

**SCHEDULE OF INVESTMENTS (Unaudited)**

March 31, 2021

**S&P 500 Index Fund** (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK — 99.0%</b>			<b>COMMON STOCK (continued)</b>		
<b>Communication Services — 10.8%</b>			Genuine Parts Co	4,036	\$ 467
Activision Blizzard Inc	21,500	\$ 2,000	Hanesbrands Inc	9,800	193
Alphabet Inc, CI A *	8,351	17,224	Hasbro Inc	3,596	346
Alphabet Inc, CI C *	8,004	16,557	Hilton Worldwide Holdings Inc *	7,700	931
AT&T Inc	197,993	5,993	Home Depot Inc/The	29,895	9,125
Charter Communications Inc, CI A *	3,914	2,415	L Brands Inc *	6,527	404
Comcast Corp, CI A	126,896	6,866	Las Vegas Sands Corp	9,100	553
Discovery Inc, CI A *	4,500	196	Leggett & Platt Inc	3,559	162
Discovery Inc, CI C *	8,096	299	Lennar Corp, CI A	7,616	771
DISH Network Corp, CI A *	6,938	251	LKQ Corp *	7,800	330
Electronic Arts Inc	7,978	1,080	Lowe's Cos Inc	20,349	3,870
Facebook Inc, CI A *	66,813	19,678	Marriott International Inc/MD, CI A	7,424	1,100
Fox Corp	13,719	490	McDonald's Corp	20,738	4,648
Interpublic Group of Cos Inc/The	10,601	310	MGM Resorts International	11,500	437
Live Nation Entertainment Inc *	4,000	339	Mohawk Industries Inc *	1,600	308
Lumen Technologies Inc	27,570	368	Newell Brands Inc, CI B	10,555	283
Netflix Inc *	12,269	6,400	NIKE Inc, CI B	35,323	4,694
News Corp, CI A	10,675	271	Norwegian Cruise Line Holdings Ltd *	10,200	281
News Corp, CI B	3,400	80	NVR Inc *	100	471
Omnicom Group Inc	6,004	445	O'Reilly Automotive Inc *	1,918	973
Take-Two Interactive Software Inc, CI A *	3,200	565	Penn National Gaming Inc *	4,200	440
T-Mobile US Inc *	16,200	2,030	Pool Corp	1,100	380
Twitter Inc *	22,300	1,419	PulteGroup Inc	7,399	388
Verizon Communications Inc	114,896	6,681	PVH Corp	1,959	207
ViacomCBS Inc, CI B	15,721	709	Ralph Lauren Corp, CI A	1,405	173
Walt Disney Co/The	50,393	9,299	Ross Stores Inc	9,936	1,191
			Royal Caribbean Cruises Ltd	6,100	522
		101,965	Starbucks Corp	32,687	3,572
<b>Consumer Discretionary — 12.3%</b>			Tapestry Inc *	7,519	310
Advance Auto Parts Inc	1,800	330	Target Corp, CI A	13,928	2,759
Amazon.com Inc, CI A *	11,885	36,773	Tesla Inc *	21,334	14,250
Aptiv PLC *	7,521	1,037	TJX Cos Inc/The	33,286	2,202
AutoZone Inc *	581	816	Tractor Supply Co	3,280	581
Best Buy Co Inc	6,454	741	Ulta Beauty Inc *	1,547	478
Booking Holdings Inc *	1,156	2,693	Under Armour Inc, CI A *	5,305	118
BorgWarner Inc	6,700	311	Under Armour Inc, CI C *	5,149	95
Caesars Entertainment Inc *	5,800	507	VF Corp	8,865	708
CarMax Inc *	4,500	597	Whirlpool Corp	1,751	386
Carnival Corp *	22,284	591	Wynn Resorts Ltd	2,700	338
Chipotle Mexican Grill Inc, CI A *	781	1,110	Yum! Brands Inc	8,370	905
Darden Restaurants Inc	3,618	514			116,273
Dollar General Corp	6,781	1,374	<b>Consumer Staples — 6.1%</b>		
Dollar Tree Inc *	6,554	750	Altria Group Inc	51,573	2,638
Domino's Pizza Inc	1,064	391	Archer-Daniels-Midland Co	15,575	888
DR Horton Inc	9,258	825	Brown-Forman Corp, CI B	5,165	356
eBay Inc	18,049	1,105	Campbell Soup Co	5,784	291
Etsy Inc *	3,500	706	Church & Dwight Co Inc	6,900	603
Expedia Group Inc	3,855	664	Clorox Co/The	3,542	683
Ford Motor Co *	108,870	1,334	Coca-Cola Co/The	107,649	5,674
Gap Inc/The	5,731	171	Colgate-Palmolive Co	23,495	1,852
Garmin Ltd	4,205	554	Conagra Brands Inc	13,565	510
General Motors Co	35,313	2,029	Constellation Brands Inc, CI A	4,753	1,084

**SCHEDULE OF INVESTMENTS (Unaudited)**

March 31, 2021

**S&P 500 Index Fund (Continued)**

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK (continued)</b>			<b>COMMON STOCK (continued)</b>		
Costco Wholesale Corp	12,336	\$ 4,348	American Express Co	18,132	\$ 2,565
Estee Lauder Cos Inc/The, Cl A	6,343	1,845	American International Group Inc	24,035	1,111
General Mills Inc	17,086	1,048	Ameriprise Financial Inc	3,284	763
Hershey Co/The	4,112	650	Aon PLC, Cl A	6,229	1,433
Hormel Foods Corp	7,908	378	Arthur J Gallagher & Co	5,400	674
J M Smucker Co/The	3,053	386	Assurant Inc	1,605	227
Kellogg Co	7,167	454	Bank of America Corp	210,945	8,161
Kimberly-Clark Corp	9,403	1,307	Bank of New York Mellon Corp/The	22,599	1,069
Kraft Heinz Co/The	18,108	724	Berkshire Hathaway Inc, Cl B *	52,893	13,513
Kroger Co/The	21,236	764	BlackRock Inc	3,903	2,943
Lamb Weston Holdings Inc	4,000	310	Capital One Financial Corp	12,755	1,623
McCormick & Co Inc/MD	6,932	618	Cboe Global Markets Inc	3,000	296
Molson Coors Beverage Co, Cl B	5,251	269	Charles Schwab Corp/The	41,536	2,707
Mondelez International Inc, Cl A	39,220	2,296	Chubb Ltd	12,539	1,981
Monster Beverage Corp *	10,354	943	Cincinnati Financial Corp	4,183	431
PepsiCo Inc	38,259	5,412	Citigroup Inc	57,951	4,216
Philip Morris International Inc	43,187	3,832	Citizens Financial Group Inc	11,800	521
Procter & Gamble Co/The	68,345	9,256	CME Group Inc	9,967	2,035
Sysco Corp, Cl A	14,220	1,120	Comerica Inc	3,792	272
Tyson Foods Inc, Cl A	8,203	610	Discover Financial Services	8,530	810
Walgreens Boots Alliance Inc	20,057	1,101	Everest Re Group Ltd	1,137	282
Walmart Inc	38,456	5,223	Fifth Third Bancorp	19,811	742
		57,473	First Republic Bank/CA	4,900	817
			Franklin Resources Inc	7,550	223
<b>Energy — 2.8%</b>			Globe Life Inc	2,639	255
APA	10,900	195	Goldman Sachs Group Inc/The	9,565	3,128
Baker Hughes Co, Cl A	19,449	420	Hartford Financial Services Group Inc/The	9,886	660
Cabot Oil & Gas Corp	11,113	209	Huntington Bancshares Inc/OH	28,414	447
Chevron Corp	53,478	5,604	Intercontinental Exchange Inc	15,605	1,743
ConocoPhillips	37,790	2,002	Invesco Ltd	10,500	265
Devon Energy Corp	16,713	365	JPMorgan Chase & Co	84,676	12,890
Diamondback Energy Inc, Cl A	5,100	375	KeyCorp	26,783	535
EOG Resources Inc	16,146	1,171	Lincoln National Corp	4,998	311
Exxon Mobil Corp	117,546	6,563	Loews Corp	6,462	331
Halliburton Co	24,742	531	M&T Bank Corp	3,625	550
Hess Corp	7,575	536	MarketAxess Holdings Inc	1,000	498
HollyFrontier Corp	4,300	154	Marsh & McLennan Cos Inc	14,159	1,725
Kinder Morgan Inc	54,282	904	MetLife Inc	20,839	1,267
Marathon Oil Corp	22,556	241	Moody's Corp	4,463	1,333
Marathon Petroleum Corp	18,160	971	Morgan Stanley	41,604	3,231
NOV Inc	11,268	155	MSCI Inc, Cl A	2,300	964
Occidental Petroleum Corp	23,162	616	Nasdaq Inc, Cl A	3,200	472
ONEOK Inc	12,309	623	Northern Trust Corp	5,809	611
Phillips 66	12,175	993	People's United Financial Inc	11,400	204
Pioneer Natural Resources Co	5,704	906	PNC Financial Services Group Inc/The	11,784	2,067
Schlumberger NV, Cl A	38,900	1,058	Principal Financial Group Inc, Cl A	7,157	429
Valero Energy Corp	11,421	818	Progressive Corp/The	16,285	1,557
Williams Cos Inc/The	33,869	802	Prudential Financial Inc	11,066	1,008
		26,212	Raymond James Financial Inc	3,439	421
<b>Financials — 11.2%</b>			Regions Financial Corp	26,763	553
Aflac Inc	17,934	918	S&P Global Inc	6,651	2,347
Allstate Corp/The	8,459	972	State Street Corp	9,845	827

**SCHEDULE OF INVESTMENTS (Unaudited)**

March 31, 2021

**S&P 500 Index Fund** (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK (continued)</b>			<b>COMMON STOCK (continued)</b>		
SVB Financial Group, Cl B *	1,400	\$ 691	Laboratory Corp of America Holdings *	2,663	\$ 679
Synchrony Financial	15,263	621	McKesson Corp	4,429	864
T Rowe Price Group Inc	6,340	1,088	Medtronic PLC	37,372	4,415
Travelers Cos Inc/The	7,056	1,061	Merck & Co Inc	70,276	5,418
Truist Financial Corp	37,396	2,181	Mettler-Toledo International Inc *	650	751
Unum Group	5,661	157	PerkinElmer Inc	3,140	403
US Bancorp	37,923	2,097	Perrigo Co PLC	3,704	150
W R Berkley Corp	3,800	286	Pfizer Inc	154,856	5,610
Wells Fargo & Co	114,715	4,482	Quest Diagnostics Inc	3,724	478
Willis Towers Watson PLC	3,621	829	Regeneron Pharmaceuticals Inc *	2,959	1,400
Zions Bancorp NA	4,560	251	ResMed Inc	4,090	794
		105,678	STERIS PLC	2,389	455
			Stryker Corp	9,068	2,209
<b>Health Care — 12.9%</b>			Teleflex Inc	1,273	529
Abbott Laboratories	49,199	5,896	Thermo Fisher Scientific Inc	10,969	5,006
AbbVie Inc	49,050	5,308	UnitedHealth Group Inc	26,208	9,751
ABIOMED Inc *	1,200	382	Universal Health Services Inc, Cl B	2,100	280
Agilent Technologies Inc	8,515	1,083	Varian Medical Systems Inc *	2,605	460
Alexion Pharmaceuticals Inc *	6,100	933	Vertex Pharmaceuticals Inc *	7,181	1,543
Align Technology Inc *	2,031	1,100	Viatis Inc, Cl W *	33,557	469
AmerisourceBergen Corp, Cl A	4,096	484	Waters Corp *	1,747	496
Amgen Inc, Cl A	16,022	3,986	West Pharmaceutical Services Inc	2,100	592
Anthem Inc	6,827	2,451	Zimmer Biomet Holdings Inc	5,822	932
Baxter International Inc	14,135	1,192	Zoetis Inc, Cl A	13,246	2,086
Becton Dickinson and Co	8,021	1,950			121,383
Biogen Inc *	4,249	1,189			
Bio-Rad Laboratories Inc, Cl A *	600	343	<b>Industrials — 8.8%</b>		
Boston Scientific Corp *	39,312	1,519	3M Co	16,076	3,098
Bristol-Myers Squibb Co	62,197	3,927	A O Smith Corp	3,700	250
Cardinal Health Inc	8,159	496	Alaska Air Group Inc	3,500	242
Catalent Inc *	4,600	484	Allegion	2,570	323
Centene Corp *	16,108	1,029	American Airlines Group Inc	17,909	428
Cerner Corp	8,500	611	AMETEK Inc	6,400	817
Cigna Corp	9,731	2,352	Boeing Co/The *	15,177	3,866
Cooper Cos Inc/The, Cl A	1,400	538	Carrier Global Corp	22,744	960
CVS Health Corp	36,376	2,736	Caterpillar Inc, Cl A	15,134	3,509
Danaher Corp, Cl A	17,630	3,968	CH Robinson Worldwide Inc	3,705	354
DaVita Inc *	2,005	216	Cintas Corp	2,468	842
DENTSPLY SIRONA Inc	6,209	396	Copart Inc *	5,800	630
Dexcom Inc *	2,648	952	CSX Corp	21,272	2,051
Edwards Lifesciences Corp, Cl A *	17,449	1,459	Cummins Inc	4,144	1,074
Eli Lilly and Co	22,108	4,130	Deere & Co	8,742	3,271
Gilead Sciences Inc	34,884	2,254	Delta Air Lines Inc, Cl A *	17,813	860
HCA Healthcare Inc	7,405	1,395	Dover Corp	4,037	554
Henry Schein Inc *	3,900	270	Eaton Corp PLC	11,108	1,536
Hologic Inc *	7,100	528	Emerson Electric Co	16,715	1,508
Humana Inc	3,558	1,492	Equifax Inc	3,430	621
IDEXX Laboratories Inc *	2,400	1,174	Expeditors International of Washington Inc	4,761	513
Illumina Inc *	4,000	1,536	Fastenal Co, Cl A	16,018	805
Incyte Corp *	5,200	423	FedEx Corp	6,765	1,922
Intuitive Surgical Inc *	3,255	2,405	Fortive Corp	9,387	663
IQVIA Holdings Inc *	5,300	1,024	Fortune Brands Home & Security Inc	3,900	374
Johnson & Johnson	73,025	12,002	Generac Holdings Inc *	1,700	557

**SCHEDULE OF INVESTMENTS (Unaudited)**

March 31, 2021

**S&P 500 Index Fund (Continued)**

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK (continued)</b>			<b>COMMON STOCK (continued)</b>		
General Dynamics Corp	6,459	\$ 1,173	Akamai Technologies Inc *	4,504	\$ 459
General Electric Co	243,309	3,195	Amphenol Corp, CI A	16,618	1,096
Honeywell International Inc	19,277	4,184	Analog Devices Inc	10,271	1,593
Howmet Aerospace Inc	10,878	349	ANSYS Inc *	2,400	815
Huntington Ingalls Industries Inc, CI A	1,134	233	Apple Inc	438,162	53,522
IDEX Corp	2,100	440	Applied Materials Inc	25,450	3,400
IHS Markit Ltd	10,400	1,006	Arista Networks Inc *	1,500	453
Illinois Tool Works Inc	7,965	1,764	Autodesk Inc, CI A *	6,066	1,681
Ingersoll Rand Inc *	10,433	513	Automatic Data Processing Inc	11,859	2,235
Jacobs Engineering Group Inc	3,604	466	Broadcom Inc	11,316	5,247
JB Hunt Transport Services Inc	2,251	378	Broadridge Financial Solutions Inc	3,244	497
Johnson Controls International PLC	19,999	1,193	Cadence Design Systems Inc *	7,800	1,068
Kansas City Southern	2,500	660	CDW Corp/DE	3,900	646
L3Harris Technologies Inc	5,709	1,157	Cisco Systems Inc/Delaware	117,161	6,058
Lockheed Martin Corp	6,876	2,541	Citrix Systems Inc	3,442	483
Masco Corp	7,184	430	Cognizant Technology Solutions Corp, CI A	14,705	1,149
Nielsen Holdings PLC	9,700	244	Corning Inc, CI B	21,308	927
Norfolk Southern Corp	7,030	1,888	DXC Technology Co	6,830	213
Northrop Grumman Corp	4,341	1,405	Enphase Energy Inc *	3,600	584
Old Dominion Freight Line Inc, CI A	2,700	649	F5 Networks Inc, CI A *	1,728	360
Otis Worldwide Corp	11,322	775	Fidelity National Information Services Inc, CI B	17,265	2,428
PACCAR Inc	9,667	898	Fiserv Inc, CI A *	15,920	1,895
Parker-Hannifin Corp, CI A	3,571	1,126	FleetCor Technologies Inc *	2,269	609
Pentair PLC	4,566	285	FLIR Systems Inc	3,500	198
Quanta Services Inc	3,800	334	Fortinet Inc *	3,812	703
Raytheon Technologies Corp	42,160	3,258	Gartner Inc *	2,500	456
Republic Services Inc	5,783	575	Global Payments Inc	8,227	1,658
Robert Half International Inc	3,132	245	Hewlett Packard Enterprise Co	36,091	568
Rockwell Automation Inc	3,230	857	HP Inc	34,991	1,111
Rollins Inc	6,300	217	Intel Corp	112,797	7,219
Roper Technologies Inc	2,865	1,156	International Business Machines Corp	24,848	3,311
Snap-on Inc	1,453	335	Intuit Inc	7,643	2,928
Southwest Airlines Co, CI A	16,462	1,005	IPG Photonics Corp *	1,000	211
Stanley Black & Decker Inc	4,422	883	Jack Henry & Associates Inc	2,100	319
Teledyne Technologies Inc *	1,000	414	Juniper Networks Inc	9,000	228
Textron Inc	6,407	359	Keysight Technologies Inc *	5,200	746
Trane Technologies PLC	6,604	1,093	KLA Corp	4,225	1,396
TransDigm Group Inc *	1,500	882	Lam Research Corp	3,964	2,360
Union Pacific Corp	18,574	4,094	Leidos Holdings Inc	3,800	366
United Airlines Holdings Inc *	8,900	512	Mastercard Inc, CI A	24,346	8,668
United Parcel Service Inc, CI B	19,972	3,395	Maxim Integrated Products Inc	7,500	685
United Rentals Inc *	2,000	659	Microchip Technology Inc	7,304	1,134
Verisk Analytics Inc, CI A	4,489	793	Micron Technology Inc *	31,069	2,741
Waste Management Inc	10,828	1,397	Microsoft Corp	209,415	49,374
Westinghouse Air Brake Technologies Corp	4,990	395	Monolithic Power Systems Inc	1,200	424
WW Grainger Inc	1,231	494	Motorola Solutions Inc	4,689	882
Xylem Inc/NY	5,000	526	NetApp Inc	6,285	457
		<u>82,458</u>	NortonLifeLock Inc	16,247	345
<b>Information Technology — 26.4%</b>			NVIDIA Corp	17,229	9,199
Accenture PLC, CI A	17,581	4,857	NXP Semiconductors NV	7,700	1,550
Adobe Inc *	13,269	6,308	Oracle Corp, CI B	51,523	3,615
Advanced Micro Devices Inc *	33,600	2,638			

**SCHEDULE OF INVESTMENTS (Unaudited)**

March 31, 2021

**S&P 500 Index Fund** (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK (continued)</b>			<b>COMMON STOCK (continued)</b>		
Paychex Inc	8,969	\$ 879	Westrock Co	7,384	\$ 384
Paycom Software Inc *	1,400	518			25,160
PayPal Holdings Inc *	32,492	7,890			
Qorvo Inc *	3,100	566	<b>Real Estate — 2.4%</b>		
QUALCOMM Inc	31,554	4,184	Alexandria Real Estate Equities Inc ‡	3,400	559
salesforce.com Inc *	25,521	5,407	American Tower Corp, CI A ‡	12,295	2,939
Seagate Technology PLC	5,600	430	AvalonBay Communities Inc ‡	3,915	722
ServiceNow Inc *	5,406	2,704	Boston Properties Inc ‡	4,000	405
Skyworks Solutions Inc	4,604	845	CBRE Group Inc, CI A **	9,409	744
Synopsys Inc *	4,250	1,053	Crown Castle International Corp ‡	12,004	2,066
TE Connectivity Ltd	9,209	1,189	Digital Realty Trust Inc, CI A ‡	7,769	1,094
Teradyne Inc	4,600	560	Duke Realty Corp ‡	10,400	436
Texas Instruments Inc	25,503	4,820	Equinix Inc ‡	2,439	1,658
Trimble Inc *	7,000	545	Equity Residential ‡	9,544	684
Tyler Technologies Inc *	1,100	467	Essex Property Trust Inc ‡	1,800	489
VeriSign Inc *	2,800	557	Extra Space Storage Inc ‡	3,700	490
Visa Inc, CI A	47,061	9,964	Federal Realty Investment Trust ‡	1,800	183
Western Digital Corp	8,574	572	Healthpeak Properties Inc ‡	15,200	482
Western Union Co/The	11,334	279	Host Hotels & Resorts Inc ‡	19,674	332
Xilinx Inc	6,853	849	Iron Mountain Inc ‡	8,038	298
Zebra Technologies Corp, CI A *	1,500	728	Kimco Realty Corp ‡	11,613	218
			Mid-America Apartment Communities Inc ‡	3,200	462
		249,079	Prologis Inc ‡	20,620	2,186
			Public Storage ‡	4,166	1,028
<b>Materials — 2.7%</b>			Realty Income Corp ‡	10,400	660
Air Products and Chemicals Inc	6,166	1,735	Regency Centers Corp ‡	4,399	250
Albemarle Corp	3,300	482	SBA Communications Corp, CI A ‡	3,049	846
Amcor PLC	43,532	509	Simon Property Group Inc ‡	8,906	1,013
Avery Dennison Corp	2,315	425	UDR Inc ‡	8,200	360
Ball Corp	9,172	777	Ventas Inc ‡	10,432	556
Celanese Corp, CI A	3,200	479	Vornado Realty Trust ‡	4,377	199
CF Industries Holdings Inc	5,850	265	Welltower Inc ‡	11,600	831
Corteva Inc	20,573	959	Weyerhaeuser Co ‡	20,761	739
Dow Inc	20,706	1,324			22,929
DuPont de Nemours Inc	14,970	1,157	<b>Utilities — 2.6%</b>		
Eastman Chemical Co	3,820	421	AES Corp/The	18,690	501
Ecolab Inc	6,875	1,472	Alliant Energy Corp	6,900	374
FMC Corp	3,600	398	Ameren Corp	6,953	566
Freeport-McMoRan Inc, CI B	40,409	1,331	American Electric Power Co Inc	13,815	1,170
International Flavors & Fragrances Inc	6,873	960	American Water Works Co Inc	5,000	749
International Paper Co	10,874	588	Atmos Energy Corp	3,400	336
Linde PLC	14,518	4,067	CenterPoint Energy Inc	15,485	351
LyondellBasell Industries NV, CI A	7,074	736	CMS Energy Corp	8,001	490
Martin Marietta Materials Inc, CI A	1,719	577	Consolidated Edison Inc	9,533	713
Mosaic Co/The	9,709	307	Dominion Energy Inc	22,487	1,708
Newmont Corp	22,325	1,346	DTE Energy Co	5,445	725
Nucor Corp	8,395	674	Duke Energy Corp	21,316	2,058
Packaging Corp of America	2,700	363	Edison International	10,657	624
PPG Industries Inc	6,590	990	Entergy Corp	5,526	550
Sealed Air Corp	4,328	198	Energy Inc	6,299	375
Sherwin-Williams Co/The, CI A	2,195	1,620	Eversource Energy	9,535	826
Vulcan Materials Co	3,649	616	Exelon Corp	27,055	1,183

**SCHEDULE OF INVESTMENTS (Unaudited)**

March 31, 2021

**S&P 500 Index Fund** (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK (continued)</b>			<b>COMMON STOCK (continued)</b>		
FirstEnergy Corp	15,023	\$ 521	Xcel Energy Inc	14,736	\$ 980
NextEra Energy Inc	54,380	4,112			24,917
NiSource Inc	10,444	252			
NRG Energy Inc	6,613	249	Total Common Stock		
Pinnacle West Capital Corp	3,149	256	(Cost \$267,301) (\$ Thousands)		933,527
PPL Corp	21,571	622			
Public Service Enterprise Group Inc	14,130	851			
Sempra Energy	8,445	1,120	<b>CASH EQUIVALENT — 0.7%</b>		
Southern Co/The	29,435	1,830	SEI Daily Income Trust, Government Fund, CI F		
WEC Energy Group Inc	8,819	825	0.010%***	6,427,474	6,427
			Total Cash Equivalent		6,427
			(Cost \$6,427) (\$ Thousands)		6,427
			Total Investments in Securities — 99.7%		
			(Cost \$273,728) (\$ Thousands)		\$ 939,954

A list of the open futures contracts held by the Fund at March 31, 2021, is as follows:

Type of Contract	Number of Contracts	Expiration Date	Notional Amount (Thousands)	Value (Thousands)	Unrealized Appreciation (Thousands)
S&P 500 Index E-MINI	38	Jun-2021	\$ 7,498	\$ 7,538	\$ 40

Percentages are based on Net Assets of \$942,319 (\$ Thousands).

\* Non-income producing security.

\*\* The rate reported is the 7-day effective yield as of March 31, 2021.

† Investment in Affiliated Security (see Note 6).

‡ Real Estate Investment Trust.

CI — Class

L.P. — Limited Partnership

Ltd. — Limited

PLC — Public Limited Company

S&amp;P— Standard &amp; Poor's

The following is a list of the level of inputs used as of March 31, 2021, in valuing the Fund's investments and other financial instruments carried at value (\$ Thousands):

As of March 31, 2021, all of the Fund's investments were considered Level 1, in accordance with the authoritative guidance on fair value measurements and disclosure under U.S. GAAP.

	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
<b>Other Financial Instruments</b>				
Futures Contracts*				
Unrealized Appreciation	40	—	—	40
Total Other Financial Instruments	60	—	—	40

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

For the period ended March 31, 2021, there were no transfers in or out of Level 3.

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

**SCHEDULE OF INVESTMENTS (Unaudited)**

March 31, 2021

**S&P 500 Index Fund** (Continued)

The following is a summary of the Fund's transactions with affiliates for the year ended September 30, 2020 (\$ Thousands):

Security Description	Value 9/30/2020	Purchases at Cost	Proceeds from Sales	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Value 3/31/2021	Shares	Income	Capital Gains
SEI Liquidity Fund, L.P.	\$ 349	\$ 1,842	\$ (2,191)	\$—	\$—	\$—	—	\$ 3	\$—
SEI Daily Income Trust, Government Fund, Cl F	12,428	45,940	(51,941)	—	—	6,427	6,427,474	1	—
Totals	<u>\$ 12,777</u>	<u>\$ 47,782</u>	<u>\$ (54,132)</u>	<u>\$—</u>	<u>\$—</u>	<u>\$ 6,427</u>		<u>\$ 4</u>	<u>\$—</u>

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

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