

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK — 99.9%			COMMON STOCK (continued)		
Communication Services — 4.7%			Liberty Media Corp-Liberty SiriusXM, CI C		
Altice USA Inc, CI A *	79,400	\$ 2,042	* (A)	44,170	\$ 1,611
AMC Networks Inc, CI A *(A)	9,160	259	Lions Gate Entertainment Corp, CI A *(A)	9,155	73
Anterix Inc *	2,000	107	Lions Gate Entertainment Corp, CI B *	32,975	248
ATN International Inc	2,267	135	Liquidity Services Inc *	2,222	13
Boingo Wireless Inc *	9,200	126	LiveXLive Media Inc *	5,200	15
Boston Omaha Corp, CI A *	4,300	70	Loral Space & Communications Inc *	2,700	51
Cable One Inc	1,100	2,076	Madison Square Garden Entertainment Corp *	4,979	395
Cardlytics Inc *	3,200	218	Madison Square Garden Sports C, CI A *	4,979	850
Cargurus Inc, CI A *	18,900	491	Marchex Inc, CI B *	8,600	13
Cars.com Inc *(A)	15,200	94	Match Group Inc *(A)	14,600	1,300
Central European Media Enterprises Ltd, CI A *	23,106	93	Maxar Technologies Inc (A)	18,800	283
Cincinnati Bell Inc *	16,504	243	MDC Partners Inc, CI A *	8,576	11
Cinemark Holdings Inc *	26,640	400	Meet Group Inc/The *	24,500	151
Clear Channel Outdoor Holdings Inc, CI A *	6,796	7	Meredith Corp *	9,244	138
Cogent Communications Holdings Inc	10,804	827	MSG Networks Inc *(A)	11,940	148
comScore Inc *	20,100	76	National CineMedia Inc	15,007	41
Consolidated Communications Holdings Inc *	13,612	83	New York Times Co/The, CI A	40,882	1,604
Cumulus Media Inc, CI A *	5,700	29	Nexstar Media Group Inc, CI A	12,344	1,028
DHI Group Inc *	16,900	45	Ooma Inc *	6,900	87
Entercom Communications Corp, CI A *	30,782	51	ORBCOMM Inc *	12,086	33
Entravision Communications Corp, CI A	14,200	21	Overstock.com Inc *(A)	8,400	154
Eventbrite Inc, CI A *	10,500	91	QuinStreet Inc *	9,586	97
EverQuote Inc, CI A *	2,900	156	Quotient Technology Inc *	21,000	146
EW Scripps Co/The, CI A	13,896	120	RealReal Inc/The *	17,400	233
Fluent Inc *	18,300	37	RigNet Inc *	1,441	1
Gannett Co Inc *(A)	32,987	43	Roku Inc, CI A *(A)	22,300	2,442
GCI Liberty Inc *	26,047	1,802	Rubicon Project Inc/The *	34,238	215
Gogo Inc *(A)	13,900	29	Saga Communications Inc, CI A	593	16
Gray Television Inc *	21,200	296	Scholastic Corp	8,067	237
Groupon Inc, CI A *	109,141	139	Shenandoah Telecommunications Co	12,404	653
Hemisphere Media Group Inc, CI A *	3,500	34	Shutterstock Inc	5,797	220
Houghton Mifflin Harcourt Co *	18,000	28	Sinclair Broadcast Group Inc, CI A (A)	15,611	292
IAC/interactivecorp *	19,321	5,224	Sirius XM Holdings Inc (A)	359,981	2,095
IDT Corp, CI B *	5,700	36	Spok Holdings Inc	4,132	42
Iridium Communications Inc *(A)	24,246	558	Spotify Technology SA *	33,900	6,134
John Wiley & Sons Inc, CI A	11,872	477	Stamps.com Inc *	4,155	823
Lands' End Inc *	4,362	27	Stitch Fix Inc, CI A *(A)	10,100	234
Leaf Group Ltd *	4,200	11	TechTarget Inc *	4,700	129
Lee Enterprises Inc *	12,900	14	TEGNA Inc	58,900	691
Liberty Broadband Corp, CI A *	6,883	927	Telephone and Data Systems Inc	24,555	503
Liberty Broadband Corp, CI C *	27,268	3,725	Travelzoo *	1,300	8
Liberty Latin America Ltd, CI A *	8,300	83	Tribune Publishing Co	4,100	39
Liberty Latin America Ltd, CI C *	26,500	254	TripAdvisor Inc *(A)	25,200	486
Liberty Media Corp-Liberty Formula One, CI A *	7,308	247	TrueCar Inc *	32,300	87
Liberty Media Corp-Liberty Formula One, CI C *	52,542	1,821	United States Cellular Corp *	2,952	93
Liberty Media Corp-Liberty SiriusXM, CI A *	23,235	848	Upwork Inc *	14,200	177
			Value Line Inc	300	9
			Vonage Holdings Corp *	54,520	525
			WideOpenWest Inc *	5,500	36
			World Wrestling Entertainment Inc, CI A (A)	10,534	487

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Yelp Inc, CI A *	17,198	\$ 374	Carter's Inc *	10,970	\$ 942
Zillow Group Inc, CI A *	15,091	875	Carvana Co, CI A *(A)	11,100	1,032
Zillow Group Inc, CI C *(A)	33,382	1,936	Cato Corp/The, CI A *	6,296	61
Zynga Inc, CI A *	226,274	2,070	Cavco Industries Inc *	2,231	424
			Century Casinos Inc *	4,000	22
		55,172	Century Communities Inc *	7,800	230
			Cheesecake Factory Inc/The *(A)	9,323	200
Consumer Discretionary — 12.6%			Chegg Inc *	29,700	1,814
1-800-Flowers.com Inc, CI A *	7,300	162	Chico's FAS Inc *	26,951	36
Aaron's Inc (A)	19,316	713	Children's Place Inc/The *(A)	3,433	143
Abercrombie & Fitch Co, CI A *	14,600	170	Choice Hotels International Inc *	7,977	645
Acushnet Holdings Corp (A)	8,600	287	Churchill Downs Inc	8,631	1,145
Adient PLC *	23,000	391	Chuy's Holdings Inc *	2,335	37
Adtalem Global Education Inc *	12,881	431	Citi Trends Inc *	3,097	50
Allegiant Travel Co, CI A *(A)	3,350	357	Clarus Corp *	5,111	54
AMC Entertainment Holdings Inc, CI A (A)	11,994	62	Collectors Universe Inc	3,900	87
American Axle & Manufacturing Holdings Inc *	26,798	191	Columbia Sportswear Co *(A)	8,344	610
American Eagle Outfitters Inc (A)	39,222	359	Commercial Vehicle Group Inc *	1,600	4
American Outdoor Brands Corp *	12,383	146	CompX International Inc	400	6
American Public Education Inc *	2,727	86	Conn's Inc *	3,909	28
America's Car-Mart Inc/TX *	1,750	139	Container Store Group Inc/The *	1,600	5
Aramark	66,600	1,724	Cooper Tire & Rubber Co	13,832	356
Asbury Automotive Group Inc *	4,498	325	Cooper-Standard Holdings Inc *	3,300	35
Ascena Retail Group Inc *(A)	1,686	3	Core-Mark Holding Co Inc	12,836	359
At Home Group Inc *(A)	8,700	41	Cracker Barrel Old Country Store Inc *(A)	5,744	615
AutoNation Inc *	13,200	521	Crocs Inc *	15,803	453
Barnes & Noble Education Inc *	5,894	9	Culp Inc	2,861	22
Bassett Furniture Industries Inc	2,700	17	Dana Inc *	35,698	451
BBX Capital Corp, CI A *	12,600	23	Dave & Buster's Entertainment Inc *(A)	8,500	112
Beacon Roofing Supply Inc *	13,170	324	Deckers Outdoor Corp *	6,904	1,260
Beazer Homes USA Inc *	7,161	70	Del Taco Restaurants Inc *	4,500	27
Bed Bath & Beyond Inc *(A)	31,600	230	Delta Apparel Inc *	1,500	18
Big Lots Inc (A)	8,446	327	Denny's Corp *	14,463	157
Biglari Holdings Inc, CI B *	182	11	Designer Brands Inc, CI A *	12,192	75
BJ's Restaurants Inc *	4,642	101	Dick's Sporting Goods Inc *	14,835	535
Bloomin' Brands Inc *	21,550	246	Dillard's Inc, CI A (A)	2,562	77
Blue Bird Corp *	4,392	63	Dine Brands Global Inc *	4,372	198
Bluegreen Vacations Corp *	1,700	7	Dorman Products Inc *	6,740	471
BlueLinx Holdings Inc *(A)	1,700	12	Douglas Dynamics Inc	6,122	224
Boot Barn Holdings Inc *	7,200	155	Drive Shack Inc *	5,800	10
Boyd Gaming Corp *	20,645	441	Duluth Holdings Inc, CI B *(A)	2,900	13
Bright Horizons Family Solutions Inc *	15,335	1,716	Dunkin' Brands Group Inc *	22,130	1,413
Brinker International Inc *(A)	8,482	223	El Pollo Loco Holdings Inc *(A)	3,900	54
Brunswick Corp/DE	20,383	1,121	Eldorado Resorts Inc *(A)	15,600	553
Buckle Inc/The *(A)	8,851	125	Eros International PLC *(A)	5,900	19
Burlington Stores Inc *	17,100	3,585	Escalade Inc	2,500	25
Caesars Entertainment Corp *	154,408	1,759	Ethan Allen Interiors Inc *	5,276	60
Caleres Inc	8,576	62	Etsy Inc *	31,400	2,543
Callaway Golf Co (A)	21,906	336	Everi Holdings Inc *	12,900	80
Camping World Holdings Inc, CI A (A)	7,000	148	Express Inc *	14,962	29
Capri Holdings Ltd *	37,700	567	Extended Stay America Inc	42,200	485
Carriage Services Inc, CI A	6,006	112	Fiesta Restaurant Group Inc *	2,905	24
Carrols Restaurant Group Inc *	7,900	34			

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Five Below Inc *	14,705	\$ 1,539	Lifetime Brands Inc	3,300	\$ 19
Flexsteel Industries Inc	1,700	17	Lindblad Expeditions Holdings Inc *	4,100	32
Floor & Decor Holdings Inc, CI A *	16,900	879	Lithia Motors Inc, CI A	5,289	638
Foot Locker Inc *	25,200	698	Lovesac Co/The *(A)	2,200	40
Fossil Group Inc *	8,500	26	Lululemon Athletica Inc *	30,800	9,243
Fox Factory Holding Corp *(A)	9,700	700	Lumber Liquidators Holdings Inc *	4,026	40
frontdoor Inc *	20,950	956	M/I Homes Inc *	5,394	181
Funko Inc, CI A *(A)	4,400	25	Macy's Inc *(A)	79,400	505
Gaia Inc, CI A *	2,200	17	Malibu Boats Inc, CI A *	4,600	217
GameStop Corp, CI A *(A)	21,400	87	Marcus Corp/The *	4,061	55
Genesco Inc *	4,069	75	Marine Products Corp	1,800	20
Gentex Corp	64,090	1,695	MarineMax Inc *	3,996	76
Gentherm Inc *	7,748	315	Marriott Vacations Worldwide Corp *	10,572	950
G-III Apparel Group Ltd *	10,906	113	MasterCraft Boat Holdings Inc *	5,000	74
GNC Holdings Inc, CI A *(A)	13,278	10	Mattel Inc *(A)	93,600	862
Golden Entertainment Inc *	2,100	26	MDC Holdings Inc	11,615	395
Goodyear Tire & Rubber Co/The *	55,400	422	Meritage Homes Corp *	9,311	647
Graham Holdings Co, CI B	1,100	394	Michaels Cos Inc/The *(A)	22,100	85
Grand Canyon Education Inc *	12,215	1,192	Modine Manufacturing Co *	9,874	53
Green Brick Partners Inc *	6,200	66	Monarch Casino & Resort Inc *	3,500	141
Greenlane Holdings Inc, CI A *	2,400	8	Monro Inc (A)	9,328	514
Group 1 Automotive Inc *	4,735	298	Motorcar Parts of America Inc *(A)	3,700	59
Grubhub Inc *(A)	24,700	1,402	Movado Group Inc *	2,720	29
Guess? Inc	11,317	108	Nathan's Famous Inc	900	50
Hamilton Beach Brands Holding Co, CI A	2,010	19	National Vision Holdings Inc *	22,300	597
Haverty Furniture Cos Inc	4,363	76	Noodles & Co, CI A *	11,000	64
Helen of Troy Ltd *	6,748	1,228	Office Depot Inc *	145,147	359
Hibbett Sports Inc *	4,012	78	Ollie's Bargain Outlet Holdings Inc *(A)	13,200	1,207
Hilton Grand Vacations Inc *	20,470	441	OneSpaWorld Holdings Ltd *	12,400	81
Hooker Furniture Corp	2,700	44	Oxford Industries Inc	4,254	181
Hudson Ltd, CI A *	7,500	38	Papa John's International Inc (A)	5,342	416
Hyatt Hotels Corp, CI A *(A)	10,427	574	Party City Holdco Inc *(A)	10,300	13
IMAX Corp *	11,800	149	Penn National Gaming Inc *(A)	30,573	1,003
Installed Building Products Inc *	5,200	334	Penske Automotive Group Inc *(A)	10,488	375
International Game Technology PLC	21,600	182	Perdoceo Education Corp *	16,254	265
iRobot Corp *(A)	6,402	472	PetMed Express Inc (A)	3,796	137
J Alexander's Holdings Inc *	2,756	12	Planet Fitness Inc, CI A *	22,200	1,435
J Jill Inc *(A)	4,100	3	Polaris Inc	14,807	1,293
Jack in the Box Inc *	6,621	444	Pool Corp	10,070	2,709
Johnson Outdoors Inc, CI A	700	54	Potbelly Corp *	5,900	12
K12 Inc *	12,688	312	Purple Innovation Inc, CI A *	1,900	27
KB Home	20,485	678	Qurate Retail Inc *	105,522	869
Koortor Brands Inc *(A)	11,600	170	RCI Hospitality Holdings Inc	2,800	41
Kura Sushi USA Inc, CI A *	800	12	Reading International Inc, CI A *	3,800	13
Laureate Education Inc, CI A *	28,100	273	Red Lion Hotels Corp *	5,800	10
La-Z-Boy Inc, CI Z	12,226	314	Red Robin Gourmet Burgers Inc *	2,967	41
LCI Industries	5,749	569	Red Rock Resorts Inc, CI A *	18,400	254
Lear Corp *	15,471	1,641	Regis Corp *	6,527	69
LGI Homes Inc *(A)	4,500	375	Rent-A-Center Inc/TX, CI A	13,040	332
Liberty Media Corp-Liberty Braves, CI A *	1,803	41	RH *(A)	4,111	892
Liberty Media Corp-Liberty Braves, CI C *	10,465	230	Rocky Brands Inc	2,500	52
Liberty TripAdvisor Holdings Inc, CI A *	13,392	32	RTW Retailwinds Inc *	7,300	3

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Ruth's Hospitality Group Inc *	5,172	\$ 42	WW International Inc *	12,174	\$ 291
Sally Beauty Holdings Inc *(A)	30,691	400	Wyndham Destinations Inc	23,200	738
Scientific Games Corp, CI A *	14,862	234	Wyndham Hotels & Resorts Inc	22,800	1,047
SeaWorld Entertainment Inc *(A)	10,500	190	YETI Holdings Inc *(A)	16,300	523
Service Corp International/US	46,589	1,837	Yum China Holdings Inc *	94,200	4,365
ServiceMaster Global Holdings Inc *	36,600	1,204	Zumiez Inc *(A)	3,903	95
Shake Shack Inc, CI A *(A)	8,700	483			148,504
Shoe Carnival Inc	2,076	54	Consumer Staples — 3.0%		
Signet Jewelers Ltd *(A)	11,400	120	22nd Century Group Inc *(A)	22,300	18
Six Flags Entertainment Corp *	19,758	454	Alico Inc	143	5
Skechers USA Inc, CI A *	35,646	1,116	Andersons Inc/The	8,999	117
Skyline Champion Corp *	12,400	308	Avis Budget Group Inc *(A)	13,960	301
Sleep Number Corp *(A)	6,909	215	B&G Foods Inc, CI A (A)	16,611	386
Sonic Automotive Inc, CI A	5,064	133	BellRing Brands Inc, CI A *	9,500	191
Sonos Inc *	18,600	202	Beyond Meat Inc *(A)	11,900	1,527
Sportsman's Warehouse Holdings Inc *	5,400	60	BG Staffing Inc	3,400	35
Standard Motor Products Inc *	5,766	245	BJ's Wholesale Club Holdings Inc *	28,500	1,026
Steven Madden Ltd *	23,251	547	Boston Beer Co Inc/The, CI A *(A)	2,283	1,289
Strategic Education Inc	5,787	982	Bridgford Foods Corp *	400	6
Superior Group of Cos Inc	2,000	20	BrightView Holdings Inc *	4,800	66
Tailored Brands Inc *(A)	10,068	13	Brink's Co/The	13,706	550
Target Hospitality Corp *	12,300	29	Bunge Ltd	36,543	1,426
Taylor Morrison Home Corp, CI A *	32,360	626	CAI International Inc *	5,072	95
Tempur Sealy International Inc *(A)	10,823	706	Calavo Growers Inc (A)	4,426	259
Tenneco Inc, CI A *	11,263	76	Cal-Maine Foods Inc *	8,128	362
Tesla Inc *	37,479	31,295	Casey's General Stores Inc	9,659	1,543
Texas Roadhouse Inc, CI A *	17,866	926	CBIZ Inc *	11,445	259
Thor Industries Inc (A)	13,090	1,128	Celsius Holdings Inc *(A)	6,900	64
Tilly's Inc, CI A *	10,343	53	Central Garden & Pet Co, CI A *	12,129	421
Toll Brothers Inc	29,639	958	Chefs' Warehouse Inc/The *	6,121	91
TopBuild Corp *	9,100	1,044	Cimpress PLC *(A)	5,099	460
TRI Pointe Group Inc *	35,373	507	Coca-Cola Consolidated Inc	1,189	289
Tupperware Brands Corp *	8,524	28	Craft Brew Alliance Inc *	1,600	24
Twin River Worldwide Holdings Inc *	5,528	116	Darling Ingredients Inc *	44,357	1,034
Unifi Inc *	2,480	34	Deluxe Corp	10,154	237
Universal Electronics Inc *	3,887	176	Edgewell Personal Care Co *	13,345	406
Urban Outfitters Inc *	20,500	347	elf Beauty Inc *	10,000	171
Vail Resorts Inc *	10,612	2,105	Emerald Holding Inc *	5,700	13
Vera Bradley Inc *	2,470	13	Energizer Holdings Inc (A)	17,545	770
Vince Holding Corp *	700	4	Farmer Bros Co *	900	7
Vista Outdoor Inc *	12,288	119	Flowers Foods Inc	52,008	1,227
Visteon Corp *	6,465	466	Fresh Del Monte Produce Inc	8,981	224
Waitr Holdings Inc *	19,000	47	Freshpet Inc *	9,500	733
Wayfair Inc, CI A *(A)	16,300	2,796	Grocery Outlet Holding Corp *	16,300	600
Wendy's Co/The	51,075	1,086	Hain Celestial Group Inc/The *	20,360	641
Weyco Group Inc	263	5	Herbalife Nutrition Ltd *	25,744	1,129
Williams-Sonoma Inc (A)	20,937	1,742	HF Foods Group Inc *(A)	3,000	21
Wingstop Inc	8,100	988	Hostess Brands Inc, CI A *	31,800	384
Winmark Corp	391	56	Ingles Markets Inc, CI A	3,545	151
Winnebago Industries Inc	7,235	394	Ingredion Inc	17,765	1,496
Wolverine World Wide Inc	20,896	438	Inter Parfums Inc *	3,806	177
World Fuel Services Corp	18,841	480	J&J Snack Foods Corp	4,364	561

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Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
John B Sanfilippo & Son Inc	2,619	\$ 228	Bonanza Creek Energy Inc *	4,100	\$ 69
Keurig Dr Pepper Inc (A)	63,400	1,770	Brigham Minerals Inc, CI A	5,600	74
Lancaster Colony Corp	5,329	818	California Resources Corp *(A)	12,800	17
Landec Corp *	4,693	50	Callon Petroleum Co *(A)	104,175	70
Lifevantage Corp *	4,700	72	Centennial Resource Development Inc/DE, CI A *	38,500	39
Limoneira Co	6,495	87	Chaparral Energy Inc, CI A *(A)	7,500	4
Medifast Inc (A)	2,964	303	Cheniere Energy Inc *	60,465	2,682
MGP Ingredients Inc (A)	2,300	86	Chesapeake Energy Corp *(A)	1,452	19
National Beverage Corp *(A)	2,352	134	Cimarex Energy Co	24,000	631
Natural Grocers by Vitamin Cottage Inc	1,085	16	Clean Energy Fuels Corp *	20,388	43
Nature's Sunshine Products Inc *	437	4	CNX Resources Corp *	53,300	543
New Age Beverages Corp *(A)	25,800	39	Comstock Resources Inc *	3,700	20
Nu Skin Enterprises Inc, CI A	12,705	472	CONSOL Energy Inc *	5,075	35
Performance Food Group Co *	32,100	855	Continental Resources Inc/OK *(A)	20,396	249
Pilgrim's Pride Corp *	14,207	294	CVR Energy Inc	7,097	145
Post Holdings Inc *	16,369	1,425	Delek US Holdings Inc (A)	17,446	343
PriceSmart Inc	5,423	295	Denbury Resources Inc *(A)	96,500	21
Pyxus International Inc *(A)	2,800	8	DHT Holdings Inc	28,800	171
Revlon Inc, CI A *(A)	2,920	30	DMC Global Inc *(A)	3,400	97
Reynolds Consumer Products Inc	11,600	387	Dorian LPG Ltd *	6,747	55
Rite Aid Corp *(A)	13,411	176	Dril-Quip Inc *	10,587	322
Rosetta Stone Inc *	5,200	97	Earthstone Energy Inc, CI A *	8,700	26
Sanderson Farms Inc	4,741	626	EQT Corp *	65,400	872
Seaboard Corp	57	168	Equitrans Midstream Corp (A)	47,100	381
SEACOR Marine Holdings Inc *	3,391	5	Era Group Inc *	2,093	11
Seneca Foods Corp, CI A *	2,462	90	Evolution Petroleum Corp	4,027	10
Simply Good Foods Co/The *	21,200	361	Exterran Corp *	7,541	48
SpartanNash Co	7,336	157	Extraction Oil & Gas Inc *(A)	24,500	7
Spectrum Brands Holdings Inc	13,087	619	Falcon Minerals Corp	13,800	34
Sprouts Farmers Market Inc *	30,400	764	Forum Energy Technologies Inc *(A)	20,705	6
Tootsie Roll Industries Inc (A)	3,508	125	Frank's International NV *	20,900	47
TreeHouse Foods Inc *	13,309	701	FTS International Inc *	215	1
Turning Point Brands Inc	1,500	36	Geospace Technologies Corp *	4,400	35
United Natural Foods Inc *(A)	17,098	335	Goodrich Petroleum Corp *	2,200	18
Universal Corp/VA	7,345	323	Green Plains Inc *	7,690	66
US Foods Holding Corp *	59,000	1,129	Gulfport Energy Corp *	33,781	51
USANA Health Sciences Inc *	3,432	291	Hallador Energy Co *	4,900	3
Vector Group Ltd (A)	30,491	348	Helix Energy Solutions Group Inc *	29,969	101
Village Super Market Inc, CI A	1,962	47	Helmerich & Payne Inc	28,000	564
WD-40 Co (A)	3,386	650	HighPoint Resources Corp *	19,564	5
Weis Markets Inc	1,704	95	Independence Contract Drilling Inc *	510	3
Youngevity International Inc *	2,100	4	KLX Energy Services Holdings Inc *	3,786	6
		35,312	Kosmos Energy Ltd *	81,275	148
			Laredo Petroleum Inc *	29,589	25
Energy — 1.6%			Liberty Oilfield Services Inc, CI A *	10,800	56
Abraxas Petroleum Corp *(A)	16,494	3	Magnolia Oil & Gas Corp *	24,700	137
Amplify Energy Corp *	3,100	3	Mammoth Energy Services Inc *	2,721	3
Antero Midstream Corp	69,200	331	Matador Resources Co *(A)	25,400	199
Antero Resources Corp *	49,200	147	Matrix Service Co *	4,781	53
Apergy Corp *(A)	19,400	176	Montage Resources Corp *	253	2
Arch Resources Inc *(A)	3,500	115	MRC Global Inc *	18,112	107
Archrock Inc	29,383	187			
Berry Corp *	10,500	45			

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Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Murphy Oil Corp (A)	36,100	\$ 431	TerraForm Power Inc, CI A	20,876	\$ 384
Murphy USA Inc *	7,900	917	TETRA Technologies Inc *	16,405	5
Nabors Industries Ltd *(A)	1,391	52	Thermon Group Holdings Inc *	6,882	110
NACCO Industries Inc, CI A	1,005	26	Transocean Ltd *(A)	138,034	183
National Energy Services Reunited Corp *	11,400	65	US Silica Holdings Inc *	15,626	46
Natural Gas Services Group Inc *	3,044	19	US Well Services Inc *(A)	4,800	2
NCS Multistage Holdings Inc *	100	—	Vivint Solar Inc *(A)	15,000	113
Newpark Resources Inc *	18,020	36	W&T Offshore Inc *	15,938	42
NextDecade Corp *(A)	3,000	5	Whiting Petroleum Corp *(A)	21,540	15
NexTier Oilfield Solutions Inc *	37,639	109	WPX Energy Inc *	98,000	556
Nine Energy Service Inc *	1,500	3			
Noble Corp plc *(A)	51,900	7			19,037
Northern Oil and Gas Inc *	49,800	39	Financials — 13.2%		
NOW Inc *	21,600	161	1st Constitution Bancorp	2,100	27
Oasis Petroleum Inc *(A)	74,597	34	1st Source Corp	4,158	144
Oceaneering International Inc *	20,846	134	ACNB Corp	900	22
Oil States International Inc *	16,699	71	Affiliated Managers Group Inc	13,500	899
Pacific Drilling SA *(A)	9,900	4	AG Mortgage Investment Trust Inc ***(A)	9,988	25
Panhandle Oil and Gas Inc, CI A	3,182	13	AGNC Investment Corp †	142,621	1,846
Par Pacific Holdings Inc *	6,786	63	Alerus Financial Corp	700	13
Parsley Energy Inc, CI A	71,423	653	Alleghany Corp *	3,667	1,882
Patterson-UTI Energy Inc	44,122	163	Allegiance Bancshares Inc	5,500	141
PBF Energy Inc, CI A *	28,477	302	Ally Financial Inc	99,700	1,739
PDC Energy Inc *	24,377	297	Altus Midstream Co, CI A *(A)	12,100	8
Peabody Energy Corp *	15,500	49	Amalgamated Bank, CI A	5,800	65
Penn Virginia Corp *	2,900	25	Ambac Financial Group Inc *	12,500	168
Plug Power Inc *(A)	85,900	362	Amerant Bancorp Inc, CI A *	7,100	93
PrimeEnergy Resources Corp *	100	8	American Equity Investment Life Holding Co	25,378	550
ProPetro Holding Corp *	16,000	79	American Financial Group Inc/OH	19,753	1,190
QEP Resources Inc *	66,700	57	American National Bankshares Inc	4,106	102
Range Resources Corp *(A)	64,000	383	American National Insurance Co	2,231	168
Renewable Energy Group Inc *(A)	10,100	287	Ameris Bancorp	15,162	367
REX American Resources Corp *	1,300	76	AMERISAFE Inc	5,433	333
Ring Energy Inc *(A)	10,100	12	Ames National Corp	1,097	22
Rosehill Resources Inc, CI A *(A)	2,500	1	Annaly Capital Management Inc †	375,059	2,310
RPC Inc *(A)	10,999	35	Anworth Mortgage Asset Corp	20,368	30
SandRidge Energy Inc *	7,100	11	Apollo Commercial Real Estate Finance Inc	36,619	301
Scorpio Tankers Inc (A)	10,813	192	Arch Capital Group Ltd *	100,008	2,822
SEACOR Holdings Inc *	3,374	90	Ardmore Shipping Corp *	2,100	12
Seadrill Ltd *(A)	24,100	11	Ares Commercial Real Estate Corp	4,800	36
Select Energy Services Inc, CI A *	12,200	72	Ares Management Corp, CI A	18,700	706
SFL Corp Ltd	19,676	195	Argo Group International Holdings Ltd	8,416	258
SilverBow Resources Inc *	1,700	6	Arlington Asset Investment Corp, CI A *	3,412	8
SM Energy Co (A)	30,013	106	ARMOUR Residential Inc †	14,724	115
Smart Sand Inc *(A)	4,700	5	Arrow Financial Corp	2,318	68
Solaris Oilfield Infrastructure Inc, CI A	5,400	37	Artisan Partners Asset Management Inc, CI A	15,200	440
Southwestern Energy Co *(A)	160,600	483	Assetmark Financial Holdings Inc *	3,900	104
Sunnova Energy International Inc *	12,100	182	Associated Banc-Corp	37,536	526
Sunrun Inc *	26,600	444	Associated Capital Group Inc	500	21
Talos Energy Inc *	4,900	60	Assured Guaranty Ltd	23,287	604
Targa Resources Corp	56,259	1,007	Athene Holding Ltd, CI A *	38,000	1,098
Tellurian Inc *(A)	21,300	21	Atlantic Capital Bancshares Inc *	4,300	49
			Atlantic Union Bankshares Corp	18,982	439

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Axis Capital Holdings Ltd	22,668	\$ 851	Carter Bank & Trust *	7,100	\$ 50
Axos Financial Inc *(A)	15,136	330	Cathay General Bancorp	18,715	509
B Riley Financial Inc	6,900	133	CBTX Inc	3,600	74
Banc of California Inc	8,800	96	CenterState Bank Corp	34,708	548
BancFirst Corp	3,650	139	Central Pacific Financial Corp	6,810	110
Banco Latinoamericano de Comercio Exterior SA, CI E	5,312	63	Central Valley Community Bancorp	1,500	23
Bancorp Inc/The *	10,004	88	Century Bancorp Inc/MA, CI A	300	23
BancorpSouth Bank	25,582	569	Chemung Financial Corp	900	23
Bank First Corp (A)	1,900	118	Cherry Hill Mortgage Investment Corp	5,814	50
Bank of Commerce Holdings	5,900	45	Chimera Investment Corp †(A)	44,565	370
Bank of Hawaii Corp (A)	11,024	709	CIT Group Inc	26,761	485
Bank of Marin Bancorp	3,614	122	Citizens & Northern Corp	1,840	35
Bank of NT Butterfield & Son Ltd/The	14,600	357	Citizens Inc/TX, CI A *(A)	7,833	48
Bank of Princeton/The	1,400	29	City Holding Co	3,885	244
Bank OZK (A)	28,970	652	Civista Bancshares Inc	1,900	29
Bank7 Corp	900	9	CNA Financial Corp	8,975	271
BankFinancial Corp	4,897	44	CNB Financial Corp/PA	2,048	36
BankUnited Inc	27,496	508	CNO Financial Group Inc	36,525	524
Bankwell Financial Group Inc	300	4	Coastal Financial Corp/WA *	1,900	24
Banner Corp	8,151	306	Codorus Valley Bancorp Inc	1,944	26
Bar Harbor Bankshares	2,850	56	Cohen & Steers Inc	5,536	352
Baycom Corp *	2,800	37	Colony Bancorp Inc	1,800	23
BCB Bancorp Inc	4,800	46	Colony Credit Real Estate Inc **	16,100	80
Benefytt Technologies Inc, CI A *(A)	2,300	45	Columbia Banking System Inc	18,229	444
Berkshire Hills Bancorp Inc	9,991	108	Columbia Financial Inc *	14,900	210
BGC Partners Inc, CI A	77,936	201	Commerce Bancshares Inc/MO (A)	27,027	1,722
Blackstone Mortgage Trust Inc, CI A †(A)	35,500	837	Community Bank System Inc	13,851	823
Blucora Inc *	10,529	128	Community Bankers Trust Corp	7,400	42
BOK Financial Corp (A)	7,682	391	Community Financial Corp/The	1,200	28
Boston Private Financial Holdings Inc	17,215	118	Community Trust Bancorp Inc	3,393	111
Bridge Bancorp Inc	3,412	73	ConnectOne Bancorp Inc	6,383	94
Bridgewater Bancshares Inc *	6,100	64	Cowen Inc, CI A	8,030	105
Brighthouse Financial Inc *	26,900	799	Crawford & Co, CI A	5,700	34
Brightsphere Investment Group Inc	15,300	128	Credit Acceptance Corp *(A)	2,812	1,040
Brookline Bancorp Inc	21,974	204	CrossFirst Bankshares Inc *	11,500	112
Brown & Brown Inc	61,752	2,482	CryoPort Inc *(A)	10,500	258
BRP Group Inc, CI A *	3,600	45	Cullen/Frost Bankers Inc (A)	15,305	1,163
Bryn Mawr Bank Corp	4,522	126	Curo Group Holdings Corp	2,300	15
Business First Bancshares Inc	1,800	26	Customers Bancorp Inc *	7,470	83
Byline Bancorp Inc	3,200	39	CVB Financial Corp	36,579	714
C&F Financial Corp	300	11	Diamond Hill Investment Group Inc *	554	58
Cactus Inc, CI A	12,400	237	Diamond S Shipping Inc *	8,600	94
Cadence Bancorp, CI A	32,314	261	Dime Community Bancshares Inc	5,583	81
Cambridge Bancorp	700	41	Donegal Group Inc, CI A	2,500	36
Camden National Corp	3,058	103	Dynex Capital Inc	5,597	72
Cannae Holdings Inc *	17,462	643	Eagle Bancorp Inc	8,906	288
Capital Bancorp Inc *	1,900	22	East West Bancorp Inc	38,766	1,355
Capital City Bank Group Inc	2,861	58	Eaton Vance Corp	26,025	938
Capitol Federal Financial Inc	33,387	391	eHealth Inc *	5,874	766
Capstar Financial Holdings Inc	6,400	74	Elevate Credit Inc *	5,400	9
Capstead Mortgage Corp †	18,718	95	Ellington Financial Inc	8,300	85
			Employers Holdings Inc	7,074	211

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Encore Capital Group Inc *(A)	7,975	\$ 253	First Merchants Corp	14,018	\$ 393
Enova International Inc *	10,266	145	First Mid Bancshares Inc	2,100	53
Enstar Group Ltd *	2,751	392	First Midwest Bancorp Inc/IL	27,242	355
Enterprise Bancorp Inc/MA	1,148	26	First Northwest Bancorp	3,500	47
Enterprise Financial Services Corp	6,749	198	First of Long Island Corp/The	4,995	76
Equitable Holdings Inc	110,200	2,106	FirstCash Inc	11,120	776
Equity Bancshares Inc, CI A *	5,300	86	Flagstar Bancorp Inc	7,500	220
Erie Indemnity Co, CI A (A)	6,687	1,205	Fluidigm Corp *	18,053	79
Esquire Financial Holdings Inc *	1,500	26	Flushing Financial Corp	6,070	69
ESSA Bancorp Inc	2,300	33	FNB Corp/PA	89,689	665
Essent Group Ltd	23,600	780	FNCB Bancorp Inc	4,100	23
Evans Bancorp Inc	1,700	42	Focus Financial Partners Inc, CI A *(A)	6,500	181
Evercore Inc, CI A	11,176	616	Franklin Financial Network Inc	2,800	69
Exantas Capital Corp **	7,276	15	Franklin Financial Services Corp	1,000	25
EZCORP Inc, CI A *	7,457	38	FS Bancorp Inc	1,300	55
FactSet Research Systems Inc	9,786	3,009	Fulton Financial Corp	46,712	524
Farmers & Merchants Bancorp Inc/Archbold OH	1,800	39	FVCBankcorp Inc *	5,300	59
Farmers National Banc Corp	4,900	58	GAIN Capital Holdings Inc (A)	5,300	33
FB Financial Corp	3,100	73	GAMCO Investors Inc, CI A	1,931	25
FBL Financial Group Inc, CI A	1,682	60	GasLog Ltd	8,650	30
Federal Agricultural Mortgage Corp, CI C	1,988	127	Genworth Financial Inc, CI A *	124,800	381
Federated Hermes Inc, CI B	27,170	601	German American Bancorp Inc	7,066	219
FedNat Holding Co	1,300	16	Glacier Bancorp Inc	23,580	971
FGL Holdings (A)	35,400	295	Global Indemnity Ltd	1,002	24
Fidelity D&D Bancorp Inc	700	27	Golar LNG Ltd *(A)	22,402	178
Fidelity National Financial Inc	69,658	2,222	Goosehead Insurance Inc, CI A *(A)	3,800	228
Financial Institutions Inc	3,243	57	GoPro Inc, CI A *(A)	21,400	101
First American Financial Corp	27,272	1,377	Granite Point Mortgage Trust Inc *	10,941	54
First Bancorp Inc/The	3,052	63	Great Ajax Corp	3,002	25
First BanCorp/Puerto Rico	55,116	301	Great Southern Bancorp Inc	2,499	101
First Bancorp/Southern Pines NC	6,545	166	Great Western Bancorp Inc	14,800	211
First Bancshares Inc/The	7,100	150	Green Dot Corp, CI A *	11,255	430
First Bank/Hamilton NJ	5,700	43	Greene County Bancorp Inc	800	18
First Busey Corp	12,392	222	Greenhill & Co Inc	2,071	21
First Business Financial Services Inc	1,000	17	Greenlight Capital Re Ltd, CI A *	6,409	46
First Capital Inc	1,100	68	Guaranty Bancshares Inc/TX	3,000	76
First Choice Bancorp	2,600	37	GWG Holdings Inc *	400	3
First Citizens BancShares Inc/NC, CI A	1,991	767	Hallmark Financial Services Inc *	2,900	7
First Commonwealth Financial Corp	22,901	187	Hamilton Lane Inc, CI A	5,300	388
First Community Bankshares Inc	4,442	95	Hancock Whitney Corp	20,614	446
First Defiance Financial Corp	8,976	149	Hanmi Financial Corp	5,678	51
First Financial Bancorp	29,133	387	Hanover Insurance Group Inc/The	9,417	945
First Financial Bankshares Inc (A)	34,812	1,067	HarborOne Bancorp Inc *	7,720	62
First Financial Corp/IN	4,012	141	Hawthorn Bancshares Inc	1,400	28
First Financial Northwest Inc	1,900	19	HBT Financial Inc	2,200	28
First Foundation Inc	10,600	158	HCI Group Inc (A)	1,115	50
First Guaranty Bancshares Inc	1,200	14	Heartland Financial USA Inc	7,775	249
First Hawaiian Inc	37,800	652	Heritage Commerce Corp	17,800	145
First Horizon National Corp (A)	84,857	793	Heritage Financial Corp/WA	8,071	153
First Internet Bancorp	1,100	18	Heritage Insurance Holdings Inc	3,800	48
First Interstate BancSystem Inc, CI A	8,791	275	Hilltop Holdings Inc	17,038	318
			Hingham Institution For Savings The	300	49

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Home Bancorp Inc	1,200	\$ 29	Mercury General Corp	7,878	\$ 317
Home BancShares Inc/AR	39,032	565	Meridian Bancorp Inc	12,127	140
HomeStreet Inc	4,372	104	Meta Financial Group Inc	9,100	165
HomeTrust Bancshares Inc	4,102	63	Metrocity Bankshares Inc	3,800	44
Hope Bancorp Inc	26,995	256	Metropolitan Bank Holding Corp *	1,300	36
Horace Mann Educators Corp	9,814	358	MFA Financial Inc **	112,497	190
Horizon Bancorp Inc/IN	11,625	119	MGIC Investment Corp	96,418	792
Houlihan Lokey Inc, CI A	11,600	702	Mid Penn Bancorp Inc	2,400	45
Howard Bancorp Inc *	2,500	26	Midland States Bancorp Inc	5,600	84
IBERIABANK Corp	14,684	623	MidWestOne Financial Group Inc	2,369	45
Independence Holding Co	1,700	49	MMA Capital Holdings Inc *	1,200	30
Independent Bank Corp	9,286	645	Moelis & Co, CI A	11,200	377
Independent Bank Corp/MI	5,400	75	Morningstar Inc	5,420	831
Independent Bank Group Inc (A)	8,402	318	Mr Cooper Group Inc *	15,771	176
Interactive Brokers Group Inc, CI A (A)	20,827	882	MVB Financial Corp	3,200	45
International Bancshares Corp	14,350	442	National Bank Holdings Corp, CI A	7,500	197
International Seaways Inc	5,366	122	National Bankshares Inc	1,036	32
INTL. FCStone Inc *	3,268	167	National General Holdings Corp	18,000	365
IntriCon Corp *	1,200	17	National Western Life Group Inc, CI A	510	100
Invesco Mortgage Capital Inc (A)	37,071	103	Navient Corp	48,100	358
Investar Holding Corp	1,700	22	NBT Bancorp Inc	12,208	382
Investors Bancorp Inc	66,043	573	Nelnet Inc, CI A	4,531	223
Investors Title Co	400	50	New Residential Investment Corp †	113,950	817
James River Group Holdings Ltd	7,200	278	New York Community Bancorp Inc (A)	120,539	1,211
Janus Henderson Group PLC	40,100	865	New York Mortgage Trust Inc **	117,838	245
Jefferies Financial Group Inc	68,400	1,002	NI Holdings Inc *	2,300	34
Kearny Financial Corp/MD	17,129	147	Nicolet Bankshares Inc *	2,000	112
Kemper Corp	16,873	1,070	NMI Holdings Inc, CI A *	16,800	258
Kinsale Capital Group Inc	5,400	806	Nordic American Tankers Ltd (A)	28,877	132
KKR Real Estate Finance Trust Inc	5,800	94	Northeast Bank	2,600	45
Ladder Capital Corp, CI A †	26,162	208	Northfield Bancorp Inc	8,705	95
Lakeland Bancorp Inc	14,893	165	Northrim BanCorp Inc	1,300	30
Lakeland Financial Corp	7,557	323	Northwest Bancshares Inc	25,179	251
Lazard Ltd, CI A (A)(B)	28,031	753	Norwood Financial Corp	2,000	49
LCNB Corp	2,500	37	Oak Valley Bancorp	1,600	22
Legacy Housing Corp *	1,400	18	OceanFirst Financial Corp	12,468	208
Legg Mason Inc	22,900	1,141	Ocwen Financial Corp *	20,161	15
LendingClub Corp *	17,800	95	OFG Bancorp	10,925	133
LendingTree Inc *(A)	2,100	546	Ohio Valley Banc Corp	1,000	25
Level One Bancorp Inc	1,200	23	Old National Bancorp/IN	44,294	602
Live Oak Bancshares Inc	6,500	88	Old Republic International Corp	75,544	1,178
LPL Financial Holdings Inc	21,562	1,539	Old Second Bancorp Inc	8,600	66
Luther Burbank Corp	4,422	45	On Deck Capital Inc *	11,400	9
Macatawa Bank Corp	5,200	38	OneMain Holdings Inc, CI A	16,100	376
Mackinac Financial Corp	2,200	23	OP Bancorp	3,200	20
MainStreet Bancshares Inc *	1,700	23	Oportun Financial Corp *	1,700	16
Malvern Bancorp Inc *	2,700	32	Oppenheimer Holdings Inc, CI A	2,164	46
Markel Corp *	3,533	3,171	Opus Bank	7,400	144
Marlin Business Services Corp	1,822	14	Orchid Island Capital Inc, CI A †	20,900	87
MBIA Inc *	21,782	154	Origin Bancorp Inc	6,200	129
Mercantile Bank Corp	3,557	82	Orrstown Financial Services Inc	3,700	50
Merchants Bancorp/IN	3,100	53	Overseas Shipholding Group Inc, CI A *	8,900	20

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Pacific Mercantile Bancorp *	4,700	\$ 18	S&T Bancorp Inc	8,332	\$ 185
Pacific Premier Bancorp Inc (A)	13,976	302	Safeguard Scientifics Inc *	3,396	21
PacWest Bancorp	32,912	570	Safety Insurance Group Inc	4,031	307
Palomar Holdings Inc, CI A *	5,700	424	Sandy Spring Bancorp Inc	8,510	206
Park National Corp	3,905	292	Santander Consumer USA Holdings Inc (A)	26,600	440
Parke Bancorp Inc	1,636	23	SB One Bancorp	2,800	48
PCB Bancorp	4,600	41	Sculptor Capital Management Inc, CI A *(B)	5,700	71
PCSB Financial Corp	4,700	63	Seacoast Banking Corp of Florida *	12,398	270
PDL Community Bancorp *	2,000	18	SEI Investments Co †	33,719	1,828
Peapack-Gladstone Financial Corp	6,154	116	Select Bancorp Inc *	5,700	43
Penns Woods Bancorp Inc	978	21	Select Interior Concepts Inc, CI A *	8,800	28
PennyMac Financial Services Inc	7,300	245	Selective Insurance Group Inc	16,284	854
PennyMac Mortgage Investment Trust †	22,663	250	ServisFirst Bancshares Inc (A)	12,700	443
Peoples Bancorp Inc/OH	3,010	68	Shore Bancshares Inc	3,000	30
Peoples Bancorp of North Carolina Inc	1,100	19	Siebert Financial Corp *	1,800	12
Peoples Financial Services Corp	900	30	Sierra Bancorp	2,978	56
People's Utah Bancorp	2,500	62	Signature Bank/New York NY	14,170	1,458
Pinnacle Financial Partners Inc	20,427	814	Silvercrest Asset Management Group Inc, CI A	2,100	24
Pioneer Bancorp Inc/NY *	2,700	26	Silvergate Capital Corp, CI A *	800	12
Piper Sandler Cos	3,277	195	Simmons First National Corp, CI A	23,248	399
PJT Partners Inc	6,000	328	SLM Corp	114,400	867
Popular Inc	22,956	907	SmartFinancial Inc	2,200	34
Powell Industries Inc	1,364	36	South Plains Financial Inc	2,400	32
PRA Group Inc *	11,858	405	South State Corp	9,721	511
Preferred Bank/Los Angeles CA	3,037	114	Southern First Bancshares Inc *	1,491	43
Premier Financial Bancorp Inc	625	8	Southern Missouri Bancorp Inc	1,900	46
Primerica Inc	11,129	1,265	Southern National Bancorp of Virginia Inc	6,000	60
ProAssurance Corp	15,225	210	Southside Bancshares Inc	8,762	247
ProSight Global Inc *	2,100	19	Spirit of Texas Bancshares Inc *	4,600	55
Prosperity Bancshares Inc	24,335	1,591	Starwood Property Trust Inc ‡	74,280	985
Protective Insurance Corp	1,481	20	State Auto Financial Corp	3,690	74
Provident Bancorp Inc	2,100	18	Sterling Bancorp Inc/MI	4,000	11
Provident Financial Holdings Inc	1,400	18	Sterling Bancorp/DE	50,815	625
Provident Financial Services Inc	16,579	216	Stewart Information Services Corp	6,841	211
Prudential Bancorp Inc	2,100	26	Stifel Financial Corp	18,182	867
Pzena Investment Management Inc, CI A	6,300	26	Stock Yards Bancorp Inc	4,702	160
QCR Holdings Inc	4,800	146	Stoneridge Inc *	5,930	122
Radian Group Inc	49,948	793	Sturm Ruger & Co Inc	3,542	221
RBB Bancorp	2,600	33	Summit Financial Group Inc	1,700	29
Ready Capital Corp	6,294	37	Synovus Financial Corp	36,392	698
Red River Bancshares Inc	1,200	48	TCF Financial Corp	41,280	1,194
Redwood Trust Inc ‡	30,105	161	TD Ameritrade Holding Corp	69,973	2,608
Regional Management Corp *	2,800	44	Teekay Corp *(A)	18,654	55
Reinsurance Group of America Inc, CI A	16,616	1,508	Teekay Tankers Ltd, CI A *	8,152	142
Reliant Bancorp Inc	1,900	27	Territorial Bancorp Inc	773	20
RenaissanceRe Holdings Ltd	11,506	1,931	Texas Capital Bancshares Inc *	12,723	340
Renasant Corp	13,160	317	TFS Financial Corp	12,343	190
Republic Bancorp Inc/KY, CI A	1,298	42	Third Point Reinsurance Ltd *	17,500	129
Republic First Bancorp Inc *	9,800	23	Tidewater Inc *	9,800	47
Richmond Mutual BanCorp Inc	4,500	50	Timberland Bancorp Inc/WA	2,400	43
Riverview Bancorp Inc	5,100	25	Tiptree Inc	9,700	59
RLI Corp (A)	10,682	843			

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Tompkins Financial Corp	3,905	\$ 251	ACADIA Pharmaceuticals Inc *(A)	29,900	\$ 1,485
Towne Bank/Portsmouth VA	19,567	369	Accelerate Diagnostics Inc *(A)	4,900	41
TPG RE Finance Trust Inc	14,400	107	Acceleron Pharma Inc *	11,400	1,127
TriCo Bancshares	6,909	196	Accuray Inc *	14,863	31
TriState Capital Holdings Inc *	6,500	97	AcelRx Pharmaceuticals Inc *	29,100	40
Triumph Bancorp Inc *	4,500	110	Acer Therapeutics Inc *	1,200	4
Trupanion Inc *(A)	6,500	196	Aclaris Therapeutics Inc *	4,000	6
TrustCo Bank Corp NY	21,626	136	Acorda Therapeutics Inc *	9,642	7
Trustmark Corp	18,939	451	Adamas Pharmaceuticals Inc *	3,000	8
Two Harbors Investment Corp ‡	64,742	293	Adaptive Biotechnologies Corp *	16,300	631
UMB Financial Corp	12,745	654	Addus HomeCare Corp *	3,600	356
Umpqua Holdings Corp	60,931	694	ADMA Biologics Inc *	15,400	51
Union Bankshares Inc/Morrisville VT	400	8	Aduro Biotech Inc *	7,800	26
United Bankshares Inc/WV	34,056	990	Adverum Biotechnologies Inc *	13,700	283
United Community Banks Inc/GA	23,374	457	Aeglea BioTherapeutics Inc *	9,300	82
United Fire Group Inc	6,771	182	Aerie Pharmaceuticals Inc *(A)	11,900	167
United Insurance Holdings Corp	1,900	15	Affimed NV *	19,500	64
United Security Bancshares/Fresno CA	3,200	20	Agenus Inc *	16,000	60
Unity Bancorp Inc	2,800	40	AgeX Therapeutics Inc *(A)	1,960	2
Universal Insurance Holdings Inc	9,000	161	Agios Pharmaceuticals Inc *	15,600	807
Univest Financial Corp	8,915	147	Aimmune Therapeutics Inc *(A)	10,300	171
Valley National Bancorp	105,168	839	Akcea Therapeutics Inc *(A)	3,800	57
Veritex Holdings Inc	12,539	220	Akebia Therapeutics Inc *	25,985	302
Virtu Financial Inc, CI A	14,400	343	Akero Therapeutics Inc *	1,200	31
Virtus Investment Partners Inc	1,300	121	Albireo Pharma Inc *	1,800	48
Voya Financial Inc	35,800	1,613	Aldeyra Therapeutics Inc *	5,500	27
Waddell & Reed Financial Inc, CI A (A)	16,402	214	Alector Inc *(A)	9,400	307
Walker & Dunlop Inc	7,523	305	Alkermes PLC *	42,953	703
Washington Federal Inc	21,736	562	Allakos Inc *(A)	5,000	325
Washington Trust Bancorp Inc	3,870	124	Allogene Therapeutics Inc *(A)	9,700	467
Waterstone Financial Inc	4,000	60	Allscripts Healthcare Solutions Inc *	37,453	237
Watford Holdings Ltd *	5,900	87	Alnylam Pharmaceuticals Inc *	27,889	3,773
Webster Financial Corp	22,551	638	Alphatec Holdings Inc *	12,300	55
WesBanco Inc	16,609	356	AMAG Pharmaceuticals Inc *(A)	6,003	46
West BanCorp Inc	3,785	67	Amedisys Inc *	7,771	1,492
Westamerica BanCorp (A)	6,155	363	American Renal Associates Holdings Inc *	1,700	11
Western Alliance Bancorp	22,961	876	Amicus Therapeutics Inc *	69,900	872
Western Asset Mortgage Capital Corp **	18,144	36	AMN Healthcare Services Inc *	12,309	546
Western New England Bancorp Inc	5,000	26	Amneal Pharmaceuticals Inc *	40,788	199
Westwood Holdings Group Inc *	1,828	32	Amphastar Pharmaceuticals Inc *	7,300	136
White Mountains Insurance Group Ltd	862	789	AnaptysBio Inc *	4,800	92
Wintrust Financial Corp	16,049	680	Anavex Life Sciences Corp *	10,300	42
WisdomTree Investments Inc	33,875	101	AngioDynamics Inc *	7,370	75
World Acceptance Corp *	1,676	111	ANI Pharmaceuticals Inc *	2,500	78
WSFS Financial Corp	12,143	336	Anika Therapeutics Inc *	3,070	103
ZAGG Inc *	3,700	11	Antares Pharma Inc *	41,800	120
		154,600	Apellis Pharmaceuticals Inc *	16,300	549
Health Care — 16.1%			Apollo Medical Holdings Inc *	1,500	28
1Life Healthcare Inc *(A)	4,700	152	Applied Therapeutics Inc *	1,500	68
89bio Inc *(A)	700	18	Aprea Therapeutics Inc *	1,600	43
Abeona Therapeutics Inc *	7,000	23	Apyx Medical Corp *	14,200	63
Acadia Healthcare Co Inc *	20,587	589	Arcus Biosciences Inc *	7,700	241

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Arcutis Biotherapeutics Inc *	2,500	\$ 84	Castlight Health Inc, CI B *	24,900	\$ 20
Ardelyx Inc *	16,000	117	Catalent Inc *	40,300	3,133
Arena Pharmaceuticals Inc *	12,865	769	Catalyst Pharmaceuticals Inc *	23,400	101
Arrowhead Pharmaceuticals Inc *	27,300	880	Catasys Inc *(A)	1,700	34
Arvinas Inc *(A)	5,700	190	cbdMD Inc *(A)	2,500	4
Assembly Biosciences Inc *	8,400	164	Celcuity Inc *	1,400	14
Assertio Holdings Inc *	11,355	11	Cellular Biomedicine Group Inc *	4,200	58
Atara Biotherapeutics Inc *	9,300	107	CEL-SCI Corp *(A)	9,900	132
Athenex Inc *(A)	14,700	160	Cerecor Inc *	5,300	17
Athersys Inc *(A)	50,000	146	Cerus Corp *	43,897	273
Atreca Inc, CI A *(A)	7,200	133	Change Healthcare Inc *	53,800	671
AtriCure Inc *	9,320	446	Charles River Laboratories International Inc *	12,706	2,283
Atrion Corp	330	212	Checkpoint Therapeutics Inc *	5,900	13
Avalon GloboCare Corp *(A)	5,200	8	Chemed Corp	4,145	1,983
Avanos Medical Inc *	12,200	355	ChemoCentryx Inc *	11,600	724
Avantor Inc *	84,700	1,607	Chiasma Inc *	11,600	73
Avid Bioservices Inc *	18,600	109	Chimerix Inc *	7,900	25
AvroBio Inc *	4,600	93	ChromaDex Corp *	9,900	48
Axcella Health Inc *	1,900	11	Clovis Oncology Inc *(A)	9,766	68
Axogen Inc *	6,100	59	Codexis Inc *	11,400	142
Axonics Modulation Technologies Inc *(A)	3,400	125	Coherus Biosciences Inc *(A)	14,800	276
Axsome Therapeutics Inc *(A)	6,500	500	Collegium Pharmaceutical Inc *	6,400	141
Baudax Bio Inc *(A)	3,560	15	Community Health Systems Inc *	21,729	68
Beam Therapeutics Inc *	3,000	77	Concert Pharmaceuticals Inc *	3,900	41
BeyondSpring Inc *	4,400	75	Conformis Inc *	25,000	25
BioCryst Pharmaceuticals Inc *	30,100	135	CONMED Corp	6,608	485
BioDelivery Sciences International Inc *	27,900	133	Constellation Pharmaceuticals Inc *	5,000	178
Biohaven Pharmaceutical Holding Co Ltd *(A)	10,100	631	Corbus Pharmaceuticals Holdings Inc *(A)	9,600	72
BioLife Solutions Inc *	1,700	28	Corcept Therapeutics Inc *(A)	25,200	382
BioMarin Pharmaceutical Inc *	46,446	4,949	CorMedix Inc *	8,600	38
Bio-Rad Laboratories Inc, CI A *	5,553	2,728	Cortexyme Inc *(A)	2,700	124
BioSig Technologies Inc *(A)	3,800	36	CorVel Corp *	2,334	158
BioSpecifics Technologies Corp *	1,400	87	Covetrus Inc *(A)	21,700	332
Bio-Techne Corp	9,925	2,628	Crinetics Pharmaceuticals Inc *	4,300	70
BioTelemetry Inc *	9,800	462	Cross Country Healthcare Inc *	9,179	56
Bioxcel Therapeutics Inc *	1,700	79	CryoLife Inc *	8,545	194
Black Diamond Therapeutics Inc *(A)	2,900	113	Cue Biopharma Inc *	6,900	191
Bluebird Bio Inc *(A)	15,800	1,005	Cutera Inc *	2,900	39
Blueprint Medicines Corp *	13,700	892	Cyclerion Therapeutics Inc *	2,425	10
BridgeBio Pharma Inc *(A)	18,200	534	Cymabay Therapeutics Inc *(A)	11,300	42
Brookdale Senior Living Inc, CI A *	37,509	137	Cytokinetics Inc *	15,800	327
Bruker Corp	27,932	1,209	CytomX Therapeutics Inc *	15,800	140
Cabaletta Bio Inc *	1,600	14	CytoSorbents Corp *(A)	5,500	56
Calithera Biosciences Inc *	22,500	131	Deciphera Pharmaceuticals Inc *	5,700	334
Calyxt Inc *	2,200	10	Denali Therapeutics Inc *(A)	13,600	378
Cantel Medical Corp *	8,877	374	Dicerna Pharmaceuticals Inc *	12,000	259
Cara Therapeutics Inc *(A)	9,400	149	Dynavax Technologies Corp, CI A *(A)	25,489	156
Cardiovascular Systems Inc *	8,225	318	Eagle Pharmaceuticals Inc/DE *	2,700	138
CareDx Inc *	9,700	312	Editas Medicine Inc *(A)	12,300	333
CASI Pharmaceuticals Inc *	9,300	25	Eidos Therapeutics Inc *(A)	3,100	152
Castle Biosciences Inc *	4,000	154	Eiger BioPharmaceuticals Inc *	1,700	21

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Elanco Animal Health Inc *	104,100	\$ 2,229	Hookipa Pharma Inc *	2,400	\$ 26
ElectroCore Inc *	3,100	3	Horizon Therapeutics Plc *	49,300	2,501
Eloxx Pharmaceuticals Inc *	4,100	14	ICU Medical Inc *	5,127	1,023
Emergent BioSolutions Inc *	11,784	984	IGM Biosciences Inc *(A)	1,200	78
Enanta Pharmaceuticals Inc *	4,700	242	ImmunoGen Inc *	54,752	256
Encompass Health Corp	26,141	1,915	Immunomedics Inc *(A)	51,557	1,732
Endo International PLC *(A)	64,300	248	Innoviva Inc *	14,009	196
Enochian Biosciences Inc *(A)	3,300	12	Inogen Inc *	4,900	186
Ensign Group Inc/The	12,936	566	Inovalon Holdings Inc, Cl A *(A)	18,000	339
Envista Holdings Corp *	40,300	852	Inovio Pharmaceuticals Inc *(A)	27,400	404
Enzo Biochem Inc *	10,000	29	Insmed Inc *	23,000	559
Epizyme Inc *(A)	19,800	347	Inspire Medical Systems Inc *	2,800	228
Esperion Therapeutics Inc *(A)	6,200	263	Insulet Corp *	15,521	2,927
Evelo Biosciences Inc *(A)	3,300	14	Integer Holdings Corp *	8,530	675
Evoform Biosciences Inc *(A)	7,034	38	Integra LifeSciences Holdings Corp *	19,304	1,006
Evolent Health Inc, Cl A *	14,800	131	Intellia Therapeutics Inc *(A)	9,600	168
Evolus Inc *(A)	4,600	21	Intercept Pharmaceuticals Inc *(A)	5,876	425
Exact Sciences Corp *(A)	36,680	3,150	Intersect ENT Inc *	9,600	107
Exagen Inc *	800	9	Intra-Cellular Therapies Inc, Cl A *	12,600	263
Exelixis Inc *	79,200	1,957	Invacare Corp *	6,889	42
EyePoint Pharmaceuticals Inc *	15,200	13	Invitae Corp *	20,100	338
Fate Therapeutics Inc *	14,700	477	Ionis Pharmaceuticals Inc *	33,794	1,900
FibroGen Inc *	19,500	652	Iovance Biotherapeutics Inc *	28,800	924
Five Prime Therapeutics Inc *	5,300	28	iRadimed Corp *	1,100	26
Flexion Therapeutics Inc *	6,800	78	iRhythm Technologies Inc *	7,000	870
Frequency Therapeutics Inc *(A)	1,400	26	Ironwood Pharmaceuticals Inc, Cl A *	44,054	429
Fulcrum Therapeutics Inc *	1,100	22	Jazz Pharmaceuticals PLC *	14,700	1,754
G1 Therapeutics Inc *(A)	8,400	143	Joint Corp/The *	5,500	83
Galectin Therapeutics Inc *(A)	9,600	29	Jounce Therapeutics Inc *	1,600	9
Galera Therapeutics Inc *	400	4	Kadmon Holdings Inc *	44,600	198
Genesis Healthcare Inc, Cl A *	2,900	3	Kala Pharmaceuticals Inc *	5,400	66
GenMark Diagnostics Inc *	10,100	96	Kaleido Biosciences Inc *(A)	2,700	19
Geron Corp *	23,970	39	KalVista Pharmaceuticals Inc *	4,700	53
Glaukos Corp *(A)	8,949	349	Karuna Therapeutics Inc *(A)	3,200	300
Global Blood Therapeutics Inc *(A)	15,001	1,049	Karyopharm Therapeutics Inc *	16,200	300
Globus Medical Inc, Cl A *	20,400	1,115	Kezar Life Sciences Inc *	4,800	23
GlycoMimetics Inc *	6,500	18	Kindred Biosciences Inc *	4,400	19
Gossamer Bio Inc *	10,600	129	Kiniksa Pharmaceuticals Ltd, Cl A *	3,400	71
Gritstone Oncology Inc *(A)	9,800	63	Kodiak Sciences Inc *(A)	7,800	504
Guardant Health Inc *(A)	10,100	913	Krystal Biotech Inc *	3,100	159
Haemonetics Corp *	13,347	1,464	Kura Oncology Inc *	11,800	202
Halozyme Therapeutics Inc *	32,458	788	La Jolla Pharmaceutical Co *	3,000	14
Hanger Inc *	10,000	184	Lannett Co Inc *	5,200	40
Harpoon Therapeutics Inc *	1,800	39	Lantheus Holdings Inc *	7,300	100
Health Catalyst Inc *	6,500	176	LeMaitre Vascular Inc	3,200	86
HealthEquity Inc *	18,600	1,153	Lexicon Pharmaceuticals Inc *	9,305	18
HealthStream Inc *	5,964	136	LHC Group Inc *	8,047	1,308
Heron Therapeutics Inc *(A)	25,100	457	Ligand Pharmaceuticals Inc *(A)	3,928	399
Heska Corp *	1,500	132	Lineage Cell Therapeutics Inc *	19,600	17
Hill-Rom Holdings Inc	17,701	1,800	Liquidia Technologies Inc *	3,200	30
HMS Holdings Corp *	24,931	779	LivaNova PLC *	12,000	642
Homology Medicines Inc *	9,200	131	Livongo Health Inc *(A)	12,500	749

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
LogicBio Therapeutics Inc *	2,000	\$ 14	Odonate Therapeutics Inc *	3,000	\$ 98
Luminex Corp	10,255	320	Omeros Corp *(A)	16,700	249
MacroGenics Inc *	12,600	242	Omniceil Inc *	11,212	750
Madrigal Pharmaceuticals Inc *(A)	1,900	220	Oncocyte Corp *	5,200	14
Magellan Health Inc *	5,740	430	OPKO Health Inc *(A)	115,484	263
Magenta Therapeutics Inc *	7,300	65	OptimizeRx Corp *	5,900	67
Mallinckrodt PLC *(A)	16,100	46	Optinose Inc *	3,100	13
MannKind Corp *(A)	26,900	41	Option Care Health Inc *	5,427	82
Marinus Pharmaceuticals Inc *	3,800	10	OraSure Technologies Inc *	19,539	284
Marker Therapeutics Inc *(A)	11,600	26	Organogenesis Holdings Inc, CI A *	2,600	11
Masimo Corp *	12,393	2,977	Orthofix Medical Inc *	3,940	134
MediciNova Inc *	5,900	32	OrthoPediatrics Corp *	1,900	88
MEDNAX Inc *(A)	21,156	328	Osmotica Pharmaceuticals PLC *	1,900	11
Medpace Holdings Inc *	7,700	715	Owens & Minor Inc	20,939	166
MEI Pharma Inc *	16,900	62	Oyster Point Pharma Inc *	1,400	40
MeiraGTx Holdings plc *	4,500	67	Pacific Biosciences of California Inc *	30,100	106
Menlo Therapeutics Inc *	3,700	9	Pacira BioSciences Inc *	10,545	463
Meridian Bioscience Inc *	14,341	222	Palatin Technologies Inc *(A)	79,700	40
Merit Medical Systems Inc *	15,075	678	Paratek Pharmaceuticals Inc *	3,300	15
Mersana Therapeutics Inc *	8,600	195	Patterson Cos Inc (A)	19,700	388
Mesa Laboratories Inc (A)	900	238	PDL BioPharma Inc *	31,600	103
Millendo Therapeutics Inc *	2,300	6	Pennant Group Inc/The *	6,468	165
Minerva Neurosciences Inc *	3,700	14	Penumbra Inc *(A)	8,400	1,448
Mirati Therapeutics Inc *(A)	7,200	714	Personalis Inc *	2,100	25
Mirum Pharmaceuticals Inc *	600	10	PetIQ Inc, CI A *(A)	4,700	144
Misonix Inc *	1,900	26	Pfenex Inc *	6,900	50
Moderna Inc *(A)	58,700	3,610	PhaseBio Pharmaceuticals Inc *	3,300	20
Molecular Templates Inc *	6,300	98	Phathom Pharmaceuticals Inc *(A)	2,600	110
Molina Healthcare Inc *	15,936	2,961	Phibro Animal Health Corp, CI A	3,700	97
Momenta Pharmaceuticals Inc *	30,554	962	Phreesia Inc *	8,900	261
Morphic Holding Inc *	1,200	25	Pieris Pharmaceuticals Inc *	12,800	46
Mustang Bio Inc *	6,700	25	PolarityTE Inc *	1,700	2
MyoKardia Inc *	12,300	1,258	Portola Pharmaceuticals Inc, CI A *(A)	17,400	312
Myriad Genetics Inc *	16,326	237	PPD Inc *(A)	16,600	452
NanoString Technologies Inc *	8,500	260	PRA Health Sciences Inc *	16,700	1,728
Natera Inc *	16,500	724	Precigen Inc *(A)	11,400	25
National HealthCare Corp	2,994	201	Precision BioSciences Inc *	8,600	60
National Research Corp, CI A	3,212	182	Premier Inc, CI A *	17,800	619
Natus Medical Inc *	10,158	217	Prestige Consumer Healthcare Inc *	14,179	598
Nektar Therapeutics, CI A *(A)	45,500	987	Prevail Therapeutics Inc *	1,800	30
Neogen Corp *	13,906	990	Principia Biopharma Inc *	4,200	268
NeoGenomics Inc *	26,000	694	Progenics Pharmaceuticals Inc *	35,596	151
Neurocrine Biosciences Inc *	23,900	2,982	Progyny Inc *	2,800	70
Neuronetics Inc *	3,200	6	Protagonist Therapeutics Inc *	7,400	122
Nevro Corp *(A)	8,200	1,030	Prothena Corp PLC *	7,600	81
NextCure Inc *	3,400	106	Providence Service Corp/The *	2,458	198
NextGen Healthcare Inc *	11,815	122	PTC Therapeutics Inc *	15,600	791
NGM Biopharmaceuticals Inc *	5,800	114	Pulse Biosciences Inc *	1,900	17
Novavax Inc *(A)	9,462	436	Puma Biotechnology Inc *	6,700	68
Novocure Ltd *	21,600	1,456	QIAGEN NV *	57,783	2,530
NuVasive Inc *	14,278	865	Quanterix Corp *	3,200	88
Ocular Therapeutix Inc *(A)	18,400	130	Quidel Corp *	9,112	1,595

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
R1 RCM Inc *	24,700	\$ 262	Synlogic Inc *(A)	3,800	\$ 10
Radius Health Inc *	11,400	144	Syros Pharmaceuticals Inc *	12,700	124
RadNet Inc *	11,000	187	Tabula Rasa HealthCare Inc *(A)	5,000	267
Reata Pharmaceuticals Inc, CI A *(A)	6,200	901	Tactile Systems Technology Inc *	4,900	237
Recro Pharma Inc *	8,300	38	Tandem Diabetes Care Inc *	15,100	1,256
REGENXBIO Inc *	9,300	350	TCR2 Therapeutics Inc *	3,900	39
Repligen Corp *	13,922	1,823	Teladoc Health Inc *(A)	18,600	3,238
Replimune Group Inc *	4,100	77	Tenet Healthcare Corp *	24,200	527
resTORbio Inc *	3,700	8	TG Therapeutics Inc *	22,100	412
Retrophin Inc *	13,800	216	TherapeuticsMD Inc *(A)	60,600	68
Revanche Therapeutics Inc *	13,500	282	Theravance Biopharma Inc *(A)	12,845	324
REVOLUTION Medicines Inc *	3,400	104	Tivity Health Inc *(A)	9,768	104
Rhythm Pharmaceuticals Inc *	7,500	145	Tocagen Inc *	5,100	6
Rigel Pharmaceuticals Inc *	43,059	84	TransEnterix Inc *	2,308	1
Rocket Pharmaceuticals Inc *	9,800	184	Translate Bio Inc *	8,400	174
Rockwell Medical Inc *	10,000	21	TransMedics Group Inc *	2,300	30
RTI Surgical Holdings Inc *	6,918	19	Tricida Inc *	5,700	153
Rubius Therapeutics Inc *(A)	4,600	30	Triple-S Management Corp, CI B *	5,850	117
Sage Therapeutics Inc *	11,800	422	Turning Point Therapeutics Inc *(A)	6,600	457
Sangamo Therapeutics Inc *(A)	28,370	317	Twist Bioscience Corp *	6,100	231
Sarepta Therapeutics Inc *(A)	18,700	2,847	Tyme Technologies Inc *(A)	25,200	39
Satsuma Pharmaceuticals Inc *	1,100	29	Ultragenyx Pharmaceutical Inc *(A)	14,200	972
Savara Inc *	4,800	12	United Therapeutics Corp *	11,564	1,364
Scholar Rock Holding Corp *	5,200	96	UNITY Biotechnology Inc *(A)	5,800	47
Schrodinger Inc/United States *(A)	3,300	226	UroGen Pharma Ltd *(A)	5,300	124
SeaSpine Holdings Corp *	3,900	42	US Physical Therapy Inc (A)	2,726	202
Seattle Genetics Inc *	30,300	4,763	Utah Medical Products Inc	1,300	129
Select Medical Holdings Corp *	31,965	516	Vanda Pharmaceuticals Inc *	15,600	183
Senseonics Holdings Inc *(A)	12,800	6	Vapotherm Inc *	3,600	96
Seres Therapeutics Inc *	3,300	18	Varex Imaging Corp *	11,900	223
Shockwave Medical Inc *(A)	6,100	268	VBI Vaccines Inc *	36,900	80
SI-BONE Inc *	5,900	103	Veeva Systems Inc, CI A *	34,200	7,485
Sientra Inc *	4,500	17	Veracyte Inc *	11,400	284
SIGA Technologies Inc *	10,000	60	Vericel Corp *	11,200	161
Silk Road Medical Inc *(A)	5,200	199	Verrica Pharmaceuticals Inc *	4,500	52
Simulations Plus Inc	3,900	198	Viola Bio Inc *(A)	1,300	61
Solid Biosciences Inc *	1,700	5	ViewRay Inc *	11,600	20
Soliton Inc *	1,300	13	Viking Therapeutics Inc *	21,500	154
Sorrento Therapeutics Inc *(A)	39,300	198	Vir Biotechnology Inc *	1,700	58
Spectrum Pharmaceuticals Inc *	31,879	94	Voyager Therapeutics Inc *	6,900	83
Spero Therapeutics Inc *	3,110	37	WaVe Life Sciences Ltd *	4,000	41
SpringWorks Therapeutics Inc *	2,500	95	Wright Medical Group NV *(A)	32,378	957
STAAR Surgical Co *	10,678	414	X4 Pharmaceuticals Inc *	4,100	35
Stemline Therapeutics Inc *	8,200	97	XBiotech Inc *	4,339	61
Stoke Therapeutics Inc *	3,000	83	Xencor Inc *	13,500	408
Strongbridge Biopharma PLC *	8,700	30	Xeris Pharmaceuticals Inc *	7,900	41
Supernus Pharmaceuticals Inc *	10,600	256	Y-mAbs Therapeutics Inc *	6,400	244
Surgery Partners Inc *	3,500	47	ZIOPHARM Oncology Inc *(A)	64,346	190
Surmodics Inc *	2,444	90	Zogenix Inc *	10,300	300
Sutro Biopharma Inc *	2,600	26	Zynerba Pharmaceuticals Inc *(A)	8,200	43
Syndax Pharmaceuticals Inc *	3,000	49			
Syneos Health Inc, CI A *	17,000	1,037			

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Zynex Inc *(A)	3,800	\$ 74	Carlisle Cos Inc	14,577	\$ 1,747
		189,937	Casella Waste Systems Inc, CI A *	12,091	616
Industrials – 12.6%			CECO Environmental Corp *	5,647	30
AAON Inc (A)	10,850	588	Chart Industries Inc *	10,972	431
AAR Corp	7,429	150	CIRCOR International Inc *	3,715	60
ABM Industries Inc	17,055	524	Clean Harbors Inc *	14,176	842
Acacia Research Corp *	8,749	23	Colfax Corp *(A)	24,689	693
ACCO Brands Corp	25,729	159	Columbus McKinnon Corp/NY	5,065	154
Acuity Brands Inc	10,900	939	Comfort Systems USA Inc	9,691	359
ADT Inc (A)	31,200	221	Concrete Pumping Holdings Inc *	3,900	13
Advanced Disposal Services Inc, CI A *	20,700	645	Construction Partners Inc, CI A *	4,200	74
Advanced Drainage Systems Inc	12,600	559	Copa Holdings SA, CI A *(A)	9,428	413
AECOM *	40,248	1,560	CoreLogic Inc/United States	21,883	1,084
Aegion Corp, CI A *	8,903	134	Cornerstone Building Brands Inc *	6,048	33
Aerojet Rocketdyne Holdings Inc *	19,679	863	Costamare Inc	18,000	83
AeroVironment Inc *	5,825	413	CoStar Group Inc *	9,263	6,084
AGCO Corp	17,023	940	Covanta Holding Corp	27,058	243
Air Lease Corp, CI A (A)	25,331	763	Covenant Transportation Group Inc, CI A *	3,300	42
Air Transport Services Group Inc *	16,236	350	CRA International Inc	2,105	85
Alamo Group Inc	2,135	221	Crane Co	13,829	771
Albany International Corp, CI A	6,898	416	CSW Industrials Inc	4,000	286
Allied Motion Technologies Inc	1,300	47	Curtiss-Wright Corp	11,478	1,151
Allison Transmission Holdings Inc, CI A	26,876	1,014	Daseke Inc *	7,700	21
Altra Industrial Motion Corp	15,289	474	Donaldson Co Inc	33,546	1,592
AMERCO *	2,200	709	Ducommun Inc *	3,700	119
Ameresco Inc, CI A *	8,079	173	DXP Enterprises Inc/TX *	4,162	73
American Superconductor Corp *	7,200	52	Dycom Industries Inc *(A)	8,107	341
American Woodmark Corp *	3,984	250	Eagle Bulk Shipping Inc *(A)	9,200	16
Apogee Enterprises Inc	6,011	124	Eastern Co/The	1,300	24
Applied Industrial Technologies Inc	11,061	642	Echo Global Logistics Inc *	9,286	192
ArcBest Corp	5,590	125	EMCOR Group Inc	13,587	863
Arcosa Inc	12,613	481	Encore Wire Corp	4,403	213
Argan Inc	2,979	110	Energous Corp *(A)	3,000	6
Armstrong Flooring Inc *	6,267	21	Energy Recovery Inc *	10,200	78
Armstrong World Industries Inc	12,577	948	Enerpac Tool Group Corp, CI A	14,842	266
ASGN Inc *	12,369	762	EnerSys	11,983	758
Astec Industries Inc	6,263	266	Ennis Inc	5,288	94
Astronics Corp *	3,874	35	EnPro Industries Inc	4,868	219
Astronics Corp, CI B *	2,395	22	ESCO Technologies Inc	7,077	585
Atkore International Group Inc *	11,500	309	EVI Industries Inc *	1,100	22
Atlas Air Worldwide Holdings Inc *	4,769	186	Evoqua Water Technologies Corp *	17,200	324
Axon Enterprise Inc *(A)	15,469	1,175	Exponent Inc	14,272	1,060
AZZ Inc	7,396	234	Federal Signal Corp	15,647	456
Barnes Group Inc	11,852	448	Fluor Corp *	31,200	362
Barrett Business Services Inc	1,634	83	Forrester Research Inc *	1,564	49
Bloom Energy Corp, CI A *(A)	15,400	124	Forward Air Corp	7,418	369
BMC Stock Holdings Inc *	16,900	442	Foundation Building Materials Inc *	5,300	71
Brady Corp, CI A	13,427	686	Franklin Covey Co *	3,304	70
Briggs & Stratton Corp *(A)	7,149	12	Franklin Electric Co Inc	11,781	598
Builders FirstSource Inc *	28,170	586	FTI Consulting Inc *	9,868	1,189
BWX Technologies Inc	25,324	1,584	Gates Industrial Corp PLC *	8,400	84
Caesarstone Ltd *(A)	4,600	51	GATX Corp (A)	9,652	606

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Genco Shipping & Trading Ltd	3,700	\$ 17	Kforce Inc	4,537	\$ 137
Gencor Industries Inc *	2,200	26	Kimball International Inc, CI B	7,025	79
Generac Holdings Inc *	16,145	1,796	Kirby Corp *	14,326	735
General Finance Corp *	2,800	17	Knight-Swift Transportation Holdings Inc, CI A (A)	33,227	1,383
Gibraltar Industries Inc *	8,760	386	Knoll Inc	11,763	124
GMS Inc *	8,200	168	Korn Ferry	14,558	441
Gorman-Rupp Co/The	4,077	125	Kratos Defense & Security Solutions Inc *	20,816	386
GP Strategies Corp *	2,500	20	Landstar System Inc	10,544	1,226
Graco Inc	43,305	2,088	Lawson Products Inc/DE *	1,800	56
GrafTech International Ltd	11,400	78	LB Foster Co, CI A *	1,900	23
Graham Corp	796	9	Lennox International Inc	9,229	1,974
Granite Construction Inc	12,634	222	Lincoln Electric Holdings Inc	15,933	1,309
Great Lakes Dredge & Dock Corp *	17,880	166	Lindsay Corp	3,427	322
Greenbrier Cos Inc/The	7,123	151	Luxfer Holdings PLC	7,600	106
Griffon Corp	9,137	153	Lydall Inc *	3,632	39
H&E Equipment Services Inc	7,525	129	Lyft Inc, CI A *(A)	51,800	1,619
Harsco Corp *	20,828	232	Macquarie Infrastructure Corp *	20,700	588
Hawaiian Holdings Inc *	12,480	180	Manitowoc Co Inc/The *	5,987	56
HD Supply Holdings Inc *	41,200	1,306	ManpowerGroup Inc	15,856	1,096
Healthcare Services Group Inc (A)	20,939	501	Marten Transport Ltd	9,553	244
Heartland Express Inc	9,772	214	Masonite International Corp *	5,500	365
HEICO Corp	11,718	1,181	MasTec Inc *(A)	17,162	672
HEICO Corp, CI A	20,782	1,745	Matson Inc	11,152	319
Heidrick & Struggles International Inc	6,752	150	Matthews International Corp, CI A	6,813	141
Helios Technologies Inc	6,577	235	Mayville Engineering Co Inc *	1,500	9
Herc Holdings Inc *	5,667	161	McGrath RentCorp	5,948	332
Heritage-Crystal Clean Inc *	5,100	86	Mercury Systems Inc *	13,823	1,235
Herman Miller Inc *	13,443	309	Meritor Inc *	17,795	363
Hexcel Corp *	23,698	858	Mesa Air Group Inc *	7,700	25
Hillenbrand Inc	18,380	473	Middleby Corp/The *(A)	15,125	1,030
HNI Corp	11,249	286	Miller Industries Inc/TN	2,311	68
Hub Group Inc, CI A *	7,862	368	Mistras Group Inc *	2,697	11
Hubbell Inc, CI B	14,389	1,761	Mobile Mini Inc	11,883	381
Hurco Cos Inc	1,235	39	Moog Inc, CI A *	7,824	425
Huron Consulting Group Inc *	5,411	250	MSA Safety Inc	9,444	1,123
Hyster-Yale Materials Handling Inc	2,002	73	MSC Industrial Direct Co Inc, CI A	12,103	839
IAA Inc *	32,929	1,350	Mueller Industries Inc	14,508	389
ICF International Inc	4,768	313	Mueller Water Products Inc, CI A	41,012	383
IES Holdings Inc *	3,000	70	MYR Group Inc *	4,079	117
InnerWorkings Inc *	7,387	9	National Presto Industries Inc	1,091	98
Insperty Inc	8,924	463	Navistar International Corp *	12,791	322
Insteel Industries Inc	2,941	52	NL Industries Inc	2,000	6
Interface Inc, CI A	14,045	119	NN Inc *	5,587	25
ITT Inc	23,563	1,360	Nordson Corp	15,112	2,846
JELD-WEN Holding Inc *	17,800	243	Northwest Pipe Co *	2,600	65
JetBlue Airways Corp *(A)	71,981	725	NV5 Global Inc *(A)	2,700	127
John Bean Technologies Corp	8,631	709	nVent Electric PLC	41,800	766
Kadant Inc	2,725	264	Omega Flex Inc	600	61
Kaman Corp	6,573	263	Oshkosh Corp	18,217	1,308
KAR Auction Services Inc *	31,829	457	Owens Corning	28,860	1,515
Kelly Services Inc, CI A *	6,795	102	PAM Transportation Services Inc *	500	17
Kennametal Inc	23,214	644			

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Park Aerospace Corp	5,082	\$ 62	TransUnion	48,500	\$ 4,185
Park-Ohio Holdings Corp *	1,118	16	Trex Co Inc *(A)	15,580	1,871
Patrick Industries Inc	5,225	271	TriMas Corp *	9,876	234
PGT Innovations Inc *	16,500	225	TriNet Group Inc *	11,900	639
Preformed Line Products Co	90	4	Trinity Industries Inc (A)	24,042	480
Primoris Services Corp	13,047	218	Triton International Ltd/Bermuda	14,384	439
Proto Labs Inc *(A)	7,199	910	Triumph Group Inc *	13,296	100
Quad/Graphics Inc, CI A *	6,862	20	TrueBlue Inc *	8,328	129
Quanex Building Products Corp	6,965	86	Tutor Perini Corp *	8,051	85
Radiant Logistics Inc *	12,400	49	Twin Disc Inc *	3,100	17
Raven Industries Inc	8,655	186	Uber Technologies Inc *	247,900	9,004
RBC Bearings Inc *	6,595	928	UFP Industries Inc	14,065	643
Regal Beloit Corp	10,225	813	UniFirst Corp/MA	3,640	654
Resideo Technologies Inc *	31,100	220	Univar Solutions Inc *	47,550	735
Resources Connection Inc	9,581	105	Universal Logistics Holdings Inc *	700	10
REV Group Inc *	8,400	51	US Ecology Inc *	6,440	217
Rexnord Corp	26,526	798	US Xpress Enterprises Inc, CI A *	5,300	27
RR Donnelley & Sons Co *	13,219	14	Valmont Industries Inc	5,914	674
Rush Enterprises Inc, CI A	7,399	308	Vectrus Inc *	3,679	202
Rush Enterprises Inc, CI B	1,800	66	Veritiv Corp *	2,000	25
Ryder System Inc	12,400	425	Viad Corp *	4,271	78
Safe Bulkers Inc *	12,300	13	Vicor Corp *	5,400	329
Saia Inc *	6,592	715	VSE Corp	2,000	52
Schneider National Inc, CI B	15,600	377	Wabash National Corp	11,741	112
Scorpio Bulkers Inc	1,591	28	Watsco Inc (A)	8,559	1,523
Sensata Technologies Holding PLC *	41,700	1,487	Watts Water Technologies Inc, CI A	7,056	587
Simpson Manufacturing Co Inc	12,243	980	Welbilt Inc *	29,950	182
SiteOne Landscape Supply Inc *(A)	11,100	1,180	Werner Enterprises Inc (A)	11,890	550
SkyWest Inc *	11,322	363	WESCO International Inc *	10,366	345
SP Plus Corp *	7,098	145	Willdan Group Inc *	1,300	32
Spartan Motors Inc	6,500	111	Willis Lease Finance Corp *	1,000	21
Spirit AeroSystems Holdings Inc, CI A *	28,275	613	WillScot Corp, CI A *	14,000	187
Spirit Airlines Inc *(A)	15,547	201	Woodward Inc	14,942	1,025
SPX Corp *	10,194	408	XPO Logistics Inc *(A)	24,390	1,922
SPX FLOW Inc *	12,694	439	YRC Worldwide Inc *	4,500	7
Standex International Corp	2,429	128			
Steelcase Inc, CI A	22,857	265			148,335
Stericycle Inc *	22,100	1,212	Information Technology — 21.8%		
Sterling Construction Co Inc *	8,700	79	2U Inc *	13,000	474
Systemax Inc	1,400	29	3D Systems Corp *(A)	28,047	207
Team Inc *	5,757	28	8x8 Inc *	27,614	401
Teledyne Technologies Inc *	9,337	3,493	A10 Networks Inc *	9,800	67
Tennant Co	4,638	297	Acacia Communications Inc *	9,900	668
Terex Corp *	14,170	223	ACI Worldwide Inc *	29,612	817
Tetra Tech Inc	14,542	1,147	Adesto Technologies Corp *	6,800	82
Textainer Group Holdings Ltd *	12,553	103	ADTRAN Inc	9,897	113
Timken Co/The	18,709	796	Advanced Energy Industries Inc *	10,719	716
Titan International Inc	10,772	13	Agilysys Inc *	5,200	100
Titan Machinery Inc *	3,312	35	Airgain Inc *	2,200	20
Toro Co/The	28,200	2,004	Akoustis Technologies Inc *(A)	8,400	62
TPI Composites Inc *	7,500	156	Alarm.com Holdings Inc *(A)	10,400	492
Transcat Inc *	3,400	85	Alpha & Omega Semiconductor Ltd *	5,600	59
			Altair Engineering Inc, CI A *(A)	8,800	344

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Alteryx Inc, Cl A *(A)	11,500	\$ 1,655	Cloudera Inc *(A)	57,968	\$ 594
Ambarella Inc *	9,200	522	Coda Octopus Group Inc *	1,100	6
Amdocs Ltd	34,968	2,177	Cognex Corp	43,116	2,446
American Software Inc/GA, Cl A	8,672	169	Coherent Inc *	6,553	952
Amkor Technology Inc *	20,913	221	Cohu Inc *	12,236	184
Anaplan Inc *	23,800	1,093	CommScope Holding Co Inc *	48,900	504
Anixter International Inc *	8,341	798	CommVault Systems Inc *	11,784	477
Appfolio Inc, Cl A *(A)	4,400	697	Computer Programs and Systems Inc	1,702	38
Appian Corp, Cl A *(A)	7,900	450	Comtech Telecommunications Corp	4,332	77
Applied Optoelectronics Inc *(A)	3,800	34	Conduent Inc *	38,300	92
Arlo Technologies Inc *	13,252	29	Cornerstone OnDemand Inc *	13,499	522
Arrow Electronics Inc *	21,625	1,494	Coupa Software Inc *	16,600	3,777
Aspen Technology Inc *	17,967	1,898	Cree Inc *	28,823	1,519
AstroNova Inc *	1,600	10	CSG Systems International Inc	9,117	432
Atlassian Corp PLC, Cl A *	31,200	5,781	CTS Corp	10,445	223
Avalara Inc *	12,000	1,285	Cubic Corp	7,189	296
Avaya Holdings Corp *	26,700	390	Daily Journal Corp *	300	84
Avid Technology Inc *	5,000	35	Daktronics Inc *	4,580	19
Avnet Inc	27,599	752	DASAN Zhong Solutions Inc *	1,900	14
Axcelis Technologies Inc *	9,350	251	Dell Technologies Inc, Cl C *	40,072	1,989
AXT Inc *	6,600	35	Diebold Nixdorf Inc *	14,133	68
Badger Meter Inc (A)	7,424	454	Digi International Inc *	3,401	38
Bandwidth Inc, Cl A *(A)	3,900	432	Digimarc Corp *	2,076	36
Bel Fuse Inc, Cl B	888	8	Digital Turbine Inc *	25,500	164
Belden Inc (A)	11,723	399	Diodes Inc *	10,642	518
Benchmark Electronics Inc	9,930	210	DocuSign Inc, Cl A *	41,100	5,743
Benefitfocus Inc *	5,300	67	Dolby Laboratories Inc, Cl A	16,904	1,027
Bill.com Holdings Inc *(A)	2,400	167	Domo Inc, Cl B *	3,200	81
Black Knight Inc *	37,637	2,897	Donnelley Financial Solutions Inc *	4,957	40
Blackbaud Inc *	11,955	701	Dropbox Inc, Cl A *	56,600	1,277
Blackline Inc *	11,200	832	DSP Group Inc *	7,900	142
Booz Allen Hamilton Holding Corp, Cl A	35,665	2,845	Dynatrace Inc *	32,200	1,239
Bottomline Technologies DE Inc *	12,471	631	Ebix Inc (A)	4,825	108
Box Inc, Cl A *	40,700	813	EchoStar Corp, Cl A *	13,503	421
Brightcove Inc *	6,800	55	eGain Corp *	4,900	51
Brooks Automation Inc	20,203	808	Elastic NV *	14,100	1,211
Cabot Microelectronics Corp	7,805	1,131	Endurance International Group Holdings Inc *	9,100	33
CACI International Inc, Cl A *	6,232	1,563	Enphase Energy Inc *	23,100	1,344
CalAmp Corp *	8,156	63	Entegris Inc	36,008	2,156
Calix Inc *	7,545	106	Envestnet Inc *	12,052	875
Cambium Networks Corp *	1,000	4	EPAM Systems Inc *	13,500	3,114
Cardtronics PLC *	8,885	215	ePlus Inc *	3,288	242
Casa Systems Inc *	2,800	12	Euronet Worldwide Inc *	13,388	1,268
Cass Information Systems Inc	3,154	127	Everbridge Inc *	8,300	1,214
CDK Global Inc	32,500	1,278	EVERTEC Inc	15,100	440
Cerence Inc *(A)	8,110	243	Evo Payments Inc, Cl A *	10,400	230
Ceridian HCM Holding Inc *(A)	24,800	1,708	Exela Technologies Inc *	9,100	3
CEVA Inc *	7,338	253	ExlService Holdings Inc *	8,023	491
ChannelAdvisor Corp *	2,700	38	Extreme Networks Inc *	31,687	105
Ciena Corp *	40,386	2,232	Fabrinet *	9,515	608
Cirrus Logic Inc *	15,595	1,130	Fair Isaac Corp *	7,491	3,016
Clearfield Inc *	1,400	19			

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
FARO Technologies Inc *	4,508	\$ 254	Marvell Technology Group Ltd	172,457	\$ 5,626
FireEye Inc *	48,700	608	MAXIMUS Inc	16,916	1,218
First Solar Inc *(A)	22,300	1,040	MaxLinear Inc, CI A *	15,544	269
Fitbit Inc, CI A *(A)	58,100	368	Medallia Inc *	16,500	467
Five9 Inc *	15,900	1,657	Medallion Financial Corp *	5,000	12
ForeScout Technologies Inc *	12,400	293	Method Electronics Inc	8,684	272
FormFactor Inc *	18,019	454	MicroStrategy Inc, CI A *	2,353	293
Genpact Ltd	47,550	1,710	Mitek Systems Inc *	5,800	54
Glu Mobile Inc *	25,600	255	MKS Instruments Inc	14,423	1,523
GoDaddy Inc, CI A *	45,200	3,492	MobileIron Inc *	27,900	126
GSI Technology Inc *	3,800	29	Model N Inc *	7,600	244
GTT Communications Inc *(A)	9,500	76	MongoDB Inc, CI A *(A)	11,200	2,600
GTY Technology Holdings Inc *	11,200	42	Monolithic Power Systems Inc	11,151	2,339
Guidewire Software Inc *	21,769	2,233	MTS Systems Corp *	4,389	77
Hackett Group Inc/The	3,300	45	Napco Security Technologies Inc *	4,200	95
Harmonic Inc *	30,794	166	National Instruments Corp	32,567	1,261
HubSpot Inc *	10,900	2,179	NCR Corp *	35,383	639
I3 Verticals Inc, CI A *	3,600	104	NeoPhotonics Corp *	7,500	65
Ichor Holdings Ltd *	4,100	93	NETGEAR Inc *	6,692	172
Ideanomics Inc *(A)	12,000	5	NetScout Systems Inc *	19,058	524
II-VI Inc *(A)	24,539	1,166	New Relic Inc *	13,900	919
Immersion Corp *	3,567	24	NIC Inc	17,522	422
Impinj Inc *	3,600	93	nLight Inc *	6,800	147
Infinera Corp *(A)	49,184	245	Novanta Inc *	9,162	941
Information Services Group Inc *	8,600	15	Nuance Communications Inc *	75,981	1,738
Inphi Corp *	11,562	1,453	Nutanix Inc, CI A *	47,100	1,133
Inseego Corp *(A)	11,400	121	NVE Corp	694	42
Insight Enterprises Inc *	9,198	471	Okta Inc, CI A *	27,200	5,320
Inspired Entertainment Inc *	2,100	6	ON Semiconductor Corp *	108,100	1,783
Intelligent Systems Corp *	2,700	86	OneSpan Inc *	10,754	219
InterDigital Inc	9,130	502	Onto Innovation Inc *	13,472	419
International Money Express Inc *	4,600	51	OSI Systems Inc *	5,168	392
Iteris Inc *	12,600	61	PagerDuty Inc *	10,100	268
Itron Inc *	9,611	619	Palo Alto Networks Inc *	24,733	5,819
J2 Global Inc *	12,557	983	PAR Technology Corp *(A)	4,100	103
Jabil Inc	40,300	1,206	Pareteum Corp *(A)	38,800	17
KBR Inc	38,745	909	Parsons Corp *	5,100	207
KEMET Corp	16,400	443	Paylocity Holding Corp *	9,300	1,209
Kimball Electronics Inc *	9,293	132	Paysign Inc *(A)	10,100	73
Knowles Corp *	20,300	305	PC Connection Inc	2,231	97
KVH Industries Inc *	1,997	18	PDF Solutions Inc *	4,653	79
Lattice Semiconductor Corp *	35,062	872	Pegasystems Inc	10,436	993
Limelight Networks Inc *	28,100	139	Perficient Inc *	9,000	306
Littelfuse Inc	6,431	1,045	Perspecta Inc	38,300	849
LivePerson Inc *(A)	15,791	591	Photronics Inc *	13,129	157
LiveRamp Holdings Inc *	18,574	937	Phunware Inc *(A)	7,400	10
LogMeIn Inc *	11,813	1,003	Ping Identity Holding Corp *	3,300	93
Lumentum Holdings Inc *	19,670	1,442	Pitney Bowes Inc (A)	39,400	93
MACOM Technology Solutions Holdings Inc *	12,425	394	Plantronics Inc *(A)	7,169	93
Majesco *	1,800	13	PlayAGS Inc *	8,100	42
Manhattan Associates Inc *	17,280	1,528	Plexus Corp *	6,928	445
ManTech International Corp/VA, CI A	7,622	593	Pluralsight Inc, CI A *(A)	14,300	298

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Power Integrations Inc	6,789	\$ 736	TiVo Corp *	27,958	\$ 170
PRGX Global Inc *	4,900	19	Trade Desk Inc/The, CI A *(A)	10,300	3,209
Priority Technology Holdings Inc *	1,600	3	Trimble Inc *	66,220	2,591
Progress Software Corp	11,658	471	TTEC Holdings Inc	3,427	145
Proofpoint Inc *	14,700	1,709	TTM Technologies Inc *	30,687	355
PROS Holdings Inc *	7,599	296	Tucows Inc, CI A *(A)	1,800	108
PTC Inc *	27,490	2,100	Twilio Inc, CI A *	31,916	6,307
Pure Storage Inc, CI A *	64,100	1,129	Tyler Technologies Inc *	9,787	3,673
Q2 Holdings Inc *	11,600	958	Ubiquiti Inc	2,400	443
QAD Inc, CI A	2,900	132	Ultra Clean Holdings Inc *	11,052	229
Qualys Inc *(A)	9,100	1,049	Unisys Corp *	16,883	192
Rambus Inc *	29,910	465	Universal Display Corp	10,808	1,584
Rapid7 Inc *	12,400	606	Upland Software Inc *	5,700	197
RealPage Inc *	21,246	1,441	Varonis Systems Inc *	8,400	709
Ribbon Communications Inc *	13,520	59	Veeco Instruments Inc *	9,910	116
Rimini Street Inc *	4,900	23	Verint Systems Inc *	17,950	832
RingCentral Inc, CI A *	19,400	5,320	Verra Mobility Corp, CI A *	30,500	333
Rogers Corp *	5,193	562	ViaSat Inc *(A)	16,256	683
Sabre Corp *	65,600	457	Viavi Solutions Inc *	57,400	665
Sailpoint Technologies Holdings Inc *	20,200	461	VirnetX Holding Corp *	20,442	136
Sanmina Corp *	16,966	451	Virtusa Corp *	6,949	209
ScanSource Inc *	7,196	177	Vishay Intertechnology Inc	38,117	620
Science Applications International Corp	15,576	1,371	Vishay Precision Group Inc *	3,164	75
SecureWorks Corp, CI A *	2,000	27	VMware Inc, CI A *(A)	20,117	3,144
Semtech Corp *	18,175	967	Vocera Communications Inc *	6,142	121
SharpSpring Inc *	2,500	25	WEX Inc *	11,476	1,699
ShotSpotter Inc *	1,400	33	Workday Inc, CI A *	43,189	7,922
Silicon Laboratories Inc *	11,782	1,103	Workiva Inc, CI A *	10,700	477
SMART Global Holdings Inc *	4,500	120	Wrap Technologies Inc *	2,000	13
Smartsheet Inc, CI A *	23,300	1,343	Xperi Corp	9,930	137
SolarWinds Corp *	12,100	221	Yext Inc *(A)	21,600	341
Sonim Technologies Inc *(A)	2,400	2	Zendesk Inc *	29,400	2,521
Splunk Inc *	40,684	7,561	Zix Corp *	11,213	75
Sprout Social Inc, CI A *(A)	400	11	Zscaler Inc *(A)	17,700	1,736
SPS Commerce Inc *	8,458	576	Zuora Inc, CI A *	20,500	246
Square Inc, CI A *	89,700	7,273			
SS&C Technologies Holdings Inc	57,918	3,353			255,492
StarTek Inc *	4,000	17	Materials — 3.9%		
Stratasys Ltd *(A)	14,169	253	Advanced Emissions Solutions Inc *	7,300	37
SunPower Corp, CI A *(A)	17,136	124	AdvanSix Inc *	5,900	70
SVMK Inc *	20,000	403	Alcoa Corp *	46,200	426
Switch Inc, CI A (A)	15,700	300	Allegheny Technologies Inc *	32,100	279
Sykes Enterprises Inc *	11,411	311	American Vanguard Corp	8,099	108
Synaptics Inc *(A)	8,687	554	Amyris Inc *(A)	14,400	54
Synchronoss Technologies Inc *	14,400	39	AptarGroup Inc	16,866	1,879
SYNNEX Corp *	10,281	1,096	Arconic Corp *	24,700	357
Tech Data Corp *	9,565	1,303	Ardagh Group SA, CI A	5,500	66
Telenav Inc *	3,400	17	Ashland Global Holdings Inc	15,308	1,028
Tenable Holdings Inc *	9,400	294	Axalta Coating Systems Ltd *	55,900	1,292
Teradata Corp *(A)	30,900	662	Balchem Corp	8,588	864
Teradyne Inc	43,700	2,929	Berry Global Group Inc *	35,241	1,583
TESSCO Technologies Inc *	1,600	9	Boise Cascade Co	10,770	367
			Cabot Corp	14,632	523

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Carpenter Technology Corp	11,501	\$ 269	PH Glatfelter Co	15,471	\$ 238
Century Aluminum Co *	8,259	49	PolyOne Corp	23,032	571
Chase Corp	2,200	219	PQ Group Holdings Inc *	12,200	153
Chemours Co/The (A)	40,500	531	Quaker Chemical Corp (A)	3,434	587
Clearwater Paper Corp *	2,951	86	Ramaco Resources Inc *	2,000	5
Cleveland-Cliffs Inc *(A)	95,860	500	Rayonier Advanced Materials Inc *	9,817	21
Coeur Mining Inc *	54,061	311	Reliance Steel & Aluminum Co	17,238	1,672
Commercial Metals Co	33,141	569	Royal Gold Inc	17,302	2,305
Compass Minerals International Inc	8,640	416	RPM International Inc	33,588	2,512
Contura Energy Inc *	4,800	18	Ryerson Holding Corp *	1,400	7
Covia Holdings Corp *	7,520	4	Schnitzer Steel Industries Inc, CI A	4,656	73
Crown Holdings Inc *	34,335	2,247	Schweitzer-Mauduit International Inc	8,338	253
Domtar Corp *	14,050	286	Scotts Miracle-Gro Co/The, CI A	10,659	1,520
Eagle Materials Inc *	10,383	693	Sensient Technologies Corp	12,235	613
Element Solutions Inc *	52,100	567	Silgan Holdings Inc	20,060	671
Energy Fuels Inc/Canada *(A)	30,500	52	Sonoco Products Co	26,521	1,374
Ferro Corp *	16,305	196	Southern Copper Corp (A)	22,929	832
Flotek Industries Inc *	10,196	10	Steel Dynamics Inc	55,037	1,462
Forterra Inc *	5,600	49	Stepan Co	5,925	576
FutureFuel Corp	3,876	51	Summit Materials Inc, CI A *	28,906	439
GCP Applied Technologies Inc *	13,824	278	SunCoke Energy Inc	14,846	51
Gold Resource Corp	12,400	48	Synalloy Corp *	2,000	19
Graphic Packaging Holding Co	77,917	1,127	TimkenSteel Corp *	7,904	28
Greif Inc, CI A	7,219	245	Trecora Resources *	2,517	16
Greif Inc, CI B	1,300	50	Tredegar Corp	5,341	82
Hawkins Inc	1,773	76	Trinseo SA	8,600	177
Haynes International Inc	2,823	64	Tronox Holdings PLC	19,200	127
HB Fuller Co	13,033	490	UFP Technologies Inc *	1,800	81
Hecla Mining Co	129,768	431	United States Lime & Minerals Inc	400	30
Huntsman Corp	58,424	1,060	United States Steel Corp (A)	39,400	317
Ingevity Corp *	10,100	532	Uranium Energy Corp *(A)	51,500	54
Innospec Inc	6,113	471	US Concrete Inc *	3,000	63
Intrepid Potash Inc *	19,600	24	Valhi Inc	7,000	5
Kaiser Aluminum Corp	4,854	348	Valvoline Inc	52,036	955
Koppers Holdings Inc *	4,473	74	Verso Corp	6,500	93
Kraton Corp *	7,080	108	Warrior Met Coal Inc	12,600	177
Kronos Worldwide Inc	3,484	34	Westlake Chemical Corp (A)	9,110	435
Livent Corp *(A)	39,700	268	Worthington Industries Inc	10,202	305
Louisiana-Pacific Corp	30,142	712	WR Grace & Co	14,224	743
LSB Industries Inc *	2,939	3			
Marrone Bio Innovations Inc *(A)	12,500	13			45,471
Materion Corp	5,074	266			
Minerals Technologies Inc	8,924	440	Real Estate — 7.7%		
Myers Industries Inc	7,018	96	Acadia Realty Trust **	20,139	236
Neenah Inc	3,393	172	Agree Realty Corp ‡(A)	10,347	649
NewMarket Corp	1,697	740	Alexander & Baldwin Inc **	16,191	185
Novagold Resources Inc *	64,300	615	Alexander's Inc †	488	127
O-I Glass Inc, CI I *	36,900	283	Altisource Portfolio Solutions SA *	1,700	24
Oil-Dri Corp of America	1,010	36	American Assets Trust Inc †	12,491	327
Olin Corp	40,616	489	American Campus Communities Inc †	36,962	1,194
Olympic Steel Inc	1,927	21	American Finance Trust Inc ‡(A)	26,200	192
Orion Engineered Carbons SA *	14,400	159	American Homes 4 Rent, CI A †	65,000	1,641
			American Realty Investors Inc *	600	5
			Americold Realty Trust †	50,500	1,803

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Apple Hospitality Inc **	52,500	\$ 536	Gladstone Commercial Corp †	8,919	\$ 160
Armada Hoffer Properties Inc **	13,800	119	Gladstone Land Corp †	6,000	87
Ashford Hospitality Trust Inc **	14,971	10	Global Medical Inc †	8,900	95
Bluerock Residential Growth Inc, CI A †	5,800	37	Global Net Lease Inc †	27,233	382
Braemar Hotels & Resorts Inc **	4,381	15	Griffin Industrial Realty Inc	200	8
Brandywine Realty Trust †	44,739	432	Hannon Armstrong Sustainable Infrastructure Capital Inc †(A)	14,500	421
Brixmor Property Group Inc **	75,600	844	Healthcare Realty Trust Inc †	35,455	1,088
Brookfield Property Inc, CI A †(A)	18,900	196	Healthcare Trust of America Inc, CI A †	57,050	1,510
BRT Apartments Corp †	2,400	27	Hersha Hospitality Trust, CI A **	9,019	45
Camden Property Trust †	24,538	2,247	Highwoods Properties Inc †	27,568	1,055
CareTrust Inc †	27,353	510	Howard Hughes Corp/The *	9,817	497
CatchMark Timber Trust Inc, CI A †	7,800	61	Hudson Pacific Properties Inc †	38,970	942
CBL & Associates Properties Inc **	33,182	10	Independence Realty Trust Inc †	20,300	201
Cedar Realty Trust Inc †	18,338	14	Industrial Logistics Properties Trust †	18,209	341
Chatham Lodging Trust **	13,735	93	Innovative Industrial Properties Inc, CI A †(A)	4,800	392
CIM Commercial Trust Corp †	300	3	Investors Real Estate Trust †	2,403	170
City Office Inc †	11,000	102	Invitation Homes Inc †	139,581	3,671
Clipper Realty Inc †	3,500	26	iStar Inc †	16,418	179
Colony Capital Inc **	109,394	220	JBG SMITH Properties †	32,900	978
Columbia Property Trust Inc †	30,000	382	Jernigan Capital Inc †	3,300	40
Community Healthcare Trust Inc †	3,900	142	Jones Lang LaSalle Inc *	12,847	1,316
CoreCivic Inc †	30,902	372	Kennedy-Wilson Holdings Inc	31,129	436
CorEnergy Infrastructure Trust Inc †	2,140	21	Kilroy Realty Corp †	27,443	1,568
CorePoint Lodging Inc **	8,250	33	Kite Realty Group Trust †	21,955	213
CoreSite Realty Corp †	10,073	1,257	Lamar Advertising Co, CI A †	21,297	1,412
Corporate Office Properties Trust †	29,030	725	Lexington Realty Trust, CI B †	63,190	614
Cousins Properties Inc †	39,045	1,215	Life Storage Inc †	12,393	1,208
CTO Realty Growth Inc	500	21	LTC Properties Inc †	11,617	428
CubeSmart †	51,222	1,458	Macerich Co/The †(A)	33,800	230
Cushman & Wakefield PLC *(A)	29,800	305	Mack-Cali Realty Corp †	25,767	392
CyrusOne Inc †	29,829	2,217	Marcus & Millichap Inc *	5,100	141
DiamondRock Hospitality Co **	51,907	311	Maui Land & Pineapple Co Inc *	1,600	17
Diversified Healthcare Trust †	55,107	197	Medical Properties Trust Inc †	134,662	2,435
Douglas Emmett Inc †	45,285	1,330	Monmouth Real Estate Investment Corp, CI A †	28,846	374
Easterly Government Properties Inc †	20,800	521	National Health Investors Inc †	10,564	586
EastGroup Properties Inc †	10,285	1,196	National Retail Properties Inc †	45,943	1,442
Empire State Realty Trust Inc, CI A †	36,700	243	National Storage Affiliates Trust †	15,200	456
EPR Properties **	18,751	592	New Senior Investment Group Inc †	16,600	48
Equity Commonwealth **	32,844	1,107	Newmark Group Inc, CI A	30,905	131
Equity LifeStyle Properties Inc †	45,364	2,826	NexPoint Residential Trust Inc †	4,900	157
Essential Properties Realty Trust Inc †	26,500	361	Office Properties Income Trust †	12,691	321
eXp World Holdings Inc *	5,000	53	Omega Healthcare Investors Inc †	59,657	1,858
Farmland Partners Inc †	9,000	62	One Liberty Properties Inc †	2,524	40
First Industrial Realty Trust Inc †	33,653	1,275	Outfront Media Inc **	41,409	581
Forestar Group Inc *	1,067	16	Paramount Group Inc †	56,800	438
Four Corners Property Trust Inc †	20,819	450	Park Hotels & Resorts Inc **	56,259	553
Franklin Street Properties Corp †	35,996	192	Pebblebrook Hotel Trust †(A)	32,325	442
Front Yard Residential Corp **	11,300	85	Pennsylvania Real Estate Investment Trust †(A)	13,699	15
FRP Holdings Inc *	838	33	Physicians Realty Trust †	51,400	888
Gaming and Leisure Properties Inc †	50,915	1,759			
GEO Group Inc/The †	30,685	368			
Getty Realty Corp †	9,189	245			

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Piedmont Office Realty Trust Inc, CI A †	33,066	\$ 552	Xenia Hotels & Resorts Inc **	25,700	\$ 231
PotlatchDeltic Corp †	15,412	524			91,144
Preferred Apartment Communities Inc, CI A †	11,600	81			
PS Business Parks Inc †	4,928	659	Utilities — 2.7%		
QTS Realty Trust Inc, CI A †	15,500	1,063	ALLETE Inc	13,970	820
Rafael Holdings Inc, CI B **	4,000	69	American States Water Co	9,874	810
Rayonier Inc †	35,353	840	Artesian Resources Corp, CI A	2,184	77
RE/MAX Holdings Inc, CI A	3,200	90	Atlantic Power Corp *	12,421	26
Realty Holdings Corp *	24,502	148	Avangrid Inc	16,150	718
Redfin Corp *(A)	21,800	654	Avista Corp	16,652	652
Retail Opportunity Investments Corp **	29,259	275	Black Hills Corp	15,502	957
Retail Properties of America Inc, CI A **	48,903	265	Cadiz Inc *(A)	4,300	48
Retail Value Inc †	3,148	36	California Water Service Group	13,541	636
Rexford Industrial Realty Inc †	30,100	1,198	Charah Solutions Inc *	2,200	4
RLJ Lodging Trust †	40,154	414	Chesapeake Utilities Corp	3,815	345
RMR Group Inc/The, CI A	4,170	112	Clearway Energy Inc, CI A	7,000	142
RPT Realty **	16,337	94	Clearway Energy Inc, CI C	23,400	513
Ryman Hospitality Properties Inc †	11,360	388	Consolidated Water Co Ltd	3,000	45
Sabra Health Care Inc †	55,720	750	El Paso Electric Co	10,536	716
Safehold Inc †	3,200	175	Essential Utilities Inc	56,637	2,478
Saul Centers Inc †	2,144	65	Genie Energy Ltd, CI B	3,400	29
Seritage Growth Properties ***(A)	7,500	59	Global Water Resources Inc	2,800	30
Service Properties Trust †	38,741	262	Hawaiian Electric Industries Inc	28,958	1,143
SITE Centers Corp **	36,607	208	IDACORP Inc	13,424	1,252
Spirit Realty Capital Inc †	24,913	708	MDU Resources Group Inc	53,332	1,161
St Joe Co/The *	8,100	156	MGE Energy Inc	9,714	660
STAG Industrial Inc †	40,256	1,083	Middlesex Water Co	4,001	272
STORE Capital Corp †	54,300	1,050	National Fuel Gas Co (A)	21,288	893
Stratus Properties Inc *	1,900	32	New Jersey Resources Corp	24,694	867
Summit Hotel Properties Inc ***(A)	29,129	182	Northwest Natural Holding Co	7,776	499
Sun Communities Inc †	23,621	3,241	NorthWestern Corp	13,746	826
Sunstone Hotel Investors Inc **	59,738	529	OGE Energy Corp	52,976	1,659
Tanger Factory Outlet Centers Inc ***(A)	23,549	145	ONE Gas Inc	13,900	1,167
Taubman Centers Inc †	14,487	599	Ormat Technologies Inc (A)	9,934	723
Tejon Ranch Co *	6,376	91	Otter Tail Corp	9,546	410
Terreno Realty Corp †	17,963	920	PG&E Corp *	140,900	1,671
Transcontinental Realty Investors Inc *	300	6	PICO Holdings Inc *	4,621	39
UMH Properties Inc †	11,000	137	PNM Resources Inc (A)	21,617	882
Uniti Group Inc †	43,760	361	Portland General Electric Co	24,000	1,131
Universal Health Realty Income Trust †	3,116	291	Pure Cycle Corp *	5,900	60
Urban Edge Properties **	29,600	289	RGC Resources Inc	3,412	90
Urstadt Biddle Properties Inc, CI A †	6,156	79	SJW Group	7,664	482
VEREIT Inc †	284,100	1,557	South Jersey Industries Inc (A)	25,896	734
VICI Properties Inc †	121,800	2,390	Southwest Gas Holdings Inc	14,641	1,112
Washington Prime Group Inc ***(A)	37,502	24	Spark Energy Inc, CI A	2,000	16
Washington Real Estate Investment Trust †	20,713	454	Spire Inc	13,303	970
Weingarten Realty Investors †	34,868	623	UGI Corp	55,896	1,780
Whitestone, CI B †	7,077	44	Unitil Corp	3,058	147
WP Carey Inc †	44,800	2,684	Vistra Energy Corp	113,068	2,311

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)		
York Water Co/The	2,352	\$ 104
		32,107
Total Common Stock (Cost \$1,011,829) (\$ Thousands)		1,175,111

	Number of Rights	
RIGHTS — 0.0%		
Liberty Media Corp-Liberty SiriusXM, Expires 06/10/2020 *(A)	6,151	67
Corium International CVR **	6,300	3
NewStar Financial Inc CVR **(C)	3,393	2
Media General Inc CVR **(C)	20,200	—
Tobira Therapeutics CVR **(C)	2,300	—

Description	Number of Rights	Market Value (\$ Thousands)
RIGHTS (continued)		
Pulse Bioscience, Expires 6/8/2020	1,900	\$ —
Total Rights (Cost \$3) (\$ Thousands)		72

	Shares	
AFFILIATED PARTNERSHIP — 13.2%		
SEI Liquidity Fund, L.P. 0.290% ***(D)	154,983,797	155,062
Total Affiliated Partnership (Cost \$154,989) (\$ Thousands)		155,062
Total Investments in Securities — 113.1% (Cost \$1,166,821) (\$ Thousands)		\$ 1,330,245

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

Type of Contract	Number of Contracts Long	Expiration Date	Notional Amount (Thousands)	Value (Thousands)	Unrealized Appreciation (Thousands)
Russell 2000 Index E-MINI	31	Jun-2020	\$ 1,850	\$ 2,159	\$ 309
S&P Mid Cap 400 Index E-MINI	17	Jun-2020	2,388	2,996	608
			\$ 4,238	\$ 5,155	\$ 917

Percentages are based on Net Assets of \$1,176,664 (\$ Thousands).

* Non-income producing security.

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

+ Investment in Affiliated Security (see Note 5).

‡ Real Estate Investment Trust.

‡‡ Expiration date not available.

(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 \$153,105 (\$ Thousands).

(B) Security is a Master Limited Partnership. At May 31, 2020, such securities amounted to \$824 (\$ Thousands), or 0.1% of the net assets (See Note 2).

(C) Level 3 security in accordance with fair value hierarchy.

(D) This security was purchased with cash collateral held from securities on loan. The total market value of such securities as of May 31, 2020 was \$155,062 (\$ Thousands).

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 a value (\$ Thousands):

Investments in Securities	Level 1 (\$)	Level 2 (\$)	Level 3 (\$) ⁽¹⁾	Total (\$)
Common Stock	1,175,111	—	—	1,175,111
Rights	70	—	2	72
Affiliated Partnership	—	155,062	—	155,062
Total Investments in Securities	1,175,181	155,062	2	1,330,245

CI — Class

CVR — Contingent Value Rights

L.P. — Limited Partnership

Ltd. — Limited

PLC — Public Limited Company

S&P— Standard & Poor's

SPX — Standard & Poor's 500 Index

SCHEDULE OF INVESTMENTS

May 31, 2020

Extended Market Index Fund (Continued)

Other Financial Instruments	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Futures Contracts*				
Unrealized Appreciation	917	-	-	917
Total Other Financial Instruments	917	-	-	917

(1) A reconciliation of Level 3 instruments is presented when the Fund has a significant amount of Level 3 investments at the beginning and/or end of the year in relation to the net assets. Management has concluded that Level 3 investments are not material in relation to net assets.

*Futures contracts are value 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.

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 Investments Co	\$ 1,287	\$ 564	\$ (145)	\$ —	\$ 122	\$ 1,828	33,719	\$ 19	\$ —
SEI Liquidity Fund, L.P.	84,352	522,798	(452,169)	6	75	155,062	154,983,797	895	—
SEI Daily Income Trust, Government Fund, CI F	16,298	382,549	(398,847)	—	—	—	—	234	—
Totals	\$ 101,937	\$ 905,911	\$ (851,161)	\$ 6	\$ 197	\$ 156,890		\$ 1,148	\$ —

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

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