

**SCHEDULE OF INVESTMENTS**

September 30, 2020

**Large Cap Index Fund** (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK — 97.8%</b>			<b>COMMON STOCK (continued)</b>		
<b>Communication Services — 10.0%</b>			<b>Consumer Discretionary — 12.0%</b>		
Activision Blizzard Inc	16,708	\$ 1,353	ViacomCBS Inc, CI B	12,092	\$ 339
Alphabet Inc, CI A *	6,622	9,705	Walt Disney Co/The	39,777	4,936
Alphabet Inc, CI C *	6,537	9,607	World Wrestling Entertainment Inc, CI A	900	36
Altice USA Inc, CI A *	6,500	169	Zillow Group Inc, CI A *	1,300	132
AT&T Inc	156,829	4,471	Zillow Group Inc, CI C *	3,200	325
Cable One Inc	112	211	Zynga Inc, CI A *	19,600	179
CenturyLink Inc	24,895	251			70,846
Charter Communications Inc, CI A *	3,268	2,040			
Comcast Corp, CI A	99,643	4,609			
Discovery Inc, CI A *	3,600	78			
Discovery Inc, CI C *	7,117	140			
DISH Network Corp, CI A *	5,411	157			
Electronic Arts Inc *	6,269	818			
Facebook Inc, CI A *	52,874	13,848			
Fox Corp	11,031	307			
GCI Liberty Inc *	2,200	180			
IAC/InterActiveCorp *	1,620	194			
Interpublic Group of Cos Inc/The	8,700	145			
John Wiley & Sons Inc, CI A	900	29			
Liberty Broadband Corp, CI A *	500	71			
Liberty Broadband Corp, CI C *	2,387	341			
Liberty Media Corp-Liberty Formula One, CI A *	500	17			
Liberty Media Corp-Liberty Formula One, CI C *	4,400	160			
Liberty Media Corp-Liberty SiriusXM *	5,598	185			
Lions Gate Entertainment Corp, CI A *	300	3			
Lions Gate Entertainment Corp, CI B *	3,000	26			
Live Nation Entertainment Inc *	3,290	177			
Madison Square Garden Entertainment Corp *	407	28			
Madison Square Garden Sports Corp *	407	61			
Match Group Inc *	4,737	524			
Netflix Inc *	9,387	4,694			
New York Times Co/The, CI A	3,500	150			
News Corp, CI A	8,800	123			
News Corp, CI B	2,300	32			
Nexstar Media Group Inc, CI A	900	81			
Omnicom Group Inc	4,726	234			
Pinterest Inc, CI A *	8,800	365			
Roku Inc, CI A *	2,300	434			
Sirius XM Holdings Inc	24,818	133			
Spotify Technology SA *	2,860	694			
Take-Two Interactive Software Inc, CI A *	2,487	411			
Telephone and Data Systems Inc	1,800	33			
T-Mobile US Inc *	12,091	1,383			
TripAdvisor Inc	2,000	39			
Twitter Inc *	16,980	756			
United States Cellular Corp *	345	10			
Verizon Communications Inc	91,129	5,421			
ViacomCBS Inc	19	1			
			Advance Auto Parts Inc	1,475	226
			Amazon.com Inc, CI A *	9,340	29,409
			Aptiv PLC	6,014	551
			Aramark	4,700	124
			AutoNation Inc *	1,200	63
			AutoZone Inc *	520	612
			Best Buy Co Inc	4,980	554
			Booking Holdings Inc *	897	1,534
			BorgWarner Inc	4,700	182
			Bright Horizons Family Solutions Inc *	1,300	198
			Brunswick Corp/DE	1,900	112
			Burlington Stores Inc *	1,453	299
			Capri Holdings Ltd *	3,500	63
			CarMax Inc *	3,600	331
			Carnival Corp	10,327	157
			Carter's Inc	1,000	87
			Carvana Co, CI A *	1,200	268
			Chegg Inc *	2,700	193
			Chipotle Mexican Grill Inc, CI A *	653	812
			Choice Hotels International Inc	728	63
			Columbia Sportswear Co	600	52
			Darden Restaurants Inc	2,933	295
			Dick's Sporting Goods Inc	1,292	75
			Dollar General Corp	5,596	1,173
			Dollar Tree Inc *	5,118	467
			Domino's Pizza Inc	839	357
			DR Horton Inc	7,200	545
			Dunkin' Brands Group Inc	1,914	157
			eBay Inc	14,606	761
			Etsy Inc *	2,600	316
			Expedia Group Inc	2,943	270
			Extended Stay America Inc	3,600	43
			Five Below Inc *	1,283	163
			Floor & Decor Holdings Inc, CI A *	2,200	165
			Foot Locker Inc, CI A	2,500	83
			Ford Motor Co	86,885	579
			frontdoor Inc *	1,694	66
			Gap Inc/The	4,000	68
			Garmin Ltd	3,400	323
			General Motors Co	27,691	819
			Gentex Corp	5,435	140
			Genuine Parts Co	3,076	293
			Graham Holdings Co, CI B	78	31
			Grand Canyon Education Inc *	1,100	88

**SCHEDULE OF INVESTMENTS**

September 30, 2020

**Large Cap Index Fund** (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK (continued)</b>			<b>COMMON STOCK (continued)</b>		
Grubhub Inc *	2,100	\$ 152	Tiffany & Co	2,649	\$ 307
H&R Block Inc	4,500	73	TJX Cos Inc/The	26,244	1,460
Hanesbrands Inc	7,600	120	Toll Brothers Inc	2,400	117
Harley-Davidson Inc, CI A	3,400	83	Tractor Supply Co	2,600	373
Hasbro Inc	2,802	232	Ulta Beauty Inc *	1,181	264
Hilton Worldwide Holdings Inc	6,037	515	Under Armour Inc, CI A *	4,015	45
Home Depot Inc/The	23,635	6,564	Under Armour Inc, CI C *	3,900	38
Hyatt Hotels Corp, CI A	694	37	Vail Resorts Inc	870	186
Kohl's Corp	3,325	62	VF Corp	7,257	510
L Brands Inc	5,300	169	Vroom Inc *	500	26
Las Vegas Sands Corp	7,346	343	Wayfair Inc, CI A *(A)	1,475	429
Lear Corp	1,350	147	Wendy's Co/The	4,300	96
Leggett & Platt Inc	3,100	128	Whirlpool Corp	1,338	246
Lennar Corp, CI A	5,928	484	Williams-Sonoma Inc	1,700	154
Lennar Corp, CI B	250	16	Wyndham Destinations Inc	2,163	67
LKQ Corp *	6,489	180	Wyndham Hotels & Resorts Inc	1,863	94
Lowe's Cos Inc	16,615	2,756	Wynn Resorts Ltd	2,215	159
Lululemon Athletica Inc *	2,493	821	Yum China Holdings Inc	8,985	476
Marriott International Inc/MD, CI A	5,882	545	Yum! Brands Inc	6,509	594
Mattel Inc *	8,100	95			
McDonald's Corp	16,326	3,583			84,903
MGM Resorts International	10,653	232	<b>Consumer Staples — 6.3%</b>		
Mohawk Industries Inc *	1,359	133	Albertsons Cos Inc *	1,000	14
Newell Brands Inc, CI B	8,970	154	Altria Group Inc	40,750	1,575
NIKE Inc, CI B	26,643	3,345	Archer-Daniels-Midland Co	12,171	566
Nordstrom Inc	2,700	32	Beyond Meat Inc *	1,100	183
Norwegian Cruise Line Holdings Ltd *	5,800	99	Boston Beer Co Inc/The, CI A *	200	177
NVR Inc *	74	302	Brown-Forman Corp, CI A	1,040	71
Ollie's Bargain Outlet Holdings Inc *	1,200	105	Brown-Forman Corp, CI B	4,022	303
O'Reilly Automotive Inc *	1,570	724	Bunge Ltd	3,000	137
Peloton Interactive Inc, CI A *	2,100	208	Campbell Soup Co	3,800	184
Penske Automotive Group Inc, CI A	800	38	Casey's General Stores Inc	796	141
Planet Fitness Inc, CI A *	1,800	111	Church & Dwight Co Inc	5,510	516
Polaris Inc	1,231	116	Clorox Co/The	2,771	582
Pool Corp	867	290	Coca-Cola Co/The	84,964	4,195
PulteGroup Inc	5,900	273	Colgate-Palmolive Co	18,498	1,427
PVH Corp	1,649	98	Conagra Brands Inc	10,649	380
Qurate Retail	1	—	Constellation Brands Inc, CI A	3,572	677
Qurate Retail Inc	9,165	66	Costco Wholesale Corp	9,675	3,435
Ralph Lauren Corp, CI A	936	64	Coty Inc, CI A	7,739	21
Ross Stores Inc	7,644	713	Energizer Holdings Inc	1,200	47
Royal Caribbean Cruises Ltd	4,036	261	Estee Lauder Cos Inc/The, CI A	4,895	1,068
Service Corp International/US	3,800	160	Flowers Foods Inc	4,100	100
ServiceMaster Global Holdings Inc *	3,200	128	General Mills Inc	13,243	817
Six Flags Entertainment Corp	1,900	39	Grocery Outlet Holding Corp *	1,700	67
Skechers USA Inc, CI A *	3,032	92	Hain Celestial Group Inc/The *	1,800	62
Starbucks Corp	25,621	2,201	Herbalife Nutrition Ltd *	1,874	87
Tapestry Inc	5,608	88	Hershey Co/The	3,310	474
Target Corp, CI A	10,915	1,718	Hormel Foods Corp	6,137	300
Tempur Sealy International Inc *	1,000	89	Ingredion Inc	1,410	107
Tesla Inc *	16,310	6,997	J M Smucker Co/The	2,454	284
Thor Industries Inc	1,200	114	Kellogg Co	5,485	354
			Keurig Dr Pepper Inc	8,546	236

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September 30, 2020

**Large Cap Index Fund** (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK (continued)</b>			<b>COMMON STOCK (continued)</b>		
Kimberly-Clark Corp	7,526	\$ 1,111	Occidental Petroleum Corp	19,423	\$ 194
Kraft Heinz Co/The	14,049	421	ONEOK Inc	10,061	261
Kroger Co/The	17,088	579	Parsley Energy Inc, CI A	5,800	54
Lamb Weston Holdings Inc	3,100	205	Phillips 66	9,562	496
McCormick & Co Inc/MD	2,741	532	Pioneer Natural Resources Co	3,574	307
Molson Coors Beverage Co, CI B	3,995	134	Schlumberger NV, CI A	30,473	474
Mondelez International Inc, CI A	31,025	1,782	Targa Resources Corp	5,300	74
Monster Beverage Corp *	8,077	648	Valero Energy Corp	9,022	391
Nu Skin Enterprises Inc, CI A	1,200	60	Williams Cos Inc/The	27,173	534
PepsiCo Inc	30,551	4,234	WPX Energy Inc *	9,800	48
Philip Morris International Inc	34,187	2,564			
Pilgrim's Pride Corp *	900	13			13,371
Post Holdings Inc *	1,507	130			
Procter & Gamble Co/The	53,674	7,460	<b>Financials — 9.4%</b>		
Reynolds Consumer Products Inc	900	28	Affiliated Managers Group Inc	1,033	71
Seaboard Corp	4	11	Aflac Inc	15,433	561
Spectrum Brands Holdings Inc	957	55	AGNC Investment Corp ‡	12,128	169
Sprouts Farmers Market Inc *	2,300	48	Alleghany Corp	268	139
Sysco Corp, CI A	10,563	657	Allstate Corp/The	6,823	642
TreeHouse Foods Inc *	1,100	45	Ally Financial Inc	8,558	215
Tyson Foods Inc, CI A	6,471	385	American Express Co	14,301	1,434
US Foods Holding Corp *	5,197	116	American Financial Group Inc/OH	1,643	110
Walgreens Boots Alliance Inc	16,041	576	American International Group Inc	18,703	515
Walmart Inc	30,694	4,294	American National Group Inc	124	8
		44,675	Ameriprise Financial Inc	2,632	406
			Annaly Capital Management Inc ‡	29,974	213
			Aon PLC, CI A	5,025	1,037
<b>Energy — 1.9%</b>			Apollo Global Management Inc, CI A	3,700	166
Antero Midstream Corp	6,300	34	Arch Capital Group Ltd *	8,489	248
Apache Corp	8,500	81	Ares Management Corp, CI A	2,200	89
Baker Hughes Co, CI A	14,802	197	Arthur J Gallagher & Co	4,066	429
Cabot Oil & Gas Corp	9,200	160	Associated Banc-Corp	3,500	44
Cheniere Energy Inc *	5,273	244	Assurant Inc	1,300	158
Chevron Corp	41,087	2,959	Assured Guaranty Ltd	1,700	37
Cimarex Energy Co	2,544	62	Athene Holding Ltd, CI A *	2,400	82
Concho Resources Inc	4,330	191	Axis Capital Holdings Ltd	1,623	71
ConocoPhillips	23,947	786	Bank of America Corp	170,092	4,098
Continental Resources Inc/OK, CI A	1,800	22	Bank of Hawaii Corp	848	43
Devon Energy Corp	8,700	82	Bank of New York Mellon Corp/The	17,585	604
Diamondback Energy Inc, CI A	3,729	112	Bank OZK	2,700	58
EOG Resources Inc	12,815	461	Berkshire Hathaway Inc, CI B *	42,139	8,973
EQT Corp	5,000	65	BlackRock Inc	3,255	1,834
Equitrans Midstream Corp (A)	9,660	82	BOK Financial Corp	600	31
Exxon Mobil Corp	93,069	3,195	Bighthouse Financial Inc *	2,100	56
Halliburton Co	19,345	233	Brown & Brown Inc	5,400	244
Helmerich & Payne Inc	2,123	31	Capital One Financial Corp	10,080	724
Hess Corp	5,900	242	Carlyle Group Inc/The	2,600	64
HollyFrontier Corp	3,400	67	Cboe Global Markets Inc	2,500	219
Kinder Morgan Inc	43,634	538	Charles Schwab Corp/The	25,275	916
Marathon Oil Corp	17,192	70	Chubb Ltd	9,994	1,160
Marathon Petroleum Corp	14,412	423	Cincinnati Financial Corp	3,400	265
Murphy Oil Corp	3,000	27	Citigroup Inc	45,685	1,969
National Oilwell Varco Inc, CI A	9,100	82	Citizens Financial Group Inc	9,559	242
Noble Energy Inc	10,743	92	CME Group Inc	7,763	1,299

**SCHEDULE OF INVESTMENTS**

September 30, 2020

**Large Cap Index Fund** (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK (continued)</b>			<b>COMMON STOCK (continued)</b>		
CNA Financial Corp	352	\$ 11	Morningstar Inc, CI A	500	\$ 80
Comerica Inc	3,053	117	MSCI Inc, CI A	1,727	616
Commerce Bancshares Inc/MO	2,327	131	Nasdaq Inc, CI A	2,500	307
Credit Acceptance Corp, CI A *	178	60	New Residential Investment Corp †	7,940	63
Cullen/Frost Bankers Inc	1,214	78	New York Community Bancorp Inc	9,600	79
Discover Financial Services	6,920	400	Northern Trust Corp	4,350	339
E*TRADE Financial Corp	5,020	251	Old Republic International Corp	6,000	88
East West Bancorp Inc	3,100	101	OneMain Holdings Inc, CI A	1,681	53
Eaton Vance Corp	2,300	88	PacWest Bancorp	2,200	38
Equitable Holdings Inc	9,200	168	People's United Financial Inc	10,124	104
Erie Indemnity Co, CI A	600	126	Pinnacle Financial Partners Inc	1,600	57
Evercore Inc, CI A	983	64	PNC Financial Services Group Inc/The	9,280	1,020
Everest Re Group Ltd	925	183	Popular Inc	1,900	69
FactSet Research Systems Inc	798	267	Primerica Inc	881	100
Fidelity National Financial Inc	6,210	194	Principal Financial Group Inc, CI A	6,034	243
Fifth Third Bancorp	15,600	333	Progressive Corp/The	12,807	1,212
First American Financial Corp	2,300	117	Prosperity Bancshares Inc	2,000	104
First Citizens BancShares Inc/NC, CI A	130	41	Prudential Financial Inc	8,869	563
First Hawaiian Inc	2,400	35	Raymond James Financial Inc	2,670	194
First Horizon National Corp	12,000	113	Regions Financial Corp	21,512	248
First Republic Bank/CA	3,853	420	Reinsurance Group of America Inc, CI A	1,524	145
FNB Corp/PA	6,200	42	RenaissanceRe Holdings Ltd	1,075	182
Franklin Resources Inc	6,000	122	Rocket Cos Inc, CI A *	2,100	42
Globe Life Inc	2,301	184	S&P Global Inc	5,239	1,889
GoHealth Inc, CI A *	900	12	Santander Consumer USA Holdings Inc	1,800	33
Goldman Sachs Group Inc/The	7,306	1,468	SEI Investments Co †	2,500	127
Hanover Insurance Group Inc/The, CI A	789	74	Signature Bank/New York NY, CI B	1,178	98
Hartford Financial Services Group Inc/The	7,759	286	SLM Corp	8,200	66
Huntington Bancshares Inc/OH	23,077	212	Starwood Property Trust Inc †	5,800	88
Interactive Brokers Group Inc, CI A	1,421	69	State Street Corp	7,609	451
Intercontinental Exchange Inc	11,812	1,182	Sterling Bancorp/DE	4,000	42
Invesco Ltd	8,857	101	SVB Financial Group, CI B *	1,132	272
Jefferies Financial Group Inc	5,400	97	Synchrony Financial	13,256	347
JPMorgan Chase & Co	66,608	6,412	Synovus Financial Corp	3,200	68
Kemper Corp, CI A	1,355	91	T Rowe Price Group Inc	4,971	637
KeyCorp	21,588	258	TCF Financial Corp	3,417	80
KKR & Co Inc	11,700	402	TD Ameritrade Holding Corp	5,711	224
Lazard Ltd, CI A (B)	2,500	83	TFS Financial Corp	617	9
Lemonade Inc *	300	15	Tradeweb Markets Inc, CI A	1,800	104
LendingTree Inc *	200	61	Travelers Cos Inc/The	5,608	607
Lincoln National Corp	4,177	131	Truist Financial Corp	29,484	1,122
Loews Corp	5,489	191	Umpqua Holdings Corp	4,000	42
LPL Financial Holdings Inc	1,700	130	Unum Group	3,900	66
M&T Bank Corp	2,878	265	US Bancorp	29,726	1,066
Markel Corp *	300	292	Virtu Financial Inc, CI A	1,400	32
MarketAxess Holdings Inc	811	391	Voya Financial Inc	2,600	125
Marsh & McLennan Cos Inc	11,111	1,274	W R Berkley Corp	3,000	183
Mercury General Corp	400	17	Webster Financial Corp	2,000	53
MetLife Inc	16,736	622	Wells Fargo & Co	82,391	1,937
MGIC Investment Corp	8,400	74	Western Alliance Bancorp	2,300	73
Moody's Corp	3,586	1,039	White Mountains Insurance Group Ltd	58	45
Morgan Stanley	24,115	1,166	Willis Towers Watson PLC	2,886	603

**SCHEDULE OF INVESTMENTS**

September 30, 2020

**Large Cap Index Fund** (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK (continued)</b>			<b>COMMON STOCK (continued)</b>		
Wintrust Financial Corp	1,300	\$ 52	Encompass Health Corp	2,300	\$ 149
Zions Bancorp NA	3,700	108	Envista Holdings Corp *	3,400	84
		<u>66,299</u>	Exact Sciences Corp *	3,300	336
<b>Health Care — 13.9%</b>			Exelixis Inc *	6,600	161
10X Genomics Inc, CI A *	1,200	150	Gilead Sciences Inc	27,500	1,738
Abbott Laboratories	37,966	4,132	Global Blood Therapeutics Inc *	1,300	72
AbbVie Inc	38,761	3,395	Globus Medical Inc, CI A *	1,600	79
ABIOMED Inc *	948	263	Guardant Health Inc *	1,700	190
Acadia Healthcare Co Inc, CI A *	1,700	50	Haemonetics Corp *	1,100	96
ACADIA Pharmaceuticals Inc *	2,400	99	HCA Healthcare Inc	5,912	737
Accelaron Pharma Inc *	1,200	135	Henry Schein Inc *	3,147	185
Adaptive Biotechnologies Corp *	1,800	88	Hill-Rom Holdings Inc	1,450	121
Agilent Technologies Inc	6,779	684	Hologic Inc *	5,700	379
Agios Pharmaceuticals Inc *	1,400	49	Horizon Therapeutics PLC *	4,300	334
Alexion Pharmaceuticals Inc *	4,648	532	Humana Inc	2,850	1,180
Align Technology Inc *	1,749	573	ICU Medical Inc *	459	84
Alkermes PLC *	3,700	61	IDEXX Laboratories Inc *	1,876	737
Alnylam Pharmaceuticals Inc *	2,574	375	Illumina Inc *	3,261	1,008
Amedisys Inc *	700	165	Immunomedics Inc *	4,500	383
AmerisourceBergen Corp, CI A	3,195	310	Incyte Corp *	3,943	354
Amgen Inc, CI A	12,983	3,300	Insulet Corp *	1,419	336
Anthem Inc	5,560	1,493	Integra LifeSciences Holdings Corp *	1,600	76
Avantor Inc *	10,300	232	Intuitive Surgical Inc *	2,558	1,815
Baxter International Inc	11,128	895	Ionis Pharmaceuticals Inc *	2,900	138
Becton Dickinson and Co	6,065	1,411	Iovance Biotherapeutics Inc *	3,000	99
Berkeley Lights Inc *	200	15	IQVIA Holdings Inc *	4,216	665
Biogen Inc *	3,463	982	Jazz Pharmaceuticals PLC *	1,221	174
BioMarin Pharmaceutical Inc *	3,937	300	Johnson & Johnson	58,053	8,643
Bio-Rad Laboratories Inc, CI A *	500	258	Laboratory Corp of America Holdings *	2,100	395
Bio-Techne Corp	818	203	Livongo Health Inc *	1,200	168
Bluebird Bio Inc *	1,500	81	Masimo Corp *	1,100	260
Boston Scientific Corp *	31,296	1,196	McKesson Corp	3,540	527
Bristol-Myers Squibb Co	49,742	2,999	Medtronic PLC	29,479	3,063
Bruker Corp	2,400	95	Merck & Co Inc	55,514	4,605
Cardinal Health Inc	6,500	305	Mettler-Toledo International Inc *	514	496
Catalent Inc *	3,523	302	Moderna Inc *	6,400	453
Centene Corp *	12,695	740	Molina Healthcare Inc *	1,295	237
Cerner Corp	6,600	477	Mylan NV *	11,400	169
Change Healthcare Inc *	5,335	77	Nektar Therapeutics, CI A *	3,400	56
Charles River Laboratories International Inc *	1,100	249	Neurocrine Biosciences Inc *	1,984	191
Chemed Corp	336	161	Novocure Ltd *	2,200	245
Cigna Corp	7,972	1,351	Oak Street Health Inc *	400	21
Cooper Cos Inc/The, CI A	1,058	357	Penumbra Inc *	700	136
CVS Health Corp	28,665	1,674	PerkinElmer Inc	2,500	314
Danaher Corp, CI A	13,774	2,966	Perrigo Co PLC	2,983	137
DaVita Inc *	1,900	163	Pfizer Inc	122,262	4,487
DENTSPLY SIRONA Inc	4,900	214	PPD Inc *	3,700	137
DexCom Inc *	2,048	844	PRA Health Sciences Inc *	1,400	142
Edwards Lifesciences Corp, CI A *	13,504	1,078	Premier Inc, CI A	1,200	39
Elanco Animal Health Inc *	8,977	251	QIAGEN NV *	5,000	261
Eli Lilly and Co	18,462	2,733	Quest Diagnostics Inc	2,900	332
			Quidel Corp *	800	175

**SCHEDULE OF INVESTMENTS**

September 30, 2020

**Large Cap Index Fund** (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK (continued)</b>			<b>COMMON STOCK (continued)</b>		
Reata Pharmaceuticals Inc, CI A *	500	\$ 49	Copa Holdings SA, CI A	633	\$ 32
Regeneron Pharmaceuticals Inc *	2,148	1,202	Copart Inc *	4,460	469
Repligen Corp *	1,100	162	CoreLogic Inc/United States	1,700	115
ResMed Inc	3,153	540	CoStar Group Inc *	857	727
Royalty Pharma PLC, CI A	1,900	80	Crane Co, CI A	1,200	60
Sage Therapeutics Inc *	1,100	67	CSX Corp	16,674	1,295
Sarepta Therapeutics Inc *	1,600	225	Cummins Inc	3,274	691
Seattle Genetics Inc *	2,661	521	Curtiss-Wright Corp	1,000	93
STERIS PLC	1,900	335	Deere & Co	6,132	1,359
Stryker Corp	7,609	1,585	Delta Air Lines Inc, CI A	14,021	429
Syneos Health Inc, CI A *	1,400	74	Donaldson Co Inc, CI A	2,700	125
Tandem Diabetes Care Inc *	1,300	148	Dover Corp	3,187	345
Teladoc Health Inc *	1,600	351	Dun & Bradstreet Holdings Inc *	1,900	49
Teleflex Inc	1,052	358	Eaton Corp PLC	8,695	887
Thermo Fisher Scientific Inc	8,649	3,819	Emerson Electric Co	13,043	855
United Therapeutics Corp *	1,032	104	Equifax Inc	2,635	413
UnitedHealth Group Inc	20,760	6,472	Expeditors International of Washington Inc	3,700	335
Universal Health Services Inc, CI B	1,575	169	Fastenal Co, CI A	12,787	577
Varian Medical Systems Inc *	2,036	350	FedEx Corp	5,364	1,349
Veeva Systems Inc, CI A *	2,930	824	Flowserve Corp	3,000	82
Vertex Pharmaceuticals Inc *	5,658	1,540	Fortive Corp	6,659	507
Waters Corp *	1,354	265	Fortune Brands Home & Security Inc	2,961	256
West Pharmaceutical Services Inc	1,644	452	FTI Consulting Inc *	800	85
Zimmer Biomet Holdings Inc	4,622	629	Gates Industrial Corp PLC *	200	2
Zoetis Inc, CI A	10,406	1,721	Generac Holdings Inc *	1,400	271
			General Dynamics Corp	5,610	777
		97,904	General Electric Co	192,709	1,201
<b>Industrials — 8.4%</b>			Graco Inc	3,800	233
3M Co	12,342	1,977	GrafTech International Ltd	1,261	9
A O Smith Corp	3,100	164	HD Supply Holdings Inc *	3,400	140
Acuity Brands Inc	778	80	HEICO Corp	950	99
ADT Inc	3,100	25	HEICO Corp, CI A	1,700	151
AECOM *	3,600	151	Hexcel Corp, CI A	2,000	67
AGCO Corp	1,300	97	Honeywell International Inc	15,409	2,536
Air Lease Corp, CI A	2,200	65	Howmet Aerospace Inc	8,700	145
Alaska Air Group Inc	2,900	106	Hubbell Inc, CI B	1,205	165
Allegion PLC	2,050	203	Huntington Ingalls Industries Inc, CI A	927	130
Allison Transmission Holdings Inc	2,500	88	IAA Inc *	3,000	156
AMERCO	210	75	IDEX Corp	1,652	301
American Airlines Group Inc (A)	11,372	140	IHS Markit Ltd	8,807	691
AMETEK Inc	5,083	505	Illinois Tool Works Inc	6,926	1,338
Armstrong World Industries Inc	1,000	69	Ingersoll Rand Inc *	7,649	272
Axon Enterprise Inc *	1,400	127	ITT Inc	2,048	121
AZEK Co Inc/The, CI A *	900	31	Jacobs Engineering Group Inc	2,800	260
Boeing Co/The	11,765	1,944	JB Hunt Transport Services Inc	1,869	236
BWX Technologies Inc, CI W	2,000	113	JetBlue Airways Corp *	5,797	66
Carlisle Cos Inc	1,224	150	Johnson Controls International plc	16,190	661
Carrier Global Corp	19,352	591	Kansas City Southern	2,080	376
Caterpillar Inc, CI A	11,927	1,779	Kirby Corp *	1,300	47
CH Robinson Worldwide Inc	2,955	302	Knight-Swift Transportation Holdings Inc, CI A	2,600	106
Cintas Corp	1,924	640	L3Harris Technologies Inc	4,736	804
Clean Harbors Inc *	1,100	62			
Colfax Corp *	2,200	69			

**SCHEDULE OF INVESTMENTS**

September 30, 2020

**Large Cap Index Fund** (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK (continued)</b>			<b>COMMON STOCK (continued)</b>		
Landstar System Inc	846	\$ 106	United Parcel Service Inc, CI B	15,524	\$ 2,587
Lennox International Inc	796	217	United Rentals Inc *	1,603	280
Lincoln Electric Holdings Inc	1,300	120	Univar Solutions Inc *	3,400	57
Lockheed Martin Corp	5,471	2,097	Valmont Industries Inc	400	50
Lyft Inc, CI A *	5,500	152	Verisk Analytics Inc, CI A	3,495	648
Macquarie Infrastructure Corp	1,800	48	Vertiv Holdings Co, CI A *	4,400	76
ManpowerGroup Inc	1,388	102	Virgin Galactic Holdings Inc *	1,328	26
Masco Corp	5,700	314	Waste Management Inc	9,205	1,042
Mercury Systems Inc *	1,200	93	Watsco Inc	733	171
Middleby Corp/The *	1,335	120	Westinghouse Air Brake Technologies Corp	4,066	252
MSA Safety Inc	800	107	Woodward Inc	1,097	88
MSC Industrial Direct Co Inc, CI A	879	56	WW Grainger Inc	1,011	361
Nielsen Holdings PLC	8,000	113	XPO Logistics Inc *	2,133	181
Nordson Corp	1,243	238	Xylem Inc/NY	4,038	340
Norfolk Southern Corp	5,593	1,197			
Northrop Grumman Corp	3,389	1,069			59,515
nVent Electric PLC	3,300	58	<b>Information Technology — 27.4%</b>		
Old Dominion Freight Line Inc, CI A	2,172	393	2U Inc *	1,300	44
Oshkosh Corp	1,400	103	Accenture PLC, CI A	14,050	3,175
Otis Worldwide Corp	8,826	551	Adobe Inc *	10,578	5,188
Owens Corning	2,500	172	Advanced Micro Devices Inc *	25,578	2,097
PACCAR Inc	7,455	636	Akamai Technologies Inc *	3,500	387
Parker-Hannifin Corp, CI A	2,868	580	Alliance Data Systems Corp	976	41
Pentair PLC	3,500	160	Alteryx Inc, CI A *	1,200	136
Quanta Services Inc	3,000	159	Amdocs Ltd	3,000	172
Raytheon Technologies Corp	31,249	1,798	Amphenol Corp, CI A	6,316	684
Regal Beloit Corp	800	75	Analog Devices Inc	8,195	957
Republic Services Inc	4,600	429	Anaplan Inc *	2,900	181
Robert Half International Inc	2,600	138	ANSYS Inc *	1,917	627
Rockwell Automation Inc	2,603	574	Apple Inc	355,412	41,160
Rollins Inc	3,200	173	Applied Materials Inc	20,097	1,195
Roper Technologies Inc	2,231	882	Arista Networks Inc *	1,283	266
Ryder System Inc	900	38	Arrow Electronics Inc, CI A *	1,731	136
Schneider National Inc, CI B	1,200	30	Aspen Technology Inc *	1,500	190
Sensata Technologies Holding PLC *	3,300	142	Atlassian Corp PLC, CI A *	2,800	509
Snap-on Inc	1,219	179	Autodesk Inc, CI A *	4,807	1,111
Southwest Airlines Co, CI A	12,944	485	Automatic Data Processing Inc	9,379	1,308
Spirit AeroSystems Holdings Inc, CI A	2,300	44	Avalara Inc *	1,743	222
Stanley Black & Decker Inc	3,367	546	Avnet Inc	2,300	59
Stericycle Inc, CI A *	1,900	120	BigCommerce Holdings Inc *	200	17
Teledyne Technologies Inc *	756	235	Bill.com Holdings Inc *	1,200	120
Textron Inc	5,238	189	Black Knight Inc *	3,400	296
Timken Co/The	1,300	71	Booz Allen Hamilton Holding Corp, CI A	3,040	252
Toro Co/The	2,300	193	Broadcom Inc	8,598	3,132
Trane Technologies PLC	5,296	642	Broadridge Financial Solutions Inc	2,538	335
TransDigm Group Inc	1,112	528	CACI International Inc, CI A *	547	117
TransUnion	4,300	362	Cadence Design Systems Inc *	6,164	657
Trex Co Inc *	2,600	186	CDK Global Inc	2,576	112
Trinity Industries Inc	1,800	35	CDW Corp/DE	3,100	371
Uber Technologies Inc *	30,200	1,102	Ceridian HCM Holding Inc *	2,455	203
Union Pacific Corp	14,879	2,929	Ciena Corp *	3,500	139
United Airlines Holdings Inc *	6,373	221	Cirrus Logic Inc *	1,300	88
			Cisco Systems Inc	93,376	3,678

**SCHEDULE OF INVESTMENTS**

September 30, 2020

**Large Cap Index Fund** (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK (continued)</b>			<b>COMMON STOCK (continued)</b>		
Citrix Systems Inc	2,702	\$ 372	Jack Henry & Associates Inc	1,654	\$ 269
Cloudflare Inc, CI A *	2,400	99	Jamf Holding Corp *	400	15
Cognex Corp	3,600	234	Juniper Networks Inc	7,400	159
Cognizant Technology Solutions Corp, CI A	11,761	816	Keysight Technologies Inc *	4,200	415
Coherent Inc *	543	60	KLA Corp	3,399	659
CommScope Holding Co Inc *	3,800	34	Lam Research Corp	3,168	1,051
Corning Inc, CI B	16,514	535	Leidos Holdings Inc	2,900	259
Coupa Software Inc *	1,466	402	Littelfuse Inc	500	89
Cree Inc *	2,500	159	Lumentum Holdings Inc *	1,600	120
CrowdStrike Holdings Inc, CI A *	3,400	467	Manhattan Associates Inc *	1,505	144
Datadog Inc, CI A *	3,300	337	Marvell Technology Group Ltd	14,672	582
Dell Technologies Inc, CI C *	5,527	374	Mastercard Inc, CI A	19,373	6,551
DocuSign Inc, CI A *	3,920	844	Maxim Integrated Products Inc	6,000	406
Dolby Laboratories Inc, CI A	1,500	99	Medallia Inc *	1,800	49
Dropbox Inc, CI A *	5,400	104	Microchip Technology Inc	5,301	545
Duck Creek Technologies Inc *	300	14	Micron Technology Inc *	24,668	1,158
DXC Technology Co	6,081	109	Microsoft Corp	164,876	34,678
Dynatrace Inc *	4,300	176	MKS Instruments Inc	1,200	131
EchoStar Corp, CI A *	900	22	MongoDB Inc, CI A *	1,068	247
Elastic NV *	1,500	162	Monolithic Power Systems Inc	935	261
Enphase Energy Inc *	2,300	190	Motorola Solutions Inc	3,736	586
Entegris Inc	3,100	230	National Instruments Corp	3,000	107
EPAM Systems Inc *	1,153	373	nCino Inc *	200	16
Euronet Worldwide Inc *	1,100	100	NCR Corp *	2,323	51
Everbridge Inc *	800	101	NetApp Inc	5,000	219
F5 Networks Inc, CI A *	1,341	165	New Relic Inc *	1,200	68
Fair Isaac Corp *	619	263	NortonLifeLock Inc	12,301	256
Fastly Inc, CI A *	1,800	169	Nuance Communications Inc *	6,200	206
Fidelity National Information Services Inc, CI B	13,570	1,998	Nutanix Inc, CI A *	3,959	88
FireEye Inc *	4,900	60	NVIDIA Corp	12,997	7,034
First Solar Inc *	1,900	126	Okta Inc, CI A *	2,500	535
Fiserv Inc, CI A *	12,237	1,261	ON Semiconductor Corp *	9,200	200
Five9 Inc *	1,400	182	Oracle Corp, CI B	42,205	2,520
FleetCor Technologies Inc *	1,820	433	PagerDuty Inc *	1,500	41
FLIR Systems Inc	3,000	108	Palo Alto Networks Inc *	2,061	504
Fortinet Inc *	2,900	342	Paychex Inc	7,019	560
Gartner Inc *	1,966	246	Paycom Software Inc *	1,036	323
Genpact Ltd	4,000	156	Paylocity Holding Corp *	700	113
Global Payments Inc	6,467	1,148	PayPal Holdings Inc *	25,804	5,084
Globant SA *	800	143	Pegasystems Inc	900	109
GoDaddy Inc, CI A *	3,525	268	Pluralsight Inc, CI A *	2,700	46
Guidewire Software Inc, CI Z *	1,782	186	Proofpoint Inc *	1,200	127
Hewlett Packard Enterprise Co	28,507	267	PTC Inc *	2,365	196
HP Inc	31,865	605	Pure Storage Inc, CI A *	4,800	74
HubSpot Inc *	900	263	Qorvo Inc *	2,468	318
Inphi Corp *	1,000	112	QUALCOMM Inc	24,690	2,906
Intel Corp	93,191	4,825	RealPage Inc *	1,900	110
International Business Machines Corp	19,547	2,378	RingCentral Inc, CI A *	1,694	465
Intuit Inc	5,520	1,801	Sabre Corp	5,000	33
IPG Photonics Corp *	733	125	salesforce.com Inc *	19,003	4,776
Jabil Inc	3,200	110	Science Applications International Corp	1,300	102
			ServiceNow Inc *	4,190	2,032



**SCHEDULE OF INVESTMENTS**

September 30, 2020

**Large Cap Index Fund** (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK (continued)</b>			<b>COMMON STOCK (continued)</b>		
Skyworks Solutions Inc	3,672	\$ 534	Crown Holdings Inc *	2,900	\$ 223
Slack Technologies Inc, CI A *	8,200	220	Dow Inc	16,175	761
Smartsheet Inc, CI A *	2,400	119	DuPont de Nemours Inc	16,339	906
SolarEdge Technologies Inc *	1,100	262	Eagle Materials Inc	959	83
SolarWinds Corp *	1,100	22	Eastman Chemical Co	3,032	237
Splunk Inc *	3,533	665	Ecolab Inc	5,402	1,079
Square Inc, CI A *	8,200	1,333	Element Solutions Inc *	5,000	53
SS&C Technologies Holdings Inc	4,900	297	FMC Corp	2,810	298
StoneCo Ltd, CI A *	3,900	206	Freeport-McMoRan Inc, CI B	32,023	501
Switch Inc, CI A	1,400	22	Graphic Packaging Holding Co	6,800	96
SYNNEX Corp	1,000	140	Huntsman Corp	4,905	109
Synopsys Inc *	3,303	707	International Flavors & Fragrances Inc (A)	2,360	289
Teradata Corp *	2,697	61	International Paper Co	8,591	348
Teradyne Inc	3,654	290	Linde PLC	11,530	2,746
Texas Instruments Inc	20,176	2,881	LyondellBasell Industries NV, CI A	5,811	410
Trade Desk Inc/The, CI A *	900	467	Martin Marietta Materials Inc, CI A	1,375	324
Trimble Inc *	5,600	273	Mosaic Co/The	8,000	146
Twilio Inc, CI A *	3,023	747	NewMarket Corp	138	47
Tyler Technologies Inc *	860	300	Newmont Corp	17,570	1,115
Ubiquiti Inc	169	28	Nucor Corp	6,741	302
Universal Display Corp	942	170	Olin Corp	3,700	46
VeriSign Inc *	2,208	452	Packaging Corp of America	2,027	221
ViaSat Inc *	1,100	38	PPG Industries Inc	5,179	632
Visa Inc, CI A	37,142	7,427	Reliance Steel & Aluminum Co	1,450	148
VMware Inc, CI A *	1,694	243	Royal Gold Inc, CI A	1,447	174
Western Digital Corp	6,492	237	RPM International Inc	2,800	232
Western Union Co/The	9,300	199	Scotts Miracle-Gro Co/The, CI A	877	134
WEX Inc *	995	138	Sealed Air Corp	3,600	140
Workday Inc, CI A *	3,763	810	Sherwin-Williams Co/The, CI A	1,814	1,264
Xerox Holdings Corp	4,000	75	Silgan Holdings Inc	1,700	62
Xilinx Inc	5,486	572	Sonoco Products Co	2,300	117
Zebra Technologies Corp, CI A *	1,151	291	Southern Copper Corp	1,600	72
Zendesk Inc *	2,614	269	Steel Dynamics Inc	4,649	133
Zoom Video Communications Inc, CI A *	3,700	1,739	Valvoline Inc	4,400	84
Zscaler Inc *	1,600	225	Vulcan Materials Co	2,839	385
		193,567	W R Grace & Co	1,300	52
<b>Materials — 2.6%</b>			Westlake Chemical Corp	932	59
Air Products and Chemicals Inc	4,864	1,449	Westrock Co	5,700	198
Albemarle Corp	2,356	210			18,662
Amcor PLC	35,200	389	<b>Real Estate — 3.1%</b>		
AptarGroup Inc	1,500	170	Alexandria Real Estate Equities Inc †	2,789	446
Ardagh Group SA, CI A	100	1	American Campus Communities Inc †	2,800	98
Ashland Global Holdings Inc	1,300	92	American Homes 4 Rent, CI A †	5,400	154
Avery Dennison Corp	1,923	246	American Tower Corp, CI A †	9,653	2,333
Axalta Coating Systems Ltd *	5,000	111	Americold Realty Trust †	4,400	157
Ball Corp	7,035	585	Apartment Investment and Management Co, CI A †	3,100	104
Berry Global Group Inc *	2,877	139	Apple Hospitality Inc †	5,100	49
Cabot Corp	1,100	40	AvalonBay Communities Inc †	3,128	467
Celanese Corp, CI A	2,700	290	Boston Properties Inc †	3,462	278
CF Industries Holdings Inc	4,937	152	Brandywine Realty Trust †	3,100	32
Chemours Co/The	3,700	77	Brixmor Property Group Inc †	6,900	81
Corteva Inc	16,839	485			

**SCHEDULE OF INVESTMENTS**

September 30, 2020

**Large Cap Index Fund** (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK (continued)</b>			<b>COMMON STOCK (continued)</b>		
Brookfield Property Inc, CI A †(A)	1,727	\$ 21	SL Green Realty Corp †	1,835	\$ 85
Camden Property Trust †	2,000	178	Spirit Realty Capital Inc †	1,978	67
CBRE Group Inc, CI A **	7,300	343	STORE Capital Corp †	4,900	134
CoreSite Realty Corp †	900	107	Sun Communities Inc †	2,100	295
Corporate Office Properties Trust †	2,500	59	Taubman Centers Inc †	1,200	40
Cousins Properties Inc †	3,600	103	UDR Inc †	6,400	209
Crown Castle International Corp †	9,121	1,519	Ventas Inc †	8,190	344
CubeSmart †	4,200	136	VEREIT Inc †	22,600	147
CyrusOne Inc †	2,554	179	VICI Properties Inc †	11,794	276
Digital Realty Trust Inc, CI A †	5,864	861	Vornado Realty Trust †	3,700	125
Douglas Emmett Inc †	3,600	90	Weingarten Realty Investors †	2,900	49
Duke Realty Corp †	8,100	299	Welltower Inc †	9,200	507
Empire State Realty Trust Inc, CI A †	2,300	14	Weyerhaeuser Co †	16,197	462
EPR Properties, CI A †	1,500	41	WP Carey Inc †	3,690	240
Equinix Inc †	1,935	1,471			
Equity Commonwealth †	2,800	74			21,571
Equity LifeStyle Properties Inc †	4,000	245	<b>Utilities — 2.8%</b>		
Equity Residential †	8,183	420	AES Corp/The	15,100	273
Essex Property Trust Inc †	1,417	284	Alliant Energy Corp	5,521	285
Extra Space Storage Inc †	2,800	300	Ameren Corp	5,425	429
Federal Realty Investment Trust †	1,646	121	American Electric Power Co Inc	11,029	901
First Industrial Realty Trust Inc †	2,800	111	American Water Works Co Inc	4,027	583
Gaming and Leisure Properties Inc †	4,662	172	Atmos Energy Corp	2,666	255
Healthcare Trust of America Inc, CI A †	4,700	122	Avangrid Inc	1,200	61
Healthpeak Properties Inc †	12,170	330	CenterPoint Energy Inc	11,155	216
Highwoods Properties Inc †	2,378	80	CMS Energy Corp	6,410	394
Host Hotels & Resorts Inc †	15,802	170	Consolidated Edison Inc	7,339	571
Howard Hughes Corp/The **	763	44	Dominion Energy Inc	18,402	1,452
Hudson Pacific Properties Inc †	3,000	66	DTE Energy Co	4,213	485
Invitation Homes Inc †	12,100	339	Duke Energy Corp	16,052	1,422
Iron Mountain Inc †	6,400	171	Edison International	7,763	395
JBG SMITH Properties †	2,500	67	Entergy Corp	4,435	437
Jones Lang LaSalle Inc †	1,243	119	Essential Utilities Inc	4,800	193
Kilroy Realty Corp †	2,500	130	Energy Inc	5,017	255
Kimco Realty Corp †	9,400	106	Eversource Energy	7,498	626
Lamar Advertising Co, CI A †	1,900	126	Exelon Corp	21,639	774
Life Storage Inc †	1,000	105	FirstEnergy Corp	12,100	347
Medical Properties Trust Inc †	11,635	205	Hawaiian Electric Industries Inc	2,300	76
Mid-America Apartment Communities Inc †	2,500	290	IDACORP Inc, CI A	1,100	88
National Retail Properties Inc †	3,600	124	MDU Resources Group Inc	4,700	106
Omega Healthcare Investors Inc †	5,045	151	National Fuel Gas Co	1,900	77
Outfront Media Inc †	2,811	41	NextEra Energy Inc	10,794	2,996
Paramount Group Inc †	3,200	23	NiSource Inc	8,500	187
Park Hotels & Resorts Inc †	4,900	49	NRG Energy Inc	5,600	172
Prologis Inc †	16,129	1,623	OGE Energy Corp	4,400	132
Public Storage †	3,288	732	PG&E Corp *	28,606	269
Rayonier Inc †	3,200	85	Pinnacle West Capital Corp	2,500	186
Realty Income Corp †	7,569	460	PPL Corp	17,003	463
Regency Centers Corp †	3,700	141	Public Service Enterprise Group Inc	11,280	619
Rexford Industrial Realty Inc †	2,900	133	Sempra Energy	6,414	759
SBA Communications Corp, CI A †	2,437	776	Southern Co/The	23,102	1,253
Simon Property Group Inc †	6,735	436	UGI Corp	4,830	159
			Vistra Corp	11,069	209

**SCHEDULE OF INVESTMENTS**

September 30, 2020

**Large Cap Index Fund** (Continued)

Description	Shares	Market Value (\$ Thousands)
<b>COMMON STOCK (continued)</b>		
WEC Energy Group Inc	6,984	\$ 677
Xcel Energy Inc	11,490	793
		19,575
Total Common Stock (Cost \$578,777) (\$ Thousands)		690,888
<b>AFFILIATED PARTNERSHIP — 0.1%</b>		
SEI Liquidity Fund, L.P. 0.100% ***(C)	923,607	924
Total Affiliated Partnership (Cost \$924) (\$ Thousands)		924
<b>CASH EQUIVALENT — 2.1%</b>		
SEI Daily Income Trust, Government Fund, CI F 0.010%***	14,553,403	14,553
Total Cash Equivalent (Cost \$14,553) (\$ Thousands)		14,553
Total Investments in Securities — 100.0% (Cost \$594,254) (\$ Thousands)		\$ 706,365

A list of the open futures contracts held by the Fund at September 30, 2020 is as follows:

Type of Contract	Number of Contracts Long	Expiration Date	Notional Amount		Value		Unrealized Appreciation (Thousands)
			(Thousands)	(Thousands)	(Thousands)	(Thousands)	
S&P 500 Index E-MINI	91	Dec-2020	\$ 15,166	\$ 15,252	\$	86	
S&P Mid Cap 400 Index E-MINI	6	Dec-2020	1,109	1,113		4	
			\$ 16,275	\$ 16,365	\$	90	

Percentages are based on a Net Assets of \$706,457 (\$ Thousands).

\* Non-income producing security.

\*\* The rate reported is the 7-day effective yield as of September 30, 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 September 30, 2020 (see Note 10). The total market value of securities on loan at September 30, 2020, was \$901 (\$ Thousands).

(B) Security is a Master Limited Partnership. At September 30, 2020, such securities amounted to \$83 (\$ Thousands), or 0.0% of the Net Assets of the Fund (See Note 2).

(C) This security was purchased with cash collateral held from securities on loan (see Note 10). The total market value of such securities as of September 30, 2020 was \$924 (\$ Thousands).

CI — Class

L.P. — Limited Partnership

MSCI — Morgan Stanley Capital International

NASDAQ — National Association of Securities Dealers and Automated Quotations

PLC — Public Limited Company

S&amp;P— Standard &amp; Poor's

The following is a list of the level of inputs used as of September 30, 2020, in valuing the Fund's investments and other financial instruments carried at value (\$ Thousands):

Investments in Securities	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Common Stock	690,888	—	—	690,888
Affiliated Partnership	—	924	—	924
Cash Equivalent	14,553	—	—	14,553
Total Investments in Securities	705,441	924	—	706,365

**SCHEDULE OF INVESTMENTS**

September 30, 2020

**Large Cap Index Fund** (Continued)

	Level 1	Level 2	Level 3	Total
Other Financial Instruments	(\$)	(\$)	(\$)	(\$)
Futures Contracts*				
Unrealized Appreciation	90	—	—	90
Total Other Financial Instruments	90	—	—	90

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

For the year ended September 30, 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 September 30, 2020 (\$ Thousands):

Security Description	Value 9/30/2019	Purchases at Cost	Proceeds from Sales	Realized Gain/ (Loss)	Change in Unrealized Appreciation/ (Depreciation)	Value 9/30/2020	Shares	Income	Capital Gains
SEI Investment Co	\$ 124	\$ 41	\$ (15)	\$ (5)	\$ (18)	\$ 127	2,500	\$ 2	\$ —
SEI Liquidity Fund, L.P.	710	9,543	(9,329)	—	—	924	923,607	14	—
SEI Daily Income Trust, Government Fund, CI F	15,765	174,599	(175,811)	—	—	14,553	14,553,403	158	—
Totals	\$ 16,599	\$ 184,183	\$ (185,155)	\$ (5)	\$ (18)	\$ 15,604		\$ 174	\$ —

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

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