

S&P 500® Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Shares	Value
COMMON STOCKS† - 88.2%		
CONSUMER, NON-CYCLICAL - 18.9%		
Johnson & Johnson	20,335	\$ 2,467,449
UnitedHealth Group, Inc.	7,286	1,787,547
Pfizer, Inc.	44,348	1,608,945
Procter & Gamble Co.	19,064	1,488,136
Coca-Cola Co.	29,035	1,273,475
Merck & Company, Inc.	20,396	1,238,037
PepsiCo, Inc.	10,749	1,170,244
AbbVie, Inc.	11,490	1,064,549
Philip Morris International, Inc.	11,785	951,521
Amgen, Inc.	5,049	931,995
Medtronic plc	10,267	878,958
Altria Group, Inc.	14,349	814,880
Abbott Laboratories	13,292	810,679
PayPal Holdings, Inc.*	8,462	704,631
Gilead Sciences, Inc.	9,858	698,341
Bristol-Myers Squibb Co.	12,392	685,773
Thermo Fisher Scientific, Inc.	3,050	631,777
Eli Lilly & Co.	7,242	617,960
CVS Health Corp.	7,708	496,010
Becton Dickinson and Co.	2,026	485,349
Biogen, Inc.*	1,600	464,384
Anthem, Inc.	1,935	460,588
Danaher Corp.	4,661	459,947
Mondelez International, Inc. — Class A	11,183	458,503
Aetna, Inc.	2,480	455,080
Automatic Data Processing, Inc.	3,340	448,027
Allergan plc	2,571	428,637
Colgate-Palmolive Co.	6,613	428,589
Celgene Corp.*	5,359	425,612
Stryker Corp.	2,437	411,512
Intuitive Surgical, Inc.*	859	411,014
S&P Global, Inc.	1,905	388,410
Boston Scientific Corp.*	10,461	342,075
Express Scripts Holding Co.*	4,259	328,837
Vertex Pharmaceuticals, Inc.*	1,932	328,363
Cigna Corp.	1,844	313,388
Zoetis, Inc.	3,668	312,477
Illumina, Inc.*	1,114	311,129
Humana, Inc.	1,044	310,726
Kraft Heinz Co.	4,529	284,512
Kimberly-Clark Corp.	2,648	278,940
Constellation Brands, Inc. — Class A	1,274	278,840
Ecolab, Inc.	1,969	276,310
Baxter International, Inc.	3,735	275,792
Sysco Corp.	3,634	248,166
Estee Lauder Companies, Inc. — Class A	1,698	242,288
Edwards Lifesciences Corp.*	1,598	232,621
HCA Healthcare, Inc.	2,119	217,409
Moody's Corp.	1,266	215,929
Alexion Pharmaceuticals, Inc.*	1,687	209,441
McKesson Corp.	1,532	204,369
Regeneron Pharmaceuticals, Inc.*	586	202,164
General Mills, Inc.	4,495	198,949
Archer-Daniels-Midland Co.	4,239	194,273
Centene Corp.*	1,556	191,715
Align Technology, Inc.*	547	187,151
Monster Beverage Corp.*	3,114	178,432
Kroger Co.	6,163	175,337
Zimmer Biomet Holdings, Inc.	1,541	171,729
Tyson Foods, Inc. — Class A	2,256	155,326
IDEXX Laboratories, Inc.*	659	143,622
FleetCor Technologies, Inc.*	680	143,242
Mylan N.V.*	3,908	141,235
Laboratory Corporation of America Holdings*	776	139,315
IHS Markit Ltd.*	2,700	139,293
Global Payments, Inc.	1,210	134,903
Clorox Co.	982	132,815
Kellogg Co.	1,893	132,264
ABIOMED, Inc.*	320	130,896
Verisk Analytics, Inc. — Class A*	1,178	126,800
IQVIA Holdings, Inc.*	1,227	122,479
Cintas Corp.	655	121,221
Cardinal Health, Inc.	2,355	114,995
Equifax, Inc.	912	114,100
Quest Diagnostics, Inc.	1,030	113,238
ResMed, Inc.	1,082	112,074
McCormick & Company, Inc.	920	106,803
Conagra Brands, Inc.	2,983	106,582
Total System Services, Inc.	1,258	106,326
AmerisourceBergen Corp. — Class A	1,233	105,138
Church & Dwight Company, Inc.	1,855	98,612
Hershey Co.	1,059	98,550
Brown-Forman Corp. — Class B	1,986	97,334
Molson Coors Brewing Co. — Class B	1,403	95,460
United Rentals, Inc.*	634	93,591
JM Smucker Co.	861	92,540
Gartner, Inc.*	692	91,967
Incyte Corp.*	1,334	89,378
Cooper Companies, Inc.	372	87,587
Henry Schein, Inc.*	1,168	84,844
Hologic, Inc.*	2,070	82,282
Varian Medical Systems, Inc.*	694	78,922
Nielsen Holdings plc	2,539	78,531
Hormel Foods Corp.	2,047	76,169
Dentsply Sirona, Inc.	1,724	75,459
Universal Health Services, Inc. — Class B	661	73,662
DaVita, Inc.*	1,058	73,468
Perrigo Company plc	976	71,160
Western Union Co.	3,493	71,013
Avery Dennison Corp.	667	68,101
Robert Half International, Inc.	937	60,999
Nektar Therapeutics*	1,222	59,670
Campbell Soup Co. ¹	1,459	59,148
Coty, Inc. — Class A	3,585	50,548
Envision Healthcare Corp.*	918	40,401
Quanta Services, Inc.*	1,134	37,876
H&R Block, Inc.	1,586	36,129
Total Consumer, Non-cyclical		37,423,989
FINANCIAL - 16.0%		
Berkshire Hathaway, Inc. — Class B*	14,592	2,723,597
JPMorgan Chase & Co.	25,813	2,689,715

S&P 500® Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Shares	Value
COMMON STOCKS† - 88.2% (continued)		
Financial - 16.0% (continued)		
Bank of America Corp.	71,490	\$ 2,015,303
Wells Fargo & Co.	33,249	1,843,325
Visa, Inc. — Class A	13,542	1,793,638
Mastercard, Inc. — Class A	6,951	1,366,011
Citigroup, Inc.	19,332	1,293,697
U.S. Bancorp	11,830	591,737
Goldman Sachs Group, Inc.	2,663	587,378
American Express Co.	5,414	530,572
Morgan Stanley	10,334	489,832
American Tower Corp. — Class A REIT	3,348	482,681
PNC Financial Services Group, Inc.	3,559	480,821
BlackRock, Inc. — Class A	935	466,602
Charles Schwab Corp.	9,104	465,214
Chubb Ltd.	3,531	448,508
CME Group, Inc. — Class A	2,582	423,242
Bank of New York Mellon Corp.	7,662	413,212
Simon Property Group, Inc. REIT	2,348	399,606
American International Group, Inc.	6,806	360,854
Crown Castle International Corp. REIT	3,145	339,094
Capital One Financial Corp.	3,688	338,927
MetLife, Inc.	7,707	336,025
Intercontinental Exchange, Inc.	4,391	322,958
Marsh & McLennan Companies, Inc.	3,847	315,339
BB&T Corp.	5,912	298,201
Prudential Financial, Inc.	3,184	297,736
Prologis, Inc. REIT	4,043	265,585
Progressive Corp.	4,415	261,147
Equinix, Inc. REIT	602	258,794
State Street Corp.	2,770	257,859
Public Storage REIT	1,136	257,713
Aon plc	1,854	254,313
Aflac, Inc.	5,869	252,484
Travelers Companies, Inc.	2,049	250,675
Allstate Corp.	2,665	243,235
SunTrust Banks, Inc.	3,524	232,654
T. Rowe Price Group, Inc.	1,836	213,141
Weyerhaeuser Co. REIT	5,739	209,244
M&T Bank Corp.	1,101	187,335
Discover Financial Services	2,646	186,305
AvalonBay Communities, Inc. REIT	1,048	180,141
Synchrony Financial	5,379	179,551
Equity Residential REIT	2,792	177,823
Welltower, Inc. REIT	2,820	176,786
Digital Realty Trust, Inc. REIT	1,561	174,176
Northern Trust Corp.	1,603	164,933
KeyCorp	8,049	157,277
Ventas, Inc. REIT	2,701	153,822
Ameriprise Financial, Inc.	1,096	153,309
Willis Towers Watson plc	1,000	151,600
Regions Financial Corp.	8,515	151,397
Fifth Third Bancorp	5,197	149,154
Boston Properties, Inc. REIT	1,170	146,742
SBA Communications Corp. REIT*	873	144,150
Citizens Financial Group, Inc.	3,675	142,957
Hartford Financial Services Group, Inc.	2,715	138,818
Huntington Bancshares, Inc.	8,377	123,644
E*TRADE Financial Corp.*	2,001	122,381
Essex Property Trust, Inc. REIT	501	119,774
Comerica, Inc.	1,304	118,560
Host Hotels & Resorts, Inc. REIT	5,620	118,413
SVB Financial Group*	402	116,082
Realty Income Corp. REIT	2,156	115,971
XL Group Ltd.	1,958	109,550
CBRE Group, Inc. — Class A*	2,292	109,420
Principal Financial Group, Inc.	2,019	106,906
Lincoln National Corp.	1,658	103,210
Alexandria Real Estate Equities, Inc. REIT	781	98,539
GGP, Inc. REIT	4,796	97,982
Vornado Realty Trust REIT	1,312	96,983
Loews Corp.	1,985	95,836
Extra Space Storage, Inc. REIT	956	95,418
HCP, Inc. REIT	3,562	91,971
Arthur J Gallagher & Co.	1,382	90,217
Boe Global Markets, Inc.	853	88,772
Raymond James Financial, Inc.	984	87,920
Mid-America Apartment Communities, Inc. REIT	863	86,878
Alliance Data Systems Corp.	365	85,118
Invesco Ltd.	3,114	82,708
Nasdaq, Inc.	886	80,865
Zions Bancorporation	1,494	78,719
Duke Realty Corp. REIT	2,707	78,584
Franklin Resources, Inc.	2,416	77,433
UDR, Inc. REIT	2,029	76,169
Cincinnati Financial Corp.	1,132	75,685
Iron Mountain, Inc. REIT	2,134	74,711
Everest Re Group Ltd.	311	71,679
Federal Realty Investment Trust REIT	555	70,235
Regency Centers Corp. REIT	1,117	69,343
SL Green Realty Corp. REIT	670	67,355
Torchmark Corp.	801	65,209
Unum Group	1,677	62,032
Affiliated Managers Group, Inc.	412	61,252
Kimco Realty Corp. REIT	3,221	54,725
Jefferies Financial Group, Inc.	2,299	52,279
Apartment Investment & Management Co. — Class A REIT	1,193	50,464
People's United Financial, Inc.	2,637	47,703
Macerich Co. REIT	823	46,771
Assurant, Inc.	402	41,603
Brighthouse Financial, Inc.*	908	36,384
Total Financial		31,688,398
TECHNOLOGY - 14.6%		
Apple, Inc.	37,264	6,897,939
Microsoft Corp.	58,250	5,744,033
Intel Corp.	35,330	1,756,254
NVIDIA Corp.	4,602	1,090,214
Oracle Corp.	22,593	995,448
Adobe Systems, Inc.*	3,734	910,387
International Business Machines Corp.	6,472	904,138

S&P 500® Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Shares	Value
COMMON STOCKS† - 88.2% (continued)		
Technology - 14.6% (continued)		
Texas Instruments, Inc.	7,422	\$ 818,276
Accenture plc — Class A	4,876	797,665
Broadcom, Inc.	3,169	768,926
salesforce.com, Inc.*	5,347	729,331
QUALCOMM, Inc.	11,240	630,789
Micron Technology, Inc.*	8,793	461,105
Activision Blizzard, Inc.	5,771	440,443
Intuit, Inc.	1,848	377,556
Applied Materials, Inc.	7,642	352,984
Cognizant Technology Solutions Corp. — Class A	4,442	350,874
Electronic Arts, Inc.*	2,326	328,013
HP, Inc.	12,444	282,354
Analog Devices, Inc.	2,812	269,727
Fidelity National Information Services, Inc.	2,510	266,135
Fiserv, Inc.*	3,104	229,975
Autodesk, Inc.*	1,661	217,740
Lam Research Corp.	1,244	215,025
Red Hat, Inc.*	1,347	180,996
Western Digital Corp.	2,269	175,643
DXC Technology Co.	2,159	174,037
Hewlett Packard Enterprise Co.	11,577	169,140
Paychex, Inc.	2,424	165,680
Microchip Technology, Inc.	1,782	162,073
NetApp, Inc.	2,031	159,494
Cerner Corp.*	2,390	142,898
Skyworks Solutions, Inc.	1,380	133,377
Xilinx, Inc.	1,921	125,364
Seagate Technology plc	2,176	122,879
KLA-Tencor Corp.	1,182	121,190
MSCI, Inc. — Class A	675	111,665
ANSYS, Inc.*	637	110,953
Broadridge Financial Solutions, Inc.	894	102,899
Take-Two Interactive Software, Inc.*	867	102,618
Citrix Systems, Inc.*	976	102,324
Synopsys, Inc.*	1,130	96,694
Akamai Technologies, Inc.*	1,294	94,760
Advanced Micro Devices, Inc.*	6,247	93,643
Cadence Design Systems, Inc.*	2,137	92,553
CA, Inc.	2,369	84,455
Qorvo, Inc.*	959	76,883
IPG Photonics Corp.*	285	62,880
Xerox Corp.	1,622	38,928
Total Technology		28,839,357
Communications - 13.1%		
Amazon.com, Inc.*	3,053	5,189,489
Facebook, Inc. — Class A*	18,185	3,533,709
Alphabet, Inc. — Class C*	2,302	2,568,226
Alphabet, Inc. — Class A*	2,264	2,556,486
AT&T, Inc.	55,055	1,767,804
Verizon Communications, Inc.	31,326	1,576,011
Cisco Systems, Inc.	35,655	1,534,235
Netflix, Inc.*	3,296	1,290,153
Walt Disney Co.	11,272	1,181,418
Comcast Corp. — Class A	34,816	1,142,313
Booking Holdings, Inc.*	365	739,888
Charter Communications, Inc. — Class A*	1,404	411,667
Twenty-First Century Fox, Inc. — Class A	7,991	397,073
eBay, Inc.*	7,008	254,110
Twitter, Inc.*	4,964	216,778
Twenty-First Century Fox, Inc. — Class B	3,330	164,069
CBS Corp. — Class B	2,589	145,554
Motorola Solutions, Inc.	1,229	143,019
CenturyLink, Inc.	7,443	138,737
Omnicom Group, Inc.	1,723	131,413
Expedia Group, Inc.	916	110,094
VeriSign, Inc.*	728	100,042
Symantec Corp.	4,712	97,303
Viacom, Inc. — Class B	2,676	80,708
F5 Networks, Inc.*	464	80,017
Juniper Networks, Inc.	2,647	72,581
Interpublic Group of Companies, Inc.	2,923	68,515
Discovery, Inc. — Class C*	2,590	66,045
DISH Network Corp. — Class A*	1,736	58,347
TripAdvisor, Inc.*	812	45,237
News Corp. — Class A	2,906	45,043
Discovery, Inc. — Class A*,1	1,183	32,532
News Corp. — Class B	923	14,630
Total Communications		25,213,358
Industrial - 8.3%		
Boeing Co.	4,152	1,393,038
General Electric Co.	65,848	896,191
3M Co.	4,501	885,437
Union Pacific Corp.	5,880	833,078
Honeywell International, Inc.	5,663	815,755
United Technologies Corp.	5,641	705,294
Caterpillar, Inc.	4,533	614,992
Lockheed Martin Corp.	1,883	556,295
United Parcel Service, Inc. — Class B	5,228	555,371
CSX Corp.	6,636	423,244
FedEx Corp.	1,864	423,240
Raytheon Co.	2,178	420,746
Northrop Grumman Corp.	1,322	406,779
General Dynamics Corp.	2,094	390,343
Deere & Co.	2,459	343,768
Emerson Electric Co.	4,777	330,282
Norfolk Southern Corp.	2,142	323,164
Illinois Tool Works, Inc.	2,311	320,166
Eaton Corporation plc	3,315	247,763
Waste Management, Inc.	3,016	245,322
TE Connectivity Ltd.	2,655	239,109
Johnson Controls International plc	7,022	234,886
Roper Technologies, Inc.	782	215,762
Amphenol Corp. — Class A	2,285	199,138
Fortive Corp.	2,325	179,281
Corning, Inc.	6,295	173,175
Ingersoll-Rand plc	1,880	168,692
Rockwell Collins, Inc.	1,245	167,677
Rockwell Automation, Inc.	952	158,251
Parker-Hannifin Corp.	1,008	157,097
Cummins, Inc.	1,174	156,142
Stanley Black & Decker, Inc.	1,170	155,388
Agilent Technologies, Inc.	2,426	150,024

S&P 500® Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Shares	Value
COMMON STOCKS[†] - 88.2% (continued)		
Industrial - 8.3% (continued)		
Harris Corp.	900	\$ 130,086
Vulcan Materials Co.	1,002	129,318
Textron, Inc.	1,941	127,931
TransDigm Group, Inc.	370	127,702
AMETEK, Inc.	1,756	126,713
Republic Services, Inc. — Class A	1,691	115,597
Waters Corp.*	594	114,992
L3 Technologies, Inc.	595	114,430
Mettler-Toledo International, Inc.*	193	111,676
WestRock Co.	1,944	110,847
Martin Marietta Materials, Inc.	477	106,528
Expeditors International of Washington, Inc.	1,324	96,784
Ball Corp.	2,648	94,136
Xylem, Inc.	1,364	91,906
CH Robinson Worldwide, Inc.	1,056	88,345
Masco Corp.	2,354	88,087
Dover Corp.	1,173	85,864
Kansas City Southern	778	82,437
Packaging Corporation of America	715	79,930
J.B. Hunt Transport Services, Inc.	649	78,886
Huntington Ingalls Industries, Inc.	337	73,058
Snap-on, Inc.	429	68,949
AO Smith Corp.	1,100	65,065
PerkinElmer, Inc.	839	61,440
Fortune Brands Home & Security, Inc.	1,106	59,381
Jacobs Engineering Group, Inc.	914	58,030
Allegion plc	720	55,699
Arconic, Inc.	3,221	54,789
FLIR Systems, Inc.	1,040	54,049
Fluor Corp.	1,066	51,999
Sealed Air Corp.	1,222	51,874
Pentair plc	1,231	51,800
Garmin Ltd.	843	51,423
Stericycle, Inc.*	649	42,373
Flowserve Corp.	992	40,077
Total Industrial		16,427,091
Consumer, Cyclical - 7.3%		
Home Depot, Inc.	8,746	1,706,345
Walmart, Inc.	10,968	939,409
McDonald's Corp.	5,953	932,776
NIKE, Inc. — Class B	9,725	774,888
Costco Wholesale Corp.	3,325	694,859
Lowe's Companies, Inc.	6,232	595,592
Starbucks Corp.	10,462	511,069
TJX Companies, Inc.	4,754	452,486
Walgreens Boots Alliance, Inc.	6,466	388,057
General Motors Co.	9,617	378,910
Ford Motor Co.	29,675	328,502
Target Corp.	4,042	307,677
Marriott International, Inc. — Class A	2,250	284,850
Ross Stores, Inc.	2,871	243,317
Delta Air Lines, Inc.	4,893	242,399
Southwest Airlines Co.	4,044	205,759
VF Corp.	2,482	202,333
Yum! Brands, Inc.	2,450	191,639
Dollar General Corp.	1,927	190,002
Aptiv plc	2,007	183,901
Carnival Corp.	3,078	176,400
O'Reilly Automotive, Inc.*	621	169,887
Hilton Worldwide Holdings, Inc.	2,118	167,661
PACCAR, Inc.	2,667	165,247
Dollar Tree, Inc.*	1,803	153,255
Best Buy Company, Inc.	1,859	138,644
AutoZone, Inc.*	202	135,528
Royal Caribbean Cruises Ltd.	1,284	133,022
United Continental Holdings, Inc.*	1,787	124,607
American Airlines Group, Inc.	3,159	119,916
WW Grainger, Inc.	387	119,351
MGM Resorts International	3,799	110,285
Lennar Corp. — Class A	2,074	108,885
Wynn Resorts Ltd.	642	107,432
DR Horton, Inc.	2,604	106,764
Fastenal Co.	2,181	104,972
Mohawk Industries, Inc.*	481	103,064
Genuine Parts Co.	1,112	102,070
Tapestry, Inc.	2,182	101,921
Tiffany & Co.	772	101,595
Ulta Beauty, Inc.*	433	101,088
Darden Restaurants, Inc.	939	100,529
CarMax, Inc.*	1,350	98,374
Newell Brands, Inc.	3,682	94,959
Kohl's Corp.	1,275	92,948
PVH Corp.	584	87,436
Macy's, Inc.	2,323	86,950
Copart, Inc.*	1,532	86,650
Chipotle Mexican Grill, Inc. — Class A*	186	80,235
Hasbro, Inc.	862	79,571
Advance Auto Parts, Inc.	561	76,128
Michael Kors Holdings Ltd.*	1,136	75,657
LKQ Corp.*	2,348	74,901
Norwegian Cruise Line Holdings Ltd.*	1,567	74,041
Whirlpool Corp.	489	71,506
Tractor Supply Co.	925	70,753
L Brands, Inc.	1,839	67,822
BorgWarner, Inc.	1,497	64,611
Hanesbrands, Inc. ¹	2,732	60,159
PulteGroup, Inc.	1,992	57,270
Alaska Air Group, Inc.	934	56,404
Gap, Inc.	1,645	53,282
Harley-Davidson, Inc.	1,262	53,105
Ralph Lauren Corp. — Class A	422	53,054
Foot Locker, Inc.	895	47,122
Nordstrom, Inc.	891	46,136
Leggett & Platt, Inc.	995	44,417
Mattel, Inc. ¹	2,608	42,824
Goodyear Tire & Rubber Co.	1,818	42,341
Under Armour, Inc. — Class A*, ¹	1,410	31,697
Under Armour, Inc. — Class C*	1,428	30,102
Total Consumer, Cyclical		14,407,348
Energy - 5.6%		
Exxon Mobil Corp.	32,099	2,655,550

S&P 500® Fund
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June 30, 2018

	Shares	Value
COMMON STOCKS[†] - 88.2% (continued)		
Energy - 5.6% (continued)		
Chevron Corp.	14,488	\$ 1,831,718
Schlumberger Ltd.	10,501	703,882
ConocoPhillips	8,871	617,599
EOG Resources, Inc.	4,389	546,123
Occidental Petroleum Corp.	5,806	485,846
Valero Energy Corp.	3,267	362,082
Phillips 66	3,182	357,370
Halliburton Co.	6,641	299,243
Anadarko Petroleum Corp.	3,905	286,041
Kinder Morgan, Inc.	14,384	254,166
Marathon Petroleum Corp.	3,502	245,700
Pioneer Natural Resources Co. ¹	1,292	244,498
ONEOK, Inc.	3,117	217,660
Devon Energy Corp.	3,968	174,433
Williams Companies, Inc.	6,275	170,115
Concho Resources, Inc.*	1,130	156,336
Andeavor	1,054	138,264
Apache Corp.	2,897	135,435
Marathon Oil Corp.	6,468	134,923
Hess Corp.	1,985	132,777
Noble Energy, Inc.	3,673	129,583
National Oilwell Varco, Inc.	2,896	125,686
Equities Corp.	1,912	105,504
TechnipFMC plc	3,290	104,425
Baker Hughes a GE Co.	3,157	104,276
HollyFrontier Corp.	1,338	91,559
Cabot Oil & Gas Corp. — Class A	3,423	81,467
Cimarex Energy Co.	723	73,558
Helmerich & Payne, Inc.	825	52,602
Newfield Exploration Co.*	1,514	45,799
Total Energy		11,064,220
Utilities - 2.6%		
NextEra Energy, Inc.	3,574	596,965
Duke Energy Corp.	5,315	420,310
Southern Co.	7,670	355,198
Dominion Energy, Inc.	4,947	337,287
Exelon Corp.	7,319	311,789
American Electric Power Company, Inc.	3,734	258,580
Sempra Energy	2,003	232,568
Public Service Enterprise Group, Inc.	3,830	207,356
Consolidated Edison, Inc.	2,356	183,721
Xcel Energy, Inc.	3,858	176,233
PG&E Corp.	3,915	166,622
Edison International	2,470	156,277
WEC Energy Group, Inc.	2,392	154,643
PPL Corp.	5,300	151,315
DTE Energy Co.	1,376	142,595
Eversource Energy	2,402	140,781
FirstEnergy Corp.	3,399	122,058
Evergy, Inc.	2,056	115,444
American Water Works Company, Inc.	1,350	115,263
Ameren Corp.	1,847	112,390
Energy Corp.	1,371	110,763
CMS Energy Corp.	2,142	101,274
CenterPoint Energy, Inc.	3,271	90,639
Alliant Energy Corp.	1,755	74,272
NRG Energy, Inc.	2,268	69,628
Pinnacle West Capital Corp.	849	68,396
AES Corp.	5,014	67,238
NiSource, Inc.	2,558	67,224
SCANA Corp.	1,081	41,640
Total Utilities		5,148,469
Basic Materials - 1.8%		
DowDuPont, Inc.	17,595	1,159,862
Praxair, Inc.	2,179	344,609
LyondellBasell Industries N.V. — Class A	2,437	267,704
Air Products & Chemicals, Inc.	1,662	258,823
Sherwin-Williams Co.	624	254,324
PPG Industries, Inc.	1,890	196,050
Freeport-McMoRan, Inc.	10,215	176,311
International Paper Co.	3,139	163,479
Newmont Mining Corp.	4,045	152,537
Nucor Corp.	2,412	150,750
Eastman Chemical Co.	1,082	108,157
FMC Corp.	1,020	90,994
Albemarle Corp. ¹	840	79,237
CF Industries Holdings, Inc.	1,769	78,544
Mosaic Co.	2,659	74,585
International Flavors & Fragrances, Inc.	598	74,128
Total Basic Materials		3,630,094
Total Common Stocks (Cost \$131,396,413)		174,582,212
	Face Amount	
FEDERAL AGENCY DISCOUNT NOTES^{††} - 5.1%		
Fannie Mae ²		
1.32% due 07/02/18 ^{3,4}	\$ 10,000,000	9,999,511
Total Federal Agency Discount Notes (Cost \$9,999,511)		9,999,511
U.S. TREASURY BILLS^{††} - 0.1%		
U.S. Treasury Bills		
1.87% due 09/20/18 ^{3,4,5}	300,000	298,750
1.72% due 07/12/18 ^{3,4,9}	57,000	56,974
Total U.S. Treasury Bills (Cost \$355,693)		355,724
REPURCHASE AGREEMENTS^{††,6} - 3.4%		
JPMorgan Chase & Co.		
issued 06/29/18 at 2.10% due 07/02/18 ⁵	3,672,894	3,672,894
Barclays Capital		
issued 06/29/18 at 2.07% due 07/02/18 ⁵	1,803,564	1,803,564
Bank of America Merrill Lynch		
issued 06/29/18 at 2.08% due 07/02/18 ⁵	1,202,376	1,202,376
Total Repurchase Agreements (Cost \$6,678,834)		6,678,834

S&P 500® Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2018

	Shares	Value
SECURITIES LENDING COLLATERAL^{†,7} - 0.2%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 1.77% ⁸	410,876	\$ 410,876
Total Securities Lending Collateral (Cost \$410,876)		410,876
Total Investments - 97.0% (Cost \$148,841,327)		\$ 192,027,157
Other Assets & Liabilities, net - 3.0%		5,893,415
Total Net Assets - 100.0%		\$ 197,920,572

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Loss
Equity Futures Contracts Purchased[†]				
S&P 500 Index Mini Futures Contracts	50	Sep 2018	\$ 6,801,875	\$ (2,221)

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Gain (Loss)
OTC Equity Index Swap Agreements^{††}							
BNP Paribas	S&P 500 Index	2.54%	At Maturity	07/30/18	2,073	\$ 5,635,242	\$ 34,564
Barclays Bank plc	S&P 500 Index	2.43%	At Maturity	07/31/18	1,451	3,944,091	27,190
Goldman Sachs International	S&P 500 Index	2.48%	At Maturity	07/27/18	2,723	7,402,626	(12,772)
						\$ 16,981,959	\$ 48,982

* Non-income producing security.

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

1 All or a portion of this security is on loan at June 30, 2018.

2 On September 7, 2008, the issuer was placed in conservatorship by the Federal Housing Finance Agency (FHFA). As conservator, the FHFA has full powers to control the assets and operations of the firm.

3 Rate indicated is the effective yield at the time of purchase.

4 Zero coupon rate security.

5 All or a portion of this security is pledged as equity index swap collateral at June 30, 2018.

6 Repurchase Agreements.

7 Securities lending collateral.

8 Rate indicated is the 7 day yield as of June 30, 2018.

9 All or a portion of this security is pledged as futures collateral at June 30, 2018.

REIT — Real Estate Investment Trust

plc — Public Limited Company