC.....	120,616	5,379,474
TG THERAPEUTICS INC.....	102,546	1,138,261
TGS NOPEC GEOPHYSICAL CO ASA.....	92,689	2,817,388
THALES SA.....	154,982	16,095,454
THANACHART CAPITAL PCL.....	2,827,200	5,049,625
THERAPEUTICSMD INC.....	257,100	622,182
THERAVANCE BIOPHARMA INC.....	57,695	1,493,724
THERMO FISHER SCIENTIFIC INC.....	465,212	151,133,422
THK CO LTD.....	521,614	14,245,689
THOMSON REUTERS CORP.....	184,509	13,216,920
THYSSENKRUPP AG.....	168,793	2,281,221
TIANNENG POWER INTERNATIONAL L.....	210,137	159,926
TIFFANY & CO.....	115,122	15,386,055
TJX COS INC/THE.....	2,048,557	125,084,890
T-MOBILE US INC.....	524,443	41,126,820
TOBU RAILWAY CO LTD.....	123,456	4,492,924
TOHO CO LTD/TOKYO.....	51,469	2,152,534
TOHO GAS CO LTD.....	47,053	1,931,046
TOHOKU ELECTRIC POWER CO INC.....	274,509	2,733,092
TOKIO MARINE HOLDINGS INC.....	1,326,483	74,688,283
TOKYO CENTURY CORP.....	25,791	1,388,335

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
TOKYO ELECTRIC POWER CO HOLDIN.....	967,456	4,157,368
TOKYO ELECTRON LTD.....	127,426	28,053,066
TOKYO GAS CO LTD.....	272,205	6,641,376
TOKYO OHKA KOGYO CO LTD.....	77,600	3,056,158
TOKYO TATEMONO CO LTD.....	10,000	157,258
TOKYU CORP.....	324,392	6,026,661
TOKYU FUDOSAN HOLDINGS CORP.....	286,091	1,987,566
TOLL BROTHERS INC.....	5,990	236,665
TOOTSIE ROLL INDUSTRIES INC.....	124,412	4,247,426
TOPBI INTERNATIONAL HOLDINGS L.....	16,085	50,707
TOPBUILD CORP.....	130,500	13,451,940
TOPPAN PRINTING CO LTD.....	116,954	2,433,246
TORAY INDUSTRIES INC.....	2,687,686	18,328,447
TORO CO/THE.....	124,832	9,945,365
TOROMONT INDUSTRIES LTD.....	16,258	885,022
TORONTO DOMINION BANK.....	1,897,977	106,597,004
TORUNLAR GAYRIMENKUL YATIRIM O.....	1,384,868	639,957
TOSHIBA CORP.....	340,990	11,625,194
TOSOH CORP.....	186,307	2,905,823
TOTAL SA.....	2,397,492	132,406,291
TOTO LTD.....	64,590	2,757,742
TOTVS SA.....	87,297	1,400,806
TOURMALINE OIL CORP.....	8,700	102,112
TOYO SEIKAN GROUP HOLDINGS LTD.....	64,979	1,130,070
TOYO SUISAN KAISHA LTD.....	40,398	1,721,120
TOYODA GOSEI CO LTD.....	27,041	683,023
TOYOTA INDUSTRIES CORP.....	67,342	3,922,474
TOYOTA MOTOR CORP.....	1,669,843	118,529,270
TOYOTA TSUSHO CORP.....	162,028	5,755,032
TPG CORP LTD.....	170,403	803,756
TPK HOLDING CO LTD.....	211,000	399,800
TRACTOR SUPPLY CO.....	69,882	6,529,774
TRANSDIGM GROUP INC.....	31,112	17,422,720
TRANSLATE BIO INC.....	37,371	304,200
TRANSUNION.....	433,222	37,088,135
TRANSURBAN GROUP.....	1,725,460	18,084,520
TRATON SE.....	39,744	1,066,911
TRAVELERS COS INC/THE.....	141,551	19,385,409
TRAVIS PERKINS PLC.....	9,971	211,610
TREASURY WINE ESTATES LTD.....	3,313,973	37,832,011
TREND MICRO INC/JAPAN.....	800,134	41,230,736
TREX CO INC.....	151,815	13,645,132
TRICIDA INC.....	28,446	1,073,552



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
TRICO BANCSHARES.....	59,421	2,424,971
TRIMBLE INC.....	555,308	23,150,791
TRINET GROUP INC.....	183,923	10,411,881
TRINSEO SA.....	110,055	4,095,147
TRIPADVISOR INC.....	75,971	2,307,999
TRIPOD TECHNOLOGY CORP.....	249,000	1,042,449
TRISUL SA.....	93,033	353,843
TRITON INTERNATIONAL LTD/BERMU.....	156,218	6,279,964
TRIUMPH BANCORP INC.....	173,130	6,582,403
TRIUMPH GROUP INC.....	140,070	3,539,569
TRUIST FINANCIAL CORP.....	788,985	44,435,635
TRUPANION INC.....	87,000	3,259,020
TRYG A/S.....	80,581	2,390,679
TSAKOS ENERGY NAVIGATION LTD.....	18,292	79,753
TSINGTAO BREWERY CO LTD.....	400,783	2,692,701
TSURUHA HOLDINGS INC.....	23,596	3,044,085
TTM TECHNOLOGIES INC.....	545,894	8,215,705
TUI AG.....	200,231	2,530,012
TURK TELEKOMUNIKASYON AS.....	2,697,100	3,340,216
TURKIYE GARANTI BANKASI AS.....	6,499,398	12,166,576
TURKIYE HALK BANKASI AS.....	2,048,839	2,034,723
TURKIYE IS BANKASI AS.....	7,064,970	7,609,890
TURKIYE SISE VE CAM FABRIKALAR.....	4,226,973	3,743,261
TURKIYE VAKIFLAR BANKASI TAO.....	3,902,629	3,613,424
TURNING POINT THERAPEUTICS INC.....	8,700	541,923
TURQUOISE HILL RESOURCES LTD.....	40,200	29,451
TWILIO INC.....	267,477	26,287,640
TWIN DISC INC.....	43,500	479,370
TWIST BIOSCIENCE CORP.....	27,700	581,700
TWITTER INC.....	837,505	26,842,035
TWO SIGMA WORLD CTF.....	554,879,829	554,879,829
TYLER TECHNOLOGIES INC.....	20,220	6,066,404
TYSON FOODS INC.....	278,955	25,396,063
UBER TECHNOLOGIES INC.....	598,207	17,790,676
UBISOFT ENTERTAINMENT SA.....	216,971	14,997,806
UBS GROUP AG.....	3,184,026	40,196,951
UCB SA.....	141,850	11,289,168
UDR INC.....	397,832	18,578,754
UEM SUNRISE BHD.....	267,700	46,138
UGI CORP.....	360,283	16,270,380
ULTA BEAUTY INC.....	36,132	9,146,454
ULTRAGENYX PHARMACEUTICAL INC.....	71,086	3,036,083
UMH PROPERTIES INC.....	87,000	1,368,510

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
UMICORE SA.....	89,710	4,366,329
UNDER ARMOUR INC.....	1,326,525	26,186,401
UNIBAIL-RODAMCO-WESTFIELD.....	68,768	10,857,066
UNICHARM CORP.....	169,699	5,777,652
UNICREDIT SPA.....	1,112,693	16,261,953
UNIFIRST CORP/MA.....	19,942	4,027,885
UNILEVER NV.....	1,382,816	79,519,767
UNILEVER PLC.....	1,134,226	65,369,129
UNIMICRON TECHNOLOGY CORP.....	2,269,000	3,179,037
UNION PACIFIC CORP.....	557,673	100,821,702
UNIONE DI BANCHE ITALIANE SPA.....	1,986,068	6,491,900
UNIPER SE.....	128,114	4,243,773
UNIPOLSAI ASSICURAZIONI SPA.....	37,709	109,630
UNITED AIRLINES HOLDINGS INC.....	38,082	3,354,643
UNITED COMMUNITY BANKS INC/GA.....	222,633	6,874,907
UNITED INSURANCE HOLDINGS CORP.....	532,962	6,720,651
UNITED INTERNET AG.....	75,787	2,490,876
UNITED MICROELECTRONICS CORP.....	26,793,000	14,702,767
UNITED OVERSEAS BANK LTD.....	1,061,254	20,843,876
UNITED PARCEL SERVICE INC.....	548,518	64,209,517
UNITED RENTALS INC.....	40,438	6,743,845
UNITED TECHNOLOGIES CORP.....	975,933	146,155,726
UNITED THERAPEUTICS CORP.....	1,640	144,451
UNITED URBAN INVESTMENT CORP.....	1,400	2,622,866
UNITED UTILITIES GROUP PLC.....	435,264	5,439,795
UNITEDHEALTH GROUP INC.....	1,029,175	302,556,867
UNITY BIOTECHNOLOGY INC.....	34,850	251,269
UNIVERSAL HEALTH SERVICES INC.....	43,890	6,296,459
UNIVEST FINANCIAL CORP.....	132,675	3,553,037
UNUM GROUP.....	109,349	3,188,617
UOA DEVELOPMENT BHD.....	79,800	39,602
UOL GROUP LTD.....	1,265,439	7,829,883
UPM-KYMMENE OYJ.....	268,687	9,322,492
URBAN OUTFITTERS INC.....	60,683	1,685,167
UROGEN PHARMA LTD.....	24,400	814,228
US BANCORP.....	949,723	56,309,077
US FOODS HOLDING CORP.....	1,314,029	55,044,675
USS CO LTD.....	147,724	2,808,353
VAIBHAV GLOBAL LTD.....	11,757	136,062
VAIL RESORTS INC.....	57,442	13,776,315
VALE SA.....	513,051	6,772,273
VALEO SA.....	100,649	3,548,655
VALERO ENERGY CORP.....	247,872	23,213,213

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
VALMONT INDUSTRIES INC.....	59,465	8,906,668
VANDA PHARMACEUTICALS INC.....	67,989	1,115,699
VARIAN MEDICAL SYSTEMS INC.....	171,766	24,392,490
VEEVA SYSTEMS INC.....	82,599	11,618,375
VENTAS INC.....	381,503	22,027,983
VENTURE CAPITAL SECURITIES (in aggregate).....	555,296	4,474,963
VENTURE CORP LTD.....	167,186	2,014,214
VEOLIA ENVIRONNEMENT SA.....	341,439	9,087,220
VEON LTD.....	1,115,417	2,822,005
VEONEER INC.....	3,430	53,577
VERACYTE INC.....	60,756	1,696,308
VERBUND AG.....	40,860	2,052,016
VEREIT INC.....	592,853	5,477,962
VERICEL CORP.....	57,330	997,542
VERISIGN INC.....	62,125	11,970,245
VERISK ANALYTICS INC.....	176,973	26,429,148
VERITEX HOLDINGS INC.....	395,010	11,506,641
VERIZON COMMUNICATIONS INC.....	3,478,583	213,584,996
VERMILION ENERGY INC.....	4,485	73,427
VERRICA PHARMACEUTICALS INC.....	16,873	268,112
VERTEX PHARMACEUTICALS INC.....	205,491	44,992,254
VESTAS WIND SYSTEMS A/S.....	134,815	13,633,387
VESTEL ELEKTRONIK SANAYI VE TI.....	46,765	99,172
VF CORP.....	202,079	20,139,193
VIACOMCBS INC.....	514,518	21,594,320
VIAVI SOLUTIONS INC.....	364,280	5,464,200
VICI PROPERTIES INC.....	277,063	7,078,960
VICINITY CENTRES.....	1,475,534	2,582,694
VIFOR PHARMA AG.....	27,766	5,065,177
VIKING THERAPEUTICS INC.....	300,954	2,413,651
VINCI SA.....	526,444	58,502,406
VIPSHOP HOLDINGS LTD.....	873,978	12,384,268
VISA INC.....	1,961,852	368,631,991
VISTEON CORP.....	104,400	9,039,996
VISTRA CORP.....	300,742	6,914,059
VITASOY INTERNATIONAL HOLDINGS.....	312,669	1,133,615
VIVENDI SA.....	567,166	16,438,144
VMWARE INC.....	59,643	9,053,211
VODAFONE GROUP PLC.....	20,105,153	39,088,501
VOESTALPINE AG.....	52,668	1,469,719
VOLKSWAGEN AG.....	31,181	6,063,867
VOLVO AB.....	1,022,197	17,132,983
VONOVIA SE.....	1,032,066	55,607,716

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
VORNADO REALTY TRUST.....	101,067	6,720,956
VOYA FINANCIAL INC.....	375,734	22,912,259
VOYAGER THERAPEUTICS INC.....	31,526	439,788
VULCAN MATERIALS CO.....	87,251	12,563,271
W R BERKLEY CORP.....	98,876	6,832,332
W R GRACE & CO.....	2,310	161,354
WABCO HOLDINGS INC.....	75,571	10,239,871
WALGREENS BOOTS ALLIANCE INC.....	583,221	34,386,710
WAL-MART DE MEXICO SAB DE CV.....	1,785,037	5,118,606
WALMART INC.....	1,121,435	133,271,335
WALT DISNEY CO/THE.....	1,656,412	239,566,868
WARTSILA OYJ ABP.....	898,294	9,932,100
WASHINGTON H SOUL PATTINSON &.....	73,884	1,116,640
WASTE CONNECTIONS INC.....	148,881	13,518,574
WASTE MANAGEMENT INC.....	247,898	28,250,456
WATERS CORP.....	39,386	9,202,539
WATSCO INC.....	44,240	7,969,836
WATTS WATER TECHNOLOGIES INC.....	110,490	11,022,482
WAVE LIFE SCIENCES LTD.....	29,406	235,689
WAYFAIR INC.....	32,273	2,916,511
WEATHERFORD INTERNATIONAL PLC.....	0	10
WEATHERFORD INTL LTD.....	3	1,864
WEC ENERGY GROUP INC.....	241,274	22,252,701
WEICHAI POWER CO LTD.....	6,992,000	14,752,494
WEINGARTEN REALTY INVESTORS.....	36,930	1,153,693
WEIQIAO TEXTILE CO.....	197,500	57,285
WEIR GROUP PLC/THE.....	772,772	15,453,200
WELBILT INC.....	335,839	5,242,447
WELCIA HOLDINGS CO LTD.....	104,484	6,681,976
WELLCARE HEALTH PLANS INC.....	90,737	29,962,265
WELLS FARGO & CO.....	6,236,456	335,521,333
WELLTOWER INC.....	346,723	28,355,007
WENDEL SE.....	17,566	2,336,563
WESFARMERS LTD.....	856,769	24,933,803
WEST FRASER TIMBER CO LTD.....	24,622	1,087,602
WEST JAPAN RAILWAY CO.....	105,080	9,128,689
WEST PHARMACEUTICAL SERVICES I.....	44,350	6,667,136
WESTERN ALLIANCE BANCORP.....	214,611	12,232,827
WESTERN DIGITAL CORP.....	906,634	57,544,060
WESTERN UNION CO/THE.....	283,261	7,585,730
WESTINGHOUSE AIR BRAKE TECHNOL.....	173,189	13,474,104
WESTLAKE CHEMICAL CORP.....	20,166	1,414,645
WESTON (GEORGE) LTD.....	32,212	2,559,075

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
WESTPAC BANKING CORP.....	2,775,652	47,276,233
WESTROCK CO.....	539,494	23,149,688
WEX INC.....	116,070	24,312,022
WEYERHAEUSER CO.....	413,743	12,495,039
WH GROUP LTD.....	9,007,310	9,305,789
WHARF HOLDINGS LTD/THE.....	46,000	117,010
WHARF REAL ESTATE INVESTMENT C.....	561,403	3,426,001
WHEATON PRECIOUS METALS CORP.....	355,075	10,580,372
WHEELOCK & CO LTD.....	641,888	4,279,638
WHIRLPOOL CORP.....	74,907	11,051,030
WHIRLPOOL OF INDIA LTD.....	11,043	367,207
WHITBREAD PLC.....	55,618	3,570,530
WILLIAMS COS INC/THE.....	833,887	19,779,800
WILLIS TOWERS WATSON PLC.....	602,227	121,613,720
WILMAR INTERNATIONAL LTD.....	1,687,952	5,171,875
WINBOND ELECTRONICS CORP.....	2,126,236	1,386,660
WINTRUST FINANCIAL CORP.....	118,581	8,407,393
WIPRO LTD.....	484,330	1,667,854
WIRECARD AG.....	76,102	9,183,133
WISETECH GLOBAL LTD.....	59,915	984,280
WISTRON CORP.....	1,672,064	1,581,313
WIX.COM LTD.....	121,700	14,893,646
WM MORRISON SUPERMARKETS PLC.....	1,002,074	2,652,340
WNS HOLDINGS LTD.....	64,490	4,266,014
WOLTERS KLUWER NV.....	212,166	15,484,925
WOLVERINE WORLD WIDE INC.....	401,853	13,558,520
WOODSIDE PETROLEUM LTD.....	423,235	10,228,498
WOODWARD GOVERNOR CO.....	76,817	9,098,205
WOOLWORTHS GROUP LTD.....	575,987	14,640,825
WOORI FINANCIAL GROUP INC.....	386,282	3,874,677
WORKDAY INC.....	151,780	24,960,221
WORLD FUEL SERVICES CORP.....	121,539	5,277,223
WORLD WRESTLING ENTERTAINMENT.....	56,550	3,668,399
WORLDLINE SA/FRANCE.....	50,714	3,594,906
WORLEY LTD.....	435,320	4,684,985
WP CAREY INC.....	98,811	7,908,832
WPP PLC.....	844,326	11,929,025
WPX ENERGY INC.....	311,571	4,280,986
WRIGHT MEDICAL GROUP NV.....	322,231	9,821,601
WSFS FINANCIAL CORP.....	283,844	12,486,298
WSP GLOBAL INC.....	104,647	7,155,619
WUXI APPTec CO LTD.....	136,340	1,691,170
WW GRAINGER INC.....	315,345	106,750,589

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
WW INTERNATIONAL INC.....	61,770	2,360,232
WYNDHAM DESTINATIONS INC.....	4,170	215,547
WYNDHAM HOTELS & RESORTS INC.....	4,170	261,918
WYNN MACAU LTD.....	2,545,438	6,272,287
WYNN RESORTS LTD.....	69,591	9,664,102
XBIOTECH INC.....	21,800	406,897
XCEL ENERGY INC.....	394,397	25,040,266
XENCOR INC.....	61,599	2,118,390
XERIS PHARMACEUTICALS INC.....	34,830	245,552
XEROX HOLDINGS CORP.....	156,237	5,760,458
XILINX INC.....	408,806	39,968,963
XIWANG SPECIAL STEEL CO LTD.....	226,000	14,212
XP INC.....	343,900	13,247,028
XPO LOGISTICS INC.....	82,900	6,607,130
XYLEM INC/NY.....	131,992	10,399,650
YAKULT HONSHA CO LTD.....	53,359	2,960,706
YAMADA DENKI CO LTD.....	450,153	2,394,188
YAMAGUCHI FINANCIAL GROUP INC.....	67,100	459,373
YAMAHA CORP.....	66,192	3,703,219
YAMAHA MOTOR CO LTD.....	533,083	10,806,366
YAMATO HOLDINGS CO LTD.....	200,505	3,444,608
YAMAZAKI BAKING CO LTD.....	86,118	1,544,458
YANGZIJANG SHIPBUILDING HOLDI.....	1,412,710	1,176,689
YAPI VE KREDI BANKASI AS.....	8,014,465	3,339,922
YARA INTERNATIONAL ASA.....	80,765	3,356,592
YASKAWA ELECTRIC CORP.....	145,377	5,578,303
YDUQS PARTICIPACOES SA.....	73,800	871,430
YELP INC.....	103,791	3,615,041
YIHAI INTERNATIONAL HOLDING LT.....	9,580	56,188
Y-MABS THERAPEUTICS INC.....	26,600	831,250
YOKOGAWA ELECTRIC CORP.....	147,997	2,626,972
YOKOHAMA RUBBER CO LTD/THE.....	400,824	7,859,728
YOUNGONE CORP.....	7,839	232,164
YUANTA FINANCIAL HOLDING CO LT.....	10,200,000	6,873,269
YUE YUEN INDUSTRIAL HOLDINGS L.....	331,137	977,457
YUEXIU PROPERTY CO LTD.....	6,332,000	1,462,769
YUM! BRANDS INC.....	328,500	33,089,805
YUZHOU PROPERTIES CO LTD.....	234,000	128,835
Z HOLDINGS CORP.....	1,800,888	7,639,377
ZALANDO SE.....	190,920	9,682,422
ZAYO GROUP HOLDINGS INC.....	735,231	25,475,754
ZEALAND PHARMA A/S.....	38,846	1,289,687
ZEBRA TECHNOLOGIES CORP.....	62,384	15,935,369

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
ZENDESK INC.....	110,050	8,433,132
ZHEN DING TECHNOLOGY HOLDING L.....	976,501	4,658,226
ZHENGZHOU COAL MINING MACHINER.....	47,600	24,925
ZHONGSHENG GROUP HOLDINGS LTD.....	1,968,534	8,059,272
ZILLOW GROUP INC.....	981,425	44,903,767
ZIMMER BIOMET HOLDINGS INC.....	209,047	31,290,155
ZIONS BANCORP NA.....	104,163	5,408,143
ZIOPHARM ONCOLOGY INC.....	209,470	988,698
ZOETIS INC.....	366,410	48,494,364
ZOGENIX INC.....	55,677	2,902,442
ZOOMLION HEAVY INDUSTRY SCIENC.....	322,000	269,855
ZOZO INC.....	45,509	873,957
ZSCALER INC.....	85,310	3,966,915
ZURICH INSURANCE GROUP AG.....	136,750	56,078,303

**TOTAL EQUITIES**

**\$ 57,580,751,569**

Included in the Equities section of this report are certain holdings valued at \$0. These investments have been written down but have not been removed from holdings reports in the event of possible future payments or because the legal entity continues to exist.

Venture Capital and Co-Investment holdings shown in aggregate

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
1011778 BC ULC / NEW RED 144A.....	4.250	5/15/2024	\$ 1,537,500
1011778 BC ULC / NEW RED 144A.....	5.000	10/15/2025	1,806,876
1011778 BC ULC / NEW RED 144A.....	3.875	1/15/2028	7,207,975
1011778 BC ULC / NEW RED 144A.....	4.375	1/15/2028	501,250
1MDB GLOBAL INVESTMENTS L REGS.....	4.400	3/9/2023	9,723,174
3M CO.....	3.000	9/14/2021	320,933
3M CO.....	1.625	9/19/2021	498,811
3M CO.....	2.750	3/1/2022	300,668
3M CO.....	2.000	6/26/2022	501,842
3M CO.....	1.750	2/14/2023	596,700
3M CO.....	2.250	3/15/2023	504,473
3M CO.....	3.250	2/14/2024	183,122
3M CO.....	2.000	2/14/2025	595,828
3M CO.....	3.000	8/7/2025	525,155
3M CO.....	2.250	9/19/2026	500,388
3M CO.....	2.875	10/15/2027	519,339
3M CO.....	3.625	9/14/2028	544,593
3M CO.....	3.375	3/1/2029	425,507
3M CO.....	2.375	8/26/2029	727,068
3M CO.....	5.700	3/15/2037	551,669
3M CO.....	3.875	6/15/2044	372,296
3M CO.....	3.125	9/19/2046	418,923
3M CO.....	3.625	10/15/2047	216,598
3M CO.....	4.000	9/14/2048	533,791
3M CO.....	3.250	8/26/2049	417,244
425 PARK AVENUE.....	ZERO RATE	12/31/2022	62,665,669
ABB FINANCE USA INC.....	2.875	5/8/2022	408,391
ABB FINANCE USA INC.....	3.375	4/3/2023	779,424
ABB FINANCE USA INC.....	3.800	4/3/2028	729,585
ABB FINANCE USA INC.....	4.375	5/8/2042	481,811
ABBOTT LABORATORIES.....	2.550	3/15/2022	523,349
ABBOTT LABORATORIES.....	3.400	11/30/2023	737,094
ABBOTT LABORATORIES.....	3.875	9/15/2025	1,186,650
ABBOTT LABORATORIES.....	3.750	11/30/2026	1,036,235
ABBOTT LABORATORIES.....	4.750	11/30/2036	1,494,892
ABBOTT LABORATORIES.....	6.150	11/30/2037	353,666
ABBOTT LABORATORIES.....	6.000	4/1/2039	698,912
ABBOTT LABORATORIES.....	5.300	5/27/2040	726,561
ABBOTT LABORATORIES.....	4.750	4/15/2043	722,346
ABBOTT LABORATORIES.....	4.900	11/30/2046	2,491,286
ABBVIE INC.....	2.300	5/14/2021	973,514
ABBVIE INC.....	3.375	11/14/2021	999,897
ABBVIE INC.....	2.900	11/6/2022	2,041,967



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ABBVIE INC.....	3.200	11/6/2022	1,028,628
ABBVIE INC.....	2.850	5/14/2023	918,395
ABBVIE INC.....	3.750	11/14/2023	415,909
ABBVIE INC.....	3.600	5/14/2025	8,292,089
ABBVIE INC.....	3.200	5/14/2026	1,211,460
ABBVIE INC.....	4.250	11/14/2028	24,117,745
ABBVIE INC.....	4.500	5/14/2035	13,586,832
ABBVIE INC.....	4.300	5/14/2036	714,098
ABBVIE INC.....	4.400	11/6/2042	1,705,514
ABBVIE INC.....	4.700	5/14/2045	1,913,707
ABBVIE INC.....	4.450	5/14/2046	814,393
ABBVIE INC.....	4.875	11/14/2048	1,690,057
ABBVIE INC 144A.....	2.150	11/19/2021	1,303,480
ABBVIE INC 144A.....	2.300	11/21/2022	7,335,311
ABBVIE INC 144A.....	2.600	11/21/2024	5,850,739
ABBVIE INC 144A.....	2.950	11/21/2026	7,768,454
ABBVIE INC 144A.....	3.200	11/21/2029	14,899,264
ABBVIE INC 144A.....	4.050	11/21/2039	13,911,151
ABBVIE INC 144A.....	4.250	11/21/2049	13,246,678
ABU DHABI GOVERNMENT INTE 144A.....	3.125	9/30/2049	2,832,375
ABU DHABI GOVERNMENT INTE REGS.....	3.125	9/30/2049	897,000
ABU DHABI NATIONAL ENERGY 144A.....	4.000	10/3/2049	2,036,231
ACADIA HEALTHCARE CO INC.....	5.625	2/15/2023	762,188
ACCO BRANDS CORP 144A.....	5.250	12/15/2024	208,250
ACE CASH EXPRESS INC 144A.....	12.000	12/15/2022	170,000
ACI WORLDWIDE INC 144A.....	5.750	8/15/2026	269,375
ACRISURE LLC / ACRISURE F 144A.....	8.125	2/15/2024	609,000
ACTIVISION BLIZZARD INC.....	2.300	9/15/2021	60,297
ACTIVISION BLIZZARD INC.....	2.600	6/15/2022	217,632
ACTIVISION BLIZZARD INC.....	3.400	9/15/2026	315,232
ACTIVISION BLIZZARD INC.....	3.400	6/15/2027	460,048
ACTIVISION BLIZZARD INC.....	4.500	6/15/2047	297,892
ADANI GREEN ENERGY UP LTD REGS.....	6.250	12/10/2024	816,772
ADIANT GLOBAL HOLDINGS LT 144A.....	4.875	8/15/2026	624,750
ADIANT US LLC 144A.....	7.000	5/15/2026	501,400
ADOBE INC.....	3.250	2/1/2025	728,766
ADT SECURITY CORP/THE.....	6.250	10/15/2021	1,055,000
ADT SECURITY CORP/THE.....	3.500	7/15/2022	509,065
ADT SECURITY CORP/THE.....	4.125	6/15/2023	515,625
ADT SECURITY CORP/THE 144A.....	4.875	7/15/2032	458,750
ADVANCE AUTO PARTS INC.....	4.500	1/15/2022	675,159
ADVANCE AUTO PARTS INC.....	4.500	12/1/2023	751,003
ADVANCED DISPOSAL SERVICE 144A.....	5.625	11/15/2024	260,000

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ADVANCED DRAINAGE SYSTEMS 144A.....	5.000	9/30/2027	206,250
ADVOCATE HEALTH & HOSPITALS CO.....	3.829	8/15/2028	221,755
ADVOCATE HEALTH & HOSPITALS CO.....	4.272	8/15/2048	404,308
ADVOCATE HEALTH & HOSPITALS CO.....	3.387	10/15/2049	106,068
AECOM.....	5.125	3/15/2027	1,075,000
AEGEA FINANCE SARL 144A.....	5.750	10/10/2024	620,981
AEGON FUNDING CO LLC.....	5.750	12/15/2020	1,761,679
AEGON NV.....	VARIABLE RATE	4/11/2048	540,480
AEP TEXAS INC.....	2.400	10/1/2022	403,097
AEP TEXAS INC.....	3.950	6/1/2028	545,234
AEP TEXAS INC.....	3.800	10/1/2047	314,343
AEP TEXAS INC.....	4.150	5/1/2049	354,001
AEP TEXAS INC.....	3.450	1/15/2050	100,721
AEP TRANSMISSION CO LLC.....	3.100	12/1/2026	176,509
AEP TRANSMISSION CO LLC.....	4.000	12/1/2046	181,719
AEP TRANSMISSION CO LLC.....	3.750	12/1/2047	267,505
AEP TRANSMISSION CO LLC.....	4.250	9/15/2048	230,339
AEP TRANSMISSION CO LLC.....	3.800	6/15/2049	269,915
AEP TRANSMISSION CO LLC.....	3.150	9/15/2049	53,650
AERCAP GLOBAL AVIATION TR 144A.....	VARIABLE RATE	6/15/2045	441,000
AERCAP HOLDINGS NV.....	VARIABLE RATE	10/10/2079	481,757
AERCAP IRELAND CAPITAL DAC / A.....	4.500	5/15/2021	2,065,088
AERCAP IRELAND CAPITAL DAC / A.....	5.000	10/1/2021	1,046,970
AERCAP IRELAND CAPITAL DAC / A.....	4.450	12/16/2021	416,477
AERCAP IRELAND CAPITAL DAC / A.....	3.950	2/1/2022	2,066,325
AERCAP IRELAND CAPITAL DAC / A.....	3.500	5/26/2022	667,874
AERCAP IRELAND CAPITAL DAC / A.....	4.125	7/3/2023	526,908
AERCAP IRELAND CAPITAL DAC / A.....	4.875	1/16/2024	434,246
AERCAP IRELAND CAPITAL DAC / A.....	2.875	8/14/2024	302,563
AERCAP IRELAND CAPITAL DAC / A.....	3.500	1/15/2025	722,196
AERCAP IRELAND CAPITAL DAC / A.....	4.450	10/1/2025	538,725
AERCAP IRELAND CAPITAL DAC / A.....	4.450	4/3/2026	536,599
AERCAP IRELAND CAPITAL DAC / A.....	3.875	1/23/2028	1,038,545
AEROPUERTO INTERNACIONAL 144A.....	6.000	11/18/2048	334,465
AES CORP/THE.....	4.500	3/15/2023	512,500
AES CORP/THE.....	4.875	5/15/2023	653,660
AES CORP/THE.....	5.500	4/15/2025	1,051,085
AES CORP/THE.....	6.000	5/15/2026	2,177,925
AES CORP/THE.....	5.125	9/1/2027	6,132,788
AETNA INC.....	2.750	11/15/2022	1,016,141
AETNA INC.....	2.800	6/15/2023	1,148,634
AETNA INC.....	6.625	6/15/2036	780,283
AETNA INC.....	6.750	12/15/2037	457,699

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
AETNA INC.....	4.500	5/15/2042	160,750
AETNA INC.....	4.125	11/15/2042	664,110
AETNA INC.....	4.750	3/15/2044	638,358
AETNA INC.....	3.875	8/15/2047	521,936
AFFILIATED MANAGERS GROUP INC.....	4.250	2/15/2024	1,070,204
AFLAC INC.....	4.000	2/15/2022	521,243
AFLAC INC.....	3.625	11/15/2024	748,565
AFLAC INC.....	3.250	3/17/2025	525,459
AFLAC INC.....	2.875	10/15/2026	411,959
AFLAC INC.....	4.000	10/15/2046	169,454
AFLAC INC.....	4.750	1/15/2049	487,858
AFRICAN DEVELOPMENT BANK.....	1.875	3/16/2020	299,970
AFRICAN DEVELOPMENT BANK.....	1.250	7/26/2021	1,987,122
AFRICAN DEVELOPMENT BANK.....	2.125	11/16/2022	4,049,063
AGILENT TECHNOLOGIES INC.....	3.200	10/1/2022	102,340
AGILENT TECHNOLOGIES INC.....	3.875	7/15/2023	524,353
AGILENT TECHNOLOGIES INC.....	3.050	9/22/2026	229,988
AGILENT TECHNOLOGIES INC.....	2.750	9/15/2029	193,951
AHERN RENTALS INC 144A.....	7.375	5/15/2023	277,375
AIR CANADA 144A.....	7.750	4/15/2021	265,900
AIR LEASE CORP.....	2.500	3/1/2021	351,551
AIR LEASE CORP.....	3.875	4/1/2021	510,083
AIR LEASE CORP.....	3.375	6/1/2021	223,612
AIR LEASE CORP.....	3.500	1/15/2022	257,003
AIR LEASE CORP.....	3.750	2/1/2022	515,015
AIR LEASE CORP.....	2.625	7/1/2022	181,754
AIR LEASE CORP.....	2.250	1/15/2023	40,089
AIR LEASE CORP.....	2.750	1/15/2023	506,536
AIR LEASE CORP.....	3.875	7/3/2023	524,977
AIR LEASE CORP.....	3.000	9/15/2023	782,140
AIR LEASE CORP.....	4.250	2/1/2024	428,050
AIR LEASE CORP.....	4.250	9/15/2024	536,109
AIR LEASE CORP.....	3.250	3/1/2025	515,343
AIR LEASE CORP.....	3.750	6/1/2026	418,441
AIR LEASE CORP.....	3.625	4/1/2027	160,821
AIR LEASE CORP.....	3.625	12/1/2027	259,159
AIR LEASE CORP.....	4.625	10/1/2028	552,134
AIR LEASE CORP.....	3.250	10/1/2029	99,620
AIR PRODUCTS AND CHEMICALS INC.....	3.000	11/3/2021	561,573
AIRCASTLE LTD.....	5.500	2/15/2022	653,601
AIRCASTLE LTD.....	5.000	4/1/2023	320,540
AIRCASTLE LTD.....	4.400	9/25/2023	773,366
AIRCASTLE LTD.....	4.125	5/1/2024	525,631

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
AIRCASTLE LTD.....	4.250	6/15/2026	263,918
AIRGAS INC.....	3.650	7/15/2024	317,432
AK STEEL CORP.....	7.500	7/15/2023	520,000
AK STEEL CORP.....	6.375	10/15/2025	500,000
AKER BP ASA 144A.....	6.000	7/1/2022	8,086,425
ALABAMA POWER CO.....	2.450	3/30/2022	460,644
ALABAMA POWER CO.....	3.550	12/1/2023	264,096
ALABAMA POWER CO.....	6.125	5/15/2038	233,576
ALABAMA POWER CO.....	6.000	3/1/2039	446,118
ALABAMA POWER CO.....	3.850	12/1/2042	214,154
ALABAMA POWER CO.....	4.150	8/15/2044	195,034
ALABAMA POWER CO.....	3.750	3/1/2045	690,335
ALABAMA POWER CO.....	4.300	1/2/2046	227,690
ALABAMA POWER CO.....	3.700	12/1/2047	2,643,344
ALABAMA POWER CO.....	4.300	7/15/2048	289,449
ALABAMA POWER CO.....	3.450	10/1/2049	476,427
ALAMEDA CNTY CA JT PWRS AUTH L.....	7.046	12/1/2044	156,891
ALBEMARLE CORP.....	4.150	12/1/2024	321,220
ALBEMARLE CORP.....	5.450	12/1/2044	229,203
ALBERTSONS COS INC / SAFE 144A.....	7.500	3/15/2026	561,250
ALBERTSONS COS INC / SAFE 144A.....	4.625	1/15/2027	479,424
ALBERTSONS COS INC / SAFE 144A.....	5.875	2/15/2028	515,313
ALBERTSONS COS INC / SAFEWAY I.....	6.625	6/15/2024	261,665
ALBERTSONS COS INC / SAFEWAY I.....	5.750	3/15/2025	931,500
ALCOA NEDERLAND HOLDING B 144A.....	7.000	9/30/2026	1,091,300
ALEXANDRIA REAL ESTATE EQUITIE.....	3.900	6/15/2023	526,040
ALEXANDRIA REAL ESTATE EQUITIE.....	4.000	1/15/2024	319,939
ALEXANDRIA REAL ESTATE EQUITIE.....	3.450	4/30/2025	526,997
ALEXANDRIA REAL ESTATE EQUITIE.....	3.800	4/15/2026	347,066
ALEXANDRIA REAL ESTATE EQUITIE.....	3.950	1/15/2028	537,923
ALEXANDRIA REAL ESTATE EQUITIE.....	2.750	12/15/2029	543,637
ALEXANDRIA REAL ESTATE EQUITIE.....	4.700	7/1/2030	344,949
ALEXANDRIA REAL ESTATE EQUITIE.....	3.375	8/15/2031	302,392
ALEXANDRIA REAL ESTATE EQUITIE.....	4.850	4/15/2049	548,915
ALEXANDRIA REAL ESTATE EQUITIE.....	4.000	2/1/2050	548,953
ALGECO GLOBAL FINANCE PLC 144A.....	8.000	2/15/2023	243,438
ALIBABA GROUP HOLDING LTD.....	3.125	11/28/2021	330,992
ALIBABA GROUP HOLDING LTD.....	2.800	6/6/2023	1,013,649
ALIBABA GROUP HOLDING LTD.....	3.600	11/28/2024	1,051,304
ALIBABA GROUP HOLDING LTD.....	3.400	12/6/2027	1,428,730
ALIBABA GROUP HOLDING LTD.....	4.500	11/28/2034	567,860
ALIBABA GROUP HOLDING LTD.....	4.000	12/6/2037	535,882
ALIBABA GROUP HOLDING LTD.....	4.200	12/6/2047	1,675,712

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ALIBABA GROUP HOLDING LTD.....	4.400	12/6/2057	856,719
ALLEGHANY CORP.....	4.950	6/27/2022	266,767
ALLEGHANY CORP.....	4.900	9/15/2044	231,177
ALLEGHENY TECHNOLOGIES INC.....	STEPPED RATE	8/15/2023	560,415
ALLEGHENY TECHNOLOGIES INC.....	5.875	12/1/2027	719,250
ALLEGION PLC.....	3.500	10/1/2029	255,612
ALLEGION US HOLDING CO INC.....	3.200	10/1/2024	514,078
ALLEGION US HOLDING CO INC.....	3.550	10/1/2027	519,847
ALLERGAN FINANCE LLC.....	3.250	10/1/2022	1,431,606
ALLERGAN FINANCE LLC.....	4.625	10/1/2042	260,510
ALLERGAN FUNDING SCS.....	3.450	3/15/2022	1,841,866
ALLERGAN FUNDING SCS.....	3.850	6/15/2024	619,996
ALLERGAN FUNDING SCS.....	3.800	3/15/2025	1,691,413
ALLERGAN FUNDING SCS.....	4.550	3/15/2035	1,355,941
ALLERGAN FUNDING SCS.....	4.850	6/15/2044	776,872
ALLERGAN FUNDING SCS.....	4.750	3/15/2045	656,130
ALLERGAN INC/UNITED STATES.....	2.800	3/15/2023	100,487
ALLIANCE RESOURCE OPERATI 144A.....	7.500	5/1/2025	6,856,850
ALLIED UNIVERSAL HOLDCO L 144A.....	6.625	7/15/2026	709,302
ALLIED WORLD ASSURANCE CO HOLD.....	4.350	10/29/2025	316,222
ALLISON TRANSMISSION INC 144A.....	5.000	10/1/2024	6,372,844
ALLISON TRANSMISSION INC 144A.....	4.750	10/1/2027	207,500
ALLISON TRANSMISSION INC 144A.....	5.875	6/1/2029	388,725
ALLSTATE CORP/THE.....	3.150	6/15/2023	416,070
ALLSTATE CORP/THE.....	3.280	12/15/2026	243,070
ALLSTATE CORP/THE.....	5.350	6/1/2033	312,569
ALLSTATE CORP/THE.....	5.550	5/9/2035	520,314
ALLSTATE CORP/THE.....	4.500	6/15/2043	479,771
ALLSTATE CORP/THE.....	4.200	12/15/2046	612,681
ALLSTATE CORP/THE.....	3.850	8/10/2049	44,686
ALLSTATE CORP/THE.....	VARIABLE RATE	8/15/2053	30,472,250
ALLSTATE CORP/THE.....	VARIABLE RATE	5/15/2067	534,138
ALLY FINANCIAL INC.....	5.750	11/20/2025	8,015,844
ALLY FINANCIAL INC.....	8.000	11/1/2031	17,834,400
ALPHABET INC.....	3.625	5/19/2021	820,703
ALPHABET INC.....	3.375	2/25/2024	638,280
ALPHABET INC.....	1.998	8/15/2026	1,493,444
ALTERA CORP.....	4.100	11/15/2023	863,455
ALTERA INFRASTRUCTURE LP/ 144A.....	8.500	7/15/2023	494,905
ALTICE FINANCING SA 144A.....	6.625	2/15/2023	1,271,875
ALTICE FINANCING SA 144A.....	7.500	5/15/2026	2,150,000
ALTICE FRANCE SA/France 144A.....	7.375	5/1/2026	3,435,648
ALTICE FRANCE SA/France 144A.....	8.125	2/1/2027	1,464,125

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ALTICE FRANCE SA/FRANCE 144A.....	5.500	1/15/2028	688,459
ALTRIA GROUP INC.....	4.750	5/5/2021	1,553,610
ALTRIA GROUP INC.....	3.490	2/14/2022	133,826
ALTRIA GROUP INC.....	2.850	8/9/2022	509,358
ALTRIA GROUP INC.....	2.950	5/2/2023	513,000
ALTRIA GROUP INC.....	4.000	1/31/2024	6,362,766
ALTRIA GROUP INC.....	3.800	2/14/2024	1,110,494
ALTRIA GROUP INC.....	4.400	2/14/2026	1,194,421
ALTRIA GROUP INC.....	2.625	9/16/2026	578,741
ALTRIA GROUP INC.....	4.800	2/14/2029	18,814,777
ALTRIA GROUP INC.....	5.800	2/14/2039	1,586,035
ALTRIA GROUP INC.....	4.250	8/9/2042	593,700
ALTRIA GROUP INC.....	4.500	5/2/2043	661,836
ALTRIA GROUP INC.....	5.375	1/31/2044	1,319,647
ALTRIA GROUP INC.....	3.875	9/16/2046	701,645
ALTRIA GROUP INC.....	5.950	2/14/2049	2,150,105
ALTRIA GROUP INC.....	6.200	2/14/2059	269,107
AMAZON.COM INC.....	3.300	12/5/2021	513,876
AMAZON.COM INC.....	2.500	11/29/2022	611,534
AMAZON.COM INC.....	2.400	2/22/2023	715,133
AMAZON.COM INC.....	2.800	8/22/2024	1,392,451
AMAZON.COM INC.....	3.800	12/5/2024	1,082,025
AMAZON.COM INC.....	5.200	12/3/2025	1,167,118
AMAZON.COM INC.....	3.150	8/22/2027	1,826,858
AMAZON.COM INC.....	4.800	12/5/2034	565,768
AMAZON.COM INC.....	3.875	8/22/2037	1,850,412
AMAZON.COM INC.....	4.950	12/5/2044	1,307,448
AMAZON.COM INC.....	4.050	8/22/2047	3,162,794
AMAZON.COM INC.....	4.250	8/22/2057	1,818,659
AMC NETWORKS INC.....	5.000	4/1/2024	1,275,000
AMC NETWORKS INC.....	4.750	8/1/2025	401,500
AMEREN CORP.....	2.500	9/15/2024	65,237
AMEREN ILLINOIS CO.....	2.700	9/1/2022	407,446
AMEREN ILLINOIS CO.....	3.800	5/15/2028	548,423
AMEREN ILLINOIS CO.....	4.150	3/15/2046	515,083
AMEREN ILLINOIS CO.....	3.700	12/1/2047	268,381
AMEREN ILLINOIS CO.....	4.500	3/15/2049	488,405
AMERICA MOVIL SAB DE CV.....	3.125	7/16/2022	1,229,226
AMERICA MOVIL SAB DE CV.....	3.625	4/22/2029	529,774
AMERICA MOVIL SAB DE CV.....	6.375	3/1/2035	1,060,401
AMERICA MOVIL SAB DE CV.....	6.125	11/15/2037	708,490
AMERICA MOVIL SAB DE CV.....	6.125	3/30/2040	1,712,924
AMERICA MOVIL SAB DE CV.....	4.375	7/16/2042	841,780

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
AMERICA MOVIL SAB DE CV.....	4.375	4/22/2049	857,141
AMERICAN AIRLINES 2013-2 CLASS.....	4.950	7/15/2024	1,219,028
AMERICAN AIRLINES 2019-1 CLASS.....	3.150	8/15/2033	97,280
AMERICAN AIRLINES GROUP I 144A.....	5.000	6/1/2022	449,888
AMERICAN AXLE & MANUFACTURING.....	6.250	4/1/2025	520,625
AMERICAN AXLE & MANUFACTURING.....	6.250	3/15/2026	255,938
AMERICAN AXLE & MANUFACTURING.....	6.500	4/1/2027	518,750
AMERICAN BUILDERS & CONTR 144A.....	5.875	5/15/2026	531,250
AMERICAN BUILDERS & CONTR 144A.....	4.000	1/15/2028	456,750
AMERICAN CAMPUS COMMUNITIES OP.....	4.125	7/1/2024	320,460
AMERICAN CAMPUS COMMUNITIES OP.....	3.625	11/15/2027	526,473
AMERICAN ELECTRIC POWER CO INC.....	3.650	12/1/2021	134,073
AMERICAN ELECTRIC POWER CO INC.....	2.950	12/15/2022	306,915
AMERICAN ELECTRIC POWER CO INC.....	3.200	11/13/2027	515,030
AMERICAN ELECTRIC POWER CO INC.....	4.300	12/1/2028	555,314
AMERICAN EXPRESS CO.....	3.000	2/22/2021	1,922,422
AMERICAN EXPRESS CO.....	3.375	5/17/2021	1,630,437
AMERICAN EXPRESS CO.....	3.700	11/5/2021	1,030,635
AMERICAN EXPRESS CO.....	2.750	5/20/2022	712,641
AMERICAN EXPRESS CO.....	2.500	8/1/2022	708,220
AMERICAN EXPRESS CO.....	3.400	2/27/2023	1,556,627
AMERICAN EXPRESS CO.....	3.700	8/3/2023	945,183
AMERICAN EXPRESS CO.....	3.400	2/22/2024	942,211
AMERICAN EXPRESS CO.....	2.500	7/30/2024	829,713
AMERICAN EXPRESS CO.....	3.000	10/30/2024	3,619,302
AMERICAN EXPRESS CO.....	3.625	12/5/2024	582,961
AMERICAN EXPRESS CO.....	4.200	11/6/2025	551,310
AMERICAN EXPRESS CO.....	3.125	5/20/2026	729,606
AMERICAN EXPRESS CO.....	4.050	12/3/2042	820,379
AMERICAN EXPRESS CREDIT CORP.....	2.375	5/26/2020	600,726
AMERICAN EXPRESS CREDIT CORP.....	2.600	9/14/2020	1,706,256
AMERICAN EXPRESS CREDIT CORP.....	2.250	5/5/2021	703,417
AMERICAN EXPRESS CREDIT CORP.....	2.700	3/3/2022	1,854,728
AMERICAN EXPRESS CREDIT CORP.....	3.300	5/3/2027	10,363,081
AMERICAN FINANCIAL GROUP INC/O.....	3.500	8/15/2026	309,459
AMERICAN HOMES 4 RENT LP.....	4.250	2/15/2028	513,570
AMERICAN HOMES 4 RENT LP.....	4.900	2/15/2029	1,489,952
AMERICAN HONDA FINANCE CORP.....	3.150	1/8/2021	298,991
AMERICAN HONDA FINANCE CORP.....	2.650	2/12/2021	605,566
AMERICAN HONDA FINANCE CORP.....	1.650	7/12/2021	488,941
AMERICAN HONDA FINANCE CORP.....	3.375	12/10/2021	514,589
AMERICAN HONDA FINANCE CORP.....	1.950	5/20/2022	401,067
AMERICAN HONDA FINANCE CORP.....	2.200	6/27/2022	478,925

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
AMERICAN HONDA FINANCE CORP.....	2.600	11/16/2022	326,902
AMERICAN HONDA FINANCE CORP.....	2.050	1/10/2023	271,370
AMERICAN HONDA FINANCE CORP.....	3.625	10/10/2023	527,874
AMERICAN HONDA FINANCE CORP.....	3.550	1/12/2024	421,588
AMERICAN HONDA FINANCE CORP.....	2.900	2/16/2024	412,012
AMERICAN HONDA FINANCE CORP.....	2.400	6/27/2024	506,255
AMERICAN HONDA FINANCE CORP.....	2.150	9/10/2024	300,239
AMERICAN HONDA FINANCE CORP.....	2.300	9/9/2026	499,561
AMERICAN HONDA FINANCE CORP.....	3.500	2/15/2028	647,161
AMERICAN INTERNATIONAL GROUP I.....	3.300	3/1/2021	1,286,441
AMERICAN INTERNATIONAL GROUP I.....	4.875	6/1/2022	1,334,586
AMERICAN INTERNATIONAL GROUP I.....	3.750	7/10/2025	6,219,535
AMERICAN INTERNATIONAL GROUP I.....	3.900	4/1/2026	1,045,218
AMERICAN INTERNATIONAL GROUP I.....	4.200	4/1/2028	1,377,484
AMERICAN INTERNATIONAL GROUP I.....	4.250	3/15/2029	445,305
AMERICAN INTERNATIONAL GROUP I.....	3.875	1/15/2035	993,601
AMERICAN INTERNATIONAL GROUP I.....	4.700	7/10/2035	868,282
AMERICAN INTERNATIONAL GROUP I.....	6.250	5/1/2036	827,303
AMERICAN INTERNATIONAL GROUP I.....	4.500	7/16/2044	1,239,761
AMERICAN INTERNATIONAL GROUP I.....	4.800	7/10/2045	840,825
AMERICAN INTERNATIONAL GROUP I.....	4.750	4/1/2048	1,209,513
AMERICAN INTERNATIONAL GROUP I.....	VARIABLE RATE	4/1/2048	548,967
AMERICAN INTERNATIONAL GROUP I.....	4.375	1/15/2055	439,887
AMERICAN MUNI PWR-OHIO INC OH.....	7.834	2/15/2041	312,718
AMERICAN MUNI PWR-OHIO INC OH.....	6.449	2/15/2044	207,972
AMERICAN MUNI PWR-OHIO INC OH.....	5.939	2/15/2047	486,514
AMERICAN MUNI PWR-OHIO INC OH.....	6.270	2/15/2050	66,654
AMERICAN MUNI PWR-OHIO INC OH.....	8.084	2/15/2050	1,262,196
AMERICAN TOWER CORP.....	3.300	2/15/2021	673,902
AMERICAN TOWER CORP.....	3.450	9/15/2021	665,692
AMERICAN TOWER CORP.....	5.900	11/1/2021	533,513
AMERICAN TOWER CORP.....	2.250	1/15/2022	411,498
AMERICAN TOWER CORP.....	4.700	3/15/2022	527,459
AMERICAN TOWER CORP.....	3.500	1/31/2023	906,746
AMERICAN TOWER CORP.....	3.000	6/15/2023	768,643
AMERICAN TOWER CORP.....	5.000	2/15/2024	1,101,378
AMERICAN TOWER CORP.....	3.375	5/15/2024	415,596
AMERICAN TOWER CORP.....	2.950	1/15/2025	256,091
AMERICAN TOWER CORP.....	3.375	10/15/2026	1,040,152
AMERICAN TOWER CORP.....	3.550	7/15/2027	504,027
AMERICAN TOWER CORP.....	3.600	1/15/2028	525,203
AMERICAN TOWER CORP.....	3.800	8/15/2029	1,603,612
AMERICAN TOWER CORP.....	3.700	10/15/2049	500,360



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
AMERICAN UNIVERSITY/THE.....	3.672	4/1/2049	578,328
AMERICAN WATER CAPITAL CORP.....	3.400	3/1/2025	314,955
AMERICAN WATER CAPITAL CORP.....	2.950	9/1/2027	453,939
AMERICAN WATER CAPITAL CORP.....	3.750	9/1/2028	538,837
AMERICAN WATER CAPITAL CORP.....	3.450	6/1/2029	528,507
AMERICAN WATER CAPITAL CORP.....	6.593	10/15/2037	446,600
AMERICAN WATER CAPITAL CORP.....	4.300	12/1/2042	535,299
AMERICAN WATER CAPITAL CORP.....	4.300	9/1/2045	227,420
AMERICAN WATER CAPITAL CORP.....	4.000	12/1/2046	669,541
AMERICAN WATER CAPITAL CORP.....	3.750	9/1/2047	526,719
AMERICAN WATER CAPITAL CORP.....	4.200	9/1/2048	565,699
AMERICAN WATER CAPITAL CORP.....	4.150	6/1/2049	113,030
AMERICAN WOODMARK CORP 144A.....	4.875	3/15/2026	8,046,250
AMERIGAS PARTNERS LP / AMERIGA.....	5.625	5/20/2024	810,000
AMERIGAS PARTNERS LP / AMERIGA.....	5.500	5/20/2025	540,000
AMERIGAS PARTNERS LP / AMERIGA.....	5.875	8/20/2026	496,125
AMERIGAS PARTNERS LP / AMERIGA.....	5.750	5/20/2027	548,750
AMERIPRISE FINANCIAL INC.....	3.000	3/22/2022	255,622
AMERIPRISE FINANCIAL INC.....	4.000	10/15/2023	535,260
AMERIPRISE FINANCIAL INC.....	2.875	9/15/2026	513,795
AMERISOURCEBERGEN CORP.....	3.500	11/15/2021	460,997
AMERISOURCEBERGEN CORP.....	3.400	5/15/2024	416,254
AMERISOURCEBERGEN CORP.....	3.250	3/1/2025	317,151
AMERISOURCEBERGEN CORP.....	3.450	12/15/2027	521,778
AMERISOURCEBERGEN CORP.....	4.250	3/1/2045	373,676
AMERISOURCEBERGEN CORP.....	4.300	12/15/2047	414,389
AMGEN INC.....	4.100	6/15/2021	820,716
AMGEN INC.....	1.850	8/19/2021	169,809
AMGEN INC.....	3.875	11/15/2021	1,650,332
AMGEN INC.....	2.700	5/1/2022	370,318
AMGEN INC.....	2.650	5/11/2022	1,349,752
AMGEN INC.....	3.625	5/15/2022	517,199
AMGEN INC.....	2.250	8/19/2023	705,575
AMGEN INC.....	3.625	5/22/2024	3,699,995
AMGEN INC.....	3.125	5/1/2025	521,759
AMGEN INC.....	2.600	8/19/2026	607,947
AMGEN INC.....	3.200	11/2/2027	526,322
AMGEN INC.....	4.950	10/1/2041	8,012,366
AMGEN INC.....	4.400	5/1/2045	1,738,188
AMGEN INC.....	4.563	6/15/2048	1,251,720
AMGEN INC.....	4.663	6/15/2051	4,647,791
AMKOR TECHNOLOGY INC 144A.....	6.625	9/15/2027	330,375
AMN HEALTHCARE INC 144A.....	5.125	10/1/2024	155,250

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
AMN HEALTHCARE INC 144A.....	4.625	10/1/2027	150,375
AMPHENOL CORP.....	3.200	4/1/2024	67,519
AMSTED INDUSTRIES INC 144A.....	5.625	7/1/2027	2,019,300
AMSTED INDUSTRIES INC 144A.....	4.625	5/15/2030	95,687
AMWINS GROUP INC 144A.....	7.750	7/1/2026	243,129
ANALOG DEVICES INC.....	2.950	1/12/2021	463,994
ANALOG DEVICES INC.....	2.500	12/5/2021	75,615
ANALOG DEVICES INC.....	2.875	6/1/2023	509,864
ANALOG DEVICES INC.....	3.125	12/5/2023	175,563
ANALOG DEVICES INC.....	3.900	12/15/2025	134,439
ANALOG DEVICES INC.....	3.500	12/5/2026	3,862,519
ANALOG DEVICES INC.....	5.300	12/15/2045	120,487
ANGOLAN GOVERNMENT INTERN 144A.....	9.500	11/12/2025	1,895,907
ANGOLAN GOVERNMENT INTERN 144A.....	8.250	5/9/2028	921,852
ANGOLAN GOVERNMENT INTERN 144A.....	8.000	11/26/2029	1,518,266
ANGOLAN GOVERNMENT INTERN 144A.....	9.375	5/8/2048	1,457,004
ANGOLAN GOVERNMENT INTERN 144A.....	9.125	11/26/2049	833,079
ANGOLAN GOVERNMENT INTERN REGS.....	9.500	11/12/2025	7,049,479
ANGOLAN GOVERNMENT INTERN REGS.....	8.250	5/9/2028	1,973,088
ANGOLAN GOVERNMENT INTERN REGS.....	9.375	5/8/2048	3,456,284
ANHEUSER-BUSCH COS LLC / ANHEU.....	3.650	2/1/2026	3,201,787
ANHEUSER-BUSCH COS LLC / ANHEU.....	4.700	2/1/2036	15,012,344
ANHEUSER-BUSCH COS LLC / ANHEU.....	4.900	2/1/2046	6,989,291
ANHEUSER-BUSCH INBEV FINANCE I.....	3.300	2/1/2023	3,166,685
ANHEUSER-BUSCH INBEV FINANCE I.....	3.700	2/1/2024	795,762
ANHEUSER-BUSCH INBEV FINANCE I.....	3.650	2/1/2026	1,276,719
ANHEUSER-BUSCH INBEV FINANCE I.....	4.000	1/17/2043	689,813
ANHEUSER-BUSCH INBEV FINANCE I.....	4.625	2/1/2044	511,879
ANHEUSER-BUSCH INBEV FINANCE I.....	4.900	2/1/2046	885,071
ANHEUSER-BUSCH INBEV WORLDWIDE.....	3.500	1/12/2024	3,160,739
ANHEUSER-BUSCH INBEV WORLDWIDE.....	4.150	1/23/2025	2,422,485
ANHEUSER-BUSCH INBEV WORLDWIDE.....	4.000	4/13/2028	1,291,742
ANHEUSER-BUSCH INBEV WORLDWIDE.....	4.750	1/23/2029	36,211,857
ANHEUSER-BUSCH INBEV WORLDWIDE.....	4.900	1/23/2031	476,658
ANHEUSER-BUSCH INBEV WORLDWIDE.....	4.375	4/15/2038	1,496,351
ANHEUSER-BUSCH INBEV WORLDWIDE.....	8.200	1/15/2039	1,344,619
ANHEUSER-BUSCH INBEV WORLDWIDE.....	5.450	1/23/2039	1,760,252
ANHEUSER-BUSCH INBEV WORLDWIDE.....	4.950	1/15/2042	1,360,511
ANHEUSER-BUSCH INBEV WORLDWIDE.....	3.750	7/15/2042	511,598
ANHEUSER-BUSCH INBEV WORLDWIDE.....	4.600	4/15/2048	1,408,368
ANHEUSER-BUSCH INBEV WORLDWIDE.....	4.439	10/6/2048	1,464,992
ANHEUSER-BUSCH INBEV WORLDWIDE.....	5.550	1/23/2049	23,387,253
ANHEUSER-BUSCH INBEV WORLDWIDE.....	4.750	4/15/2058	1,460,120

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ANHEUSER-BUSCH INBEV WORLDWIDE.....	5.800	1/23/2059	1,640,572
ANIXTER INC.....	5.125	10/1/2021	259,488
ANIXTER INC.....	5.500	3/1/2023	263,125
ANIXTER INC.....	6.000	12/1/2025	156,000
ANTERO MIDSTREAM PARTNERS 144A.....	5.750	3/1/2027	408,912
ANTERO MIDSTREAM PARTNERS 144A.....	5.750	1/15/2028	326,250
ANTERO MIDSTREAM PARTNERS LP /.....	5.375	9/15/2024	463,750
ANTERO RESOURCES CORP.....	5.375	11/1/2021	428,486
ANTERO RESOURCES CORP.....	5.125	12/1/2022	669,375
ANTERO RESOURCES CORP.....	5.625	6/1/2023	802,500
ANTHEM INC.....	3.700	8/15/2021	255,833
ANTHEM INC.....	3.125	5/15/2022	769,055
ANTHEM INC.....	2.950	12/1/2022	491,578
ANTHEM INC.....	3.300	1/15/2023	775,761
ANTHEM INC.....	3.500	8/15/2024	943,627
ANTHEM INC.....	3.350	12/1/2024	490,865
ANTHEM INC.....	2.375	1/15/2025	235,167
ANTHEM INC.....	3.650	12/1/2027	1,450,290
ANTHEM INC.....	4.101	3/1/2028	271,773
ANTHEM INC.....	2.875	9/15/2029	374,705
ANTHEM INC.....	5.950	12/15/2034	1,257
ANTHEM INC.....	4.625	5/15/2042	449,638
ANTHEM INC.....	4.650	1/15/2043	1,413,919
ANTHEM INC.....	5.100	1/15/2044	355,535
ANTHEM INC.....	4.650	8/15/2044	1,183,331
ANTHEM INC.....	4.375	12/1/2047	4,206,089
ANTHEM INC.....	4.550	3/1/2048	565,138
ANTHEM INC.....	3.700	9/15/2049	229,240
AON CORP.....	2.200	11/15/2022	171,116
AON CORP.....	4.500	12/15/2028	620,077
AON CORP.....	3.750	5/2/2029	321,154
AON PLC.....	2.800	3/15/2021	1,498,626
AON PLC.....	4.000	11/27/2023	1,374,156
AON PLC.....	3.500	6/14/2024	393,048
AON PLC.....	3.875	12/15/2025	1,285,971
AON PLC.....	4.600	6/14/2044	347,697
AON PLC.....	4.750	5/15/2045	2,175,703
APACHE CORP.....	3.250	4/15/2022	408,874
APACHE CORP.....	4.375	10/15/2028	2,771,984
APACHE CORP.....	5.100	9/1/2040	4,831,508
APACHE CORP.....	5.250	2/1/2042	260,620
APACHE CORP.....	4.750	4/15/2043	1,109,740
APACHE CORP.....	4.250	1/15/2044	782,979

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
APACHE CORP.....	5.350	7/1/2049	209,230
APPALACHIAN POWER CO.....	4.600	3/30/2021	205,278
APPALACHIAN POWER CO.....	3.400	6/1/2025	313,091
APPALACHIAN POWER CO.....	3.300	6/1/2027	259,932
APPALACHIAN POWER CO.....	7.000	4/1/2038	546,180
APPALACHIAN POWER CO.....	4.400	5/15/2044	225,695
APPALACHIAN POWER CO.....	4.450	6/1/2045	114,446
APPALACHIAN POWER CO.....	4.500	3/1/2049	348,977
APPLE INC.....	2.250	2/23/2021	739,168
APPLE INC.....	2.850	5/6/2021	913,737
APPLE INC.....	1.550	8/4/2021	513,985
APPLE INC.....	2.150	2/9/2022	1,109,563
APPLE INC.....	2.500	2/9/2022	1,523,039
APPLE INC.....	2.300	5/11/2022	506,094
APPLE INC.....	2.700	5/13/2022	767,105
APPLE INC.....	1.700	9/11/2022	519,926
APPLE INC.....	2.100	9/12/2022	444,388
APPLE INC.....	2.400	1/13/2023	1,015,321
APPLE INC.....	2.850	2/23/2023	2,056,370
APPLE INC.....	2.400	5/3/2023	8,387,689
APPLE INC.....	3.000	2/9/2024	1,186,575
APPLE INC.....	3.450	5/6/2024	7,438,167
APPLE INC.....	2.850	5/11/2024	6,722,854
APPLE INC.....	1.800	9/11/2024	516,246
APPLE INC.....	2.750	1/13/2025	516,729
APPLE INC.....	2.500	2/9/2025	418,707
APPLE INC.....	3.200	5/13/2025	1,585,520
APPLE INC.....	3.250	2/23/2026	2,349,662
APPLE INC.....	2.450	8/4/2026	1,269,137
APPLE INC.....	2.050	9/11/2026	1,238,487
APPLE INC.....	3.350	2/9/2027	2,133,826
APPLE INC.....	3.200	5/11/2027	1,296,466
APPLE INC.....	3.000	6/20/2027	722,863
APPLE INC.....	2.900	9/12/2027	4,166,889
APPLE INC.....	3.000	11/13/2027	524,905
APPLE INC.....	2.200	9/11/2029	1,444,656
APPLE INC.....	4.500	2/23/2036	14,827,581
APPLE INC.....	3.850	5/4/2043	6,448,919
APPLE INC.....	4.450	5/6/2044	699,567
APPLE INC.....	3.450	2/9/2045	1,344,405
APPLE INC.....	4.375	5/13/2045	1,288,831
APPLE INC.....	4.650	2/23/2046	3,495,981
APPLE INC.....	3.850	8/4/2046	1,566,996

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
APPLE INC.....	4.250	2/9/2047	685,966
APPLE INC.....	3.750	9/12/2047	2,958,760
APPLE INC.....	3.750	11/13/2047	1,115,239
APPLE INC.....	2.950	9/11/2049	781,208
APPLIED MATERIALS INC.....	4.300	6/15/2021	1,812,692
APPLIED MATERIALS INC.....	3.900	10/1/2025	349,293
APPLIED MATERIALS INC.....	3.300	4/1/2027	3,454,194
APPLIED MATERIALS INC.....	5.100	10/1/2035	264,064
APPLIED MATERIALS INC.....	5.850	6/15/2041	3,628,598
APPLIED MATERIALS INC.....	4.350	4/1/2047	603,444
APTIV CORP.....	4.150	3/15/2024	849,771
APTIV PLC.....	4.250	1/15/2026	116,656
APTIV PLC.....	4.350	3/15/2029	162,712
APTIV PLC.....	4.400	10/1/2046	33,834
APTIV PLC.....	5.400	3/15/2049	338,735
APX GROUP INC.....	7.875	12/1/2022	655,688
ARAGVI FINANCE INTERNATIO 144A.....	12.000	4/9/2024	213,500
ARAMARK SERVICES INC.....	5.125	1/15/2024	513,100
ARAMARK SERVICES INC.....	4.750	6/1/2026	312,000
ARAMARK SERVICES INC 144A.....	5.000	2/1/2028	1,053,750
ARCELORMITTAL SA.....	STEPPED RATE	2/25/2022	1,078,280
ARCELORMITTAL SA.....	6.125	6/1/2025	575,210
ARCELORMITTAL SA.....	4.550	3/11/2026	3,013,662
ARCELORMITTAL SA.....	4.250	7/16/2029	261,727
ARCELORMITTAL SA.....	STEPPED RATE	10/15/2039	610,359
ARCELORMITTAL SA.....	STEPPED RATE	3/1/2041	299,481
ARCH CAPITAL FINANCE LLC.....	4.011	12/15/2026	182,161
ARCH CAPITAL FINANCE LLC.....	5.031	12/15/2046	199,807
ARCH CAPITAL GROUP LTD.....	7.350	5/1/2034	571,221
ARCH CAPITAL GROUP US INC.....	5.144	11/1/2043	581,897
ARCHER-DANIELS-MIDLAND CO.....	STEPPED RATE	3/1/2021	116,237
ARCHER-DANIELS-MIDLAND CO.....	3.375	3/15/2022	633,828
ARCHER-DANIELS-MIDLAND CO.....	2.500	8/11/2026	712,185
ARCHER-DANIELS-MIDLAND CO.....	STEPPED RATE	3/1/2041	678,055
ARCHER-DANIELS-MIDLAND CO.....	4.535	3/26/2042	353,173
ARCHER-DANIELS-MIDLAND CO.....	4.016	4/16/2043	451,794
ARCHER-DANIELS-MIDLAND CO.....	3.750	9/15/2047	543,229
ARCHER-DANIELS-MIDLAND CO.....	4.500	3/15/2049	2,943,385
ARCHROCK PARTNERS LP / AR 144A.....	6.875	4/1/2027	317,250
ARCHROCK PARTNERS LP / ARCHROC.....	6.000	10/1/2022	503,750
ARCONIC INC.....	5.400	4/15/2021	515,470
ARCOS DORADOS HOLDINGS IN 144A.....	5.875	4/4/2027	193,275
ARD FINANCE SA 144A.....	6.500	6/30/2027	3,587,807

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ARDAGH PACKAGING FINANCE 144A.....	4.250	9/15/2022	506,050
ARDAGH PACKAGING FINANCE 144A.....	6.000	2/15/2025	1,310,938
ARDAGH PACKAGING FINANCE 144A.....	4.125	8/15/2026	266,500
ARDAGH PACKAGING FINANCE 144A.....	5.250	8/15/2027	473,634
ARDONAGH MIDCO 3 PLC 144A.....	8.625	7/15/2023	8,507,710
ARES CAPITAL CORP.....	3.500	2/10/2023	509,515
ARES CAPITAL CORP.....	4.200	6/10/2024	420,786
ARES CAPITAL CORP.....	4.250	3/1/2025	525,800
ARGENTINE REPUBLIC GOVERN REGS.....	5.250	1/15/2028	224,287
ARGENTINE REPUBLIC GOVERNMENT.....	6.875	4/22/2021	2,538,000
ARGENTINE REPUBLIC GOVERNMENT.....	5.625	1/26/2022	3,394,800
ARGENTINE REPUBLIC GOVERNMENT.....	4.625	1/11/2023	965,270
ARGENTINE REPUBLIC GOVERNMENT.....	7.500	4/22/2026	1,643,200
ARGENTINE REPUBLIC GOVERNMENT.....	5.875	1/11/2028	940,000
ARGENTINE REPUBLIC GOVERNMENT.....	7.820	12/31/2033	7,710,659
ARGENTINE REPUBLIC GOVERNMENT.....	8.280	12/31/2033	4,680,018
ARGENTINE REPUBLIC GOVERNMENT.....	STEPPED RATE	12/31/2038	1,787,417
ARGENTINE REPUBLIC GOVERNMENT.....	VARIABLE RATE	12/31/2038	1,494,223
ARGENTINE REPUBLIC GOVERNMENT.....	7.625	4/22/2046	703,500
ARGENTINE REPUBLIC GOVERNMENT.....	6.875	1/11/2048	196,288
ARGENTINE REPUBLIC GOVERNMENT.....	7.125	6/28/2117	643,840
ARIZONA PUBLIC SERVICE CO.....	3.150	5/15/2025	311,717
ARIZONA PUBLIC SERVICE CO.....	2.600	8/15/2029	248,549
ARIZONA PUBLIC SERVICE CO.....	5.050	9/1/2041	121,284
ARIZONA PUBLIC SERVICE CO.....	4.500	4/1/2042	286,429
ARIZONA PUBLIC SERVICE CO.....	4.350	11/15/2045	114,483
ARIZONA PUBLIC SERVICE CO.....	3.750	5/15/2046	262,120
ARIZONA PUBLIC SERVICE CO.....	4.200	8/15/2048	562,253
ARIZONA PUBLIC SERVICE CO.....	4.250	3/1/2049	225,998
ARROW BIDCO LLC 144A.....	9.500	3/15/2024	191,000
ARROW ELECTRONICS INC.....	3.500	4/1/2022	107,505
ARROW ELECTRONICS INC.....	4.500	3/1/2023	315,328
ARROW ELECTRONICS INC.....	3.250	9/8/2024	211,244
ARROW ELECTRONICS INC.....	4.000	4/1/2025	523,732
ARROW ELECTRONICS INC.....	3.875	1/12/2028	512,867
ASBURY AUTOMOTIVE GROUP INC.....	6.000	12/15/2024	5,656,035
ASCENSION HEALTH.....	3.945	11/15/2046	728,377
ASCENSION HEALTH.....	4.847	11/15/2053	441,788
ASCENT RESOURCES UTICA HO 144A.....	10.000	4/1/2022	994,630
ASCENT RESOURCES UTICA HO 144A.....	7.000	11/1/2026	199,375
ASGN INC 144A.....	4.625	5/15/2028	364,897
ASHFORD HOSPITALIT KEYS D 144A.....	VARIABLE RATE	5/15/2035	4,987,500
ASHFORD HOSPITALIT KEYS E 144A.....	VARIABLE RATE	5/15/2035	4,044,863

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ASHLAND LLC.....	VARIABLE RATE	8/15/2022	977,075
ASHLAND LLC.....	6.875	5/15/2043	286,250
ASHTREAD CAPITAL INC 144A.....	4.125	8/15/2025	6,123,900
ASHTREAD CAPITAL INC 144A.....	4.375	8/15/2027	8,062,025
ASIAN DEVELOPMENT BANK.....	2.250	1/20/2021	2,012,073
ASIAN DEVELOPMENT BANK.....	1.625	3/16/2021	2,998,450
ASIAN DEVELOPMENT BANK.....	2.000	2/16/2022	2,518,077
ASIAN DEVELOPMENT BANK.....	1.875	7/19/2022	502,645
ASIAN DEVELOPMENT BANK.....	1.750	9/13/2022	4,009,067
ASIAN DEVELOPMENT BANK.....	2.750	3/17/2023	3,100,006
ASIAN DEVELOPMENT BANK.....	2.625	1/30/2024	4,138,603
ASIAN DEVELOPMENT BANK.....	2.000	1/22/2025	1,011,483
ASIAN DEVELOPMENT BANK.....	2.000	4/24/2026	1,007,673
ASIAN DEVELOPMENT BANK.....	2.625	1/12/2027	1,048,307
ASIAN DEVELOPMENT BANK.....	2.500	11/2/2027	2,084,999
ASIAN DEVELOPMENT BANK.....	2.750	1/19/2028	3,180,543
ASIAN DEVELOPMENT BANK.....	3.125	9/26/2028	547,108
ASIAN DEVELOPMENT BANK.....	1.750	9/19/2029	1,467,990
ASIAN INFRASTRUCTURE INVESTMEN.....	2.250	5/16/2024	1,020,083
ASPEN INSURANCE HOLDINGS LTD.....	4.650	11/15/2023	215,412
ASSOCIATED BANK NA/GREEN BAY W.....	3.500	8/13/2021	305,165
ASSURANT INC.....	4.000	3/15/2023	208,592
ASSURANT INC.....	4.200	9/27/2023	420,185
ASSURANT INC.....	4.900	3/27/2028	438,746
ASSURANT INC.....	6.750	2/15/2034	52,726
ASSURED GUARANTY US HOLDINGS I.....	5.000	7/1/2024	144,689
ASTRAZENECA PLC.....	2.375	6/12/2022	707,794
ASTRAZENECA PLC.....	3.500	8/17/2023	837,489
ASTRAZENECA PLC.....	3.375	11/16/2025	3,403,828
ASTRAZENECA PLC.....	3.125	6/12/2027	729,738
ASTRAZENECA PLC.....	4.000	1/17/2029	555,534
ASTRAZENECA PLC.....	6.450	9/15/2037	10,002,313
ASTRAZENECA PLC.....	4.000	9/18/2042	442,337
ASTRAZENECA PLC.....	4.375	11/16/2045	735,813
ASTRAZENECA PLC.....	4.375	8/17/2048	629,243
ASURION 7/18 B7 COV-LITE TLB.....	ZERO RATE	11/3/2024	10,530,818
AT&T INC.....	4.600	2/15/2021	1,023,165
AT&T INC.....	2.800	2/17/2021	1,715,121
AT&T INC.....	4.450	5/15/2021	775,321
AT&T INC.....	3.875	8/15/2021	1,443,060
AT&T INC.....	4.000	1/15/2022	519,653
AT&T INC.....	3.000	2/15/2022	1,531,946
AT&T INC.....	3.200	3/1/2022	1,495,042

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
AT&T INC.....	3.800	3/15/2022	1,037,957
AT&T INC.....	STEPPED RATE	6/15/2022	773,613
AT&T INC.....	3.000	6/30/2022	1,164,919
AT&T INC.....	2.625	12/1/2022	406,256
AT&T INC.....	3.600	2/17/2023	730,320
AT&T INC.....	3.800	3/1/2024	423,833
AT&T INC.....	3.900	3/11/2024	1,062,676
AT&T INC.....	4.450	4/1/2024	541,405
AT&T INC.....	3.400	5/15/2025	17,827,664
AT&T INC.....	3.600	7/15/2025	1,058,227
AT&T INC.....	3.875	1/15/2026	535,530
AT&T INC.....	4.125	2/17/2026	1,626,361
AT&T INC.....	2.950	7/15/2026	1,020,935
AT&T INC.....	3.800	2/15/2027	6,423,046
AT&T INC.....	4.250	3/1/2027	7,134,313
AT&T INC.....	4.100	2/15/2028	1,631,840
AT&T INC.....	4.350	3/1/2029	7,630,667
AT&T INC.....	4.300	2/15/2030	2,777,559
AT&T INC.....	4.500	5/15/2035	5,216,257
AT&T INC.....	5.250	3/1/2037	2,543,084
AT&T INC.....	4.900	8/15/2037	29,979,833
AT&T INC.....	4.850	3/1/2039	1,126,353
AT&T INC.....	6.350	3/15/2040	3,659,538
AT&T INC.....	6.100	7/15/2040	701,363
AT&T INC.....	6.000	8/15/2040	997,435
AT&T INC.....	5.350	9/1/2040	1,440,851
AT&T INC.....	6.375	3/1/2041	869,088
AT&T INC.....	6.250	3/29/2041	390,712
AT&T INC.....	5.550	8/15/2041	1,168,381
AT&T INC.....	5.375	10/15/2041	354,312
AT&T INC.....	5.150	3/15/2042	1,116,001
AT&T INC.....	STEPPED RATE	6/15/2042	285,465
AT&T INC.....	4.300	12/15/2042	878,699
AT&T INC.....	VARIABLE RATE	12/15/2043	588,601
AT&T INC.....	4.650	6/1/2044	495,134
AT&T INC.....	4.800	6/15/2044	1,791,279
AT&T INC.....	4.350	6/15/2045	12,239,226
AT&T INC.....	4.850	7/15/2045	858,807
AT&T INC.....	4.750	5/15/2046	2,549,946
AT&T INC.....	5.150	11/15/2046	7,508,004
AT&T INC.....	5.650	2/15/2047	2,793,486
AT&T INC.....	5.450	3/1/2047	1,808,292
AT&T INC.....	4.500	3/9/2048	6,639,569



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
AT&T INC.....	4.550	3/9/2049	1,943,407
AT&T INC.....	5.150	2/15/2050	1,209,467
AT&T INC.....	5.700	3/1/2057	713,984
AT&T INC.....	5.300	8/15/2058	610,856
ATHENE HOLDING LTD.....	4.125	1/12/2028	515,407
ATMOS ENERGY CORP.....	3.000	6/15/2027	316,041
ATMOS ENERGY CORP.....	2.625	9/15/2029	105,930
ATMOS ENERGY CORP.....	5.500	6/15/2041	322,186
ATMOS ENERGY CORP.....	4.150	1/15/2043	337,794
ATMOS ENERGY CORP.....	4.125	10/15/2044	339,849
ATMOS ENERGY CORP.....	4.300	10/1/2048	588,163
ATMOS ENERGY CORP.....	4.125	3/15/2049	460,286
ATMOS ENERGY CORP.....	3.375	9/15/2049	334,908
ATRIUM HOTEL PORTF ATRM C 144A.....	VARIABLE RATE	12/15/2036	9,978,300
AUSTIN FAIRMONT HO FAIR A 144A.....	VARIABLE RATE	9/15/2032	11,996,400
AUSTIN FAIRMONT HO FAIR E 144A.....	VARIABLE RATE	9/15/2032	7,008,330
AUSTIN FAIRMONT HO FAIR F 144A.....	VARIABLE RATE	9/15/2032	3,997,480
AUSTRALIA & NEW ZEALAND BANKIN.....	3.300	5/17/2021	1,018,946
AUSTRALIA & NEW ZEALAND BANKIN.....	2.300	6/1/2021	502,824
AUSTRALIA & NEW ZEALAND BANKIN.....	2.625	5/19/2022	1,016,049
AUSTRALIA & NEW ZEALAND BANKIN.....	2.625	11/9/2022	509,245
AUSTRALIA & NEW ZEALAND BANKIN.....	2.050	11/21/2022	431,206
AUSTRALIA GOVERNMENT BOND REGS.....	VARIABLE RATE	2/21/2022	5,431,670
AUSTRALIA GOVERNMENT BOND REGS.....	VARIABLE RATE	11/21/2027	9,770,314
AUSTRALIA GOVERNMENT BOND REGS.....	VARIABLE RATE	8/21/2040	7,820,132
AUTODESK INC.....	4.375	6/15/2025	255,829
AUTODESK INC.....	3.500	6/15/2027	875,101
AUTOMATIC DATA PROCESSING INC.....	3.375	9/15/2025	186,592
AUTONATION INC.....	3.350	1/15/2021	126,265
AUTONATION INC.....	4.500	10/1/2025	862,999
AUTOPISTAS DEL SOL SA/COS 144A.....	7.375	12/30/2030	384,616
AUTOZONE INC.....	3.700	4/15/2022	466,174
AUTOZONE INC.....	2.875	1/15/2023	305,352
AUTOZONE INC.....	3.125	4/18/2024	416,071
AUTOZONE INC.....	3.250	4/15/2025	338,788
AUTOZONE INC.....	3.750	6/1/2027	533,539
AUTOZONE INC.....	3.750	4/18/2029	428,877
AVALONBAY COMMUNITIES INC.....	2.950	9/15/2022	307,404
AVALONBAY COMMUNITIES INC.....	4.200	12/15/2023	321,655
AVALONBAY COMMUNITIES INC.....	3.500	11/15/2024	185,819
AVALONBAY COMMUNITIES INC.....	3.500	11/15/2025	570,054
AVALONBAY COMMUNITIES INC.....	2.950	5/11/2026	514,291
AVALONBAY COMMUNITIES INC.....	3.350	5/15/2027	263,875

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
AVALONBAY COMMUNITIES INC.....	3.300	6/1/2029	269,929
AVALONBAY COMMUNITIES INC.....	3.900	10/15/2046	382,746
AVALONBAY COMMUNITIES INC.....	4.150	7/1/2047	227,702
AVALONBAY COMMUNITIES INC.....	4.350	4/15/2048	353,060
AVANGRID INC.....	3.150	12/1/2024	516,183
AVANGRID INC.....	3.800	6/1/2029	424,416
AVANTOR INC 144A.....	6.000	10/1/2024	1,066,230
AVANTOR INC 144A.....	9.000	10/1/2025	1,117,530
AVIENT CORP.....	5.250	3/15/2023	269,403
AVIS BUDGET CAR RENTAL LL 144A.....	6.375	4/1/2024	259,375
AVIS BUDGET CAR RENTAL LL 144A.....	5.250	3/15/2025	257,188
AVIS BUDGET CAR RENTAL LL 144A.....	5.750	7/15/2027	239,200
AVIS BUDGET RENTAL C 2A A 144A.....	2.500	2/20/2021	666,713
AVNET INC.....	3.750	12/1/2021	352,134
AVNET INC.....	4.875	12/1/2022	265,137
AVNET INC.....	4.625	4/15/2026	309,001
AVON INTERNATIONAL CAPITA 144A.....	6.500	8/15/2022	243,813
AVON INTERNATIONAL OPERAT 144A.....	7.875	8/15/2022	781,875
AVON PRODUCTS INC.....	STEPPED RATE	3/15/2023	271,875
AXA SA.....	8.600	12/15/2030	1,326,822
AXALTA COATING SYSTEMS LL 144A.....	4.875	8/15/2024	258,750
AXIS SPECIALTY FINANCE LLC.....	3.900	7/15/2029	263,248
AXIS SPECIALTY FINANCE PLC.....	4.000	12/6/2027	536,899
B&G FOODS INC.....	5.250	4/1/2025	1,028,330
B&G FOODS INC.....	5.250	9/15/2027	358,550
BAD BOY MOWERS ACQUISITION LLC.....	12.250	12/31/2026	15,013,021
BAHRAIN GOVERNMENT INTERN REGS.....	7.000	1/26/2026	1,000,664
BAHRAIN GOVERNMENT INTERN REGS.....	7.000	10/12/2028	7,672,040
BAHRAIN GOVERNMENT INTERN REGS.....	6.750	9/20/2029	3,904,953
BAHRAIN GOVERNMENT INTERN REGS.....	7.500	9/20/2047	4,700,013
BAIDU INC.....	3.500	11/28/2022	411,611
BAIDU INC.....	3.875	9/29/2023	4,797,019
BAIDU INC.....	4.375	5/14/2024	2,344,175
BAIDU INC.....	4.125	6/30/2025	1,065,242
BAIDU INC.....	3.625	7/6/2027	515,888
BAIDU INC.....	4.375	3/29/2028	254,701
BAIDU INC.....	4.875	11/14/2028	563,441
BAKER HUGHES A GE CO LLC.....	5.125	9/15/2040	1,234,883
BAKER HUGHES A GE CO LLC / BAK.....	2.773	12/15/2022	454,003
BAKER HUGHES A GE CO LLC / BAK.....	3.337	12/15/2027	1,116,413
BAKER HUGHES A GE CO LLC / BAK.....	3.138	11/7/2029	580,944
BAKER HUGHES A GE CO LLC / BAK.....	4.080	12/15/2047	719,609
BALL CORP.....	5.000	3/15/2022	793,125

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
BALL CORP.....	4.000	11/15/2023	4,572,750
BALL CORP.....	5.250	7/1/2025	1,392,188
BALL CORP.....	4.875	3/15/2026	271,250
BALTIMORE GAS AND ELECTRIC CO.....	3.500	11/15/2021	307,786
BALTIMORE GAS AND ELECTRIC CO.....	3.350	7/1/2023	259,385
BALTIMORE GAS AND ELECTRIC CO.....	2.400	8/15/2026	94,107
BALTIMORE GAS AND ELECTRIC CO.....	3.500	8/15/2046	250,113
BALTIMORE GAS AND ELECTRIC CO.....	3.750	8/15/2047	320,500
BALTIMORE GAS AND ELECTRIC CO.....	4.250	9/15/2048	153,523
BANCO DO BRASIL SA/CAYMAN.....	3.875	10/10/2022	868,029
BANCO MERCANTIL DEL NORTE 144A.....	VARIABLE RATE	12/31/2049	507,067
BANCO NACIONAL DE COSTA R REGS.....	5.875	4/25/2021	357,879
BANCO NACIONAL DE COSTA R REGS.....	6.250	11/1/2023	941,184
BANCO SANTANDER SA.....	3.125	2/23/2023	611,967
BANCO SANTANDER SA.....	3.848	4/12/2023	208,663
BANCO SANTANDER SA.....	2.706	6/27/2024	1,013,730
BANCO SANTANDER SA.....	5.179	11/19/2025	1,347,969
BANCO SANTANDER SA.....	4.250	4/11/2027	1,293,028
BANCO SANTANDER SA.....	3.800	2/23/2028	1,053,326
BANCO SANTANDER SA.....	4.379	4/12/2028	1,094,787
BANCO SANTANDER SA.....	3.306	6/27/2029	412,784
BANCOLOMBIA SA.....	5.950	6/3/2021	1,049,783
BANK 2017-BNK8 BNK8 A4.....	3.488	11/15/2050	4,451,735
BANK 2018-BNK10 BN10 C.....	VARIABLE RATE	2/15/2061	7,234,454
BANK 2019-BNK16 BN16 AS.....	4.267	2/15/2052	1,933,164
BANK 2019-BNK16 BN16 XA.....	VARIABLE RATE	2/15/2052	943,651
BANK 2019-BNK21 BN21 A5.....	2.851	10/17/2052	5,078,303
BANK OF AMERICA CORP.....	2.625	10/19/2020	1,106,303
BANK OF AMERICA CORP.....	2.625	4/19/2021	4,174,424
BANK OF AMERICA CORP.....	VARIABLE RATE	10/1/2021	1,002,850
BANK OF AMERICA CORP.....	VARIABLE RATE	1/23/2022	1,511,007
BANK OF AMERICA CORP.....	VARIABLE RATE	5/17/2022	1,626,766
BANK OF AMERICA CORP.....	2.503	10/21/2022	2,020,018
BANK OF AMERICA CORP.....	3.300	1/11/2023	2,846,318
BANK OF AMERICA CORP.....	VARIABLE RATE	1/20/2023	1,019,841
BANK OF AMERICA CORP.....	VARIABLE RATE	7/21/2023	1,524,218
BANK OF AMERICA CORP.....	4.100	7/24/2023	1,493,056
BANK OF AMERICA CORP.....	VARIABLE RATE	12/20/2023	9,556,488
BANK OF AMERICA CORP.....	4.125	1/22/2024	2,312,037
BANK OF AMERICA CORP.....	VARIABLE RATE	3/5/2024	3,113,980
BANK OF AMERICA CORP.....	4.000	4/1/2024	1,606,329
BANK OF AMERICA CORP.....	VARIABLE RATE	7/23/2024	1,052,462
BANK OF AMERICA CORP.....	4.200	8/26/2024	11,077,502

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
BANK OF AMERICA CORP.....	4.000	1/22/2025	31,352,239
BANK OF AMERICA CORP.....	VARIABLE RATE	3/15/2025	892,868
BANK OF AMERICA CORP.....	3.950	4/21/2025	2,298,730
BANK OF AMERICA CORP.....	3.875	8/1/2025	1,076,512
BANK OF AMERICA CORP.....	VARIABLE RATE	10/1/2025	1,524,972
BANK OF AMERICA CORP.....	VARIABLE RATE	10/22/2025	1,006,197
BANK OF AMERICA CORP.....	VARIABLE RATE	1/23/2026	1,047,023
BANK OF AMERICA CORP.....	4.450	3/3/2026	18,572,513
BANK OF AMERICA CORP.....	3.500	4/19/2026	1,904,413
BANK OF AMERICA CORP.....	4.250	10/22/2026	16,424,422
BANK OF AMERICA CORP.....	VARIABLE RATE	4/23/2027	2,114,006
BANK OF AMERICA CORP.....	3.248	10/21/2027	1,043,954
BANK OF AMERICA CORP.....	4.183	11/25/2027	48,120,972
BANK OF AMERICA CORP.....	VARIABLE RATE	1/20/2028	2,150,696
BANK OF AMERICA CORP.....	VARIABLE RATE	4/24/2028	1,068,552
BANK OF AMERICA CORP.....	VARIABLE RATE	7/21/2028	4,778,126
BANK OF AMERICA CORP.....	VARIABLE RATE	12/20/2028	12,135,068
BANK OF AMERICA CORP.....	VARIABLE RATE	3/5/2029	2,014,444
BANK OF AMERICA CORP.....	VARIABLE RATE	7/23/2029	2,112,128
BANK OF AMERICA CORP.....	VARIABLE RATE	2/7/2030	4,940,722
BANK OF AMERICA CORP.....	VARIABLE RATE	7/23/2030	750,712
BANK OF AMERICA CORP.....	VARIABLE RATE	10/22/2030	505,652
BANK OF AMERICA CORP.....	6.110	1/29/2037	1,405,237
BANK OF AMERICA CORP.....	VARIABLE RATE	4/24/2038	1,734,053
BANK OF AMERICA CORP.....	7.750	5/14/2038	1,971,953
BANK OF AMERICA CORP.....	VARIABLE RATE	4/23/2040	1,307,377
BANK OF AMERICA CORP.....	5.875	2/7/2042	1,634,210
BANK OF AMERICA CORP.....	5.000	1/21/2044	1,304,823
BANK OF AMERICA CORP.....	4.875	4/1/2044	640,019
BANK OF AMERICA CORP.....	4.750	4/21/2045	614,861
BANK OF AMERICA CORP.....	VARIABLE RATE	1/20/2048	611,318
BANK OF AMERICA CORP.....	VARIABLE RATE	1/23/2049	854,482
BANK OF AMERICA CORP.....	VARIABLE RATE	3/15/2050	2,582,817
BANK OF AMERICA NA.....	6.000	10/15/2036	921,771
BANK OF MONTREAL.....	3.100	4/13/2021	508,142
BANK OF MONTREAL.....	1.900	8/27/2021	1,251,888
BANK OF MONTREAL.....	2.350	9/11/2022	1,773,285
BANK OF MONTREAL.....	2.550	11/6/2022	1,273,447
BANK OF MONTREAL.....	3.300	2/5/2024	1,980,460
BANK OF MONTREAL.....	2.500	6/28/2024	506,459
BANK OF MONTREAL.....	VARIABLE RATE	10/5/2028	1,055,339
BANK OF NEW YORK MELLON CORP/T.....	4.150	2/1/2021	767,879
BANK OF NEW YORK MELLON CORP/T.....	2.500	4/15/2021	1,006,749

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
BANK OF NEW YORK MELLON CORP/T.....	2.050	5/3/2021	1,349,132
BANK OF NEW YORK MELLON CORP/T.....	3.550	9/23/2021	1,029,262
BANK OF NEW YORK MELLON CORP/T.....	1.950	8/23/2022	752,500
BANK OF NEW YORK MELLON CORP/T.....	2.950	1/29/2023	514,689
BANK OF NEW YORK MELLON CORP/T.....	3.500	4/28/2023	524,103
BANK OF NEW YORK MELLON CORP/T.....	3.450	8/11/2023	316,172
BANK OF NEW YORK MELLON CORP/T.....	2.200	8/16/2023	1,010,326
BANK OF NEW YORK MELLON CORP/T.....	3.400	5/15/2024	189,267
BANK OF NEW YORK MELLON CORP/T.....	3.250	9/11/2024	736,131
BANK OF NEW YORK MELLON CORP/T.....	3.000	2/24/2025	150,682
BANK OF NEW YORK MELLON CORP/T.....	3.950	11/18/2025	3,285,897
BANK OF NEW YORK MELLON CORP/T.....	2.800	5/4/2026	513,963
BANK OF NEW YORK MELLON CORP/T.....	2.450	8/17/2026	504,895
BANK OF NEW YORK MELLON CORP/T.....	3.250	5/16/2027	738,202
BANK OF NEW YORK MELLON CORP/T.....	3.400	1/29/2028	532,795
BANK OF NEW YORK MELLON CORP/T.....	VARIABLE RATE	2/7/2028	1,060,476
BANK OF NEW YORK MELLON CORP/T.....	3.850	4/28/2028	894,777
BANK OF NEW YORK MELLON CORP/T.....	3.300	8/23/2029	1,051,532
BANK OF NOVA SCOTIA/THE.....	2.500	1/8/2021	1,005,766
BANK OF NOVA SCOTIA/THE.....	4.375	1/13/2021	717,214
BANK OF NOVA SCOTIA/THE.....	2.450	3/22/2021	1,007,046
BANK OF NOVA SCOTIA/THE.....	3.125	4/20/2021	812,713
BANK OF NOVA SCOTIA/THE.....	2.800	7/21/2021	710,072
BANK OF NOVA SCOTIA/THE.....	2.700	3/7/2022	1,017,879
BANK OF NOVA SCOTIA/THE.....	2.000	11/15/2022	1,001,777
BANK OF NOVA SCOTIA/THE.....	3.400	2/11/2024	943,051
BANK OF NOVA SCOTIA/THE.....	4.500	12/16/2025	1,322,105
BANK OF NOVA SCOTIA/THE.....	2.700	8/3/2026	1,274,003
BANQUE CENTRALE DE TUNISI 144A.....	6.375	7/15/2026	589,685
BANQUE CENTRALE DE TUNISI REGS.....	6.750	10/31/2023	1,246,284
BANQUE CENTRALE DE TUNISI REGS.....	5.625	2/17/2024	2,936,758
BANQUE CENTRALE DE TUNISI REGS.....	5.750	1/30/2025	2,621,558
BARCLAYS BANK PLC.....	2.650	1/11/2021	1,006,049
BARCLAYS PLC.....	3.250	1/12/2021	404,067
BARCLAYS PLC.....	3.200	8/10/2021	507,249
BARCLAYS PLC.....	3.684	1/10/2023	1,025,342
BARCLAYS PLC.....	VARIABLE RATE	2/15/2023	2,612,576
BARCLAYS PLC.....	VARIABLE RATE	5/16/2024	784,899
BARCLAYS PLC.....	4.375	9/11/2024	2,784,223
BARCLAYS PLC.....	3.650	3/16/2025	752,974
BARCLAYS PLC.....	VARIABLE RATE	5/7/2025	1,669,471
BARCLAYS PLC.....	4.375	1/12/2026	1,403,440
BARCLAYS PLC.....	5.200	5/12/2026	18,104,678

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
BARCLAYS PLC.....	4.337	1/10/2028	859,393
BARCLAYS PLC.....	4.836	5/9/2028	5,689,510
BARCLAYS PLC.....	VARIABLE RATE	5/16/2029	1,432,901
BARCLAYS PLC.....	VARIABLE RATE	6/20/2030	27,405,453
BARCLAYS PLC.....	5.250	8/17/2045	1,212,449
BARCLAYS PLC.....	4.950	1/10/2047	1,178,907
BARRICK GOLD CORP.....	6.450	10/15/2035	143,036
BARRICK GOLD CORP.....	5.250	4/1/2042	540,567
BARRICK NORTH AMERICA FINANCE.....	5.700	5/30/2041	9,851,503
BARRICK NORTH AMERICA FINANCE.....	5.750	5/1/2043	4,278,096
BARRICK PD AUSTRALIA FINANCE P.....	5.950	10/15/2039	856,932
BAT CAPITAL CORP.....	2.764	8/15/2022	1,608,668
BAT CAPITAL CORP.....	3.222	8/15/2024	2,045,747
BAT CAPITAL CORP.....	2.789	9/6/2024	302,052
BAT CAPITAL CORP.....	3.215	9/6/2026	302,121
BAT CAPITAL CORP.....	3.557	8/15/2027	1,737,572
BAT CAPITAL CORP.....	3.462	9/6/2029	10,435,977
BAT CAPITAL CORP.....	4.390	8/15/2037	1,132,099
BAT CAPITAL CORP.....	4.540	8/15/2047	1,556,266
BAT CAPITAL CORP.....	4.758	9/6/2049	517,140
BAT INTERNATIONAL FINANCE 144A.....	3.500	6/15/2022	11,302,280
BAUSCH HEALTH AMERICAS IN 144A.....	9.250	4/1/2026	17,544,865
BAUSCH HEALTH AMERICAS IN 144A.....	8.500	1/31/2027	1,309,620
BAUSCH HEALTH COS INC 144A.....	6.500	3/15/2022	511,250
BAUSCH HEALTH COS INC 144A.....	5.500	3/1/2023	416,070
BAUSCH HEALTH COS INC 144A.....	5.875	5/15/2023	708,143
BAUSCH HEALTH COS INC 144A.....	7.000	3/15/2024	1,456,000
BAUSCH HEALTH COS INC 144A.....	6.125	4/15/2025	2,066,460
BAUSCH HEALTH COS INC 144A.....	5.500	11/1/2025	1,045,000
BAUSCH HEALTH COS INC 144A.....	9.000	12/15/2025	1,705,800
BAUSCH HEALTH COS INC 144A.....	5.750	8/15/2027	314,650
BAUSCH HEALTH COS INC 144A.....	7.000	1/15/2028	573,976
BAUSCH HEALTH COS INC 144A.....	5.000	1/30/2028	4,049,109
BAUSCH HEALTH COS INC 144A.....	7.250	5/30/2029	628,375
BAUSCH HEALTH COS INC 144A.....	5.250	1/30/2030	4,106,520
BAXALTA INC.....	3.600	6/23/2022	52,358
BAXALTA INC.....	4.000	6/23/2025	1,050,036
BAXALTA INC.....	5.250	6/23/2045	367,207
BAXTER INTERNATIONAL INC.....	1.700	8/15/2021	249,472
BAXTER INTERNATIONAL INC.....	2.600	8/15/2026	644,805
BAXTER INTERNATIONAL INC.....	3.500	8/15/2046	423,979
BAY AREA CA TOLL AUTH TOLL BRI.....	6.918	4/1/2040	732,470
BAY AREA CA TOLL AUTH TOLL BRI.....	6.263	4/1/2049	1,218,152

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
BAY AREA CA TOLL AUTH TOLL BRI.....	7.043	4/1/2050	881,177
BAY AREA CA TOLL AUTH TOLL BRI.....	6.907	10/1/2050	566,048
BAYER US FINANCE II LLC 144A.....	3.875	12/15/2023	4,225,365
BAYER US FINANCE II LLC 144A.....	4.250	12/15/2025	2,833,031
BAYER US FINANCE II LLC 144A.....	4.375	12/15/2028	9,660,572
BAYLOR SCOTT & WHITE HOLDINGS.....	4.185	11/15/2045	632,262
BAYTEX ENERGY CORP 144A.....	5.125	6/1/2021	495,000
BAYTEX ENERGY CORP 144A.....	5.625	6/1/2024	182,000
BBVA BANCOMER SA/TEXAS 144A.....	6.750	9/30/2022	1,273,849
BBVA BANCOMER SA/TEXAS 144A.....	VARIABLE RATE	9/13/2034	1,132,854
BBVA USA.....	3.500	6/11/2021	508,769
BBVA USA.....	2.875	6/29/2022	710,047
BBVA USA.....	2.500	8/27/2024	248,273
BBVA USA.....	3.875	4/10/2025	524,488
BCD ACQUISITION INC 144A.....	9.625	9/15/2023	515,000
BEACON ROOFING SUPPLY INC 144A.....	4.875	11/1/2025	904,500
BEACON ROOFING SUPPLY INC 144A.....	4.500	11/15/2026	206,000
BEAM SUNTORY INC.....	3.250	5/15/2022	102,004
BEAZER HOMES USA INC.....	6.750	3/15/2025	210,000
BEAZER HOMES USA INC.....	5.875	10/15/2027	252,500
BEAZER HOMES USA INC 144A.....	7.250	10/15/2029	234,850
BECTON DICKINSON AND CO.....	3.125	11/8/2021	917,404
BECTON DICKINSON AND CO.....	2.894	6/6/2022	1,016,526
BECTON DICKINSON AND CO.....	3.363	6/6/2024	1,562,019
BECTON DICKINSON AND CO.....	3.700	6/6/2027	1,787,191
BECTON DICKINSON AND CO.....	4.685	12/15/2044	719,102
BECTON DICKINSON AND CO.....	4.669	6/6/2047	1,071,207
BED BATH & BEYOND INC.....	3.749	8/1/2024	247,850
BED BATH & BEYOND INC.....	4.915	8/1/2034	191,250
BED BATH & BEYOND INC.....	5.165	8/1/2044	362,500
BELIZE GOVERNMENT INTERNA 144A.....	VARIABLE RATE	2/20/2034	892,164
BELL CANADA INC.....	4.464	4/1/2048	965,658
BELL CANADA INC.....	4.300	7/29/2049	153,258
BEMIS CO INC 144A.....	4.500	10/15/2021	103,059
BEMIS CO INC 144A.....	3.100	9/15/2026	142,038
BERKSHIRE HATHAWAY ENERGY CO.....	3.750	11/15/2023	795,139
BERKSHIRE HATHAWAY ENERGY CO.....	3.250	4/15/2028	1,057,142
BERKSHIRE HATHAWAY ENERGY CO.....	6.125	4/1/2036	1,215,878
BERKSHIRE HATHAWAY ENERGY CO.....	5.950	5/15/2037	674,518
BERKSHIRE HATHAWAY ENERGY CO.....	5.150	11/15/2043	760,535
BERKSHIRE HATHAWAY ENERGY CO.....	4.500	2/1/2045	111,934
BERKSHIRE HATHAWAY ENERGY CO.....	3.800	7/15/2048	540,434
BERKSHIRE HATHAWAY ENERGY CO.....	4.450	1/15/2049	296,880

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
BERKSHIRE HATHAWAY FINANCE COR.....	4.250	1/15/2021	512,810
BERKSHIRE HATHAWAY FINANCE COR.....	5.750	1/15/2040	555,027
BERKSHIRE HATHAWAY FINANCE COR.....	4.400	5/15/2042	710,239
BERKSHIRE HATHAWAY FINANCE COR.....	4.300	5/15/2043	608,349
BERKSHIRE HATHAWAY FINANCE COR.....	4.200	8/15/2048	1,770,050
BERKSHIRE HATHAWAY FINANCE COR.....	4.250	1/15/2049	1,427,639
BERKSHIRE HATHAWAY INC.....	2.200	3/15/2021	1,231,471
BERKSHIRE HATHAWAY INC.....	3.750	8/15/2021	516,652
BERKSHIRE HATHAWAY INC.....	3.400	1/31/2022	518,429
BERKSHIRE HATHAWAY INC.....	2.750	3/15/2023	2,163,501
BERKSHIRE HATHAWAY INC.....	3.125	3/15/2026	2,645,486
BERKSHIRE HATHAWAY INC.....	4.500	2/11/2043	761,784
BERRY GLOBAL INC.....	6.000	10/15/2022	572,538
BERRY GLOBAL INC.....	5.125	7/15/2023	513,125
BERRY GLOBAL INC 144A.....	4.500	2/15/2026	410,880
BERRY GLOBAL INC 144A.....	4.875	7/15/2026	806,846
BERRY GLOBAL INC 144A.....	5.625	7/15/2027	321,750
BERRY PETROLEUM CO LLC 144A.....	7.000	2/15/2026	231,563
BEST BUY CO INC.....	5.500	3/15/2021	515,705
BEST BUY CO INC.....	4.450	10/1/2028	548,485
BHP BILLITON FINANCE USA LTD.....	2.875	2/24/2022	1,019,037
BHP BILLITON FINANCE USA LTD.....	4.125	2/24/2042	797,445
BHP BILLITON FINANCE USA LTD.....	5.000	9/30/2043	2,863,074
BIG RIVER STEEL LLC / BRS 144A.....	7.250	9/1/2025	527,500
BIOGEN INC.....	3.625	9/15/2022	1,332,204
BIOGEN INC.....	4.050	9/15/2025	1,300,282
BIOGEN INC.....	5.200	9/15/2045	1,381,713
BIO-RAD LABORATORIES INC.....	4.875	12/15/2020	409,917
BLACK HILLS CORP.....	4.250	11/30/2023	132,567
BLACK HILLS CORP.....	3.950	1/15/2026	528,521
BLACK HILLS CORP.....	3.050	10/15/2029	249,079
BLACK HILLS CORP.....	4.200	9/15/2046	314,679
BLACK HILLS CORP.....	3.875	10/15/2049	249,527
BLOCK COMMUNICATIONS INC 144A.....	6.875	2/15/2025	259,375
BLOCK FINANCIAL LLC.....	5.500	11/1/2022	643,734
BLUE CUBE SPINCO LLC.....	9.750	10/15/2023	537,660
BLUE CUBE SPINCO LLC.....	10.000	10/15/2025	276,443
BLUE RACER MIDSTREAM LLC 144A.....	6.125	11/15/2022	735,000
BLUE RACER MIDSTREAM LLC 144A.....	6.625	7/15/2026	181,000
BMC EAST LLC 144A.....	5.500	10/1/2024	208,000
BNP PARIBAS SA.....	5.000	1/15/2021	773,562
BNP PARIBAS SA.....	3.250	3/3/2023	518,549
BNP PARIBAS SA.....	4.250	10/15/2024	8,102,078



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
BNP PARIBAS SA 144A.....	4.375	9/28/2025	5,089,912
BNP PARIBAS SA 144A.....	4.375	5/12/2026	3,430,695
BOARDWALK PIPELINES LP.....	4.950	12/15/2024	650,382
BOARDWALK PIPELINES LP.....	5.950	6/1/2026	828,950
BOARDWALK PIPELINES LP.....	4.800	5/3/2029	426,079
BOEING CO/THE.....	2.300	8/1/2021	904,997
BOEING CO/THE.....	2.350	10/30/2021	90,620
BOEING CO/THE.....	2.125	3/1/2022	300,719
BOEING CO/THE.....	2.700	5/1/2022	65,993
BOEING CO/THE.....	2.800	3/1/2023	219,208
BOEING CO/THE.....	1.875	6/15/2023	497,128
BOEING CO/THE.....	2.800	3/1/2024	102,170
BOEING CO/THE.....	2.850	10/30/2024	128,079
BOEING CO/THE.....	2.600	10/30/2025	506,703
BOEING CO/THE.....	3.100	5/1/2026	413,027
BOEING CO/THE.....	2.250	6/15/2026	305,337
BOEING CO/THE.....	2.700	2/1/2027	399,837
BOEING CO/THE.....	2.800	3/1/2027	5,369,735
BOEING CO/THE.....	3.250	3/1/2028	286,630
BOEING CO/THE.....	3.450	11/1/2028	408,506
BOEING CO/THE.....	3.200	3/1/2029	538,255
BOEING CO/THE.....	2.950	2/1/2030	510,274
BOEING CO/THE.....	6.125	2/15/2033	276,500
BOEING CO/THE.....	3.600	5/1/2034	429,174
BOEING CO/THE.....	3.250	2/1/2035	722,244
BOEING CO/THE.....	3.550	3/1/2038	733,692
BOEING CO/THE.....	3.500	3/1/2039	350,288
BOEING CO/THE.....	6.875	3/15/2039	343,612
BOEING CO/THE.....	5.875	2/15/2040	411,349
BOEING CO/THE.....	3.375	6/15/2046	394,877
BOEING CO/THE.....	3.650	3/1/2047	896,081
BOEING CO/THE.....	3.625	3/1/2048	56,446
BOEING CO/THE.....	3.850	11/1/2048	319,569
BOEING CO/THE.....	3.900	5/1/2049	432,949
BOEING CO/THE.....	3.750	2/1/2050	239,242
BOEING CO/THE.....	3.825	3/1/2059	155,031
BOEING CO/THE.....	3.950	8/1/2059	589,063
BOISE CASCADE CO 144A.....	5.625	9/1/2024	208,000
BOLIVIAN GOVERNMENT INTER 144A.....	4.500	3/20/2028	959,500
BOMBARDIER INC 144A.....	8.750	12/1/2021	1,369,538
BOMBARDIER INC 144A.....	5.750	3/15/2022	516,405
BOMBARDIER INC 144A.....	6.000	10/15/2022	7,772,668
BOMBARDIER INC 144A.....	6.125	1/15/2023	1,025,500

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
BOMBARDIER INC 144A.....	7.500	12/1/2024	210,126
BOMBARDIER INC 144A.....	7.500	3/15/2025	1,289,050
BOMBARDIER INC 144A.....	7.875	4/15/2027	1,224,213
BOOKING HOLDINGS INC.....	2.750	3/15/2023	362,649
BOOKING HOLDINGS INC.....	3.650	3/15/2025	454,174
BOOKING HOLDINGS INC.....	3.600	6/1/2026	534,518
BOOKING HOLDINGS INC.....	3.550	3/15/2028	533,186
BOOZ ALLEN HAMILTON INC 144A.....	5.125	5/1/2025	154,125
BORGWARNER INC.....	3.375	3/15/2025	136,162
BORGWARNER INC.....	4.375	3/15/2045	227,001
BOSTON PROPERTIES LP.....	4.125	5/15/2021	3,915,673
BOSTON PROPERTIES LP.....	3.850	2/1/2023	2,112,892
BOSTON PROPERTIES LP.....	3.800	2/1/2024	1,057,974
BOSTON PROPERTIES LP.....	3.650	2/1/2026	932,127
BOSTON PROPERTIES LP.....	2.750	10/1/2026	1,013,910
BOSTON PROPERTIES LP.....	4.500	12/1/2028	4,834,144
BOSTON PROPERTIES LP.....	3.400	6/21/2029	1,047,674
BOSTON PROPERTIES LP.....	2.900	3/15/2030	548,511
BOSTON SCIENTIFIC CORP.....	3.375	5/15/2022	515,459
BOSTON SCIENTIFIC CORP.....	3.450	3/1/2024	764,650
BOSTON SCIENTIFIC CORP.....	3.850	5/15/2025	274,023
BOSTON SCIENTIFIC CORP.....	3.750	3/1/2026	965,393
BOSTON SCIENTIFIC CORP.....	4.000	3/1/2029	287,804
BOSTON SCIENTIFIC CORP.....	4.550	3/1/2039	299,543
BOSTON SCIENTIFIC CORP.....	7.375	1/15/2040	760,761
BOSTON SCIENTIFIC CORP.....	4.700	3/1/2049	1,129,655
BOYD GAMING CORP.....	6.375	4/1/2026	537,970
BOYD GAMING CORP.....	6.000	8/15/2026	804,375
BOYD GAMING CORP 144A.....	4.750	12/1/2027	4,374,176
BOYNE USA INC 144A.....	7.250	5/1/2025	217,500
BP CAPITAL MARKETS AMERICA INC.....	4.500	10/1/2020	305,619
BP CAPITAL MARKETS AMERICA INC.....	4.742	3/11/2021	1,034,435
BP CAPITAL MARKETS AMERICA INC.....	2.112	9/16/2021	803,745
BP CAPITAL MARKETS AMERICA INC.....	3.245	5/6/2022	1,032,482
BP CAPITAL MARKETS AMERICA INC.....	2.520	9/19/2022	370,807
BP CAPITAL MARKETS AMERICA INC.....	2.750	5/10/2023	1,022,934
BP CAPITAL MARKETS AMERICA INC.....	3.216	11/28/2023	11,444,421
BP CAPITAL MARKETS AMERICA INC.....	3.790	2/6/2024	5,319,486
BP CAPITAL MARKETS AMERICA INC.....	3.796	9/21/2025	11,867,776
BP CAPITAL MARKETS AMERICA INC.....	3.410	2/11/2026	958,319
BP CAPITAL MARKETS AMERICA INC.....	3.119	5/4/2026	657,392
BP CAPITAL MARKETS AMERICA INC.....	3.017	1/16/2027	518,035
BP CAPITAL MARKETS AMERICA INC.....	3.588	4/14/2027	1,337,279

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
BP CAPITAL MARKETS AMERICA INC.....	3.937	9/21/2028	884,389
BP CAPITAL MARKETS AMERICA INC.....	4.234	11/6/2028	905,136
BP CAPITAL MARKETS PLC.....	2.521	1/15/2020	1,000,120
BP CAPITAL MARKETS PLC.....	3.561	11/1/2021	1,030,959
BP CAPITAL MARKETS PLC.....	3.062	3/17/2022	861,778
BP CAPITAL MARKETS PLC.....	2.500	11/6/2022	254,718
BP CAPITAL MARKETS PLC.....	3.814	2/10/2024	2,026,393
BP CAPITAL MARKETS PLC.....	3.535	11/4/2024	2,171,041
BP CAPITAL MARKETS PLC.....	3.506	3/17/2025	5,322,886
BP CAPITAL MARKETS PLC.....	3.279	9/19/2027	526,415
BP CAPITAL MARKETS PLC.....	3.723	11/28/2028	4,369,319
BPCE SA.....	2.650	2/3/2021	705,001
BPCE SA.....	2.750	12/2/2021	709,835
BPCE SA.....	4.000	4/15/2024	723,907
BPCE SA.....	3.375	12/2/2026	735,507
BRANDYWINE OPERATING PARTNERSH.....	3.950	11/15/2027	525,375
BRASKEM FINANCE LTD.....	6.450	2/3/2024	557,081
BRASKEM IDESA SAPI 144A.....	7.450	11/15/2029	788,477
BRASKEM NETHERLANDS FINAN 144A.....	5.875	1/31/2050	919,219
BRAZIL MINAS SPE VIA STAT REGS.....	5.333	2/15/2028	3,759,861
BRAZILIAN GOVERNMENT INTERNATI.....	2.625	1/5/2023	2,550,000
BRAZILIAN GOVERNMENT INTERNATI.....	VARIABLE RATE	1/5/2024	2,127,924
BRAZILIAN GOVERNMENT INTERNATI.....	4.250	1/7/2025	2,128,500
BRAZILIAN GOVERNMENT INTERNATI.....	6.000	4/7/2026	5,835,715
BRAZILIAN GOVERNMENT INTERNATI.....	8.250	1/20/2034	8,411,815
BRAZILIAN GOVERNMENT INTERNATI.....	7.125	1/20/2037	5,746,960
BRAZILIAN GOVERNMENT INTERNATI.....	5.625	1/7/2041	3,524,640
BRAZILIAN GOVERNMENT INTERNATI.....	5.000	1/27/2045	420,714
BRIGHTHOUSE FINANCIAL INC.....	3.700	6/22/2027	997,107
BRIGHTHOUSE FINANCIAL INC.....	4.700	6/22/2047	16,896,334
BRINKER INTERNATIONAL INC.....	3.875	5/15/2023	202,500
BRINKER INTERNATIONAL INC 144A.....	5.000	10/1/2024	264,375
BRINK'S CO/THE 144A.....	4.625	10/15/2027	515,000
BRISTOL-MYERS SQUIBB CO.....	2.000	8/1/2022	805,539
BRISTOL-MYERS SQUIBB CO.....	3.250	11/1/2023	417,510
BRISTOL-MYERS SQUIBB CO.....	3.250	2/27/2027	871,527
BRISTOL-MYERS SQUIBB CO.....	3.250	8/1/2042	303,082
BRISTOL-MYERS SQUIBB CO.....	4.500	3/1/2044	599,671
BRISTOL-MYERS SQUIBB CO 144A.....	2.875	2/19/2021	657,549
BRISTOL-MYERS SQUIBB CO 144A.....	2.250	8/15/2021	704,415
BRISTOL-MYERS SQUIBB CO 144A.....	3.250	8/15/2022	929,527
BRISTOL-MYERS SQUIBB CO 144A.....	3.550	8/15/2022	520,154
BRISTOL-MYERS SQUIBB CO 144A.....	2.750	2/15/2023	617,580

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
BRISTOL-MYERS SQUIBB CO 144A.....	3.250	2/20/2023	2,691,111
BRISTOL-MYERS SQUIBB CO 144A.....	4.000	8/15/2023	426,138
BRISTOL-MYERS SQUIBB CO 144A.....	3.625	5/15/2024	581,137
BRISTOL-MYERS SQUIBB CO 144A.....	2.900	7/26/2024	2,064,212
BRISTOL-MYERS SQUIBB CO 144A.....	3.875	8/15/2025	7,573,098
BRISTOL-MYERS SQUIBB CO 144A.....	3.200	6/15/2026	4,202,661
BRISTOL-MYERS SQUIBB CO 144A.....	3.450	11/15/2027	746,892
BRISTOL-MYERS SQUIBB CO 144A.....	3.900	2/20/2028	1,206,088
BRISTOL-MYERS SQUIBB CO 144A.....	3.400	7/26/2029	4,820,500
BRISTOL-MYERS SQUIBB CO 144A.....	4.125	6/15/2039	5,187,935
BRISTOL-MYERS SQUIBB CO 144A.....	5.250	8/15/2043	236,697
BRISTOL-MYERS SQUIBB CO 144A.....	4.625	5/15/2044	787,589
BRISTOL-MYERS SQUIBB CO 144A.....	5.000	8/15/2045	1,955,051
BRISTOL-MYERS SQUIBB CO 144A.....	4.350	11/15/2047	1,128,219
BRISTOL-MYERS SQUIBB CO 144A.....	4.550	2/20/2048	612,882
BRISTOL-MYERS SQUIBB CO 144A.....	4.250	10/26/2049	6,535,283
BRITISH TELECOMMUNICATIONS PLC.....	4.500	12/4/2023	754,586
BRITISH TELECOMMUNICATIONS PLC.....	5.125	12/4/2028	804,513
BRITISH TELECOMMUNICATIONS PLC.....	STEPPED RATE	12/15/2030	2,490,330
BRIXMOR OPERATING PARTNERSHIP.....	3.250	9/15/2023	515,235
BRIXMOR OPERATING PARTNERSHIP.....	3.850	2/1/2025	1,051,267
BRIXMOR OPERATING PARTNERSHIP.....	4.125	6/15/2026	531,540
BRIXMOR OPERATING PARTNERSHIP.....	3.900	3/15/2027	314,614
BROADCOM CORP / BROADCOM CAYMA.....	2.200	1/15/2021	700,327
BROADCOM CORP / BROADCOM CAYMA.....	3.000	1/15/2022	13,295,585
BROADCOM CORP / BROADCOM CAYMA.....	2.650	1/15/2023	2,011,583
BROADCOM CORP / BROADCOM CAYMA.....	3.625	1/15/2024	1,802,075
BROADCOM CORP / BROADCOM CAYMA.....	3.125	1/15/2025	613,578
BROADCOM CORP / BROADCOM CAYMA.....	3.875	1/15/2027	3,636,123
BROADCOM CORP / BROADCOM CAYMA.....	3.500	1/15/2028	10,082,054
BROADCOM INC 144A.....	3.125	10/15/2022	509,996
BROADCOM INC 144A.....	3.625	10/15/2024	1,038,693
BROADCOM INC 144A.....	4.250	4/15/2026	1,862,991
BROADCOM INC 144A.....	4.750	4/15/2029	2,187,017
BROADRIDGE FINANCIAL SOLUTIONS.....	3.400	6/27/2026	198,341
BROADRIDGE FINANCIAL SOLUTIONS.....	2.900	12/1/2029	250,497
BROOKFIELD ASSET MANAGEMENT IN.....	4.000	1/15/2025	431,976
BROOKFIELD FINANCE INC.....	4.000	4/1/2024	536,493
BROOKFIELD FINANCE INC.....	4.250	6/2/2026	327,431
BROOKFIELD FINANCE INC.....	3.900	1/25/2028	538,257
BROOKFIELD FINANCE INC.....	4.850	3/29/2029	460,792
BROOKFIELD FINANCE INC.....	4.700	9/20/2047	750,534
BROOKFIELD PROPERTY REIT 144A.....	5.750	5/15/2026	17,460,250

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
BROOKFIELD RESIDENTIAL PR 144A.....	6.125	7/1/2022	507,500
BROOKFIELD RESIDENTIAL PR 144A.....	6.375	5/15/2025	260,000
BROOKFIELD RESIDENTIAL PR 144A.....	6.250	9/15/2027	375,580
BROWN & BROWN INC.....	4.200	9/15/2024	323,741
BROWN & BROWN INC.....	4.500	3/15/2029	330,544
BROWN-FORMAN CORP.....	3.500	4/15/2025	345,233
BROWN-FORMAN CORP.....	4.000	4/15/2038	251,918
BROWN-FORMAN CORP.....	4.500	7/15/2045	369,224
BRUIN E&P PARTNERS LLC 144A.....	8.875	8/1/2023	9,860,500
BUCKEYE PARTNERS LP.....	4.875	2/1/2021	407,128
BUCKEYE PARTNERS LP.....	4.150	7/1/2023	301,644
BUCKEYE PARTNERS LP.....	4.350	10/15/2024	201,218
BUCKEYE PARTNERS LP.....	3.950	12/1/2026	483,015
BUCKEYE PARTNERS LP.....	4.125	12/1/2027	241,653
BUCKEYE PARTNERS LP.....	5.850	11/15/2043	225,480
BUCKEYE PARTNERS LP.....	5.600	10/15/2044	175,114
BUCKEYE PARTNERS LP.....	VARIABLE RATE	1/22/2078	183,813
BUILDERS FIRTSOURCE INC 144A.....	5.625	9/1/2024	451,360
BUILDERS FIRTSOURCE INC 144A.....	6.750	6/1/2027	1,682,744
BUNGE LTD FINANCE CORP.....	3.000	9/25/2022	492,014
BUNGE LTD FINANCE CORP.....	4.350	3/15/2024	315,829
BUNGE LTD FINANCE CORP.....	3.250	8/15/2026	499,570
BUNGE LTD FINANCE CORP.....	3.750	9/25/2027	511,280
BURLINGTON NORTHERN SANTA FE L.....	3.450	9/15/2021	511,875
BURLINGTON NORTHERN SANTA FE L.....	3.050	3/15/2022	408,898
BURLINGTON NORTHERN SANTA FE L.....	3.000	3/15/2023	1,028,232
BURLINGTON NORTHERN SANTA FE L.....	3.850	9/1/2023	5,202,673
BURLINGTON NORTHERN SANTA FE L.....	3.750	4/1/2024	79,852
BURLINGTON NORTHERN SANTA FE L.....	3.400	9/1/2024	423,332
BURLINGTON NORTHERN SANTA FE L.....	3.650	9/1/2025	1,261,344
BURLINGTON NORTHERN SANTA FE L.....	6.200	8/15/2036	159,491
BURLINGTON NORTHERN SANTA FE L.....	6.150	5/1/2037	4,801,580
BURLINGTON NORTHERN SANTA FE L.....	5.750	5/1/2040	8,762,213
BURLINGTON NORTHERN SANTA FE L.....	5.050	3/1/2041	218,226
BURLINGTON NORTHERN SANTA FE L.....	5.400	6/1/2041	838,349
BURLINGTON NORTHERN SANTA FE L.....	4.950	9/15/2041	184,128
BURLINGTON NORTHERN SANTA FE L.....	4.400	3/15/2042	347,976
BURLINGTON NORTHERN SANTA FE L.....	4.375	9/1/2042	581,465
BURLINGTON NORTHERN SANTA FE L.....	4.450	3/15/2043	702,315
BURLINGTON NORTHERN SANTA FE L.....	5.150	9/1/2043	637,590
BURLINGTON NORTHERN SANTA FE L.....	4.900	4/1/2044	619,859
BURLINGTON NORTHERN SANTA FE L.....	4.550	9/1/2044	566,685
BURLINGTON NORTHERN SANTA FE L.....	4.150	4/1/2045	687,742

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
BURLINGTON NORTHERN SANTA FE L.....	4.700	9/1/2045	366,670
BURLINGTON NORTHERN SANTA FE L.....	3.900	8/1/2046	698,716
BURLINGTON NORTHERN SANTA FE L.....	4.125	6/15/2047	3,863,568
BURLINGTON NORTHERN SANTA FE L.....	4.050	6/15/2048	567,975
BURLINGTON NORTHERN SANTA FE L.....	4.150	12/15/2048	387,366
BURLINGTON NORTHERN SANTA FE L.....	3.550	2/15/2050	775,658
BURLINGTON RESOURCES LLC.....	7.200	8/15/2031	467,564
BURLINGTON RESOURCES LLC.....	7.400	12/1/2031	1,019,635
BURLINGTON RESOURCES LLC.....	5.950	10/15/2036	235,413
BWX TECHNOLOGIES INC 144A.....	5.375	7/15/2026	265,000
BX COMMERCIAL MORTGA XL E 144A.....	VARIABLE RATE	10/15/2036	2,602,444
BX TRUST 2018-BILT BILT C 144A.....	VARIABLE RATE	5/15/2030	4,972,150
BX TRUST 2018-BILT BILT E 144A.....	VARIABLE RATE	5/15/2030	2,990,790
BX TRUST 2018-GW GW A 144A.....	VARIABLE RATE	5/15/2035	4,984,500
BX TRUST 2018-GW GW D 144A.....	VARIABLE RATE	5/15/2035	4,004,840
BX TRUST 2018-GW GW E 144A.....	VARIABLE RATE	5/15/2035	1,502,835
BX TRUST 2018-GW GW F 144A.....	VARIABLE RATE	5/15/2035	1,504,665
C&W SENIOR FINANCING DAC 144A.....	7.500	10/15/2026	812,145
C&W SENIOR FINANCING DAC 144A.....	6.875	9/15/2027	641,598
CA INC.....	3.600	8/15/2022	1,023,581
CA INC.....	4.700	3/15/2027	543,150
CABOT CORP.....	3.700	7/15/2022	567,833
CABOT CORP.....	4.000	7/1/2029	104,865
CAESARS RESORT COLLECTION 144A.....	5.250	10/15/2025	1,190,250
CALIFORNIA INSTITUTE OF TECHNO.....	4.321	8/1/2045	296,724
CALIFORNIA INSTITUTE OF TECHNO.....	4.700	11/1/2111	241,590
CALIFORNIA INSTITUTE OF TECHNO.....	3.650	9/1/2119	235,421
CALIFORNIA ST.....	2.800	4/1/2021	470,878
CALIFORNIA ST.....	5.700	11/1/2021	588,885
CALIFORNIA ST.....	3.500	4/1/2028	461,364
CALIFORNIA ST.....	3.050	4/1/2029	518,290
CALIFORNIA ST.....	7.700	11/1/2030	209,684
CALIFORNIA ST.....	4.500	4/1/2033	674,112
CALIFORNIA ST.....	7.500	4/1/2034	3,856,108
CALIFORNIA ST.....	7.950	3/1/2036	555,385
CALIFORNIA ST.....	4.600	4/1/2038	545,845
CALIFORNIA ST.....	7.550	4/1/2039	4,248,080
CALIFORNIA ST.....	7.300	10/1/2039	7,844,534
CALIFORNIA ST.....	7.350	11/1/2039	1,066,156
CALIFORNIA ST.....	7.625	3/1/2040	14,904,835
CALIFORNIA ST.....	7.600	11/1/2040	3,264,635
CALIFORNIA ST DEPT OF WTR RESO.....	2.000	5/1/2022	502,455
CALLON PETROLEUM CO.....	6.250	4/15/2023	507,425

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CALLON PETROLEUM CO.....	6.125	10/1/2024	509,470
CALLON PETROLEUM CO.....	8.250	7/15/2025	255,625
CALLON PETROLEUM CO.....	6.375	7/1/2026	202,922
CALPINE CORP.....	5.500	2/1/2024	406,000
CALPINE CORP.....	5.750	1/15/2025	1,026,250
CALPINE CORP 144A.....	5.250	6/1/2026	780,938
CALPINE CORP 144A.....	4.500	2/15/2028	262,306
CALPINE CORP 144A.....	5.125	3/15/2028	592,006
CALUMET SPECIALTY PRODUCT 144A.....	11.000	4/15/2025	440,438
CALUMET SPECIALTY PRODUCTS PAR.....	7.625	1/15/2022	200,000
CALUMET SPECIALTY PRODUCTS PAR.....	7.750	4/15/2023	199,500
CAMDEN PROPERTY TRUST.....	2.950	12/15/2022	204,387
CAMDEN PROPERTY TRUST.....	3.150	7/1/2029	1,040,155
CAMELOT FINANCE SA 144A.....	4.500	11/1/2026	4,125,413
CAMPBELL SOUP CO.....	3.300	3/15/2021	405,939
CAMPBELL SOUP CO.....	4.250	4/15/2021	309,187
CAMPBELL SOUP CO.....	2.500	8/2/2022	403,284
CAMPBELL SOUP CO.....	3.650	3/15/2023	416,671
CAMPBELL SOUP CO.....	3.950	3/15/2025	639,902
CAMPBELL SOUP CO.....	3.300	3/19/2025	517,247
CAMPBELL SOUP CO.....	4.150	3/15/2028	7,050,194
CAMPBELL SOUP CO.....	3.800	8/2/2042	147,059
CAMPBELL SOUP CO.....	4.800	3/15/2048	580,041
CANADA GOVERNMENT INTERNATIONAL.....	2.625	1/25/2022	2,657,560
CANADA GOVERNMENT INTERNATIONAL.....	2.000	11/15/2022	2,019,768
CANADIAN IMPERIAL BANK OF COMM.....	2.550	6/16/2022	711,946
CANADIAN IMPERIAL BANK OF COMM.....	VARIABLE RATE	7/22/2023	606,403
CANADIAN IMPERIAL BANK OF COMM.....	3.500	9/13/2023	1,575,782
CANADIAN IMPERIAL BANK OF COMM.....	3.100	4/2/2024	930,700
CANADIAN NATIONAL RAILWAY CO.....	2.850	12/15/2021	101,590
CANADIAN NATIONAL RAILWAY CO.....	2.950	11/21/2024	268,605
CANADIAN NATIONAL RAILWAY CO.....	2.750	3/1/2026	118,267
CANADIAN NATIONAL RAILWAY CO.....	6.250	8/1/2034	300,605
CANADIAN NATIONAL RAILWAY CO.....	6.200	6/1/2036	570,637
CANADIAN NATIONAL RAILWAY CO.....	6.375	11/15/2037	253,211
CANADIAN NATIONAL RAILWAY CO.....	3.200	8/2/2046	516,246
CANADIAN NATIONAL RAILWAY CO.....	3.650	2/3/2048	276,175
CANADIAN NATIONAL RAILWAY CO.....	4.450	1/20/2049	619,519
CANADIAN NATURAL RESOURCES LTD.....	2.950	1/15/2023	1,295,114
CANADIAN NATURAL RESOURCES LTD.....	3.800	4/15/2024	211,386
CANADIAN NATURAL RESOURCES LTD.....	3.900	2/1/2025	534,166
CANADIAN NATURAL RESOURCES LTD.....	3.850	6/1/2027	298,587
CANADIAN NATURAL RESOURCES LTD.....	7.200	1/15/2032	167,743

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CANADIAN NATURAL RESOURCES LTD.....	6.450	6/30/2033	288,442
CANADIAN NATURAL RESOURCES LTD.....	5.850	2/1/2035	67,398
CANADIAN NATURAL RESOURCES LTD.....	6.500	2/15/2037	371,798
CANADIAN NATURAL RESOURCES LTD.....	6.250	3/15/2038	906,960
CANADIAN NATURAL RESOURCES LTD.....	6.750	2/1/2039	385,908
CANADIAN NATURAL RESOURCES LTD.....	4.950	6/1/2047	868,805
CANADIAN PACIFIC RR CO.....	2.900	2/1/2025	616,408
CANADIAN PACIFIC RR CO.....	4.000	6/1/2028	553,199
CANADIAN PACIFIC RR CO.....	7.125	10/15/2031	279,613
CANADIAN PACIFIC RR CO.....	4.800	9/15/2035	297,890
CANADIAN PACIFIC RR CO.....	5.950	5/15/2037	376,475
CANADIAN PACIFIC RR CO.....	4.800	8/1/2045	112,059
CANADIAN PACIFIC RR CO.....	6.125	9/15/2115	1,027,922
CAPITAL ONE BANK USA NA.....	3.375	2/15/2023	1,137,034
CAPITAL ONE FINANCIAL CORP.....	3.050	3/9/2022	714,876
CAPITAL ONE FINANCIAL CORP.....	3.200	1/30/2023	1,234,393
CAPITAL ONE FINANCIAL CORP.....	3.500	6/15/2023	3,550,394
CAPITAL ONE FINANCIAL CORP.....	3.900	1/29/2024	1,746,321
CAPITAL ONE FINANCIAL CORP.....	3.750	4/24/2024	421,335
CAPITAL ONE FINANCIAL CORP.....	3.300	10/30/2024	1,301,507
CAPITAL ONE FINANCIAL CORP.....	3.200	2/5/2025	269,161
CAPITAL ONE FINANCIAL CORP.....	4.250	4/30/2025	544,385
CAPITAL ONE FINANCIAL CORP.....	4.200	10/29/2025	4,770,069
CAPITAL ONE FINANCIAL CORP.....	3.750	7/28/2026	963,468
CAPITAL ONE FINANCIAL CORP.....	3.750	3/9/2027	731,553
CAPITAL ONE FINANCIAL CORP.....	3.800	1/31/2028	998,917
CAPITAL ONE NA.....	2.950	7/23/2021	862,386
CAPITAL ONE NA.....	2.250	9/13/2021	703,023
CAPITAL ONE NA.....	2.650	8/8/2022	710,439
CAPITOL INVESTMENT MERGER 144A.....	10.000	8/1/2024	207,500
CARDINAL HEALTH INC.....	4.625	12/15/2020	512,076
CARDINAL HEALTH INC.....	2.616	6/15/2022	505,145
CARDINAL HEALTH INC.....	3.200	3/15/2023	615,497
CARDINAL HEALTH INC.....	3.079	6/15/2024	6,177,891
CARDINAL HEALTH INC.....	3.500	11/15/2024	522,412
CARDINAL HEALTH INC.....	3.410	6/15/2027	23,800,237
CARDINAL HEALTH INC.....	4.600	3/15/2043	398,651
CARDINAL HEALTH INC.....	4.500	11/15/2044	246,768
CARDINAL HEALTH INC.....	4.900	9/15/2045	203,325
CARDINAL HEALTH INC.....	4.368	6/15/2047	5,443,255
CARDTRONICS INC / CARDTRO 144A.....	5.500	5/1/2025	155,625
CARLISLE COS INC.....	3.750	11/15/2022	206,468
CARLISLE COS INC.....	3.500	12/1/2024	181,810



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

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CARLISLE COS INC.....	3.750	12/1/2027	524,681
CARLSON TRAVEL INC 144A.....	6.750	12/15/2023	255,000
CARPENTER TECHNOLOGY CORP.....	4.450	3/1/2023	259,253
CARRIAGE SERVICES INC 144A.....	6.625	6/1/2026	266,250
CASCADES INC/CASCADES USA 144A.....	5.125	1/15/2026	231,188
CASCADES INC/CASCADES USA 144A.....	5.375	1/15/2028	179,813
CATALENT PHARMA SOLUTIONS 144A.....	4.875	1/15/2026	6,944,850
CATALENT PHARMA SOLUTIONS 144A.....	5.000	7/15/2027	1,607,913
CATERPILLAR FINANCIAL SERVICES.....	3.350	12/7/2020	506,716
CATERPILLAR FINANCIAL SERVICES.....	2.900	3/15/2021	809,724
CATERPILLAR FINANCIAL SERVICES.....	2.650	5/17/2021	10,420,832
CATERPILLAR FINANCIAL SERVICES.....	1.700	8/9/2021	698,499
CATERPILLAR FINANCIAL SERVICES.....	3.150	9/7/2021	337,185
CATERPILLAR FINANCIAL SERVICES.....	1.931	10/1/2021	550,857
CATERPILLAR FINANCIAL SERVICES.....	2.950	2/26/2022	337,529
CATERPILLAR FINANCIAL SERVICES.....	2.400	6/6/2022	506,183
CATERPILLAR FINANCIAL SERVICES.....	1.900	9/6/2022	1,001,737
CATERPILLAR FINANCIAL SERVICES.....	2.550	11/29/2022	509,827
CATERPILLAR FINANCIAL SERVICES.....	2.625	3/1/2023	204,010
CATERPILLAR FINANCIAL SERVICES.....	3.750	11/24/2023	320,022
CATERPILLAR FINANCIAL SERVICES.....	3.650	12/7/2023	529,863
CATERPILLAR FINANCIAL SERVICES.....	2.850	5/17/2024	325,094
CATERPILLAR FINANCIAL SERVICES.....	3.300	6/9/2024	14,917,777
CATERPILLAR FINANCIAL SERVICES.....	2.150	11/8/2024	15,352,308
CATERPILLAR FINANCIAL SERVICES.....	3.250	12/1/2024	8,239,129
CATERPILLAR FINANCIAL SERVICES.....	2.400	8/9/2026	301,936
CATERPILLAR INC.....	3.900	5/27/2021	1,232,832
CATERPILLAR INC.....	2.600	6/26/2022	304,767
CATERPILLAR INC.....	3.400	5/15/2024	878,310
CATERPILLAR INC.....	2.600	9/19/2029	70,487
CATERPILLAR INC.....	5.300	9/15/2035	107,775
CATERPILLAR INC.....	6.050	8/15/2036	430,721
CATERPILLAR INC.....	5.200	5/27/2041	453,774
CATERPILLAR INC.....	3.803	8/15/2042	2,275,642
CATERPILLAR INC.....	4.300	5/15/2044	410,528
CATERPILLAR INC.....	3.250	9/19/2049	657,666
CATERPILLAR INC.....	4.750	5/15/2064	821,076
CBL & ASSOCIATES LP.....	5.250	12/1/2023	175,000
CBL & ASSOCIATES LP.....	4.600	10/15/2024	483,750
CBOE GLOBAL MARKETS INC.....	3.650	1/12/2027	351,947
CBRE SERVICES INC.....	5.250	3/15/2025	1,126,113
CCO HOLDINGS LLC / CCO HO 144A.....	5.125	5/1/2023	1,275,788
CCO HOLDINGS LLC / CCO HO 144A.....	5.875	4/1/2024	16,865,631

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CCO HOLDINGS LLC / CCO HO 144A.....	5.375	5/1/2025	2,880,675
CCO HOLDINGS LLC / CCO HO 144A.....	5.750	2/15/2026	4,189,484
CCO HOLDINGS LLC / CCO HO 144A.....	5.500	5/1/2026	1,053,750
CCO HOLDINGS LLC / CCO HO 144A.....	5.125	5/1/2027	2,373,750
CCO HOLDINGS LLC / CCO HO 144A.....	5.875	5/1/2027	528,750
CCO HOLDINGS LLC / CCO HO 144A.....	5.000	2/1/2028	1,783,844
CCO HOLDINGS LLC / CCO HO 144A.....	5.375	6/1/2029	1,203,750
CCO HOLDINGS LLC / CCO HO 144A.....	4.750	3/1/2030	22,971,847
CCO HOLDINGS LLC / CCO HOLDING.....	5.250	9/30/2022	6,178,738
CCO HOLDINGS LLC / CCO HOLDING.....	5.125	2/15/2023	5,157,375
CCO HOLDINGS LLC / CCO HOLDING.....	5.750	1/15/2024	49,858
CD 2016-CD2 MORTGAGE TR CD2 A3.....	3.248	11/10/2049	3,129,366
CDK GLOBAL INC.....	STEPPED RATE	10/15/2024	270,625
CDK GLOBAL INC.....	5.875	6/15/2026	2,948,453
CDK GLOBAL INC.....	4.875	6/1/2027	2,597,319
CDK GLOBAL INC 144A.....	5.250	5/15/2029	300,300
CDW LLC / CDW FINANCE CORP.....	5.500	12/1/2024	555,000
CDW LLC / CDW FINANCE CORP.....	5.000	9/1/2025	522,500
CDW LLC / CDW FINANCE CORP.....	4.250	4/1/2028	393,281
CEDAR FAIR LP / CANADA'S WONDE.....	5.375	6/1/2024	513,750
CEDAR FAIR LP / CANADA'S WONDE.....	5.375	4/15/2027	322,824
CEDAR FAIR LP 144A.....	5.250	7/15/2029	344,800
CELANESE US HOLDINGS LLC.....	3.500	5/8/2024	191,133
CELULOSA ARAUCO Y CONSTIT 144A.....	4.200	1/29/2030	556,665
CELULOSA ARAUCO Y CONSTITUCION.....	4.500	8/1/2024	420,488
CEMEX FINANCE LLC 144A.....	6.000	4/1/2024	1,639,676
CEMEX SAB DE CV 144A.....	5.700	1/11/2025	4,485,081
CEMEX SAB DE CV 144A.....	6.125	5/5/2025	3,268,157
CEMEX SAB DE CV 144A.....	7.750	4/16/2026	1,576,875
CEMEX SAB DE CV 144A.....	5.450	11/19/2029	856,900
CENOVUS ENERGY INC.....	4.250	4/15/2027	529,228
CENOVUS ENERGY INC.....	5.250	6/15/2037	552,289
CENOVUS ENERGY INC.....	5.400	6/15/2047	1,566,650
CENTENE CORP.....	4.750	5/15/2022	510,000
CENTENE CORP.....	6.125	2/15/2024	259,375
CENTENE CORP.....	4.750	1/15/2025	1,038,730
CENTENE CORP 144A.....	4.750	1/15/2025	2,378,692
CENTENE CORP 144A.....	5.375	6/1/2026	1,061,250
CENTENE CORP 144A.....	4.250	12/15/2027	8,152,844
CENTENE CORP 144A.....	4.625	12/15/2029	4,026,671
CENTENNIAL RESOURCE PRODU 144A.....	5.375	1/15/2026	245,625
CENTENNIAL RESOURCE PRODU 144A.....	6.875	4/1/2027	1,237,600
CENTERPOINT ENERGY HOUSTON ELE.....	1.850	6/1/2021	300,077

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CENTERPOINT ENERGY HOUSTON ELE.....	2.250	8/1/2022	301,916
CENTERPOINT ENERGY HOUSTON ELE.....	2.400	9/1/2026	298,395
CENTERPOINT ENERGY HOUSTON ELE.....	3.000	2/1/2027	308,385
CENTERPOINT ENERGY HOUSTON ELE.....	6.950	3/15/2033	211,490
CENTERPOINT ENERGY HOUSTON ELE.....	3.550	8/1/2042	471,053
CENTERPOINT ENERGY HOUSTON ELE.....	4.500	4/1/2044	476,977
CENTERPOINT ENERGY HOUSTON ELE.....	3.950	3/1/2048	313,037
CENTERPOINT ENERGY HOUSTON ELE.....	4.250	2/1/2049	158,285
CENTERPOINT ENERGY INC.....	3.600	11/1/2021	143,721
CENTERPOINT ENERGY INC.....	2.500	9/1/2022	166,461
CENTERPOINT ENERGY INC.....	3.850	2/1/2024	501,138
CENTERPOINT ENERGY INC.....	2.500	9/1/2024	45,072
CENTERPOINT ENERGY INC.....	4.250	11/1/2028	515,601
CENTERPOINT ENERGY INC.....	2.950	3/1/2030	742,438
CENTERPOINT ENERGY INC.....	3.700	9/1/2049	246,649
CENTERPOINT ENERGY RESOURCES C.....	3.550	4/1/2023	517,421
CENTERPOINT ENERGY RESOURCES C.....	4.000	4/1/2028	268,505
CENTERPOINT ENERGY RESOURCES C.....	5.850	1/15/2041	125,731
CENTERPOINT ENERGY RESOURCES C.....	4.100	9/1/2047	241,452
CENTRAL AMERICAN BOTTLING 144A.....	5.750	1/31/2027	816,664
CENTRAL GARDEN & PET CO.....	6.125	11/15/2023	516,250
CENTRAL GARDEN & PET CO.....	5.125	2/1/2028	207,000
CENTRL PUGET SOUND WA REGL TRA.....	5.491	11/1/2039	258,424
CENTURY ALUMINUM CO 144A.....	7.500	6/1/2021	147,000
CENTURY COMMUNITIES INC.....	5.875	7/15/2025	521,250
CENTURY COMMUNITIES INC 144A.....	VARIABLE RATE	6/1/2027	268,050
CENTURYLINK INC.....	6.450	6/15/2021	628,050
CENTURYLINK INC.....	5.800	3/15/2022	1,051,270
CENTURYLINK INC.....	6.750	12/1/2023	446,500
CENTURYLINK INC.....	7.500	4/1/2024	1,127,500
CENTURYLINK INC.....	5.625	4/1/2025	796,913
CENTURYLINK INC.....	6.875	1/15/2028	551,250
CENTURYLINK INC.....	7.600	9/15/2039	365,750
CENTURYLINK INC.....	7.650	3/15/2042	314,250
CENTURYLINK INC 144A.....	5.125	12/15/2026	844,633
CF INDUSTRIES INC.....	3.450	6/1/2023	411,632
CF INDUSTRIES INC.....	5.150	3/15/2034	558,750
CF INDUSTRIES INC.....	4.950	6/1/2043	781,875
CF INDUSTRIES INC.....	5.375	3/15/2044	327,000
CH ROBINSON WORLDWIDE INC.....	4.200	4/15/2028	482,480
CHAMPIONX CORP.....	6.375	5/1/2026	211,000
CHARLES RIVER LABORATORIE 144A.....	5.500	4/1/2026	430,000
CHARLES RIVER LABORATORIE 144A.....	4.250	5/1/2028	305,625

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CHARLES SCHWAB CORP/THE.....	3.250	5/21/2021	376,831
CHARLES SCHWAB CORP/THE.....	2.650	1/25/2023	510,283
CHARLES SCHWAB CORP/THE.....	3.000	3/10/2025	166,500
CHARLES SCHWAB CORP/THE.....	3.850	5/21/2025	543,173
CHARLES SCHWAB CORP/THE.....	3.200	3/2/2027	1,048,687
CHARLES SCHWAB CORP/THE.....	4.000	2/1/2029	1,117,328
CHARLES SCHWAB CORP/THE.....	3.250	5/22/2029	423,249
CHARTER COMMUNICATIONS OPERATI.....	3.579	7/23/2020	301,911
CHARTER COMMUNICATIONS OPERATI.....	4.464	7/23/2022	494,043
CHARTER COMMUNICATIONS OPERATI.....	4.500	2/1/2024	753,072
CHARTER COMMUNICATIONS OPERATI.....	4.908	7/23/2025	11,677,629
CHARTER COMMUNICATIONS OPERATI.....	3.750	2/15/2028	1,037,405
CHARTER COMMUNICATIONS OPERATI.....	4.200	3/15/2028	1,332,710
CHARTER COMMUNICATIONS OPERATI.....	5.050	3/30/2029	4,416,450
CHARTER COMMUNICATIONS OPERATI.....	6.384	10/23/2035	22,108,318
CHARTER COMMUNICATIONS OPERATI.....	5.375	4/1/2038	570,856
CHARTER COMMUNICATIONS OPERATI.....	6.484	10/23/2045	21,000,611
CHARTER COMMUNICATIONS OPERATI.....	5.375	5/1/2047	6,278,593
CHARTER COMMUNICATIONS OPERATI.....	5.750	4/1/2048	2,461,156
CHARTER COMMUNICATIONS OPERATI.....	5.125	7/1/2049	924,466
CHARTER COMMUNICATIONS OPERATI.....	4.800	3/1/2050	1,212,786
CHARTER COMMUNICATIONS OPERATI.....	6.834	10/23/2055	322,033
CHEMOURS CO/THE.....	6.625	5/15/2023	602,298
CHEMOURS CO/THE.....	7.000	5/15/2025	453,375
CHEMOURS CO/THE.....	5.375	5/15/2027	442,500
CHENIERE CORPUS CHRISTI H 144A.....	3.700	11/15/2029	1,212,162
CHENIERE CORPUS CHRISTI HOLDIN.....	5.875	3/31/2025	1,520,047
CHENIERE CORPUS CHRISTI HOLDIN.....	5.125	6/30/2027	1,107,623
CHENIERE ENERGY PARTNERS 144A.....	4.500	10/1/2029	8,030,694
CHENIERE ENERGY PARTNERS LP.....	5.250	10/1/2025	1,042,090
CHENIERE ENERGY PARTNERS LP.....	5.625	10/1/2026	1,057,500
CHESAPEAKE ENERGY CORP.....	8.000	6/15/2027	620
CHESAPEAKE ENERGY CORP 144A.....	11.500	1/1/2025	8,235,864
CHEVRON CORP.....	1.961	3/3/2020	2,699,514
CHEVRON CORP.....	2.411	3/3/2022	795,671
CHEVRON CORP.....	2.498	3/3/2022	508,249
CHEVRON CORP.....	2.355	12/5/2022	1,216,892
CHEVRON CORP.....	2.566	5/16/2023	408,166
CHEVRON CORP.....	3.191	6/24/2023	2,084,304
CHEVRON CORP.....	2.895	3/3/2024	419,841
CHEVRON CORP.....	3.326	11/17/2025	535,255
CHEVRON CORP.....	2.954	5/16/2026	2,509,651
CHICAGO IL.....	6.314	1/1/2044	512,109

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CHICAGO IL MET WTR RECLAMATION.....	5.720	12/1/2038	656,050
CHICAGO IL O'HARE INTERNATIONAL.....	6.395	1/1/2040	588,305
CHICAGO IL O'HARE INTERNATIONAL.....	4.572	1/1/2054	304,538
CHICAGO IL TRANSIT AUTH SALES.....	6.200	12/1/2040	8,071,125
CHICAGO IL TRANSIT AUTH SALES.....	6.899	12/1/2040	4,480,633
CHILDREN'S HOSPITAL CORP/THE.....	4.115	1/1/2047	281,737
CHILE GOVERNMENT INTERNATIONAL.....	2.250	10/30/2022	601,576
CHILE GOVERNMENT INTERNATIONAL.....	3.125	3/27/2025	3,124,706
CHILE GOVERNMENT INTERNATIONAL.....	3.125	1/21/2026	1,041,649
CHILE GOVERNMENT INTERNATIONAL.....	3.240	2/6/2028	1,053,239
CHILE GOVERNMENT INTERNATIONAL.....	3.625	10/30/2042	1,420,765
CHILE GOVERNMENT INTERNATIONAL.....	3.860	6/21/2047	835,642
CHILE GOVERNMENT INTERNATIONAL.....	3.500	1/25/2050	1,048,025
CHINA EVERGRANDE GROUP REGS.....	8.250	3/23/2022	468,116
CHRISTUS HEALTH.....	4.341	7/1/2028	551,241
CHS/COMMUNITY HEALTH SYST 144A.....	8.625	1/15/2024	795,000
CHS/COMMUNITY HEALTH SYST 144A.....	8.000	3/15/2026	2,075,450
CHS/COMMUNITY HEALTH SYSTEMS I.....	6.250	3/31/2023	5,237,400
CHUBB CORP/THE.....	6.000	5/11/2037	860,955
CHUBB CORP/THE.....	6.500	5/15/2038	1,128,499
CHUBB INA HOLDINGS INC.....	2.875	11/3/2022	1,985,010
CHUBB INA HOLDINGS INC.....	2.700	3/13/2023	408,013
CHUBB INA HOLDINGS INC.....	3.350	5/15/2024	395,279
CHUBB INA HOLDINGS INC.....	3.150	3/15/2025	1,578,493
CHUBB INA HOLDINGS INC.....	3.350	5/3/2026	2,128,245
CHUBB INA HOLDINGS INC.....	6.700	5/15/2036	197,486
CHUBB INA HOLDINGS INC.....	4.150	3/13/2043	2,207,262
CHUBB INA HOLDINGS INC.....	4.350	11/3/2045	607,351
CHURCH & DWIGHT CO INC.....	2.450	8/1/2022	196,675
CHURCH & DWIGHT CO INC.....	2.875	10/1/2022	408,342
CHURCH & DWIGHT CO INC.....	3.150	8/1/2027	119,174
CHURCH & DWIGHT CO INC.....	3.950	8/1/2047	169,103
CHURCHILL DOWNS INC 144A.....	5.500	4/1/2027	8,071,900
CHURCHILL DOWNS INC 144A.....	4.750	1/15/2028	2,994,250
CIGNA CORP.....	3.400	9/17/2021	1,289,653
CIGNA CORP.....	3.750	7/15/2023	7,164,633
CIGNA CORP.....	4.125	11/15/2025	3,219,263
CIGNA CORP.....	4.375	10/15/2028	24,951,481
CIGNA CORP.....	4.800	8/15/2038	13,407,298
CIGNA CORP.....	4.900	12/15/2048	2,235,759
CIGNA CORP 144A.....	3.300	2/25/2021	111,405
CIGNA CORP 144A.....	4.500	3/15/2021	255,540
CIGNA CORP 144A.....	3.900	2/15/2022	1,035,783

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CIGNA CORP 144A.....	4.000	2/15/2022	774,753
CIGNA CORP 144A.....	3.050	11/30/2022	511,890
CIGNA CORP 144A.....	7.650	3/1/2023	1,721,865
CIGNA CORP 144A.....	3.000	7/15/2023	572,767
CIGNA CORP 144A.....	3.500	6/15/2024	730,819
CIGNA CORP 144A.....	3.250	4/15/2025	2,230,101
CIGNA CORP 144A.....	4.500	2/25/2026	7,422,457
CIGNA CORP 144A.....	3.400	3/1/2027	1,038,495
CIGNA CORP 144A.....	6.125	11/15/2041	952,178
CIGNA CORP 144A.....	4.800	7/15/2046	1,342,687
CIGNA CORP 144A.....	3.875	10/15/2047	767,421
CIM SMALL BUSINESS L 1A A 144A.....	VARIABLE RATE	3/20/2043	1,745,898
CIMAREX ENERGY CO.....	4.375	6/1/2024	527,865
CIMAREX ENERGY CO.....	3.900	5/15/2027	673,736
CIMAREX ENERGY CO.....	4.375	3/15/2029	190,293
CIMPRESS PLC 144A.....	7.000	6/15/2026	268,125
CINCINNATI BELL INC 144A.....	7.000	7/15/2024	524,375
CINCINNATI BELL INC 144A.....	8.000	10/15/2025	318,000
CINCINNATI FINANCIAL CORP.....	6.125	11/1/2034	273,562
CINEMARK USA INC.....	4.875	6/1/2023	508,125
CINTAS CORP NO 2.....	2.900	4/1/2022	714,419
CINTAS CORP NO 2.....	3.250	6/1/2022	205,566
CINTAS CORP NO 2.....	3.700	4/1/2027	760,455
CIRSA FINANCE INTERNATIONAL 144A.....	7.875	12/20/2023	5,882,094
CISCO SYSTEMS INC.....	2.200	2/28/2021	1,196,071
CISCO SYSTEMS INC.....	2.900	3/4/2021	354,543
CISCO SYSTEMS INC.....	1.850	9/20/2021	6,660,756
CISCO SYSTEMS INC.....	3.000	6/15/2022	514,858
CISCO SYSTEMS INC.....	2.600	2/28/2023	255,559
CISCO SYSTEMS INC.....	2.200	9/20/2023	455,478
CISCO SYSTEMS INC.....	3.625	3/4/2024	428,005
CISCO SYSTEMS INC.....	3.500	6/15/2025	431,548
CISCO SYSTEMS INC.....	2.950	2/28/2026	1,120,439
CISCO SYSTEMS INC.....	2.500	9/20/2026	3,064,483
CISCO SYSTEMS INC.....	5.900	2/15/2039	10,525,467
CISCO SYSTEMS INC.....	5.500	1/15/2040	1,567,816
CIT GROUP INC.....	4.125	3/9/2021	254,715
CIT GROUP INC.....	5.000	8/15/2022	795,000
CIT GROUP INC.....	5.000	8/1/2023	3,722,763
CIT GROUP INC.....	4.750	2/16/2024	533,750
CIT GROUP INC.....	5.250	3/7/2025	1,133,000
CIT GROUP INC.....	6.125	3/9/2028	236,000
CITGO HOLDING INC 144A.....	9.250	8/1/2024	858,000

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CITIBANK NA.....	2.850	2/12/2021	706,940
CITIBANK NA.....	3.400	7/23/2021	817,066
CITIBANK NA.....	VARIABLE RATE	2/19/2022	5,165,748
CITIBANK NA.....	VARIABLE RATE	5/20/2022	910,229
CITIBANK NA.....	3.650	1/23/2024	2,080,096
CITIGROUP INC.....	2.700	3/30/2021	1,513,280
CITIGROUP INC.....	2.350	8/2/2021	1,006,151
CITIGROUP INC.....	2.900	12/8/2021	1,524,087
CITIGROUP INC.....	4.500	1/14/2022	2,095,452
CITIGROUP INC.....	2.750	4/25/2022	1,523,721
CITIGROUP INC.....	4.050	7/30/2022	784,188
CITIGROUP INC.....	2.700	10/27/2022	1,524,804
CITIGROUP INC.....	VARIABLE RATE	11/4/2022	1,003,061
CITIGROUP INC.....	3.500	5/15/2023	1,041,423
CITIGROUP INC.....	VARIABLE RATE	7/24/2023	2,033,357
CITIGROUP INC.....	3.875	10/25/2023	849,111
CITIGROUP INC.....	VARIABLE RATE	6/1/2024	1,057,430
CITIGROUP INC.....	3.750	6/16/2024	424,775
CITIGROUP INC.....	4.000	8/5/2024	1,071,558
CITIGROUP INC.....	3.875	3/26/2025	1,058,799
CITIGROUP INC.....	VARIABLE RATE	4/24/2025	11,869,425
CITIGROUP INC.....	3.300	4/27/2025	519,837
CITIGROUP INC.....	4.400	6/10/2025	2,174,928
CITIGROUP INC.....	5.500	9/13/2025	1,144,477
CITIGROUP INC.....	3.700	1/12/2026	1,598,923
CITIGROUP INC.....	4.600	3/9/2026	1,292,922
CITIGROUP INC.....	3.400	5/1/2026	1,576,404
CITIGROUP INC.....	3.200	10/21/2026	2,074,808
CITIGROUP INC.....	4.300	11/20/2026	1,088,327
CITIGROUP INC.....	4.450	9/29/2027	3,305,975
CITIGROUP INC.....	VARIABLE RATE	1/10/2028	1,077,199
CITIGROUP INC.....	VARIABLE RATE	7/24/2028	1,596,940
CITIGROUP INC.....	4.125	7/25/2028	1,088,367
CITIGROUP INC.....	VARIABLE RATE	10/27/2028	1,581,136
CITIGROUP INC.....	VARIABLE RATE	4/23/2029	1,096,247
CITIGROUP INC.....	VARIABLE RATE	3/20/2030	2,076,493
CITIGROUP INC.....	VARIABLE RATE	11/5/2030	1,370,780
CITIGROUP INC.....	6.625	6/15/2032	801,902
CITIGROUP INC.....	6.000	10/31/2033	733,958
CITIGROUP INC.....	6.125	8/25/2036	1,101,822
CITIGROUP INC.....	VARIABLE RATE	1/24/2039	827,095
CITIGROUP INC.....	8.125	7/15/2039	1,680,108
CITIGROUP INC.....	5.875	1/30/2042	703,615

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CITIGROUP INC.....	6.675	9/13/2043	658,151
CITIGROUP INC.....	5.300	5/6/2044	1,214,418
CITIGROUP INC.....	4.650	7/30/2045	1,235,381
CITIGROUP INC.....	4.750	5/18/2046	1,497,911
CITIGROUP INC.....	VARIABLE RATE	4/24/2048	593,964
CITIGROUP INC.....	4.650	7/23/2048	1,938,114
CITIZENS BANK NA/PROVIDENCE RI.....	2.550	5/13/2021	1,259,197
CITIZENS BANK NA/PROVIDENCE RI.....	2.650	5/26/2022	506,574
CITIZENS BANK NA/PROVIDENCE RI.....	3.700	3/29/2023	261,382
CITIZENS BANK NA/PROVIDENCE RI.....	3.750	2/18/2026	427,628
CITIZENS FINANCIAL GROUP INC.....	2.375	7/28/2021	30,106
CITIZENS FINANCIAL GROUP INC.....	4.300	12/3/2025	754,846
CITIZENS FINANCIAL GROUP INC.....	2.850	7/27/2026	203,581
CITRIX SYSTEMS INC.....	4.500	12/1/2027	542,052
CIUDAD AUTONOMA DE BUENOS 144A.....	8.950	2/19/2021	698,693
CIUDAD AUTONOMA DE BUENOS REGS.....	8.950	2/19/2021	224,827
CLARIOS GLOBAL LP / CLARI 144A.....	6.250	5/15/2026	646,500
CLARK CNTY NV ARPT REVENUE.....	6.820	7/1/2045	467,481
CLEAN HARBORS INC 144A.....	4.875	7/15/2027	473,625
CLEAN HARBORS INC 144A.....	5.125	7/15/2029	193,068
CLEAR CHANNEL WORLDWIDE H 144A.....	5.125	8/15/2027	937,170
CLEARWATER PAPER CORP.....	4.500	2/1/2023	250,313
CLEARWATER PAPER CORP 144A.....	5.375	2/1/2025	198,500
CLEARWATER SEAFOODS INC 144A.....	6.875	5/1/2025	157,125
CLEARWAY ENERGY OPERATING 144A.....	4.750	3/15/2028	317,304
CLEARWAY ENERGY OPERATING LLC.....	5.750	10/15/2025	526,250
CLEARWAY ENERGY OPERATING LLC.....	5.000	9/15/2026	258,125
CLEAVER-BROOKS INC 144A.....	7.875	3/1/2023	249,375
CLECO CORPORATE HOLDINGS 144A.....	3.375	9/15/2029	197,780
CLECO CORPORATE HOLDINGS LLC.....	VARIABLE RATE	5/1/2026	515,990
CLECO CORPORATE HOLDINGS LLC.....	STEPPED RATE	5/1/2046	443,996
CLEVELAND ELECTRIC ILLUMINATIN.....	5.500	8/15/2024	571,526
CLEVELAND ELECTRIC ILLUMINATIN.....	5.950	12/15/2036	113,272
CLEVELAND-CLIFFS INC.....	5.750	3/1/2025	466,794
CLEVELAND-CLIFFS INC.....	6.250	10/1/2040	167,500
CLEVELAND-CLIFFS INC 144A.....	4.875	1/15/2024	306,360
CLEVELAND-CLIFFS INC 144A.....	5.875	6/1/2027	528,000
CLOROX CO/THE.....	3.800	11/15/2021	206,803
CLOROX CO/THE.....	3.050	9/15/2022	511,879
CLOROX CO/THE.....	3.100	10/1/2027	520,221
CLOROX CO/THE.....	3.900	5/15/2028	551,890
CME GROUP INC.....	3.000	9/15/2022	411,552
CME GROUP INC.....	3.000	3/15/2025	728,258



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CME GROUP INC.....	3.750	6/15/2028	658,922
CME GROUP INC.....	5.300	9/15/2043	698,112
CME GROUP INC.....	4.150	6/15/2048	460,540
CMS ENERGY CORP.....	3.000	5/15/2026	61,239
CMS ENERGY CORP.....	4.875	3/1/2044	357,538
CNA FINANCIAL CORP.....	5.750	8/15/2021	264,424
CNA FINANCIAL CORP.....	4.500	3/1/2026	549,270
CNA FINANCIAL CORP.....	3.450	8/15/2027	249,622
CNA FINANCIAL CORP.....	3.900	5/1/2029	537,571
CNAC HK FINBRIDGE CO LTD REGS.....	4.875	3/14/2025	4,360,729
CNAC HK FINBRIDGE CO LTD REGS.....	4.125	7/19/2027	3,147,755
CNAC HK FINBRIDGE CO LTD REGS.....	5.125	3/14/2028	2,249,792
CNG HOLDINGS INC 144A.....	12.500	6/15/2024	179,500
CNH INDUSTRIAL CAPITAL LLC.....	4.375	4/5/2022	1,044,459
CNH INDUSTRIAL CAPITAL LLC.....	4.200	1/15/2024	529,530
CNH INDUSTRIAL NV.....	3.850	11/15/2027	10,454,217
CNO FINANCIAL GROUP INC.....	5.250	5/30/2029	562,785
CNOOC FINANCE 2013 LTD.....	3.000	5/9/2023	1,524,726
CNOOC FINANCE 2013 LTD.....	2.875	9/30/2029	699,807
CNOOC FINANCE 2013 LTD.....	4.250	5/9/2043	334,612
CNOOC FINANCE 2013 LTD.....	3.300	9/30/2049	2,158,827
CNOOC FINANCE 2015 USA LLC.....	3.500	5/5/2025	2,095,324
CNOOC FINANCE 2015 USA LLC.....	4.375	5/2/2028	332,966
CNOOC NEXEN FINANCE 2014 ULC.....	4.250	4/30/2024	2,143,983
CNOOC NEXEN FINANCE 2014 ULC.....	4.875	4/30/2044	244,542
CNX MIDSTREAM PARTNERS LP 144A.....	6.500	3/15/2026	230,625
CNX RESOURCES CORP.....	5.875	4/15/2022	639,447
CNX RESOURCES CORP 144A.....	7.250	3/14/2027	262,410
COCA-COLA CO/THE.....	1.875	10/27/2020	250,088
COCA-COLA CO/THE.....	1.550	9/1/2021	700,003
COCA-COLA CO/THE.....	3.300	9/1/2021	512,467
COCA-COLA CO/THE.....	2.200	5/25/2022	908,595
COCA-COLA CO/THE.....	3.200	11/1/2023	787,427
COCA-COLA CO/THE.....	1.750	9/6/2024	9,311,834
COCA-COLA CO/THE.....	2.875	10/27/2025	1,480,434
COCA-COLA CO/THE.....	2.550	6/1/2026	512,255
COCA-COLA CO/THE.....	2.250	9/1/2026	705,029
COCA-COLA CO/THE.....	2.900	5/25/2027	523,747
COCA-COLA CO/THE.....	2.125	9/6/2029	341,416
COCA-COLA FEMSA SAB DE CV.....	3.875	11/26/2023	316,025
COCA-COLA FEMSA SAB DE CV.....	5.250	11/26/2043	612,478
CODERE FINANCE 2 LUXEMBOU 144A.....	7.625	11/1/2021	181,776
COGENT COMMUNICATIONS GRO 144A.....	5.375	3/1/2022	261,250

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
COLFAX CORP 144A.....	6.000	2/15/2024	2,486,250
COLFAX CORP 144A.....	6.375	2/15/2026	2,675,950
COLGATE-PALMOLIVE CO.....	2.450	11/15/2021	303,883
COLGATE-PALMOLIVE CO.....	2.250	11/15/2022	5,575,332
COLGATE-PALMOLIVE CO.....	2.100	5/1/2023	302,209
COLGATE-PALMOLIVE CO.....	3.250	3/15/2024	792,632
COLGATE-PALMOLIVE CO.....	4.000	8/15/2045	354,616
COLGATE-PALMOLIVE CO.....	3.700	8/1/2047	576,959
COLOMBIA GOVERNMENT INTERNATIO.....	4.375	7/12/2021	2,064,153
COLOMBIA GOVERNMENT INTERNATIO.....	2.625	3/15/2023	750,945
COLOMBIA GOVERNMENT INTERNATIO.....	4.000	2/26/2024	3,424,276
COLOMBIA GOVERNMENT INTERNATIO.....	8.125	5/21/2024	923,422
COLOMBIA GOVERNMENT INTERNATIO.....	4.500	1/28/2026	1,633,689
COLOMBIA GOVERNMENT INTERNATIO.....	3.875	4/25/2027	2,115,775
COLOMBIA GOVERNMENT INTERNATIO.....	4.500	3/15/2029	10,206,420
COLOMBIA GOVERNMENT INTERNATIO.....	10.375	1/28/2033	5,607,631
COLOMBIA GOVERNMENT INTERNATIO.....	7.375	9/18/2037	11,842,316
COLOMBIA GOVERNMENT INTERNATIO.....	6.125	1/18/2041	3,755,602
COLOMBIA GOVERNMENT INTERNATIO.....	5.625	2/26/2044	2,690,454
COLOMBIA GOVERNMENT INTERNATIO.....	5.000	6/15/2045	3,781,061
COLOMBIA GOVERNMENT INTERNATIO.....	5.200	5/15/2049	1,024,559
COLUMBIA PIPELINE GROUP INC.....	4.500	6/1/2025	22,117,626
COLUMBIA PIPELINE GROUP INC.....	5.800	6/1/2045	317,223
COLUMBIA PROPERTY TRUST OPERAT.....	4.150	4/1/2025	1,233,768
COLUMBIA PROPERTY TRUST OPERAT.....	3.650	8/15/2026	510,354
COMCAST CABLE COMMUNICATIONS H.....	9.455	11/15/2022	1,209,084
COMCAST CORP.....	3.450	10/1/2021	308,749
COMCAST CORP.....	3.125	7/15/2022	980,204
COMCAST CORP.....	2.850	1/15/2023	514,095
COMCAST CORP.....	2.750	3/1/2023	2,511,777
COMCAST CORP.....	3.000	2/1/2024	637,717
COMCAST CORP.....	3.600	3/1/2024	1,378,638
COMCAST CORP.....	3.700	4/15/2024	2,319,762
COMCAST CORP.....	3.375	2/15/2025	527,886
COMCAST CORP.....	3.375	8/15/2025	1,591,341
COMCAST CORP.....	3.950	10/15/2025	7,092,980
COMCAST CORP.....	3.150	3/1/2026	1,363,042
COMCAST CORP.....	3.300	2/1/2027	528,846
COMCAST CORP.....	3.150	2/15/2028	1,048,735
COMCAST CORP.....	3.550	5/1/2028	861,876
COMCAST CORP.....	4.150	10/15/2028	3,552,066
COMCAST CORP.....	2.650	2/1/2030	3,204,923
COMCAST CORP.....	4.250	10/15/2030	7,765,548

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
COMCAST CORP.....	4.250	1/15/2033	1,676,800
COMCAST CORP.....	7.050	3/15/2033	597,430
COMCAST CORP.....	4.200	8/15/2034	743,159
COMCAST CORP.....	5.650	6/15/2035	529,473
COMCAST CORP.....	4.400	8/15/2035	585,424
COMCAST CORP.....	6.500	11/15/2035	2,686,684
COMCAST CORP.....	3.200	7/15/2036	1,350,775
COMCAST CORP.....	6.950	8/15/2037	14,772,910
COMCAST CORP.....	3.900	3/1/2038	1,108,625
COMCAST CORP.....	6.400	5/15/2038	850,910
COMCAST CORP.....	4.600	10/15/2038	2,623,854
COMCAST CORP.....	6.550	7/1/2039	718,639
COMCAST CORP.....	3.250	11/1/2039	2,030,141
COMCAST CORP.....	4.650	7/15/2042	1,202,779
COMCAST CORP.....	4.500	1/15/2043	293,047
COMCAST CORP.....	4.750	3/1/2044	881,861
COMCAST CORP.....	4.600	8/15/2045	1,199,728
COMCAST CORP.....	3.400	7/15/2046	1,332,492
COMCAST CORP.....	4.000	8/15/2047	994,158
COMCAST CORP.....	3.969	11/1/2047	1,151,548
COMCAST CORP.....	4.000	3/1/2048	698,081
COMCAST CORP.....	4.700	10/15/2048	3,152,469
COMCAST CORP.....	3.999	11/1/2049	1,733,313
COMCAST CORP.....	3.450	2/1/2050	2,310,181
COMCAST CORP.....	4.049	11/1/2052	1,347,983
COMCAST CORP.....	4.950	10/15/2058	2,610,302
COMERICA BANK.....	2.500	7/23/2024	606,989
COMERICA BANK.....	4.000	7/27/2025	427,187
COMERICA INC.....	4.000	2/1/2029	546,139
COMISION FEDERAL DE ELECT 144A.....	4.750	2/23/2027	295,403
COMISION FEDERAL DE ELECT 144A.....	5.750	2/14/2042	1,094,940
COMISION FEDERAL DE ELECT REGS.....	5.750	2/14/2042	2,938,051
COMMERCIAL METALS CO.....	4.875	5/15/2023	260,000
COMMERCIAL METALS CO.....	5.750	4/15/2026	261,250
COMMERCIAL METALS CO.....	5.375	7/15/2027	3,512,250
COMMONSPIRIT HEALTH.....	2.950	11/1/2022	560,426
COMMONSPIRIT HEALTH.....	2.760	10/1/2024	281,788
COMMONSPIRIT HEALTH.....	3.347	10/1/2029	657,084
COMMONSPIRIT HEALTH.....	4.350	11/1/2042	255,393
COMMONSPIRIT HEALTH.....	3.817	10/1/2049	370,555
COMMONSPIRIT HEALTH.....	4.187	10/1/2049	131,698
COMMONWEALTH BANK OF AUSTRALIA.....	2.550	3/15/2021	766,116
COMMONWEALTH EDISON CO.....	3.400	9/1/2021	102,177

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
COMMONWEALTH EDISON CO.....	2.550	6/15/2026	556,386
COMMONWEALTH EDISON CO.....	3.700	8/15/2028	547,521
COMMONWEALTH EDISON CO.....	5.900	3/15/2036	510,334
COMMONWEALTH EDISON CO.....	6.450	1/15/2038	329,308
COMMONWEALTH EDISON CO.....	3.800	10/1/2042	215,667
COMMONWEALTH EDISON CO.....	4.600	8/15/2043	297,975
COMMONWEALTH EDISON CO.....	4.700	1/15/2044	242,584
COMMONWEALTH EDISON CO.....	4.350	11/15/2045	350,544
COMMONWEALTH EDISON CO.....	3.650	6/15/2046	580,683
COMMONWEALTH EDISON CO.....	3.750	8/15/2047	538,216
COMMONWEALTH EDISON CO.....	4.000	3/1/2048	844,114
COMMONWEALTH EDISON CO.....	4.000	3/1/2049	201,739
COMMONWEALTH EDISON CO.....	3.200	11/15/2049	64,040
COMMSCOPE INC 144A.....	5.000	6/15/2021	56,028
COMMSCOPE INC 144A.....	5.500	3/1/2024	2,554,125
COMMSCOPE INC 144A.....	5.500	6/15/2024	759,390
COMMSCOPE INC 144A.....	6.000	3/1/2026	7,818,563
COMMSCOPE INC 144A.....	8.250	3/1/2027	4,231,050
COMMSCOPE TECHNOLOGIES LL 144A.....	6.000	6/15/2025	1,802,034
COMMSCOPE TECHNOLOGIES LL 144A.....	5.000	3/15/2027	470,000
COMPASS GROUP DIVERSIFIED 144A.....	8.000	5/1/2026	216,500
COMPASS MINERALS INTERNAT 144A.....	6.750	12/1/2027	318,750
COMSTOCK RESOURCES INC.....	9.750	8/15/2026	453,750
COMSTOCK RESOURCES INC 144A.....	7.500	5/15/2025	430,000
CONAGRA BRANDS INC.....	3.800	10/22/2021	206,290
CONAGRA BRANDS INC.....	3.200	1/25/2023	918,282
CONAGRA BRANDS INC.....	4.300	5/1/2024	1,076,142
CONAGRA BRANDS INC.....	4.600	11/1/2025	5,977,073
CONAGRA BRANDS INC.....	4.850	11/1/2028	3,265,957
CONAGRA BRANDS INC.....	8.250	9/15/2030	209,358
CONAGRA BRANDS INC.....	5.300	11/1/2038	771,884
CONAGRA BRANDS INC.....	5.400	11/1/2048	611,655
CONCHO RESOURCES INC.....	3.750	10/1/2027	778,799
CONCHO RESOURCES INC.....	4.300	8/15/2028	6,649,684
CONCHO RESOURCES INC.....	4.875	10/1/2047	678,168
CONCHO RESOURCES INC.....	4.850	8/15/2048	289,612
CONGOLESE INTERNATIONAL B REGS.....	VARIABLE RATE	6/30/2029	2,179,378
CONNECT FINCO SARL / CONN 144A.....	6.750	10/1/2026	1,395,150
CONNECTICUT LIGHT AND POWER CO.....	2.500	1/15/2023	506,805
CONNECTICUT LIGHT AND POWER CO.....	3.200	3/15/2027	578,284
CONNECTICUT LIGHT AND POWER CO.....	4.300	4/15/2044	235,990
CONNECTICUT LIGHT AND POWER CO.....	4.150	6/1/2045	231,050
CONNECTICUT LIGHT AND POWER CO.....	4.000	4/1/2048	805,955

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CONNECTICUT ST.....	5.850	3/15/2032	674,330
CONOCOPHILLIPS CO.....	4.950	3/15/2026	1,202,060
CONOCOPHILLIPS CO.....	6.950	4/15/2029	1,360,381
CONOCOPHILLIPS CO.....	5.900	10/15/2032	487,143
CONOCOPHILLIPS CO.....	5.900	5/15/2038	705,966
CONOCOPHILLIPS CO.....	6.500	2/1/2039	8,007,723
CONOCOPHILLIPS CO.....	4.300	11/15/2044	1,097,984
CONOCOPHILLIPS CO.....	5.950	3/15/2046	428,852
CONSOL ENERGY INC 144A.....	11.000	11/15/2025	6,176,130
CONSOLIDATED EDISON CO OF NEW.....	3.800	5/15/2028	431,475
CONSOLIDATED EDISON CO OF NEW.....	4.000	12/1/2028	556,131
CONSOLIDATED EDISON CO OF NEW.....	5.300	3/1/2035	154,776
CONSOLIDATED EDISON CO OF NEW.....	5.850	3/15/2036	260,354
CONSOLIDATED EDISON CO OF NEW.....	6.200	6/15/2036	148,499
CONSOLIDATED EDISON CO OF NEW.....	6.300	8/15/2037	165,302
CONSOLIDATED EDISON CO OF NEW.....	6.750	4/1/2038	1,025,826
CONSOLIDATED EDISON CO OF NEW.....	5.500	12/1/2039	484,770
CONSOLIDATED EDISON CO OF NEW.....	5.700	6/15/2040	263,820
CONSOLIDATED EDISON CO OF NEW.....	4.200	3/15/2042	725,375
CONSOLIDATED EDISON CO OF NEW.....	3.950	3/1/2043	433,554
CONSOLIDATED EDISON CO OF NEW.....	4.450	3/15/2044	697,640
CONSOLIDATED EDISON CO OF NEW.....	4.500	12/1/2045	352,296
CONSOLIDATED EDISON CO OF NEW.....	3.850	6/15/2046	431,162
CONSOLIDATED EDISON CO OF NEW.....	3.875	6/15/2047	543,947
CONSOLIDATED EDISON CO OF NEW.....	4.650	12/1/2048	121,670
CONSOLIDATED EDISON CO OF NEW.....	4.125	5/15/2049	284,650
CONSOLIDATED EDISON CO OF NEW.....	4.625	12/1/2054	726,890
CONSOLIDATED EDISON CO OF NEW.....	4.300	12/1/2056	448,070
CONSOLIDATED EDISON CO OF NEW.....	4.000	11/15/2057	372,568
CONSOLIDATED EDISON CO OF NEW.....	4.500	5/15/2058	290,058
CONSOLIDATED EDISON CO OF NEW.....	3.700	11/15/2059	310,576
CONSOLIDATED EDISON INC.....	2.000	5/15/2021	500,533
CONSTELLATION BRANDS INC.....	2.700	5/9/2022	96,185
CONSTELLATION BRANDS INC.....	2.650	11/7/2022	507,365
CONSTELLATION BRANDS INC.....	3.200	2/15/2023	513,356
CONSTELLATION BRANDS INC.....	4.250	5/1/2023	1,593,612
CONSTELLATION BRANDS INC.....	4.400	11/15/2025	273,253
CONSTELLATION BRANDS INC.....	3.700	12/6/2026	531,132
CONSTELLATION BRANDS INC.....	3.500	5/9/2027	522,172
CONSTELLATION BRANDS INC.....	3.600	2/15/2028	526,402
CONSTELLATION BRANDS INC.....	4.650	11/15/2028	196,824
CONSTELLATION BRANDS INC.....	3.150	8/1/2029	303,872
CONSTELLATION BRANDS INC.....	4.500	5/9/2047	274,122

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CONSTELLATION BRANDS INC.....	5.250	11/15/2048	835,489
CONSTELLIUM SE 144A.....	6.625	3/1/2025	518,800
CONSTELLIUM SE 144A.....	5.875	2/15/2026	264,375
CONSTRUCTION SUPPLY ACQUISITIO.....	11.750	4/1/2026	9,038,938
CONSUMERS ENERGY CO.....	2.850	5/15/2022	357,359
CONSUMERS ENERGY CO.....	3.375	8/15/2023	130,653
CONSUMERS ENERGY CO.....	3.800	11/15/2028	385,511
CONSUMERS ENERGY CO.....	3.950	5/15/2043	167,500
CONSUMERS ENERGY CO.....	3.250	8/15/2046	251,932
CONSUMERS ENERGY CO.....	3.950	7/15/2047	451,557
CONSUMERS ENERGY CO.....	4.050	5/15/2048	575,985
CONSUMERS ENERGY CO.....	4.350	4/15/2049	302,108
CONSUMERS ENERGY CO.....	3.750	2/15/2050	275,121
CONSUMERS ENERGY CO.....	3.100	8/15/2050	323,042
CONTINENTAL AIRLINES 2012-2 CL.....	4.000	4/29/2026	1,104,980
CONTINENTAL RESOURCES INC/OK.....	5.000	9/15/2022	375,864
CONTINENTAL RESOURCES INC/OK.....	4.500	4/15/2023	1,047,869
CONTINENTAL RESOURCES INC/OK.....	4.375	1/15/2028	531,871
CONTINENTAL RESOURCES INC/OK.....	4.900	6/1/2044	531,884
COOK CNTY IL.....	6.229	11/15/2034	260,400
COOKE OMEGA INVESTMENTS I 144A.....	8.500	12/15/2022	151,125
COOPERATIEVE RABOBANK UA.....	4.500	1/11/2021	358,996
COOPERATIEVE RABOBANK UA.....	3.875	2/8/2022	1,818,489
COOPERATIEVE RABOBANK UA.....	3.950	11/9/2022	1,306,543
COOPERATIEVE RABOBANK UA.....	4.625	12/1/2023	1,626,380
COOPERATIEVE RABOBANK UA.....	4.375	8/4/2025	1,086,674
COOPERATIEVE RABOBANK UA.....	3.750	7/21/2026	1,043,719
COOPERATIEVE RABOBANK UA.....	5.250	5/24/2041	1,573,205
COOPERATIEVE RABOBANK UA.....	5.750	12/1/2043	695,005
COOPERATIEVE RABOBANK UA.....	5.250	8/4/2045	1,261,256
COOPERATIEVE RABOBANK UA/NY.....	2.500	1/19/2021	2,354,766
COOPERATIEVE RABOBANK UA/NY.....	3.125	4/26/2021	675,460
COOPERATIEVE RABOBANK UA/NY.....	2.750	1/10/2023	1,017,776
COOPER-STANDARD AUTOMOTIV 144A.....	5.625	11/15/2026	235,625
CORECIVIC INC.....	5.000	10/15/2022	502,500
CORECIVIC INC.....	4.750	10/15/2027	216,250
CORNERSTONE CHEMICAL CO 144A.....	6.750	8/15/2024	232,500
CORNING INC.....	2.900	5/15/2022	1,280,607
CORNING INC.....	4.700	3/15/2037	257,905
CORNING INC.....	5.750	8/15/2040	215,839
CORNING INC.....	4.750	3/15/2042	341,676
CORNING INC.....	5.350	11/15/2048	2,381,506
CORNING INC.....	3.900	11/15/2049	3,146,167

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CORNING INC.....	4.375	11/15/2057	768,317
CORNING INC.....	5.850	11/15/2068	179,236
CORNING INC.....	5.450	11/15/2079	552,624
CORP ANDINA DE FOMENTO.....	4.375	6/15/2022	1,905,507
CORP NACIONAL DEL COBRE D REGS.....	4.250	7/17/2042	1,947,744
CORP NACIONAL DEL COBRE D REGS.....	5.625	10/18/2043	1,404,849
CORP NACIONAL DEL COBRE D REGS.....	4.875	11/4/2044	1,993,652
CORPORATE OFFICE PROPERTIES LP.....	3.700	6/15/2021	253,703
CORPORATE OFFICE PROPERTIES LP.....	3.600	5/15/2023	2,084,886
CORPORATE OFFICE PROPERTIES LP.....	5.000	7/1/2025	454,558
COSTA RICA GOVERNMENT INT 144A.....	4.375	4/30/2025	541,643
COSTA RICA GOVERNMENT INT 144A.....	6.125	2/19/2031	840,363
COSTA RICA GOVERNMENT INT 144A.....	7.000	4/4/2044	1,991,330
COSTA RICA GOVERNMENT INT REGS.....	4.250	1/26/2023	3,688,350
COSTA RICA GOVERNMENT INT REGS.....	5.625	4/30/2043	1,006,338
COSTA RICA GOVERNMENT INT REGS.....	7.000	4/4/2044	3,264,855
COSTA RICA GOVERNMENT INT REGS.....	7.158	3/12/2045	473,925
COSTCO WHOLESALE CORP.....	2.150	5/18/2021	502,669
COSTCO WHOLESALE CORP.....	2.250	2/15/2022	424,513
COSTCO WHOLESALE CORP.....	2.300	5/18/2022	505,890
COSTCO WHOLESALE CORP.....	2.750	5/18/2024	1,033,877
COSTCO WHOLESALE CORP.....	3.000	5/18/2027	527,941
COTT HOLDINGS INC 144A.....	5.500	4/1/2025	522,500
COTY INC 144A.....	6.500	4/15/2026	368,375
COUNCIL OF EUROPE DEVELOPMENT.....	2.625	2/13/2023	1,028,622
COUNCIL OF EUROPE DEVELOPMENT.....	2.500	2/27/2024	1,029,487
COUNTRY GARDEN HOLDINGS C REGS.....	8.000	1/27/2024	936,034
COVANTA HOLDING CORP.....	5.875	7/1/2025	263,750
COVANTA HOLDING CORP.....	6.000	1/1/2027	263,750
COVIDIEN INTERNATIONAL FINANCE.....	3.200	6/15/2022	512,967
COX COMMUNICATIONS INC 144A.....	3.250	12/15/2022	4,989,244
COX COMMUNICATIONS INC 144A.....	2.950	6/30/2023	7,638,931
COX COMMUNICATIONS INC 144A.....	3.500	8/15/2027	2,217,268
CRANE CO.....	4.450	12/15/2023	214,065
CRANE CO.....	4.200	3/15/2048	120,429
CREDIT ACCEPTANCE CORP 144A.....	5.125	12/31/2024	155,769
CREDIT ACCEPTANCE CORP 144A.....	6.625	3/15/2026	248,688
CREDIT SUISSE AG/NEW YORK NY.....	3.000	10/29/2021	1,055,890
CREDIT SUISSE AG/NEW YORK NY.....	2.100	11/12/2021	958,806
CREDIT SUISSE AG/NEW YORK NY.....	3.625	9/9/2024	1,593,698
CREDIT SUISSE GROUP AG 144A.....	VARIABLE RATE	6/12/2024	6,347,100
CREDIT SUISSE GROUP FUNDING GU.....	3.125	12/10/2020	1,008,957
CREDIT SUISSE GROUP FUNDING GU.....	3.450	4/16/2021	767,775

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CREDIT SUISSE GROUP FUNDING GU.....	3.800	9/15/2022	2,201,408
CREDIT SUISSE GROUP FUNDING GU.....	3.800	6/9/2023	942,598
CREDIT SUISSE GROUP FUNDING GU.....	3.750	3/26/2025	1,059,933
CREDIT SUISSE GROUP FUNDING GU.....	4.550	4/17/2026	7,549,891
CREDIT SUISSE GROUP FUNDING GU.....	4.875	5/15/2045	1,262,931
CREDIT SUISSE USA INC.....	7.125	7/15/2032	984,061
CRESTWOOD MIDSTREAM PARTN 144A.....	5.625	5/1/2027	364,950
CRESTWOOD MIDSTREAM PARTNERS L.....	5.750	4/1/2025	766,875
CRH AMERICA INC 144A.....	3.875	5/18/2025	2,991,996
CROWN AMERICAS LLC / CROWN AME.....	4.500	1/15/2023	735,875
CROWN AMERICAS LLC / CROWN AME.....	4.750	2/1/2026	792,188
CROWN AMERICAS LLC / CROWN AME.....	4.250	9/30/2026	524,375
CROWN CASTLE INTERNATIONAL COR.....	3.400	2/15/2021	1,171,481
CROWN CASTLE INTERNATIONAL COR.....	2.250	9/1/2021	85,252
CROWN CASTLE INTERNATIONAL COR.....	5.250	1/15/2023	543,316
CROWN CASTLE INTERNATIONAL COR.....	3.150	7/15/2023	334,079
CROWN CASTLE INTERNATIONAL COR.....	3.200	9/1/2024	839,314
CROWN CASTLE INTERNATIONAL COR.....	4.450	2/15/2026	448,564
CROWN CASTLE INTERNATIONAL COR.....	3.700	6/15/2026	1,105,222
CROWN CASTLE INTERNATIONAL COR.....	4.000	3/1/2027	539,075
CROWN CASTLE INTERNATIONAL COR.....	3.650	9/1/2027	1,059,043
CROWN CASTLE INTERNATIONAL COR.....	3.800	2/15/2028	314,634
CROWN CASTLE INTERNATIONAL COR.....	4.300	2/15/2029	1,108,810
CROWN CASTLE INTERNATIONAL COR.....	3.100	11/15/2029	263,540
CROWN CASTLE INTERNATIONAL COR.....	4.750	5/15/2047	264,201
CROWN CASTLE INTERNATIONAL COR.....	5.200	2/15/2049	617,689
CROWN CASTLE INTERNATIONAL COR.....	4.000	11/15/2049	62,550
CROWN CORK & SEAL CO INC.....	7.375	12/15/2026	178,125
CROWNROCK LP / CROWNROCK 144A.....	5.625	10/15/2025	765,000
CSC HOLDINGS LLC.....	6.750	11/15/2021	1,076,250
CSC HOLDINGS LLC.....	5.875	9/15/2022	7,267,738
CSC HOLDINGS LLC.....	5.250	6/1/2024	1,077,500
CSC HOLDINGS LLC 144A.....	6.625	10/15/2025	6,052,738
CSC HOLDINGS LLC 144A.....	10.875	10/15/2025	1,117,500
CSC HOLDINGS LLC 144A.....	5.500	5/15/2026	8,231,704
CSC HOLDINGS LLC 144A.....	5.500	4/15/2027	966,465
CSC HOLDINGS LLC 144A.....	5.375	2/1/2028	1,066,250
CSC HOLDINGS LLC 144A.....	7.500	4/1/2028	847,500
CSC HOLDINGS LLC 144A.....	6.500	2/1/2029	1,115,000
CSC HOLDINGS LLC 144A.....	5.750	1/15/2030	16,044,525
CSI COMPRESSCO LP / CSI C 144A.....	7.500	4/1/2025	245,625
CSX CORP.....	3.700	11/1/2023	3,968,870
CSX CORP.....	3.400	8/1/2024	423,014



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

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<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CSX CORP.....	3.350	11/1/2025	318,366
CSX CORP.....	2.600	11/1/2026	711,461
CSX CORP.....	3.250	6/1/2027	12,912,107
CSX CORP.....	3.800	3/1/2028	11,556,605
CSX CORP.....	4.250	3/15/2029	715,914
CSX CORP.....	2.400	2/15/2030	293,276
CSX CORP.....	6.150	5/1/2037	8,273,400
CSX CORP.....	6.220	4/30/2040	939,140
CSX CORP.....	5.500	4/15/2041	377,656
CSX CORP.....	4.750	5/30/2042	352,435
CSX CORP.....	4.400	3/1/2043	281,386
CSX CORP.....	4.100	3/15/2044	437,690
CSX CORP.....	3.800	11/1/2046	5,779,456
CSX CORP.....	4.300	3/1/2048	853,166
CSX CORP.....	4.750	11/15/2048	471,698
CSX CORP.....	4.500	3/15/2049	292,775
CSX CORP.....	3.350	9/15/2049	553,453
CSX CORP.....	3.950	5/1/2050	323,212
CSX CORP.....	4.500	8/1/2054	402,495
CSX CORP.....	4.250	11/1/2066	489,854
CSX CORP.....	4.650	3/1/2068	286,102
CTR PARTNERSHIP LP / CARETRUST.....	5.250	6/1/2025	156,000
CUBESMART LP.....	4.800	7/15/2022	272,270
CUBESMART LP.....	4.375	12/15/2023	331,364
CUBESMART LP.....	4.000	11/15/2025	788,473
CUMMINS INC.....	3.650	10/1/2023	424,799
CUMMINS INC.....	4.875	10/1/2043	309,336
CUMULUS MEDIA NEW HOLDING 144A.....	6.750	7/1/2026	321,375
CURO GROUP HOLDINGS CORP 144A.....	8.250	9/1/2025	351,992
CVR PARTNERS LP / CVR NIT 144A.....	9.250	6/15/2023	522,290
CVR REFINING LLC / COFFEYVILLE.....	6.500	11/1/2022	253,125
CVS HEALTH CORP.....	2.800	7/20/2020	300,855
CVS HEALTH CORP.....	3.350	3/9/2021	1,165,255
CVS HEALTH CORP.....	2.125	6/1/2021	1,327,181
CVS HEALTH CORP.....	3.500	7/20/2022	743,505
CVS HEALTH CORP.....	2.750	12/1/2022	2,787,721
CVS HEALTH CORP.....	4.750	12/1/2022	798,484
CVS HEALTH CORP.....	3.700	3/9/2023	4,643,677
CVS HEALTH CORP.....	4.000	12/5/2023	2,224,325
CVS HEALTH CORP.....	3.375	8/12/2024	3,541,106
CVS HEALTH CORP.....	2.625	8/15/2024	4,249,619
CVS HEALTH CORP.....	4.100	3/25/2025	12,399,821
CVS HEALTH CORP.....	3.875	7/20/2025	2,360,487

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**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
CVS HEALTH CORP.....	2.875	6/1/2026	1,014,315
CVS HEALTH CORP.....	3.000	8/15/2026	2,776,424
CVS HEALTH CORP.....	4.300	3/25/2028	31,864,752
CVS HEALTH CORP.....	3.250	8/15/2029	3,055,317
CVS HEALTH CORP.....	4.875	7/20/2035	6,178,298
CVS HEALTH CORP.....	4.780	3/25/2038	10,882,815
CVS HEALTH CORP.....	5.300	12/5/2043	330,567
CVS HEALTH CORP.....	5.125	7/20/2045	3,086,671
CVS HEALTH CORP.....	5.050	3/25/2048	6,020,232
CYRUSONE LP / CYRUSONE FINANCE.....	2.900	11/15/2024	311,515
CYRUSONE LP / CYRUSONE FINANCE.....	3.450	11/15/2029	502,295
DAIMLER FINANCE NORTH AME 144A.....	2.200	5/5/2020	4,502,250
DAIMLER FINANCE NORTH AME 144A.....	2.450	5/18/2020	1,001,320
DAIMLER FINANCE NORTH AME 144A.....	3.000	2/22/2021	3,029,520
DAIMLER FINANCE NORTH AME 144A.....	3.400	2/22/2022	3,073,920
DAIMLER FINANCE NORTH AME 144A.....	3.350	2/22/2023	5,142,300
DAIMLER FINANCE NORTH AMERICA.....	8.500	1/18/2031	1,450,524
DALLAS CNTY TX HOSP DIST.....	5.621	8/15/2044	266,330
DALLAS TX AREA RAPID TRANSIT S.....	5.999	12/1/2044	428,139
DALLAS TX AREA RAPID TRANSIT S.....	5.022	12/1/2048	464,314
DALLAS TX CONVENTION CENTER HO.....	7.088	1/1/2042	345,440
DALLAS TX INDEP SCH DIST.....	6.450	2/15/2035	315,342
DALLAS-FORT WORTH TX INTERNATI.....	3.144	11/1/2045	99,334
DANA FINANCING LUXEMBOURG 144A.....	5.750	4/15/2025	261,250
DANA FINANCING LUXEMBOURG 144A.....	6.500	6/1/2026	320,625
DANA INC.....	5.500	12/15/2024	513,960
DANA INC.....	5.375	11/15/2027	190,550
DANAHER CORP.....	4.375	9/15/2045	293,972
DARDEN RESTAURANTS INC.....	3.850	5/1/2027	194,198
DARDEN RESTAURANTS INC.....	4.550	2/15/2048	121,870
DARLING INGREDIENTS INC 144A.....	5.250	4/15/2027	319,125
DAVITA INC.....	5.125	7/15/2024	1,025,000
DAVITA INC.....	5.000	5/1/2025	1,028,750
DAYTON POWER & LIGHT CO/T 144A.....	3.950	6/15/2049	250,727
DCP MIDSTREAM LP.....	VARIABLE RATE	12/31/2049	470,000
DCP MIDSTREAM OPERATING L 144A.....	4.750	9/30/2021	256,875
DCP MIDSTREAM OPERATING L 144A.....	6.750	9/15/2037	262,500
DCP MIDSTREAM OPERATING L 144A.....	VARIABLE RATE	5/21/2043	279,000
DCP MIDSTREAM OPERATING LP.....	4.950	4/1/2022	207,500
DCP MIDSTREAM OPERATING LP.....	3.875	3/15/2023	511,250
DCP MIDSTREAM OPERATING LP.....	5.375	7/15/2025	815,625
DCP MIDSTREAM OPERATING LP.....	5.125	5/15/2029	378,688
DCP MIDSTREAM OPERATING LP.....	8.125	8/16/2030	612,500

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<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
DCP MIDSTREAM OPERATING LP.....	5.600	4/1/2044	145,125
DEERE & CO.....	2.600	6/8/2022	254,214
DEERE & CO.....	7.125	3/3/2031	148,221
DEERE & CO.....	3.900	6/9/2042	563,576
DEERE & CO.....	2.875	9/7/2049	473,405
DELHI INTERNATIONAL AIRPO 144A.....	6.125	10/31/2026	1,601,370
DELHI INTERNATIONAL AIRPO 144A.....	6.450	6/4/2029	470,650
DELL INC.....	4.625	4/1/2021	256,875
DELL INC.....	7.100	4/15/2028	119,250
DELL INC.....	6.500	4/15/2038	694,454
DELL INTERNATIONAL LLC / 144A.....	4.420	6/15/2021	2,984,307
DELL INTERNATIONAL LLC / 144A.....	5.875	6/15/2021	670,316
DELL INTERNATIONAL LLC / 144A.....	5.450	6/15/2023	3,145,985
DELL INTERNATIONAL LLC / 144A.....	7.125	6/15/2024	1,055,000
DELL INTERNATIONAL LLC / 144A.....	6.020	6/15/2026	11,920,677
DELL INTERNATIONAL LLC / 144A.....	4.900	10/1/2026	990,768
DELL INTERNATIONAL LLC / 144A.....	5.300	10/1/2029	1,125,957
DELL INTERNATIONAL LLC / 144A.....	8.100	7/15/2036	1,510,613
DELL INTERNATIONAL LLC / 144A.....	8.350	7/15/2046	1,786,360
DELMARVA POWER & LIGHT CO.....	3.500	11/15/2023	471,776
DELPHI TECHNOLOGIES PLC 144A.....	5.000	10/1/2025	2,169,125
DELTA AIR LINES 2007-1 CLASS A.....	6.821	2/10/2024	246,846
DELTA AIR LINES 2019-1 CLASS A.....	3.204	10/25/2025	170,650
DELTA AIR LINES INC.....	2.600	12/4/2020	240,528
DELTA AIR LINES INC.....	3.400	4/19/2021	228,011
DELTA AIR LINES INC.....	3.625	3/15/2022	912,071
DELTA AIR LINES INC.....	3.800	4/19/2023	389,236
DELTA AIR LINES INC.....	2.900	10/28/2024	251,034
DELTA AIR LINES INC.....	4.375	4/19/2028	527,418
DELTA AIR LINES INC.....	3.750	10/28/2029	548,475
DENBURY RESOURCES INC 144A.....	9.000	5/15/2021	483,750
DENBURY RESOURCES INC 144A.....	9.250	3/31/2022	282,750
DENBURY RESOURCES INC 144A.....	7.750	2/15/2024	221,250
DEUTSCHE BANK AG.....	3.125	1/13/2021	1,005,117
DEUTSCHE BANK AG.....	3.375	5/12/2021	909,313
DEUTSCHE BANK AG.....	4.500	4/1/2025	1,491,810
DEUTSCHE BANK AG.....	4.100	1/13/2026	508,881
DEUTSCHE BANK AG.....	VARIABLE RATE	5/24/2028	958,060
DEUTSCHE BANK AG/LONDON.....	3.700	5/30/2024	860,769
DEUTSCHE BANK AG/NEW YORK NY.....	3.150	1/22/2021	1,003,895
DEUTSCHE BANK AG/NEW YORK NY.....	5.000	2/14/2022	1,984,319
DEUTSCHE BANK AG/NEW YORK NY.....	3.300	11/16/2022	1,515,476
DEUTSCHE BANK AG/NEW YORK NY.....	3.950	2/27/2023	513,115

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DEUTSCHE BANK AG/NEW YORK NY.....	VARIABLE RATE	11/26/2025	918,258
DEUTSCHE BANK AG/NEW YORK NY.....	VARIABLE RATE	12/1/2032	471,250
DEUTSCHE BUNDESREPUBLIK I REGS.....	0.100	4/15/2023	7,905,459
DEUTSCHE BUNDESREPUBLIK I REGS.....	0.100	4/15/2026	2,583,814
DEUTSCHE TELEKOM INTERNATIONAL.....	STEPPED RATE	6/15/2030	3,395,017
DEUTSCHE TELEKOM INTERNATIONAL.....	9.250	6/1/2032	493,060
DEVELOPMENT BANK OF MONGO 144A.....	7.250	10/23/2023	518,641
DEVELOPMENT BANK OF THE R 144A.....	6.750	5/2/2024	2,520,738
DEVELOPMENT BANK OF THE R REGS.....	6.750	5/2/2024	399,950
DEVON ENERGY CORP.....	5.850	12/15/2025	480,285
DEVON ENERGY CORP.....	7.875	9/30/2031	692,178
DEVON ENERGY CORP.....	5.600	7/15/2041	1,523,822
DEVON ENERGY CORP.....	4.750	5/15/2042	335,018
DEVON ENERGY CORP.....	5.000	6/15/2045	233,568
DH EUROPE FINANCE II SARL.....	2.050	11/15/2022	165,351
DH EUROPE FINANCE II SARL.....	2.200	11/15/2024	100,199
DH EUROPE FINANCE II SARL.....	2.600	11/15/2029	793,572
DH EUROPE FINANCE II SARL.....	3.250	11/15/2039	607,392
DH EUROPE FINANCE II SARL.....	3.400	11/15/2049	589,474
DIAGEO CAPITAL PLC.....	2.625	4/29/2023	357,406
DIAGEO CAPITAL PLC.....	3.500	9/18/2023	524,908
DIAGEO CAPITAL PLC.....	3.875	5/18/2028	550,001
DIAGEO CAPITAL PLC.....	2.375	10/24/2029	493,013
DIAGEO CAPITAL PLC.....	5.875	9/30/2036	428,556
DIAGEO CAPITAL PLC.....	3.875	4/29/2043	417,965
DIAGEO INVESTMENT CORP.....	2.875	5/11/2022	1,021,203
DIAGEO INVESTMENT CORP.....	7.450	4/15/2035	332,329
DIAGEO INVESTMENT CORP.....	4.250	5/11/2042	578,744
DIAMOND RESORTS INTERNATI 144A.....	7.750	9/1/2023	359,996
DIAMOND SPORTS GROUP LLC 144A.....	5.375	8/15/2026	6,205,859
DIAMOND SPORTS GROUP LLC 144A.....	6.625	8/15/2027	3,928,900
DIAMONDBACK ENERGY INC.....	2.875	12/1/2024	278,207
DIAMONDBACK ENERGY INC.....	5.375	5/31/2025	4,201,837
DIAMONDBACK ENERGY INC.....	3.250	12/1/2026	273,124
DIAMONDBACK ENERGY INC.....	3.500	12/1/2029	509,192
DIGICEL GROUP ONE LTD 144A.....	8.250	12/30/2022	421,470
DIGICEL GROUP ONE LTD REGS.....	8.250	12/30/2022	315,545
DIGICEL GROUP TWO LTD 144A.....	8.250	9/30/2022	171,360
DIGICEL GROUP TWO LTD REGS.....	8.250	9/30/2022	128,160
DIGICEL LTD 144A.....	6.000	4/15/2021	1,792,463
DIGITAL REALTY TRUST LP.....	3.950	7/1/2022	416,939
DIGITAL REALTY TRUST LP.....	3.625	10/1/2022	310,155
DIGITAL REALTY TRUST LP.....	4.750	10/1/2025	555,821

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DIGITAL REALTY TRUST LP.....	3.700	8/15/2027	1,062,488
DIGITAL REALTY TRUST LP.....	4.450	7/15/2028	553,106
DIGITAL REALTY TRUST LP.....	3.600	7/1/2029	522,429
DIGNITY HEALTH.....	4.500	11/1/2042	206,481
DISCOVER BANK.....	3.200	8/9/2021	661,447
DISCOVER BANK.....	3.350	2/6/2023	618,197
DISCOVER BANK.....	4.200	8/8/2023	903,982
DISCOVER BANK.....	2.450	9/12/2024	499,385
DISCOVER BANK.....	3.450	7/27/2026	1,040,691
DISCOVER BANK.....	4.650	9/13/2028	846,503
DISCOVER CARD EXECUTION A7 A7.....	VARIABLE RATE	4/15/2025	5,000,250
DISCOVER FINANCIAL SERVICES.....	5.200	4/27/2022	346,607
DISCOVER FINANCIAL SERVICES.....	3.850	11/21/2022	600,914
DISCOVER FINANCIAL SERVICES.....	3.950	11/6/2024	531,602
DISCOVER FINANCIAL SERVICES.....	3.750	3/4/2025	153,566
DISCOVER FINANCIAL SERVICES.....	4.500	1/30/2026	546,487
DISCOVER FINANCIAL SERVICES.....	4.100	2/9/2027	538,908
DISCOVERY COMMUNICATIONS LLC.....	4.375	6/15/2021	206,506
DISCOVERY COMMUNICATIONS LLC.....	3.300	5/15/2022	410,238
DISCOVERY COMMUNICATIONS LLC.....	3.500	6/15/2022	514,638
DISCOVERY COMMUNICATIONS LLC.....	2.950	3/20/2023	306,084
DISCOVERY COMMUNICATIONS LLC.....	3.250	4/1/2023	77,057
DISCOVERY COMMUNICATIONS LLC.....	3.800	3/13/2024	115,943
DISCOVERY COMMUNICATIONS LLC.....	3.900	11/15/2024	530,327
DISCOVERY COMMUNICATIONS LLC.....	3.450	3/15/2025	224,389
DISCOVERY COMMUNICATIONS LLC.....	3.950	6/15/2025	534,837
DISCOVERY COMMUNICATIONS LLC.....	4.900	3/11/2026	14,728,526
DISCOVERY COMMUNICATIONS LLC.....	3.950	3/20/2028	7,771,817
DISCOVERY COMMUNICATIONS LLC.....	4.125	5/15/2029	345,573
DISCOVERY COMMUNICATIONS LLC.....	5.000	9/20/2037	10,765,835
DISCOVERY COMMUNICATIONS LLC.....	6.350	6/1/2040	7,215,073
DISCOVERY COMMUNICATIONS LLC.....	4.950	5/15/2042	443,359
DISCOVERY COMMUNICATIONS LLC.....	4.875	4/1/2043	548,964
DISCOVERY COMMUNICATIONS LLC.....	5.200	9/20/2047	757,632
DISCOVERY COMMUNICATIONS LLC.....	5.300	5/15/2049	876,728
DISH DBS CORP.....	6.750	6/1/2021	1,052,450
DISH DBS CORP.....	5.875	7/15/2022	1,590,000
DISH DBS CORP.....	5.000	3/15/2023	1,025,850
DISH DBS CORP.....	5.875	11/15/2024	1,430,632
DISH DBS CORP.....	7.750	7/1/2026	12,130,016
DIST OF COLUMBIA INCOME TAX SE.....	5.591	12/1/2034	617,845
DIVERSIFIED HEALTHCARE TRUST.....	6.750	4/15/2020	93,332
DIVERSIFIED HEALTHCARE TRUST.....	6.750	12/15/2021	1,038,176

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
DIVERSIFIED HEALTHCARE TRUST.....	4.750	2/15/2028	984,292
DKT FINANCE APS 144A.....	9.375	6/17/2023	265,988
DOLLAR GENERAL CORP.....	3.250	4/15/2023	516,896
DOLLAR GENERAL CORP.....	4.150	11/1/2025	544,533
DOLLAR GENERAL CORP.....	3.875	4/15/2027	9,122,256
DOLLAR GENERAL CORP.....	4.125	5/1/2028	550,476
DOLLAR TREE INC.....	3.700	5/15/2023	911,914
DOLLAR TREE INC.....	4.000	5/15/2025	534,651
DOLLAR TREE INC.....	4.200	5/15/2028	1,074,168
DOMINICAN REPUBLIC INTERN 144A.....	5.875	4/18/2024	1,308,462
DOMINICAN REPUBLIC INTERN 144A.....	5.500	1/27/2025	1,722,016
DOMINICAN REPUBLIC INTERN 144A.....	6.000	7/19/2028	983,465
DOMINICAN REPUBLIC INTERN 144A.....	7.450	4/30/2044	3,075,938
DOMINICAN REPUBLIC INTERN 144A.....	6.850	1/27/2045	570,625
DOMINICAN REPUBLIC INTERN REGS.....	5.875	4/18/2024	4,720,117
DOMINICAN REPUBLIC INTERN REGS.....	5.500	1/27/2025	3,437,574
DOMINICAN REPUBLIC INTERN REGS.....	8.625	4/20/2027	1,456,500
DOMINICAN REPUBLIC INTERN REGS.....	7.450	4/30/2044	7,321,938
DOMINICAN REPUBLIC INTERN REGS.....	6.850	1/27/2045	1,692,474
DOMINION ENERGY GAS HOLDINGS L.....	3.550	11/1/2023	519,839
DOMINION ENERGY GAS HOLDINGS L.....	2.500	11/15/2024	201,182
DOMINION ENERGY GAS HOLDINGS L.....	3.600	12/15/2024	420,326
DOMINION ENERGY GAS HOLDINGS L.....	3.000	11/15/2029	398,847
DOMINION ENERGY GAS HOLDINGS L.....	4.800	11/1/2043	397,863
DOMINION ENERGY GAS HOLDINGS L.....	4.600	12/15/2044	222,782
DOMINION ENERGY INC.....	VARIABLE RATE	4/1/2021	1,841,843
DOMINION ENERGY INC.....	2.000	8/15/2021	389,802
DOMINION ENERGY INC.....	2.750	1/15/2022	506,974
DOMINION ENERGY INC.....	VARIABLE RATE	8/15/2024	767,507
DOMINION ENERGY INC.....	3.900	10/1/2025	537,900
DOMINION ENERGY INC.....	2.850	8/15/2026	505,608
DOMINION ENERGY INC.....	4.250	6/1/2028	332,098
DOMINION ENERGY INC.....	6.300	3/15/2033	312,882
DOMINION ENERGY INC.....	5.250	8/1/2033	675,647
DOMINION ENERGY INC.....	5.950	6/15/2035	452,023
DOMINION ENERGY INC.....	7.000	6/15/2038	249,647
DOMINION ENERGY INC.....	4.900	8/1/2041	294,415
DOMINION ENERGY INC.....	4.050	9/15/2042	262,797
DOMINION ENERGY INC.....	4.700	12/1/2044	406,564
DOMINION ENERGY INC.....	4.600	3/15/2049	348,088
DOMINION ENERGY INC.....	VARIABLE RATE	10/1/2054	6,349,495
DOMINION ENERGY SOUTH CAROLINA.....	6.625	2/1/2032	127,459
DOMINION ENERGY SOUTH CAROLINA.....	5.300	5/15/2033	9,567,333

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
DOMINION ENERGY SOUTH CAROLINA.....	6.050	1/15/2038	549,691
DOMINION ENERGY SOUTH CAROLINA.....	5.450	2/1/2041	453,569
DOMINION ENERGY SOUTH CAROLINA.....	4.600	6/15/2043	297,558
DOMINION ENERGY SOUTH CAROLINA.....	5.100	6/1/2065	325,149
DOMTAR CORP.....	4.400	4/1/2022	258,890
DONNELLEY FINANCIAL SOLUTIONS.....	8.250	10/15/2024	153,375
DOVER CORP.....	3.150	11/15/2025	520,116
DOVER CORP.....	5.375	10/15/2035	83,779
DOVER CORP.....	5.375	3/1/2041	305,023
DOW CHEMICAL CO/THE.....	3.000	11/15/2022	1,023,086
DOW CHEMICAL CO/THE.....	3.150	5/15/2024	309,616
DOW CHEMICAL CO/THE.....	3.500	10/1/2024	1,050,042
DOW CHEMICAL CO/THE.....	4.550	11/30/2025	270,152
DOW CHEMICAL CO/THE.....	3.625	5/15/2026	13,672,684
DOW CHEMICAL CO/THE.....	4.800	11/30/2028	1,715,438
DOW CHEMICAL CO/THE.....	7.375	11/1/2029	13,609,009
DOW CHEMICAL CO/THE.....	4.250	10/1/2034	827,947
DOW CHEMICAL CO/THE.....	9.400	5/15/2039	4,214,594
DOW CHEMICAL CO/THE.....	5.250	11/15/2041	467,988
DOW CHEMICAL CO/THE.....	4.375	11/15/2042	642,538
DOW CHEMICAL CO/THE.....	5.550	11/30/2048	2,126,990
DOW CHEMICAL CO/THE.....	4.800	5/15/2049	1,155,218
DOWNSTREAM DEVELOPMENT AU 144A.....	10.500	2/15/2023	157,500
DPL INC.....	7.250	10/15/2021	262,500
DPL INC 144A.....	4.350	4/15/2029	723,728
DR HORTON INC.....	2.550	12/1/2020	502,101
DR HORTON INC.....	5.750	8/15/2023	1,106,114
DRAX FINCO PLC 144A.....	6.625	11/1/2025	265,625
DRIVE AUTO RECEIVABL AA C 144A.....	2.980	1/18/2022	252,897
DRIVE AUTO RECEIVABLES T 2 A2B.....	VARIABLE RATE	3/15/2022	2,332,949
DT AUTO OWNER TRUST 1A A 144A.....	3.080	9/15/2022	3,273,385
DT AUTO OWNER TRUST 1A C 144A.....	3.610	11/15/2024	3,559,150
DT AUTO OWNER TRUST 1A D 144A.....	4.660	12/15/2022	3,226,871
DT AUTO OWNER TRUST 2A A 144A.....	2.850	9/15/2022	1,514,734
DT AUTO OWNER TRUST 2A C 144A.....	3.180	2/18/2025	2,530,875
DT AUTO OWNER TRUST 3A C 144A.....	3.790	7/15/2024	508,005
DT AUTO OWNER TRUST 3A D 144A.....	4.190	7/15/2024	8,746,245
DT AUTO OWNER TRUST 4A D 144A.....	3.470	7/17/2023	17,615,843
DTE ELECTRIC CO.....	4.300	7/1/2044	232,577
DTE ELECTRIC CO.....	3.700	3/15/2045	232,599
DTE ELECTRIC CO.....	3.700	6/1/2046	179,017
DTE ELECTRIC CO.....	3.750	8/15/2047	438,272
DTE ELECTRIC CO.....	4.050	5/15/2048	115,966

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
DTE ELECTRIC CO.....	3.950	3/1/2049	857,687
DTE ENERGY CO.....	2.600	6/15/2022	75,671
DTE ENERGY CO.....	3.300	6/15/2022	307,195
DTE ENERGY CO.....	3.850	12/1/2023	209,846
DTE ENERGY CO.....	3.500	6/1/2024	520,163
DTE ENERGY CO.....	VARIABLE RATE	10/1/2024	300,839
DTE ENERGY CO.....	2.850	10/1/2026	502,926
DTE ENERGY CO.....	3.800	3/15/2027	528,382
DTE ENERGY CO.....	3.400	6/15/2029	422,430
DTE ENERGY CO.....	6.375	4/15/2033	984,562
DUKE ENERGY CAROLINAS LLC.....	3.900	6/15/2021	307,362
DUKE ENERGY CAROLINAS LLC.....	3.350	5/15/2022	516,618
DUKE ENERGY CAROLINAS LLC.....	2.500	3/15/2023	203,063
DUKE ENERGY CAROLINAS LLC.....	3.050	3/15/2023	392,078
DUKE ENERGY CAROLINAS LLC.....	2.950	12/1/2026	726,213
DUKE ENERGY CAROLINAS LLC.....	3.950	11/15/2028	300,006
DUKE ENERGY CAROLINAS LLC.....	2.450	8/15/2029	398,273
DUKE ENERGY CAROLINAS LLC.....	6.450	10/15/2032	192,002
DUKE ENERGY CAROLINAS LLC.....	6.100	6/1/2037	487,934
DUKE ENERGY CAROLINAS LLC.....	6.050	4/15/2038	14,298,015
DUKE ENERGY CAROLINAS LLC.....	5.300	2/15/2040	643,739
DUKE ENERGY CAROLINAS LLC.....	4.000	9/30/2042	277,938
DUKE ENERGY CAROLINAS LLC.....	3.750	6/1/2045	322,866
DUKE ENERGY CAROLINAS LLC.....	3.875	3/15/2046	330,676
DUKE ENERGY CAROLINAS LLC.....	3.700	12/1/2047	538,599
DUKE ENERGY CAROLINAS LLC.....	3.950	3/15/2048	558,856
DUKE ENERGY CAROLINAS LLC.....	3.200	8/15/2049	298,599
DUKE ENERGY CORP.....	1.800	9/1/2021	758,656
DUKE ENERGY CORP.....	3.550	9/15/2021	255,686
DUKE ENERGY CORP.....	2.400	8/15/2022	433,978
DUKE ENERGY CORP.....	3.050	8/15/2022	306,974
DUKE ENERGY CORP.....	3.950	10/15/2023	423,990
DUKE ENERGY CORP.....	3.750	4/15/2024	3,700,055
DUKE ENERGY CORP.....	2.650	9/1/2026	633,840
DUKE ENERGY CORP.....	3.150	8/15/2027	515,857
DUKE ENERGY CORP.....	3.400	6/15/2029	523,687
DUKE ENERGY CORP.....	4.800	12/15/2045	474,051
DUKE ENERGY CORP.....	3.750	9/1/2046	773,576
DUKE ENERGY CORP.....	3.950	8/15/2047	488,883
DUKE ENERGY CORP.....	4.200	6/15/2049	442,364
DUKE ENERGY FLORIDA LLC.....	3.100	8/15/2021	101,739
DUKE ENERGY FLORIDA LLC.....	3.200	1/15/2027	522,855
DUKE ENERGY FLORIDA LLC.....	3.800	7/15/2028	378,223



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
DUKE ENERGY FLORIDA LLC.....	2.500	12/1/2029	174,593
DUKE ENERGY FLORIDA LLC.....	6.350	9/15/2037	383,852
DUKE ENERGY FLORIDA LLC.....	6.400	6/15/2038	922,697
DUKE ENERGY FLORIDA LLC.....	5.650	4/1/2040	264,364
DUKE ENERGY FLORIDA LLC.....	3.850	11/15/2042	324,366
DUKE ENERGY FLORIDA LLC.....	3.400	10/1/2046	3,393,516
DUKE ENERGY FLORIDA LLC.....	4.200	7/15/2048	373,963
DUKE ENERGY INDIANA LLC.....	6.120	10/15/2035	462,618
DUKE ENERGY INDIANA LLC.....	6.350	8/15/2038	439,923
DUKE ENERGY INDIANA LLC.....	6.450	4/1/2039	350,783
DUKE ENERGY INDIANA LLC.....	4.900	7/15/2043	246,118
DUKE ENERGY INDIANA LLC.....	3.750	5/15/2046	425,491
DUKE ENERGY INDIANA LLC.....	3.250	10/1/2049	754,462
DUKE ENERGY OHIO INC.....	3.650	2/1/2029	392,206
DUKE ENERGY OHIO INC.....	3.700	6/15/2046	425,458
DUKE ENERGY OHIO INC.....	4.300	2/1/2049	234,357
DUKE ENERGY PROGRESS LLC.....	3.000	9/15/2021	509,001
DUKE ENERGY PROGRESS LLC.....	3.375	9/1/2023	156,794
DUKE ENERGY PROGRESS LLC.....	3.250	8/15/2025	464,638
DUKE ENERGY PROGRESS LLC.....	3.700	9/1/2028	398,469
DUKE ENERGY PROGRESS LLC.....	3.450	3/15/2029	639,978
DUKE ENERGY PROGRESS LLC.....	6.300	4/1/2038	251,204
DUKE ENERGY PROGRESS LLC.....	4.100	3/15/2043	504,050
DUKE ENERGY PROGRESS LLC.....	4.375	3/30/2044	435,455
DUKE ENERGY PROGRESS LLC.....	4.150	12/1/2044	208,768
DUKE ENERGY PROGRESS LLC.....	4.200	8/15/2045	626,228
DUKE ENERGY PROGRESS LLC.....	3.700	10/15/2046	425,293
DUKE ENERGY PROGRESS LLC.....	3.600	9/15/2047	523,992
DUKE REALTY LP.....	4.375	6/15/2022	523,713
DUKE REALTY LP.....	3.875	10/15/2022	312,453
DUKE REALTY LP.....	3.750	12/1/2024	318,724
DUKE REALTY LP.....	3.375	12/15/2027	260,951
DUKE REALTY LP.....	4.000	9/15/2028	244,139
DUKE REALTY LP.....	2.875	11/15/2029	250,452
DUKE UNIVERSITY HEALTH SYSTEM.....	3.920	6/1/2047	834,835
DUN & BRADSTREET CORP/THE 144A.....	6.875	8/15/2026	11,048,538
DUPONT DE NEMOURS INC.....	3.766	11/15/2020	2,027,720
DUPONT DE NEMOURS INC.....	4.205	11/15/2023	12,192,621
DUPONT DE NEMOURS INC.....	4.493	11/15/2025	45,209,981
DUPONT DE NEMOURS INC.....	4.725	11/15/2028	1,986,636
DUPONT DE NEMOURS INC.....	5.319	11/15/2038	1,370,889
DUPONT DE NEMOURS INC.....	5.419	11/15/2048	1,663,327
DXC TECHNOLOGY CO.....	4.250	4/15/2024	689,297

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
DXC TECHNOLOGY CO.....	4.750	4/15/2027	538,431
E*TRADE FINANCIAL CORP.....	2.950	8/24/2022	183,489
E*TRADE FINANCIAL CORP.....	3.800	8/24/2027	259,970
E*TRADE FINANCIAL CORP.....	4.500	6/20/2028	546,370
EAGLE INTERMEDIATE GLOBAL 144A.....	7.500	5/1/2025	395,000
EAST BAY CA MUNI UTILITY DIST.....	5.874	6/1/2040	465,307
EASTMAN CHEMICAL CO.....	3.600	8/15/2022	1,035,177
EASTMAN CHEMICAL CO.....	4.500	12/1/2028	555,245
EASTMAN CHEMICAL CO.....	4.800	9/1/2042	218,805
EASTMAN CHEMICAL CO.....	4.650	10/15/2044	759,304
EATON CORP.....	2.750	11/2/2022	1,429,511
EATON CORP.....	3.103	9/15/2027	291,324
EATON CORP.....	4.000	11/2/2032	683,384
EATON CORP.....	4.150	11/2/2042	672,285
EATON CORP.....	3.915	9/15/2047	270,151
EATON VANCE CORP.....	3.625	6/15/2023	261,890
EATON VANCE CORP.....	3.500	4/6/2027	263,161
EBAY INC.....	2.875	8/1/2021	404,870
EBAY INC.....	3.800	3/9/2022	465,304
EBAY INC.....	2.600	7/15/2022	1,009,481
EBAY INC.....	2.750	1/30/2023	507,133
EBAY INC.....	3.450	8/1/2024	417,432
EBAY INC.....	3.600	6/5/2027	523,214
EBAY INC.....	4.000	7/15/2042	593,785
ECOLAB INC.....	4.350	12/8/2021	854,176
ECOLAB INC.....	2.375	8/10/2022	505,116
ECOLAB INC.....	3.250	1/14/2023	310,505
ECOLAB INC.....	3.250	12/1/2027	1,053,828
ECOLAB INC.....	5.500	12/8/2041	36,609
ECOLAB INC.....	3.950	12/1/2047	526,893
ECOPETROL SA.....	5.875	9/18/2023	1,110,142
ECOPETROL SA.....	4.125	1/16/2025	1,053,388
ECOPETROL SA.....	5.375	6/26/2026	2,244,816
ECOPETROL SA.....	7.375	9/18/2043	1,081,790
ECOPETROL SA.....	5.875	5/28/2045	1,295,151
ECUADOR GOVERNMENT INTERN 144A.....	VARIABLE RATE	6/2/2023	2,226,100
ECUADOR GOVERNMENT INTERN 144A.....	VARIABLE RATE	6/20/2024	2,147,983
ECUADOR GOVERNMENT INTERN 144A.....	VARIABLE RATE	12/13/2026	2,422,500
ECUADOR GOVERNMENT INTERN 144A.....	VARIABLE RATE	10/23/2027	2,729,563
ECUADOR GOVERNMENT INTERN 144A.....	STEPPED RATE	1/23/2028	1,199,826
ECUADOR GOVERNMENT INTERN 144A.....	STEPPED RATE	1/31/2029	472,875
ECUADOR GOVERNMENT INTERN REGS.....	10.500	3/24/2020	202,500
ECUADOR GOVERNMENT INTERN REGS.....	VARIABLE RATE	3/28/2022	3,861,413

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ECUADOR GOVERNMENT INTERN REGS.....	VARIABLE RATE	6/2/2023	5,451,975
ECUADOR GOVERNMENT INTERN REGS.....	VARIABLE RATE	6/20/2024	1,354,925
ECUADOR GOVERNMENT INTERN REGS.....	VARIABLE RATE	6/2/2027	5,815,225
ECUADOR GOVERNMENT INTERN REGS.....	VARIABLE RATE	10/23/2027	1,305,603
EDGEWELL PERSONAL CARE CO.....	4.700	5/19/2021	766,875
EDGEWELL PERSONAL CARE CO.....	4.700	5/24/2022	415,000
EDISON INTERNATIONAL.....	2.400	9/15/2022	497,638
EDISON INTERNATIONAL.....	3.125	11/15/2022	96,301
EDISON INTERNATIONAL.....	2.950	3/15/2023	500,004
EDISON INTERNATIONAL.....	3.550	11/15/2024	383,610
EDISON INTERNATIONAL.....	5.750	6/15/2027	61,848
EDISON INTERNATIONAL.....	4.125	3/15/2028	516,315
EDWARDS LIFESCIENCES CORP.....	4.300	6/15/2028	189,064
EG GLOBAL FINANCE PLC 144A.....	6.750	2/7/2025	456,750
EG GLOBAL FINANCE PLC 144A.....	8.500	10/30/2025	456,338
EGYPT GOVERNMENT INTERNAT 144A.....	4.550	11/20/2023	2,534,994
EGYPT GOVERNMENT INTERNAT 144A.....	4.750	4/11/2025	998,317
EGYPT GOVERNMENT INTERNAT 144A.....	4.750	4/16/2026	666,716
EGYPT GOVERNMENT INTERNAT 144A.....	7.600	3/1/2029	3,121,457
EGYPT GOVERNMENT INTERNAT 144A.....	5.625	4/16/2030	1,352,898
EGYPT GOVERNMENT INTERNAT 144A.....	6.375	4/11/2031	3,698,578
EGYPT GOVERNMENT INTERNAT 144A.....	8.500	1/31/2047	3,206,108
EGYPT GOVERNMENT INTERNAT 144A.....	7.903	2/21/2048	1,394,237
EGYPT GOVERNMENT INTERNAT 144A.....	8.700	3/1/2049	1,982,675
EGYPT GOVERNMENT INTERNAT 144A.....	8.150	11/20/2059	496,425
EGYPT GOVERNMENT INTERNAT REGS.....	4.750	4/11/2025	437,133
EGYPT GOVERNMENT INTERNAT REGS.....	7.500	1/31/2027	572,509
EGYPT GOVERNMENT INTERNAT REGS.....	7.600	3/1/2029	2,672,099
EGYPT GOVERNMENT INTERNAT REGS.....	5.625	4/16/2030	630,196
EGYPT GOVERNMENT INTERNAT REGS.....	8.500	1/31/2047	4,606,146
EL PASO ELECTRIC CO.....	6.000	5/15/2035	190,090
EL SALVADOR GOVERNMENT IN 144A.....	8.625	2/28/2029	1,242,000
EL SALVADOR GOVERNMENT IN REGS.....	7.750	1/24/2023	1,843,800
EL SALVADOR GOVERNMENT IN REGS.....	5.875	1/30/2025	2,146,489
EL SALVADOR GOVERNMENT IN REGS.....	6.375	1/18/2027	935,009
EL SALVADOR GOVERNMENT IN REGS.....	8.250	4/10/2032	4,841,240
EL SALVADOR GOVERNMENT IN REGS.....	7.650	6/15/2035	2,909,280
ELANCO ANIMAL HEALTH INC.....	STEPPED RATE	8/27/2021	641,213
ELANCO ANIMAL HEALTH INC.....	STEPPED RATE	8/28/2023	1,188,439
ELANCO ANIMAL HEALTH INC.....	STEPPED RATE	8/28/2028	2,339,673
ELDORADO GOLD CORP 144A.....	9.500	6/1/2024	215,500
ELDORADO RESORTS INC.....	6.000	4/1/2025	525,000
ELDORADO RESORTS INC.....	6.000	9/15/2026	550,625

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ELECTRONIC ARTS INC.....	3.700	3/1/2021	142,572
ELECTRONIC ARTS INC.....	4.800	3/1/2026	320,637
ELEMENT SOLUTIONS INC 144A.....	5.875	12/1/2025	784,688
ELI LILLY AND CO.....	2.350	5/15/2022	131,651
ELI LILLY AND CO.....	2.750	6/1/2025	1,030,852
ELI LILLY AND CO.....	3.100	5/15/2027	188,838
ELI LILLY AND CO.....	3.375	3/15/2029	863,589
ELI LILLY AND CO.....	3.950	3/15/2049	1,572,191
ELI LILLY AND CO.....	4.150	3/15/2059	1,607,767
EMBARQ CORP.....	7.995	6/1/2036	1,057,500
EMBRAER NETHERLANDS FINANCE BV.....	5.050	6/15/2025	548,650
EMBRAER NETHERLANDS FINANCE BV.....	5.400	2/1/2027	1,128,389
EMERA INC.....	VARIABLE RATE	6/15/2076	847,500
EMERA US FINANCE LP.....	2.700	6/15/2021	650,703
EMERA US FINANCE LP.....	3.550	6/15/2026	473,221
EMERA US FINANCE LP.....	4.750	6/15/2046	924,711
EMERSON ELECTRIC CO.....	2.625	12/1/2021	507,761
EMERSON ELECTRIC CO.....	2.625	2/15/2023	613,281
EMERSON ELECTRIC CO.....	3.150	6/1/2025	523,005
EMERSON ELECTRIC CO.....	5.250	11/15/2039	219,399
EMIRATE OF DUBAI GOVERNME REGS.....	5.250	1/30/2043	4,452,569
ENABLE MIDSTREAM PARTNERS LP.....	STEPPED RATE	5/15/2024	512,199
ENABLE MIDSTREAM PARTNERS LP.....	4.400	3/15/2027	378,587
ENABLE MIDSTREAM PARTNERS LP.....	4.950	5/15/2028	638,504
ENABLE MIDSTREAM PARTNERS LP.....	4.150	9/15/2029	382,870
ENABLE MIDSTREAM PARTNERS LP.....	VARIABLE RATE	5/15/2044	394,493
ENBRIDGE ENERGY PARTNERS LP.....	4.200	9/15/2021	514,912
ENBRIDGE ENERGY PARTNERS LP.....	5.875	10/15/2025	584,069
ENBRIDGE ENERGY PARTNERS LP.....	7.500	4/15/2038	150,235
ENBRIDGE ENERGY PARTNERS LP.....	5.500	9/15/2040	476,727
ENBRIDGE ENERGY PARTNERS LP.....	7.375	10/15/2045	597,646
ENBRIDGE INC.....	4.000	10/1/2023	898,540
ENBRIDGE INC.....	3.500	6/10/2024	109,850
ENBRIDGE INC.....	2.500	1/15/2025	302,236
ENBRIDGE INC.....	4.250	12/1/2026	942,833
ENBRIDGE INC.....	3.700	7/15/2027	662,464
ENBRIDGE INC.....	3.125	11/15/2029	507,027
ENBRIDGE INC.....	4.500	6/10/2044	408,364
ENBRIDGE INC.....	5.500	12/1/2046	642,287
ENBRIDGE INC.....	4.000	11/15/2049	524,365
ENCOMPASS HEALTH CORP.....	5.125	3/15/2023	254,375
ENCOMPASS HEALTH CORP.....	5.750	11/1/2024	442,928
ENCOMPASS HEALTH CORP.....	5.750	9/15/2025	261,875

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ENCOMPASS HEALTH CORP.....	4.500	2/1/2028	7,440,275
ENCOMPASS HEALTH CORP.....	4.750	2/1/2030	7,438,875
ENDEAVOR ENERGY RESOURCES 144A.....	5.500	1/30/2026	516,250
ENDEAVOR ENERGY RESOURCES 144A.....	5.750	1/30/2028	667,544
ENDO DAC / ENDO FINANCE L 144A.....	5.875	10/15/2024	194,000
ENEL AMERICAS SA.....	4.000	10/25/2026	517,877
ENEL CHILE SA.....	4.875	6/12/2028	1,112,376
ENEL FINANCE INTERNATIONA 144A.....	4.250	9/14/2023	1,482,432
ENEL FINANCE INTERNATIONA 144A.....	4.625	9/14/2025	2,646,378
ENEL FINANCE INTERNATIONA 144A.....	6.800	9/15/2037	2,895,730
ENEL FINANCE INTERNATIONA 144A.....	6.000	10/7/2039	5,003,539
ENEL SPA 144A.....	VARIABLE RATE	9/24/2073	15,439,508
ENERGIZER HOLDINGS INC 144A.....	5.500	6/15/2025	778,125
ENERGIZER HOLDINGS INC 144A.....	6.375	7/15/2026	426,000
ENERGIZER HOLDINGS INC 144A.....	7.750	1/15/2027	558,775
ENERGUATE TRUST 144A.....	5.875	5/3/2027	480,113
ENERGY TRANSFER OPERATING LP.....	4.150	10/1/2020	1,263,325
ENERGY TRANSFER OPERATING LP.....	4.650	6/1/2021	770,248
ENERGY TRANSFER OPERATING LP.....	5.200	2/1/2022	1,678,297
ENERGY TRANSFER OPERATING LP.....	3.600	2/1/2023	512,699
ENERGY TRANSFER OPERATING LP.....	4.200	9/15/2023	309,962
ENERGY TRANSFER OPERATING LP.....	4.500	4/15/2024	1,064,395
ENERGY TRANSFER OPERATING LP.....	4.750	1/15/2026	1,891,318
ENERGY TRANSFER OPERATING LP.....	4.200	4/15/2027	1,047,057
ENERGY TRANSFER OPERATING LP.....	5.500	6/1/2027	562,776
ENERGY TRANSFER OPERATING LP.....	4.950	6/15/2028	548,476
ENERGY TRANSFER OPERATING LP.....	5.250	4/15/2029	1,405,979
ENERGY TRANSFER OPERATING LP.....	4.900	3/15/2035	460,364
ENERGY TRANSFER OPERATING LP.....	6.625	10/15/2036	3,803,972
ENERGY TRANSFER OPERATING LP.....	5.800	6/15/2038	851,720
ENERGY TRANSFER OPERATING LP.....	7.500	7/1/2038	5,881,122
ENERGY TRANSFER OPERATING LP.....	6.050	6/1/2041	4,795,010
ENERGY TRANSFER OPERATING LP.....	6.500	2/1/2042	13,674,525
ENERGY TRANSFER OPERATING LP.....	5.950	10/1/2043	442,927
ENERGY TRANSFER OPERATING LP.....	5.150	3/15/2045	598,641
ENERGY TRANSFER OPERATING LP.....	6.125	12/15/2045	1,043,773
ENERGY TRANSFER OPERATING LP.....	5.300	4/15/2047	534,782
ENERGY TRANSFER OPERATING LP.....	6.000	6/15/2048	1,154,915
ENERGY TRANSFER OPERATING LP.....	6.250	4/15/2049	1,212,308
ENERGY TRANSFER OPERATING LP.....	VARIABLE RATE	12/31/2049	1,035,750
ENERGY TRANSFER PARTNERS LP /.....	5.000	10/1/2022	1,059,825
ENERGY TRANSFER PARTNERS LP /.....	4.500	11/1/2023	528,625
ENERGY VENTURES GOM LLC / 144A.....	11.000	2/15/2023	195,500

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ENERSYS 144A.....	5.000	4/30/2023	157,125
ENERSYS 144A.....	4.375	12/15/2027	172,830
ENLINK MIDSTREAM LLC.....	5.375	6/1/2029	310,200
ENLINK MIDSTREAM PARTNERS LP.....	4.400	4/1/2024	3,555,417
ENLINK MIDSTREAM PARTNERS LP.....	4.150	6/1/2025	4,756,400
ENLINK MIDSTREAM PARTNERS LP.....	4.850	7/15/2026	4,912,500
ENLINK MIDSTREAM PARTNERS LP.....	5.600	4/1/2044	202,500
ENLINK MIDSTREAM PARTNERS LP.....	5.450	6/1/2047	2,180,250
ENOVA INTERNATIONAL INC 144A.....	8.500	9/1/2024	238,125
ENOVA INTERNATIONAL INC 144A.....	8.500	9/15/2025	189,000
ENPRO INDUSTRIES INC.....	5.750	10/15/2026	10,058,925
ENSIGN DRILLING INC 144A.....	9.250	4/15/2024	415,250
ENSTAR GROUP LTD.....	4.500	3/10/2022	310,891
ENSTAR GROUP LTD.....	4.950	6/1/2029	430,220
ENTEGRIS INC 144A.....	4.625	2/10/2026	517,500
ENTERCOM MEDIA CORP 144A.....	7.250	11/1/2024	263,125
ENTERCOM MEDIA CORP 144A.....	6.500	5/1/2027	256,800
ENERGY ARKANSAS LLC.....	3.500	4/1/2026	528,003
ENERGY ARKANSAS LLC.....	4.200	4/1/2049	348,187
ENERGY CORP.....	4.000	7/15/2022	417,715
ENERGY CORP.....	2.950	9/1/2026	152,453
ENERGY LOUISIANA LLC.....	4.050	9/1/2023	266,169
ENERGY LOUISIANA LLC.....	5.400	11/1/2024	572,298
ENERGY LOUISIANA LLC.....	2.400	10/1/2026	495,715
ENERGY LOUISIANA LLC.....	3.250	4/1/2028	524,112
ENERGY LOUISIANA LLC.....	3.050	6/1/2031	309,590
ENERGY LOUISIANA LLC.....	4.000	3/15/2033	540,774
ENERGY LOUISIANA LLC.....	4.950	1/15/2045	431,802
ENERGY LOUISIANA LLC.....	4.200	9/1/2048	289,542
ENERGY LOUISIANA LLC.....	4.200	4/1/2050	462,808
ENERGY MISSISSIPPI LLC.....	3.850	6/1/2049	163,687
ENERGY TEXAS INC.....	4.500	3/30/2039	230,841
ENERGY TEXAS INC.....	3.550	9/30/2049	102,242
ENTERPRISE DEVELOPMENT AU 144A.....	12.000	7/15/2024	286,250
ENTERPRISE FLEET FIN 2 A1 144A.....	2.267	8/20/2020	5,133,312
ENTERPRISE PRODUCTS OPERATING.....	2.800	2/15/2021	727,073
ENTERPRISE PRODUCTS OPERATING.....	2.850	4/15/2021	156,695
ENTERPRISE PRODUCTS OPERATING.....	3.500	2/1/2022	515,350
ENTERPRISE PRODUCTS OPERATING.....	4.050	2/15/2022	521,337
ENTERPRISE PRODUCTS OPERATING.....	3.900	2/15/2024	1,540,563
ENTERPRISE PRODUCTS OPERATING.....	3.750	2/15/2025	533,218
ENTERPRISE PRODUCTS OPERATING.....	3.700	2/15/2026	2,130,328
ENTERPRISE PRODUCTS OPERATING.....	4.150	10/16/2028	3,095,355

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ENTERPRISE PRODUCTS OPERATING.....	3.125	7/31/2029	1,064,730
ENTERPRISE PRODUCTS OPERATING.....	6.875	3/1/2033	326,492
ENTERPRISE PRODUCTS OPERATING.....	6.650	10/15/2034	2,794,510
ENTERPRISE PRODUCTS OPERATING.....	7.550	4/15/2038	7,494,691
ENTERPRISE PRODUCTS OPERATING.....	6.125	10/15/2039	393,154
ENTERPRISE PRODUCTS OPERATING.....	6.450	9/1/2040	1,751,965
ENTERPRISE PRODUCTS OPERATING.....	5.950	2/1/2041	836,620
ENTERPRISE PRODUCTS OPERATING.....	5.700	2/15/2042	319,161
ENTERPRISE PRODUCTS OPERATING.....	4.850	8/15/2042	752,744
ENTERPRISE PRODUCTS OPERATING.....	4.450	2/15/2043	1,099,346
ENTERPRISE PRODUCTS OPERATING.....	4.850	3/15/2044	1,157,030
ENTERPRISE PRODUCTS OPERATING.....	5.100	2/15/2045	899,031
ENTERPRISE PRODUCTS OPERATING.....	4.900	5/15/2046	1,021,871
ENTERPRISE PRODUCTS OPERATING.....	4.250	2/15/2048	1,084,744
ENTERPRISE PRODUCTS OPERATING.....	4.800	2/1/2049	860,274
ENTERPRISE PRODUCTS OPERATING.....	4.200	1/31/2050	599,126
ENTERPRISE PRODUCTS OPERATING.....	VARIABLE RATE	8/16/2077	998,111
ENTERPRISE PRODUCTS OPERATING.....	VARIABLE RATE	2/15/2078	496,574
ENVIVA PARTNERS LP / ENVI 144A.....	6.500	1/15/2026	347,955
EOG RESOURCES INC.....	2.625	3/15/2023	509,787
EOG RESOURCES INC.....	3.150	4/1/2025	524,637
EOG RESOURCES INC.....	4.150	1/15/2026	550,606
EOG RESOURCES INC.....	3.900	4/1/2035	555,690
EPR PROPERTIES.....	4.500	4/1/2025	320,182
EPR PROPERTIES.....	4.750	12/15/2026	327,660
EPR PROPERTIES.....	4.950	4/15/2028	328,352
EPR PROPERTIES.....	3.750	8/15/2029	218,010
EQM MIDSTREAM PARTNERS LP.....	4.750	7/15/2023	501,526
EQM MIDSTREAM PARTNERS LP.....	4.000	8/1/2024	727,764
EQM MIDSTREAM PARTNERS LP.....	4.125	12/1/2026	468,441
EQM MIDSTREAM PARTNERS LP.....	5.500	7/15/2028	245,586
EQM MIDSTREAM PARTNERS LP.....	6.500	7/15/2048	465,228
EQT CORP.....	4.875	11/15/2021	669,864
EQT CORP.....	3.000	10/1/2022	441,681
EQT CORP.....	3.900	10/1/2027	930,478
EQUIFAX INC.....	2.300	6/1/2021	105,121
EQUIFAX INC.....	3.300	12/15/2022	360,662
EQUIFAX INC.....	3.950	6/15/2023	316,070
EQUIFAX INC.....	2.600	12/1/2024	401,961
EQUINIX INC.....	2.625	11/18/2024	858,534
EQUINIX INC.....	5.875	1/15/2026	3,280,914
EQUINIX INC.....	2.900	11/18/2026	2,046,951
EQUINIX INC.....	5.375	5/15/2027	9,679,536

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
EQUINIX INC.....	3.200	11/18/2029	2,867,669
EQUINOR ASA.....	3.150	1/23/2022	769,811
EQUINOR ASA.....	2.450	1/17/2023	1,015,851
EQUINOR ASA.....	2.650	1/15/2024	1,024,018
EQUINOR ASA.....	3.700	3/1/2024	1,065,617
EQUINOR ASA.....	3.250	11/10/2024	526,633
EQUINOR ASA.....	3.625	9/10/2028	879,410
EQUINOR ASA.....	5.100	8/17/2040	765,419
EQUINOR ASA.....	4.250	11/23/2041	404,705
EQUINOR ASA.....	3.950	5/15/2043	334,299
EQUINOR ASA.....	4.800	11/8/2043	755,388
EQUINOR ASA.....	3.250	11/18/2049	706,327
EQUITABLE HOLDINGS INC.....	3.900	4/20/2023	1,112,206
EQUITABLE HOLDINGS INC.....	4.350	4/20/2028	1,082,030
EQUITABLE HOLDINGS INC.....	5.000	4/20/2048	1,076,004
ERP OPERATING LP.....	4.625	12/15/2021	4,062,754
ERP OPERATING LP.....	3.000	4/15/2023	1,889,272
ERP OPERATING LP.....	3.375	6/1/2025	100,070
ERP OPERATING LP.....	2.850	11/1/2026	396,396
ERP OPERATING LP.....	3.250	8/1/2027	405,024
ERP OPERATING LP.....	3.500	3/1/2028	641,416
ERP OPERATING LP.....	4.150	12/1/2028	561,000
ERP OPERATING LP.....	3.000	7/1/2029	41,426
ERP OPERATING LP.....	2.500	2/15/2030	44,797
ERP OPERATING LP.....	4.500	7/1/2044	594,540
ERP OPERATING LP.....	4.500	6/1/2045	766,504
ERP OPERATING LP.....	4.000	8/1/2047	227,502
ESCROW GCB144A TEXAS COMPETIT.....	11.500	10/1/2020	4,657
ESH HOSPITALITY INC 144A.....	5.250	5/1/2025	775,313
ESH HOSPITALITY INC 144A.....	4.625	10/1/2027	607,500
ESKOM HOLDINGS SOC LTD 144A.....	5.750	1/26/2021	871,088
ESKOM HOLDINGS SOC LTD 144A.....	6.750	8/6/2023	654,044
ESKOM HOLDINGS SOC LTD 144A.....	7.125	2/11/2025	2,723,310
ESKOM HOLDINGS SOC LTD 144A.....	6.350	8/10/2028	814,234
ESKOM HOLDINGS SOC LTD 144A.....	8.450	8/10/2028	1,562,375
ESKOM HOLDINGS SOC LTD REGS.....	5.750	1/26/2021	1,559,948
ESKOM HOLDINGS SOC LTD REGS.....	6.750	8/6/2023	3,514,722
ESKOM HOLDINGS SOC LTD REGS.....	7.125	2/11/2025	1,502,169
ESKOM HOLDINGS SOC LTD REGS.....	6.350	8/10/2028	3,535,481
ESKOM HOLDINGS SOC LTD REGS.....	8.450	8/10/2028	2,047,250
ESSENTIAL UTILITIES INC.....	3.566	5/1/2029	258,609
ESSENTIAL UTILITIES INC.....	4.276	5/1/2049	444,601
ESSEX PORTFOLIO LP.....	3.625	8/15/2022	258,434



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ESSEX PORTFOLIO LP.....	3.875	5/1/2024	527,787
ESSEX PORTFOLIO LP.....	3.500	4/1/2025	525,299
ESSEX PORTFOLIO LP.....	3.375	4/15/2026	617,842
ESSEX PORTFOLIO LP.....	4.000	3/1/2029	542,984
ESSEX PORTFOLIO LP.....	4.500	3/15/2048	344,361
ESTEE LAUDER COS INC/THE.....	1.700	5/10/2021	179,763
ESTEE LAUDER COS INC/THE.....	2.000	12/1/2024	245,679
ESTEE LAUDER COS INC/THE.....	3.150	3/15/2027	79,525
ESTEE LAUDER COS INC/THE.....	2.375	12/1/2029	99,972
ESTEE LAUDER COS INC/THE.....	6.000	5/15/2037	205,943
ESTEE LAUDER COS INC/THE.....	4.375	6/15/2045	661,032
ESTEE LAUDER COS INC/THE.....	3.125	12/1/2049	595,963
ETHIOPIA INTERNATIONAL BO 144A.....	6.625	12/11/2024	885,194
ETHIOPIA INTERNATIONAL BO REGS.....	6.625	12/11/2024	1,900,856
EUROCHEM FINANCE DAC 144A.....	5.500	3/13/2024	2,049,200
EUROPEAN BANK FOR RECONSTRUCTI.....	2.000	2/1/2021	1,003,138
EUROPEAN BANK FOR RECONSTRUCTI.....	2.750	4/26/2021	2,027,130
EUROPEAN BANK FOR RECONSTRUCTI.....	1.875	2/23/2022	1,004,204
EUROPEAN BANK FOR RECONSTRUCTI.....	2.125	3/7/2022	504,697
EUROPEAN INVESTMENT BANK.....	1.625	12/15/2020	3,497,604
EUROPEAN INVESTMENT BANK.....	4.000	2/16/2021	2,050,659
EUROPEAN INVESTMENT BANK.....	2.000	3/15/2021	4,015,865
EUROPEAN INVESTMENT BANK.....	2.500	4/15/2021	3,031,710
EUROPEAN INVESTMENT BANK.....	2.375	5/13/2021	5,048,506
EUROPEAN INVESTMENT BANK.....	1.625	6/15/2021	2,999,042
EUROPEAN INVESTMENT BANK.....	1.375	9/15/2021	995,425
EUROPEAN INVESTMENT BANK.....	2.250	3/15/2022	4,051,294
EUROPEAN INVESTMENT BANK.....	2.625	5/20/2022	4,090,534
EUROPEAN INVESTMENT BANK.....	2.375	6/15/2022	2,543,251
EUROPEAN INVESTMENT BANK.....	2.250	8/15/2022	2,537,821
EUROPEAN INVESTMENT BANK.....	2.500	3/15/2023	4,103,253
EUROPEAN INVESTMENT BANK.....	2.875	8/15/2023	2,083,023
EUROPEAN INVESTMENT BANK.....	3.125	12/14/2023	1,054,590
EUROPEAN INVESTMENT BANK.....	3.250	1/29/2024	3,177,999
EUROPEAN INVESTMENT BANK.....	2.625	3/15/2024	4,142,957
EUROPEAN INVESTMENT BANK.....	2.250	6/24/2024	2,554,342
EUROPEAN INVESTMENT BANK.....	1.875	2/10/2025	2,011,705
EUROPEAN INVESTMENT BANK.....	2.375	5/24/2027	1,033,556
EUROPEAN INVESTMENT BANK.....	4.875	2/15/2036	684,378
EVEREST REINSURANCE HOLDINGS I.....	4.868	6/1/2044	224,173
EVERGY INC.....	4.850	6/1/2021	103,146
EVERGY INC.....	2.450	9/15/2024	601,212
EVERGY INC.....	2.900	9/15/2029	597,169

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
EVERGY KANSAS CENTRAL INC.....	2.550	7/1/2026	300,991
EVERGY KANSAS CENTRAL INC.....	4.125	3/1/2042	333,821
EVERGY KANSAS CENTRAL INC.....	4.100	4/1/2043	445,236
EVERGY KANSAS CENTRAL INC.....	4.250	12/1/2045	80,457
EVERGY KANSAS CENTRAL INC.....	3.250	9/1/2049	418,268
EVERGY METRO INC.....	3.150	3/15/2023	206,118
EVERGY METRO INC.....	3.650	8/15/2025	319,680
EVERGY METRO INC.....	5.300	10/1/2041	315,476
EVERGY METRO INC.....	4.200	3/15/2048	309,915
EVERGY METRO INC.....	4.125	4/1/2049	456,021
EVERSOURCE ENERGY.....	2.500	3/15/2021	155,791
EVERSOURCE ENERGY.....	2.750	3/15/2022	573,141
EVERSOURCE ENERGY.....	2.800	5/1/2023	253,804
EVERSOURCE ENERGY.....	3.800	12/1/2023	316,159
EVERSOURCE ENERGY.....	3.150	1/15/2025	154,767
EW SCRIPPS CO/THE 144A.....	5.125	5/15/2025	255,625
EXELON CORP.....	5.150	12/1/2020	713,975
EXELON CORP.....	VARIABLE RATE	6/1/2022	513,253
EXELON CORP.....	3.950	6/15/2025	752,276
EXELON CORP.....	3.400	4/15/2026	887,868
EXELON CORP.....	5.625	6/15/2035	377,103
EXELON CORP.....	5.100	6/15/2045	598,164
EXELON CORP.....	4.450	4/15/2046	618,184
EXELON GENERATION CO LLC.....	2.950	1/15/2020	1,000,170
EXELON GENERATION CO LLC.....	4.000	10/1/2020	2,019,540
EXELON GENERATION CO LLC.....	3.400	3/15/2022	512,367
EXELON GENERATION CO LLC.....	4.250	6/15/2022	3,033,273
EXELON GENERATION CO LLC.....	6.250	10/1/2039	23,728,575
EXELON GENERATION CO LLC.....	5.750	10/1/2041	575,744
EXELON GENERATION CO LLC.....	5.600	6/15/2042	605,448
EXETER AUTOMOBILE RE 1A B 144A.....	3.000	12/15/2021	320,793
EXETER AUTOMOBILE RE 1A C 144A.....	3.030	1/17/2023	3,010,440
EXETER AUTOMOBILE RE 2A B 144A.....	2.820	5/16/2022	4,801,957
EXETER AUTOMOBILE RE 3A A 144A.....	2.900	1/18/2022	199,383
EXETER AUTOMOBILE RE 3A A 144A.....	2.590	9/15/2022	2,351,995
EXPEDIA GROUP INC.....	4.500	8/15/2024	160,455
EXPEDIA GROUP INC.....	3.800	2/15/2028	1,020,279
EXPEDIA GROUP INC 144A.....	3.250	2/15/2030	472,742
EXPORT CREDIT BANK OF TUR 144A.....	5.000	9/23/2021	207,831
EXPORT CREDIT BANK OF TUR REGS.....	5.375	2/8/2021	1,547,875
EXPORT DEVELOPMENT CANADA.....	1.625	1/17/2020	299,979
EXPORT DEVELOPMENT CANADA.....	2.000	5/17/2022	2,015,614
EXPORT DEVELOPMENT CANADA.....	2.500	1/24/2023	1,024,323

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
EXPORT DEVELOPMENT CANADA.....	2.625	2/21/2024	2,068,766
EXPORT-IMPORT BANK OF IND 144A.....	3.375	8/5/2026	1,407,635
EXPORT-IMPORT BANK OF IND REGS.....	3.375	8/5/2026	1,234,857
EXPORT-IMPORT BANK OF KOREA.....	5.125	6/29/2020	304,551
EXPORT-IMPORT BANK OF KOREA.....	4.000	1/29/2021	1,021,047
EXPORT-IMPORT BANK OF KOREA.....	4.375	9/15/2021	1,039,322
EXPORT-IMPORT BANK OF KOREA.....	5.000	4/11/2022	799,159
EXPORT-IMPORT BANK OF KOREA.....	3.000	11/1/2022	513,072
EXPORT-IMPORT BANK OF KOREA.....	4.000	1/14/2024	535,087
EXPORT-IMPORT BANK OF KOREA.....	2.375	6/25/2024	1,008,405
EXPORT-IMPORT BANK OF KOREA.....	2.875	1/21/2025	1,030,088
EXPORT-IMPORT BANK OF KOREA.....	3.250	11/10/2025	1,054,375
EXPORT-IMPORT BANK OF KOREA.....	2.625	5/26/2026	1,009,656
EXPORT-IMPORT BANK OF KOREA.....	2.375	4/21/2027	992,133
EXPRESS SCRIPTS HOLDING CO.....	4.500	2/25/2026	1,083,430
EXTERRAN ENERGY SOLUTIONS LP /.....	8.125	5/1/2025	197,000
EXTRACTION OIL & GAS INC 144A.....	7.375	5/15/2024	125,000
EXTRACTION OIL & GAS INC 144A.....	5.625	2/1/2026	300,000
EXXON MOBIL CORP.....	2.397	3/6/2022	708,786
EXXON MOBIL CORP.....	1.902	8/16/2022	543,288
EXXON MOBIL CORP.....	2.726	3/1/2023	1,182,645
EXXON MOBIL CORP.....	3.176	3/15/2024	943,545
EXXON MOBIL CORP.....	2.019	8/16/2024	1,003,377
EXXON MOBIL CORP.....	2.709	3/6/2025	1,033,398
EXXON MOBIL CORP.....	3.043	3/1/2026	1,049,081
EXXON MOBIL CORP.....	2.275	8/16/2026	1,004,667
EXXON MOBIL CORP.....	2.440	8/16/2029	1,005,828
EXXON MOBIL CORP.....	2.995	8/16/2039	1,351,659
EXXON MOBIL CORP.....	3.567	3/6/2045	252,216
EXXON MOBIL CORP.....	4.114	3/1/2046	1,926,602
EXXON MOBIL CORP.....	3.095	8/16/2049	599,168
FAGE INTERNATIONAL SA / F 144A.....	5.625	8/15/2026	230,000
FAIR ISAAC CORP 144A.....	5.250	5/15/2026	275,000
FAIR ISAAC CORP 144A.....	4.000	6/15/2028	55,413
FAIRFAX FINANCIAL HOLDINGS LTD.....	4.850	4/17/2028	326,757
FAIRSTONE FINANCIAL INC 144A.....	7.875	7/15/2024	220,375
FEDERAL EXPRESS CORP 1998 PASS.....	6.720	7/15/2023	681,869
FEDERAL FARM CR BK CONS BD.....	2.750	10/12/2021	1,020,690
FEDERAL FARM CR BK CONS BD.....	2.950	7/24/2024	210,434
FEDERAL FARM CR BK CONS BD.....	3.160	7/27/2026	102,014
FEDERAL FARM CR BK CONS BD.....	2.600	1/4/2027	353,648
FEDERAL FARM CR BK CONS BD.....	2.650	8/25/2028	104,268
FEDERAL HOME LN BK CONS BD.....	5.250	12/11/2020	31,002,691

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
FEDERAL HOME LN BK CONS BD.....	2.875	12/10/2021	1,024,254
FEDERAL HOME LN BK CONS BD.....	2.875	9/13/2024	1,051,464
FEDERAL HOME LN BK CONS BD.....	3.250	3/12/2027	70,759
FEDERAL HOME LN BK CONS BD.....	5.625	3/14/2036	14,022,669
FEDERAL HOME LN BK CONS BD.....	5.500	7/15/2036	1,171,876
FEDERAL HOME LN MTG CORP.....	ZERO RATE	12/11/2025	903,459
FEDERAL HOME LN MTG CORP.....	6.750	9/15/2029	2,103,368
FEDERAL HOME LN MTG CORP.....	6.750	3/15/2031	2,174,403
FEDERAL NATL MTG ASSN.....	7.250	5/15/2030	440,542
FEDERAL NATL MTG ASSN.....	6.625	11/15/2030	2,850,879
FEDERAL REALTY INVESTMENT TRUS.....	3.950	1/15/2024	423,064
FEDERAL REALTY INVESTMENT TRUS.....	3.250	7/15/2027	311,571
FEDERAL REALTY INVESTMENT TRUS.....	4.500	12/1/2044	173,498
FEDEX CORP.....	3.400	1/14/2022	113,075
FEDEX CORP.....	2.625	8/1/2022	607,842
FEDEX CORP.....	4.000	1/15/2024	427,723
FEDEX CORP.....	3.250	4/1/2026	608,131
FEDEX CORP.....	3.300	3/15/2027	72,034
FEDEX CORP.....	3.400	2/15/2028	510,590
FEDEX CORP.....	4.200	10/17/2028	866,958
FEDEX CORP.....	3.100	8/5/2029	800,202
FEDEX CORP.....	4.900	1/15/2034	114,068
FEDEX CORP.....	3.900	2/1/2035	486,779
FEDEX CORP.....	3.875	8/1/2042	382,137
FEDEX CORP.....	4.100	4/15/2043	439,740
FEDEX CORP.....	5.100	1/15/2044	442,193
FEDEX CORP.....	4.100	2/1/2045	369,804
FEDEX CORP.....	4.750	11/15/2045	801,379
FEDEX CORP.....	4.550	4/1/2046	773,012
FEDEX CORP.....	4.400	1/15/2047	342,465
FEDEX CORP.....	4.050	2/15/2048	864,428
FEDEX CORP.....	4.950	10/17/2048	821,625
FELCOR LODGING LP.....	6.000	6/1/2025	261,250
FHLMC POOL #1Q-1114.....	VARIABLE RATE	3/1/2038	184,382
FHLMC POOL #2B-0409.....	VARIABLE RATE	5/1/2042	600,623
FHLMC POOL #2B-4653.....	VARIABLE RATE	9/1/2045	3,578,095
FHLMC POOL #2B-4683.....	VARIABLE RATE	10/1/2045	4,586,629
FHLMC POOL #2B-4952.....	VARIABLE RATE	12/1/2045	3,621,353
FHLMC POOL #C9-1746.....	4.500	12/1/2033	604,933
FHLMC POOL #C9-1853.....	3.500	10/1/2035	3,419,844
FHLMC POOL #G0-3073.....	5.500	7/1/2037	2,007,034
FHLMC POOL #G0-5580.....	6.500	4/1/2039	746,850
FHLMC POOL #G0-7074.....	5.500	1/1/2040	2,066,153

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
FHLMC POOL #G6-0034.....	4.500	2/1/2045	4,932,277
FHLMC POOL #G6-0342.....	4.500	5/1/2042	4,200,875
FHLMC POOL #G6-0764.....	4.500	10/1/2042	4,412,698
FHLMC POOL #H0-1774.....	6.500	9/1/2037	14,052
FHLMC POOL #H0-9158.....	6.500	10/1/2037	12,413
FHLMC POOL #H0-9197.....	6.500	10/1/2038	51,472
FHLMC POOL #Q2-1922.....	4.500	10/1/2043	3,518,901
FHLMC POOL #Q4-7062.....	3.500	4/1/2047	7,891,818
FHLMC POOL #Q6-0423.....	4.500	12/1/2048	4,695,311
FHLMC MULTICLASS MT.....	VARIABLE RATE	2/25/2029	2,182,992
FHLMC MULTICLASS MTG.....	VARIABLE RATE	12/15/2043	3,131,714
FHLMC MULTICLASS MTG 2953 DZ.....	5.000	3/15/2035	1,486,215
FHLMC MULTICLASS MTG 4319 MA.....	VARIABLE RATE	3/15/2044	2,091,494
FHLMC MULTICLASS MTG 4527 CI.....	3.500	2/15/2044	929,874
FHLMC MULTICLASS MTG 4711 CI.....	3.500	11/15/2042	124,241
FHLMC MULTICLASS MTG 51 1A.....	VARIABLE RATE	9/25/2043	180,052
FHLMC MULTICLASS MTG K055 X1.....	VARIABLE RATE	3/25/2026	166,524
FHLMC MULTICLASS MTG K056 X1.....	VARIABLE RATE	5/25/2026	67,565
FHLMC MULTICLASS MTG K057 X1.....	VARIABLE RATE	7/25/2026	101,359
FHLMC MULTICLASS MTG K065 X1.....	VARIABLE RATE	4/25/2027	445,879
FHLMC MULTICLASS MTG K066 X1.....	VARIABLE RATE	6/25/2027	393,426
FHLMC MULTICLASS MTG K068 X1.....	VARIABLE RATE	8/25/2027	1,628,752
FIAT CHRYSLER AUTOMOBILES NV.....	5.250	4/15/2023	1,068,750
FIBRIA OVERSEAS FINANCE LTD.....	5.500	1/17/2027	1,095,450
FIDELITY & GUARANTY LIFE 144A.....	5.500	5/1/2025	532,500
FIDELITY NATIONAL FINANCIAL IN.....	5.500	9/1/2022	378,889
FIDELITY NATIONAL FINANCIAL IN.....	4.500	8/15/2028	326,717
FIDELITY NATIONAL INFORMATION.....	3.500	4/15/2023	1,119,897
FIDELITY NATIONAL INFORMATION.....	3.875	6/5/2024	490,528
FIDELITY NATIONAL INFORMATION.....	3.000	8/15/2026	1,008,047
FIDELITY NATIONAL INFORMATION.....	4.250	5/15/2028	95,087
FIDELITY NATIONAL INFORMATION.....	3.750	5/21/2029	699,731
FIFTH THIRD BANCORP.....	3.500	3/15/2022	1,031,724
FIFTH THIRD BANCORP.....	4.300	1/16/2024	537,356
FIFTH THIRD BANCORP.....	3.650	1/25/2024	232,097
FIFTH THIRD BANCORP.....	3.950	3/14/2028	880,976
FIFTH THIRD BANCORP.....	8.250	3/1/2038	851,718
FIFTH THIRD BANK NA.....	2.250	6/14/2021	266,338
FIFTH THIRD BANK NA.....	3.350	7/26/2021	510,778
FIFTH THIRD BANK NA.....	2.875	10/1/2021	390,659
FIFTH THIRD BANK NA.....	3.950	7/28/2025	543,588
FIFTH THIRD BANK NA.....	3.850	3/15/2026	532,432
FIRST AMERICAN FINANCIAL CORP.....	4.600	11/15/2024	321,406

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
FIRST HORIZON NATIONAL CORP.....	3.500	12/15/2020	505,558
FIRST QUALITY FINANCE CO 144A.....	5.000	7/1/2025	260,105
FIRST QUANTUM MINERALS LT 144A.....	7.500	4/1/2025	13,394,750
FIRST QUANTUM MINERALS LT 144A.....	6.875	3/1/2026	2,981,813
FIRST REPUBLIC BANK/CA.....	2.500	6/6/2022	504,672
FIRST REPUBLIC BANK/CA.....	4.375	8/1/2046	331,770
FIRST REPUBLIC BANK/CA.....	4.625	2/13/2047	283,835
FIRSTENERGY CORP.....	2.850	7/15/2022	147,311
FIRSTENERGY CORP.....	4.250	3/15/2023	527,124
FIRSTENERGY CORP.....	3.900	7/15/2027	663,660
FIRSTENERGY CORP.....	7.375	11/15/2031	1,057,629
FIRSTENERGY CORP.....	4.850	7/15/2047	755,723
FISERV INC.....	4.750	6/15/2021	311,887
FISERV INC.....	3.500	10/1/2022	1,555,286
FISERV INC.....	3.800	10/1/2023	301,063
FISERV INC.....	2.750	7/1/2024	754,122
FISERV INC.....	3.850	6/1/2025	1,069,016
FISERV INC.....	3.200	7/1/2026	830,787
FISERV INC.....	4.200	10/1/2028	746,591
FISERV INC.....	3.500	7/1/2029	1,878,991
FISERV INC.....	4.400	7/1/2049	1,626,434
FIVE POINT OPERATING CO L 144A.....	7.875	11/15/2025	352,559
FLEX LTD.....	5.000	2/15/2023	267,147
FLEX LTD.....	4.750	6/15/2025	586,023
FLEX LTD.....	4.875	6/15/2029	324,749
FLIR SYSTEMS INC.....	3.125	6/15/2021	503,565
FLORIDA POWER & LIGHT CO.....	2.750	6/1/2023	410,109
FLORIDA POWER & LIGHT CO.....	3.250	6/1/2024	418,529
FLORIDA POWER & LIGHT CO.....	3.125	12/1/2025	415,448
FLORIDA POWER & LIGHT CO.....	5.625	4/1/2034	353,417
FLORIDA POWER & LIGHT CO.....	4.950	6/1/2035	142,567
FLORIDA POWER & LIGHT CO.....	5.650	2/1/2037	272,970
FLORIDA POWER & LIGHT CO.....	5.950	2/1/2038	864,115
FLORIDA POWER & LIGHT CO.....	5.960	4/1/2039	703,532
FLORIDA POWER & LIGHT CO.....	5.690	3/1/2040	406,813
FLORIDA POWER & LIGHT CO.....	5.250	2/1/2041	193,898
FLORIDA POWER & LIGHT CO.....	4.125	2/1/2042	457,605
FLORIDA POWER & LIGHT CO.....	4.050	6/1/2042	227,434
FLORIDA POWER & LIGHT CO.....	3.800	12/15/2042	329,532
FLORIDA POWER & LIGHT CO.....	4.050	10/1/2044	471,884
FLORIDA POWER & LIGHT CO.....	3.700	12/1/2047	548,233
FLORIDA POWER & LIGHT CO.....	3.950	3/1/2048	797,903
FLORIDA POWER & LIGHT CO.....	4.125	6/1/2048	584,651

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
FLORIDA POWER & LIGHT CO.....	3.990	3/1/2049	460,649
FLORIDA POWER & LIGHT CO.....	3.150	10/1/2049	312,253
FLORIDA ST BRD OF ADMIN FIN CO.....	2.638	7/1/2021	1,012,060
FLOWERS FOODS INC.....	4.375	4/1/2022	364,113
FLOWERS FOODS INC.....	3.500	10/1/2026	307,497
FLOWSERVE CORP.....	3.500	9/15/2022	102,570
FLOWSERVE CORP.....	4.000	11/15/2023	362,868
FLUOR CORP.....	3.500	12/15/2024	305,837
FLUOR CORP.....	4.250	9/15/2028	507,940
FLY LEASING LTD.....	5.250	10/15/2024	260,625
FMC CORP.....	3.200	10/1/2026	261,812
FMC CORP.....	3.450	10/1/2029	714,274
FMC CORP.....	4.500	10/1/2049	1,162,473
FMG RESOURCES AUGUST 2006 144A.....	4.750	5/15/2022	7,588,875
FMG RESOURCES AUGUST 2006 144A.....	5.125	3/15/2023	264,063
FMG RESOURCES AUGUST 2006 144A.....	5.125	5/15/2024	531,250
FMG RESOURCES AUGUST 2006 144A.....	4.500	9/15/2027	10,239,750
FMS WERTMANAGEMENT.....	2.000	8/1/2022	2,016,386
FMS WERTMANAGEMENT.....	2.750	1/30/2024	2,076,775
FNMA POOL #0889072.....	6.500	12/1/2037	363,706
FNMA POOL #0903010.....	5.500	12/1/2036	690,198
FNMA POOL #0917956.....	VARIABLE RATE	5/1/2037	2,029,918
FNMA POOL #0931694.....	6.000	5/1/2022	45,488
FNMA POOL #0AA3520.....	VARIABLE RATE	3/1/2037	574,280
FNMA POOL #0AD0130.....	6.500	8/1/2039	221,872
FNMA POOL #0AD0163.....	6.000	11/1/2034	987,790
FNMA POOL #0AD8529.....	4.500	8/1/2040	4,563,289
FNMA POOL #0AE0379.....	5.500	8/1/2024	1,041,807
FNMA POOL #0AE0620.....	5.500	5/1/2024	120,636
FNMA POOL #0AL1900.....	4.500	8/1/2026	1,509,581
FNMA POOL #0AL4628.....	VARIABLE RATE	11/1/2043	2,758,985
FNMA POOL #0AL5441.....	4.500	9/1/2041	4,033,369
FNMA POOL #0AL6872.....	VARIABLE RATE	5/1/2045	1,733,659
FNMA POOL #0AL8919.....	VARIABLE RATE	7/1/2046	2,157,026
FNMA POOL #0AS1126.....	4.500	11/1/2043	2,987,472
FNMA POOL #0BC7126.....	VARIABLE RATE	6/1/2046	5,990,867
FNMA POOL #0BJ2763.....	4.500	5/1/2048	7,395,164
FNMA POOL #0BN0601.....	4.500	12/1/2048	2,293,614
FNMA POOL #0BN1015.....	4.000	3/1/2049	7,234,927
FNMA POOL #0BN4799.....	4.500	1/1/2049	6,057,614
FNMA POOL #0BN5247.....	5.000	2/1/2049	1,889,550
FNMA POOL #0CA2643.....	4.500	11/1/2048	5,089,736
FNMA POOL #0MA1193.....	4.000	9/1/2032	2,351,436

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
FNMA POOL #0MA1960.....	4.000	7/1/2034	2,230,118
FNMA POOL #0MA2455.....	4.000	11/1/2035	5,379,938
FNMA POOL #0MA3385.....	4.500	4/1/2048	4,679,571
FNMA POOL #0MA3617.....	5.000	3/1/2049	2,041,585
FNMA POOL #0MA3745.....	3.500	8/1/2049	9,809,729
FNMA POOL #0MA3894.....	4.000	9/1/2031	1,990,726
FNMA GTD REMIC P/T 02-90 A1.....	6.500	6/25/2042	687,941
FNMA GTD REMIC P/T 02-T19 A1.....	6.500	7/25/2042	457,463
FNMA GTD REMIC P/T 03-W6 3A.....	6.500	9/25/2042	53,300
FNMA GTD REMIC P/T 04-W14 1AF.....	VARIABLE RATE	7/25/2044	128,574
FNMA GTD REMIC P/T 04-W15 1A2.....	6.500	8/25/2044	1,821
FNMA GTD REMIC P/T 04-W2 2A1.....	6.500	2/25/2044	2,346,690
FNMA GTD REMIC P/T 04-W8 3A.....	7.500	6/25/2044	259,442
FNMA GTD REMIC P/T 04-W9 2A1.....	6.500	2/25/2044	36,502
FNMA GTD REMIC P/T 06-W1 1A3.....	7.500	12/25/2045	363,606
FNMA GTD REMIC P/T 11-129 AI.....	3.000	12/25/2021	17,812
FOMENTO ECONOMICO MEXICANO SAB.....	4.375	5/10/2043	443,369
FORD MOTOR CO.....	4.346	12/8/2026	3,089,876
FORD MOTOR CO.....	6.625	10/1/2028	1,107,442
FORD MOTOR CO.....	7.450	7/16/2031	1,247,897
FORD MOTOR CO.....	4.750	1/15/2043	18,013,925
FORD MOTOR CO.....	7.400	11/1/2046	686,621
FORD MOTOR CO.....	5.291	12/8/2046	803,199
FORD MOTOR CREDIT CO LLC.....	3.157	8/4/2020	9,289,734
FORD MOTOR CREDIT CO LLC.....	5.085	1/7/2021	204,703
FORD MOTOR CREDIT CO LLC.....	3.200	1/15/2021	703,598
FORD MOTOR CREDIT CO LLC.....	5.750	2/1/2021	6,190,342
FORD MOTOR CREDIT CO LLC.....	3.336	3/18/2021	1,127,824
FORD MOTOR CREDIT CO LLC.....	3.470	4/5/2021	806,747
FORD MOTOR CREDIT CO LLC.....	5.875	8/2/2021	3,977,676
FORD MOTOR CREDIT CO LLC.....	3.813	10/12/2021	4,267,580
FORD MOTOR CREDIT CO LLC.....	5.596	1/7/2022	4,711,009
FORD MOTOR CREDIT CO LLC.....	3.219	1/9/2022	503,449
FORD MOTOR CREDIT CO LLC.....	3.339	3/28/2022	292,500
FORD MOTOR CREDIT CO LLC.....	2.979	8/3/2022	500,430
FORD MOTOR CREDIT CO LLC.....	4.250	9/20/2022	7,031,092
FORD MOTOR CREDIT CO LLC.....	3.350	11/1/2022	202,254
FORD MOTOR CREDIT CO LLC.....	4.140	2/15/2023	1,027,787
FORD MOTOR CREDIT CO LLC.....	3.096	5/4/2023	558,627
FORD MOTOR CREDIT CO LLC.....	4.375	8/6/2023	2,748,155
FORD MOTOR CREDIT CO LLC.....	3.810	1/9/2024	421,502
FORD MOTOR CREDIT CO LLC.....	5.584	3/18/2024	647,322
FORD MOTOR CREDIT CO LLC.....	3.664	9/8/2024	501,759



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
FORD MOTOR CREDIT CO LLC.....	4.063	11/1/2024	1,021,139
FORD MOTOR CREDIT CO LLC.....	4.687	6/9/2025	520,390
FORD MOTOR CREDIT CO LLC.....	4.134	8/4/2025	709,352
FORD MOTOR CREDIT CO LLC.....	4.389	1/8/2026	10,888,812
FORD MOTOR CREDIT CO LLC.....	4.542	8/1/2026	204,364
FORD MOTOR CREDIT CO LLC.....	3.815	11/2/2027	23,487,358
FORD MOTOR CREDIT CO LLC.....	5.113	5/3/2029	5,931,887
FORESTAR GROUP INC 144A.....	8.000	4/15/2024	233,813
FORTIS INC/CANADA.....	3.055	10/4/2026	316,606
FORTIVE CORP.....	3.150	6/15/2026	1,331,206
FORTIVE CORP.....	4.300	6/15/2046	201,917
FORTRESS TRANSPORTATION A 144A.....	6.750	3/15/2022	521,250
FORTUNE BRANDS HOME & SECURITY.....	4.000	9/21/2023	527,895
FORTUNE BRANDS HOME & SECURITY.....	4.000	6/15/2025	538,973
FORTUNE BRANDS HOME & SECURITY.....	3.250	9/15/2029	510,771
FORUM ENERGY TECHNOLOGIES INC.....	6.250	10/1/2021	176,500
FOUR SEASONS RESORT &.....	N/A	12/31/2022	157,852,313
FOX CORP 144A.....	3.666	1/25/2022	1,095,624
FOX CORP 144A.....	4.030	1/25/2024	1,342,345
FOX CORP 144A.....	4.709	1/25/2029	1,643,283
FOX CORP 144A.....	5.476	1/25/2039	1,835,342
FOX CORP 144A.....	5.576	1/25/2049	636,090
FOXTROT ESCROW ISSUER LLC 144A.....	12.250	11/15/2026	489,388
FRANKLIN RESOURCES INC.....	2.800	9/15/2022	102,030
FRANKLIN RESOURCES INC.....	2.850	3/30/2025	310,300
FREEDOM MORTGAGE CORP 144A.....	10.750	4/1/2024	206,500
FREEDOM MORTGAGE CORP 144A.....	8.250	4/15/2025	735,233
FREEPORT-MCMORAN INC.....	3.550	3/1/2022	1,252,463
FREEPORT-MCMORAN INC.....	3.875	3/15/2023	1,272,788
FREEPORT-MCMORAN INC.....	4.550	11/14/2024	528,540
FREEPORT-MCMORAN INC.....	5.000	9/1/2027	362,250
FREEPORT-MCMORAN INC.....	5.250	9/1/2029	369,599
FREEPORT-MCMORAN INC.....	5.400	11/14/2034	523,750
FREEPORT-MCMORAN INC.....	5.450	3/15/2043	1,345,500
FRENCH REPUBLIC GOVERNMENT 144A.....	2.000	5/25/2048	1,152,044
FRENCH REPUBLIC GOVERNMENT REGS.....	1.100	7/25/2022	5,784,063
FRENCH REPUBLIC GOVERNMENT REGS.....	0.250	7/25/2024	5,460,079
FRENCH REPUBLIC GOVERNMENT REGS.....	0.750	5/25/2028	1,194,228
FRENCH REPUBLIC GOVERNMENT REGS.....	0.750	11/25/2028	2,387,109
FRONTDOOR INC 144A.....	6.750	8/15/2026	218,000
FRONTIER COMMUNICATIONS 6/17.....	ZERO RATE	6/15/2024	10,929,598
FRONTIER COMMUNICATIONS C 144A.....	8.500	4/1/2026	961,875
FRONTIER COMMUNICATIONS C 144A.....	8.000	4/1/2027	5,016,000

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
FS ENERGY AND POWER FUND 144A.....	7.500	8/15/2023	358,750
FS KKR CAPITAL CORP.....	4.625	7/15/2024	260,574
FTS INTERNATIONAL INC.....	6.250	5/1/2022	130,000
FXI HOLDINGS INC 144A.....	7.875	11/1/2024	336,000
GABON GOVERNMENT INTERNAT 144A.....	6.375	12/12/2024	230,166
GABON GOVERNMENT INTERNAT 144A.....	6.950	6/16/2025	974,809
GABON GOVERNMENT INTERNAT REGS.....	6.375	12/12/2024	2,986,053
GABON GOVERNMENT INTERNAT REGS.....	6.950	6/16/2025	3,752,904
GAMESTOP CORP 144A.....	6.750	3/15/2021	393,000
GAP INC/THE.....	5.950	4/12/2021	830,280
GARTNER INC 144A.....	5.125	4/1/2025	260,313
GATES GLOBAL LLC / GATES 144A.....	6.250	1/15/2026	381,454
GATX CORP.....	4.850	6/1/2021	207,501
GATX CORP.....	3.850	3/30/2027	130,603
GATX CORP.....	3.500	3/15/2028	1,020,869
GATX CORP.....	4.550	11/7/2028	545,799
GATX CORP.....	4.700	4/1/2029	558,345
GATX CORP.....	5.200	3/15/2044	465,805
GAVILAN RESOURCES 2/17 2ND.....	ZERO RATE	3/1/2024	2,452,900
GCI LLC.....	6.875	4/15/2025	522,500
GCP APPLIED TECHNOLOGIES 144A.....	5.500	4/15/2026	16,049,250
GE CAPITAL INTERNATIONAL FUNDI.....	2.342	11/15/2020	13,733,115
GE CAPITAL INTERNATIONAL FUNDI.....	3.373	11/15/2025	1,630,916
GE CAPITAL INTERNATIONAL FUNDI.....	4.418	11/15/2035	7,625,454
GENERAL DYNAMICS CORP.....	3.000	5/11/2021	1,671,314
GENERAL DYNAMICS CORP.....	3.875	7/15/2021	513,170
GENERAL DYNAMICS CORP.....	2.250	11/15/2022	1,012,356
GENERAL DYNAMICS CORP.....	3.375	5/15/2023	240,270
GENERAL DYNAMICS CORP.....	1.875	8/15/2023	315,309
GENERAL DYNAMICS CORP.....	2.375	11/15/2024	509,739
GENERAL DYNAMICS CORP.....	3.500	5/15/2025	535,491
GENERAL DYNAMICS CORP.....	2.125	8/15/2026	262,443
GENERAL DYNAMICS CORP.....	3.750	5/15/2028	330,402
GENERAL DYNAMICS CORP.....	3.600	11/15/2042	225,772
GENERAL ELECTRIC CO.....	5.550	5/4/2020	579,154
GENERAL ELECTRIC CO.....	4.375	9/16/2020	6,365,154
GENERAL ELECTRIC CO.....	4.625	1/7/2021	704,146
GENERAL ELECTRIC CO.....	5.300	2/11/2021	488,917
GENERAL ELECTRIC CO.....	4.650	10/17/2021	1,714,015
GENERAL ELECTRIC CO.....	3.150	9/7/2022	439,522
GENERAL ELECTRIC CO.....	2.700	10/9/2022	2,026,161
GENERAL ELECTRIC CO.....	3.100	1/9/2023	585,539
GENERAL ELECTRIC CO.....	3.375	3/11/2024	1,036,351

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
GENERAL ELECTRIC CO.....	3.450	5/15/2024	178,683
GENERAL ELECTRIC CO.....	6.750	3/15/2032	2,477,421
GENERAL ELECTRIC CO.....	6.150	8/7/2037	665,567
GENERAL ELECTRIC CO.....	5.875	1/14/2038	2,819,324
GENERAL ELECTRIC CO.....	6.875	1/10/2039	1,708,743
GENERAL ELECTRIC CO.....	4.125	10/9/2042	1,233,802
GENERAL MILLS INC.....	3.200	4/16/2021	86,394
GENERAL MILLS INC.....	2.600	10/12/2022	507,266
GENERAL MILLS INC.....	3.700	10/17/2023	19,889,438
GENERAL MILLS INC.....	3.650	2/15/2024	473,293
GENERAL MILLS INC.....	4.000	4/17/2025	540,625
GENERAL MILLS INC.....	3.200	2/10/2027	525,692
GENERAL MILLS INC.....	4.200	4/17/2028	668,277
GENERAL MILLS INC.....	4.550	4/17/2038	463,719
GENERAL MILLS INC.....	5.400	6/15/2040	623,421
GENERAL MILLS INC.....	4.150	2/15/2043	267,679
GENERAL MILLS INC.....	4.700	4/17/2048	713,947
GENERAL MOTORS CO.....	4.875	10/2/2023	538,406
GENERAL MOTORS CO.....	4.000	4/1/2025	10,488,676
GENERAL MOTORS CO.....	4.200	10/1/2027	260,553
GENERAL MOTORS CO.....	5.000	10/1/2028	871,286
GENERAL MOTORS CO.....	5.000	4/1/2035	516,897
GENERAL MOTORS CO.....	6.600	4/1/2036	961,239
GENERAL MOTORS CO.....	5.150	4/1/2038	516,401
GENERAL MOTORS CO.....	6.250	10/2/2043	1,116,654
GENERAL MOTORS CO.....	5.200	4/1/2045	606,693
GENERAL MOTORS CO.....	6.750	4/1/2046	704,925
GENERAL MOTORS CO.....	5.400	4/1/2048	517,137
GENERAL MOTORS CO.....	5.950	4/1/2049	828,659
GENERAL MOTORS FINANCIAL CO IN.....	4.200	3/1/2021	3,369,679
GENERAL MOTORS FINANCIAL CO IN.....	3.550	4/9/2021	1,113,231
GENERAL MOTORS FINANCIAL CO IN.....	3.200	7/6/2021	1,316,993
GENERAL MOTORS FINANCIAL CO IN.....	4.375	9/25/2021	1,035,609
GENERAL MOTORS FINANCIAL CO IN.....	3.450	1/14/2022	817,643
GENERAL MOTORS FINANCIAL CO IN.....	3.450	4/10/2022	1,125,484
GENERAL MOTORS FINANCIAL CO IN.....	3.150	6/30/2022	1,019,045
GENERAL MOTORS FINANCIAL CO IN.....	3.550	7/8/2022	911,273
GENERAL MOTORS FINANCIAL CO IN.....	3.700	5/9/2023	743,234
GENERAL MOTORS FINANCIAL CO IN.....	4.150	6/19/2023	646,455
GENERAL MOTORS FINANCIAL CO IN.....	5.100	1/17/2024	3,918,774
GENERAL MOTORS FINANCIAL CO IN.....	3.950	4/13/2024	1,044,692
GENERAL MOTORS FINANCIAL CO IN.....	3.500	11/7/2024	514,911
GENERAL MOTORS FINANCIAL CO IN.....	4.000	1/15/2025	1,049,781

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
GENERAL MOTORS FINANCIAL CO IN.....	4.350	4/9/2025	245,731
GENERAL MOTORS FINANCIAL CO IN.....	4.300	7/13/2025	1,067,776
GENERAL MOTORS FINANCIAL CO IN.....	5.250	3/1/2026	893,039
GENERAL MOTORS FINANCIAL CO IN.....	4.000	10/6/2026	360,191
GENERAL MOTORS FINANCIAL CO IN.....	4.350	1/17/2027	948,205
GENERAL MOTORS FINANCIAL CO IN.....	3.850	1/5/2028	254,630
GENERAL MOTORS FINANCIAL CO IN.....	5.650	1/17/2029	244,200
GENESIS ENERGY LP / GENESIS EN.....	6.750	8/1/2022	353,500
GENESIS ENERGY LP / GENESIS EN.....	6.000	5/15/2023	495,000
GENESIS ENERGY LP / GENESIS EN.....	5.625	6/15/2024	241,250
GENESIS ENERGY LP / GENESIS EN.....	6.500	10/1/2025	387,000
GENESIS ENERGY LP / GENESIS EN.....	6.250	5/15/2026	238,750
GENPACT LUXEMBOURG SARL.....	3.375	12/1/2024	251,893
GENWORTH HOLDINGS INC.....	7.200	2/15/2021	772,500
GENWORTH HOLDINGS INC.....	7.625	9/24/2021	526,700
GENWORTH HOLDINGS INC.....	4.900	8/15/2023	198,000
GENWORTH HOLDINGS INC.....	6.500	6/15/2034	243,750
GEO GROUP INC/THE.....	5.125	4/1/2023	468,750
GEO GROUP INC/THE.....	5.875	10/15/2024	227,500
GEORGE WASHINGTON UNIVERSITY/T.....	4.300	9/15/2044	288,576
GEORGE WASHINGTON UNIVERSITY/T.....	4.868	9/15/2045	1,063,309
GEORGETOWN UNIVERSITY/THE.....	4.315	4/1/2049	62,817
GEORGETOWN UNIVERSITY/THE.....	5.215	10/1/2118	105,516
GEORGIA POWER CO.....	2.400	4/1/2021	301,195
GEORGIA POWER CO.....	2.850	5/15/2022	254,929
GEORGIA POWER CO.....	2.200	9/15/2024	149,922
GEORGIA POWER CO.....	3.250	4/1/2026	222,011
GEORGIA POWER CO.....	3.250	3/30/2027	516,677
GEORGIA POWER CO.....	2.650	9/15/2029	148,019
GEORGIA POWER CO.....	4.750	9/1/2040	396,795
GEORGIA POWER CO.....	4.300	3/15/2042	823,511
GEORGIA POWER CO.....	4.300	3/15/2043	544,217
GEORGIAN RAILWAY JSC REGS.....	7.750	7/11/2022	1,074,720
GEORGIA-PACIFIC LLC.....	8.875	5/15/2031	311,738
GFL ENVIRONMENTAL INC 144A.....	5.125	12/15/2026	346,955
GHANA GOVERNMENT INTERNAT 144A.....	7.875	3/26/2027	1,638,125
GHANA GOVERNMENT INTERNAT 144A.....	7.625	5/16/2029	315,689
GHANA GOVERNMENT INTERNAT 144A.....	10.750	10/14/2030	1,372,185
GHANA GOVERNMENT INTERNAT 144A.....	8.125	3/26/2032	1,500,975
GHANA GOVERNMENT INTERNAT 144A.....	8.627	6/16/2049	199,424
GHANA GOVERNMENT INTERNAT 144A.....	8.950	3/26/2051	1,532,730
GHANA GOVERNMENT INTERNAT REGS.....	7.875	8/7/2023	1,182,183
GHANA GOVERNMENT INTERNAT REGS.....	8.125	1/18/2026	3,995,447

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
GHANA GOVERNMENT INTERNAT REGS.....	10.750	10/14/2030	2,659,966
GHANA GOVERNMENT INTERNAT REGS.....	8.125	3/26/2032	203,521
GHANA GOVERNMENT INTERNAT REGS.....	8.627	6/16/2049	1,600,374
GILEAD SCIENCES INC.....	4.500	4/1/2021	1,025,780
GILEAD SCIENCES INC.....	4.400	12/1/2021	1,042,916
GILEAD SCIENCES INC.....	1.950	3/1/2022	450,857
GILEAD SCIENCES INC.....	3.250	9/1/2022	1,218,566
GILEAD SCIENCES INC.....	2.500	9/1/2023	91,453
GILEAD SCIENCES INC.....	3.700	4/1/2024	6,369,636
GILEAD SCIENCES INC.....	3.500	2/1/2025	1,061,132
GILEAD SCIENCES INC.....	3.650	3/1/2026	1,613,809
GILEAD SCIENCES INC.....	2.950	3/1/2027	6,753,309
GILEAD SCIENCES INC.....	4.600	9/1/2035	834,536
GILEAD SCIENCES INC.....	4.000	9/1/2036	840,456
GILEAD SCIENCES INC.....	5.650	12/1/2041	11,484,631
GILEAD SCIENCES INC.....	4.800	4/1/2044	1,207,963
GILEAD SCIENCES INC.....	4.500	2/1/2045	1,213,144
GILEAD SCIENCES INC.....	4.750	3/1/2046	1,875,043
GILEAD SCIENCES INC.....	4.150	3/1/2047	6,765,081
GLAXOSMITHKLINE CAPITAL INC.....	2.800	3/18/2023	1,024,867
GLAXOSMITHKLINE CAPITAL INC.....	3.375	5/15/2023	1,043,935
GLAXOSMITHKLINE CAPITAL INC.....	3.625	5/15/2025	889,455
GLAXOSMITHKLINE CAPITAL INC.....	3.875	5/15/2028	1,104,241
GLAXOSMITHKLINE CAPITAL INC.....	5.375	4/15/2034	939,734
GLAXOSMITHKLINE CAPITAL INC.....	6.375	5/15/2038	2,887,347
GLAXOSMITHKLINE CAPITAL INC.....	4.200	3/18/2043	234,479
GLAXOSMITHKLINE CAPITAL PLC.....	3.125	5/14/2021	1,017,193
GLAXOSMITHKLINE CAPITAL PLC.....	2.850	5/8/2022	1,021,969
GLAXOSMITHKLINE CAPITAL PLC.....	2.875	6/1/2022	919,751
GLAXOSMITHKLINE CAPITAL PLC.....	3.000	6/1/2024	934,015
GLAXOSMITHKLINE CAPITAL PLC.....	3.375	6/1/2029	536,265
GLOBAL AIRCRAFT LEASING C 144A.....	6.500	9/15/2024	1,043,450
GLOBAL PARTNERS LP / GLP 144A.....	7.000	8/1/2027	318,750
GLOBAL PARTNERS LP / GLP FINAN.....	7.000	6/15/2023	257,500
GLOBAL PAYMENTS INC.....	3.800	4/1/2021	183,292
GLOBAL PAYMENTS INC.....	3.750	6/1/2023	521,344
GLOBAL PAYMENTS INC.....	4.000	6/1/2023	2,785,216
GLOBAL PAYMENTS INC.....	2.650	2/15/2025	1,177,008
GLOBAL PAYMENTS INC.....	4.800	4/1/2026	323,151
GLOBAL PAYMENTS INC.....	4.450	6/1/2028	926,944
GLOBAL PAYMENTS INC.....	3.200	8/15/2029	688,268
GLOBAL PAYMENTS INC.....	4.150	8/15/2049	90,799
GLOBAL SC FINANCE IV 1A A 144A.....	3.850	4/15/2037	2,276,351

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
GLOBAL SHIP LEASE INC 144A.....	9.875	11/15/2022	208,500
GLOBE LIFE INC.....	3.800	9/15/2022	259,688
GLOBE LIFE INC.....	4.550	9/15/2028	273,174
GLP CAPITAL LP / GLP FINANCING.....	3.350	9/1/2024	25,563
GLP CAPITAL LP / GLP FINANCING.....	5.250	6/1/2025	1,098,788
GLP CAPITAL LP / GLP FINANCING.....	5.375	4/15/2026	553,366
GLP CAPITAL LP / GLP FINANCING.....	5.750	6/1/2028	567,987
GLP CAPITAL LP / GLP FINANCING.....	5.300	1/15/2029	555,797
GLP CAPITAL LP / GLP FINANCING.....	4.000	1/15/2030	51,208
GMR HYDERABAD INTERNATIONAL 144A.....	5.375	4/10/2024	1,035,440
GMR HYDERABAD INTERNATIONAL 144A.....	4.250	10/27/2027	632,380
GNMA GTD REMIC P/T 12-33 IO.....	VARIABLE RATE	6/16/2052	3,289,103
GNMA GTD REMIC P/T 12-67 IO.....	VARIABLE RATE	10/16/2053	364,989
GNMA GTD REMIC P/T 15-150 IO.....	VARIABLE RATE	9/16/2057	84,300
GNMA GTD REMIC P/T 15-160 IO.....	VARIABLE RATE	1/16/2056	110,603
GNMA GTD REMIC P/T 15-169 IO.....	VARIABLE RATE	7/16/2057	78,496
GNMA GTD REMIC P/T 15-6 IO.....	VARIABLE RATE	2/16/2051	870,310
GNMA GTD REMIC P/T 16-H24 KF.....	VARIABLE RATE	11/20/2066	7,927,410
GNMA GTD REMIC P/T 18-141 IO.....	VARIABLE RATE	8/16/2060	1,712,134
GNMA GTD REMIC P/T 18-157 IO.....	VARIABLE RATE	11/16/2060	2,832,299
GNMA GTD REMIC P/T 18-170 IO.....	VARIABLE RATE	11/16/2060	3,558,598
GNMA GTD REMIC P/T 18-H04 FJ.....	VARIABLE RATE	3/20/2068	13,342,152
GNMA GTD REMIC P/T 18-H06 AF.....	VARIABLE RATE	3/20/2068	7,240,178
GNMA GTD REMIC P/T 18-H08 GF.....	VARIABLE RATE	5/20/2068	4,640,976
GNMA GTD REMIC P/T 19-32 IO.....	VARIABLE RATE	5/16/2061	2,844,609
GNMA GTD REMIC P/T 19-H16 CF.....	VARIABLE RATE	10/20/2069	7,349,372
GO DADDY OPERATING CO LLC 144A.....	5.250	12/1/2027	394,688
GOEASY LTD 144A.....	5.375	12/1/2024	341,141
GOLDMAN SACHS GROUP INC/THE.....	2.750	9/15/2020	1,105,181
GOLDMAN SACHS GROUP INC/THE.....	2.600	12/27/2020	1,002,720
GOLDMAN SACHS GROUP INC/THE.....	2.875	2/25/2021	802,818
GOLDMAN SACHS GROUP INC/THE.....	2.625	4/25/2021	287,229
GOLDMAN SACHS GROUP INC/THE.....	5.250	7/27/2021	5,580,123
GOLDMAN SACHS GROUP INC/THE.....	2.350	11/15/2021	1,836,159
GOLDMAN SACHS GROUP INC/THE.....	5.750	1/24/2022	2,145,810
GOLDMAN SACHS GROUP INC/THE.....	3.000	4/26/2022	3,198,389
GOLDMAN SACHS GROUP INC/THE.....	3.625	1/22/2023	1,824,507
GOLDMAN SACHS GROUP INC/THE.....	3.200	2/23/2023	1,028,621
GOLDMAN SACHS GROUP INC/THE.....	VARIABLE RATE	6/5/2023	1,016,250
GOLDMAN SACHS GROUP INC/THE.....	VARIABLE RATE	7/24/2023	16,790,122
GOLDMAN SACHS GROUP INC/THE.....	3.625	2/20/2024	2,659,975
GOLDMAN SACHS GROUP INC/THE.....	4.000	3/3/2024	13,333,177
GOLDMAN SACHS GROUP INC/THE.....	3.850	7/8/2024	2,116,708

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
GOLDMAN SACHS GROUP INC/THE.....	3.500	1/23/2025	14,893,467
GOLDMAN SACHS GROUP INC/THE.....	3.750	5/22/2025	1,061,528
GOLDMAN SACHS GROUP INC/THE.....	VARIABLE RATE	9/29/2025	6,733,190
GOLDMAN SACHS GROUP INC/THE.....	4.250	10/21/2025	2,321,158
GOLDMAN SACHS GROUP INC/THE.....	3.750	2/25/2026	669,451
GOLDMAN SACHS GROUP INC/THE.....	3.500	11/16/2026	2,347,051
GOLDMAN SACHS GROUP INC/THE.....	3.850	1/26/2027	2,192,930
GOLDMAN SACHS GROUP INC/THE.....	VARIABLE RATE	6/5/2028	2,125,040
GOLDMAN SACHS GROUP INC/THE.....	VARIABLE RATE	4/23/2029	2,143,829
GOLDMAN SACHS GROUP INC/THE.....	VARIABLE RATE	5/1/2029	2,645,866
GOLDMAN SACHS GROUP INC/THE.....	6.125	2/15/2033	679,161
GOLDMAN SACHS GROUP INC/THE.....	6.450	5/1/2036	580,621
GOLDMAN SACHS GROUP INC/THE.....	6.750	10/1/2037	4,621,008
GOLDMAN SACHS GROUP INC/THE.....	VARIABLE RATE	10/31/2038	2,174,559
GOLDMAN SACHS GROUP INC/THE.....	VARIABLE RATE	4/23/2039	1,134,382
GOLDMAN SACHS GROUP INC/THE.....	6.250	2/1/2041	1,897,944
GOLDMAN SACHS GROUP INC/THE.....	4.800	7/8/2044	1,507,373
GOLDMAN SACHS GROUP INC/THE.....	5.150	5/22/2045	1,958,482
GOLDMAN SACHS GROUP INC/THE.....	4.750	10/21/2045	1,242,211
GOODYEAR TIRE & RUBBER CO/THE.....	5.125	11/15/2023	762,833
GOODYEAR TIRE & RUBBER CO/THE.....	5.000	5/31/2026	780,000
GOODYEAR TIRE & RUBBER CO/THE.....	4.875	3/15/2027	569,250
GOVERNMENT NATL MTG ASSN GTD R.....	VARIABLE RATE	11/16/2055	4,590,479
GOVERNMENT OF CANADA.....	4.250	12/1/2021	735,788
GOVERNMENT OF CANADA.....	4.250	12/1/2026	9,950,671
GOVERNMENT OF CANADA.....	1.500	12/1/2044	7,449,760
GRAHAM HOLDINGS CO 144A.....	5.750	6/1/2026	266,875
GRAN TIERRA ENERGY INC 144A.....	7.750	5/23/2027	140,252
GRAN TIERRA ENERGY INTERN 144A.....	6.250	2/15/2025	180,000
GRAPHIC PACKAGING INTERNA 144A.....	4.750	7/15/2027	214,000
GRAPHIC PACKAGING INTERNATIONAL.....	4.750	4/15/2021	767,813
GRAPHIC PACKAGING INTERNATIONAL.....	4.875	11/15/2022	209,500
GRAY TELEVISION INC 144A.....	5.875	7/15/2026	797,813
GRAY TELEVISION INC 144A.....	7.000	5/15/2027	3,933,825
GREAT WESTERN PETROLEUM L 144A.....	9.000	9/30/2021	134,063
GREIF INC 144A.....	6.500	3/1/2027	270,000
GREYSTAR REAL ESTATE PART 144A.....	5.750	12/1/2025	295,688
GRIFFON CORP.....	5.250	3/1/2022	752,813
GRINDING MEDIA INC / MOLY 144A.....	7.375	12/15/2023	509,375
GROUP 1 AUTOMOTIVE INC.....	VARIABLE RATE	6/1/2022	506,875
GROUP 1 AUTOMOTIVE INC 144A.....	5.250	12/15/2023	2,424,900
GRUBHUB HOLDINGS INC 144A.....	5.500	7/1/2027	276,209
GRUPO TELEVISA SAB.....	6.625	3/18/2025	585,693

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
GRUPO TELEVISA SAB.....	8.500	3/11/2032	336,837
GRUPO TELEVISA SAB.....	6.625	1/15/2040	406,181
GRUPO TELEVISA SAB.....	5.000	5/13/2045	991,670
GRUPO TELEVISA SAB.....	6.125	1/31/2046	904,862
GUATEMALA GOVERNMENT BOND 144A.....	6.125	6/1/2050	554,017
GUATEMALA GOVERNMENT BOND REGS.....	4.875	2/13/2028	1,888,174
GULF POWER CO.....	3.300	5/30/2027	313,861
GULFPORT ENERGY CORP.....	6.625	5/1/2023	210,625
GULFPORT ENERGY CORP.....	6.000	10/15/2024	355,000
GULFPORT ENERGY CORP.....	6.375	1/15/2026	310,000
H&E EQUIPMENT SERVICES INC.....	5.625	9/1/2025	523,750
HACKENSACK MERIDIAN HEALTH INC.....	4.211	7/1/2048	732,751
HALLIBURTON CO.....	3.250	11/15/2021	509,457
HALLIBURTON CO.....	3.500	8/1/2023	520,401
HALLIBURTON CO.....	3.800	11/15/2025	24,856,918
HALLIBURTON CO.....	4.850	11/15/2035	9,951,747
HALLIBURTON CO.....	6.700	9/15/2038	576,471
HALLIBURTON CO.....	7.450	9/15/2039	8,470,609
HALLIBURTON CO.....	4.500	11/15/2041	270,331
HALLIBURTON CO.....	4.750	8/1/2043	610,430
HALLIBURTON CO.....	5.000	11/15/2045	1,437,809
HANESBRANDS INC 144A.....	4.625	5/15/2024	11,172,221
HANESBRANDS INC 144A.....	4.875	5/15/2026	529,375
HANOVER INSURANCE GROUP INC/TH.....	4.500	4/15/2026	433,980
HARLEY-DAVIDSON INC.....	3.500	7/28/2025	522,975
HARLEY-DAVIDSON INC.....	4.625	7/28/2045	209,114
HARMAN INTERNATIONAL INDUSTRIE.....	4.150	5/15/2025	427,354
HARSCO CORP 144A.....	5.750	7/31/2027	330,544
HARTFORD FINANCIAL SERVIC 144A.....	VARIABLE RATE	2/12/2067	7,667,238
HARTFORD FINANCIAL SERVICES GR.....	2.800	8/19/2029	101,306
HARTFORD FINANCIAL SERVICES GR.....	5.950	10/15/2036	248,246
HARTFORD FINANCIAL SERVICES GR.....	6.100	10/1/2041	150,940
HARTFORD FINANCIAL SERVICES GR.....	4.300	4/15/2043	390,563
HARTFORD FINANCIAL SERVICES GR.....	4.400	3/15/2048	577,078
HARTFORD FINANCIAL SERVICES GR.....	3.600	8/19/2049	175,702
HASBRO INC.....	3.150	5/15/2021	65,769
HASBRO INC.....	2.600	11/19/2022	90,590
HASBRO INC.....	3.000	11/19/2024	100,512
HASBRO INC.....	3.550	11/19/2026	100,725
HASBRO INC.....	3.500	9/15/2027	1,160,817
HASBRO INC.....	3.900	11/19/2029	654,945
HASBRO INC.....	6.350	3/15/2040	609,701
HASBRO INC.....	5.100	5/15/2044	100,030



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
HAT HOLDINGS I LLC / HAT 144A.....	5.250	7/15/2024	273,325
HB FULLER CO.....	4.000	2/15/2027	184,140
HCA HEALTHCARE INC.....	6.250	2/15/2021	7,453,875
HCA INC.....	7.500	2/15/2022	1,381,250
HCA INC.....	4.750	5/1/2023	1,071,172
HCA INC.....	5.875	5/1/2023	828,870
HCA INC.....	5.000	3/15/2024	9,913,666
HCA INC.....	5.375	2/1/2025	1,990,494
HCA INC.....	5.250	4/15/2025	11,765,383
HCA INC.....	7.690	6/15/2025	301,250
HCA INC.....	5.875	2/15/2026	852,848
HCA INC.....	5.250	6/15/2026	19,300,061
HCA INC.....	5.375	9/1/2026	556,875
HCA INC.....	4.500	2/15/2027	9,572,129
HCA INC.....	5.625	9/1/2028	1,310,540
HCA INC.....	5.875	2/1/2029	809,375
HCA INC.....	4.125	6/15/2029	8,237,453
HCA INC.....	7.500	11/6/2033	315,000
HCA INC.....	5.125	6/15/2039	6,336,988
HCA INC.....	5.500	6/15/2047	6,920,692
HCA INC.....	5.250	6/15/2049	9,595,502
HD SUPPLY INC 144A.....	5.375	10/15/2026	530,000
HEALTHCARE TRUST OF AMERICA HO.....	3.750	7/1/2027	526,207
HEALTHCARE TRUST OF AMERICA HO.....	3.100	2/15/2030	248,915
HEALTHPEAK PROPERTIES INC.....	3.150	8/1/2022	153,369
HEALTHPEAK PROPERTIES INC.....	4.250	11/15/2023	150,369
HEALTHPEAK PROPERTIES INC.....	4.200	3/1/2024	427,272
HEALTHPEAK PROPERTIES INC.....	3.400	2/1/2025	176,443
HEALTHPEAK PROPERTIES INC.....	4.000	6/1/2025	646,246
HEALTHPEAK PROPERTIES INC.....	3.250	7/15/2026	518,602
HEALTHPEAK PROPERTIES INC.....	3.500	7/15/2029	551,691
HEALTHPEAK PROPERTIES INC.....	3.000	1/15/2030	180,142
HEALTHPEAK PROPERTIES INC.....	6.750	2/1/2041	282,739
HEITMAN CREDIT CO-INVEST.....	N/A	12/31/2049	50,282,159
HEITMAN DEBT SEP ACCT VIII.....	N/A	12/31/2022	20,175,601
HEITMAN DEBT SEPARATE ACCT V.....	N/A	12/31/2022	90,314,730
HEITMAN DEBT SEPARATE ACCT VII.....	N/A	12/31/2022	87,693,704
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2023	51,917
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2024	53,044
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2025	54,410
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2026	54,844
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2027	55,545
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2028	59,727

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2029	60,173
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2030	60,842
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2031	61,098
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2032	61,328
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2033	61,594
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2034	61,395
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2035	61,453
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2036	61,430
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2037	61,814
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2038	61,998
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2039	62,120
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2040	62,258
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2041	62,461
HELLENIC REPUBLIC GOVERNMENT REGS.....	VARIABLE RATE	2/24/2042	62,564
HELLENIC REPUBLIC GOVERNMENT B.....	VARIABLE RATE	10/15/2042	406
HELMERICH & PAYNE INC.....	4.650	3/15/2025	436,578
HERC HOLDINGS INC 144A.....	5.500	7/15/2027	889,363
HERSHEY CO/THE.....	4.125	12/1/2020	357,130
HERSHEY CO/THE.....	3.100	5/15/2021	254,329
HERSHEY CO/THE.....	3.375	5/15/2023	523,141
HERSHEY CO/THE.....	2.050	11/15/2024	100,236
HERSHEY CO/THE.....	3.200	8/21/2025	317,474
HERSHEY CO/THE.....	2.300	8/15/2026	505,354
HERSHEY CO/THE.....	3.375	8/15/2046	412,091
HERSHEY CO/THE.....	3.125	11/15/2049	99,428
HERTZ CORP/THE 144A.....	7.625	6/1/2022	218,400
HERTZ CORP/THE 144A.....	5.500	10/15/2024	768,750
HERTZ CORP/THE 144A.....	7.125	8/1/2026	330,315
HERTZ CORP/THE 144A.....	6.000	1/15/2028	600,000
HESS CORP.....	3.500	7/15/2024	1,082,960
HESS CORP.....	4.300	4/1/2027	4,790,957
HESS CORP.....	7.875	10/1/2029	32,840,080
HESS CORP.....	7.300	8/15/2031	424,768
HESS CORP.....	7.125	3/15/2033	614,470
HESS CORP.....	6.000	1/15/2040	413,103
HESS CORP.....	5.600	2/15/2041	942,227
HESS CORP.....	5.800	4/1/2047	648,871
HESS MIDSTREAM OPERATIONS 144A.....	5.625	2/15/2026	21,301,814
HESS MIDSTREAM OPERATIONS 144A.....	5.125	6/15/2028	303,750
HEWLETT PACKARD ENTERPRISE CO.....	3.500	10/5/2021	563,114
HEWLETT PACKARD ENTERPRISE CO.....	STEPPED RATE	10/15/2022	1,584,930
HEWLETT PACKARD ENTERPRISE CO.....	2.250	4/1/2023	250,133
HEWLETT PACKARD ENTERPRISE CO.....	VARIABLE RATE	10/15/2025	7,226,069

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
HEWLETT PACKARD ENTERPRISE CO.....	VARIABLE RATE	10/15/2035	719,629
HEWLETT PACKARD ENTERPRISE CO.....	VARIABLE RATE	10/15/2045	1,027,416
HEXCEL CORP.....	3.950	2/15/2027	312,631
HEXION INC 144A.....	7.875	7/15/2027	280,787
HIDROVIAS INTERNATIONAL F 144A.....	5.950	1/24/2025	715,013
HIGHPOINT OPERATING CORP.....	7.000	10/15/2022	237,500
HIGHPOINT OPERATING CORP.....	8.750	6/15/2025	227,500
HIGHWOODS REALTY LP.....	3.625	1/15/2023	35,121
HIGHWOODS REALTY LP.....	3.875	3/1/2027	789,702
HILCORP ENERGY I LP / HIL 144A.....	5.750	10/1/2025	487,520
HILCORP ENERGY I LP / HIL 144A.....	6.250	11/1/2028	475,000
HILL-ROM HOLDINGS INC 144A.....	4.375	9/15/2027	1,162,488
HILLSHIRE BRANDS CO/THE.....	4.100	9/15/2020	15,488,918
HILTON DOMESTIC OPERATING CO I.....	4.250	9/1/2024	1,018,750
HILTON DOMESTIC OPERATING CO I.....	5.125	5/1/2026	1,052,500
HILTON DOMESTIC OPERATING CO I.....	4.875	1/15/2030	688,617
HILTON GRAND VACATIONS BORROWE.....	6.125	12/1/2024	162,000
HILTON ORLANDO TRUS ORL D 144A.....	VARIABLE RATE	12/15/2034	2,498,575
HILTON WORLDWIDE FINANCE LLC /.....	4.875	4/1/2027	796,875
HLF FINANCING SARL LLC / 144A.....	7.250	8/15/2026	318,000
HOLLY ENERGY PARTNERS LP 144A.....	6.000	8/1/2024	6,599,025
HOLLYFRONTIER CORP.....	5.875	4/1/2026	619,568
HOLOGIC INC 144A.....	4.375	10/15/2025	8,827,875
HOME DEPOT INC/THE.....	2.000	4/1/2021	1,003,078
HOME DEPOT INC/THE.....	4.400	4/1/2021	718,089
HOME DEPOT INC/THE.....	3.250	3/1/2022	216,676
HOME DEPOT INC/THE.....	2.625	6/1/2022	764,163
HOME DEPOT INC/THE.....	2.700	4/1/2023	768,809
HOME DEPOT INC/THE.....	3.750	2/15/2024	534,632
HOME DEPOT INC/THE.....	3.350	9/15/2025	1,158,500
HOME DEPOT INC/THE.....	3.000	4/1/2026	8,892,952
HOME DEPOT INC/THE.....	2.125	9/15/2026	339,339
HOME DEPOT INC/THE.....	2.800	9/14/2027	935,123
HOME DEPOT INC/THE.....	3.900	12/6/2028	493,340
HOME DEPOT INC/THE.....	2.950	6/15/2029	5,861,142
HOME DEPOT INC/THE.....	5.875	12/16/2036	3,104,688
HOME DEPOT INC/THE.....	5.400	9/15/2040	725,477
HOME DEPOT INC/THE.....	5.950	4/1/2041	987,134
HOME DEPOT INC/THE.....	4.200	4/1/2043	1,100,139
HOME DEPOT INC/THE.....	4.875	2/15/2044	824,848
HOME DEPOT INC/THE.....	4.400	3/15/2045	370,671
HOME DEPOT INC/THE.....	4.250	4/1/2046	1,296,759
HOME DEPOT INC/THE.....	3.900	6/15/2047	566,104

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
HOME DEPOT INC/THE.....	4.500	12/6/2048	988,439
HOME DEPOT INC/THE.....	3.500	9/15/2056	693,637
HONDURAS GOVERNMENT INTER 144A.....	6.250	1/19/2027	796,613
HONDURAS GOVERNMENT INTER REGS.....	7.500	3/15/2024	3,343,063
HONDURAS GOVERNMENT INTER REGS.....	6.250	1/19/2027	1,582,313
HONEYWELL INTERNATIONAL INC.....	4.250	3/1/2021	771,656
HONEYWELL INTERNATIONAL INC.....	1.850	11/1/2021	1,001,764
HONEYWELL INTERNATIONAL INC.....	3.350	12/1/2023	368,584
HONEYWELL INTERNATIONAL INC.....	2.500	11/1/2026	712,098
HONEYWELL INTERNATIONAL INC.....	2.700	8/15/2029	512,721
HONEYWELL INTERNATIONAL INC.....	3.812	11/21/2047	1,188,500
HORIZON THERAPEUTICS USA 144A.....	5.500	8/1/2027	453,642
HOST HOTELS & RESORTS LP.....	3.750	10/15/2023	523,614
HOST HOTELS & RESORTS LP.....	3.875	4/1/2024	316,562
HOST HOTELS & RESORTS LP.....	4.500	2/1/2026	544,888
HOST HOTELS & RESORTS LP.....	3.375	12/15/2029	504,626
HOUGHTON MIFFLIN HARCOURT 144A.....	9.000	2/15/2025	230,625
HOWARD HUGHES CORP/THE 144A.....	5.375	3/15/2025	521,250
HOWMET AEROSPACE INC.....	5.870	2/23/2022	533,910
HOWMET AEROSPACE INC.....	5.125	10/1/2024	1,090,000
HOWMET AEROSPACE INC.....	5.900	2/1/2027	1,145,280
HOWMET AEROSPACE INC.....	6.750	1/15/2028	234,940
HOWMET AEROSPACE INC.....	5.950	2/1/2037	277,788
HP INC.....	3.750	12/1/2020	630,456
HP INC.....	4.300	6/1/2021	154,487
HP INC.....	4.050	9/15/2022	3,141,752
HP INC.....	6.000	9/15/2041	942,243
HSBC BANK USA NA.....	7.000	1/15/2039	728,072
HSBC HOLDINGS PLC.....	3.400	3/8/2021	1,935,986
HSBC HOLDINGS PLC.....	5.100	4/5/2021	4,572,632
HSBC HOLDINGS PLC.....	2.950	5/25/2021	1,924,294
HSBC HOLDINGS PLC.....	2.650	1/5/2022	1,117,791
HSBC HOLDINGS PLC.....	4.875	1/14/2022	1,055,769
HSBC HOLDINGS PLC.....	4.000	3/30/2022	1,980,815
HSBC HOLDINGS PLC.....	VARIABLE RATE	3/13/2023	2,046,638
HSBC HOLDINGS PLC.....	3.600	5/25/2023	1,876,379
HSBC HOLDINGS PLC.....	VARIABLE RATE	11/22/2023	501,359
HSBC HOLDINGS PLC.....	4.250	3/14/2024	1,806,195
HSBC HOLDINGS PLC.....	VARIABLE RATE	5/18/2024	7,544,261
HSBC HOLDINGS PLC.....	VARIABLE RATE	3/11/2025	11,823,144
HSBC HOLDINGS PLC.....	4.250	8/18/2025	536,046
HSBC HOLDINGS PLC.....	4.300	3/8/2026	1,312,758
HSBC HOLDINGS PLC.....	3.900	5/25/2026	1,066,319

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
HSBC HOLDINGS PLC.....	VARIABLE RATE	9/12/2026	2,164,979
HSBC HOLDINGS PLC.....	4.375	11/23/2026	1,368,502
HSBC HOLDINGS PLC.....	VARIABLE RATE	3/13/2028	10,696,782
HSBC HOLDINGS PLC.....	VARIABLE RATE	6/19/2029	2,025,501
HSBC HOLDINGS PLC.....	VARIABLE RATE	5/22/2030	7,812,869
HSBC HOLDINGS PLC.....	7.625	5/17/2032	326,340
HSBC HOLDINGS PLC.....	6.500	5/2/2036	13,553,265
HSBC HOLDINGS PLC.....	6.500	9/15/2037	2,226,453
HSBC HOLDINGS PLC.....	6.800	6/1/2038	1,480,173
HSBC HOLDINGS PLC.....	6.100	1/14/2042	567,426
HSBC HOLDINGS PLC.....	5.250	3/14/2044	1,201,828
HSBC USA INC.....	3.500	6/23/2024	635,374
HUBBELL INC.....	3.350	3/1/2026	307,388
HUBBELL INC.....	3.150	8/15/2027	368,928
HUBBELL INC.....	3.500	2/15/2028	407,551
HUDBAY MINERALS INC 144A.....	7.250	1/15/2023	518,440
HUDBAY MINERALS INC 144A.....	7.625	1/15/2025	422,200
HUDSON PACIFIC PROPERTIES LP.....	3.950	11/1/2027	314,456
HUDSON PACIFIC PROPERTIES LP.....	4.650	4/1/2029	549,742
HUGHES SATELLITE SYSTEMS CORP.....	7.625	6/15/2021	641,070
HUGHES SATELLITE SYSTEMS CORP.....	5.250	8/1/2026	548,750
HUGHES SATELLITE SYSTEMS CORP.....	6.625	8/1/2026	499,500
HUMANA INC.....	2.500	12/15/2020	306,364
HUMANA INC.....	3.150	12/1/2022	256,711
HUMANA INC.....	2.900	12/15/2022	260,043
HUMANA INC.....	3.850	10/1/2024	532,315
HUMANA INC.....	3.950	3/15/2027	26,108,830
HUMANA INC.....	3.125	8/15/2029	3,311,901
HUMANA INC.....	4.625	12/1/2042	330,379
HUMANA INC.....	4.950	10/1/2044	588,568
HUMANA INC.....	4.800	3/15/2047	333,670
HUMANA INC.....	3.950	8/15/2049	3,701,410
HUNGARY GOVERNMENT INTERNATIONAL.....	6.375	3/29/2021	527,789
HUNGARY GOVERNMENT INTERNATIONAL.....	5.375	2/21/2023	1,654,092
HUNGARY GOVERNMENT INTERNATIONAL.....	5.750	11/22/2023	1,695,364
HUNGARY GOVERNMENT INTERNATIONAL.....	5.375	3/25/2024	1,691,233
HUNGARY GOVERNMENT INTERNATIONAL.....	7.625	3/29/2041	6,966,857
HUNTINGTON BANCSHARES INC/OH.....	3.150	3/14/2021	633,251
HUNTINGTON BANCSHARES INC/OH.....	2.300	1/14/2022	1,005,139
HUNTINGTON BANCSHARES INC/OH.....	4.000	5/15/2025	394,807
HUNTINGTON INGALLS INDUSTRIES.....	3.483	12/1/2027	786,119
HUNTINGTON NATIONAL BANK/THE.....	3.250	5/14/2021	498,137
HUNTINGTON NATIONAL BANK/THE.....	3.125	4/1/2022	255,839

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

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HUNTINGTON NATIONAL BANK/THE.....	2.500	8/7/2022	505,921
HUNTINGTON NATIONAL BANK/THE.....	3.550	10/6/2023	1,049,875
HUNTSMAN INTERNATIONAL LLC.....	4.500	5/1/2029	676,409
HUSKY ENERGY INC.....	3.950	4/15/2022	465,700
HUSKY ENERGY INC.....	4.000	4/15/2024	528,003
HUSKY ENERGY INC.....	4.400	4/15/2029	431,202
HUSKY ENERGY INC.....	6.800	9/15/2037	327,700
HYATT HOTELS CORP.....	3.375	7/15/2023	288,613
HYATT HOTELS CORP.....	4.850	3/15/2026	288,249
HYATT HOTELS CORP.....	4.375	9/15/2028	331,177
HYDRO-QUEBEC.....	8.400	1/15/2022	564,397
HYDRO-QUEBEC.....	8.050	7/7/2024	1,258,000
HYDRO-QUEBEC.....	8.500	12/1/2029	1,072,337
HYDRO-QUEBEC.....	9.375	4/15/2030	127,581
HYDRO-QUEBEC.....	9.500	11/15/2030	98,749
IAA INC 144A.....	5.500	6/15/2027	2,024,063
IAMGOLD CORP 144A.....	7.000	4/15/2025	208,372
IBERDROLA INTERNATIONAL BV.....	6.750	7/15/2036	307,221
IBM CREDIT LLC.....	1.800	1/20/2021	499,870
IBM CREDIT LLC.....	2.650	2/5/2021	605,481
IBM CREDIT LLC.....	3.600	11/30/2021	206,693
IBM CREDIT LLC.....	2.200	9/8/2022	503,458
IBM CREDIT LLC.....	3.000	2/6/2023	617,712
ICAHN ENTERPRISES LP / IC 144A.....	4.750	9/15/2024	565,125
ICAHN ENTERPRISES LP / IC 144A.....	5.250	5/15/2027	5,460,844
ICAHN ENTERPRISES LP / ICAHN E.....	5.875	2/1/2022	1,561,950
ICAHN ENTERPRISES LP / ICAHN E.....	6.250	2/1/2022	3,393,270
ICAHN ENTERPRISES LP / ICAHN E.....	6.750	2/1/2024	4,092,938
ICAHN ENTERPRISES LP / ICAHN E.....	6.375	12/15/2025	524,375
ICAHN ENTERPRISES LP / ICAHN E.....	6.250	5/15/2026	5,337,780
IDEX CORP.....	4.500	12/15/2020	203,153
IDEX CORP.....	4.200	12/15/2021	257,321
IHEARTCOMMUNICATIONS INC.....	6.375	5/1/2026	6,076,000
IHEARTCOMMUNICATIONS INC 144A.....	5.250	8/15/2027	449,909
IHEARTCOMMUNICATIONS INC 144A.....	4.750	1/15/2028	338,250
IHO VERWALTUNGS GMBH 144A.....	4.750	9/15/2026	408,000
IHO VERWALTUNGS GMBH 144A.....	6.000	5/15/2027	265,000
IHO VERWALTUNGS GMBH 144A.....	6.375	5/15/2029	430,000
IHS MARKIT LTD.....	3.625	5/1/2024	177,058
IHS MARKIT LTD.....	4.750	8/1/2028	557,742
IHS MARKIT LTD.....	4.250	5/1/2029	323,635
ILLINOIS ST.....	4.950	6/1/2023	907,514
ILLINOIS ST.....	5.100	6/1/2033	11,918,112

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ILLINOIS ST.....	6.630	2/1/2035	294,508
ILLINOIS ST.....	7.350	7/1/2035	1,044,863
ILLINOIS ST TOLL HIGHWAY AUTH.....	6.184	1/1/2034	430,615
ILLINOIS TOOL WORKS INC.....	3.375	9/15/2021	306,452
ILLINOIS TOOL WORKS INC.....	3.500	3/1/2024	529,534
ILLINOIS TOOL WORKS INC.....	2.650	11/15/2026	720,784
ILLINOIS TOOL WORKS INC.....	4.875	9/15/2041	508,903
ILLINOIS TOOL WORKS INC.....	3.900	9/1/2042	577,740
IMPERIAL BRANDS FINANCE P 144A.....	3.750	7/21/2022	2,187,985
IMPERIAL BRANDS FINANCE P 144A.....	4.250	7/21/2025	10,717,485
IMPERIAL BRANDS FINANCE P 144A.....	3.875	7/26/2029	3,354,194
INDIANA MICHIGAN POWER CO.....	6.050	3/15/2037	217,287
INDIANA MICHIGAN POWER CO.....	4.550	3/15/2046	351,373
INDIANA MICHIGAN POWER CO.....	3.750	7/1/2047	423,099
INDIANA MICHIGAN POWER CO.....	4.250	8/15/2048	284,794
INDIANA UNIVERSITY HEALTH INC.....	3.970	11/1/2048	504,859
INDIGO NATURAL RESOURCES 144A.....	6.875	2/15/2026	470,000
INDONESIA ASAHAN ALUMINIU 144A.....	5.710	11/15/2023	1,919,116
INDONESIA ASAHAN ALUMINIU 144A.....	6.530	11/15/2028	956,007
INDONESIA ASAHAN ALUMINIU 144A.....	6.757	11/15/2048	779,627
INDONESIA ASAHAN ALUMINIU REGS.....	6.530	11/15/2028	3,977,234
INDONESIA GOVERNMENT INTE 144A.....	4.350	1/8/2027	741,996
INDONESIA GOVERNMENT INTE REGS.....	3.750	6/14/2028	2,361,542
INDONESIA GOVERNMENT INTE REGS.....	8.500	10/12/2035	2,209,812
INDONESIA GOVERNMENT INTE REGS.....	6.625	2/17/2037	3,528,520
INDONESIA GOVERNMENT INTE REGS.....	7.750	1/17/2038	7,511,898
INDONESIA GOVERNMENT INTE REGS.....	5.250	1/17/2042	4,065,687
INDONESIA GOVERNMENT INTE REGS.....	5.125	1/15/2045	773,579
INDONESIA GOVERNMENT INTE REGS.....	5.950	1/8/2046	856,743
INDONESIA GOVERNMENT INTE REGS.....	5.250	1/8/2047	1,023,868
INDONESIA GOVERNMENT INTERNATI.....	2.950	1/11/2023	5,082,405
INDONESIA GOVERNMENT INTERNATI.....	3.500	1/11/2028	2,091,144
INDONESIA GOVERNMENT INTERNATI.....	4.750	2/11/2029	1,718,419
INDONESIA GOVERNMENT INTERNATI.....	4.350	1/11/2048	1,377,816
INDONESIA GOVERNMENT INTERNATI.....	5.350	2/11/2049	1,935,429
INDONESIA GOVERNMENT INTERNATI.....	3.700	10/30/2049	618,729
INDUSTRIAL & COMMERCIAL BANK O.....	2.452	10/20/2021	2,002,719
INEOS GROUP HOLDINGS SA 144A.....	5.625	8/1/2024	513,500
INFRABUILD AUSTRALIA PTY 144A.....	12.000	10/1/2024	206,156
ING GROEP NV.....	3.150	3/29/2022	383,721
ING GROEP NV.....	4.100	10/2/2023	686,493
ING GROEP NV.....	3.550	4/9/2024	440,144
ING GROEP NV.....	3.950	3/29/2027	1,560,764

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ING GROEP NV.....	4.550	10/2/2028	909,436
ING GROEP NV.....	4.050	4/9/2029	1,538,497
INGEVITY CORP 144A.....	4.500	2/1/2026	152,250
INGLES MARKETS INC.....	5.750	6/15/2023	397,313
INGRAM MICRO INC.....	5.000	8/10/2022	258,280
INGRAM MICRO INC.....	VARIABLE RATE	12/15/2024	315,231
INGREDION INC.....	3.200	10/1/2026	691,471
INMARSAT FINANCE PLC 144A.....	4.875	5/15/2022	759,375
INSTALLED BUILDING PRODUC 144A.....	5.750	2/1/2028	1,458,844
INSTITUTO COSTARRICENSE D REGS.....	6.950	11/10/2021	208,502
INTEL CORP.....	1.700	5/19/2021	339,749
INTEL CORP.....	3.300	10/1/2021	1,028,115
INTEL CORP.....	2.350	5/11/2022	5,772,755
INTEL CORP.....	3.100	7/29/2022	871,876
INTEL CORP.....	2.700	12/15/2022	768,687
INTEL CORP.....	2.875	5/11/2024	1,037,328
INTEL CORP.....	3.700	7/29/2025	1,622,497
INTEL CORP.....	2.600	5/19/2026	511,089
INTEL CORP.....	3.150	5/11/2027	5,827,382
INTEL CORP.....	2.450	11/15/2029	1,098,528
INTEL CORP.....	4.000	12/15/2032	870,999
INTEL CORP.....	4.900	7/29/2045	638,681
INTEL CORP.....	4.100	5/19/2046	924,194
INTEL CORP.....	4.100	5/11/2047	3,464,636
INTEL CORP.....	3.734	12/8/2047	1,432,495
INTEL CORP.....	3.250	11/15/2049	1,316,855
INTELSAT JACKSON HOLDINGS 144A.....	9.500	9/30/2022	282,970
INTELSAT JACKSON HOLDINGS 144A.....	8.000	2/15/2024	1,026,250
INTER-AMERICAN DEVELOPMENT BAN.....	1.875	3/15/2021	3,007,346
INTER-AMERICAN DEVELOPMENT BAN.....	2.625	4/19/2021	2,024,887
INTER-AMERICAN DEVELOPMENT BAN.....	2.125	1/18/2022	3,028,617
INTER-AMERICAN DEVELOPMENT BAN.....	1.750	4/14/2022	4,007,335
INTER-AMERICAN DEVELOPMENT BAN.....	2.500	1/18/2023	4,097,062
INTER-AMERICAN DEVELOPMENT BAN.....	3.000	10/4/2023	1,048,308
INTER-AMERICAN DEVELOPMENT BAN.....	2.625	1/16/2024	4,137,223
INTER-AMERICAN DEVELOPMENT BAN.....	3.000	2/21/2024	2,099,331
INTER-AMERICAN DEVELOPMENT BAN.....	2.125	1/15/2025	1,016,996
INTER-AMERICAN DEVELOPMENT BAN.....	2.375	7/7/2027	4,130,938
INTER-AMERICAN DEVELOPMENT BAN.....	3.125	9/18/2028	1,638,214
INTER-AMERICAN DEVELOPMENT BAN.....	2.250	6/18/2029	2,047,288
INTER-AMERICAN DEVELOPMENT BAN.....	4.375	1/24/2044	1,332,343
INTERCONTINENTAL EXCHANGE INC.....	2.750	12/1/2020	825,598
INTERCONTINENTAL EXCHANGE INC.....	2.350	9/15/2022	505,311



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
INTERCONTINENTAL EXCHANGE INC.....	3.450	9/21/2023	204,605
INTERCONTINENTAL EXCHANGE INC.....	4.000	10/15/2023	534,477
INTERCONTINENTAL EXCHANGE INC.....	3.750	12/1/2025	1,255,955
INTERCONTINENTAL EXCHANGE INC.....	3.100	9/15/2027	1,051,686
INTERCONTINENTAL EXCHANGE INC.....	3.750	9/21/2028	694,678
INTERCONTINENTAL EXCHANGE INC.....	4.250	9/21/2048	1,013,142
INTERNATIONAL BANK FOR RECONST.....	1.625	3/9/2021	3,997,919
INTERNATIONAL BANK FOR RECONST.....	1.375	5/24/2021	4,980,325
INTERNATIONAL BANK FOR RECONST.....	2.250	6/24/2021	1,008,592
INTERNATIONAL BANK FOR RECONST.....	2.750	7/23/2021	5,083,848
INTERNATIONAL BANK FOR RECONST.....	1.375	9/20/2021	4,976,571
INTERNATIONAL BANK FOR RECONST.....	2.125	12/13/2021	1,009,253
INTERNATIONAL BANK FOR RECONST.....	2.000	1/26/2022	5,034,396
INTERNATIONAL BANK FOR RECONST.....	1.625	2/10/2022	3,997,232
INTERNATIONAL BANK FOR RECONST.....	2.125	7/1/2022	1,011,505
INTERNATIONAL BANK FOR RECONST.....	3.000	9/27/2023	3,143,138
INTERNATIONAL BANK FOR RECONST.....	2.500	3/19/2024	2,577,732
INTERNATIONAL BANK FOR RECONST.....	1.500	8/28/2024	1,483,518
INTERNATIONAL BANK FOR RECONST.....	2.500	11/25/2024	5,690,494
INTERNATIONAL BANK FOR RECONST.....	2.500	7/29/2025	3,112,212
INTERNATIONAL BANK FOR RECONST.....	1.875	10/27/2026	500,076
INTERNATIONAL BANK FOR RECONST.....	2.500	11/22/2027	1,043,725
INTERNATIONAL BANK FOR RECONST.....	1.750	10/23/2029	2,936,476
INTERNATIONAL BANK FOR RECONST.....	4.750	2/15/2035	280,799
INTERNATIONAL BUSINESS MACHINE.....	2.800	5/13/2021	5,571,465
INTERNATIONAL BUSINESS MACHINE.....	2.900	11/1/2021	560,639
INTERNATIONAL BUSINESS MACHINE.....	2.500	1/27/2022	1,012,126
INTERNATIONAL BUSINESS MACHINE.....	2.850	5/13/2022	1,533,038
INTERNATIONAL BUSINESS MACHINE.....	1.875	8/1/2022	850,180
INTERNATIONAL BUSINESS MACHINE.....	2.875	11/9/2022	717,987
INTERNATIONAL BUSINESS MACHINE.....	3.375	8/1/2023	6,415,685
INTERNATIONAL BUSINESS MACHINE.....	3.625	2/12/2024	2,118,416
INTERNATIONAL BUSINESS MACHINE.....	3.000	5/15/2024	4,665,250
INTERNATIONAL BUSINESS MACHINE.....	3.450	2/19/2026	1,595,913
INTERNATIONAL BUSINESS MACHINE.....	3.300	5/15/2026	5,272,050
INTERNATIONAL BUSINESS MACHINE.....	3.300	1/27/2027	3,175,136
INTERNATIONAL BUSINESS MACHINE.....	3.500	5/15/2029	2,686,911
INTERNATIONAL BUSINESS MACHINE.....	5.875	11/29/2032	756,615
INTERNATIONAL BUSINESS MACHINE.....	4.150	5/15/2039	901,302
INTERNATIONAL BUSINESS MACHINE.....	5.600	11/30/2039	750,837
INTERNATIONAL BUSINESS MACHINE.....	4.000	6/20/2042	5,270,494
INTERNATIONAL BUSINESS MACHINE.....	4.700	2/19/2046	481,038
INTERNATIONAL BUSINESS MACHINE.....	4.250	5/15/2049	2,636,801

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
INTERNATIONAL FINANCE CORP.....	1.125	7/20/2021	3,968,141
INTERNATIONAL FINANCE CORP.....	2.875	7/31/2023	2,083,020
INTERNATIONAL FLAVORS & FRAGRA.....	3.200	5/1/2023	202,922
INTERNATIONAL FLAVORS & FRAGRA.....	4.375	6/1/2047	516,010
INTERNATIONAL FLAVORS & FRAGRA.....	5.000	9/26/2048	563,937
INTERNATIONAL GAME TECHNO 144A.....	6.250	2/15/2022	1,318,750
INTERNATIONAL GAME TECHNO 144A.....	6.500	2/15/2025	785,750
INTERNATIONAL GAME TECHNO 144A.....	6.250	1/15/2027	562,500
INTERNATIONAL PAPER CO.....	3.650	6/15/2024	421,284
INTERNATIONAL PAPER CO.....	3.000	2/15/2027	1,031,635
INTERNATIONAL PAPER CO.....	5.000	9/15/2035	353,325
INTERNATIONAL PAPER CO.....	7.300	11/15/2039	484,575
INTERNATIONAL PAPER CO.....	6.000	11/15/2041	659,754
INTERNATIONAL PAPER CO.....	4.800	6/15/2044	659,207
INTERNATIONAL PAPER CO.....	5.150	5/15/2046	517,373
INTERNATIONAL PAPER CO.....	4.400	8/15/2047	941,752
INTERNATIONAL PAPER CO.....	4.350	8/15/2048	797,980
INTERPUBLIC GROUP OF COS INC/T.....	4.200	4/15/2024	591,783
INTERPUBLIC GROUP OF COS INC/T.....	4.650	10/1/2028	562,722
INTERPUBLIC GROUP OF COS INC/T.....	5.400	10/1/2048	613,031
INTERSTATE POWER & LIGHT CO.....	4.100	9/26/2028	547,409
INTERSTATE POWER & LIGHT CO.....	3.600	4/1/2029	324,727
INTERSTATE POWER & LIGHT CO.....	6.250	7/15/2039	191,169
INTERSTATE POWER & LIGHT CO.....	3.700	9/15/2046	304,813
INTERSTATE POWER & LIGHT CO.....	3.500	9/30/2049	239,496
INTESA SANPAOLO SPA 144A.....	5.017	6/26/2024	2,799,278
INTESA SANPAOLO SPA 144A.....	5.710	1/15/2026	8,237,445
INVESCO FINANCE PLC.....	3.125	11/30/2022	513,793
INVESCO FINANCE PLC.....	3.750	1/15/2026	533,713
INVESCO FINANCE PLC.....	5.375	11/30/2043	304,011
IQVIA INC 144A.....	5.000	10/15/2026	8,666,825
IQVIA INC 144A.....	5.000	5/15/2027	698,188
IRAQ INTERNATIONAL BOND 144A.....	6.752	3/9/2023	3,141,961
IRAQ INTERNATIONAL BOND REGS.....	6.752	3/9/2023	4,020,689
IRAQ INTERNATIONAL BOND REGS.....	5.800	1/15/2028	5,322,976
IRELAND GOVERNMENT BOND REGS.....	1.100	5/15/2029	4,894,100
IRON MOUNTAIN INC.....	5.750	8/15/2024	758,438
IRON MOUNTAIN INC 144A.....	4.375	6/1/2021	505,025
IRON MOUNTAIN INC 144A.....	4.875	9/15/2027	5,219,288
IRON MOUNTAIN INC 144A.....	5.250	3/15/2028	312,000
IRON MOUNTAIN INC 144A.....	4.875	9/15/2029	6,749,991
IRON MOUNTAIN US HOLDINGS 144A.....	5.375	6/1/2026	261,250
ISHARES IBOX HIGH YLD CORP.....	N/A	N/A	11,652,050

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ISHARES JP MORGAN USD EMERGI.....	N/A	N/A	24,351,561
ISRAEL GOVERNMENT INTERNATIONAL.....	4.000	6/30/2022	1,312,824
ISRAEL GOVERNMENT INTERNATIONAL.....	2.875	3/16/2026	1,305,011
ISRAEL GOVERNMENT INTERNATIONAL.....	4.500	1/30/2043	1,197,061
ISRAEL GOVERNMENT INTERNATIONAL.....	4.125	1/17/2048	576,716
ISRAEL ST AID.....	5.500	12/4/2023	1,137,176
ISRAEL ST AID.....	5.500	9/18/2033	570,956
ISTAR INC.....	6.000	4/1/2022	257,500
ISTAR INC.....	5.250	9/15/2022	256,563
ISTAR INC.....	4.750	10/1/2024	435,225
ISTAR INC.....	4.250	8/1/2025	374,055
ITALY BUONI POLIENNALI DE 144A.....	3.750	5/1/2021	2,763,280
ITALY BUONI POLIENNALI DE 144A.....	2.350	9/15/2024	6,627,606
ITALY BUONI POLIENNALI DE 144A.....	1.300	5/15/2028	23,339,392
ITALY BUONI POLIENNALI DE REGS.....	2.000	2/1/2028	6,596,502
ITALY BUONI POLIENNALI DEL TES.....	2.150	12/15/2021	3,263,460
ITALY BUONI POLIENNALI DEL TES.....	0.950	3/1/2023	5,045,008
ITALY BUONI POLIENNALI DEL TES.....	3.750	9/1/2024	4,756,824
ITC HOLDINGS CORP.....	2.700	11/15/2022	232,989
ITC HOLDINGS CORP.....	3.650	6/15/2024	83,639
ITC HOLDINGS CORP.....	3.250	6/30/2026	514,288
ITC HOLDINGS CORP.....	3.350	11/15/2027	520,378
ITC HOLDINGS CORP.....	5.300	7/1/2043	308,369
ITHACA ENERGY NORTH SEA P 144A.....	9.375	7/15/2024	418,000
ITRON INC 144A.....	5.000	1/15/2026	259,063
IVORY COAST GOVERNMENT IN 144A.....	5.125	6/15/2025	1,495,012
IVORY COAST GOVERNMENT IN 144A.....	6.375	3/3/2028	632,628
IVORY COAST GOVERNMENT IN 144A.....	6.625	3/22/2048	902,476
IVORY COAST GOVERNMENT IN REGS.....	6.375	3/3/2028	2,971,237
IVORY COAST GOVERNMENT IN REGS.....	5.250	3/22/2030	228,532
IVORY COAST GOVERNMENT IN REGS.....	STEPPED RATE	12/31/2032	3,110,807
IVORY COAST GOVERNMENT IN REGS.....	6.625	3/22/2048	2,137,739
J M SMUCKER CO/THE.....	3.500	10/15/2021	718,133
J M SMUCKER CO/THE.....	3.000	3/15/2022	458,460
J M SMUCKER CO/THE.....	3.500	3/15/2025	415,908
J M SMUCKER CO/THE.....	4.250	3/15/2035	325,299
J M SMUCKER CO/THE.....	4.375	3/15/2045	514,642
J2 CLOUD SERVICES LLC / J 144A.....	6.000	7/15/2025	3,715,300
JABIL INC.....	5.625	12/15/2020	515,699
JABIL INC.....	4.700	9/15/2022	792,164
JABIL INC.....	3.950	1/12/2028	307,983
JACK IN THE BOX FU 1A A2I 144A.....	3.982	8/25/2049	5,792,378
JACK OHIO FINANCE LLC / J 144A.....	6.750	11/15/2021	42,840

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
JACKSON PARK TRUST LIC E 144A.....	VARIABLE RATE	10/14/2039	6,765,675
JACOBS ENTERTAINMENT INC 144A.....	7.875	2/1/2024	5,313
JAGGED PEAK ENERGY LLC.....	5.875	5/1/2026	8,089,481
JAGUAR LAND ROVER AUTOMOT 144A.....	5.625	2/1/2023	754,140
JAGUAR LAND ROVER AUTOMOT 144A.....	4.500	10/1/2027	220,000
JAMAICA GOVERNMENT INTERNATION.....	7.625	7/9/2025	3,874,813
JAMAICA GOVERNMENT INTERNATION.....	6.750	4/28/2028	3,387,915
JAMAICA GOVERNMENT INTERNATION.....	7.875	7/28/2045	4,853,250
JAMES HARDIE INTERNATIONA 144A.....	4.750	1/15/2025	3,553,438
JAMES HARDIE INTERNATIONA 144A.....	5.000	1/15/2028	6,436,500
JANUS CAPITAL GROUP INC.....	4.875	8/1/2025	328,732
JAPAN BANK FOR INTERNATIONAL C.....	1.500	7/21/2021	497,535
JAPAN BANK FOR INTERNATIONAL C.....	2.375	7/21/2022	3,035,564
JAPAN BANK FOR INTERNATIONAL C.....	2.375	11/16/2022	2,024,724
JAPAN BANK FOR INTERNATIONAL C.....	3.250	7/20/2023	3,134,993
JAPAN BANK FOR INTERNATIONAL C.....	3.375	7/31/2023	1,049,580
JAPAN BANK FOR INTERNATIONAL C.....	3.375	10/31/2023	3,158,312
JAPAN BANK FOR INTERNATIONAL C.....	2.125	2/10/2025	2,004,808
JAPAN BANK FOR INTERNATIONAL C.....	2.500	5/28/2025	1,531,627
JAPAN BANK FOR INTERNATIONAL C.....	2.750	1/21/2026	516,770
JAPAN BANK FOR INTERNATIONAL C.....	2.250	11/4/2026	2,006,852
JAPAN BANK FOR INTERNATIONAL C.....	2.875	7/21/2027	1,046,221
JAPAN BANK FOR INTERNATIONAL C.....	2.750	11/16/2027	2,076,607
JAPAN FINANCE ORGANIZATION FOR.....	4.000	1/13/2021	1,021,074
JB HUNT TRANSPORT SERVICES INC.....	3.300	8/15/2022	512,441
JB HUNT TRANSPORT SERVICES INC.....	3.875	3/1/2026	322,182
JB POINDEXTER & CO INC 144A.....	7.125	4/15/2026	263,750
JBS INVESTMENTS II GMBH 144A.....	7.000	1/15/2026	2,175,660
JBS USA LUX SA / JBS USA 144A.....	5.875	7/15/2024	9,527,511
JBS USA LUX SA / JBS USA 144A.....	5.750	6/15/2025	6,794,775
JBS USA LUX SA / JBS USA 144A.....	5.500	1/15/2030	2,175,053
JC PENNEY CORP INC 144A.....	5.875	7/1/2023	428,750
JD.COM INC.....	3.875	4/29/2026	518,096
JEFFERIES FINANCE LLC / J 144A.....	7.250	8/15/2024	257,500
JEFFERIES FINANCE LLC / J 144A.....	6.250	6/3/2026	314,250
JEFFERIES FINANCIAL GROUP INC.....	5.500	10/18/2023	544,954
JEFFERIES GROUP LLC.....	6.875	4/15/2021	528,455
JEFFERIES GROUP LLC.....	5.125	1/20/2023	513,637
JEFFERIES GROUP LLC.....	6.250	1/15/2036	313,889
JEFFERIES GROUP LLC.....	6.500	1/20/2043	449,820
JEFFERIES GROUP LLC / JEFFERIE.....	4.850	1/15/2027	827,570
JEFFERIES GROUP LLC / JEFFERIE.....	4.150	1/23/2030	530,388
JELD-WEN INC 144A.....	4.625	12/15/2025	4,869,535

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
JELD-WEN INC 144A.....	4.875	12/15/2027	5,609,435
JOBSONHO BEVERAGE SYS STWD LIQ.....	4.532	1/1/2035	876,083
JOHN DEERE CAPITAL CORP.....	2.200	3/13/2020	2,701,242
JOHN DEERE CAPITAL CORP.....	2.550	1/8/2021	503,333
JOHN DEERE CAPITAL CORP.....	2.800	3/4/2021	404,624
JOHN DEERE CAPITAL CORP.....	2.875	3/12/2021	653,152
JOHN DEERE CAPITAL CORP.....	2.300	6/7/2021	387,445
JOHN DEERE CAPITAL CORP.....	3.900	7/12/2021	309,475
JOHN DEERE CAPITAL CORP.....	3.125	9/10/2021	459,893
JOHN DEERE CAPITAL CORP.....	3.150	10/15/2021	511,672
JOHN DEERE CAPITAL CORP.....	2.650	1/6/2022	142,219
JOHN DEERE CAPITAL CORP.....	3.200	1/10/2022	174,605
JOHN DEERE CAPITAL CORP.....	2.750	3/15/2022	508,957
JOHN DEERE CAPITAL CORP.....	2.950	4/1/2022	373,791
JOHN DEERE CAPITAL CORP.....	1.950	6/13/2022	180,361
JOHN DEERE CAPITAL CORP.....	2.150	9/8/2022	191,364
JOHN DEERE CAPITAL CORP.....	2.700	1/6/2023	301,408
JOHN DEERE CAPITAL CORP.....	2.800	1/27/2023	768,074
JOHN DEERE CAPITAL CORP.....	2.800	3/6/2023	11,946,851
JOHN DEERE CAPITAL CORP.....	3.450	1/10/2024	2,530,114
JOHN DEERE CAPITAL CORP.....	2.600	3/7/2024	608,169
JOHN DEERE CAPITAL CORP.....	3.350	6/12/2024	337,553
JOHN DEERE CAPITAL CORP.....	2.650	6/24/2024	455,649
JOHN DEERE CAPITAL CORP.....	3.450	3/13/2025	532,748
JOHN DEERE CAPITAL CORP.....	3.400	9/11/2025	117,343
JOHN DEERE CAPITAL CORP.....	2.650	6/10/2026	306,622
JOHN DEERE CAPITAL CORP.....	2.250	9/14/2026	299,962
JOHN DEERE CAPITAL CORP.....	2.800	9/8/2027	344,756
JOHN DEERE CAPITAL CORP.....	3.050	1/6/2028	523,826
JOHN DEERE CAPITAL CORP.....	2.800	7/18/2029	1,000,504
JOHN SEVIER COMBINED CYCLE GEN.....	4.626	1/15/2042	413,794
JOHNS HOPKINS HEALTH SYSTEM CO.....	3.837	5/15/2046	408,296
JOHNS HOPKINS UNIVERSITY.....	4.083	7/1/2053	293,121
JOHNSON & JOHNSON.....	1.650	3/1/2021	919,675
JOHNSON & JOHNSON.....	3.550	5/15/2021	512,357
JOHNSON & JOHNSON.....	2.450	12/5/2021	304,406
JOHNSON & JOHNSON.....	2.250	3/3/2022	662,570
JOHNSON & JOHNSON.....	3.375	12/5/2023	424,539
JOHNSON & JOHNSON.....	2.625	1/15/2025	958,128
JOHNSON & JOHNSON.....	2.450	3/1/2026	1,169,954
JOHNSON & JOHNSON.....	2.950	3/3/2027	456,294
JOHNSON & JOHNSON.....	2.900	1/15/2028	1,044,358
JOHNSON & JOHNSON.....	4.950	5/15/2033	6,595,667

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
JOHNSON & JOHNSON.....	4.375	12/5/2033	7,940,340
JOHNSON & JOHNSON.....	3.550	3/1/2036	662,978
JOHNSON & JOHNSON.....	3.625	3/3/2037	966,379
JOHNSON & JOHNSON.....	5.950	8/15/2037	771,413
JOHNSON & JOHNSON.....	3.400	1/15/2038	1,341,298
JOHNSON & JOHNSON.....	5.850	7/15/2038	564,601
JOHNSON & JOHNSON.....	4.500	9/1/2040	454,078
JOHNSON & JOHNSON.....	4.850	5/15/2041	127,607
JOHNSON & JOHNSON.....	4.500	12/5/2043	679,562
JOHNSON & JOHNSON.....	3.700	3/1/2046	1,128,057
JOHNSON & JOHNSON.....	3.750	3/3/2047	737,663
JOHNSON & JOHNSON.....	3.500	1/15/2048	442,808
JOHNSON CONTROLS INTERNATIONAL.....	VARIABLE RATE	7/2/2024	122,505
JOHNSON CONTROLS INTERNATIONAL.....	6.000	1/15/2036	202,432
JOHNSON CONTROLS INTERNATIONAL.....	STEPPED RATE	7/2/2044	274,624
JOHNSON CONTROLS INTERNATIONAL.....	5.125	9/14/2045	39,993
JOHNSON CONTROLS INTERNATIONAL.....	4.500	2/15/2047	811,385
JOHNSON CONTROLS INTERNATIONAL.....	STEPPED RATE	7/2/2064	303,592
JORDAN GOVERNMENT INTERNA 144A.....	7.375	10/10/2047	4,452,202
JORDAN GOVERNMENT INTERNA REGS.....	6.125	1/29/2026	406,624
JOSEPH T RYERSON & SON IN 144A.....	11.000	5/15/2022	263,750
JPMORGAN CHASE & CO.....	2.550	10/29/2020	1,105,005
JPMORGAN CHASE & CO.....	2.550	3/1/2021	2,014,978
JPMORGAN CHASE & CO.....	4.625	5/10/2021	2,072,197
JPMORGAN CHASE & CO.....	2.400	6/7/2021	1,409,016
JPMORGAN CHASE & CO.....	2.295	8/15/2021	1,002,544
JPMORGAN CHASE & CO.....	4.350	8/15/2021	3,634,943
JPMORGAN CHASE & CO.....	4.500	1/24/2022	2,837,970
JPMORGAN CHASE & CO.....	3.250	9/23/2022	2,584,040
JPMORGAN CHASE & CO.....	2.972	1/15/2023	1,020,750
JPMORGAN CHASE & CO.....	3.200	1/25/2023	1,035,189
JPMORGAN CHASE & CO.....	VARIABLE RATE	4/1/2023	9,119,278
JPMORGAN CHASE & CO.....	VARIABLE RATE	4/25/2023	5,077,287
JPMORGAN CHASE & CO.....	3.375	5/1/2023	1,769,229
JPMORGAN CHASE & CO.....	2.700	5/18/2023	1,938,993
JPMORGAN CHASE & CO.....	3.875	2/1/2024	1,015,709
JPMORGAN CHASE & CO.....	VARIABLE RATE	4/23/2024	1,667,535
JPMORGAN CHASE & CO.....	3.625	5/13/2024	1,430,953
JPMORGAN CHASE & CO.....	VARIABLE RATE	7/23/2024	6,915,091
JPMORGAN CHASE & CO.....	3.875	9/10/2024	27,136,170
JPMORGAN CHASE & CO.....	VARIABLE RATE	12/5/2024	1,493,197
JPMORGAN CHASE & CO.....	3.125	1/23/2025	7,308,195
JPMORGAN CHASE & CO.....	VARIABLE RATE	3/1/2025	1,554,800

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
JPMORGAN CHASE & CO.....	3.900	7/15/2025	1,620,214
JPMORGAN CHASE & CO.....	VARIABLE RATE	10/15/2025	998,861
JPMORGAN CHASE & CO.....	3.300	4/1/2026	26,821,177
JPMORGAN CHASE & CO.....	3.200	6/15/2026	9,634,015
JPMORGAN CHASE & CO.....	2.950	10/1/2026	7,220,913
JPMORGAN CHASE & CO.....	4.125	12/15/2026	1,646,314
JPMORGAN CHASE & CO.....	VARIABLE RATE	1/29/2027	1,860,568
JPMORGAN CHASE & CO.....	4.250	10/1/2027	2,408,616
JPMORGAN CHASE & CO.....	3.625	12/1/2027	1,056,326
JPMORGAN CHASE & CO.....	VARIABLE RATE	2/1/2028	2,152,740
JPMORGAN CHASE & CO.....	VARIABLE RATE	5/1/2028	7,424,626
JPMORGAN CHASE & CO.....	VARIABLE RATE	1/23/2029	2,122,846
JPMORGAN CHASE & CO.....	VARIABLE RATE	4/23/2029	1,745,213
JPMORGAN CHASE & CO.....	VARIABLE RATE	7/23/2029	1,727,419
JPMORGAN CHASE & CO.....	VARIABLE RATE	12/5/2029	1,594,327
JPMORGAN CHASE & CO.....	VARIABLE RATE	5/6/2030	12,824,457
JPMORGAN CHASE & CO.....	VARIABLE RATE	10/15/2030	3,319,783
JPMORGAN CHASE & CO.....	6.400	5/15/2038	2,176,949
JPMORGAN CHASE & CO.....	VARIABLE RATE	7/24/2038	1,660,081
JPMORGAN CHASE & CO.....	5.500	10/15/2040	1,344,498
JPMORGAN CHASE & CO.....	5.600	7/15/2041	1,374,011
JPMORGAN CHASE & CO.....	5.400	1/6/2042	1,278,299
JPMORGAN CHASE & CO.....	5.625	8/16/2043	1,006,563
JPMORGAN CHASE & CO.....	4.850	2/1/2044	574,072
JPMORGAN CHASE & CO.....	4.950	6/1/2045	1,267,837
JPMORGAN CHASE & CO.....	VARIABLE RATE	2/22/2048	1,831,346
JPMORGAN CHASE & CO.....	VARIABLE RATE	7/24/2048	1,426,852
JPMORGAN CHASE & CO.....	VARIABLE RATE	11/15/2048	2,647,746
JPMORGAN CHASE & CO.....	VARIABLE RATE	1/23/2049	1,236,016
JUNIPER NETWORKS INC.....	4.500	3/15/2024	1,731,190
JUNIPER NETWORKS INC.....	3.750	8/15/2029	624,667
JUNIPER NETWORKS INC.....	5.950	3/15/2041	230,715
KAISER ALUMINUM CORP 144A.....	4.625	3/1/2028	302,670
KAISER FOUNDATION HOSPITALS.....	3.500	4/1/2022	360,795
KAISER FOUNDATION HOSPITALS.....	3.150	5/1/2027	521,873
KAISER FOUNDATION HOSPITALS.....	4.875	4/1/2042	694,656
KAISER FOUNDATION HOSPITALS.....	4.150	5/1/2047	1,144,009
KAISER FOUNDATION HOSPITALS.....	3.266	11/1/2049	502,011
KANSAS CITY SOUTHERN.....	3.000	5/15/2023	357,716
KANSAS CITY SOUTHERN.....	2.875	11/15/2029	519,678
KANSAS CITY SOUTHERN.....	4.300	5/15/2043	163,667
KANSAS CITY SOUTHERN.....	4.950	8/15/2045	474,560
KANSAS CITY SOUTHERN.....	4.700	5/1/2048	583,389

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
KANSAS CITY SOUTHERN.....	4.200	11/15/2069	46,231
KANSAS ST DEPT OF TRANSPRTN HI.....	4.596	9/1/2035	174,135
KANSAS ST DEV FIN AUTH REVENUE.....	4.927	4/15/2045	589,349
KAR AUCTION SERVICES INC 144A.....	5.125	6/1/2025	676,000
KAZAKHSTAN GOVERNMENT INT 144A.....	6.500	7/21/2045	6,593,293
KAZAKHSTAN GOVERNMENT INT REGS.....	6.500	7/21/2045	523,394
KAZAKHSTAN TEMIR ZHOLY FI REGS.....	6.950	7/10/2042	1,933,433
KAZMUNAYGAS NATIONAL CO J 144A.....	4.750	4/19/2027	1,224,270
KAZMUNAYGAS NATIONAL CO J 144A.....	6.375	10/24/2048	2,089,068
KAZMUNAYGAS NATIONAL CO J REGS.....	5.750	4/19/2047	1,240,200
KAZMUNAYGAS NATIONAL CO J REGS.....	6.375	10/24/2048	3,959,586
KB HOME.....	7.000	12/15/2021	536,250
KB HOME.....	7.500	9/15/2022	561,250
KB HOME.....	7.625	5/15/2023	324,800
KB HOME.....	6.875	6/15/2027	167,838
KB HOME.....	4.800	11/15/2029	173,825
KELLOGG CO.....	4.000	12/15/2020	165,017
KELLOGG CO.....	2.650	12/1/2023	594,935
KELLOGG CO.....	3.250	4/1/2026	649,674
KELLOGG CO.....	4.300	5/15/2028	2,777,482
KELLOGG CO.....	7.450	4/1/2031	563,640
KELLOGG CO.....	4.500	4/1/2046	505,769
KENNAMETAL INC.....	3.875	2/15/2022	360,272
KENNAMETAL INC.....	4.625	6/15/2028	319,313
KENNEDY-WILSON INC.....	5.875	4/1/2024	768,750
KENTUCKY UTILITIES CO.....	5.125	11/1/2040	497,155
KENYA GOVERNMENT INTERNAT 144A.....	7.250	2/28/2028	966,641
KENYA GOVERNMENT INTERNAT 144A.....	8.000	5/22/2032	3,138,592
KENYA GOVERNMENT INTERNAT 144A.....	8.250	2/28/2048	1,347,152
KENYA GOVERNMENT INTERNAT REGS.....	6.875	6/24/2024	5,698,736
KENYA GOVERNMENT INTERNAT REGS.....	7.000	5/22/2027	516,086
KENYA GOVERNMENT INTERNAT REGS.....	8.000	5/22/2032	1,191,251
KENYA GOVERNMENT INTERNAT REGS.....	8.250	2/28/2048	999,672
KEURIG DR PEPPER INC.....	3.551	5/25/2021	1,563,122
KEURIG DR PEPPER INC.....	4.057	5/25/2023	6,227,344
KEURIG DR PEPPER INC.....	3.130	12/15/2023	309,318
KEURIG DR PEPPER INC.....	4.417	5/25/2025	951,013
KEURIG DR PEPPER INC.....	3.400	11/15/2025	364,062
KEURIG DR PEPPER INC.....	2.550	9/15/2026	397,873
KEURIG DR PEPPER INC.....	4.597	5/25/2028	1,312,168
KEURIG DR PEPPER INC.....	4.985	5/25/2038	223,236
KEURIG DR PEPPER INC.....	4.420	12/15/2046	1,099,178
KEURIG DR PEPPER INC.....	5.085	5/25/2048	314,232



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
KEYBANK NA/CLEVELAND OH.....	3.350	6/15/2021	255,438
KEYBANK NA/CLEVELAND OH.....	2.500	11/22/2021	414,616
KEYBANK NA/CLEVELAND OH.....	3.300	2/1/2022	1,027,631
KEYBANK NA/CLEVELAND OH.....	2.400	6/9/2022	505,463
KEYBANK NA/CLEVELAND OH.....	2.300	9/14/2022	505,030
KEYBANK NA/CLEVELAND OH.....	3.375	3/7/2023	520,867
KEYBANK NA/CLEVELAND OH.....	3.300	6/1/2025	527,256
KEYBANK NA/CLEVELAND OH.....	3.400	5/20/2026	521,428
KEYBANK NA/CLEVELAND OH.....	3.180	10/15/2027	305,847
KEYBANK NA/CLEVELAND OH.....	3.900	4/13/2029	323,380
KEYCORP.....	5.100	3/24/2021	830,094
KEYCORP.....	4.150	10/29/2025	328,508
KEYCORP.....	4.100	4/30/2028	548,816
KEYCORP.....	2.550	10/1/2029	244,686
KEYSIGHT TECHNOLOGIES INC.....	4.550	10/30/2024	545,208
KEYSIGHT TECHNOLOGIES INC.....	4.600	4/6/2027	555,561
KFC HOLDING CO/PIZZA HUT 144A.....	5.000	6/1/2024	7,119,038
KFC HOLDING CO/PIZZA HUT 144A.....	5.250	6/1/2026	791,250
KFC HOLDING CO/PIZZA HUT 144A.....	4.750	6/1/2027	789,375
KGA ESCROW LLC 144A.....	7.500	8/15/2023	6,937,200
KILROY REALTY LP.....	3.800	1/15/2023	272,253
KILROY REALTY LP.....	3.450	12/15/2024	520,532
KILROY REALTY LP.....	4.375	10/1/2025	23,924
KILROY REALTY LP.....	4.750	12/15/2028	567,077
KIMBERLY-CLARK CORP.....	2.400	3/1/2022	202,311
KIMBERLY-CLARK CORP.....	3.050	8/15/2025	316,097
KIMBERLY-CLARK CORP.....	3.950	11/1/2028	2,724,505
KIMBERLY-CLARK CORP.....	3.200	4/25/2029	638,853
KIMBERLY-CLARK CORP.....	6.625	8/1/2037	331,379
KIMBERLY-CLARK CORP.....	5.300	3/1/2041	1,047,493
KIMBERLY-CLARK CORP.....	3.200	7/30/2046	415,529
KIMCO REALTY CORP.....	3.200	5/1/2021	304,175
KIMCO REALTY CORP.....	3.400	11/1/2022	310,017
KIMCO REALTY CORP.....	3.125	6/1/2023	512,467
KIMCO REALTY CORP.....	2.700	3/1/2024	1,012,773
KIMCO REALTY CORP.....	3.800	4/1/2027	530,291
KIMCO REALTY CORP.....	4.250	4/1/2045	846,622
KIMCO REALTY CORP.....	4.125	12/1/2046	263,277
KINDER MORGAN ENERGY PARTNERS.....	3.500	3/1/2021	2,129,961
KINDER MORGAN ENERGY PARTNERS.....	4.150	3/1/2022	260,261
KINDER MORGAN ENERGY PARTNERS.....	3.950	9/1/2022	1,040,795
KINDER MORGAN ENERGY PARTNERS.....	3.450	2/15/2023	515,556
KINDER MORGAN ENERGY PARTNERS.....	3.500	9/1/2023	518,176

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
KINDER MORGAN ENERGY PARTNERS.....	4.150	2/1/2024	1,061,921
KINDER MORGAN ENERGY PARTNERS.....	4.250	9/1/2024	502,992
KINDER MORGAN ENERGY PARTNERS.....	7.400	3/15/2031	90,572
KINDER MORGAN ENERGY PARTNERS.....	7.750	3/15/2032	11,819,473
KINDER MORGAN ENERGY PARTNERS.....	7.300	8/15/2033	463,251
KINDER MORGAN ENERGY PARTNERS.....	5.800	3/15/2035	299,591
KINDER MORGAN ENERGY PARTNERS.....	6.500	2/1/2037	356,143
KINDER MORGAN ENERGY PARTNERS.....	6.950	1/15/2038	4,300,372
KINDER MORGAN ENERGY PARTNERS.....	6.500	9/1/2039	4,269,125
KINDER MORGAN ENERGY PARTNERS.....	6.550	9/15/2040	252,879
KINDER MORGAN ENERGY PARTNERS.....	7.500	11/15/2040	237,195
KINDER MORGAN ENERGY PARTNERS.....	6.375	3/1/2041	4,346,834
KINDER MORGAN ENERGY PARTNERS.....	5.625	9/1/2041	231,885
KINDER MORGAN ENERGY PARTNERS.....	5.000	8/15/2042	492,338
KINDER MORGAN ENERGY PARTNERS.....	4.700	11/1/2042	264,244
KINDER MORGAN ENERGY PARTNERS.....	5.000	3/1/2043	3,669,629
KINDER MORGAN ENERGY PARTNERS.....	5.500	3/1/2044	667,264
KINDER MORGAN ENERGY PARTNERS.....	5.400	9/1/2044	4,792,293
KINDER MORGAN INC.....	3.150	1/15/2023	512,139
KINDER MORGAN INC.....	4.300	6/1/2025	1,083,506
KINDER MORGAN INC.....	4.300	3/1/2028	817,610
KINDER MORGAN INC.....	7.800	8/1/2031	4,111,361
KINDER MORGAN INC.....	7.750	1/15/2032	12,495,023
KINDER MORGAN INC.....	5.300	12/1/2034	818,680
KINDER MORGAN INC.....	5.550	6/1/2045	1,258,780
KINDER MORGAN INC.....	5.050	2/15/2046	674,303
KINDER MORGAN INC.....	5.200	3/1/2048	580,389
KINGDOM OF BELGIUM GOVERN 144A.....	2.600	6/22/2024	2,518,816
KINGDOM OF BELGIUM GOVERN 144A.....	0.800	6/22/2025	4,628,157
KINGDOM OF BELGIUM GOVERN 144A.....	1.000	6/22/2026	2,173,250
KINGDOM OF BELGIUM GOVERN 144A.....	0.800	6/22/2027	3,292,571
KINGDOM OF BELGIUM GOVERN 144A.....	1.600	6/22/2047	1,194,924
KINROSS GOLD CORP.....	5.950	3/15/2024	1,114,284
KIRBY CORP.....	4.200	3/1/2028	423,112
KISSNER HOLDINGS LP / KIS 144A.....	8.375	12/1/2022	261,563
KLA CORP.....	4.125	11/1/2021	465,199
KLA CORP.....	4.650	11/1/2024	2,127,964
KLA CORP.....	4.100	3/15/2029	590,527
KLA CORP.....	5.000	3/15/2049	720,097
KLX ENERGY SERVICES HOLDI 144A.....	11.500	11/1/2025	3,901,500
KOHL'S CORP.....	4.250	7/17/2025	3,507,622
KOHL'S CORP.....	5.550	7/17/2045	305,375
KONINKLIJKE AHOLD DELHAIZE NV.....	5.700	10/1/2040	525,239

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
KONINKLIJKE PHILIPS NV.....	6.875	3/11/2038	879,592
KONINKLIJKE PHILIPS NV.....	5.000	3/15/2042	362,980
KOPPERS INC 144A.....	6.000	2/15/2025	366,625
KOREA DEVELOPMENT BANK/THE.....	4.625	11/16/2021	786,271
KOREA DEVELOPMENT BANK/THE.....	3.000	9/14/2022	768,745
KOREA DEVELOPMENT BANK/THE.....	3.750	1/22/2024	1,060,990
KOREA DEVELOPMENT BANK/THE.....	3.250	2/19/2024	1,041,688
KOREA DEVELOPMENT BANK/THE.....	3.375	9/16/2025	1,059,411
KOREA INTERNATIONAL BOND.....	3.875	9/11/2023	1,065,968
KOREA INTERNATIONAL BOND.....	2.750	1/19/2027	512,437
KOREA INTERNATIONAL BOND.....	2.500	6/19/2029	1,012,920
KOREA INTERNATIONAL BOND.....	4.125	6/10/2044	428,542
KOREA INTERNATIONAL BOND.....	3.875	9/20/2048	839,665
KORN FERRY 144A.....	4.625	12/15/2027	95,475
KRAFT HEINZ FOODS CO.....	2.800	7/2/2020	40,064
KRAFT HEINZ FOODS CO.....	3.375	6/15/2021	509,074
KRAFT HEINZ FOODS CO.....	3.500	6/6/2022	19,532,175
KRAFT HEINZ FOODS CO.....	4.000	6/15/2023	1,052,905
KRAFT HEINZ FOODS CO.....	3.950	7/15/2025	1,054,858
KRAFT HEINZ FOODS CO.....	3.000	6/1/2026	998,565
KRAFT HEINZ FOODS CO.....	4.625	1/30/2029	1,099,441
KRAFT HEINZ FOODS CO.....	5.000	7/15/2035	784,222
KRAFT HEINZ FOODS CO.....	6.875	1/26/2039	548,350
KRAFT HEINZ FOODS CO.....	6.500	2/9/2040	607,014
KRAFT HEINZ FOODS CO.....	5.000	6/4/2042	1,070,799
KRAFT HEINZ FOODS CO.....	5.200	7/15/2045	1,737,897
KRAFT HEINZ FOODS CO.....	4.375	6/1/2046	1,675,362
KRAFT HEINZ FOODS CO 144A.....	3.750	4/1/2030	1,030,785
KRAFT HEINZ FOODS CO 144A.....	4.625	10/1/2039	260,371
KRAFT HEINZ FOODS CO 144A.....	4.875	10/1/2049	1,316,481
KRATON POLYMERS LLC / KRA 144A.....	7.000	4/15/2025	206,000
KRATOS DEFENSE & SECURITY 144A.....	6.500	11/30/2025	267,500
KREDITANSTALT FUER WIEDERAUFBA.....	1.625	3/15/2021	3,997,374
KREDITANSTALT FUER WIEDERAUFBA.....	2.625	4/12/2021	3,036,265
KREDITANSTALT FUER WIEDERAUFBA.....	1.500	6/15/2021	2,993,243
KREDITANSTALT FUER WIEDERAUFBA.....	2.375	8/25/2021	1,011,721
KREDITANSTALT FUER WIEDERAUFBA.....	2.625	1/25/2022	2,548,694
KREDITANSTALT FUER WIEDERAUFBA.....	2.500	2/15/2022	3,052,216
KREDITANSTALT FUER WIEDERAUFBA.....	2.125	3/7/2022	4,040,413
KREDITANSTALT FUER WIEDERAUFBA.....	2.125	6/15/2022	505,603
KREDITANSTALT FUER WIEDERAUFBA.....	2.000	10/4/2022	2,522,413
KREDITANSTALT FUER WIEDERAUFBA.....	2.375	12/29/2022	5,104,446
KREDITANSTALT FUER WIEDERAUFBA.....	2.125	1/17/2023	1,520,176

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
KREDITANSTALT FUER WIEDERAUFBA.....	2.625	2/28/2024	7,247,951
KREDITANSTALT FUER WIEDERAUFBA.....	2.500	11/20/2024	4,139,969
KREDITANSTALT FUER WIEDERAUFBA.....	2.000	5/2/2025	2,022,700
KREDITANSTALT FUER WIEDERAUFBA.....	2.875	4/3/2028	1,071,696
KREDITANSTALT FUER WIEDERAUFBA.....	1.750	9/14/2029	2,448,364
KREDITANSTALT FUER WIEDERAUFBA.....	ZERO RATE	4/18/2036	1,028,620
KREDITANSTALT FUER WIEDERAUFBA.....	ZERO RATE	6/29/2037	796,044
KROGER CO/THE.....	3.300	1/15/2021	404,886
KROGER CO/THE.....	2.600	2/1/2021	291,802
KROGER CO/THE.....	2.950	11/1/2021	508,420
KROGER CO/THE.....	3.400	4/15/2022	256,928
KROGER CO/THE.....	3.850	8/1/2023	1,028,980
KROGER CO/THE.....	4.000	2/1/2024	426,204
KROGER CO/THE.....	3.500	2/1/2026	405,023
KROGER CO/THE.....	2.650	10/15/2026	502,325
KROGER CO/THE.....	3.700	8/1/2027	267,199
KROGER CO/THE.....	4.500	1/15/2029	3,826,287
KROGER CO/THE.....	7.500	4/1/2031	470,198
KROGER CO/THE.....	5.400	7/15/2040	406,450
KROGER CO/THE.....	5.000	4/15/2042	222,172
KROGER CO/THE.....	5.150	8/1/2043	283,402
KROGER CO/THE.....	3.875	10/15/2046	487,748
KROGER CO/THE.....	4.450	2/1/2047	2,706,735
KROGER CO/THE.....	4.650	1/15/2048	546,669
KROGER CO/THE.....	5.400	1/15/2049	486,945
L BRANDS INC.....	6.625	4/1/2021	130,938
L BRANDS INC.....	5.625	2/15/2022	526,250
L BRANDS INC.....	5.625	10/15/2023	809,063
L BRANDS INC.....	6.694	1/15/2027	250,000
L BRANDS INC.....	5.250	2/1/2028	710,625
L BRANDS INC.....	7.500	6/15/2029	309,000
L BRANDS INC.....	6.950	3/1/2033	82,500
L BRANDS INC.....	6.875	11/1/2035	895,000
L BRANDS INC.....	6.750	7/1/2036	219,375
L3HARRIS TECHNOLOGIES INC.....	3.832	4/27/2025	325,435
L3HARRIS TECHNOLOGIES INC.....	4.400	6/15/2028	340,107
L3HARRIS TECHNOLOGIES INC.....	4.854	4/27/2035	94,392
L3HARRIS TECHNOLOGIES INC.....	6.150	12/15/2040	270,763
L3HARRIS TECHNOLOGIES INC.....	5.054	4/27/2045	525,226
L3HARRIS TECHNOLOGIES INC 144A.....	4.950	2/15/2021	614,576
L3HARRIS TECHNOLOGIES INC 144A.....	3.850	6/15/2023	494,961
L3HARRIS TECHNOLOGIES INC 144A.....	3.950	5/28/2024	65,840
L3HARRIS TECHNOLOGIES INC 144A.....	3.850	12/15/2026	203,437

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
L3HARRIS TECHNOLOGIES INC 144A.....	4.400	6/15/2028	1,116,455
LABL ESCROW ISSUER LLC 144A.....	6.750	7/15/2026	425,000
LABORATORY CORP OF AMERICA HOL.....	3.200	2/1/2022	249,959
LABORATORY CORP OF AMERICA HOL.....	3.750	8/23/2022	259,548
LABORATORY CORP OF AMERICA HOL.....	4.000	11/1/2023	317,062
LABORATORY CORP OF AMERICA HOL.....	3.250	9/1/2024	519,171
LABORATORY CORP OF AMERICA HOL.....	2.300	12/1/2024	299,097
LABORATORY CORP OF AMERICA HOL.....	3.600	2/1/2025	416,194
LABORATORY CORP OF AMERICA HOL.....	3.600	9/1/2027	526,773
LABORATORY CORP OF AMERICA HOL.....	4.700	2/1/2045	560,639
LADDER CAPITAL FINANCE HO 144A.....	5.875	8/1/2021	3,659,638
LADDER CAPITAL FINANCE HO 144A.....	5.250	3/15/2022	6,435,056
LADDER CAPITAL FINANCE HO 144A.....	5.250	10/1/2025	6,759,313
LAFARGE SA.....	7.125	7/15/2036	9,199,825
LAM RESEARCH CORP.....	2.800	6/15/2021	581,885
LAM RESEARCH CORP.....	3.800	3/15/2025	181,999
LAM RESEARCH CORP.....	3.750	3/15/2026	96,728
LAM RESEARCH CORP.....	4.000	3/15/2029	1,282,502
LAM RESEARCH CORP.....	4.875	3/15/2049	590,868
LAMAR MEDIA CORP.....	5.000	5/1/2023	1,017,500
LAMAR MEDIA CORP.....	5.750	2/1/2026	3,965,086
LAMB WESTON HOLDINGS INC 144A.....	4.625	11/1/2024	2,906,764
LAMB WESTON HOLDINGS INC 144A.....	4.875	11/1/2026	4,235,760
LANDWIRTSCHAFTLICHE RENTE REGS.....	5.375	4/23/2024	2,580,813
LANDWIRTSCHAFTLICHE RENTENBANK.....	2.000	12/6/2021	2,012,701
LANDWIRTSCHAFTLICHE RENTENBANK.....	2.000	1/13/2025	2,021,323
LANDWIRTSCHAFTLICHE RENTENBANK.....	2.375	6/10/2025	1,029,830
LANDWIRTSCHAFTLICHE RENTENBANK.....	1.750	7/27/2026	1,983,329
LAREDO PETROLEUM INC.....	5.625	1/15/2022	485,000
LAREDO PETROLEUM INC.....	6.250	3/15/2023	234,375
LAS VEGAS SANDS CORP.....	3.200	8/8/2024	1,072,525
LAS VEGAS SANDS CORP.....	2.900	6/25/2025	303,655
LAS VEGAS SANDS CORP.....	3.500	8/18/2026	331,034
LAS VEGAS SANDS CORP.....	3.900	8/8/2029	230,391
LAZARD GROUP LLC.....	3.750	2/13/2025	527,567
LAZARD GROUP LLC.....	4.500	9/19/2028	555,165
LAZARD GROUP LLC.....	4.375	3/11/2029	437,716
LBC TANK TERMINALS HOLDIN 144A.....	6.875	5/15/2023	202,250
LCPR SENIOR SECURED FINAN 144A.....	6.750	10/15/2027	773,800
LEAR CORP.....	3.800	9/15/2027	528,813
LEAR CORP.....	4.250	5/15/2029	413,866
LEAR CORP.....	5.250	5/15/2049	380,093
LEBANON GOVERNMENT INTERN REGS.....	6.100	10/4/2022	329,619

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
LEBANON GOVERNMENT INTERN REGS.....	6.000	1/27/2023	1,117,121
LEBANON GOVERNMENT INTERN REGS.....	6.650	4/22/2024	427,662
LEBANON GOVERNMENT INTERN REGS.....	6.250	11/4/2024	662,507
LEBANON GOVERNMENT INTERN REGS.....	6.750	11/29/2027	209,150
LEBANON GOVERNMENT INTERN REGS.....	6.650	2/26/2030	1,725,150
LEBANON GOVERNMENT INTERNATIONAL.....	6.375	3/9/2020	1,909,042
LEBANON GOVERNMENT INTERNATIONAL.....	6.250	5/27/2022	1,828,675
LEBANON GOVERNMENT INTERNATIONAL.....	6.400	5/26/2023	1,554,697
LEBANON GOVERNMENT INTERNATIONAL.....	6.850	5/25/2029	680,140
LEE ENTERPRISES INC 144A.....	9.500	3/15/2022	232,500
LEGG MASON INC.....	4.750	3/15/2026	549,030
LEGG MASON INC.....	5.625	1/15/2044	315,675
LEGGETT & PLATT INC.....	3.400	8/15/2022	305,621
LEGGETT & PLATT INC.....	3.800	11/15/2024	314,203
LEGGETT & PLATT INC.....	3.500	11/15/2027	515,696
LEGGETT & PLATT INC.....	4.400	3/15/2029	437,662
LENNAR CORP.....	4.750	4/1/2021	511,250
LENNAR CORP.....	4.125	1/15/2022	511,250
LENNAR CORP.....	4.875	12/15/2023	3,948,300
LENNAR CORP.....	4.500	4/30/2024	10,775,925
LENNAR CORP.....	5.875	11/15/2024	557,500
LENNAR CORP.....	5.250	6/1/2026	547,500
LENNAR CORP.....	5.000	6/15/2027	271,250
LENNAR CORP.....	4.750	11/29/2027	808,125
LENNOX INTERNATIONAL INC.....	3.000	11/15/2023	238,434
LEVEL 3 FINANCING INC.....	5.375	8/15/2022	843,108
LEVEL 3 FINANCING INC.....	5.125	5/1/2023	503,125
LEVEL 3 FINANCING INC.....	5.375	5/1/2025	10,867,500
LEVEL 3 FINANCING INC.....	5.250	3/15/2026	3,640,000
LEVEL 3 FINANCING INC 144A.....	3.400	3/1/2027	2,014,060
LEVEL 3 FINANCING INC 144A.....	4.625	9/15/2027	619,399
LEVEL 3 FINANCING INC 144A.....	3.875	11/15/2029	5,541,250
LEVI STRAUSS & CO.....	5.000	5/1/2025	515,000
LEXINGTON REALTY TRUST.....	4.250	6/15/2023	22,661
LEXINGTON REALTY TRUST.....	4.400	6/15/2024	181,010
LGI HOMES INC 144A.....	6.875	7/15/2026	157,125
LIBERTY INTERACTIVE LLC.....	8.500	7/15/2029	198,250
LIBERTY INTERACTIVE LLC.....	8.250	2/1/2030	395,000
LIBERTY PROPERTY LP.....	4.125	6/15/2022	261,375
LIBERTY PROPERTY LP.....	4.400	2/15/2024	540,767
LIBERTY PROPERTY LP.....	3.750	4/1/2025	428,145
LIBERTY PROPERTY LP.....	3.250	10/1/2026	313,497
LIBERTY PROPERTY LP.....	4.375	2/1/2029	455,113

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
LIFE STORAGE LP.....	4.000	6/15/2029	534,702
LIFESTORAGE LP/CA.....	3.500	7/1/2026	714,701
LINCOLN NATIONAL CORP.....	4.000	9/1/2023	1,064,944
LINCOLN NATIONAL CORP.....	3.350	3/9/2025	78,136
LINCOLN NATIONAL CORP.....	3.625	12/12/2026	126,781
LINCOLN NATIONAL CORP.....	3.800	3/1/2028	639,789
LINCOLN NATIONAL CORP.....	6.300	10/9/2037	292,761
LINCOLN NATIONAL CORP.....	7.000	6/15/2040	500,895
LINCOLN NATIONAL CORP.....	4.350	3/1/2048	412,869
LIONS GATE CAPITAL HOLDIN 144A.....	6.375	2/1/2024	287,381
LIONS GATE CAPITAL HOLDIN 144A.....	5.875	11/1/2024	402,000
LISTRINDO CAPITAL BV 144A.....	4.950	9/14/2026	1,013,850
LITHIA MOTORS INC 144A.....	4.625	12/15/2027	334,055
LIVE NATION ENTERTAINMENT 144A.....	4.875	11/1/2024	776,250
LIVE NATION ENTERTAINMENT 144A.....	5.625	3/15/2026	213,000
LIVE NATION ENTERTAINMENT 144A.....	4.750	10/15/2027	3,762,225
LKQ CORP.....	4.750	5/15/2023	253,950
LLOYDS BANK PLC.....	6.375	1/21/2021	1,306,625
LLOYDS BANK PLC.....	3.300	5/7/2021	1,018,105
LLOYDS BANK PLC.....	2.250	8/14/2022	502,448
LLOYDS BANKING GROUP PLC.....	3.100	7/6/2021	792,288
LLOYDS BANKING GROUP PLC.....	3.000	1/11/2022	914,138
LLOYDS BANKING GROUP PLC.....	4.050	8/16/2023	3,757,162
LLOYDS BANKING GROUP PLC.....	VARIABLE RATE	11/7/2023	507,380
LLOYDS BANKING GROUP PLC.....	3.900	3/12/2024	655,634
LLOYDS BANKING GROUP PLC.....	4.500	11/4/2024	1,070,835
LLOYDS BANKING GROUP PLC.....	4.450	5/8/2025	802,426
LLOYDS BANKING GROUP PLC.....	4.582	12/10/2025	3,797,744
LLOYDS BANKING GROUP PLC.....	4.650	3/24/2026	4,712,166
LLOYDS BANKING GROUP PLC.....	3.750	1/11/2027	999,100
LLOYDS BANKING GROUP PLC.....	4.375	3/22/2028	1,209,048
LLOYDS BANKING GROUP PLC.....	4.550	8/16/2028	1,121,354
LLOYDS BANKING GROUP PLC.....	VARIABLE RATE	11/7/2028	1,302,993
LLOYDS BANKING GROUP PLC.....	5.300	12/1/2045	486,422
LLOYDS BANKING GROUP PLC.....	4.344	1/9/2048	1,083,022
LOCKHEED MARTIN CORP.....	3.350	9/15/2021	923,097
LOCKHEED MARTIN CORP.....	3.100	1/15/2023	67,163
LOCKHEED MARTIN CORP.....	2.900	3/1/2025	1,103,086
LOCKHEED MARTIN CORP.....	3.550	1/15/2026	1,609,821
LOCKHEED MARTIN CORP.....	3.600	3/1/2035	267,952
LOCKHEED MARTIN CORP.....	4.500	5/15/2036	1,953,432
LOCKHEED MARTIN CORP.....	6.150	9/1/2036	345,144
LOCKHEED MARTIN CORP.....	4.070	12/15/2042	1,132,997

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
LOCKHEED MARTIN CORP.....	3.800	3/1/2045	686,105
LOCKHEED MARTIN CORP.....	4.700	5/15/2046	1,490,874
LOCKHEED MARTIN CORP.....	4.090	9/15/2052	988,799
LOEWS CORP.....	2.625	5/15/2023	407,942
LOEWS CORP.....	3.750	4/1/2026	536,368
LOEWS CORP.....	6.000	2/1/2035	222,984
LOEWS CORP.....	4.125	5/15/2043	330,531
LOGAN GROUP CO LTD REGS.....	7.500	8/27/2021	570,086
LONESTAR RESOURCES AMERIC 144A.....	11.250	1/1/2023	3,733,275
LOS ANGELES CA CMNTY CLG DIST.....	6.750	8/1/2049	1,067,248
LOS ANGELES CA DEPT WTR & PWR.....	5.716	7/1/2039	916,556
LOS ANGELES CA DEPT WTR & PWR.....	6.574	7/1/2045	312,946
LOS ANGELES CA DEPT WTR & PWR.....	6.603	7/1/2050	319,848
LOS ANGELES CA UNIF SCH DIST.....	5.750	7/1/2034	10,168,125
LOS ANGELES CA UNIF SCH DIST.....	6.758	7/1/2034	11,814,008
LOS ANGELES CNTY CA MET TRANSP.....	5.735	6/1/2039	189,137
LOS ANGELES CNTY CA PUBLIC WKS.....	7.618	8/1/2040	511,286
LOUISIANA-PACIFIC CORP.....	4.875	9/15/2024	155,063
LOUISVILLE GAS & ELECTRIC CO.....	3.300	10/1/2025	315,066
LOUISVILLE GAS AND ELECTRIC CO.....	4.250	4/1/2049	460,369
LOWE DEBT SEPARATE ACCOUNT.....	N/A	12/31/2022	9,499,452
LOWE'S COS INC.....	3.750	4/15/2021	305,522
LOWE'S COS INC.....	3.800	11/15/2021	514,806
LOWE'S COS INC.....	3.120	4/15/2022	512,409
LOWE'S COS INC.....	3.125	9/15/2024	312,265
LOWE'S COS INC.....	3.375	9/15/2025	1,119,890
LOWE'S COS INC.....	2.500	4/15/2026	11,570,844
LOWE'S COS INC.....	3.100	5/3/2027	1,034,247
LOWE'S COS INC.....	3.650	4/5/2029	1,004,335
LOWE'S COS INC.....	4.650	4/15/2042	974,559
LOWE'S COS INC.....	4.250	9/15/2044	541,968
LOWE'S COS INC.....	4.375	9/15/2045	594,190
LOWE'S COS INC.....	3.700	4/15/2046	765,269
LOWE'S COS INC.....	4.050	5/3/2047	810,264
LOWE'S COS INC.....	4.550	4/5/2049	1,053,974
LPL HOLDINGS INC 144A.....	5.750	9/15/2025	523,125
LPL HOLDINGS INC 144A.....	4.625	11/15/2027	270,300
LUBRIZOL CORP/THE.....	6.500	10/1/2034	239,049
LYB INTERNATIONAL FINANCE BV.....	4.000	7/15/2023	608,793
LYB INTERNATIONAL FINANCE BV.....	5.250	7/15/2043	385,762
LYB INTERNATIONAL FINANCE BV.....	4.875	3/15/2044	625,684
LYB INTERNATIONAL FINANCE II B.....	3.500	3/2/2027	17,264,668
LYB INTERNATIONAL FINANCE III.....	4.200	10/15/2049	417,354



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
LYONDELLBASELL INDUSTRIES NV.....	6.000	11/15/2021	531,064
LYONDELLBASELL INDUSTRIES NV.....	5.750	4/15/2024	1,129,353
LYONDELLBASELL INDUSTRIES NV.....	4.625	2/26/2055	798,612
M/I HOMES INC.....	5.625	8/1/2025	261,875
MACK-CALI REALTY LP.....	4.500	4/18/2022	254,115
MACY'S RETAIL HOLDINGS INC.....	3.450	1/15/2021	277,385
MACY'S RETAIL HOLDINGS INC.....	3.875	1/15/2022	142,932
MACY'S RETAIL HOLDINGS INC.....	2.875	2/15/2023	21,596,134
MACY'S RETAIL HOLDINGS INC.....	3.625	6/1/2024	908,841
MACY'S RETAIL HOLDINGS INC.....	6.700	7/15/2034	1,549,694
MACY'S RETAIL HOLDINGS INC.....	4.500	12/15/2034	29,096,313
MAGELLAN HEALTH INC.....	STEPPED RATE	9/22/2024	256,250
MAGELLAN MIDSTREAM PARTNERS LP.....	4.250	2/1/2021	358,426
MAGELLAN MIDSTREAM PARTNERS LP.....	5.000	3/1/2026	733,707
MAGELLAN MIDSTREAM PARTNERS LP.....	5.150	10/15/2043	527,017
MAGELLAN MIDSTREAM PARTNERS LP.....	4.250	9/15/2046	497,655
MAGELLAN MIDSTREAM PARTNERS LP.....	4.200	10/3/2047	266,464
MAGELLAN MIDSTREAM PARTNERS LP.....	4.850	2/1/2049	290,160
MAGELLAN MIDSTREAM PARTNERS LP.....	3.950	3/1/2050	257,821
MAGNA INTERNATIONAL INC.....	3.625	6/15/2024	422,419
MAGNA INTERNATIONAL INC.....	4.150	10/1/2025	325,878
MAGNOLIA OIL & GAS OPERAT 144A.....	6.000	8/1/2026	205,000
MALAYSIA GOVERNMENT BOND.....	3.955	9/15/2025	8,904,581
MALAYSIA SOVEREIGN SUKUK 144A.....	4.236	4/22/2045	2,409,540
MALAYSIA SUKUK GLOBAL BHD REGS.....	4.080	4/27/2046	295,526
MANITOWOC CO INC/THE 144A.....	9.000	4/1/2026	183,313
MANUFACTURERS & TRADERS TRUST.....	2.625	1/25/2021	704,787
MANUFACTURERS & TRADERS TRUST.....	2.500	5/18/2022	708,293
MANUFACTURERS & TRADERS TRUST.....	2.900	2/6/2025	412,007
MANUFACTURERS & TRADERS TRUST.....	3.400	8/17/2027	322,573
MANULIFE FINANCIAL CORP.....	4.150	3/4/2026	1,100,029
MANULIFE FINANCIAL CORP.....	VARIABLE RATE	2/24/2032	517,655
MANULIFE FINANCIAL CORP.....	5.375	3/4/2046	398,659
MARATHON OIL CORP.....	2.800	11/1/2022	508,746
MARATHON OIL CORP.....	3.850	6/1/2025	529,034
MARATHON OIL CORP.....	4.400	7/15/2027	544,116
MARATHON OIL CORP.....	6.800	3/15/2032	16,154,361
MARATHON OIL CORP.....	6.600	10/1/2037	3,189,080
MARATHON OIL CORP.....	5.200	6/1/2045	348,978
MARATHON PETROLEUM CORP.....	3.400	12/15/2020	465,322
MARATHON PETROLEUM CORP.....	5.125	3/1/2021	517,792
MARATHON PETROLEUM CORP.....	4.750	12/15/2023	705,686
MARATHON PETROLEUM CORP.....	3.625	9/15/2024	330,595

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
MARATHON PETROLEUM CORP.....	5.125	12/15/2026	1,133,929
MARATHON PETROLEUM CORP.....	6.500	3/1/2041	844,243
MARATHON PETROLEUM CORP.....	4.750	9/15/2044	671,114
MARATHON PETROLEUM CORP.....	4.500	4/1/2048	207,489
MARATHON PETROLEUM CORP.....	5.000	9/15/2054	543,489
MARB BONDCO PLC REGS.....	6.875	1/19/2025	573,280
MARKEL CORP.....	4.900	7/1/2022	372,926
MARKEL CORP.....	3.500	11/1/2027	191,430
MARKEL CORP.....	3.350	9/17/2029	246,038
MARKEL CORP.....	5.000	4/5/2046	550,601
MARKEL CORP.....	4.300	11/1/2047	166,440
MARKEL CORP.....	5.000	5/20/2049	465,556
MARKEL CORP.....	4.150	9/17/2050	361,312
MARRIOTT INTERNATIONAL INC/MD.....	2.875	3/1/2021	232,142
MARRIOTT INTERNATIONAL INC/MD.....	3.125	10/15/2021	304,941
MARRIOTT INTERNATIONAL INC/MD.....	2.300	1/15/2022	703,162
MARRIOTT INTERNATIONAL INC/MD.....	3.250	9/15/2022	205,223
MARRIOTT INTERNATIONAL INC/MD.....	3.750	10/1/2025	318,787
MARRIOTT INTERNATIONAL INC/MD.....	3.125	6/15/2026	725,705
MARRIOTT INTERNATIONAL INC/MD.....	4.000	4/15/2028	540,307
MARRIOTT OWNERSHIP RESORT 144A.....	4.750	1/15/2028	10,498,556
MARRIOTT OWNERSHIP RESORTS INC.....	6.500	9/15/2026	1,159,519
MARSH & MCLENNAN COS INC.....	4.800	7/15/2021	311,157
MARSH & MCLENNAN COS INC.....	2.750	1/30/2022	594,606
MARSH & MCLENNAN COS INC.....	3.300	3/14/2023	56,787
MARSH & MCLENNAN COS INC.....	3.875	3/15/2024	1,232,533
MARSH & MCLENNAN COS INC.....	3.500	6/3/2024	330,563
MARSH & MCLENNAN COS INC.....	3.500	3/10/2025	1,584,528
MARSH & MCLENNAN COS INC.....	3.750	3/14/2026	1,071,989
MARSH & MCLENNAN COS INC.....	4.375	3/15/2029	1,939,534
MARSH & MCLENNAN COS INC.....	5.875	8/1/2033	193,598
MARSH & MCLENNAN COS INC.....	4.750	3/15/2039	351,597
MARSH & MCLENNAN COS INC.....	4.350	1/30/2047	375,681
MARSH & MCLENNAN COS INC.....	4.200	3/1/2048	419,128
MARSH & MCLENNAN COS INC.....	4.900	3/15/2049	2,281,977
MARTIN MARIETTA MATERIALS INC.....	4.250	7/2/2024	213,926
MARTIN MARIETTA MATERIALS INC.....	3.450	6/1/2027	311,813
MARTIN MARIETTA MATERIALS INC.....	3.500	12/15/2027	523,464
MARTIN MARIETTA MATERIALS INC.....	4.250	12/15/2047	524,092
MARVELL TECHNOLOGY GROUP LTD.....	4.200	6/22/2023	342,903
MARVELL TECHNOLOGY GROUP LTD.....	4.875	6/22/2028	509,463
MARYLAND ST TRANSPRTN AUTH TRA.....	5.888	7/1/2043	357,138
MASCO CORP.....	4.375	4/1/2026	647,821

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
MASONITE INTERNATIONAL CO 144A.....	5.750	9/15/2026	212,500
MASONITE INTERNATIONAL CO 144A.....	5.375	2/1/2028	301,031
MASSACHUSETTS INSTITUTE OF TEC.....	5.600	7/1/2111	540,148
MASSACHUSETTS INSTITUTE OF TEC.....	4.678	7/1/2114	699,808
MASSACHUSETTS INSTITUTE OF TEC.....	3.885	7/1/2116	514,794
MASSACHUSETTS ST.....	4.200	12/1/2021	1,299,339
MASSACHUSETTS ST.....	5.456	12/1/2039	1,295,310
MASSACHUSETTS ST SCH BLDG AUTH.....	5.715	8/15/2039	259,822
MASSACHUSETTS ST SCH BLDG AUTH.....	3.395	10/15/2040	125,178
MASSACHUSETTS ST TRANSPRTN FUN.....	5.731	6/1/2040	131,203
MASTERCARD INC.....	2.000	11/21/2021	502,762
MASTERCARD INC.....	3.375	4/1/2024	1,300,218
MASTERCARD INC.....	2.000	3/3/2025	498,848
MASTERCARD INC.....	2.950	11/21/2026	438,368
MASTERCARD INC.....	3.500	2/26/2028	172,960
MASTERCARD INC.....	2.950	6/1/2029	1,189,919
MASTERCARD INC.....	3.800	11/21/2046	388,503
MASTERCARD INC.....	3.950	2/26/2048	330,715
MASTERCARD INC.....	3.650	6/1/2049	811,377
MATADOR RESOURCES CO.....	5.875	9/15/2026	701,750
MATCH GROUP HOLDINGS II L 144A.....	5.000	12/15/2027	521,250
MATCH GROUP HOLDINGS II L 144A.....	5.625	2/15/2029	292,875
MATTAMY GROUP CORP 144A.....	5.250	12/15/2027	4,414,800
MATTEL INC.....	3.150	3/15/2023	197,000
MATTEL INC.....	6.200	10/1/2040	227,500
MATTEL INC.....	5.450	11/1/2041	84,500
MATTEL INC 144A.....	6.750	12/31/2025	1,074,800
MATTEL INC 144A.....	5.875	12/15/2027	1,743,956
MATTHEWS INTERNATIONAL CO 144A.....	5.250	12/1/2025	150,000
MAUSER PACKAGING SOLUTION 144A.....	5.500	4/15/2024	1,030,100
MAXIM CRANE WORKS HOLDING 144A.....	10.125	8/1/2024	420,000
MAXIM INTEGRATED PRODUCTS INC.....	3.375	3/15/2023	510,157
MAXIM INTEGRATED PRODUCTS INC.....	3.450	6/15/2027	479,752
MAYO CLINIC.....	3.774	11/15/2043	186,898
MCCORMICK & CO INC/MD.....	2.700	8/15/2022	319,954
MCCORMICK & CO INC/MD.....	3.150	8/15/2024	726,664
MCCORMICK & CO INC/MD.....	3.400	8/15/2027	730,739
MCCORMICK & CO INC/MD.....	4.200	8/15/2047	330,814
MCDERMOTT TECHNOLOGY AMER 144A.....	10.625	5/1/2024	692,325
MCDONALD'S CORP.....	2.750	12/9/2020	125,881
MCDONALD'S CORP.....	2.625	1/15/2022	2,282,263
MCDONALD'S CORP.....	3.350	4/1/2023	463,068
MCDONALD'S CORP.....	3.250	6/10/2024	420,016

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
MCDONALD'S CORP.....	3.375	5/26/2025	528,460
MCDONALD'S CORP.....	3.700	1/30/2026	1,074,650
MCDONALD'S CORP.....	3.500	3/1/2027	746,959
MCDONALD'S CORP.....	3.800	4/1/2028	827,899
MCDONALD'S CORP.....	2.625	9/1/2029	600,553
MCDONALD'S CORP.....	4.700	12/9/2035	1,123,694
MCDONALD'S CORP.....	6.300	10/15/2037	1,204,043
MCDONALD'S CORP.....	5.700	2/1/2039	327,475
MCDONALD'S CORP.....	4.875	7/15/2040	235,706
MCDONALD'S CORP.....	3.700	2/15/2042	255,676
MCDONALD'S CORP.....	3.625	5/1/2043	201,802
MCDONALD'S CORP.....	4.600	5/26/2045	806,809
MCDONALD'S CORP.....	4.875	12/9/2045	1,162,228
MCDONALD'S CORP.....	4.450	3/1/2047	768,740
MCDONALD'S CORP.....	4.450	9/1/2048	575,663
MCDONALD'S CORP.....	3.625	9/1/2049	674,613
MCGRAW-HILL GLOBAL EDUCAT 144A.....	7.875	5/15/2024	215,000
MCKESSON CORP.....	2.700	12/15/2022	353,620
MCKESSON CORP.....	2.850	3/15/2023	202,792
MCKESSON CORP.....	3.796	3/15/2024	683,970
MCKESSON CORP.....	3.950	2/16/2028	352,049
MCKESSON CORP.....	4.750	5/30/2029	559,389
MCKESSON CORP.....	4.883	3/15/2044	538,874
MDC HOLDINGS INC.....	5.500	1/15/2024	271,875
MDC HOLDINGS INC.....	6.000	1/15/2043	364,000
MDC PARTNERS INC 144A.....	6.500	5/1/2024	588,250
MEAD JOHNSON NUTRITION CO.....	4.125	11/15/2025	790,856
MEAD JOHNSON NUTRITION CO.....	5.900	11/1/2039	201,979
MEAD JOHNSON NUTRITION CO.....	4.600	6/1/2044	351,677
MEDNAX INC 144A.....	5.250	12/1/2023	511,250
MEDNAX INC 144A.....	6.250	1/15/2027	650,875
MEDTRONIC GLOBAL HOLDINGS SCA.....	3.350	4/1/2027	1,044,294
MEDTRONIC INC.....	3.150	3/15/2022	1,028,716
MEDTRONIC INC.....	3.625	3/15/2024	874,333
MEDTRONIC INC.....	3.500	3/15/2025	1,400,434
MEDTRONIC INC.....	4.375	3/15/2035	4,969,396
MEDTRONIC INC.....	4.625	3/15/2045	3,585,204
MEG ENERGY CORP 144A.....	6.375	1/30/2023	501,250
MEG ENERGY CORP 144A.....	7.000	3/31/2024	4,905,469
MEG ENERGY CORP 144A.....	6.500	1/15/2025	468,045
MELCO RESORTS FINANCE LTD 144A.....	5.375	12/4/2029	1,159,301
MEMORIAL SLOAN-KETTERING CANCE.....	5.000	7/1/2042	188,652
MEMORIAL SLOAN-KETTERING CANCE.....	4.200	7/1/2055	1,047,054

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
MERCER INTERNATIONAL INC.....	7.375	1/15/2025	538,225
MERCER INTERNATIONAL INC.....	5.500	1/15/2026	203,500
MERCK & CO INC.....	1.850	2/10/2020	299,925
MERCK & CO INC.....	3.875	1/15/2021	865,227
MERCK & CO INC.....	2.350	2/10/2022	1,348,901
MERCK & CO INC.....	2.400	9/15/2022	1,014,799
MERCK & CO INC.....	2.900	3/7/2024	374,342
MERCK & CO INC.....	2.750	2/10/2025	2,244,510
MERCK & CO INC.....	3.400	3/7/2029	1,516,739
MERCK & CO INC.....	3.900	3/7/2039	457,265
MERCK & CO INC.....	3.600	9/15/2042	3,071,366
MERCK & CO INC.....	4.150	5/18/2043	1,071,134
MERCK & CO INC.....	3.700	2/10/2045	1,647,589
MERCK & CO INC.....	4.000	3/7/2049	1,638,748
MERCURY GENERAL CORP.....	4.400	3/15/2027	526,330
MERCY HEALTH/OH.....	4.302	7/1/2028	183,027
MEREDITH CORP.....	6.875	2/1/2026	11,400,311
MERITAGE HOMES CORP.....	7.000	4/1/2022	272,500
MERITAGE HOMES CORP.....	6.000	6/1/2025	558,750
MERITAGE HOMES CORP.....	5.125	6/6/2027	213,500
MERITOR INC.....	6.250	2/15/2024	256,175
MERLIN ENTERTAINMENTS LTD 144A.....	5.750	6/15/2026	273,750
MET GOVT NASHVILLE & DAVIDSON.....	6.731	7/1/2043	285,684
MET GOVT NASHVILLE & DAVIDSONC.....	4.053	7/1/2026	270,965
MET TRANSPRTN AUTH NY DEDICATE.....	7.336	11/15/2039	703,350
MET TRANSPRTN AUTH NY REVENUE.....	5.871	11/15/2039	330,873
MET TRANSPRTN AUTH NY REVENUE.....	6.668	11/15/2039	563,376
MET TRANSPRTN AUTH NY REVENUE.....	6.814	11/15/2040	356,493
MET WASHINGTON DC ARPTS AUTH D.....	7.462	10/1/2046	358,488
METHANEX CORP.....	4.250	12/1/2024	515,732
METHANEX CORP.....	5.250	12/15/2029	258,351
METHANEX CORP.....	5.650	12/1/2044	240,173
METLIFE INC.....	STEPPED RATE	12/15/2022	516,676
METLIFE INC.....	3.600	4/10/2024	1,228,682
METLIFE INC.....	3.000	3/1/2025	317,331
METLIFE INC.....	3.600	11/13/2025	112,959
METLIFE INC.....	6.500	12/15/2032	366,181
METLIFE INC.....	6.375	6/15/2034	570,747
METLIFE INC.....	5.700	6/15/2035	609,586
METLIFE INC.....	5.875	2/6/2041	545,639
METLIFE INC.....	4.125	8/13/2042	6,383,080
METLIFE INC.....	4.875	11/13/2043	437,107
METLIFE INC.....	VARIABLE RATE	12/15/2044	912,878

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
METLIFE INC.....	4.050	3/1/2045	863,458
METLIFE INC.....	4.600	5/13/2046	740,530
METLIFE INC.....	6.400	12/15/2066	1,024,281
METLIFE INC.....	10.750	8/1/2069	344,402
METROPOLITAN LIFE GLOBAL 144A.....	3.450	12/18/2026	2,057,919
MEXICAN BONOS.....	6.500	6/10/2021	89,767
MEXICAN BONOS.....	6.500	6/9/2022	4,595,614
MEXICAN BONOS.....	8.000	12/7/2023	3,888,874
MEXICAN BONOS.....	10.000	12/5/2024	2,498,055
MEXICAN BONOS.....	5.750	3/5/2026	3,585,982
MEXICAN BONOS.....	7.500	6/3/2027	7,712,763
MEXICAN BONOS.....	7.750	5/29/2031	1,737,846
MEXICO CITY AIRPORT TRUST 144A.....	4.250	10/31/2026	1,071,135
MEXICO CITY AIRPORT TRUST 144A.....	5.500	7/31/2047	438,286
MEXICO CITY AIRPORT TRUST REGS.....	3.875	4/30/2028	1,021,260
MEXICO CITY AIRPORT TRUST REGS.....	5.500	7/31/2047	721,882
MEXICO GOVERNMENT INTERNATIONA.....	3.625	3/15/2022	3,709,025
MEXICO GOVERNMENT INTERNATIONA.....	4.000	10/2/2023	6,850,034
MEXICO GOVERNMENT INTERNATIONA.....	3.600	1/30/2025	3,662,659
MEXICO GOVERNMENT INTERNATIONA.....	4.125	1/21/2026	2,670,843
MEXICO GOVERNMENT INTERNATIONA.....	4.150	3/28/2027	10,829,244
MEXICO GOVERNMENT INTERNATIONA.....	3.750	1/11/2028	3,120,492
MEXICO GOVERNMENT INTERNATIONA.....	4.500	4/22/2029	549,405
MEXICO GOVERNMENT INTERNATIONA.....	8.300	8/15/2031	1,395,586
MEXICO GOVERNMENT INTERNATIONA.....	7.500	4/8/2033	3,575,178
MEXICO GOVERNMENT INTERNATIONA.....	6.750	9/27/2034	1,339,781
MEXICO GOVERNMENT INTERNATIONA.....	6.050	1/11/2040	6,224,740
MEXICO GOVERNMENT INTERNATIONA.....	4.750	3/8/2044	11,669,706
MEXICO GOVERNMENT INTERNATIONA.....	5.550	1/21/2045	2,340,098
MEXICO GOVERNMENT INTERNATIONA.....	4.600	1/23/2046	1,983,728
MEXICO GOVERNMENT INTERNATIONA.....	4.350	1/15/2047	1,636,690
MEXICO GOVERNMENT INTERNATIONA.....	4.600	2/10/2048	1,916,917
MEXICO GOVERNMENT INTERNATIONA.....	4.500	1/31/2050	3,504,352
MEXICO GOVERNMENT INTERNATIONA.....	5.750	10/12/2110	2,007,111
MEXICO GOVERNMENT INTERNATIONA.....	4.000	3/15/2115	1,261,964
MGIC INVESTMENT CORP.....	5.750	8/15/2023	221,000
MGM GROWTH PROPERTIES OPE 144A.....	5.750	2/1/2027	6,578,500
MGM GROWTH PROPERTIES OPERATIN.....	5.625	5/1/2024	3,713,247
MGM GROWTH PROPERTIES OPERATIN.....	4.500	9/1/2026	2,241,825
MGM GROWTH PROPERTIES OPERATIN.....	4.500	1/15/2028	260,625
MGM RESORTS INTERNATIONAL.....	7.750	3/15/2022	1,118,750
MGM RESORTS INTERNATIONAL.....	6.000	3/15/2023	548,750
MGM RESORTS INTERNATIONAL.....	5.750	6/15/2025	3,701,600

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
MGM RESORTS INTERNATIONAL.....	4.625	9/1/2026	530,000
MGM RESORTS INTERNATIONAL.....	5.500	4/15/2027	5,849,700
MIAMI-DADE CNTY FL AVIATION RE.....	4.280	10/1/2041	448,076
MICHAELS STORES INC 144A.....	8.000	7/15/2027	296,050
MICRON TECHNOLOGY INC.....	4.640	2/6/2024	130,078
MICRON TECHNOLOGY INC.....	4.975	2/6/2026	333,260
MICRON TECHNOLOGY INC.....	4.185	2/15/2027	802,979
MICRON TECHNOLOGY INC.....	5.327	2/6/2029	918,725
MICRON TECHNOLOGY INC.....	4.663	2/15/2030	440,616
MICROSOFT CORP.....	1.850	2/6/2020	299,988
MICROSOFT CORP.....	4.000	2/8/2021	512,488
MICROSOFT CORP.....	1.550	8/8/2021	1,297,955
MICROSOFT CORP.....	2.400	2/6/2022	304,266
MICROSOFT CORP.....	2.375	2/12/2022	1,596,622
MICROSOFT CORP.....	2.650	11/3/2022	727,299
MICROSOFT CORP.....	2.375	5/1/2023	1,271,474
MICROSOFT CORP.....	2.000	8/8/2023	5,906,131
MICROSOFT CORP.....	3.625	12/15/2023	1,596,220
MICROSOFT CORP.....	2.875	2/6/2024	1,722,748
MICROSOFT CORP.....	2.700	2/12/2025	1,080,976
MICROSOFT CORP.....	3.125	11/3/2025	2,644,257
MICROSOFT CORP.....	2.400	8/8/2026	2,496,832
MICROSOFT CORP.....	3.300	2/6/2027	13,374,812
MICROSOFT CORP.....	3.500	2/12/2035	1,103,746
MICROSOFT CORP.....	4.200	11/3/2035	712,508
MICROSOFT CORP.....	3.450	8/8/2036	1,644,680
MICROSOFT CORP.....	4.100	2/6/2037	8,886,474
MICROSOFT CORP.....	5.200	6/1/2039	882,633
MICROSOFT CORP.....	4.500	10/1/2040	1,927,832
MICROSOFT CORP.....	5.300	2/8/2041	686,753
MICROSOFT CORP.....	3.500	11/15/2042	817,953
MICROSOFT CORP.....	3.750	5/1/2043	223,438
MICROSOFT CORP.....	4.875	12/15/2043	391,811
MICROSOFT CORP.....	3.750	2/12/2045	1,135,948
MICROSOFT CORP.....	4.450	11/3/2045	2,406,542
MICROSOFT CORP.....	3.700	8/8/2046	9,112,524
MICROSOFT CORP.....	4.250	2/6/2047	7,674,283
MICROSOFT CORP.....	4.000	2/12/2055	1,655,554
MICROSOFT CORP.....	4.750	11/3/2055	735,932
MICROSOFT CORP.....	3.950	8/8/2056	2,067,116
MICROSOFT CORP.....	4.500	2/6/2057	1,490,694
MID-AMERICA APARTMENTS LP.....	4.300	10/15/2023	319,999
MID-AMERICA APARTMENTS LP.....	4.000	11/15/2025	1,261,206

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
MID-AMERICA APARTMENTS LP.....	4.200	6/15/2028	554,438
MIDAMERICAN ENERGY CO.....	3.500	10/15/2024	530,891
MIDAMERICAN ENERGY CO.....	3.650	4/15/2029	3,281,061
MIDAMERICAN ENERGY CO.....	6.750	12/30/2031	174,672
MIDAMERICAN ENERGY CO.....	5.750	11/1/2035	333,621
MIDAMERICAN ENERGY CO.....	5.800	10/15/2036	319,558
MIDAMERICAN ENERGY CO.....	4.800	9/15/2043	307,184
MIDAMERICAN ENERGY CO.....	4.400	10/15/2044	707,666
MIDAMERICAN ENERGY CO.....	4.250	5/1/2046	174,891
MIDAMERICAN ENERGY CO.....	3.950	8/1/2047	465,156
MIDAMERICAN ENERGY CO.....	3.650	8/1/2048	537,893
MIDAMERICAN ENERGY CO.....	4.250	7/15/2049	797,985
MIDAMERICAN ENERGY CO.....	3.150	4/15/2050	493,939
MIDCONTINENT COMMUNICATIO 144A.....	5.375	8/15/2027	2,294,775
MILLICOM INTERNATIONAL CE 144A.....	6.625	10/15/2026	830,475
MILLICOM INTERNATIONAL CE 144A.....	6.250	3/25/2029	468,898
MINERAL RESOURCES LTD 144A.....	8.125	5/1/2027	11,287,788
MIRANT AMERICAS ESC GEN INC.....	7.625	5/1/2006	-
MISSISSIPPI POWER CO.....	3.950	3/30/2028	981,333
MISSISSIPPI POWER CO.....	4.250	3/15/2042	374,865
MISSISSIPPI ST.....	5.245	11/1/2034	244,746
MISSOURI ST HLTH & EDUCTNL FAC.....	3.652	8/15/2057	192,902
MITSUBISHI UFJ FINANCIAL GROUP.....	2.950	3/1/2021	1,744,818
MITSUBISHI UFJ FINANCIAL GROUP.....	3.535	7/26/2021	209,681
MITSUBISHI UFJ FINANCIAL GROUP.....	2.190	9/13/2021	451,091
MITSUBISHI UFJ FINANCIAL GROUP.....	2.998	2/22/2022	1,243,215
MITSUBISHI UFJ FINANCIAL GROUP.....	3.218	3/7/2022	1,638,742
MITSUBISHI UFJ FINANCIAL GROUP.....	2.623	7/18/2022	1,011,634
MITSUBISHI UFJ FINANCIAL GROUP.....	2.665	7/25/2022	1,015,450
MITSUBISHI UFJ FINANCIAL GROUP.....	3.455	3/2/2023	621,162
MITSUBISHI UFJ FINANCIAL GROUP.....	3.761	7/26/2023	1,578,470
MITSUBISHI UFJ FINANCIAL GROUP.....	2.527	9/13/2023	262,630
MITSUBISHI UFJ FINANCIAL GROUP.....	3.407	3/7/2024	625,946
MITSUBISHI UFJ FINANCIAL GROUP.....	2.801	7/18/2024	254,882
MITSUBISHI UFJ FINANCIAL GROUP.....	3.777	3/2/2025	852,289
MITSUBISHI UFJ FINANCIAL GROUP.....	3.850	3/1/2026	2,686,199
MITSUBISHI UFJ FINANCIAL GROUP.....	2.757	9/13/2026	1,007,330
MITSUBISHI UFJ FINANCIAL GROUP.....	3.677	2/22/2027	424,680
MITSUBISHI UFJ FINANCIAL GROUP.....	3.287	7/25/2027	520,415
MITSUBISHI UFJ FINANCIAL GROUP.....	3.961	3/2/2028	544,329
MITSUBISHI UFJ FINANCIAL GROUP.....	4.050	9/11/2028	1,101,026
MITSUBISHI UFJ FINANCIAL GROUP.....	3.741	3/7/2029	1,511,124
MITSUBISHI UFJ FINANCIAL GROUP.....	3.195	7/18/2029	1,034,786



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
MITSUBISHI UFJ FINANCIAL GROUP.....	4.286	7/26/2038	806,274
MITSUBISHI UFJ FINANCIAL GROUP.....	4.153	3/7/2039	455,147
MITSUBISHI UFJ FINANCIAL GROUP.....	3.751	7/18/2039	547,895
MIZUHO FINANCIAL GROUP INC.....	2.273	9/13/2021	1,003,122
MIZUHO FINANCIAL GROUP INC.....	2.953	2/28/2022	285,020
MIZUHO FINANCIAL GROUP INC.....	2.601	9/11/2022	506,495
MIZUHO FINANCIAL GROUP INC.....	3.549	3/5/2023	519,318
MIZUHO FINANCIAL GROUP INC.....	VARIABLE RATE	7/16/2023	505,550
MIZUHO FINANCIAL GROUP INC.....	VARIABLE RATE	9/11/2024	1,050,696
MIZUHO FINANCIAL GROUP INC.....	VARIABLE RATE	7/16/2025	404,926
MIZUHO FINANCIAL GROUP INC.....	VARIABLE RATE	9/13/2025	680,205
MIZUHO FINANCIAL GROUP INC.....	2.839	9/13/2026	840,051
MIZUHO FINANCIAL GROUP INC.....	3.663	2/28/2027	344,258
MIZUHO FINANCIAL GROUP INC.....	3.170	9/11/2027	1,028,424
MIZUHO FINANCIAL GROUP INC.....	4.018	3/5/2028	545,174
MIZUHO FINANCIAL GROUP INC.....	VARIABLE RATE	9/11/2029	884,748
MIZUHO FINANCIAL GROUP INC.....	VARIABLE RATE	7/16/2030	510,284
MIZUHO FINANCIAL GROUP INC.....	VARIABLE RATE	9/13/2030	249,599
MOHAWK INDUSTRIES INC.....	3.850	2/1/2023	704,374
MOLINA HEALTHCARE INC.....	VARIABLE RATE	11/15/2022	797,235
MOLSON COORS BEVERAGE CO.....	2.100	7/15/2021	680,472
MOLSON COORS BEVERAGE CO.....	3.500	5/1/2022	256,699
MOLSON COORS BEVERAGE CO.....	3.000	7/15/2026	1,516,938
MOLSON COORS BEVERAGE CO.....	5.000	5/1/2042	822,407
MOLSON COORS BEVERAGE CO.....	4.200	7/15/2046	917,369
MONDELEZ INTERNATIONAL INC.....	3.625	5/7/2023	838,293
MONDELEZ INTERNATIONAL INC.....	3.625	2/13/2026	282,764
MONDELEZ INTERNATIONAL INC.....	4.125	5/7/2028	554,489
MONDELEZ INTERNATIONAL INC.....	4.625	5/7/2048	348,167
MONGOLIA GOVERNMENT INTER 144A.....	5.625	5/1/2023	803,366
MONGOLIA GOVERNMENT INTER 144A.....	8.750	3/9/2024	1,028,024
MONGOLIA GOVERNMENT INTER REGS.....	10.875	4/6/2021	1,416,350
MONGOLIA GOVERNMENT INTER REGS.....	5.125	12/5/2022	2,657,109
MONGOLIA GOVERNMENT INTER REGS.....	8.750	3/9/2024	1,135,940
MONTAGE RESOURCES CORP.....	8.875	7/15/2023	6,065,438
MONTEFIORE OBLIGATED GROUP.....	5.246	11/1/2048	243,921
MOODY'S CORP.....	2.750	12/15/2021	35,495
MOODY'S CORP.....	4.500	9/1/2022	264,182
MOODY'S CORP.....	2.625	1/15/2023	1,268,662
MOODY'S CORP.....	4.250	2/1/2029	1,132,128
MOODY'S CORP.....	5.250	7/15/2044	448,107
MOODY'S CORP.....	4.875	12/17/2048	491,516
MOOG INC 144A.....	4.250	12/15/2027	681,792

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
MORGAN STANLEY.....	5.500	7/24/2020	1,734,306
MORGAN STANLEY.....	5.750	1/25/2021	2,389,491
MORGAN STANLEY.....	2.500	4/21/2021	971,517
MORGAN STANLEY.....	5.500	7/28/2021	2,053,911
MORGAN STANLEY.....	2.625	11/17/2021	2,013,056
MORGAN STANLEY.....	2.750	5/19/2022	1,525,927
MORGAN STANLEY.....	4.875	11/1/2022	2,413,205
MORGAN STANLEY.....	3.125	1/23/2023	1,541,832
MORGAN STANLEY.....	3.750	2/25/2023	1,989,325
MORGAN STANLEY.....	4.100	5/22/2023	1,688,512
MORGAN STANLEY.....	VARIABLE RATE	4/24/2024	1,979,951
MORGAN STANLEY.....	3.875	4/29/2024	4,254,447
MORGAN STANLEY.....	3.700	10/23/2024	1,847,999
MORGAN STANLEY.....	VARIABLE RATE	7/22/2025	1,521,170
MORGAN STANLEY.....	4.000	7/23/2025	1,953,712
MORGAN STANLEY.....	5.000	11/24/2025	78,237,195
MORGAN STANLEY.....	3.875	1/27/2026	1,730,979
MORGAN STANLEY.....	3.125	7/27/2026	2,067,171
MORGAN STANLEY.....	4.350	9/8/2026	2,187,133
MORGAN STANLEY.....	3.625	1/20/2027	2,663,730
MORGAN STANLEY.....	3.950	4/23/2027	11,780,176
MORGAN STANLEY.....	VARIABLE RATE	7/22/2028	2,124,340
MORGAN STANLEY.....	VARIABLE RATE	1/24/2029	1,608,454
MORGAN STANLEY.....	VARIABLE RATE	1/23/2030	2,261,477
MORGAN STANLEY.....	7.250	4/1/2032	1,254,168
MORGAN STANLEY.....	VARIABLE RATE	7/22/2038	1,392,375
MORGAN STANLEY.....	VARIABLE RATE	4/22/2039	824,708
MORGAN STANLEY.....	6.375	7/24/2042	1,840,460
MORGAN STANLEY.....	4.300	1/27/2045	1,719,465
MORGAN STANLEY.....	4.375	1/22/2047	1,796,443
MOROCCO GOVERNMENT INTERN REGS.....	5.500	12/11/2042	1,365,440
MOSAIC CO/THE.....	3.750	11/15/2021	512,235
MOSAIC CO/THE.....	3.250	11/15/2022	512,947
MOSAIC CO/THE.....	4.250	11/15/2023	1,066,071
MOSAIC CO/THE.....	4.050	11/15/2027	520,753
MOSAIC CO/THE.....	5.450	11/15/2033	341,560
MOSAIC CO/THE.....	4.875	11/15/2041	364,154
MOSAIC CO/THE.....	5.625	11/15/2043	473,278
MOSS CREEK RESOURCES HOLD 144A.....	7.500	1/15/2026	380,000
MOSS CREEK RESOURCES HOLD 144A.....	10.500	5/15/2027	237,975
MOTION BONDCO DAC 144A.....	6.625	11/15/2027	264,375
MOTOROLA SOLUTIONS INC.....	3.750	5/15/2022	232,390
MOTOROLA SOLUTIONS INC.....	3.500	3/1/2023	515,894

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
MOTOROLA SOLUTIONS INC.....	4.000	9/1/2024	4,405,497
MOTOROLA SOLUTIONS INC.....	4.600	2/23/2028	651,208
MOTOROLA SOLUTIONS INC.....	4.600	5/23/2029	275,258
MOTOROLA SOLUTIONS INC.....	5.500	9/1/2044	277,461
MOUNT SINAI HOSPITALS GROUP IN.....	3.981	7/1/2048	426,817
MOUNTAIN PROVINCE DIAMOND 144A.....	8.000	12/15/2022	193,000
MOZAMBIQUE INTERNATIONAL 144A.....	VARIABLE RATE	9/15/2031	3,419,353
MOZAMBIQUE INTERNATIONAL REGS.....	VARIABLE RATE	9/15/2031	801,047
MPH ACQUISITION HOLDINGS 144A.....	7.125	6/1/2024	6,245,213
MPLX LP.....	3.375	3/15/2023	102,697
MPLX LP.....	4.500	7/15/2023	477,780
MPLX LP.....	4.875	12/1/2024	815,461
MPLX LP.....	4.000	2/15/2025	820,949
MPLX LP.....	4.875	6/1/2025	218,465
MPLX LP.....	4.125	3/1/2027	524,502
MPLX LP.....	4.000	3/15/2028	778,082
MPLX LP.....	4.800	2/15/2029	713,201
MPLX LP.....	4.500	4/15/2038	1,223,677
MPLX LP.....	5.200	3/1/2047	810,384
MPLX LP.....	4.700	4/15/2048	580,363
MPLX LP.....	5.500	2/15/2049	1,134,484
MPLX LP.....	4.900	4/15/2058	512,310
MPLX LP 144A.....	3.500	12/1/2022	551,301
MPLX LP 144A.....	4.250	12/1/2027	752,900
MPLX LP 144A.....	5.200	12/1/2047	440,880
MPT OPERATING PARTNERSHIP LP /.....	5.250	8/1/2026	422,576
MPT OPERATING PARTNERSHIP LP /.....	5.000	10/15/2027	1,060,000
MPT OPERATING PARTNERSHIP LP /.....	4.625	8/1/2029	592,250
MSCI INC 144A.....	5.250	11/15/2024	978,066
MSCI INC 144A.....	5.750	8/15/2025	3,256,369
MSCI INC 144A.....	5.375	5/15/2027	808,125
MSCI INC 144A.....	4.000	11/15/2029	1,931,194
MTN MAURITIUS INVESTMENTS 144A.....	6.500	10/13/2026	1,547,000
MTS SYSTEMS CORP 144A.....	5.750	8/15/2027	193,325
MUELLER WATER PRODUCTS IN 144A.....	5.500	6/15/2026	263,438
MUFG AMERICAS HOLDINGS CORP.....	3.500	6/18/2022	258,595
MUFG AMERICAS HOLDINGS CORP.....	3.000	2/10/2025	409,175
MUNI ELEC AUTH OF GEORGIA.....	6.637	4/1/2057	1,001,995
MUNI ELEC AUTH OF GEORGIA.....	6.655	4/1/2057	1,033,996
MUNI ELEC AUTH OF GEORGIA.....	7.055	4/1/2057	269,084
MURPHY OIL CORP.....	VARIABLE RATE	12/1/2022	772,500
MURPHY OIL CORP.....	5.750	8/15/2025	522,975
MURPHY OIL CORP.....	5.875	12/1/2027	357,000

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
MURPHY OIL CORP.....	7.050	5/1/2029	218,500
MURPHY OIL CORP.....	VARIABLE RATE	12/1/2042	230,000
MURPHY OIL USA INC.....	5.625	5/1/2027	268,125
MURPHY OIL USA INC.....	4.750	9/15/2029	2,355,036
MVW OWNER TRUST 2019 1A A 144A.....	2.890	11/20/2036	1,805,215
MYLAN INC.....	4.200	11/29/2023	476,068
MYLAN INC.....	4.550	4/15/2028	861,220
MYLAN INC.....	5.200	4/15/2048	556,409
MYLAN NV.....	3.750	12/15/2020	12,147
MYLAN NV.....	3.150	6/15/2021	1,012,833
MYLAN NV.....	3.950	6/15/2026	1,039,569
MYLAN NV.....	5.250	6/15/2046	1,113,385
N TX TOLLWAY AUTH REVENUE.....	6.718	1/1/2049	1,003,808
NABORS INDUSTRIES INC.....	4.625	9/15/2021	596,250
NABORS INDUSTRIES INC.....	5.500	1/15/2023	480,000
NABORS INDUSTRIES INC.....	5.100	9/15/2023	179,580
NABORS INDUSTRIES INC.....	5.750	2/1/2025	450,000
NAK NAFTOGAZ UKRAINE VIA REGS.....	7.125	7/19/2024	2,771,882
NAMIBIA INTERNATIONAL BON 144A.....	5.250	10/29/2025	874,941
NAMIBIA INTERNATIONAL BON REGS.....	5.250	10/29/2025	1,948,913
NASDAQ INC.....	4.250	6/1/2024	431,251
NASDAQ INC.....	3.850	6/30/2026	209,403
NATIONAL AUSTRALIA BANK LTD/NE.....	2.500	1/12/2021	1,006,293
NATIONAL AUSTRALIA BANK LTD/NE.....	2.625	1/14/2021	705,320
NATIONAL AUSTRALIA BANK LTD/NE.....	1.875	7/12/2021	1,000,227
NATIONAL AUSTRALIA BANK LTD/NE.....	3.375	9/20/2021	512,387
NATIONAL AUSTRALIA BANK LTD/NE.....	3.700	11/4/2021	505,623
NATIONAL AUSTRALIA BANK LTD/NE.....	2.800	1/10/2022	1,016,951
NATIONAL AUSTRALIA BANK LTD/NE.....	2.500	5/22/2022	1,012,468
NATIONAL AUSTRALIA BANK LTD/NE.....	3.000	1/20/2023	770,291
NATIONAL AUSTRALIA BANK LTD/NE.....	3.625	6/20/2023	525,011
NATIONAL AUSTRALIA BANK LTD/NE.....	3.375	1/14/2026	320,873
NATIONAL AUSTRALIA BANK LTD/NE.....	2.500	7/12/2026	1,000,969
NATIONAL CINEMEDIA LLC 144A.....	5.875	4/15/2028	255,000
NATIONAL FUEL GAS CO.....	4.900	12/1/2021	312,799
NATIONAL FUEL GAS CO.....	5.200	7/15/2025	438,577
NATIONAL FUEL GAS CO.....	3.950	9/15/2027	243,259
NATIONAL FUEL GAS CO.....	4.750	9/1/2028	320,297
NATIONAL GRID USA.....	5.803	4/1/2035	176,779
NATIONAL OILWELL VARCO INC.....	2.600	12/1/2022	476,032
NATIONAL OILWELL VARCO INC.....	3.950	12/1/2042	696,087
NATIONAL RETAIL PROPERTIES INC.....	3.300	4/15/2023	1,854,425
NATIONAL RETAIL PROPERTIES INC.....	3.900	6/15/2024	318,000

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
NATIONAL RETAIL PROPERTIES INC.....	4.000	11/15/2025	214,803
NATIONAL RETAIL PROPERTIES INC.....	3.500	10/15/2027	523,506
NATIONAL RETAIL PROPERTIES INC.....	4.800	10/15/2048	302,152
NATIONAL RURAL UTILITIES COOPE.....	2.300	11/1/2020	5,017,800
NATIONAL RURAL UTILITIES COOPE.....	2.900	3/15/2021	607,542
NATIONAL RURAL UTILITIES COOPE.....	3.050	2/15/2022	408,350
NATIONAL RURAL UTILITIES COOPE.....	2.400	4/25/2022	505,215
NATIONAL RURAL UTILITIES COOPE.....	3.400	11/15/2023	5,626,302
NATIONAL RURAL UTILITIES COOPE.....	2.950	2/7/2024	412,158
NATIONAL RURAL UTILITIES COOPE.....	2.850	1/27/2025	410,651
NATIONAL RURAL UTILITIES COOPE.....	3.250	11/1/2025	316,784
NATIONAL RURAL UTILITIES COOPE.....	3.050	4/25/2027	5,181,119
NATIONAL RURAL UTILITIES COOPE.....	3.400	2/7/2028	5,469,383
NATIONAL RURAL UTILITIES COOPE.....	3.900	11/1/2028	878,580
NATIONAL RURAL UTILITIES COOPE.....	8.000	3/1/2032	524,917
NATIONAL RURAL UTILITIES COOPE.....	4.023	11/1/2032	284,532
NATIONAL RURAL UTILITIES COOPE.....	VARIABLE RATE	4/30/2043	259,886
NATIONAL RURAL UTILITIES COOPE.....	4.400	11/1/2048	225,942
NATIONAL RURAL UTILITIES COOPE.....	4.300	3/15/2049	297,140
NATIONSTAR MORTGAGE HOLDI 144A.....	8.125	7/15/2023	7,679,563
NATIONSTAR MORTGAGE HOLDI 144A.....	9.125	7/15/2026	6,323,825
NATIONWIDE FINANCIAL SERVICES.....	6.750	5/15/2087	196,395
NATURAL RESOURCE PARTNERS 144A.....	9.125	6/30/2025	156,625
NAVIENT CORP.....	5.875	3/25/2021	309,900
NAVIENT CORP.....	6.625	7/26/2021	6,847,313
NAVIENT CORP.....	7.250	1/25/2022	543,220
NAVIENT CORP.....	6.500	6/15/2022	325,125
NAVIENT CORP.....	5.500	1/25/2023	1,067,500
NAVIENT CORP.....	7.250	9/25/2023	565,015
NAVIENT CORP.....	6.125	3/25/2024	813,750
NAVIENT CORP.....	5.875	10/25/2024	802,500
NAVIENT CORP.....	6.750	6/15/2026	549,550
NAVIENT CORP.....	5.625	8/1/2033	215,000
NAVIOS MARITIME HOLDINGS 144A.....	11.250	8/15/2022	169,063
NAVISTAR INTERNATIONAL CO 144A.....	6.625	11/1/2025	764,063
NBCUNIVERSAL MEDIA LLC.....	4.375	4/1/2021	1,547,402
NBCUNIVERSAL MEDIA LLC.....	2.875	1/15/2023	770,325
NBCUNIVERSAL MEDIA LLC.....	5.950	4/1/2041	757,622
NBCUNIVERSAL MEDIA LLC.....	4.450	1/15/2043	582,001
NCL CORP LTD 144A.....	3.625	12/15/2024	370,019
NCR CORP.....	5.000	7/15/2022	757,973
NCR CORP.....	6.375	12/15/2023	256,250
NCR CORP 144A.....	5.750	9/1/2027	463,275

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
NCR CORP 144A.....	6.125	9/1/2029	325,536
NEERG ENERGY LTD 144A.....	6.000	2/13/2022	703,850
NELL AF SARL F ESCROW.....	8.375	8/15/2015	-
NEMAK SAB DE CV 144A.....	4.750	1/23/2025	1,421,420
NEON HOLDINGS INC 144A.....	10.125	4/1/2026	248,750
NEPTUNE ENERGY BONDCO PLC 144A.....	6.625	5/15/2025	599,628
NETAPP INC.....	3.375	6/15/2021	259,355
NETAPP INC.....	3.300	9/29/2024	517,524
NETFLIX INC.....	5.500	2/15/2022	423,500
NETFLIX INC.....	5.750	3/1/2024	553,125
NETFLIX INC.....	5.875	2/15/2025	7,141,575
NETFLIX INC.....	4.375	11/15/2026	1,281,250
NETFLIX INC.....	4.875	4/15/2028	4,462,255
NETFLIX INC.....	5.875	11/15/2028	4,965,240
NETFLIX INC.....	6.375	5/15/2029	512,438
NETFLIX INC 144A.....	5.375	11/15/2029	553,790
NETFLIX INC 144A.....	4.875	6/15/2030	670,316
NEVADA POWER CO.....	6.650	4/1/2036	139,091
NEVADA POWER CO.....	6.750	7/1/2037	219,078
NEW ALBERTSONS LP.....	7.450	8/1/2029	204,000
NEW ALBERTSONS LP.....	8.000	5/1/2031	207,300
NEW ENTERPRISE STONE & LI 144A.....	6.250	3/15/2026	261,875
NEW GOLD INC 144A.....	6.250	11/15/2022	497,655
NEW GOLD INC 144A.....	6.375	5/15/2025	184,962
NEW HOME CO INC/THE.....	7.250	4/1/2022	242,500
NEW JERSEY ST ECON DEV AUTH LE.....	7.425	2/15/2029	942,353
NEW JERSEY ST TURNPIKE AUTH.....	7.414	1/1/2040	1,969,246
NEW JERSEY ST TURNPIKE AUTH.....	7.102	1/1/2041	12,771,160
NEW RESIDENTIAL AD T3 AT3 144A.....	2.512	9/15/2052	5,996,580
NEW YORK AND PRESBYTERIAN HOSP.....	4.063	8/1/2056	935,236
NEW YORK CITY NY MUNI WTR FIN.....	5.750	6/15/2041	347,750
NEW YORK CITY NY MUNI WTR FIN.....	5.724	6/15/2042	139,683
NEW YORK CITY NY MUNI WTR FIN.....	5.440	6/15/2043	6,665,617
NEW YORK CITY NY MUNI WTR FIN.....	5.882	6/15/2044	1,522,817
NEW YORK CITY NY TRANSITIONAL.....	5.767	8/1/2036	307,810
NEW YORK CITY NY TRANSITIONAL.....	5.508	8/1/2037	637,430
NEW YORK CITY NY TRANSITIONAL.....	5.572	11/1/2038	127,580
NEW YORK COMMUNITY BANCORP INC.....	VARIABLE RATE	11/6/2028	1,052,299
NEW YORK NY.....	5.206	10/1/2031	296,068
NEW YORK NY.....	5.517	10/1/2037	622,323
NEW YORK ST DORM AUTH REVENUES.....	3.142	7/1/2043	69,392
NEW YORK ST DORM AUTH ST PERSONAL.....	5.628	3/15/2039	694,276
NEW YORK ST DORM AUTH ST PERSONAL.....	5.600	3/15/2040	323,138

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
NEW YORK ST URBAN DEV CORP REV.....	5.770	3/15/2039	905,085
NEW ZEALAND GOVERNMENT BOND.....	3.000	4/20/2029	12,415,513
NEWELL BRANDS INC.....	4.000	6/15/2022	154,343
NEWELL BRANDS INC.....	STEPPED RATE	4/1/2023	831,368
NEWELL BRANDS INC.....	STEPPED RATE	4/1/2026	1,251,312
NEWELL BRANDS INC.....	STEPPED RATE	4/1/2036	270,670
NEWELL BRANDS INC.....	STEPPED RATE	4/1/2046	535,950
NEWFIELD EXPLORATION CO.....	5.375	1/1/2026	542,336
NEWMARK GROUP INC.....	6.125	11/15/2023	358,413
NEWMONT CORP.....	3.625	6/9/2021	406,999
NEWMONT CORP.....	3.500	3/15/2022	1,282,360
NEWMONT CORP.....	3.700	3/15/2023	784,378
NEWMONT CORP.....	5.875	4/1/2035	442,750
NEWMONT CORP.....	6.250	10/1/2039	630,020
NEWMONT CORP.....	4.875	3/15/2042	818,531
NEWMONT CORP.....	5.450	6/9/2044	745,239
NEXA RESOURCES SA 144A.....	5.375	5/4/2027	604,556
NEXA RESOURCES SA REGS.....	5.375	5/4/2027	428,004
NEXEN INC.....	7.875	3/15/2032	397,245
NEXEN INC.....	5.875	3/10/2035	1,173,501
NEXEN INC.....	6.400	5/15/2037	1,225,035
NEXEN INC.....	7.500	7/30/2039	606,333
NEXSTAR BROADCASTING INC 144A.....	5.625	8/1/2024	521,250
NEXSTAR BROADCASTING INC 144A.....	5.625	7/15/2027	3,308,932
NEXTERA ENERGY CAPITAL HOLDING.....	2.403	9/1/2021	559,116
NEXTERA ENERGY CAPITAL HOLDING.....	2.900	4/1/2022	234,759
NEXTERA ENERGY CAPITAL HOLDING.....	3.150	4/1/2024	1,554,838
NEXTERA ENERGY CAPITAL HOLDING.....	3.250	4/1/2026	520,841
NEXTERA ENERGY CAPITAL HOLDING.....	3.550	5/1/2027	1,406,973
NEXTERA ENERGY CAPITAL HOLDING.....	3.500	4/1/2029	307,389
NEXTERA ENERGY CAPITAL HOLDING.....	2.750	11/1/2029	491,662
NEXTERA ENERGY CAPITAL HOLDING.....	VARIABLE RATE	12/1/2077	516,386
NEXTERA ENERGY OPERATING 144A.....	4.250	7/15/2024	505,006
NEXTERA ENERGY OPERATING 144A.....	4.250	9/15/2024	780,000
NEXTERA ENERGY OPERATING 144A.....	3.875	10/15/2026	301,125
NEXTERA ENERGY OPERATING 144A.....	4.500	9/15/2027	208,500
NGL ENERGY PARTNERS LP / 144A.....	7.500	4/15/2026	3,424,950
NGL ENERGY PARTNERS LP / NGL E.....	7.500	11/1/2023	500,000
NGL ENERGY PARTNERS LP / NGL E.....	6.125	3/1/2025	235,625
NIELSEN CO LUXEMBOURG SAR 144A.....	5.000	2/1/2025	515,000
NIELSEN FINANCE LLC / NIE 144A.....	5.000	4/15/2022	1,254,688
NIGERIA GOVERNMENT INTERN 144A.....	7.625	11/21/2025	2,217,432
NIGERIA GOVERNMENT INTERN 144A.....	7.143	2/23/2030	330,794

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
NIGERIA GOVERNMENT INTERN 144A.....	8.747	1/21/2031	2,062,236
NIGERIA GOVERNMENT INTERN 144A.....	7.875	2/16/2032	1,829,994
NIGERIA GOVERNMENT INTERN 144A.....	7.696	2/23/2038	4,189,621
NIGERIA GOVERNMENT INTERN REGS.....	7.625	11/21/2025	1,594,124
NIGERIA GOVERNMENT INTERN REGS.....	7.143	2/23/2030	1,129,789
NIGERIA GOVERNMENT INTERN REGS.....	8.747	1/21/2031	3,484,835
NIGERIA GOVERNMENT INTERN REGS.....	7.875	2/16/2032	3,126,024
NIGERIA GOVERNMENT INTERN REGS.....	9.248	1/21/2049	965,669
NIKE INC.....	2.250	5/1/2023	508,063
NIKE INC.....	2.375	11/1/2026	508,362
NIKE INC.....	3.625	5/1/2043	270,635
NIKE INC.....	3.875	11/1/2045	877,929
NIKE INC.....	3.375	11/1/2046	423,435
NINE ENERGY SERVICE INC 144A.....	8.750	11/1/2023	1,215,000
NISOURCE INC.....	2.650	11/17/2022	197,549
NISOURCE INC.....	3.490	5/15/2027	425,804
NISOURCE INC.....	2.950	9/1/2029	500,295
NISOURCE INC.....	5.950	6/15/2041	255,811
NISOURCE INC.....	5.250	2/15/2043	242,547
NISOURCE INC.....	4.800	2/15/2044	289,734
NISOURCE INC.....	5.650	2/1/2045	445,526
NISOURCE INC.....	4.375	5/15/2047	777,400
NISOURCE INC.....	3.950	3/30/2048	995,492
NOBLE ENERGY INC.....	3.900	11/15/2024	539,836
NOBLE ENERGY INC.....	3.850	1/15/2028	527,499
NOBLE ENERGY INC.....	3.250	10/15/2029	101,207
NOBLE ENERGY INC.....	6.000	3/1/2041	659,877
NOBLE ENERGY INC.....	5.250	11/15/2043	559,991
NOBLE ENERGY INC.....	5.050	11/15/2044	486,841
NOBLE ENERGY INC.....	4.950	8/15/2047	553,805
NOBLE ENERGY INC.....	4.200	10/15/2049	406,203
NOBLE HOLDING INTERNATIONAL 144A.....	7.875	2/1/2026	362,500
NOKIA OYJ.....	3.375	6/12/2022	253,125
NOKIA OYJ.....	4.375	6/12/2027	781,875
NOKIA OYJ.....	6.625	5/15/2039	231,606
NORBORD INC 144A.....	6.250	4/15/2023	160,500
NORBORD INC 144A.....	5.750	7/15/2027	217,875
NORDIC INVESTMENT BANK.....	2.250	2/1/2021	1,005,654
NORDIC INVESTMENT BANK.....	2.250	9/30/2021	1,009,586
NORDIC INVESTMENT BANK.....	2.125	2/1/2022	2,018,227
NORDSTROM INC.....	4.000	10/15/2021	410,450
NORDSTROM INC.....	4.000	3/15/2027	520,625
NORDSTROM INC.....	4.375	4/1/2030	107,033



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
NORDSTROM INC.....	5.000	1/15/2044	4,674,426
NORFOLK SOUTHERN CORP.....	3.250	12/1/2021	204,398
NORFOLK SOUTHERN CORP.....	3.000	4/1/2022	1,530,224
NORFOLK SOUTHERN CORP.....	3.650	8/1/2025	144,211
NORFOLK SOUTHERN CORP.....	3.150	6/1/2027	459,263
NORFOLK SOUTHERN CORP.....	3.800	8/1/2028	549,036
NORFOLK SOUTHERN CORP.....	2.550	11/1/2029	398,384
NORFOLK SOUTHERN CORP.....	4.837	10/1/2041	640,167
NORFOLK SOUTHERN CORP.....	3.950	10/1/2042	537,578
NORFOLK SOUTHERN CORP.....	4.450	6/15/2045	459,705
NORFOLK SOUTHERN CORP.....	4.650	1/15/2046	592,256
NORFOLK SOUTHERN CORP.....	3.942	11/1/2047	413,512
NORFOLK SOUTHERN CORP.....	4.150	2/28/2048	282,467
NORFOLK SOUTHERN CORP.....	4.100	5/15/2049	238,152
NORFOLK SOUTHERN CORP.....	3.400	11/1/2049	303,054
NORFOLK SOUTHERN CORP.....	4.050	8/15/2052	1,026,292
NORFOLK SOUTHERN CORP.....	5.100	8/1/2118	589,248
NORTHERN OIL AND GAS INC.....	8.500	5/15/2023	437,320
NORTHERN STATES POWER CO/MN.....	2.150	8/15/2022	502,901
NORTHERN STATES POWER CO/MN.....	6.250	6/1/2036	8,321,631
NORTHERN STATES POWER CO/MN.....	3.400	8/15/2042	414,274
NORTHERN STATES POWER CO/MN.....	4.125	5/15/2044	141,843
NORTHERN STATES POWER CO/MN.....	4.000	8/15/2045	355,324
NORTHERN STATES POWER CO/MN.....	3.600	5/15/2046	170,937
NORTHERN STATES POWER CO/MN.....	2.900	3/1/2050	501,306
NORTHERN TRUST CORP.....	3.375	8/23/2021	614,785
NORTHERN TRUST CORP.....	2.375	8/2/2022	506,295
NORTHERN TRUST CORP.....	3.650	8/3/2028	547,304
NORTHERN TRUST CORP.....	3.150	5/3/2029	422,186
NORTHERN TRUST CORP.....	VARIABLE RATE	5/8/2032	515,373
NORTHROP GRUMMAN CORP.....	3.500	3/15/2021	611,224
NORTHROP GRUMMAN CORP.....	2.550	10/15/2022	1,522,538
NORTHROP GRUMMAN CORP.....	3.250	8/1/2023	1,040,124
NORTHROP GRUMMAN CORP.....	2.930	1/15/2025	711,064
NORTHROP GRUMMAN CORP.....	3.200	2/1/2027	1,040,224
NORTHROP GRUMMAN CORP.....	3.250	1/15/2028	1,616,905
NORTHROP GRUMMAN CORP.....	5.050	11/15/2040	182,701
NORTHROP GRUMMAN CORP.....	4.750	6/1/2043	874,429
NORTHROP GRUMMAN CORP.....	3.850	4/15/2045	371,022
NORTHROP GRUMMAN CORP.....	4.030	10/15/2047	1,573,864
NORTHROP GRUMMAN SYSTEMS CORP.....	7.750	2/15/2031	359,037
NORTHWELL HEALTHCARE INC.....	3.979	11/1/2046	513,532
NORTHWELL HEALTHCARE INC.....	4.260	11/1/2047	138,811

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
NORTHWELL HEALTHCARE INC.....	3.809	11/1/2049	815,428
NORTHWEST ACQUISITIONS UL 144A.....	7.125	11/1/2022	187,500
NORTHWESTERN CORP.....	4.176	11/15/2044	333,685
NORTHWESTERN UNIVERSITY.....	4.643	12/1/2044	307,147
NORTHWESTERN UNIVERSITY.....	3.662	12/1/2057	186,870
NORTONLIFELOCK INC.....	3.950	6/15/2022	307,587
NORTONLIFELOCK INC 144A.....	5.000	4/15/2025	766,298
NOURYON HOLDING BV 144A.....	8.000	10/1/2026	424,000
NOVA CHEMICALS CORP 144A.....	4.875	6/1/2024	774,375
NOVA CHEMICALS CORP 144A.....	5.000	5/1/2025	255,000
NOVA CHEMICALS CORP 144A.....	5.250	6/1/2027	770,625
NOVARTIS CAPITAL CORP.....	2.400	5/17/2022	658,609
NOVARTIS CAPITAL CORP.....	2.400	9/21/2022	762,071
NOVARTIS CAPITAL CORP.....	3.400	5/6/2024	2,118,474
NOVARTIS CAPITAL CORP.....	3.000	11/20/2025	1,052,255
NOVARTIS CAPITAL CORP.....	3.700	9/21/2042	219,839
NOVARTIS CAPITAL CORP.....	4.400	5/6/2044	6,565,371
NOVARTIS CAPITAL CORP.....	4.000	11/20/2045	928,483
NOVELIS CORP 144A.....	6.250	8/15/2024	786,563
NOVELIS CORP 144A.....	5.875	9/30/2026	1,117,316
NRG ENERGY INC.....	7.250	5/15/2026	1,092,500
NRG ENERGY INC.....	6.625	1/15/2027	7,898,800
NRG ENERGY INC.....	5.750	1/15/2028	651,000
NRG ENERGY INC 144A.....	5.250	6/15/2029	448,719
NSG HOLDINGS LLC / NSG HO 144A.....	7.750	12/15/2025	186,649
NSTAR ELECTRIC CO.....	2.375	10/15/2022	303,142
NSTAR ELECTRIC CO.....	3.200	5/15/2027	733,205
NSTAR ELECTRIC CO.....	3.250	5/15/2029	421,648
NSTAR ELECTRIC CO.....	5.500	3/15/2040	223,684
NSTAR ELECTRIC CO.....	4.400	3/1/2044	231,178
NUANCE COMMUNICATIONS INC.....	5.625	12/15/2026	532,870
NUCOR CORP.....	4.000	8/1/2023	475,996
NUCOR CORP.....	3.950	5/1/2028	223,002
NUCOR CORP.....	6.400	12/1/2037	504,136
NUCOR CORP.....	5.200	8/1/2043	375,571
NUCOR CORP.....	4.400	5/1/2048	716,579
NUFARM AUSTRALIA LTD / NU 144A.....	5.750	4/30/2026	394,000
NUSTAR LOGISTICS LP.....	6.750	2/1/2021	518,750
NUSTAR LOGISTICS LP.....	6.000	6/1/2026	301,388
NUSTAR LOGISTICS LP.....	5.625	4/28/2027	11,019,938
NUTRIEN LTD.....	3.150	10/1/2022	153,334
NUTRIEN LTD.....	3.625	3/15/2024	626,596
NUTRIEN LTD.....	3.375	3/15/2025	295,449

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
NUTRIEN LTD.....	3.000	4/1/2025	509,546
NUTRIEN LTD.....	4.000	12/15/2026	533,551
NUTRIEN LTD.....	4.200	4/1/2029	281,130
NUTRIEN LTD.....	4.125	3/15/2035	94,126
NUTRIEN LTD.....	5.875	12/1/2036	498,778
NUTRIEN LTD.....	5.625	12/1/2040	356,033
NUTRIEN LTD.....	6.125	1/15/2041	681,025
NUTRIEN LTD.....	4.900	6/1/2043	286,991
NUTRIEN LTD.....	5.250	1/15/2045	356,199
NUTRIEN LTD.....	5.000	4/1/2049	800,948
NVIDIA CORP.....	2.200	9/16/2021	1,004,611
NVIDIA CORP.....	3.200	9/16/2026	813,503
NVR INC.....	3.950	9/15/2022	417,308
NXP BV / NXP FUNDING LLC 144A.....	4.875	3/1/2024	7,314,783
NXP BV / NXP FUNDING LLC 144A.....	3.875	6/18/2026	1,143,950
NXP BV / NXP FUNDING LLC 144A.....	5.550	12/1/2028	292,704
NXP BV / NXP FUNDING LLC 144A.....	4.300	6/18/2029	539,769
NYU LANGONE HOSPITALS.....	5.750	7/1/2043	265,306
OASIS PETROLEUM INC.....	6.875	3/15/2022	625,625
OASIS PETROLEUM INC.....	6.875	1/15/2023	244,375
OASIS PETROLEUM INC 144A.....	6.250	5/1/2026	207,500
OCCIDENTAL PETROLEUM CORP.....	4.100	2/1/2021	406,764
OCCIDENTAL PETROLEUM CORP.....	4.850	3/15/2021	357,360
OCCIDENTAL PETROLEUM CORP.....	2.600	8/13/2021	10,475,420
OCCIDENTAL PETROLEUM CORP.....	3.125	2/15/2022	254,145
OCCIDENTAL PETROLEUM CORP.....	2.600	4/15/2022	654,865
OCCIDENTAL PETROLEUM CORP.....	2.700	8/15/2022	222,403
OCCIDENTAL PETROLEUM CORP.....	2.700	2/15/2023	1,007,532
OCCIDENTAL PETROLEUM CORP.....	2.900	8/15/2024	2,539,569
OCCIDENTAL PETROLEUM CORP.....	3.500	6/15/2025	515,674
OCCIDENTAL PETROLEUM CORP.....	5.550	3/15/2026	6,839,871
OCCIDENTAL PETROLEUM CORP.....	3.400	4/15/2026	281,526
OCCIDENTAL PETROLEUM CORP.....	3.200	8/15/2026	283,246
OCCIDENTAL PETROLEUM CORP.....	3.000	2/15/2027	997,517
OCCIDENTAL PETROLEUM CORP.....	3.500	8/15/2029	994,357
OCCIDENTAL PETROLEUM CORP.....	7.500	5/1/2031	3,109,743
OCCIDENTAL PETROLEUM CORP.....	7.875	9/15/2031	663,989
OCCIDENTAL PETROLEUM CORP.....	6.450	9/15/2036	18,153,749
OCCIDENTAL PETROLEUM CORP.....	7.950	6/15/2039	234,262
OCCIDENTAL PETROLEUM CORP.....	4.300	8/15/2039	558,797
OCCIDENTAL PETROLEUM CORP.....	6.200	3/15/2040	776,506
OCCIDENTAL PETROLEUM CORP.....	4.500	7/15/2044	505,004
OCCIDENTAL PETROLEUM CORP.....	4.625	6/15/2045	98,489

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
OCCIDENTAL PETROLEUM CORP.....	6.600	3/15/2046	796,214
OCCIDENTAL PETROLEUM CORP.....	4.400	4/15/2046	1,315,162
OCCIDENTAL PETROLEUM CORP.....	4.100	2/15/2047	485,699
OCCIDENTAL PETROLEUM CORP.....	4.200	3/15/2048	496,948
OCCIDENTAL PETROLEUM CORP.....	4.400	8/15/2049	515,189
OCEANEERING INTERNATIONAL INC.....	6.000	2/1/2028	490,000
OCI NV 144A.....	6.625	4/15/2023	521,250
OCI NV 144A.....	5.250	11/1/2024	415,000
OCP SA 144A.....	6.875	4/25/2044	494,411
OESTERREICHISCHE KONTROLLBANK.....	1.875	1/20/2021	1,001,290
OESTERREICHISCHE KONTROLLBANK.....	2.875	9/7/2021	2,038,659
OESTERREICHISCHE KONTROLLBANK.....	2.375	10/1/2021	1,011,373
OESTERREICHISCHE KONTROLLBANK.....	2.875	3/13/2023	1,035,950
OFFICE PROPERTIES INCOME TRUST.....	4.150	2/1/2022	598,189
OFFICE PROPERTIES INCOME TRUST.....	4.000	7/15/2022	302,510
OFFICE PROPERTIES INCOME TRUST.....	4.250	5/15/2024	311,782
OFFICE PROPERTIES INCOME TRUST.....	4.500	2/1/2025	717,473
OGLETHORPE POWER CORP.....	5.950	11/1/2039	433,964
OGLETHORPE POWER CORP.....	5.375	11/1/2040	302,866
OGLETHORPE POWER CORP.....	5.050	10/1/2048	470,005
OGLETHORPE POWER CORP.....	5.250	9/1/2050	59,767
OHIO EDISON CO.....	6.875	7/15/2036	830,311
OHIO POWER CO.....	5.375	10/1/2021	529,805
OHIO POWER CO.....	4.150	4/1/2048	574,439
OHIO POWER CO.....	4.000	6/1/2049	208,990
OHIO ST UNIV.....	4.910	6/1/2040	316,118
OHIO ST UNIV.....	3.798	12/1/2046	555,320
OHIO ST UNIV.....	4.800	6/1/2111	317,780
OHIO ST WTR DEV AUTH WTR POLL.....	4.879	12/1/2034	402,322
OIL AND GAS HOLDING CO BS 144A.....	7.625	11/7/2024	1,903,072
OIL AND GAS HOLDING CO BS REGS.....	7.625	11/7/2024	510,580
OIL AND GAS HOLDING CO BS REGS.....	7.500	10/25/2027	1,119,341
OIL AND GAS HOLDING CO BS REGS.....	8.375	11/7/2028	1,297,375
OKLAHOMA GAS AND ELECTRIC CO.....	3.800	8/15/2028	325,340
OKLAHOMA GAS AND ELECTRIC CO.....	4.150	4/1/2047	3,569,541
OKLAHOMA GAS AND ELECTRIC CO.....	3.850	8/15/2047	315,751
OLD REPUBLIC INTERNATIONAL COR.....	4.875	10/1/2024	328,476
OLD REPUBLIC INTERNATIONAL COR.....	3.875	8/26/2026	490,988
OLIN CORP.....	5.125	9/15/2027	521,250
OLIN CORP.....	5.625	8/1/2029	512,257
OLIN CORP.....	5.000	2/1/2030	406,000
OMAN GOVERNMENT INTERNATI 144A.....	5.625	1/17/2028	382,488
OMAN GOVERNMENT INTERNATI 144A.....	6.500	3/8/2047	7,034,956

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
OMAN GOVERNMENT INTERNATI 144A.....	6.750	1/17/2048	1,838,089
OMAN GOVERNMENT INTERNATI REGS.....	4.750	6/15/2026	4,829,505
OMAN GOVERNMENT INTERNATI REGS.....	5.375	3/8/2027	206,000
OMAN GOVERNMENT INTERNATI REGS.....	5.625	1/17/2028	692,613
OMAN GOVERNMENT INTERNATI REGS.....	6.000	8/1/2029	208,752
OMAN GOVERNMENT INTERNATI REGS.....	6.500	3/8/2047	1,957,725
OMAN GOVERNMENT INTERNATI REGS.....	6.750	1/17/2048	1,049,615
OMEGA HEALTHCARE INVESTORS INC.....	4.375	8/1/2023	530,904
OMEGA HEALTHCARE INVESTORS INC.....	4.950	4/1/2024	492,350
OMEGA HEALTHCARE INVESTORS INC.....	5.250	1/15/2026	557,343
OMEGA HEALTHCARE INVESTORS INC.....	4.500	4/1/2027	540,258
OMEGA HEALTHCARE INVESTORS INC.....	3.625	10/1/2029	507,766
OMNICOM GROUP INC / OMNICOM CA.....	3.625	5/1/2022	673,062
OMNICOM GROUP INC / OMNICOM CA.....	3.650	11/1/2024	745,280
OMNICOM GROUP INC / OMNICOM CA.....	3.600	4/15/2026	1,411,526
ONCOR ELECTRIC DELIVERY CO LLC.....	4.100	6/1/2022	522,651
ONCOR ELECTRIC DELIVERY CO LLC.....	7.000	9/1/2022	564,116
ONCOR ELECTRIC DELIVERY CO LLC.....	2.750	6/1/2024	409,392
ONCOR ELECTRIC DELIVERY CO LLC.....	3.700	11/15/2028	545,481
ONCOR ELECTRIC DELIVERY CO LLC.....	7.000	5/1/2032	505,557
ONCOR ELECTRIC DELIVERY CO LLC.....	7.250	1/15/2033	334,974
ONCOR ELECTRIC DELIVERY CO LLC.....	7.500	9/1/2038	392,878
ONCOR ELECTRIC DELIVERY CO LLC.....	5.250	9/30/2040	382,129
ONCOR ELECTRIC DELIVERY CO LLC.....	5.300	6/1/2042	391,059
ONCOR ELECTRIC DELIVERY CO LLC.....	3.750	4/1/2045	129,974
ONCOR ELECTRIC DELIVERY CO LLC.....	3.800	9/30/2047	330,041
ONCOR ELECTRIC DELIVERY CO LLC.....	4.100	11/15/2048	449,395
ONCOR ELECTRIC DELIVERY CO LLC.....	3.800	6/1/2049	437,120
ONCOR ELECTRIC DELIVERY CO LLC.....	3.100	9/15/2049	530,964
ONE GAS INC.....	3.610	2/1/2024	78,759
ONE GAS INC.....	4.658	2/1/2044	535,623
ONE MARKET PLAZA T 1MKT A 144A.....	3.614	2/10/2032	3,583,125
ONE MARKET PLAZA T 1MKT B 144A.....	3.845	2/10/2032	1,024,120
ONEMAIN FINANCE CORP.....	7.750	10/1/2021	543,125
ONEMAIN FINANCE CORP.....	6.125	5/15/2022	644,250
ONEMAIN FINANCE CORP.....	5.625	3/15/2023	808,125
ONEMAIN FINANCE CORP.....	6.125	3/15/2024	881,475
ONEMAIN FINANCE CORP.....	6.875	3/15/2025	1,023,750
ONEMAIN FINANCE CORP.....	7.125	3/15/2026	10,093,626
ONEMAIN FINANCE CORP.....	6.625	1/15/2028	620,840
ONEMAIN FINANCE CORP.....	5.375	11/15/2029	532,338
ONEOK INC.....	2.750	9/1/2024	261,989
ONEOK INC.....	4.000	7/13/2027	530,857

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ONEOK INC.....	4.550	7/15/2028	439,708
ONEOK INC.....	4.350	3/15/2029	434,373
ONEOK INC.....	3.400	9/1/2029	1,118,366
ONEOK INC.....	4.950	7/13/2047	547,823
ONEOK INC.....	5.200	7/15/2048	399,093
ONEOK INC.....	4.450	9/1/2049	207,144
ONEOK PARTNERS LP.....	3.375	10/1/2022	718,797
ONEOK PARTNERS LP.....	5.000	9/15/2023	271,187
ONEOK PARTNERS LP.....	4.900	3/15/2025	220,067
ONEOK PARTNERS LP.....	6.650	10/1/2036	632,861
ONEOK PARTNERS LP.....	6.850	10/15/2037	249,643
ONEOK PARTNERS LP.....	6.125	2/1/2041	1,335,276
ONEOK PARTNERS LP.....	6.200	9/15/2043	498,095
OPEN TEXT CORP 144A.....	5.625	1/15/2023	20,350
OPEN TEXT CORP 144A.....	5.875	6/1/2026	1,070,000
ORACLE CORP.....	2.800	7/8/2021	599,071
ORACLE CORP.....	1.900	9/15/2021	1,202,445
ORACLE CORP.....	2.500	5/15/2022	1,725,676
ORACLE CORP.....	2.500	10/15/2022	2,036,589
ORACLE CORP.....	2.625	2/15/2023	1,531,807
ORACLE CORP.....	3.625	7/15/2023	607,898
ORACLE CORP.....	2.400	9/15/2023	9,550,982
ORACLE CORP.....	3.400	7/8/2024	1,941,430
ORACLE CORP.....	2.950	11/15/2024	1,715,467
ORACLE CORP.....	2.950	5/15/2025	4,167,363
ORACLE CORP.....	2.650	7/15/2026	2,036,918
ORACLE CORP.....	3.250	11/15/2027	4,766,934
ORACLE CORP.....	3.250	5/15/2030	533,074
ORACLE CORP.....	4.300	7/8/2034	10,305,261
ORACLE CORP.....	3.900	5/15/2035	836,388
ORACLE CORP.....	3.850	7/15/2036	1,044,382
ORACLE CORP.....	3.800	11/15/2037	1,418,725
ORACLE CORP.....	6.500	4/15/2038	1,379,955
ORACLE CORP.....	6.125	7/8/2039	1,343,295
ORACLE CORP.....	5.375	7/15/2040	1,302,268
ORACLE CORP.....	4.500	7/8/2044	650,235
ORACLE CORP.....	4.125	5/15/2045	1,635,435
ORACLE CORP.....	4.000	7/15/2046	1,960,537
ORACLE CORP.....	4.000	11/15/2047	4,743,699
ORACLE CORP.....	4.375	5/15/2055	711,624
ORANGE SA.....	4.125	9/14/2021	778,127
ORANGE SA.....	VARIABLE RATE	3/1/2031	2,482,695
ORANGE SA.....	5.375	1/13/2042	644,717

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ORANGE SA.....	5.500	2/6/2044	663,014
ORBCOMM INC 144A.....	8.000	4/1/2024	144,000
ORBIA ADVANCE CORP SAB DE 144A.....	5.875	9/17/2044	1,264,512
ORBIA ADVANCE CORP SAB DE 144A.....	5.500	1/15/2048	204,252
OREGON ST.....	5.762	6/1/2023	728,178
OREGON ST DEPT OF TRANSPRTN HI.....	5.834	11/15/2034	266,376
O'REILLY AUTOMOTIVE INC.....	4.875	1/14/2021	510,743
O'REILLY AUTOMOTIVE INC.....	4.625	9/15/2021	310,979
O'REILLY AUTOMOTIVE INC.....	3.800	9/1/2022	207,784
O'REILLY AUTOMOTIVE INC.....	3.850	6/15/2023	209,973
O'REILLY AUTOMOTIVE INC.....	3.550	3/15/2026	682,866
O'REILLY AUTOMOTIVE INC.....	3.600	9/1/2027	534,592
O'REILLY AUTOMOTIVE INC.....	3.900	6/1/2029	546,567
ORIX CORP.....	2.900	7/18/2022	81,446
ORIX CORP.....	4.050	1/16/2024	425,628
ORIX CORP.....	3.250	12/4/2024	473,813
ORIX CORP.....	3.700	7/18/2027	317,579
ORLANDO HEALTH OBLIGATED GROUP.....	4.089	10/1/2048	95,065
OSHKOSH CORP.....	4.600	5/15/2028	323,759
OUTFRONT MEDIA CAPITAL LL 144A.....	5.000	8/15/2027	7,452,963
OUTFRONT MEDIA CAPITAL LL 144A.....	4.625	3/15/2030	356,125
OUTFRONT MEDIA CAPITAL LLC / O.....	5.625	2/15/2024	768,750
OVINTIV INC.....	3.900	11/15/2021	1,024,091
OVINTIV INC.....	7.375	11/1/2031	612,291
OVINTIV INC.....	6.500	8/15/2034	412,747
OVINTIV INC.....	6.625	8/15/2037	593,294
OVINTIV INC.....	6.500	2/1/2038	293,259
OWENS & MINOR INC.....	3.875	9/15/2021	240,625
OWENS & MINOR INC.....	4.375	12/15/2024	152,000
OWENS CORNING.....	3.400	8/15/2026	305,403
OWENS CORNING.....	3.950	8/15/2029	245,180
OWENS CORNING.....	STEPPED RATE	12/1/2036	108,173
OWENS CORNING.....	4.300	7/15/2047	379,743
OWENS CORNING.....	4.400	1/30/2048	347,729
OWENS-BROCKWAY GLASS CONT 144A.....	5.000	1/15/2022	518,995
OWENS-BROCKWAY GLASS CONT 144A.....	5.875	8/15/2023	533,750
OWENS-BROCKWAY GLASS CONT 144A.....	5.375	1/15/2025	515,000
OWL ROCK CAPITAL CORP.....	4.000	3/30/2025	346,390
OXFORD FINANCE LLC / OXFO 144A.....	6.375	12/15/2022	2,973,088
PACCAR FINANCIAL CORP.....	2.800	3/1/2021	506,849
PACCAR FINANCIAL CORP.....	3.100	5/10/2021	162,448
PACCAR FINANCIAL CORP.....	3.150	8/9/2021	214,297
PACCAR FINANCIAL CORP.....	2.300	8/10/2022	303,334

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
PACCAR FINANCIAL CORP.....	2.000	9/26/2022	90,500
PACCAR FINANCIAL CORP.....	3.400	8/9/2023	312,373
PACCAR FINANCIAL CORP.....	2.150	8/15/2024	99,684
PACIFIC DRILLING SA 144A.....	8.375	10/1/2023	456,250
PACIFICORP.....	3.850	6/15/2021	512,211
PACIFICORP.....	2.950	2/1/2022	509,766
PACIFICORP.....	3.600	4/1/2024	526,047
PACIFICORP.....	7.700	11/15/2031	146,104
PACIFICORP.....	5.250	6/15/2035	67,617
PACIFICORP.....	6.100	8/1/2036	229,002
PACIFICORP.....	5.750	4/1/2037	1,111,465
PACIFICORP.....	6.250	10/15/2037	398,782
PACIFICORP.....	6.350	7/15/2038	465,036
PACIFICORP.....	6.000	1/15/2039	853,129
PACIFICORP.....	4.100	2/1/2042	111,453
PACIFICORP.....	4.125	1/15/2049	570,389
PACIFICORP.....	4.150	2/15/2050	459,582
PACKAGING CORP OF AMERICA.....	4.500	11/1/2023	805,551
PACKAGING CORP OF AMERICA.....	3.650	9/15/2024	524,893
PACKAGING CORP OF AMERICA.....	3.400	12/15/2027	396,681
PAKISTAN GOVERNMENT INTER 144A.....	6.875	12/5/2027	2,908,421
PAKISTAN GOVERNMENT INTER REGS.....	8.250	4/15/2024	3,998,327
PAKISTAN GOVERNMENT INTER REGS.....	8.250	9/30/2025	3,802,220
PAKISTAN GOVERNMENT INTER REGS.....	6.875	12/5/2027	1,040,580
PANAMA GOVERNMENT INTERNATIONAL.....	9.375	1/16/2023	400,541
PANAMA GOVERNMENT INTERNATIONAL.....	4.000	9/22/2024	1,070,256
PANAMA GOVERNMENT INTERNATIONAL.....	3.750	3/16/2025	1,062,240
PANAMA GOVERNMENT INTERNATIONAL.....	7.125	1/29/2026	1,253,585
PANAMA GOVERNMENT INTERNATIONAL.....	8.875	9/30/2027	1,888,248
PANAMA GOVERNMENT INTERNATIONAL.....	3.875	3/17/2028	1,087,712
PANAMA GOVERNMENT INTERNATIONAL.....	9.375	4/1/2029	7,132,968
PANAMA GOVERNMENT INTERNATIONAL.....	8.125	4/28/2034	1,369,442
PANAMA GOVERNMENT INTERNATIONAL.....	6.700	1/26/2036	7,341,745
PANAMA GOVERNMENT INTERNATIONAL.....	4.500	5/15/2047	595,094
PANAMA GOVERNMENT INTERNATIONAL.....	4.500	4/16/2050	1,481,945
PANAMA GOVERNMENT INTERNATIONAL.....	4.300	4/29/2053	1,747,963
PANAMA GOVERNMENT INTERNATIONAL.....	3.870	7/23/2060	1,745,504
PANTHER BF AGGREGATOR 2 L 144A.....	8.500	5/15/2027	1,370,625
PAPUA NEW GUINEA GOVERNME 144A.....	8.375	10/4/2028	2,207,494
PAPUA NEW GUINEA GOVERNME REGS.....	8.375	10/4/2028	561,138
PAR PETROLEUM LLC / PAR P 144A.....	7.750	12/15/2025	207,000
PAR PHARMACEUTICAL INC 144A.....	7.500	4/1/2027	975,100
PARAGUAY GOVERNMENT INTER 144A.....	6.100	8/11/2044	864,683



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
PARAGUAY GOVERNMENT INTER REGS.....	6.100	8/11/2044	2,776,796
PARKER-HANNIFIN CORP.....	2.700	6/14/2024	66,326
PARKER-HANNIFIN CORP.....	3.300	11/21/2024	521,193
PARKER-HANNIFIN CORP.....	3.250	3/1/2027	135,211
PARKER-HANNIFIN CORP.....	3.250	6/14/2029	631,018
PARKER-HANNIFIN CORP.....	4.200	11/21/2034	275,389
PARKER-HANNIFIN CORP.....	6.250	5/15/2038	265,863
PARKER-HANNIFIN CORP.....	4.450	11/21/2044	152,089
PARKER-HANNIFIN CORP.....	4.100	3/1/2047	635,968
PARKER-HANNIFIN CORP.....	4.000	6/14/2049	672,589
PARKLAND CORP/CANADA 144A.....	6.000	4/1/2026	14,180,828
PARKLAND CORP/CANADA 144A.....	5.875	7/15/2027	317,231
PARK-OHIO INDUSTRIES INC.....	6.625	4/15/2027	203,612
PARSLEY ENERGY LLC / PARS 144A.....	6.250	6/1/2024	260,000
PARSLEY ENERGY LLC / PARS 144A.....	5.375	1/15/2025	1,030,000
PARSLEY ENERGY LLC / PARS 144A.....	5.250	8/15/2025	513,750
PARTNERRE FINANCE B LLC.....	3.700	7/2/2029	524,590
PARTNERS HEALTHCARE SYSTEM INC.....	3.765	7/1/2048	222,388
PATRICK INDUSTRIES INC 144A.....	7.500	10/15/2027	223,650
PATTERN ENERGY GROUP INC 144A.....	5.875	2/1/2024	4,665,381
PATTERSON-UTI ENERGY INC.....	3.950	2/1/2028	485,174
PAYPAL HOLDINGS INC.....	2.400	10/1/2024	878,461
PAYPAL HOLDINGS INC.....	2.650	10/1/2026	1,013,492
PAYPAL HOLDINGS INC.....	2.850	10/1/2029	841,681
PBF HOLDING CO LLC / PBF FINAN.....	7.000	11/15/2023	1,037,500
PBF HOLDING CO LLC / PBF FINAN.....	7.250	6/15/2025	320,250
PBF LOGISTICS LP / PBF LOGISTI.....	6.875	5/15/2023	412,000
PDC ENERGY INC.....	6.125	9/15/2024	303,750
PDC ENERGY INC.....	6.250	12/1/2025	352,625
PDC ENERGY INC.....	5.750	5/15/2026	498,750
PEABODY ENERGY CORP 144A.....	6.375	3/31/2025	230,000
PEACEHEALTH OBLIGATED GROUP.....	4.787	11/15/2048	253,067
PECO ENERGY CO.....	1.700	9/15/2021	299,427
PECO ENERGY CO.....	2.375	9/15/2022	202,348
PECO ENERGY CO.....	3.150	10/15/2025	314,008
PECO ENERGY CO.....	5.950	10/1/2036	255,028
PECO ENERGY CO.....	4.150	10/1/2044	854,923
PECO ENERGY CO.....	3.700	9/15/2047	323,048
PECO ENERGY CO.....	3.900	3/1/2048	667,345
PECO ENERGY CO.....	3.000	9/15/2049	57,465
PELABUHAN INDONESIA III P REGS.....	4.875	10/1/2024	1,299,612
PENN NATIONAL GAMING INC 144A.....	5.625	1/15/2027	264,203
PENNSYLVANIA ST TURNPIKE COMMI.....	5.511	12/1/2045	398,865

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
PENSKE AUTOMOTIVE GROUP INC.....	5.750	10/1/2022	760,313
PENSKE AUTOMOTIVE GROUP INC.....	5.375	12/1/2024	514,375
PENSKE AUTOMOTIVE GROUP INC.....	5.500	5/15/2026	314,250
PENTAIR FINANCE SARL.....	4.500	7/1/2029	264,355
PEPSICO INC.....	2.000	4/15/2021	902,857
PEPSICO INC.....	3.000	8/25/2021	408,173
PEPSICO INC.....	1.700	10/6/2021	414,680
PEPSICO INC.....	2.750	3/5/2022	1,326,712
PEPSICO INC.....	2.250	5/2/2022	505,057
PEPSICO INC.....	3.100	7/17/2022	721,471
PEPSICO INC.....	3.600	3/1/2024	4,952,063
PEPSICO INC.....	2.750	4/30/2025	621,578
PEPSICO INC.....	3.500	7/17/2025	536,907
PEPSICO INC.....	2.850	2/24/2026	1,259,729
PEPSICO INC.....	2.375	10/6/2026	507,990
PEPSICO INC.....	3.000	10/15/2027	529,847
PEPSICO INC.....	2.625	7/29/2029	8,970,266
PEPSICO INC.....	5.500	1/15/2040	673,563
PEPSICO INC.....	4.000	3/5/2042	1,022,864
PEPSICO INC.....	3.600	8/13/2042	431,251
PEPSICO INC.....	4.250	10/22/2044	64,896
PEPSICO INC.....	4.600	7/17/2045	371,470
PEPSICO INC.....	4.450	4/14/2046	1,990,396
PEPSICO INC.....	3.450	10/6/2046	3,179,384
PEPSICO INC.....	4.000	5/2/2047	579,240
PEPSICO INC.....	3.375	7/29/2049	980,594
PEPSICO INC.....	2.875	10/15/2049	725,043
PERFORMANCE FOOD GROUP IN 144A.....	5.500	6/1/2024	2,711,125
PERFORMANCE FOOD GROUP IN 144A.....	5.500	10/15/2027	2,874,938
PERKINELMER INC.....	3.300	9/15/2029	512,652
PERRIGO FINANCE UNLIMITED CO.....	3.500	12/15/2021	506,802
PERRIGO FINANCE UNLIMITED CO.....	3.900	12/15/2024	236,703
PERRIGO FINANCE UNLIMITED CO.....	4.375	3/15/2026	536,528
PERTAMINA PERSERO PT REGS.....	6.500	5/27/2041	2,728,370
PERTAMINA PERSERO PT REGS.....	5.625	5/20/2043	699,276
PERTAMINA PERSERO PT REGS.....	6.450	5/30/2044	1,283,840
PERTAMINA PERSERO PT REGS.....	6.500	11/7/2048	1,035,595
PERUSAHAAN GAS NEGARA TBK REGS.....	5.125	5/16/2024	1,145,628
PERUSAHAAN PENERBIT SBSN 144A.....	4.325	5/28/2025	1,950,877
PERUSAHAAN PERSEROAN PERS 144A.....	5.450	5/21/2028	575,000
PERUSAHAAN PERSEROAN PERS 144A.....	6.150	5/21/2048	378,450
PERUSAHAAN PERSEROAN PERS 144A.....	4.875	7/17/2049	416,763
PERUSAHAAN PERSEROAN PERS REGS.....	5.250	10/24/2042	330,400

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
PERUVIAN GOVERNMENT INTERNATIO.....	7.350	7/21/2025	1,891,780
PERUVIAN GOVERNMENT INTERNATIO.....	4.125	8/25/2027	840,436
PERUVIAN GOVERNMENT INTERNATIO.....	2.844	6/20/2030	1,032,266
PERUVIAN GOVERNMENT INTERNATIO.....	8.750	11/21/2033	8,959,460
PERUVIAN GOVERNMENT INTERNATIO.....	6.550	3/14/2037	7,819,192
PERUVIAN GOVERNMENT INTERNATIO.....	5.625	11/18/2050	3,739,026
PETROBRAS GLOBAL FINANCE 144A.....	5.093	1/15/2030	8,907,463
PETROBRAS GLOBAL FINANCE BV.....	8.750	5/23/2026	4,953,672
PETROBRAS GLOBAL FINANCE BV.....	7.375	1/17/2027	3,019,500
PETROBRAS GLOBAL FINANCE BV.....	5.999	1/27/2028	1,184,400
PETROBRAS GLOBAL FINANCE BV.....	5.750	2/1/2029	2,098,080
PETROBRAS GLOBAL FINANCE BV.....	7.250	3/17/2044	3,548,025
PETROBRAS GLOBAL FINANCE BV.....	6.900	3/19/2049	1,906,125
PETROLEOS DE VENEZUELA SA 144A.....	8.500	10/27/2020	877,320
PETROLEOS DE VENEZUELA SA REGS.....	9.000	11/17/2021	154,225
PETROLEOS DE VENEZUELA SA REGS.....	12.750	2/17/2022	167,788
PETROLEOS DE VENEZUELA SA REGS.....	6.000	5/16/2024	191,038
PETROLEOS DE VENEZUELA SA REGS.....	6.000	11/15/2026	178,638
PETROLEOS DE VENEZUELA SA REGS.....	5.375	4/12/2027	459,645
PETROLEOS DE VENEZUELA SA REGS.....	9.750	5/17/2035	224,363
PETROLEOS DEL PERU SA 144A.....	5.625	6/19/2047	2,002,604
PETROLEOS DEL PERU SA REGS.....	4.750	6/19/2032	876,000
PETROLEOS MEXICANOS.....	5.500	1/21/2021	1,150,821
PETROLEOS MEXICANOS.....	6.375	2/4/2021	1,026,254
PETROLEOS MEXICANOS.....	4.875	1/24/2022	725,111
PETROLEOS MEXICANOS.....	5.375	3/13/2022	733,537
PETROLEOS MEXICANOS.....	3.500	1/30/2023	1,058,415
PETROLEOS MEXICANOS.....	4.625	9/21/2023	1,073,783
PETROLEOS MEXICANOS.....	4.875	1/18/2024	1,105,119
PETROLEOS MEXICANOS.....	4.250	1/15/2025	1,013,501
PETROLEOS MEXICANOS.....	4.500	1/23/2026	3,768,253
PETROLEOS MEXICANOS.....	6.875	8/4/2026	13,886,572
PETROLEOS MEXICANOS.....	6.500	3/13/2027	22,342,165
PETROLEOS MEXICANOS.....	5.350	2/12/2028	3,929,996
PETROLEOS MEXICANOS.....	6.500	1/23/2029	7,124,770
PETROLEOS MEXICANOS.....	6.625	6/15/2035	8,439,894
PETROLEOS MEXICANOS.....	6.625	6/15/2038	1,052,981
PETROLEOS MEXICANOS.....	6.500	6/2/2041	6,927,853
PETROLEOS MEXICANOS.....	5.500	6/27/2044	800,523
PETROLEOS MEXICANOS.....	6.375	1/23/2045	14,773,466
PETROLEOS MEXICANOS.....	5.625	1/23/2046	1,577,285
PETROLEOS MEXICANOS.....	6.750	9/21/2047	19,498,122
PETROLEOS MEXICANOS.....	6.350	2/12/2048	2,474,550

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
PETROLEOS MEXICANOS 144A.....	6.490	1/23/2027	4,407,109
PETROLEOS MEXICANOS 144A.....	6.840	1/23/2030	2,412,498
PETROLEOS MEXICANOS 144A.....	7.690	1/23/2050	11,160,373
PETRONAS CAPITAL LTD REGS.....	4.500	3/18/2045	874,571
PETSMART INC 144A.....	5.875	6/1/2025	815,000
PFIZER INC.....	1.950	6/3/2021	1,908,112
PFIZER INC.....	3.000	9/15/2021	750,323
PFIZER INC.....	2.200	12/15/2021	504,444
PFIZER INC.....	2.800	3/11/2022	311,822
PFIZER INC.....	3.000	6/15/2023	1,039,549
PFIZER INC.....	3.200	9/15/2023	1,043,524
PFIZER INC.....	2.950	3/15/2024	570,809
PFIZER INC.....	2.750	6/3/2026	6,449,795
PFIZER INC.....	3.000	12/15/2026	1,049,504
PFIZER INC.....	3.600	9/15/2028	875,755
PFIZER INC.....	3.450	3/15/2029	1,291,460
PFIZER INC.....	4.000	12/15/2036	6,817,692
PFIZER INC.....	4.100	9/15/2038	572,161
PFIZER INC.....	3.900	3/15/2039	1,003,365
PFIZER INC.....	7.200	3/15/2039	2,480,496
PFIZER INC.....	5.600	9/15/2040	673,407
PFIZER INC.....	4.300	6/15/2043	3,991,560
PFIZER INC.....	4.400	5/15/2044	806,243
PFIZER INC.....	4.125	12/15/2046	872,776
PFIZER INC.....	4.200	9/15/2048	588,911
PFIZER INC.....	4.000	3/15/2049	1,037,071
PFP 2019-5 LTD 5 A 144A.....	VARIABLE RATE	4/14/2036	2,707,130
PFS FINANCING CORP A A 144A.....	VARIABLE RATE	2/17/2022	3,996,920
PFS FINANCING CORP A A1 144A.....	VARIABLE RATE	4/15/2024	15,023,850
PFS FINANCING CORP A A2 144A.....	2.860	4/15/2024	3,243,456
PFS FINANCING CORP A B 144A.....	3.130	4/15/2024	5,040,700
PFS FINANCING CORP B A 144A.....	VARIABLE RATE	9/15/2023	10,004,300
PFS FINANCING CORP B B 144A.....	VARIABLE RATE	9/15/2023	10,179,906
PFS FINANCING CORP BA B 144A.....	2.570	7/15/2022	4,604,692
PFS FINANCING CORP C B 144A.....	2.420	10/15/2024	4,282,069
PFS FINANCING CORP D B 144A.....	2.740	10/17/2022	100,302
PFS FINANCING CORP E B 144A.....	VARIABLE RATE	10/17/2022	4,000,000
PFS FINANCING CORP F B 144A.....	3.770	10/15/2023	1,783,635
PGT INNOVATIONS INC 144A.....	6.750	8/1/2026	267,813
PHARMACIA LLC.....	VARIABLE RATE	12/1/2028	654,472
PHILIP MORRIS INTERNATIONAL IN.....	1.875	2/25/2021	194,971
PHILIP MORRIS INTERNATIONAL IN.....	4.125	5/17/2021	205,966
PHILIP MORRIS INTERNATIONAL IN.....	2.900	11/15/2021	916,242

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
PHILIP MORRIS INTERNATIONAL IN.....	2.625	2/18/2022	303,952
PHILIP MORRIS INTERNATIONAL IN.....	2.375	8/17/2022	706,621
PHILIP MORRIS INTERNATIONAL IN.....	2.500	11/2/2022	507,390
PHILIP MORRIS INTERNATIONAL IN.....	2.625	3/6/2023	304,970
PHILIP MORRIS INTERNATIONAL IN.....	2.125	5/10/2023	170,468
PHILIP MORRIS INTERNATIONAL IN.....	3.600	11/15/2023	1,238,949
PHILIP MORRIS INTERNATIONAL IN.....	2.875	5/1/2024	719,566
PHILIP MORRIS INTERNATIONAL IN.....	3.375	8/11/2025	527,755
PHILIP MORRIS INTERNATIONAL IN.....	2.750	2/25/2026	838,253
PHILIP MORRIS INTERNATIONAL IN.....	3.125	8/17/2027	724,740
PHILIP MORRIS INTERNATIONAL IN.....	3.375	8/15/2029	11,010,863
PHILIP MORRIS INTERNATIONAL IN.....	6.375	5/16/2038	1,187,374
PHILIP MORRIS INTERNATIONAL IN.....	4.375	11/15/2041	277,216
PHILIP MORRIS INTERNATIONAL IN.....	4.500	3/20/2042	679,128
PHILIP MORRIS INTERNATIONAL IN.....	3.875	8/21/2042	312,830
PHILIP MORRIS INTERNATIONAL IN.....	4.125	3/4/2043	701,569
PHILIP MORRIS INTERNATIONAL IN.....	4.875	11/15/2043	739,590
PHILIP MORRIS INTERNATIONAL IN.....	4.250	11/10/2044	1,031,275
PHILIPPINE GOVERNMENT INTERNAT.....	4.200	1/21/2024	1,617,254
PHILIPPINE GOVERNMENT INTERNAT.....	10.625	3/16/2025	2,120,615
PHILIPPINE GOVERNMENT INTERNAT.....	3.000	2/1/2028	1,558,065
PHILIPPINE GOVERNMENT INTERNAT.....	3.750	1/14/2029	1,657,239
PHILIPPINE GOVERNMENT INTERNAT.....	9.500	2/2/2030	7,100,949
PHILIPPINE GOVERNMENT INTERNAT.....	7.750	1/14/2031	5,249,436
PHILIPPINE GOVERNMENT INTERNAT.....	6.375	1/15/2032	681,351
PHILIPPINE GOVERNMENT INTERNAT.....	6.375	10/23/2034	2,245,057
PHILIPPINE GOVERNMENT INTERNAT.....	5.000	1/13/2037	2,661,029
PHILIPPINE GOVERNMENT INTERNAT.....	3.950	1/20/2040	2,862,099
PHILIPPINE GOVERNMENT INTERNAT.....	3.700	3/1/2041	1,701,006
PHILIPPINE GOVERNMENT INTERNAT.....	3.700	2/2/2042	453,944
PHILLIPS 66.....	4.300	4/1/2022	1,840,025
PHILLIPS 66.....	3.900	3/15/2028	545,721
PHILLIPS 66.....	4.650	11/15/2034	735,429
PHILLIPS 66.....	5.875	5/1/2042	1,258,788
PHILLIPS 66.....	4.875	11/15/2044	1,182,691
PHILLIPS 66 PARTNERS LP.....	2.450	12/15/2024	54,987
PHILLIPS 66 PARTNERS LP.....	3.605	2/15/2025	156,816
PHILLIPS 66 PARTNERS LP.....	3.550	10/1/2026	392,024
PHILLIPS 66 PARTNERS LP.....	3.750	3/1/2028	678,160
PHILLIPS 66 PARTNERS LP.....	3.150	12/15/2029	74,720
PHILLIPS 66 PARTNERS LP.....	4.680	2/15/2045	59,364
PHILLIPS 66 PARTNERS LP.....	4.900	10/1/2046	562,009
PHOTO HOLDINGS MERGER SUB 144A.....	8.500	10/1/2026	465,000

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
PHYSICIANS REALTY LP.....	4.300	3/15/2027	533,035
PIEDMONT NATURAL GAS CO INC.....	3.500	6/1/2029	534,844
PIEDMONT NATURAL GAS CO INC.....	4.650	8/1/2043	113,248
PIEDMONT NATURAL GAS CO INC.....	3.640	11/1/2046	594,738
PIEDMONT OPERATING PARTNERSHIP.....	3.400	6/1/2023	109,750
PIEDMONT OPERATING PARTNERSHIP.....	4.450	3/15/2024	318,792
PILGRIM'S PRIDE CORP 144A.....	5.750	3/15/2025	4,558,308
PILGRIM'S PRIDE CORP 144A.....	5.875	9/30/2027	1,692,156
PIONEER NATURAL RESOURCES CO.....	3.950	7/15/2022	988,278
PITNEY BOWES INC.....	STEPPED RATE	10/1/2021	760,313
PITNEY BOWES INC.....	STEPPED RATE	4/1/2023	492,500
PITNEY BOWES INC.....	4.625	3/15/2024	186,000
PLAINS ALL AMERICAN PIPELINE L.....	5.000	2/1/2021	818,087
PLAINS ALL AMERICAN PIPELINE L.....	3.650	6/1/2022	308,015
PLAINS ALL AMERICAN PIPELINE L.....	2.850	1/31/2023	403,262
PLAINS ALL AMERICAN PIPELINE L.....	3.850	10/15/2023	362,072
PLAINS ALL AMERICAN PIPELINE L.....	4.650	10/15/2025	535,712
PLAINS ALL AMERICAN PIPELINE L.....	4.500	12/15/2026	553,155
PLAINS ALL AMERICAN PIPELINE L.....	3.550	12/15/2029	739,122
PLAINS ALL AMERICAN PIPELINE L.....	6.650	1/15/2037	437,942
PLAINS ALL AMERICAN PIPELINE L.....	5.150	6/1/2042	251,440
PLAINS ALL AMERICAN PIPELINE L.....	4.300	1/31/2043	182,581
PLAINS ALL AMERICAN PIPELINE L.....	4.700	6/15/2044	486,359
PLAINS ALL AMERICAN PIPELINE L.....	4.900	2/15/2045	398,446
PLAINS ALL AMERICAN PIPELINE L.....	VARIABLE RATE	12/31/2049	419,625
PLANTRONICS INC 144A.....	5.500	5/31/2023	244,375
PLASTIPAK HOLDINGS INC 144A.....	6.250	10/15/2025	215,615
PNC BANK NA.....	2.500	1/22/2021	2,515,690
PNC BANK NA.....	2.150	4/29/2021	1,705,779
PNC BANK NA.....	2.700	11/1/2022	407,373
PNC BANK NA.....	3.800	7/25/2023	630,458
PNC BANK NA.....	3.300	10/30/2024	1,052,511
PNC BANK NA.....	2.950	2/23/2025	621,295
PNC BANK NA.....	3.250	6/1/2025	525,066
PNC BANK NA.....	4.050	7/26/2028	1,650,189
PNC FINANCIAL SERVICES GROUP I.....	3.300	3/8/2022	513,606
PNC FINANCIAL SERVICES GROUP I.....	VARIABLE RATE	11/9/2022	1,177,073
PNC FINANCIAL SERVICES GROUP I.....	3.500	1/23/2024	1,054,844
PNC FINANCIAL SERVICES GROUP I.....	3.900	4/29/2024	1,066,371
PNC FINANCIAL SERVICES GROUP I.....	3.150	5/19/2027	1,050,579
PNC FINANCIAL SERVICES GROUP I.....	3.450	4/23/2029	1,603,255
POLARIS INTERMEDIATE CORP 144A.....	8.500	12/1/2022	2,998,625
POPULAR INC.....	6.125	9/14/2023	161,438

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
PORT AUTH OF NEW YORK & NEW JE.....	6.040	12/1/2029	321,673
PORT AUTH OF NEW YORK & NEW JE.....	5.647	11/1/2040	399,912
PORT AUTH OF NEW YORK & NEW JE.....	4.960	8/1/2046	215,660
PORT AUTH OF NEW YORK & NEW JE.....	5.310	8/1/2046	1,056,927
PORT AUTH OF NEW YORK & NEW JE.....	4.926	10/1/2051	1,101,379
PORT AUTH OF NEW YORK & NEW JE.....	4.458	10/1/2062	13,358,790
PORT AUTH OF NEW YORK & NEW JE.....	4.810	10/15/2065	634,120
PORT AUTH OF NEW YORK & NEW JE.....	3.287	8/1/2069	288,369
PORTUGAL OBRIGACOES DO TE 144A.....	3.850	4/15/2021	11,862,472
PORTUGAL OBRIGACOES DO TE 144A.....	2.200	10/17/2022	16,434,255
PORTUGAL OBRIGACOES DO TE 144A.....	2.875	7/21/2026	6,595,024
PORTUGAL OBRIGACOES DO TE 144A.....	4.125	4/14/2027	3,880,350
POST APARTMENT HOMES LP.....	3.375	12/1/2022	55,645
POST HOLDINGS INC 144A.....	5.500	3/1/2025	6,834,938
POST HOLDINGS INC 144A.....	5.000	8/15/2026	1,320,313
POST HOLDINGS INC 144A.....	5.750	3/1/2027	1,072,500
POST HOLDINGS INC 144A.....	5.625	1/15/2028	431,000
POST HOLDINGS INC 144A.....	5.500	12/15/2029	575,802
POTOMAC ELECTRIC POWER CO.....	3.600	3/15/2024	421,816
POTOMAC ELECTRIC POWER CO.....	6.500	11/15/2037	545,955
POTOMAC ELECTRIC POWER CO.....	4.150	3/15/2043	112,252
POWER FINANCE CORP LTD 144A.....	6.150	12/6/2028	1,803,021
PPG INDUSTRIES INC.....	3.200	3/15/2023	515,908
PPG INDUSTRIES INC.....	2.400	8/15/2024	50,496
PPG INDUSTRIES INC.....	3.750	3/15/2028	542,775
PPG INDUSTRIES INC.....	2.800	8/15/2029	50,170
PPL CAPITAL FUNDING INC.....	4.200	6/15/2022	521,576
PPL CAPITAL FUNDING INC.....	3.400	6/1/2023	943,901
PPL CAPITAL FUNDING INC.....	3.950	3/15/2024	52,692
PPL CAPITAL FUNDING INC.....	3.100	5/15/2026	509,253
PPL CAPITAL FUNDING INC.....	4.700	6/1/2043	279,095
PPL CAPITAL FUNDING INC.....	5.000	3/15/2044	317,717
PPL CAPITAL FUNDING INC.....	4.000	9/15/2047	204,400
PPL ELECTRIC UTILITIES CORP.....	6.250	5/15/2039	356,462
PPL ELECTRIC UTILITIES CORP.....	4.750	7/15/2043	362,580
PPL ELECTRIC UTILITIES CORP.....	4.125	6/15/2044	223,786
PPL ELECTRIC UTILITIES CORP.....	4.150	10/1/2045	226,284
PPL ELECTRIC UTILITIES CORP.....	3.950	6/1/2047	552,467
PPL ELECTRIC UTILITIES CORP.....	4.150	6/15/2048	227,411
PPL ELECTRIC UTILITIES CORP.....	3.000	10/1/2049	351,025
PQ CORP 144A.....	5.750	12/15/2025	261,250
PRAXAIR INC.....	4.050	3/15/2021	513,341
PRAXAIR INC.....	3.000	9/1/2021	509,688

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
PRAXAIR INC.....	2.450	2/15/2022	404,416
PRAXAIR INC.....	2.200	8/15/2022	302,260
PRAXAIR INC.....	2.700	2/21/2023	306,468
PRAXAIR INC.....	2.650	2/5/2025	257,035
PRAXAIR INC.....	3.200	1/30/2026	527,083
PRAXAIR INC.....	3.550	11/7/2042	260,020
PRECISION CASTPARTS CORP.....	2.500	1/15/2023	1,196,071
PRECISION CASTPARTS CORP.....	3.250	6/15/2025	528,126
PRECISION CASTPARTS CORP.....	3.900	1/15/2043	244,900
PRECISION CASTPARTS CORP.....	4.375	6/15/2045	233,281
PRECISION DRILLING CORP.....	7.750	12/15/2023	249,375
PRECISION DRILLING CORP.....	5.250	11/15/2024	229,375
PRECISION DRILLING CORP 144A.....	7.125	1/15/2026	237,500
PRESIDENT & FELLOWS OF HARVARD.....	4.875	10/15/2040	321,665
PRESIDENT AND FELLOWS OF HARVA.....	3.150	7/15/2046	509,289
PRESTIGE AUTO RECEI 1A A2 144A.....	2.440	7/15/2022	6,211,497
PRESTIGE AUTO RECEIV 1A B 144A.....	2.390	5/16/2022	4,559,774
PRESTIGE AUTO RECEIV 1A D 144A.....	4.140	10/15/2024	2,072,040
PRESTIGE AUTO RECEIV 1A D 144A.....	3.010	8/15/2025	3,021,120
PRESTIGE AUTO RECEIV 1A E 144A.....	5.030	1/15/2026	5,172,150
PRESTIGE AUTO RECEIV 1A E 144A.....	3.900	5/15/2026	2,316,376
PRESTIGE AUTO RECEIV 2A C 144A.....	2.880	11/15/2022	16,560,906
PRESTIGE BRANDS INC 144A.....	6.375	3/1/2024	520,000
PRESTIGE BRANDS INC 144A.....	5.125	1/15/2028	1,875,025
PRIME SECURITY SERVICES B 144A.....	9.250	5/15/2023	1,008,898
PRIME SECURITY SERVICES B 144A.....	5.250	4/15/2024	465,520
PRIME SECURITY SERVICES B 144A.....	5.750	4/15/2026	1,048,839
PRIMERICA INC.....	4.750	7/15/2022	532,662
PRINCETON UNIVERSITY.....	5.700	3/1/2039	638,063
PRINCIPAL FINANCIAL GROUP INC.....	3.300	9/15/2022	103,096
PRINCIPAL FINANCIAL GROUP INC.....	3.400	5/15/2025	418,219
PRINCIPAL FINANCIAL GROUP INC.....	3.100	11/15/2026	98,325
PRINCIPAL FINANCIAL GROUP INC.....	3.700	5/15/2029	114,331
PRINCIPAL FINANCIAL GROUP INC.....	6.050	10/15/2036	463,790
PRINCIPAL FINANCIAL GROUP INC.....	4.625	9/15/2042	525,242
PRINCIPAL FINANCIAL GROUP INC.....	4.350	5/15/2043	170,313
PRIVATE DEBT (in aggregate).....	N/A	N/A	547,314,397
PROCTER & GAMBLE CO/THE.....	1.850	2/2/2021	785,476
PROCTER & GAMBLE CO/THE.....	1.700	11/3/2021	396,197
PROCTER & GAMBLE CO/THE.....	2.300	2/6/2022	759,906
PROCTER & GAMBLE CO/THE.....	2.150	8/11/2022	708,190
PROCTER & GAMBLE CO/THE.....	3.100	8/15/2023	1,045,893
PROCTER & GAMBLE CO/THE.....	2.700	2/2/2026	489,689



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
PROCTER & GAMBLE CO/THE.....	2.450	11/3/2026	721,603
PROCTER & GAMBLE CO/THE.....	2.850	8/11/2027	1,061,196
PROCTER & GAMBLE CO/THE.....	3.500	10/25/2047	1,125,394
PROGRESS ENERGY INC.....	4.400	1/15/2021	203,947
PROGRESS ENERGY INC.....	3.150	4/1/2022	408,412
PROGRESS ENERGY INC.....	7.750	3/1/2031	392,154
PROGRESS ENERGY INC.....	7.000	10/30/2031	355,211
PROGRESS ENERGY INC.....	6.000	12/1/2039	426,340
PROGRESSIVE CORP/THE.....	3.750	8/23/2021	670,107
PROGRESSIVE CORP/THE.....	4.000	3/1/2029	2,244,669
PROGRESSIVE CORP/THE.....	6.250	12/1/2032	671,416
PROGRESSIVE CORP/THE.....	4.350	4/25/2044	1,467,131
PROGRESSIVE CORP/THE.....	4.125	4/15/2047	1,177,173
PROLOGIS LP.....	4.250	8/15/2023	642,412
PROLOGIS LP.....	3.750	11/1/2025	92,077
PROLOGIS LP.....	4.375	9/15/2048	300,473
PROSUS NV 144A.....	6.000	7/18/2020	2,895,857
PROSUS NV 144A.....	5.500	7/21/2025	8,020,473
PROSUS NV 144A.....	4.850	7/6/2027	3,050,320
PROVIDENCE ST JOSEPH HEALTH OB.....	3.744	10/1/2047	494,433
PROVIDENCE ST JOSEPH HEALTH OB.....	3.930	10/1/2048	144,256
PROVIDENT FUNDING ASSOCIA 144A.....	6.375	6/15/2025	4,581,500
PROVINCE OF ALBERTA CANADA.....	2.200	7/26/2022	1,010,301
PROVINCE OF ALBERTA CANADA.....	3.350	11/1/2023	2,112,614
PROVINCE OF ALBERTA CANADA.....	2.950	1/23/2024	2,081,889
PROVINCE OF BRITISH COLUMBIA C.....	2.000	10/23/2022	1,007,844
PROVINCE OF BRITISH COLUMBIA C.....	2.250	6/2/2026	1,014,319
PROVINCE OF BRITISH COLUMBIA C.....	7.250	9/1/2036	280,400
PROVINCE OF MANITOBA CANADA.....	2.125	5/4/2022	1,008,075
PROVINCE OF MANITOBA CANADA.....	2.100	9/6/2022	504,168
PROVINCE OF MANITOBA CANADA.....	3.050	5/14/2024	1,047,129
PROVINCE OF ONTARIO CANADA.....	2.550	2/12/2021	2,017,062
PROVINCE OF ONTARIO CANADA.....	2.400	2/8/2022	2,025,860
PROVINCE OF ONTARIO CANADA.....	2.250	5/18/2022	2,022,138
PROVINCE OF ONTARIO CANADA.....	2.450	6/29/2022	762,100
PROVINCE OF ONTARIO CANADA.....	2.200	10/3/2022	2,022,160
PROVINCE OF ONTARIO CANADA.....	3.050	1/29/2024	3,135,715
PROVINCE OF ONTARIO CANADA.....	3.200	5/16/2024	2,634,925
PROVINCE OF ONTARIO CANADA.....	2.300	6/15/2026	1,014,311
PROVINCE OF ONTARIO CANADA.....	2.000	10/2/2029	492,355
PROVINCE OF QUEBEC CANADA.....	2.750	8/25/2021	1,016,837
PROVINCE OF QUEBEC CANADA.....	2.375	1/31/2022	1,012,962
PROVINCE OF QUEBEC CANADA.....	7.500	7/15/2023	1,190,147

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
PROVINCE OF QUEBEC CANADA.....	2.875	10/16/2024	1,568,916
PROVINCE OF QUEBEC CANADA.....	2.500	4/20/2026	2,054,921
PROVINCE OF QUEBEC CANADA.....	2.750	4/12/2027	1,567,170
PROVINCE OF QUEBEC CANADA.....	7.500	9/15/2029	1,447,056
PROVINCE OF SANTA FE 144A.....	6.900	11/1/2027	416,050
PROVINCIA DE BUENOS AIRES 144A.....	6.500	2/15/2023	942,050
PROVINCIA DE BUENOS AIRES 144A.....	9.125	3/16/2024	596,313
PROVINCIA DE BUENOS AIRES REGS.....	9.950	6/9/2021	696,000
PROVINCIA DE BUENOS AIRES REGS.....	9.125	3/16/2024	669,375
PRUDENTIAL FINANCIAL INC.....	4.500	11/16/2021	341,308
PRUDENTIAL FINANCIAL INC.....	3.500	5/15/2024	425,391
PRUDENTIAL FINANCIAL INC.....	5.700	12/14/2036	528,258
PRUDENTIAL FINANCIAL INC.....	6.625	12/1/2037	346,751
PRUDENTIAL FINANCIAL INC.....	6.625	6/21/2040	352,433
PRUDENTIAL FINANCIAL INC.....	VARIABLE RATE	9/15/2042	8,628,199
PRUDENTIAL FINANCIAL INC.....	VARIABLE RATE	6/15/2043	1,347,330
PRUDENTIAL FINANCIAL INC.....	VARIABLE RATE	3/15/2044	27,478,955
PRUDENTIAL FINANCIAL INC.....	4.600	5/15/2044	472,154
PRUDENTIAL FINANCIAL INC.....	VARIABLE RATE	5/15/2045	811,056
PRUDENTIAL FINANCIAL INC.....	VARIABLE RATE	9/15/2047	782,719
PRUDENTIAL FINANCIAL INC.....	3.905	12/7/2047	707,776
PRUDENTIAL FINANCIAL INC.....	4.418	3/27/2048	434,684
PRUDENTIAL FINANCIAL INC.....	VARIABLE RATE	9/15/2048	572,518
PRUDENTIAL FINANCIAL INC.....	3.935	12/7/2049	672,329
PRUDENTIAL FINANCIAL INC.....	4.350	2/25/2050	691,599
PRUDENTIAL FINANCIAL INC.....	3.700	3/13/2051	789,677
PSEG POWER LLC.....	3.000	6/15/2021	505,745
PSEG POWER LLC.....	3.850	6/1/2023	525,137
PSEG POWER LLC.....	8.625	4/15/2031	258,289
PTC INC.....	6.000	5/15/2024	521,875
PUBLIC SERVICE CO OF COLORADO.....	2.250	9/15/2022	201,544
PUBLIC SERVICE CO OF COLORADO.....	3.700	6/15/2028	327,086
PUBLIC SERVICE CO OF COLORADO.....	6.250	9/1/2037	478,118
PUBLIC SERVICE CO OF COLORADO.....	6.500	8/1/2038	408,470
PUBLIC SERVICE CO OF COLORADO.....	3.600	9/15/2042	581,795
PUBLIC SERVICE CO OF COLORADO.....	4.300	3/15/2044	116,685
PUBLIC SERVICE CO OF COLORADO.....	4.100	6/15/2048	345,176
PUBLIC SERVICE CO OF COLORADO.....	4.050	9/15/2049	458,867
PUBLIC SERVICE CO OF COLORADO.....	3.200	3/1/2050	500,703
PUBLIC SERVICE CO OF NEW HAMPS.....	3.500	11/1/2023	210,010
PUBLIC SERVICE CO OF NEW HAMPS.....	3.600	7/1/2049	426,516
PUBLIC SERVICE ELECTRIC & GAS.....	1.900	3/15/2021	120,163
PUBLIC SERVICE ELECTRIC & GAS.....	2.375	5/15/2023	405,235

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
PUBLIC SERVICE ELECTRIC & GAS.....	3.250	9/1/2023	312,519
PUBLIC SERVICE ELECTRIC & GAS.....	3.000	5/15/2025	312,512
PUBLIC SERVICE ELECTRIC & GAS.....	3.000	5/15/2027	258,844
PUBLIC SERVICE ELECTRIC & GAS.....	3.650	9/1/2028	326,790
PUBLIC SERVICE ELECTRIC & GAS.....	3.200	5/15/2029	528,349
PUBLIC SERVICE ELECTRIC & GAS.....	5.800	5/1/2037	338,526
PUBLIC SERVICE ELECTRIC & GAS.....	5.500	3/1/2040	329,895
PUBLIC SERVICE ELECTRIC & GAS.....	3.950	5/1/2042	333,306
PUBLIC SERVICE ELECTRIC & GAS.....	3.650	9/1/2042	212,497
PUBLIC SERVICE ELECTRIC & GAS.....	3.800	1/1/2043	272,865
PUBLIC SERVICE ELECTRIC & GAS.....	3.800	3/1/2046	275,710
PUBLIC SERVICE ELECTRIC & GAS.....	3.600	12/1/2047	535,821
PUBLIC SERVICE ELECTRIC & GAS.....	3.850	5/1/2049	391,871
PUBLIC SERVICE ELECTRIC & GAS.....	3.200	8/1/2049	504,249
PUBLIC SERVICE ENTERPRISE GROU.....	2.000	11/15/2021	499,971
PUBLIC SERVICE ENTERPRISE GROU.....	2.650	11/15/2022	203,102
PUBLIC SERVICE ENTERPRISE GROU.....	2.875	6/15/2024	613,197
PUBLIC STORAGE.....	2.370	9/15/2022	505,568
PUBLIC STORAGE.....	3.094	9/15/2027	261,020
PUBLIC STORAGE.....	3.385	5/1/2029	223,264
PUGET ENERGY INC.....	6.000	9/1/2021	531,367
PUGET ENERGY INC.....	3.650	5/15/2025	516,311
PUGET SOUND ENERGY INC.....	6.274	3/15/2037	305,761
PUGET SOUND ENERGY INC.....	5.795	3/15/2040	267,380
PUGET SOUND ENERGY INC.....	5.638	4/15/2041	391,964
PUGET SOUND ENERGY INC.....	4.300	5/20/2045	631,452
PUGET SOUND ENERGY INC.....	4.223	6/15/2048	294,143
PUGET SOUND ENERGY INC.....	3.250	9/15/2049	297,812
PULTEGROUP INC.....	4.250	3/1/2021	305,250
PULTEGROUP INC.....	5.500	3/1/2026	558,750
PULTEGROUP INC.....	5.000	1/15/2027	816,750
PULTEGROUP INC.....	7.875	6/15/2032	642,500
PYXUS INTERNATIONAL INC 144A.....	8.500	4/15/2021	144,750
QATAR GOVERNMENT INTERNAT 144A.....	5.103	4/23/2048	2,921,305
QATAR GOVERNMENT INTERNAT 144A.....	4.817	3/14/2049	6,360,750
QATAR GOVERNMENT INTERNAT REGS.....	5.103	4/23/2048	9,945,308
QATAR GOVERNMENT INTERNAT REGS.....	4.817	3/14/2049	2,957,625
QEP RESOURCES INC.....	6.875	3/1/2021	258,750
QEP RESOURCES INC.....	5.375	10/1/2022	351,750
QEP RESOURCES INC.....	5.625	3/1/2026	487,625
QORVO INC.....	5.500	7/15/2026	532,500
QORVO INC 144A.....	4.375	10/15/2029	329,963
QUALCOMM INC.....	2.250	5/20/2020	300,330

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
QUALCOMM INC.....	3.000	5/20/2022	1,025,045
QUALCOMM INC.....	2.600	1/30/2023	1,297,834
QUALCOMM INC.....	2.900	5/20/2024	1,032,113
QUALCOMM INC.....	3.450	5/20/2025	1,059,438
QUALCOMM INC.....	3.250	5/20/2027	7,890,760
QUALCOMM INC.....	4.650	5/20/2035	893,500
QUALCOMM INC.....	4.800	5/20/2045	673,371
QUALCOMM INC.....	4.300	5/20/2047	1,718,708
QUALITYTECH LP / QTS FINA 144A.....	4.750	11/15/2025	837,290
QUEBECOR MEDIA INC.....	5.750	1/15/2023	1,086,250
QUEST DIAGNOSTICS INC.....	4.700	4/1/2021	206,585
QUEST DIAGNOSTICS INC.....	4.250	4/1/2024	267,880
QUEST DIAGNOSTICS INC.....	3.500	3/30/2025	780,080
QUEST DIAGNOSTICS INC.....	3.450	6/1/2026	526,247
QUEST DIAGNOSTICS INC.....	4.200	6/30/2029	330,947
QUEST DIAGNOSTICS INC.....	2.950	6/30/2030	285,576
QUEST DIAGNOSTICS INC.....	4.700	3/30/2045	279,086
QUICKEN LOANS LLC 144A.....	5.750	5/1/2025	9,553,918
QUICKEN LOANS LLC 144A.....	5.250	1/15/2028	6,210,000
QVC INC.....	5.125	7/2/2022	1,208,936
QVC INC.....	4.375	3/15/2023	1,212,853
QVC INC.....	4.850	4/1/2024	1,286,606
QVC INC.....	4.450	2/15/2025	361,746
QVC INC.....	5.450	8/15/2034	526,470
QVC INC.....	5.950	3/15/2043	234,228
QWEST CORP.....	6.750	12/1/2021	538,355
QWEST CORP.....	6.875	9/15/2033	502,250
RADIAN GROUP INC.....	4.500	10/1/2024	528,750
RADIAN GROUP INC.....	4.875	3/15/2027	299,963
RAIN CII CARBON LLC / CII 144A.....	7.250	4/1/2025	485,960
RAIZEN FUELS FINANCE SA 144A.....	5.300	1/20/2027	1,122,700
RALPH LAUREN CORP.....	3.750	9/15/2025	538,746
RANGE RESOURCES CORP.....	5.000	8/15/2022	735,000
RANGE RESOURCES CORP.....	5.000	3/15/2023	459,910
RANGE RESOURCES CORP.....	4.875	5/15/2025	427,500
RAYMOND JAMES FINANCIAL INC.....	3.625	9/15/2026	794,971
RAYMOND JAMES FINANCIAL INC.....	4.950	7/15/2046	591,386
RAYONIER INC.....	3.750	4/1/2022	303,656
RAYTHEON CO.....	2.500	12/15/2022	1,020,285
RAYTHEON CO.....	3.150	12/15/2024	94,914
RAYTHEON CO.....	4.875	10/15/2040	633,371
RAYTHEON CO.....	4.700	12/15/2041	311,253
RAYTHEON CO.....	4.200	12/15/2044	337,956

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
RBS GLOBAL INC / REXNORD 144A.....	4.875	12/15/2025	258,125
REALOGY GROUP LLC / REALO 144A.....	4.875	6/1/2023	738,750
REALOGY GROUP LLC / REALO 144A.....	9.375	4/1/2027	323,473
REALTY INCOME CORP.....	3.250	10/15/2022	309,814
REALTY INCOME CORP.....	3.875	7/15/2024	218,572
REALTY INCOME CORP.....	3.875	4/15/2025	539,602
REALTY INCOME CORP.....	4.125	10/15/2026	1,095,892
REALTY INCOME CORP.....	3.650	1/15/2028	539,492
REALTY INCOME CORP.....	3.250	6/15/2029	260,766
REALTY INCOME CORP.....	4.650	3/15/2047	365,313
REC LTD 144A.....	5.250	11/13/2023	663,233
RECKITT BENCKISER TREASUR 144A.....	3.000	6/26/2027	12,298,200
REFINITIV US HOLDINGS INC 144A.....	6.250	5/15/2026	818,438
REFINITIV US HOLDINGS INC 144A.....	8.250	11/15/2026	1,126,250
REGENCY CENTERS CORP.....	3.750	11/15/2022	207,738
REGENCY CENTERS LP.....	3.600	2/1/2027	526,108
REGENCY CENTERS LP.....	4.125	3/15/2028	432,174
REGENCY CENTERS LP.....	2.950	9/15/2029	299,685
REGENCY CENTERS LP.....	4.400	2/1/2047	227,294
REGENCY CENTERS LP.....	4.650	3/15/2049	473,363
REGIONAL MANAGEMENT I 1 A 144A.....	3.830	7/15/2027	3,515,470
REGIONALCARE HOSPITAL PAR 144A.....	8.250	5/1/2023	528,750
REGIONS BANK/BIRMINGHAM AL.....	2.750	4/1/2021	2,519,992
REGIONS FINANCIAL CORP.....	3.800	8/14/2023	423,536
REGIONS FINANCIAL CORP.....	7.375	12/10/2037	565,170
REGL TRANSPRTN DIST CO SALES T.....	5.844	11/1/2050	217,874
REINSURANCE GROUP OF AMERICA I.....	5.000	6/1/2021	727,665
REINSURANCE GROUP OF AMERICA I.....	4.700	9/15/2023	271,199
REINSURANCE GROUP OF AMERICA I.....	3.900	5/15/2029	509,842
RELANCE STEEL & ALUMINUM CO.....	4.500	4/15/2023	636,295
RELX CAPITAL INC.....	3.125	10/15/2022	8,856,624
RELX CAPITAL INC.....	3.500	3/16/2023	624,364
RELX CAPITAL INC.....	4.000	3/18/2029	435,461
RENAISSANCERE FINANCE INC.....	3.450	7/1/2027	316,555
RENAISSANCERE HOLDINGS LTD.....	3.600	4/15/2029	527,619
REPUBLIC OF ARMENIA INTER 144A.....	7.150	3/26/2025	1,653,028
REPUBLIC OF ARMENIA INTER 144A.....	3.950	9/26/2029	638,550
REPUBLIC OF AUSTRIA GOVER 144A.....	0.750	10/20/2026	3,459,419
REPUBLIC OF AUSTRIA GOVER 144A.....	0.750	2/20/2028	6,729,822
REPUBLIC OF AUSTRIA GOVER 144A.....	1.500	2/20/2047	1,091,052
REPUBLIC OF BELARUS INTER 144A.....	6.875	2/28/2023	2,606,517
REPUBLIC OF BELARUS INTER REGS.....	6.875	2/28/2023	202,551
REPUBLIC OF BELARUS INTER REGS.....	7.625	6/29/2027	2,380,444

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
REPUBLIC OF CAMEROON INTE REGS.....	9.500	11/19/2025	2,277,673
REPUBLIC OF ITALY GOVERNMENT I.....	6.875	9/27/2023	2,294,887
REPUBLIC OF ITALY GOVERNMENT I.....	2.375	10/17/2024	1,469,531
REPUBLIC OF ITALY GOVERNMENT I.....	2.875	10/17/2029	949,532
REPUBLIC OF ITALY GOVERNMENT I.....	5.375	6/15/2033	1,584,825
REPUBLIC OF ITALY GOVERNMENT I.....	4.000	10/17/2049	1,434,048
REPUBLIC OF POLAND GOVERNMENT.....	5.125	4/21/2021	1,876,837
REPUBLIC OF POLAND GOVERNMENT.....	5.000	3/23/2022	2,672,507
REPUBLIC OF POLAND GOVERNMENT.....	3.000	3/17/2023	4,637,709
REPUBLIC OF POLAND GOVERNMENT.....	4.000	10/25/2023	4,801,838
REPUBLIC OF POLAND GOVERNMENT.....	3.250	4/6/2026	1,590,982
REPUBLIC OF SOUTH AFRICA GOVER.....	6.750	3/31/2021	1,198,112
REPUBLIC OF SOUTH AFRICA GOVER.....	7.750	2/28/2023	406,236
REPUBLIC OF SOUTH AFRICA GOVER.....	4.875	4/14/2026	2,481,311
REPUBLIC OF SOUTH AFRICA GOVER.....	10.500	12/21/2026	18,776,144
REPUBLIC OF SOUTH AFRICA GOVER.....	4.850	9/27/2027	3,826,833
REPUBLIC OF SOUTH AFRICA GOVER.....	4.850	9/30/2029	1,500,000
REPUBLIC OF SOUTH AFRICA GOVER.....	5.875	6/22/2030	637,654
REPUBLIC OF SOUTH AFRICA GOVER.....	6.500	2/28/2041	1,118,355
REPUBLIC OF SOUTH AFRICA GOVER.....	6.250	3/8/2041	1,842,973
REPUBLIC OF SOUTH AFRICA GOVER.....	6.300	6/22/2048	4,146,576
REPUBLIC OF SOUTH AFRICA GOVER.....	5.750	9/30/2049	934,963
REPUBLIC OF TAJIKISTAN IN 144A.....	7.125	9/14/2027	634,911
REPUBLIC SERVICES INC.....	5.250	11/15/2021	530,592
REPUBLIC SERVICES INC.....	3.550	6/1/2022	1,032,829
REPUBLIC SERVICES INC.....	2.500	8/15/2024	399,917
REPUBLIC SERVICES INC.....	3.200	3/15/2025	520,653
REPUBLIC SERVICES INC.....	2.900	7/1/2026	76,754
REPUBLIC SERVICES INC.....	3.375	11/15/2027	1,060,038
REPUBLIC SERVICES INC.....	3.950	5/15/2028	391,114
RESIDEO FUNDING INC 144A.....	6.125	11/1/2026	1,803,425
RESOLUTE FOREST PRODUCTS INC.....	5.875	5/15/2023	201,750
RETAIL OPPORTUNITY INVESTMENTS.....	4.000	12/15/2024	118,397
RETAIL PROPERTIES OF AMERICA I.....	4.000	3/15/2025	213,569
REYNOLDS AMERICAN INC.....	4.000	6/12/2022	1,265,331
REYNOLDS AMERICAN INC.....	4.850	9/15/2023	325,809
REYNOLDS AMERICAN INC.....	4.450	6/12/2025	2,153,787
REYNOLDS AMERICAN INC.....	5.700	8/15/2035	746,508
REYNOLDS AMERICAN INC.....	7.250	6/15/2037	652,936
REYNOLDS AMERICAN INC.....	6.150	9/15/2043	522,304
REYNOLDS AMERICAN INC.....	5.850	8/15/2045	1,740,221
REYNOLDS GROUP ISSUER INC 144A.....	5.125	7/15/2023	1,023,750
RHP HOTEL PROPERTIES LP / 144A.....	4.750	10/15/2027	516,250

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
RHP HOTEL PROPERTIES LP / RHP.....	5.000	4/15/2023	255,000
RIO TINTO ALCAN INC.....	7.250	3/15/2031	280,513
RIO TINTO ALCAN INC.....	6.125	12/15/2033	2,741,850
RIO TINTO ALCAN INC.....	5.750	6/1/2035	170,453
RIO TINTO FINANCE USA LTD.....	3.750	6/15/2025	1,613,059
RIO TINTO FINANCE USA LTD.....	5.200	11/2/2040	1,114,201
RIO TINTO FINANCE USA PLC.....	4.750	3/22/2042	612,425
RIO TINTO FINANCE USA PLC.....	4.125	8/21/2042	401,254
RITCHIE BROS AUCTIONEERS 144A.....	5.375	1/15/2025	260,625
ROCKPOINT GAS STORAGE CAN 144A.....	7.000	3/31/2023	196,500
ROCKWELL AUTOMATION INC.....	2.875	3/1/2025	92,616
ROCKWELL AUTOMATION INC.....	3.500	3/1/2029	150,796
ROCKWELL AUTOMATION INC.....	4.200	3/1/2049	553,125
ROCKWELL COLLINS INC.....	2.800	3/15/2022	183,059
ROCKWELL COLLINS INC.....	3.700	12/15/2023	263,194
ROCKWELL COLLINS INC.....	3.200	3/15/2024	780,336
ROCKWELL COLLINS INC.....	3.500	3/15/2027	1,510,035
ROCKWELL COLLINS INC.....	4.800	12/15/2043	305,581
ROCKWELL COLLINS INC.....	4.350	4/15/2047	913,245
ROGERS COMMUNICATIONS INC.....	3.000	3/15/2023	410,517
ROGERS COMMUNICATIONS INC.....	4.100	10/1/2023	535,633
ROGERS COMMUNICATIONS INC.....	3.625	12/15/2025	133,239
ROGERS COMMUNICATIONS INC.....	2.900	11/15/2026	509,344
ROGERS COMMUNICATIONS INC.....	7.500	8/15/2038	295,595
ROGERS COMMUNICATIONS INC.....	4.500	3/15/2043	308,046
ROGERS COMMUNICATIONS INC.....	5.450	10/1/2043	758,362
ROGERS COMMUNICATIONS INC.....	5.000	3/15/2044	1,020,560
ROGERS COMMUNICATIONS INC.....	4.300	2/15/2048	554,398
ROGERS COMMUNICATIONS INC.....	4.350	5/1/2049	838,089
ROGERS COMMUNICATIONS INC.....	3.700	11/15/2049	588,342
ROHM AND HAAS CO.....	7.850	7/15/2029	668,054
ROMANIAN GOVERNMENT INTER 144A.....	5.125	6/15/2048	1,501,247
ROMANIAN GOVERNMENT INTER 144A.....	4.625	4/3/2049	1,011,880
ROMANIAN GOVERNMENT INTER REGS.....	4.375	8/22/2023	5,331
ROMANIAN GOVERNMENT INTER REGS.....	4.125	3/11/2039	2,293,531
ROMANIAN GOVERNMENT INTER REGS.....	6.125	1/22/2044	5,253,999
ROMANIAN GOVERNMENT INTER REGS.....	5.125	6/15/2048	2,556,488
ROPER TECHNOLOGIES INC.....	3.000	12/15/2020	504,186
ROPER TECHNOLOGIES INC.....	2.800	12/15/2021	664,447
ROPER TECHNOLOGIES INC.....	3.125	11/15/2022	256,632
ROPER TECHNOLOGIES INC.....	3.650	9/15/2023	839,251
ROPER TECHNOLOGIES INC.....	2.350	9/15/2024	75,481
ROPER TECHNOLOGIES INC.....	3.850	12/15/2025	113,175

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

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<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ROPER TECHNOLOGIES INC.....	3.800	12/15/2026	537,730
ROPER TECHNOLOGIES INC.....	4.200	9/15/2028	591,895
ROPER TECHNOLOGIES INC.....	2.950	9/15/2029	489,913
ROTECH HEALTHCARE 4/18 2ND.....	ZERO RATE	9/6/2023	2,059,431
ROYAL BANK OF CANADA.....	2.500	1/19/2021	1,006,784
ROYAL BANK OF CANADA.....	3.200	4/30/2021	2,035,167
ROYAL BANK OF CANADA.....	2.750	2/1/2022	509,251
ROYAL BANK OF CANADA.....	2.800	4/29/2022	919,095
ROYAL BANK OF CANADA.....	3.700	10/5/2023	1,058,099
ROYAL BANK OF CANADA.....	2.550	7/16/2024	507,775
ROYAL BANK OF CANADA.....	2.250	11/1/2024	502,006
ROYAL BANK OF CANADA.....	4.650	1/27/2026	554,993
ROYAL BANK OF SCOTLAND GROUP P.....	6.125	12/15/2022	10,393,843
ROYAL BANK OF SCOTLAND GROUP P.....	VARIABLE RATE	5/15/2023	1,465,258
ROYAL BANK OF SCOTLAND GROUP P.....	3.875	9/12/2023	2,811,327
ROYAL BANK OF SCOTLAND GROUP P.....	6.000	12/19/2023	5,514,520
ROYAL BANK OF SCOTLAND GROUP P.....	5.125	5/28/2024	3,259,548
ROYAL BANK OF SCOTLAND GROUP P.....	VARIABLE RATE	6/25/2024	775,244
ROYAL BANK OF SCOTLAND GROUP P.....	VARIABLE RATE	3/22/2025	27,159,092
ROYAL BANK OF SCOTLAND GROUP P.....	4.800	4/5/2026	1,111,035
ROYAL BANK OF SCOTLAND GROUP P.....	VARIABLE RATE	5/18/2029	1,129,205
ROYAL BANK OF SCOTLAND GROUP P.....	VARIABLE RATE	11/1/2029	204,192
ROYAL BANK OF SCOTLAND GROUP P.....	VARIABLE RATE	1/27/2030	1,955,783
ROYAL BANK OF SCOTLAND GROUP P.....	VARIABLE RATE	5/8/2030	6,523,157
ROYAL BANK OF SCOTLAND GROUP P.....	STEPPED RATE	12/31/2049	1,076,318
ROYAL CARIBBEAN CRUISES LTD.....	3.700	3/15/2028	517,205
RPM INTERNATIONAL INC.....	3.450	11/15/2022	205,233
RPM INTERNATIONAL INC.....	3.750	3/15/2027	516,837
RPM INTERNATIONAL INC.....	4.550	3/1/2029	436,906
RPM INTERNATIONAL INC.....	5.250	6/1/2045	219,712
RPM INTERNATIONAL INC.....	4.250	1/15/2048	246,179
RR DONNELLEY & SONS CO.....	6.500	11/15/2023	204,500
RR DONNELLEY & SONS CO.....	6.000	4/1/2024	205,584
RUBY PIPELINE LLC 144A.....	VARIABLE RATE	4/1/2022	455,851
RUSSIAN FOREIGN BOND - EU 144A.....	4.250	6/23/2027	1,745,834
RUSSIAN FOREIGN BOND - EU 144A.....	12.750	6/24/2028	611,764
RUSSIAN FOREIGN BOND - EU 144A.....	5.100	3/28/2035	718,100
RUSSIAN FOREIGN BOND - EU REGS.....	4.750	5/27/2026	2,007,860
RUSSIAN FOREIGN BOND - EU REGS.....	4.250	6/23/2027	1,964,063
RUSSIAN FOREIGN BOND - EU REGS.....	12.750	6/24/2028	13,715,586
RUSSIAN FOREIGN BOND - EU REGS.....	5.100	3/28/2035	7,181,004
RUSSIAN FOREIGN BOND - EU REGS.....	5.625	4/4/2042	2,353,770
RUSSIAN FOREIGN BOND - EU REGS.....	5.875	9/16/2043	3,505,606



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
RUSSIAN FOREIGN BOND - EU REGS.....	5.250	6/23/2047	2,252,700
RUTGERS NJ ST UNIV.....	5.665	5/1/2040	318,665
RUWAIS POWER CO-PJSC REGS.....	6.000	8/31/2036	1,114,661
RWJ BARNABAS HEALTH INC.....	3.949	7/1/2046	532,695
RYDER SYSTEM INC.....	3.500	6/1/2021	76,476
RYDER SYSTEM INC.....	2.250	9/1/2021	140,387
RYDER SYSTEM INC.....	3.450	11/15/2021	112,452
RYDER SYSTEM INC.....	2.800	3/1/2022	141,569
RYDER SYSTEM INC.....	2.875	6/1/2022	76,354
RYDER SYSTEM INC.....	2.500	9/1/2022	65,445
RYDER SYSTEM INC.....	3.400	3/1/2023	293,752
RYDER SYSTEM INC.....	3.750	6/9/2023	193,023
RYDER SYSTEM INC.....	3.875	12/1/2023	315,922
RYDER SYSTEM INC.....	3.650	3/18/2024	252,080
RYDER SYSTEM INC.....	2.500	9/1/2024	448,056
RYDER SYSTEM INC.....	2.900	12/1/2026	363,822
S&P GLOBAL INC.....	4.000	6/15/2025	543,682
S&P GLOBAL INC.....	4.400	2/15/2026	1,110,528
S&P GLOBAL INC.....	2.500	12/1/2029	135,710
S&P GLOBAL INC.....	4.500	5/15/2048	181,219
S&P GLOBAL INC.....	3.250	12/1/2049	608,580
SABINE PASS LIQUEFACTION LLC.....	6.250	3/15/2022	1,074,437
SABINE PASS LIQUEFACTION LLC.....	5.750	5/15/2024	1,115,618
SABINE PASS LIQUEFACTION LLC.....	5.625	3/1/2025	2,248,354
SABINE PASS LIQUEFACTION LLC.....	5.875	6/30/2026	1,149,784
SABINE PASS LIQUEFACTION LLC.....	5.000	3/15/2027	1,102,541
SABINE PASS LIQUEFACTION LLC.....	4.200	3/15/2028	530,516
SABLE INTERNATIONAL FINAN 144A.....	5.750	9/7/2027	318,000
SABRA HEALTH CARE LP.....	4.800	6/1/2024	303,148
SABRA HEALTH CARE LP.....	5.125	8/15/2026	324,355
SABRA HEALTH CARE LP.....	3.900	10/15/2029	301,171
SABRE GLBL INC 144A.....	5.375	4/15/2023	2,049,000
SABRE GLBL INC 144A.....	5.250	11/15/2023	769,688
SAFEWAY INC.....	7.250	2/1/2031	262,500
SAKA ENERGI INDONESIA PT 144A.....	4.450	5/5/2024	395,320
SAKA ENERGI INDONESIA PT REGS.....	4.450	5/5/2024	2,483,421
SALEM MEDIA GROUP INC 144A.....	6.750	6/1/2024	138,000
SALESFORCE.COM INC.....	3.700	4/11/2028	1,647,708
SALLY HOLDINGS LLC / SALLY CAP.....	5.625	12/1/2025	523,565
SALT RIVER AZ PROJ AGRIC IMPT.....	4.839	1/1/2041	356,912
SAN ANTONIO TX ELEC & GAS REVE.....	5.808	2/1/2041	687,190
SAN ANTONIO TX ELEC & GAS REVE.....	4.427	2/1/2042	379,008
SAN DIEGO CNTY CA REGL TRANSPR.....	5.911	4/1/2048	360,640

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
SAN DIEGO CNTY CA WTR AUTH FIN.....	6.138	5/1/2049	5,979,951
SAN DIEGO GAS & ELECTRIC CO.....	3.000	8/15/2021	152,176
SAN DIEGO GAS & ELECTRIC CO.....	3.600	9/1/2023	366,140
SAN DIEGO GAS & ELECTRIC CO.....	2.500	5/15/2026	497,433
SAN DIEGO GAS & ELECTRIC CO.....	6.000	6/1/2039	552,513
SAN DIEGO GAS & ELECTRIC CO.....	4.500	8/15/2040	281,400
SAN DIEGO GAS & ELECTRIC CO.....	4.150	5/15/2048	275,174
SAN DIEGO GAS & ELECTRIC CO.....	4.100	6/15/2049	439,499
SAN FRANCISCO CITY & CNTY CA P.....	6.950	11/1/2050	662,171
SANDS CHINA LTD.....	4.600	8/8/2023	528,239
SANDS CHINA LTD.....	5.125	8/8/2025	1,651,856
SANDS CHINA LTD.....	5.400	8/8/2028	1,128,630
SANOFI.....	4.000	3/29/2021	1,437,494
SANOFI.....	3.375	6/19/2023	523,751
SANOFI.....	3.625	6/19/2028	719,718
SANTA CLARA VLY CA TRANSPRTN A.....	5.876	4/1/2032	183,566
SANTANDER HOLDINGS USA IN 144A.....	3.244	10/5/2026	1,408,032
SANTANDER HOLDINGS USA INC.....	3.400	1/18/2023	1,194,755
SANTANDER HOLDINGS USA INC.....	3.500	6/7/2024	617,550
SANTANDER HOLDINGS USA INC.....	4.500	7/17/2025	1,079,151
SANTANDER HOLDINGS USA INC.....	4.400	7/13/2027	745,921
SANTANDER UK GROUP HOLDINGS PL.....	3.125	1/8/2021	378,644
SANTANDER UK GROUP HOLDINGS PL.....	2.875	8/5/2021	1,010,381
SANTANDER UK GROUP HOLDINGS PL.....	3.571	1/10/2023	1,536,752
SANTANDER UK GROUP HOLDINGS PL.....	VARIABLE RATE	1/5/2024	1,023,094
SANTANDER UK GROUP HOLDINGS PL.....	VARIABLE RATE	11/15/2024	970,010
SANTANDER UK GROUP HOLDINGS PL.....	VARIABLE RATE	11/3/2028	526,892
SANTANDER UK PLC.....	2.500	1/5/2021	1,004,806
SANTANDER UK PLC.....	3.750	11/15/2021	541,363
SANTANDER UK PLC.....	2.875	6/18/2024	255,494
SASOL FINANCING INTERNATIONAL.....	4.500	11/14/2022	339,409
SASOL FINANCING USA LLC.....	5.875	3/27/2024	2,235,904
SASOL FINANCING USA LLC.....	6.500	9/27/2028	2,169,682
SAUDI ARABIAN OIL CO REGS.....	4.250	4/16/2039	1,119,452
SAUDI GOVERNMENT INTERNAT 144A.....	5.000	4/17/2049	1,475,825
SAUDI GOVERNMENT INTERNAT 144A.....	5.250	1/16/2050	5,672,195
SAUDI GOVERNMENT INTERNAT REGS.....	4.500	4/17/2030	913,862
SAUDI GOVERNMENT INTERNAT REGS.....	4.500	10/26/2046	2,695,808
SAUDI GOVERNMENT INTERNAT REGS.....	4.625	10/4/2047	1,293,750
SAUDI GOVERNMENT INTERNAT REGS.....	5.000	4/17/2049	2,360,125
SAUDI GOVERNMENT INTERNAT REGS.....	5.250	1/16/2050	7,914,980
SBA COMMUNICATIONS CORP.....	4.000	10/1/2022	1,018,750
SBA COMMUNICATIONS CORP.....	4.875	9/1/2024	778,125

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
SCENERY JOURNEY LTD REGS.....	13.750	11/6/2023	499,719
SCHLUMBERGER INVESTMENT SA.....	3.650	12/1/2023	1,243,053
SCHWEITZER-MAUDUIT INTERN 144A.....	6.875	10/1/2026	215,500
SCIENTIFIC GAMES INTERNAT 144A.....	5.000	10/15/2025	941,625
SCOTTS MIRACLE-GRO CO/THE 144A.....	4.500	10/15/2029	321,993
SCRIPPS ESCROW INC 144A.....	5.875	7/15/2027	314,250
SEAGATE HDD CAYMAN.....	4.250	3/1/2022	287,025
SEAGATE HDD CAYMAN.....	4.750	6/1/2023	267,361
SEAGATE HDD CAYMAN.....	4.875	3/1/2024	425,499
SEAGATE HDD CAYMAN.....	4.750	1/1/2025	532,828
SEAGATE HDD CAYMAN.....	4.875	6/1/2027	530,728
SEAGATE HDD CAYMAN.....	5.750	12/1/2034	451,836
SEALED AIR CORP 144A.....	4.875	12/1/2022	529,375
SEALED AIR CORP 144A.....	5.250	4/1/2023	266,250
SEALED AIR CORP 144A.....	5.125	12/1/2024	538,750
SEALED AIR CORP 144A.....	5.500	9/15/2025	220,000
SEALED AIR CORP 144A.....	4.000	12/1/2027	303,750
SEALED AIR CORP 144A.....	6.875	7/15/2033	295,000
SEASONED LOANS STRUCTURE 2 A1C.....	2.750	9/25/2029	7,630,247
SELECT MEDICAL CORP 144A.....	6.250	8/15/2026	4,357,143
SELECTIVE INSURANCE GROUP INC.....	5.375	3/1/2049	235,213
SEMPRA ENERGY.....	2.900	2/1/2023	101,925
SEMPRA ENERGY.....	4.050	12/1/2023	479,303
SEMPRA ENERGY.....	3.550	6/15/2024	418,694
SEMPRA ENERGY.....	3.750	11/15/2025	317,118
SEMPRA ENERGY.....	3.250	6/15/2027	515,664
SEMPRA ENERGY.....	3.400	2/1/2028	518,861
SEMPRA ENERGY.....	3.800	2/1/2038	276,755
SEMPRA ENERGY.....	6.000	10/15/2039	719,785
SEMPRA ENERGY.....	4.000	2/1/2048	486,928
SENEGAL GOVERNMENT INTERN 144A.....	4.750	3/13/2028	1,004,680
SENEGAL GOVERNMENT INTERN 144A.....	6.250	5/23/2033	976,933
SENEGAL GOVERNMENT INTERN 144A.....	6.750	3/13/2048	1,970,447
SENEGAL GOVERNMENT INTERN REGS.....	6.250	5/23/2033	351,906
SENSATA TECHNOLOGIES BV 144A.....	4.875	10/15/2023	532,500
SENSATA TECHNOLOGIES BV 144A.....	5.000	10/1/2025	814,688
SENSATA TECHNOLOGIES INC 144A.....	4.375	2/15/2030	7,237,882
SERVICE CORP INTERNATIONAL/US.....	5.375	5/15/2024	1,030,000
SERVICE CORP INTERNATIONAL/US.....	4.625	12/15/2027	364,875
SERVICE CORP INTERNATIONAL/US.....	5.125	6/1/2029	467,500
SERVICE PROPERTIES TRUST.....	4.250	2/15/2021	304,841
SERVICE PROPERTIES TRUST.....	5.000	8/15/2022	315,380
SERVICE PROPERTIES TRUST.....	4.500	6/15/2023	831,873

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
SERVICE PROPERTIES TRUST.....	4.650	3/15/2024	259,769
SERVICE PROPERTIES TRUST.....	4.350	10/1/2024	102,952
SERVICE PROPERTIES TRUST.....	5.250	2/15/2026	315,699
SERVICE PROPERTIES TRUST.....	4.750	10/1/2026	103,105
SERVICE PROPERTIES TRUST.....	4.950	2/15/2027	567,731
SERVICE PROPERTIES TRUST.....	4.375	2/15/2030	393,060
SERVICEMASTER CO LLC/THE 144A.....	5.125	11/15/2024	518,750
SESI LLC.....	7.125	12/15/2021	469,095
SESI LLC.....	7.750	9/15/2024	166,250
SEVEN GENERATIONS ENERGY 144A.....	6.750	5/1/2023	512,500
SEVEN GENERATIONS ENERGY 144A.....	5.375	9/30/2025	502,500
SHEA HOMES LP / SHEA HOME 144A.....	5.875	4/1/2023	254,688
SHEA HOMES LP / SHEA HOME 144A.....	6.125	4/1/2025	258,750
SHELF DRILLING HOLDINGS L 144A.....	8.250	2/15/2025	7,529,513
SHELL INTERNATIONAL FINANCE BV.....	1.875	5/10/2021	400,669
SHELL INTERNATIONAL FINANCE BV.....	1.750	9/12/2021	998,950
SHELL INTERNATIONAL FINANCE BV.....	2.375	8/21/2022	912,654
SHELL INTERNATIONAL FINANCE BV.....	2.250	1/6/2023	1,008,852
SHELL INTERNATIONAL FINANCE BV.....	3.400	8/12/2023	1,048,378
SHELL INTERNATIONAL FINANCE BV.....	3.500	11/13/2023	16,749,682
SHELL INTERNATIONAL FINANCE BV.....	2.000	11/7/2024	748,719
SHELL INTERNATIONAL FINANCE BV.....	3.250	5/11/2025	5,814,354
SHELL INTERNATIONAL FINANCE BV.....	2.875	5/10/2026	1,243,312
SHELL INTERNATIONAL FINANCE BV.....	2.500	9/12/2026	505,378
SHELL INTERNATIONAL FINANCE BV.....	3.875	11/13/2028	920,423
SHELL INTERNATIONAL FINANCE BV.....	2.375	11/7/2029	10,155,590
SHELL INTERNATIONAL FINANCE BV.....	4.125	5/11/2035	582,587
SHELL INTERNATIONAL FINANCE BV.....	6.375	12/15/2038	2,911,007
SHELL INTERNATIONAL FINANCE BV.....	5.500	3/25/2040	609,802
SHELL INTERNATIONAL FINANCE BV.....	3.625	8/21/2042	265,834
SHELL INTERNATIONAL FINANCE BV.....	4.550	8/12/2043	908,181
SHELL INTERNATIONAL FINANCE BV.....	4.375	5/11/2045	1,550,795
SHELL INTERNATIONAL FINANCE BV.....	4.000	5/10/2046	1,366,628
SHELL INTERNATIONAL FINANCE BV.....	3.750	9/12/2046	1,918,605
SHELL INTERNATIONAL FINANCE BV.....	3.125	11/7/2049	1,183,457
SHERWIN-WILLIAMS CO/THE.....	4.200	1/15/2022	932,866
SHERWIN-WILLIAMS CO/THE.....	2.750	6/1/2022	49,842
SHERWIN-WILLIAMS CO/THE.....	3.450	8/1/2025	421,240
SHERWIN-WILLIAMS CO/THE.....	3.950	1/15/2026	537,183
SHERWIN-WILLIAMS CO/THE.....	3.450	6/1/2027	1,216,304
SHERWIN-WILLIAMS CO/THE.....	2.950	8/15/2029	628,730
SHERWIN-WILLIAMS CO/THE.....	4.000	12/15/2042	103,414
SHERWIN-WILLIAMS CO/THE.....	4.550	8/1/2045	225,403

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
SHERWIN-WILLIAMS CO/THE.....	4.500	6/1/2047	1,027,120
SHERWIN-WILLIAMS CO/THE.....	3.800	8/15/2049	541,706
SHIRE ACQUISITIONS INVESTMENTS.....	2.400	9/23/2021	1,820,461
SHIRE ACQUISITIONS INVESTMENTS.....	2.875	9/23/2023	2,039,747
SHIRE ACQUISITIONS INVESTMENTS.....	3.200	9/23/2026	1,417,110
SIERRA PACIFIC POWER CO.....	2.600	5/1/2026	251,611
SIGMA HOLDCO BV 144A.....	7.875	5/15/2026	250,013
SIGNATURE AVIATION US HOL 144A.....	5.375	5/1/2026	526,305
SIGNATURE AVIATION US HOL 144A.....	4.000	3/1/2028	8,284,920
SILGAN HOLDINGS INC.....	4.750	3/15/2025	255,625
SILGAN HOLDINGS INC 144A.....	4.125	2/1/2028	300,090
SIMMONS FOODS INC 144A.....	5.750	11/1/2024	502,500
SIMON PROPERTY GROUP LP.....	2.500	7/15/2021	100,846
SIMON PROPERTY GROUP LP.....	2.350	1/30/2022	231,954
SIMON PROPERTY GROUP LP.....	2.625	6/15/2022	2,539,472
SIMON PROPERTY GROUP LP.....	2.750	2/1/2023	511,187
SIMON PROPERTY GROUP LP.....	3.750	2/1/2024	372,691
SIMON PROPERTY GROUP LP.....	2.000	9/13/2024	343,840
SIMON PROPERTY GROUP LP.....	3.375	10/1/2024	631,319
SIMON PROPERTY GROUP LP.....	3.500	9/1/2025	532,318
SIMON PROPERTY GROUP LP.....	3.300	1/15/2026	3,125,904
SIMON PROPERTY GROUP LP.....	3.250	11/30/2026	526,284
SIMON PROPERTY GROUP LP.....	3.375	6/15/2027	794,253
SIMON PROPERTY GROUP LP.....	3.375	12/1/2027	532,509
SIMON PROPERTY GROUP LP.....	2.450	9/13/2029	493,060
SIMON PROPERTY GROUP LP.....	6.750	2/1/2040	440,211
SIMON PROPERTY GROUP LP.....	4.750	3/15/2042	540,354
SIMON PROPERTY GROUP LP.....	4.250	10/1/2044	282,304
SIMON PROPERTY GROUP LP.....	4.250	11/30/2046	457,053
SIMON PROPERTY GROUP LP.....	3.250	9/13/2049	831,357
SINCLAIR TELEVISION GROUP 144A.....	5.625	8/1/2024	514,375
SINCLAIR TELEVISION GROUP 144A.....	5.875	3/15/2026	262,813
SINCLAIR TELEVISION GROUP 144A.....	5.125	2/15/2027	256,875
SINCLAIR TELEVISION GROUP 144A.....	5.500	3/1/2030	306,750
SINOCHEM OVERSEAS CAPITAL 144A.....	6.300	11/12/2040	1,252,700
SINOPEC GROUP OVERSEAS DE 144A.....	3.680	8/8/2049	1,396,136
SINOPEC GROUP OVERSEAS DE REGS.....	3.500	5/3/2026	799,276
SINOPEC GROUP OVERSEAS DE REGS.....	4.875	5/17/2042	2,165,040
SINOPEC GROUP OVERSEAS DE REGS.....	4.250	4/12/2047	675,780
SIRIUS XM RADIO INC 144A.....	3.875	8/1/2022	1,021,250
SIRIUS XM RADIO INC 144A.....	4.625	7/15/2024	939,750
SIRIUS XM RADIO INC 144A.....	5.375	4/15/2025	774,960
SIRIUS XM RADIO INC 144A.....	5.375	7/15/2026	531,095

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
SIRIUS XM RADIO INC 144A.....	5.000	8/1/2027	1,055,000
SIRIUS XM RADIO INC 144A.....	5.500	7/1/2029	973,116
SITE CENTERS CORP.....	4.625	7/15/2022	610,173
SITE CENTERS CORP.....	3.625	2/1/2025	694,215
SITE CENTERS CORP.....	4.700	6/1/2027	544,175
SIX FLAGS ENTERTAINMENT C 144A.....	4.875	7/31/2024	1,036,250
SIX FLAGS ENTERTAINMENT C 144A.....	5.500	4/15/2027	319,875
SKANDINAVISKA ENSKILDA BANKEN.....	2.625	3/15/2021	805,862
SKANDINAVISKA ENSKILDA BANKEN.....	1.875	9/13/2021	448,567
SKANDINAVISKA ENSKILDA BANKEN.....	2.800	3/11/2022	507,977
SL GREEN OPERATING PARTNERSHIP.....	3.250	10/15/2022	2,051,814
SL GREEN REALTY CORP.....	4.500	12/1/2022	146,504
SLM STUDENT LOAN TRUST 2 5 A6A.....	VARIABLE RATE	10/25/2040	2,476,833
SLM STUDENT LOAN TRUST 2 9 A7A.....	VARIABLE RATE	1/25/2041	7,030,182
SLM STUDENT LOAN TRUST 20 2 A6.....	VARIABLE RATE	1/25/2041	8,341,522
SLM STUDENT LOAN TRUST 20 8 A6.....	VARIABLE RATE	1/25/2041	29,999,104
SM ENERGY CO.....	5.625	6/1/2025	949,170
SM ENERGY CO.....	6.750	9/15/2026	490,000
SMB PRIVATE EDUCATI A A2A 144A.....	2.880	9/15/2034	2,456,499
SMURFIT KAPPA TREASURY FUNDING.....	7.500	11/20/2025	184,313
SNAP-ON INC.....	4.100	3/1/2048	356,323
SONIC AUTOMOTIVE INC.....	6.125	3/15/2027	156,375
SONOCO PRODUCTS CO.....	5.750	11/1/2040	370,856
SOTHEBY'S 144A.....	7.375	10/15/2027	329,063
SOUTH CAROLINA ST PUBLIC SVC A.....	6.454	1/1/2050	440,916
SOUTHERN CALIFORNIA EDISON CO.....	2.900	3/1/2021	504,345
SOUTHERN CALIFORNIA EDISON CO.....	3.875	6/1/2021	255,428
SOUTHERN CALIFORNIA EDISON CO.....	2.400	2/1/2022	351,902
SOUTHERN CALIFORNIA EDISON CO.....	3.400	6/1/2023	278,814
SOUTHERN CALIFORNIA EDISON CO.....	3.700	8/1/2025	169,224
SOUTHERN CALIFORNIA EDISON CO.....	3.650	3/1/2028	533,716
SOUTHERN CALIFORNIA EDISON CO.....	4.200	3/1/2029	380,065
SOUTHERN CALIFORNIA EDISON CO.....	6.650	4/1/2029	10,800,196
SOUTHERN CALIFORNIA EDISON CO.....	2.850	8/1/2029	501,583
SOUTHERN CALIFORNIA EDISON CO.....	6.000	1/15/2034	343,893
SOUTHERN CALIFORNIA EDISON CO.....	5.750	4/1/2035	241,340
SOUTHERN CALIFORNIA EDISON CO.....	5.350	7/15/2035	289,119
SOUTHERN CALIFORNIA EDISON CO.....	5.550	1/15/2037	314,979
SOUTHERN CALIFORNIA EDISON CO.....	5.950	2/1/2038	752,360
SOUTHERN CALIFORNIA EDISON CO.....	6.050	3/15/2039	324,492
SOUTHERN CALIFORNIA EDISON CO.....	5.500	3/15/2040	613,572
SOUTHERN CALIFORNIA EDISON CO.....	4.500	9/1/2040	274,502
SOUTHERN CALIFORNIA EDISON CO.....	4.050	3/15/2042	310,347

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
SOUTHERN CALIFORNIA EDISON CO.....	3.900	3/15/2043	459,024
SOUTHERN CALIFORNIA EDISON CO.....	4.650	10/1/2043	508,349
SOUTHERN CALIFORNIA EDISON CO.....	3.600	2/1/2045	367,693
SOUTHERN CALIFORNIA EDISON CO.....	4.000	4/1/2047	736,283
SOUTHERN CALIFORNIA EDISON CO.....	4.125	3/1/2048	786,560
SOUTHERN CALIFORNIA EDISON CO.....	4.875	3/1/2049	922,683
SOUTHERN CALIFORNIA GAS CO.....	3.150	9/15/2024	522,263
SOUTHERN CALIFORNIA GAS CO.....	3.200	6/15/2025	414,211
SOUTHERN CALIFORNIA GAS CO.....	2.600	6/15/2026	501,892
SOUTHERN CALIFORNIA GAS CO.....	5.125	11/15/2040	122,440
SOUTHERN CALIFORNIA GAS CO.....	3.750	9/15/2042	210,037
SOUTHERN CALIFORNIA GAS CO.....	4.125	6/1/2048	277,929
SOUTHERN CALIFORNIA GAS CO.....	4.300	1/15/2049	570,718
SOUTHERN CALIFORNIA GAS CO.....	3.950	2/15/2050	272,696
SOUTHERN CO GAS CAPITAL CORP.....	3.500	9/15/2021	153,398
SOUTHERN CO GAS CAPITAL CORP.....	2.450	10/1/2023	503,715
SOUTHERN CO GAS CAPITAL CORP.....	3.250	6/15/2026	412,645
SOUTHERN CO GAS CAPITAL CORP.....	5.875	3/15/2041	507,064
SOUTHERN CO GAS CAPITAL CORP.....	4.400	6/1/2043	436,865
SOUTHERN CO GAS CAPITAL CORP.....	3.950	10/1/2046	516,405
SOUTHERN CO/THE.....	2.350	7/1/2021	789,134
SOUTHERN CO/THE.....	2.950	7/1/2023	692,286
SOUTHERN CO/THE.....	3.250	7/1/2026	519,108
SOUTHERN CO/THE.....	4.250	7/1/2036	415,159
SOUTHERN CO/THE.....	4.400	7/1/2046	1,332,133
SOUTHERN COPPER CORP.....	3.500	11/8/2022	103,319
SOUTHERN COPPER CORP.....	3.875	4/23/2025	2,837,223
SOUTHERN COPPER CORP.....	7.500	7/27/2035	696,634
SOUTHERN COPPER CORP.....	6.750	4/16/2040	1,170,377
SOUTHERN COPPER CORP.....	5.250	11/8/2042	805,345
SOUTHERN COPPER CORP.....	5.875	4/23/2045	5,287,887
SOUTHERN GAS CORRIDOR CJS 144A.....	6.875	3/24/2026	3,050,602
SOUTHERN GAS CORRIDOR CJS REGS.....	6.875	3/24/2026	1,646,094
SOUTHERN NATURAL GAS CO LLC /.....	4.400	6/15/2021	615,851
SOUTHERN POWER CO.....	2.500	12/15/2021	504,411
SOUTHERN POWER CO.....	5.150	9/15/2041	283,417
SOUTHERN POWER CO.....	4.950	12/15/2046	555,781
SOUTHWEST AIRLINES CO.....	2.750	11/16/2022	506,803
SOUTHWEST AIRLINES CO.....	3.000	11/15/2026	2,357,903
SOUTHWEST AIRLINES CO.....	3.450	11/16/2027	528,120
SOUTHWEST GAS CORP.....	3.700	4/1/2028	427,392
SOUTHWEST GAS CORP.....	3.800	9/29/2046	142,999
SOUTHWEST GAS CORP.....	4.150	6/1/2049	327,962

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
SOUTHWESTERN ELECTRIC POWER CO.....	2.750	10/1/2026	249,352
SOUTHWESTERN ELECTRIC POWER CO.....	4.100	9/15/2028	546,494
SOUTHWESTERN ELECTRIC POWER CO.....	6.200	3/15/2040	264,341
SOUTHWESTERN ELECTRIC POWER CO.....	3.900	4/1/2045	259,316
SOUTHWESTERN ELECTRIC POWER CO.....	3.850	2/1/2048	155,089
SOUTHWESTERN ENERGY CO.....	VARIABLE RATE	1/23/2025	917,200
SOUTHWESTERN ENERGY CO.....	7.500	4/1/2026	462,500
SOUTHWESTERN PUBLIC SERVICE CO.....	4.500	8/15/2041	517,541
SOUTHWESTERN PUBLIC SERVICE CO.....	3.700	8/15/2047	263,574
SOUTHWESTERN PUBLIC SERVICE CO.....	4.400	11/15/2048	351,349
SOUTHWESTERN PUBLIC SERVICE CO.....	3.750	6/15/2049	266,189
SPAIN GOVERNMENT BOND.....	0.750	7/30/2021	18,747,376
SPAIN GOVERNMENT BOND 144A.....	3.800	4/30/2024	8,274,263
SPAIN GOVERNMENT BOND 144A.....	1.600	4/30/2025	2,434,791
SPAIN GOVERNMENT BOND 144A.....	1.450	10/31/2027	4,528,994
SPAIN GOVERNMENT BOND 144A.....	4.700	7/30/2041	1,898,835
SPAIN GOVERNMENT BOND 144A.....	5.150	10/31/2044	1,658,629
SPAIN GOVERNMENT INFLATIO 144A.....	1.800	11/30/2024	9,434,608
SPCM SA 144A.....	4.875	9/15/2025	260,000
SPECTRA ENERGY PARTNERS LP.....	4.750	3/15/2024	544,384
SPECTRA ENERGY PARTNERS LP.....	3.500	3/15/2025	523,635
SPECTRA ENERGY PARTNERS LP.....	3.375	10/15/2026	62,090
SPECTRA ENERGY PARTNERS LP.....	5.950	9/25/2043	251,470
SPECTRA ENERGY PARTNERS LP.....	4.500	3/15/2045	499,081
SPECTRUM BRANDS INC.....	6.125	12/15/2024	1,032,500
SPECTRUM BRANDS INC.....	5.750	7/15/2025	521,885
SPECTRUM BRANDS INC 144A.....	5.000	10/1/2029	191,013
SPECTRUM HEALTH SYSTEM OBLIGAT.....	3.487	7/15/2049	171,258
SPEEDWAY MOTORSPORTS LLC 144A.....	4.875	11/1/2027	3,036,181
SPIRIT AEROSYSTEMS INC.....	3.950	6/15/2023	324,174
SPIRIT AEROSYSTEMS INC.....	3.850	6/15/2026	189,769
SPIRIT AEROSYSTEMS INC.....	4.600	6/15/2028	528,643
SPIRIT REALTY LP.....	3.200	1/15/2027	300,689
SPIRIT REALTY LP.....	4.000	7/15/2029	447,039
SPRINGLEAF FINANCE CORP.....	8.250	12/15/2020	524,625
SPRINT CAPITAL CORP.....	6.875	11/15/2028	7,316,225
SPRINT CAPITAL CORP.....	8.750	3/15/2032	3,113,269
SPRINT COMMUNICATIONS INC.....	11.500	11/15/2021	571,250
SPRINT COMMUNICATIONS INC.....	6.000	11/15/2022	1,573,125
SPRINT CORP.....	7.250	9/15/2021	1,480,500
SPRINT CORP.....	7.875	9/15/2023	23,975,361
SPRINT CORP.....	7.125	6/15/2024	1,618,125
SPRINT CORP.....	7.625	2/15/2025	1,097,350



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
SPRINT CORP.....	7.625	3/1/2026	1,102,800
SPX FLOW INC 144A.....	5.875	8/15/2026	264,375
SRI LANKA GOVERNMENT INTE 144A.....	6.250	10/4/2020	1,291,575
SRI LANKA GOVERNMENT INTE 144A.....	5.750	1/18/2022	602,099
SRI LANKA GOVERNMENT INTE 144A.....	5.750	4/18/2023	1,155,352
SRI LANKA GOVERNMENT INTE 144A.....	6.850	3/14/2024	1,842,641
SRI LANKA GOVERNMENT INTE 144A.....	6.125	6/3/2025	764,330
SRI LANKA GOVERNMENT INTE 144A.....	6.850	11/3/2025	2,973,762
SRI LANKA GOVERNMENT INTE 144A.....	6.825	7/18/2026	740,575
SRI LANKA GOVERNMENT INTE 144A.....	6.200	5/11/2027	309,341
SRI LANKA GOVERNMENT INTE 144A.....	6.750	4/18/2028	1,177,651
SRI LANKA GOVERNMENT INTE 144A.....	7.850	3/14/2029	3,684,772
SRI LANKA GOVERNMENT INTE 144A.....	7.550	3/28/2030	861,083
SRI LANKA GOVERNMENT INTE REGS.....	6.250	7/27/2021	3,072,880
SRI LANKA GOVERNMENT INTE REGS.....	5.875	7/25/2022	674,339
SRI LANKA GOVERNMENT INTE REGS.....	5.750	4/18/2023	1,481,226
SRI LANKA GOVERNMENT INTE REGS.....	6.125	6/3/2025	1,196,089
SRI LANKA GOVERNMENT INTE REGS.....	6.850	11/3/2025	1,999,840
SRI LANKA GOVERNMENT INTE REGS.....	6.825	7/18/2026	1,742,820
SRI LANKA GOVERNMENT INTE REGS.....	6.200	5/11/2027	1,874,797
SRI LANKA GOVERNMENT INTE REGS.....	6.750	4/18/2028	478,719
SS&C TECHNOLOGIES INC 144A.....	5.500	9/30/2027	15,569,488
SSL ROBOTICS LLC 144A.....	9.750	12/31/2023	611,175
ST MARYS CEMENT INC CANAD 144A.....	5.750	1/28/2027	1,055,150
STANDARD INDUSTRIES INC/N 144A.....	5.375	11/15/2024	1,027,500
STANDARD INDUSTRIES INC/N 144A.....	6.000	10/15/2025	788,438
STANDARD INDUSTRIES INC/N 144A.....	5.000	2/15/2027	260,625
STANDARD INDUSTRIES INC/N 144A.....	4.750	1/15/2028	768,750
STANFORD HEALTH CARE.....	3.795	11/15/2048	512,095
STANLEY BLACK & DECKER INC.....	3.400	12/1/2021	460,533
STANLEY BLACK & DECKER INC.....	2.900	11/1/2022	204,945
STANLEY BLACK & DECKER INC.....	3.400	3/1/2026	422,000
STANLEY BLACK & DECKER INC.....	4.250	11/15/2028	563,597
STANLEY BLACK & DECKER INC.....	5.200	9/1/2040	217,489
STANLEY BLACK & DECKER INC.....	4.850	11/15/2048	1,112,775
STAPLES INC 144A.....	7.500	4/15/2026	3,252,563
STAPLES INC 144A.....	10.750	4/15/2027	609,000
STARBUCKS CORP.....	2.100	2/4/2021	801,633
STARBUCKS CORP.....	2.700	6/15/2022	407,971
STARBUCKS CORP.....	3.100	3/1/2023	825,833
STARBUCKS CORP.....	3.850	10/1/2023	530,708
STARBUCKS CORP.....	3.800	8/15/2025	539,769
STARBUCKS CORP.....	3.500	3/1/2028	536,443

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
STARBUCKS CORP.....	4.000	11/15/2028	554,631
STARBUCKS CORP.....	4.300	6/15/2045	221,719
STARBUCKS CORP.....	3.750	12/1/2047	231,625
STARBUCKS CORP.....	4.500	11/15/2048	867,547
STARBUCKS CORP.....	4.450	8/15/2049	463,523
STARS GROUP HOLDINGS BV / 144A.....	7.000	7/15/2026	757,750
STARWOOD PROPERTY TRUST INC.....	3.625	2/1/2021	9,499,000
STARWOOD PROPERTY TRUST INC.....	5.000	12/15/2021	1,037,500
STARWOOD PROPERTY TRUST INC.....	4.750	3/15/2025	263,750
STATE GRID OVERSEAS INVES REGS.....	4.850	5/7/2044	2,347,026
STATE OIL CO OF THE AZERB REGS.....	4.750	3/13/2023	1,809,822
STATE OIL CO OF THE AZERB REGS.....	6.950	3/18/2030	2,110,144
STATE SAVINGS BANK OF UKR REGS.....	STEPPED RATE	3/10/2023	73,585
STATE SAVINGS BANK OF UKR REGS.....	STEPPED RATE	3/20/2025	1,768,469
STATE STREET CORP.....	4.375	3/7/2021	823,797
STATE STREET CORP.....	1.950	5/19/2021	310,715
STATE STREET CORP.....	3.100	5/15/2023	516,029
STATE STREET CORP.....	VARIABLE RATE	5/15/2023	711,041
STATE STREET CORP.....	3.300	12/16/2024	458,727
STATE STREET CORP.....	3.550	8/18/2025	1,647,576
STATE STREET CORP.....	VARIABLE RATE	11/1/2025	100,215
STATE STREET CORP.....	2.650	5/19/2026	488,309
STATE STREET CORP.....	VARIABLE RATE	12/3/2029	840,793
STATE STREET CORP.....	VARIABLE RATE	11/1/2034	100,307
STATION CASINOS LLC 144A.....	5.000	10/1/2025	508,750
STEEL DYNAMICS INC.....	5.250	4/15/2023	4,435,818
STEEL DYNAMICS INC.....	5.500	10/1/2024	8,087,265
STEEL DYNAMICS INC.....	3.450	4/15/2030	60,830
STEELCASE INC.....	5.125	1/18/2029	339,130
STENA AB 144A.....	7.000	2/1/2024	258,750
STERICYCLE INC 144A.....	5.375	7/15/2024	367,500
STEVENS HOLDING CO INC 144A.....	6.125	10/1/2026	3,217,413
STIFEL FINANCIAL CORP.....	4.250	7/18/2024	211,086
STORE CAPITAL CORP.....	4.625	3/15/2029	443,016
STRYKER CORP.....	2.625	3/15/2021	630,440
STRYKER CORP.....	3.375	5/15/2024	419,894
STRYKER CORP.....	3.375	11/1/2025	238,174
STRYKER CORP.....	3.500	3/15/2026	916,297
STRYKER CORP.....	3.650	3/7/2028	753,440
STRYKER CORP.....	4.100	4/1/2043	709,190
STRYKER CORP.....	4.375	5/15/2044	227,922
STRYKER CORP.....	4.625	3/15/2046	385,274
SUBURBAN PROPANE PARTNERS LP/S.....	5.500	6/1/2024	770,625

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
SUBURBAN PROPANE PARTNERS LP/S.....	5.750	3/1/2025	256,875
SUBURBAN PROPANE PARTNERS LP/S.....	5.875	3/1/2027	208,000
SUGARHOUSE HSP GAMING PRO 144A.....	5.875	5/15/2025	150,000
SUMITOMO MITSUI BANKING CORP.....	3.200	7/18/2022	770,548
SUMITOMO MITSUI BANKING CORP.....	3.000	1/18/2023	510,753
SUMITOMO MITSUI BANKING CORP.....	3.400	7/11/2024	418,791
SUMITOMO MITSUI BANKING CORP.....	3.650	7/23/2025	533,316
SUMITOMO MITSUI FINANCIAL GROU.....	2.934	3/9/2021	1,011,540
SUMITOMO MITSUI FINANCIAL GROU.....	2.058	7/14/2021	1,001,738
SUMITOMO MITSUI FINANCIAL GROU.....	2.442	10/19/2021	1,714,486
SUMITOMO MITSUI FINANCIAL GROU.....	2.846	1/11/2022	497,949
SUMITOMO MITSUI FINANCIAL GROU.....	2.784	7/12/2022	1,017,433
SUMITOMO MITSUI FINANCIAL GROU.....	2.778	10/18/2022	509,668
SUMITOMO MITSUI FINANCIAL GROU.....	3.102	1/17/2023	1,026,166
SUMITOMO MITSUI FINANCIAL GROU.....	3.748	7/19/2023	524,769
SUMITOMO MITSUI FINANCIAL GROU.....	3.936	10/16/2023	794,662
SUMITOMO MITSUI FINANCIAL GROU.....	2.696	7/16/2024	1,014,297
SUMITOMO MITSUI FINANCIAL GROU.....	3.784	3/9/2026	1,066,849
SUMITOMO MITSUI FINANCIAL GROU.....	2.632	7/14/2026	1,001,657
SUMITOMO MITSUI FINANCIAL GROU.....	3.010	10/19/2026	1,536,219
SUMITOMO MITSUI FINANCIAL GROU.....	3.446	1/11/2027	523,435
SUMITOMO MITSUI FINANCIAL GROU.....	3.364	7/12/2027	1,357,830
SUMITOMO MITSUI FINANCIAL GROU.....	3.352	10/18/2027	521,281
SUMITOMO MITSUI FINANCIAL GROU.....	3.544	1/17/2028	529,329
SUMITOMO MITSUI FINANCIAL GROU.....	3.944	7/19/2028	545,399
SUMITOMO MITSUI FINANCIAL GROU.....	4.306	10/16/2028	1,117,591
SUMITOMO MITSUI FINANCIAL GROU.....	3.040	7/16/2029	1,491,670
SUMITOMO MITSUI FINANCIAL GROU.....	2.724	9/27/2029	248,879
SUMMIT MATERIALS LLC / SU 144A.....	5.125	6/1/2025	2,835,900
SUMMIT MATERIALS LLC / SU 144A.....	6.500	3/15/2027	172,000
SUMMIT MATERIALS LLC / SUMMIT.....	6.125	7/15/2023	508,125
SUMMIT MIDSTREAM HOLDINGS LLC.....	5.750	4/15/2025	381,875
SUNAC CHINA HOLDINGS LTD REGS.....	7.875	2/15/2022	984,428
SUNCOKE ENERGY PARTNERS L 144A.....	7.500	6/15/2025	480,835
SUNCOR ENERGY INC.....	3.600	12/1/2024	780,286
SUNCOR ENERGY INC.....	7.150	2/1/2032	489,697
SUNCOR ENERGY INC.....	5.350	7/15/2033	74,173
SUNCOR ENERGY INC.....	5.950	12/1/2034	678,306
SUNCOR ENERGY INC.....	5.950	5/15/2035	402,885
SUNCOR ENERGY INC.....	6.800	5/15/2038	955,620
SUNCOR ENERGY INC.....	6.500	6/15/2038	813,372
SUNCOR ENERGY INC.....	6.850	6/1/2039	1,170,348
SUNCOR ENERGY INC.....	4.000	11/15/2047	567,704

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
SUNOCO LOGISTICS PARTNERS OPER.....	4.400	4/1/2021	409,647
SUNOCO LOGISTICS PARTNERS OPER.....	4.650	2/15/2022	261,102
SUNOCO LOGISTICS PARTNERS OPER.....	3.450	1/15/2023	407,116
SUNOCO LOGISTICS PARTNERS OPER.....	4.250	4/1/2024	524,900
SUNOCO LOGISTICS PARTNERS OPER.....	5.950	12/1/2025	572,042
SUNOCO LOGISTICS PARTNERS OPER.....	3.900	7/15/2026	82,869
SUNOCO LOGISTICS PARTNERS OPER.....	4.000	10/1/2027	409,952
SUNOCO LOGISTICS PARTNERS OPER.....	6.100	2/15/2042	165,656
SUNOCO LOGISTICS PARTNERS OPER.....	4.950	1/15/2043	148,261
SUNOCO LOGISTICS PARTNERS OPER.....	5.300	4/1/2044	582,123
SUNOCO LOGISTICS PARTNERS OPER.....	5.350	5/15/2045	562,104
SUNOCO LOGISTICS PARTNERS OPER.....	5.400	10/1/2047	1,031,551
SUNOCO LP / SUNOCO FINANCE COR.....	4.875	1/15/2023	255,630
SUNOCO LP / SUNOCO FINANCE COR.....	5.500	2/15/2026	1,037,500
SUNOCO LP / SUNOCO FINANCE COR.....	6.000	4/15/2027	373,625
SUNOCO LP / SUNOCO FINANCE COR.....	5.875	3/15/2028	265,453
SUPERIOR PLUS LP / SUPERI 144A.....	7.000	7/15/2026	268,438
SURINAME GOVERNMENT INTER 144A.....	9.250	10/26/2026	1,118,625
SUTTER HEALTH.....	4.091	8/15/2048	274,452
SUZANO AUSTRIA GMBH.....	6.000	1/15/2029	1,130,361
SVB FINANCIAL GROUP.....	3.500	1/29/2025	261,960
SVENSK EXPORTKREDIT AB.....	1.750	3/10/2021	1,000,060
SVENSK EXPORTKREDIT AB.....	2.375	3/9/2022	506,704
SVENSK EXPORTKREDIT AB.....	2.000	8/30/2022	1,006,991
SVENSK EXPORTKREDIT AB.....	2.875	3/14/2023	1,035,955
SVENSK EXPORTKREDIT AB.....	ZERO RATE	5/11/2037	65,052
SVENSKA HANDELSBANKEN AB.....	2.400	10/1/2020	300,978
SVENSKA HANDELSBANKEN AB.....	3.350	5/24/2021	565,937
SVENSKA HANDELSBANKEN AB.....	1.875	9/7/2021	1,000,046
SVENSKA HANDELSBANKEN AB.....	3.900	11/20/2023	963,420
SWEDEN INFLATION LINKED B 144A.....	0.250	6/1/2022	3,657,782
SYNCHRONY BANK.....	3.000	6/15/2022	463,803
SYNCHRONY FINANCIAL.....	3.750	8/15/2021	665,534
SYNCHRONY FINANCIAL.....	2.850	7/25/2022	45,599
SYNCHRONY FINANCIAL.....	4.375	3/19/2024	245,345
SYNCHRONY FINANCIAL.....	4.250	8/15/2024	1,548,851
SYNCHRONY FINANCIAL.....	4.500	7/23/2025	405,309
SYNCHRONY FINANCIAL.....	3.700	8/4/2026	724,770
SYNCHRONY FINANCIAL.....	3.950	12/1/2027	526,693
SYNCHRONY FINANCIAL.....	5.150	3/19/2029	454,750
SYNGENTA FINANCE NV.....	3.125	3/28/2022	403,594
SYNGENTA FINANCE NV REGS.....	5.182	4/24/2028	1,336,522
SYNGENTA FINANCE NV REGS.....	5.676	4/24/2048	719,394

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
SYNOVUS FINANCIAL CORP.....	3.125	11/1/2022	304,366
SYNOVUS FINANCIAL CORP.....	VARIABLE RATE	2/7/2029	159,000
SYSCO CORP.....	2.500	7/15/2021	126,044
SYSCO CORP.....	2.600	6/12/2022	253,310
SYSCO CORP.....	3.550	3/15/2025	532,669
SYSCO CORP.....	3.750	10/1/2025	693,141
SYSCO CORP.....	3.250	7/15/2027	523,412
SYSCO CORP.....	5.375	9/21/2035	124,219
SYSCO CORP.....	4.850	10/1/2045	456,729
SYSCO CORP.....	4.500	4/1/2046	339,103
SYSCO CORP.....	4.450	3/15/2048	578,016
TAKEDA PHARMACEUTICAL CO LTD.....	4.000	11/26/2021	517,355
TAKEDA PHARMACEUTICAL CO LTD.....	4.400	11/26/2023	1,611,785
TAKEDA PHARMACEUTICAL CO LTD.....	5.000	11/26/2028	1,747,727
TALEN ENERGY SUPPLY LLC.....	6.500	6/1/2025	426,715
TALEN ENERGY SUPPLY LLC 144A.....	10.500	1/15/2026	380,500
TALEN ENERGY SUPPLY LLC 144A.....	7.250	5/15/2027	462,968
TALEN ENERGY SUPPLY LLC 144A.....	6.625	1/15/2028	270,300
TALLGRASS ENERGY PARTNERS 144A.....	5.500	9/15/2024	753,750
TALLGRASS ENERGY PARTNERS 144A.....	5.500	1/15/2028	490,000
TAMPA ELECTRIC CO.....	4.100	6/15/2042	109,245
TAMPA ELECTRIC CO.....	4.350	5/15/2044	342,484
TAMPA ELECTRIC CO.....	4.300	6/15/2048	208,151
TAMPA ELECTRIC CO.....	4.450	6/15/2049	296,016
TAMPA ELECTRIC CO.....	3.625	6/15/2050	316,819
TANGER PROPERTIES LP.....	3.125	9/1/2026	497,119
TANGER PROPERTIES LP.....	3.875	7/15/2027	307,112
TAPESTRY INC.....	3.000	7/15/2022	750,774
TAPESTRY INC.....	4.250	4/1/2025	528,044
TAPESTRY INC.....	4.125	7/15/2027	5,420,935
TARGA RESOURCES PARTNERS 144A.....	6.500	7/15/2027	10,960,950
TARGA RESOURCES PARTNERS 144A.....	6.875	1/15/2029	555,000
TARGA RESOURCES PARTNERS 144A.....	5.500	3/1/2030	667,875
TARGA RESOURCES PARTNERS LP /.....	4.250	11/15/2023	757,500
TARGA RESOURCES PARTNERS LP /.....	5.125	2/1/2025	415,000
TARGA RESOURCES PARTNERS LP /.....	5.875	4/15/2026	1,062,500
TARGA RESOURCES PARTNERS LP /.....	5.375	2/1/2027	259,375
TARGA RESOURCES PARTNERS LP /.....	5.000	1/15/2028	510,000
TARGET CORP.....	2.900	1/15/2022	921,206
TARGET CORP.....	3.500	7/1/2024	535,958
TARGET CORP.....	2.500	4/15/2026	2,200,652
TARGET CORP.....	3.375	4/15/2029	760,868
TARGET CORP.....	7.000	1/15/2038	777,192

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
TARGET CORP.....	4.000	7/1/2042	918,894
TARGET CORP.....	3.625	4/15/2046	1,016,956
TARGET CORP.....	3.900	11/15/2047	5,412,132
TASEKO MINES LTD 144A.....	8.750	6/15/2022	124,500
TAYLOR MORRISON COMMUNITI 144A.....	5.875	4/15/2023	323,250
TAYLOR MORRISON COMMUNITI 144A.....	5.625	3/1/2024	269,375
TAYLOR MORRISON COMMUNITI 144A.....	5.875	6/15/2027	412,500
TAYLOR MORRISON COMMUNITI 144A.....	5.750	1/15/2028	299,750
TC PIPELINES LP.....	4.650	6/15/2021	257,121
TC PIPELINES LP.....	4.375	3/13/2025	532,832
TC PIPELINES LP.....	3.900	5/25/2027	109,484
TC ZIRAAT BANKASI AS 144A.....	5.125	9/29/2023	1,207,614
TC ZIRAAT BANKASI AS REGS.....	4.750	4/29/2021	522,288
TCW EMERGING MKT INCOME FUND.....	N/A	N/A	998,688,254
TD AMERITRADE HOLDING CORP.....	2.950	4/1/2022	511,147
TD AMERITRADE HOLDING CORP.....	3.750	4/1/2024	531,027
TD AMERITRADE HOLDING CORP.....	3.300	4/1/2027	733,776
TD AMERITRADE HOLDING CORP.....	2.750	10/1/2029	252,392
TECH DATA CORP.....	4.950	2/15/2027	515,966
TECHNIPFMC PLC.....	3.450	10/1/2022	307,146
TECK RESOURCES LTD.....	6.125	10/1/2035	293,619
TECK RESOURCES LTD.....	6.250	7/15/2041	861,002
TECK RESOURCES LTD.....	5.200	3/1/2042	258,780
TECK RESOURCES LTD.....	5.400	2/1/2043	528,307
TEEKAY CORP 144A.....	9.250	11/15/2022	157,875
TEGNA INC.....	6.375	10/15/2023	772,500
TEGNA INC 144A.....	4.875	9/15/2021	200,500
TEGNA INC 144A.....	5.500	9/15/2024	258,750
TEGNA INC 144A.....	5.000	9/15/2029	829,263
TEINE ENERGY LTD 144A.....	6.875	9/30/2022	200,000
TELECOM ITALIA CAPITAL SA.....	6.375	11/15/2033	555,000
TELECOM ITALIA CAPITAL SA.....	6.000	9/30/2034	804,375
TELECOM ITALIA CAPITAL SA.....	7.200	7/18/2036	888,600
TELECOM ITALIA CAPITAL SA.....	7.721	6/4/2038	5,915,070
TELECOM ITALIA SPA/MILANO 144A.....	5.303	5/30/2024	6,081,275
TELEFLEX INC.....	4.625	11/15/2027	529,905
TELEFONAKTIEBOLAGET LM ERICSSO.....	4.125	5/15/2022	519,690
TELEFONICA EMISIONES SA.....	5.462	2/16/2021	778,568
TELEFONICA EMISIONES SA.....	4.570	4/27/2023	538,010
TELEFONICA EMISIONES SA.....	4.103	3/8/2027	3,643,354
TELEFONICA EMISIONES SA.....	7.045	6/20/2036	15,896,718
TELEFONICA EMISIONES SA.....	4.665	3/6/2038	463,193
TELEFONICA EMISIONES SA.....	5.213	3/8/2047	2,082,747

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
TELEFONICA EMISIONES SA.....	4.895	3/6/2048	1,143,082
TELEFONICA EMISIONES SA.....	5.520	3/1/2049	750,032
TELEFONICA EUROPE BV.....	8.250	9/15/2030	1,228,082
TELENET FINANCE LUXEMBOUR 144A.....	5.500	3/1/2028	14,304,500
TELESAT CANADA / TELESAT 144A.....	4.875	6/1/2027	127,188
TELESAT CANADA / TELESAT 144A.....	6.500	10/15/2027	354,450
TELUS CORP.....	3.700	9/15/2027	1,060,208
TELUS CORP.....	4.600	11/16/2048	589,292
TELUS CORP.....	4.300	6/15/2049	559,436
TEMPUR SEALY INTERNATIONAL INC.....	5.500	6/15/2026	526,875
TENET HEALTHCARE CORP.....	8.125	4/1/2022	2,157,188
TENET HEALTHCARE CORP.....	6.750	6/15/2023	1,373,388
TENET HEALTHCARE CORP.....	4.625	7/15/2024	1,023,750
TENET HEALTHCARE CORP.....	5.125	5/1/2025	1,030,000
TENET HEALTHCARE CORP.....	7.000	8/1/2025	264,063
TENET HEALTHCARE CORP.....	6.875	11/15/2031	255,000
TENET HEALTHCARE CORP 144A.....	4.625	9/1/2024	354,484
TENET HEALTHCARE CORP 144A.....	4.875	1/1/2026	1,356,383
TENET HEALTHCARE CORP 144A.....	6.250	2/1/2027	1,130,063
TENET HEALTHCARE CORP 144A.....	5.125	11/1/2027	1,114,344
TENNANT CO.....	5.625	5/1/2025	156,750
TENNECO INC.....	5.000	7/15/2026	460,000
TENNESSEE GAS PIPELINE CO LLC.....	7.625	4/1/2037	275,299
TENNESSEE VALLEY AUTH BD.....	7.125	5/1/2030	40,482
TEREX CORP 144A.....	5.625	2/1/2025	413,000
TERRAFORM POWER OPERATING 144A.....	4.250	1/31/2023	514,735
TERRAFORM POWER OPERATING 144A.....	5.000	1/31/2028	528,655
TERRAFORM POWER OPERATING 144A.....	4.750	1/15/2030	432,438
TEVA PHARMACEUTICAL FINAN 144A.....	7.125	1/31/2025	3,913,632
TEVA PHARMACEUTICAL FINANCE NE.....	2.800	7/21/2023	15,966,913
TEVA PHARMACEUTICAL FINANCE NE.....	3.150	10/1/2026	1,665,000
TEXAS EASTERN TRANSMISSION LP.....	7.000	7/15/2032	330,169
TEXAS INSTRUMENTS INC.....	2.750	3/12/2021	50,500
TEXAS INSTRUMENTS INC.....	1.850	5/15/2022	500,591
TEXAS INSTRUMENTS INC.....	2.250	5/1/2023	506,832
TEXAS INSTRUMENTS INC.....	2.625	5/15/2024	107,659
TEXAS INSTRUMENTS INC.....	2.900	11/3/2027	1,801,989
TEXAS INSTRUMENTS INC.....	2.250	9/4/2029	108,505
TEXAS INSTRUMENTS INC.....	3.875	3/15/2039	1,136,102
TEXAS INSTRUMENTS INC.....	4.150	5/15/2048	1,433,387
TEXAS ST.....	5.517	4/1/2039	993,353
TEXAS ST.....	4.681	4/1/2040	120,785
TEXAS ST TRANSPRTN COMMISSIONS.....	5.178	4/1/2030	1,045,479

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
TEXTAINER MARINE CON 2A A 144A.....	3.520	6/20/2042	2,386,692
TEXTRON INC.....	4.300	3/1/2024	320,443
TEXTRON INC.....	4.000	3/15/2026	532,763
TEXTRON INC.....	3.650	3/15/2027	140,825
THERMO FISHER SCIENTIFIC INC.....	3.000	4/15/2023	169,449
THERMO FISHER SCIENTIFIC INC.....	3.650	12/15/2025	182,866
THERMO FISHER SCIENTIFIC INC.....	2.950	9/19/2026	782,201
THERMO FISHER SCIENTIFIC INC.....	3.200	8/15/2027	5,756,298
THERMO FISHER SCIENTIFIC INC.....	2.600	10/1/2029	980,910
THERMO FISHER SCIENTIFIC INC.....	5.300	2/1/2044	509,166
THERMO FISHER SCIENTIFIC INC.....	4.100	8/15/2047	567,113
THIRD PAKISTAN INTERNATIO 144A.....	5.625	12/5/2022	2,223,339
THIRD PAKISTAN INTERNATIO REGS.....	5.500	10/13/2021	1,531,785
THOMSON REUTERS CORP.....	4.300	11/23/2023	590,955
THOMSON REUTERS CORP.....	5.500	8/15/2035	192,000
THOMSON REUTERS CORP.....	5.850	4/15/2040	359,932
THOMSON REUTERS CORP.....	5.650	11/23/2043	474,537
TIME WARNER CABLE LLC.....	4.000	9/1/2021	1,023,016
TIME WARNER CABLE LLC.....	6.550	5/1/2037	13,204,246
TIME WARNER CABLE LLC.....	7.300	7/1/2038	1,325,863
TIME WARNER CABLE LLC.....	6.750	6/15/2039	1,009,501
TIME WARNER CABLE LLC.....	5.875	11/15/2040	581,783
TIME WARNER CABLE LLC.....	5.500	9/1/2041	898,650
TIME WARNER CABLE LLC.....	4.500	9/15/2042	1,330,916
TIME WARNER ENTERTAINMENT CO L.....	8.375	3/15/2023	885,684
TIME WARNER ENTERTAINMENT CO L.....	8.375	7/15/2033	14,510,315
TIMKEN CO/THE.....	3.875	9/1/2024	838,366
TJX COS INC/THE.....	2.750	6/15/2021	911,185
TJX COS INC/THE.....	2.500	5/15/2023	152,708
TJX COS INC/THE.....	2.250	9/15/2026	703,268
T-MOBILE USA INC.....	6.000	3/1/2023	1,272,500
T-MOBILE USA INC.....	6.000	4/15/2024	3,562,125
T-MOBILE USA INC.....	6.375	3/1/2025	4,024,820
T-MOBILE USA INC.....	5.125	4/15/2025	517,235
T-MOBILE USA INC.....	6.500	1/15/2026	2,224,836
T-MOBILE USA INC.....	4.500	2/1/2026	1,850,125
T-MOBILE USA INC.....	5.375	4/15/2027	266,250
T-MOBILE USA INC.....	4.750	2/1/2028	1,047,810
TMX FINANCE LLC / TITLEMA 144A.....	11.125	4/1/2023	226,250
TOLEDO EDISON CO/THE.....	6.150	5/15/2037	176,846
TOLEDO HOSPITAL/THE.....	5.325	11/15/2028	432,931
TOLEDO HOSPITAL/THE.....	6.015	11/15/2048	335,919
TOLL BROTHERS FINANCE CORP.....	4.375	4/15/2023	522,500



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
TOLL BROTHERS FINANCE CORP.....	4.875	11/15/2025	545,000
TOLL BROTHERS FINANCE CORP.....	4.875	3/15/2027	270,000
TOLL BROTHERS FINANCE CORP.....	4.350	2/15/2028	260,625
TOLL BROTHERS FINANCE CORP.....	3.800	11/1/2029	223,875
TOPBUILD CORP 144A.....	5.625	5/1/2026	9,310,950
TORONTO-DOMINION BANK/THE.....	2.500	12/14/2020	2,011,276
TORONTO-DOMINION BANK/THE.....	2.550	1/25/2021	1,007,263
TORONTO-DOMINION BANK/THE.....	2.125	4/7/2021	1,004,223
TORONTO-DOMINION BANK/THE.....	3.250	6/11/2021	510,527
TORONTO-DOMINION BANK/THE.....	1.800	7/13/2021	700,625
TORONTO-DOMINION BANK/THE.....	1.900	12/1/2022	185,176
TORONTO-DOMINION BANK/THE.....	3.500	7/19/2023	841,686
TORONTO-DOMINION BANK/THE.....	3.250	3/11/2024	941,939
TORONTO-DOMINION BANK/THE.....	2.650	6/12/2024	409,534
TORONTO-DOMINION BANK/THE.....	VARIABLE RATE	9/15/2031	1,048,879
TOSCO CORP.....	8.125	2/15/2030	18,971,030
TOTAL CAPITAL CANADA LTD.....	2.750	7/15/2023	513,033
TOTAL CAPITAL INTERNATIONAL SA.....	2.750	6/19/2021	405,924
TOTAL CAPITAL INTERNATIONAL SA.....	2.875	2/17/2022	1,021,706
TOTAL CAPITAL INTERNATIONAL SA.....	2.700	1/25/2023	511,078
TOTAL CAPITAL INTERNATIONAL SA.....	3.700	1/15/2024	531,262
TOTAL CAPITAL INTERNATIONAL SA.....	3.750	4/10/2024	1,071,434
TOTAL CAPITAL INTERNATIONAL SA.....	2.434	1/10/2025	506,632
TOTAL CAPITAL INTERNATIONAL SA.....	3.455	2/19/2029	975,266
TOTAL CAPITAL INTERNATIONAL SA.....	2.829	1/10/2030	601,407
TOTAL CAPITAL INTERNATIONAL SA.....	3.461	7/12/2049	845,494
TOTAL CAPITAL SA.....	4.450	6/24/2020	303,534
TOTAL CAPITAL SA.....	4.125	1/28/2021	409,860
TOTAL CAPITAL SA.....	3.883	10/11/2028	892,332
TOWNSQUARE MEDIA INC 144A.....	6.500	4/1/2023	152,250
TOYOTA MOTOR CORP.....	3.419	7/20/2023	262,028
TOYOTA MOTOR CORP.....	2.358	7/2/2024	253,569
TOYOTA MOTOR CORP.....	2.760	7/2/2029	190,382
TOYOTA MOTOR CREDIT CORP.....	4.250	1/11/2021	819,845
TOYOTA MOTOR CREDIT CORP.....	1.900	4/8/2021	801,171
TOYOTA MOTOR CREDIT CORP.....	2.950	4/13/2021	507,375
TOYOTA MOTOR CREDIT CORP.....	3.400	9/15/2021	703,278
TOYOTA MOTOR CREDIT CORP.....	1.800	10/7/2021	500,187
TOYOTA MOTOR CREDIT CORP.....	2.600	1/11/2022	812,718
TOYOTA MOTOR CREDIT CORP.....	3.300	1/12/2022	823,181
TOYOTA MOTOR CREDIT CORP.....	2.650	4/12/2022	407,286
TOYOTA MOTOR CREDIT CORP.....	2.150	9/8/2022	706,273
TOYOTA MOTOR CREDIT CORP.....	2.625	1/10/2023	764,556

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
TOYOTA MOTOR CREDIT CORP.....	2.700	1/11/2023	403,532
TOYOTA MOTOR CREDIT CORP.....	3.450	9/20/2023	840,973
TOYOTA MOTOR CREDIT CORP.....	2.250	10/18/2023	504,503
TOYOTA MOTOR CREDIT CORP.....	3.350	1/8/2024	420,179
TOYOTA MOTOR CREDIT CORP.....	2.900	4/17/2024	518,458
TOYOTA MOTOR CREDIT CORP.....	2.000	10/7/2024	997,632
TOYOTA MOTOR CREDIT CORP.....	3.400	4/14/2025	532,303
TOYOTA MOTOR CREDIT CORP.....	3.200	1/11/2027	529,239
TOYOTA MOTOR CREDIT CORP.....	3.050	1/11/2028	527,415
TOYOTA MOTOR CREDIT CORP.....	3.650	1/8/2029	439,198
TPC GROUP INC 144A.....	10.500	8/1/2024	579,313
TRADE & DEVELOPMENT BANK REGS.....	9.375	5/19/2020	1,425,059
TRANE TECHNOLOGIES GLOBAL HOLD.....	2.900	2/21/2021	604,997
TRANE TECHNOLOGIES GLOBAL HOLD.....	4.250	6/15/2023	426,717
TRANE TECHNOLOGIES GLOBAL HOLD.....	5.750	6/15/2043	511,440
TRANE TECHNOLOGIES GLOBAL HOLD.....	4.300	2/21/2048	326,529
TRANE TECHNOLOGIES LUXEMBOURG.....	3.550	11/1/2024	524,005
TRANE TECHNOLOGIES LUXEMBOURG.....	3.500	3/21/2026	314,134
TRANE TECHNOLOGIES LUXEMBOURG.....	3.800	3/21/2029	431,020
TRANE TECHNOLOGIES LUXEMBOURG.....	4.650	11/1/2044	102,090
TRANE TECHNOLOGIES LUXEMBOURG.....	4.500	3/21/2049	385,842
TRANSALTA CORP.....	4.500	11/15/2022	310,500
TRANSALTA CORP.....	6.500	3/15/2040	200,000
TRANSATLANTIC HOLDINGS INC.....	8.000	11/30/2039	595,401
TRANSCANADA PIPELINES LTD.....	2.500	8/1/2022	910,053
TRANSCANADA PIPELINES LTD.....	3.750	10/16/2023	2,107,980
TRANSCANADA PIPELINES LTD.....	4.875	1/15/2026	229,969
TRANSCANADA PIPELINES LTD.....	4.250	5/15/2028	888,874
TRANSCANADA PIPELINES LTD.....	4.625	3/1/2034	856,940
TRANSCANADA PIPELINES LTD.....	5.600	3/31/2034	135,485
TRANSCANADA PIPELINES LTD.....	5.850	3/15/2036	1,598,277
TRANSCANADA PIPELINES LTD.....	6.200	10/15/2037	730,870
TRANSCANADA PIPELINES LTD.....	4.750	5/15/2038	572,028
TRANSCANADA PIPELINES LTD.....	7.250	8/15/2038	497,935
TRANSCANADA PIPELINES LTD.....	7.625	1/15/2039	1,285,834
TRANSCANADA PIPELINES LTD.....	6.100	6/1/2040	794,726
TRANSCANADA PIPELINES LTD.....	5.000	10/16/2043	587,119
TRANSCANADA PIPELINES LTD.....	4.875	5/15/2048	593,559
TRANSCANADA PIPELINES LTD.....	5.100	3/15/2049	611,777
TRANSCANADA TRUST.....	VARIABLE RATE	5/20/2075	4,065,750
TRANSCANADA TRUST.....	VARIABLE RATE	8/15/2076	25,831,200
TRANSCANADA TRUST.....	VARIABLE RATE	3/15/2077	5,813,621
TRANSCANADA TRUST.....	VARIABLE RATE	9/15/2079	4,555,195

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
TRANSCONTINENTAL GAS PIPE LINE.....	7.850	2/1/2026	1,468,422
TRANSCONTINENTAL GAS PIPE LINE.....	4.000	3/15/2028	701,834
TRANSCONTINENTAL GAS PIPE LINE.....	4.450	8/1/2042	474,552
TRANSCONTINENTAL GAS PIPE LINE.....	4.600	3/15/2048	245,872
TRANSDIGM INC.....	6.500	7/15/2024	773,513
TRANSDIGM INC.....	6.375	6/15/2026	795,458
TRANSDIGM INC.....	7.500	3/15/2027	514,086
TRANSDIGM INC 144A.....	6.250	3/15/2026	16,612,650
TRANSDIGM INC 144A.....	5.500	11/15/2027	1,784,821
TRANSDIGM UK HOLDINGS PLC.....	6.875	5/15/2026	532,500
TRANSMONTAIGNE PARTNERS LP / T.....	6.125	2/15/2026	147,000
TRANSOCEAN GUARDIAN LTD 144A.....	5.875	1/15/2024	10,861,148
TRANSOCEAN PHOENIX 2 LTD 144A.....	7.750	10/15/2024	371,000
TRANSOCEAN PONTUS LTD 144A.....	6.125	8/1/2025	2,923,761
TRANSOCEAN POSEIDON LTD 144A.....	6.875	2/1/2027	291,500
TRANSOCEAN PROTEUS LTD 144A.....	6.250	12/1/2024	2,974,125
TRANSOCEAN SENTRY LTD 144A.....	5.375	5/15/2023	3,566,338
TRAVELERS COS INC/THE.....	3.900	11/1/2020	1,015,890
TRAVELERS COS INC/THE.....	6.750	6/20/2036	368,005
TRAVELERS COS INC/THE.....	6.250	6/15/2037	376,414
TRAVELERS COS INC/THE.....	5.350	11/1/2040	651,521
TRAVELERS COS INC/THE.....	4.600	8/1/2043	1,045,014
TRAVELERS COS INC/THE.....	4.300	8/25/2045	70,590
TRAVELERS COS INC/THE.....	3.750	5/15/2046	592,275
TRAVELERS COS INC/THE.....	4.000	5/30/2047	751,311
TRAVELERS COS INC/THE.....	4.050	3/7/2048	3,350,937
TRAVELERS COS INC/THE.....	4.100	3/4/2049	273,157
TRAVELERS PROPERTY CASUALTY CO.....	6.375	3/15/2033	409,251
TREEHOUSE FOODS INC 144A.....	6.000	2/15/2024	777,188
TRI POINTE GROUP INC.....	5.250	6/1/2027	209,000
TRI POINTE GROUP INC / TRI POI.....	5.875	6/15/2024	543,750
TRIMBLE INC.....	4.150	6/15/2023	242,093
TRIMBLE INC.....	4.900	6/15/2028	545,323
TRINIDAD & TOBAGO GOVERNMENT 144A.....	4.500	8/4/2026	1,037,166
TRINIDAD PETROLEUM HOLDING 144A.....	9.750	6/15/2026	525,030
TRINITY ACQUISITION PLC.....	3.500	9/15/2021	244,731
TRINITY ACQUISITION PLC.....	4.400	3/15/2026	542,073
TRINITY INDUSTRIES INC.....	4.550	10/1/2024	258,375
TRINSEO MATERIALS OPERATING 144A.....	5.375	9/1/2025	250,000
TRIUMPH GROUP INC 144A.....	6.250	9/15/2024	341,656
TRIVIUM PACKAGING FINANCE 144A.....	VARIABLE RATE	8/15/2026	658,594
TRONOX FINANCE PLC 144A.....	5.750	10/1/2025	764,040
TRUCK HERO INC 144A.....	8.500	4/21/2024	206,000

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
TRUIST BANK.....	2.850	4/1/2021	808,602
TRUIST BANK.....	2.625	1/15/2022	1,013,517
TRUIST BANK.....	2.800	5/17/2022	713,455
TRUIST BANK.....	2.450	8/1/2022	708,708
TRUIST BANK.....	VARIABLE RATE	8/2/2022	510,725
TRUIST BANK.....	3.000	2/2/2023	512,967
TRUIST BANK.....	2.750	5/1/2023	509,218
TRUIST BANK.....	3.200	4/1/2024	936,379
TRUIST BANK.....	VARIABLE RATE	8/2/2024	382,199
TRUIST BANK.....	2.150	12/6/2024	250,062
TRUIST BANK.....	3.625	9/16/2025	1,410,459
TRUIST BANK.....	4.050	11/3/2025	548,882
TRUIST BANK.....	3.300	5/15/2026	678,635
TRUIST BANK.....	VARIABLE RATE	9/17/2029	499,124
TRUIST FINANCIAL CORP.....	2.150	2/1/2021	1,002,866
TRUIST FINANCIAL CORP.....	2.900	3/3/2021	707,197
TRUIST FINANCIAL CORP.....	2.050	5/10/2021	701,246
TRUIST FINANCIAL CORP.....	2.700	1/27/2022	760,145
TRUIST FINANCIAL CORP.....	3.950	3/22/2022	518,918
TRUIST FINANCIAL CORP.....	2.750	4/1/2022	508,691
TRUIST FINANCIAL CORP.....	3.050	6/20/2022	717,711
TRUIST FINANCIAL CORP.....	2.200	3/16/2023	804,917
TRUIST FINANCIAL CORP.....	3.750	12/6/2023	742,005
TRUIST FINANCIAL CORP.....	2.500	8/1/2024	607,762
TRUIST FINANCIAL CORP.....	2.850	10/26/2024	516,865
TRUIST FINANCIAL CORP.....	4.000	5/1/2025	693,612
TRUIST FINANCIAL CORP.....	3.875	3/19/2029	763,915
TRUSTEES OF BOSTON UNIVERSITY.....	4.061	10/1/2048	110,852
TRUSTEES OF THE UNIVERSITY OF.....	4.674	9/1/2112	103,913
TTM TECHNOLOGIES INC 144A.....	5.625	10/1/2025	206,750
TUCSON ELECTRIC POWER CO.....	4.850	12/1/2048	122,082
TUPPERWARE BRANDS CORP.....	4.750	6/1/2021	403,136
TURKEY GOVERNMENT INTERNATIONAL.....	5.125	3/25/2022	2,046,860
TURKEY GOVERNMENT INTERNATIONAL.....	7.250	12/23/2023	1,282,123
TURKEY GOVERNMENT INTERNATIONAL.....	5.750	3/22/2024	515,108
TURKEY GOVERNMENT INTERNATIONAL.....	6.350	8/10/2024	1,937,084
TURKEY GOVERNMENT INTERNATIONAL.....	7.375	2/5/2025	6,839,223
TURKEY GOVERNMENT INTERNATIONAL.....	5.200	2/16/2026	2,557,326
TURKEY GOVERNMENT INTERNATIONAL.....	4.875	10/9/2026	7,835,460
TURKEY GOVERNMENT INTERNATIONAL.....	6.000	3/25/2027	668,639
TURKEY GOVERNMENT INTERNATIONAL.....	7.625	4/26/2029	3,401,367
TURKEY GOVERNMENT INTERNATIONAL.....	8.000	2/14/2034	520,424
TURKEY GOVERNMENT INTERNATIONAL.....	6.875	3/17/2036	4,614,478

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
TURKEY GOVERNMENT INTERNATIONALA.....	6.000	1/14/2041	697,800
TURKEY GOVERNMENT INTERNATIONALA.....	5.750	5/11/2047	3,656,537
TURKIYE GARANTI BANKASI A 144A.....	5.875	3/16/2023	580,538
TURKIYE IHRACAT KREDI BAN 144A.....	5.375	10/24/2023	1,024,303
TURKIYE IHRACAT KREDI BAN 144A.....	8.250	1/24/2024	1,147,207
TURKIYE IHRACAT KREDI BAN REGS.....	5.000	9/23/2021	1,572,413
TURKIYE IHRACAT KREDI BAN REGS.....	4.250	9/18/2022	1,036,574
TURKIYE IHRACAT KREDI BAN REGS.....	8.250	1/24/2024	935,164
TURKIYE IHRACAT KREDI BAN REGS.....	6.125	5/3/2024	1,450,785
TURKIYE IS BANKASI AS 144A.....	6.125	4/25/2024	958,080
TURKIYE IS BANKASI AS REGS.....	6.125	4/25/2024	349,300
TUTOR PERINI CORP 144A.....	6.875	5/1/2025	337,750
TWDC ENTERPRISES 18 CORP.....	2.300	2/12/2021	362,137
TWDC ENTERPRISES 18 CORP.....	3.750	6/1/2021	719,032
TWDC ENTERPRISES 18 CORP.....	2.750	8/16/2021	507,851
TWDC ENTERPRISES 18 CORP.....	2.450	3/4/2022	309,455
TWDC ENTERPRISES 18 CORP.....	2.350	12/1/2022	1,014,671
TWDC ENTERPRISES 18 CORP.....	3.150	9/17/2025	345,417
TWDC ENTERPRISES 18 CORP.....	3.000	2/13/2026	526,387
TWDC ENTERPRISES 18 CORP.....	1.850	7/30/2026	329,609
TWDC ENTERPRISES 18 CORP.....	2.950	6/15/2027	1,056,363
TWDC ENTERPRISES 18 CORP.....	7.000	3/1/2032	374,897
TWDC ENTERPRISES 18 CORP.....	4.375	8/16/2041	536,949
TWDC ENTERPRISES 18 CORP.....	4.125	12/1/2041	582,362
TWDC ENTERPRISES 18 CORP.....	3.700	12/1/2042	274,214
TWDC ENTERPRISES 18 CORP.....	4.125	6/1/2044	355,739
TWDC ENTERPRISES 18 CORP.....	3.000	7/30/2046	395,119
TWIN RIVER WORLDWIDE HOLD 144A.....	6.750	6/1/2027	208,500
TYCO ELECTRONICS GROUP SA.....	3.500	2/3/2022	360,136
TYCO ELECTRONICS GROUP SA.....	3.700	2/15/2026	47,535
TYCO ELECTRONICS GROUP SA.....	3.125	8/15/2027	515,188
TYCO ELECTRONICS GROUP SA.....	7.125	10/1/2037	308,657
TYSON FOODS INC.....	2.250	8/23/2021	165,722
TYSON FOODS INC.....	4.500	6/15/2022	1,311,190
TYSON FOODS INC.....	3.900	9/28/2023	201,197
TYSON FOODS INC.....	3.950	8/15/2024	427,743
TYSON FOODS INC.....	4.000	3/1/2026	3,946,535
TYSON FOODS INC.....	3.550	6/2/2027	1,061,868
TYSON FOODS INC.....	4.350	3/1/2029	797,423
TYSON FOODS INC.....	4.875	8/15/2034	700,284
TYSON FOODS INC.....	5.150	8/15/2044	249,637
TYSON FOODS INC.....	4.550	6/2/2047	870,882
TYSON FOODS INC.....	5.100	9/28/2048	999,646

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
U S TREASURY BOND.....	8.125	8/15/2021	23,547,943
U S TREASURY BOND.....	8.000	11/15/2021	11,162,891
U S TREASURY BOND.....	6.000	2/15/2026	18,919,250
U S TREASURY BOND.....	6.750	8/15/2026	43,541,914
U S TREASURY BOND.....	6.250	5/15/2030	2,110,547
U S TREASURY BOND.....	4.500	2/15/2036	6,639,844
U S TREASURY BOND.....	5.000	5/15/2037	142,160
U S TREASURY BOND.....	4.375	2/15/2038	6,409,868
U S TREASURY BOND.....	4.500	5/15/2038	2,456,044
U S TREASURY BOND.....	3.500	2/15/2039	23,466,109
U S TREASURY BOND.....	4.250	5/15/2039	1,987,892
U S TREASURY BOND.....	4.500	8/15/2039	685,919
U S TREASURY BOND.....	4.375	11/15/2039	10,874,698
U S TREASURY BOND.....	4.625	2/15/2040	1,518,554
U S TREASURY BOND.....	4.375	5/15/2040	1,371,741
U S TREASURY BOND.....	3.875	8/15/2040	48,686,798
U S TREASURY BOND.....	4.250	11/15/2040	20,284,453
U S TREASURY BOND.....	3.750	8/15/2041	12,080,917
U S TREASURY BOND.....	3.125	11/15/2041	25,235,378
U S TREASURY BOND.....	3.125	2/15/2042	57,957
U S TREASURY BOND.....	3.000	5/15/2042	21,180,886
U S TREASURY BOND.....	2.750	8/15/2042	919,264
U S TREASURY BOND.....	2.750	11/15/2042	90,933,600
U S TREASURY BOND.....	2.875	5/15/2043	92,577,750
U S TREASURY BOND.....	3.625	8/15/2043	33,056,595
U S TREASURY BOND.....	3.750	11/15/2043	22,326,051
U S TREASURY BOND.....	3.625	2/15/2044	86,209
U S TREASURY BOND.....	3.375	5/15/2044	73,003,596
U S TREASURY BOND.....	3.125	8/15/2044	65,937,544
U S TREASURY BOND.....	3.000	11/15/2044	7,262,734
U S TREASURY BOND.....	2.500	2/15/2045	74,851,442
U S TREASURY BOND.....	2.875	8/15/2045	34,182,019
U S TREASURY BOND.....	3.000	11/15/2045	41,262,000
U S TREASURY BOND.....	2.500	2/15/2046	112,286,957
U S TREASURY BOND.....	2.500	5/15/2046	28,836,989
U S TREASURY BOND.....	2.250	8/15/2046	81,983,913
U S TREASURY BOND.....	2.875	11/15/2046	57,946,933
U S TREASURY BOND.....	2.750	8/15/2047	58,140,902
U S TREASURY BOND.....	2.750	11/15/2047	66,703,750
U S TREASURY BOND.....	3.000	2/15/2048	98,751,930
U S TREASURY BOND.....	3.125	5/15/2048	73,288,489
U S TREASURY BOND.....	3.000	8/15/2048	53,908,457
U S TREASURY BOND.....	3.375	11/15/2048	153,674,574

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
U S TREASURY BOND.....	3.000	2/15/2049	13,120,688
U S TREASURY BOND.....	2.875	5/15/2049	61,897,500
U S TREASURY BOND.....	2.250	8/15/2049	32,215,303
U S TREASURY BOND.....	2.375	11/15/2049	38,493,984
U S TREASURY BONDS.....	6.125	11/15/2027	41,782,219
U S TREASURY NOTE.....	1.625	10/15/2020	44,996,485
U S TREASURY NOTE.....	2.000	11/30/2020	29,693,656
U S TREASURY NOTE.....	1.750	12/31/2020	106,103,515
U S TREASURY NOTE.....	1.125	2/28/2021	8,947,617
U S TREASURY NOTE.....	2.500	2/28/2021	20,097,445
U S TREASURY NOTE.....	1.250	3/31/2021	88,596,719
U S TREASURY NOTE.....	2.250	3/31/2021	20,152,344
U S TREASURY NOTE.....	1.375	4/30/2021	57,830,078
U S TREASURY NOTE.....	2.250	4/30/2021	48,207,047
U S TREASURY NOTE.....	2.000	5/31/2021	45,852,004
U S TREASURY NOTE.....	1.125	6/30/2021	5,958,750
U S TREASURY NOTE.....	2.625	7/15/2021	1,584,192
U S TREASURY NOTE.....	2.250	7/31/2021	5,560,379
U S TREASURY NOTE.....	2.125	8/15/2021	30,099,703
U S TREASURY NOTE.....	2.000	8/31/2021	48,011,168
U S TREASURY NOTE.....	2.750	9/15/2021	5,554,529
U S TREASURY NOTE.....	1.125	9/30/2021	15,870,625
U S TREASURY NOTE.....	1.500	9/30/2021	39,939,062
U S TREASURY NOTE.....	2.125	9/30/2021	3,250,696
U S TREASURY NOTE.....	2.875	10/15/2021	715,668
U S TREASURY NOTE.....	1.250	10/31/2021	60,633,047
U S TREASURY NOTE.....	2.875	11/15/2021	14,330,313
U S TREASURY NOTE.....	1.750	11/30/2021	72,222,188
U S TREASURY NOTE.....	2.625	12/15/2021	10,198,438
U S TREASURY NOTE.....	2.000	12/31/2021	9,475,273
U S TREASURY NOTE.....	2.500	1/15/2022	57,778,594
U S TREASURY NOTE.....	1.875	1/31/2022	96,461,915
U S TREASURY NOTE.....	1.875	2/28/2022	103,635,704
U S TREASURY NOTE.....	2.375	3/15/2022	30,520,313
U S TREASURY NOTE.....	1.750	3/31/2022	1,086,058
U S TREASURY NOTE.....	2.250	4/15/2022	15,221,484
U S TREASURY NOTE.....	1.750	4/30/2022	2,610,156
U S TREASURY NOTE.....	1.875	4/30/2022	1,509,961
U S TREASURY NOTE.....	1.875	7/31/2022	44,316,250
U S TREASURY NOTE.....	1.625	8/15/2022	40,040,625
U S TREASURY NOTE.....	1.625	8/31/2022	55,055,860
U S TREASURY NOTE.....	1.875	8/31/2022	2,216,328
U S TREASURY NOTE.....	1.750	9/30/2022	301,242

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
U S TREASURY NOTE.....	1.875	10/31/2022	20,504,215
U S TREASURY NOTE.....	2.000	10/31/2022	1,080,776
U S TREASURY NOTE.....	2.000	11/30/2022	144,327,672
U S TREASURY NOTE.....	2.125	12/31/2022	30,459,375
U S TREASURY NOTE.....	2.375	1/31/2023	88,268,719
U S TREASURY NOTE.....	2.000	2/15/2023	2,023,438
U S TREASURY NOTE.....	2.625	2/28/2023	2,577,539
U S TREASURY NOTE.....	1.500	3/31/2023	9,964,844
U S TREASURY NOTE.....	2.500	3/31/2023	41,534,211
U S TREASURY NOTE.....	2.750	4/30/2023	89,124,219
U S TREASURY NOTE.....	1.750	5/15/2023	21,082,031
U S TREASURY NOTE.....	2.750	5/31/2023	7,569,758
U S TREASURY NOTE.....	1.375	6/30/2023	49,261,985
U S TREASURY NOTE.....	2.625	6/30/2023	2,274,422
U S TREASURY NOTE.....	1.250	7/31/2023	64,131,641
U S TREASURY NOTE.....	2.750	7/31/2023	77,894,531
U S TREASURY NOTE.....	1.375	8/31/2023	27,744,063
U S TREASURY NOTE.....	2.750	8/31/2023	20,784,375
U S TREASURY NOTE.....	1.375	9/30/2023	9,902,344
U S TREASURY NOTE.....	2.875	10/31/2023	1,358,906
U S TREASURY NOTE.....	2.750	11/15/2023	5,693,073
U S TREASURY NOTE.....	2.875	11/30/2023	3,138,047
U S TREASURY NOTE.....	2.250	12/31/2023	18,319,971
U S TREASURY NOTE.....	2.625	12/31/2023	1,895,227
U S TREASURY NOTE.....	2.250	1/31/2024	4,319,964
U S TREASURY NOTE.....	2.500	1/31/2024	141,320,813
U S TREASURY NOTE.....	2.750	2/15/2024	231,574
U S TREASURY NOTE.....	2.125	2/29/2024	3,588,536
U S TREASURY NOTE.....	2.375	2/29/2024	119,316,875
U S TREASURY NOTE.....	2.125	3/31/2024	66,208,594
U S TREASURY NOTE.....	2.500	5/15/2024	919,976
U S TREASURY NOTE.....	2.000	6/30/2024	1,520,742
U S TREASURY NOTE.....	2.125	7/31/2024	1,019,453
U S TREASURY NOTE.....	2.375	8/15/2024	2,885,969
U S TREASURY NOTE.....	2.125	9/30/2024	19,949,672
U S TREASURY NOTE.....	1.500	10/31/2024	40,298,491
U S TREASURY NOTE.....	2.250	10/31/2024	574,656
U S TREASURY NOTE.....	1.500	11/30/2024	44,637,891
U S TREASURY NOTE.....	2.125	11/30/2024	33,675,469
U S TREASURY NOTE.....	2.000	2/15/2025	1,739,040
U S TREASURY NOTE.....	2.125	5/15/2025	3,776,891
U S TREASURY NOTE.....	2.875	5/31/2025	4,267,163
U S TREASURY NOTE.....	2.875	7/31/2025	63,628,125



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
U S TREASURY NOTE.....	2.000	8/15/2025	36,190,875
U S TREASURY NOTE.....	2.750	8/31/2025	64,307,344
U S TREASURY NOTE.....	3.000	9/30/2025	17,091,250
U S TREASURY NOTE.....	3.000	10/31/2025	7,000,824
U S TREASURY NOTE.....	2.250	11/15/2025	80,377,115
U S TREASURY NOTE.....	2.875	11/30/2025	6,500,959
U S TREASURY NOTE.....	2.625	1/31/2026	115,388,282
U S TREASURY NOTE.....	1.625	2/15/2026	1,982,188
U S TREASURY NOTE.....	2.250	3/31/2026	40,075,547
U S TREASURY NOTE.....	2.375	4/30/2026	20,704,688
U S TREASURY NOTE.....	1.625	5/15/2026	7,918,750
U S TREASURY NOTE.....	1.375	8/31/2026	67,124,063
U S TREASURY NOTE.....	1.625	9/30/2026	6,916,875
U S TREASURY NOTE.....	1.625	10/31/2026	12,839,531
U S TREASURY NOTE.....	2.000	11/15/2026	49,060,781
U S TREASURY NOTE.....	2.250	2/15/2027	17,371,166
U S TREASURY NOTE.....	2.375	5/15/2027	979,356
U S TREASURY NOTE.....	2.250	8/15/2027	1,028,594
U S TREASURY NOTE.....	2.250	11/15/2027	1,312,794
U S TREASURY NOTE.....	2.750	2/15/2028	11,036,221
U S TREASURY NOTE.....	2.875	5/15/2028	1,767,557
U S TREASURY NOTE.....	2.875	8/15/2028	27,848,212
U S TREASURY NOTE.....	3.125	11/15/2028	182,611,784
U S TREASURY NOTE.....	2.625	2/15/2029	47,455,977
U S TREASURY NOTE.....	2.375	5/15/2029	73,055,374
U S TREASURY NOTE.....	1.625	8/15/2029	84,264,375
U S TREASURY NOTE.....	1.750	11/15/2029	29,573,438
UBER TECHNOLOGIES INC 144A.....	7.500	11/1/2023	13,903,725
UBER TECHNOLOGIES INC 144A.....	8.000	11/1/2026	21,788,250
UDR INC.....	3.750	7/1/2024	258,372
UDR INC.....	4.000	10/1/2025	323,624
UDR INC.....	2.950	9/1/2026	304,309
UDR INC.....	3.500	7/1/2027	314,786
UDR INC.....	3.000	8/15/2031	499,797
UDR INC.....	3.100	11/1/2034	199,335
UKRAINE GOVERNMENT INTERN 144A.....	7.750	9/1/2023	2,128,901
UKRAINE GOVERNMENT INTERN 144A.....	7.750	9/1/2025	710,404
UKRAINE GOVERNMENT INTERN 144A.....	6.750	6/20/2026	1,442,584
UKRAINE GOVERNMENT INTERN 144A.....	7.750	9/1/2026	415,329
UKRAINE GOVERNMENT INTERN 144A.....	7.375	9/25/2032	1,481,990
UKRAINE GOVERNMENT INTERN 144A.....	VARIABLE RATE	5/31/2040	497,250
UKRAINE GOVERNMENT INTERN REGS.....	7.750	9/1/2023	1,655,574
UKRAINE GOVERNMENT INTERN REGS.....	8.994	2/1/2024	2,780,306

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
UKRAINE GOVERNMENT INTERN REGS.....	7.750	9/1/2024	3,246,510
UKRAINE GOVERNMENT INTERN REGS.....	7.750	9/1/2025	2,946,380
UKRAINE GOVERNMENT INTERN REGS.....	7.750	9/1/2026	5,541,368
UKRAINE GOVERNMENT INTERN REGS.....	7.750	9/1/2027	882,230
UKRAINE GOVERNMENT INTERN REGS.....	9.750	11/1/2028	5,188,050
UKRAINE GOVERNMENT INTERN REGS.....	7.375	9/25/2032	1,497,989
UKRAINE GOVERNMENT INTERN REGS.....	VARIABLE RATE	5/31/2040	1,109,250
UKRAINE RAILWAYS VIA SHOR REGS.....	9.875	9/15/2021	187,582
UKREXIMBANK VIA BIZ FINAN REGS.....	9.625	4/27/2022	933,985
UKREXIMBANK VIA BIZ FINAN REGS.....	9.750	1/22/2025	2,816,925
ULTRAPAR INTERNATIONAL SA 144A.....	5.250	10/6/2026	2,711,244
ULTRAPAR INTERNATIONAL SA 144A.....	5.250	6/6/2029	2,952,600
UNDER ARMOUR INC.....	3.250	6/15/2026	389,224
UNICREDIT SPA 144A.....	VARIABLE RATE	4/2/2034	6,154,854
UNILEVER CAPITAL CORP.....	2.750	3/22/2021	505,541
UNILEVER CAPITAL CORP.....	1.375	7/28/2021	377,308
UNILEVER CAPITAL CORP.....	3.000	3/7/2022	4,607,207
UNILEVER CAPITAL CORP.....	2.200	5/5/2022	9,063,481
UNILEVER CAPITAL CORP.....	3.125	3/22/2023	517,456
UNILEVER CAPITAL CORP.....	3.250	3/7/2024	523,459
UNILEVER CAPITAL CORP.....	3.375	3/22/2025	529,401
UNILEVER CAPITAL CORP.....	3.100	7/30/2025	1,206,518
UNILEVER CAPITAL CORP.....	2.000	7/28/2026	496,277
UNILEVER CAPITAL CORP.....	3.500	3/22/2028	542,326
UNILEVER CAPITAL CORP.....	2.125	9/6/2029	972,794
UNILEVER CAPITAL CORP.....	5.900	11/15/2032	1,059,574
UNION ELECTRIC CO.....	3.500	4/15/2024	574,881
UNION ELECTRIC CO.....	2.950	6/15/2027	515,494
UNION ELECTRIC CO.....	3.500	3/15/2029	430,063
UNION ELECTRIC CO.....	5.300	8/1/2037	250,635
UNION ELECTRIC CO.....	8.450	3/15/2039	6,881,660
UNION ELECTRIC CO.....	3.900	9/15/2042	272,927
UNION ELECTRIC CO.....	3.650	4/15/2045	443,521
UNION ELECTRIC CO.....	4.000	4/1/2048	279,150
UNION ELECTRIC CO.....	3.250	10/1/2049	248,237
UNION PACIFIC CORP.....	3.200	6/8/2021	499,168
UNION PACIFIC CORP.....	2.950	3/1/2022	153,252
UNION PACIFIC CORP.....	4.163	7/15/2022	2,162,148
UNION PACIFIC CORP.....	2.750	4/15/2023	254,686
UNION PACIFIC CORP.....	3.500	6/8/2023	193,802
UNION PACIFIC CORP.....	3.646	2/15/2024	1,054,831
UNION PACIFIC CORP.....	3.150	3/1/2024	213,337
UNION PACIFIC CORP.....	3.750	3/15/2024	1,058,335

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
UNION PACIFIC CORP.....	3.250	1/15/2025	417,697
UNION PACIFIC CORP.....	3.750	7/15/2025	482,708
UNION PACIFIC CORP.....	2.750	3/1/2026	638,336
UNION PACIFIC CORP.....	3.000	4/15/2027	1,047,360
UNION PACIFIC CORP.....	3.700	3/1/2029	915,138
UNION PACIFIC CORP.....	3.375	2/1/2035	551,599
UNION PACIFIC CORP.....	3.600	9/15/2037	659,698
UNION PACIFIC CORP.....	4.375	9/10/2038	535,357
UNION PACIFIC CORP.....	3.550	8/15/2039	88,141
UNION PACIFIC CORP.....	4.300	6/15/2042	167,271
UNION PACIFIC CORP.....	4.250	4/15/2043	442,699
UNION PACIFIC CORP.....	4.150	1/15/2045	218,119
UNION PACIFIC CORP.....	4.050	11/15/2045	422,858
UNION PACIFIC CORP.....	4.050	3/1/2046	492,287
UNION PACIFIC CORP.....	4.000	4/15/2047	545,472
UNION PACIFIC CORP.....	4.500	9/10/2048	1,150,551
UNION PACIFIC CORP.....	4.300	3/1/2049	583,899
UNION PACIFIC CORP.....	3.799	10/1/2051	743,305
UNION PACIFIC CORP.....	3.875	2/1/2055	287,654
UNION PACIFIC CORP.....	3.950	8/15/2059	146,782
UNION PACIFIC CORP.....	4.375	11/15/2065	548,125
UNION PACIFIC CORP.....	4.100	9/15/2067	469,625
UNION PACIFIC CORP 144A.....	3.839	3/20/2060	411,182
UNION PACIFIC RAILROAD CO 2003.....	4.698	1/2/2024	999,855
UNITED AIRLINES 2013-1 CLASS A.....	4.300	2/15/2027	806,416
UNITED AIRLINES 2016-1 CLASS A.....	3.100	1/7/2030	664,173
UNITED AIRLINES 2019-1 CLASS A.....	4.150	2/25/2033	979,594
UNITED AIRLINES HOLDINGS INC.....	6.000	12/1/2020	206,300
UNITED AIRLINES HOLDINGS INC.....	4.250	10/1/2022	522,500
UNITED AIRLINES HOLDINGS INC.....	5.000	2/1/2024	213,460
UNITED AIRLINES HOLDINGS INC.....	4.875	1/15/2025	212,000
UNITED KINGDOM GILT INFLA REGS.....	VARIABLE RATE	3/22/2024	8,077,724
UNITED KINGDOM GILT INFLA REGS.....	VARIABLE RATE	11/22/2027	5,749,521
UNITED KINGDOM GILT INFLA REGS.....	VARIABLE RATE	11/22/2032	5,016,158
UNITED PARCEL SERVICE INC.....	3.125	1/15/2021	709,083
UNITED PARCEL SERVICE INC.....	2.050	4/1/2021	501,370
UNITED PARCEL SERVICE INC.....	2.350	5/16/2022	707,799
UNITED PARCEL SERVICE INC.....	2.450	10/1/2022	761,937
UNITED PARCEL SERVICE INC.....	2.500	4/1/2023	507,259
UNITED PARCEL SERVICE INC.....	2.200	9/1/2024	60,357
UNITED PARCEL SERVICE INC.....	2.800	11/15/2024	516,350
UNITED PARCEL SERVICE INC.....	2.400	11/15/2026	227,018
UNITED PARCEL SERVICE INC.....	3.050	11/15/2027	525,800

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
UNITED PARCEL SERVICE INC.....	3.400	3/15/2029	670,890
UNITED PARCEL SERVICE INC.....	2.500	9/1/2029	155,613
UNITED PARCEL SERVICE INC.....	6.200	1/15/2038	1,054,306
UNITED PARCEL SERVICE INC.....	4.875	11/15/2040	304,790
UNITED PARCEL SERVICE INC.....	3.625	10/1/2042	208,719
UNITED PARCEL SERVICE INC.....	3.400	11/15/2046	455,123
UNITED PARCEL SERVICE INC.....	3.750	11/15/2047	805,310
UNITED PARCEL SERVICE INC.....	4.250	3/15/2049	464,327
UNITED PARCEL SERVICE INC.....	3.400	9/1/2049	644,272
UNITED RENTALS NORTH AMERICA I.....	5.500	7/15/2025	1,788,222
UNITED RENTALS NORTH AMERICA I.....	4.625	10/15/2025	5,197,046
UNITED RENTALS NORTH AMERICA I.....	5.875	9/15/2026	804,563
UNITED RENTALS NORTH AMERICA I.....	6.500	12/15/2026	824,295
UNITED RENTALS NORTH AMERICA I.....	5.500	5/15/2027	696,326
UNITED RENTALS NORTH AMERICA I.....	3.875	11/15/2027	283,824
UNITED RENTALS NORTH AMERICA I.....	4.875	1/15/2028	1,249,476
UNITED RENTALS NORTH AMERICA I.....	5.250	1/15/2030	559,676
UNITED STATES CELLULAR CORP.....	6.700	12/15/2033	383,250
UNITED STATES STEEL CORP.....	6.875	8/15/2025	700,223
UNITED STATES STEEL CORP.....	6.250	3/15/2026	427,550
UNITED STATES STEEL CORP.....	6.650	6/1/2037	81,000
UNITED TECHNOLOGIES CORP.....	3.350	8/16/2021	220,168
UNITED TECHNOLOGIES CORP.....	1.950	11/1/2021	786,347
UNITED TECHNOLOGIES CORP.....	2.300	5/4/2022	251,938
UNITED TECHNOLOGIES CORP.....	3.100	6/1/2022	1,847,568
UNITED TECHNOLOGIES CORP.....	3.650	8/16/2023	1,054,580
UNITED TECHNOLOGIES CORP.....	2.800	5/4/2024	513,934
UNITED TECHNOLOGIES CORP.....	3.950	8/16/2025	1,434,909
UNITED TECHNOLOGIES CORP.....	2.650	11/1/2026	1,332,832
UNITED TECHNOLOGIES CORP.....	3.125	5/4/2027	261,971
UNITED TECHNOLOGIES CORP.....	4.125	11/16/2028	1,125,764
UNITED TECHNOLOGIES CORP.....	5.400	5/1/2035	456,313
UNITED TECHNOLOGIES CORP.....	6.050	6/1/2036	345,627
UNITED TECHNOLOGIES CORP.....	6.125	7/15/2038	515,493
UNITED TECHNOLOGIES CORP.....	4.450	11/16/2038	986,924
UNITED TECHNOLOGIES CORP.....	5.700	4/15/2040	674,676
UNITED TECHNOLOGIES CORP.....	4.500	6/1/2042	3,000,726
UNITED TECHNOLOGIES CORP.....	4.150	5/15/2045	859,323
UNITED TECHNOLOGIES CORP.....	3.750	11/1/2046	762,003
UNITED TECHNOLOGIES CORP.....	4.050	5/4/2047	794,037
UNITED TECHNOLOGIES CORP.....	4.625	11/16/2048	1,301,281
UNITEDHEALTH GROUP INC.....	2.125	3/15/2021	832,478
UNITEDHEALTH GROUP INC.....	3.150	6/15/2021	509,114

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
UNITEDHEALTH GROUP INC.....	2.875	12/15/2021	979,086
UNITEDHEALTH GROUP INC.....	2.875	3/15/2022	662,902
UNITEDHEALTH GROUP INC.....	3.350	7/15/2022	848,685
UNITEDHEALTH GROUP INC.....	2.375	10/15/2022	1,270,022
UNITEDHEALTH GROUP INC.....	2.875	3/15/2023	923,991
UNITEDHEALTH GROUP INC.....	3.500	6/15/2023	523,381
UNITEDHEALTH GROUP INC.....	3.500	2/15/2024	189,936
UNITEDHEALTH GROUP INC.....	2.375	8/15/2024	3,361,944
UNITEDHEALTH GROUP INC.....	3.750	7/15/2025	1,620,027
UNITEDHEALTH GROUP INC.....	3.700	12/15/2025	297,064
UNITEDHEALTH GROUP INC.....	3.100	3/15/2026	1,045,380
UNITEDHEALTH GROUP INC.....	3.450	1/15/2027	471,580
UNITEDHEALTH GROUP INC.....	3.375	4/15/2027	532,642
UNITEDHEALTH GROUP INC.....	2.950	10/15/2027	569,980
UNITEDHEALTH GROUP INC.....	3.850	6/15/2028	550,296
UNITEDHEALTH GROUP INC.....	3.875	12/15/2028	508,243
UNITEDHEALTH GROUP INC.....	2.875	8/15/2029	5,443,298
UNITEDHEALTH GROUP INC.....	4.625	7/15/2035	685,634
UNITEDHEALTH GROUP INC.....	5.800	3/15/2036	477,536
UNITEDHEALTH GROUP INC.....	6.500	6/15/2037	705,140
UNITEDHEALTH GROUP INC.....	6.625	11/15/2037	645,614
UNITEDHEALTH GROUP INC.....	6.875	2/15/2038	1,466,524
UNITEDHEALTH GROUP INC.....	3.500	8/15/2039	5,910,142
UNITEDHEALTH GROUP INC.....	5.700	10/15/2040	130,069
UNITEDHEALTH GROUP INC.....	4.625	11/15/2041	297,879
UNITEDHEALTH GROUP INC.....	4.375	3/15/2042	403,785
UNITEDHEALTH GROUP INC.....	3.950	10/15/2042	603,940
UNITEDHEALTH GROUP INC.....	4.250	3/15/2043	919,774
UNITEDHEALTH GROUP INC.....	4.750	7/15/2045	1,230,012
UNITEDHEALTH GROUP INC.....	4.200	1/15/2047	810,321
UNITEDHEALTH GROUP INC.....	4.250	4/15/2047	459,402
UNITEDHEALTH GROUP INC.....	3.750	10/15/2047	1,060,887
UNITEDHEALTH GROUP INC.....	4.250	6/15/2048	926,798
UNITEDHEALTH GROUP INC.....	4.450	12/15/2048	1,063,501
UNITEDHEALTH GROUP INC.....	3.700	8/15/2049	5,023,630
UNITEDHEALTH GROUP INC.....	3.875	8/15/2059	4,057,552
UNITI GROUP LP / UNITI GR 144A.....	6.000	4/15/2023	192,000
UNIV OF CALIFORNIA CA REVENUES.....	3.063	7/1/2025	783,420
UNIV OF CALIFORNIA CA REVENUES.....	4.601	5/15/2031	690,564
UNIV OF CALIFORNIA CA REVENUES.....	5.770	5/15/2043	5,021,810
UNIV OF CALIFORNIA CA REVENUES.....	5.946	5/15/2045	269,604
UNIV OF CALIFORNIA CA REVENUES.....	4.858	5/15/2112	247,378
UNIV OF CALIFORNIA CA REVENUES.....	4.767	5/15/2115	873,079

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
UNIV OF CALIFORNIA CA RGTS MED.....	6.583	5/15/2049	925,210
UNIV OF TEXAS TX.....	4.794	8/15/2046	318,027
UNIV OF TEXAS TX PERMANENT UNI.....	3.376	7/1/2047	220,975
UNIV OF VIRGINIA VA UNIV REVEN.....	4.179	9/1/2117	473,016
UNIVAR SOLUTIONS USA INC/ 144A.....	5.125	12/1/2027	328,791
UNIVERSITY OF SOUTHERN CALIFOR.....	3.028	10/1/2039	1,297,565
UNIVERSITY OF SOUTHERN CALIFOR.....	5.250	10/1/2111	190,266
UNIVISION COMMUNICATIONS 144A.....	5.125	5/15/2023	997,500
UNIVISION COMMUNICATIONS 144A.....	5.125	2/15/2025	988,750
UNUM GROUP.....	4.000	3/15/2024	317,274
UNUM GROUP.....	4.000	6/15/2029	527,377
UNUM GROUP.....	5.750	8/15/2042	260,064
UNUM GROUP.....	4.500	12/15/2049	294,118
UPC HOLDING BV 144A.....	5.500	1/15/2028	506,875
UPCB FINANCE IV LTD 144A.....	5.375	1/15/2025	771,000
URBAN ONE INC 144A.....	7.375	4/15/2022	197,000
URUGUAY GOVERNMENT INTERNATION.....	4.500	8/14/2024	1,620,996
URUGUAY GOVERNMENT INTERNATION.....	4.375	10/27/2027	1,379,015
URUGUAY GOVERNMENT INTERNATION.....	4.375	1/23/2031	1,397,393
URUGUAY GOVERNMENT INTERNATION.....	7.625	3/21/2036	2,217,911
URUGUAY GOVERNMENT INTERNATION.....	4.125	11/20/2045	913,115
URUGUAY GOVERNMENT INTERNATION.....	5.100	6/18/2050	11,672,484
URUGUAY GOVERNMENT INTERNATION.....	4.975	4/20/2055	2,668,789
US BANCORP.....	2.350	1/29/2021	1,005,152
US BANCORP.....	4.125	5/24/2021	2,163,104
US BANCORP.....	3.000	3/15/2022	767,005
US BANCORP.....	2.950	7/15/2022	1,384,298
US BANCORP.....	3.700	1/30/2024	426,142
US BANCORP.....	3.375	2/5/2024	6,301,963
US BANCORP.....	2.400	7/30/2024	1,013,648
US BANCORP.....	3.600	9/11/2024	531,999
US BANCORP.....	3.950	11/17/2025	987,662
US BANCORP.....	3.100	4/27/2026	119,866
US BANCORP.....	2.375	7/22/2026	1,255,620
US BANCORP.....	3.150	4/27/2027	9,192,584
US BANCORP.....	3.900	4/26/2028	561,721
US BANCORP.....	3.000	7/30/2029	605,570
US BANK NA/CINCINNATI OH.....	3.150	4/26/2021	1,015,936
US BANK NA/CINCINNATI OH.....	2.650	5/23/2022	509,250
US BANK NA/CINCINNATI OH.....	3.400	7/24/2023	1,046,315
US BANK NA/CINCINNATI OH.....	2.800	1/27/2025	1,034,161
US CONCRETE INC.....	6.375	6/1/2024	10,348,781
US FOODS INC 144A.....	5.875	6/15/2024	257,500

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
US TREAS-CPI INFLAT.....	1.375	1/15/2020	1,065,906
US TREAS-CPI INFLAT.....	1.125	1/15/2021	522,637,196
US TREAS-CPI INFLAT.....	0.125	4/15/2021	641,682,451
US TREAS-CPI INFLAT.....	0.625	7/15/2021	408,202,254
US TREAS-CPI INFLAT.....	0.125	1/15/2022	568,522,176
US TREAS-CPI INFLAT.....	0.125	4/15/2022	628,024,919
US TREAS-CPI INFLAT.....	0.125	7/15/2022	613,732,053
US TREAS-CPI INFLAT.....	0.125	1/15/2023	578,091,743
US TREAS-CPI INFLAT.....	0.625	4/15/2023	726,205,653
US TREAS-CPI INFLAT.....	0.375	7/15/2023	680,434,319
US TREAS-CPI INFLAT.....	0.625	1/15/2024	618,221,185
US TREAS-CPI INFLAT.....	0.500	4/15/2024	362,171,985
US TREAS-CPI INFLAT.....	0.125	7/15/2024	478,162,732
US TREAS-CPI INFLAT.....	0.125	10/15/2024	295,849,918
US TREAS-CPI INFLAT.....	0.250	1/15/2025	618,405,568
US TREAS-CPI INFLAT.....	2.375	1/15/2025	279,891,842
US TREAS-CPI INFLAT.....	0.375	7/15/2025	749,309,945
US TREAS-CPI INFLAT.....	0.625	1/15/2026	569,527,714
US TREAS-CPI INFLAT.....	2.000	1/15/2026	295,192,741
US TREAS-CPI INFLAT.....	0.125	7/15/2026	354,338,183
US TREAS-CPI INFLAT.....	0.375	1/15/2027	521,870,531
US TREAS-CPI INFLAT.....	2.375	1/15/2027	166,618,959
US TREAS-CPI INFLAT.....	0.375	7/15/2027	531,846,353
US TREAS-CPI INFLAT.....	0.500	1/15/2028	550,689,468
US TREAS-CPI INFLAT.....	1.750	1/15/2028	255,201,884
US TREAS-CPI INFLAT.....	3.625	4/15/2028	162,316,237
US TREAS-CPI INFLAT.....	0.750	7/15/2028	599,374,996
US TREAS-CPI INFLAT.....	0.875	1/15/2029	414,485,139
US TREAS-CPI INFLAT.....	2.500	1/15/2029	305,089,049
US TREAS-CPI INFLAT.....	3.875	4/15/2029	376,403,335
US TREAS-CPI INFLAT.....	0.250	7/15/2029	427,869,924
US TREAS-CPI INFLAT.....	3.375	4/15/2032	131,809,693
US TREAS-CPI INFLAT.....	2.125	2/15/2040	154,441,483
US TREAS-CPI INFLAT.....	2.125	2/15/2041	169,883,354
US TREAS-CPI INFLAT.....	0.750	2/15/2042	286,376,937
US TREAS-CPI INFLAT.....	0.625	2/15/2043	215,350,986
US TREAS-CPI INFLAT.....	1.375	2/15/2044	229,475,670
US TREAS-CPI INFLAT.....	0.750	2/15/2045	456,587,316
US TREAS-CPI INFLAT.....	1.000	2/15/2046	243,882,542
US TREAS-CPI INFLAT.....	0.875	2/15/2047	253,928,009
US TREAS-CPI INFLAT.....	1.000	2/15/2048	189,760,327
US TREAS-CPI INFLAT.....	1.000	2/15/2049	215,755,278
USA COMPRESSION PARTNERS LP /.....	6.875	4/1/2026	525,000

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
USA COMPRESSION PARTNERS LP / .....	6.875	9/1/2027	453,096
VALARIS PLC.....	8.000	1/31/2024	121,000
VALE CANADA LTD.....	7.200	9/15/2032	23,958,555
VALE OVERSEAS LTD.....	6.250	8/10/2026	1,464,199
VALE OVERSEAS LTD.....	6.875	11/21/2036	1,167,666
VALE OVERSEAS LTD.....	6.875	11/10/2039	1,466,932
VALE SA.....	5.625	9/11/2042	2,300,895
VALERO ENERGY CORP.....	3.650	3/15/2025	431,331
VALERO ENERGY CORP.....	3.400	9/15/2026	5,638,942
VALERO ENERGY CORP.....	4.350	6/1/2028	879,719
VALERO ENERGY CORP.....	4.000	4/1/2029	1,078,366
VALERO ENERGY CORP.....	7.500	4/15/2032	611,104
VALERO ENERGY CORP.....	6.625	6/15/2037	4,607,164
VALERO ENERGY CORP.....	4.900	3/15/2045	207,554
VALERO ENERGY PARTNERS LP.....	4.375	12/15/2026	545,661
VALERO ENERGY PARTNERS LP.....	4.500	3/15/2028	826,140
VALMONT INDUSTRIES INC.....	5.000	10/1/2044	148,337
VALMONT INDUSTRIES INC.....	5.250	10/1/2054	254,441
VALVOLINE INC.....	4.375	8/15/2025	515,940
VANECK JPM EM LOCAL CCY BOND.....	N/A	N/A	41,853,862
VANTAGE DRILLING INTERNAT 144A.....	9.250	11/15/2023	194,500
VECTOR GROUP LTD 144A.....	6.125	2/1/2025	737,813
VENATOR FINANCE SARL / VE 144A.....	5.750	7/15/2025	230,625
VENDEE MORTGAGE TRUST 199 1 2E.....	7.000	3/15/2028	602,821
VENEZUELA GOVERNMENT INTE REGS.....	7.750	10/13/2019	234,259
VENEZUELA GOVERNMENT INTE REGS.....	8.250	10/13/2024	253,000
VENEZUELA GOVERNMENT INTE REGS.....	11.950	8/5/2031	418,290
VENEZUELA GOVERNMENT INTERNATI.....	9.250	9/15/2027	387,550
VENTAS REALTY LP.....	3.125	6/15/2023	1,027,631
VENTAS REALTY LP.....	3.500	4/15/2024	297,300
VENTAS REALTY LP.....	3.750	5/1/2024	1,313,647
VENTAS REALTY LP.....	2.650	1/15/2025	431,535
VENTAS REALTY LP.....	4.125	1/15/2026	2,823,028
VENTAS REALTY LP.....	3.250	10/15/2026	1,007,779
VENTAS REALTY LP.....	4.400	1/15/2029	550,346
VENTAS REALTY LP.....	3.000	1/15/2030	99,624
VENTAS REALTY LP.....	5.700	9/30/2043	312,922
VENTAS REALTY LP.....	4.375	2/1/2045	269,786
VENTAS REALTY LP.....	4.875	4/15/2049	300,329
VENTAS REALTY LP / VENTAS CAPI.....	3.250	8/15/2022	513,373
VEOLIA ENVIRONNEMENT SA.....	6.750	6/1/2038	179,580
VEREIT OPERATING PARTNERSHIP L.....	4.600	2/6/2024	1,846,551
VEREIT OPERATING PARTNERSHIP L.....	4.625	11/1/2025	875,632



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
VEREIT OPERATING PARTNERSHIP L.....	4.875	6/1/2026	371,256
VEREIT OPERATING PARTNERSHIP L.....	3.950	8/15/2027	789,906
VERICAST CORP 144A.....	8.375	8/15/2022	407,500
VERISIGN INC.....	5.250	4/1/2025	826,733
VERISIGN INC.....	4.750	7/15/2027	527,500
VERISK ANALYTICS INC.....	5.800	5/1/2021	419,284
VERISK ANALYTICS INC.....	4.125	9/12/2022	682,694
VERISK ANALYTICS INC.....	4.000	6/15/2025	1,674,553
VERISK ANALYTICS INC.....	4.125	3/15/2029	109,844
VERISK ANALYTICS INC.....	5.500	6/15/2045	496,579
VERITAS US INC / VERITAS 144A.....	7.500	2/1/2023	249,375
VERIZON COMMUNICATIONS INC.....	5.150	9/15/2023	4,442,190
VERIZON COMMUNICATIONS INC.....	3.500	11/1/2024	530,203
VERIZON COMMUNICATIONS INC.....	3.376	2/15/2025	1,379,363
VERIZON COMMUNICATIONS INC.....	2.625	8/15/2026	2,033,592
VERIZON COMMUNICATIONS INC.....	4.125	3/16/2027	4,997,235
VERIZON COMMUNICATIONS INC.....	4.329	9/21/2028	6,162,813
VERIZON COMMUNICATIONS INC.....	3.875	2/8/2029	1,224,481
VERIZON COMMUNICATIONS INC.....	4.016	12/3/2029	2,795,903
VERIZON COMMUNICATIONS INC.....	4.500	8/10/2033	14,498,908
VERIZON COMMUNICATIONS INC.....	4.400	11/1/2034	2,372,736
VERIZON COMMUNICATIONS INC.....	4.272	1/15/2036	28,291,586
VERIZON COMMUNICATIONS INC.....	5.250	3/16/2037	2,309,300
VERIZON COMMUNICATIONS INC.....	4.812	3/15/2039	3,969,269
VERIZON COMMUNICATIONS INC.....	4.750	11/1/2041	606,206
VERIZON COMMUNICATIONS INC.....	3.850	11/1/2042	810,465
VERIZON COMMUNICATIONS INC.....	6.550	9/15/2043	983,112
VERIZON COMMUNICATIONS INC.....	4.125	8/15/2046	1,566,596
VERIZON COMMUNICATIONS INC.....	4.862	8/21/2046	3,453,289
VERIZON COMMUNICATIONS INC.....	5.500	3/16/2047	542,039
VERIZON COMMUNICATIONS INC.....	4.522	9/15/2048	4,477,727
VERIZON COMMUNICATIONS INC.....	5.012	4/15/2049	2,722,422
VERMILION ENERGY INC 144A.....	5.625	3/15/2025	141,563
VF CORP.....	6.450	11/1/2037	279,984
VIACOMCBS INC.....	4.500	3/1/2021	514,046
VIACOMCBS INC.....	3.875	12/15/2021	828,242
VIACOMCBS INC.....	3.375	3/1/2022	613,981
VIACOMCBS INC.....	2.900	6/1/2023	510,244
VIACOMCBS INC.....	4.250	9/1/2023	533,182
VIACOMCBS INC.....	3.875	4/1/2024	185,110
VIACOMCBS INC.....	3.700	8/15/2024	423,357
VIACOMCBS INC.....	3.500	1/15/2025	10,598,385
VIACOMCBS INC.....	4.000	1/15/2026	4,826,700

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
VIACOMCBS INC.....	2.900	1/15/2027	500,521
VIACOMCBS INC.....	3.700	6/1/2028	1,048,174
VIACOMCBS INC.....	7.875	7/30/2030	701,744
VIACOMCBS INC.....	5.500	5/15/2033	299,603
VIACOMCBS INC.....	6.875	4/30/2036	669,575
VIACOMCBS INC.....	4.850	7/1/2042	556,702
VIACOMCBS INC.....	4.375	3/15/2043	924,632
VIACOMCBS INC.....	5.850	9/1/2043	1,193,605
VIACOMCBS INC.....	5.250	4/1/2044	552,376
VIACOMCBS INC.....	4.900	8/15/2044	564,924
VIACOMCBS INC.....	4.600	1/15/2045	331,383
VIACOMCBS INC.....	VARIABLE RATE	2/28/2057	911,600
VIASAT INC 144A.....	5.625	9/15/2025	515,000
VIASAT INC 144A.....	5.625	4/15/2027	379,850
VICI PROPERTIES 1 LLC / VICI F.....	8.000	10/15/2023	270,625
VICI PROPERTIES LP / VICI 144A.....	4.250	12/1/2026	854,900
VICI PROPERTIES LP / VICI 144A.....	4.625	12/1/2029	2,825,175
VIDEOTRON LTD 144A.....	5.375	6/15/2024	825,000
VIDEOTRON LTD 144A.....	5.125	4/15/2027	6,013,400
VIKING CRUISES LTD 144A.....	6.250	5/15/2025	208,250
VIKING CRUISES LTD 144A.....	5.875	9/15/2027	1,068,750
VIPER ENERGY PARTNERS LP 144A.....	5.375	11/1/2027	1,034,800
VIRGIN AUSTRALIA HOLDINGS 144A.....	7.875	10/15/2021	257,990
VIRGIN AUSTRALIA HOLDINGS 144A.....	8.125	11/15/2024	298,155
VIRGIN MEDIA FINANCE PLC 144A.....	6.000	10/15/2024	515,000
VIRGIN MEDIA FINANCE PLC 144A.....	5.750	1/15/2025	514,375
VIRGIN MEDIA SECURED FINA 144A.....	5.500	5/15/2029	18,798,106
VIRGINIA ELECTRIC AND POWER CO.....	2.950	1/15/2022	203,533
VIRGINIA ELECTRIC AND POWER CO.....	3.100	5/15/2025	312,395
VIRGINIA ELECTRIC AND POWER CO.....	3.150	1/15/2026	631,146
VIRGINIA ELECTRIC AND POWER CO.....	2.950	11/15/2026	98,040
VIRGINIA ELECTRIC AND POWER CO.....	3.500	3/15/2027	864,693
VIRGINIA ELECTRIC AND POWER CO.....	3.800	4/1/2028	543,812
VIRGINIA ELECTRIC AND POWER CO.....	2.875	7/15/2029	61,187
VIRGINIA ELECTRIC AND POWER CO.....	6.000	1/15/2036	5,716,673
VIRGINIA ELECTRIC AND POWER CO.....	6.000	5/15/2037	12,754,784
VIRGINIA ELECTRIC AND POWER CO.....	8.875	11/15/2038	4,931,269
VIRGINIA ELECTRIC AND POWER CO.....	4.000	1/15/2043	548,400
VIRGINIA ELECTRIC AND POWER CO.....	4.650	8/15/2043	240,817
VIRGINIA ELECTRIC AND POWER CO.....	4.450	2/15/2044	407,890
VIRGINIA ELECTRIC AND POWER CO.....	4.200	5/15/2045	272,732
VIRGINIA ELECTRIC AND POWER CO.....	4.000	11/15/2046	398,273
VIRGINIA ELECTRIC AND POWER CO.....	3.800	9/15/2047	539,581

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
VIRGINIA ELECTRIC AND POWER CO.....	4.600	12/1/2048	282,924
VIRGINIA ELECTRIC AND POWER CO.....	3.300	12/1/2049	559,392
VISA INC.....	2.200	12/14/2020	1,365,330
VISA INC.....	2.150	9/15/2022	505,663
VISA INC.....	2.800	12/14/2022	1,281,276
VISA INC.....	3.150	12/14/2025	2,935,648
VISA INC.....	2.750	9/15/2027	1,303,583
VISA INC.....	4.150	12/14/2035	1,102,412
VISA INC.....	4.300	12/14/2045	2,452,240
VISA INC.....	3.650	9/15/2047	842,331
VISTA OUTDOOR INC.....	5.875	10/1/2023	239,303
VISTRA ENERGY CORP.....	5.875	6/1/2023	1,023,040
VISTRA OPERATIONS CO LLC 144A.....	5.500	9/1/2026	6,423,600
VISTRA OPERATIONS CO LLC 144A.....	5.625	2/15/2027	922,031
VISTRA OPERATIONS CO LLC 144A.....	5.000	7/31/2027	820,309
VIZIENT INC 144A.....	6.250	5/15/2027	2,610,800
VMWARE INC.....	2.950	8/21/2022	4,402,799
VMWARE INC.....	3.900	8/21/2027	774,066
VODAFONE GROUP PLC.....	2.950	2/19/2023	2,046,115
VODAFONE GROUP PLC.....	3.750	1/16/2024	602,205
VODAFONE GROUP PLC.....	4.125	5/30/2025	2,589,286
VODAFONE GROUP PLC.....	4.375	5/30/2028	2,604,771
VODAFONE GROUP PLC.....	7.875	2/15/2030	382,579
VODAFONE GROUP PLC.....	6.250	11/30/2032	628,400
VODAFONE GROUP PLC.....	6.150	2/27/2037	25,626,675
VODAFONE GROUP PLC.....	5.000	5/30/2038	659,208
VODAFONE GROUP PLC.....	4.375	2/19/2043	698,681
VODAFONE GROUP PLC.....	5.250	5/30/2048	2,309,623
VODAFONE GROUP PLC.....	4.875	6/19/2049	12,967,573
VODAFONE GROUP PLC.....	4.250	9/17/2050	824,096
VODAFONE GROUP PLC.....	5.125	6/19/2059	587,963
VODAFONEZIGGO 1/17 (USD) TLE.....	ZERO RATE	4/15/2025	5,013,150
VOLT LXXXIII LLC NPL9 A1A 144A.....	VARIABLE RATE	11/26/2049	2,845,535
VORNADO REALTY LP.....	3.500	1/15/2025	169,049
VOYA FINANCIAL INC.....	3.125	7/15/2024	516,240
VOYA FINANCIAL INC.....	3.650	6/15/2026	396,899
VOYA FINANCIAL INC.....	5.700	7/15/2043	284,632
VOYA FINANCIAL INC.....	4.800	6/15/2046	422,247
VOYAGER AVIATION HOLDINGS 144A.....	8.500	8/15/2021	256,130
VTR FINANCE BV REGS.....	6.875	1/15/2024	761,763
VTR FINANCE NV 144A.....	6.875	1/15/2024	1,081,805
VULCAN MATERIALS CO.....	4.500	4/1/2025	540,742
VULCAN MATERIALS CO.....	3.900	4/1/2027	317,133

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
VULCAN MATERIALS CO.....	4.500	6/15/2047	274,349
VULCAN MATERIALS CO.....	4.700	3/1/2048	452,893
W R BERKLEY CORP.....	4.625	3/15/2022	316,740
W R BERKLEY CORP.....	4.750	8/1/2044	506,046
W&T OFFSHORE INC 144A.....	9.750	11/1/2023	429,188
WABASH NATIONAL CORP 144A.....	5.500	10/1/2025	250,000
WACHOVIA CORP.....	5.500	8/1/2035	605,196
WALGREEN CO.....	3.100	9/15/2022	1,021,016
WALGREEN CO.....	4.400	9/15/2042	200,927
WALGREENS BOOTS ALLIANCE INC.....	3.300	11/18/2021	1,019,410
WALGREENS BOOTS ALLIANCE INC.....	3.800	11/18/2024	1,914,209
WALGREENS BOOTS ALLIANCE INC.....	3.450	6/1/2026	1,128,816
WALGREENS BOOTS ALLIANCE INC.....	4.500	11/18/2034	761,407
WALGREENS BOOTS ALLIANCE INC.....	4.800	11/18/2044	1,011,427
WALGREENS BOOTS ALLIANCE INC.....	4.650	6/1/2046	301,511
WALMART INC.....	1.900	12/15/2020	1,001,521
WALMART INC.....	3.125	6/23/2021	1,205,230
WALMART INC.....	2.350	12/15/2022	1,017,489
WALMART INC.....	3.400	6/26/2023	2,605,768
WALMART INC.....	3.300	4/22/2024	709,812
WALMART INC.....	2.850	7/8/2024	32,543,092
WALMART INC.....	2.650	12/15/2024	3,921,999
WALMART INC.....	3.550	6/26/2025	815,578
WALMART INC.....	3.050	7/8/2026	948,016
WALMART INC.....	3.700	6/26/2028	19,195,500
WALMART INC.....	3.250	7/8/2029	1,075,495
WALMART INC.....	2.375	9/24/2029	276,070
WALMART INC.....	5.250	9/1/2035	2,309,812
WALMART INC.....	3.950	6/28/2038	1,923,505
WALMART INC.....	5.625	4/1/2040	419,180
WALMART INC.....	5.000	10/25/2040	656,102
WALMART INC.....	5.625	4/15/2041	712,463
WALMART INC.....	4.000	4/11/2043	862,933
WALMART INC.....	4.300	4/22/2044	783,072
WALMART INC.....	3.625	12/15/2047	1,279,772
WALMART INC.....	4.050	6/29/2048	2,654,851
WALMART INC.....	2.950	9/24/2049	297,085
WALNUT BIDCO PLC 144A.....	9.125	8/1/2024	211,800
WALT DISNEY CO/THE.....	3.000	9/15/2022	772,867
WALT DISNEY CO/THE.....	1.750	8/30/2024	792,532
WALT DISNEY CO/THE.....	3.700	9/15/2024	534,566
WALT DISNEY CO/THE.....	3.700	10/15/2025	172,998
WALT DISNEY CO/THE.....	3.375	11/15/2026	717,573

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
WALT DISNEY CO/THE.....	2.000	9/1/2029	777,096
WALT DISNEY CO/THE.....	6.550	3/15/2033	235,091
WALT DISNEY CO/THE.....	6.200	12/15/2034	3,104,192
WALT DISNEY CO/THE.....	6.400	12/15/2035	12,838,846
WALT DISNEY CO/THE.....	6.150	3/1/2037	488,713
WALT DISNEY CO/THE.....	6.650	11/15/2037	5,867,640
WALT DISNEY CO/THE.....	6.150	2/15/2041	361,145
WALT DISNEY CO/THE.....	5.400	10/1/2043	341,203
WALT DISNEY CO/THE.....	4.750	9/15/2044	697,182
WALT DISNEY CO/THE.....	4.950	10/15/2045	657,269
WALT DISNEY CO/THE.....	4.750	11/15/2046	166,690
WALT DISNEY CO/THE.....	2.750	9/1/2049	1,179,989
WASHINGTON GAS LIGHT CO.....	3.650	9/15/2049	301,064
WASHINGTON MUTUAL BANK / DEBT.....	6.875	6/15/2011	26,700
WASHINGTON PRIME GROUP LP.....	VARIABLE RATE	8/15/2024	461,250
WASHINGTON REAL ESTATE INVESTM.....	3.950	10/15/2022	394,391
WASHINGTON ST.....	5.140	8/1/2040	559,227
WASTE CONNECTIONS INC.....	4.250	12/1/2028	557,754
WASTE CONNECTIONS INC.....	3.500	5/1/2029	423,743
WASTE MANAGEMENT INC.....	4.600	3/1/2021	307,836
WASTE MANAGEMENT INC.....	2.900	9/15/2022	409,374
WASTE MANAGEMENT INC.....	2.400	5/15/2023	328,263
WASTE MANAGEMENT INC.....	3.500	5/15/2024	316,134
WASTE MANAGEMENT INC.....	2.950	6/15/2024	185,986
WASTE MANAGEMENT INC.....	3.125	3/1/2025	125,434
WASTE MANAGEMENT INC.....	3.200	6/15/2026	356,043
WASTE MANAGEMENT INC.....	3.150	11/15/2027	1,557,454
WASTE MANAGEMENT INC.....	3.450	6/15/2029	635,744
WASTE MANAGEMENT INC.....	3.900	3/1/2035	694,619
WASTE MANAGEMENT INC.....	4.000	7/15/2039	267,226
WASTE MANAGEMENT INC.....	4.100	3/1/2045	471,588
WASTE MANAGEMENT INC.....	4.150	7/15/2049	680,070
WASTE PRO USA INC 144A.....	5.500	2/15/2026	521,250
WATCO COS LLC / WATCO FIN 144A.....	6.375	4/1/2023	203,000
WEBSTER FINANCIAL CORP.....	4.100	3/25/2029	317,417
WEC ENERGY GROUP INC.....	3.375	6/15/2021	112,201
WEC ENERGY GROUP INC.....	3.100	3/8/2022	137,729
WEC ENERGY GROUP INC.....	3.550	6/15/2025	530,807
WEEKLEY HOMES LLC / WEEKLEY FI.....	6.625	8/15/2025	155,625
WEINGARTEN REALTY INVESTORS.....	3.375	10/15/2022	247,074
WEINGARTEN REALTY INVESTORS.....	3.500	4/15/2023	234,550
WEINGARTEN REALTY INVESTORS.....	4.450	1/15/2024	97,488
WEINGARTEN REALTY INVESTORS.....	3.250	8/15/2026	168,870

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
WELBILT INC.....	9.500	2/15/2024	265,000
WELLCARE HEALTH PLANS INC.....	5.250	4/1/2025	4,664,400
WELLS FARGO & CO.....	2.550	12/7/2020	2,640,168
WELLS FARGO & CO.....	3.000	1/22/2021	859,666
WELLS FARGO & CO.....	2.500	3/4/2021	4,651,592
WELLS FARGO & CO.....	4.600	4/1/2021	2,272,025
WELLS FARGO & CO.....	3.500	3/8/2022	1,547,768
WELLS FARGO & CO.....	2.625	7/22/2022	2,473,155
WELLS FARGO & CO.....	3.069	1/24/2023	2,143,103
WELLS FARGO & CO.....	3.450	2/13/2023	517,854
WELLS FARGO & CO.....	4.125	8/15/2023	6,899,474
WELLS FARGO & CO.....	4.480	1/16/2024	810,774
WELLS FARGO & CO.....	3.750	1/24/2024	2,522,439
WELLS FARGO & CO.....	3.300	9/9/2024	2,097,897
WELLS FARGO & CO.....	3.000	2/19/2025	24,401,645
WELLS FARGO & CO.....	3.550	9/29/2025	1,483,527
WELLS FARGO & CO.....	VARIABLE RATE	10/30/2025	2,501,274
WELLS FARGO & CO.....	3.000	4/22/2026	2,610,506
WELLS FARGO & CO.....	4.100	6/3/2026	1,884,882
WELLS FARGO & CO.....	3.000	10/23/2026	5,160,782
WELLS FARGO & CO.....	VARIABLE RATE	6/17/2027	1,960,362
WELLS FARGO & CO.....	4.300	7/22/2027	7,364,774
WELLS FARGO & CO.....	VARIABLE RATE	5/22/2028	5,228,904
WELLS FARGO & CO.....	4.150	1/24/2029	2,016,394
WELLS FARGO & CO.....	VARIABLE RATE	10/30/2030	2,216,820
WELLS FARGO & CO.....	5.375	2/7/2035	559,913
WELLS FARGO & CO.....	5.375	11/2/2043	1,610,437
WELLS FARGO & CO.....	5.606	1/15/2044	1,874,657
WELLS FARGO & CO.....	4.650	11/4/2044	1,668,106
WELLS FARGO & CO.....	3.900	5/1/2045	1,135,033
WELLS FARGO & CO.....	4.900	11/17/2045	1,488,628
WELLS FARGO & CO.....	4.400	6/14/2046	1,665,048
WELLS FARGO & CO.....	4.750	12/7/2046	1,860,153
WELLS FARGO BANK NA.....	2.600	1/15/2021	1,007,597
WELLS FARGO BANK NA.....	VARIABLE RATE	7/23/2021	1,612,528
WELLS FARGO BANK NA.....	3.625	10/22/2021	1,647,294
WELLS FARGO BANK NA.....	VARIABLE RATE	5/27/2022	1,316,038
WELLS FARGO BANK NA.....	3.550	8/14/2023	1,618,826
WELLS FARGO BANK NA.....	5.950	8/26/2036	332,139
WELLS FARGO BANK NA.....	5.850	2/1/2037	665,481
WELLS FARGO BANK NA.....	6.600	1/15/2038	1,798,749
WELLS FARGO COMMERCIAL C37 A5.....	3.794	12/15/2049	1,618,345
WELLS FARGO MORTGAGE 1 A7 144A.....	VARIABLE RATE	11/25/2048	849,272

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
WELLTEC A/S 144A.....	9.500	12/1/2022	198,000
WELLTOWER INC.....	3.950	9/1/2023	438,798
WELLTOWER INC.....	3.625	3/15/2024	162,848
WELLTOWER INC.....	4.000	6/1/2025	539,314
WELLTOWER INC.....	4.250	4/1/2026	544,844
WELLTOWER INC.....	4.250	4/15/2028	548,677
WELLTOWER INC.....	4.125	3/15/2029	278,749
WELLTOWER INC.....	6.500	3/15/2041	270,006
WELLTOWER INC.....	4.950	9/1/2048	806,582
WESCO DISTRIBUTION INC.....	5.375	6/15/2024	518,750
WESTERN DIGITAL CORP.....	4.750	2/15/2026	11,738,550
WESTERN MIDSTREAM OPERATING LP.....	4.000	7/1/2022	924,866
WESTERN MIDSTREAM OPERATING LP.....	3.950	6/1/2025	408,112
WESTERN MIDSTREAM OPERATING LP.....	4.650	7/1/2026	425,493
WESTERN MIDSTREAM OPERATING LP.....	4.750	8/15/2028	189,204
WESTERN MIDSTREAM OPERATING LP.....	5.450	4/1/2044	617,112
WESTERN MIDSTREAM OPERATING LP.....	5.500	8/15/2048	158,944
WESTERN UNION CO/THE.....	3.600	3/15/2022	515,834
WESTERN UNION CO/THE.....	6.200	11/17/2036	512,370
WESTINGHOUSE AIR BRAKE TECHNOL.....	VARIABLE RATE	3/15/2024	536,486
WESTINGHOUSE AIR BRAKE TECHNOL.....	3.450	11/15/2026	504,879
WESTINGHOUSE AIR BRAKE TECHNOL.....	VARIABLE RATE	9/15/2028	825,349
WESTLAKE AUTOMOBIL 1A A2B 144A.....	VARIABLE RATE	5/16/2022	7,773,824
WESTLAKE AUTOMOBIL 2A A2B 144A.....	VARIABLE RATE	9/15/2021	431,056
WESTLAKE AUTOMOBIL 2A A2B 144A.....	VARIABLE RATE	2/15/2023	8,675,809
WESTLAKE AUTOMOBILE 1A C 144A.....	2.700	10/17/2022	384,893
WESTLAKE AUTOMOBILE 1A D 144A.....	3.410	5/15/2023	3,842,233
WESTLAKE AUTOMOBILE 1A F 144A.....	5.670	2/17/2026	1,534,770
WESTLAKE AUTOMOBILE 2A C 144A.....	2.590	12/15/2022	4,007,271
WESTLAKE AUTOMOBILE 2A C 144A.....	3.500	1/16/2024	3,021,352
WESTLAKE AUTOMOBILE 2A E 144A.....	4.630	7/15/2024	5,097,650
WESTLAKE AUTOMOBILE 3A D 144A.....	4.000	10/16/2023	1,278,550
WESTLAKE AUTOMOBILE 3A E 144A.....	4.900	12/15/2023	1,031,600
WESTLAKE CHEMICAL CORP.....	3.600	8/15/2026	777,609
WESTLAKE CHEMICAL CORP.....	5.000	8/15/2046	541,758
WESTLAKE CHEMICAL CORP.....	4.375	11/15/2047	252,125
WESTPAC BANKING CORP.....	2.650	1/25/2021	503,671
WESTPAC BANKING CORP.....	2.100	5/13/2021	1,503,664
WESTPAC BANKING CORP.....	2.000	8/19/2021	701,142
WESTPAC BANKING CORP.....	2.800	1/11/2022	254,096
WESTPAC BANKING CORP.....	2.500	6/28/2022	1,012,244
WESTPAC BANKING CORP.....	2.750	1/11/2023	1,019,345
WESTPAC BANKING CORP.....	3.650	5/15/2023	524,635

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
WESTPAC BANKING CORP.....	3.300	2/26/2024	1,287,731
WESTPAC BANKING CORP.....	2.350	2/19/2025	1,003,228
WESTPAC BANKING CORP.....	2.850	5/13/2026	1,023,564
WESTPAC BANKING CORP.....	3.350	3/8/2027	791,621
WESTPAC BANKING CORP.....	3.400	1/25/2028	530,835
WESTPAC BANKING CORP.....	VARIABLE RATE	11/23/2031	1,320,512
WESTPAC BANKING CORP.....	VARIABLE RATE	7/24/2034	1,345,019
WESTPAC BANKING CORP.....	4.421	7/24/2039	455,439
WESTROCK MWV LLC.....	8.200	1/15/2030	207,596
WESTROCK MWV LLC.....	7.950	2/15/2031	620,402
WESTROCK RKT LLC.....	4.900	3/1/2022	1,054,001
WEX INC 144A.....	4.750	2/1/2023	201,500
WEYERHAEUSER CO.....	4.700	3/15/2021	410,009
WEYERHAEUSER CO.....	4.625	9/15/2023	969,261
WEYERHAEUSER CO.....	4.000	11/15/2029	542,288
WEYERHAEUSER CO.....	7.375	3/15/2032	1,313,124
WHIRLPOOL CORP.....	4.850	6/15/2021	311,304
WHIRLPOOL CORP.....	4.700	6/1/2022	158,577
WHIRLPOOL CORP.....	4.000	3/1/2024	211,871
WHIRLPOOL CORP.....	4.750	2/26/2029	614,219
WHIRLPOOL CORP.....	4.500	6/1/2046	327,666
WHITING PETROLEUM CORP.....	5.750	3/15/2021	520,300
WHITING PETROLEUM CORP.....	6.250	4/1/2023	418,750
WHITING PETROLEUM CORP.....	6.625	1/15/2026	3,884,436
WILLIAM CARTER CO/THE 144A.....	5.625	3/15/2027	2,370,375
WILLIAM LYON HOMES INC.....	6.000	9/1/2023	781,875
WILLIAM LYON HOMES INC.....	5.875	1/31/2025	257,500
WILLIAM LYON HOMES INC 144A.....	6.625	7/15/2027	200,725
WILLIAM MARSH RICE UNIVERSITY.....	3.574	5/15/2045	533,766
WILLIAM MARSH RICE UNIVERSITY.....	3.774	5/15/2055	219,150
WILLIAMS COS INC/THE.....	4.000	11/15/2021	514,817
WILLIAMS COS INC/THE.....	3.600	3/15/2022	821,968
WILLIAMS COS INC/THE.....	3.350	8/15/2022	718,139
WILLIAMS COS INC/THE.....	3.700	1/15/2023	1,034,423
WILLIAMS COS INC/THE.....	4.500	11/15/2023	427,282
WILLIAMS COS INC/THE.....	4.300	3/4/2024	1,013,455
WILLIAMS COS INC/THE.....	3.750	6/15/2027	1,043,351
WILLIAMS COS INC/THE.....	VARIABLE RATE	3/15/2032	717,741
WILLIAMS COS INC/THE.....	6.300	4/15/2040	1,145,453
WILLIAMS COS INC/THE.....	5.800	11/15/2043	177,883
WILLIAMS COS INC/THE.....	5.400	3/4/2044	422,005
WILLIAMS COS INC/THE.....	5.750	6/24/2044	590,165
WILLIAMS COS INC/THE.....	4.900	1/15/2045	324,211



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
WILLIAMS COS INC/THE.....	5.100	9/15/2045	555,871
WILLIAMS COS INC/THE.....	4.850	3/1/2048	948,511
WILLIAMS SCOTSMAN INTERNA 144A.....	6.875	8/15/2023	305,225
WILLIS NORTH AMERICA INC.....	3.600	5/15/2024	94,170
WILLIS NORTH AMERICA INC.....	4.500	9/15/2028	336,492
WILLIS NORTH AMERICA INC.....	2.950	9/15/2029	64,461
WILLIS NORTH AMERICA INC.....	5.050	9/15/2048	659,444
WILLIS TOWERS WATSON PLC.....	5.750	3/15/2021	364,693
WILLIS-KNIGHTON MEDICAL CENTER.....	4.813	9/1/2048	446,288
WISCONSIN ELECTRIC POWER CO.....	2.950	9/15/2021	252,865
WISCONSIN ELECTRIC POWER CO.....	3.100	6/1/2025	7,305,200
WISCONSIN ELECTRIC POWER CO.....	5.625	5/15/2033	264,112
WISCONSIN ELECTRIC POWER CO.....	5.700	12/1/2036	223,765
WISCONSIN ELECTRIC POWER CO.....	4.300	10/15/2048	280,071
WISCONSIN POWER AND LIGHT CO.....	3.050	10/15/2027	212,008
WISCONSIN POWER AND LIGHT CO.....	3.000	7/1/2029	308,886
WISCONSIN POWER AND LIGHT CO.....	6.375	8/15/2037	287,701
WISCONSIN PUBLIC SERVICE CORP.....	3.350	11/21/2021	333,991
WISCONSIN PUBLIC SERVICE CORP.....	3.671	12/1/2042	157,671
WISCONSIN PUBLIC SERVICE CORP.....	4.752	11/1/2044	366,142
WISCONSIN PUBLIC SERVICE CORP.....	3.300	9/1/2049	389,897
WISCONSIN ST GEN FUND ANNUAL A.....	5.700	5/1/2026	618,074
WMG ACQUISITION CORP 144A.....	5.500	4/15/2026	263,125
WOLVERINE ESCROW LLC 144A.....	8.500	11/15/2024	465,750
WOLVERINE ESCROW LLC 144A.....	9.000	11/15/2026	654,688
WP CAREY INC.....	4.600	4/1/2024	322,832
WP CAREY INC.....	4.000	2/1/2025	316,489
WP CAREY INC.....	4.250	10/1/2026	321,717
WP CAREY INC.....	3.850	7/15/2029	126,775
WPP FINANCE 2010.....	3.625	9/7/2022	414,707
WPP FINANCE 2010.....	3.750	9/19/2024	632,467
WPX ENERGY INC.....	8.250	8/1/2023	575,000
WPX ENERGY INC.....	5.250	9/15/2024	531,250
WPX ENERGY INC.....	5.750	6/1/2026	533,750
WPX ENERGY INC.....	5.250	10/15/2027	379,800
WR GRACE & CO-CONN 144A.....	5.125	10/1/2021	781,635
WR GRACE & CO-CONN 144A.....	5.625	10/1/2024	221,000
WRKCO INC.....	3.000	9/15/2024	76,557
WRKCO INC.....	4.650	3/15/2026	430,611
WRKCO INC.....	3.375	9/15/2027	148,542
WRKCO INC.....	4.000	3/15/2028	1,071,591
WRKCO INC.....	3.900	6/1/2028	195,942
WRKCO INC.....	4.900	3/15/2029	284,489

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
WRKCO INC.....	4.200	6/1/2032	438,616
WW GRAINGER INC.....	4.600	6/15/2045	598,001
WW GRAINGER INC.....	3.750	5/15/2046	414,881
WW GRAINGER INC.....	4.200	5/15/2047	224,085
WW INTERNATIONAL INC 144A.....	8.625	12/1/2025	159,093
WYETH LLC.....	6.500	2/1/2034	449,102
WYETH LLC.....	6.000	2/15/2036	988,213
WYETH LLC.....	5.950	4/1/2037	1,199,900
WYNDHAM DESTINATIONS INC.....	4.250	3/1/2022	7,384,800
WYNDHAM DESTINATIONS INC.....	STEPPED RATE	4/1/2024	529,375
WYNDHAM DESTINATIONS INC.....	STEPPED RATE	10/1/2025	278,125
WYNDHAM DESTINATIONS INC.....	VARIABLE RATE	4/1/2027	271,250
WYNDHAM DESTINATIONS INC 144A.....	4.625	3/1/2030	2,641,588
WYNDHAM HOTELS & RESORTS 144A.....	5.375	4/15/2026	527,500
WYNN LAS VEGAS LLC / WYNN 144A.....	4.250	5/30/2023	418,924
WYNN LAS VEGAS LLC / WYNN 144A.....	5.500	3/1/2025	1,605,000
WYNN LAS VEGAS LLC / WYNN 144A.....	5.250	5/15/2027	478,125
WYNN MACAU LTD 144A.....	5.125	12/15/2029	2,413,506
WYNN RESORTS FINANCE LLC 144A.....	5.125	10/1/2029	482,625
XCEL ENERGY INC.....	2.400	3/15/2021	502,593
XCEL ENERGY INC.....	2.600	3/15/2022	354,129
XCEL ENERGY INC.....	3.300	6/1/2025	357,035
XCEL ENERGY INC.....	3.350	12/1/2026	365,805
XCEL ENERGY INC.....	4.000	6/15/2028	273,551
XCEL ENERGY INC.....	6.500	7/1/2036	257,844
XCEL ENERGY INC.....	3.500	12/1/2049	508,218
XEROX CORP.....	4.500	5/15/2021	4,698,434
XEROX CORP.....	4.070	3/17/2022	204,500
XEROX CORP.....	STEPPED RATE	3/15/2023	1,295,313
XEROX CORP.....	3.800	5/15/2024	253,125
XEROX CORP.....	4.800	3/1/2035	184,526
XEROX CORP.....	6.750	12/15/2039	263,750
XILINX INC.....	3.000	3/15/2021	1,113,833
XILINX INC.....	2.950	6/1/2024	200,555
XLIT LTD.....	4.450	3/31/2025	545,142
XLIT LTD.....	5.250	12/15/2043	321,406
XLIT LTD.....	5.500	3/31/2045	317,834
XPO CNW INC.....	6.700	5/1/2034	253,750
XPO LOGISTICS INC 144A.....	6.500	6/15/2022	1,019,000
XPO LOGISTICS INC 144A.....	6.750	8/15/2024	570,334
XYLEM INC/NY.....	4.875	10/1/2021	524,150
XYLEM INC/NY.....	3.250	11/1/2026	569,024
XYLEM INC/NY.....	4.375	11/1/2046	572,398

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FIXED INCOME**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
YPF SA 144A.....	8.500	3/23/2021	861,309
YPF SA 144A.....	8.750	4/4/2024	643,507
YPF SA 144A.....	8.500	7/28/2025	484,785
YPF SA REGS.....	8.500	3/23/2021	351,454
YPF SA REGS.....	8.500	7/28/2025	704,025
YUM! BRANDS INC.....	3.750	11/1/2021	255,000
YUM! BRANDS INC.....	3.875	11/1/2023	257,500
YUM! BRANDS INC.....	6.875	11/15/2037	290,000
YUM! BRANDS INC.....	5.350	11/1/2043	99,000
YUM! BRANDS INC 144A.....	4.750	1/15/2030	14,308,850
ZAMBIA GOVERNMENT INTERNA 144A.....	8.970	7/30/2027	244,757
ZAMBIA GOVERNMENT INTERNA REGS.....	5.375	9/20/2022	1,840,123
ZAMBIA GOVERNMENT INTERNA REGS.....	8.500	4/14/2024	2,965,610
ZAMBIA GOVERNMENT INTERNA REGS.....	8.970	7/30/2027	1,416,987
ZAYO GROUP LLC / ZAYO CAP 144A.....	5.750	1/15/2027	1,168,688
ZAYO GROUP LLC / ZAYO CAPITAL.....	6.000	4/1/2023	1,278,125
ZAYO GROUP LLC / ZAYO CAPITAL.....	6.375	5/15/2025	670,040
ZIGGO BOND CO BV 144A.....	6.000	1/15/2027	527,500
ZIGGO BV 144A.....	5.500	1/15/2027	17,095,625
ZIGGO BV 144A.....	4.875	1/15/2030	3,029,830
ZIMMER BIOMET HOLDINGS INC.....	3.375	11/30/2021	305,868
ZIMMER BIOMET HOLDINGS INC.....	3.150	4/1/2022	510,435
ZIMMER BIOMET HOLDINGS INC.....	3.700	3/19/2023	208,268
ZIMMER BIOMET HOLDINGS INC.....	3.550	4/1/2025	1,318,756
ZIMMER BIOMET HOLDINGS INC.....	4.450	8/15/2045	528,390
ZIONS BANCORP NA.....	3.350	3/4/2022	409,987
ZIONS BANCORP NA.....	3.250	10/29/2029	491,523
ZOETIS INC.....	3.250	8/20/2021	484,278
ZOETIS INC.....	3.250	2/1/2023	1,161,843
ZOETIS INC.....	4.500	11/13/2025	359,928
ZOETIS INC.....	3.000	9/12/2027	513,390
ZOETIS INC.....	3.900	8/20/2028	330,813
ZOETIS INC.....	4.700	2/1/2043	865,763
ZOETIS INC.....	3.950	9/12/2047	260,530
ZOETIS INC.....	4.450	8/20/2048	490,105

**TOTAL FIXED INCOME**

**\$ 36,427,253,465**

Included in the Fixed Income section of this report are certain holdings valued at \$0. These investments have been written down but have not been removed from holdings reports in the event of possible future payments or because the legal entity continues to exist.

Private Debt holdings shown in aggregate

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**LIMITED PARTNERSHIPS**

*The Limited Partnership section of this report includes investments structured as limited liability companies. Hedge Fund investments are included in the Multi-Asset section.*

<b>NAME</b>	<b>FAIR VALUE</b>
235 EAST 42ND LLC .....	\$ 137,938,034
ACI CAPITAL INVESTORS II LP .....	10,286
ADVENT INTERNATIONAL GPE IX L.P.....	12,268,080
ADVENT INTERNATIONAL GPE VIII LP.....	127,671,348
ADVENT INT'L GPE VI .....	7,933,438
ADVENT INT'L GPE VII .....	73,014,665
AEROTERM AIPOIT LOGISTICS .....	94,457,062
ALCHEMY PARTNERS LIMITED LP .....	1,732,092
ALCHEMY SPECIAL OPP FUND IV LP .....	2,772,027
ALTARIS HEALTH PARTNERS III LP .....	55,597,249
ALTARIS HEALTH PARTNERS IV LP .....	22,289,904
AMERICAN SECURITIES FD V .....	296,575
AMERICAN SECURITIES PARTNERS VI.....	49,714,019
AMERICAN SECURITIES PARTNERS VII LP.....	50,443,835
AMERICAN SECURITIES PARTNERS VIII LP.....	(294,299)
APOLLO EUROPEAN III .....	23,158,764
APOLLO EUROPEAN PRINCIPAL FINANCE FUND II.....	15,683,072
APOLLO EUROPEAN PRINCIPAL FINANCE FUND LP.....	535,971
APOLLO INVESTMENT FUND IV L P .....	1
APOLLO INVESTMENT FUND V LLP .....	163,633
APOLLO VI LP .....	2,837,385
ARBOR DEBT OPPORTUNITIES FUND I LP.....	21,631,240
ARBOR INVESTMENTS IV LP .....	40,118,782
ARES CORP OPPORTUNITIES FND II .....	95,238
ARES CORP OPPORTUNITIES III .....	22,911,354
ARES CORPORATE OPPORTUNITIES FUND IV LP.....	90,532,729
ARES CORPORATE OPPORTUNITIES FUND V LP.....	84,154,308
ARES OPPORTUNITIES FUND LP .....	982,328
ASCRIBE CAPITAL II LP .....	32,675,061
ATLAS CAPITAL RESOURCES FUND III.....	12,919,787
ATLAS CAPITAL RESOURCES II LP .....	23,923,988
AVENUE SPECIAL SIT FD VI A LP .....	5,996,568
BEACON CAP STRATEGIC 8 .....	9,469,471
BEACON FUND VI .....	3,948,232
BEACON FUND VI DYNASTY .....	2,233,671
BEACON FUND VII DYNASTY .....	9,362,321
BEACON VII CAP STRATEGIC .....	58,352,791
BENEFIT STREET PARTNERS DEBT FUND IV L.P.....	58,557,185
BERKSHIRE FUND IX LP .....	26,400,719
BERKSHIRE FUND VIII LP .....	27,640,571
BLACKSTONE CAP PARTNERS VI LP .....	37,846,186
BLACKSTONE CAPITAL PARTNERS V .....	2,233,099

# **CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

## **LIMITED PARTNERSHIPS**

*The Limited Partnership section of this report includes investments structured as limited liability companies. Hedge Fund investments are included in the Multi-Asset section.*

<b>NAME</b>	<b>FAIR VALUE</b>
BLACKSTONE CAPITAL VII .....	76,956,845
BLACKSTONE EDISON DYNASTY .....	52,575,458
BLACKSTONE RE PARTNER VII DYNs .....	9,123,411
BLACKSTONE RE PARTNER VIII DYN .....	35,982,014
BLACKSTONE RE VI .....	10,906,041
BLACKSTONE RE VII .....	74,021,489
BLACKSTONE RE VIII .....	143,934,786
BLACKSTONE REAL ESTATE PARTNERS IX.....	50,685,143
BLUE MOON SENIOR HOUSING .....	135,921,856
BOOKEND CAPITAL I LP .....	(71,195)
BRANDON LANE PARTNERS FUND LP .....	33,375,505
BRIDGEPOINT EUROPE V 'B' LP .....	49,618,470
BRIDGEPOINT EUROPE VI LP .....	10,999,692
BRIDGEPOINT EUROPEAN EQUITY IV .....	17,107,830
BRINSON NON-U.S. PARTNERSHIP FUND TRUST - 1999 PRIMARY FUND.....	5,757
BRINSON NON-U.S. PARTNERSHIP FUND TRUST - 2000 PRIMARY FUND.....	27,072
BRINSON NON-U.S. PARTNERSHIP FUND TRUST - 2001 PRIMARY FUND.....	7,419
BRINSON NON-U.S. PARTNERSHIP FUND TRUST - 2002 PRIMARY FUND.....	7,046
BRINSON NON-U.S. PARTNERSHIP FUND TRUST - 2003 PRIMARY FUND.....	13,846
BRINSON NON-U.S. PARTNERSHIP FUND TRUST - 2004 PRIMARY FUND.....	14,170
BRINSON PARTNERSHIP FD TR - 98 PRIMARY FD (SECONDARY INT).....	2,604
BRINSON PARTNERSHIP FUND TRUST - 1999 FUND.....	16,661
BRINSON PARTNERSHIP FUND TRUST - 2000 FUND.....	14,835
BRINSON PARTNERSHIP FUND TRUST - 2001 PRIMARY FUND.....	22,645
BRINSON PARTNERSHIP FUND TRUST - 2002 PRIMARY FUND.....	8,448
BRINSON PARTNERSHIP FUND TRUST - 2003 PRIMARY FUND.....	12,243
BRISTOL INDUSTRIAL II LP .....	115,655,245
BRISTOL MIAMI SC .....	76,375,323
CALTUS PARTNERS IV LP .....	12,601,148
CALTUS PARTNERS V LP .....	20,430,115
CAPVEST EQUITY PARTNERS III LP .....	38,513,002
CAPVEST EQUITY PARTNERS IV .....	(190,293)
CARSON COMPANIES INDUSTRIAL JV .....	16,699,765
CASA PARTNERS III LP .....	29,274,272
CASA PARTNERS IV LP .....	4,857,754
CASA PARTNERS VI LP .....	89,192,895
CASA PARTNERS VII L.P. ....	112,975,473
CASA PARTNERS VIII LP .....	51,936,869
CBRE MEDICAL OFFICE VENTURE .....	103,491,865
CCP DENVER PORTFOLIO .....	145,156,249
CENTERBRIDGE CAPITAL PARTNERS II.....	30,367,785
CENTERBRIDGE CAPITAL PARTNERS III L.P.....	74,839,883

# CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019

## LIMITED PARTNERSHIPS

The Limited Partnership section of this report includes investments structured as limited liability companies. Hedge Fund investments are included in the Multi-Asset section.

NAME	FAIR VALUE
CENTERBRIDGE SPECIAL CREDIT PARTNERS II.....	16,194,857
CENTERBRIDGE SPECIAL CREDIT PARTNERS III LP.....	22,416,437
CHARLESBANK CREDIT .....	25,047,967
CHARLESBANK EQUITY FUND IX L P .....	19,839,454
CHARLESBANK EQUITY FUND VIII LP.....	29,555,755
CHEQUERS CAPITAL XVI FCPR .....	14,596,549
CHEQUERS XVII .....	16,078,096
C-III CAPITAL PARTNERS .....	644,848
CLEARLAKE CAPITAL PARTNERS III LP.....	29,123,028
CLEARLAKE CAPITAL PARTNERS IV LP.....	59,469,593
CLEARLAKE CAPITAL PARTNERS V .....	63,490,341
CLEARLAKE OPPORTUNITY PARTNERS II L.P.....	8,901,740
CLEARVIEW CAPITAL FUND IV .....	1,583,097
CLEARVIEW CAPITAL MEZZANINE FUND I.....	8,175,475
CLESSIDRA LP .....	1,465,722
CO-INVESTMENTS (in aggregate).....	571,089,832
COLLER INTERNATIONAL PARTNERS VI.....	14,565,164
COLLER INTERNATIONAL PARTNERS VII L.P.....	39,828,595
COLLER V .....	3,281,151
CORTEC GROUP FUND V II L.P .....	14,452,648
CORTEC GROUP V LP .....	65,803,717
CORTEC VI LP .....	40,812,250
CRESSEY & COMPANY FUND V LP .....	53,239,649
CRESSEY & COMPANY FUND VI L.P.....	10,617,150
CVC CAPITAL PARTNERS VI LP .....	114,681,714
CVC EUROPEAN E P TANDEM FUND .....	60,598
CVC EUROPEAN EQUITY IV .....	81,843
CVC EUROPEAN EQUITY V .....	14,248,506
CVC VII .....	60,777,310
DYAL COLUMBUS CO-INVESTMENT PARTNERS LP.....	45,054,269
EDENS INVESTMENT PARTNERS LP .....	225,444,296
ENCAP ENERGY CAPITAL FD IX LP .....	37,526,784
ENCAP ENERGY CAPITAL FUND VIII CO-INVESTMENT.....	6,320,704
ENCAP ENERGY CAPITAL VIII LP .....	12,183,846
ENCAP ENERGY CAPITAL X L P .....	44,394,661
EQT V FUND LP .....	1,432,120
EQT VI LP .....	21,111,742
EQT VII .....	52,419,236
EQT VIII LP .....	24,420,275
EXCELLERE CAPITAL FUND II .....	20,302,691
EXCELLERE CAPITAL FUND III L.P .....	34,886,590
EXCELSIOR II LLC .....	18,125,386

# **CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

## **LIMITED PARTNERSHIPS**

*The Limited Partnership section of this report includes investments structured as limited liability companies. Hedge Fund investments are included in the Multi-Asset section.*

<b>NAME</b>	<b>FAIR VALUE</b>
FLEXPOINT III .....	22,521,983
FLEXPOINT SPECIAL ASSETS FUND LP.....	4,464,317
FORTISSIMO CAPITAL FUND IV L P .....	26,504,529
FORTRESS FLORIDA COINVEST FUND .....	116,875,326
FORTRESS HOLIDAY INVESTMENT FUND LP.....	14,693,848
FORTRESS INV FUND III LLC .....	6,424,997
FORTRESS INVESTMENT FUND IV .....	22,851,191
FORTRESS INVESTMENT FUND IV COINVESTMENT FUND.....	5,320,156
FORTRESS INVESTMENT FUND V .....	83,945,627
FORTRESS INVESTMENT FUND V (COINVESTMENT FUNDS).....	8,194,348
FORTRESS IW CO-INVESTMENT FUND .....	-
FOUNTAINVEST CHINA GROWTH CAPITAL FUND II.....	23,111,429
FOUNTAINVEST III .....	34,302,128
FPA CORE PLUS FUND III .....	104,602,300
FPA CORE PLUS FUND IV LP .....	60,716,042
GERMAN EQUITY PARTNERS IV LPP .....	13,841,315
GERMAN EQUITY PARTNERS V L.P. ....	4,984,939
GILDE BUY-OUT FUND IV C.V. ....	9,478,565
GILDE BUY-OUT FUND VI .....	154,822
GILDE V .....	40,539,247
GLENDON CAPITAL MANAGEMENT LP .....	52,415,955
GLENDON OPPORTUNITIES FUND II L P.....	10,000,000
GORES CAPITAL PARTNERS II .....	4,176,971
GORES CAPITAL PARTNERS III .....	8,953,412
GRAPHITE PARTNERS VII (A) .....	3,717,283
GRAPHITE PARTNERS VII (C) .....	4,529,735
GREEN EQUITY INVESTORS V L P .....	37,955,984
GREEN EQUITY INVESTORS VI LP .....	109,631,405
GREEN EQUITY INVESTORS VII LP .....	79,712,061
GSO CAPITAL OPPORTUNITIES FUND II LP.....	31,945,733
GSO CAPITAL OPPORTUNITIES FUND III LP.....	50,991,521
GSO ENERGY SELECT OPPORTUNITIES FUND II LP.....	3,522,063
GSO EUROPE SENIOR DEBT FUND LP .....	28,930,916
GSO EUROPEAN SENIOR DEBT FUND II.....	5,129,143
GTCR FUND IX .....	191,290
GTCR FUND X LP .....	13,793,394
GTCR FUND XII LP .....	29,622,639
GTCR XI LP .....	94,629,956
HARVEST PARTNERS STRUCTURED CAPITAL FUND II.....	33,674,089
HARVEST PARTNERS STRUCTURED CAPITAL FUND LP.....	62,041,714
HARVEST PARTNERS VII LP .....	37,357,689
HARVEST PARTNERS VIII L P .....	7,305,658

# **CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

## **LIMITED PARTNERSHIPS**

*The Limited Partnership section of this report includes investments structured as limited liability companies. Hedge Fund investments are included in the Multi-Asset section.*

<b>NAME</b>	<b>FAIR VALUE</b>
HEITMAN CREDIT FUND .....	77,051,724
HEITMAN STORAGE CO-INVEST .....	120,851,680
HEITMAN VALUE PARTNERS II LP .....	137,187
HELLMAN & FRIEDMAN CAPITAL PARTNERS IX L.P.....	(955,689)
HELLMAN & FRIEDMAN CAPITAL PARTNERS VIII LP.....	136,807,588
HELLMAN & FRIEDMAN VI L P .....	3,227,531
HELLMAN & FRIEDMAN VII LP .....	215,934,671
HG CAPITAL 7 LP .....	32,284,538
HG CAPITAL 8 L P .....	19,244,838
HIGH STREET RE FUND V LP .....	79,258,013
HIGH STREET RE FUND VI LP .....	7,500,000
HIGHLINE OFFICE .....	105,708,285
INFLEXION 2010 BUYOUT FUND LP. ....	25,991,158
INFLEXION BUYOUT FUND V L.P. ....	7,384,576
INFLEXION BUYOUT IV .....	36,945,400
INFLEXION ENTERPRISE FUND IV LP.....	24,056,033
INFLEXION ENTERPRISE FUND V L. P.P.....	340,902
INFLEXION PARTNERS CAPITAL FUND I.....	17,395,574
INFLEXION PARTNERSHIP FUND II L.P.....	3,238,059
INSIGHT EQUITY FUND II .....	38,608,941
INSIGHT EQUITY MEZZANINE I LP .....	5,613,293
INVESTINDUSTRIAL VII LP .....	1,116,217
JMI EQUITY FUND IX-A L P .....	10,314,588
JMI EQUITY FUND VII LP .....	24,600,986
JMI EQUITY FUND VIII LP .....	52,153,333
JPMCB MGT STRATEGIC PROPERTY FD.....	115,330,224
KLH CAPITAL FUND IV L.P. ....	1,443,751
KOHLBERG INVESTORS VI .....	850,071
KOHLBERG INVESTORS VII-B LP .....	21,301,070
KOHLBERG VIII .....	37,258,260
KPS SPECIAL SITUATIONS FUND IV .....	35,363,410
LAKE PACIFIC I MAXI LP .....	662,179
LAKE PACIFIC II LP .....	19,543,685
LANDMARK PARTNERS IV .....	129,333
LIGHTBAY INVESTMENT PARTNERS LP.....	12,197,060
LINDSAY GOLDBERG & BESSEMER II .....	169,835
LINDSAY GOLDBERG BESSEMER III .....	794,777
LINDSAY GOLDBERG IV LP .....	46,698,702
LIVING BRIDGE 6 L P .....	33,370,507
LONE STAR FUND III (U.S.) L.P. ....	618,302
LONE STAR FUND IV LP .....	480,692
LONE STAR FUND V LP .....	13,186,966



# CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019

## LIMITED PARTNERSHIPS

*The Limited Partnership section of this report includes investments structured as limited liability companies. Hedge Fund investments are included in the Multi-Asset section.*

NAME	FAIR VALUE
LONE STAR FUND VI .....	15,152,932
LONE STAR FUND VII LP .....	982,930
LONE STAR FUND VIII LP .....	28,865,894
LONE STAR REAL ESTATE FUND (US) LP.....	5,855,085
LONE STAR REAL ESTATE FUND II (US) LP.....	4,707,138
LONE STAR REAL ESTATE FUND III .....	6,401,907
LONE STAR REAL ESTATE FUND IV .....	44,811,000
LONE STAR REAL ESTATE FUND V (U.S.).....	25,600,815
LONE STAR REAL ESTATE FUND VI .....	1,298,513
LONE STAR REAL ESTATE FUND VI- OVERAGE ACCT.....	1,298,513
MERIT MEZZANINE FUND V .....	26,297,324
MERIT MEZZANINE FUND VI .....	50,690,226
METWEST INTERNATIONAL .....	109,250,000
MONTEFIORE INVESTMENT IV .....	16,819,421
NEW CAPITAL PARTNERS PE FUND III LP.....	8,902,631
NORTH HAVEN VII GLOBAL-T .....	17,941,877
OCM EURO PRINCIPAL III LP .....	42,082,088
OLD LANE INDIA OPPORTUNITIES .....	6,650,392
PARKERGALE CAPITAL II L.P. ....	5,109,554
PATRIA - BRAZILIAN PRIVATE EQUITY FUND V LP.....	34,421,411
PATRIA PRIVATE EQUITY FUND VI LP.....	4,128,682
PENINSULA FUND IV LP .....	132,525
PENINSULA FUND V .....	26,981,341
PENINSULA FUND VI L P .....	44,002,449
PENWOOD INDUSTRIAL IV LP .....	25,477,022
PENWOOD INDUSTRIAL PARTNERS V .....	35,737,787
PES CO-INVESTMENT I SCSP .....	5,459,068
PLACE/BV STUDENT HOUSING LLC .....	45,729,051
PLATTE RIVER IV .....	11,998,129
POMONA CAPITAL VI LP .....	2,177,075
PRISA ACCOUNT .....	366,137,569
PRIVATE EQUITY SOLUTIONS SCSP .....	57,620,636
PROCURITAS CAPITAL INVESTORS VI.....	7,102,026
PROJECT CITY CO-INVESTMENT PARTNERS II LP.....	353,214,202
PROLOGIS USLF L.P. ....	242,914,874
PROVIDENCE DEBT FUND III LP .....	42,760,475
PROVIDENCE EQUITY PARTNERS V .....	601,511
PROVIDENCE EQUITY PARTNERS VI .....	24,760,407
PROVIDENCE EQUITY PARTNERS VII .....	88,846,135
PROVIDENCE STRATEGIC GROWTH II LP.....	60,458,874
PROVIDENCE STRATEGIC GROWTH III.....	54,369,873
PROVIDENCE STRATEGIC GROWTH IV.....	(279,247)

## CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019

### LIMITED PARTNERSHIPS

*The Limited Partnership section of this report includes investments structured as limited liability companies. Hedge Fund investments are included in the Multi-Asset section.*

NAME	FAIR VALUE
PROVIDENCE TMT DEBT OPPORTUNITY FUND II.....	373,908
PROVIDENCE TMT SPECIAL SITUATIONS FEEDER LP.....	365,783
PROVIDENCE VIII .....	42,429,088
QUANTUM ENERGY PARTNERS VII .....	24,826,385
RCP SMALL EMERGING .....	36,921,178
REALTERM LOGISTICS VENTURE .....	165,917,105
RESOLUTE FUND III LP .....	68,206,975
RESOLUTE FUND IV L.P. ....	30,171,823
RESOURCE CAPITAL FUND VI LP .....	21,385,185
RIDGEMONT EQUITY PARTNERS ENERGY OPPORTUNITY FUND L P.....	20,991,232
RIDGEMONT EQUITY PARTNERS FUND I LP.....	12,361,380
RIDGEMONT EQUITY PARTNERS FUND II LP.....	47,967,080
RIDGEMONT EQUITY PARTNERS III L P.....	7,646,017
RIDGEMONT PARTNERS SECONDARY FUND I LP.....	4,431,567
RIVERSTONE GE&P VI .....	33,233,373
RIVERSTONE GLOBAL ENERGY AND POWER FUND V.....	46,010,650
RIVERSTONE/CARLYLE GLOBAL ENERGY AND POWER FUND IV.....	18,029,422
ROCKPOINT REAL ESTATE FD II LP .....	923,810
ROCKPOINT REAL ESTATE III LP .....	3,453,579
SAIF PARTNERS IV .....	69,968,156
SAROS INVESTMENTS L.P. ....	69,176,501
SCOUT FUND I .....	519,745
SCOUT FUND II .....	79,925,195
SCOUT FUND II CO-INVEST .....	21,844,592
SECURITY CAP PREFERRED GROWTH LLC.....	163,591,670
SEGULAH IV LP .....	2,725,698
SENIOR HOUSING PARTNERS IV .....	2,684,318
SENIOR HOUSING PARTNERS VI LP .....	10,247,831
SENTINEL CAPITAL PARTNERS V .....	20,632,333
SENTINEL CAPITAL PARTNERS VI LP.....	6,525,834
SHAMROCK CAPITAL CONTENT FUND I LP.....	30,011,917
SHAMROCK CAPITAL GROWTH FUND IV.....	25,429,394
SHERIDAN PRODUCTION PARTNERS III.....	14,776,000
SILVERSTONE III LP .....	1,369,516
SPC WILSON POINT LP .....	88,212,389
STERLING CREDIT .....	30,626,899
STERLING GROUP PARTNERS III .....	12,658,777
STERLING GRP PTNRS IV PARALLEL LP.....	64,872,690
T-C U S SUPER REGIONAL MALL FUND LP.....	152,723,017
TERRACE INVESTMENT HOLDINGS LLC.....	30,795,917
THE BEAT .....	33,726,094
THOMAS BRAVO FUND XIII L P .....	26,713,599

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**LIMITED PARTNERSHIPS**

*The Limited Partnership section of this report includes investments structured as limited liability companies. Hedge Fund investments are included in the Multi-Asset section.*

<b>NAME</b>	<b>FAIR VALUE</b>
TORCHLIGHT DOF VI LP .....	38,124,632
TOWER ARCH PARTNERS II L.P. ....	136,207
TOWERBROOK INVESTORS III .....	4,104,166
TOWERBROOK IV LP .....	56,205,007
TPG GROWTH III L P .....	42,036,731
TPG GROWTH IV .....	25,393,574
TPG OPPORTUNITIES FUND II LP .....	10,486,927
TPG OPPORTUNITIES PARTNERS III LP.....	51,181,336
TPG PARTNERS V LP .....	5,430,507
TPG PARTNERS VI .....	23,170,991
TPG PARTNERS VII LP .....	49,448,871
TPG PARTNERS VIII L.P. ....	(190,332)
TRANSEUROPEAN IV LP .....	4,906,700
TRIDENT CAPITAL FUND IV LP .....	6,790,880
TRIDENT CAPITAL FUND V LP .....	44,335,931
TRIDENT CAPITAL FUND VI LP .....	79,848,348
TRIDENT VII L.P. ....	88,255,375
TRITON FUND IV .....	17,042,196
TRITON V LP .....	5,227,938
TSG 7A .....	106,258,892
TSG6 LP .....	42,028,339
TSG7 B LP .....	15,917,792
TSG8 L P .....	676,339
TSSP ADJACENT OPP P07339 .....	68,680,027
TSSP ADJACENT OPPORTUNITIES .....	67,122,056
TSSP ADJACENT OPPORTUNITIES PARTNERS (D) LP.....	61,644
TSSP OPPORTUNITIES PARTNERS IV .....	16,836,040
UBS TRUMBULL PROPERTY FUND .....	255,948,486
UPDATA PARTNERS VI LP .....	7,125,000
UPDATA V LP .....	36,357,839
VARSITY HEALTHCARE PARTNERS III LP.....	6,329,299
VENTURE CAPITAL INVESTMENTS (in aggregate).....	1,083,587,685
VINCI CAPITAL PARTNERS III LP .....	6,461,574
VISTA CREDIT OPPORTUNITIES FUND II L P.....	36,219,748
VISTA EQUITY FOUNDATION II .....	53,557,601
VISTA EQUITY IV .....	65,286,741
VISTA EQUITY PARTNERS FUND III .....	4,794,487
VISTA EQUITY PARTNERS FUND V LP.....	96,845,209
VISTA EQUITY PARTNERS FUND VI LP.....	60,219,974
VISTA EQUITY PARTNERS FUND VII L P.....	11,926,246
VISTA FOUNDATION III LP .....	46,198,976
WARBURG PINCUS CHINA LP .....	46,853,245

## CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019

### LIMITED PARTNERSHIPS

*The Limited Partnership section of this report includes investments structured as limited liability companies. Hedge Fund investments are included in the Multi-Asset section.*

NAME	FAIR VALUE
WARBURG PINCUS ENERGY LP .....	82,489,738
WARBURG PINCUS GLOBAL GROWTH LP .....	14,738,364
WARBURG PINCUS PE XI LP .....	62,874,901
WARBURG PINCUS PRIVATE EQUITY IX LP.....	7,016,933
WARBURG PINCUS X .....	43,815,269
WARBURG XII LP .....	92,434,520
WARWICK PARTNERS IV .....	2,716,137
WATERLAND PE FUND VI C V .....	32,193,420
WATERLAND PRIVATE EQUITY FUND IV.....	3,101,464
WATERLAND PRIVATE EQUITY FUND V.....	26,472,661
WATERLAND PRIVATE EQUITY FUND VII.....	10,108,054
WAYZATA OPPORTUNITIES FUND II .....	1,503,284
WAYZATA OPPORTUNITIES FUND III LP.....	13,130,679
WESCO I LLC .....	218,280,122
WESCO III LLC .....	71,297,303
WESCO IV .....	93,701,108
WESCO V LLC .....	161,102,766
WESTBROOK RE FUND IX .....	33,275,747
WESTBROOK RE FUND IX DYNASTY .....	19,965,443
WESTBROOK RE FUND V .....	6,395,577
WESTBROOK RE FUND VI .....	2,028,341
WESTBROOK RE FUND VII .....	16,796,121
WESTBROOK RE FUND VIII .....	19,729,393
WESTBROOK RE FUND VIII DYNASTY .....	17,756,444
WESTBROOK RE FUND X DYNASTY .....	13,149,348
WHITEHALL ST RE IX & X-5 .....	110,600
WHITEHALL ST RE XI & XII-6 .....	136,579
WIND POINT PARTNERS IV LP .....	949
WIND POINT PARTNERS V LP .....	6,634,722
WIND POINT PARTNERS VIII LP .....	31,522,774
WINDPOINT PARTNERS VI LP .....	1
WINDPOINT PARTNERS VII .....	7,150,911
WP NORTH AMERICAN PE EQUITY LP .....	23,273,410
YELLOW WOOD CO-INVEST FORTUNA-B.....	13,968,479
<b>TOTAL LIMITED PARTNERSHIPS</b>	<b>\$ 14,770,360,392</b>

Included in the Limited Partnership section of this report are certain partnerships valued at \$0 or \$1. In some cases, these holdings have nearly completed the anticipated lifecycle of the partnership and while future distributions of income are unlikely, the possibility of additional receipts of income does exist. In other cases, these valuations could represent partnerships that are early in their life cycle and do not yet have a net asset value. Holdings with negative values represent partnerships that were written-off but are still incurring expenses.

Venture Capital and Co-Investment holdings shown in aggregate

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**MULTI-ASSET**

<b>NAME</b>	<b>FAIR VALUE</b>
Equity Long-Short.....	\$ 1,007,512,239
Event-Driven.....	867,372,284
Multistrategy.....	927,509,095
Relative Value.....	1,545,181,406
Tactical Trading.....	1,005,686,863
<b>TOTAL MULTI-ASSET</b>	<b>\$ 5,353,261,887</b>

Multi-Asset holdings shown in aggregate, by strategy

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**REAL ESTATE (DIRECTLY OWNED)**

*The Real Estate section of this report represents real property, generally held through wholly owned affiliated entities. Investments in commingled real estate vehicles, such as limited partnerships and limited liability companies, are reflected in the "Limited Partnerships" section of this report.*

<b>NAME</b>	<b>FAIR VALUE</b>
150 WORTH.....	\$ 155,885,697
AMCAP INC.....	117,990,422
BUCHANAN TRANCHE II.....	36,338,388
BUCHANAN VALUE SEPARATE.....	60,115,681
CABOT ADVISORS PORTFOLIO.....	4,260,896
CROSSINGS AT DANADA.....	121,419,076
HARBOR BEACH.....	136,798,241
LAKE TERRACE OFFICE BUILDING.....	13,708,093
LINCOLN DISTRIBUTION CENTER.....	52,959,103
LOWE'S TORRANCE.....	50,495,809
NATIONAL PRESS BUILDING.....	124,952,679
NORRIDGE COMMONS.....	76,956,241
OAKMEAD WEST INVESTMENT.....	14,511
PLAZA EAST.....	94,786,162
SHOPS AT CANAL PLACE.....	128,586,213
SOUTHERN CAL BUSINESS PARK.....	87,896,306
UNIVERSITY GATEWAY.....	110,673,766
VANTAGE POINT OFFICE PARK.....	233,028
<b>TOTAL REAL ESTATE</b>	<b>\$ 1,374,070,311</b>

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**PREFERRED SECURITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
ABSA BANK LTD.....	774	\$ 40,960
ACE CAPITAL TRUST II.....	160,000	241,128
AMERICAN HOMES 4 RENT.....	140,050	3,685,759
ARMADA HOFFLER PROPERTIES INC.....	4,600	129,122
BANCO DO ESTADO DO RIO GRANDE.....	295,700	1,591,445
BAYERISCHE MOTOREN WERKE AG.....	23,429	1,447,763
BNSF FUNDING TRUST I.....	500,000	560,701
BOSTON PROPERTIES INC.....	1,300	33,150
BROOKFIELD PROPERTY REIT INC.....	62,050	1,554,973
CIA DE SANEAMENTO DO PARANA.....	176,500	924,906
CIA DE TRANSMISSAO DE ENERGIA.....	121,534	682,188
CIA ENERGETICA DE MINAS GERAIS.....	965,650	3,310,292
CIA PARANAENSE DE ENERGIA.....	98,174	1,685,653
CITIGROUP CAPITAL XIII.....	372,840	10,364,952
CJ CORP.....	5,450	341,199
CO-INVESTMENTS (in aggregate).....	34,091	27,982,120
DIGITAL REALTY TRUST INC.....	64,790	1,671,663
DRESDNER FUNDING TRUST I 144A.....	650,000	874,250
ENLINK MIDSTREAM PARTNERS LP.....	150,000	103,125
EPR PROPERTIES.....	1,885	48,614
FEDERAL REALTY INVESTMENT TRUS.....	4,095	104,504
FUCHS PETROLUB SE.....	29,000	1,437,518
GOLDMAN SACHS CAPITAL I.....	1,600,000	2,087,599
GRIFOLS SA.....	2,702,179	63,090,475
HENKEL AG & CO KGAA.....	1,276,055	132,064,674
HERSHA HOSPITALITY TRUST.....	35,255	880,185
JPMORGAN CHASE & CO.....	4,350,000	6,372,275
KIMCO REALTY CORP.....	8,540	219,528
MID-AMERICA APARTMENT COMMUNIT.....	1,817	119,904
NATIONAL RETAIL PROPERTIES INC.....	9,595	244,001
NATIONAL STORAGE AFFILIATES TR.....	29,523	785,902
PEBBLEBROOK HOTEL TRUST.....	3,625	92,075
PORSCHE AUTOMOBIL HOLDING SE.....	91,626	6,853,936
PS BUSINESS PARKS INC.....	22,516	561,021
PUBLIC STORAGE.....	145,594	3,709,714
REXFORD INDUSTRIAL REALTY INC.....	12,411	322,034
ROLLS ROYCE HLDGS NON CUM RED.....	34,799,230	46,100
SARTORIUS AG.....	21,621	4,630,634
SAUL CENTERS INC.....	31,850	835,426
SCHAEFFLER AG.....	6,979	75,425
SITE CENTERS CORP.....	45,598	1,184,987
SL GREEN REALTY CORP.....	43,875	1,114,864
SUMMIT MIDSTREAM PARTNERS LP.....	9,190,000	4,686,900

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**PREFERRED SECURITIES**

SUNSTONE HOTEL INVESTORS INC.....	30,505	786,987
TAUBMAN CENTERS INC.....	105,239	2,729,189
TELEFONICA BRASIL SA.....	356,200	5,133,984
TRUIST BANK.....	76,000,000	71,640,000
UMH PROPERTIES INC.....	1,780	45,706
URSTADT BIDDLE PROPERTIES INC.....	47,875	1,248,605
VENTURE CAPITAL INVESTMENT (in aggregate).....	13,538,894	20,974,581
VEREIT INC.....	56,840	1,449,420
VODAFONE GROUP PLC.....	5,250,000	6,168,015
VOLKSWAGEN AG.....	273,315	54,069,742
VORNADO REALTY TRUST.....	65,335	1,648,264
WELLS FARGO CAPITAL X.....	820,000	1,004,384

<b>TOTAL PREFERRED SECURITIES</b>	<b>\$ 455,692,522</b>
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Venture Capital and Co-Investment holdings shown in aggregate



**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**CONVERTIBLE SECURITIES**

<b>NAME</b>	<b>FAIR VALUE</b>	
DISH NETWORK CORP.....	\$	3,539,792
VENTURE CAPITAL SECURITIES (in aggregate).....		527,254
<b>TOTAL CONVERTIBLE SECURITIES</b>	<b>\$</b>	<b>4,067,046</b>

Venture Capital holdings shown in aggregate

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**TO BE ANNOUNCED SECURITIES**

<b>NAME</b>	<b>COUPON</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
COMMIT TO PUR FNMA SF MTG.....	3.000	1/1/2035	\$ 10,248,800
COMMIT TO PUR FNMA SF MTG.....	2.500	1/1/2050	(98,384,605)
COMMIT TO PUR FNMA SF MTG.....	3.000	1/1/2050	583,683,610
COMMIT TO PUR FNMA SF MTG.....	3.500	1/1/2050	(1,964,321,745)
COMMIT TO PUR FNMA SF MTG.....	4.000	1/1/2050	1,550,239,240
COMMIT TO PUR FNMA SF MTG.....	4.500	1/1/2050	832,277,925
<b>TOTAL TO BE ANNOUNCED SECURITIES</b>			<b>\$ 913,743,225</b>

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FOREIGN CURRENCY CONTRACTS (STATED IN U.S. DOLLARS)**

<b>CURRENCY NAME</b>	<b>RECEIVABLE</b>	<b>PAYABLE</b>	<b>FAIR VALUE</b>
Australia Dollar.....	\$ 118,183,498.71	\$ (121,949,074.04)	\$ (3,765,575.33)
Brazil Real.....	25,230,362	(10,401,866)	14,828,497
Canada Dollar.....	111,909,759	(154,942,547)	(43,032,788)
Chile Peso.....	38,819,699	(15,024,694)	23,795,006
China Yuan Renminbi.....	32,082,938	(13,605,487)	18,477,451
Colombia Peso.....	3,340,787	(8,928,021)	(5,587,233)
Czech Republic Koruna.....	30,291,003	(8,524,272)	21,766,731
Denmark Krone.....	19,737,292	(58,214,732)	(38,477,441)
Egypt Pound.....	5,193,414	-	5,193,414
Euro Member Countries.....	240,596,215	(1,414,169,539)	(1,173,573,324)
Hong Kong Dollar.....	36,924,178	(30,664,064)	6,260,114
Hungary Forint.....	4,744,461	(10,695,055)	(5,950,594)
India Rupee.....	45,258,421	(8,495,902)	36,762,519
Indonesia Rupiah.....	34,924,954	(11,960,029)	22,964,924
Israel Shekel.....	12,767,896	(4,815,423)	7,952,473
Japan Yen.....	208,725,225	(255,619,828)	(46,894,603)
Korea (South) Won.....	11,818,949	(5,316,678)	6,502,270
Mexico Peso.....	23,751,702	(13,707,133)	10,044,568
New Zealand Dollar.....	25,810,970	(66,125,205)	(40,314,235)
Norway Krone.....	395,052,108	(22,042,704)	373,009,404
Peru Sol.....	7,277,919	(6,541,589)	736,330
Philippines Peso.....	4,794,473	(3,864,477)	929,996
Poland Zloty.....	34,101,444	(3,019,825)	31,081,619
Russia Ruble.....	34,353,026	-	34,353,026
Singapore Dollar.....	52,386,966	(32,337,134)	20,049,832
South Africa Rand.....	-	(14,985,018)	(14,985,018)
Sweden Krona.....	359,718,269	(87,293,324)	272,424,946
Switzerland Franc.....	202,641,170	(120,503,462)	82,137,708
Taiwan New Dollar.....	14,164,005	(15,311,847)	(1,147,842)
Thailand Baht.....	4,816,890	(4,136,514)	680,376
Turkey Lira.....	5,943,779	(2,735,906)	3,207,873
United Kingdom Pound.....	143,407,036	(252,738,758)	(109,331,723)
United States Dollar.....	2,081,051,445	(1,583,207,941)	497,843,504
<b>TOTAL FOREIGN CURRENCY CONTRACTS</b>	<b>\$ 4,369,820,254</b>	<b>\$ (4,361,878,049)</b>	<b>\$ 7,942,205</b>

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**OPTION CONTRACTS**

<b>NAME</b>	<b>CONTRACT TYPE</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
ABIOMED INC.....	PUT	Jan-20	\$ (7,979.00)
ABIOMED INC.....	PUT	Mar-20	(37,450)
ACUITY BRANDS INC.....	PUT	Feb-20	(500)
ALCOA CORP.....	CALL	Jan-20	(2,250)
ALLIANCE DATA SYSTEMS CORP.....	PUT	Mar-20	(30,025)
APACHE CORP.....	PUT	Apr-20	(6,880)
ARCHER-DANIELS-MIDLAND CO.....	PUT	Jan-20	(2,230)
BIOGEN INC.....	PUT	Mar-20	(3,009)
BOEING CO/THE.....	PUT	Feb-20	(11,789)
BOEING CO/THE.....	PUT	Mar-20	(5,353)
CARNIVAL CORP.....	PUT	Jan-20	(500)
CIENA CORP.....	PUT	Apr-20	(3,315)
COLGATE-PALMOLIVE CO.....	PUT	Jan-20	(1,666)
COTY INC.....	PUT	Jan-20	(184)
DISCOVERY INC.....	CALL	Jan-20	(180,000)
DISCOVERY INC.....	PUT	Feb-20	7,125
ESTEE LAUDER COS INC/THE.....	PUT	Jan-20	(3,014)
EXACT SCIENCES CORP.....	CALL	Jan-20	(177,132)
EXACT SCIENCES CORP.....	PUT	Feb-20	(9,000)
EXPEDIA GROUP INC.....	PUT	Feb-20	(8,338)
EXPEDIA GROUP INC.....	PUT	Apr-20	(3,250)
FITBIT INC.....	PUT	Feb-20	30,084
FITBIT INC.....	PUT	May-20	(45,864)
INVESCO QQQ TRUST SERIES 1.....	PUT	Jan-20	600
ISHARES 20+ YEAR TREASURY BO.....	PUT	Feb-20	3,600
ISHARES RUSSELL 2000 ETF.....	PUT	Jan-20	563
ISHARES RUSSELL 2000 ETF.....	PUT	Feb-20	3,705
ISHARES RUSSELL 2000 ETF.....	PUT	Mar-20	7,280
JACK IN THE BOX INC.....	PUT	Mar-20	(3,905)
KELLOGG CO.....	PUT	Jan-20	(5,560)
KRAFT HEINZ CO/THE.....	PUT	Jan-20	(5,262)
LEVI STRAUSS & CO.....	CALL	Jan-20	(8,062)
LEVI STRAUSS & CO.....	PUT	Jan-20	(2,146)
MOLSON COORS BEVERAGE CO.....	PUT	Jan-20	(1,040)
MOLSON COORS BREWING CO.....	PUT	Jan-20	(20,290)
MONSTER BEVERAGE CORP.....	PUT	Jan-20	(4,740)
MYLAN NV.....	CALL	Jan-20	(20,400)
MYLAN NV.....	CALL	Apr-20	(21,000)
MYLAN NV.....	PUT	Apr-20	(8,145)
OCCIDENTAL PETROLEUM CORP.....	CALL	Jan-20	(550)
OCCIDENTAL PETROLEUM CORP.....	CALL	Feb-20	(171,745)
OCCIDENTAL PETROLEUM CORP.....	PUT	Feb-20	(392)
PELOTON INTERACTIVE INC.....	PUT	Jan-20	(14,850)

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**OPTION CONTRACTS**

<b>NAME</b>	<b>CONTRACT TYPE</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
PELTON INTERACTIVE INC.....	PUT	Feb-20	(14,920)
PENN VIRGINIA CORP.....	CALL	Jan-20	(33,750)
ROKU INC.....	PUT	Feb-20	(8,000)
S & P 500 INDEX (SPX).....	CALL	Jan-20	(1,038,100)
S & P 500 INDEX (SPX).....	CALL	Jan-20	(783,000)
S & P 500 INDEX (SPX).....	CALL	Jan-20	(1,196,000)
S & P 500 INDEX (SPX).....	CALL	Feb-20	(575,000)
S & P 500 INDEX (SPX).....	CALL	Feb-20	(427,000)
S & P 500 INDEX (SPX).....	CALL	Mar-20	(323,000)
S & P 500 INDEX (SPX).....	PUT	Jan-20	(4,500)
S & P 500 INDEX (SPX).....	PUT	Jan-20	(17,300)
S & P 500 INDEX (SPX).....	PUT	Jan-20	(139,000)
S & P 500 INDEX (SPX).....	PUT	Feb-20	(146,000)
S & P 500 INDEX (SPX).....	PUT	Feb-20	(179,000)
S & P 500 INDEX (SPX).....	PUT	Mar-20	(366,000)
SEAGATE TECHNOLOGY PLC.....	PUT	Jan-20	730
SEAGATE TECHNOLOGY PLC.....	PUT	Feb-20	5,100
SPDR S&P 500 ETF TRUST.....	PUT	Jan-20	840
SPDR S&P 500 ETF TRUST.....	PUT	Feb-20	3,500
SPDR S&P 500 ETF TRUST.....	PUT	Mar-20	9,600
SPRINT CORP.....	PUT	Jan-20	204,000
SPRINT CORP.....	PUT	Jan-20	3,486
SPRINT CORP.....	PUT	Mar-20	(200,739)
TECH DATA CORP.....	CALL	Jan-20	(600)
VANECK SEMICONDUCTOR.....	PUT	Jan-20	150
VANECK SEMICONDUCTOR.....	PUT	Feb-20	2,580
WAYFAIR INC.....	PUT	Feb-20	(13,600)
WEIBO CORP.....	CALL	Jan-20	(3,000)
WELLCARE HEALTH PLANS INC.....	PUT	Jan-20	(14,125)
XPERI CORP.....	PUT	Mar-20	(1,230)
<b>TOTAL OPTION CONTRACTS</b>			<b>\$ (6,028,736)</b>

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FUTURES CONTRACTS**

<b>NAME</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
AUSTRALIAN 10YR BOND FUT (SFE).....	Mar-20	\$ 297,495
AUSTRALIAN DOLLAR CCY FUT(CME).....	Mar-20	127,500
C\$ CURRENCY FUTURE (CME).....	Mar-20	206,720
CAC40 10 EURO FUTURE (EOP).....	Jan-20	(17,960)
CANADA 10YR BOND FUTURE (MSE).....	Mar-20	478,118
CBOE VIX FUTURE (CBF).....	Jan-20	243,750
CBOE VIX FUTURE (CBF).....	Feb-20	118,750
CBOE VIX FUTURE (CBF).....	Mar-20	148,750
CBOE VIX FUTURE (CBF).....	Apr-20	148,500
COFF ROBUSTA 10TN FUTURE (ICE).....	Mar-20	(27,210)
COPPER FUTURE (LME).....	Jan-20	161,850
CORN FUTURE (CBT).....	Mar-20	(133,500)
COTTON NO 2 FUTURE (NYB).....	Mar-20	319,240
DAX INDEX FUTURE (EUX).....	Mar-20	(15,855)
E-MINI RUSS 2000 FUTURE (CME).....	Mar-20	1,121,326
EURO FX CURR FUTURE (CME).....	Mar-20	(250,675)
EURO STOXX 50 FUTURE (EUX).....	Mar-20	(70,407)
EURO/JPY FUTURE (CME).....	Mar-20	(5,176)
EURO-BTP FUTURE (EUX).....	Mar-20	(77,800)
EURO-BUND FUTURE (EUX).....	Mar-20	800,343
EURO-SCHATZ FUTURE (EUX).....	Mar-20	158,576
FCOJ-A FUTURE (NYB).....	Mar-20	11,813
FTSE 100 INDEX FUTURE (ICF).....	Mar-20	138,582
GASOLINE RBOB FUTURE (NYM).....	Jan-20	(42,105)
JAPANESE YEN CCY FUTURE (CME).....	Mar-20	56,478
JPN 10Y BOND FUTURE (OSE).....	Mar-20	120,359
KC HRW WHEAT FUTURE (CBT).....	Mar-20	227,500
LEAD FUTURE (LME).....	Jan-20	(165,263)
LEAN HOGS FUTURE (CME).....	Feb-20	(212,170)
LIVE CATTLE FUTURE (CME).....	Feb-20	23,310
LONG GILT FUTURE (ICF).....	Mar-20	50,023
LOW SU GASOIL G FUTURE (ICE).....	Jan-20	183,625
MEXICAN PESO FUTURE (CME).....	Mar-20	283,400
MSCI EAFE FUTURE (NYF).....	Mar-20	1,355,233
MSCI EMGMKT FUTURE (NYF).....	Mar-20	752,035
NASDAQ 100 E-MINI FUTURE (CME).....	Mar-20	238,132
NAT GAS FUTURE (ICE).....	Jan-20	413,644
NEW ZEALAND \$ FUTURE (CME).....	Mar-20	381,940
NIKKEI 225 FUTURE (OSE).....	Mar-20	58,891
NY HARB ULSD FUTURE (NYM).....	Jan-20	(1,890)
PLATINUM FUTURE (NYM).....	Apr-20	236,595
S&P /TSE 60 INDEX FUTURES(MSE).....	Mar-20	67,182
S&P EMINI COM SER FUTURE (CME).....	Mar-20	13,125

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FUTURES CONTRACTS**

<b>NAME</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
S&P MID 400 EMINI FUTURE (CME).....	Mar-20	217,915
S&P500 EMINI FUTURE (CME).....	Mar-20	899,796
SA RAND CURR FUTURE (CME).....	Mar-20	299,000
SOYBEAN FUTURE (CBT).....	Mar-20	151,938
SOYBEAN OIL FUTURE (CBT).....	Mar-20	700,758
SPI 200 FUTURE (SFE).....	Mar-20	(622,998)
SUGAR #11 WORLD FUTURE (NYB).....	Feb-20	150,058
SWEDISH KRONA FUTURE (CME).....	Mar-20	(14,720)
TOPIX INDEX FUTURE (OSE).....	Mar-20	(81,573)
US 10YR NOTE FUTURE (CBT).....	Mar-20	12,215,070
US 10YR ULTRA FUTURE (CBT).....	Mar-20	1,117,573
US 2YR NOTE FUTURE (CBT).....	Mar-20	(1,344,833)
US 5YR NOTE FUTURE (CBT).....	Mar-20	(6,183,949)
US TREAS BD FUTURE (CBT).....	Mar-20	(5,347,779)
US ULTRA BOND (CBT).....	Mar-20	(42,180,177)
WHEAT FUTURE (CBT).....	Mar-20	369,188
WHITE SUGAR FUTURE (ICE).....	Feb-20	157,135
WTI CRUDE FUTURE (NYM).....	Jan-20	26,950
XAB MATERIALS FUTURE (CME).....	Mar-20	4,300
XAE ENERGY FUTURE (CME).....	Mar-20	69,420
XAI EMINI INDUSTR FUTURE (CME).....	Mar-20	4,760
XAP CONS STAPLES FUTURE (CME).....	Mar-20	33,970
XAU UTILITIES FUTURE (CME).....	Mar-20	154,270
XAV HEALTH CARE FUTURE (CME).....	Mar-20	19,800
<b>TOTAL FUTURES CONTRACTS</b>		<b>\$ (31,261,358)</b>

**CORE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**SWAPS**

<b>NAME</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
Credit Default Swap.....	Dec-24	\$ (4,018,530)
Credit Default Swap.....	Dec-24	5,574,090
Credit Default Swap.....	Dec-24	(1,008,810)
Credit Default Swap.....	Dec-24	3,814,866
Total Return Swap.....	Jan-20	4,690,065
Total Return Swap.....	Jan-20	(33,184)
Total Return Swap.....	Apr-20	5,071,961
Total Return Swap.....	Jun-20	825,942
Total Return Swap.....	Jul-20	5,071,961
Total Return Swap.....	Sep-20	1,554,188
Total Return Swap.....	Dec-20	(261,975)
Total Return Swap.....	Feb-21	2,756,859
<b>TOTAL SWAPS</b>		<b>\$ 24,037,435</b>



**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
2U INC.....	22,026	\$ 528,404
361 DEGREES INTERNATIONAL LTD.....	114,000	20,776
3I GROUP PLC.....	46,383	674,676
3M CO.....	150,537	26,557,738
8X8 INC.....	79,552	1,455,802
A2 MILK CO LTD.....	34,259	347,155
AAON INC.....	27,865	1,376,810
AAR CORP.....	15,866	715,557
ABB LTD.....	85,836	2,071,552
ABBOTT LABORATORIES.....	291,845	25,349,657
ABBVIE INC.....	210,684	18,653,961
ABC-MART INC.....	1,795	122,888
ABIOMED INC.....	6,304	1,075,399
ABN AMRO BANK NV.....	107,841	1,963,456
ACADIA HEALTHCARE CO INC.....	12,302	408,672
ACADIA PHARMACEUTICALS INC.....	21,396	915,321
ACADIA REALTY TRUST.....	57,835	1,499,662
ACADIAN CHINA A SHARES.....	3,915	3,777,332
ACCELERON PHARMA INC.....	8,746	463,713
ACCELYA SOLUTIONS INDIA LTD.....	37	555
ACCENTURE PLC.....	90,800	19,119,756
ACCOR SA.....	53,854	2,523,834
ACE HARDWARE INDONESIA TBK PT.....	5,515,000	593,907
ACER INC.....	72,000	42,873
ACHILLION PHARMACEUTICALS INC.....	26,545	160,066
ACI WORLDWIDE INC.....	13,000	492,505
ACOM CO LTD.....	18,851	86,211
ACS ACTIVIDADES DE CONSTRUCCIO.....	12,315	492,811
ACTIVISION BLIZZARD INC.....	107,890	6,410,824
ACUITY BRANDS INC.....	5,606	773,628
ADAMAS PHARMACEUTICALS INC.....	4,400	16,676
ADANI ENTERPRISES LTD.....	26,957	78,686
ADAPTIVE BIOTECHNOLOGIES CORP.....	2,328	69,654
ADARO ENERGY TBK PT.....	2,582,600	289,280
ADECCO GROUP AG.....	7,370	465,938
ADIDAS AG.....	20,310	6,606,853
ADIENT PLC.....	23,032	489,430
ADMA BIOLOGICS INC.....	5,358	21,432
ADMIRAL GROUP PLC.....	8,317	254,404
ADOBE INC.....	74,056	24,424,409
ADT INC.....	16,117	127,808
ADVANCE AUTO PARTS INC.....	9,423	1,509,188
ADVANCED ENERGY INDUSTRIES INC.....	7,520	535,424

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
ADVANCED MICRO DEVICES INC.....	215,501	9,882,876
ADVANTEST CORP.....	9,453	535,822
ADVERUM BIOTECHNOLOGIES INC.....	10,315	118,829
ADYEN NV.....	493	404,530
AECOM.....	22,074	952,052
AEGEAN AIRLINES SA.....	2,830	26,684
AEGLEA BIOTHERAPEUTICS INC.....	5,200	39,728
AEGON NV.....	84,240	384,573
AENA SME SA.....	3,206	613,584
AEON CO LTD.....	29,515	612,570
AEON CO M BHD.....	16,740	5,811
AEON FINANCIAL SERVICE CO LTD.....	6,005	95,428
AEON MALL CO LTD.....	5,587	99,633
AERCAP HOLDINGS NV.....	21,681	1,332,731
AERIE PHARMACEUTICALS INC.....	8,231	198,943
AEROJET ROCKETDYNE HOLDINGS IN.....	21,688	990,274
AEROPORTS DE PARIS.....	1,440	284,648
AEROVIRONMENT INC.....	6,720	414,893
AES CORP/THE.....	94,402	1,878,600
AFFILIATED MANAGERS GROUP INC.....	6,971	590,723
AFFIMED NV.....	11,900	32,606
AFFIN BANK BHD.....	42,400	19,694
AFLAC INC.....	103,402	5,469,966
AGC INC/JAPAN.....	7,982	288,652
AGCO CORP.....	8,905	687,911
AGEAS SA/NV.....	27,507	1,626,580
AGENUS INC.....	20,426	83,134
AGILE GROUP HOLDINGS LTD.....	414,000	622,716
AGILENT TECHNOLOGIES INC.....	44,131	3,764,816
AGIOS PHARMACEUTICALS INC.....	8,545	408,024
AGL ENERGY LTD.....	31,298	451,679
AGNC INVESTMENT CORP.....	77,057	1,362,368
AGNICO EAGLE MINES LIMITED.....	14,697	906,471
AGREE REALTY CORP.....	18,750	1,315,688
AGRICULTURAL BANK OF CHINA LTD.....	6,073,000	2,673,373
AIA GROUP LTD.....	1,415,117	14,856,204
AIB GROUP PLC.....	38,264	133,407
AIMMUNE THERAPEUTICS INC.....	8,630	288,846
AIR CANADA.....	12,631	472,512
AIR LEASE CORP.....	15,023	713,893
AIR LIQUIDE SA.....	21,976	3,113,109
AIR PRODUCTS AND CHEMICALS INC.....	31,340	7,364,587
AIR TRANSPORT SERVICES GROUP I.....	55,250	1,296,165

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
AIR WATER INC.....	9,589	141,177
AIRBUS SE.....	51,868	7,596,784
AIRMATE CAYMAN INTERNATIONAL C.....	40,739	39,751
AISIN SEIKI CO LTD.....	7,881	295,152
AJINOMOTO CO INC.....	19,496	325,606
AKAMAI TECHNOLOGIES INC.....	22,529	1,946,055
AKBANK T.A.S.....	466,415	635,629
AKCEA THERAPEUTICS INC.....	2,288	38,759
AKEBIA THERAPEUTICS INC.....	22,983	145,253
AKER BP ASA.....	5,178	169,707
AKERO THERAPEUTICS INC.....	900	19,976
AKORN INC.....	18,227	27,341
AKZO NOBEL NV.....	10,489	1,067,187
ALAMO GROUP INC.....	4,200	527,310
ALASKA AIR GROUP INC.....	17,184	1,164,216
ALBEMARLE CORP.....	14,902	1,088,442
ALBIREO PHARMA INC.....	2,038	51,806
ALCOA CORP.....	36,277	780,318
ALCON INC.....	19,518	1,104,545
ALDER BIOPHARMACEUTICALS INC.....	14,221	-
ALECTOR INC.....	1,900	32,737
ALEXANDER & BALDWIN INC.....	19,498	408,678
ALEXANDER FORBES GROUP HOLDING.....	82,613	32,789
ALEXANDRIA REAL ESTATE EQUITIE.....	38,567	6,231,656
ALEXION PHARMACEUTICALS INC.....	30,306	3,277,594
ALFA LAVAL AB.....	31,567	795,494
ALFRESA HOLDINGS CORP.....	8,688	178,117
ALGONQUIN POWER & UTIL CORP.....	24,375	345,301
ALIBABA GROUP HOLDING LTD.....	83,784	8,272,580
ALIGN TECHNOLOGY INC.....	11,090	3,094,554
ALIMENTATION COUCHE-TARD INC.....	57,400	1,824,140
ALKERMES PLC.....	22,084	450,514
ALLAKOS INC.....	3,343	318,788
ALLEGHANY CORP.....	1,981	1,583,948
ALLEGION PLC.....	13,210	1,645,173
ALLERGAN PLC.....	149,494	28,578,768
ALLIANCE DATA SYSTEMS CORP.....	5,707	640,325
ALLIANT ENERGY CORP.....	34,206	1,871,752
ALLIANZ SE.....	40,082	9,826,263
ALLIED MATERIAL TECHNOLOGY.....	1	-
ALLISON TRANSMISSION HOLDINGS.....	15,567	752,197
ALLOGENE THERAPEUTICS INC.....	7,600	197,448
ALLSTATE CORP/THE.....	46,041	5,177,310

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
ALLY FINANCIAL INC.....	54,134	1,654,335
ALNYLAM PHARMACEUTICALS INC.....	15,070	1,735,612
ALPEK SAB DE CV.....	101,100	111,840
ALPHA NETWORKS INC.....	305	240
ALPHABET INC-CL A.....	50,617	67,795,904
ALPHABET INC-CL C.....	55,810	74,619,086
ALPS ALPINE CO LTD.....	9,836	225,547
ALSTOM SA.....	8,600	407,667
ALTAGAS LTD.....	12,677	193,369
ALTAIR ENGINEERING INC.....	18,219	654,244
ALTERYX INC.....	6,437	644,151
ALTICE EUROPE NV.....	31,610	203,952
ALTICE USA INC.....	42,937	1,173,898
ALTRA INDUSTRIAL MOTION CORP.....	36,579	1,324,526
ALTRIA GROUP INC.....	266,560	13,304,010
ALUMINA LTD.....	114,372	184,915
AMADA CO LTD.....	15,829	182,068
AMADEUS IT GROUP SA.....	20,138	1,645,637
AMAG PHARMACEUTICALS INC.....	6,643	80,845
AMAZON.COM INC.....	69,362	128,169,878
AMBARELLA INC.....	15,290	925,962
AMC NETWORKS INC.....	5,986	236,447
AMDOCS LTD.....	19,281	1,391,895
AMEDISYS INC.....	12,935	2,159,110
AMERCO.....	1,254	471,278
AMEREN CORP.....	34,857	2,677,018
AMERICAN AIRLINES GROUP INC.....	55,860	1,602,065
AMERICAN ASSETS TRUST INC.....	44,016	2,020,334
AMERICAN AXLE & MANUFACTURING.....	51,036	549,147
AMERICAN CAMPUS COMMUNITIES IN.....	47,255	2,222,403
AMERICAN EAGLE OUTFITTERS INC.....	84,500	1,242,150
AMERICAN ELECTRIC POWER CO INC.....	70,358	6,649,535
AMERICAN EQUITY INVESTMENT LIF.....	35,223	1,054,224
AMERICAN EXPRESS CO.....	118,212	14,716,212
AMERICAN FINANCIAL GROUP INC/O.....	10,477	1,148,803
AMERICAN HOMES 4 RENT.....	36,405	954,175
AMERICAN INTERNATIONAL GROUP I.....	172,469	8,852,834
AMERICAN NATIONAL INSURANCE CO.....	1,047	123,211
AMERICAN TOWER CORP.....	88,579	20,357,226
AMERICAN WATER WORKS CO INC.....	25,702	3,157,491
AMERICAN WOODMARK CORP.....	6,552	684,750
AMERICOLD REALTY TRUST.....	78,593	2,755,471
AMERIPRISE FINANCIAL INC.....	18,003	2,998,940

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
AMERIS BANCORP.....	56,760	2,414,570
AMERISAFE INC.....	26,000	1,716,780
AMERISOURCEBERGEN CORP.....	21,591	1,835,667
AMETEK INC.....	39,389	3,928,659
AMGEN INC.....	85,427	20,593,887
AMICUS THERAPEUTICS INC.....	45,008	438,378
AMN HEALTHCARE SERVICES INC.....	39,243	2,445,231
AMNEAL PHARMACEUTICALS INC.....	18,240	87,917
AMP LTD.....	156,753	211,013
AMPHASTAR PHARMACEUTICALS INC.....	6,957	134,201
AMPHENOL CORP.....	41,503	4,491,870
AMUNDI SA.....	2,834	222,363
AMVIG HOLDINGS LTD.....	1,016,000	255,571
ANA HOLDINGS INC.....	5,483	183,751
ANALOG DEVICES INC.....	52,363	6,222,819
ANAPLAN INC.....	12,167	637,551
ANAPTYSBIO INC.....	4,809	78,146
ANDINA PLC.....	162	-
ANDRITZ AG.....	3,456	148,967
ANGLO AMERICAN PLATINUM LTD.....	5,167	483,067
ANGLO AMERICAN PLC.....	91,654	2,638,427
ANHEUSER-BUSCH INBEV SA/NV.....	35,691	2,912,991
ANHUI CONCH CEMENT CO LTD.....	374,000	2,726,353
ANI PHARMACEUTICALS INC.....	1,817	112,054
ANIKA THERAPEUTICS INC.....	2,700	139,995
ANIXTER INTL INC COM.....	4,742	436,738
ANNALY CAPITAL MANAGEMENT INC.....	203,564	1,917,573
ANSYS INC.....	11,887	3,059,833
ANTERO MIDSTREAM CORP.....	36,078	273,832
ANTERO RESOURCES CORP.....	37,656	107,320
ANTHEM INC.....	104,447	31,546,127
ANTOFAGASTA PLC.....	18,748	227,700
AO SMITH CORP.....	29,204	1,391,279
AON PLC.....	119,013	24,789,218
AOYUAN HEALTHY LIFE GROUP CO L.....	67,000	50,389
AOZORA BANK LTD.....	5,393	143,466
AP MOLLER - MAERSK A/S.....	2,577	3,701,740
APA GROUP.....	56,027	437,164
APACHE CORP.....	66,429	1,699,918
APARTMENT INVESTMENT AND MANAG.....	20,921	1,080,570
APELLIS PHARMACEUTICALS INC.....	9,360	286,603
APPLE HOSPITALITY REIT INC.....	29,966	486,948
APPLE INC.....	687,424	201,862,058

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
APPLIED MATERIALS INC.....	131,346	8,017,360
APTARGROUP INC.....	23,609	2,729,673
APTIV PLC.....	36,631	3,478,846
AQUA AMERICA INC.....	30,728	1,442,372
ARAMARK.....	34,822	1,511,275
ARCELORMITTAL SA.....	114,388	2,008,441
ARCH CAPITAL GROUP LTD.....	84,607	3,628,794
ARCHER-DANIELS-MIDLAND CO.....	79,279	3,674,582
ARCONIC INC.....	54,762	1,685,027
ARCUS BIOSCIENCES INC.....	6,129	61,903
ARDAGH GROUP SA.....	22,723	444,916
ARDELYX INC.....	9,300	69,797
ARENA PHARMACEUTICALS INC.....	9,713	441,164
ARISTA NETWORKS INC.....	8,433	1,715,272
ARISTOCRAT LEISURE LTD.....	63,957	1,513,755
ARITZIA INC.....	5,853	85,984
ARKEMA SA.....	38,658	4,109,374
ARMSTRONG WORLD INDUSTRIES INC.....	6,931	651,306
AROUNDTOWN SA.....	43,009	385,448
ARQULE INC.....	19,862	396,446
ARROW ELECTRONICS INC.....	59,950	5,080,163
ARROWHEAD PHARMACEUTICALS INC.....	18,124	1,149,605
ARTHUR J GALLAGHER & CO.....	26,165	2,491,693
ARVINAS INC.....	3,400	139,706
ASAHI GROUP HOLDINGS LTD.....	213,368	9,783,416
ASAHI INTECC CO LTD.....	9,282	273,314
ASAHI KASEI CORP.....	58,595	665,344
ASCENDAS REAL ESTATE INVESTMEN.....	135,063	298,321
ASHLAND GLOBAL HOLDINGS INC.....	16,062	1,229,225
ASHTED GROUP PLC.....	21,207	678,189
ASIA CEMENT CHINA HOLDINGS COR.....	30,000	44,816
ASM INTERNATIONAL NV.....	9,793	1,100,913
ASM PACIFIC TECHNOLOGY LTD.....	14,365	199,294
ASML HOLDING NV.....	41,719	12,348,960
ASPEN TECHNOLOGY INC.....	22,503	2,721,288
ASSA ABLOY AB.....	46,516	1,088,233
ASSEMBLY BIOSCIENCES INC.....	4,457	91,190
ASSICURAZIONI GENERALI SPA.....	51,306	1,059,386
ASSOCIATED BANC-CORP.....	22,522	496,385
ASSOCIATED BRITISH FOODS PLC.....	16,989	584,711
ASSURANT INC.....	8,613	1,128,992
ASSURED GUARANTY LTD.....	13,297	651,819
ASTEC INDUSTRIES INC.....	12,685	532,770

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
ASTELLAS PHARMA INC.....	208,373	3,585,530
ASTRAL FOODS LTD.....	3,175	49,305
ASTRAZENECA PLC.....	153,003	15,418,683
ASTRONICS CORP.....	28,418	794,283
ASUSTEK COMPUTER INC.....	6,000	46,336
ASX LTD.....	9,187	506,372
AT HOME GROUP INC.....	65,000	357,500
AT&T INC.....	1,040,230	40,652,188
ATARA BIOTHERAPEUTICS INC.....	8,670	142,795
ATCO LTD.....	3,983	152,870
ATHENE HOLDING LTD.....	60,429	2,841,976
ATHENEX INC.....	11,526	176,002
ATHERSYS INC.....	24,985	30,732
ATKORE INTERNATIONAL GROUP INC.....	21,128	854,839
ATLANTIA SPA.....	23,647	551,845
ATLAS COPCO AB.....	49,597	1,883,069
ATLASSIAN CORP PLC.....	16,695	2,009,076
ATMOS ENERGY CORP.....	32,126	3,593,614
ATOS SE.....	4,670	389,591
ATRECA INC.....	1,300	20,111
AUCKLAND INTERNATIONAL AIRPORT.....	42,261	249,475
AUDENTES THERAPEUTICS INC.....	8,546	511,393
AURIZON HOLDINGS LTD.....	93,958	345,430
AURORA CANNABIS INC.....	33,080	71,173
AUSNET SERVICES.....	91,751	109,644
AUSTRALIA & NEW ZEALAND BANKIN.....	132,838	2,299,912
AUTO TRADER GROUP PLC.....	41,344	325,665
AUTOCANADA INC.....	6,434	61,475
AUTODESK INC.....	31,367	5,754,590
AUTOHELLAS SA.....	2,715	22,308
AUTOHOME INC.....	4,423	353,884
AUTOMATIC DATA PROCESSING INC.....	61,970	10,565,885
AUTONATION INC.....	7,622	370,658
AUTOZONE INC.....	3,372	4,017,097
AVALARA INC.....	6,664	488,138
AVALONBAY COMMUNITIES INC.....	19,816	4,155,415
AVALUE TECHNOLOGY INC.....	19,000	48,424
AVANGRID INC.....	7,959	407,182
AVANOS MEDICAL INC.....	8,632	290,898
AVANTOR INC.....	44,795	813,029
AVERY DENNISON CORP.....	11,856	1,551,002
AVEVA GROUP PLC.....	3,030	186,891
AVID BIOSERVICES INC.....	10,935	83,871

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
AVIVA PLC.....	182,369	1,011,551
AVIVASA EMEKLILIK VE HAYAT AS.....	11,479	26,889
AVNET INC.....	14,267	605,491
AVROBIO INC.....	3,105	62,504
AXA EQUITABLE HOLDINGS INC.....	159,492	3,952,212
AXA SA.....	371,119	10,460,351
AXALTA COATING SYSTEMS LTD.....	29,236	888,774
AXIS CAPITAL HOLDINGS LTD.....	11,685	694,556
AXON ENTERPRISE INC.....	15,825	1,159,656
AXOS FINANCIAL INC.....	53,330	1,614,832
AXSOME THERAPEUTICS INC.....	4,700	485,792
AYALA LAND INC.....	1,636,120	1,469,907
AZRIELI GROUP LTD.....	2,188	159,951
B&G FOODS INC.....	19,864	356,162
B3 SA - BRASIL BOLSA BALCAO.....	18,700	199,751
BAE SYSTEMS PLC.....	149,396	1,117,809
BAKER HUGHES CO.....	92,547	2,371,980
BALL CORP.....	79,232	5,123,933
BALOISE HOLDING AG.....	2,327	420,535
BANC OF CALIFORNIA INC.....	99,721	1,713,207
BANCO BILBAO VIZCAYA ARGENTARI.....	483,595	2,704,949
BANCO DE SABADELL SA.....	266,460	311,065
BANCO DO BRASIL SA.....	139,282	1,828,840
BANCO ESPIRITO SANTO SA.....	98,942	11
BANCO SANTANDER SA.....	1,123,411	4,703,638
BANDAI NAMCO HOLDINGS INC.....	9,487	578,866
BANGCHAK CORP PCL.....	383,200	358,206
BANGKOK BANK PCL.....	304,800	1,628,110
BANK CIMB NIAGA TBK PT.....	579,300	40,268
BANK HAPOALIM BM.....	53,422	443,121
BANK LEUMI LE-ISRAEL BM.....	68,222	496,555
BANK MANDIRI PERSERO TBK PT.....	2,161,300	1,194,882
BANK NEGARA INDONESIA PERSERO.....	753,800	426,243
BANK OF AMERICA CORP.....	1,447,869	50,993,946
BANK OF CHINA LTD.....	7,397,000	3,161,273
BANK OF COMMUNICATIONS CO LTD.....	731,000	519,744
BANK OF EAST ASIA LTD/THE.....	56,184	125,465
BANK OF HAWAII CORP.....	5,689	541,365
BANK OF IRELAND GROUP PLC.....	46,196	253,156
BANK OF KYOTO LTD/THE.....	2,677	115,775
BANK OF MONTREAL.....	30,030	2,330,611
BANK OF NEW YORK MELLON CORP/T.....	465,867	23,447,086
BANK OF NOVA SCOTIA.....	81,455	4,607,460



**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
BANK OF NT BUTTERFIELD & SON L.....	20,865	772,422
BANK OZK.....	17,201	524,717
BANK7 CORP.....	27,976	530,425
BANKIA SA.....	59,098	126,207
BANKINTER SA.....	163,611	1,199,624
BANKUNITED INC.....	13,283	485,626
BANNER CORP.....	22,633	1,280,801
BAOYE GROUP CO LTD.....	10,000	6,340
BARCLAYS PLC.....	806,128	1,918,408
BARNES GROUP INC.....	16,920	1,048,363
BARRATT DEVELOPMENTS PLC.....	48,266	477,379
BARRICK GOLD CORP.....	171,282	3,185,905
BARRY CALLEBAUT AG.....	149	328,974
BASF SE.....	78,744	5,953,076
BATA INDIA LTD.....	11,286	276,947
BAUDAX BIO INC.....	1,498	10,366
BAUSCH HEALTH COS INC.....	25,488	764,001
BAXTER INTERNATIONAL INC.....	68,687	5,743,607
BAYER AG.....	57,930	4,734,574
BAYERISCHE MOTOREN WERKE AG.....	15,571	1,278,374
BB SEGURIDADE PARTICIPACOES SA.....	7,400	69,351
BCE INC.....	7,405	343,539
BE SEMICONDUCTOR INDUSTRIES NV.....	24,770	958,137
BECTON DICKINSON AND CO.....	38,135	10,371,576
BEIERSDORF AG.....	4,800	574,630
BEIGENE LTD.....	2,372	393,183
BELDEN INC.....	21,894	1,204,170
BELLE CORP.....	408,000	16,032
BENDIGO & ADELAIDE BANK LTD.....	21,682	149,061
BENESSE HOLDINGS INC.....	3,854	101,922
BERKELEY GROUP HOLDINGS PLC.....	5,201	334,786
BERKSHIRE HATHAWAY INC.....	335,643	76,023,140
BERMAZ AUTO BHD.....	134,400	68,999
BERRY GLOBAL GROUP INC.....	18,671	886,686
BEST BUY CO INC.....	32,059	2,814,780
BEYOND MEAT INC.....	6,742	509,695
BEYONDSRING INC.....	2,100	32,550
BGC PARTNERS INC.....	41,920	249,005
BHP GROUP LTD.....	138,115	3,778,663
BHP GROUP PLC.....	150,643	3,545,859
BILL.COM HOLDINGS INC.....	1,900	72,295
BIMB HOLDINGS BHD.....	89,900	96,702
BIO PAPPEL SAB DE CV.....	9,104	10,394

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
BIOCRIST PHARMACEUTICALS INC.....	21,438	73,961
BIODELIVERY SCIENCES INTERNATI.....	15,900	100,488
BIOGEN INC.....	25,639	7,607,860
BIOHAVEN PHARMACEUTICAL HOLDIN.....	17,412	947,909
BIOMARIN PHARMACEUTICAL INC.....	25,430	2,150,107
BIOMERIEUX.....	1,949	173,598
BIO-RAD LABORATORIES INC.....	3,008	1,113,050
BIOSPECIFICS TECHNOLOGIES CORP.....	1,201	68,385
BIO-TECHNE CORP.....	5,331	1,170,208
BIRLASOFT LTD.....	53,041	52,537
BLACK HILLS CORP.....	27,093	2,127,884
BLACK KNIGHT INC.....	20,452	1,318,745
BLACKBAUD INC.....	7,969	634,332
BLACKBERRY LIMITED.....	25,095	161,591
BLACKLINE INC.....	18,219	939,372
BLACKROCK INC.....	22,735	11,428,885
BLACKSTONE GROUP INC/THE.....	76,482	4,278,403
BLUCORA INC.....	26,677	697,337
BLUEBIRD BIO INC.....	13,797	1,210,687
BLUEPRINT MEDICINES CORP.....	9,531	763,528
BLUESCOPE STEEL LTD.....	23,215	245,764
BNP PARIBAS SA.....	98,159	5,820,993
BOC HONG KONG HOLDINGS LTD.....	171,657	595,924
BOEING CO/THE.....	84,414	27,498,705
BOK FINANCIAL CORP.....	4,578	400,117
BOLIDEN AB.....	13,103	347,834
BOLLORE SA.....	41,018	179,106
BOLSA MEXICANA DE VALORES SAB.....	29,549	64,687
BOMBARDIER INC.....	97,842	145,622
BOOKING HOLDINGS INC.....	5,940	12,199,156
BOOZ ALLEN HAMILTON HOLDING CO.....	19,397	1,379,709
BORAL LTD.....	55,787	175,685
BORGWARNER INC.....	29,349	1,273,160
BOSIDENG INTERNATIONAL HOLDING.....	438,000	157,958
BOSTON PROPERTIES INC.....	22,005	3,033,609
BOSTON SCIENTIFIC CORP.....	197,762	8,942,798
BOUYGUES SA.....	10,101	429,498
BOYD GROUP INCOME FUND.....	1,121	174,623
BP PLC.....	2,198,316	13,734,025
BR MALLS PARTICIPACOES SA.....	14,650	65,772
BR PROPERTIES SA.....	13,900	50,034
BRAMBLES LTD.....	72,919	600,749
BRANDYWINE REALTY TRUST.....	24,674	388,616

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
BRAVURA SOLUTIONS LTD.....	124,141	453,778
BRENNTAG AG.....	43,610	2,373,204
BRIDGEBIO PHARMA INC.....	4,500	157,725
BRIDGESTONE CORP.....	26,382	988,035
BRIGADE ENTERPRISES LTD.....	3,887	11,899
BRIGHT HORIZONS FAMILY SOLUTIO.....	19,879	2,987,615
BRIGHTCOM GROUP LTD.....	57,710	5,296
BRIGHTHOUSE FINANCIAL INC.....	15,374	603,122
BRIGHTVIEW HOLDINGS INC.....	46,733	788,386
BRINK'S CO/THE.....	17,589	1,594,971
BRISTOL-MYERS SQUIBB CO.....	445,441	28,592,858
BRITISH AMERICAN TOBACCO PLC.....	178,558	7,643,942
BRITISH LAND CO PLC/THE.....	39,831	337,070
BRIXMOR PROPERTY GROUP INC.....	42,029	908,247
BROADCOM INC.....	55,025	17,389,001
BROADRIDGE FINANCIAL SOLUTIONS.....	16,176	1,998,383
BROOKFIELD ASSET MGMT INC.....	58,424	3,380,415
BROOKFIELD PROPERTY REIT INC.....	9,443	174,176
BROOKS AUTOMATION INC.....	14,703	616,938
BROTHER INDUSTRIES LTD.....	10,587	221,238
BROWN & BROWN INC.....	33,577	1,325,620
BROWN-FORMAN CORP.....	30,870	2,055,948
BRP GROUP INC.....	78,000	1,251,900
BRUKER CORP.....	14,466	737,332
BRUNSWICK CORP/DE.....	33,641	2,017,787
BT GROUP PLC.....	1,159,477	2,955,911
BUDWEISER BREWING CO APAC LTD.....	62,077	209,531
BUNGE LTD.....	19,500	1,122,225
BUNZL PLC.....	15,932	435,837
BURBERRY GROUP PLC.....	18,773	548,373
BUREAU VERITAS SA.....	13,889	362,633
BURLINGTON STORES INC.....	9,291	2,118,627
BUZZI UNICEM SPA.....	31,390	791,032
BWX TECHNOLOGIES INC.....	13,460	835,597
CABLE ONE INC.....	618	919,874
CABOT CORP.....	8,074	383,676
CABOT MICROELECTRONICS CORP.....	2,600	375,232
CABOT OIL & GAS CORP.....	57,170	995,330
CACI INTL INC CL A.....	12,820	3,204,872
CACTUS INC.....	45,614	1,565,472
CADENCE DESIGN SYSTEMS INC.....	39,577	2,745,061
CAE INC.....	11,422	302,825
CAESARS ENTERTAINMENT CORP.....	81,916	1,114,058

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
CAIXABANK SA.....	384,338	1,207,111
CALAMP CORP.....	38,515	368,974
CALBEE INC.....	4,202	137,457
CALERES INC.....	57,980	1,377,025
CALITHERA BIOSCIENCES INC.....	9,300	53,103
CALIX INC.....	46,292	370,336
CALTEX AUSTRALIA LTD.....	11,851	282,826
CALYXT INC.....	1,853	12,990
CAMBIUM NETWORKS CORP.....	19,500	170,430
CAMDEN PROPERTY TRUST.....	13,293	1,410,387
CAMECO CORP.....	18,909	168,274
CAMPBELL SOUP CO.....	23,803	1,176,344
CAMPING WORLD HOLDINGS INC.....	59,800	881,452
CANADIAN APARTMENT PPTYS REIT.....	7,898	322,863
CANADIAN IMPERIAL BK OF COMM.....	21,497	1,791,375
CANADIAN NATIONAL RAILWAY CO.....	33,588	3,042,670
CANADIAN NATURAL RESOURCES LTD.....	105,768	3,425,135
CANADIAN PACIFIC RAILWAY LTD.....	12,181	3,109,525
CANADIAN TIRE CORP LTD.....	2,703	291,301
CANADIAN UTILITIES LTD.....	6,581	198,788
CANON INC.....	46,055	1,265,638
CANOPY GROWTH CORP.....	9,796	206,307
CANTEL MEDICAL CORP.....	5,370	380,733
CAP SA.....	18,376	139,222
CAPGEMINI SE.....	7,387	902,989
CAPITAL ONE FINANCIAL CORP.....	66,542	6,847,837
CAPITALAND COMMERCIAL TRUST.....	123,316	182,500
CAPITALAND LTD.....	122,259	340,960
CAPITALAND MALL TRUST.....	110,521	202,195
CAPRI HOLDINGS LTD.....	20,164	769,257
CARA THERAPEUTICS INC.....	6,611	106,503
CARDINAL HEALTH INC.....	41,624	2,105,342
CAREDX INC.....	8,013	172,840
CARGOJET INC.....	1,269	101,119
CARL ZEISS MEDITEC AG.....	1,893	241,600
CARLISLE COS INC.....	17,932	2,902,115
CARLSBERG AS.....	4,948	738,669
CARMAX INC.....	23,368	2,048,673
CARNIVAL CORP.....	56,659	2,879,977
CARNIVAL PLC.....	7,233	349,165
CARREFOUR SA.....	28,710	481,793
CARTER'S INC.....	6,188	676,596
CARVANA CO.....	6,412	590,225

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
CASELLA WASTE SYSTEMS INC.....	17,459	803,638
CASEY'S GENERAL STORES INC.....	11,681	1,857,162
CASI PHARMACEUTICALS INC.....	8,970	27,717
CASINO GUICHARD PERRACHON SA.....	2,763	129,331
CASIO COMPUTER CO LTD.....	9,221	185,905
CASTLE BIOSCIENCES INC.....	700	24,059
CATALENT INC.....	20,540	1,156,402
CATALYST PHARMACEUTICALS INC.....	18,856	70,710
CATCHER TECHNOLOGY CO LTD.....	11,000	83,297
CATERPILLAR INC.....	76,346	11,274,777
CATHAY FINANCIAL HOLDING CO LT.....	33,100	46,983
CBOE GLOBAL MARKETS INC.....	15,754	1,890,480
CBRE GROUP INC.....	177,512	10,879,710
CCL INDUSTRIES INC.....	7,266	309,971
CD PROJEKT SA.....	15,526	1,145,808
CDK GLOBAL INC.....	17,231	942,191
CDW CORP/DE.....	20,272	2,895,652
CEDAR FAIR LP.....	28,996	1,607,538
CELANESE CORP.....	34,825	4,287,654
CELLNEX TELECOM SA.....	134,252	5,782,277
CELLULAR BIOMEDICINE GROUP INC.....	2,393	38,599
CEL-SCI CORP.....	5,100	46,665
CENCOSUD SA.....	65,843	86,687
CENOVUS ENERGY INC.....	72,296	735,922
CENTENE CORP.....	58,207	3,659,474
CENTENNIAL RESOURCE DEVELOPMEN.....	26,157	120,845
CENTERPOINT ENERGY INC.....	71,485	1,949,396
CENTERSTATE BANK CORP.....	37,921	947,267
CENTRAL CHINA REAL ESTATE LTD.....	92,203	53,723
CENTRAL JAPAN RAILWAY CO.....	6,940	1,404,923
CENTRAL VALLEY COMMUNITY BANCO.....	26,026	563,983
CENTRICA PLC.....	267,892	316,917
CENTURYLINK INC.....	154,979	2,047,273
CERENCE INC.....	5,061	114,530
CERIDIAN HCM HOLDING INC.....	19,695	1,336,897
CERNER CORP.....	44,470	3,263,653
CF INDUSTRIES HOLDINGS INC.....	31,026	1,481,181
CFE CAPITAL S DE RL DE CV.....	10,800	15,728
CGI INC.....	18,765	1,572,541
CH ROBINSON WORLDWIDE INC.....	61,778	4,831,040
CHALLENGER LTD.....	26,318	149,667
CHAMPIONX CORP.....	44,712	1,510,371
CHANGE HEALTHCARE INC.....	7,010	114,894

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
CHANGYOU.COM LTD.....	3,294	32,248
CHAOWEI POWER HOLDINGS LTD.....	13,000	4,772
CHARLES RIVER LABORATORIES INT.....	6,823	1,042,281
CHARLES SCHWAB CORP/THE.....	163,637	7,782,576
CHART INDUSTRIES INC.....	15,526	1,047,850
CHARTER COMMUNICATIONS INC.....	62,318	30,229,215
CHECK POINT SOFTWARE TECHNOLOG.....	5,684	630,697
CHEGG INC.....	22,750	862,453
CHEMED CORP.....	2,202	967,251
CHEMOCENTRYX INC.....	7,904	312,603
CHEMOURS CO/THE.....	23,308	421,642
CHENIERE ENERGY INC.....	32,789	2,002,424
CHESAPEAKE ENERGY CORP.....	185,964	153,532
CHESAPEAKE UTILITIES CORP.....	8,749	838,417
CHEVRON CORP.....	276,785	33,355,360
CHIA CHANG CO LTD.....	33,000	45,520
CHIASMA INC.....	5,100	25,296
CHIBA BANK LTD/THE.....	26,505	154,384
CHICONY ELECTRONICS CO LTD.....	46,000	136,571
CHILDREN'S PLACE INC/THE.....	13,000	812,760
CHIMERA INVESTMENT CORP.....	26,379	542,352
CHINA AGRI-INDUSTRIES HOLDINGS.....	135,000	71,556
CHINA AOYUAN GROUP LTD.....	135,000	220,039
CHINA CITIC BANK CORP LTD.....	203,492	121,963
CHINA COMMUNICATIONS SERVICES.....	554,000	403,850
CHINA CONSTRUCTION BANK CORP.....	5,198,000	4,489,661
CHINA EVERBRIGHT BANK CO LTD.....	243,429	113,095
CHINA GAOXIAN FIBRE FABRIC HOL.....	3,650	8
CHINA KEPEI EDUCATION GROUP LT.....	54,000	26,058
CHINA LESSO GROUP HOLDINGS LTD.....	84,000	107,698
CHINA LONGYUAN POWER GROUP COR.....	3,422,000	2,165,156
CHINA MEIDONG AUTO HOLDINGS LT.....	50,000	65,582
CHINA MERCHANTS BANK CO LTD.....	54,500	280,131
CHINA MINSHENG BANKING CORP LT.....	36,000	27,213
CHINA MOBILE LTD.....	60,221	506,234
CHINA NATIONAL BUILDING MATERI.....	141,814	158,344
CHINA OILFIELD SERVICES LTD.....	113,017	177,246
CHINA OVERSEAS GRAND OCEANS GR.....	136,000	94,078
CHINA PACIFIC INSURANCE GROUP.....	239,785	944,762
CHINA RESOURCES CEMENT HOLDING.....	174,000	221,525
CHINA RESOURCES LAND LTD.....	10,000	49,796
CHINA SHINeway PHARMACEUTICAL.....	27,000	25,573
CHINA SKY CHEMICAL FIBRE CO LT.....	125,000	-

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
CHINA STARCH HOLDINGS LTD.....	1,030,000	18,903
CHINA TELECOM CORP LTD.....	2,702,000	1,113,147
CHINA TOWER CORP LTD.....	5,778,000	1,275,464
CHINA UNICOM HONG KONG LTD.....	120,000	113,042
CHINA VANKE CO LTD.....	330,000	1,408,211
CHINA YUCHAI INTERNATIONAL LTD.....	1,926	25,674
CHIPMOS TECHNOLOGIES INC.....	49,000	55,985
CHIPOTLE MEXICAN GRILL INC.....	3,634	3,042,058
CHIYODA CORP.....	44,000	114,580
CHOCOLADEFABRIKEN LINDT & SPRU.....	62	803,294
CHOICE HOTELS INTERNATIONAL IN.....	30,097	3,112,933
CHONGQING RURAL COMMERCIAL BAN.....	140,000	71,511
CHR HANSEN HOLDING A/S.....	5,008	398,263
CHUBB LTD.....	74,261	11,559,467
CHUBU ELECTRIC POWER CO INC.....	30,124	427,294
CHUGAI PHARMACEUTICAL CO LTD.....	22,197	2,058,852
CHUGOKU ELECTRIC POWER CO INC/.....	14,153	186,232
CHURCH & DWIGHT CO INC.....	35,018	2,463,166
CI FINANCIAL INC.....	9,692	162,262
CIA DE SANEAMENTO BASICO DO ES.....	49,200	740,685
CIA DE SANEAMENTO DE MINAS GER.....	8,700	147,044
CIA MINERA AUTLAN SAB DE CV.....	52,407	25,643
CIE DE SAINT-GOBAIN.....	22,766	932,751
CIE FINANCIERE RICHEMONT SA.....	24,286	1,907,568
CIE GENERALE DES ETABLISSEMENT.....	19,805	2,425,414
CIENA CORP.....	55,312	2,361,269
CIGNA CORP.....	52,191	10,672,538
CIMAREX ENERGY CO.....	32,724	1,717,683
CIMC ENRIC HOLDINGS LTD.....	10,421	6,219
CIMIC GROUP LTD.....	4,711	109,746
CINCINNATI FINANCIAL CORP.....	21,659	2,277,444
CINEMARK HOLDINGS INC.....	15,136	512,354
CINTAS CORP.....	11,903	3,202,859
CIRRUS LOGIC INC.....	12,093	996,584
CISCO SYSTEMS INC.....	610,434	29,276,415
CIT GROUP INC.....	13,397	611,305
CITIC LTD.....	203,000	271,473
CITIGROUP INC.....	375,138	29,969,775
CITIZENS FINANCIAL GROUP INC.....	61,837	2,511,201
CITRIX SYSTEMS INC.....	17,661	1,958,605
CITY DEVELOPMENTS LTD.....	20,705	168,609
CJ CORP.....	3,560	297,372
CK ASSET HOLDINGS LTD.....	120,354	868,851

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
CK HUTCHISON HOLDINGS LTD.....	125,395	1,195,725
CK INFRASTRUCTURE HOLDINGS LTD.....	30,246	215,244
CLARIANT AG.....	9,463	211,082
CLEAN HARBORS INC.....	7,296	625,632
CLICKS GROUP LTD.....	3,460	63,489
CLOROX CO/THE.....	17,919	2,751,283
CLOVIS ONCOLOGY INC.....	9,473	98,756
CLP HOLDINGS LTD.....	76,132	800,227
CME GROUP INC.....	75,840	15,222,605
CMS ENERGY CORP.....	40,268	2,530,441
CNA FINANCIAL CORP.....	3,960	177,448
CNH INDUSTRIAL NV.....	47,323	520,045
CNOOC LTD.....	1,015,000	1,688,236
CNP ASSURANCES.....	7,938	157,981
COCA-COLA AMATIL LTD.....	23,749	184,640
COCA-COLA BOTTLERS JAPAN HOLDI.....	5,898	151,473
COCA-COLA CO/THE.....	687,375	38,046,206
COCA-COLA EUROPEAN PARTNERS PL.....	10,800	549,504
COCA-COLA HBC AG.....	61,014	2,073,246
COCHLEAR LTD.....	2,810	443,907
COGECO COMMUNICATIONS INC.....	1,949	170,138
COGNEX CORP.....	23,325	1,307,133
COGNIZANT TECHNOLOGY SOLUTIONS.....	277,122	17,187,106
COHERENT INC.....	11,999	1,996,034
COHERUS BIOSCIENCES INC.....	12,043	216,834
COHU INC.....	18,599	424,987
COLBUN SA.....	267,000	42,609
COLES GROUP LTD.....	53,955	562,847
COLFAX CORP.....	13,137	477,924
COLGATE-PALMOLIVE CO.....	119,749	8,243,521
COLGATE-PALMOLIVE INDIA LTD.....	7,550	154,738
COLLEGIUM PHARMACEUTICAL INC.....	6,239	128,399
COLONY CAPITAL INC.....	67,670	321,433
COLOPLAST A/S.....	5,621	697,791
COLRUYT SA.....	2,933	153,026
COLUMBIA PROPERTY TRUST INC.....	16,482	344,639
COLUMBIA SPORTSWEAR CO.....	4,189	419,696
COLUMBUS MCKINNON CORP/NY.....	28,478	1,139,974
COMCAST CORP.....	959,905	43,166,928
COMERICA INC.....	20,447	1,467,072
COMFORTDELGRO CORP LTD.....	111,092	196,630
COMMERCE BANCSHARES INC/MO.....	14,485	984,111
COMMERCIAL METALS CO.....	70,079	1,560,659



**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
COMMERZBANK AG.....	47,719	295,516
COMMONWEALTH BANK OF AUSTRALIA.....	121,828	6,842,556
COMMSCOPE HOLDING CO INC.....	27,135	385,046
COMPAL ELECTRONICS INC.....	41,000	25,781
COMPASS GROUP PLC.....	900,463	22,545,590
COMPEQ MANUFACTURING CO LTD.....	24,000	36,108
COMPUTERSHARE LTD.....	22,899	270,105
COMTECH TELECOMMUNICATIONS COR.....	40,415	1,434,328
CONAGRA BRANDS INC.....	68,646	2,350,439
CONCENTRADORA FIBRA DANHOS SA.....	52,181	79,250
CONCERT PHARMACEUTICALS INC.....	4,183	38,588
CONCHO RESOURCES INC.....	28,295	2,477,793
CONCORDIA FINANCIAL GROUP LTD.....	49,317	205,119
CONMED CORP COM.....	21,078	2,357,153
CONOCOPHILLIPS CO.....	177,527	11,544,581
CONSOLIDATED EDISON INC.....	47,366	4,285,202
CONSORCIO ARA SAB DE CV.....	114,359	25,314
CONSTELLATION BRANDS INC.....	22,569	4,282,468
CONSTELLATION SOFTWARE INC.....	1,483	1,442,298
CONSTRUTORA TENDA SA.....	22,400	168,110
CONTINENTAL AG.....	17,759	2,297,648
CONTINENTAL RESOURCES INC/OK.....	12,196	418,323
CONTROLADORA VUELA CIA DE AVIA.....	5,970	62,207
COOPER COS INC/THE.....	6,917	2,222,363
COPA HOLDINGS SA.....	4,437	479,551
COPART INC.....	28,606	2,601,430
CORBUS PHARMACEUTICALS HOLDING.....	11,551	63,068
CORCEPT THERAPEUTICS INC.....	18,881	228,460
CORELOGIC INC/UNITED STATES.....	11,289	493,442
CORESITE REALTY CORP.....	5,332	597,824
CORMEDIX INC.....	4,600	33,488
CORNERSTONE ONDEMAND INC.....	9,858	577,186
CORNING INC.....	107,748	3,136,544
CORPORATE OFFICE PROPERTIES TR.....	15,858	465,908
CORTEVA INC.....	106,787	3,156,624
CORTEXIME INC.....	600	33,684
COSAN LTD.....	3,277	74,847
COSAN SA.....	14,449	249,886
COSTAR GROUP INC.....	5,109	3,056,715
COSTCO WHOLESALE CORP.....	62,599	18,399,098
COTY INC.....	41,191	463,399
COUNTRY GARDEN HOLDINGS CO LTD.....	855,000	1,369,440
COUNTRY GARDEN SERVICES HOLDIN.....	77,086	259,697

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
COUPA SOFTWARE INC.....	8,914	1,303,673
COUSINS PROPERTIES INC.....	20,619	849,503
COVESTRO AG.....	8,429	392,181
COVETRUS INC.....	13,829	182,543
COVIVIO.....	2,286	259,683
CRANE CO.....	7,100	613,298
CREDICORP LTD.....	747	159,208
CREDIT ACCEPTANCE CORP.....	1,481	655,091
CREDIT AGRICOLE SA.....	53,698	779,067
CREDIT SAISON CO LTD.....	8,345	145,975
CREDIT SUISSE GROUP AG.....	119,309	1,614,648
CREE INC.....	15,317	706,880
CRH PLC.....	133,389	5,340,839
CRINETICS PHARMACEUTICALS INC.....	2,161	54,219
CRODA INTERNATIONAL PLC.....	6,112	414,560
CRONOS GROUP INC.....	8,628	66,336
CROSSFIRST BANKSHARES INC.....	19,500	281,190
CROWN CASTLE INTERNATIONAL COR.....	59,052	8,394,242
CROWN HOLDINGS INC.....	18,506	1,342,425
CROWN RESORTS LTD.....	15,161	127,996
CSL LTD.....	26,322	5,102,401
CSU CARDSYSTEM SA.....	10,200	31,087
CSX CORP.....	106,223	7,686,296
CTBC FINANCIAL HOLDING CO LTD.....	42,000	31,384
CUBESMART.....	73,092	2,300,936
CUBIC CORP COM.....	14,335	911,276
CULLEN/FROST BANKERS INC.....	7,997	781,947
CUMMINS INC.....	21,292	3,810,416
CURTISS-WRIGHT CORP.....	18,918	2,665,357
CVS HEALTH CORP.....	184,929	13,738,375
CYBERAGENT INC.....	4,802	168,573
CYBERARK SOFTWARE LTD.....	1,594	185,829
CYBEROPTICS CORP.....	16,339	300,311
CYCLERION THERAPEUTICS INC.....	4,640	12,621
CYMABAY THERAPEUTICS INC.....	13,478	26,417
CYPRESS SEMICONDUCTOR CORP.....	52,452	1,223,705
CYRELA BRAZIL REALTY SA EMPREE.....	17,982	132,718
CYRUSONE INC.....	40,790	2,668,890
CYTOKINETICS INC.....	10,694	113,463
CYTOMX THERAPEUTICS INC.....	8,773	72,904
DABUR INDIA LTD.....	6,918	44,428
DAELIM INDUSTRIAL CO LTD.....	1,384	108,307
DAEWON SAN UP CO LTD.....	4,710	24,111

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
DAI NIPPON PRINTING CO LTD.....	11,210	305,329
DAICEL CORP.....	11,861	114,490
DAIFUKU CO LTD.....	4,850	297,226
DAI-ICHI LIFE HOLDINGS INC.....	49,694	830,634
DAIICHI SANKYO CO LTD.....	59,367	3,948,513
DAIKIN INDUSTRIES LTD.....	22,655	3,220,794
DAIMLER AG.....	42,622	2,362,019
DAIRY FARM INTERNATIONAL HOLDI.....	16,064	91,725
DAITO TRUST CONSTRUCTION CO LT.....	3,488	432,650
DAIWA HOUSE INDUSTRY CO LTD.....	25,753	803,337
DAIWA HOUSE REIT INVESTMENT CO.....	94	245,304
DAIWA SECURITIES GROUP INC.....	72,164	367,211
DANAHER CORP.....	110,249	16,921,017
DANONE SA.....	94,503	7,839,284
DANSKE BANK A/S.....	30,046	486,549
DARDEN RESTAURANTS INC.....	17,524	1,910,291
DARFON ELECTRONICS CORP.....	3,000	4,408
DASSAULT AVIATION SA.....	116	152,346
DASSAULT SYSTEMES SE.....	6,116	1,006,097
DAVE & BUSTER'S ENTERTAINMENT.....	24,700	992,199
DAVIDE CAMPARI-MILANO SPA.....	27,367	250,056
DAVITA INC.....	14,092	1,057,323
DAYANG ENTERPRISE HOLDINGS BHD.....	34,368	21,089
DB FINANCIAL INVESTMENT CO LTD.....	190	696
DBS GROUP HOLDINGS LTD.....	470,996	9,065,092
DCC PLC.....	21,355	1,851,300
DE SHAW WORLD ALPHA SER B VTF.....	702,980,447	702,980,447
DECIPHERA PHARMACEUTICALS INC.....	2,860	178,006
DEERE & CO.....	51,742	8,964,819
DELEK US HOLDINGS INC.....	38,857	1,302,875
DELIVERY HERO SE.....	5,354	424,056
DELL TECHNOLOGIES INC.....	21,485	1,104,114
DELTA AIR LINES INC.....	81,967	4,793,430
DELTA GALIL INDUSTRIES LTD.....	1,393	37,987
DEMANT A/S.....	5,358	168,861
DENALI THERAPEUTICS INC.....	9,303	162,058
DENSO CORP.....	59,901	2,737,229
DENTSPLY SIRONA INC.....	31,728	1,795,488
DENTSU GROUP INC.....	10,316	358,343
DERMIRA INC.....	38,394	582,053
DESCARTES SYS GROUP INC.....	1,408	60,261
DEUTSCHE BANK AG.....	91,639	711,516
DEUTSCHE BOERSE AG.....	8,880	1,396,987

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
DEUTSCHE LUFTHANSA AG.....	10,656	196,286
DEUTSCHE POST AG.....	46,044	1,757,786
DEUTSCHE TELEKOM AG.....	156,239	2,555,262
DEUTSCHE WOHNEN SE.....	16,595	678,428
DEVON ENERGY CORP.....	54,502	1,415,417
DEXCOM INC.....	12,872	2,815,621
DEXUS.....	52,333	430,414
DI DONG IL CORP.....	581	37,228
DIAGEO PLC.....	264,559	11,216,938
DIAMONDBACK ENERGY INC.....	34,267	3,182,034
DIASORIN SPA.....	17,990	2,330,362
DICERNA PHARMACEUTICALS INC.....	10,128	223,120
DICK'S SPORTING GOODS INC.....	9,067	448,726
DIGI INTERNATIONAL INC.....	40,152	711,493
DIGITAL REALTY TRUST INC.....	29,561	3,539,634
DIMERCO EXPRESS CORP.....	29,000	27,184
DIRECT LINE INSURANCE GROUP PL.....	233,669	967,353
DISCO CORP.....	3,504	835,092
DISCOVER FINANCIAL SERVICES.....	44,535	3,777,459
DISCOVERY INC.....	70,210	2,190,419
DISH NETWORK CORP.....	36,975	1,311,503
DMC GLOBAL INC.....	9,100	408,954
DNB ASA.....	136,575	2,548,940
DOCUSIGN INC.....	22,059	1,634,792
DOLBY LABORATORIES INC.....	8,894	611,907
DOLLAR GENERAL CORP.....	36,926	5,759,717
DOLLAR TREE INC.....	33,548	3,155,189
DOLLARAMA INC.....	21,826	751,181
DOMINION ENERGY INC.....	117,080	9,696,566
DOMINO'S PIZZA INC.....	5,826	1,711,562
DOMTAR CORP.....	8,134	311,044
DONALDSON CO INC.....	17,976	1,035,777
DONGYUE GROUP LTD.....	43,000	23,840
DORMAN PRODUCTS INC.....	19,500	1,476,540
DOUGLAS EMMETT INC.....	23,486	1,031,035
DOVA PHARMACEUTICALS INC.....	2,119	-
DOVER CORP.....	58,460	6,738,100
DOW INC.....	106,655	5,837,228
DR HORTON INC.....	47,784	2,520,606
DR REDDY'S LABORATORIES LTD.....	3,073	123,756
DROPBOX INC.....	29,967	536,709
DSV PANALPINA A/S.....	10,176	1,173,672
DTE ENERGY CO.....	26,370	3,424,672

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
DUFY AG.....	1,899	188,302
DUKE ENERGY CORP.....	122,388	11,163,009
DUKE REALTY CORP.....	52,323	1,814,038
DULUTH HOLDINGS INC.....	30,784	324,156
DUNKIN' BRANDS GROUP INC.....	11,695	883,440
DUPONT DE NEMOURS INC.....	105,637	6,781,895
DXC TECHNOLOGY CO.....	36,396	1,368,126
DYCOM INDUSTRIES INC.....	22,400	1,056,160
DYNATRACE INC.....	9,040	228,712
DYNAVAX TECHNOLOGIES CORP.....	11,557	66,106
E*TRADE FINANCIAL CORP.....	32,175	1,459,780
E.ON SE.....	287,178	3,070,131
E.SUN FINANCIAL HOLDING CO LTD.....	41,000	38,159
EAGLE MATERIALS INC.....	5,910	535,801
EAGLE PHARMACEUTICALS INC/DE.....	1,872	112,470
EAST JAPAN RAILWAY CO.....	13,994	1,269,407
EAST WEST BANCORP INC.....	57,604	2,805,315
EASTECH HOLDING LTD.....	11,000	20,549
EASTERLY GOVERNMENT PROPERTIES.....	91,949	2,181,950
EASTMAN CHEMICAL CO.....	19,453	1,541,845
EASYJET PLC.....	7,488	141,307
EATON CORP PLC.....	58,776	5,567,263
EATON VANCE CORP.....	15,679	732,053
EBAY INC.....	109,657	3,959,714
EBIX INC.....	11,570	386,554
ECHOSTAR CORP.....	7,023	304,166
ECOLAB INC.....	35,902	6,928,727
ECOPETROL SA.....	57,037	1,138,459
EDENRED.....	42,892	2,219,543
EDISON INTERNATIONAL.....	90,424	6,818,874
EDITAS MEDICINE INC.....	9,696	287,099
EDOM TECHNOLOGY CO LTD.....	94,000	59,893
EDP - ENERGIAS DE PORTUGAL SA.....	121,950	528,939
EDP - ENERGIAS DO BRASIL SA.....	54,200	297,765
EDWARDS LIFESCIENCES CORP.....	42,711	9,964,049
EHEALTH INC.....	4,370	419,870
EIDOS THERAPEUTICS INC.....	3,113	178,655
EIFPAGE SA.....	3,687	422,143
EIGER BIOPHARMACEUTICALS INC.....	4,600	68,540
EISAI CO LTD.....	67,968	5,130,982
ELAN MICROELECTRONICS CORP.....	25,000	76,058
ELANCO ANIMAL HEALTH INC.....	62,917	1,852,906
ELASTIC NV.....	6,438	413,963

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
ELBIT SYSTEMS LTD.....	1,228	191,133
ELECTRIC POWER DEVELOPMENT CO.....	6,902	168,112
ELECTRICITE DE FRANCE SA.....	28,920	322,290
ELECTROLUX AB.....	10,742	263,815
ELECTRONIC ARTS INC.....	65,869	7,081,576
ELEMENT SOLUTIONS INC.....	31,416	366,939
ELI LILLY AND CO.....	121,187	15,927,607
ELISA OYJ.....	6,798	375,815
E-LITECOM CO LTD.....	10	44
ELOXX PHARMACEUTICALS INC.....	4,431	29,954
EMCOR GROUP INC COM.....	25,742	2,221,535
EMERA INC.....	11,071	476,307
EMERGENT BIOSOLUTIONS INC.....	8,837	476,756
EMERSON ELECTRIC CO.....	329,891	25,157,488
EMPIRE CO LTD.....	8,183	192,215
EMPIRE STATE REALTY TRUST INC.....	21,432	299,191
EMPRESAS CMPC SA.....	361	883
EMS-CHEMIE HOLDING AG.....	397	260,950
ENAGAS SA.....	11,820	301,713
ENANTA PHARMACEUTICALS INC.....	3,290	203,256
ENAUTA PARTICIPACOES SA.....	2,495	9,924
ENBRIDGE INC.....	95,423	3,799,259
ENCANA CORP.....	187,910	881,043
ENCOMPASS HEALTH CORP.....	27,077	1,875,624
ENDESA SA.....	15,126	403,929
ENDO INTERNATIONAL PLC.....	43,811	205,474
ENEA SA.....	17,072	35,678
ENEL AMERICAS SA.....	4,634,908	1,134,619
ENEL CHILE SA.....	713,484	248,613
ENEL SPA.....	380,467	3,020,269
ENEOS HOLDINGS INC.....	313,366	1,435,702
ENERGIZER HOLDINGS INC.....	8,889	446,406
ENERSYS.....	18,496	1,384,056
ENGIE ENERGIA CHILE SA.....	24,278	36,968
ENGIE SA.....	468,366	7,570,668
ENI SPA.....	119,098	1,851,037
ENOCHIAN BIOSCIENCES INC.....	800	4,016
ENPHASE ENERGY INC.....	18,260	477,134
ENTEGRIS INC.....	19,064	954,916
ENTERGY CORP.....	28,288	3,388,902
ENTERPRISE FINANCIAL SERVICES.....	12,333	594,574
ENVISTA HOLDINGS CORP.....	30,270	897,203
EOG RESOURCES INC.....	82,638	6,921,759

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
EPAM SYSTEMS INC.....	16,248	3,447,176
EPIROC AB.....	49,897	602,921
EPIZYME INC.....	15,173	373,256
EPR PROPERTIES.....	31,649	2,235,685
EQT AB.....	25,691	298,871
EQT CORP.....	36,303	395,703
EQUIFAX INC.....	24,187	3,389,082
EQUINIX INC.....	16,112	9,404,574
EQUINOR ASA.....	46,893	936,547
EQUITAS HOLDINGS LTD/INDIA.....	34,666	51,869
EQUITRANS MIDSTREAM CORP.....	29,090	388,642
EQUITY BANCSHARES INC.....	25,168	776,936
EQUITY COMMONWEALTH.....	17,043	559,522
EQUITY LIFESTYLE PROPERTIES IN.....	24,664	1,736,099
EQUITY RESIDENTIAL.....	52,065	4,213,100
EREGLI DEMIR VE CELIK FABRIKAL.....	752,391	1,142,936
ERIE INDEMNITY CO.....	3,486	578,676
ERO COPPER CORP.....	7,577	137,955
ERSTE GROUP BANK AG.....	59,272	2,232,841
ESON PRECISION IND CO LTD.....	23,000	28,388
ESPERION THERAPEUTICS INC.....	4,825	287,715
ESSENT GROUP LTD.....	45,500	2,365,545
ESSEX PROPERTY TRUST INC.....	9,313	2,801,909
ESSILORLUXOTTICA SA.....	13,245	2,019,008
ESSITY AB.....	28,385	915,132
ESTEE LAUDER COS INC/THE.....	31,035	6,409,969
ETSY INC.....	16,739	741,538
EURAZEO SE.....	1,889	129,345
EUROBANK ERGASIAS SERVICES AND.....	75,728	78,204
EUROFINS SCIENTIFIC SE.....	544	301,778
EURONET WORLDWIDE INC.....	7,109	1,120,094
EUTELSAT COMMUNICATIONS SA.....	8,188	133,178
EVELO BIOSCIENCES INC.....	2,509	10,187
EVEN CONSTRUTORA E INCORPORADO.....	20,800	80,455
EVERBRIDGE INC.....	20,203	1,577,450
EVERCORE INC.....	30,826	2,304,552
EVEREST RE GROUP LTD.....	5,714	1,581,864
EVERGY INC.....	32,401	2,108,981
EVERSOURCE ENERGY.....	46,106	3,922,237
EVOFEM BIOSCIENCES INC.....	2,800	17,276
EVOLANT HEALTH INC.....	60,918	551,308
EVOLUS INC.....	2,125	25,861
EVONIK INDUSTRIES AG.....	8,857	270,521

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
EVRAZ PLC.....	23,750	127,110
EXACT SCIENCES CORP.....	27,244	2,519,525
EXELIXIS INC.....	42,288	745,115
EXELON CORP.....	225,105	10,262,537
EXOR NV.....	5,173	401,126
EXPEDIA GROUP INC.....	19,691	2,129,385
EXPEDITORS INTERNATIONAL OF WA.....	24,408	1,904,312
EXPERIAN PLC.....	111,745	3,777,833
EXPONENT INC.....	10,582	730,264
EXTENDED STAY AMERICA INC.....	107,191	1,592,858
EXTRA SPACE STORAGE INC.....	17,874	1,887,852
EXTREME NETWORKS INC.....	107,556	792,688
EXXON MOBIL CORP.....	653,089	45,572,550
EYEPOINT PHARMACEUTICALS INC.....	12,200	18,910
F5 NETWORKS INC.....	8,667	1,210,347
FACEBOOK INC.....	356,734	73,219,654
FACTSET RESEARCH SYSTEMS INC.....	5,331	1,430,307
FAIR ISAAC CORP.....	4,018	1,505,464
FAIRFAX FINANCIAL HOLDINGS LTD.....	1,256	590,579
FAMILYMART CO LTD.....	12,825	309,783
FANUC CORP.....	13,976	2,614,512
FAR EAST HORIZON LTD.....	153,000	143,343
FAR EASTERN NEW CENTURY CORP.....	232,000	231,017
FARO TECHNOLOGIES INC.....	20,683	1,041,389
FAST RETAILING CO LTD.....	2,910	1,740,511
FASTENAL CO.....	81,363	3,006,363
FATE THERAPEUTICS INC.....	11,570	226,425
FAURECIA SE.....	3,602	194,197
FAVELLE FAVCO BHD.....	96,186	64,195
FB FINANCIAL CORP.....	11,869	469,894
FEDERAL REALTY INVESTMENT TRUS.....	10,631	1,368,529
FEDERAL SIGNAL CORP.....	62,094	2,002,532
FEDEX CORP.....	40,643	6,145,628
FERGUSON PLC.....	29,443	2,671,816
FERRARI NV.....	5,611	931,526
FERROVIAL SA.....	23,151	700,869
FIAT CHRYSLER AUTOMOBILES NV.....	50,764	751,828
FIBRA UNO ADMINISTRACION SA DE.....	47,988	74,432
FIBROGEN INC.....	15,114	648,239
FIDELITY NATIONAL FINANCIAL IN.....	37,608	1,705,523
FIDELITY NATIONAL INFORMATION.....	211,367	29,399,036
FIFTH THIRD BANCORP.....	100,886	3,101,236
FILA HOLDINGS CORP.....	942	43,172



**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
FINECOBANK BANCA FINECO SPA.....	28,576	342,898
FINVOLUTION GROUP.....	1,858	4,924
FIREEYE INC.....	28,436	470,047
FIRST AMERICAN FINANCIAL CORP.....	15,455	901,336
FIRST CAPITAL REIT.....	5,033	80,225
FIRST CITIZENS BANCSHARES INC/.....	988	525,823
FIRST HAWAIIAN INC.....	18,795	542,236
FIRST HORIZON NATIONAL CORP.....	43,903	727,034
FIRST INDUSTRIAL REALTY TRUST.....	24,955	1,035,882
FIRST INTERNET BANCORP.....	19,278	457,081
FIRST QUANTUM MINERALS LTD.....	33,032	335,478
FIRST REPUBLIC BANK/CA.....	23,657	2,778,515
FIRST SOLAR INC.....	11,666	652,829
FIRSTENERGY CORP.....	76,876	3,736,174
FIRSTRAND LTD.....	491,663	2,208,062
FISERV INC.....	109,786	12,694,555
FISHER & PAYKEL HEALTHCARE COR.....	27,417	410,631
FIVE BELOW INC.....	7,751	991,043
FLAGSTAR BANCORP INC.....	22,087	844,828
FLEETCOR TECHNOLOGIES INC.....	27,131	7,806,131
FLETCHER BUILDING LTD.....	39,836	136,796
FLEX LTD.....	195,338	2,465,166
FLEXION THERAPEUTICS INC.....	6,344	131,321
FLIGHT CENTRE TRAVEL GROUP LTD.....	2,812	87,093
FLIR SYSTEMS INC.....	19,110	995,058
FLOOR & DECOR HOLDINGS INC.....	9,741	494,940
FLOWERS FOODS INC.....	27,590	599,807
FLOWSERVE CORP.....	18,569	924,179
FLUGHAFEN ZURICH AG.....	13,879	2,532,575
FLUOR CORP.....	19,796	373,748
FLUTTER ENTERTAINMENT PLC.....	3,547	431,396
FMC CORP.....	43,449	4,337,079
FNB CORP/PA.....	46,025	584,518
FOOT LOCKER INC.....	15,133	590,036
FORD MOTOR CO.....	556,853	5,178,733
FORESCOUT TECHNOLOGIES INC.....	24,004	787,331
FORMFACTOR INC.....	29,127	756,428
FORTESCUE METALS GROUP LTD.....	64,153	482,080
FORTINET INC.....	20,369	2,174,594
FORTIS INC.....	29,652	1,232,041
FORTIVE CORP.....	77,920	5,952,309
FORTUM OYJ.....	21,236	524,423
FORTUNE BRANDS HOME & SECURITY.....	19,852	1,297,130

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
FORTY SEVEN INC.....	3,230	127,165
FOX CORP.....	73,114	2,694,862
FOXCONN TECHNOLOGY CO LTD.....	62,000	136,918
FRANCO-NEVADA CORP.....	11,195	1,157,615
FRANKLIN RESOURCES INC.....	39,329	1,021,767
FRAPORT AG FRANKFURT AIRPORT S.....	1,996	169,786
FREEE KK.....	10,700	317,529
FREEPORT-MCMORAN INC.....	206,183	2,705,121
FRESENIUS MEDICAL CARE AG & CO.....	55,713	4,124,996
FRESENIUS SE & CO KGAA.....	19,435	1,094,716
FRONTDOOR INC.....	57,530	2,728,073
FRONTKEN CORP BHD.....	273,600	153,171
FUBON FINANCIAL HOLDING CO LTD.....	563,444	872,129
FUJI ELECTRIC CO LTD.....	5,805	178,677
FUJIFILM HOLDINGS CORP.....	23,976	1,153,848
FUJITSU LTD.....	9,051	855,337
FUKUOKA FINANCIAL GROUP INC.....	7,903	153,079
FULCRUM THERAPEUTICS INC.....	900	14,976
G1 THERAPEUTICS INC.....	6,630	175,231
G4S PLC.....	74,068	213,905
GALAPAGOS NV.....	2,033	425,601
GALAXY ENTERTAINMENT GROUP LTD.....	100,389	739,538
GALECTIN THERAPEUTICS INC.....	7,900	22,594
GALP ENERGIA SGPS SA.....	23,918	400,035
GAMANIA DIGITAL ENTERTAINMENT.....	39,000	78,190
GAMING AND LEISURE PROPERTIES.....	28,795	1,239,625
GAP INC/THE.....	30,717	543,077
GARDNER DENVER HOLDINGS INC.....	76,290	2,798,317
GARMIN LTD.....	20,648	2,014,419
GARTNER INC.....	12,429	1,915,309
GATES INDUSTRIAL CORP PLC.....	6,273	86,316
GCI LIBERTY INC.....	13,903	985,028
GEA GROUP AG.....	7,240	239,581
GEBERIT AG.....	1,678	941,281
GECINA SA.....	2,209	395,745
GEMDALE PROPERTIES & INVESTMEN.....	586,000	77,463
GENERAC HOLDINGS INC.....	15,816	1,590,931
GENERAL DYNAMICS CORP.....	36,306	6,402,563
GENERAL ELECTRIC CO.....	1,278,818	14,271,609
GENERAL MILLS INC.....	85,309	4,569,150
GENERAL MOTORS CO.....	176,721	6,467,989
GENMAB A/S.....	4,214	937,816
GENPACT LTD.....	79,809	3,365,546

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
GENTERA SAB DE CV.....	32,089	33,085
GENTEX CORP.....	77,661	2,250,616
GENTING SINGAPORE LTD.....	286,500	196,021
GENUINE PARTS CO.....	20,006	2,125,237
GEODESIC LTD.....	70,387	-
GEORGIA CAPITAL PLC.....	6,666	81,420
GEORGIA HEALTHCARE GROUP PLC.....	68,564	111,721
GERON CORP.....	33,678	45,802
GETINGE AB.....	63,963	1,188,922
GETLINK SE.....	20,757	361,379
GILDAN ACTIVEWEAR INC.....	9,111	269,729
GILEAD SCIENCES INC.....	275,167	17,880,352
GIVAUDAN SA.....	425	1,330,278
GJENSIDIGE FORSIKRING ASA.....	9,358	196,216
GLAUKOS CORP.....	25,012	1,362,404
GLAXOSMITHKLINE PLC.....	234,157	5,518,449
GLENCORE PLC.....	1,046,071	3,261,439
GLOBAL BLOOD THERAPEUTICS INC.....	10,617	843,945
GLOBAL MEDICAL REIT INC.....	53,963	713,930
GLOBAL PAYMENTS INC.....	92,184	16,829,111
GLOBALTRANS INVESTMENT PLC.....	15,151	134,086
GLOBE LIFE INC.....	15,187	1,598,432
GMO PAYMENT GATEWAY INC.....	6,985	480,771
GODADDY INC.....	24,333	1,652,697
GOLD FIELDS LTD.....	23,792	157,027
GOLDMAN SACHS GROUP INC/THE.....	45,369	10,431,694
GOODMAN GROUP.....	391,132	3,676,031
GOODYEAR TIRE & RUBBER CO/THE.....	32,924	512,133
GOSSAMER BIO INC.....	3,900	60,957
GPT GROUP/THE.....	92,310	363,380
GRACO INC.....	23,499	1,221,948
GRAFTECH INTERNATIONAL LTD.....	8,738	101,536
GRAHAM HOLDINGS CO.....	594	379,560
GRAND CANYON EDUCATION INC.....	6,722	643,900
GRAND OCEAN RETAIL GROUP LTD.....	72,000	67,732
GRANITE CONSTRUCTION INC.....	33,043	914,300
GRAPHIC PACKAGING HOLDING CO.....	41,156	685,247
GREAT WALL MOTOR CO LTD.....	216,000	159,676
GREAT WEST LIFECO INC.....	13,109	336,229
GREEN DOT CORP.....	23,714	552,536
GRIFOLS SA.....	14,219	501,649
GRITSTONE ONCOLOGY INC.....	4,900	43,953
GROCERY OUTLET HOLDING CORP.....	4,536	147,193

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
GROUPE BRUXELLES LAMBERT SA.....	3,830	403,950
GRUBHUB INC.....	12,918	628,332
GRUPO AEROPORTUARIO DEL CENTRO.....	6,272	47,106
GRUPO FINANCIERO BANORTE SAB D.....	11,094	62,067
GRUPO FINANCIERO INBURSA SAB D.....	45,203	55,510
GRUPO MEXICO SAB DE CV.....	47,328	129,974
GUARDANT HEALTH INC.....	5,250	410,235
GUIDEWIRE SOFTWARE INC.....	19,157	2,102,864
GVC HOLDINGS PLC.....	29,145	341,388
H LUNDBECK A/S.....	3,275	125,155
H&E EQUIPMENT SERVICES INC.....	23,829	796,603
H&R BLOCK INC.....	28,643	672,538
H&R REIT.....	6,101	99,272
HACI OMER SABANCI HOLDING AS.....	178,604	286,319
HAEMONETICS CORP.....	9,900	1,137,510
HAIN CELESTIAL GROUP INC/THE.....	11,848	307,515
HAKUHODO DY HOLDINGS INC.....	10,750	174,888
HALLIBURTON CO.....	123,904	3,031,931
HALMA PLC.....	17,857	500,562
HALOZYME THERAPEUTICS INC.....	27,797	492,841
HAMAMATSU PHOTONICS KK.....	6,514	269,431
HAMILTON LANE INC.....	15,230	907,708
HANA FINANCIAL GROUP INC.....	57,732	1,842,112
HANCOCK WHITNEY CORP.....	36,163	1,586,832
HANESBRANDS INC.....	50,923	756,207
HANG FUNG GOLD TEC HKD0.10.....	42,635	-
HANG LUNG PROPERTIES LTD.....	93,515	205,229
HANG SENG BANK LTD.....	35,609	735,780
HANKYU HANSHIN HOLDINGS INC.....	11,046	475,687
HANNOVER RUECK SE.....	6,173	1,193,900
HANOVER INSURANCE GROUP INC/TH.....	5,587	763,575
HANWHA AEROSPACE CO LTD.....	1,664	50,433
HANWHA CORP.....	24,427	528,060
HARGREAVES LANSDOWN PLC.....	13,540	347,083
HARLEY-DAVIDSON INC.....	21,839	812,192
HARMONIC INC.....	66,600	519,480
HARMONY GOLD MINING CO LTD.....	6,657	24,165
HARPOON THERAPEUTICS INC.....	1,200	17,748
HARTFORD FINANCIAL SERVICES GR.....	87,240	5,301,575
HARVEY NORMAN HOLDINGS LTD.....	21,833	62,464
HASBRO INC.....	17,952	1,895,911
HAWAIIAN ELECTRIC INDUSTRIES I.....	15,334	718,551
HB FULLER CO.....	32,351	1,668,341

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
HCA HEALTHCARE INC.....	184,419	27,258,972
HCL TECHNOLOGIES LTD.....	93,316	742,704
HD SUPPLY HOLDINGS INC.....	23,606	949,433
HDC HYUNDAI DEVELOPMENT CO-ENG.....	756	16,768
HEALTHCARE SERVICES GROUP INC.....	29,605	719,994
HEALTHCARE TRUST OF AMERICA IN.....	29,321	887,840
HEALTHEQUITY INC.....	29,679	2,198,324
HEALTHPEAK PROPERTIES INC.....	69,983	2,412,314
HEG LTD.....	2,978	44,473
HEICO CORP.....	16,327	1,597,683
HEIDELBERGCEMENT AG.....	7,096	517,423
HEINEKEN HOLDING NV.....	5,471	530,599
HEINEKEN NV.....	74,118	7,897,102
HELIX ENERGY SOLUTIONS GROUP I.....	139,405	1,342,470
HELLENIC TELECOMMUNICATIONS OR.....	38,277	612,694
HELMERICH & PAYNE INC.....	15,102	686,084
HENDERSON LAND DEVELOPMENT CO.....	67,943	333,533
HENKEL AG & CO KGAA.....	4,970	468,621
HENNES & MAURITZ AB.....	38,255	778,418
HENRY SCHEIN INC.....	288,805	19,269,070
HERBALIFE NUTRITION LTD.....	14,150	674,531
HERMES INTERNATIONAL.....	1,457	1,089,558
HERON THERAPEUTICS INC.....	14,319	336,497
HERSHEY CO/THE.....	20,550	3,020,439
HESS CORP.....	38,228	2,554,013
HEWLETT PACKARD ENTERPRISE CO.....	186,064	2,950,975
HEXAGON AB.....	12,100	678,610
HEXAWARE TECHNOLOGIES LTD.....	30,773	144,298
HEXCEL CORP.....	12,004	880,013
HI SUN TECHNOLOGY CHINA LTD.....	135,000	22,524
HIGHWOODS PROPERTIES INC.....	14,452	706,847
HIKARI TSUSHIN INC.....	1,183	298,594
HIKMA PHARMACEUTICALS PLC.....	14,139	372,927
HILLENBRAND INC.....	16,000	532,960
HILL-ROM HOLDINGS INC.....	9,467	1,074,789
HILTON GRAND VACATIONS INC.....	12,142	417,563
HILTON WORLDWIDE HOLDINGS INC.....	56,659	6,284,050
HINDUSTAN AERONAUTICS LTD.....	1,536	15,718
HINDUSTAN PETROLEUM CORP LTD.....	22,959	85,077
HINDUSTAN UNILEVER LTD.....	4,820	129,856
HINO MOTORS LTD.....	200,634	2,145,265
HIROSE ELECTRIC CO LTD.....	1,720	222,053
HISAMITSU PHARMACEUTICAL CO IN.....	2,611	128,538

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
HISENSE HOME APPLIANCES GROUP.....	58,000	63,569
HITACHI CHEMICAL CO LTD.....	5,502	231,623
HITACHI CONSTRUCTION MACHINERY.....	5,282	159,663
HITACHI HIGH-TECH CORP.....	3,566	253,976
HITACHI LTD.....	103,544	4,407,587
HITACHI METALS LTD.....	10,729	159,244
HK ELECTRIC INVESTMENTS & HK E.....	134,534	132,604
HKT TRUST & HKT LTD.....	174,015	245,217
HO TUNG CHEMICAL CORP.....	1,995	475
HOCHTIEF AG.....	1,210	154,430
HOLLYFRONTIER CORP.....	21,258	1,077,993
HOLOGIC INC.....	37,907	1,979,124
HOME BANCSHARES INC/AR.....	95,318	1,873,952
HOME DEPOT INC/THE.....	171,901	37,539,740
HOMOLOGY MEDICINES INC.....	4,746	98,242
HON HAI PRECISION INDUSTRY CO.....	997,126	3,020,284
HONDA MOTOR CO LTD.....	75,663	2,157,623
HONEYWELL INTERNATIONAL INC.....	102,437	18,131,349
HONG KONG & CHINA GAS CO LTD.....	468,792	915,708
HONG KONG EXCHANGES & CLEARING.....	55,707	1,808,808
HONG LEONG INDUSTRIES BHD.....	18,900	48,145
HONGKONG LAND HOLDINGS LTD.....	53,296	306,452
HOPSON DEVELOPMENT HOLDINGS LT.....	58,000	58,805
HORIZON THERAPEUTICS PLC.....	26,457	957,743
HORMEL FOODS CORP.....	39,548	1,784,010
HOSHIZAKI CORP.....	2,460	220,478
HOST HOTELS & RESORTS INC.....	101,180	1,876,889
HOWARD HUGHES CORP/THE.....	5,673	719,336
HOYA CORP.....	46,617	4,482,610
HP INC.....	211,088	4,337,858
HSBC HOLDINGS PLC.....	946,970	7,425,377
HUBBELL INC.....	7,714	1,140,283
HUBSPOT INC.....	13,735	2,176,998
HUDSON PACIFIC PROPERTIES INC.....	21,506	809,701
HULIC CO LTD.....	13,747	166,469
HUMANA INC.....	18,839	6,904,870
HUNTINGTON BANCSHARES INC/OH.....	146,349	2,206,943
HUNTINGTON INGALLS INDUSTRIES.....	5,688	1,427,005
HUNTSMAN CORP.....	30,709	741,929
HUSKY ENERGY INC.....	16,620	133,550
HUSQVARNA AB.....	19,596	157,043
HYATT HOTELS CORP.....	5,150	462,007
HYDRO ONE LIMITED.....	15,628	302,256

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
HYUNDAI MOBIS CO LTD.....	1,709	378,316
HYUNDAI MOTOR CO.....	574	59,810
IA FINANCIAL CORP INC.....	5,139	282,680
IAA INC.....	18,799	884,681
IAC/INTERACTIVECORP.....	10,572	2,633,591
IBERDROLA SA.....	617,787	6,366,017
IBERIABANK CORP.....	18,330	1,371,634
IBIDEN CO LTD.....	6,900	165,397
ICA GRUPPEN AB.....	4,626	216,053
ICADE.....	1,376	149,900
ICL GROUP LTD.....	36,162	170,131
ICU MEDICAL INC.....	2,721	509,154
IDACORP INC.....	7,120	760,416
IDEMITSU KOSAN CO LTD.....	28,444	793,056
IDEX CORP.....	10,757	1,850,204
IDEXX LABORATORIES INC.....	12,082	3,154,973
IGG INC.....	212,628	156,910
IGM FINANCIAL INC.....	4,407	126,696
IHI CORP.....	6,913	163,736
IHS MARKIT LTD.....	86,183	6,493,889
IIDA GROUP HOLDINGS CO LTD.....	7,428	131,165
II-VI INC.....	20,430	687,878
ILIAD SA.....	10,567	1,370,591
ILLINOIS TOOL WORKS INC.....	56,066	10,071,136
ILLUMINA INC.....	20,887	6,929,053
IMCD NV.....	10,946	955,920
IMMUNOGEN INC.....	27,469	140,229
IMMUNOMEDICS INC.....	34,044	720,371
IMPALA PLATINUM HOLDINGS LTD.....	34,731	356,462
IMPERIAL BRANDS PLC.....	44,583	1,103,856
IMPERIAL OIL LTD.....	12,383	328,017
IMPINJ INC.....	10,500	271,530
INCITEC PIVOT LTD.....	73,633	164,598
INCYTE CORP.....	25,286	2,207,974
INDEPENDENT BANK GROUP INC.....	22,370	1,240,193
INDUSTRIA DE DISEÑO TEXTIL SA.....	69,789	2,463,735
INDUSTRIAL & COMMERCIAL BANK O.....	5,135,000	3,954,157
INDUSTRIVARDEN AB.....	7,793	188,060
INFINEON TECHNOLOGIES AG.....	58,086	1,324,243
INFINERA CORP.....	80,800	641,552
INFORMA PLC.....	59,670	677,440
INFOSYS LTD.....	33,223	342,695
ING GROEP NV.....	293,743	3,524,117

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
INGENICO GROUP SA.....	2,839	308,480
INGERSOLL-RAND PLC.....	55,384	7,361,641
INGEVITY CORP.....	28,396	2,481,242
INGREDION INC.....	9,458	879,121
INNOLUX CORP.....	300,732	83,567
INNOVIVA INC.....	12,972	183,684
INOGEN INC.....	6,890	470,794
INOVIO PHARMACEUTICALS INC.....	17,898	59,063
INPEX CORP.....	47,252	494,151
INPHI CORP.....	19,190	1,420,444
INSIGHT ENTERPRISES INC.....	7,100	499,059
INSMED INC.....	15,067	359,800
INSPERITY INC.....	11,687	1,005,549
INSULET CORP.....	16,999	2,910,229
INSURANCE AUSTRALIA GROUP LTD.....	110,308	593,964
INTACT FINANCIAL CORP.....	54,000	5,847,449
INTEGRA LIFESCIENCES HOLDINGS.....	31,615	1,842,522
INTEL CORP.....	643,572	38,517,784
INTELLIA THERAPEUTICS INC.....	7,135	104,670
INTELSAT SA.....	13,520	95,046
INTER PIPELINE LTD.....	18,430	320,349
INTERACTIVE BROKERS GROUP INC.....	10,553	491,981
INTERCEPT PHARMACEUTICALS INC.....	4,817	596,923
INTERCONTINENTAL EXCHANGE INC.....	78,225	7,239,724
INTERCONTINENTAL HOTELS GROUP.....	8,232	567,950
INTERNATIONAL BUSINESS MACHINE.....	126,357	16,936,892
INTERNATIONAL FLAVORS & FRAGRA.....	112,383	14,499,655
INTERNATIONAL GAME TECHNOLOGY.....	14,088	210,897
INTERNATIONAL GAMES SYSTEM CO.....	11,000	143,110
INTERNATIONAL PAPER CO.....	81,940	3,773,337
INTERPUBLIC GROUP OF COS INC/T.....	54,913	1,268,490
INTERRENT REIT.....	5,711	68,880
INTERSECT ENT INC.....	6,030	150,147
INTERTEK GROUP PLC.....	7,694	596,473
INTESA SANPAOLO SPA.....	905,014	2,385,790
INTRA-CELLULAR THERAPIES INC.....	8,456	290,125
INTREXON CORP.....	14,287	78,293
INTUIT INC.....	35,451	9,285,680
INTUITIVE SURGICAL INC.....	16,326	9,651,115
INVERSIONES LA CONSTRUCCION SA.....	4,526	49,657
INVESCO LTD.....	54,248	975,379
INVESTOR AB.....	21,261	1,161,047
INVESTORS BANCORP INC.....	91,300	1,087,840



**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
INVITAE CORP.....	16,874	272,178
INVITATION HOMES INC.....	76,076	2,279,998
IONIS PHARMACEUTICALS INC.....	18,201	1,099,522
IOVANCE BIOTHERAPEUTICS INC.....	22,292	617,043
IPEK DOGAL ENERJI KAYNAKLARI A.....	87,521	113,538
IPG PHOTONICS CORP.....	19,948	2,890,864
IPSEN SA.....	1,783	158,112
IQVIA HOLDINGS INC.....	25,135	3,883,609
IRB BRASIL RESSEGUROS S/A.....	163,900	1,586,970
IRHYTHM TECHNOLOGIES INC.....	10,400	708,136
IRON MOUNTAIN INC.....	40,539	1,291,978
IRONWOOD PHARMACEUTICALS INC.....	29,847	397,264
ISETAN MITSUKOSHI HOLDINGS LTD.....	15,893	143,903
ISHARES CORE MSCI EAFE ETF.....	60,633	3,955,697
ISHARES RUSSELL 2000 ETF.....	123,015	20,379,895
ISRAEL DISCOUNT BANK LTD.....	54,854	254,260
ISS A/S.....	171,736	4,123,779
ISUZU MOTORS LTD.....	127,353	1,522,259
ITE TECHNOLOGY INC.....	61,000	89,841
ITOCHU CORP.....	145,962	3,404,101
ITOCHU TECHNO-SOLUTIONS CORP.....	4,569	129,282
ITRON INC.....	17,933	1,505,475
ITT INC.....	12,424	918,258
ITV PLC.....	172,591	345,246
IVANHOE MINES LTD.....	40,207	131,775
J & J SNACK FOODS CORP.....	7,800	1,437,306
J FRONT RETAILING CO LTD.....	11,004	154,922
J M SMUCKER CO/THE.....	15,633	1,627,864
J SAINSBURY PLC.....	84,272	256,659
J2 GLOBAL INC.....	8,500	796,535
JABIL INC.....	21,092	871,732
JACK HENRY & ASSOCIATES INC.....	10,932	1,592,464
JACK IN THE BOX INC COM.....	16,250	1,267,988
JACOBS ENGINEERING GROUP INC.....	18,765	1,685,660
JAMES HARDIE INDUSTRIES PLC.....	61,448	1,203,841
JAMES RIVER GROUP HOLDINGS LTD.....	42,153	1,737,125
JANUS HENDERSON GROUP PLC.....	22,337	546,140
JAPAN AIRLINES CO LTD.....	5,677	177,454
JAPAN AIRPORT TERMINAL CO LTD.....	2,565	143,739
JAPAN EXCHANGE GROUP INC.....	107,460	1,908,422
JAPAN POST BANK CO LTD.....	19,434	187,768
JAPAN POST HOLDINGS CO LTD.....	72,887	688,126
JAPAN POST INSURANCE CO LTD.....	10,519	180,229

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
JAPAN PRIME REALTY INVESTMENT.....	39	171,001
JAPAN REAL ESTATE INVESTMENT C.....	72	477,019
JAPAN RETAIL FUND INVESTMENT C.....	123	264,052
JAPAN TOBACCO INC.....	55,755	1,247,978
JARDINE CYCLE & CARRIAGE LTD.....	5,389	120,633
JARDINE MATHESON HOLDINGS LTD.....	10,215	567,954
JARDINE STRATEGIC HOLDINGS LTD.....	10,257	314,377
JASTRZEBSKA SPOLKA WEGLOWA SA.....	17,297	97,645
JAZZ PHARMACEUTICALS PLC.....	7,873	1,175,281
JB HUNT TRANSPORT SERVICES INC.....	22,613	2,640,746
JBG SMITH PROPERTIES.....	17,303	690,217
JBS SA.....	307,357	1,971,266
JCDECAUX SA.....	36,158	1,115,341
JD SPORTS FASHION PLC.....	20,526	227,704
JD.COM INC.....	55,340	1,949,628
JEFFERIES FINANCIAL GROUP INC.....	37,511	801,610
JERNIGAN CAPITAL INC.....	18,951	362,722
JERONIMO MARTINS SGPS SA.....	11,801	194,262
JETBLUE AIRWAYS CORP.....	41,023	767,951
JFE HOLDINGS INC.....	23,498	305,090
JGC HOLDINGS CORP.....	33,175	535,745
JINLI GROUP HOLDINGS LTD.....	113,904	45,027
JOHN WILEY & SONS INC.....	6,179	299,805
JOHN WOOD GROUP PLC.....	188,983	997,666
JOHNSON & JOHNSON.....	378,500	55,211,795
JOHNSON CONTROLS INTERNATIONAL.....	110,758	4,508,958
JOHNSON MATTHEY PLC.....	9,212	365,620
JONES LANG LASALLE INC.....	9,082	1,581,085
JPMORGAN CHASE & CO.....	463,437	64,603,118
JSR CORP.....	22,609	418,581
JTEKT CORP.....	9,628	115,261
JULIUS BAER GROUP LTD.....	217,618	11,220,805
JUMBO SA.....	6,801	141,613
JUNIPER NETWORKS INC.....	47,295	1,164,876
JYSKE BANK A/S.....	165,579	6,046,606
K WAH INTERNATIONAL HOLDINGS L.....	46,033	25,699
KADMON HOLDINGS INC.....	25,406	115,089
KAISA GROUP HOLDINGS LTD.....	26,922	12,853
KAJIMA CORP.....	20,592	276,265
KAKAKU.COM INC.....	7,265	186,714
KAKAO CORP.....	4,357	578,321
KALEIDO BIOSCIENCES INC.....	1,000	5,020
KALVISTA PHARMACEUTICALS INC.....	2,300	40,963

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
KAMIGUMI CO LTD.....	5,491	121,214
KANSAI ELECTRIC POWER CO INC/T.....	33,389	388,501
KANSAI PAINT CO LTD.....	9,145	225,270
KANSAS CITY SOUTHERN.....	14,061	2,153,583
KAO CORP.....	22,463	1,865,457
KAR AUCTION SERVICES INC.....	18,269	398,082
KAROON ENERGY LTD.....	504,637	409,718
KARUNA THERAPEUTICS INC.....	900	67,806
KARYOPHARM THERAPEUTICS INC.....	11,232	215,317
KAWASAKI HEAVY INDUSTRIES LTD.....	6,722	148,945
KBC GROUP NV.....	11,631	875,522
KDDI CORP.....	466,818	13,973,397
KEI INDUSTRIES LTD.....	7,748	49,742
KEIHAN HOLDINGS CO LTD.....	4,724	230,386
KEIKYU CORP.....	10,177	197,593
KEIO CORP.....	4,817	292,987
KEISEI ELECTRIC RAILWAY CO LTD.....	6,139	239,516
KELLOGG CO.....	35,044	2,423,643
KEMET CORP.....	6,040	163,382
KEMPER CORP.....	8,909	690,448
KENNAMETAL INC.....	30,404	1,121,604
KEPPEL CORP LTD.....	69,721	351,029
KERING SA.....	6,116	4,017,521
KERRY GROUP PLC.....	7,317	912,501
KERRY PROPERTIES LTD.....	32,379	102,849
KEURIG DR PEPPER INC.....	28,915	837,089
KEYCORP.....	139,537	2,824,229
KEYENCE CORP.....	15,739	5,574,365
KEYERA CORP.....	9,471	248,470
KEYSIGHT TECHNOLOGIES INC.....	26,681	2,738,271
KIA MOTORS CORP.....	57,925	2,218,926
KIKKOMAN CORP.....	6,532	322,768
KILROY REALTY CORP.....	14,798	1,241,552
KIMBERLY-CLARK CORP.....	48,617	6,687,268
KIMBERLY-CLARK DE MEXICO SAB D.....	2,491	24,579
KIMCO REALTY CORP.....	57,453	1,189,852
KINAXIS INC.....	1,192	91,941
KINDER MORGAN INC.....	277,794	5,880,899
KINDRED BIOSCIENCES INC.....	7,177	60,861
KING YUAN ELECTRONICS CO LTD.....	46,000	57,621
KINGBOARD HOLDINGS LTD.....	86,500	274,205
KINGFISHER PLC.....	99,537	286,140
KINGSPAN GROUP PLC.....	7,327	447,827

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
KINNEVIK AB.....	11,442	279,906
KINROSS GOLD CORP.....	57,851	274,812
KINTETSU GROUP HOLDINGS CO LTD.....	8,068	439,499
KION GROUP AG.....	3,073	212,348
KIRBY CORP.....	8,406	752,589
KIRIN HOLDINGS CO LTD.....	38,466	845,951
KIRKLAND LAKE GOLD LTD.....	9,355	412,940
KISCO CORP.....	3,860	15,788
KLA CORP.....	33,456	5,960,856
KLEPIERRE SA.....	9,435	358,498
KLX ENERGY SERVICES HOLDINGS I.....	31,265	201,347
KNIGHT-SWIFT TRANSPORTATION HO.....	56,453	2,023,276
KNORR-BREMSE AG.....	2,266	230,830
KOBAYASHI PHARMACEUTICAL CO LT.....	2,430	207,280
KOC HOLDING AS.....	271,316	926,423
KODIAK SCIENCES INC.....	4,600	330,970
KOHL'S CORP.....	22,576	1,150,247
KOITO MANUFACTURING CO LTD.....	5,590	262,333
KOMATSU LTD.....	42,522	1,033,753
KOMERCNI BANKA AS.....	3,882	142,228
KONAMI HOLDINGS CORP.....	4,618	190,584
KONE OYJ.....	15,767	1,031,466
KONICA MINOLTA INC.....	21,186	138,998
KONINKLIJKE AHOLD DELHAIZE NV.....	55,172	1,380,742
KONINKLIJKE DSM NV.....	8,319	1,084,151
KONINKLIJKE KPN NV.....	1,116,603	3,297,661
KONINKLIJKE PHILIPS NV.....	303,417	14,822,285
KONINKLIJKE VOPAK NV.....	3,670	199,099
KOREA INVESTMENT HOLDINGS CO L.....	467	29,237
KORN FERRY.....	35,181	1,491,674
KOSE CORP.....	1,776	261,477
KOSMOS ENERGY LTD.....	128,838	734,377
KOZA ALTIN ISLETMELERI AS.....	3,327	41,399
KOZA ANADOLU METAL MADENCILIK.....	89,441	150,747
KPIT TECHNOLOGIES LTD.....	34,446	45,218
KRAFT HEINZ CO/THE.....	88,850	2,854,751
KRATOS DEFENSE & SECURITY SOLU.....	59,100	1,064,391
KROGER CO/THE.....	113,099	3,278,740
KRUNG THAI BANK PCL.....	1,754,200	960,443
KRYSTAL BIOTECH INC.....	1,700	94,146
KT CORP.....	30,444	710,785
KUBOTA CORP.....	48,570	771,399
KUEHNE + NAGEL INTERNATIONAL A.....	2,578	434,481

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
KUMBA IRON ORE LTD.....	14,093	420,316
KUMPULAN FIMA BHD.....	7,375	2,993
KURA ONCOLOGY INC.....	5,630	77,413
KURARAY CO LTD.....	14,909	182,598
KURITA WATER INDUSTRIES LTD.....	5,175	155,000
KYERYONG CONSTRUCTION INDUSTRI.....	2,159	37,805
KYOCERA CORP.....	14,593	1,004,423
KYOWA KIRIN CO LTD.....	12,647	299,432
KYUSHU ELECTRIC POWER CO INC.....	17,873	155,417
KYUSHU RAILWAY CO.....	7,593	255,021
L BRANDS INC.....	32,283	584,968
L E LUNDBERGFÖRETAGEN AB.....	3,824	167,894
L3HARRIS TECHNOLOGIES INC.....	31,442	6,221,429
LA JOLLA PHARMACEUTICAL CO.....	3,783	14,867
LABORATORIOS FARMACEUTICOS ROV.....	7,041	192,846
LABORATORY CORP OF AMERICA HOL.....	13,769	2,329,302
LAFARGEHOLCIM LTD.....	51,828	2,874,130
LALIN PROPERTY PCL.....	150,466	25,870
LAM RESEARCH CORP.....	20,541	6,006,188
LAMAR ADVERTISING CO.....	12,048	1,075,404
LAMB WESTON HOLDINGS INC.....	20,801	1,789,510
LAND SECURITIES GROUP PLC.....	33,634	441,111
LANDSTAR SYSTEM INC.....	17,155	1,953,440
LANNETT CO INC.....	6,161	54,340
LANXESS AG.....	3,968	266,443
LAS VEGAS SANDS CORP.....	165,824	11,448,489
LASERTEC CORP.....	8,800	450,223
LATTICE SEMICONDUCTOR CORP.....	41,280	790,099
LAWSON INC.....	2,636	150,143
LAZARD LTD.....	14,490	579,020
LEAR CORP.....	8,672	1,189,798
LEGAL & GENERAL GROUP PLC.....	431,441	1,731,801
LEGG MASON INC.....	12,145	436,127
LEGGETT & PLATT INC.....	18,558	943,303
LEGRAND SA.....	12,112	987,593
LEIDOS HOLDINGS INC.....	19,008	1,860,693
LENDINGTREE INC.....	1,091	331,053
LENDLEASE GROUP.....	25,434	314,667
LENNAR CORP.....	41,432	2,286,838
LENNOX INTERNATIONAL INC.....	4,987	1,216,678
LENOVO GROUP LTD.....	310,000	208,078
LEONARDO SPA.....	19,211	225,347
LEXICON PHARMACEUTICALS INC.....	7,696	31,938

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
LEXINFINTCH HOLDINGS LTD.....	3,787	52,601
LG DISPLAY CO LTD.....	54,475	765,462
LG ELECTRONICS INC.....	28,001	1,745,749
LG INNOTEK CO LTD.....	460	55,688
LG UPLUS CORP.....	58,076	713,112
LI NING CO LTD.....	196,000	587,361
LIBERTY BROADBAND CORP.....	18,505	2,322,865
LIBERTY HOLDINGS LTD.....	41,786	330,648
LIBERTY MEDIA CORP-LIBERTY FOR.....	61,255	2,807,897
LIBERTY MEDIA CORP-LIBERTY SIR.....	33,812	1,630,101
LIBERTY PROPERTY TRUST.....	22,164	1,330,948
LIFE STORAGE INC.....	6,571	711,508
LIGAND PHARMACEUTICALS INC.....	3,983	415,387
LINCOLN ELECTRIC HOLDINGS INC.....	8,354	808,082
LINCOLN NATIONAL CORP.....	28,387	1,675,117
LINDE PLC.....	100,576	21,429,393
LINDSAY CORP.....	4,636	445,010
LINE CORP.....	2,914	143,454
LINK REIT.....	263,460	2,789,529
LION CORP.....	10,542	206,135
LIONS GATE ENTERTAINMENT CORP.....	23,503	238,528
LITE-ON TECHNOLOGY CORP.....	33,000	54,327
LITTELFUSE INC.....	7,703	1,473,584
LIVE NATION ENTERTAINMENT INC.....	18,360	1,312,189
LIVENT CORP.....	15,226	130,182
LIVERAMP HOLDINGS INC.....	12,800	615,296
LIVZON PHARMACEUTICAL GROUP IN.....	30,100	93,679
LIXIL GROUP CORP.....	12,642	219,745
LKQ CORP.....	72,542	2,589,749
LLOYDS BANKING GROUP PLC.....	26,142,740	21,645,372
LMS CO LTD/SOUTH KOREA.....	1,188	17,977
LOBLAW COMPANIES LTD.....	8,465	437,366
LOCKHEED MARTIN CORP.....	47,470	18,483,869
LOEWS CORP.....	36,446	1,913,051
LOGAN GROUP CO LTD.....	266,000	446,531
LOGICBIO THERAPEUTICS INC.....	1,500	10,800
LOGMEIN INC.....	6,838	586,290
LONDON STOCK EXCHANGE GROUP PL.....	85,749	8,803,689
LONKING HOLDINGS LTD.....	681,000	204,515
LONZA GROUP AG.....	6,043	2,204,149
LOPEZ HOLDINGS CORP.....	7,400	542
L'OREAL SA.....	26,945	7,984,881
LOWE'S COS INC.....	167,626	20,074,890

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
LPL FINANCIAL HOLDINGS INC.....	11,449	1,056,170
LPP SA.....	99	230,555
LSR GROUP PJSC.....	19,144	47,764
LULULEMON ATHLETICA INC.....	16,789	3,889,508
LUMENTUM HOLDINGS INC.....	50,281	3,987,283
LUNDIN ENERGY AB.....	21,437	728,914
LUNDIN MINING CORP.....	32,302	193,301
LUTHER BURBANK CORP.....	26,169	301,729
LVMH MOET HENNESSY LOUIS VUITT.....	30,352	14,111,844
LYDALL INC.....	14,560	298,771
LYFT INC.....	27,065	1,164,336
LYONDELLBASELL INDUSTRIES NV.....	37,852	3,576,257
M&G PLC.....	119,801	376,452
M&T BANK CORP.....	18,728	3,179,078
M3 INC.....	18,481	562,040
MACERICH CO/THE.....	20,004	538,508
MACOM TECHNOLOGY SOLUTIONS HOL.....	15,502	412,353
MACQUARIE GROUP LTD.....	40,840	3,957,464
MACQUARIE INFRASTRUCTURE CORP.....	10,393	445,236
MACQUARIE MEXICO REAL ESTATE M.....	95,624	124,568
MACROGENICS INC.....	9,252	100,662
MACRONIX INTERNATIONAL.....	537,000	666,391
MACY'S INC.....	43,772	744,124
MADISON SQUARE GARDEN SPORTS C.....	2,627	772,837
MADRIGAL PHARMACEUTICALS INC.....	1,526	139,034
MAGELLAN FINANCIAL GROUP LTD.....	5,959	238,557
MAGELLAN HEALTH INC.....	4,303	336,710
MAGENTA THERAPEUTICS INC.....	3,815	57,835
MAGNA INTERNATIONAL INC.....	8,069	442,504
MAGNA INTL INC.....	18,259	1,002,538
MAGNITOGORSK IRON & STEEL WORK.....	3,632	31,453
MAGNOLIA OIL & GAS CORP.....	109,174	1,373,409
MAIN STREET CAPITAL CORP.....	28,690	1,236,826
MAKITA CORP.....	10,640	373,024
MALAYSIA AIRPORTS HOLDINGS BHD.....	21,400	39,760
MALAYSIAN PACIFIC INDUSTRIES B.....	7,033	19,669
MALLINCKRODT PLC.....	16,386	57,187
MANAPPURAM FINANCE LTD.....	14,257	35,434
MANHATTAN ASSOCIATES INC.....	9,055	722,136
MANITOWOC CO INC/THE.....	32,099	561,733
MANNKIND CORP.....	25,259	32,584
MANPOWERGROUP INC.....	8,357	811,465
MANULIFE FINANCIAL CORP.....	92,233	1,874,889

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
MAPFRE SA.....	50,794	134,558
MAPLETREE COMMERCIAL TRUST.....	94,491	167,950
MARATHON OIL CORP.....	114,173	1,550,469
MARATHON PETROLEUM CORP.....	246,320	14,840,780
MARKEL CORP.....	1,931	2,207,461
MARKER THERAPEUTICS INC.....	5,300	15,264
MARKETAXESS HOLDINGS INC.....	5,237	1,985,399
MARKS & SPENCER GROUP PLC.....	92,738	262,295
MARRIOTT INTERNATIONAL INC/MD.....	72,474	10,974,738
MARRIOTT VACATIONS WORLDWIDE C.....	12,999	1,673,751
MARSH & MCLENNAN COS INC.....	82,583	9,200,572
MARTIN MARIETTA MATERIALS INC.....	8,877	2,482,364
MARUBENI CORP.....	73,558	548,664
MARUI GROUP CO LTD.....	103,408	2,538,694
MARUICHI STEEL TUBE LTD.....	2,592	73,461
MARVELL TECHNOLOGY GROUP LTD.....	265,817	7,060,100
MASCO CORP.....	40,591	1,947,962
MASIMO CORP.....	6,671	1,054,418
MASTERCARD INC.....	126,318	37,717,292
MATADOR RESOURCES CO.....	35,308	634,485
MATCH GROUP INC.....	7,664	629,291
MATTEL INC.....	48,628	658,909
MAXIM INTEGRATED PRODUCTS INC.....	38,631	2,376,193
MAXIMUS INC.....	33,111	2,463,127
MAXLINEAR INC.....	46,635	989,595
MAZDA MOTOR CORP.....	26,996	233,009
MBM RESOURCES BHD.....	81,310	76,728
MCCORMICK & CO INC/MD.....	17,465	2,964,334
MCDONALD'S CORP.....	126,107	24,920,004
MCDONALD'S HOLDINGS CO JAPAN L.....	3,446	166,156
MCKESSON CORP.....	25,642	3,546,801
MCNEX CO LTD.....	1,379	45,015
MDU RESOURCES GROUP INC.....	28,330	841,684
MEBUKI FINANCIAL GROUP INC.....	40,478	104,291
MEDALLIA INC.....	4,802	149,390
MEDIATEK INC.....	84,000	1,242,753
MEDIBANK PVT LTD.....	131,118	291,255
MEDICAL PROPERTIES TRUST INC.....	73,053	1,542,149
MEDICINES CO/THE.....	13,633	1,157,987
MEDICINOVA INC.....	8,063	54,345
MEDIOBANCA BANCA DI CREDITO FI.....	29,527	325,276
MEDIPAL HOLDINGS CORP.....	8,410	186,734
MEDNAX INC.....	11,573	321,614



**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
MEDTRONIC PLC.....	307,775	34,917,074
MEG ENERGY CORP.....	9,823	55,980
MEGGITT PLC.....	37,146	323,206
MEIJI HOLDINGS CO LTD.....	5,634	382,599
MEIRAGTX HOLDINGS PLC.....	3,076	61,582
MEITUAN DIANPING.....	96,300	1,259,397
MELCO RESORTS & ENTERTAINMENT.....	10,087	243,803
MELROSE INDUSTRIES PLC.....	241,218	767,248
MERCARI INC.....	3,582	73,667
MERCK & CO INC.....	362,917	33,007,301
MERCK KGAA.....	6,164	728,926
MERCURY GENERAL CORP.....	3,870	188,585
MERCURY NZ LTD.....	31,868	108,574
MERCURY SYSTEMS INC.....	28,060	1,939,227
MERIDIAN ENERGY LTD.....	64,059	216,087
MERITAGE HOMES CORP.....	23,562	1,439,874
MERITZ SECURITIES CO LTD.....	4,811	15,767
METHANEX CORP.....	19,103	738,782
METHODE ELECTRONICS INC.....	33,455	1,316,454
METLIFE INC.....	110,729	5,643,857
METRO AG.....	8,488	136,724
METRO INC.....	20,081	829,875
METROPOLITAN BANK HOLDING CORP.....	4,303	207,534
METTLER-TOLEDO INTERNATIONAL I.....	3,426	2,717,777
MFA FINANCIAL INC.....	63,554	486,188
MGIC INVESTMENT CORP.....	49,461	700,862
MGM RESORTS INTERNATIONAL.....	70,914	2,359,309
MGP INGREDIENTS INC.....	19,500	944,775
MICRO FOCUS INTERNATIONAL PLC.....	15,635	220,339
MICROCHIP TECHNOLOGY INC.....	33,084	3,464,556
MICRON TECHNOLOGY INC.....	211,574	11,378,450
MICROSOFT CORP.....	1,274,752	201,028,390
MID-AMERICA APARTMENT COMMUNIT.....	16,160	2,130,858
MIDDLEBY CORP/THE.....	7,847	859,403
MIDDLESEX WATER CO.....	3,235	205,649
MIDLAND STATES BANCORP INC.....	18,967	549,284
MIGROS TICARET AS.....	19,197	78,130
MILlicom INTERNATIONAL CELLULA.....	44,528	2,133,870
MINEBEA MITSUMI INC.....	118,427	2,481,328
MINERVA NEUROSCIENCES INC.....	5,499	39,098
MINERVA SA/BRAZIL.....	10,300	32,876
MINMETALS LAND LTD.....	368,000	61,870
MIRATI THERAPEUTICS INC.....	4,866	627,033

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
MIRUM PHARMACEUTICALS INC.....	500	12,260
MIRVAC GROUP.....	178,651	399,353
MISC BHD.....	12,400	25,312
MISUMI GROUP INC.....	53,444	1,338,620
MITRA ADIPERKASA TBK PT.....	434,500	33,020
MITRA PINASTHIKA MUSTIKA TBK P.....	414,800	19,870
MITSUBISHI CHEMICAL HOLDINGS C.....	60,588	455,769
MITSUBISHI CORP.....	94,934	2,533,320
MITSUBISHI ELECTRIC CORP.....	99,895	1,377,434
MITSUBISHI ESTATE CO LTD.....	53,699	1,032,473
MITSUBISHI GAS CHEMICAL CO INC.....	7,644	117,746
MITSUBISHI HEAVY INDUSTRIES LT.....	17,659	690,273
MITSUBISHI MATERIALS CORP.....	5,293	144,994
MITSUBISHI MOTORS CORP.....	31,726	133,706
MITSUBISHI TANABE PHARMA CORP.....	10,576	195,414
MITSUBISHI UFJ FINANCIAL GROUP.....	1,436,549	7,841,370
MITSUBISHI UFJ LEASE & FINANCE.....	20,432	132,735
MITSUMI & CO LTD.....	76,470	1,369,318
MITSUMI CHEMICALS INC.....	8,627	212,748
MITSUMI FUDOSAN CO LTD.....	146,661	3,605,964
MITSUMI OSK LINES LTD.....	5,246	146,024
MIZRAHI TEFAHOT BANK LTD.....	6,862	182,775
MIZUHO FINANCIAL GROUP INC.....	1,110,901	1,720,401
MKS INSTRUMENTS INC.....	26,547	2,920,435
MMC NORILSK NICKEL PJSC.....	30,504	938,135
MOBILE TELESYSTEMS PJSC.....	32,473	329,601
MODERNA INC.....	29,418	575,416
MOHAWK INDUSTRIES INC.....	8,378	1,142,592
MOLECULAR TEMPLATES INC.....	3,338	46,682
MOLINA HEALTHCARE INC.....	8,859	1,202,078
MOLSON COORS BEVERAGE CO.....	24,773	1,335,265
MOMENTA PHARMACEUTICALS INC.....	31,790	627,217
MOMENTUM METROPOLITAN HOLDINGS.....	249,060	388,992
MOMO INC.....	1,289	43,182
MONCLER SPA.....	8,629	388,120
MONDELEZ INTERNATIONAL INC.....	202,489	11,153,094
MONDI PLC.....	119,928	2,816,053
MONGODB INC.....	5,922	779,394
MONMOUTH REAL ESTATE INVESTMEN.....	35,607	515,589
MONOLITHIC POWER SYSTEMS INC.....	17,473	3,110,543
MONOTARO CO LTD.....	5,849	157,319
MONSTER BEVERAGE CORP.....	54,404	3,457,374
MOODY'S CORP.....	23,387	5,552,308

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
MOOG INC.....	13,637	1,163,645
MORGAN STANLEY.....	165,747	8,472,987
MORNEAU SHEPELL INC.....	4,259	110,979
MORNINGSTAR INC.....	2,780	420,642
MORPHIC HOLDING INC.....	1,000	17,160
MOSAIC CO/THE.....	49,167	1,063,974
MOTOR OIL HELLAS CORINTH REFIN.....	5,421	125,474
MOTOROLA SOLUTIONS INC.....	24,361	3,925,532
MOWI ASA.....	20,203	524,658
MPHASIS LTD.....	15,121	195,373
MS&AD INSURANCE GROUP HOLDINGS.....	21,723	721,801
MSC INDUSTRIAL DIRECT CO INC.....	6,182	485,102
MSCI EMF (EMERGING MKTS FREE).....	10,294,924	563,471,723
MSCI INC.....	11,700	3,020,706
MTR CORP LTD.....	69,268	409,378
MTU AERO ENGINES AG.....	2,463	703,897
MUELLER WATER PRODUCTS INC.....	46,111	552,410
MUENCHENER RUECKVERSICHERUNGS-.....	6,767	1,997,737
MULTI COMMODITY EXCHANGE OF IN.....	2,897	47,407
MULTICAMPUS CO LTD.....	207	6,202
MURATA MANUFACTURING CO LTD.....	27,090	1,681,612
MURPHY OIL CORP.....	21,254	569,607
MURPHY USA INC.....	10,400	1,216,800
MYLAN NV.....	73,209	1,471,501
MYOKARDIA INC.....	8,658	631,038
MYOVANT SCIENCES LTD.....	28,567	443,360
MYRIAD GENETICS INC.....	13,679	372,479
NABTESCO CORP.....	5,496	165,120
NAGOYA RAILROAD CO LTD.....	8,612	268,642
NAMPAK LTD.....	657,322	321,058
NANOSTRING TECHNOLOGIES INC.....	27,400	762,268
NANYA TECHNOLOGY CORP.....	134,000	372,806
NARAYANA HRUDAYALAYA LTD.....	12,550	54,031
NASDAQ INC.....	16,298	1,745,516
NASPERS LTD.....	100,799	3,282,015
NATERA INC.....	10,937	368,468
NATIONAL AUSTRALIA BANK LTD.....	135,180	2,340,460
NATIONAL BANK OF CANADA.....	29,598	1,645,208
NATIONAL BANK OF GREECE SA.....	8,249	27,964
NATIONAL FUEL GAS CO.....	11,584	539,119
NATIONAL GENERAL HOLDINGS CORP.....	112,905	2,495,201
NATIONAL GRID PLC.....	217,737	2,723,806
NATIONAL INSTRUMENTS CORP.....	18,418	779,818

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
NATIONAL OILWELL VARCO INC.....	54,888	1,374,944
NATIONAL RETAIL PROPERTIES INC.....	24,344	1,305,325
NATIXIS SA.....	53,234	236,511
NATURGY ENERGY GROUP SA.....	14,159	356,014
NAVIENT CORP.....	27,666	378,471
NCR CORP.....	18,143	637,908
NEC CORP.....	11,793	490,493
NEKTAR THERAPEUTICS.....	41,108	887,316
NELES OYJ.....	5,126	202,423
NEOGEN CORP.....	19,994	1,304,808
NEOPHOTONICS CORP.....	42,750	377,055
NEOWIZ.....	1,897	27,804
NEOWIZ HOLDINGS CORP.....	2,017	24,592
NESTE OYJ.....	20,043	697,896
NESTLE SA.....	384,196	41,571,804
NETAPP INC.....	34,042	2,119,115
NETDRAGON WEBSOFT HOLDINGS LTD.....	60,453	142,136
NETEASE INC.....	6,240	1,913,434
NETFLIX INC.....	67,827	21,946,782
NETIA SA.....	35,414	41,330
NEUROCRINE BIOSCIENCES INC.....	12,853	1,381,569
NEVRO CORP.....	12,428	1,460,787
NEW CHINA LIFE INSURANCE CO LT.....	24,199	104,041
NEW ORIENTAL EDUCATION & TECHN.....	1,003	121,614
NEW RELIC INC.....	20,599	1,353,560
NEW RESIDENTIAL INVESTMENT COR.....	58,755	946,543
NEW WORLD DEVELOPMENT CO LTD.....	288,177	394,996
NEW YORK COMMUNITY BANCORP INC.....	64,197	771,648
NEW YORK TIMES CO/THE.....	22,936	737,851
NEW ZEALAND REFINING CO LTD/TH.....	438,823	556,578
NEWCREST MINING LTD.....	60,197	1,280,043
NEWELL BRANDS INC.....	53,769	1,033,440
NEWMARKET CORP.....	970	471,924
NEWMONT CORP.....	116,395	5,057,363
NEWS CORP.....	71,841	1,022,262
NEXON CO LTD.....	43,000	573,729
NEXSTAR MEDIA GROUP INC.....	6,336	742,896
NEXT PLC.....	6,282	584,044
NEXTCURE INC.....	600	33,798
NEXTERA ENERGY INC.....	69,563	16,845,376
NGK INSULATORS LTD.....	12,442	217,985
NGK SPARK PLUG CO LTD.....	7,195	141,285
NGM BIOPHARMACEUTICALS INC.....	1,300	24,037

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
NH FOODS LTD.....	4,738	196,626
NH INVESTMENT & SECURITIES CO.....	6,925	76,050
NHN CORP.....	2,074	119,800
NICE LTD.....	2,848	441,630
NIDEC CORP.....	24,132	3,331,959
NIELSEN HOLDINGS PLC.....	50,365	1,022,410
NIIT TECHNOLOGIES LTD.....	9,751	217,190
NIKE INC.....	175,733	17,803,510
NIKON CORP.....	14,939	184,753
NINE DRAGONS PAPER HOLDINGS LT.....	39,000	40,543
NINTENDO CO LTD.....	21,458	8,681,925
NIPPON BUILDING FUND INC.....	52	380,400
NIPPON EXPRESS CO LTD.....	21,009	1,241,111
NIPPON PAINT HOLDINGS CO LTD.....	6,911	358,666
NIPPON PROLOGIS REIT INC.....	135	343,354
NIPPON SEIKI CO LTD.....	3,000	49,386
NIPPON SHINYAKU CO LTD.....	2,029	176,808
NIPPON STEEL CORP.....	36,756	559,415
NIPPON TELEGRAPH & TELEPHONE C.....	59,732	1,515,354
NIPPON YUSEN KK.....	7,153	130,390
NISOURCE INC.....	53,068	1,477,413
NISSAN CHEMICAL CORP.....	5,918	250,225
NISSAN MOTOR CO LTD.....	107,256	627,794
NISSHIN SEIFUN GROUP INC.....	9,329	163,617
NISSIN FOODS HOLDINGS CO LTD.....	3,251	242,909
NITORI HOLDINGS CO LTD.....	3,737	592,315
NITTO DENKO CORP.....	7,207	409,839
NLIGHT INC.....	13,000	263,640
NMC HEALTH PLC.....	89,538	2,095,935
NMDC LTD.....	19,496	35,207
NN GROUP NV.....	13,968	530,266
NOBLE ENERGY INC.....	95,503	2,372,295
NOKIA OYJ.....	263,349	974,328
NOKIAN RENKAAT OYJ.....	5,771	166,030
NOMURA HOLDINGS INC.....	157,433	816,174
NOMURA REAL ESTATE HOLDINGS IN.....	5,806	139,974
NOMURA REAL ESTATE MASTER FUND.....	189	322,783
NOMURA RESEARCH INSTITUTE LTD.....	34,369	739,404
NORDEA BANK ABP.....	150,990	1,220,043
NORDSON CORP.....	8,143	1,326,006
NORDSTROM INC.....	15,317	626,925
NORFOLK SOUTHERN CORP.....	43,076	8,362,344
NORSK HYDRO ASA.....	64,412	239,255

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
NORTHAM PLATINUM LTD.....	3,681	32,542
NORTHERN TRUST CORP.....	27,714	2,944,335
NORTHROP GRUMMAN CORP.....	22,538	7,752,396
NORTONLIFELOCK INC.....	82,377	2,102,261
NORWEGIAN CRUISE LINE HOLDINGS.....	30,162	1,761,762
NOTRE DAME INTERMEDICA PARTICI.....	130,900	2,220,878
NOVANTA INC.....	6,979	617,223
NOVARTIS AG.....	147,166	13,966,598
NOVATEK MICROELECTRONICS CORP.....	66,000	482,170
NOVO NORDISK A/S.....	82,883	4,813,987
NOVOCURE LTD.....	16,300	1,373,601
NOVOLIPETSK STEEL PJSC.....	4,009	92,367
NOVOZYMES A/S.....	10,150	497,056
NRG ENERGY INC.....	35,898	1,426,946
NSK LTD.....	16,249	155,649
NTT DATA CORP.....	31,408	423,975
NTT DOCOMO INC.....	61,614	1,722,414
NU SKIN ENTERPRISES INC.....	7,773	318,538
NUANCE COMMUNICATIONS INC.....	40,491	721,955
NUCOR CORP.....	43,370	2,440,864
NUTANIX INC.....	57,099	1,784,915
NUTRIEN LTD.....	26,970	1,293,021
NUVASIVE INC.....	19,138	1,480,133
NVENT ELECTRIC PLC.....	21,452	548,742
NVIDIA CORP.....	84,896	19,976,029
NVR INC.....	463	1,763,294
NWS HOLDINGS LTD.....	76,304	106,938
NXP SEMICONDUCTORS NV.....	13,438	1,710,120
OBAYASHI CORP.....	30,291	339,215
OBIC CO LTD.....	2,857	388,031
OBSEVA SA.....	37,345	142,658
OCADO GROUP PLC.....	21,558	365,269
OCCIDENTAL PETROLEUM CORP.....	148,812	6,132,543
OCEANEERING INTERNATIONAL INC.....	87,318	1,301,911
OCEANFIRST FINANCIAL CORP.....	37,583	959,870
ODAKYU ELECTRIC RAILWAY CO LTD.....	13,932	327,035
ODONATE THERAPEUTICS INC.....	1,496	48,545
OGE ENERGY CORP.....	28,453	1,265,305
O-I GLASS INC.....	22,090	263,534
OIL & NATURAL GAS CORP LTD.....	420,929	759,555
OIL SEARCH LTD.....	65,254	332,560
OIL STATES INTERNATIONAL INC.....	74,621	1,217,069
OJI HOLDINGS CORP.....	41,048	224,739

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
OKTA INC.....	14,897	1,718,667
OKUMA CORP.....	2,100	112,077
OLD DOMINION FREIGHT LINE INC.....	9,232	1,752,049
OLD REPUBLIC INTERNATIONAL COR.....	39,927	893,167
OLD SECOND BANCORP INC.....	21,967	295,895
OLIN CORP.....	22,704	391,644
OLLIE'S BARGAIN OUTLET HOLDING.....	7,453	486,755
OLYMPUS CORP.....	54,487	846,823
OMEGA HEALTHCARE INVESTORS INC.....	30,978	1,311,918
OMEROS CORP.....	8,764	123,485
OMNICOM GROUP INC.....	131,066	10,618,967
OMRON CORP.....	8,999	531,618
OMV AG.....	6,999	393,447
ON SEMICONDUCTOR CORP.....	58,023	1,414,601
ONE GAS INC.....	6,552	613,071
ONEMAIN HOLDINGS INC.....	9,231	389,087
ONEOK INC.....	58,518	4,428,057
ONEX CORP.....	4,081	258,597
ONO PHARMACEUTICAL CO LTD.....	169,377	3,899,528
ONTO INNOVATION INC.....	25,900	946,386
OPAP SA.....	11,530	150,003
OPEN TEXT CORPORATION.....	12,421	548,085
OPKO HEALTH INC.....	66,272	97,420
OPTINOSE INC.....	4,893	45,113
ORACLE CORP.....	613,416	32,498,780
ORACLE CORP JAPAN.....	2,076	190,073
ORANGE SA.....	93,337	1,374,593
ORBIA ADVANCE CORP SAB DE CV.....	151,700	323,901
O'REILLY AUTOMOTIVE INC.....	10,614	4,651,692
ORGANOGENESIS HOLDINGS INC.....	2,100	10,101
ORICA LTD.....	18,015	278,347
ORIENTAL LAND CO LTD/JAPAN.....	20,715	2,836,339
ORIGIN BANCORP INC.....	15,509	586,861
ORIGIN ENERGY LTD.....	84,033	499,150
ORION OYJ.....	4,866	225,420
ORIX CORP.....	146,271	2,437,513
ORIX JREIT INC.....	123	266,316
ORKLA ASA.....	35,710	361,517
ORSTED A/S.....	8,751	905,729
OSAKA GAS CO LTD.....	17,625	339,120
OSHKOSH CORP.....	30,303	2,868,179
OTP BANK NYRT.....	12,129	635,228
OTSUKA CORP.....	5,247	211,232

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
OTSUKA HOLDINGS CO LTD.....	17,996	808,599
OUTFRONT MEDIA INC.....	20,223	542,381
OVERSEA-CHINESE BANKING CORP L.....	150,656	1,230,211
OWENS CORNING.....	15,213	990,671
PACCAR INC.....	70,241	5,556,063
PACIFIC BASIN SHIPPING LTD.....	947,795	199,490
PACIRA BIOSCIENCES INC.....	7,933	359,365
PACKAGING CORP OF AMERICA.....	13,319	1,491,595
PACWEST BANCORP.....	16,686	638,573
PADINI HOLDINGS BHD.....	36,169	28,649
PAGERDUTY INC.....	5,994	140,200
PALATIN TECHNOLOGIES INC.....	39,447	30,855
PALO ALTO NETWORKS INC.....	13,483	3,117,944
PALOMAR HOLDINGS INC.....	16,250	820,463
PAN ASIA ENVIRONMENTAL PROTECT.....	90,000	9,240
PAN PACIFIC INTERNATIONAL HOLD.....	81,212	1,353,346
PANASONIC CORP.....	101,767	964,059
PANDORA A/S.....	4,751	206,826
PANIN FINANCIAL TBK PT.....	292,000	6,352
PARAMOUNT GROUP INC.....	27,929	388,772
PARGESA HOLDING SA.....	26,720	2,219,883
PARK HOTELS & RESORTS INC.....	33,774	873,733
PARK24 CO LTD.....	6,238	153,202
PARKER-HANNIFIN CORP.....	109,234	22,482,542
PARKLAND FUEL CORP.....	13,701	504,087
PARSLEY ENERGY INC.....	38,091	720,301
PARTNERS GROUP HOLDING AG.....	893	818,349
PATTERSON COS INC.....	15,002	307,241
PATTERSON-UTI ENERGY INC.....	27,252	286,146
PAYCHEX INC.....	45,695	3,886,817
PAYCOM SOFTWARE INC.....	11,782	3,119,402
PAYLOCITY HOLDING CORP.....	4,900	592,018
PAYPAL HOLDINGS INC.....	194,718	21,062,646
PBF ENERGY INC.....	16,893	529,933
PCB BANCORP.....	13,013	224,865
PCCW LTD.....	212,541	125,749
PDC ENERGY INC.....	12,220	319,797
PDL BIOPHARMA INC.....	25,415	82,472
PEARSON PLC.....	37,077	312,880
PEGASUS HAVA TASIMACILIGI AS.....	13,569	197,002
PEGASYSTEMS INC.....	5,397	429,871
PEGATRON CORP.....	186,491	425,526
PEMBINA PIPELINE CORP.....	39,282	1,457,985



**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
PENN NATIONAL GAMING INC.....	81,542	2,084,214
PENSKE AUTOMOTIVE GROUP INC.....	4,842	243,165
PENTAIR PLC.....	23,701	1,087,165
PENTAMASTER CORP BHD.....	27,100	30,078
PENUMBRA INC.....	4,453	731,494
PEOPLE'S UNITED FINANCIAL INC.....	62,418	1,054,864
PEPSICO INC.....	199,568	27,274,959
PEPTIDREAM INC.....	4,443	228,947
PEREGRINE HOLDINGS LTD.....	6,644	8,989
PERFORMANCE FOOD GROUP CO.....	58,500	3,011,580
PERKINELMER INC.....	15,684	1,522,916
PERNOD RICARD SA.....	19,275	3,448,808
PERRIGO CO PLC.....	17,870	923,164
PERSIMMON PLC.....	14,385	513,573
PERSISTENT SYSTEMS LTD.....	643	6,073
PERSOL HOLDINGS CO LTD.....	8,378	158,116
PERSPECTA INC.....	37,037	979,258
PERUSAHAAN GAS NEGARA TBK PT.....	934,100	146,011
PETROBRAS DISTRIBUIDORA SA.....	89,550	669,393
PETROCHINA CO LTD.....	1,342,000	673,428
PETRON MALAYSIA REFINING & MAR.....	52,616	64,572
PETRONET LNG LTD.....	15,757	59,151
PEUGEOT SA.....	27,464	656,644
PFENEX INC.....	5,900	64,782
PFIZER INC.....	897,937	35,181,172
PG&E CORP.....	75,111	816,457
PHIBRO ANIMAL HEALTH CORP.....	3,949	98,054
PHILIP MORRIS CR AS.....	22	14,848
PHILIP MORRIS INTERNATIONAL IN.....	221,429	18,841,394
PHILLIPS 66.....	63,889	7,117,873
PHISON ELECTRONICS CORP.....	47,000	533,859
PHOTRONICS INC.....	62,800	989,728
PHYSICIANS REALTY TRUST.....	131,040	2,481,898
PICC PROPERTY & CASUALTY CO LT.....	60,818	73,293
PIERIS PHARMACEUTICALS INC.....	9,256	33,507
PIGEON CORP.....	5,537	204,565
PILGRIM'S PRIDE CORP.....	7,539	246,638
PING AN INSURANCE GROUP CO OF.....	544,928	6,441,114
PINNACLE FINANCIAL PARTNERS IN.....	31,295	2,002,880
PINNACLE WEST CAPITAL CORP.....	15,958	1,435,103
PIONEER NATURAL RESOURCES CO.....	23,438	3,547,810
PIRAEUS BANK SA.....	19,128	64,199
PIRELLI & C SPA.....	19,126	110,350

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
PIXART IMAGING INC.....	34,000	167,862
PKP CARGO SA.....	2,058	11,140
PLANET FITNESS INC.....	29,217	2,181,926
PLAYAGS INC.....	39,000	473,070
PLEXUS CORP.....	20,879	1,606,430
PLURALSIGHT INC.....	8,882	152,859
PNC FINANCIAL SERVICES GROUP I.....	62,338	9,951,015
POLA ORBIS HOLDINGS INC.....	4,258	102,419
POLARIS INDUSTRIES INC.....	24,290	2,470,293
POLSKI KONCERN NAFTOWY ORLEN S.....	68,840	1,559,910
POLY PROPERTY GROUP CO LTD.....	105,432	43,706
POLYCAB INDIA LTD.....	1,248	17,349
POLYUS PJSC.....	1,924	110,022
POOL CORP.....	5,475	1,162,781
POPULAR INC.....	13,491	792,596
PORTLAND GENERAL ELECTRIC CO.....	41,734	2,328,340
PORTO SEGURO SA.....	58,590	913,798
PORTOLA PHARMACEUTICALS INC.....	36,302	866,892
POSCO.....	1,891	386,719
POST HOLDINGS INC.....	9,195	1,003,175
POSTE ITALIANE SPA.....	24,933	283,231
POU CHEN CORP.....	322,000	421,069
POWER ASSETS HOLDINGS LTD.....	65,233	477,204
POWER CORP CANADA.....	14,289	368,588
POWER FINANCE CORP LTD.....	43,026	71,069
POWER FINANCIAL CORP.....	12,822	345,480
POWER INTEGRATIONS INC.....	11,620	1,149,334
POWERLONG REAL ESTATE HOLDINGS.....	253,000	168,844
POWERTECH TECHNOLOGY INC.....	22,000	73,243
POWSZECHNA KASA OSZCZEDNOSCI B.....	4,130	37,578
PPC LTD.....	1,494,939	267,268
PPG INDUSTRIES INC.....	54,378	7,258,919
PPL CORP.....	102,916	3,692,626
PQ GROUP HOLDINGS INC.....	51,701	888,223
PRA HEALTH SCIENCES INC.....	20,513	2,280,020
PRAIRIESKY ROYALTY LTD.....	9,996	117,400
PRECIOUS SHIPPING PCL.....	530,700	134,652
PRECISION BIOSCIENCES INC.....	1,800	25,002
PRECISION TSUGAMI CHINA CORP L.....	88,405	76,018
PREMIER INC.....	8,769	332,170
PRESTIGE CONSUMER HEALTHCARE I.....	10,117	409,739
PREVAIL THERAPEUTICS INC.....	1,500	23,745
PRIMERICA INC.....	5,861	765,212

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
PRINCIPAL FINANCIAL GROUP INC.....	39,299	2,161,445
PRINCIPIA BIOPHARMA INC.....	2,600	142,428
PROCTER & GAMBLE CO/THE.....	477,723	59,667,603
PROGENICS PHARMACEUTICALS INC.....	16,589	84,438
PROGRESSIVE CORP/THE.....	83,006	6,008,804
PROLOGIS INC.....	108,325	9,656,091
PROLOGIS PROPERTY MEXICO SA DE.....	27,664	61,352
PROOFPOINT INC.....	19,298	2,215,024
PROSPERITY BANCSHARES INC.....	27,430	1,971,943
PROSUS NV.....	48,437	3,617,272
PROTAGONIST THERAPEUTICS INC.....	3,000	21,150
PROTHENA CORP PLC.....	7,850	124,266
PROTO LABS INC.....	8,833	896,991
PROXIMUS SADP.....	7,132	204,305
PRUDENTIAL FINANCIAL INC.....	57,753	5,413,766
PRUDENTIAL PLC.....	458,941	8,809,660
PRYSMIAN SPA.....	11,411	275,262
PTC INC.....	14,726	1,102,830
PTC THERAPEUTICS INC.....	11,155	535,775
PTT EXPLORATION & PRODUCTION P.....	267,880	1,113,419
PTT PCL.....	701,584	1,030,579
PUBLIC BANK BHD.....	5,400	25,663
PUBLIC SERVICE ENTERPRISE GROU.....	71,847	4,242,565
PUBLIC STORAGE.....	21,072	4,487,493
PUBLICIS GROUPE SA.....	10,221	463,053
PULTEGROUP INC.....	35,865	1,391,562
PUMA BIOTECHNOLOGY INC.....	6,034	52,798
PUMA SE.....	4,030	309,193
PURADELTA LESTARI TBK PT.....	881,198	18,789
PURE STORAGE INC.....	32,968	564,082
PVH CORP.....	10,463	1,100,184
Q TECHNOLOGY GROUP CO LTD.....	14,000	23,178
Q2 HOLDINGS INC.....	29,244	2,371,104
QANTAS AIRWAYS LTD.....	120,656	603,036
QBE INSURANCE GROUP LTD.....	60,493	547,703
QIAGEN NV.....	41,805	1,417,052
QIWI PLC.....	6,084	117,786
QORVO INC.....	16,505	1,918,376
QUALCOMM INC.....	162,722	14,356,962
QUALICORP CONSULTORIA E CORRET.....	22,000	202,899
QUALITAS CONTROLADORA SAB DE C.....	10,880	45,746
QUANTA SERVICES INC.....	20,037	815,706
QUEBECOR INC.....	19,682	502,997

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
QUEST DIAGNOSTICS INC.....	19,103	2,040,009
QURATE RETAIL INC.....	54,237	457,218
R1 RCM INC.....	49,000	636,020
RA PHARMACEUTICALS INC.....	6,087	285,663
RADIUS HEALTH INC.....	14,004	282,321
RAIFFEISEN BANK INTERNATIONAL.....	6,793	170,727
RAJESH EXPORTS LTD.....	13,272	124,458
RAKUTEN INC.....	40,818	351,183
RALPH LAUREN CORP.....	6,993	819,719
RAMSAY HEALTH CARE LTD.....	7,654	390,239
RANDSTAD NV.....	5,683	347,282
RANGE RESOURCES CORP.....	30,157	146,261
RAVEN INDUSTRIES INC.....	33,949	1,169,883
RAYDIUM SEMICONDUCTOR CORP.....	14,507	49,255
RAYMOND JAMES FINANCIAL INC.....	48,038	4,297,479
RAYONIER INC.....	18,336	600,687
RAYTHEON CO.....	39,842	8,754,881
RBC BEARINGS INC.....	7,115	1,126,589
REA GROUP LTD.....	2,769	201,654
REALPAGE INC.....	11,244	604,365
REALTEK SEMICONDUCTOR CORP.....	129,000	1,011,275
REALTY INCOME CORP.....	46,399	3,416,358
REATA PHARMACEUTICALS INC.....	3,876	792,371
RECKITT BENCKISER GROUP PLC.....	101,417	8,234,445
RECORDATI SPA.....	4,945	208,542
RECRO PHARMA INC.....	3,746	68,664
RECRUIT HOLDINGS CO LTD.....	88,899	3,353,089
RED ELECTRICA CORP SA.....	20,558	413,644
REDWOOD TRUST INC.....	41,860	692,364
REGAL BELOIT CORP.....	16,154	1,382,944
REGENCY CENTERS CORP.....	23,668	1,493,214
REGENERON PHARMACEUTICALS INC.....	11,636	4,369,085
REGENXBIO INC.....	6,532	267,616
REGIONAL SAB DE CV.....	4,169	23,435
REGIONS FINANCIAL CORP.....	137,323	2,356,463
REINSURANCE GROUP OF AMERICA I.....	8,897	1,450,745
RELiance STEEL & ALUMINUM CO.....	9,261	1,109,097
RELX PLC.....	398,633	10,052,977
REMY COINTREAU SA.....	1,058	130,043
RENAISSANCERE HOLDINGS LTD.....	6,205	1,216,304
RENASANT CORP.....	33,605	1,190,289
RENAULT SA.....	9,149	433,178
RENESAS ELECTRONICS CORP.....	364,601	2,516,225

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
RENTOKIL INITIAL PLC.....	86,798	520,885
REPLIGEN CORP.....	9,198	850,815
REPLIMUNE GROUP INC.....	2,239	32,130
REPSOL SA.....	133,728	1,077,262
REPUBLIC SERVICES INC.....	30,325	2,718,030
RESIDEO TECHNOLOGIES INC.....	17,562	209,515
RESMED INC.....	20,201	3,130,549
RESONA HOLDINGS INC.....	431,628	1,902,460
RESTAURANT BRANDS INTL INC.....	17,752	1,133,226
RESTORBIO INC.....	2,965	4,418
RETAIL PROPERTIES OF AMERICA I.....	30,162	404,171
RETROPHIN INC.....	8,114	115,219
REV GROUP INC.....	32,818	401,364
REVANCE THERAPEUTICS INC.....	35,618	578,080
REXNORD CORP.....	60,606	1,976,968
RH.....	5,024	1,072,624
RHB BANK BHD.....	29,300	41,402
RHYTHM PHARMACEUTICALS INC.....	4,443	102,011
RICHTER GEDEON NYRT.....	11,428	248,832
RICOH CO LTD.....	31,600	346,604
RIGEL PHARMACEUTICALS INC.....	32,787	70,164
RINGCENTRAL INC.....	10,583	1,785,035
RINNAI CORP.....	1,918	150,899
RIO TINTO LTD.....	17,443	1,231,060
RIO TINTO PLC.....	71,571	4,269,460
RIOCAN REIT.....	7,132	147,177
RLJ LODGING TRUST.....	119,730	2,121,616
ROAD KING INFRASTRUCTURE LTD.....	23,420	45,386
ROBERT HALF INTERNATIONAL INC.....	16,150	1,019,873
ROCHE HOLDING AG.....	73,830	23,940,331
ROCKET PHARMACEUTICALS INC.....	5,818	132,418
ROCKWELL AUTOMATION INC.....	16,380	3,319,735
ROGERS COMMUNICATIONS INC.....	16,630	826,915
ROHM CO LTD.....	13,501	1,090,764
ROKU INC.....	12,131	1,624,341
ROLLINS INC.....	20,061	665,223
ROLLS-ROYCE HOLDINGS PLC.....	80,537	728,916
ROPER TECHNOLOGIES INC.....	14,573	5,162,194
ROSS STORES INC.....	50,402	5,867,801
ROYAL BANK OF CANADA.....	132,623	10,508,589
ROYAL BANK OF SCOTLAND GROUP P.....	225,450	717,692
ROYAL CARIBBEAN CRUISES LTD.....	24,400	3,257,644
ROYAL DUTCH SHELL PLC.....	827,596	24,496,839

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
ROYAL GOLD INC.....	9,249	1,130,690
RPM INTERNATIONAL INC.....	18,178	1,395,343
RSA INSURANCE GROUP PLC.....	48,986	367,042
RUBIUS THERAPEUTICS INC.....	6,771	64,325
RWE AG.....	27,809	853,747
RYANAIR HOLDINGS PLC.....	14,183	1,242,573
RYDER SYSTEM INC.....	7,363	399,885
RYMAN HEALTHCARE LTD.....	109,399	1,205,253
RYMAN HOSPITALITY PROPERTIES I.....	20,616	1,786,583
RYOHIN KEIKAKU CO LTD.....	11,950	281,060
S&P GLOBAL INC.....	42,354	11,564,760
S&T MOTIV CO LTD.....	5,261	194,481
SABRE CORP.....	38,939	873,791
SAFRAN SA.....	36,919	5,704,433
SAGE GROUP PLC/THE.....	52,075	516,708
SAGE THERAPEUTICS INC.....	7,274	525,110
SAILPOINT TECHNOLOGIES HOLDING.....	57,947	1,367,549
SALESFORCE.COM INC.....	134,913	21,942,250
SAMPO OYJ.....	20,859	911,048
SAMSONITE INTERNATIONAL SA.....	2,364,000	5,673,503
SAMSUNG ELECTRONICS CO LTD.....	226,616	14,048,188
SAMSUNG SDS CO LTD.....	954	160,450
SAMSUNG SECURITIES CO LTD.....	2,363	78,872
SANDS CHINA LTD.....	114,300	610,975
SANDVIK AB.....	212,096	4,138,354
SANGAMO THERAPEUTICS INC.....	22,360	187,153
SANKYO CO LTD.....	2,199	73,351
SANNE GROUP PLC.....	149,339	1,339,355
SANOFI.....	301,631	30,343,611
SANTANDER CONSUMER USA HOLDING.....	14,586	340,875
SANTEN PHARMACEUTICAL CO LTD.....	17,393	333,856
SANTOS LTD.....	84,311	484,799
SAP SE.....	86,727	11,713,279
SAPUTO INC.....	10,902	337,968
SAREPTA THERAPEUTICS INC.....	10,036	1,295,045
SARTORIUS STEDIM BIOTECH.....	1,319	218,681
SATS LTD.....	34,308	129,103
SBA COMMUNICATIONS CORP.....	15,956	3,845,236
SBERBANK OF RUSSIA PJSC.....	156,449	2,572,022
SBI HOLDINGS INC/JAPAN.....	10,401	221,563
SCENTRE GROUP.....	248,075	667,892
SCHIBSTED ASA.....	60,467	1,817,945
SCHINDLER HOLDING AG.....	2,920	733,293

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
SCHLUMBERGER LTD.....	246,711	9,917,782
SCHNEIDER ELECTRIC SE.....	47,741	4,903,418
SCHNEIDER NATIONAL INC.....	69,112	1,508,024
SCHOLAR ROCK HOLDING CORP.....	2,818	37,141
SCHRODERS PLC.....	5,966	263,501
SCIENCE APPLICATIONS INTERNATI.....	14,321	1,246,213
SCOR SE.....	7,523	315,996
SCOTTS MIRACLE-GRO CO/THE.....	5,594	593,971
SCUD GROUP LTD.....	356,000	14,392
SEABOARD CORP.....	36	153,020
SEAH HOLDINGS CORP.....	14	952
SEALED AIR CORP.....	22,012	876,738
SEATTLE GENETICS INC.....	18,340	2,095,528
SEB SA.....	1,056	156,942
SECOM CO LTD.....	149,895	13,485,377
SECURITAS AB.....	14,911	257,170
SEEK LTD.....	15,489	245,524
SEGA SAMMY HOLDINGS INC.....	8,690	126,582
SEGRO PLC.....	52,079	618,993
SEI INVESTMENTS CO.....	18,110	1,185,843
SEIBU HOLDINGS INC.....	9,292	153,477
SEIKO EPSON CORP.....	13,209	201,158
SEKISUI CHEMICAL CO LTD.....	15,536	272,193
SEKISUI HOUSE LTD.....	29,126	625,402
SELECT MEDICAL HOLDINGS CORP.....	37,921	885,076
SEMBCORP INDUSTRIES LTD.....	48,876	83,238
SEMPRA ENERGY.....	40,148	6,081,619
SEMTECH CORP.....	30,099	1,592,237
SENAO NETWORKS INC.....	11,000	44,584
SENSATA TECHNOLOGIES HOLDING P.....	22,243	1,198,230
SERES THERAPEUTICS INC.....	3,679	12,693
SERVICE CORP INTERNATIONAL/US.....	325,964	15,004,123
SERVICE PROPERTIES TRUST.....	23,057	560,977
SERVICEMASTER GLOBAL HOLDINGS.....	19,311	746,563
SERVICENOW INC.....	32,377	9,140,675
SES SA.....	17,311	242,895
SEVEN & I HOLDINGS CO LTD.....	34,795	1,281,660
SEVEN BANK LTD.....	28,905	95,220
SEVERN TRENT PLC.....	11,254	374,955
SEVERSTAL PAO.....	10,349	156,684
SG HOLDINGS CO LTD.....	6,694	151,527
SGS SA.....	241	659,773
SHANDONG MOLONG PETROLEUM MACH.....	1,200	152

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
SHANDONG WEIGAO GROUP MEDICAL.....	1,880,000	2,253,549
SHARP CORP/JAPAN.....	10,075	156,212
SHAW COMMUNICATIONS INC.....	20,897	424,628
SHENZHEN INVESTMENT LTD.....	124,000	49,652
SHENZHOU INTERNATIONAL GROUP H.....	141,400	2,066,976
SHERWIN-WILLIAMS CO/THE.....	16,110	9,400,829
SHIMADZU CORP.....	11,861	375,448
SHIMAMURA CO LTD.....	992	75,946
SHIMANO INC.....	3,752	613,509
SHIMAO GROUP HOLDINGS LTD.....	153,000	593,008
SHIMIZU CORP.....	26,715	274,340
SHIN-ETSU CHEMICAL CO LTD.....	36,328	4,031,430
SHINSEI BANK LTD.....	93,291	1,437,887
SHIONOGI & CO LTD.....	12,277	764,467
SHISEIDO CO LTD.....	18,668	1,336,778
SHIZUOKA BANK LTD/THE.....	19,992	150,480
SHOPIFY INC.....	6,005	2,390,886
SHOWA DENKO KK.....	6,481	172,886
SHUI ON LAND LTD.....	259,000	56,841
SIEMENS AG.....	59,842	7,828,300
SIEMENS GAMESA RENEWABLE ENERG.....	11,409	200,231
SIEMENS HEALTHINEERS AG.....	7,938	381,544
SIGA TECHNOLOGIES INC.....	10,734	51,201
SIGNATURE BANK/NEW YORK NY.....	7,543	1,030,449
SIKA AG.....	5,826	1,094,086
SILGAN HOLDINGS INC.....	11,009	342,160
SILICON LABORATORIES INC.....	8,921	1,034,658
SIMON PROPERTY GROUP INC.....	43,751	6,517,149
SIMPLO TECHNOLOGY CO LTD.....	24,000	242,586
SINCLAIR BROADCAST GROUP INC.....	8,674	289,191
SINGAMAS CONTAINER HOLDINGS LT.....	2,178,000	240,391
SINGAPORE AIRLINES LTD.....	25,308	170,144
SINGAPORE EXCHANGE LTD.....	1,023,064	6,741,046
SINGAPORE PRESS HOLDINGS LTD.....	82,229	133,313
SINGAPORE TECHNOLOGIES ENGINEE.....	73,148	214,333
SINGAPORE TELECOMMUNICATIONS L.....	380,242	952,973
SINO LAND CO LTD.....	138,670	201,461
SINO-AMERICAN SILICON PRODUCTS.....	195,000	646,596
SINOPEC SHANGHAI PETROCHEMICAL.....	1,212,000	365,538
SINOTRUK HONG KONG LTD.....	427,777	912,453
SIRIUS XM HOLDINGS INC.....	194,895	1,393,499
SISTEMA PJSFC.....	10,794	52,955
SITE CENTERS CORP.....	21,410	300,168



**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
SITEONE LANDSCAPE SUPPLY INC.....	26,669	2,417,545
SITIME CORP.....	10,400	265,200
SIX FLAGS ENTERTAINMENT CORP.....	11,261	507,984
SJM HOLDINGS LTD.....	94,635	107,730
SIJW GROUP.....	32,682	2,322,383
SK HYNIX INC.....	47,878	3,895,818
SK TELECOM CO LTD.....	2,514	517,387
SKANDINAVISKA ENSKILDA BANKEN.....	76,390	718,769
SKANSKA AB.....	16,210	366,589
SKECHERS USA INC.....	18,620	804,198
SKF AB.....	82,886	1,677,014
SKYWORKS SOLUTIONS INC.....	24,209	2,926,384
SL GREEN REALTY CORP.....	11,362	1,043,941
SLACK TECHNOLOGIES INC.....	14,217	319,598
SLM CORP.....	60,358	537,790
SMARTCENTRES REIT.....	3,606	86,789
SMARTSHEET INC.....	12,366	555,481
SMC CORP/JAPAN.....	7,314	3,384,597
SMITH & NEPHEW PLC.....	151,526	3,678,452
SMITHS GROUP PLC.....	18,859	421,471
SMS CO LTD.....	31,000	862,894
SMURFIT KAPPA GROUP PLC.....	49,314	1,904,454
SNAM SPA.....	97,219	511,375
SNAP-ON INC.....	7,736	1,310,478
SOCIETE GENERALE SA.....	37,847	1,317,618
SODEXO SA.....	4,084	484,330
SOFTBANK CORP.....	77,617	1,042,393
SOFTBANK GROUP CORP.....	233,673	10,226,351
SOFT-WORLD INTERNATIONAL CORP.....	38,000	105,468
SOHGO SECURITY SERVICES CO LTD.....	3,607	196,489
SOHU.COM LTD.....	2,425	27,112
SOLARWINDS CORP.....	6,409	118,887
SOLID BIOSCIENCES INC.....	3,900	17,355
SOLVAY SA.....	3,517	407,811
SOMBOON ADVANCE TECHNOLOGY PCL.....	46,900	24,426
SOMPO HOLDINGS INC.....	15,427	610,408
SONATA SOFTWARE LTD.....	10,938	47,382
SONIC HEALTHCARE LTD.....	20,453	413,351
SONOCO PRODUCTS CO.....	14,054	867,413
SONOVA HOLDING AG.....	11,343	2,594,593
SONY CORP.....	97,897	6,666,995
SONY FINANCIAL HOLDINGS INC.....	27,885	674,320
SORRENTO THERAPEUTICS INC.....	22,787	77,020

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
SOUTH JERSEY INDUSTRIES INC.....	15,331	505,616
SOUTH PLAINS FINANCIAL INC.....	13,000	271,310
SOUTH32 LTD.....	230,784	438,020
SOUTHERN CO/THE.....	148,190	9,439,703
SOUTHERN COPPER CORP.....	14,060	597,269
SOUTHWEST AIRLINES CO.....	67,330	3,634,473
SPARK NEW ZEALAND LTD.....	85,321	249,243
SPDR S&P 500 ETF TRUST.....	12,283	3,953,406
SPECTRUM BRANDS HOLDINGS INC.....	5,961	383,233
SPECTRUM PHARMACEUTICALS INC.....	21,742	79,141
SPERO THERAPEUTICS INC.....	2,100	20,192
SPIRAX-SARCO ENGINEERING PLC.....	3,456	407,014
SPIRE INC.....	21,307	1,775,086
SPIRIT AEROSYSTEMS HOLDINGS IN.....	14,581	1,062,663
SPIRIT OF TEXAS BANCSHARES INC.....	17,615	405,145
SPIRIT REALTY CAPITAL INC.....	14,126	694,717
SPLUNK INC.....	29,839	4,468,987
SPOTIFY TECHNOLOGY SA.....	23,398	3,499,171
SPRINT CORP.....	80,872	421,343
SPROUTS FARMERS MARKET INC.....	16,772	324,538
SPX FLOW INC.....	25,678	1,254,884
SQUARE ENIX HOLDINGS CO LTD.....	4,301	214,902
SQUARE INC.....	48,907	3,059,622
SS&C TECHNOLOGIES HOLDINGS INC.....	73,568	4,517,075
SSE PLC.....	47,201	899,487
ST JAMES'S PLACE PLC.....	25,155	388,059
STANDARD BANK GROUP LTD.....	51,679	622,062
STANDARD CHARTERED PLC.....	384,247	3,626,338
STANDARD LIFE ABERDEEN PLC.....	114,146	496,136
STANLEY BLACK & DECKER INC.....	21,554	3,572,360
STANLEY ELECTRIC CO LTD.....	6,242	182,651
STAR COMGISTIC CAPITAL CO LTD.....	54,000	19,545
STARBUCKS CORP.....	168,221	14,789,990
STARS GROUP INC (THE).....	11,023	288,081
STARWOOD PROPERTY TRUST INC.....	38,575	958,975
STATE STREET CORP.....	300,516	23,770,816
STEEL DYNAMICS INC.....	29,287	996,929
STEMLINE THERAPEUTICS INC.....	7,844	83,382
STERICYCLE INC.....	12,641	806,622
STERIS PLC.....	11,925	1,817,609
STERLING BANCORP/DE.....	28,462	599,979
STEVEN MADDEN LTD.....	53,950	2,320,390
STIFEL FINANCIAL CORP.....	42,406	2,571,924

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
STMICROELECTRONICS NV.....	32,546	875,693
STOCKLAND.....	109,846	356,739
STOKE THERAPEUTICS INC.....	1,800	50,976
STORA ENSO OYJ.....	27,756	403,939
STORE CAPITAL CORP.....	30,496	1,135,671
STRAUMANN HOLDING AG.....	481	472,084
STRYKER CORP.....	48,855	10,256,619
SUBARU CORP.....	87,195	2,177,167
SUEZ SA.....	16,311	246,898
SUMCO CORP.....	11,794	198,167
SUMITOMO CHEMICAL CO LTD.....	70,778	324,338
SUMITOMO CORP.....	54,186	809,736
SUMITOMO DAINIPPON PHARMA CO L.....	7,840	153,662
SUMITOMO ELECTRIC INDUSTRIES L.....	35,723	543,036
SUMITOMO HEAVY INDUSTRIES LTD.....	4,689	135,050
SUMITOMO METAL MINING CO LTD.....	10,448	340,720
SUMITOMO MITSUI FINANCIAL GROU.....	61,670	2,291,451
SUMITOMO MITSUI TRUST HOLDINGS.....	15,121	603,449
SUMITOMO REALTY & DEVELOPMENT.....	17,451	612,130
SUMITOMO RUBBER INDUSTRIES LTD.....	8,465	104,143
SUN COMMUNITIES INC.....	12,873	1,932,237
SUN HUNG KAI PROPERTIES LTD.....	74,688	1,143,546
SUN LIFE FINANCIAL INC.....	47,213	2,155,760
SUNAC CHINA HOLDINGS LTD.....	34,387	205,436
SUNCOR ENERGY INC.....	109,515	3,594,338
SUNCORP GROUP LTD.....	60,027	546,860
SUNDRUG CO LTD.....	3,541	128,867
SUNNY OPTICAL TECHNOLOGY GROUP.....	31,000	536,705
SUNTEC REAL ESTATE INVESTMENT.....	90,530	123,880
SUNTORY BEVERAGE & FOOD LTD.....	6,823	285,351
SUPERMAX CORP BHD.....	209,575	71,216
SUPERNUS PHARMACEUTICALS INC.....	9,571	227,024
SUTRO BIOPHARMA INC.....	2,100	23,100
SUZUKEN CO LTD/AICHI JAPAN.....	3,733	153,373
SUZUKI MOTOR CORP.....	16,992	714,078
SVB FINANCIAL GROUP.....	11,189	2,808,887
SVENSKA HANDELSBANKEN AB.....	71,888	774,860
SWATCH GROUP AG/THE.....	3,921	518,320
SWEDBANK AB.....	42,425	631,998
SWEDISH MATCH AB.....	8,039	414,615
SWIRE PACIFIC LTD.....	23,656	219,807
SWIRE PROPERTIES LTD.....	54,650	181,306
SWISS LIFE HOLDING AG.....	1,566	785,628

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
SWISS PRIME SITE AG.....	3,584	414,158
SWISS RE AG.....	13,851	1,554,814
SWISSCOM AG.....	1,211	641,048
SWITCH INC.....	8,367	123,999
SYARIKAT TAKAFUL MALAYSIA KELU.....	21,900	30,517
SYDNEY AIRPORT.....	52,511	319,663
SYMRISE AG.....	6,123	644,694
SYNAPTICS INC.....	14,600	960,242
SYNCHRONY FINANCIAL.....	91,871	3,308,275
SYNDAX PHARMACEUTICALS INC.....	3,896	34,207
SYNEOS HEALTH INC.....	34,260	2,037,614
SYNNEX CORP.....	5,847	753,094
SYNOPSIS INC.....	21,204	2,951,597
SYNOVUS FINANCIAL CORP.....	19,970	782,824
SYNTHORX INC.....	1,400	97,846
SYROS PHARMACEUTICALS INC.....	6,776	46,822
SYSCO CORP.....	157,414	13,465,194
SYSTEMEX CORP.....	7,583	519,768
T ROWE PRICE GROUP INC.....	32,424	3,950,540
T&D HOLDINGS INC.....	26,678	342,451
TABCORP HOLDINGS LTD.....	95,157	303,014
TAEKWANG INDUSTRIAL CO LTD.....	95	87,077
TAIHEIYO CEMENT CORP.....	13,007	384,794
TAISEI CORP.....	9,270	387,689
TAISHO PHARMACEUTICAL HOLDINGS.....	1,687	125,894
TAIWAN SEMICONDUCTOR MANUFACTU.....	264,000	2,915,035
TAIYO NIPPON SANJO CORP.....	6,149	137,380
TAKEDA PHARMACEUTICAL CO LTD.....	95,068	3,789,598
TAKE-TWO INTERACTIVE SOFTWARE.....	15,965	1,954,595
TAMIL NADU NEWSPRINT & PAPERS.....	7,320	17,280
TAPESTRY INC.....	39,323	1,060,541
TARGA RESOURCES CORP.....	32,547	1,328,894
TARGET CORP.....	70,984	9,100,859
TATA CONSULTANCY SERVICES LTD.....	47,518	1,439,091
TATNEFT PJSC.....	7,281	537,775
TAUBMAN CENTERS INC.....	8,271	257,145
TAV HAVALIMANLARI HOLDING AS.....	9,300	45,601
TAYLOR MORRISON HOME CORP.....	70,668	1,544,802
TAYLOR WIMPEY PLC.....	155,976	399,621
TC ENERGY CORP.....	138,482	7,385,707
TCF FINANCIAL CORP.....	66,267	3,101,296
TCL ELECTRONICS HOLDINGS LTD.....	132,000	62,004
TCR2 THERAPEUTICS INC.....	300	4,284

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
TD AMERITRADE HOLDING CORP.....	67,890	3,374,133
TDK CORP.....	6,186	705,264
TE CHANG CONSTRUCTION CO LTD.....	28,000	28,769
TEAM INC.....	58,123	928,224
TECH DATA CORP.....	3,817	548,121
TECHTRONIC INDUSTRIES CO LTD.....	557,317	4,545,483
TECK RESOURCES LTD.....	23,409	406,532
TEGMA GESTAO LOGISTICA SA.....	4,600	43,053
TEIJIN LTD.....	8,350	157,127
TEKFEN HOLDING AS.....	12,733	41,338
TELADOC HEALTH INC.....	27,586	2,309,500
TELE2 AB.....	130,740	1,897,333
TELECOM ITALIA SPA/MILANO.....	723,229	448,294
TELEDYNE TECHNOLOGIES INC.....	5,090	1,763,889
TELEFLEX INC.....	6,561	2,469,823
TELEFONAKTIEBOLAGET LM ERICSSO.....	143,794	1,252,834
TELEFONICA BRASIL SA.....	7,222	103,419
TELEFONICA DEUTSCHLAND HOLDING.....	41,593	120,642
TELEFONICA SA.....	218,295	1,525,840
TELEKOMUNIKASI INDONESIA PERSE.....	530,389	151,676
TELENET GROUP HOLDING NV.....	2,211	99,423
TELENOR ASA.....	33,659	603,099
TELEPERFORMANCE.....	2,779	678,164
TELEPHONE AND DATA SYSTEMS INC.....	14,185	360,725
TELIA CO AB.....	130,125	559,503
TELKOM SA SOC LTD.....	62,288	155,102
TELSTRA CORP LTD.....	198,529	494,028
TELUS CORP.....	8,511	330,004
TEMENOS AG.....	3,117	493,132
TEMPUR SEALY INTERNATIONAL INC.....	6,468	563,104
TENAGA NASIONAL BHD.....	179,858	583,038
TENARIS SA.....	22,496	253,780
TENCENT HOLDINGS LTD.....	46,900	2,260,792
TERADATA CORP.....	15,946	426,874
TERADYNE INC.....	23,760	1,620,194
TERNA RETE ELETTRICA NAZIONALE.....	67,041	448,059
TERRENO REALTY CORP.....	34,580	1,872,161
TERUMO CORP.....	29,830	1,066,386
TESCO PLC.....	465,533	1,573,856
TESLA INC.....	25,695	10,748,989
TETRA TECH INC.....	30,777	2,651,746
TEVA PHARMACEUTICAL INDUSTRIES.....	50,715	497,007
TEXAS CAPITAL BANCSHARES INC.....	7,104	403,294

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
TEXAS INSTRUMENTS INC.....	133,577	17,136,593
TEXAS ROADHOUSE INC.....	31,850	1,793,792
TEXTRON INC.....	32,790	1,462,434
TFS FINANCIAL CORP.....	6,879	135,379
TG THERAPEUTICS INC.....	15,354	170,429
THALES SA.....	5,076	527,161
THANACHART CAPITAL PCL.....	185,700	331,676
THERAPEUTICSMD INC.....	38,400	92,928
THERAVANCE BIOPHARMA INC.....	8,605	222,783
THERMO FISHER SCIENTIFIC INC.....	68,544	22,267,889
THK CO LTD.....	57,935	1,582,251
THOMSON REUTERS CORP.....	18,950	1,357,444
THOR INDUSTRIES INC.....	7,496	556,878
THYSSENKRUPP AG.....	19,311	260,986
TIANNENG POWER INTERNATIONAL L.....	28,784	21,906
TIFFANY & CO.....	17,179	2,295,973
TIMKEN CO/THE.....	9,506	535,283
TINGYI CAYMAN ISLANDS HOLDING.....	44,000	75,105
TJX COS INC/THE.....	370,885	22,646,238
T-MOBILE US INC.....	44,554	3,493,925
TOBU RAILWAY CO LTD.....	9,291	338,127
TOHO CO LTD/TOKYO.....	5,518	230,773
TOHO GAS CO LTD.....	3,817	156,649
TOHOKU ELECTRIC POWER CO INC.....	20,157	200,689
TOKIO MARINE HOLDINGS INC.....	113,111	6,368,771
TOKYO CENTURY CORP.....	2,009	108,145
TOKYO ELECTRIC POWER CO HOLDIN.....	72,154	310,061
TOKYO ELECTRON LTD.....	13,075	2,878,485
TOKYO GAS CO LTD.....	17,606	429,559
TOKYO OHKA KOGYO CO LTD.....	14,100	555,307
TOKYU CORP.....	23,661	439,582
TOKYU FUDOSAN HOLDINGS CORP.....	23,743	164,950
TOLL BROTHERS INC.....	18,468	729,671
TOPBI INTERNATIONAL HOLDINGS L.....	19,532	61,573
TOPBUILD CORP.....	19,500	2,010,060
TOPPAN PRINTING CO LTD.....	13,123	273,026
TORAY INDUSTRIES INC.....	65,766	448,486
TORO CO/THE.....	33,725	2,686,871
TOROMONT INDUSTRIES LTD.....	1,717	93,467
TORONTO DOMINION BANK.....	117,332	6,589,774
TORUNLAR GAYRIMENKUL YATIRIM O.....	60,192	27,815
TOSHIBA CORP.....	22,934	781,877
TOSOH CORP.....	12,142	189,378

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
TOTAL SA.....	228,637	12,626,936
TOTO LTD.....	6,657	284,228
TOTVS SA.....	14,069	225,757
TOYO SEIKAN GROUP HOLDINGS LTD.....	7,170	124,696
TOYO SUISAN KAISHA LTD.....	4,384	186,776
TOYODA GOSEI CO LTD.....	3,151	79,590
TOYOTA INDUSTRIES CORP.....	6,940	404,235
TOYOTA MOTOR CORP.....	106,792	7,580,340
TOYOTA TSUSHO CORP.....	9,955	353,589
TPG CORP LTD.....	17,444	82,280
TPK HOLDING CO LTD.....	58,000	109,898
TRACTOR SUPPLY CO.....	16,955	1,584,275
TRADE DESK INC/THE.....	5,575	1,448,274
TRAKYA CAM SANAYII AS.....	35,603	20,939
TRANSDIGM GROUP INC.....	6,994	3,916,640
TRANSLATE BIO INC.....	5,529	45,006
TRANSOCEAN LTD.....	82,569	568,075
TRANSUNION.....	38,569	3,301,892
TRANSURBAN GROUP.....	126,052	1,321,149
TRATON SE.....	6,968	187,053
TRAVELERS COS INC/THE.....	36,718	5,028,530
TREASURY WINE ESTATES LTD.....	282,736	3,227,688
TREEHOUSE FOODS INC.....	7,860	381,210
TREND MICRO INC/JAPAN.....	124,876	6,434,834
TREX CO INC.....	22,685	2,038,928
TRICIDA INC.....	4,254	160,546
TRICO BANCSHARES.....	8,879	362,352
TRIMBLE INC.....	35,784	1,491,835
TRINET GROUP INC.....	31,899	1,805,802
TRINITY INDUSTRIES INC.....	14,340	317,631
TRINSEO SA.....	16,445	611,918
TRIPADVISOR INC.....	14,931	453,604
TRIPOD TECHNOLOGY CORP.....	37,000	154,902
TRISUL SA.....	10,300	39,175
TRITON INTERNATIONAL LTD/BERMU.....	27,196	1,093,279
TRIUMPH BANCORP INC.....	25,870	983,577
TRIUMPH GROUP INC.....	20,930	528,901
TROPICANA CORP BHD.....	180,953	41,362
TRUIST FINANCIAL CORP.....	190,641	10,736,901
TRUPANION INC.....	13,000	486,980
TRYG A/S.....	6,240	185,128
TSAKOS ENERGY NAVIGATION LTD.....	8,224	35,857
TSINGTAO BREWERY CO LTD.....	57,913	389,094

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
TSURUHA HOLDINGS INC.....	2,103	271,305
TTM TECHNOLOGIES INC.....	81,606	1,228,170
TUI AG.....	21,288	268,984
TURK TELEKOMUNIKASYON AS.....	292,157	361,821
TURKIYE GARANTI BANKASI AS.....	820,445	1,535,836
TURKIYE HALK BANKASI AS.....	301,928	299,848
TURKIYE IS BANKASI AS.....	770,560	829,993
TURKIYE SISE VE CAM FABRIKALAR.....	436,874	386,881
TURKIYE VAKIFLAR BANKASI TAO.....	483,692	447,848
TURNING POINT THERAPEUTICS INC.....	1,300	80,977
TWILIO INC.....	17,437	1,713,708
TWIN DISC INC.....	6,500	71,630
TWIST BIOSCIENCE CORP.....	4,100	86,100
TWITTER INC.....	108,256	3,469,605
TWO HARBORS INVESTMENT CORP.....	38,432	561,876
TYLER TECHNOLOGIES INC.....	5,452	1,635,709
TYSON FOODS INC.....	40,943	3,727,451
UBER TECHNOLOGIES INC.....	215,860	6,419,676
UBIQUITI INC.....	1,213	229,233
UBISOFT ENTERTAINMENT SA.....	4,046	279,674
UBS GROUP AG.....	336,398	4,246,879
UCB SA.....	21,730	1,729,387
UDR INC.....	41,303	1,928,850
UGI CORP.....	60,489	2,731,683
ULTA BEAUTY INC.....	8,023	2,030,942
ULTRAGENYX PHARMACEUTICAL INC.....	10,614	453,324
UMH PROPERTIES INC.....	13,000	204,490
UMICORE SA.....	9,436	459,265
UMPQUA HOLDINGS CORP.....	31,194	552,134
UNDER ARMOUR INC.....	54,240	1,104,688
UNIBAIL-RODAMCO-WESTFIELD.....	6,340	1,000,957
UNICHARM CORP.....	18,832	641,163
UNICREDIT SPA.....	140,055	2,046,897
UNIFIRST CORP/MA.....	2,980	601,900
UNILEVER NV.....	68,791	3,955,873
UNILEVER PLC.....	51,837	2,987,535
UNIMICRON TECHNOLOGY CORP.....	320,000	448,344
UNION PACIFIC CORP.....	98,934	17,886,278
UNIPER SE.....	9,602	318,066
UNI-PRESIDENT CHINA HOLDINGS L.....	77,000	80,836
UNITECH COMPUTER CO LTD.....	35,000	26,971
UNITED AIRLINES HOLDINGS INC.....	32,950	2,902,566
UNITED COMMUNITY BANKS INC/GA.....	33,267	1,027,285



**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
UNITED INSURANCE HOLDINGS CORP.....	79,638	1,004,235
UNITED INTERNET AG.....	5,871	192,961
UNITED MICROELECTRONICS CORP.....	3,363,623	1,845,802
UNITED OVERSEAS BANK LTD.....	150,906	2,963,914
UNITED PARCEL SERVICE INC.....	99,481	11,645,246
UNITED RENTALS INC.....	10,682	1,781,437
UNITED STATES CELLULAR CORP.....	2,171	78,655
UNITED STATES STEEL CORP.....	24,135	275,380
UNITED TECHNOLOGIES CORP.....	151,272	22,654,495
UNITED THERAPEUTICS CORP.....	6,116	538,697
UNITED URBAN INVESTMENT CORP.....	140	262,287
UNITED UTILITIES GROUP PLC.....	32,440	405,425
UNITEDHEALTH GROUP INC.....	185,975	54,672,931
UNITY BIOTECHNOLOGY INC.....	5,250	37,853
UNIVAR SOLUTIONS INC.....	24,127	584,838
UNIVERSAL DISPLAY CORP.....	6,060	1,248,784
UNIVERSAL HEALTH SERVICES INC.....	11,138	1,597,857
UNIVEST FINANCIAL CORP.....	19,825	530,914
UNUM GROUP.....	29,345	855,700
UOL GROUP LTD.....	20,043	124,016
UPC TECHNOLOGY CORP.....	1,241	460
UPM-KYMMENE OYJ.....	24,895	863,769
URBAN OUTFITTERS INC.....	18,794	521,909
UROGEN PHARMA LTD.....	3,700	123,469
US BANCORP.....	203,832	12,085,199
US FOODS HOLDING CORP.....	252,776	10,588,787
USS CO LTD.....	10,146	192,884
VAIL RESORTS INC.....	5,712	1,369,909
VALE SA.....	69,947	923,300
VALEO SA.....	11,411	402,326
VALERO ENERGY CORP.....	58,384	5,467,662
VALMONT INDUSTRIES INC.....	11,890	1,780,884
VALVOLINE INC.....	26,691	571,454
VANDA PHARMACEUTICALS INC.....	10,111	165,922
VARIAN MEDICAL SYSTEMS INC.....	12,935	1,836,899
VARUN INDUSTRIES LTD.....	9,757	-
VEEVA SYSTEMS INC.....	18,641	2,622,043
VENTAS INC.....	52,993	3,059,816
VENTURE CORP LTD.....	13,206	159,103
VEOLIA ENVIRONNEMENT SA.....	24,657	656,233
VEON LTD.....	130,561	330,319
VERACYTE INC.....	9,044	252,508
VERBUND AG.....	3,241	162,765

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
VEREIT INC.....	152,098	1,405,386
VERICEL CORP.....	8,570	149,118
VERISIGN INC.....	14,735	2,839,140
VERISK ANALYTICS INC.....	22,714	3,392,109
VERITEX HOLDINGS INC.....	58,990	1,718,379
VERIZON COMMUNICATIONS INC.....	688,703	42,286,364
VERRICA PHARMACEUTICALS INC.....	2,527	40,154
VERTEX PHARMACEUTICALS INC.....	40,754	8,923,088
VESTAS WIND SYSTEMS A/S.....	8,770	886,881
VF CORP.....	43,789	4,364,012
VIACOMCBS INC.....	77,943	3,273,733
VIASAT INC.....	7,985	584,462
VIAVI SOLUTIONS INC.....	54,420	816,300
VICI PROPERTIES INC.....	65,710	1,678,891
VICINITY CENTRES.....	146,527	256,473
VIFOR PHARMA AG.....	2,148	391,846
VIKING THERAPEUTICS INC.....	12,607	101,108
VINCI SA.....	56,429	6,270,814
VINDA INTERNATIONAL HOLDINGS L.....	11,000	20,018
VIPSHOP HOLDINGS LTD.....	112,828	1,598,773
VIRTU FINANCIAL INC.....	7,326	117,143
VISA INC.....	333,364	62,639,096
VISTEON CORP.....	15,600	1,350,804
VISTRA CORP.....	60,280	1,385,837
VITASOY INTERNATIONAL HOLDINGS.....	33,331	120,845
VIVENDI SA.....	39,839	1,154,652
VMWARE INC.....	10,928	1,658,761
VODAFONE GROUP PLC.....	1,254,164	2,438,350
VOESTALPINE AG.....	5,537	154,512
VOLKSWAGEN AG.....	1,566	304,545
VOLVO AB.....	69,451	1,164,064
VONOVIA SE.....	96,262	5,186,597
VORNADO REALTY TRUST.....	24,596	1,635,634
VOYA FINANCIAL INC.....	29,246	1,783,421
VOYAGER THERAPEUTICS INC.....	4,674	65,202
VULCAN MATERIALS CO.....	20,431	2,941,860
W R BERKLEY CORP.....	20,471	1,414,546
W R GRACE & CO.....	8,094	565,366
WABCO HOLDINGS INC.....	7,239	980,885
WALGREENS BOOTS ALLIANCE INC.....	107,319	6,327,528
WAL-MART DE MEXICO SAB DE CV.....	218,024	625,185
WALMART INC.....	200,072	23,776,556
WALT DISNEY CO/THE.....	267,366	38,669,145

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
WALTON ADVANCED ENGINEERING IN.....	734	285
WARTSILA OYJ ABP.....	21,160	233,958
WASHINGTON H SOUL PATTINSON &.....	5,640	85,240
WASTE CONNECTIONS INC.....	1,048	95,324
WASTE MANAGEMENT INC.....	60,504	6,895,036
WATERS CORP.....	9,088	2,123,411
WATSCO INC.....	11,203	2,018,220
WATTS WATER TECHNOLOGIES INC.....	16,510	1,647,038
WAVE LIFE SCIENCES LTD.....	4,394	35,218
WAYFAIR INC.....	8,974	810,980
WEBSTER FINANCIAL CORP.....	12,941	690,532
WEC ENERGY GROUP INC.....	44,897	4,140,850
WEG SA.....	3,600	31,018
WEICHAI POWER CO LTD.....	847,000	1,787,094
WEINGARTEN REALTY INVESTORS.....	17,132	535,204
WEIQIAO TEXTILE CO.....	66,500	19,288
WEIR GROUP PLC/THE.....	84,857	1,696,894
WELBILT INC.....	50,141	782,701
WELCIA HOLDINGS CO LTD.....	2,316	148,113
WELLCARE HEALTH PLANS INC.....	7,117	2,350,105
WELLS FARGO & CO.....	1,026,455	55,223,279
WELLTOWER INC.....	57,674	4,716,580
WENDEL SE.....	1,286	171,059
WENDY'S CO/THE.....	26,286	583,812
WESCO INTERNATIONAL INC.....	5,989	355,687
WESFARMERS LTD.....	52,934	1,540,492
WEST CHINA CEMENT LTD.....	125,890	20,681
WEST FRASER TIMBER CO LTD.....	2,678	118,293
WEST JAPAN RAILWAY CO.....	7,751	673,358
WEST PHARMACEUTICAL SERVICES I.....	10,403	1,563,883
WESTERN ALLIANCE BANCORP.....	45,637	2,601,309
WESTERN DIGITAL CORP.....	88,891	5,641,912
WESTERN UNION CO/THE.....	59,611	1,596,383
WESTINGHOUSE AIR BRAKE TECHNOL.....	33,692	2,621,238
WESTLAKE CHEMICAL CORP.....	5,000	350,750
WESTON (GEORGE) LTD.....	3,428	272,337
WESTPAC BANKING CORP.....	163,669	2,787,689
WESTROCK CO.....	36,207	1,553,642
WEX INC.....	24,867	5,208,642
WEYERHAEUSER CO.....	106,005	3,201,351
WH GROUP LTD.....	449,628	464,528
WHARF REAL ESTATE INVESTMENT C.....	56,176	342,818
WHEATON PRECIOUS METALS CORP.....	27,383	815,947

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
WHEELLOCK & CO LTD.....	40,935	272,925
WHIRLPOOL CORP.....	8,816	1,300,624
WHITBREAD PLC.....	6,540	419,851
WHITE MOUNTAINS INSURANCE GROU.....	437	487,478
WILLIAMS COS INC/THE.....	172,723	4,096,990
WILLIAMS-SONOMA INC.....	11,073	813,201
WILLIS TOWERS WATSON PLC.....	105,759	21,356,972
WILMAR INTERNATIONAL LTD.....	91,680	280,907
WILSON BAYLY HOLMES-OVCON LTD.....	7,303	72,129
WINBOND ELECTRONICS CORP.....	492,000	320,866
WINTRUST FINANCIAL CORP.....	25,675	1,820,358
WIPRO LTD.....	8,524	29,354
WIRECARD AG.....	5,446	657,162
WISETECH GLOBAL LTD.....	6,711	110,248
WISTRON CORP.....	214,006	202,391
WIX.COM LTD.....	2,278	278,782
WIZ SOLUCOES E CORRETAGEM DE S.....	8,153	28,618
WM MORRISON SUPERMARKETS PLC.....	113,088	299,327
WNS HOLDINGS LTD.....	8,079	534,426
WOLTERS KLUWER NV.....	29,835	2,177,506
WOLVERINE WORLD WIDE INC.....	60,047	2,025,986
WOODSIDE PETROLEUM LTD.....	44,351	1,071,849
WOODWARD GOVERNOR CO.....	19,277	2,283,168
WOOLWORTHS GROUP LTD.....	58,741	1,493,118
WOORI FINANCIAL GROUP INC.....	34,220	343,250
WORKDAY INC.....	34,542	5,680,432
WORLD FUEL SERVICES CORP.....	18,161	788,551
WORLD WRESTLING ENTERTAINMENT.....	14,689	952,875
WORLDLINE SA/FRANCE.....	4,744	336,283
WORLEY LTD.....	15,091	162,412
WP CAREY INC.....	24,319	1,946,493
WPP PLC.....	58,743	829,948
WPX ENERGY INC.....	58,902	809,313
WRIGHT MEDICAL GROUP NV.....	25,354	772,790
WSFS FINANCIAL CORP.....	42,374	1,864,032
WSP GLOBAL INC.....	7,405	506,344
WUXI APPTec CO LTD.....	18,900	234,437
WW GRAINGER INC.....	62,947	21,308,818
WW INTERNATIONAL INC.....	9,230	352,678
WYNDHAM DESTINATIONS INC.....	12,743	658,686
WYNDHAM HOTELS & RESORTS INC.....	13,320	836,629
WYNN MACAU LTD.....	73,341	180,722
WYNN RESORTS LTD.....	13,910	1,931,682

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**EQUITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
XBIOTECH INC.....	3,300	61,595
XCEL ENERGY INC.....	74,629	4,738,195
XENCOR INC.....	9,201	316,422
XERIS PHARMACEUTICALS INC.....	5,170	36,449
XEROX HOLDINGS CORP.....	25,491	939,853
XILINX INC.....	36,181	3,537,416
XINHUA WINSHARE PUBLISHING AND.....	27,000	20,306
XIWANG SPECIAL STEEL CO LTD.....	287,000	18,048
XP INC.....	59,000	2,272,680
XPO LOGISTICS INC.....	12,978	1,034,347
XTEP INTERNATIONAL HOLDINGS LT.....	39,787	21,140
XYLEM INC/NY.....	25,490	2,008,357
YAKULT HONSHA CO LTD.....	5,591	310,225
YAMADA DENKI CO LTD.....	28,067	149,277
YAMAHA CORP.....	6,953	388,997
YAMAHA MOTOR CO LTD.....	84,001	1,702,822
YAMATO HOLDINGS CO LTD.....	14,667	251,974
YAMAZAKI BAKING CO LTD.....	7,139	128,032
YANGZIJANG SHIPBUILDING HOLDI.....	116,596	97,116
YAPI VE KREDI BANKASI AS.....	1,088,523	453,627
YARA INTERNATIONAL ASA.....	8,428	350,268
YASKAWA ELECTRIC CORP.....	11,844	454,470
YDUQS PARTICIPACOES SA.....	12,000	141,696
YELP INC.....	15,509	540,178
YIEH PHUI ENTERPRISE CO LTD.....	3,999	1,234
YIHAI INTERNATIONAL HOLDING LT.....	787	4,616
Y-MABS THERAPEUTICS INC.....	4,000	125,000
YOKOGAWA ELECTRIC CORP.....	10,325	183,271
YOKOHAMA RUBBER CO LTD/THE.....	5,876	115,222
YOUNGONE CORP.....	1,120	33,170
YOUNGONE HOLDINGS CO LTD.....	574	23,924
YUANTA FINANCIAL HOLDING CO LT.....	1,076,000	725,063
YUE YUEN INDUSTRIAL HOLDINGS L.....	33,736	99,583
YUEXIU PROPERTY CO LTD.....	1,014,000	234,246
YUM CHINA HOLDINGS INC.....	51,492	2,472,131
YUM! BRANDS INC.....	43,099	4,341,362
Z HOLDINGS CORP.....	124,195	526,836
ZALANDO SE.....	6,182	313,517
ZAYO GROUP HOLDINGS INC.....	31,999	1,108,765
ZEALAND PHARMA A/S.....	5,246	174,167
ZEBRA TECHNOLOGIES CORP.....	12,506	3,194,533
ZENDESK INC.....	32,121	2,461,432
ZHEN DING TECHNOLOGY HOLDING L.....	149,380	712,591

# VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019

## EQUITIES

NAME	SHARES	FAIR VALUE
ZHONGSHENG GROUP HOLDINGS LTD.....	276,000	1,129,957
ZILLOW GROUP INC.....	25,833	1,185,172
ZIMMER BIOMET HOLDINGS INC.....	29,192	4,369,459
ZIONS BANCORP NA.....	23,945	1,243,224
ZIOPHARM ONCOLOGY INC.....	31,330	147,878
ZOETIS INC.....	68,214	9,028,123
ZOGENIX INC.....	8,323	433,878
ZOOMLION HEAVY INDUSTRY SCIENC.....	232,400	194,765
ZOZO INC.....	5,191	99,688
ZSCALER INC.....	8,979	417,524
ZURICH INSURANCE GROUP AG.....	7,036	2,885,316
ZYNGA INC.....	122,074	747,093
<b>TOTAL EQUITIES</b>		<b>\$ 8,430,538,138</b>

Included in the Equities section of this report are certain holdings valued at \$0. These investments have been written down but have not been removed from holdings reports in the event of possible future payments or because the legal entity continues to exist.

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**PREFERRED SECURITIES**

<b>NAME</b>	<b>SHARES</b>	<b>FAIR VALUE</b>
BANCO DO ESTADO DO RIO GRANDE.....	36,700	\$ 197,518
BAYERISCHE MOTOREN WERKE AG.....	2,649	163,691
CENTRAIS ELETRICAS SANTA CATAR.....	3,989	51,069
CIA DE SANEAMENTO DO PARANA.....	14,700	77,032
CIA ENERGETICA DE MINAS GERAIS.....	114,778	393,464
CIA PARANAENSE DE ENERGIA.....	6,024	103,432
CJ CORP.....	939	58,786
FUCHS PETROLUB SE.....	3,311	164,125
GRIFOLS SA.....	104,990	2,451,307
HENKEL AG & CO KGAA.....	164,828	17,058,791
PORSCHE AUTOMOBIL HOLDING SE.....	7,290	545,317
RANDON SA IMPLEMENTOS E PARTIC.....	30,200	100,599
SARTORIUS AG.....	1,696	363,237
TELEFONICA BRASIL SA.....	39,500	569,322
UNIPAR CARBOCLORO SA.....	6,363	56,485
VOLKSWAGEN AG.....	18,619	3,683,386
<b>TOTAL PREFERRED SECURITIES</b>		<b>\$ 26,037,561</b>

**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**  
**FOREIGN CURRENCY CONTRACTS (STATED IN U.S. DOLLARS)**

<b>CURRENCY NAME</b>	<b>RECEIVABLE</b>	<b>PAYABLE</b>	<b>FAIR VALUE</b>
Australia Dollar.....	\$ 819,067	\$ (119,502)	\$ 699,565
Brazil Real.....	86,832	-	86,832
Canada Dollar.....	12,003,278	(4,562,381)	7,440,896
Denmark Krone.....	25,547	(1,503)	24,045
Euro Member Countries.....	3,952,678	(515,516)	3,437,162
Hong Kong Dollar.....	813,590	(26,153)	787,437
Israel Shekel.....	57,918		57,918
Japan Yen.....	5,355,474	(224,650)	5,130,823
Norway Krone.....	142,255	-	142,255
Philippines Peso.....	-	(25,203)	(25,203)
Singapore Dollar.....	245,422	(284,014)	(38,593)
Sweden Krona.....	711,689	-	711,689
Switzerland Franc.....	175,626	(707,671)	(532,044)
United Kingdom Pound.....	3,312,476	(43,725)	3,268,752
United States Dollar.....	6,463,531	(27,280,920)	(20,817,389)
<b>TOTAL FOREIGN CURRENCY CONTRACTS</b>	<b>\$ 34,165,383</b>	<b>\$ (33,791,238)</b>	<b>\$ 374,145</b>



**VARIABLE RETIREMENT INVESTMENT TRUST FUND AS OF DECEMBER 31, 2019**

**FUTURES CONTRACTS**

<b>NAME</b>	<b>MATURITY</b>	<b>FAIR VALUE</b>
E-MINI RUSS 2000 FUTURE (CME).....	Mar-20	\$ 16,899
EURO STOXX 50 FUTURE (EUX).....	Mar-20	375
FTSE 100 INDEX FUTURE (ICF).....	Mar-20	20,448
MSCI EAFE FUTURE (NYF).....	Mar-20	478,688
S&P /TSE 60 INDEX FUTURES(MSE).....	Mar-20	12,685
S&P MID 400 EMINI FUTURE (CME).....	Mar-20	47,760
S&P500 EMINI FUTURE (CME).....	Mar-20	819,895
SPI 200 FUTURE (SFE).....	Mar-20	(30,710)
TOPIX INDEX FUTURE (OSE).....	Mar-20	(17,483)
<b>TOTAL FUTURES CONTRACTS</b>		<b>\$ 1,348,555</b>

**WRS Largest Equity Holdings**

As of December 31, 2019

(In Thousands)

Issuer	Shares	Fair Value
MICROSOFT CORP	8,288,224	\$ 1,307,053
APPLE INC	4,404,054	1,293,250
ALPHABET INC	714,254	955,766
AMAZON.COM INC	455,644	841,957
FACEBOOK INC	2,428,571	498,464
VISA INC	2,295,216	431,271
WELLS FARGO & CO	7,262,911	390,745
JPMORGAN CHASE & CO	2,791,899	389,191
NESTLE SA	3,580,966	387,477
ROYAL DUTCH SHELL PLC	11,785,240	385,701

**WRS Largest Fixed Income Holdings**

As of December 31, 2019

(In Thousands)

Security <sup>1</sup>	Coupon Rate	Maturity Date	Fair Value
US TREAS-CPI INFLAT	0.375	7/15/2025	\$ 749,310
US TREAS-CPI INFLAT	0.625	4/15/2023	726,206
US TREAS-CPI INFLAT	0.375	7/15/2023	680,434
US TREAS-CPI INFLAT	0.125	4/15/2021	641,682
US TREAS-CPI INFLAT	0.125	4/15/2022	628,025
US TREAS-CPI INFLAT	0.25	1/15/2025	618,406
US TREAS-CPI INFLAT	0.625	1/15/2024	618,221
US TREAS-CPI INFLAT	0.125	7/15/2022	613,732
US TREAS-CPI INFLAT	0.75	7/15/2028	599,375
US TREAS-CPI INFLAT	0.125	1/15/2023	578,092

<sup>1</sup> US TREAS-CPI INFLAT - Treasury Inflation Protected Securities



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