

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

December 31, 2019

	Shares	Value
COMMON STOCKS† - 79.9%		
Consumer, Non-cyclical - 17.5%		
Johnson & Johnson	14,145	\$ 2,063,331
Procter & Gamble Co.	13,403	1,674,035
UnitedHealth Group, Inc.	5,092	1,496,946
Merck & Company, Inc.	13,684	1,244,560
Pfizer, Inc.	29,743	1,165,331
Coca-Cola Co.	20,724	1,147,073
PepsiCo, Inc.	7,494	1,024,205
Abbott Laboratories	9,499	825,083
Medtronic plc	7,204	817,294
Bristol-Myers Squibb Co.	12,599	808,730
Amgen, Inc.	3,193	769,736
Philip Morris International, Inc.	8,362	711,523
AbbVie, Inc.	7,948	703,716
Thermo Fisher Scientific, Inc.	2,155	700,095
PayPal Holdings, Inc.*	6,311	682,661
Eli Lilly & Co.	4,541	596,824
Danaher Corp.	3,436	527,357
CVS Health Corp.	6,992	519,436
Altria Group, Inc.	10,040	501,096
Gilead Sciences, Inc.	6,800	441,864
Mondelez International, Inc. — Class A	7,738	426,209
Anthem, Inc.	1,362	411,365
Cigna Corp.	2,007	410,411
Automatic Data Processing, Inc.	2,326	396,583
Becton Dickinson and Co.	1,454	395,444
Intuitive Surgical, Inc.*	621	367,104
Stryker Corp.	1,731	363,406
S&P Global, Inc.	1,314	358,788
Zoetis, Inc.	2,560	338,816
Boston Scientific Corp.*	7,491	338,743
Allergan plc	1,764	337,224
Colgate-Palmolive Co.	4,606	317,077
Vertex Pharmaceuticals, Inc.*	1,382	302,589
Global Payments, Inc.	1,615	294,834
Biogen, Inc.*	970	287,828
Illumina, Inc.*	790	262,075
Edwards Lifesciences Corp.*	1,121	261,518
Humana, Inc.	712	260,962
Kimberly-Clark Corp.	1,842	253,367
Estee Lauder Companies, Inc. — Class A	1,196	247,022
Sysco Corp.	2,742	234,551
Baxter International, Inc.	2,744	229,453
HCA Healthcare, Inc.	1,421	210,038
Moody's Corp.	873	207,259
General Mills, Inc.	3,248	173,963
Constellation Brands, Inc. — Class A	900	170,775
Zimmer Biomet Holdings, Inc.	1,105	165,396
IHS Markit Ltd.*	2,155	162,379
Regeneron Pharmaceuticals, Inc.*	429	161,081
IQVIA Holdings, Inc.*	970	149,875
Tyson Foods, Inc. — Class A	1,586	144,389
Centene Corp.*	2,224	139,823
Archer-Daniels-Midland Co.	2,992	138,679
FleetCor Technologies, Inc.*	466	134,078
McKesson Corp.	968	133,894
Verisk Analytics, Inc. — Class A	881	131,569
Monster Beverage Corp.*	2,052	130,405
Alexion Pharmaceuticals, Inc.*	1,189	128,590
Kroger Co.	4,310	124,947
Cintas Corp.	451	121,355
IDEXX Laboratories, Inc.*	461	120,381
ResMed, Inc.	773	119,792
Corteva, Inc.	4,022	118,890
Hershey Co.	797	117,143
McCormick & Company, Inc.	664	112,701
Kraft Heinz Co.	3,347	107,539
Align Technology, Inc.*	385	107,431
Clorox Co.	675	103,640
Teleflex, Inc.	248	93,357
Church & Dwight Company, Inc.	1,319	92,778
Kellogg Co.	1,338	92,536
Equifax, Inc.	651	91,218
Conagra Brands, Inc.	2,616	89,572
WellCare Health Plans, Inc.*	270	89,157
Laboratory Corporation of America Holdings*	522	88,307
Cooper Companies, Inc.	266	85,463
Incyte Corp.	961	83,915
Cardinal Health, Inc.	1,572	79,512
MarketAxess Holdings, Inc.	204	77,338
Quest Diagnostics, Inc.	724	77,316
Hologic, Inc.*	1,441	75,235
Gartner, Inc.*	481	74,122
STERIS plc	456	69,504
Varian Medical Systems, Inc.*	489	69,443
AmerisourceBergen Corp. — Class A	808	68,696
Dentsply Sirona, Inc.	1,195	67,625
Lamb Weston Holdings, Inc.	785	67,534
Hormel Foods Corp.	1,494	67,394
United Rentals, Inc.*	404	67,375
Brown-Forman Corp. — Class B	979	66,180
JM Smucker Co.	613	63,832
Universal Health Services, Inc. — Class B	432	61,975
Avery Dennison Corp.	449	58,738
Mylan N.V.*	2,774	55,757
Molson Coors Beverage Co. — Class B	1,010	54,439
Henry Schein, Inc.*	788	52,575
Campbell Soup Co.	908	44,873
ABIOMED, Inc.*	242	41,283
Robert Half International, Inc.	632	39,911
Nielsen Holdings plc	1,912	38,814
Perrigo Company plc	732	37,815
DaVita, Inc.*	482	36,164
Quanta Services, Inc.	765	31,143
Rollins, Inc.	757	25,102
H&R Block, Inc.	1,049	24,630
Coty, Inc. — Class A	1,589	17,876
Total Consumer, Non-cyclical		31,570,781
Technology - 15.0%		
Apple, Inc.	22,448	6,591,855
Microsoft Corp.	41,001	6,465,858
Intel Corp.	23,379	1,399,233
Adobe, Inc.*	2,602	858,166
salesforce.com, Inc.*	4,767	775,305

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December 31, 2019

	Shares	Value
COMMON STOCKS[†] - 79.9% (continued)		
Technology - 15.0% (continued)		
NVIDIA Corp.	3,289	\$ 773,902
Accenture plc — Class A	3,413	718,675
Broadcom, Inc.	2,132	673,755
Texas Instruments, Inc.	5,024	644,529
International Business Machines Corp.	4,760	638,030
Oracle Corp.	11,644	616,899
QUALCOMM, Inc.	6,137	541,467
Fidelity National Information Services, Inc.	3,303	459,414
Intuit, Inc.	1,399	366,440
Fiserv, Inc.*	3,069	354,868
Micron Technology, Inc.*	5,950	319,991
Applied Materials, Inc.	4,965	303,064
ServiceNow, Inc.*	1,014	286,273
Advanced Micro Devices, Inc.*	5,985	274,472
Activision Blizzard, Inc.	4,129	245,345
Analog Devices, Inc.	1,979	235,184
Lam Research Corp.	780	228,072
Autodesk, Inc.*	1,183	217,033
Cognizant Technology Solutions Corp. — Class A	2,943	182,525
Electronic Arts, Inc.*	1,569	168,683
HP, Inc.	7,965	163,681
KLA Corp.	848	151,088
Paychex, Inc.	1,712	145,623
Microchip Technology, Inc. ¹	1,284	134,460
Xilinx, Inc.	1,352	132,185
Cerner Corp.	1,688	123,882
ANSYS, Inc.*	460	118,409
MSCI, Inc. — Class A	455	117,472
Synopsys, Inc.*	808	112,474
Skyworks Solutions, Inc.	916	110,726
Hewlett Packard Enterprise Co.	6,955	110,306
Cadence Design Systems, Inc.*	1,508	104,595
Western Digital Corp.	1,598	101,425
Maxim Integrated Products, Inc.	1,454	89,436
Fortinet, Inc.*	763	81,458
NetApp, Inc.	1,227	76,381
Broadridge Financial Solutions, Inc.	616	76,101
Akamai Technologies, Inc.*	869	75,064
Take-Two Interactive Software, Inc.*	608	74,437
Zebra Technologies Corp. — Class A*	290	74,078
Seagate Technology plc	1,243	73,959
Citrix Systems, Inc.	658	72,972
Qorvo, Inc.*	624	72,528
Leidos Holdings, Inc.	715	69,991
Jack Henry & Associates, Inc.	414	60,307
DXC Technology Co.	1,376	51,724
Xerox Holdings Corp.	999	36,833
IPG Photonics Corp.*	191	27,680
Total Technology		26,978,313
Financial - 14.1%		
Berkshire Hathaway, Inc. — Class B*	10,513	2,381,195
JPMorgan Chase & Co.	16,857	2,349,866
Visa, Inc. — Class A	9,200	1,728,680
Bank of America Corp.	43,510	1,532,422
Mastercard, Inc. — Class A	4,771	1,424,573
Wells Fargo & Co.	20,685	1,112,853
Citigroup, Inc.	11,734	937,429
American Tower Corp. — Class A REIT	2,381	547,201
U.S. Bancorp	7,639	452,916
American Express Co.	3,606	448,911
Truist Financial Corp.	7,207	405,898
Goldman Sachs Group, Inc.	1,713	393,870
CME Group, Inc. — Class A	1,926	386,587
Chubb Ltd.	2,436	379,188
PNC Financial Services Group, Inc.	2,355	375,929
Morgan Stanley	6,611	337,954
BlackRock, Inc. — Class A	633	318,209
Crown Castle International Corp. REIT	2,235	317,705
Prologis, Inc. REIT	3,395	302,630
Marsh & McLennan Companies, Inc.	2,712	302,144
Charles Schwab Corp.	6,145	292,256
Intercontinental Exchange, Inc.	2,993	277,002
Equinix, Inc. REIT	458	267,335
Aon plc	1,258	262,029
Capital One Financial Corp.	2,503	257,584
Simon Property Group, Inc. REIT	1,649	245,635
American International Group, Inc.	4,676	240,019
Progressive Corp.	3,142	227,449
Bank of New York Mellon Corp.	4,510	226,988
MetLife, Inc.	4,201	214,125
Aflac, Inc.	3,945	208,690
Prudential Financial, Inc.	2,161	202,572
Allstate Corp.	1,741	195,775
Travelers Companies, Inc.	1,387	189,950
Welltower, Inc. REIT	2,181	178,362
Public Storage REIT	807	171,859
AvalonBay Communities, Inc. REIT	751	157,485
State Street Corp.	1,953	154,482
T. Rowe Price Group, Inc.	1,256	153,031
Equity Residential REIT	1,876	151,806
SBA Communications Corp. REIT	605	145,799
Discover Financial Services	1,685	142,922
Willis Towers Watson plc	691	139,541
Digital Realty Trust, Inc. REIT	1,122	134,348
Realty Income Corp. REIT	1,752	129,000
Northern Trust Corp.	1,139	121,008
Weyerhaeuser Co. REIT	4,005	120,951
M&T Bank Corp.	709	120,353
Hartford Financial Services Group, Inc.	1,937	117,711
Fifth Third Bancorp	3,814	117,243
Ventas, Inc. REIT	2,003	115,653
Synchrony Financial	3,195	115,052
Ameriprise Financial, Inc.	681	113,441
CBRE Group, Inc. — Class A*	1,798	110,199
KeyCorp	5,293	107,130
Essex Property Trust, Inc. REIT	355	106,805
Boston Properties, Inc. REIT	773	106,566

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COMMON STOCKS[†] - 79.9% (continued)		
Financial - 14.1% (continued)		
First Republic Bank	906	\$ 106,410
Alexandria Real Estate Equities, Inc. REIT	619	100,018
Arthur J Gallagher & Co.	1,002	95,420
Citizens Financial Group, Inc.	2,336	94,865
Healthpeak Properties, Inc. REIT	2,660	91,690
Regions Financial Corp.	5,184	88,958
Cincinnati Financial Corp.	817	85,908
Huntington Bancshares, Inc.	5,551	83,709
Mid-America Apartment Communities, Inc. REIT	613	80,830
Principal Financial Group, Inc.	1,388	76,340
UDR, Inc. REIT	1,575	73,553
Extra Space Storage, Inc. REIT	696	73,512
Loews Corp.	1,375	72,174
Cboe Global Markets, Inc.	596	71,520
Host Hotels & Resorts, Inc. REIT	3,855	71,510
SVB Financial Group*	276	69,287
Duke Realty Corp. REIT	1,976	68,508
Nasdaq, Inc.	617	66,081
Lincoln National Corp.	1,066	62,905
Everest Re Group Ltd.	219	60,628
Western Union Co.	2,253	60,335
Raymond James Financial, Inc.	664	59,401
Regency Centers Corp. REIT	901	56,844
Vornado Realty Trust REIT	851	56,592
Globe Life, Inc.	535	56,309
Comerica, Inc.	775	55,606
E*TRADE Financial Corp.	1,214	55,079
WR Berkley Corp.	780	53,898
Iron Mountain, Inc. REIT	1,543	49,175
Federal Realty Investment Trust REIT	377	48,531
Zions Bancorp North America	916	47,559
Kimco Realty Corp. REIT	2,269	46,991
Assurant, Inc.	326	42,732
Apartment Investment & Management Co. — Class A REIT	800	41,320
People's United Financial, Inc.	2,387	40,340
SL Green Realty Corp. REIT	438	40,244
Franklin Resources, Inc.	1,499	38,944
Invesco Ltd.	2,000	35,960
Unum Group	1,109	32,338
Alliance Data Systems Corp.	220	24,684
Total Financial		25,311,024
Communications - 11.7%		
Amazon.com, Inc.*	2,238	4,135,466
Facebook, Inc. — Class A*	12,934	2,654,704
Alphabet, Inc. — Class A*	1,610	2,156,418
Alphabet, Inc. — Class C*	1,606	2,147,254
AT&T, Inc.	39,261	1,534,320
Walt Disney Co.	9,687	1,401,031
Verizon Communications, Inc.	22,228	1,364,799
Comcast Corp. — Class A	24,399	1,097,223
Cisco Systems, Inc.	22,800	1,093,488
Netflix, Inc.*	2,355	762,007
Booking Holdings, Inc.*	225	462,089
Charter Communications, Inc. — Class A*	843	408,922
eBay, Inc.	4,110	148,412
Motorola Solutions, Inc.	921	148,410
Twitter, Inc.*	4,173	133,745
T-Mobile US, Inc.*	1,701	133,392
ViacomCBS, Inc. — Class B	2,904	121,881
Corning, Inc.	4,134	120,341
CDW Corp.	772	110,272
VeriSign, Inc.*	555	106,937
Omnicom Group, Inc.	1,170	94,793
Expedia Group, Inc.	751	81,213
NortonLifeLock, Inc.	3,082	78,653
Fox Corp. — Class A	1,905	70,618
CenturyLink, Inc.	5,274	69,670
Arista Networks, Inc.*	292	59,393
Discovery, Inc. — Class C*	1,803	54,973
DISH Network Corp. — Class A*	1,376	48,807
Interpublic Group of Companies, Inc.	2,084	48,141
F5 Networks, Inc.*	327	45,666
Juniper Networks, Inc.	1,799	44,309
Fox Corp. — Class B	873	31,777
News Corp. — Class A	2,088	29,524
Discovery, Inc. — Class A* ¹	850	27,829
News Corp. — Class B	654	9,490
Total Communications		21,035,967
Industrial - 7.0%		
Boeing Co.	2,874	936,234
Honeywell International, Inc.	3,840	679,680
Union Pacific Corp.	3,731	674,528
United Technologies Corp.	4,360	652,954
3M Co.	3,091	545,314
General Electric Co.	46,939	523,839
Lockheed Martin Corp.	1,334	519,433
United Parcel Service, Inc. — Class B	3,766	440,848
Caterpillar, Inc.	2,970	438,609
Raytheon Co.	1,497	328,951
CSX Corp.	4,179	302,392
Deere & Co.	1,692	293,156
Northrop Grumman Corp.	842	289,623
Illinois Tool Works, Inc.	1,572	282,379
Norfolk Southern Corp.	1,401	271,976
Emerson Electric Co.	3,274	249,675
Waste Management, Inc.	2,098	239,088
L3Harris Technologies, Inc.	1,188	235,069
General Dynamics Corp.	1,259	222,025
Eaton Corporation plc	2,221	210,373
Roper Technologies, Inc.	559	198,015
FedEx Corp.	1,290	195,061
Amphenol Corp. — Class A	1,593	172,410
TE Connectivity Ltd.	1,798	172,320
Ingersoll-Rand plc	1,288	171,201
Johnson Controls International plc	4,146	168,784
TransDigm Group, Inc.	267	149,520
Parker-Hannifin Corp.	690	142,016
Agilent Technologies, Inc.	1,663	141,871
Stanley Black & Decker, Inc.	817	135,409
Rockwell Automation, Inc.	621	125,858
AMETEK, Inc.	1,229	122,581
Fortive Corp.	1,588	121,307
Ball Corp.	1,758	113,690

S&P 500® Fund
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December 31, 2019

	Shares	Value
COMMON STOCKS[†] - 79.9% (continued)		
Industrial - 7.0% (continued)		
Mettler-Toledo International, Inc.*	131	\$ 103,920
Keysight Technologies, Inc.*	1,008	103,451
Vulcan Materials Co.	711	102,377
Republic Services, Inc. — Class A	1,132	101,461
Amcor plc	8,707	94,384
Martin Marietta Materials, Inc.	336	93,959
Dover Corp.	781	90,018
Kansas City Southern	532	81,481
Waters Corp.*	346	80,843
Xylem, Inc.	968	76,269
Westinghouse Air Brake Technologies Corp.	979	76,166
Garmin Ltd.	776	75,707
Masco Corp.	1,527	73,281
Expeditors International of Washington, Inc.	915	71,388
IDEX Corp.	409	70,348
Jacobs Engineering Group, Inc.	728	65,396
Old Dominion Freight Line, Inc.	343	65,095
Arconic, Inc.	2,082	64,063
Allegion plc	499	62,145
Westrock Co.	1,386	59,473
PerkinElmer, Inc.	597	57,969
Packaging Corporation of America	509	57,003
CH Robinson Worldwide, Inc.	727	56,851
Huntington Ingalls Industries, Inc.	220	55,194
Textron, Inc.	1,227	54,724
J.B. Hunt Transport Services, Inc.	458	53,485
Snap-on, Inc.	295	49,973
Fortune Brands Home & Security, Inc.	748	48,874
Pentair plc	903	41,421
FLIR Systems, Inc.	721	37,542
AO Smith Corp.	736	35,063
Flowserve Corp.	703	34,988
Sealed Air Corp.	830	33,059
Total Industrial		12,693,560
Consumer, Cyclical - 6.7%		
Home Depot, Inc.	5,862	1,280,143
Walmart, Inc.	7,624	906,036
McDonald's Corp.	4,047	799,728
Costco Wholesale Corp.	2,374	697,766
NIKE, Inc. — Class B	6,697	678,473
Starbucks Corp.	6,347	558,028
Lowe's Companies, Inc.	4,119	493,291
TJX Companies, Inc.	6,517	397,928
Target Corp.	2,723	349,116
General Motors Co.	6,758	247,343
Walgreens Boots Alliance, Inc.	4,029	237,550
Ross Stores, Inc.	1,944	226,320
Marriott International, Inc. — Class A	1,458	220,785
Dollar General Corp.	1,368	213,381
Ford Motor Co.	20,929	194,639
Delta Air Lines, Inc.	3,094	180,937
O'Reilly Automotive, Inc.*	407	178,372
VF Corp.	1,760	175,402
Hilton Worldwide Holdings, Inc.	1,516	168,140
Yum! Brands, Inc.	1,626	163,787
AutoZone, Inc.*	128	152,488
Cummins, Inc.	823	147,284
PACCAR, Inc.	1,859	147,047
Southwest Airlines Co.	2,546	137,433
Aptiv plc	1,372	130,299
Las Vegas Sands Corp.	1,816	125,377
Royal Caribbean Cruises Ltd.	924	123,363
Dollar Tree, Inc.*	1,272	119,632
Chipotle Mexican Grill, Inc. — Class A*	137	114,684
Fastenal Co.	3,082	113,880
Carnival Corp.	2,153	109,437
Best Buy Company, Inc.	1,224	107,467
United Airlines Holdings, Inc.*	1,170	103,065
Copart, Inc.*	1,098	99,852
DR Horton, Inc.	1,802	95,056
MGM Resorts International	2,768	92,091
Lennar Corp. — Class A	1,504	83,908
Genuine Parts Co.	781	82,966
WW Grainger, Inc.	234	79,214
Ulta Beauty, Inc.*	307	77,714
Tiffany & Co.	580	77,517
CarMax, Inc.*	884	77,500
Hasbro, Inc.	684	72,237
Wynn Resorts Ltd.	519	72,073
Darden Restaurants, Inc.	659	71,838
NVR, Inc.*	18	68,551
Norwegian Cruise Line Holdings Ltd.*	1,143	66,763
American Airlines Group, Inc.	2,095	60,085
Advance Auto Parts, Inc.	372	59,579
Tractor Supply Co.	635	59,334
LKQ Corp.*	1,647	58,798
Live Nation Entertainment, Inc.*	757	54,103
PulteGroup, Inc.	1,369	53,117
Whirlpool Corp.	340	50,160
BorgWarner, Inc.	1,110	48,152
Alaska Air Group, Inc.	662	44,851
Mohawk Industries, Inc.*	318	43,369
Kohl's Corp.	841	42,849
PVH Corp.	398	41,850
Tapestry, Inc.	1,483	39,996
Newell Brands, Inc.	2,048	39,363
Leggett & Platt, Inc.	707	35,937
Ralph Lauren Corp. — Class A	267	31,298
Capri Holdings Ltd.*	815	31,092
Harley-Davidson, Inc.	829	30,830
Hanesbrands, Inc.	1,944	28,868
Macy's, Inc.	1,661	28,237
Nordstrom, Inc. ¹	576	23,576
L Brands, Inc.	1,248	22,614
Under Armour, Inc. — Class A*	1,012	21,859
Gap, Inc.	1,144	20,226
Under Armour, Inc. — Class C*	1,046	20,062
Total Consumer, Cyclical		12,106,106
Energy - 3.5%		
Exxon Mobil Corp.	22,740	1,586,797
Chevron Corp.	10,163	1,224,743

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	Shares	Value
COMMON STOCKS[†] - 79.9% (continued)		
Energy - 3.5% (continued)		
ConocoPhillips	5,897	\$ 383,482
Schlumberger Ltd.	7,440	299,088
Phillips 66	2,388	266,047
EOG Resources, Inc.	3,127	261,917
Kinder Morgan, Inc.	10,469	221,629
Marathon Petroleum Corp.	3,490	210,272
Valero Energy Corp.	2,207	206,686
Occidental Petroleum Corp.	4,801	197,849
ONEOK, Inc.	2,220	167,987
Williams Companies, Inc.	6,514	154,512
Pioneer Natural Resources Co.	890	134,719
Halliburton Co.	4,718	115,449
Concho Resources, Inc.	1,080	94,576
Hess Corp.	1,391	92,933
Baker Hughes Co.	3,493	89,526
Diamondback Energy, Inc.	866	80,417
Noble Energy, Inc.	2,571	63,864
Marathon Oil Corp.	4,299	58,380
Devon Energy Corp.	2,079	53,992
National Oilwell Varco, Inc.	2,074	51,954
Apache Corp.	2,021	51,717
TechnipFMC plc	2,259	48,433
HollyFrontier Corp.	798	40,467
Cabot Oil & Gas Corp. — Class A	2,192	38,163
Cimarex Energy Co.	547	28,712
Helmerich & Payne, Inc.	583	26,486
Total Energy		6,250,797
Utilities - 2.7%		
NextEra Energy, Inc.	2,627	636,154
Dominion Energy, Inc.	4,423	366,313
Southern Co.	5,636	359,013
Duke Energy Corp.	3,918	357,361
American Electric Power Company, Inc.	2,655	250,924
Exelon Corp.	5,225	238,208
Sempra Energy	1,515	229,492
Xcel Energy, Inc.	2,818	178,915
Consolidated Edison, Inc.	1,787	161,670
Public Service Enterprise Group, Inc.	2,718	160,498
WEC Energy Group, Inc.	1,695	156,330
Eversource Energy	1,740	148,022
Edison International	1,927	145,315
FirstEnergy Corp.	2,904	141,134
PPL Corp.	3,886	139,430
DTE Energy Co.	1,032	134,026
Entergy Corp.	1,070	128,186
American Water Works Company, Inc.	972	119,410
Ameren Corp.	1,322	101,529
CMS Energy Corp.	1,525	95,831
Evergy, Inc.	1,225	79,735
CenterPoint Energy, Inc.	2,699	73,602
Atmos Energy Corp.	641	71,702
AES Corp.	3,568	71,003
Alliant Energy Corp.	1,292	70,698
NiSource, Inc.	2,008	55,903
Pinnacle West Capital Corp.	604	54,318
NRG Energy, Inc.	1,352	53,742
Total Utilities		4,778,464
Basic Materials - 1.7%		
Linde plc	2,887	614,642
Air Products & Chemicals, Inc.	1,185	278,463
Ecolab, Inc.	1,348	260,151
Sherwin-Williams Co.	442	257,925
DuPont de Nemours, Inc.	3,982	255,644
Dow, Inc.	3,985	218,099
Newmont Goldcorp Corp.	4,406	191,441
PPG Industries, Inc.	1,271	169,666
LyondellBasell Industries N.V. — Class A	1,380	130,382
Freeport-McMoRan, Inc.	7,798	102,310
International Paper Co.	2,107	97,027
Nucor Corp.	1,630	91,736
Celanese Corp. — Class A	650	80,028
International Flavors & Fragrances, Inc. ¹	574	74,057
FMC Corp.	697	69,575
Eastman Chemical Co.	731	57,939
CF Industries Holdings, Inc.	1,168	55,760
Albemarle Corp.	570	41,633
Mosaic Co.	1,879	40,662
Total Basic Materials		3,087,140
Total Common Stocks (Cost \$96,407,916)		143,812,152
	Face Amount	
FEDERAL AGENCY DISCOUNT NOTES^{††} - 11.4%		
Federal Home Loan Bank		
1.57% due 01/29/20 ²	\$ 10,600,000	10,587,995
1.15% due 01/02/20 ²	10,000,000	9,999,681
Total Federal Agency Discount Notes (Cost \$20,586,737)		20,587,676
FEDERAL AGENCY NOTES^{††} - 4.4%		
Federal Farm Credit Bank		
1.90% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22 ³	8,000,000	7,995,837
Total Federal Agency Notes (Cost \$8,000,000)		7,995,837
U.S. TREASURY BILLS^{††} - 0.7%		
U.S. Treasury Bills		
1.47% due 02/04/20 ^{2,4}	933,000	931,661
1.50% due 01/14/20 ^{2,6}	270,000	269,868
Total U.S. Treasury Bills (Cost \$1,201,529)		1,201,529
REPURCHASE AGREEMENTS^{††5} - 1.5%		
J.P. Morgan Securities LLC issued 12/31/19 at 1.53% due 01/02/20 ⁶	1,588,961	1,588,961
Barclays Capital, Inc. issued 12/31/19 at 1.40% due 01/02/20 ⁶	512,355	512,355
BofA Securities, Inc. issued 12/31/19 at 1.50% due 01/02/20 ⁶	512,355	512,355
Total Repurchase Agreements (Cost \$2,613,671)		2,613,671

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

December 31, 2019

	Shares	Value
SECURITIES LENDING COLLATERAL^{†,7} - 0.1%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 1.47% ⁸	172,112	\$ 172,112
Total Securities Lending Collateral (Cost \$172,112)		<u>172,112</u>
Total Investments - 98.0% (Cost \$128,981,965)		<u>\$ 176,382,977</u>
Other Assets & Liabilities, net - 2.0%		<u>3,528,958</u>
Total Net Assets - 100.0%		<u>\$ 179,911,935</u>

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Equity Futures Contracts Purchased[†]				
S&P 500 Index Mini Futures Contracts	157	Mar 2020	\$ 25,351,575	\$ 532,700

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^{††}							
Barclays Bank plc	S&P 500 Index	2.05% (1 Week USD LIBOR + 0.45%)	At Maturity	01/31/20	784	\$ 2,531,810	\$ 7,437
Goldman Sachs International	S&P 500 Index	2.05% (1 Week USD LIBOR + 0.45%)	At Maturity	01/28/20	755	2,439,375	7,181
BNP Paribas	S&P 500 Index	2.35% (1 Month USD LIBOR + 0.55%)	At Maturity	01/28/20	1,784	5,764,617	(1,841)
						<u>\$ 10,735,802</u>	<u>\$ 12,777</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 December 31, 2019.

² Rate indicated is the effective yield at the time of purchase.

³ Variable rate security. Rate indicated is the rate effective at December 31, 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.

⁴ All or a portion of this security is pledged as futures collateral at December 31, 2019.

⁵ Repurchase Agreements.

⁶ All or a portion of this security is pledged as equity index swap collateral at December 31, 2019.

⁷ Securities lending collateral.

⁸ Rate indicated is the 7-day yield as of December 31, 2019.

plc — Public Limited Company

REIT — Real Estate Investment Trust