

S&P 500® FUND

	SHARES	VALUE		SHARES	VALUE
Sysco Corp.	2,009	\$ 164,035	Molson Coors Beverage Co. — Class B	746	\$ 39,822
General Mills, Inc.	2,387	161,648	Nielsen Holdings plc	1,420	38,681
Global Payments, Inc.	1,127	154,219	Campbell Soup Co.	800	35,656
Baxter International, Inc.	1,981	153,607	Organon & Co.	1,003	35,035
Kroger Co.	2,648	151,916	Lamb Weston Holdings, Inc.	575	34,448
Constellation Brands, Inc. — Class A	650	149,708	Rollins, Inc.	896	31,405
Cintas Corp.	349	148,461	DaVita, Inc.*	244	27,599
ResMed, Inc.	579	140,413	Total Consumer, Non-cyclical		30,478,363
Verisk Analytics, Inc. — Class A	638	136,934	FINANCIAL - 14.2%		
Align Technology, Inc.*	290	126,440	Berkshire Hathaway, Inc. — Class B*	7,249	2,558,245
Hershey Co.	575	124,562	JPMorgan Chase & Co.	11,697	1,594,535
Biogen, Inc.*	581	122,358	Visa, Inc. — Class A	6,564	1,455,698
West Pharmaceutical Services, Inc.	293	120,338	Mastercard, Inc. — Class A	3,416	1,220,810
Monster Beverage Corp.*	1,487	118,811	Bank of America Corp.	28,134	1,159,683
Equifax, Inc.	483	114,519	Wells Fargo & Co.	15,380	745,315
Kraft Heinz Co.	2,809	110,647	Charles Schwab Corp.	5,951	501,729
Zimmer Biomet Holdings, Inc.	827	105,773	Morgan Stanley	5,611	490,401
Tyson Foods, Inc. — Class A	1,157	103,702	Prologis, Inc. REIT	2,929	472,975
United Rentals, Inc.*	287	101,945	American Express Co.	2,434	455,158
McCormick & Company, Inc.	989	98,702	American Tower Corp. — Class A REIT	1,802	452,698
Laboratory Corporation of America Holdings*	368	97,027	Goldman Sachs Group, Inc.	1,344	443,654
Gartner, Inc.*	326	96,972	BlackRock, Inc. — Class A	564	430,992
STERIS plc	396	95,741	Citigroup, Inc.	7,854	419,404
Church & Dwight Company, Inc.	958	95,206	Chubb Ltd.	1,704	364,486
AmerisourceBergen Corp. — Class A	596	92,207	Marsh & McLennan Companies, Inc.	1,998	340,499
PerkinElmer, Inc.	500	87,230	CME Group, Inc. — Class A	1,422	338,237
Cooper Companies, Inc.	195	81,430	Crown Castle International Corp. REIT	1,710	315,666
FleetCor Technologies, Inc.*	321	79,948	PNC Financial Services Group, Inc.	1,662	306,556
Catalent, Inc.*	708	78,517	Truist Financial Corp.	5,284	299,603
Molina Healthcare, Inc.*	231	77,059	Intercontinental Exchange, Inc.	2,223	293,703
Hologic, Inc.*	989	75,975	U.S. Bancorp	5,345	284,087
Waters Corp.*	241	74,804	Aon plc — Class A	850	276,786
Quanta Services, Inc.	564	74,228	Equinix, Inc. REIT	356	264,017
Clorox Co.	487	67,708	Progressive Corp.	2,313	263,659
Bio-Techne Corp.	155	67,121	Public Storage REIT	603	235,339
Teleflex, Inc.	185	65,644	Capital One Financial Corp.	1,638	215,053
Kellogg Co.	1,012	65,264	American International Group, Inc.	3,286	206,262
Quest Diagnostics, Inc.	471	64,461	MetLife, Inc.	2,777	195,168
Conagra Brands, Inc.	1,899	63,749	Prudential Financial, Inc.	1,496	176,782
Cardinal Health, Inc.	1,097	62,200	Travelers Companies, Inc.	954	174,324
ABIOMED, Inc.*	180	59,623	Simon Property Group, Inc. REIT	1,301	171,160
Incyte Corp.*	745	59,168	Welltower, Inc. REIT	1,723	165,649
J M Smucker Co.	429	58,091	Digital Realty Trust, Inc. REIT	1,123	159,241
Hormel Foods Corp.	1,117	57,570	Realty Income Corp. REIT	2,239	155,163
Avery Dennison Corp.	328	57,062	Allstate Corp.	1,111	153,885
Charles River Laboratories International, Inc.*	200	56,794	Aflac, Inc.	2,375	152,926
Viatis, Inc.	4,787	52,083	SBA Communications Corp. REIT	431	148,307
MarketAxess Holdings, Inc.	151	51,370	Bank of New York Mellon Corp.	2,928	145,317
Robert Half International, Inc.	433	49,440	Arthur J Gallagher & Co.	825	144,045
Brown-Forman Corp. — Class B	723	48,455	AvalonBay Communities, Inc. REIT	553	137,349
Bio-Rad Laboratories, Inc. — Class A*	86	48,438	T. Rowe Price Group, Inc.	907	137,129
Henry Schein, Inc.*	549	47,867	Ameriprise Financial, Inc.	439	131,858
Dentsply Sirona, Inc.	865	42,575	SVB Financial Group*	233	130,352
Universal Health Services, Inc. — Class B	289	41,891	State Street Corp.	1,448	126,150
			Discover Financial Services	1,139	125,507
			Equity Residential REIT	1,353	121,662

S&P 500® FUND

	SHARES	VALUE		SHARES	VALUE
CBRE Group, Inc. — Class A*	1,325	\$ 121,264	Comcast Corp. — Class A	17,905	\$ 838,312
Fifth Third Bancorp	2,706	116,466	AT&T, Inc.	28,262	667,831
Alexandria Real Estate Equities, Inc. REIT	576	115,920	Netflix, Inc.*	1,757	658,155
First Republic Bank	710	115,091	Booking Holdings, Inc.*	162	380,449
Willis Towers Watson plc	483	114,094	T-Mobile US, Inc.*	2,324	298,285
Weyerhaeuser Co. REIT	2,958	112,108	Charter Communications, Inc. — Class A*	471	256,940
Extra Space Storage, Inc. REIT	530	108,968	Motorola Solutions, Inc.	669	162,032
Ventas, Inc. REIT	1,579	97,519	eBay, Inc.	2,478	141,890
Northern Trust Corp.	822	95,722	Arista Networks, Inc.*	888	123,414
Mid-America Apartment Communities, Inc. REIT	457	95,719	Twitter, Inc.*	3,164	122,415
Hartford Financial Services Group, Inc.	1,326	95,220	Match Group, Inc.*	1,120	121,789
Essex Property Trust, Inc. REIT	258	89,134	Expedia Group, Inc.*	594	116,228
Duke Realty Corp. REIT	1,507	87,496	Corning, Inc.	2,957	109,143
M&T Bank Corp.	509	86,275	CDW Corp.	537	96,064
Huntington Bancshares, Inc.	5,691	83,202	Paramount Global — Class B	2,401	90,782
Regions Financial Corp.	3,728	82,985	VeriSign, Inc.*	382	84,980
Nasdaq, Inc.	463	82,507	Omnicom Group, Inc.	827	70,196
KeyCorp	3,677	82,291	FactSet Research Systems, Inc.	150	65,122
Raymond James Financial, Inc.	740	81,333	Etsy, Inc.*	501	62,264
Cincinnati Financial Corp.	593	80,624	NortonLifeLock, Inc.	2,303	61,076
Citizens Financial Group, Inc.	1,687	76,472	Interpublic Group of Companies, Inc.	1,558	55,231
Healthpeak Properties, Inc. REIT	2,134	73,260	F5, Inc.*	240	50,148
Signature Bank	248	72,786	Fox Corp. — Class A	1,250	49,313
Boston Properties, Inc. REIT	563	72,514	Juniper Networks, Inc.	1,287	47,825
Synchrony Financial	2,063	71,813	Lumen Technologies, Inc.	3,647	41,102
Principal Financial Group, Inc.	962	70,620	News Corp. — Class A	1,547	34,266
UDR, Inc. REIT	1,183	67,869	DISH Network Corp. — Class A*	988	31,270
Brown & Brown, Inc.	928	67,067	Discovery, Inc. — Class C*	1,202	30,014
Iron Mountain, Inc. REIT	1,146	63,500	Fox Corp. — Class B	577	20,934
Kimco Realty Corp. REIT	2,441	60,293	Discovery, Inc. — Class A* ¹	671	16,721
W R Berkley Corp.	830	55,236	News Corp. — Class B	479	10,787
Host Hotels & Resorts, Inc. REIT	2,826	54,909	Total Communications		<u>21,734,946</u>
Loews Corp.	776	50,300	CONSUMER, CYCLICAL - 9.2%		
Cboe Global Markets, Inc.	422	48,285	Tesla, Inc.*	3,313	3,570,089
Everest Re Group Ltd.	156	47,015	Home Depot, Inc.	4,133	1,237,131
Comerica, Inc.	517	46,752	Costco Wholesale Corp.	1,755	1,010,617
Regency Centers Corp. REIT	610	43,517	Walmart, Inc.	5,599	833,803
Lincoln National Corp.	659	43,072	McDonald's Corp.	2,958	731,454
Assurant, Inc.	226	41,094	NIKE, Inc. — Class B	5,052	679,797
Zions Bancorp North America	600	39,336	Lowe's Companies, Inc.	2,667	539,241
Globe Life, Inc.	368	37,021	Starbucks Corp.	4,553	414,186
Federal Realty Investment Trust REIT	280	34,180	Target Corp.	1,896	402,369
People's United Financial, Inc.	1,694	33,863	TJX Companies, Inc.	4,721	285,998
Invesco Ltd.	1,351	31,154	Ford Motor Co.	15,568	263,255
Franklin Resources, Inc.	1,113	31,075	General Motors Co.*	5,751	251,549
Vornado Realty Trust REIT	629	28,506	Dollar General Corp.	917	204,152
Total Financial		<u>22,562,671</u>	Marriott International, Inc. — Class A*	1,083	190,337
COMMUNICATIONS - 13.7%			O'Reilly Automotive, Inc.*	267	182,884
Amazon.com, Inc.*	1,731	5,642,973	Chipotle Mexican Grill, Inc. — Class A*	111	175,605
Alphabet, Inc. — Class A*	1,190	3,309,806	AutoZone, Inc.*	82	167,656
Alphabet, Inc. — Class C*	1,099	3,069,496	Hilton Worldwide Holdings, Inc.*	1,103	167,369
Meta Platforms, Inc. — Class A*	9,139	2,032,148	Dollar Tree, Inc.*	890	142,534
Walt Disney Co.*	7,206	988,375	Yum! Brands, Inc.	1,144	135,598
Cisco Systems, Inc.	16,693	930,802	Fastenal Co.	2,278	135,313
Verizon Communications, Inc.	16,615	846,368	Aptiv plc*	1,071	128,209
			Walgreens Boots Alliance, Inc.	2,836	126,968

S&P 500® FUND

	SHARES	VALUE		SHARES	VALUE
Ross Stores, Inc.	1,398	\$ 126,463	CSX Corp.	8,779	\$ 328,774
PACCAR, Inc.	1,374	121,008	Norfolk Southern Corp.	949	270,674
Cummins, Inc.	564	115,682	Northrop Grumman Corp.	581	259,835
Southwest Airlines Co.*	2,344	107,355	Waste Management, Inc.	1,523	241,395
Copart, Inc.*	845	106,022	Eaton Corporation plc	1,577	239,326
Tractor Supply Co.	450	105,017	Illinois Tool Works, Inc.	1,131	236,831
Delta Air Lines, Inc.*	2,533	100,231	Emerson Electric Co.	2,350	230,417
DR Horton, Inc.	1,276	95,075	FedEx Corp.	965	223,291
WW Grainger, Inc.	171	88,200	General Dynamics Corp.	912	219,956
Ulta Beauty, Inc.*	214	85,219	L3Harris Technologies, Inc.	777	193,061
Lennar Corp. — Class A	1,034	83,930	Johnson Controls International plc	2,781	182,350
Best Buy Company, Inc.	857	77,901	Amphenol Corp. — Class A	2,370	178,580
Royal Caribbean Cruises Ltd.*	888	74,397	TE Connectivity Ltd.	1,288	168,702
VF Corp.	1,278	72,667	Agilent Technologies, Inc.	1,188	157,208
Genuine Parts Co.	564	71,075	Carrier Global Corp.	3,386	155,316
Darden Restaurants, Inc.	506	67,273	Parker-Hannifin Corp.	509	144,434
Pool Corp.	158	66,811	Trane Technologies plc	924	141,095
Caesars Entertainment, Inc.*	846	65,447	TransDigm Group, Inc.*	209	136,172
Carnival Corp.*	3,201	64,724	Otis Worldwide Corp.	1,682	129,430
Live Nation Entertainment, Inc.*	535	62,937	Rockwell Automation, Inc.	460	128,814
MGM Resorts International	1,491	62,533	Mettler-Toledo International, Inc.*	91	124,960
CarMax, Inc.*	640	61,747	AMETEK, Inc.	916	121,993
United Airlines Holdings, Inc.*	1,282	59,433	Ball Corp.	1,282	115,380
Domino's Pizza, Inc.	144	58,610	Keysight Technologies, Inc.*	724	114,370
NVR, Inc.*	13	58,074	Old Dominion Freight Line, Inc.	369	110,213
Las Vegas Sands Corp.*	1,361	52,902	Republic Services, Inc. — Class A	826	109,445
Advance Auto Parts, Inc.	246	50,912	Vulcan Materials Co.	525	96,443
Bath & Body Works, Inc.	1,020	48,756	Martin Marietta Materials, Inc.	246	94,683
LKQ Corp.	1,061	48,180	Stanley Black & Decker, Inc.	645	90,165
American Airlines Group, Inc.*	2,564	46,793	Dover Corp.	570	89,433
Hasbro, Inc.	513	42,025	Teledyne Technologies, Inc.*	185	87,437
PulteGroup, Inc.	984	41,230	Fortive Corp.	1,419	86,460
Whirlpool Corp.	233	40,258	Ingersoll Rand, Inc.	1,613	81,214
Tapestry, Inc.	1,045	38,822	Generac Holdings, Inc.*	250	74,315
BorgWarner, Inc.	949	36,916	Trimble, Inc.*	994	71,707
Norwegian Cruise Line Holdings Ltd.* ¹	1,650	36,102	Garmin Ltd.	601	71,285
Wynn Resorts Ltd.*	417	33,252	Westinghouse Air Brake Technologies Corp.	739	71,070
Newell Brands, Inc.	1,499	32,093	Jacobs Engineering Group, Inc.	511	70,421
Alaska Air Group, Inc.*	498	28,889	Expeditors International		
Penn National Gaming, Inc.*	658	27,912	of Washington, Inc.	671	69,220
PVH Corp.	276	21,144	Amcor plc	5,992	67,889
Ralph Lauren Corp. — Class A	183	20,759	J.B. Hunt Transport Services, Inc.	333	66,863
Under Armour, Inc. — Class C*	851	13,242	Textron, Inc.	872	64,859
Under Armour, Inc. — Class A*	747	12,714	Xylem, Inc.	714	60,876
Total Consumer, Cyclical		<u>14,706,846</u>	Packaging Corporation of America	376	58,697
INDUSTRIAL - 7.3%			IDEX Corp.	300	57,519
Union Pacific Corp.	2,521	688,762	CH Robinson Worldwide, Inc.	515	55,471
United Parcel Service, Inc. — Class B	2,886	618,932	Howmet Aerospace, Inc.	1,502	53,982
Raytheon Technologies Corp.	5,906	585,107	Westrock Co.	1,042	49,005
Honeywell International, Inc.	2,715	528,285	Nordson Corp.	214	48,595
Caterpillar, Inc.	2,141	477,058	Masco Corp.	950	48,450
Deere & Co.	1,110	461,160	Snap-on, Inc.	211	43,356
Lockheed Martin Corp.	959	423,303	Fortune Brands Home & Security, Inc.	537	39,888
Boeing Co.*	2,169	415,363	Sealed Air Corp.	586	39,239
General Electric Co.	4,351	398,116	Allegion plc	354	38,862
3M Co.	2,260	336,469	Pentair plc	655	35,508

S&P 500® FUND

	SHARES	VALUE		SHARES	VALUE
A O Smith Corp.	520	\$ 33,223	Alliant Energy Corp.	990	\$ 61,855
Huntington Ingalls Industries, Inc.	158	31,511	NiSource, Inc.	1,554	49,417
Mohawk Industries, Inc.*	217	26,951	NRG Energy, Inc.	969	37,171
Total Industrial		<u>11,569,174</u>	Pinnacle West Capital Corp.	446	34,833
ENERGY - 3.8%			Total Utilities		<u>4,150,657</u>
Exxon Mobil Corp.	16,757	1,383,961	BASIC MATERIALS - 2.0%		
Chevron Corp.	7,630	1,242,393	Linde plc	2,029	648,123
ConocoPhillips	5,154	515,400	Freeport-McMoRan, Inc.	5,811	289,039
EOG Resources, Inc.	2,315	276,017	Newmont Corp.	3,156	250,744
Schlumberger N.V.	5,555	229,477	Sherwin-Williams Co.	954	238,138
Pioneer Natural Resources Co.	899	224,777	Air Products and Chemicals, Inc.	877	219,171
Occidental Petroleum Corp.	3,512	199,271	Dow, Inc.	2,911	185,489
Marathon Petroleum Corp.	2,291	195,880	Ecolab, Inc.	987	174,265
Valero Energy Corp.	1,618	164,292	Nucor Corp.	1,077	160,096
Williams Companies, Inc.	4,809	160,669	DuPont de Nemours, Inc.	2,030	149,367
Phillips 66	1,852	159,994	International Flavors & Fragrances, Inc.	1,008	132,381
Devon Energy Corp.	2,492	147,352	PPG Industries, Inc.	940	123,206
Kinder Morgan, Inc.	7,718	145,947	LyondellBasell Industries N.V. — Class A	1,041	107,036
Halliburton Co.	3,557	134,704	Albemarle Corp.	463	102,392
Baker Hughes Co.	3,584	130,493	Mosaic Co.	1,466	97,489
ONEOK, Inc.	1,765	124,662	CF Industries Holdings, Inc.	849	87,498
Hess Corp.	1,091	116,781	International Paper Co.	1,533	70,748
Enphase Energy, Inc.*	530	106,943	FMC Corp.	502	66,048
Diamondback Energy, Inc.	674	92,392	Celanese Corp. — Class A	428	61,148
Coterra Energy, Inc. — Class A	3,219	86,816	Eastman Chemical Co.	511	57,263
Marathon Oil Corp.	3,081	77,364	Total Basic Materials		<u>3,219,641</u>
SolarEdge Technologies, Inc.*	208	67,053	Total Common Stocks		
APA Corp.	1,438	59,433	(Cost \$97,294,561)		<u>151,532,118</u>
Total Energy		<u>6,042,071</u>			
UTILITIES - 2.6%					
NextEra Energy, Inc.	7,766	657,858		FACE	
Duke Energy Corp.	3,044	339,893		<u>AMOUNT</u>	
Southern Co.	4,195	304,179	U.S. TREASURY BILLS^{††} - 0.0%		
Dominion Energy, Inc.	3,206	272,414	U.S. Treasury Bills		
Sempra Energy	1,264	212,504	0.12% due 05/05/22 ^{2,3}	\$ 61,000	60,992
American Electric Power Company, Inc.	1,994	198,941	Total U.S. Treasury Bills		<u>60,992</u>
Exelon Corp.	3,877	184,662	(Cost \$60,993)		
Xcel Energy, Inc.	2,132	153,866	REPURCHASE AGREEMENTS^{††,4} - 5.3%		
Public Service Enterprise Group, Inc.	2,001	140,070	J.P. Morgan Securities LLC		
Consolidated Edison, Inc.	1,400	132,552	issued 03/31/22 at 0.28%		
WEC Energy Group, Inc.	1,249	124,663	due 04/01/22 ⁵	5,672,590	5,672,590
Eversource Energy	1,361	120,027	BofA Securities, Inc.		
American Water Works Company, Inc.	719	119,016	issued 03/31/22 at 0.25%		
Edison International	1,504	105,430	due 04/01/22 ⁵	2,184,828	2,184,828
FirstEnergy Corp.	2,257	103,506	Barclays Capital, Inc.		
DTE Energy Co.	767	101,405	issued 03/31/22 at 0.24%		
Ameren Corp.	1,020	95,635	due 04/01/22 ⁵	568,055	568,055
Entergy Corp.	795	92,816	Total Repurchase Agreements		<u>8,425,473</u>
PPL Corp.	2,971	84,852	(Cost \$8,425,473)		
CMS Energy Corp.	1,147	80,221			
CenterPoint Energy, Inc.	2,489	76,263			
Constellation Energy Corp.	1,292	72,675			
AES Corp.	2,639	67,902			
Atmos Energy Corp.	536	64,047			
Evergy, Inc.	907	61,984			

S&P 500® FUND

	SHARES	VALUE
SECURITIES LENDING COLLATERAL^{†,6} - 0.0%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 0.15% ⁷	31,265	\$ 31,265
Total Securities Lending Collateral (Cost \$31,265)		<u>31,265</u>
Total Investments - 100.5% (Cost \$105,812,292)		<u>\$ 160,049,848</u>
Other Assets & Liabilities, net - (0.5)%		<u>(865,683)</u>
Total Net Assets - 100.0%		<u>\$ 159,184,165</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	13	Jun 2022	\$ 2,943,038	\$ 75,134

Total Return Swap Agreements

Counterparty	Index	Type	Financing Rate	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation
OTC Equity Index Swap Agreements^{††}								
Barclays Bank plc	S&P 500 Index	Pay	0.72% (U.S. Secured Overnight Financing Rate + 0.45%)	At Maturity	04/13/22	159	\$ 718,980	\$ 48,389
BNP Paribas	S&P 500 Index	Pay	0.93% (Federal Funds Rate + 0.60%)	At Maturity	04/14/22	164	744,511	24,678
Goldman Sachs International	S&P 500 Index	Pay	0.78% (Federal Funds Rate + 0.45%)	At Maturity	04/14/22	699	<u>3,167,944</u>	<u>19,890</u>
							<u>\$ 4,631,435</u>	<u>\$ 92,957</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 March 31, 2022.

² All or a portion of this security is pledged as futures collateral at March 31, 2022.

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

⁴ Repurchase Agreements.

⁵ All or a portion of this security is pledged as equity index swap collateral at March 31, 2022.

⁶ Securities lending collateral.

⁷ Rate indicated is the 7-day yield as of March 31, 2022.

plc — Public Limited Company

REIT — Real Estate Investment Trust