

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

June 30, 2020

	Shares	Value
COMMON STOCKS† - 85.6%		
Technology - 19.6%		
Microsoft Corp.	33,333	\$ 6,783,599
Apple, Inc.	17,908	6,532,838
Intel Corp.	18,610	1,113,436
NVIDIA Corp.	2,704	1,027,277
Adobe, Inc.*	2,118	921,987
salesforce.com, Inc.*	3,960	741,827
Accenture plc — Class A	2,800	601,216
Broadcom, Inc.	1,757	554,527
Texas Instruments, Inc.	4,034	512,197
Oracle Corp.	9,149	505,665
International Business Machines Corp.	3,903	471,365
QUALCOMM, Inc.	4,945	451,034
Fidelity National Information Services, Inc.	2,716	364,188
ServiceNow, Inc.*	838	339,440
Intuit, Inc.	1,146	339,434
Advanced Micro Devices, Inc.*	5,148	270,836
Activision Blizzard, Inc.	3,387	257,073
Micron Technology, Inc.*	4,889	251,881
Applied Materials, Inc.	4,028	243,493
Fiserv, Inc.*	2,472	241,317
Autodesk, Inc.*	963	230,340
Lam Research Corp.	638	206,368
Analog Devices, Inc.	1,619	198,554
Electronic Arts, Inc.*	1,269	167,571
Cognizant Technology Solutions Corp. — Class A	2,376	135,004
KLA Corp.	682	132,635
Synopsys, Inc.*	663	129,285
MSCI, Inc. — Class A	374	124,849
Cadence Design Systems, Inc.*	1,227	117,743
Microchip Technology, Inc.	1,078	113,524
ANSYS, Inc.*	378	110,274
HP, Inc.	6,285	109,548
Paychex, Inc.	1,403	106,277
Xilinx, Inc.	1,069	105,179
Skyworks Solutions, Inc.	733	93,721
Cerner Corp.	1,338	91,720
Fortinet, Inc.*	590	80,989
Akamai Technologies, Inc.*	713	76,355
Citrix Systems, Inc.	510	75,434
Maxim Integrated Products, Inc.	1,172	71,035
Take-Two Interactive Software, Inc.*	501	69,924
Paycom Software, Inc.*	212	65,663
Broadridge Financial Solutions, Inc.	505	63,726
Jack Henry & Associates, Inc.	337	62,018
Tyler Technologies, Inc.*	175	60,704
Zebra Technologies Corp. — Class A*	233	59,636
Western Digital Corp.	1,317	58,146
Qorvo, Inc.*	504	55,707
Leidos Holdings, Inc.	587	54,984
Hewlett Packard Enterprise Co.	5,647	54,945
Seagate Technology plc	993	48,071
NetApp, Inc.	972	43,128
IPG Photonics Corp.*	156	25,021
DXC Technology Co.	1,115	18,398
Xerox Holdings Corp.	805	12,309
Total Technology		25,753,415
Consumer, Non-cyclical - 19.3%		
Johnson & Johnson	11,580	1,628,495
Procter & Gamble Co.	10,882	1,301,160
UnitedHealth Group, Inc.	4,169	1,229,647
PayPal Holdings, Inc.*	5,161	899,201
Merck & Company, Inc.	11,095	857,976
PepsiCo, Inc.	6,099	806,654
Pfizer, Inc.	24,416	798,403
AbbVie, Inc.	7,746	760,502
Coca-Cola Co.	16,990	759,113
Abbott Laboratories	7,775	710,868
Thermo Fisher Scientific, Inc.	1,736	629,022
Amgen, Inc.	2,586	609,934
Eli Lilly & Co.	3,702	607,794
Bristol-Myers Squibb Co.	9,946	584,825
Medtronic plc	5,895	540,571
Danaher Corp.	2,766	489,112
Philip Morris International, Inc.	6,844	479,490
Gilead Sciences, Inc.	5,512	424,093
CVS Health Corp.	5,745	373,253
S&P Global, Inc.	1,059	348,919
Vertex Pharmaceuticals, Inc.*	1,140	330,954
Mondelez International, Inc. — Class A	6,274	320,789
Altria Group, Inc.	8,168	320,594
Becton Dickinson and Co.	1,296	310,094
Cigna Corp.	1,622	304,368
Intuitive Surgical, Inc.*	513	292,323
Anthem, Inc.	1,108	291,382
Zoetis, Inc.	2,088	286,140
Automatic Data Processing, Inc.	1,889	281,253
Regeneron Pharmaceuticals, Inc.*	443	276,277
Colgate-Palmolive Co.	3,765	275,824
Stryker Corp.	1,417	255,329
Illumina, Inc.*	646	239,246
Humana, Inc.	581	225,283
Global Payments, Inc.	1,315	223,050
Boston Scientific Corp.*	6,280	220,491
Kimberly-Clark Corp.	1,497	211,601
Moody's Corp.	709	194,784
Baxter International, Inc.	2,237	192,606
Biogen, Inc.*	717	191,834
Edwards Lifesciences Corp.*	2,724	188,256
Estee Lauder Companies, Inc. — Class A	988	186,416
DexCom, Inc.*	406	164,592
General Mills, Inc.	2,664	164,235
Centene Corp.*	2,546	161,798
IHS Markit Ltd.	1,753	132,352
Constellation Brands, Inc. — Class A	738	129,113
IDEXX Laboratories, Inc.*	373	123,150
ResMed, Inc.	636	122,112
Sysco Corp.	2,231	121,946
Verisk Analytics, Inc. — Class A	713	121,353
Clorox Co.	550	120,654
Kroger Co.	3,456	116,985
Monster Beverage Corp.*	1,643	113,893

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

June 30, 2020

	Shares	Value
COMMON STOCKS† - 85.6% (continued)		
Consumer, Non-cyclical - 19.3% (continued)		
HCA Healthcare, Inc.	1,158	\$ 112,395
IQVIA Holdings, Inc.*	781	110,808
McKesson Corp.	711	109,082
Alexion Pharmaceuticals, Inc.*	971	108,985
Zimmer Biomet Holdings, Inc.	909	108,498
Cintas Corp.	370	98,553
Archer-Daniels-Midland Co.	2,442	97,436
McCormick & Company, Inc.	543	97,420
FleetCor Technologies, Inc.*	368	92,563
Equifax, Inc.	534	91,784
Corteva, Inc.	3,289	88,112
Kraft Heinz Co.	2,739	87,347
Align Technology, Inc.*	315	86,449
Hershey Co.	648	83,994
MarketAxess Holdings, Inc.	167	83,654
Church & Dwight Company, Inc.	1,081	83,561
Incyte Corp.*	793	82,448
Tyson Foods, Inc. — Class A	1,294	77,265
Conagra Brands, Inc.	2,141	75,299
Teleflex, Inc.	204	74,252
West Pharmaceutical Services, Inc.	324	73,603
Kellogg Co.	1,100	72,666
Laboratory Corporation of America Holdings*	427	70,929
Quest Diagnostics, Inc.	588	67,008
Cardinal Health, Inc.	1,283	66,960
AmerisourceBergen Corp. — Class A	653	65,803
Hologic, Inc.*	1,135	64,695
Cooper Companies, Inc.	216	61,266
Hormel Foods Corp.	1,232	59,469
STERIS plc	373	57,233
JM Smucker Co.	501	53,011
Brown-Forman Corp. — Class B	802	51,055
Varian Medical Systems, Inc.*	399	48,885
ABIOMED, Inc.*	198	47,829
Gartner, Inc.*	392	47,561
United Rentals, Inc.*	317	47,246
Bio-Rad Laboratories, Inc. — Class A*	94	42,440
Dentsply Sirona, Inc.	963	42,430
Avery Dennison Corp.	366	41,757
Lamb Weston Holdings, Inc.	642	41,043
Campbell Soup Co.	744	36,925
Henry Schein, Inc.*	627	36,610
Mylan N.V.*	2,272	36,534
Perrigo Company plc	599	33,107
Universal Health Services, Inc. — Class B	341	31,676
DaVita, Inc.*	375	29,678
Molson Coors Beverage Co. — Class B	827	28,416
Robert Half International, Inc.	504	26,626
Rollins, Inc.	619	26,239
Quanta Services, Inc.	605	23,734
Nielsen Holdings plc	1,567	23,286
H&R Block, Inc.	846	12,081
Coty, Inc. — Class A	1,308	5,847
Total Consumer, Non-cyclical		25,373,662
Communications - 14.2%		
Amazon.com, Inc.*	1,842	5,081,746
Facebook, Inc. — Class A*	10,569	2,399,903
Alphabet, Inc. — Class A*	1,319	1,870,408
Alphabet, Inc. — Class C*	1,285	1,816,489
Verizon Communications, Inc.	18,188	1,002,705
AT&T, Inc.	31,318	946,743
Walt Disney Co.	7,939	885,278
Netflix, Inc.*	1,933	879,592
Cisco Systems, Inc.	18,641	869,416
Comcast Corp. — Class A	20,020	780,380
Charter Communications, Inc. — Class A*	662	337,646
Booking Holdings, Inc.*	180	286,621
T-Mobile US, Inc.*	2,505	260,896
eBay, Inc.	2,903	152,262
Motorola Solutions, Inc.	748	104,817
Twitter, Inc.*	3,449	102,746
VeriSign, Inc.*	447	92,453
Corning, Inc.	3,336	86,403
CDW Corp.	626	72,729
ViacomCBS, Inc. — Class B	2,376	55,408
Omnicom Group, Inc.	942	51,433
Arista Networks, Inc.*	236	49,567
Expedia Group, Inc.	595	48,909
E*TRADE Financial Corp.	972	48,338
NortonLifeLock, Inc.	2,382	47,235
CenturyLink, Inc.	4,342	43,550
Fox Corp. — Class A	1,506	40,391
DISH Network Corp. — Class A*	1,130	38,996
F5 Networks, Inc.*	268	37,381
Juniper Networks, Inc.	1,456	33,284
Interpublic Group of Companies, Inc.	1,713	29,395
Discovery, Inc. — Class C*	1,391	26,791
News Corp. — Class A	1,709	20,269
Fox Corp. — Class B	700	18,788
Discovery, Inc. — Class A*,1	703	14,833
News Corp. — Class B	535	6,393
Total Communications		18,640,194
Financial - 12.4%		
Berkshire Hathaway, Inc. — Class B*	8,545	1,525,368
Visa, Inc. — Class A	7,416	1,432,549
JPMorgan Chase & Co.	13,393	1,259,746
Mastercard, Inc. — Class A	3,885	1,148,794
Bank of America Corp.	34,320	815,100
American Tower Corp. — Class A REIT	1,949	503,894
Citigroup, Inc.	9,151	467,616
Wells Fargo & Co.	16,399	419,814
BlackRock, Inc. — Class A	678	368,893
Crown Castle International Corp. REIT	1,832	306,585
Prologis, Inc. REIT	3,246	302,949
American Express Co.	2,901	276,175
Equinix, Inc. REIT	389	273,195
Goldman Sachs Group, Inc.	1,360	268,763
CME Group, Inc. — Class A	1,576	256,163
Morgan Stanley	5,264	254,251
Chubb Ltd.	1,984	251,214

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

June 30, 2020

	Shares	Value
COMMON STOCKS† - 85.6% (continued)		
Financial - 12.4% (continued)		
Marsh & McLennan Companies, Inc.	2,243	\$ 240,831
Truist Financial Corp.	5,923	222,409
U.S. Bancorp	6,025	221,840
Intercontinental Exchange, Inc.	2,405	220,298
Progressive Corp.	2,573	206,123
PNC Financial Services Group, Inc.	1,865	196,217
Aon plc — Class A	1,016	195,682
Charles Schwab Corp.	5,036	169,915
Digital Realty Trust, Inc. REIT	1,179	167,548
SBA Communications Corp. REIT	491	146,279
Bank of New York Mellon Corp.	3,542	136,898
Allstate Corp.	1,381	133,943
Public Storage REIT	661	126,839
Travelers Companies, Inc.	1,111	126,709
Capital One Financial Corp.	2,001	125,243
MetLife, Inc.	3,391	123,839
T. Rowe Price Group, Inc.	1,000	123,500
American International Group, Inc.	3,786	118,047
Aflac, Inc.	3,154	113,639
Willis Towers Watson plc	566	111,474
Prudential Financial, Inc.	1,736	105,722
State Street Corp.	1,547	98,312
AvalonBay Communities, Inc. REIT	619	95,722
Welltower, Inc. REIT	1,835	94,961
Simon Property Group, Inc. REIT	1,344	91,903
Equity Residential REIT	1,538	90,465
Alexandria Real Estate Equities, Inc. REIT	555	90,049
Realty Income Corp. REIT	1,509	89,786
Arthur J Gallagher & Co.	833	81,209
Ameriprise Financial, Inc.	538	80,722
First Republic Bank	754	79,916
Weyerhaeuser Co. REIT	3,280	73,669
Northern Trust Corp.	914	72,517
Discover Financial Services	1,346	67,421
CBRE Group, Inc. — Class A*	1,473	66,609
Essex Property Trust, Inc. REIT	288	66,001
Healthpeak Properties, Inc. REIT	2,366	65,207
Hartford Financial Services Group, Inc.	1,574	60,678
Nasdaq, Inc.	505	60,332
Fifth Third Bancorp	3,129	60,327
Ventas, Inc. REIT	1,640	60,057
M&T Bank Corp.	564	58,639
Mid-America Apartment Communities, Inc. REIT	503	57,679
Boston Properties, Inc. REIT	635	57,391
Duke Realty Corp. REIT	1,619	57,296
Extra Space Storage, Inc. REIT	567	52,374
Synchrony Financial	2,360	52,298
KeyCorp	4,287	52,216
SVB Financial Group*	226	48,710
UDR, Inc. REIT	1,296	48,444
Citizens Financial Group, Inc.	1,875	47,325
Regions Financial Corp.	4,206	46,771
Principal Financial Group, Inc.	1,120	46,525
Cboe Global Markets, Inc.	482	44,961
Cincinnati Financial Corp.	663	42,452
Huntington Bancshares, Inc.	4,458	40,278
Western Union Co.	1,806	39,046
Raymond James Financial, Inc.	536	36,893
Loews Corp.	1,064	36,485
Everest Re Group Ltd.	176	36,291
W R Berkley Corp.	621	35,577
Regency Centers Corp. REIT	746	34,234
Host Hotels & Resorts, Inc. REIT	3,099	33,438
Iron Mountain, Inc. REIT	1,265	33,017
Globe Life, Inc.	430	31,919
Lincoln National Corp.	849	31,235
Assurant, Inc.	262	27,062
Vornado Realty Trust REIT	697	26,632
Federal Realty Investment Trust REIT	309	26,330
Franklin Resources, Inc.	1,219	25,562
Apartment Investment & Management Co. — Class A REIT	654	24,617
Zions Bancorp North America	720	24,480
Kimco Realty Corp. REIT	1,901	24,409
Comerica, Inc.	611	23,279
People's United Financial, Inc.	1,867	21,601
Invesco Ltd.	1,654	17,797
SL Green Realty Corp. REIT	336	16,561
Unum Group	894	14,831
Total Financial		16,384,582
Industrial - 6.7%		
Union Pacific Corp.	2,983	504,336
Honeywell International, Inc.	3,085	446,060
Boeing Co.	2,356	431,855
Raytheon Technologies Corp.	6,465	398,373
Lockheed Martin Corp.	1,085	395,938
3M Co.	2,528	394,343
United Parcel Service, Inc. — Class B	3,095	344,102
Caterpillar, Inc.	2,379	300,944
General Electric Co.	38,448	262,600
CSX Corp.	3,365	234,675
Illinois Tool Works, Inc.	1,264	221,010
Deere & Co.	1,375	216,081
Northrop Grumman Corp.	681	209,366
Norfolk Southern Corp.	1,126	197,692
Waste Management, Inc.	1,707	180,788
Roper Technologies, Inc.	459	178,211
Emerson Electric Co.	2,626	162,891
L3Harris Technologies, Inc.	949	161,017
Eaton Corporation plc	1,758	153,790
General Dynamics Corp.	1,021	152,599
FedEx Corp.	1,056	148,072
Amphenol Corp. — Class A	1,301	124,649
Agilent Technologies, Inc.	1,357	119,918
TE Connectivity Ltd.	1,450	118,248
Johnson Controls International plc	3,270	111,638
Rockwell Automation, Inc.	509	108,417
Parker-Hannifin Corp.	564	103,364
Otis Worldwide Corp.	1,789	101,723
Ball Corp.	1,433	99,579

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

June 30, 2020

	Shares	Value
COMMON STOCKS† - 85.6% (continued)		
Industrial - 6.7% (continued)		
TransDigm Group, Inc.	221	\$ 97,693
Stanley Black & Decker, Inc.	677	94,360
Trane Technologies plc	1,051	93,518
AMETEK, Inc.	1,008	90,085
Fortive Corp.	1,303	88,161
Mettler-Toledo International, Inc.*	105	84,583
Keysight Technologies, Inc.*	822	82,841
Carrier Global Corp.	3,579	79,525
Republic Services, Inc. — Class A	923	75,732
Amcor plc	6,920	70,653
Old Dominion Freight Line, Inc.	415	70,380
Vulcan Materials Co.	582	67,425
Kansas City Southern	418	62,403
Garmin Ltd.	638	62,205
Dover Corp.	633	61,123
Masco Corp.	1,159	58,193
Martin Marietta Materials, Inc.	274	56,600
Expeditors International of Washington, Inc.	732	55,661
IDEX Corp.	331	52,311
Xylem, Inc.	791	51,383
Teledyne Technologies, Inc.*	161	50,063
Waters Corp.*	272	49,069
Jacobs Engineering Group, Inc.	572	48,506
PerkinElmer, Inc.	490	48,064
CH Robinson Worldwide, Inc.	592	46,804
Westinghouse Air Brake Technologies Corp.	795	45,768
J.B. Hunt Transport Services, Inc.	371	44,646
Ingersoll Rand, Inc.*	1,520	42,742
Packaging Corporation of America	417	41,617
Allegion plc	405	41,399
Fortune Brands Home & Security, Inc.	614	39,253
Snap-on, Inc.	239	33,104
Textron, Inc.	1,001	32,943
Westrock Co.	1,140	32,216
Huntington Ingalls Industries, Inc.	178	31,059
A O Smith Corp.	594	27,989
Pentair plc	728	27,657
Howmet Aerospace, Inc.	1,687	26,739
FLIR Systems, Inc.	575	23,328
Sealed Air Corp.	684	22,470
Flowerserve Corp.	572	16,314
Total Industrial		8,808,864
Consumer, Cyclical - 6.6%		
Home Depot, Inc.	4,727	1,184,161
Walmart, Inc.	6,224	745,511
McDonald's Corp.	3,268	602,848
Costco Wholesale Corp.	1,941	588,531
NIKE, Inc. — Class B	5,450	534,372
Lowe's Companies, Inc.	3,319	448,463
Starbucks Corp.	5,134	377,811
TJX Companies, Inc.	5,265	266,198
Target Corp.	2,198	263,606
Dollar General Corp.	1,106	210,704
General Motors Co.	5,535	140,036
O'Reilly Automotive, Inc.*	326	137,464
Walgreens Boots Alliance, Inc.	3,239	137,301
Ross Stores, Inc.	1,562	133,145
Chipotle Mexican Grill, Inc. — Class A*	113	118,917
AutoZone, Inc.*	103	116,196
Yum! Brands, Inc.	1,323	114,982
PACCAR, Inc.	1,520	113,772
Cummins, Inc.	648	112,272
Fastenal Co.	2,518	107,871
Ford Motor Co.	17,170	104,394
Marriott International, Inc. — Class A	1,183	101,419
Dollar Tree, Inc.*	1,043	96,665
Aptiv plc	1,178	91,790
Hilton Worldwide Holdings, Inc.	1,219	89,535
Best Buy Company, Inc.	999	87,183
VF Corp.	1,402	85,438
DR Horton, Inc.	1,454	80,624
Southwest Airlines Co.	2,357	80,562
Copart, Inc.*	908	75,609
Lennar Corp. — Class A	1,207	74,376
Delta Air Lines, Inc.	2,495	69,985
Las Vegas Sands Corp.	1,477	67,263
Tractor Supply Co.	508	66,949
CarMax, Inc.*	715	64,028
Domino's Pizza, Inc.	172	63,544
WW Grainger, Inc.	190	59,691
Tiffany & Co.	480	58,531
Genuine Parts Co.	634	55,133
Ulta Beauty, Inc.*	248	50,448
NVR, Inc.*	15	48,881
Advance Auto Parts, Inc.	304	43,305
Darden Restaurants, Inc.	571	43,265
Hasbro, Inc.	560	41,972
United Airlines Holdings, Inc.*	1,111	38,452
Royal Caribbean Cruises Ltd. ¹	755	37,977
PulteGroup, Inc.	1,108	37,705
MGM Resorts International	2,168	36,422
Whirlpool Corp.	273	35,362
LKQ Corp.*	1,336	35,003
Carnival Corp. ¹	2,082	34,186
BorgWarner, Inc.	911	32,158
Wynn Resorts Ltd.	427	31,807
American Airlines Group, Inc. ¹	2,185	28,558
Live Nation Entertainment, Inc.*	624	27,662
Newell Brands, Inc.	1,678	26,647
Mohawk Industries, Inc.*	261	26,559
Leggett & Platt, Inc.	582	20,457
Alaska Air Group, Inc.	539	19,544
Norwegian Cruise Line Holdings Ltd.* ¹	1,127	18,517
Hanesbrands, Inc.	1,530	17,274
Tapestry, Inc.	1,214	16,122
L Brands, Inc.	1,026	15,359
Ralph Lauren Corp. — Class A	210	15,229
PVH Corp.	312	14,991
Kohl's Corp.	693	14,394
Gap, Inc.	936	11,812
Under Armour, Inc. — Class A*	828	8,065

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

June 30, 2020

	Shares	Value
COMMON STOCKS[†] - 85.6% (continued)		
Consumer, Cyclical - 6.6% (continued)		
Under Armour, Inc. — Class C*	864	\$ 7,638
Total Consumer, Cyclical		8,762,651
Utilities - 2.6%		
NextEra Energy, Inc.	2,151	516,606
Dominion Energy, Inc.	3,689	299,473
Duke Energy Corp.	3,230	258,045
Southern Co.	4,641	240,636
American Electric Power Company, Inc.	2,178	173,456
Exelon Corp.	4,283	155,430
Sempra Energy	1,286	150,758
Xcel Energy, Inc.	2,308	144,250
Eversource Energy	1,479	123,156
WEC Energy Group, Inc.	1,386	121,483
Public Service Enterprise Group, Inc.	2,222	109,234
Consolidated Edison, Inc.	1,469	105,665
American Water Works Company, Inc.	796	102,413
FirstEnergy Corp.	2,381	92,335
DTE Energy Co.	847	91,053
Edison International	1,661	90,209
PPL Corp.	3,379	87,313
Entergy Corp.	880	82,553
Ameren Corp.	1,085	76,341
CMS Energy Corp.	1,258	73,492
Eergy, Inc.	997	59,112
Atmos Energy Corp.	538	53,574
Alliant Energy Corp.	1,097	52,480
CenterPoint Energy, Inc.	2,394	44,696
AES Corp.	2,923	42,354
NiSource, Inc.	1,683	38,271
Pinnacle West Capital Corp.	494	36,205
NRG Energy, Inc.	1,073	34,937
Total Utilities		3,455,530
Energy - 2.4%		
Exxon Mobil Corp.	18,585	831,121
Chevron Corp.	8,206	732,221
ConocoPhillips	4,714	198,082
Phillips 66	1,919	137,976
Kinder Morgan, Inc.	8,549	129,688
EOG Resources, Inc.	2,558	129,588
Schlumberger Ltd.	6,100	112,179
Marathon Petroleum Corp.	2,858	106,832
Valero Energy Corp.	1,792	105,405
Williams Companies, Inc.	5,333	101,434
Occidental Petroleum Corp.	3,956	72,395
Pioneer Natural Resources Co.	725	70,833
ONEOK, Inc.	1,934	64,248
Hess Corp.	1,148	59,478
Halliburton Co.	3,856	50,051
Concho Resources, Inc.	865	44,548
Baker Hughes Co.	2,879	44,308
Cabot Oil & Gas Corp. — Class A	1,752	30,099
Diamondback Energy, Inc.	694	29,023
Apache Corp.	1,659	22,397
Marathon Oil Corp.	3,474	21,261
National Oilwell Varco, Inc.	1,706	20,898
HollyFrontier Corp.	655	19,126
Devon Energy Corp.	1,682	19,074
Noble Energy, Inc.	2,108	18,888
TechnipFMC plc	1,849	12,647
Total Energy		3,183,800
Basic Materials - 1.8%		
Linde plc	2,308	489,550
Air Products & Chemicals, Inc.	971	234,458
Newmont Corp.	3,528	217,818
Ecolab, Inc.	1,087	216,259
Sherwin-Williams Co.	355	205,137
DuPont de Nemours, Inc.	3,225	171,344
Dow, Inc.	3,256	132,714
PPG Industries, Inc.	1,037	109,984
LyondellBasell Industries N.V. — Class A	1,129	74,198
Freeport-McMoRan, Inc.	6,382	73,840
International Paper Co.	1,728	60,843
International Flavors & Fragrances, Inc. ¹	470	57,556
FMC Corp.	569	56,684
Nucor Corp.	1,324	54,827
Celanese Corp. — Class A	520	44,897
Eastman Chemical Co.	597	41,575
Albemarle Corp.	467	36,057
CF Industries Holdings, Inc.	940	26,451
Mosaic Co.	1,533	19,178
Total Basic Materials		2,323,370
Total Common Stocks		112,686,068
(Cost \$85,247,245)		
RIGHTS[†] - 0.0%		
Communications - 0.0%		
T-Mobile US, Inc.		
Expires 07/27/20*	1,758	295
Total Rights		295
(Cost \$—)		
		Face Amount
FEDERAL AGENCY NOTES^{††} - 7.6%		
Freddie Mac		
1.13% due 10/07/22	\$ 10,000,000	10,001,621
Total Federal Agency Notes		10,001,621
(Cost \$10,001,600)		
U.S. TREASURY BILLS^{††} - 0.4%		
U.S. Treasury Bills		
0.15% due 09/17/20 ^{2,3}	500,000	499,843
0.15% due 07/23/20 ^{3,4}	13,000	12,999
Total U.S. Treasury Bills		512,842
(Cost \$512,830)		
REPURCHASE AGREEMENTS^{††-5} - 12.6%		
J.P. Morgan Securities LLC		
issued 06/30/20 at 0.07%		
due 07/01/20 ²	9,172,891	9,172,891
BofA Securities, Inc.		
issued 06/30/20 at 0.07%		
due 07/01/20 ²	3,798,909	3,798,909
Barclays Capital, Inc.		
issued 06/30/20 at 0.07%		
due 07/01/20 ²	3,570,975	3,570,975
Total Repurchase Agreements		16,542,775
(Cost \$16,542,775)		

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

June 30, 2020

	Shares	Value
SECURITIES LENDING COLLATERAL^{1,6} - 0.1%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 0.06% ⁷	161,008	\$ 161,008
Total Securities Lending Collateral		161,008
(Cost \$161,008)		
Total Investments - 106.3%		
(Cost \$112,465,458)		\$ 139,904,609
Other Assets & Liabilities, net - (6.3)%		(8,348,035)
Total Net Assets - 100.0%		\$ 131,556,574

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	105	Sep 2020	\$ 16,192,313	\$ (61,747)

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Equity Index Swap Agreements^{††}							
Goldman Sachs International	S&P 500 Index	0.56% (1 Week USD LIBOR + 0.45%)	At Maturity	07/28/20	415	\$ 1,287,436	\$ 30,354
Barclays Bank plc	S&P 500 Index	0.56% (1 Week USD LIBOR + 0.45%)	At Maturity	07/30/20	148	459,887	2,452
BNP Paribas	S&P 500 Index	0.73% (1 Month USD LIBOR + 0.55%)	At Maturity	07/29/20	285	883,365	1,343
						\$ 2,630,688	\$ 34,149

* 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 June 30, 2020.

2 All or a portion of this security is pledged as equity index swap collateral at June 30, 2020.

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 June 30, 2020.

5 Repurchase Agreements.

6 Securities lending collateral.

7 Rate indicated is the 7-day yield as of June 30, 2020.

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REIT — Real Estate Investment Trust