

SCHEDULE OF INVESTMENTS

May 31, 2020

Large Cap Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Genuine Parts Co	9,511	\$ 793	Tapestry Inc *	13,967	\$ 190
Goodyear Tire & Rubber Co/The *	15,552	118	Target Corp	30,985	3,790
Graham Holdings Co, Cl B	157	56	Tempur Sealy International Inc *	1,700	111
Grand Canyon Education Inc *	2,300	224	Tesla Inc *	9,137	7,629
Grubhub Inc *(A)	4,800	272	Thor Industries Inc (A)	3,300	284
H&R Block Inc	11,725	199	Tiffany & Co	7,125	913
Hanesbrands Inc (A)	19,972	197	TJX Cos Inc/The *	76,816	4,053
Harley-Davidson Inc	10,003	213	Toll Brothers Inc	8,751	283
Hasbro Inc	7,067	520	Tractor Supply Co	7,400	903
Hilton Grand Vacations Inc *	5,170	111	Ulta Beauty Inc *	3,152	769
Hilton Worldwide Holdings Inc *	16,633	1,319	Under Armour Inc, Cl A *	10,700	94
Home Depot Inc/The	68,415	17,000	Under Armour Inc, Cl C *	8,821	69
Hyatt Hotels Corp, Cl A *(A)	2,600	143	Urban Outfitters Inc *	3,820	65
International Game Technology PLC	8,400	71	Vail Resorts Inc *	2,100	416
Kohl's Corp *	10,319	198	VF Corp	19,968	1,120
L Brands Inc *	11,357	184	Wayfair Inc, Cl A *(A)	3,800	652
Las Vegas Sands Corp *	21,893	1,050	Wendy's Co/The	13,075	278
Lear Corp *	3,600	382	Whirlpool Corp (A)	3,716	453
Leggett & Platt Inc	7,212	221	Williams-Sonoma Inc (A)	5,162	430
Lennar Corp, Cl A	16,790	1,015	Wyndham Destinations Inc	4,768	152
Lennar Corp, Cl B	1,713	77	Wyndham Hotels & Resorts Inc	5,768	265
LKQ Corp *	18,400	505	Wynn Resorts Ltd *	5,196	433
Lowe's Cos Inc	48,710	6,349	Yum China Holdings Inc *	21,148	980
Lululemon Athletica Inc *	7,600	2,281	Yum! Brands Inc	19,548	1,754
Macy's Inc *(A)	18,430	117			190,040
Marriott International Inc/MD, Cl A *	16,294	1,442			
Mattel Inc *(A)	19,842	183	Consumer Staples — 6.6%		
McDonald's Corp	47,580	8,865	Altria Group Inc	117,940	4,606
MGM Resorts International (A)	29,739	511	Archer-Daniels-Midland Co	34,479	1,355
Mohawk Industries Inc *	2,766	258	Beyond Meat Inc *(A)	2,700	346
Newell Brands Inc (A)	27,193	358	Brown-Forman Corp, Cl A	2,200	131
NIKE Inc, Cl B	74,068	7,302	Brown-Forman Corp, Cl B	9,817	647
Nordstrom Inc *(A)	6,912	112	Bunge Ltd	8,800	343
Norwegian Cruise Line Holdings Ltd *	12,400	194	Campbell Soup Co (A)	8,978	458
NVR Inc *	184	593	Casey's General Stores Inc	1,900	303
Ollie's Bargain Outlet Holdings Inc *	2,800	256	Church & Dwight Co Inc	15,314	1,150
O'Reilly Automotive Inc *	4,740	1,978	Clorox Co/The	8,103	1,671
Penske Automotive Group Inc *	1,800	64	Coca-Cola Co/The	241,040	11,252
Planet Fitness Inc, Cl A *	4,700	304	Colgate-Palmolive Co	53,050	3,837
Polaris Inc	4,700	410	Conagra Brands Inc	28,376	987
Pool Corp	2,500	673	Constellation Brands Inc, Cl A	10,431	1,801
PulteGroup Inc	12,945	440	Costco Wholesale Corp	27,681	8,539
PVH Corp *	3,300	150	Coty Inc, Cl A *	14,922	54
Qurate Retail Inc *	28,230	232	Energizer Holdings Inc (A)	2,941	129
Ralph Lauren Corp, Cl A *	3,180	240	Estee Lauder Cos Inc/The, Cl A *	13,808	2,727
Ross Stores Inc *	22,676	2,199	Flowers Foods Inc	10,325	244
Royal Caribbean Cruises Ltd *(A)	10,000	519	General Mills Inc	38,492	2,426
Service Corp International/US	10,894	430	Grocery Outlet Holding Corp *	6,700	247
ServiceMaster Global Holdings Inc *	6,200	204	Hain Celestial Group Inc/The *	3,300	104
Six Flags Entertainment Corp *	3,500	80	Herbalife Nutrition Ltd *	6,500	285
Skechers USA Inc, Cl A *	8,500	266	Hershey Co/The	9,298	1,261
Starbucks Corp	74,312	5,796	Hormel Foods Corp (A)	16,756	818
			Ingredient Inc	4,100	345

SCHEDULE OF INVESTMENTS

May 31, 2020

Large Cap Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
JM Smucker Co/The	6,311	\$ 719	Hess Corp (A)	18,512	\$ 879
Kellogg Co	15,403	1,006	HollyFrontier Corp	7,026	221
Keurig Dr Pepper Inc (A)	13,500	377	Kinder Morgan Inc	125,122	1,977
Kimberly-Clark Corp	21,618	3,058	Kosmos Energy Ltd *	17,200	31
Kraft Heinz Co/The	39,402	1,201	Marathon Oil Corp *	48,376	258
Kroger Co/The	48,646	1,587	Marathon Petroleum Corp	38,419	1,350
Lamb Weston Holdings Inc	8,362	502	Murphy Oil Corp (A)	5,354	64
McCormick & Co Inc/MD	7,693	1,347	National Oilwell Varco Inc *	23,180	289
Molson Coors Beverage Co, Cl B *(A)	11,962	454	Noble Energy Inc	24,324	212
Mondelez International Inc, Cl A	89,606	4,670	Occidental Petroleum Corp (A)	61,319	794
Monster Beverage Corp *	22,987	1,653	ONEOK Inc	24,558	901
Nu Skin Enterprises Inc, Cl A	3,900	145	Parsley Energy Inc, Cl A	17,300	158
PepsiCo Inc	88,052	11,583	Patterson-UTI Energy Inc	13,832	51
Philip Morris International Inc	98,168	7,202	PBF Energy Inc, Cl A *	6,900	73
Pilgrim's Pride Corp *	400	8	Phillips 66	28,388	2,222
Post Holdings Inc *	3,800	331	Pioneer Natural Resources Co	10,844	993
Procter & Gamble Co/The	152,654	17,696	Range Resources Corp *(A)	20,614	124
Reynolds Consumer Products Inc	5,200	174	Schlumberger Ltd	82,255	1,519
Seaboard Corp	16	47	Targa Resources Corp	14,800	265
Spectrum Brands Holdings Inc	2,918	138	Transocean Ltd *(A)	33,900	45
Sprouts Farmers Market Inc *	9,000	226	Valero Energy Corp	26,736	1,782
Sysco Corp	28,348	1,564	Williams Cos Inc/The	80,496	1,645
TreeHouse Foods Inc *	3,000	158	WPX Energy Inc *	23,648	134
Tyson Foods Inc, Cl A	18,565	1,141			
US Foods Holding Corp *	13,000	249			48,456
Walgreens Boots Alliance Inc	47,825	2,054			
Walmart Inc	87,379	10,840			
		116,196			
Energy — 2.8%			Financials — 10.5%		
Antero Midstream Corp	10,700	51	Affiliated Managers Group Inc	3,220	215
Antero Resources Corp *	18,400	55	Aflac Inc	46,812	1,707
Apache Corp (A)	21,559	233	AGNC Investment Corp ‡	34,059	441
Apergy Corp *	1,828	17	Alleghany Corp *	999	513
Baker Hughes Co, Cl A	38,040	628	Allstate Corp/The	20,325	1,988
Cabot Oil & Gas Corp, Cl A	23,700	470	Ally Financial Inc	23,500	410
Centennial Resource Development Inc/DE, Cl A *	11,100	11	American Express Co	41,834	3,977
Cheniere Energy Inc *	13,600	603	American Financial Group Inc/OH	4,114	248
Chesapeake Energy Corp *(A)	306	4	American International Group Inc	56,223	1,690
Chevron Corp	119,902	10,995	American National Insurance Co	822	62
Cimarex Energy Co	6,900	181	Ameriprise Financial Inc	7,680	1,076
Concho Resources Inc	13,424	732	Annaly Capital Management Inc ‡	86,211	531
ConocoPhillips	69,276	2,922	Aon PLC, Cl A	14,544	2,864
Continental Resources Inc/OK *(A)	5,300	65	Arch Capital Group Ltd *	22,600	638
Devon Energy Corp	20,413	221	Arthur J Gallagher & Co	11,104	1,047
Diamondback Energy Inc	8,717	371	Associated Banc-Corp	7,284	102
EOG Resources Inc	35,090	1,789	Assurant Inc	4,193	430
EQT Corp *	11,619	155	Assured Guaranty Ltd	4,700	122
Equitrans Midstream Corp (A)	16,495	133	Athene Holding Ltd, Cl A *	9,400	272
Exxon Mobil Corp	266,138	12,101	Axis Capital Holdings Ltd	4,800	180
Halliburton Co	51,036	600	Bank of America Corp	502,463	12,119
Helmerich & Payne Inc	6,550	132	Bank of Hawaii Corp	2,282	147
			Bank of New York Mellon Corp/The	51,309	1,907
			Bank OZK	6,400	144
			BankUnited Inc	5,700	105
			Berkshire Hathaway Inc, Cl B *	122,600	22,752
			BGC Partners Inc, Cl A	22,900	59

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Large Cap Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
BlackRock Inc, Cl A	9,185	\$ 4,856	LendingTree Inc *(A)	400	\$ 104
BOK Financial Corp	2,475	126	Lincoln National Corp	11,688	443
Brighthouse Financial Inc *	7,728	230	Loews Corp	15,936	530
Brown & Brown Inc	13,948	561	LPL Financial Holdings Inc	4,800	343
Capital One Financial Corp	27,725	1,886	M&T Bank Corp	8,557	904
Cboe Global Markets Inc	6,600	703	Markel Corp *	790	709
Charles Schwab Corp/The	72,985	2,621	MarketAxess Holdings Inc	2,500	1,271
Chimera Investment Corp *(A)	8,380	70	Marsh & McLennan Cos Inc	32,165	3,407
Chubb Ltd	28,491	3,474	Mercury General Corp	2,396	96
Cincinnati Financial Corp	8,986	530	MetLife Inc	50,109	1,804
CIT Group Inc	5,103	93	MFA Financial Inc **	33,700	57
Citigroup Inc	132,904	6,367	MGIC Investment Corp	18,900	155
Citizens Financial Group Inc	26,700	643	Moody's Corp	10,527	2,815
CME Group Inc, Cl A	22,370	4,085	Morgan Stanley	73,978	3,270
CNA Financial Corp	3,100	94	Morningstar Inc	1,000	153
Comerica Inc	8,953	325	MSCI Inc, Cl A	5,300	1,743
Commerce Bancshares Inc/MO	7,191	458	Nasdaq Inc	7,000	829
Credit Acceptance Corp *(A)	500	185	Navient Corp	10,214	76
Cullen/Frost Bankers Inc (A)	3,568	271	New Residential Investment Corp †	24,100	173
Discover Financial Services	18,889	897	New York Community Bancorp Inc (A)	33,272	334
E*TRADE Financial Corp	12,300	560	Northern Trust Corp	11,505	909
East West Bancorp Inc	9,000	315	Old Republic International Corp	17,490	273
Eaton Vance Corp	6,010	217	OneMain Holdings Inc, Cl A	4,700	110
Equitable Holdings Inc	26,200	501	PacWest Bancorp	8,200	142
Erie Indemnity Co, Cl A	1,419	256	People's United Financial Inc (A)	24,934	285
Evercore Inc, Cl A	3,100	171	Pinnacle Financial Partners Inc	4,100	163
Everest Re Group Ltd	2,500	496	PNC Financial Services Group Inc/The	27,422	3,127
FactSet Research Systems Inc	2,300	707	Popular Inc	5,853	231
Fidelity National Financial Inc	15,152	483	Primerica Inc	2,300	261
Fifth Third Bancorp	43,082	835	Principal Financial Group Inc	16,308	630
First American Financial Corp	6,900	348	Progressive Corp/The	36,880	2,865
First Citizens BancShares Inc/NC, Cl A	500	193	Prosperity Bancshares Inc	6,000	392
First Hawaiian Inc	8,000	138	Prudential Financial Inc	23,663	1,443
First Horizon National Corp	21,756	203	Raymond James Financial Inc	7,221	500
First Republic Bank/CA	10,700	1,157	Regions Financial Corp	59,487	673
FNB Corp/PA	17,100	127	Reinsurance Group of America Inc, Cl A	4,699	426
Franklin Resources Inc (A)	19,649	371	RenaissanceRe Holdings Ltd	2,600	436
Globe Life Inc	6,487	500	S&P Global Inc	15,556	5,056
Goldman Sachs Group Inc/The	20,175	3,964	Santander Consumer USA Holdings Inc (A)	4,900	81
Hanover Insurance Group Inc/The	2,493	250	SEI Investments Co †	6,742	366
Hartford Financial Services Group Inc/The	23,710	908	Signature Bank/New York NY	3,100	319
Huntington Bancshares Inc/OH	55,134	490	SLM Corp	25,914	196
Interactive Brokers Group Inc, Cl A	5,600	237	Starwood Property Trust Inc †	14,100	187
Intercontinental Exchange Inc	34,800	3,384	State Street Corp	23,079	1,407
Invesco Ltd	16,800	134	Sterling Bancorp/DE	9,300	114
Janus Henderson Group PLC	8,300	179	SVB Financial Group *	3,200	687
Jefferies Financial Group Inc	16,706	245	Synchrony Financial	36,018	734
JPMorgan Chase & Co	195,534	19,027	Synovus Financial Corp	7,896	152
Kemper Corp	3,300	209	T Rowe Price Group Inc	14,130	1,708
KeyCorp	59,751	708	TCF Financial Corp	7,076	205
Lazard Ltd, Cl A (B)	6,900	185	TD Ameritrade Holding Corp	16,145	602
Legg Mason Inc	4,781	238	Texas Capital Bancshares Inc *	3,800	102

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Large Cap Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
TFS Financial Corp	6,200	\$ 96	Chemed Corp	1,100	\$ 526
Travelers Cos Inc/The	15,375	1,645	Cigna Corp	23,102	4,558
Truist Financial Corp	84,963	3,125	Cooper Cos Inc/The	2,904	920
Two Harbors Investment Corp †	15,900	72	Covetrus Inc *	3,907	60
Umpqua Holdings Corp	15,800	180	CVS Health Corp	81,699	5,357
Unum Group	11,905	180	Danaher Corp	38,802	6,465
US Bancorp	88,197	3,136	DaVita Inc *	6,885	557
Virtu Financial Inc, CI A	2,600	62	DENTSPLY SIRONA Inc	13,366	622
Voya Financial Inc	8,500	383	DexCom Inc *	5,800	2,194
Webster Financial Corp	5,600	158	Edwards Lifesciences Corp *	13,228	2,973
Wells Fargo & Co	235,566	6,236	Elanco Animal Health Inc *	28,137	602
Western Alliance Bancorp	6,500	248	Eli Lilly and Co	53,671	8,209
White Mountains Insurance Group Ltd	179	164	Encompass Health Corp	5,800	425
Willis Towers Watson PLC	8,300	1,684	Envista Holdings Corp *	8,100	171
Wintrust Financial Corp	2,000	85	Exact Sciences Corp *(A)	8,700	747
WR Berkley Corp	8,121	471	Exelixis Inc *	21,900	541
Zions Bancorp NA	7,802	257	Gilead Sciences Inc	80,134	6,237
		<u>184,137</u>	Guardant Health Inc *	1,700	154
Health Care — 15.0%			HCA Healthcare Inc *	17,300	1,849
Abbott Laboratories	108,637	10,312	Henry Schein Inc *(A)	8,868	538
AbbVie Inc	111,401	10,324	Hill-Rom Holdings Inc	4,124	419
ABIOMED Inc *	2,800	627	Hologic Inc *	17,600	933
Acadia Healthcare Co Inc *	7,100	203	Horizon Therapeutics Plc *	9,700	492
Adaptive Biotechnologies Corp *	5,800	224	Humana Inc	8,475	3,480
Agilent Technologies Inc	19,064	1,680	ICU Medical Inc *	1,200	240
Agiros Pharmaceuticals Inc *	3,700	191	IDEXX Laboratories Inc *	5,104	1,577
Alexion Pharmaceuticals Inc *	13,700	1,643	illumina Inc *	9,305	3,378
Align Technology Inc *	4,600	1,130	Incyte Corp *	12,100	1,233
Alkermes PLC *	9,200	150	Insulet Corp *	3,300	622
Alnylam Pharmaceuticals Inc *	6,300	852	Integra LifeSciences Holdings Corp *	3,000	156
AmerisourceBergen Corp, CI A	8,624	822	Intuitive Surgical Inc *	7,271	4,217
Amgen Inc	36,958	8,489	Ionis Pharmaceuticals Inc *	8,300	467
Anthem Inc	16,031	4,715	IQVIA Holdings Inc *	10,613	1,587
Avantor Inc *	14,100	267	Jazz Pharmaceuticals PLC *	3,100	370
Baxter International Inc	30,615	2,756	Johnson & Johnson	166,409	24,753
Becton Dickinson and Co	16,870	4,166	Laboratory Corp of America Holdings *	5,690	998
Biogen Inc *	11,000	3,378	Masimo Corp *	3,100	745
BioMarin Pharmaceutical Inc *	10,600	1,129	McKesson Corp	10,370	1,645
Bio-Rad Laboratories Inc, CI A *	1,300	639	MEDNAX Inc *	5,500	86
Bio-Techne Corp	2,541	673	Medtronic PLC	84,726	8,352
Bluebird Bio Inc *	3,800	242	Merck & Co Inc	160,043	12,919
Boston Scientific Corp *	88,039	3,345	Mettler-Toledo International Inc *	1,436	1,142
Bristol-Myers Squibb Co	147,519	8,810	Moderna Inc *(A)	12,300	756
Bruker Corp	5,700	247	Molina Healthcare Inc *	3,400	632
Cantel Medical Corp *	2,800	118	Mylan NV *	30,819	526
Cardinal Health Inc	17,329	948	Nektar Therapeutics, CI A *	8,700	189
Catalent Inc *	9,800	762	Neurocrine Biosciences Inc *	5,400	674
Centene Corp *	36,858	2,442	Penumbra Inc *(A)	2,300	397
Cerner Corp	18,796	1,370	PerkinElmer Inc	6,534	656
Change Healthcare Inc *	20,808	260	Perrigo Co PLC	7,800	427
Charles River Laboratories International Inc *	3,143	565	Pfizer Inc	349,522	13,348
			PPD Inc *	7,700	210

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Large Cap Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
PRA Health Sciences Inc *	3,900	\$ 404	Crane Co	2,600	\$ 145
Premier Inc, CI A *	4,400	153	CSX Corp	46,796	3,350
QIAGEN NV *	14,740	645	Cummins Inc	9,012	1,528
Quest Diagnostics Inc	8,244	975	Curtiss-Wright Corp	2,000	201
Regeneron Pharmaceuticals Inc *	5,800	3,554	Deere & Co	17,119	2,604
ResMed Inc	9,182	1,477	Delta Air Lines Inc *(A)	34,400	867
Sage Therapeutics Inc *	3,100	111	Donaldson Co Inc	7,844	372
Sarepta Therapeutics Inc *(A)	3,900	594	Dover Corp	8,357	813
Seattle Genetics Inc *	6,700	1,053	Eaton Corp PLC	26,416	2,243
STERIS PLC	4,900	813	Emerson Electric Co	39,210	2,393
Stryker Corp	21,704	4,248	Equifax Inc	6,956	1,068
Teleflex Inc	2,740	994	Expeditors International of Washington Inc	11,348	867
Thermo Fisher Scientific Inc	25,225	8,808	Fastenal Co	38,048	1,570
United Therapeutics Corp *	2,400	283	FedEx Corp	15,344	2,003
UnitedHealth Group Inc	59,320	18,084	Flowserve Corp	8,100	211
Universal Health Services Inc, CI B *	4,876	514	Fluor Corp *	10,208	119
Varian Medical Systems Inc *	5,630	683	Fortive Corp	17,253	1,052
Veeva Systems Inc, CI A *	8,500	1,860	Fortune Brands Home & Security Inc	8,420	513
Vertex Pharmaceuticals Inc *	16,400	4,723	Gates Industrial Corp PLC *	2,800	28
Waters Corp *	3,946	789	General Dynamics Corp	16,272	2,389
West Pharmaceutical Services Inc	4,400	951	General Electric Co	546,106	3,588
Zimmer Biomet Holdings Inc	12,225	1,544	Graco Inc	11,272	543
Zoetis Inc, CI A	30,244	4,216	GrafTech International Ltd	3,700	25
		262,286	HD Supply Holdings Inc *	10,800	342
Industrials — 8.3%			HEICO Corp	2,210	223
3M Co	35,233	5,512	HEICO Corp, CI A	3,821	321
Acuity Brands Inc	1,900	164	Hexcel Corp *	5,600	203
ADT Inc	6,700	47	Honeywell International Inc	45,190	6,591
AECOM *	10,116	392	Howmet Aerospace Inc *	23,267	304
AGCO Corp	3,700	204	Hubbell Inc, CI B	3,792	464
Air Lease Corp, CI A	5,300	160	Huntington Ingalls Industries Inc	2,437	487
Alaska Air Group Inc *	5,900	202	IAA Inc *	8,100	332
Allegion plc	5,766	575	IDEX Corp	4,293	684
Allison Transmission Holdings Inc, CI A	6,300	238	IHS Markit Ltd	23,700	1,646
AMERCO *	600	194	Illinois Tool Works Inc	20,280	3,498
American Airlines Group Inc *(A)	23,000	242	Ingersoll Rand Inc *	23,365	659
AMETEK Inc	14,828	1,360	ITT Inc	5,051	291
AO Smith Corp	7,600	361	Jacobs Engineering Group Inc	7,984	671
Armstrong World Industries Inc	2,900	219	JB Hunt Transport Services Inc	4,852	581
Boeing Co/The *	33,391	4,870	JetBlue Airways Corp *	11,900	120
BWX Technologies Inc	6,750	422	Johnson Controls International plc	49,266	1,547
Carlisle Cos Inc	3,566	427	Kansas City Southern	5,900	888
Carrier Global Corp *	51,078	1,046	KAR Auction Services Inc *	8,100	116
Caterpillar Inc	33,888	4,071	Kirby Corp *	3,500	179
CH Robinson Worldwide Inc (A)	8,986	729	Knight-Swift Transportation Holdings Inc, CI A (A)	6,900	287
Cintas Corp	5,557	1,378	L3Harris Technologies Inc	14,034	2,799
Clean Harbors Inc *	3,400	202	Landstar System Inc	2,365	275
Colfax Corp *	4,700	132	Lennox International Inc	2,100	449
Copa Holdings SA, CI A *	1,300	57	Lincoln Electric Holdings Inc	3,800	312
Copart Inc *	13,536	1,210	Lockheed Martin Corp	15,573	6,049
CoreLogic Inc/United States	4,584	227	Lyft Inc, CI A *(A)	10,800	338
CoStar Group Inc *	2,200	1,445			

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Large Cap Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Macquarie Infrastructure Corp *	4,500	\$ 128	WESCO International Inc *	2,500	\$ 83
ManpowerGroup Inc	2,984	206	Westinghouse Air Brake Technologies Corp	12,137	741
Masco Corp	16,079	750	Woodward Inc	3,000	206
Middleby Corp/The *	2,600	177	WW Grainger Inc	2,887	894
MSC Industrial Direct Co Inc, CI A	2,720	189	XPO Logistics Inc *(A)	4,900	386
Nielsen Holdings PLC	23,200	322	Xylem Inc/NY	11,802	783
Nordson Corp	3,100	584			
Norfolk Southern Corp	16,433	2,930			145,722
Northrop Grumman Corp	9,878	3,311	Information Technology — 25.8%		
nVent Electric PLC	7,173	131	2U Inc *	4,100	149
Old Dominion Freight Line Inc	6,000	1,027	Accenture PLC, CI A	40,000	8,065
Oshkosh Corp	4,359	313	Adobe Inc *	30,302	11,715
Otis Worldwide Corp	25,539	1,345	Advanced Micro Devices Inc *	65,200	3,508
Owens Corning	6,200	326	Akamai Technologies Inc *	9,718	1,028
PACCAR Inc	20,370	1,505	Alliance Data Systems Corp	2,612	121
Parker-Hannifin Corp	8,404	1,512	Alteryx Inc, CI A *(A)	2,400	345
Pentair PLC	8,873	347	Amdocs Ltd	8,500	529
Quanta Services Inc	11,100	410	Amphenol Corp, CI A	17,484	1,688
Raytheon Technologies Corp	92,562	5,972	Analog Devices Inc	23,379	2,641
Regal Beloit Corp	2,500	199	Anaplan Inc *	4,300	197
Republic Services Inc, CI A	12,442	1,063	ANSYS Inc *	5,400	1,528
Resideo Technologies Inc *	8,898	63	Apple Inc	258,225	82,100
Robert Half International Inc	7,376	374	Applied Materials Inc	58,455	3,284
Rockwell Automation Inc	6,904	1,492	Arista Networks Inc *	3,700	864
Rollins Inc	9,225	386	Arrow Electronics Inc *	4,689	324
Roper Technologies Inc	6,600	2,599	Aspen Technology Inc *	3,800	401
Ryder System Inc	2,706	93	Atlassian Corp PLC, CI A *	7,500	1,390
Schneider National Inc, CI B	3,000	73	Autodesk Inc *	14,037	2,953
Sensata Technologies Holding PLC *	10,100	360	Automatic Data Processing Inc	27,492	4,027
Snap-on Inc (A)	3,791	492	Avalara Inc *	2,100	225
Southwest Airlines Co *	30,120	967	Avnet Inc	3,810	104
Spirit AeroSystems Holdings Inc, CI A	4,800	104	Black Knight Inc *	9,700	747
Stanley Black & Decker Inc	9,193	1,153	Booz Allen Hamilton Holding Corp, CI A	8,600	686
Stericycle Inc *	5,926	325	Broadcom Inc	24,432	7,116
Teledyne Technologies Inc *	2,400	898	Broadridge Financial Solutions Inc	7,573	917
Textron Inc	13,422	416	CACI International Inc, CI A *	1,300	326
Timken Co/The	3,769	160	Cadence Design Systems Inc *	18,463	1,685
Toro Co/The	6,340	451	CDK Global Inc	7,597	299
Trane Technologies PLC	15,400	1,389	CDW Corp/DE	8,700	965
TransDigm Group Inc *	2,993	1,271	Cerence Inc *	2,712	81
TransUnion	11,200	966	Ceridian HCM Holding Inc *(A)	5,700	393
Trinity Industries Inc	4,800	96	Ciena Corp *	8,600	475
Uber Technologies Inc *	60,800	2,208	Cisco Systems Inc	269,427	12,884
Union Pacific Corp	43,632	7,411	Citrix Systems Inc	7,387	1,094
United Airlines Holdings Inc *(A)	19,400	544	Cognex Corp	9,200	522
United Parcel Service Inc, CI B	43,941	4,381	Cognizant Technology Solutions Corp, CI A	35,276	1,870
United Rentals Inc *	5,300	736	Coherent Inc *	1,900	276
Univar Solutions Inc *	10,400	161	CommScope Holding Co Inc *	13,300	137
Valmont Industries Inc	800	91	Corning Inc	49,358	1,125
Verisk Analytics Inc, CI A	10,300	1,779	Coupa Software Inc *	4,200	956
Waste Management Inc	26,894	2,871	Cree Inc *	5,800	306
Watsco Inc (A)	1,900	338	Dell Technologies Inc, CI C *	9,142	454
			DocuSign Inc, CI A *	10,300	1,439

SCHEDULE OF INVESTMENTS

May 31, 2020

Large Cap Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Dolby Laboratories Inc, Cl A	2,643	\$ 160	NCR Corp *	5,189	\$ 94
Dropbox Inc, Cl A *	11,400	257	NetApp Inc	12,555	559
DXC Technology Co *	15,736	224	New Relic Inc *	2,400	159
Dynatrace Inc *	6,500	250	NortonLifeLock Inc	34,548	787
EchoStar Corp, Cl A *	3,332	104	Nuance Communications Inc *	18,100	414
Elastic NV *	4,100	352	Nutanix Inc, Cl A *	8,200	197
Entegris Inc	7,300	437	NVIDIA Corp	36,656	13,014
EPAM Systems Inc *	3,500	807	Okta Inc, Cl A *	6,100	1,193
Euronet Worldwide Inc *	2,400	227	ON Semiconductor Corp *	22,400	369
F5 Networks Inc *	3,638	527	Oracle Corp	126,120	6,781
Fair Isaac Corp *	1,700	684	PagerDuty Inc *	300	8
Fidelity National Information Services Inc	38,448	5,338	Palo Alto Networks Inc *	6,200	1,459
FireEye Inc *	6,400	80	Paychex Inc	20,807	1,504
First Solar Inc *	5,100	238	Paycom Software Inc *	3,300	981
Fiserv Inc *	35,674	3,809	Paylocity Holding Corp *	1,600	208
FleetCor Technologies Inc *	5,500	1,341	PayPal Holdings Inc *	73,711	11,426
FLIR Systems Inc	9,700	448	Pegasystems Inc	2,900	276
Fortinet Inc *	8,400	1,169	Pluralsight Inc, Cl A *	3,400	71
Gartner Inc *	5,100	621	Proofpoint Inc *	2,800	326
Genpact Ltd	14,000	503	PTC Inc *	6,300	481
Global Payments Inc	18,952	3,402	Pure Storage Inc, Cl A *	12,600	222
GoDaddy Inc, Cl A *	10,600	819	Qorvo Inc *	7,200	754
Guidewire Software Inc *	5,700	585	QUALCOMM Inc	71,859	5,812
Hewlett Packard Enterprise Co	79,670	773	RealPage Inc *	5,400	366
HP Inc	93,370	1,414	RingCentral Inc, Cl A *	4,400	1,207
HubSpot Inc *	2,200	440	Sabre Corp *	12,900	90
Intel Corp	268,658	16,907	salesforce.com Inc *	52,984	9,261
International Business Machines Corp	55,698	6,957	ServiceNow Inc *	11,800	4,578
Intuit Inc	15,752	4,573	Skyworks Solutions Inc	10,100	1,197
IPG Photonics Corp *	2,700	420	Smartsheet Inc, Cl A *	4,400	254
Jabil Inc	9,274	277	SolarWinds Corp *	1,600	29
Jack Henry & Associates Inc	4,400	796	Splunk Inc *	10,000	1,858
Juniper Networks Inc	22,925	556	Square Inc, Cl A *	22,400	1,816
Keysight Technologies Inc *	10,932	1,182	SS&C Technologies Holdings Inc	13,100	758
KLA Corp	10,109	1,779	Switch Inc, Cl A	2,400	46
Lam Research Corp	9,152	2,505	SYNNEX Corp *	2,200	235
Leidos Holdings Inc	8,873	934	Synopsys Inc *	9,282	1,679
Littelfuse Inc	1,000	162	Teradata Corp *	7,889	169
LogMeIn Inc *	3,500	297	Teradyne Inc	10,463	701
Manhattan Associates Inc *	5,100	451	Texas Instruments Inc	58,908	6,995
Marvell Technology Group Ltd	44,502	1,452	Trade Desk Inc/The, Cl A *(A)	2,700	841
Mastercard Inc, Cl A	55,700	16,760	Trimble Inc *	15,728	615
Maxim Integrated Products Inc	15,800	911	Twilio Inc, Cl A *	8,100	1,601
Medallia Inc *	6,000	170	Tyler Technologies Inc *	2,300	863
Microchip Technology Inc (A)	15,215	1,461	Ubiquiti Inc	500	92
Micron Technology Inc *	70,016	3,354	Universal Display Corp	2,400	352
Microsoft Corp	473,800	86,824	VeriSign Inc *	6,285	1,376
MKS Instruments Inc	3,200	338	ViaSat Inc *	3,000	126
MongoDB Inc, Cl A *(A)	2,500	580	Visa Inc, Cl A	107,400	20,969
Monolithic Power Systems Inc	2,400	503	VMware Inc, Cl A *(A)	4,500	703
Motorola Solutions Inc	10,414	1,409	Western Digital Corp *	18,096	803
National Instruments Corp	6,604	256	Western Union Co/The (A)	25,228	505

SCHEDULE OF INVESTMENTS

May 31, 2020

Large Cap Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
WEX Inc *	2,600	\$ 385	RPM International Inc	7,669	\$ 573
Workday Inc, CI A *	10,600	1,944	Scotts Miracle-Gro Co/The, CI A	3,206	457
Xerox Holdings Corp	7,999	127	Sealed Air Corp	8,568	275
Xilinx Inc	14,757	1,357	Sherwin-Williams Co/The	5,237	3,110
Zebra Technologies Corp, CI A *	3,125	817	Silgan Holdings Inc	3,808	127
Zendesk Inc *	7,600	652	Sonoco Products Co	5,746	298
Zscaler Inc *(A)	3,300	324	Southern Copper Corp	5,768	209
		451,548	Steel Dynamics Inc	11,900	316
			United States Steel Corp (A)	7,983	64
Materials — 2.6%			Valvoline Inc	11,204	206
Air Products and Chemicals Inc	13,894	3,357	Vulcan Materials Co	7,757	840
Albemarle Corp (A)	6,973	534	Westlake Chemical Corp	2,000	95
Alcoa Corp *	9,188	85	Westrock Co	17,345	487
AptarGroup Inc	3,500	390	WR Grace & Co	2,000	104
Arconic Corp *	5,816	84			45,862
Ardagh Group SA, CI A	1,200	14	Real Estate — 3.3%		
Ashland Global Holdings Inc	3,376	227	Alexandria Real Estate Equities Inc †	7,600	1,168
Avery Dennison Corp	4,710	521	American Campus Communities Inc †	8,000	258
Axalta Coating Systems Ltd *	8,800	203	American Homes 4 Rent, CI A †	16,800	424
Ball Corp	19,400	1,382	American Tower Corp, CI A †	27,822	7,183
Berry Global Group Inc *	8,500	382	Americold Realty Trust †	10,500	375
Cabot Corp	4,273	153	Apartment Investment and Management Co, CI A †	9,503	350
Celanese Corp, CI A	7,283	655	Apple Hospitality REIT Inc **	6,900	71
CF Industries Holdings Inc	12,630	371	AvalonBay Communities Inc †	8,341	1,301
Chemours Co/The	12,700	166	Boston Properties Inc †	9,584	824
Corteva Inc	46,676	1,275	Brandywine Realty Trust †	15,600	151
Crown Holdings Inc *	8,251	540	Brixmor Property Group Inc **	17,300	193
Domtar Corp *	2,300	47	Brookfield Property REIT Inc, CI A †(A)	6,465	67
Dow Inc	48,176	1,860	Camden Property Trust †	5,847	535
DuPont de Nemours Inc	47,576	2,413	CBRE Group Inc, CI A *	19,617	863
Eagle Materials Inc *	2,100	140	Colony Capital Inc **	21,023	42
Eastman Chemical Co	9,928	676	Columbia Property Trust Inc †	4,000	51
Ecolab Inc	16,008	3,403	CoreSite Realty Corp †	2,100	262
Element Solutions Inc *	16,800	183	Corporate Office Properties Trust †	4,600	115
FMC Corp	7,620	750	Cousins Properties Inc †	7,900	246
Freeport-McMoRan Inc, CI B *	97,324	883	Crown Castle International Corp †	26,196	4,510
Graphic Packaging Holding Co	15,300	221	CubeSmart †	10,700	305
Huntsman Corp	8,729	158	CyrusOne Inc †	6,900	513
International Flavors & Fragrances Inc (A)	6,291	838	Digital Realty Trust Inc †	15,796	2,268
International Paper Co	23,055	785	Douglas Emmett Inc †	9,200	270
Linde PLC	33,725	6,824	Duke Realty Corp †	24,309	838
LyondellBasell Industries NV, CI A	15,460	986	Empire State Realty Trust Inc, CI A †	12,600	84
Martin Marietta Materials Inc	3,663	704	EPR Properties **	4,500	142
Mosaic Co/The	22,478	272	Equinix Inc †	5,442	3,797
NewMarket Corp	300	131	Equity Commonwealth **	8,825	297
Newmont Corp	51,833	3,031	Equity LifeStyle Properties Inc †	12,100	754
Nucor Corp	17,890	756	Equity Residential †	21,877	1,325
O-I Glass Inc, CI I *	8,891	68	Essex Property Trust Inc †	3,854	936
Olin Corp	12,700	153	Extra Space Storage Inc †	7,500	726
Packaging Corp of America	5,499	558	Federal Realty Investment Trust †	3,996	319
PPG Industries Inc	15,246	1,550	Gaming and Leisure Properties Inc †	12,491	431
Reliance Steel & Aluminum Co	3,700	359			
Royal Gold Inc	4,600	613			

SCHEDULE OF INVESTMENTS

May 31, 2020

Large Cap Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)
AFFILIATED PARTNERSHIP — 1.6%		
SEI Liquidity Fund, L.P. 0.290%*** (C)	27,278,859	\$ 27,289
Total Affiliated Partnership (Cost \$27,280) (\$ Thousands)		27,289
CASH EQUIVALENT — 0.4%		
SEI Daily Income Trust, Government Fund, CI F 0.090%***	6,854,089	6,854
Total Cash Equivalent (Cost \$6,854) (\$ Thousands)		6,854
Total Investments in Securities — 101.4% (Cost \$744,465) (\$ Thousands)		\$ 1,774,202

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

Type of Contract	Number of Contracts	Expiration Date	Notional Amount (Thousands)	Value (Thousands)		Unrealized Appreciation (Thousands)
				Long	Short	
S&P 500 Index E-MINI	68	Jun-2020	\$ 8,570	\$ 10,343	\$ 1,773	
S&P Mid Cap 400 Index E-MINI	6	Jun-2020	843	1,057	214	
			\$ 9,413	\$ 11,400	\$ 1,987	

Percentages are based on a Net Assets of \$1,750,464 (\$ Thousands).

* Non-income producing security.

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

† Real Estate Investment Trust.

‡ Investment in Affiliated Security (see Note 6).

(A) Certain securities or partial positions of certain securities are on loan at May 31, 2020 (see Note 12). The total market value of securities on loan at May 31, 2020, was \$26,859 (\$ Thousands).

(B) Security is a Master Limited Partnership. At May 31, 2020, such securities amounted to \$185 (\$ Thousands), or 0.0% of Net Assets of the Fund (see Note 2).

(C) This security was purchased with cash collateral held from securities on loan (see Note 12). The total market value of such securities as of May 31, 2020 was \$27,289 (\$ Thousands).

CI — Class

L.P. — Limited Partnership

PLC — Public Limited Company

S&P — Standard & Poor's

The following is a list of the level of inputs used as of May 31, 2020, in valuing the Fund's investments and other financial instruments carried at value (\$ Thousands):

	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Investments in Securities				
Common Stock	1,740,046	—	—	1,740,046
Right	13	—	—	13
Affiliated Partnership	—	27,289	—	27,289
Cash Equivalent	6,854	—	—	6,854
Total Investments in Securities	1,746,913	27,289	—	1,774,202
Other Financial Instruments				
Futures Contracts*	—	—	—	—
Unrealized Appreciation	1,987	—	—	1,987
Total Other Financial Instruments	1,987	—	—	1,987

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

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

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

SCHEDULE OF INVESTMENTS

May 31, 2020

Large Cap Index Fund (Continued)

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

Security Description	Value 5/31/2019	Purchases at Cost	Proceeds from Sales	Realized Gain	Change in Unrealized Appreciation	Value 5/31/2020	Shares	Income	Capital Gains
SEI Investment Co.	\$ 339	\$—	\$—	\$—	\$ 27	\$ 366	6,742	\$ 5	\$—
SEI Liquidity Fund, L.P.	20,606	179,531	(172,862)	3	11	27,289	27,278,859	72	—
SEI Daily Income Trust, Government Fund, CI F	32,626	472,705	(498,477)	—	—	6,854	6,854,089	374	—
Totals	<u>\$ 53,571</u>	<u>\$ 652,236</u>	<u>\$ (671,339)</u>	<u>\$ 3</u>	<u>\$ 38</u>	<u>\$ 34,509</u>		<u>\$ 451</u>	<u>\$—</u>

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

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