

S&P 500® FUND

	SHARES	VALUE		SHARES	VALUE
Monster Beverage Corp.*	1,562	\$ 125,273	Nielsen Holdings plc	1,509	\$ 21,398
IHS Markit Ltd.	1,578	123,889			26,015,081
Cintas Corp.	368	122,481	COMMUNICATIONS - 14.7%		
Zimmer Biomet Holdings, Inc.	877	119,395	Amazon.com, Inc.*	1,801	5,670,863
Clorox Co.	534	112,231	Facebook, Inc. — Class A*	10,171	2,663,785
Kroger Co.	3,291	111,598	Alphabet, Inc. — Class A*	1,271	1,862,778
Archer-Daniels-Midland Co.	2,351	109,298	Alphabet, Inc. — Class C*	1,242	1,825,243
Alexion Pharmaceuticals, Inc.*	927	106,077	Verizon Communications, Inc.	17,505	1,041,372
ResMed, Inc.	613	105,087	Walt Disney Co.	7,644	948,467
McKesson Corp.	686	102,166	Netflix, Inc.*	1,866	933,056
McCormick & Company, Inc.	524	101,708	Comcast Corp. — Class A	19,284	892,078
Align Technology, Inc.*	303	99,190	AT&T, Inc.	30,141	859,320
Church & Dwight Company, Inc.	1,046	98,021	Cisco Systems, Inc.	17,909	705,435
Corteva, Inc.	3,167	91,241	Charter Communications, Inc. — Class A*	633	395,207
Hershey Co.	624	89,444	Booking Holdings, Inc.*	174	297,658
West Pharmaceutical Services, Inc.	313	86,044	T-Mobile US, Inc.*	2,461	281,440
FleetCor Technologies, Inc.*	356	84,764	Twitter, Inc.*	3,346	148,897
Kraft Heinz Co.	2,741	82,093	eBay, Inc.	2,813	146,557
Equifax, Inc.	515	80,803	Motorola Solutions, Inc.	718	112,590
Laboratory Corporation of America Holdings*	412	77,567	Corning, Inc.	3,219	104,328
MarketAxess Holdings, Inc.	161	77,536	VeriSign, Inc.*	428	87,676
Tyson Foods, Inc. — Class A	1,245	74,053	CDW Corp.	604	72,196
Conagra Brands, Inc.	2,066	73,777	ViacomCBS, Inc. — Class B	2,385	66,804
Hologic, Inc.*	1,097	72,918	Etsy, Inc.*	505	61,423
Incyte Corp.*	787	70,625	Expedia Group, Inc.	574	52,630
Cooper Companies, Inc.	208	70,121	NortonLifeLock, Inc.	2,500	52,100
Kellogg Co.	1,073	69,305	Arista Networks, Inc.*	232	48,008
Teleflex, Inc.	197	67,063	E*TRADE Financial Corp.	936	46,847
Varian Medical Systems, Inc.*	386	66,392	Omnicom Group, Inc.	909	44,996
Quest Diagnostics, Inc.	568	65,030	CenturyLink, Inc.	4,179	42,166
STERIS plc	360	63,428	Fox Corp. — Class A	1,454	40,465
AmerisourceBergen Corp. — Class A	622	60,284	F5 Networks, Inc.*	259	31,798
Catalent, Inc.*	694	59,448	DISH Network Corp. — Class A*	1,044	30,307
Brown-Forman Corp. — Class B	772	58,147	Juniper Networks, Inc.	1,404	30,186
Cardinal Health, Inc.	1,238	58,124	Interpublic Group of Companies, Inc.	1,650	27,505
Hormel Foods Corp.	1,187	58,033	Discovery, Inc. — Class C*	1,310	25,676
JM Smucker Co.	483	55,796	News Corp. — Class A	1,646	23,077
United Rentals, Inc.*	305	53,223	Fox Corp. — Class B	663	18,544
ABIOMED, Inc.*	191	52,918	Discovery, Inc. — Class A* ¹	678	14,760
Gartner, Inc.*	377	47,106	News Corp. — Class B	516	7,214
Bio-Rad Laboratories, Inc. — Class A*	90	46,391	Total Communications		19,713,452
Avery Dennison Corp.	353	45,127	FINANCIAL - 12.3%		
Campbell Soup Co.	857	41,453	Berkshire Hathaway, Inc. — Class B*	8,385	1,785,502
Lamb Weston Holdings, Inc.	615	40,756	Visa, Inc. — Class A	7,132	1,426,186
Dentsply Sirona, Inc.	925	40,450	Mastercard, Inc. — Class A	3,737	1,263,741
Henry Schein, Inc.*	605	35,562	JPMorgan Chase & Co.	12,892	1,241,113
Universal Health Services, Inc. — Class B	329	35,210	Bank of America Corp.	32,253	776,975
Rollins, Inc.	624	33,815	American Tower Corp. — Class A REIT	1,877	453,727
Mylan N.V.*	2,187	32,433	Wells Fargo & Co.	17,429	409,756
Quanta Services, Inc.	584	30,870	Citigroup, Inc.	8,807	379,670
DaVita, Inc.*	356	30,491	BlackRock, Inc. — Class A	600	338,130
Molson Coors Beverage Co. — Class B	797	26,747	Prologis, Inc. REIT	3,125	314,437
Perrigo Company plc	577	26,490	Crown Castle International Corp. REIT	1,775	295,537
Robert Half International, Inc.	485	25,676	Goldman Sachs Group, Inc.	1,456	292,612
			Equinix, Inc. REIT	375	285,049

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	SHARES	VALUE		SHARES	VALUE
American Express Co.	2,759	\$ 276,590	Citizens Financial Group, Inc.	1,806	\$ 45,656
CME Group, Inc. — Class A	1,517	253,809	Principal Financial Group, Inc.	1,080	43,492
Marsh & McLennan Companies, Inc.	2,143	245,802	UDR, Inc. REIT	1,248	40,697
Morgan Stanley	5,070	245,134	Cboe Global Markets, Inc.	461	40,448
Intercontinental Exchange, Inc.	2,374	237,519	Huntington Bancshares, Inc.	4,304	39,468
Progressive Corp.	2,477	234,497	Raymond James Financial, Inc.	516	37,544
Chubb Ltd.	1,909	221,673	Western Union Co.	1,739	37,267
Truist Financial Corp.	5,701	216,923	W R Berkley Corp.	595	36,384
U.S. Bancorp	5,799	207,894	Loews Corp.	1,008	35,028
Aon plc — Class A	980	202,174	Everest Re Group Ltd.	169	33,384
PNC Financial Services Group, Inc.	1,796	197,398	Globe Life, Inc.	415	33,158
Charles Schwab Corp.	4,907	177,781	Iron Mountain, Inc. REIT	1,219	32,657
Digital Realty Trust, Inc. REIT	1,139	167,160	Host Hotels & Resorts, Inc. REIT	2,983	32,187
SBA Communications Corp. REIT	474	150,959	Assurant, Inc.	252	30,570
Public Storage REIT	643	143,209	Regency Centers Corp. REIT	669	25,435
Capital One Financial Corp.	1,932	138,834	Lincoln National Corp.	769	24,093
Allstate Corp.	1,322	124,453	Franklin Resources, Inc.	1,132	23,036
T. Rowe Price Group, Inc.	960	123,091	Comerica, Inc.	588	22,491
MetLife, Inc.	3,264	121,323	Vornado Realty Trust REIT	663	22,350
Bank of New York Mellon Corp.	3,448	118,404	Federal Realty Investment Trust REIT	292	21,444
Travelers Companies, Inc.	1,071	115,871	Apartment Investment and Management Co. — Class A REIT	630	21,244
Willis Towers Watson plc	545	113,807	Kimco Realty Corp. REIT	1,830	20,606
Prudential Financial, Inc.	1,671	106,142	Zions Bancorp North America	695	20,308
Aflac, Inc.	2,805	101,962	People's United Financial, Inc.	1,797	18,527
American International Group, Inc.	3,645	100,347	Invesco Ltd.	1,593	18,176
Welltower, Inc. REIT	1,765	97,234	Unum Group	861	14,491
Weyerhaeuser Co. REIT	3,157	90,038	SL Green Realty Corp. REIT ¹	310	14,375
AvalonBay Communities, Inc. REIT	596	89,007	Total Financial		16,426,589
Realty Income Corp. REIT	1,460	88,695	CONSUMER, CYCLICAL - 7.3%		
State Street Corp.	1,491	88,461	Home Depot, Inc.	4,554	1,264,691
Arthur J Gallagher & Co.	810	85,520	Walmart, Inc.	5,874	821,831
Simon Property Group, Inc. REIT	1,294	83,696	McDonald's Corp.	3,148	690,955
First Republic Bank	729	79,505	Costco Wholesale Corp.	1,868	663,140
Alexandria Real Estate Equities, Inc. REIT	496	79,360	NIKE, Inc. — Class B	5,266	661,094
Ameriprise Financial, Inc.	509	78,442	Lowe's Companies, Inc.	3,197	530,254
Discover Financial Services	1,296	74,883	Starbucks Corp.	4,945	424,874
Equity Residential REIT	1,449	74,377	Target Corp.	2,118	333,416
Northern Trust Corp.	881	68,692	TJX Companies, Inc.	5,072	282,257
CBRE Group, Inc. — Class A*	1,418	66,603	Dollar General Corp.	1,054	220,940
Ventas, Inc. REIT	1,578	66,213	General Motors Co.	5,327	157,626
Fifth Third Bancorp	3,013	64,237	Chipotle Mexican Grill, Inc. — Class A*	118	146,758
Healthpeak Properties, Inc. REIT	2,277	61,821	O'Reilly Automotive, Inc.*	314	144,779
Synchrony Financial	2,297	60,112	Ross Stores, Inc.	1,506	140,540
Nasdaq, Inc.	487	59,760	Cummins, Inc.	625	131,975
Extra Space Storage, Inc. REIT	546	58,416	PACCAR, Inc.	1,465	124,935
Duke Realty Corp. REIT	1,568	57,859	Yum! Brands, Inc.	1,277	116,590
Mid-America Apartment Communities, Inc. REIT	484	56,120	AutoZone, Inc.*	99	116,586
Hartford Financial Services Group, Inc.	1,515	55,843	Ford Motor Co.	16,530	110,090
Essex Property Trust, Inc. REIT	276	55,418	Fastenal Co.	2,427	109,434
SVB Financial Group*	220	52,936	Walgreens Boots Alliance, Inc.	3,043	109,305
M&T Bank Corp.	543	50,005	Best Buy Company, Inc.	975	108,508
Cincinnati Financial Corp.	633	49,355	DR Horton, Inc.	1,401	105,957
KeyCorp	4,129	49,259	Aptiv plc	1,142	104,698
Boston Properties, Inc. REIT	600	48,180	Marriott International, Inc. — Class A	1,126	104,245
Regions Financial Corp.	4,062	46,835	Hilton Worldwide Holdings, Inc.	1,173	100,080

S&P 500® FUND

	SHARES	VALUE		SHARES	VALUE
VF Corp.	1,352	\$ 94,978	Norfolk Southern Corp.	1,079	\$ 230,895
Lennar Corp. — Class A	1,162	94,912	General Electric Co.	37,029	230,691
Southwest Airlines Co.	2,495	93,563	Northrop Grumman Corp.	656	206,961
Copart, Inc.*	874	91,910	Waste Management, Inc.	1,644	186,051
Dollar Tree, Inc.*	1,004	91,705	Roper Technologies, Inc.	444	175,429
Delta Air Lines, Inc.	2,698	82,505	Eaton Corporation plc	1,693	172,737
Domino's Pizza, Inc.	167	71,022	Emerson Electric Co.	2,528	165,761
Tractor Supply Co.	492	70,523	L3Harris Technologies, Inc.	915	155,404
WW Grainger, Inc.	191	68,143	Amphenol Corp. — Class A	1,262	136,637
Las Vegas Sands Corp.	1,390	64,858	TE Connectivity Ltd.	1,397	136,543
CarMax, Inc.*	690	63,418	General Dynamics Corp.	983	136,077
NVR, Inc.*	15	61,247	Agilent Technologies, Inc.	1,305	131,727
Genuine Parts Co.	610	58,054	Johnson Controls International plc	3,148	128,596
Darden Restaurants, Inc.	550	55,407	Trane Technologies plc	1,014	122,947
Ulta Beauty, Inc.*	240	53,755	Ball Corp.	1,382	114,872
Tiffany & Co.	457	52,943	Parker-Hannifin Corp.	544	110,073
PulteGroup, Inc.	1,134	52,493	Stanley Black & Decker, Inc.	676	109,647
Royal Caribbean Cruises Ltd.	754	48,807	TransDigm Group, Inc.	229	108,803
Whirlpool Corp.	264	48,547	Fortive Corp.	1,427	108,752
Advance Auto Parts, Inc.	292	44,822	Rockwell Automation, Inc.	491	108,354
Hasbro, Inc.	541	44,752	Otis Worldwide Corp.	1,722	107,487
United Airlines Holdings, Inc.*	1,231	42,777	Carrier Global Corp.	3,445	105,210
MGM Resorts International	1,732	37,671	Mettler-Toledo International, Inc.*	101	97,541
BorgWarner, Inc.	878	34,014	AMETEK, Inc.	971	96,517
Carnival Corp. ¹	2,191	33,259	Republic Services, Inc. — Class A	889	82,988
LKQ Corp.*	1,184	32,832	Keysight Technologies, Inc.*	793	78,332
Live Nation Entertainment, Inc.*	602	32,436	Vulcan Materials Co.	561	76,038
L Brands, Inc.	988	31,428	Old Dominion Freight Line, Inc.	407	73,635
Wynn Resorts Ltd.	411	29,514	Amcor plc	6,635	73,317
Newell Brands, Inc.	1,597	27,405	Kansas City Southern	399	72,151
American Airlines Group, Inc. ¹	2,151	26,436	Dover Corp.	609	65,979
Mohawk Industries, Inc.*	253	24,690	Expeditors International of Washington, Inc.	709	64,179
Hanesbrands, Inc.	1,473	23,200	Xylem, Inc.	762	64,100
Leggett & Platt, Inc.	560	23,055	Martin Marietta Materials, Inc.	264	62,135
Norwegian Cruise Line Holdings Ltd.* ¹	1,166	19,950	Masco Corp.	1,106	60,974
Alaska Air Group, Inc.	523	19,157	Garmin Ltd.	632	59,951
Tapestry, Inc.	1,169	18,271	PerkinElmer, Inc.	473	59,366
PVH Corp.	300	17,892	IDEX Corp.	320	58,371
Gap, Inc.	869	14,799	CH Robinson Worldwide, Inc.	570	58,248
Ralph Lauren Corp. — Class A	204	13,866	Ingersoll Rand, Inc.*	1,570	55,892
Under Armour, Inc. — Class A*	798	8,961	Waters Corp.*	262	51,268
Under Armour, Inc. — Class C*	824	8,108	Jacobs Engineering Group, Inc.	551	51,116
Total Consumer, Cyclical		<u>9,753,643</u>	Fortune Brands Home & Security, Inc.	585	50,614
INDUSTRIAL - 7.2%			Teledyne Technologies, Inc.*	156	48,393
Union Pacific Corp.	2,872	565,411	Westinghouse Air Brake Technologies Corp.	757	46,843
United Parcel Service, Inc. — Class B	2,991	498,390	J.B. Hunt Transport Services, Inc.	353	44,612
Honeywell International, Inc.	2,969	488,727	Packaging Corporation of America	401	43,729
Lockheed Martin Corp.	1,041	398,994	Allegion plc	390	38,575
3M Co.	2,437	390,359	Westrock Co.	1,099	38,179
Raytheon Technologies Corp.	6,462	371,823	Textron, Inc.	965	34,827
Boeing Co.	2,245	371,009	Snap-on, Inc.	231	33,987
Caterpillar, Inc.	2,291	341,703	Pentair plc	702	32,131
Deere & Co.	1,326	293,881	A O Smith Corp.	573	30,254
FedEx Corp.	1,020	256,550	Howmet Aerospace, Inc.*	1,661	27,772
CSX Corp.	3,236	251,340	Sealed Air Corp.	659	25,576
Illinois Tool Works, Inc.	1,217	235,136			

S&P 500® FUND

	SHARES	VALUE		SHARES	VALUE
Huntington Ingalls Industries, Inc.	173	\$ 24,350			
FLIR Systems, Inc.	555	19,897			
Flowserve Corp.	551	15,037			
Total Industrial		<u>9,569,851</u>			
UTILITIES - 2.6%					
NextEra Energy, Inc.	2,071	574,827			
Dominion Energy, Inc.	3,554	280,517			
Duke Energy Corp.	3,111	275,510			
Southern Co.	4,468	242,255			
American Electric Power Company, Inc.	2,099	171,551			
Xcel Energy, Inc.	2,222	153,340			
Exelon Corp.	4,122	147,403			
Sempra Energy	1,224	144,873			
WEC Energy Group, Inc.	1,334	129,265			
Eversource Energy	1,450	121,147			
Public Service Enterprise Group, Inc.	2,139	117,452			
American Water Works Company, Inc.	767	111,123			
Consolidated Edison, Inc.	1,415	110,087			
DTE Energy Co.	815	93,758			
PPL Corp.	3,252	88,487			
Entergy Corp.	847	83,455			
Ameren Corp.	1,045	82,639			
Edison International	1,600	81,344			
CMS Energy Corp.	1,211	74,367			
FirstEnergy Corp.	2,294	65,861			
Alliant Energy Corp.	1,057	54,594			
AES Corp.	2,814	50,962			
Atmos Energy Corp.	522	49,898			
Evergy, Inc.	960	48,787			
CenterPoint Energy, Inc.	2,305	44,602			
NiSource, Inc.	1,621	35,662			
Pinnacle West Capital Corp.	478	35,635			
NRG Energy, Inc.	1,033	31,754			
Total Utilities		<u>3,501,155</u>			
BASIC MATERIALS - 1.9%					
Linde plc	2,222	529,125			
Air Products & Chemicals, Inc.	934	278,201			
Sherwin-Williams Co.	347	241,769			
Newmont Corp.	3,397	215,540			
Ecolab, Inc.	1,050	209,832			
DuPont de Nemours, Inc.	3,104	172,210			
Dow, Inc.	3,135	147,502			
PPG Industries, Inc.	998	121,836			
Freeport-McMoRan, Inc.	6,143	96,076			
LyondellBasell Industries N.V. — Class A	1,087	76,623			
International Paper Co.	1,663	67,418			
FMC Corp.	549	58,144			
Nucor Corp.	1,278	57,331			
International Flavors & Fragrances, Inc. ¹	453	55,470			
Celanese Corp. — Class A	500	53,725			
Eastman Chemical Co.	573	44,763			
Albemarle Corp.	451	40,265			
CF Industries Holdings, Inc.	905	27,792			
Mosaic Co.	1,459	26,656			
Total Basic Materials		<u>2,520,278</u>			
ENERGY - 1.8%					
Exxon Mobil Corp.	17,887	\$ 614,061			
Chevron Corp.	7,899	568,728			
ConocoPhillips	4,537	148,995			
Kinder Morgan, Inc.	8,235	101,538			
Williams Companies, Inc.	5,134	100,883			
Phillips 66	1,847	95,748			
Schlumberger Ltd.	5,872	91,368			
EOG Resources, Inc.	2,463	88,520			
Marathon Petroleum Corp.	2,753	80,773			
Valero Energy Corp.	1,725	74,727			
Pioneer Natural Resources Co.	696	59,849			
ONEOK, Inc.	1,879	48,816			
Hess Corp.	1,156	47,315			
Halliburton Co.	3,716	44,778			
Baker Hughes Co.	2,777	36,906			
Concho Resources, Inc.	833	36,752			
Occidental Petroleum Corp.	3,541	35,445			
Cabot Oil & Gas Corp. — Class A	1,686	29,269			
Diamondback Energy, Inc.	669	20,150			
Noble Energy, Inc.	2,050	17,528			
Devon Energy Corp.	1,619	15,316			
Apache Corp.	1,597	15,124			
National Oilwell Varco, Inc.	1,643	14,886			
Marathon Oil Corp.	3,340	13,661			
HollyFrontier Corp.	631	12,437			
TechnipFMC plc	1,787	11,276			
Total Energy		<u>2,424,849</u>			
Total Common Stocks					
(Cost \$82,487,744)					<u>117,908,750</u>
				FACE	
				AMOUNT	
U.S. TREASURY BILLS^{††} - 0.1%					
U.S. Treasury Bills					
0.08% due 10/29/20 ^{2,3}	\$ 100,000	99,993			
Total U.S. Treasury Bills		<u>99,993</u>			
(Cost \$99,994)					
REPURCHASE AGREEMENTS^{††,4} - 11.2%					
J.P. Morgan Securities LLC					
issued 09/30/20 at 0.06%					
due 10/01/20 ²	8,386,630	8,386,630			
BofA Securities, Inc.					
issued 09/30/20 at 0.06%					
due 10/01/20 ²	3,490,749	3,490,749			
Barclays Capital, Inc.					
issued 09/30/20 at 0.06%					
due 10/01/20 ²	3,176,582	3,176,582			
Total Repurchase Agreements		<u>15,053,961</u>			
(Cost \$15,053,961)					

S&P 500® FUND

	SHARES	VALUE
SECURITIES LENDING COLLATERAL^{†,5} - 0.1%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 0.05% ⁶	124,846	\$ 124,846
Total Securities Lending Collateral (Cost \$124,846)		<u>124,846</u>
Total Investments - 99.5% (Cost \$97,766,545)		<u>\$ 133,187,550</u>
Other Assets & Liabilities, net - 0.5%		<u>656,828</u>
Total Net Assets - 100.0%		<u>\$ 133,844,378</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	55	Dec 2020	\$ 9,211,813	\$ 72,023

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	0.55% (1 Week USD LIBOR + 0.45%)	At Maturity	11/19/20	1,960	\$ 6,592,650	\$ 13,406
BNP Paribas	S&P 500 Index	0.69% (1 Month USD LIBOR + 0.55%)	At Maturity	11/18/20	61	206,266	7,731
Barclays Bank plc	S&P 500 Index	0.55% (1 Week USD LIBOR + 0.45%)	At Maturity	11/17/20	150	<u>503,060</u>	<u>1,705</u>
						<u>\$ 7,301,976</u>	<u>\$ 22,842</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, 2020.

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

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

⁴ Repurchase Agreements.

⁵ Securities lending collateral.

⁶ Rate indicated is the 7-day yield as of September 30, 2020.

LIBOR — London Interbank Offered Rate

plc — Public Limited Company

REIT — Real Estate Investment Trust