

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2022

S&P 500 Index Fund

Sector Weightings†:

27.9%	Information Technology
13.6%	Health Care
12.0%	Consumer Discretionary
11.1%	Financials
9.3%	Communication Services
7.8%	Industrials
6.1%	Consumer Staples
3.9%	Energy
2.7%	Utilities
2.7%	Real Estate
2.6%	Materials
0.3%	Cash Equivalent

†Percentages are based on total investments. Total investments do not include derivatives such as options, futures contracts, forward contracts, and swap contracts, if applicable.

Description	Shares	Market Value (\$ Thousands)
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COMMON STOCK — 99.6%

Communication Services — 9.3%

Activision Blizzard Inc	19,990	\$ 1,601
Alphabet Inc, CI A *	7,730	21,500
Alphabet Inc, CI C *	7,139	19,939
AT&T Inc	183,317	4,332
Charter Communications Inc, CI A *	3,033	1,655
Comcast Corp, CI A	116,196	5,440
Discovery Inc, CI A *	4,400	109
Discovery Inc, CI C *	7,896	197
DISH Network Corp, CI A *	6,438	204
Electronic Arts Inc	7,278	921
Fox Corp, CI A	8,286	327
Fox Corp, CI B	3,833	139
Interpublic Group of Cos Inc/The	10,201	362
Live Nation Entertainment Inc *	3,500	412
Lumen Technologies	23,970	270
Match Group Inc *	7,300	794
Meta Platforms Inc, CI A *	59,254	13,176
Netflix Inc *	11,370	4,259
News Corp, CI A	10,175	225
News Corp, CI B	3,000	68
Omnicom Group Inc	5,304	450
Paramount Global, CI B	15,521	587
Take-Two Interactive Software Inc, CI A *	3,000	461
T-Mobile US Inc *	15,100	1,938
Twitter Inc *	20,500	793
Verizon Communications Inc	107,853	5,494
Walt Disney Co/The *	46,735	6,410
		<u>92,063</u>

Consumer Discretionary — 12.0%

Advance Auto Parts Inc	1,600	331
Amazon.com Inc, CI A *	11,248	36,668
Aptiv PLC *	6,970	835
AutoZone Inc *	547	1,118
Bath & Body Works Inc	6,627	317
Best Buy Co Inc	5,554	505

Description	Shares	Market Value (\$ Thousands)
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COMMON STOCK (continued)

Booking Holdings Inc *	1,061	\$ 2,492
BorgWarner	6,200	241
Caesars Entertainment Inc *	5,500	426
CarMax Inc *	4,200	405
Carnival Corp *	20,884	422
Chipotle Mexican Grill Inc, CI A *	724	1,145
Darden Restaurants Inc	3,318	441
Dollar General Corp	5,981	1,332
Dollar Tree Inc *	5,754	922
Domino's Pizza Inc	964	392
DR Horton Inc	8,258	615
eBay Inc	16,049	919
Etsy Inc *	3,300	410
Expedia Group Inc *	3,755	735
Ford Motor Co	100,970	1,707
Garmin Ltd	3,871	459
General Motors Co *	37,313	1,632
Genuine Parts Co	3,636	458
Hasbro Inc	3,396	278
Hilton Worldwide Holdings Inc *	7,200	1,093
Home Depot Inc/The	26,777	8,015
Las Vegas Sands Corp *	8,900	346
Lennar Corp, CI A	6,716	545
LKQ Corp	7,000	318
Lowe's Cos Inc	17,306	3,499
Marriott International Inc/MD, CI A *	7,024	1,235
McDonald's Corp	19,133	4,731
MGM Resorts International	9,700	407
Mohawk Industries Inc *	1,400	174
Newell Brands Inc, CI B	9,855	211
NIKE Inc, CI B	32,823	4,417
Norwegian Cruise Line Holdings Ltd *	9,500	208
NVR Inc *	86	384
O'Reilly Automotive Inc *	1,767	1,210
Penn National Gaming Inc *	4,300	182
Pool Corp	1,065	450
PulteGroup Inc	6,299	264
PVH Corp	1,859	143
Ralph Lauren Corp, CI A	1,205	137
Ross Stores Inc	9,036	817
Royal Caribbean Cruises Ltd *	5,800	486
Starbucks Corp	29,517	2,685
Tapestry Inc	6,719	250
Target Corp, CI A	12,328	2,616
Tesla Inc *	21,527	23,198
TJX Cos Inc/The	30,586	1,853
Tractor Supply Co	2,880	672
Ulta Beauty Inc *	1,347	536
Under Armour Inc, CI A *	4,805	82
Under Armour Inc, CI C *	5,449	85
VF Corp	8,265	470
Whirlpool Corp	1,512	261

Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)		
Wynn Resorts Ltd *	2,700	\$ 215
Yum! Brands Inc	7,370	874
		118,274
Consumer Staples — 6.0%		
Altria Group Inc	46,873	2,449
Archer-Daniels-Midland Co	14,375	1,297
Brown-Forman Corp, CI B	4,765	319
Campbell Soup Co	5,284	236
Church & Dwight Co Inc	6,200	616
Clorox Co/The	3,142	437
Coca-Cola Co/The	99,849	6,191
Colgate-Palmolive Co	21,695	1,645
Conagra Brands Inc	12,465	419
Constellation Brands Inc, CI A	4,207	969
Costco Wholesale Corp	11,356	6,539
Estee Lauder Cos Inc/The, CI A	5,950	1,620
General Mills Inc	15,586	1,055
Hershey Co/The	3,712	804
Hormel Foods Corp	7,308	377
J M Smucker Co/The	2,753	373
Kellogg Co	6,667	430
Kimberly-Clark Corp	8,603	1,060
Kraft Heinz Co/The	18,208	717
Kroger Co/The	17,136	983
Lamb Weston Holdings Inc	3,800	228
McCormick & Co Inc/MD	6,432	642
Molson Coors Beverage Co, CI B	4,851	259
Mondelez International Inc, CI A	35,620	2,236
Monster Beverage Corp *	9,654	771
PepsiCo Inc	35,559	5,952
Philip Morris International Inc	39,787	3,738
Procter & Gamble Co/The	61,527	9,401
Sysco Corp, CI A	13,120	1,071
Tyson Foods Inc, CI A	7,503	673
Walgreens Boots Alliance Inc	18,357	822
Walmart Inc	36,356	5,414
		59,743
Energy — 3.9%		
APA	9,400	389
Baker Hughes Co, CI A	22,749	828
Chevron Corp	49,478	8,056
ConocoPhillips	33,490	3,349
Coterra Energy Inc	20,813	561
Devon Energy Corp	16,113	953
Diamondback Energy Inc, CI A	4,351	597
EOG Resources Inc	15,046	1,794
Exxon Mobil Corp	108,746	8,981
Halliburton Co	22,942	869
Hess Corp	7,075	757
Kinder Morgan Inc	49,982	945
Marathon Oil Corp	20,256	509

Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)		
Marathon Petroleum Corp	14,858	\$ 1,270
Occidental Petroleum Corp	22,762	1,292
ONEOK Inc	11,409	806
Phillips 66	12,087	1,044
Pioneer Natural Resources Co	5,866	1,467
Schlumberger NV, CI A	36,000	1,487
Valero Energy Corp	10,521	1,068
Williams Cos Inc/The	31,169	1,041
		38,063
Financials — 11.1%		
Aflac Inc	15,434	994
Allstate Corp/The	7,159	992
American Express Co	15,790	2,953
American International Group Inc	21,335	1,339
Ameriprise Financial Inc	2,835	852
Aon PLC, CI A	5,549	1,807
Arthur J Gallagher & Co	5,349	934
Assurant Inc	1,405	255
Bank of America Corp	182,643	7,529
Bank of New York Mellon Corp/The	18,999	943
Berkshire Hathaway Inc, CI B *	47,013	16,591
BlackRock Inc	3,680	2,812
Brown & Brown Inc	6,100	441
Capital One Financial Corp	10,593	1,391
Cboe Global Markets Inc	2,800	320
Charles Schwab Corp/The	38,636	3,257
Chubb Ltd	11,039	2,361
Cincinnati Financial Corp	3,883	528
Citigroup Inc	51,051	2,726
Citizens Financial Group Inc	11,100	503
CME Group Inc	9,212	2,191
Comerica Inc	3,392	307
Discover Financial Services	7,430	819
Everest Re Group Ltd	1,037	313
FactSet Research Systems Inc	1,000	434
Fifth Third Bancorp	17,511	754
First Republic Bank/CA	4,559	739
Franklin Resources Inc	7,238	202
Globe Life Inc	2,439	245
Goldman Sachs Group Inc/The	8,759	2,891
Hartford Financial Services Group Inc/The	8,586	617
Huntington Bancshares Inc/OH	36,814	538
Intercontinental Exchange Inc	14,405	1,903
Invesco Ltd	8,900	205
JPMorgan Chase & Co	75,869	10,342
KeyCorp	23,783	532
Lincoln National Corp	4,298	281
Loews Corp	4,962	322
M&T Bank Corp	3,325	564
MarketAxess Holdings Inc	1,000	340
Marsh & McLennan Cos Inc	12,959	2,208
MetLife Inc	18,039	1,268

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2022

S&P 500 Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Moody's Corp	4,123	\$ 1,391	DaVita Inc *	1,605	\$ 182
Morgan Stanley	36,404	3,182	Dentsply Sirona Inc	5,709	281
MSCI Inc, CI A	2,063	1,037	Dexcom Inc *	2,448	1,252
Nasdaq Inc, CI A	2,959	527	Edwards Lifesciences Corp, CI A *	16,049	1,889
Northern Trust Corp	5,309	618	Eli Lilly & Co	20,363	5,831
People's United Financial Inc	11,100	222	Gilead Sciences Inc	32,284	1,919
PNC Financial Services Group Inc/The	10,784	1,989	HCA Healthcare Inc	6,159	1,544
Principal Financial Group Inc, CI A	6,257	459	Henry Schein Inc *	3,600	314
Progressive Corp/The	14,985	1,708	Hologic Inc *	6,400	492
Prudential Financial Inc	9,666	1,142	Humana Inc	3,270	1,423
Raymond James Financial Inc	4,758	523	IDEXX Laboratories Inc *	2,223	1,216
Regions Financial Corp	24,163	538	Illumina Inc *	3,996	1,396
S&P Global Inc	9,059	3,716	Incyte Corp *	4,900	389
Signature Bank/New York NY, CI B	1,600	470	Intuitive Surgical Inc *	9,227	2,784
State Street Corp	9,345	814	IQVIA Holdings Inc *	4,908	1,135
SVB Financial Group, CI B *	1,538	860	Johnson & Johnson	67,612	11,983
Synchrony Financial	13,363	465	Laboratory Corp of America Holdings *	2,410	635
T Rowe Price Group Inc	5,793	876	McKesson Corp	3,803	1,164
Travelers Cos Inc/The	6,156	1,125	Medtronic PLC	34,572	3,836
Truist Financial Corp	34,296	1,945	Merck & Co Inc	64,876	5,323
US Bancorp	34,723	1,846	Mettler-Toledo International Inc *	590	810
W R Berkley Corp	5,400	360	Moderna Inc *	9,100	1,568
Wells Fargo & Co	99,887	4,840	Molina Healthcare Inc *	1,500	500
Willis Towers Watson PLC	3,169	749	Organon & Co	6,617	231
Zions Bancorp NA	3,860	253	PerkinElmer Inc	3,198	558
		109,198	Pfizer Inc	144,256	7,468
			Quest Diagnostics Inc	3,024	414
Health Care — 13.6%			Regeneron Pharmaceuticals Inc *	2,724	1,903
Abbott Laboratories	45,399	5,373	ResMed Inc	3,709	900
AbbVie Inc	45,413	7,362	STERIS PLC	2,545	615
ABIOMED Inc *	1,200	398	Stryker Corp	8,577	2,293
Agilent Technologies Inc	7,715	1,021	Teleflex Inc	1,229	436
Align Technology Inc *	1,833	799	Thermo Fisher Scientific Inc	10,128	5,982
AmerisourceBergen Corp, CI A	3,896	603	UnitedHealth Group Inc	24,206	12,344
Amgen Inc, CI A	14,422	3,487	Universal Health Services Inc, CI B	1,900	275
Anthem Inc	6,240	3,065	Vertex Pharmaceuticals Inc *	6,481	1,691
Baxter International Inc	12,835	995	Viatris Inc, CI W *	31,357	341
Becton Dickinson and Co	7,321	1,947	Waters Corp *	1,601	497
Biogen Inc *	3,806	802	West Pharmaceutical Services Inc	1,859	764
Bio-Rad Laboratories Inc, CI A *	571	322	Zimmer Biomet Holdings Inc	5,422	694
Bio-Techne Corp	1,000	433	Zoetis Inc, CI A	12,186	2,298
Boston Scientific Corp *	36,612	1,622			133,842
Bristol-Myers Squibb Co	56,012	4,091	Industrials — 7.8%		
Cardinal Health Inc	7,059	400	3M Co	14,676	2,185
Catalent Inc *	4,400	488	A O Smith Corp	3,400	217
Centene Corp *	15,008	1,264	Alaska Air Group Inc *	3,200	186
Cerner Corp	7,700	720	Allegion PLC	2,270	249
Charles River Laboratories International Inc *	1,300	369	American Airlines Group Inc *	16,809	307
Cigna Corp	8,243	1,975	AMETEK Inc	5,900	786
Cooper Cos Inc/The, CI A	1,304	545	Boeing Co/The *	14,035	2,688
CVS Health Corp	33,676	3,408	Carrier Global Corp	21,944	1,007
Danaher Corp, CI A	16,307	4,783	Caterpillar Inc, CI A	13,834	3,083

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
CH Robinson Worldwide Inc	3,405	\$ 367	Trane Technologies PLC	6,008	\$ 918
Cintas Corp	2,285	972	TransDigm Group Inc *	1,360	886
Copart Inc *	5,500	690	Union Pacific Corp	16,302	4,454
CSX Corp	57,056	2,137	United Airlines Holdings Inc *	8,400	389
Cummins Inc	3,698	759	United Parcel Service Inc, CI B	18,672	4,004
Deere & Co	7,197	2,990	United Rentals Inc *	1,814	644
Delta Air Lines Inc, CI A *	16,613	657	Verisk Analytics Inc, CI A	4,089	878
Dover Corp	3,737	586	Waste Management Inc	9,928	1,574
Eaton Corp PLC	10,208	1,549	Westinghouse Air Brake Technologies Corp	4,790	461
Emerson Electric Co	15,315	1,502	WW Grainger Inc	1,139	587
Equifax Inc	3,089	732	Xylem Inc/NY	4,700	401
Expeditors International of Washington Inc	4,327	446			
Fastenal Co, CI A	14,718	874			77,241
FedEx Corp	6,211	1,437	Information Technology — 27.9%		
Fortive Corp	9,287	566	Accenture PLC, CI A	16,208	5,466
Fortune Brands Home & Security Inc	3,500	260	Adobe Inc *	12,152	5,537
Generac Holdings Inc *	1,654	492	Advanced Micro Devices Inc *	42,021	4,595
General Dynamics Corp	5,959	1,437	Akamai Technologies Inc *	4,204	502
General Electric Co	28,288	2,588	Amphenol Corp, CI A	15,418	1,162
Honeywell International Inc	17,577	3,420	Analog Devices Inc	13,472	2,225
Howmet Aerospace Inc	9,678	348	ANSYS Inc *	2,207	701
Huntington Ingalls Industries Inc, CI A	1,047	209	Apple Inc	398,123	69,516
IDEX Corp	1,900	364	Applied Materials Inc	22,841	3,010
Illinois Tool Works Inc	7,365	1,542	Arista Networks Inc *	5,764	801
Ingersoll Rand Inc	10,433	525	Autodesk Inc, CI A *	5,664	1,214
Jacobs Engineering Group Inc	3,304	455	Automatic Data Processing Inc	10,815	2,461
JB Hunt Transport Services Inc	2,151	432	Broadcom Inc	10,612	6,682
Johnson Controls International PLC	17,999	1,180	Broadridge Financial Solutions Inc	3,044	474
L3Harris Technologies Inc	5,009	1,245	Cadence Design Systems Inc *	7,100	1,168
Leidos Holdings Inc	3,600	389	CDW Corp/DE	3,447	617
Lockheed Martin Corp	6,235	2,752	Ceridian HCM Holding Inc *	3,500	239
Masco Corp	6,284	320	Cisco Systems Inc/Delaware	108,361	6,042
Nielsen Holdings PLC	9,300	253	Citrix Systems Inc *	3,242	327
Nordson Corp	1,400	318	Cognizant Technology Solutions Corp, CI A	13,505	1,211
Norfolk Southern Corp	6,186	1,764	Corning Inc, CI B	19,208	709
Northrop Grumman Corp	3,787	1,694	DXC Technology Co *	6,230	203
Old Dominion Freight Line Inc, CI A	2,344	700	Enphase Energy Inc *	3,400	686
Otis Worldwide Corp	10,922	840	EPAM Systems Inc *	1,400	415
PACCAR Inc	8,867	781	F5 Inc, CI A *	1,528	319
Parker-Hannifin Corp, CI A	3,271	928	Fidelity National Information Services Inc, CI B	15,665	1,573
Pentair PLC	4,266	231	Fiserv Inc, CI A *	15,320	1,553
Quanta Services Inc	3,700	487	FleetCor Technologies Inc *	2,029	505
Raytheon Technologies Corp	38,351	3,799	Fortinet Inc *	3,458	1,182
Republic Services Inc	5,383	713	Gartner Inc *	2,056	612
Robert Half International Inc	2,832	323	Global Payments Inc	7,283	997
Rockwell Automation Inc	2,930	821	Hewlett Packard Enterprise Co	33,091	553
Rollins Inc	5,900	207	HP Inc	27,972	1,015
Roper Technologies Inc	2,665	1,259	Intel Corp	104,697	5,189
Snap-on Inc	1,353	278	International Business Machines Corp	23,048	2,997
Southwest Airlines Co, CI A *	15,362	704	Intuit Inc	7,303	3,512
Stanley Black & Decker Inc	4,222	590	IPG Photonics Corp *	900	99
Textron Inc	5,707	425	Jack Henry & Associates Inc	1,900	374

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2022

S&P 500 Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Juniper Networks Inc	8,400	\$ 312	Freeport-McMoRan Inc, CI B	37,809	\$ 1,881
Keysight Technologies Inc *	4,700	742	International Flavors & Fragrances Inc	6,573	863
KLA Corp	3,877	1,419	International Paper Co	10,052	464
Lam Research Corp	3,574	1,921	Linde PLC	13,196	4,215
Mastercard Inc, CI A	22,177	7,926	LyondellBasell Industries NV, CI A	6,774	697
Microchip Technology Inc	14,308	1,075	Martin Marietta Materials Inc, CI A	1,619	623
Micron Technology Inc	28,769	2,241	Mosaic Co/The	9,609	639
Microsoft Corp	192,577	59,373	Newmont Corp	20,525	1,631
Monolithic Power Systems Inc	1,100	534	Nucor Corp	7,027	1,045
Motorola Solutions Inc	4,330	1,049	Packaging Corp of America	2,400	375
NetApp Inc	5,785	480	PPG Industries Inc	6,105	800
NortonLifeLock Inc	15,147	402	Sealed Air Corp	3,828	256
NVIDIA Corp	64,186	17,514	Sherwin-Williams Co/The, CI A	6,185	1,544
NXP Semiconductors NV	6,776	1,254	Vulcan Materials Co	3,349	615
Oracle Corp, CI B	40,504	3,351	Westrock Co	6,684	314
Paychex Inc	8,269	1,128			
Paycom Software Inc *	1,259	436			25,754
PayPal Holdings Inc *	29,949	3,464			
PTC Inc *	2,700	291			
Qorvo Inc *	2,800	348			
QUALCOMM Inc	28,915	4,419			
Salesforce *	25,247	5,361			
Seagate Technology Holdings PLC	5,200	467			
ServiceNow Inc *	5,167	2,877			
Skyworks Solutions Inc	4,216	562			
SolarEdge Technologies Inc *	1,300	419			
Synopsys Inc *	3,907	1,302			
TE Connectivity Ltd	8,409	1,101			
Teledyne Technologies Inc *	1,211	572			
Teradyne Inc	4,160	492			
Texas Instruments Inc	23,703	4,349			
Trimble Inc *	6,500	469			
Tyler Technologies Inc *	1,060	472			
VeriSign Inc *	2,455	546			
Visa Inc, CI A	42,544	9,435			
Western Digital Corp *	8,074	401			
Zebra Technologies Corp, CI A *	1,319	546			
		275,493			
Materials — 2.6%			Real Estate — 2.7%		
Air Products and Chemicals Inc	5,666	1,416	Alexandria Real Estate Equities Inc †	3,760	757
Albemarle Corp	2,957	654	American Tower Corp, CI A †	11,641	2,924
Amcor PLC	38,732	439	AvalonBay Communities Inc †	3,572	887
Avery Dennison Corp	2,164	376	Boston Properties Inc †	3,700	476
Ball Corp	8,372	754	CBRE Group Inc, CI A *	8,609	788
Celanese Corp, CI A	2,752	393	Crown Castle International Corp †	11,061	2,042
CF Industries Holdings Inc	5,550	572	Digital Realty Trust Inc, CI A †	7,269	1,031
Corteva Inc	18,673	1,073	Duke Realty Corp †	9,900	575
Dow Inc	18,906	1,205	Equinix Inc †	2,261	1,677
DuPont de Nemours Inc	13,199	971	Equity Residential †	8,844	795
Eastman Chemical Co	3,320	372	Essex Property Trust Inc †	1,621	560
Ecolab Inc	6,416	1,133	Extra Space Storage Inc †	3,399	699
FMC Corp	3,300	434	Federal Realty Investment Trust †	1,800	220
			Healthpeak Properties Inc †	14,000	481
			Host Hotels & Resorts Inc †	18,574	361
			Iron Mountain Inc †	7,538	418
			Kimco Realty Corp †	16,013	395
			Mid-America Apartment Communities Inc †	3,000	628
			Prologis Inc †	19,020	3,071
			Public Storage †	3,887	1,517
			Realty Income Corp †	14,500	1,005
			Regency Centers Corp †	3,999	285
			SBA Communications Corp, CI A †	2,749	946
			Simon Property Group Inc †	8,406	1,106
			UDR Inc †	7,500	430
			Ventas Inc †	10,332	638
			Vornado Realty Trust †	4,077	185
			Welltower Inc †	11,200	1,077
			Weyerhaeuser Co †	19,161	726
					26,700
			Utilities — 2.7%		
			AES Corp/The	17,290	445
			Alliant Energy Corp	6,500	406
			Ameren Corp	6,653	624

Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)		
American Electric Power Co Inc	12,915	\$ 1,289
American Water Works Co Inc	4,645	769
Atmos Energy Corp	3,400	406
CenterPoint Energy Inc	16,285	499
CMS Energy Corp	7,501	525
Consolidated Edison Inc	9,033	855
Constellation Energy	8,451	475
Dominion Energy Inc	20,868	1,773
DTE Energy Co	4,945	654
Duke Energy Corp	19,816	2,213
Edison International	9,857	691
Entergy Corp	5,126	598
Evergy Inc	5,899	403
Eversource Energy	8,835	779
Exelon Corp	25,155	1,198
FirstEnergy Corp	14,123	648
NextEra Energy Inc	50,380	4,268
NiSource Inc	10,144	323
NRG Energy Inc	6,313	242
Pinnacle West Capital Corp	2,949	230
PPL Corp	19,171	547

Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)		
Public Service Enterprise Group Inc	12,930	\$ 905
Sempra Energy	8,245	1,386
Southern Co/The	27,235	1,975
WEC Energy Group Inc	8,119	810
Xcel Energy Inc	13,836	999
		<u>26,935</u>
Total Common Stock (Cost \$249,606) (\$ Thousands)		<u>983,306</u>
CASH EQUIVALENT — 0.3%		
SEI Daily Income Trust, Government Fund, CI F 0.110%***	3,429,528	3,430
Total Cash Equivalent (Cost \$3,430) (\$ Thousands)		<u>3,430</u>
Total Investments in Securities — 99.9% (Cost \$253,036) (\$ Thousands)		<u>\$ 986,736</u>

A list of the open futures contracts held by the Fund at March 31, 2022 is as follows:

Type of Contract	Number of Contracts	Expiration Date	Notional Amount (Thousands)	Value (Thousands)	Unrealized Appreciation/ (Depreciation) (Thousands)
Long Contracts					
S&P 500 Index E-MINI	22	Jun-2022	\$ 4,725	\$ 4,984	\$ 258

Percentages are based on a Net Assets of \$988,040 (\$ Thousands).

* Non-income producing security.

** The rate reported is the 7-day effective yield as of March 31, 2022.

† Real Estate Investment Trust.

‡ Investment in Affiliated Security (see Note 6).

CI — Class

L.P. — Limited Partnership

PLC — Public Limited Company

S&P— Standard & Poor's

The following is a summary of the level of inputs used as of March 31, 2022, in valuing the Fund's investments and other financial instruments carried at value (\$ Thousands):

	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Investments in Securities				
Common Stock	983,306	—	—	983,306
Cash Equivalent	3,430	—	—	3,430
Total Investments in Securities	<u>986,736</u>	<u>—</u>	<u>—</u>	<u>986,736</u>
Other Financial Instruments				
Futures Contracts*				
Unrealized Appreciation	258	—	—	258
Total Other Financial Instruments	<u>258</u>	<u>—</u>	<u>—</u>	<u>258</u>

* Futures contracts are valued at the unrealized appreciation on the instrument.

For more information on valuation inputs, see Note 2 — Significant Accounting Policies in Notes to Financial Statements.

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2022

S&P 500 Index Fund (Concluded)

The following is a summary of the Fund's transactions with affiliates for the period ended March 31, 2022 (\$ Thousands):

Security Description	Value 9/30/2021	Purchases at Cost	Proceeds from Sales	Realized Gain/(Loss)	Change in Unrealized Appreciation/(Depreciation)	Value 3/31/2022	Shares	Income	Capital Gains
SEI Liquidity Fund, L.P.	\$ 103	\$ 389	\$ (489)	\$ (3)	\$ —	\$ —	—	\$ —	\$ —
SEI Daily Income Trust, Government Fund, CI F	7,294	41,523	(45,387)	—	—	3,430	3,429,528	—	—
Totals	<u>\$ 7,397</u>	<u>\$ 41,912</u>	<u>\$ (45,876)</u>	<u>\$ (3)</u>	<u>\$ —</u>	<u>\$ 3,430</u>		<u>\$ —</u>	<u>\$ —</u>

Amounts designated as “—” are either \$0 or have been rounded to \$0.

The accompanying notes are an integral part of the financial statements.