

S&P 500® FUND

| | SHARES | VALUE | | SHARES | VALUE |
|--|--------|--------------|--|--------|-------------------|
| COMMON STOCKS† - 92.2% | | | | | |
| CONSUMER, NON-CYCLICAL - 20.0% | | | | | |
| Johnson & Johnson | 14,230 | \$ 1,841,077 | Hershey Co. | 803 | \$ 124,457 |
| Procter & Gamble Co. | 13,493 | 1,678,259 | Archer-Daniels-Midland Co. | 3,003 | 123,333 |
| Merck & Company, Inc. | 13,805 | 1,162,105 | Monster Beverage Corp.* | 2,086 | 121,113 |
| Coca-Cola Co. | 20,750 | 1,129,630 | Cintas Corp. | 448 | 120,109 |
| UnitedHealth Group, Inc. | 5,110 | 1,110,505 | Regeneron Pharmaceuticals, Inc.* | 431 | 119,559 |
| Pfizer, Inc. | 29,822 | 1,071,505 | Alexion Pharmaceuticals, Inc.* | 1,209 | 118,410 |
| PepsiCo, Inc. | 7,539 | 1,033,597 | Corteva, Inc. | 4,038 | 113,064 |
| Abbott Laboratories | 9,529 | 797,291 | Kroger Co. | 4,307 | 111,035 |
| Medtronic plc | 7,235 | 785,866 | ResMed, Inc. | 775 | 104,710 |
| PayPal Holdings, Inc.* | 6,345 | 657,279 | McCormick & Company, Inc. | 664 | 103,783 |
| Philip Morris International, Inc. | 8,389 | 636,977 | Clorox Co. | 678 | 102,968 |
| Thermo Fisher Scientific, Inc. | 2,159 | 628,852 | Church & Dwight Company, Inc. | 1,332 | 100,219 |
| Amgen, Inc. | 3,234 | 625,811 | Centene Corp.* | 2,230 | 96,470 |
| AbbVie, Inc. | 7,972 | 603,640 | Kraft Heinz Co. | 3,355 | 93,722 |
| Eli Lilly & Co. | 4,581 | 512,293 | Equifax, Inc. | 652 | 91,717 |
| Danaher Corp. | 3,442 | 497,128 | Laboratory Corporation of America Holdings* | 527 | 88,536 |
| Bristol-Myers Squibb Co. | 8,819 | 447,212 | Kellogg Co. | 1,341 | 86,293 |
| CVS Health Corp. | 7,012 | 442,247 | Teleflex, Inc. | 249 | 84,598 |
| Gilead Sciences, Inc. | 6,829 | 432,822 | Conagra Brands, Inc. | 2,624 | 80,504 |
| Mondelez International, Inc. — Class A | 7,775 | 430,113 | Cooper Companies, Inc. | 268 | 79,596 |
| Altria Group, Inc. | 10,072 | 411,945 | Quest Diagnostics, Inc. | 727 | 77,811 |
| Celgene Corp.* | 3,821 | 379,425 | Cardinal Health, Inc. | 1,607 | 75,834 |
| Automatic Data Processing, Inc. | 2,340 | 377,723 | Hologic, Inc.* | 1,441 | 72,756 |
| Stryker Corp. | 1,730 | 374,199 | Incyte Corp.* | 962 | 71,409 |
| Becton Dickinson and Co. | 1,456 | 368,310 | Align Technology, Inc.* | 392 | 70,921 |
| Colgate-Palmolive Co. | 4,626 | 340,057 | WellCare Health Plans, Inc.* | 271 | 70,235 |
| Intuitive Surgical, Inc.* | 622 | 335,836 | Gartner, Inc.* | 486 | 69,493 |
| Anthem, Inc. | 1,379 | 331,098 | JM Smucker Co. | 615 | 67,662 |
| S&P Global, Inc. | 1,328 | 325,333 | AmerisourceBergen Corp. — Class A | 820 | 67,511 |
| Zoetis, Inc. | 2,575 | 320,819 | MarketAxess Holdings, Inc. | 204 | 66,810 |
| Cigna Corp. | 2,036 | 309,044 | Hormel Foods Corp. | 1,497 | 65,464 |
| Boston Scientific Corp.* | 7,511 | 305,623 | Universal Health Services, Inc. — Class B | 438 | 65,152 |
| Allergan plc | 1,769 | 297,705 | Dentsply Sirona, Inc. | 1,209 | 64,452 |
| Kimberly-Clark Corp. | 1,856 | 263,645 | Brown-Forman Corp. — Class B | 981 | 61,587 |
| Global Payments, Inc. | 1,618 | 257,262 | Varian Medical Systems, Inc.* | 491 | 58,473 |
| Edwards Lifesciences Corp.* | 1,121 | 246,519 | Molson Coors Brewing Co. — Class B | 1,013 | 58,247 |
| Illumina, Inc.* | 793 | 241,247 | Lamb Weston Holdings, Inc. | 785 | 57,085 |
| Baxter International, Inc. | 2,753 | 240,805 | Mylan N.V.* | 2,782 | 55,028 |
| Estee Lauder Companies, Inc. — Class A | 1,193 | 237,348 | United Rentals, Inc.* | 416 | 51,850 |
| Vertex Pharmaceuticals, Inc.* | 1,386 | 234,816 | Avery Dennison Corp. | 454 | 51,561 |
| Biogen, Inc.* | 994 | 231,423 | Henry Schein, Inc.* | 800 | 50,800 |
| Sysco Corp. | 2,767 | 219,700 | ABIOMED, Inc.* | 245 | 43,583 |
| Constellation Brands, Inc. — Class A | 902 | 186,967 | Campbell Soup Co. | 910 | 42,697 |
| Humana, Inc. | 728 | 186,128 | Perrigo Company plc | 734 | 41,023 |
| Moody's Corp. | 877 | 179,636 | Nielsen Holdings plc | 1,918 | 40,758 |
| General Mills, Inc. | 3,254 | 179,361 | Robert Half International, Inc. | 635 | 35,344 |
| HCA Healthcare, Inc. | 1,434 | 172,682 | DaVita, Inc.* | 522 | 29,791 |
| Zimmer Biomet Holdings, Inc. | 1,107 | 151,958 | Quanta Services, Inc. | 767 | 28,993 |
| IQVIA Holdings, Inc.* | 982 | 146,691 | Rollins, Inc. | 759 | 25,859 |
| IHS Markit Ltd.* | 2,163 | 144,661 | H&R Block, Inc. | 1,082 | 25,557 |
| Verisk Analytics, Inc. — Class A | 882 | 139,479 | Nektar Therapeutics* | 945 | 17,213 |
| Tyson Foods, Inc. — Class A | 1,589 | 136,877 | Coty, Inc. — Class A | 1,586 | 16,669 |
| McKesson Corp. | 997 | 136,250 | Total Consumer, Non-cyclical | | 28,956,706 |
| FleetCor Technologies, Inc.* | 467 | 133,926 | FINANCIAL - 16.5% | | |
| IDEXX Laboratories, Inc.* | 464 | 126,175 | Berkshire Hathaway, Inc. — Class B* | 10,572 | 2,199,187 |
| | | | JPMorgan Chase & Co. | 17,240 | 2,028,976 |

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| | SHARES | VALUE | | SHARES | VALUE |
|---|--------|--------------|---|--------|-------------------|
| Visa, Inc. — Class A | 9,312 | \$ 1,601,757 | HCP, Inc. REIT | 2,649 | \$ 94,384 |
| Bank of America Corp. | 45,168 | 1,317,551 | Alexandria Real Estate Equities, Inc. REIT | 612 | 94,272 |
| Mastercard, Inc. — Class A | 4,813 | 1,307,066 | Arthur J Gallagher & Co. | 1,004 | 89,928 |
| Wells Fargo & Co. | 21,618 | 1,090,412 | First Republic Bank | 907 | 87,707 |
| Citigroup, Inc. | 12,180 | 841,394 | Citizens Financial Group, Inc. | 2,410 | 85,242 |
| American Tower Corp. — Class A REIT | 2,387 | 527,837 | Regions Financial Corp. | 5,379 | 85,096 |
| American Express Co. | 3,669 | 433,969 | Extra Space Storage, Inc. REIT | 693 | 80,956 |
| U.S. Bancorp | 7,731 | 427,834 | Mid-America Apartment Communities, Inc. REIT | 615 | 79,956 |
| CME Group, Inc. — Class A | 1,931 | 408,098 | Principal Financial Group, Inc. | 1,398 | 79,882 |
| Chubb Ltd. | 2,457 | 396,658 | Huntington Bancshares, Inc. | 5,595 | 79,841 |
| Goldman Sachs Group, Inc. | 1,745 | 361,616 | UDR, Inc. REIT | 1,579 | 76,550 |
| PNC Financial Services Group, Inc. | 2,401 | 336,524 | Loews Corp. | 1,402 | 72,175 |
| Crown Castle International Corp. REIT | 2,242 | 311,660 | Cboe Global Markets, Inc. | 602 | 69,176 |
| Prologis, Inc. REIT | 3,403 | 290,004 | Host Hotels & Resorts, Inc. REIT | 3,936 | 68,053 |
| Morgan Stanley | 6,773 | 289,004 | Duke Realty Corp. REIT | 1,949 | 66,208 |
| BlackRock, Inc. — Class A | 633 | 282,090 | Lincoln National Corp. | 1,079 | 65,085 |
| Intercontinental Exchange, Inc. | 3,022 | 278,840 | Regency Centers Corp. REIT | 903 | 62,749 |
| Marsh & McLennan Companies, Inc. | 2,730 | 273,136 | Nasdaq, Inc. | 622 | 61,796 |
| Equinix, Inc. REIT | 458 | 264,174 | Everest Re Group Ltd. | 220 | 58,540 |
| Charles Schwab Corp. | 6,273 | 262,400 | SVB Financial Group* | 278 | 58,088 |
| American International Group, Inc. | 4,690 | 261,233 | E*TRADE Financial Corp. | 1,293 | 56,491 |
| Simon Property Group, Inc. REIT | 1,661 | 258,535 | Raymond James Financial, Inc. | 667 | 55,001 |
| Aon plc | 1,272 | 246,221 | Vornado Realty Trust REIT | 854 | 54,374 |
| Progressive Corp. | 3,152 | 243,492 | Comerica, Inc. | 806 | 53,188 |
| Capital One Financial Corp. | 2,536 | 230,725 | Western Union Co. | 2,286 | 52,967 |
| BB&T Corp. | 4,131 | 220,471 | Globe Life, Inc. | 541 | 51,806 |
| Bank of New York Mellon Corp. | 4,625 | 209,096 | Federal Realty Investment Trust REIT | 376 | 51,189 |
| Aflac, Inc. | 3,992 | 208,861 | Iron Mountain, Inc. REIT | 1,548 | 50,140 |
| Travelers Companies, Inc. | 1,404 | 208,761 | Kimco Realty Corp. REIT | 2,276 | 47,523 |
| MetLife, Inc. | 4,293 | 202,458 | Franklin Resources, Inc. | 1,521 | 43,896 |
| Public Storage REIT | 810 | 198,669 | Zions Bancorp North America | 954 | 42,472 |
| Welltower, Inc. REIT | 2,185 | 198,070 | Apartment Investment & Management Co. — Class A REIT | 803 | 41,868 |
| Prudential Financial, Inc. | 2,167 | 194,922 | Assurant, Inc. | 330 | 41,521 |
| Allstate Corp. | 1,775 | 192,907 | SL Green Realty Corp. REIT | 444 | 36,297 |
| SunTrust Banks, Inc. | 2,393 | 164,638 | Invesco Ltd. | 2,077 | 35,184 |
| Equity Residential REIT | 1,880 | 162,169 | People's United Financial, Inc. | 2,150 | 33,616 |
| AvalonBay Communities, Inc. REIT | 753 | 162,144 | Unum Group | 1,125 | 33,435 |
| SBA Communications Corp. REIT | 610 | 147,102 | Alliance Data Systems Corp. | 221 | 28,317 |
| Ventas, Inc. REIT | 2,009 | 146,717 | Affiliated Managers Group, Inc. | 273 | 22,755 |
| Digital Realty Trust, Inc. REIT | 1,123 | 145,777 | Macerich Co. REIT ¹ | 594 | 18,764 |
| T. Rowe Price Group, Inc. | 1,270 | 145,097 | Total Financial | | 23,848,256 |
| Discover Financial Services | 1,717 | 139,231 | TECHNOLOGY - 16.0% | | |
| Willis Towers Watson plc | 695 | 134,114 | Microsoft Corp. | 41,168 | 5,723,587 |
| Realty Income Corp. REIT | 1,716 | 131,583 | Apple, Inc. | 22,904 | 5,129,809 |
| State Street Corp. | 2,009 | 118,913 | Intel Corp. | 23,886 | 1,230,846 |
| Hartford Financial Services Group, Inc. | 1,950 | 118,190 | Adobe, Inc.* | 2,617 | 722,946 |
| Essex Property Trust, Inc. REIT | 354 | 115,634 | salesforce.com, Inc.* | 4,728 | 701,824 |
| M&T Bank Corp. | 721 | 113,896 | International Business Machines Corp. | 4,777 | 694,671 |
| Synchrony Financial | 3,291 | 112,190 | Accenture plc — Class A | 3,436 | 660,915 |
| Weyerhaeuser Co. REIT | 4,016 | 111,243 | Oracle Corp. | 11,870 | 653,206 |
| Northern Trust Corp. | 1,159 | 108,158 | Texas Instruments, Inc. | 5,034 | 650,594 |
| Fifth Third Bancorp | 3,939 | 107,850 | Broadcom, Inc. | 2,147 | 592,722 |
| Ameriprise Financial, Inc. | 706 | 103,853 | NVIDIA Corp. | 3,283 | 571,472 |
| Boston Properties, Inc. REIT | 775 | 100,487 | QUALCOMM, Inc. | 6,554 | 499,939 |
| KeyCorp | 5,410 | 96,514 | Fidelity National Information Services, Inc. | 3,307 | 439,037 |
| CBRE Group, Inc. — Class A* | 1,813 | 96,107 | | | |
| Cincinnati Financial Corp. | 819 | 95,553 | | | |

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|--|--------|-------------------|---------------------------------------|--------|-------------------|
| Intuit, Inc. | 1,403 | \$ 373,114 | Corning, Inc. | 4,211 | \$ 120,098 |
| Fiserv, Inc.* | 3,078 | 318,850 | VeriSign, Inc.* | 562 | 106,010 |
| Micron Technology, Inc.* | 5,952 | 255,043 | Expedia Group, Inc. | 754 | 101,345 |
| Applied Materials, Inc. | 4,980 | 248,502 | CDW Corp. | 781 | 96,250 |
| Analog Devices, Inc. | 1,992 | 222,566 | Omnicom Group, Inc. | 1,173 | 91,846 |
| Activision Blizzard, Inc. | 4,135 | 218,824 | Symantec Corp. | 3,066 | 72,450 |
| Lam Research Corp. | 779 | 180,035 | CBS Corp. — Class B | 1,764 | 71,213 |
| Cognizant Technology Solutions Corp. — Class A | 2,978 | 179,469 | Arista Networks, Inc.* | 293 | 70,003 |
| Autodesk, Inc.* | 1,184 | 174,877 | CenturyLink, Inc. | 5,293 | 66,057 |
| Advanced Micro Devices, Inc.* | 5,854 | 169,707 | Fox Corp. — Class A | 1,911 | 60,263 |
| Electronic Arts, Inc.* | 1,589 | 155,436 | Juniper Networks, Inc. | 1,864 | 46,134 |
| HP, Inc. | 7,991 | 151,190 | Discovery, Inc. — Class C* | 1,871 | 46,064 |
| Paychex, Inc. | 1,724 | 142,696 | Viacom, Inc. — Class B | 1,909 | 45,873 |
| KLA Corp. | 859 | 136,968 | F5 Networks, Inc.* | 324 | 45,496 |
| Xilinx, Inc. | 1,362 | 130,616 | Interpublic Group of Companies, Inc. | 2,088 | 45,017 |
| Microchip Technology, Inc. | 1,283 | 119,204 | DISH Network Corp. — Class A* | 1,297 | 44,189 |
| Cerner Corp. | 1,717 | 117,048 | News Corp. — Class A | 2,079 | 28,940 |
| Synopsys, Inc.* | 811 | 111,310 | Fox Corp. — Class B | 875 | 27,597 |
| Hewlett Packard Enterprise Co. | 7,040 | 106,797 | Discovery, Inc. — Class A*,1 | 852 | 22,689 |
| ANSYS, Inc.* | 454 | 100,497 | TripAdvisor, Inc.* | 566 | 21,893 |
| Cadence Design Systems, Inc.* | 1,511 | 99,847 | News Corp. — Class B | 657 | 9,392 |
| MSCI, Inc. — Class A | 457 | 99,512 | Total Communications | | 19,795,690 |
| Western Digital Corp. | 1,596 | 95,185 | INDUSTRIAL - 8.5% | | |
| Maxim Integrated Products, Inc. | 1,463 | 84,722 | Boeing Co. | 2,882 | 1,096,515 |
| Akamai Technologies, Inc.* | 889 | 81,237 | Honeywell International, Inc. | 3,880 | 656,496 |
| Broadridge Financial Solutions, Inc. | 616 | 76,649 | Union Pacific Corp. | 3,799 | 615,362 |
| Take-Two Interactive Software, Inc.* | 610 | 76,457 | United Technologies Corp. | 4,374 | 597,138 |
| Skyworks Solutions, Inc. | 926 | 73,385 | Lockheed Martin Corp. | 1,340 | 522,680 |
| Seagate Technology plc | 1,276 | 68,636 | 3M Co. | 3,102 | 509,969 |
| NetApp, Inc. | 1,283 | 67,370 | United Parcel Service, Inc. — Class B | 3,765 | 451,122 |
| Citrix Systems, Inc. | 664 | 64,089 | General Electric Co. | 47,053 | 420,654 |
| Leidos Holdings, Inc. | 729 | 62,607 | Caterpillar, Inc. | 3,033 | 383,098 |
| Jack Henry & Associates, Inc. | 415 | 60,578 | Northrop Grumman Corp. | 849 | 318,197 |
| Fortinet, Inc.* | 765 | 58,721 | CSX Corp. | 4,304 | 298,138 |
| Qorvo, Inc.* | 635 | 47,079 | Raytheon Co. | 1,501 | 294,481 |
| DXC Technology Co. | 1,412 | 41,654 | Deere & Co. | 1,698 | 286,419 |
| Xerox Holdings Corp. | 1,026 | 30,688 | Norfolk Southern Corp. | 1,420 | 255,117 |
| IPG Photonics Corp.* | 193 | 26,171 | L3Harris Technologies, Inc. | 1,204 | 251,203 |
| Total Technology | | 23,098,904 | Illinois Tool Works, Inc. | 1,587 | 248,350 |
| COMMUNICATIONS - 13.7% | | | Waste Management, Inc. | 2,104 | 241,960 |
| Amazon.com, Inc.* | 2,240 | 3,888,438 | General Dynamics Corp. | 1,261 | 230,422 |
| Facebook, Inc. — Class A* | 12,972 | 2,310,054 | Emerson Electric Co. | 3,317 | 221,775 |
| Alphabet, Inc. — Class C* | 1,629 | 1,985,751 | Roper Technologies, Inc. | 561 | 200,053 |
| Alphabet, Inc. — Class A* | 1,615 | 1,972,141 | FedEx Corp. | 1,294 | 188,368 |
| AT&T, Inc. | 39,397 | 1,490,782 | Johnson Controls International plc | 4,290 | 188,288 |
| Verizon Communications, Inc. | 22,299 | 1,345,968 | Eaton Corporation plc | 2,264 | 188,251 |
| Walt Disney Co. | 9,713 | 1,265,798 | TE Connectivity Ltd. | 1,812 | 168,842 |
| Cisco Systems, Inc. | 22,889 | 1,130,945 | Ingersoll-Rand plc | 1,302 | 160,419 |
| Comcast Corp. — Class A | 24,455 | 1,102,431 | Amphenol Corp. — Class A | 1,604 | 154,786 |
| Netflix, Inc.* | 2,361 | 631,851 | TransDigm Group, Inc. | 268 | 139,540 |
| Booking Holdings, Inc.* | 229 | 449,438 | Cummins, Inc. | 851 | 138,432 |
| Charter Communications, Inc. — Class A* | 872 | 359,369 | Ball Corp. | 1,790 | 130,330 |
| Twitter, Inc.* | 4,168 | 171,722 | Agilent Technologies, Inc. | 1,669 | 127,895 |
| eBay, Inc. | 4,251 | 165,704 | Parker-Hannifin Corp. | 693 | 125,163 |
| Motorola Solutions, Inc. | 893 | 152,176 | Stanley Black & Decker, Inc. | 818 | 118,127 |
| T-Mobile US, Inc.* | 1,705 | 134,303 | AMETEK, Inc. | 1,231 | 113,030 |
| | | | Fortive Corp. | 1,592 | 109,148 |

S&P 500® FUND

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|---|--------|-------------------|---|--------|-------------------|
| Vulcan Materials Co. | 713 | \$ 107,834 | AutoZone, Inc.* | 132 | \$ 143,170 |
| Rockwell Automation, Inc. | 631 | 103,989 | Southwest Airlines Co. | 2,608 | 140,858 |
| Republic Services, Inc. — Class A | 1,141 | 98,753 | PACCAR, Inc. | 1,867 | 130,709 |
| Keysight Technologies, Inc.* | 1,012 | 98,417 | Aptiv plc | 1,381 | 120,727 |
| Mettler-Toledo International, Inc.* | 133 | 93,685 | Chipotle Mexican Grill, Inc. — Class A* | 138 | 115,985 |
| Martin Marietta Materials, Inc. | 337 | 92,372 | United Airlines Holdings, Inc.* | 1,191 | 105,296 |
| Amcort plc | 8,759 | 85,400 | Fastenal Co. | 3,092 | 101,015 |
| Waters Corp.* | 360 | 80,363 | Royal Caribbean Cruises Ltd. | 926 | 100,313 |
| Dover Corp. | 784 | 78,055 | DR Horton, Inc. | 1,814 | 95,616 |
| Xylem, Inc. | 971 | 77,311 | Carnival Corp. | 2,160 | 94,413 |
| Kansas City Southern | 542 | 72,092 | Copart, Inc.* | 1,087 | 87,319 |
| Wabtec Corp. | 982 | 70,566 | Best Buy Company, Inc. | 1,251 | 86,306 |
| Expeditors International of Washington, Inc. | 921 | 68,421 | Lennar Corp. — Class A | 1,533 | 85,618 |
| IDEX Corp. | 409 | 67,027 | Ulta Beauty, Inc.* | 317 | 79,456 |
| Jacobs Engineering Group, Inc. | 731 | 66,887 | CarMax, Inc.* | 893 | 78,584 |
| Garmin Ltd. | 780 | 66,058 | Genuine Parts Co. | 788 | 78,477 |
| Masco Corp. | 1,561 | 65,062 | Darden Restaurants, Inc. | 663 | 78,380 |
| CH Robinson Worldwide, Inc. | 730 | 61,889 | MGM Resorts International | 2,811 | 77,921 |
| Textron, Inc. | 1,241 | 60,759 | Hasbro, Inc. | 633 | 75,131 |
| Arconic, Inc. | 2,089 | 54,314 | WW Grainger, Inc. | 238 | 70,722 |
| Packaging Corporation of America | 510 | 54,111 | NVR, Inc.* | 19 | 70,630 |
| Allegion plc | 504 | 52,240 | Advance Auto Parts, Inc. | 385 | 63,679 |
| PerkinElmer, Inc. | 599 | 51,017 | Norwegian Cruise Line Holdings Ltd.* | 1,162 | 60,157 |
| J.B. Hunt Transport Services, Inc. | 461 | 51,010 | Tractor Supply Co. | 643 | 58,153 |
| Westrock Co. | 1,387 | 50,556 | American Airlines Group, Inc. | 2,137 | 57,635 |
| Huntington Ingalls Industries, Inc. | 223 | 47,229 | Wynn Resorts Ltd. | 522 | 56,752 |
| Snap-on, Inc. | 298 | 46,649 | Whirlpool Corp. | 343 | 54,318 |
| Fortune Brands Home & Security, Inc. | 754 | 41,244 | Tiffany & Co. | 586 | 54,281 |
| FLIR Systems, Inc. | 731 | 38,443 | LKQ Corp.* | 1,662 | 52,270 |
| AO Smith Corp. | 746 | 35,592 | PulteGroup, Inc. | 1,390 | 50,804 |
| Sealed Air Corp. | 833 | 34,578 | Alaska Air Group, Inc. | 665 | 43,165 |
| Pentair plc | 906 | 34,247 | Kohl's Corp. | 858 | 42,608 |
| Flowerserve Corp. | 707 | 33,024 | BorgWarner, Inc. | 1,113 | 40,825 |
| Total Industrial | | <u>12,288,962</u> | Tapestry, Inc. | 1,547 | 40,299 |
| CONSUMER, CYCLICAL - 8.0% | | | Mohawk Industries, Inc.* | 323 | 40,075 |
| Home Depot, Inc. | 5,904 | 1,369,846 | Newell Brands, Inc. | 2,054 | 38,451 |
| Walmart, Inc. | 7,667 | 909,919 | PVH Corp. | 400 | 35,292 |
| McDonald's Corp. | 4,095 | 879,237 | Harley-Davidson, Inc. | 845 | 30,395 |
| Costco Wholesale Corp. | 2,371 | 683,109 | Hanesbrands, Inc. | 1,949 | 29,859 |
| NIKE, Inc. — Class B | 6,750 | 633,960 | Leggett & Platt, Inc. | 709 | 29,026 |
| Starbucks Corp. | 6,454 | 570,663 | Capri Holdings Ltd.* | 817 | 27,092 |
| Lowe's Companies, Inc. | 4,161 | 457,543 | Ralph Lauren Corp. — Class A | 280 | 26,732 |
| TJX Companies, Inc. | 6,518 | 363,313 | Macy's, Inc. | 1,666 | 25,890 |
| Target Corp. | 2,755 | 294,537 | L Brands, Inc. | 1,252 | 24,527 |
| General Motors Co. | 6,774 | 253,889 | Under Armour, Inc. — Class A* | 1,014 | 20,219 |
| Walgreens Boots Alliance, Inc. | 4,090 | 226,218 | Gap, Inc. | 1,155 | 20,051 |
| Dollar General Corp. | 1,386 | 220,291 | Nordstrom, Inc. | 576 | 19,394 |
| Ross Stores, Inc. | 1,967 | 216,075 | Under Armour, Inc. — Class C* | 1,048 | 19,000 |
| Ford Motor Co. | 21,130 | 193,551 | Total Consumer, Cyclical | | <u>11,509,835</u> |
| Yum! Brands, Inc. | 1,641 | 186,139 | ENERGY - 4.2% | | |
| Marriott International, Inc. — Class A | 1,474 | 183,322 | Exxon Mobil Corp. | 22,813 | 1,610,826 |
| Delta Air Lines, Inc. | 3,120 | 179,712 | Chevron Corp. | 10,236 | 1,213,990 |
| O'Reilly Automotive, Inc.* | 413 | 164,585 | ConocoPhillips | 5,986 | 341,082 |
| VF Corp. | 1,760 | 156,622 | Schlumberger Ltd. | 7,457 | 254,806 |
| Dollar Tree, Inc.* | 1,276 | 145,668 | Phillips 66 | 2,418 | 247,603 |
| Hilton Worldwide Holdings, Inc. | 1,547 | 144,041 | EOG Resources, Inc. | 3,129 | 232,234 |
| | | | Kinder Morgan, Inc. | 10,497 | 216,343 |

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| | SHARES | VALUE | | SHARES | VALUE |
|---------------------------------------|--------|------------------|---|---------------|------------------|
| Marathon Petroleum Corp. | 3,549 | \$ 215,602 | Air Products & Chemicals, Inc. | 1,188 | \$ 263,570 |
| Occidental Petroleum Corp. | 4,823 | 214,479 | Sherwin-Williams Co. | 443 | 243,592 |
| Valero Energy Corp. | 2,234 | 190,426 | Dow, Inc. | 4,007 | 190,934 |
| ONEOK, Inc. | 2,227 | 164,108 | Newmont Goldcorp Corp. | 4,421 | 167,644 |
| Williams Companies, Inc. | 6,535 | 157,232 | PPG Industries, Inc. | 1,274 | 150,982 |
| Pioneer Natural Resources Co. | 901 | 113,319 | LyondellBasell Industries N.V. — Class A | 1,392 | 124,542 |
| Halliburton Co. | 4,724 | 89,047 | International Paper Co. | 2,118 | 88,574 |
| Hess Corp. | 1,396 | 84,430 | Nucor Corp. | 1,635 | 83,238 |
| Baker Hughes a GE Co. | 3,500 | 81,200 | Celanese Corp. — Class A | 667 | 81,567 |
| Diamondback Energy, Inc. | 879 | 79,031 | Freeport-McMoRan, Inc. | 7,822 | 74,857 |
| Concho Resources, Inc. | 1,084 | 73,604 | International Flavors & Fragrances, Inc. ¹ | 576 | 70,670 |
| Noble Energy, Inc. | 2,578 | 57,902 | FMC Corp. | 703 | 61,639 |
| TechnipFMC plc | 2,263 | 54,629 | CF Industries Holdings, Inc. | 1,177 | 57,908 |
| Marathon Oil Corp. | 4,335 | 53,191 | Eastman Chemical Co. | 739 | 54,560 |
| Devon Energy Corp. | 2,180 | 52,451 | Albemarle Corp. ¹ | 571 | 39,696 |
| Apache Corp. | 2,027 | 51,891 | Mosaic Co. | 1,914 | 39,237 |
| National Oilwell Varco, Inc. | 2,081 | 44,117 | Total Basic Materials | | 2,911,853 |
| HollyFrontier Corp. | 816 | 43,770 | Total Common Stocks | | |
| Cabot Oil & Gas Corp. — Class A | 2,256 | 39,638 | (Cost \$93,075,001) | | 133,218,746 |
| Cimarex Energy Co. | 547 | 26,223 | | | |
| Helmerich & Payne, Inc. | 590 | 23,641 | | | |
| Total Energy | | 6,026,815 | | FACE | |
| | | | | AMOUNT | |
| UTILITIES - 3.3% | | | FEDERAL AGENCY NOTES^{††} - 5.5% | | |
| NextEra Energy, Inc. | 2,635 | 613,929 | Federal Farm Credit Bank | | |
| Duke Energy Corp. | 3,928 | 376,538 | 2.15% (U.S. Prime Rate - 2.85%, | | |
| Dominion Energy, Inc. | 4,431 | 359,088 | Rate Floor: 0.00%) due 08/30/22 ² | \$ 8,000,000 | 7,995,458 |
| Southern Co. | 5,636 | 348,136 | Total Federal Agency Notes | | |
| Exelon Corp. | 5,238 | 253,048 | (Cost \$8,000,000) | | 7,995,458 |
| American Electric Power Company, Inc. | 2,662 | 249,403 | U.S. TREASURY BILLS^{††} - 0.2% | | |
| Sempra Energy | 1,480 | 218,463 | U.S. Treasury Bills | | |
| Xcel Energy, Inc. | 2,828 | 183,509 | 1.82% due 11/21/19 ³ | 270,000 | 269,314 |
| Public Service Enterprise Group, Inc. | 2,726 | 169,230 | 1.93% due 10/29/19 ^{3,4} | 45,000 | 44,935 |
| Consolidated Edison, Inc. | 1,791 | 169,196 | Total U.S. Treasury Bills | | |
| WEC Energy Group, Inc. | 1,701 | 161,765 | (Cost \$314,224) | | 314,249 |
| Eversource Energy | 1,745 | 149,145 | REPURCHASE AGREEMENTS^{††,5} - 2.3% | | |
| Edison International | 1,931 | 145,636 | JPMorgan Chase & Co. | | |
| FirstEnergy Corp. | 2,911 | 140,398 | issued 09/30/19 at 2.35% | | |
| DTE Energy Co. | 988 | 131,365 | due 10/01/19 ⁶ | 2,040,877 | 2,040,877 |
| Energy Corp. | 1,072 | 125,810 | Bank of America Merrill Lynch | | |
| PPL Corp. | 3,894 | 122,622 | issued 09/30/19 at 2.28% | | |
| American Water Works Company, Inc. | 974 | 121,000 | due 10/01/19 ⁶ | 656,278 | 656,278 |
| Ameren Corp. | 1,326 | 106,146 | Barclays Capital | | |
| CMS Energy Corp. | 1,530 | 97,844 | issued 09/30/19 at 2.00% | | |
| Evergy, Inc. | 1,270 | 84,531 | due 10/01/19 ⁶ | 590,650 | 590,650 |
| CenterPoint Energy, Inc. | 2,708 | 81,727 | Total Repurchase Agreements | | |
| Atmos Energy Corp. ¹ | 637 | 72,548 | (Cost \$3,287,805) | | 3,287,805 |
| Alliant Energy Corp. | 1,281 | 69,084 | | | |
| NiSource, Inc. | 2,013 | 60,229 | | | |
| Pinnacle West Capital Corp. | 606 | 58,824 | | | |
| AES Corp. | 3,580 | 58,497 | | | |
| NRG Energy, Inc. | 1,364 | 54,014 | | | |
| Total Utilities | | 4,781,725 | | | |
| BASIC MATERIALS - 2.0% | | | | | |
| Linde plc | 2,915 | 564,694 | | | |
| DuPont de Nemours, Inc. | 4,019 | 286,595 | | | |
| Ecolab, Inc. | 1,350 | 267,354 | | | |

S&P 500® FUND

| | SHARES | VALUE |
|--|---------|-----------------------|
| SECURITIES LENDING COLLATERAL^{†,7} - 0.1% | | |
| Money Market Fund | | |
| First American Government Obligations Fund — Class Z, 1.83% ⁸ | 174,214 | \$ 174,214 |
| Total Securities Lending Collateral | | <u>174,214</u> |
| (Cost \$174,214) | | |
| Total Investments - 100.3% | | <u>\$ 144,990,472</u> |
| (Cost \$104,851,244) | | |
| Other Assets & Liabilities, net - (0.3)% | | <u>(439,282)</u> |
| Total Net Assets - 100.0% | | <u>\$ 144,551,190</u> |

Futures Contracts

| Description | Number of Contracts | Expiration Date | Notional Amount | Value and Unrealized Depreciation ^{**} |
|---|---------------------|-----------------|-----------------|---|
| Equity Futures Contracts Purchased[†] | | | | |
| S&P 500 Index Mini Futures Contracts | 9 | Dec 2019 | \$ 1,339,988 | \$ (4,952) |

Total Return Swap Agreements

| Counterparty | Index | Financing Rate Pay | Payment Frequency | Maturity Date | Units | Notional Amount | Value and Unrealized Appreciation (Depreciation) |
|--|---------------|--------------------|-------------------|---------------|-------|----------------------|--|
| OTC Equity Index Swap Agreements^{††} | | | | | | | |
| Goldman Sachs International | S&P 500 Index | 2.36% | At Maturity | 10/28/19 | 1,278 | \$ 3,803,039 | \$ 8,372 |
| Barclays Bank plc | S&P 500 Index | 2.36% | At Maturity | 10/31/19 | 784 | 2,332,731 | (690) |
| BNP Paribas | S&P 500 Index | 2.59% | At Maturity | 10/29/19 | 1,306 | <u>3,887,829</u> | <u>(10,081)</u> |
| | | | | | | <u>\$ 10,023,599</u> | <u>\$ (2,399)</u> |

* Non-income producing security.

** Includes cumulative appreciation (depreciation).

† 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 September 30, 2019.

² Variable rate security. Rate indicated is the rate effective at September 30, 2019. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.

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

⁴ All or a portion of this security is pledged as futures collateral at September 30, 2019.

⁵ Repurchase Agreements.

⁶ All or a portion of this security is pledged as equity index swap collateral at September 30, 2019.

⁷ Securities lending collateral.

⁸ Rate indicated is the 7-day yield as of September 30, 2019.

plc — Public Limited Company

REIT — Real Estate Investment Trust