

SCHEDULE OF INVESTMENTS

May 31, 2020

S&P 500 Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK — 98.0%			COMMON STOCK (continued)		
Communication Services — 10.7%			Harley-Davidson Inc (A)	24,100	\$ 514
Activision Blizzard Inc	126,700	\$ 9,120	Hasbro Inc	20,595	1,514
Alphabet Inc, CI A *	49,641	71,161	Hilton Worldwide Holdings Inc *	47,400	3,759
Alphabet Inc, CI C *	49,563	70,822	Home Depot Inc/The	180,587	44,872
AT&T Inc	1,208,891	37,306	Kohl's Corp *(A)	24,391	469
CenturyLink Inc (A)	160,274	1,576	L Brands Inc *(A)	39,900	646
Charter Communications Inc, CI A *	26,100	14,198	Las Vegas Sands Corp *	56,100	2,689
Comcast Corp, CI A	753,648	29,844	Leggett & Platt Inc	20,495	627
Discovery Inc, CI A *(A)	24,700	537	Lennar Corp, CI A	46,091	2,787
Discovery Inc, CI C *	53,645	1,051	LKQ Corp *	49,600	1,362
DISH Network Corp, CI A *	41,368	1,309	Lowe's Cos Inc	126,887	16,540
Electronic Arts Inc *	48,900	6,009	Marriott International Inc/MD, CI A *	45,536	4,030
Facebook Inc, CI A *	398,478	89,693	McDonald's Corp	124,987	23,288
Fox Corp	83,257	2,419	MGM Resorts International (A)	83,200	1,429
Interpublic Group of Cos Inc/The (A)	62,100	1,063	Mohawk Industries Inc *	9,300	867
Live Nation Entertainment Inc *	22,000	1,082	Newell Brands Inc (A)	59,490	782
Netflix Inc *	72,479	30,422	NIKE Inc, CI B	206,682	20,375
News Corp	19,000	233	Nordstrom Inc *(A)	16,695	269
News Corp, CI A	60,583	742	Norwegian Cruise Line Holdings Ltd *(A)	38,800	608
Omnicom Group Inc (A)	35,400	1,940	NVR Inc *	570	1,836
Take-Two Interactive Software Inc *	19,200	2,614	O'Reilly Automotive Inc *	12,400	5,174
T-Mobile US Inc *	63,700	6,373	PulteGroup Inc	41,383	1,406
Twitter Inc *	130,300	4,035	PVH Corp *	11,600	527
Verizon Communications Inc	684,452	39,274	Ralph Lauren Corp, CI A *	7,795	589
ViacomCBS Inc, CI B (A)	88,781	1,841	Ross Stores Inc *	60,500	5,866
Walt Disney Co/The *	298,219	34,981	Royal Caribbean Cruises Ltd *(A)	27,800	1,442
		459,645	Starbucks Corp	195,782	15,269
			Tapestry Inc *	43,091	586
Consumer Discretionary — 10.3%			Target Corp	83,891	10,262
Advance Auto Parts Inc	11,300	1,574	Tiffany & Co	17,795	2,280
Amazon.com Inc *	68,960	168,426	TJX Cos Inc/The *	200,482	10,577
Aptiv PLC *	42,400	3,195	Tractor Supply Co	19,600	2,392
AutoZone Inc *	3,945	4,528	Ulta Beauty Inc *	9,300	2,269
Best Buy Co Inc	37,287	2,912	Under Armour Inc, CI A *	27,295	239
Booking Holdings Inc *	6,884	11,286	Under Armour Inc, CI C *	30,332	238
BorgWarner Inc (A)	32,200	1,035	VF Corp	54,291	3,046
CarMax Inc *	27,200	2,395	Whirlpool Corp (A)	10,200	1,243
Carnival Corp, CI A *(A)	75,100	1,182	Wynn Resorts Ltd *	15,700	1,307
Chipotle Mexican Grill Inc, CI A *	4,220	4,237	Yum! Brands Inc	49,700	4,460
Darden Restaurants Inc *	21,395	1,644			440,579
Dollar General Corp	42,100	8,063	Consumer Staples — 7.0%		
Dollar Tree Inc *	39,369	3,853	Altria Group Inc	309,483	12,085
Domino's Pizza Inc	6,300	2,431	Archer-Daniels-Midland Co	92,291	3,628
DR Horton Inc	55,291	3,058	Brown-Forman Corp, CI B	29,890	1,971
eBay Inc	128,183	5,837	Campbell Soup Co	27,191	1,386
Expedia Group Inc *	22,795	1,812	Church & Dwight Co Inc	40,800	3,063
Ford Motor Co *	656,243	3,747	Clorox Co/The	21,000	4,331
Gap Inc/The (A)	33,200	296	Coca-Cola Co/The	640,157	29,883
Garmin Ltd	23,495	2,119	Colgate-Palmolive Co	141,891	10,263
General Motors Co *	210,487	5,447	Conagra Brands Inc	82,487	2,870
Genuine Parts Co	23,900	1,993	Constellation Brands Inc, CI A	27,600	4,767
H&R Block Inc (A)	30,491	518	Costco Wholesale Corp	73,300	22,611
Hanesbrands Inc (A)	56,400	556			

SCHEDULE OF INVESTMENTS

May 31, 2020

S&P 500 Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Coty Inc, Cl A *	46,121	\$ 167	Williams Cos Inc/The	202,196	\$ 4,131
Estee Lauder Cos Inc/The, Cl A *	36,700	7,247			122,189
General Mills Inc	101,196	6,379	Financials — 10.2%		
Hershey Co/The	25,000	3,392	Aflac Inc	123,182	4,492
Hormel Foods Corp (A)	47,192	2,304	Allstate Corp/The	54,200	5,301
JM Smucker Co/The	19,395	2,210	American Express Co	110,987	10,552
Kellogg Co	41,100	2,684	American International Group Inc	142,778	4,292
Kimberly-Clark Corp	57,196	8,090	Ameriprise Financial Inc	20,700	2,899
Kraft Heinz Co/The	101,791	3,102	Aon PLC, Cl A	38,600	7,602
Kroger Co/The	133,982	4,370	Arthur J Gallagher & Co	30,800	2,904
Lamb Weston Holdings Inc	25,300	1,520	Assurant Inc	9,495	974
McCormick & Co Inc/MD	20,595	3,607	Bank of America Corp	1,339,483	32,308
Molson Coors Beverage Co, Cl B *(A)	30,095	1,142	Bank of New York Mellon Corp/The	140,387	5,218
Mondelez International Inc, Cl A	239,678	12,492	Berkshire Hathaway Inc, Cl B *	323,828	60,096
Monster Beverage Corp *	63,731	4,583	BlackRock Inc, Cl A	25,196	13,320
PepsiCo Inc	231,478	30,451	Capital One Financial Corp	78,096	5,314
Philip Morris International Inc	258,078	18,933	Cboe Global Markets Inc	18,300	1,948
Procter & Gamble Co/The	412,767	47,848	Charles Schwab Corp/The	188,291	6,762
Sysco Corp	85,700	4,727	Chubb Ltd	74,747	9,115
Tyson Foods Inc, Cl A	49,087	3,016	Cincinnati Financial Corp	25,396	1,497
Walgreens Boots Alliance Inc	124,787	5,358	Citigroup Inc	362,057	17,346
Walmart Inc	235,483	29,214	Citizens Financial Group Inc	70,900	1,709
		299,694	CME Group Inc, Cl A	59,195	10,809
Energy — 2.9%			Comerica Inc	22,491	818
Apache Corp	58,700	633	Discover Financial Services	51,500	2,447
Baker Hughes Co, Cl A	105,900	1,748	E*TRADE Financial Corp	36,591	1,666
Cabot Oil & Gas Corp, Cl A	70,787	1,404	Everest Re Group Ltd	6,600	1,309
Chevron Corp	313,878	28,783	Fifth Third Bancorp	115,800	2,245
Concho Resources Inc	33,200	1,810	First Republic Bank/CA	28,000	3,029
ConocoPhillips	181,483	7,655	Franklin Resources Inc (A)	43,495	821
Devon Energy Corp	60,400	653	Globe Life Inc	17,346	1,336
Diamondback Energy Inc	26,000	1,107	Goldman Sachs Group Inc/The	52,691	10,353
EOG Resources Inc	97,591	4,974	Hartford Financial Services Group Inc/The	59,100	2,263
Exxon Mobil Corp	700,000	31,829	Huntington Bancshares Inc/OH	167,661	1,490
Halliburton Co	143,391	1,685	Intercontinental Exchange Inc	91,800	8,928
Hess Corp (A)	42,800	2,032	Invesco Ltd (A)	58,100	463
HollyFrontier Corp	23,200	730	JPMorgan Chase & Co	519,257	50,529
Kinder Morgan Inc	326,183	5,154	KeyCorp	160,900	1,907
Marathon Oil Corp *	124,800	666	Lincoln National Corp	32,000	1,214
Marathon Petroleum Corp	108,211	3,803	Loews Corp	41,187	1,369
National Oilwell Varco Inc *	60,200	751	M&T Bank Corp	22,423	2,369
Noble Energy Inc	74,600	651	MarketAxess Holdings Inc	6,300	3,204
Occidental Petroleum Corp (A)	147,224	1,907	Marsh & McLennan Cos Inc	83,191	8,812
ONEOK Inc	68,291	2,506	MetLife Inc	131,287	4,728
Phillips 66	73,196	5,728	Moody's Corp	26,700	7,140
Pioneer Natural Resources Co	27,096	2,482	Morgan Stanley	192,700	8,517
Schlumberger Ltd	232,666	4,297	MSCI Inc, Cl A	14,200	4,670
TechnipFMC PLC	65,600	485	Nasdaq Inc	18,800	2,227
Valero Energy Corp	68,800	4,585	Northern Trust Corp	35,896	2,836
			People's United Financial Inc (A)	69,300	793
			PNC Financial Services Group Inc/The	73,091	8,335
			Principal Financial Group Inc	41,891	1,618

SCHEDULE OF INVESTMENTS

May 31, 2020

S&P 500 Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Progressive Corp/The	97,583	\$ 7,580	Incyte Corp *	29,200	\$ 2,976
Prudential Financial Inc	65,900	4,017	Intuitive Surgical Inc *	19,100	11,079
Raymond James Financial Inc	20,000	1,386	IQVIA Holdings Inc *	30,200	4,516
Regions Financial Corp	157,300	1,779	Johnson & Johnson	436,470	64,925
S&P Global Inc	40,400	13,131	Laboratory Corp of America Holdings *	16,000	2,805
State Street Corp	60,900	3,712	McKesson Corp	26,560	4,214
SVB Financial Group *	8,400	1,804	Medtronic PLC	222,361	21,920
Synchrony Financial	92,721	1,889	Merck & Co Inc	421,270	34,005
T Rowe Price Group Inc	39,200	4,739	Mettler-Toledo International Inc *	4,000	3,180
Travelers Cos Inc/The	43,196	4,621	Mylan NV *	83,196	1,420
Truist Financial Corp	223,892	8,235	PerkinElmer Inc	18,300	1,839
Unum Group	32,191	488	Perrigo Co PLC	21,796	1,195
US Bancorp	237,283	8,438	Pfizer Inc	915,735	34,972
Wells Fargo & Co	638,248	16,894	Quest Diagnostics Inc	22,200	2,626
Willis Towers Watson PLC	21,545	4,371	Regeneron Pharmaceuticals Inc *	16,800	10,295
WR Berkley Corp	23,500	1,362	ResMed Inc	24,200	3,892
Zions Bancorp NA (A)	26,600	875	STERIS PLC	14,400	2,389
			Stryker Corp	53,496	10,471
		437,215	Teleflex Inc	7,600	2,758
			Thermo Fisher Scientific Inc	66,491	23,218
Health Care — 14.9%			UnitedHealth Group Inc	156,787	47,797
Abbott Laboratories	293,348	27,845	Universal Health Services Inc, CI B *	13,000	1,371
AbbVie Inc	292,613	27,116	Varian Medical Systems Inc *	14,995	1,820
ABIOMED Inc *	7,300	1,635	Vertex Pharmaceuticals Inc *	42,500	12,238
Agilent Technologies Inc	51,691	4,556	Waters Corp *	10,500	2,098
Alexion Pharmaceuticals Inc *	36,700	4,400	West Pharmaceutical Services Inc	12,400	2,679
Align Technology Inc *	12,000	2,947	Zimmer Biomet Holdings Inc	34,595	4,371
AmerisourceBergen Corp, CI A	25,596	2,440	Zoetis Inc, CI A	78,900	10,998
Amgen Inc	98,391	22,600			639,033
Anthem Inc	41,996	12,351			
Baxter International Inc	85,229	7,671	Industrials — 7.8%		
Becton Dickinson and Co	48,839	12,060	3M Co	95,291	14,907
Biogen Inc *	29,900	9,182	Alaska Air Group Inc *	19,200	656
Boston Scientific Corp *	229,800	8,730	Allegion plc	14,996	1,495
Bristol-Myers Squibb Co	388,370	23,193	American Airlines Group Inc *(A)	60,791	638
Cardinal Health Inc	49,596	2,712	AMETEK Inc	38,000	3,485
Centene Corp *	96,064	6,364	AO Smith Corp	21,400	1,017
Cerner Corp	52,300	3,813	Boeing Co/The *	88,991	12,979
Cigna Corp	61,907	12,216	Carrier Global Corp *	133,485	2,732
Cooper Cos Inc/The	8,200	2,599	Caterpillar Inc	91,391	10,979
CVS Health Corp	215,257	14,114	CH Robinson Worldwide Inc (A)	22,095	1,793
Danaher Corp	104,300	17,377	Cintas Corp	13,895	3,445
DaVita Inc *	15,695	1,271	Copart Inc *	33,800	3,021
DENTSPLY SIRONA Inc	36,291	1,688	CSX Corp	128,278	9,182
DexCom Inc *	15,200	5,750	Cummins Inc	25,596	4,341
Edwards Lifesciences Corp *	34,800	7,820	Deere & Co	52,496	7,986
Eli Lilly and Co	140,145	21,435	Delta Air Lines Inc *	94,387	2,380
Gilead Sciences Inc	209,778	16,327	Dover Corp	24,300	2,363
HCA Healthcare Inc *	44,295	4,735	Eaton Corp PLC	69,195	5,875
Henry Schein Inc *(A)	23,800	1,445	Emerson Electric Co	101,891	6,217
Hologic Inc *	44,200	2,343	Equifax Inc	20,095	3,086
Humana Inc	21,896	8,992	Expeditors International of Washington Inc	27,891	2,130
IDEXX Laboratories Inc *	14,300	4,417	Fastenal Co	95,582	3,944
Illumina Inc *	24,300	8,822			

SCHEDULE OF INVESTMENTS

May 31, 2020

S&P 500 Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
FedEx Corp	40,100	\$ 5,235	Xylem Inc/NY	29,300	\$ 1,944
Flowserve Corp	20,400	532			333,653
Fortive Corp	48,925	2,983	Information Technology – 25.7%		
Fortune Brands Home & Security Inc	22,600	1,378	Accenture PLC, CI A	105,396	21,250
General Dynamics Corp	39,196	5,755	Adobe Inc *	80,095	30,965
General Electric Co	1,443,688	9,485	Advanced Micro Devices Inc *	194,500	10,464
Honeywell International Inc	118,487	17,281	Akamai Technologies Inc *	27,296	2,888
Howmet Aerospace Inc *	60,466	791	Alliance Data Systems Corp	6,400	296
Huntington Ingalls Industries Inc	7,100	1,419	Amphenol Corp, CI A	49,691	4,798
IDEX Corp	12,500	1,992	Analog Devices Inc	60,606	6,845
IHS Markit Ltd	67,400	4,682	ANSYS Inc *	14,400	4,075
Illinois Tool Works Inc	48,795	8,415	Apple Inc	691,846	219,965
Ingersoll Rand Inc *	56,127	1,583	Applied Materials Inc	152,300	8,556
Jacobs Engineering Group Inc	21,996	1,848	Arista Networks Inc *	9,000	2,101
JB Hunt Transport Services Inc	13,800	1,651	Autodesk Inc *	36,300	7,637
Johnson Controls International plc	129,546	4,069	Automatic Data Processing Inc	71,591	10,487
Kansas City Southern	16,800	2,529	Broadcom Inc	65,759	19,154
L3Harris Technologies Inc	36,860	7,352	Broadridge Financial Solutions Inc	18,800	2,277
Lockheed Martin Corp	41,156	15,987	Cadence Design Systems Inc *	46,800	4,272
Masco Corp	46,900	2,188	CDW Corp/DE	23,600	2,617
Nielsen Holdings PLC	55,500	771	Cisco Systems Inc	701,943	33,567
Norfolk Southern Corp	43,496	7,755	Citrix Systems Inc	19,100	2,829
Northrop Grumman Corp	25,896	8,680	Cognizant Technology Solutions Corp, CI A	91,595	4,855
Old Dominion Freight Line Inc	16,200	2,772	Corning Inc	127,670	2,910
Otis Worldwide Corp	67,192	3,538	DXC Technology Co *	39,952	568
PACCAR Inc	57,700	4,262	F5 Networks Inc *	9,900	1,435
Parker-Hannifin Corp	21,100	3,797	Fidelity National Information Services Inc	101,900	14,147
Pentair PLC	26,200	1,026	Fiserv Inc *	94,500	10,090
Quanta Services Inc	22,200	820	FleetCor Technologies Inc *	14,300	3,486
Raytheon Technologies Corp	243,408	15,705	FLIR Systems Inc	23,600	1,090
Republic Services Inc, CI A	35,000	2,991	Fortinet Inc *	23,300	3,243
Robert Half International Inc	18,295	928	Gartner Inc *	14,700	1,789
Rockwell Automation Inc	19,096	4,128	Global Payments Inc	50,172	9,005
Rollins Inc	22,000	920	Hewlett Packard Enterprise Co	219,474	2,131
Roper Technologies Inc	17,400	6,852	HP Inc	248,374	3,760
Snap-on Inc (A)	8,900	1,154	Intel Corp	719,952	45,307
Southwest Airlines Co *	86,687	2,783	International Business Machines Corp	146,851	18,342
Stanley Black & Decker Inc	25,295	3,173	Intuit Inc	43,300	12,571
Textron Inc	36,591	1,133	IPG Photonics Corp *	5,500	855
Trane Technologies PLC	40,296	3,635	Jack Henry & Associates Inc	13,000	2,351
TransDigm Group Inc *	8,200	3,484	Juniper Networks Inc	54,200	1,315
Union Pacific Corp	115,187	19,566	Keysight Technologies Inc *	31,200	3,374
United Airlines Holdings Inc *(A)	40,000	1,122	KLA Corp	26,500	4,663
United Parcel Service Inc, CI B	115,887	11,555	Lam Research Corp	23,895	6,539
United Rentals Inc *	12,200	1,694	Leidos Holdings Inc	21,700	2,285
Verisk Analytics Inc, CI A	27,500	4,749	Mastercard Inc, CI A	146,947	44,215
Waste Management Inc	64,300	6,864	Maxim Integrated Products Inc	45,900	2,647
Westinghouse Air Brake Technologies Corp	29,753	1,817	Microchip Technology Inc (A)	39,796	3,821
WW Grainger Inc	7,200	2,229	Micron Technology Inc *	182,500	8,744
			Microsoft Corp	1,263,604	231,555
			Motorola Solutions Inc	28,688	3,882
			NetApp Inc	37,491	1,670

SCHEDULE OF INVESTMENTS

May 31, 2020

S&P 500 Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
NortonLifeLock Inc	94,700	\$ 2,157	Westrock Co	44,982	\$ 1,262
NVIDIA Corp	101,583	36,064			106,190
Oracle Corp	359,365	19,323	Real Estate — 2.8%		
Paychex Inc	53,287	3,852	Alexandria Real Estate Equities Inc †	20,400	3,136
Paycom Software Inc *	8,100	2,408	American Tower Corp, CI A †	73,500	18,975
PayPal Holdings Inc *	194,883	30,209	Apartment Investment and Management Co, CI A †	23,211	856
Qorvo Inc *	19,200	2,011	AvalonBay Communities Inc †	23,500	3,666
QUALCOMM Inc	188,978	15,284	Boston Properties Inc †	23,500	2,021
salesforce.com Inc *	146,991	25,693	CBRE Group Inc, CI A *	54,891	2,414
Seagate Technology PLC	37,600	1,994	Crown Castle International Corp †	68,896	11,861
ServiceNow Inc *	31,400	12,181	Digital Realty Trust Inc †(A)	43,800	6,288
Skyworks Solutions Inc	27,996	3,319	Duke Realty Corp †	61,500	2,120
Synopsys Inc *	24,700	4,468	Equinix Inc †	14,457	10,086
TE Connectivity Ltd	56,191	4,566	Equity Residential †	58,696	3,555
Texas Instruments Inc	155,083	18,415	Essex Property Trust Inc †	11,000	2,670
VeriSign Inc *	17,200	3,767	Extra Space Storage Inc †	22,000	2,128
Visa Inc, CI A	283,370	55,325	Federal Realty Investment Trust †	11,000	879
Western Digital Corp *	50,431	2,238	Healthpeak Properties Inc †	82,700	2,038
Western Union Co/The (A)	67,878	1,359	Host Hotels & Resorts Inc †	115,674	1,381
Xerox Holdings Corp	29,050	461	Iron Mountain Inc †(A)	46,001	1,185
Xilinx Inc	41,900	3,853	Kimco Realty Corp **	65,887	732
Zebra Technologies Corp, CI A *	8,900	2,326	Mid-America Apartment Communities Inc †	19,100	2,222
		1,098,961	Prologis Inc †	122,799	11,236
Materials — 2.5%			Public Storage †	25,095	5,088
Air Products and Chemicals Inc	36,500	8,820	Realty Income Corp †	57,600	3,186
Albemarle Corp (A)	17,100	1,309	Regency Centers Corp †	27,000	1,155
Amcor PLC (A)	264,662	2,702	SBA Communications Corp, CI A †	18,800	5,906
Avery Dennison Corp	13,500	1,494	Simon Property Group Inc †	51,696	2,983
Ball Corp	54,992	3,919	SL Green Realty Corp †(A)	12,700	535
Celanese Corp, CI A	19,800	1,780	UDR Inc †	47,500	1,757
CF Industries Holdings Inc	34,700	1,019	Ventas Inc †	60,800	2,125
Corteva Inc	123,831	3,382	Vornado Realty Trust †	25,196	912
Dow Inc	124,365	4,801	Welltower Inc †	68,200	3,456
DuPont de Nemours Inc	121,931	6,186	Weyerhaeuser Co **	122,345	2,470
Eastman Chemical Co	22,096	1,504			119,022
Ecolab Inc	42,096	8,949	Utilities — 3.2%		
FMC Corp	21,200	2,086	AES Corp/The	115,200	1,439
Freeport-McMoRan Inc, CI B *	237,800	2,157	Alliant Energy Corp	41,200	2,034
International Flavors & Fragrances Inc (A)	17,500	2,331	Ameren Corp	40,891	3,056
International Paper Co	65,496	2,230	American Electric Power Co Inc	81,300	6,931
Linde PLC	89,060	18,020	American Water Works Co Inc	30,100	3,823
LyondellBasell Industries NV, CI A	43,456	2,771	Atmos Energy Corp	20,000	2,056
Martin Marietta Materials Inc	10,100	1,940	CenterPoint Energy Inc	80,983	1,440
Mosaic Co/The	54,591	660	CMS Energy Corp	47,091	2,758
Newmont Corp	135,083	7,898	Consolidated Edison Inc	55,700	4,181
Nucor Corp	49,587	2,096	Dominion Energy Inc	136,885	11,637
Packaging Corp of America	15,300	1,552	DTE Energy Co	31,800	3,421
PPG Industries Inc	39,800	4,046	Duke Energy Corp	120,691	10,335
Sealed Air Corp	24,100	774	Edison International	60,396	3,510
Sherwin-Williams Co/The	13,600	8,076	Entergy Corp	33,100	3,370
Vulcan Materials Co	22,400	2,426			

SCHEDULE OF INVESTMENTS

May 31, 2020

S&P 500 Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			AFFILIATED PARTNERSHIP — 1.2%		
Evergy Inc	38,600	\$ 2,381	SEI Liquidity Fund, L.P.		
Eversource Energy	54,300	4,545	0.290% ^{***} (B)	49,581,792	\$ 49,600
Exelon Corp	162,691	6,233			
FirstEnergy Corp	90,087	3,807			
NextEra Energy Inc	80,900	20,675	Total Affiliated Partnership		
NiSource Inc	64,687	1,541	(Cost \$49,585) (\$ Thousands)		49,600
NRG Energy Inc	40,987	1,477			
Pinnacle West Capital Corp	19,500	1,519			
PPL Corp	127,600	3,565	CASH EQUIVALENT — 1.5%		
Public Service Enterprise Group Inc	84,900	4,333	SEI Daily Income Trust, Government Fund,		
Sempra Energy	47,195	5,961	CI F		
Southern Co/The	173,300	9,890	0.090% ^{***}	66,287,481	66,287
WEC Energy Group Inc	52,831	4,846	Total Cash Equivalent		66,287
Xcel Energy Inc	87,683	5,702	(Cost \$66,287) (\$ Thousands)		66,287
		136,466			
Total Common Stock			Total Investments in Securities — 100.7%		
(Cost \$2,648,940) (\$ Thousands)		4,192,647	(Cost \$2,764,812) (\$ Thousands)		\$ 4,308,534

A list of the open futures contracts held by the Fund at May 31, 2020, is as follows:

Type of Contract	Number of Contracts	Expiration Date	Notional Amount (Thousands)	Value (Thousands)	Unrealized Appreciation (Thousands)
S&P 500 Index E-MINI	562	Jun-2020	\$ 72,412	\$ 85,480	\$ 13,068

Percentages are based on a Net Assets of \$4,277,620 (\$ Thousands).

* Non-income producing security.

** The rate reported is the 7-day effective yield as of May 31, 2020.

† Real Estate Investment Trust.

+ Investment in Affiliated Security (see Note 6).

(A) Certain securities or partial positions of certain securities are on loan at May 31, 2020 (see Note 12). The total market value of securities on loan at May 31, 2020, was \$47,805 (\$ Thousands).

(B) This security was purchased with cash collateral held from securities on loan (see Note 12). The total market value of such securities as of May 31, 2020 was \$49,600 (\$ Thousands).

CI — Class

L.P. — Limited Partnership

PLC — Public Limited Company

S&P — Standard & Poor's

The following is a list of the level of inputs used as of May 31, 2020, 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	4,192,647	—	—	4,192,647
Affiliated Partnership	—	49,600	—	49,600
Cash Equivalent	66,287	—	—	66,287
Total Investments in Securities	4,258,934	49,600	—	4,308,534
Other Financial Instruments				
Futures Contracts*				
Unrealized Appreciation	13,068	—	—	13,068
Total Other Financial Instruments	13,068	—	—	13,068

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

For the year ended May 31, 2020, there were no transfers in or out of Level 3.

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

SCHEDULE OF INVESTMENTS

May 31, 2020

S&P 500 Index Fund (Continued)

The following is a summary of the Fund's transactions with affiliates for the year ended May 31, 2020 (\$ Thousands):

Security Description	Value 5/31/2019	Purchases at Cost	Proceeds from Sales	Realized Gain	Change in Unrealized Appreciation	Value 5/31/2020	Shares	Income	Capital Gains
SEI Liquidity Fund, L.P.	\$ 25,367	\$ 237,087	\$ (212,878)	\$ 3	\$ 21	\$ 49,600	49,581,792	\$ 56	\$ —
SEI Daily Income Trust, Government Fund, Cl F	99,297	1,382,368	(1,415,378)	—	—	66,287	66,287,481	1,453	—
Totals	\$ 124,664	\$ 1,619,455	\$ (1,628,256)	\$ 3	\$ 21	\$ 115,887		\$ 1,509	\$ —

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

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