

SCHEDULE OF INVESTMENTS

September 30, 2020

S&P 500 Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK — 98.2%			COMMON STOCK (continued)		
Communication Services — 10.6%			Hasbro Inc	3,896	\$ 322
Activision Blizzard Inc	23,100	\$ 1,870	Hilton Worldwide Holdings Inc *	8,300	708
Alphabet Inc, CI A *	9,040	13,249	Home Depot Inc/The	32,231	8,951
Alphabet Inc, CI C *	8,809	12,946	L Brands Inc *	7,127	227
AT&T Inc	213,493	6,087	Las Vegas Sands Corp *	9,900	462
CenturyLink Inc	30,170	304	Leggett & Platt Inc	4,059	167
Charter Communications Inc, CI A *	4,514	2,818	Lennar Corp, CI A	8,216	671
Comcast Corp, CI A	136,596	6,319	LKQ Corp *	8,400	233
Discovery Inc, CI A *	4,700	102	Lowe's Cos Inc	22,649	3,757
Discovery Inc, CI C *	9,296	182	Marriott International Inc/MD, CI A *	8,024	743
DISH Network Corp, CI A *	7,338	213	McDonald's Corp	22,255	4,885
Electronic Arts Inc *	8,678	1,132	MGM Resorts International	12,400	270
Facebook Inc, CI A *	71,990	18,854	Mohawk Industries Inc *	1,800	176
Fox Corp	14,819	414	Newell Brands Inc, CI B	11,055	190
Interpublic Group of Cos Inc/The	11,701	195	NIKE Inc, CI B	37,223	4,673
Live Nation Entertainment Inc *	4,300	232	Norwegian Cruise Line Holdings Ltd *	8,100	139
Netflix Inc *	13,200	6,600	NVR Inc *	100	408
News Corp, CI A	11,975	168	O'Reilly Automotive Inc *	2,218	1,023
News Corp, CI B	4,000	56	PulteGroup Inc	7,499	347
Omnicom Group Inc	6,404	317	PVH Corp *	2,159	129
Take-Two Interactive Software Inc, CI A *	3,400	562	Ralph Lauren Corp, CI A *	1,405	96
T-Mobile US Inc *	17,400	1,990	Ross Stores Inc *	10,636	992
Twitter Inc *	23,600	1,050	Royal Caribbean Cruises Ltd	5,100	330
Verizon Communications Inc	123,996	7,376	Starbucks Corp	34,887	2,998
ViacomCBS Inc, CI B	16,221	454	Tapestry Inc *	8,319	130
Walt Disney Co/The	54,093	6,712	Target Corp, CI A	15,028	2,366
			Tiffany & Co	3,278	380
		90,202	TJX Cos Inc/The *	35,786	1,991
Consumer Discretionary — 11.4%			Tractor Supply Co	3,480	499
Advance Auto Parts Inc	2,100	322	Ulta Beauty Inc *	1,647	369
Amazon.com Inc, CI A *	12,748	40,140	Under Armour Inc, CI A *	6,005	67
Aptiv PLC *	8,100	743	Under Armour Inc, CI C *	6,449	63
AutoZone Inc *	708	834	VF Corp	9,665	679
Best Buy Co Inc	6,854	763	Whirlpool Corp	1,905	350
Booking Holdings Inc *	1,240	2,121	Wynn Resorts Ltd *	2,900	208
BorgWarner Inc	6,300	244	Yum! Brands Inc	9,070	828
CarMax Inc *	4,900	450			96,442
Carnival Corp *	14,084	214	Consumer Staples — 6.9%		
Chipotle Mexican Grill Inc, CI A *	846	1,052	Altria Group Inc	55,573	2,147
Darden Restaurants Inc	3,918	395	Archer-Daniels-Midland Co	16,675	775
Dollar General Corp	7,481	1,568	Brown-Forman Corp, CI B	5,465	412
Dollar Tree Inc *	7,154	653	Campbell Soup Co	5,184	251
Domino's Pizza Inc	1,200	510	Church & Dwight Co Inc	7,400	693
DR Horton Inc	9,958	753	Clorox Co/The	3,742	786
eBay Inc	19,949	1,039	Coca-Cola Co/The	115,849	5,720
Etsy Inc *	3,600	438	Colgate-Palmolive Co	25,695	1,982
Expedia Group Inc *	4,055	372	Conagra Brands Inc	14,765	527
Ford Motor Co *	117,770	784	Constellation Brands Inc, CI A	5,013	950
Gap Inc/The	6,231	106	Costco Wholesale Corp	13,218	4,692
Garmin Ltd	4,405	418	Estee Lauder Cos Inc/The, CI A	6,800	1,484
General Motors Co *	37,713	1,116	General Mills Inc	18,186	1,122
Genuine Parts Co	4,336	413	Hershey Co/The	4,412	632
Hanesbrands Inc	10,600	167			

SCHEDULE OF INVESTMENTS

September 30, 2020

S&P 500 Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Hormel Foods Corp	8,408	\$ 411	American International Group Inc	25,830	\$ 711
J M Smucker Co/The	3,453	399	Ameriprise Financial Inc	3,584	552
Kellogg Co	7,667	495	Aon PLC, CI A	6,929	1,429
Kimberly-Clark Corp	10,203	1,507	Arthur J Gallagher & Co	5,800	612
Kraft Heinz Co/The	19,108	572	Assurant Inc	1,805	219
Kroger Co/The	23,436	795	Bank of America Corp	228,445	5,503
Lamb Weston Holdings Inc	4,300	285	Bank of New York Mellon Corp/The	24,499	841
McCormick & Co Inc/MD	3,666	712	Berkshire Hathaway Inc, CI B *	59,363	12,641
Molson Coors Beverage Co, CI B *	5,751	193	BlackRock Inc	4,281	2,413
Mondelez International Inc, CI A	42,620	2,449	Capital One Financial Corp	13,755	988
Monster Beverage Corp *	11,054	887	Cboe Global Markets Inc	3,300	290
PepsiCo Inc	41,459	5,746	Charles Schwab Corp/The	34,836	1,262
Philip Morris International Inc	46,587	3,494	Chubb Ltd	13,434	1,560
Procter & Gamble Co/The	74,545	10,361	Cincinnati Financial Corp	4,483	350
Sysco Corp, CI A	15,320	953	Citigroup Inc	62,151	2,679
Tyson Foods Inc, CI A	8,903	530	Citizens Financial Group Inc	12,900	326
Walgreens Boots Alliance Inc	21,557	774	CME Group Inc	10,740	1,797
Walmart Inc	41,556	5,814	Comerica Inc	4,192	160
		<u>58,550</u>	Discover Financial Services	9,230	533
Energy — 2.0%			E*TRADE Financial Corp	6,752	338
Apache Corp	10,900	103	Everest Re Group Ltd	1,237	244
Baker Hughes Co, CI A	19,449	258	Fifth Third Bancorp	21,411	456
Cabot Oil & Gas Corp	11,713	203	First Republic Bank/CA	5,200	567
Chevron Corp	55,923	4,026	Franklin Resources Inc	8,050	164
Concho Resources Inc	5,900	260	Globe Life Inc	2,939	235
ConocoPhillips	32,160	1,056	Goldman Sachs Group Inc/The	10,265	2,063
Devon Energy Corp	11,313	107	Hartford Financial Services Group Inc/The	10,686	394
Diamondback Energy Inc, CI A	4,900	148	Huntington Bancshares Inc/OH	30,814	283
EOG Resources Inc	17,546	631	Intercontinental Exchange Inc	16,605	1,661
Exxon Mobil Corp	126,646	4,348	Invesco Ltd	11,000	126
Halliburton Co	26,642	321	JPMorgan Chase & Co	91,276	8,787
Hess Corp	7,975	326	KeyCorp	29,383	351
HollyFrontier Corp	4,300	85	Lincoln National Corp	5,498	172
Kinder Morgan Inc	58,282	719	Loews Corp	7,162	249
Marathon Oil Corp	22,556	92	M&T Bank Corp	3,825	352
Marathon Petroleum Corp	19,660	577	MarketAxess Holdings Inc	1,100	530
National Oilwell Varco Inc, CI A *	11,268	102	Marsh & McLennan Cos Inc	15,159	1,739
Noble Energy Inc	13,900	119	MetLife Inc	23,239	864
Occidental Petroleum Corp	25,362	254	Moody's Corp	4,863	1,410
ONEOK Inc	13,309	346	Morgan Stanley	35,761	1,729
Phillips 66	13,175	683	MSCI Inc, CI A	2,500	892
Pioneer Natural Resources Co	4,904	422	Nasdaq Inc, CI A	3,500	430
Schlumberger NV, CI A	42,000	653	Northern Trust Corp	6,309	492
TechnipFMC PLC	11,700	74	People's United Financial Inc	12,900	133
Valero Energy Corp	12,221	529	PNC Financial Services Group Inc/The	12,684	1,394
Williams Cos Inc/The	36,569	719	Principal Financial Group Inc, CI A	7,757	312
		<u>17,161</u>	Progressive Corp/The	17,585	1,665
Financials — 9.5%			Prudential Financial Inc	11,866	754
Aflac Inc	20,034	728	Raymond James Financial Inc	3,600	262
Allstate Corp/The	9,359	881	Regions Financial Corp	28,863	333
American Express Co	19,528	1,958	S&P Global Inc	7,151	2,579
			State Street Corp	10,591	628

SCHEDULE OF INVESTMENTS

September 30, 2020

S&P 500 Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
SVB Financial Group, Cl B *	1,500	\$ 361	Laboratory Corp of America Holdings *	2,963	\$ 558
Synchrony Financial	16,063	420	McKesson Corp	4,829	719
T Rowe Price Group Inc	6,808	873	Medtronic PLC	40,272	4,185
Travelers Cos Inc/The	7,556	817	Merck & Co Inc	75,776	6,286
Truist Financial Corp	40,496	1,541	Mettler-Toledo International Inc *	733	708
Unum Group	6,061	102	Mylan NV *	15,815	234
US Bancorp	41,023	1,471	PerkinElmer Inc	3,340	419
W R Berkley Corp	4,200	257	Perrigo Co PLC	4,004	184
Wells Fargo & Co	123,115	2,894	Pfizer Inc	166,456	6,109
Willis Towers Watson PLC	3,821	798	Quest Diagnostics Inc	4,024	461
Zions Bancorp NA	4,760	139	Regeneron Pharmaceuticals Inc *	3,162	1,770
			ResMed Inc	4,300	737
		80,694	STERIS PLC	2,547	449
Health Care — 14.0%			Stryker Corp	9,746	2,031
Abbott Laboratories	52,999	5,768	Teleflex Inc	1,400	477
AbbVie Inc	52,750	4,620	Thermo Fisher Scientific Inc	11,869	5,240
ABIOMED Inc *	1,300	360	UnitedHealth Group Inc	28,428	8,863
Agilent Technologies Inc	9,215	930	Universal Health Services Inc, Cl B *	2,300	246
Alexion Pharmaceuticals Inc *	6,600	755	Varian Medical Systems Inc *	2,705	465
Align Technology Inc *	2,159	707	Vertex Pharmaceuticals Inc *	7,760	2,112
AmerisourceBergen Corp, Cl A	4,396	426	Waters Corp *	1,897	371
Amgen Inc, Cl A	17,522	4,453	West Pharmaceutical Services Inc	2,200	605
Anthem Inc	7,527	2,022	Zimmer Biomet Holdings Inc	6,222	847
Baxter International Inc	15,235	1,225	Zoetis Inc, Cl A	14,246	2,356
Becton Dickinson and Co	8,671	2,017			118,687
Biogen Inc *	4,700	1,333	Industrials — 8.1%		
Bio-Rad Laboratories Inc, Cl A *	600	309	3M Co	17,247	2,763
Boston Scientific Corp *	43,012	1,644	A O Smith Corp	4,100	216
Bristol-Myers Squibb Co	67,397	4,063	Alaska Air Group Inc *	3,700	136
Cardinal Health Inc	8,759	411	Allegion plc	2,770	274
Catalent Inc *	4,900	420	American Airlines Group Inc *(A)	15,109	186
Centene Corp *	17,308	1,010	AMETEK Inc	6,900	686
Cerner Corp	9,200	665	Boeing Co/The *	15,887	2,625
Cigna Corp	11,007	1,865	Carrier Global Corp	24,544	750
Cooper Cos Inc/The, Cl A	1,500	506	Caterpillar Inc, Cl A	16,206	2,417
CVS Health Corp	39,076	2,282	CH Robinson Worldwide Inc	4,105	419
Danaher Corp, Cl A	18,896	4,069	Cintas Corp	2,568	855
DaVita Inc *	2,205	189	Copart Inc *	6,200	652
DENTSPLY SIRONA Inc	6,609	289	CSX Corp	22,872	1,776
DexCom Inc *	2,800	1,154	Cummins Inc	4,444	938
Edwards Lifesciences Corp, Cl A *	18,700	1,493	Deere & Co	9,406	2,085
Eli Lilly and Co	23,806	3,524	Delta Air Lines Inc, Cl A *	19,313	591
Gilead Sciences Inc	37,484	2,369	Dover Corp	4,337	470
HCA Healthcare Inc *	7,905	986	Eaton Corp PLC	12,008	1,225
Henry Schein Inc *	4,300	253	Emerson Electric Co	17,915	1,175
Hologic Inc *	7,800	518	Equifax Inc	3,630	570
Humana Inc	3,958	1,638	Expeditors International of Washington Inc	5,061	458
IDEXX Laboratories Inc *	2,500	983	Fastenal Co, Cl A	17,218	776
Illumina Inc *	4,400	1,360	FedEx Corp	7,252	1,824
Incyte Corp *	5,500	494	Flowserve Corp	4,000	109
Intuitive Surgical Inc *	3,534	2,507	Fortive Corp	10,087	769
IQVIA Holdings Inc *	5,700	898	Fortune Brands Home & Security Inc	4,200	363
Johnson & Johnson	78,854	11,740			

SCHEDULE OF INVESTMENTS

September 30, 2020

S&P 500 Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
General Dynamics Corp	6,959	\$ 963	Akamai Technologies Inc *	4,904	\$ 542
General Electric Co	261,309	1,628	Amphenol Corp, CI A	8,909	964
Honeywell International Inc	21,041	3,464	Analog Devices Inc	10,971	1,281
Howmet Aerospace Inc *	11,178	187	ANSYS Inc *	2,600	851
Huntington Ingalls Industries Inc, CI A	1,200	169	Apple Inc	481,362	55,746
IDEX Corp	2,300	420	Applied Materials Inc	27,250	1,620
IHS Markit Ltd	11,100	871	Arista Networks Inc *	1,600	331
Illinois Tool Works Inc	8,629	1,667	Autodesk Inc, CI A *	6,517	1,505
Ingersoll Rand Inc *	10,333	368	Automatic Data Processing Inc	12,859	1,794
Jacobs Engineering Group Inc	3,904	362	Broadcom Inc	12,046	4,389
JB Hunt Transport Services Inc	2,551	322	Broadridge Financial Solutions Inc	3,444	455
Johnson Controls International PLC	22,399	915	Cadence Design Systems Inc *	8,400	896
Kansas City Southern	2,800	506	CDW Corp/DE	4,300	514
L3Harris Technologies Inc	6,509	1,105	Cisco Systems Inc	126,761	4,993
Lockheed Martin Corp	7,304	2,799	Citrix Systems Inc	3,542	488
Masco Corp	7,884	435	Cognizant Technology Solutions Corp, CI A	16,305	1,132
Nielsen Holdings PLC	10,700	152	Corning Inc, CI B	22,908	742
Norfolk Southern Corp	7,630	1,633	DXC Technology Co *	7,730	138
Northrop Grumman Corp	4,641	1,464	F5 Networks Inc, CI A *	1,800	221
Old Dominion Freight Line Inc, CI A	2,900	525	Fidelity National Information Services Inc, CI B	18,565	2,733
Otis Worldwide Corp	12,222	763	Fiserv Inc, CI A *	16,620	1,713
PACCAR Inc	10,367	884	FleetCor Technologies Inc *	2,469	588
Parker-Hannifin Corp, CI A	3,871	783	FLIR Systems Inc	4,000	143
Pentair PLC	5,066	232	Fortinet Inc *	4,012	473
Quanta Services Inc	4,200	222	Gartner Inc *	2,700	337
Raytheon Technologies Corp	45,660	2,627	Global Payments Inc	8,927	1,585
Republic Services Inc	6,283	587	Hewlett Packard Enterprise Co	38,991	365
Robert Half International Inc	3,532	187	HP Inc	41,091	780
Rockwell Automation Inc	3,430	757	Intel Corp	127,397	6,597
Rollins Inc	4,200	228	International Business Machines Corp	26,633	3,240
Roper Technologies Inc	3,100	1,225	Intuit Inc	7,786	2,540
Snap-on Inc	1,653	243	IPG Photonics Corp *	1,100	187
Southwest Airlines Co, CI A *	17,662	662	Jack Henry & Associates Inc	2,300	374
Stanley Black & Decker Inc	4,640	753	Juniper Networks Inc	10,100	217
Teledyne Technologies Inc *	1,100	341	Keysight Technologies Inc *	5,600	553
Textron Inc	6,907	249	KLA Corp	4,671	905
Trane Technologies PLC	7,204	873	Lam Research Corp	4,322	1,434
TransDigm Group Inc	1,600	760	Leidos Holdings Inc	4,000	357
Union Pacific Corp	20,374	4,011	Mastercard Inc, CI A	26,474	8,953
United Airlines Holdings Inc *	7,500	261	Maxim Integrated Products Inc *	8,000	541
United Parcel Service Inc, CI B	21,172	3,528	Microchip Technology Inc	7,404	761
United Rentals Inc *	2,200	384	Micron Technology Inc *	33,269	1,562
Verisk Analytics Inc, CI A	4,900	908	Microsoft Corp	226,615	47,664
Waste Management Inc	11,628	1,316	Motorola Solutions Inc	5,089	798
Westinghouse Air Brake Technologies Corp	5,390	334	NetApp Inc	6,685	293
WW Grainger Inc	1,265	451	NortonLifeLock Inc	16,247	339
Xylem Inc/NY	5,400	454	NVIDIA Corp	18,512	10,019
		69,086	Oracle Corp, CI B	57,823	3,452
Information Technology — 27.6%			Paychex Inc	9,669	771
Accenture PLC, CI A	19,049	4,305	Paycom Software Inc *	1,400	436
Adobe Inc *	14,375	7,050	PayPal Holdings Inc *	35,149	6,925
Advanced Micro Devices Inc *	35,200	2,886			

SCHEDULE OF INVESTMENTS

September 30, 2020

S&P 500 Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Qorvo Inc *	3,400	\$ 439	American Tower Corp, CI A †	13,246	\$ 3,202
QUALCOMM Inc	33,754	3,972	Apartment Investment and Management Co, CI A †	4,640	156
salesforce.com Inc *	27,223	6,842	AvalonBay Communities Inc †	4,215	629
Seagate Technology PLC	6,700	330	Boston Properties Inc †	4,300	345
ServiceNow Inc *	5,761	2,794	CBRE Group Inc, CI A **	10,109	475
Skyworks Solutions Inc	5,004	728	Crown Castle International Corp †	12,604	2,099
Synopsys Inc *	4,500	963	Digital Realty Trust Inc, CI A †	8,069	1,184
TE Connectivity Ltd	9,909	969	Duke Realty Corp †	11,100	410
Teradyne Inc	5,000	397	Equinix Inc †	2,683	2,039
Texas Instruments Inc	27,466	3,922	Equity Residential †	10,344	531
Tyler Technologies Inc *	1,200	418	Essex Property Trust Inc †	1,900	382
VeriSign Inc *	3,000	615	Extra Space Storage Inc †	3,900	417
Visa Inc, CI A	50,476	10,094	Federal Realty Investment Trust †	2,100	154
Western Digital Corp *	9,174	335	Healthpeak Properties Inc †	16,100	437
Western Union Co/The	12,434	266	Host Hotels & Resorts Inc **†	21,674	234
Xerox Holdings Corp	5,376	101	Iron Mountain Inc †	8,538	229
Xilinx Inc	7,353	766	Kimco Realty Corp †	13,113	148
Zebra Technologies Corp, CI A *	1,600	404	Mid-America Apartment Communities Inc †	3,400	394
		234,833	Prologis Inc †	22,120	2,226
Materials — 2.6%			Public Storage †	4,566	1,017
Air Products and Chemicals Inc	6,566	1,956	Realty Income Corp †	10,400	632
Albemarle Corp	3,200	286	Regency Centers Corp †	4,699	179
Amcor PLC	47,232	522	SBA Communications Corp, CI A †	3,300	1,051
Avery Dennison Corp	2,515	321	Simon Property Group Inc †	9,206	595
Ball Corp	9,772	812	SL Green Realty Corp †	2,200	102
Celanese Corp, CI A	3,600	387	UDR Inc †	9,000	293
CF Industries Holdings Inc	6,450	198	Ventas Inc †	11,332	475
Corteva Inc	22,473	647	Vornado Realty Trust †	4,677	158
Dow Inc	22,306	1,049	Welltower Inc †	12,600	694
DuPont de Nemours Inc	22,073	1,225	Weyerhaeuser Co **†	22,361	638
Eastman Chemical Co	4,020	314			22,085
Ecolab Inc	7,475	1,494	Utilities — 2.9%		
FMC Corp	3,900	413	AES Corp/The	19,690	357
Freeport-McMoRan Inc, CI B *	43,836	686	Alliant Energy Corp	7,600	392
International Flavors & Fragrances Inc (A)	3,194	391	Ameren Corp	7,453	589
International Paper Co	11,874	481	American Electric Power Co Inc	14,915	1,219
Linde PLC	15,720	3,743	American Water Works Co Inc	5,400	782
LyondellBasell Industries NV, CI A	7,674	541	Atmos Energy Corp	3,700	354
Martin Marietta Materials Inc, CI A	1,819	428	CenterPoint Energy Inc	16,485	319
Mosaic Co/The	10,109	185	CMS Energy Corp	8,601	528
Newmont Corp	23,925	1,518	Consolidated Edison Inc	10,033	781
Nucor Corp	9,095	408	Dominion Energy Inc	25,187	1,988
Packaging Corp of America	2,900	316	DTE Energy Co	5,745	661
PPG Industries Inc	7,090	866	Duke Energy Corp	22,016	1,950
Sealed Air Corp	4,528	176	Edison International	11,457	582
Sherwin-Williams Co/The, CI A	2,471	1,722	Entergy Corp	6,026	594
Vulcan Materials Co	3,949	535	Energy Inc	6,799	345
Westrock Co	7,884	274	Eversource Energy	10,235	855
		21,894	Exelon Corp	29,155	1,043
Real Estate — 2.6%			FirstEnergy Corp	16,423	471
Alexandria Real Estate Equities Inc †	3,500	560	NextEra Energy Inc	14,620	4,058

SCHEDULE OF INVESTMENTS

September 30, 2020

S&P 500 Index Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			AFFILIATED PARTNERSHIP — 0.0%		
NiSource Inc	11,544	\$ 254	SEI Liquidity Fund, L.P. 0.100%*** ^(B)	349,021	\$ 349
NRG Energy Inc	7,213	222			
Pinnacle West Capital Corp	3,449	257			
PPL Corp	23,071	628			
Public Service Enterprise Group Inc	15,030	825	Total Affiliated Partnership (Cost \$349) (\$ Thousands)		349
Sempra Energy	8,645	1,023			
Southern Co/The	31,735	1,721			
WEC Energy Group Inc	9,419	913			
Xcel Energy Inc	15,736	1,086			
		24,797			
Total Common Stock (Cost \$273,119) (\$ Thousands)		834,431	CASH EQUIVALENT — 1.5%		
			SEI Daily Income Trust, Government Fund, CI F 0.010%***	12,427,603	12,428
			Total Cash Equivalent (Cost \$12,428) (\$ Thousands)		12,428
			Total Investments in Securities — 99.7% (Cost \$285,896) (\$ Thousands)		\$ 847,208

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

Type of Contract	Number of Contracts	Expiration Date	Notional Amount		Value		Unrealized Appreciation (Thousands)
			(Thousands)	(Thousands)	(Thousands)	(Thousands)	
S&P 500 Index E-MINI	95	Dec-2020	\$ 15,858	\$ 15,922	\$ 64		

Percentages are based on Net Assets of \$850,084 (\$ 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 \$345 (\$ Thousands).

(B) This security was purchased with cash collateral held from securities on loan. The total market value of such securities as of September 30, 2020 was \$349 (\$ Thousands).

CI — Class

L.P. — Limited Partnership

Ltd. — Limited

PLC — Public Limited Company

S&P— Standard & 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):

	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Investments in Securities				
Common Stock	834,432	—	—	834,431
Affiliated Partnership	—	349	—	349
Cash Equivalent	12,428	—	—	12,428
Total Investments in Securities	846,860	349	—	847,208
Other Financial Instruments				
Futures Contracts*				
Unrealized Appreciation	64	—	—	64
Total Other Financial Instruments	64	—	—	64

* 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.

SCHEDULE OF INVESTMENTS

September 30, 2020

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 9/30/2019	Purchases at Cost	Proceeds from Sales	Realized Gain (Loss)	Change in Unrealized Appreciation (Depreciation)	Value 9/30/2020	Shares	Income	Capital Gains
SEI Liquidity Fund, L.P.	\$ —	\$ 59,268	\$ (58,922)	\$ 3	\$ —	\$ 349	349,021	\$ 13	\$ —
SEI Daily Income Trust, Government Fund, CI F	8,999	243,016	(239,587)	—	—	12,428	12,427,603	100	—
Totals	<u>\$ 8,999</u>	<u>\$ 302,284</u>	<u>\$ (298,509)</u>	<u>\$ 3</u>	<u>\$ —</u>	<u>\$ 12,777</u>		<u>\$ 113</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.