

Green CALIFORNIA TAX FREE INCOME FUND

Portfolio of Investments (Unaudited)

5/31/2020

SECURITY DESCRIPTION	Par Value	Value
Municipal Bonds (98.01%)		
BUTTE-GLENN COMMUNITY COLLEGE DISTRICT Lease Revenue Bonds; 2009 Series I-1, 4.000%,08/01/2026	1,000,000	1,074,730
CALIFORNIA HEALTH FACILITIES FINANCING AUTHORITY Kaiser Permanente Revenue Bonds, Series 2017A-1, 5.000%,11/01/2027	1,700,000	2,184,329
CALIFORNIA HOUSING FINANCE AGENCY State Multi Family Housing Bonds; 2019, 4.000%,03/20/2033	372,672	380,241
CALIFORNIA INFRASTRUCTURE & ECONOMIC DEVELOPMENT BANK Clean Water State Revolving Fund Revenue Bonds, Series 2016 (Green Bonds), 5.000%,10/01/2033	1,200,000	1,475,172
CALIFORNIA MUNICIPAL FINANCE AUTHORITY University of San Diego Revenue Bonds, 2019, 5.000%,10/01/2044 General Revenue Bonds; 2018, 5.000%,05/15/2038	480,000 800,000	575,693 872,880
CALIFORNIA STATEWIDE COMMUNITIES DEVELOPMENT AUTHORITY General Revenue Bonds; 2016, 4.000%,08/15/2046	500,000	534,210
CITY AND COUNTY OF SAN FRANCISCO General Obligation Bonds (Clean and Safe Neighborhood Parks Bonds, 2012); Series 2013A, 4.000%,06/01/2033	1,000,000	1,029,980
CITY OF LOS ANGELES General Obligation Bonds; 2012, 5.000%,09/01/2021	2,000,000	2,120,300
CITY OF LOS ANGELES WASTEWATER SYSTEM REVENUE Los Angeles CA Wstwter System Revenue Bond, 5.000%,06/01/2044 Los Angeles CA Wstwter System Revenue Bond, 5.250%,06/01/2047	500,000 1,500,000	589,190 1,842,570
CITY OF ROSEVILLE FINANCE AUTHORITY ELECTRIC SYSTEM REVENUE Electric System Revenue Refunding Bonds; Series 2013, 5.000%,02/01/2025	750,000	862,013
CITY OF SAN FRANCISCO PUBLIC UTILITIES COMMISSION WATER REVENUE San Francisco City and Green Bond Series A, 5.000%,11/01/2030 San Francisco City & County Public Utilities Commission Wastewater Revenue, 5.000%,11/01/2034 City of San Francisco CA Public Utilities Commission Water Revenue, 5.000%, 11/01/2036	680,000 1,000,000 1,170,000	821,229 1,261,580 1,395,494
EAST BAY MUNICIPAL UTILITY DISTRICT WATER SYSTEM REVENUE Water System Revenue Bonds; 2015 Series B, 5.000%,06/01/2026	2,050,000	2,512,500
EAST SIDE UNION HIGH SCHOOL DISTRICT General Obligation Refunding Bonds (2012 Crossover); 2006, 5.250%,09/01/2023	2,975,000	3,442,819
FOOTHILL-DE ANZA COMMUNITY COLLEGE DISTRICT Election of 1999 General Obligation Bonds; Series C, 0.000%,08/01/2027	2,000,000	1,839,820
LA MIRADA REDEVELOPMENT AGENCY SUCCESSOR AGENCY Subordinate Tax Allocation Refunding Bonds; 2014 Series A, 5.000%,08/01/2023	1,000,000	1,140,730
LOS ANGELES COMMUNITY COLLEGE DISTRICT General Obligation Bonds; 2008 Election, Series G, 5.000%,08/01/2028	865,000	1,027,421
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY Proposition A First Tier Los Angeles County Met Transport, 4.000%,07/01/2028 Proposition A First Tier Senior Sales Tax Revenue Refunding Bonds; Series 2012-A, 5.000%,07/01/2021 Proposition C Sales Tax Revenue Refunding Bonds; Senior Bonds; Series 2013-A, 5.000%,07/01/2023	500,000 1,000,000 1,500,000	581,615 1,053,020 1,721,955
LOS ANGELES DEPARTMENT OF WATER Water System Revenue Bonds, 2012 Series A, 5.000%,07/01/2037	1,985,000	2,152,038
LOS RIOS COMMUNITY COLLEGE DISTRICT General Obligation Bonds; 2008 Election, Series B, 5.000%,08/01/2032	2,500,000	2,841,075
MIDPENINSULA REGIONAL OPEN SPACE DISTRICT Midpeninsula Regional Open Space District, 4.000%,09/01/2021	200,000	209,564
MOUNT DIABLO UNIFIED SCHOOL DISTRICT/CA General Obligation Refunding Bonds; Election Of 2002, Series B, 5.000%,07/01/2020	500,000	501,950
MOUNT SAN ANTONIO COMMUNITY COLLEGE DISTRICT General Obligation Bonds; Election of 2008, Series 2013A, 5.000%,08/01/2034	2,345,000	2,698,204

PORT OF LOS ANGELES Revenue Bonds; 2014 Series C, 4.000%,08/01/2023	290,000	320,305
RANCHO SANTIAGO COMMUNITY COLLEGE DISTRICT General Obligation Refunding Bonds; 2012, 4.000%,09/01/2020	1,380,000	1,393,262
SACRAMENTO MUNICIPAL UTILITY DISTRICT Electric Revenue Bonds; 1997 Series K, 5.250%,07/01/2024	1,000,000	1,124,740
SAN DIEGO COMMUNITY COLLEGE DISTRICT General Obligation Bonds; Election of 2002, Series 2013, 5.000%,08/01/2027	1,175,000	1,351,979
SAN FRANCISCO BAY AREA RAPID TRANSIT DISTRICT San Francisco BART District GO Bonds 2017 Series A-1 (Green Bonds), 4.000%,08/01/2034 San Francisco BART District GO Bonds 2017 Refunding Series E (Green Bonds), 5.000%,08/01/2036	645,000 2,300,000	753,025 2,842,293
SAN FRANCISCO CITY & COUNTY PUBLIC UTILITIES COMMISSION WASTEWATER REVENUE San Francisco City & County Public Utilities Commission Wastewater Revenue, 4.000%,10/01/2021	700,000	735,616
SAN MATEO FOSTER CITY PUBLIC FINANCING AUTHORITY City of San Mateo Sewer Revenue Bonds, 4.000%,08/01/2044	900,000	1,038,789
SANTA CLARA VALLEY TRANSPORTATION AUTHORITY 2000 Measure A Sales Tax Revenue Refunding Bonds; 2015 Series A, 5.000%,04/01/2034	1,000,000	1,180,090
SANTA MARIA JOINT UNION HIGH SCHOOL DISTRICT General Obligation Bonds; Election of 2004, Series 2005, 0.000%,08/01/2029	2,500,000	2,189,025
SOUTHERN CALIFORNIA PUBLIC POWER AUTHORITY Windy Point/Windy Flats Project Revenue Bonds; 2010-1, 5.000%,07/01/2023 Southern California Public Power Authority Windy Pt/Windy Flats Project 1, 5.000%,07/01/2026	1,000,000 1,400,000	1,003,900 1,405,460
STATE OF CALIFORNIA Tax-Exempt Various Purpose General Obligation Bonds, 0.020%,05/01/2034 Tax-Exempt Various Purpose General Obligation Bonds, 3.000%,10/01/2028	800,000 900,000	800,000 971,298
TRUSTEES OF THE CALIFORNIA STATE UNIVERSITY Systemwide Revenue Bonds; Series 2012A, 4.000%,11/01/2030	1,100,000	1,179,992
TURLOCK IRRIGATION DISTRICT General Revenue Bonds; 2019, 5.000%,01/01/2036	300,000	393,021
UNIVERSITY OF CALIFORNIA General Revenue Bonds; 2014 Series AM, 5.000%,05/01/2029	925,000	1,083,157
WILLIAM S HART UNION HIGH SCHOOL DISTRICT General Obligation Bonds; 2001 Election, Series B, 0.000%,09/01/2029	3,595,000	3,141,886
Total Municipal Bonds (Cost \$57,104,047)		<u>61,650,160</u>
Variable Rate Demand Notes* (0.64%) METROPOLITAN WATER DISTRICT OF SOUTHERN CALIFORNIA**, 0.060%,07/01/2047	400,000	<u>400,000</u>
Total Variable Rate Demand Notes (Cost \$400,000)		<u>400,000</u>
Total Investments (Cost \$57,504,047) (a) (98.65%)		62,050,160
Other Net Assets (1.35%)		851,838
Net Assets (100.00%)		<u><u>62,901,998</u></u>

* Stated maturity reflects next reset date.

** In accordance with the offering documents, daily interest rates are determined by the Remarketing Agents.

*** Rate Effective as of May 31, 2020

U.S. GOVERNMENT SECURITIES FUND

Portfolio of Investments (Unaudited)

5/31/2020

Security Description	Par Value	Value
Government National Mortgage Association (3.16%)		
3.50% 11/20/2044	290,203	312,399
5.00% 03/15/2038	129,884	149,440
5.50% 01/15/2025	27,122	29,758
5.50% 04/15/2036	111,137	129,822
6.00% 01/15/2026	77,506	87,256
6.00% 06/15/2038	50,808	58,761
Total Government National Mortgage Association (Cost \$697,385)		767,436
United States Treasury Bonds (16.08%)		
2.25% 08/15/2046	800,000	949,125
2.75% 08/15/2042	400,000	511,641
5.00% 05/15/2037	500,000	822,295
6.00% 02/15/2026	800,000	1,054,250
6.375% 08/15/2027	400,000	567,617
Total United States Treasury Bonds (Cost \$3,379,778)		3,904,928
United States Treasury Notes (79.78%)		
0.375% 03/31/2022	500,000	501,992
2.00% 02/15/2022	2,900,000	2,990,965
2.125% 02/29/2024	1,300,000	1,391,889
2.125% 05/15/2025	2,200,000	2,395,250
2.125% 08/15/2021	1,200,000	1,227,867
2.25% 08/15/2027	3,800,000	4,273,441
2.50% 08/15/2023	2,600,000	2,791,242
3.125% 11/15/2028	1,200,000	1,453,453
3.625% 02/15/2021	2,300,000	2,355,793
Total United States Treasury Notes (Cost \$18,359,457)		19,381,892
Total Investments (Cost \$22,436,621) (99.02%)		24,054,256
Other Net Assets (0.98%)		238,913
Net Assets (100.00%)		24,293,169

THE UNITED STATES TREASURY TRUST

Portfolio of Investments (Unaudited)

5/31/2020

Security Description	Par Value	Value
United States Treasury Bills, DN (a) (98.51%)		
06/02/2020	3,200,000	3,199,976
06/09/2020	5,300,000	5,299,809
06/25/2020	1,800,000	1,798,031
07/02/2020	3,100,000	3,099,743
07/09/2020	1,500,000	1,499,805
07/14/2020	4,000,000	3,999,540
07/23/2020	4,200,000	4,199,369
07/30/2020	4,000,000	3,999,215
08/13/2020	2,600,000	2,599,408
09/03/2020	3,000,000	2,998,993
10/08/2020	2,500,000	2,488,686
Total United States Treasury Bills, DN (Cost \$35,182,575)		<u>35,182,575</u>
Total Investments (Cost \$35,182,575) (98.51%)		35,182,575
Other Net Assets (1.49%)		<u>531,322</u>
Net Assets (100.00%)		<u><u>35,713,897</u></u>

(a) Discount Note. Yield to maturity is between 0.00% - 1.59%.

S&P 500 INDEX FUND
Portfolio of Investments (Unaudited)
5/31/2020

Security Description	Shares	Value
Common Stock (99.45%)		
Basic Materials (2.09%)		
Air Products and Chemicals Inc	1,516	366,341
Albemarle Corp	868	66,419
Celanese Corp	831	74,715
CF Industries Holdings Inc	1,795	52,719
Dow Inc	5,248	202,573
DuPont de Nemours Inc	5,264	267,043
Eastman Chemical Co	1,048	71,348
Ecolab Inc	1,768	375,841
FMC Corp	891	87,683
Freeport-McMoRan Inc	9,980	90,519
International Flavors & Fragrances Inc	683	90,969
International Paper Co	2,697	91,833
Linde PLC	3,695	747,646
LyondellBasell Industries NV	1,766	112,600
LyondellBasell Industries NV - Class A	5,790	338,541
The Mosaic Co	2,068	25,002
Nucor Corp	2,085	88,112
PPG Industries Inc	1,668	169,586
The Sherwin-Williams Co	579	343,839
Total Basic Materials		<u><u>3,663,329</u></u>
Communications (16.19%)		
Alphabet Inc - Class A*	2,062	2,955,918
Alphabet Inc - Class C*	2,057	2,939,288
Amazon.com Inc* ^(a)	2,867	7,002,275
Arista Networks Inc*	415	96,886
AT&T Inc	50,295	1,552,104
Booking Holdings Inc*	287	470,514
CDW Corp	988	109,579
CenturyLink Inc	7,576	74,472
Charter Communications Inc*	1,078	586,432
Cisco Systems Inc	29,133	1,393,140
Comcast Corp	31,177	1,234,609
Corning Inc	5,290	120,559
Discovery Inc - Class A*	1,116	24,273
Discovery Inc - Class C*	1,878	36,790
DISH Network Corp*	1,784	56,464
E*TRADE Financial Corp	1,181	53,783
eBay Inc	5,260	239,540
Expedia Group Inc	1,079	85,759
F5 Networks Inc*	424	61,446
Facebook Inc* ^(a)	16,568	3,729,291
Fox Corp - Class A	2,714	79,167
Fox Corp - Class B	1,242	35,745
The Interpublic Group of Cos Inc	3,241	55,454
Juniper Networks Inc	2,718	65,939
Motorola Solutions Inc	669	90,536
Netflix Inc*	3,009	1,262,968
News Corp - Class A	2,672	32,732
News Corp - Class B	910	11,157
NortonLifeLock Inc	4,015	91,462
Omnicom Group Inc	1,536	84,157
T-Mobile US Inc*	2,174	217,487
Twitter Inc*	5,110	158,257
VeriSign Inc*	689	150,898
Verizon Communications Inc	28,475	1,633,896
ViacomCBS Inc	3,816	79,144
The Walt Disney Co	12,409	1,455,576
Total Communications		<u><u>28,327,697</u></u>
Consumer, Cyclical (8.02%)		
Advance Auto Parts Inc	548	76,347
Alaska Air Group Inc	963	32,925
American Airlines Group Inc	3,057	32,099
Aptiv PLC	709	53,423
AutoZone Inc*	163	187,101
Best Buy Co Inc	1,638	127,911

BorgWarner Inc	1,664	53,498
CarMax Inc*	1,131	99,585
Carnival Corp	2,827	44,497
Chipotle Mexican Grill Inc*	175	175,684
Copart Inc*	1,407	125,772
Costco Wholesale Corp	3,039	937,440
Cummins Inc	1,114	188,934
Darden Restaurants Inc	933	71,710
Delta Air Lines Inc	4,086	103,008
Dollar General Corp	1,748	334,759
Dollar Tree Inc*	1,671	163,541
Domino's Pizza Inc	266	102,633
DR Horton Inc	2,495	137,974
Fastenal Co	4,028	166,195
Ford Motor Co	27,615	157,682
The Gap Inc	2,194	19,527
General Motors Co	8,873	229,633
Genuine Parts Co	999	83,327
Hanesbrands Inc	3,007	29,649
Harley-Davidson Inc	1,106	23,602
Hasbro Inc	950	69,835
Hilton Worldwide Holdings Inc	2,025	160,603
The Home Depot Inc	7,510	1,866,085
Kohl's Corp	1,123	21,584
L Brands Inc	1,787	28,932
Las Vegas Sands Corp	2,324	111,413
Leggett & Platt Inc	1,017	31,110
Lennar Corp	1,925	116,386
Live Nation Entertainment Inc*	1,003	49,307
LKQ Corp*	2,347	64,449
Lowe's Cos Inc	5,272	687,205
Marriott International Inc	1,930	170,805
McDonald's Corp	5,171	963,461
MGM Resorts International	3,988	68,514
Mohawk Industries Inc*	459	42,779
Newell Brands Inc	2,691	35,387
NIKE Inc - Class B	8,571	844,929
Nordstrom Inc	1,123	18,114
Norwegian Cruise Line Holdings Ltd*	1,599	25,040
NVR Inc*	26	83,762
O'Reilly Automotive Inc*	540	225,310
PACCAR Inc	2,379	175,713
PulteGroup Inc	1,988	67,532
PVH Corp	574	26,100
Ralph Lauren Corp	449	33,904
Ross Stores Inc	2,575	249,672
Royal Caribbean Cruises Ltd	1,236	64,111
Southwest Airlines Co	3,416	109,654
Starbucks Corp	8,124	633,591
Tapestry Inc	2,156	29,322
Target Corp	3,485	426,320
Tiffany & Co	767	98,276
The TJX Cos Inc	8,538	450,465
Tractor Supply Co	842	102,741
Ulta Beauty Inc*	393	95,896
Under Armour Inc* - Class A	1,210	10,588
Under Armour Inc* - Class C	1,218	9,573
United Airlines Holdings Inc*	1,732	48,565
VF Corp	2,305	129,311
Walgreens Boots Alliance Inc	5,357	230,030
Walmart Inc	9,742	1,208,593
Whirlpool Corp	434	52,870
WW Grainger Inc	300	92,886
Wynn Resorts Ltd	526	43,805
Yum! Brands Inc	2,149	192,830
Total Consumer, Cyclical		14,025,814

Consumer, Non-Cyclical (22.81%)

Abbott Laboratories	12,137	1,152,044
AbbVie Inc	12,127	1,123,809
ABIOMED Inc*	354	79,261
Alexion Pharmaceuticals Inc*	1,522	182,488
Align Technology Inc*	513	126,003
Altria Group Inc	12,850	501,793
AmerisourceBergen Corp	1,034	98,582
Amgen Inc	4,080	937,176

Anthem Inc	1,744	512,928
Archer-Daniels-Midland Co	3,933	154,606
Automatic Data Processing Inc	2,976	435,954
Avery Dennison Corp	649	71,825
Baxter International Inc	3,605	324,486
Becton Dickinson and Co	1,860	459,290
Biogen Inc*	1,241	381,099
Boston Scientific Corp*	9,837	373,708
Bristol-Myers Squibb Co	16,125	962,985
Brown-Forman Corp	1,285	84,720
Campbell Soup Co	1,162	59,239
Cardinal Health Inc	2,105	115,122
Centene Corp*	3,919	259,634
Church & Dwight Co Inc	1,688	126,718
Cigna Corp	2,568	506,718
Cintas Corp	576	142,825
The Clorox Co	863	177,994
The Coca-Cola Co	26,481	1,236,133
Colgate-Palmolive Co	5,895	426,385
Conagra Brands Inc	2,987	103,918
Constellation Brands Inc	1,181	203,959
Cooper Cos Inc/The	374	118,551
Corteva Inc	5,148	140,592
Coty Inc	3,684	13,373
CVS Health Corp	8,949	586,786
Danaher Corp	4,397	732,584
DaVita Inc*	616	49,871
DENTSPLY SIRONA Inc	1,160	53,963
Edwards Lifesciences Corp*	1,468	329,889
Eli Lilly and Co	5,812	888,945
Equifax Inc	870	133,597
The Estee Lauder Cos Inc	1,562	308,448
FleetCor Technologies Inc*	611	148,956
Gartner Inc*	615	74,846
General Mills Inc	4,262	268,676
Gilead Sciences Inc	8,703	677,354
Global Payments Inc	2,067	371,006
H&R Block Inc	1,343	22,831
HCA Healthcare Inc	1,878	200,758
Henry Schein Inc*	1,009	61,266
The Hershey Co	1,020	138,394
Hologic Inc*	1,844	97,732
Hormel Foods Corp	1,912	93,363
Humana Inc	910	373,692
IDEXX Laboratories Inc*	608	187,799
IHS Markit Ltd	2,832	196,711
Illumina Inc*	1,038	376,846
Incyte Corp*	1,229	125,247
Intuitive Surgical Inc*	813	471,564
IQVIA Holdings Inc*	1,146	171,350
The JM Smucker Co	823	93,764
Johnson & Johnson	18,120	2,695,350
Kellogg Co	1,816	118,603
Kimberly-Clark Corp	2,430	343,699
The Kraft Heinz Co	4,282	130,473
Kroger Co/The	5,516	179,932
Laboratory Corp of America Holdings*	705	123,601
Lamb Weston Holdings Inc	1,124	67,507
MarketAxess Holdings Inc	260	132,233
McCormick & Co Inc	850	148,886
McKesson Corp	1,110	176,124
Medtronic PLC	9,220	908,908
Merck & Co Inc	17,529	1,414,941
Molson Coors Beverage Co	1,200	45,552
Mondelez International Inc	9,904	516,196
Monster Beverage Corp*	2,732	196,458
Moody's Corp	1,149	307,254
Mylan NV*	3,101	52,934
Nielsen Holdings PLC	1,879	26,099
PayPal Holdings Inc*	8,077	1,252,016
PepsiCo Inc	9,600	1,262,880
Perrigo Co PLC	677	37,079
Pfizer Inc	38,005	1,451,410
Philip Morris International Inc	10,702	785,099
The Procter & Gamble Co	17,170	1,990,345
Quanta Services Inc	1,004	37,078

Quest Diagnostics Inc	951	112,484
Regeneron Pharmaceuticals Inc*	562	344,399
ResMed Inc	989	159,051
Robert Half International Inc	808	40,998
Rollins Inc	462	19,312
S&P Global Inc	1,681	546,359
STERIS PLC	603	100,032
Stryker Corp	2,266	443,524
Sysco Corp	3,509	193,556
Teleflex Inc	318	115,389
Thermo Fisher Scientific Inc	2,758	963,066
Tyson Foods Inc	2,081	127,857
United Rentals Inc*	544	75,556
UnitedHealth Group Inc	6,523	1,988,536
Universal Health Services Inc	552	58,208
Varian Medical Systems Inc*	643	78,054
Verisk Analytics Inc	1,127	194,610
Vertex Pharmaceuticals Inc*	1,768	509,113
Zimmer Biomet Holdings Inc	1,338	169,043
Zoetis Inc	3,276	456,642
Total Consumer, Non-Cyclical		<u>39,926,602</u>
Energy (2.93%)		
Apache Corp	2,792	30,126
Baker Hughes Co	3,384	55,870
Cabot Oil & Gas Corp	3,164	62,774
Chevron Corp	12,985	1,190,725
Concho Resources Inc	1,114	60,735
ConocoPhillips	7,548	318,375
Devon Energy Corp	2,767	29,911
Diamondback Energy Inc	1,217	51,820
EOG Resources Inc	4,098	208,875
Exxon Mobil Corp	29,057	1,321,221
Halliburton Co	6,883	80,875
Helmerich & Payne Inc	805	16,205
Hess Corp	1,823	86,538
HollyFrontier Corp	508	15,977
Kinder Morgan Inc	13,749	217,234
Marathon Oil Corp	5,187	27,699
Marathon Petroleum Corp	4,649	163,366
National Oilwell Varco Inc	3,192	39,804
Noble Energy Inc	2,616	22,838
Occidental Petroleum Corp	6,317	81,805
ONEOK Inc	2,916	106,988
Phillips 66	3,167	247,849
Pioneer Natural Resources Co	1,139	104,332
Schlumberger Ltd	9,767	180,396
TechnipFMC PLC	3,637	26,914
Valero Energy Corp	2,926	194,989
The Williams Cos Inc	8,559	174,860
Total Energy		<u>5,119,101</u>
Financial (14.90%)		
Aflac Inc	5,228	190,665
Alexandria Real Estate Equities Inc	700	107,604
Alliance Data Systems Corp	400	18,532
The Allstate Corp	2,324	227,310
American Express Co	4,615	438,748
American International Group Inc	6,143	184,659
American Tower Corp	3,047	786,644
Ameriprise Financial Inc	924	129,425
Aon PLC	1,665	327,922
Apartment Investment and Management Co	1,069	39,414
Arthur J Gallagher & Co	1,374	129,541
Assurant Inc	431	44,212
AvalonBay Communities Inc	960	149,770
Bank of America Corp	55,738	1,344,401
The Bank of New York Mellon Corp	5,772	214,545
Berkshire Hathaway Inc* ^(a)	13,467	2,499,205
BlackRock Inc	829	438,243
Boston Properties Inc	1,078	92,686
Capital One Financial Corp	3,321	225,961
Cboe Global Markets Inc	706	75,161
CBRE Group Inc*	2,058	90,511
The Charles Schwab Corp	7,864	282,396
Chubb Ltd	3,117	380,087

Cincinnati Financial Corp	1,179	69,502
Citigroup Inc	15,018	719,511
Citizens Financial Group Inc	3,157	76,084
CME Group Inc	2,465	450,109
Comerica Inc	1,054	38,313
Crown Castle International Corp	2,860	492,378
Digital Realty Trust Inc	1,471	211,177
Discover Financial Services	2,247	106,755
Duke Realty Corp	2,792	96,268
Equinix Inc	599	417,880
Equity Residential	2,461	149,038
Essex Property Trust Inc	463	112,403
Everest Re Group Ltd	326	64,682
Extra Space Storage Inc	949	91,816
Federal Realty Investment Trust	548	43,791
Fifth Third Bancorp	5,427	105,230
First Republic Bank	1,159	125,369
Franklin Resources Inc	1,991	37,570
Globe Life Inc	774	59,613
The Goldman Sachs Group Inc	2,192	430,706
The Hartford Financial Services Group Inc	2,553	97,754
Healthpeak Properties Inc	3,020	74,413
Host Hotels & Resorts Inc	5,173	61,766
Huntington Bancshares Inc	8,009	71,200
Intercontinental Exchange Inc	3,830	372,468
Invesco Ltd	3,410	27,178
Iron Mountain Inc	1,369	35,265
JPMorgan Chase & Co	21,231	2,065,988
KeyCorp	6,704	79,442
Kimco Realty Corp	2,994	33,263
Lincoln National Corp	1,590	60,309
Loews Corp	1,836	61,029
M&T Bank Corp	944	99,743
Marsh & McLennan Cos Inc	3,575	378,664
Mastercard Inc	6,112	1,839,039
MetLife Inc	5,621	202,412
Mid-America Apartment Communities Inc	858	99,837
Morgan Stanley	8,011	354,086
Nasdaq Inc	814	96,426
Northern Trust Corp	1,457	115,118
People's United Financial Inc	2,887	33,056
The PNC Financial Services Group Inc	3,014	343,717
Principal Financial Group Inc	2,041	78,823
The Progressive Corp	4,123	320,275
Prologis Inc	4,457	407,816
Prudential Financial Inc	2,839	173,065
Public Storage	1,035	209,836
Raymond James Financial Inc	849	58,819
Realty Income Corp	2,475	136,892
Regency Centers Corp	1,109	47,454
Regions Financial Corp	7,046	79,690
SBA Communications Corp	798	250,676
Simon Property Group Inc	2,175	125,498
SL Green Realty Corp	740	31,169
State Street Corp	2,631	160,386
SVB Financial Group*	354	76,022
Synchrony Financial	3,882	79,076
T Rowe Price Group Inc	1,663	201,057
The Travelers Cos Inc	1,838	196,629
Truist Financial Corp	9,225	339,296
UDR Inc	2,033	75,180
Unum Group	1,473	22,316
US Bancorp	9,777	347,670
Ventas Inc	2,904	101,495
Visa Inc	11,786	2,301,098
Vornado Realty Trust	1,244	45,045
Wells Fargo & Co	26,431	699,629
Welltower Inc	2,792	141,471
The Western Union Co	3,270	65,465
Weyerhaeuser Co	5,125	103,474
Willis Towers Watson PLC	884	179,364
WR Berkley Corp	1,033	59,862
Zions Bancorp NA	1,054	34,682
Total Financial		<u>26,067,240</u>

Industrial (7.91%)

3M Co	3,955	618,720
A O Smith Corp	1,152	54,720
Agilent Technologies Inc	2,185	192,586
Allegion plc	703	70,089
Amcor PLC	11,145	113,790
AMETEK Inc	1,612	147,837
Amphenol Corp	2,100	202,776
Ball Corp	2,268	161,618
The Boeing Co	3,677	536,290
Carrier Global Corp*	5,728	117,252
Caterpillar Inc	3,801	456,614
CH Robinson Worldwide Inc	956	77,560
CSX Corp	5,349	382,881
Deere & Co	2,223	338,163
Dover Corp	1,027	99,876
Eaton Corp PLC	2,966	251,813
Emerson Electric Co	4,344	265,071
Expeditors International of Washington Inc	1,205	92,026
FedEx Corp	1,694	221,169
FLIR Systems Inc	1,158	53,500
Flowserve Corp	1,128	29,441
Fortive Corp	2,032	123,911
Fortune Brands Home & Security Inc	957	58,339
Garmin Ltd	806	72,677
General Dynamics Corp	1,652	242,563
General Electric Co	60,078	394,712
Honeywell International Inc	4,915	716,853
Howmet Aerospace Inc	2,478	32,412
Huntington Ingalls Industries Inc	281	56,169
IDEX Corp	585	93,231
Illinois Tool Works Inc	2,011	346,817
Ingersoll Rand Inc*	1,505	42,441
Jacobs Engineering Group Inc	962	80,827
JB Hunt Transport Services Inc	586	70,127
Johnson Controls International plc	5,619	176,493
Kansas City Southern	681	102,504
Keysight Technologies Inc*	1,290	139,488
L3Harris Technologies Inc	1,520	303,164
Lockheed Martin Corp	1,707	663,066
Martin Marietta Materials Inc	463	88,938
Masco Corp	2,044	95,353
Mettler-Toledo International Inc*	173	137,535
Norfolk Southern Corp	1,793	319,674
Northrop Grumman Corp	1,078	361,346
Old Dominion Freight Line Inc	681	116,512
Otis Worldwide Corp	2,864	150,790
Packaging Corp of America	752	76,260
Parker-Hannifin Corp	907	163,233
Pentair PLC	1,156	45,246
PerkinElmer Inc	784	78,768
Raytheon Technologies Corp	10,097	651,457
Republic Services Inc	1,448	123,746
Rockwell Automation Inc	794	171,631
Roper Technologies Inc	734	289,049
Sealed Air Corp	1,091	35,021
Snap-on Inc	424	54,989
Stanley Black & Decker Inc	1,071	134,357
TE Connectivity Ltd	2,372	192,725
Textron Inc	1,625	50,326
Trane Technologies PLC	1,706	153,898
TransDigm Group Inc	370	157,183
Union Pacific Corp	4,767	809,723
United Parcel Service Inc	4,820	480,602
Vulcan Materials Co	956	103,554
Waste Management Inc	2,756	294,203
Waters Corp*	443	88,534
Westinghouse Air Brake Technologies Corp	1,272	77,681
Westrock Co	1,985	55,699
Xylem Inc	1,238	82,129
Total Industrial		13,839,748
Technology (21.36%)		
Accenture PLC	4,368	880,676
Activision Blizzard Inc	5,269	379,263
Adobe Inc*	3,324	1,285,057
Advanced Micro Devices Inc*	7,666	412,431

Akamai Technologies Inc*	1,165	123,257
Analog Devices Inc	2,620	295,929
ANSYS Inc*	593	167,819
Apple Inc (a)	28,756	9,142,683
Applied Materials Inc	6,523	366,462
Autodesk Inc*	1,550	326,089
Broadcom Inc	2,728	794,585
Broadridge Financial Solutions Inc	788	95,427
Cadence Design Systems Inc*	1,930	176,190
Cerner Corp	2,120	154,548
Citrix Systems Inc	791	117,163
Cognizant Technology Solutions Corp	3,900	206,700
DXC Technology Co	2,234	31,745
Electronic Arts Inc*	2,081	255,713
Fidelity National Information Services Inc	4,227	586,834
Fiserv Inc*	4,031	430,390
Fortinet Inc*	976	135,859
Hewlett Packard Enterprise Co	9,220	89,526
HP Inc	10,465	158,440
Intel Corp	28,986	1,824,089
International Business Machines Corp	6,092	760,891
Intuit Inc	1,790	519,673
IPG Photonics Corp*	299	46,465
Jack Henry & Associates Inc	529	95,675
KLA Corp	1,085	190,917
Lam Research Corp	720	197,042
Leidos Holdings Inc	915	96,340
Maxim Integrated Products Inc	1,861	107,342
Microchip Technology Inc	1,643	157,761
Micron Technology Inc*	7,795	373,458
Microsoft Corp	52,524	9,625,023
MSCI Inc	598	196,652
NetApp Inc	1,569	69,883
NVIDIA Corp	4,209	1,494,279
Oracle Corp	14,878	799,989
Paychex Inc	2,191	158,365
Paycom Software Inc*	337	100,167
Qorvo Inc*	831	87,039
QUALCOMM Inc	7,854	635,232
salesforce.com Inc*	6,101	1,066,393
Seagate Technology PLC	1,590	84,334
ServiceNow Inc*	1,297	503,145
Skyworks Solutions Inc	1,212	143,670
Synopsys Inc*	1,034	187,061
Take-Two Interactive Software Inc*	778	105,940
Texas Instruments Inc	6,430	763,498
Western Digital Corp	2,052	91,047
Xerox Holdings Corp	1,468	23,312
Xilinx Inc	1,784	164,039
Zebra Technologies Corp*	383	100,086
Total Technology		<u>37,381,593</u>
Utilities (3.23%)		
The AES Corp	4,674	58,378
Alliant Energy Corp	1,758	86,775
Ameren Corp	1,808	135,112
American Electric Power Co Inc	3,397	289,594
American Water Works Co Inc	1,243	157,861
Atmos Energy Corp	820	84,280
CenterPoint Energy Inc	2,979	52,967
CMS Energy Corp	2,062	120,792
Consolidated Edison Inc	2,227	167,159
Dominion Energy Inc	5,662	481,327
DTE Energy Co	1,258	135,323
Duke Energy Corp	5,015	429,433
Edison International	2,433	141,382
Entergy Corp	1,304	132,773
Eversource Energy	1,567	96,668
Exelon Corp	2,274	190,334
Exelon Corp	6,861	262,844
FirstEnergy Corp	3,716	157,038
NextEra Energy Inc	3,362	859,193
NiSource Inc	2,050	48,852
NRG Energy Inc	1,956	70,514
Pinnacle West Capital Corp	806	62,787
PPL Corp	5,573	155,710

Public Service Enterprise Group Inc	3,478	177,517
Sempra Energy	1,939	244,915
The Southern Co	7,214	411,703
WEC Energy Group Inc	2,169	198,962
Xcel Energy Inc	3,728	242,432
Total Utilities		<u>5,652,625</u>

Total Common Stock (Cost \$66,524,392) 174,003,749

United States Treasury Bills (0.23%)		
0.000%; 6/18/2020	400,000	399,976
Total United States Treasury Bills (Cost \$21,996,109)		<u>399,976</u>

Total Investments (Cost \$66,924,325) (99.67%)		174,403,725
Other Net Assets (0.33%)		568,762
Net Assets (100.00%)		<u>174,972,487</u>

* Non-income producing security.

(a) A portion of these shares have been pledged in connection with obligations for futures contracts.

Futures contracts at May 31, 2020:

Contracts - \$50 times premium / delivery month / commitment / exchange

S&P 500 E-MINI

6 / JUN 2020 / Long / CME

	Notional Amount	Value	Unrealized Appreciation
	958,750	912,600	46,150

S&P MIDCAP INDEX FUND
Portfolio of Investments (Unaudited)
5/31/2020

Security Description	Shares	Value
Common Stock (99.74%)		
Basic Materials (4.13%)		
Allegheny Technologies Inc*	8,230	71,436
Ashland Global Holdings Inc	3,629	243,724
Cabot Corp	3,433	122,627
Carpenter Technology Corp	2,875	67,189
The Chemours Co	9,851	129,147
Commercial Metals Co	7,149	122,677
Compass Minerals International Inc	2,041	98,335
Domtar Corp	3,578	72,991
Ingevity Corp*	2,614	137,679
Minerals Technologies Inc	2,100	103,551
NewMarket Corp	444	193,642
Olin Corp	9,621	115,741
PolyOne Corp	5,185	128,484
Reliance Steel & Aluminum Co	4,016	389,552
Royal Gold Inc	3,952	526,406
RPM International Inc	7,813	584,256
Sensient Technologies Corp	2,549	127,756
Steel Dynamics Inc	13,070	347,139
United States Steel Corp	10,245	82,370
Valvoline Inc	11,351	208,291
Total Basic Materials		<u><u>3,872,993</u></u>
Communications (4.61%)		
AMC Networks Inc*	2,655	75,057
Cable One Inc	302	569,841
Ciena Corp*	9,321	515,078
Etsy Inc*	7,139	578,116
FactSet Research Systems Inc ^(a)	2,286	702,968
Grubhub Inc*	5,510	312,637
InterDigital Inc	1,875	103,069
John Wiley & Sons Inc	2,636	105,967
LogMeIn Inc	2,941	249,691
The New York Times Co	8,809	345,577
TEGNA Inc	13,521	158,466
Telephone and Data Systems Inc	5,893	120,748
TripAdvisor Inc	6,331	122,062
ViaSat Inc*	3,475	145,950
World Wrestling Entertainment Inc	2,835	131,175
Yelp Inc*	3,849	83,677
Total Communications		<u><u>4,320,079</u></u>
Consumer, Cyclical (13.58%)		
Adient PLC*	5,245	89,217
American Eagle Outfitters Inc	9,797	89,741
AutoNation Inc*	3,547	140,036
Bed Bath & Beyond Inc	8,029	58,371
BJ's Wholesale Club Holdings Inc*	7,361	264,996
Boyd Gaming Corp	4,822	103,094
Brinker International Inc	2,374	62,555
Brunswick Corp	4,915	270,374
Caesars Entertainment Corp*	33,630	383,046
Carter's Inc	2,660	228,521
Casey's General Stores Inc	2,216	353,962
The Cheesecake Factory Inc	2,474	53,142
Choice Hotels International Inc	1,914	154,709
Churchill Downs Inc	2,136	283,383

Cinemark Holdings Inc	6,423	96,538
Columbia Sportswear Co	1,749	127,782
Cracker Barrel Old Country Store Inc	1,449	155,231
Dana Inc	9,018	113,988
Deckers Outdoor Corp*	1,706	311,396
Delphi Technologies PLC*	5,186	66,796
Dick's Sporting Goods Inc	3,832	138,182
Dillard's Inc	649	19,476
Dunkin' Brands Group Inc	4,991	318,775
Eldorado Resorts Inc*	3,936	139,571
FirstCash Inc	2,571	179,379
Five Below Inc*	3,395	355,287
Foot Locker Inc	6,449	178,637
The Goodyear Tire & Rubber Co	14,506	110,391
Healthcare Services Group Inc	4,466	106,827
Herman Miller Inc	3,558	81,905
HNI Corp	2,580	65,713
Jack in the Box Inc	1,502	100,664
JetBlue Airways Corp*	17,395	175,168
KAR Auction Services Inc	7,759	111,342
KB Home	5,162	170,759
Lear Corp	3,315	351,556
Marriott Vacations Worldwide Corp	2,254	202,477
Mattel Inc*	20,891	192,406
MSC Industrial Direct Co Inc	2,714	188,189
Nu Skin Enterprises Inc	3,347	124,441
Ollie's Bargain Outlet Holdings Inc*	3,295	301,328
Papa John's International Inc	1,328	103,438
Penn National Gaming Inc*	6,066	199,025
Polaris Inc	3,464	302,546
Pool Corp	2,412	648,876
Resideo Technologies Inc*	7,802	55,082
RH*	984	213,420
Sally Beauty Holdings Inc*	7,009	91,397
Scientific Games Corp*	3,258	51,248
The Scotts Miracle-Gro Co	2,387	340,315
Six Flags Entertainment Corp	4,962	114,027
Skechers USA Inc*	8,069	252,721
Taylor Morrison Home Corp*	7,969	154,041
Tempur Sealy International Inc*	2,737	178,535
Texas Roadhouse Inc	3,979	206,311
Thor Industries Inc	3,326	286,701
Toll Brothers Inc	7,273	234,991
The Toro Co	6,423	456,483
TRI Pointe Group Inc*	8,389	120,130
Urban Outfitters Inc*	3,844	65,117
Visteon Corp*	1,685	121,320
Watsco Inc	1,930	343,366
The Wendy's Co	11,225	238,644
Williams-Sonoma Inc	4,676	389,090
World Fuel Services Corp	3,940	100,391
Wyndham Destinations Inc	5,465	173,787
Wyndham Hotels & Resorts Inc	5,734	263,363
Total Consumer, Cyclical		<u><u>12,723,716</u></u>
Consumer, Non-Cyclical (19.24%)		
Aaron's Inc	4,046	149,338
Acadia Healthcare Co Inc*	5,336	152,663
Adtalem Global Education Inc*	3,253	108,845
Amedisys Inc*	1,943	373,153
Arrowhead Pharmaceuticals Inc*	6,031	194,439
ASGN Inc*	3,181	195,918
Avanos Medical Inc*	2,887	83,896
Avis Budget Group Inc*	3,622	77,982
Bio-Rad Laboratories Inc*	1,301	639,207
Bio-Techne Corp	2,296	607,981
The Boston Beer Co Inc*	564	318,508
The Brink's Co	3,014	120,861
Cantel Medical Corp	2,257	94,975
Catalent Inc* ^(a)	9,318	724,288
Charles River Laboratories International Inc*	2,942	528,560

Chemed Corp	964	461,284
CoreLogic Inc	4,791	237,442
Darling Ingredients Inc*	9,864	229,930
Deluxe Corp	2,674	62,384
Edgewell Personal Care Co*	3,430	104,341
Encompass Health Corp	5,941	435,178
Exelixis Inc*	18,433	455,479
Flowers Foods Inc	11,676	275,437
FTI Consulting Inc*	2,295	276,456
Globus Medical Inc*	4,694	256,527
Graham Holdings Co	262	93,856
Grand Canyon Education Inc*	2,905	283,499
Haemonetics Corp*	3,053	334,853
The Hain Celestial Group Inc*	4,840	152,363
HealthEquity Inc*	4,270	264,612
Helen of Troy Ltd*	1,516	275,791
Hill-Rom Holdings Inc	4,022	408,917
ICU Medical Inc*	1,078	215,190
Ingredion Inc	4,072	342,985
Insperty Inc	2,265	117,418
Integra LifeSciences Holdings Corp*	4,294	223,760
Lancaster Colony Corp	1,212	185,994
LHC Group Inc*	1,784	289,918
Ligand Pharmaceuticals Inc*	994	100,961
LivaNova PLC*	2,983	159,561
LiveRamp Holdings Inc*	4,079	205,704
ManpowerGroup Inc	3,552	245,585
Masimo Corp*	2,951	708,801
MEDNAX Inc*	5,317	82,573
Molina Healthcare Inc* ^(a)	3,778	702,028
Nektar Therapeutics*	10,730	232,841
NuVasive Inc*	2,872	174,043
Patterson Cos Inc	5,190	102,191
Paylocity Holding Corp*	905	117,655
Penumbra Inc*	1,948	335,874
Pilgrim's Pride Corp*	3,372	69,699
Post Holdings Inc*	4,053	352,854
PRA Health Sciences Inc*	3,836	397,026
Prestige Consumer Healthcare Inc*	3,026	127,697
Repligen Corp*	2,823	369,728
Sabre Corp	16,503	115,026
Sanderson Farms Inc	1,188	156,840
Service Corp International	11,013	434,243
Sprouts Farmers Market Inc*	7,118	178,875
Syneos Health Inc*	3,752	228,834
Tenet Healthcare Corp*	5,708	124,206
Tootsie Roll Industries Inc	1,096	39,040
TreeHouse Foods Inc*	3,428	180,690
United Therapeutics Corp*	2,644	311,860
West Pharmaceutical Services Inc	4,458	963,106
WEX Inc*	2,640	390,931
WW International Inc*	2,743	65,558
Total Consumer, Non-Cyclical		18,028,258

Energy (2.31%)

Antero Midstream Corp	18,783	89,783
ChampionX Corp*	4,921	44,633
Cimarex Energy Co	6,134	161,202
CNX Resources Corp*	11,242	114,556
Enphase Energy Inc*	1,740	101,251
EQT Corp	15,592	207,997
Equitrans Midstream Corp	12,947	104,741
First Solar Inc*	4,572	213,147
Matador Resources Co*	7,147	56,032
Murphy Oil Corp	8,937	106,797
Murphy USA Inc*	1,742	202,246
NOW Inc*	6,912	51,494
Patterson-UTI Energy Inc	12,375	45,664
PBF Energy Inc	6,167	65,494
SolarEdge Technologies Inc*	2,929	415,625
Transocean Ltd*	31,902	42,430

WPX Energy Inc*	25,060	142,090
Total Energy		<u>2,165,182</u>
Financial (22.71%)		
<i>Banks (5.76%)</i>		
Associated Banc-Corp	9,601	134,510
BancorpSouth Bank	5,929	131,802
Bank of Hawaii Corp	2,426	156,065
Bank OZK	7,283	163,795
Cathay General Bancorp	4,562	124,041
CIT Group Inc	5,707	103,525
Commerce Bancshares Inc	6,291	400,925
Cullen/Frost Bankers Inc	3,430	260,577
East West Bancorp Inc	8,774	306,651
First Financial Bankshares Inc	8,185	250,788
First Horizon National Corp	18,750	175,313
FNB Corp	19,578	145,073
Fulton Financial Corp	9,889	110,856
Hancock Whitney Corp	5,255	113,613
Home BancShares Inc	9,497	137,422
International Bancshares Corp	3,456	106,376
PacWest Bancorp	7,407	128,215
Pinnacle Financial Partners Inc	4,336	172,790
Prosperity Bancshares Inc	5,688	371,938
Signature Bank	3,293	338,883
Synovus Financial Corp	8,830	169,448
TCF Financial Corp	9,244	267,336
Texas Capital Bancshares Inc*	3,137	83,946
Trustmark Corp	3,872	92,115
UMB Financial Corp	2,603	133,482
Umpqua Holdings Corp	13,269	151,134
United Bankshares Inc	6,117	177,882
Valley National Bancorp	23,601	188,336
Webster Financial Corp	5,545	156,924
Wintrust Financial Corp	3,438	145,634
		<u>5,399,395</u>
<i>Diversified Financial Service (2.73%)</i>		
Affiliated Managers Group Inc	2,968	197,728
Eaton Vance Corp	6,817	245,753
Evercore Inc	2,355	129,784
Federated Hermes Inc	5,788	128,146
Interactive Brokers Group Inc	4,681	198,240
Janus Henderson Group PLC	9,376	202,147
Jefferies Financial Group Inc	14,413	211,150
Legg Mason Inc	4,916	244,964
LendingTree Inc*	462	120,129
Navient Corp	10,555	78,529
SEI Investments Co	7,605	412,343
SLM Corp	25,437	192,812
Stifel Financial Corp	4,119	196,517
		<u>2,558,242</u>
<i>Insurance (4.60%)</i>		
Alleghany Corp	867	444,858
American Financial Group Inc	4,509	271,622
BrightHouse Financial Inc*	6,583	195,581
Brown & Brown Inc	14,090	566,417
CNO Financial Group Inc	9,107	130,685
First American Financial Corp	6,768	341,716
Genworth Financial Inc*	30,327	92,497
The Hanover Insurance Group Inc	2,373	238,131
Kemper Corp	3,706	234,960
Mercury General Corp	1,634	65,736
Old Republic International Corp	17,345	270,409
Primerica Inc	2,509	285,123
Reinsurance Group of America Inc	3,798	344,669
RenaissanceRe Holdings Ltd	2,661	446,675
RLI Corp	2,404	189,820
Selective Insurance Group Inc	3,579	187,719
		<u>4,306,618</u>
<i>Real Estate (9.04%)</i>		
American Campus Communities Inc	8,279	267,412
Brixmor Property Group Inc	17,946	200,277

Camden Property Trust	5,834	534,219
CoreCivic Inc	7,176	86,327
CoreSite Realty Corp	2,286	285,339
Corporate Office Properties Trust	6,752	168,597
Cousins Properties Inc	8,843	275,194
CyrusOne Inc	6,820	506,998
Diversified Healthcare Trust	15,114	54,108
Douglas Emmett Inc	9,931	291,574
EastGroup Properties Inc	2,314	269,003
EPR Properties	4,727	149,231
First Industrial Realty Trust Inc	7,701	291,714
The GEO Group Inc	7,307	87,538
Healthcare Realty Trust Inc	7,860	241,302
Highwoods Properties Inc	6,251	239,226
JBG SMITH Properties	7,112	211,440
Jones Lang LaSalle Inc	3,095	316,928
Kilroy Realty Corp	5,876	335,637
Lamar Advertising Co	5,182	343,567
Life Storage Inc	2,810	273,919
The Macerich Co	7,000	47,670
Mack-Cali Realty Corp	5,456	82,986
Medical Properties Trust Inc ^(a)	31,178	563,698
National Retail Properties Inc	10,342	324,635
Omega Healthcare Investors Inc	13,327	415,003
Park Hotels & Resorts Inc	14,424	141,788
Pebblebrook Hotel Trust	7,871	107,518
PotlatchDeltic Corp	4,050	137,660
PS Business Parks Inc	1,221	163,174
Rayonier Inc	7,791	185,036
Sabra Health Care REIT Inc	11,960	160,982
Service Properties Trust	10,273	69,343
Spirit Realty Capital Inc	5,819	165,434
STORE Capital Corp	5,546	107,260
Taubman Centers Inc	3,751	155,066
Urban Edge Properties	6,939	67,655
Weingarten Realty Investors	7,564	135,244
		<u>8,459,702</u>

Savings&Loans (0.59%)

New York Community Bancorp Inc	28,160	283,008
Sterling Bancorp	12,174	149,740
Washington Federal Inc	4,720	122,059
		<u>554,807</u>

Total Financial

21,278,764

Industrial (19.83%)

Acuity Brands Inc	2,387	205,640
AECOM*	9,529	369,439
AGCO Corp	3,777	208,604
AptarGroup Inc	3,851	428,963
Arrow Electronics Inc*	4,991	344,778
Avnet Inc	6,083	165,701
Axon Enterprise Inc*	3,575	271,557
Belden Inc	2,454	83,534
Carlisle Cos Inc	3,414	409,202
Clean Harbors Inc*	3,093	183,693
Cognex Corp	10,297	584,251
Coherent Inc*	1,455	211,281
Colfax Corp*	5,037	141,338
Crane Co	3,071	171,116
Curtiss-Wright Corp	2,572	257,972
Donaldson Co Inc	7,719	366,267
Dycom Industries Inc*	1,899	79,948
Eagle Materials Inc	2,508	167,434
EMCOR Group Inc	3,383	214,990
Energizer Holdings Inc	3,876	170,079
EnerSys	2,547	161,225
Fluor Corp	8,446	98,058
GATX Corp	2,114	132,632
Generac Holdings Inc*	3,768	419,265
Gentex Corp	15,242	402,998

Graco Inc	10,049	484,462
Greif Inc	1,668	56,679
Hubbell Inc	3,277	401,170
II-VI Inc*	5,255	249,770
ITT Inc	5,284	304,887
Jabil Inc	8,370	250,430
KBR Inc	8,539	200,240
Kennametal Inc	5,164	143,249
Kirby Corp*	3,612	185,223
Knight-Swift Transportation Holdings Inc	7,403	308,039
Landstar System Inc	2,377	276,350
Lennox International Inc	2,112	451,630
Lincoln Electric Holdings Inc	3,729	306,412
Littelfuse Inc	1,467	238,373
Louisiana-Pacific Corp	7,077	167,088
MasTec Inc*	3,637	142,389
MDU Resources Group Inc	12,074	262,730
Mercury Systems Inc*	3,346	298,965
MSA Safety Inc	2,147	255,364
National Instruments Corp	7,107	275,183
Nordson Corp	3,083	580,683
nVent Electric PLC	9,376	171,862
O-I Glass Inc	9,377	71,828
Oshkosh Corp	4,100	294,462
Owens Corning	6,635	348,338
Regal Beloit Corp	2,466	196,146
Ryder System Inc	3,329	114,052
Silgan Holdings Inc	4,729	158,138
Sonoco Products Co	6,072	314,590
Stericycle Inc*	5,490	301,017
SYNNEX Corp	2,462	262,572
Tech Data Corp*	2,148	292,644
Teledyne Technologies Inc* ^(a)	2,197	821,942
Terex Corp	3,952	62,125
Tetra Tech Inc	3,329	262,658
Timken Co/The	4,084	173,733
Trex Co Inc*	3,558	427,387
Trimble Inc* ^(a)	15,011	587,229
Trinity Industries Inc	5,913	118,083
Universal Display Corp	2,554	374,416
Valmont Industries Inc	1,297	147,858
Vishay Intertechnology Inc	7,974	129,657
Werner Enterprises Inc	2,668	123,315
Woodward Inc	3,397	232,966
Worthington Industries Inc	2,344	70,132
XPO Logistics Inc*	5,561	438,262
Total Industrial		<u><u>18,584,693</u></u>

Technology (9.24%)

ACI Worldwide Inc*	6,965	192,095
Allscripts Healthcare Solutions Inc*	9,783	61,829
Blackbaud Inc	2,963	173,661
Cabot Microelectronics Corp	1,753	253,940
CACI International Inc*	1,527	382,941
CDK Global Inc	7,314	287,513
Ceridian HCM Holding Inc*	6,072	418,179
Cirrus Logic Inc*	3,482	252,375
CommVault Systems Inc*	2,533	102,485
Cree Inc*	6,569	346,121
Fair Isaac Corp* ^(a)	1,745	702,624
J2 Global Inc	2,789	218,379
Lumentum Holdings Inc*	4,462	327,154
Manhattan Associates Inc*	3,897	344,495
MAXIMUS Inc	3,855	277,637
MKS Instruments Inc	3,284	346,889
Monolithic Power Systems Inc	2,434	510,532
NCR Corp*	7,688	138,768
NetScout Systems Inc*	3,968	109,001
Perspecta Inc	8,285	183,678
PTC Inc*	6,263	478,368
Science Applications International Corp	2,956	260,246

Semtech Corp*	3,991	212,241
Silicon Laboratories Inc*	2,613	244,734
Synaptics Inc*	2,063	131,454
Teradata Corp*	6,778	145,117
Teradyne Inc ^(a)	10,097	676,701
Tyler Technologies Inc* ^(a)	2,349	881,603
Total Technology		<u>8,660,760</u>

Utilities (4.09%)

ALLETE Inc	3,113	182,826
Black Hills Corp	3,620	223,390
Essential Utilities Inc	13,005	569,099
Hawaiian Electric Industries Inc	6,646	262,251
IDACORP Inc	3,036	283,046
National Fuel Gas Co	5,201	218,286
New Jersey Resources Corp	5,790	203,345
NorthWestern Corp	3,039	182,705
OGE Energy Corp	12,061	377,750
ONE Gas Inc	3,177	266,773
PNM Resources Inc	4,799	195,895
Southwest Gas Holdings Inc	3,218	244,407
Spire Inc	3,071	223,937
UGI Corp	12,679	403,699
Total Utilities		<u>3,837,409</u>

Total Common Stock (Cost \$75,158,603)

93,471,854

United States Treasury Bills (0.11%)

0.000%; 06/18/20	100,000	99,994
Total United States Treasury Bills (Cost \$21,996,109)		<u>99,994</u>

Total Investments (Cost \$75,258,581) (a) (99.85%)

93,571,848

Other Net Assets (0.15%)

141,740

Net Assets (100.00%)

\$93,713,588

* Non-income producing security.

(a) A portion of these shares have been pledged in connection with obligations for futures contracts.

Futures contracts at May 31, 2020:

Contracts - \$100 times premium / delivery month / commitment / exchange

S&P MidCap E-MINI

1 / JUN 2020 / Long / CME

Notional Amount	Value	Unrealized Appreciation
188,170	176,230	11,940

S&P SMALLCAP INDEX FUND
Portfolio of Investments (Unaudited)
5/31/2020

Security Description	Shares	Value
Common Stock (99.47%)		
Basic Materials (4.41%)		
AdvanSix Inc*	2,487	29,446
American Vanguard Corp	2,151	28,608
Arconic Corp*	7,843	113,488
Balchem Corp	2,605	262,193
Century Aluminum Co*	4,078	24,305
Clearwater Paper Corp*	1,337	38,733
Cleveland-Cliffs Inc	32,128	167,708
Ferro Corp*	6,639	79,801
GCP Applied Technologies Inc*	4,356	87,730
Hawkins Inc	766	32,861
HB Fuller Co	4,129	155,333
Innospec Inc	1,984	152,947
Kaiser Aluminum Corp	1,286	92,271
Koppers Holdings Inc*	1,849	30,638
Kraton Corp*	2,835	43,234
Livent Corp*	11,824	79,694
Mercer International Inc	3,242	26,163
Neenah Inc	1,361	68,812
PH Glatfelter Co	3,577	55,122
Quaker Chemical Corp	1,069	182,639
Rayonier Advanced Materials Inc	4,999	10,848
Rogers Corp*	1,504	162,823
Schweitzer-Mauduit International Inc	2,502	76,036
Stepan Co	1,622	157,594
Total Basic Materials		<u><u>2,159,027</u></u>
Communications (4.49%)		
8x8 Inc*	8,277	120,348
ADTRAN Inc	3,873	44,152
ATN International Inc	881	52,331
CalAmp Corp*	2,988	23,008
Cincinnati Bell Inc*	4,083	60,143
Consolidated Communications Holdings Inc*	5,837	35,372
ePlus Inc*	1,093	80,565
The EW Scripps Co	4,414	38,269
Extreme Networks Inc*	9,846	32,492
Gannett Co Inc	11,397	14,930
Harmonic Inc*	7,845	42,285
HealthStream Inc*	2,071	47,177
Iridium Communications Inc*	7,857	180,711
Liquidity Services Inc*	2,609	14,897
NETGEAR Inc*	2,441	62,807
NIC Inc	5,536	133,196
Perficient Inc*	2,641	89,900
Plantronics Inc	2,855	37,201
QuinStreet Inc*	3,564	36,139
Scholastic Corp	2,489	73,177
Shenandoah Telecommunications Co	3,796	199,708
Shutterstock Inc	1,550	58,776
Spok Holdings Inc	1,420	14,583
Stamps.com Inc*	1,313	260,171
TechTarget Inc*	1,859	51,104
Viavi Solutions Inc*	18,612	215,713
Vonage Holdings Corp*	18,473	177,895
Total Communications		<u><u>2,197,050</u></u>
Consumer, Cyclical (14.78%)		
Abercrombie & Fitch Co	5,083	59,064
Allegiant Travel Co	1,068	113,795
American Axle & Manufacturing Holdings Inc*	9,110	64,772
America's Car-Mart Inc*	499	39,705
Anixter International Inc*	2,438	233,341
Asbury Automotive Group Inc*	1,567	113,263
Barnes & Noble Education Inc*	3,275	5,076
Big Lots Inc	3,160	122,450
BJ's Restaurants Inc	1,552	33,709

Bloomin' Brands Inc	7,035	80,269
Boot Barn Holdings Inc*	2,456	52,755
The Buckle Inc	2,312	32,553
Caleres Inc	3,775	27,067
Callaway Golf Co	7,622	116,769
The Cato Corp	1,954	18,954
Cavco Industries Inc*	695	132,182
Century Communities Inc*	1,525	45,049
Chico's FAS Inc	10,201	13,771
The Children's Place Inc	1,175	48,927
Chuy's Holdings Inc*	1,345	21,507
Conn's Inc*	1,705	12,310
Cooper Tire & Rubber Co	4,064	104,567
Cooper-Standard Holdings Inc*	1,609	16,878
Core-Mark Holding Co Inc	3,690	103,246
Crocs Inc*	5,660	162,159
Daktronics Inc	3,035	12,868
Dave & Buster's Entertainment Inc	2,647	34,914
Designer Brands Inc	4,933	30,239
Dine Brands Global Inc	1,360	61,730
Dorman Products Inc*	2,362	165,151
El Pollo Loco Holdings Inc*	1,677	23,260
Ethan Allen Interiors Inc	2,148	24,272
Express Inc*	5,906	11,576
Fiesta Restaurant Group Inc*	1,880	15,472
Fossil Group Inc*	4,397	13,411
Foundation Building Materials Inc*	1,539	20,499
Fox Factory Holding Corp* ^(a)	3,120	224,983
GameStop Corp*	5,709	23,179
Garrett Motion Inc*	6,060	31,330
Genesco Inc*	1,274	23,556
Gentherm Inc*	2,652	107,936
G-III Apparel Group Ltd*	3,486	36,010
GMS Inc*	3,415	69,973
Group 1 Automotive Inc	1,417	89,186
Guess? Inc	3,813	36,490
Haverty Furniture Cos Inc	1,601	27,697
Hawaiian Holdings Inc	3,773	54,444
Hibbett Sports Inc*	1,554	30,023
Installed Building Products Inc*	1,726	110,947
Interface Inc	4,731	40,166
iRobot Corp*	2,334	172,062
Kontoor Brands Inc	3,782	55,293
La-Z-Boy Inc	3,756	96,604
LCI Industries	2,027	200,531
LGI Homes Inc*	1,725	143,900
Lumber Liquidators Holdings Inc*	2,325	23,111
M/I Homes Inc*	2,279	76,301
Macy's Inc	25,028	159,178
The Marcus Corp	1,861	25,086
MarineMax Inc*	1,903	36,214
MDC Holdings Inc	4,056	137,863
Meritage Homes Corp*	2,916	202,662
Meritor Inc*	5,986	121,995
Methode Electronics Inc	3,004	94,175
The Michaels Cos Inc*	6,292	24,287
Mobile Mini Inc	3,573	114,479
Monarch Casino & Resort Inc*	966	38,775
Motorcar Parts of America Inc*	1,535	24,284
Movado Group Inc	1,570	16,485
Office Depot Inc	44,264	109,332
Oxford Industries Inc	1,379	58,773
PC Connection Inc	895	38,736
PetMed Express Inc	1,634	58,987
PriceSmart Inc	1,805	98,156
Red Robin Gourmet Burgers Inc*	1,132	15,690
Regis Corp*	2,192	23,060
Ruth's Hospitality Group Inc	2,478	20,097
ScanSource Inc*	2,046	50,434
Shake Shack Inc*	2,515	139,708
Shoe Carnival Inc	784	20,376
Signet Jewelers Ltd	4,424	46,673
SkyWest Inc	4,084	130,974
Sleep Number Corp*	2,302	71,753
Sonic Automotive Inc	1,965	51,640
The St Joe Co*	2,550	49,088

Standard Motor Products Inc	1,637	69,654
Steven Madden Ltd	6,266	147,376
Tailored Brands Inc	4,990	6,437
Titan International Inc	4,982	6,128
Tupperware Brands Corp	4,272	13,799
Unifi Inc*	1,447	19,867
UniFirst Corp/MA	1,239	222,772
Universal Electronics Inc*	1,128	51,031
Vera Bradley Inc*	1,892	9,933
Veritiv Corp*	1,144	14,254
Vista Outdoor Inc*	4,683	45,472
Wabash National Corp	4,381	41,839
Wingstop Inc ^(a)	2,384	290,729
Winnebago Industries Inc	2,789	151,722
Wolverine World Wide Inc	6,686	140,005
YETI Holdings Inc*	3,687	118,353
Zumiez Inc*	1,661	40,479
Total Consumer, Cyclical		<u>7,230,062</u>

Consumer, Non-Cyclical (18.93%)

ABM Industries Inc	5,379	165,297
Addus HomeCare Corp*	991	98,069
AMAG Pharmaceuticals Inc*	2,968	22,883
American Public Education Inc*	1,360	42,745
Amphastar Pharmaceuticals Inc*	2,775	51,726
The Andersons Inc	2,657	34,435
AngioDynamics Inc*	3,329	33,989
ANI Pharmaceuticals Inc*	753	23,388
Anika Therapeutics Inc*	1,232	41,309
Arlo Technologies Inc*	6,180	13,658
B&G Foods Inc	5,187	120,442
BioTelemetry Inc*	2,753	129,887
Calavo Growers Inc	1,325	77,526
Cal-Maine Foods Inc*	2,453	109,306
Cardiovascular Systems Inc*	2,910	112,675
Cardtronics PLC*	2,926	70,780
Central Garden & Pet Co*	859	31,517
Central Garden & Pet Co*	3,254	111,482
The Chefs' Warehouse Inc*	2,063	30,532
Coca-Cola Consolidated Inc	375	91,286
Community Health Systems Inc*	9,545	30,067
CONMED Corp	2,298	168,696
Corcept Therapeutics Inc*	8,330	126,116
CorVel Corp*	778	52,818
Covetrus Inc*	7,901	120,727
Cross Country Healthcare Inc*	2,986	18,125
CryoLife Inc*	3,037	69,031
Cutera Inc*	1,289	17,118
Cytokinetics Inc*	4,785	99,097
Eagle Pharmaceuticals Inc*	819	41,982
Emergent BioSolutions Inc*	3,554	296,723
Enanta Pharmaceuticals Inc*	1,294	66,628
Endo International PLC*	16,347	63,099
The Ensign Group Inc	4,062	177,591
EVERTEC Inc	4,835	140,795
Forrester Research Inc*	859	26,973
Fresh Del Monte Produce Inc	2,453	61,055
Glaukos Corp*	3,158	123,099
Green Dot Corp*	3,837	146,497
Hanger Inc*	3,024	55,521
Heidrick & Struggles International Inc	1,671	37,063
Heska Corp*	570	50,120
HMS Holdings Corp*	7,135	222,897
Innoviva Inc*	5,414	75,634
Inogen Inc*	1,478	56,164
Integer Holdings Corp*	2,646	209,510
Inter Parfums Inc	1,427	66,227
Invacare Corp	2,727	16,798
J&J Snack Foods Corp	1,209	155,514
John B Sanfilippo & Son Inc	712	61,901
Kelly Services Inc	2,688	40,293
Korn Ferry	4,480	135,565
Lannett Co Inc*	2,918	22,323
Lantheus Holdings Inc*	3,178	43,634
LeMaitre Vascular Inc	1,395	37,512
Luminex Corp	3,393	105,726

Magellan Health Inc*	1,763	132,207
Medifast Inc	940	96,200
Medpace Holdings Inc*	2,217	205,782
Meridian Bioscience Inc*	3,709	57,341
Merit Medical Systems Inc*	4,471	201,150
MGP Ingredients Inc	1,075	40,323
Momenta Pharmaceuticals Inc**.(a)	9,196	289,490
Monro Inc	2,694	148,439
Myriad Genetics Inc*	6,025	87,543
National Beverage Corp*	942	53,675
Natus Medical Inc*	2,761	59,085
Neogen Corp**.(a)	4,246	302,400
NeoGenomics Inc*	8,456	225,691
OraSure Technologies Inc*	5,103	74,198
Orthofix Medical Inc*	1,543	52,585
Owens & Minor Inc	5,090	40,364
Pacira BioSciences Inc*	3,450	151,628
The Pennant Group Inc*	2,120	54,039
Perdoceo Education Corp*	5,700	92,796
Phibro Animal Health Corp	1,643	43,047
Progenics Pharmaceuticals Inc*	7,397	31,400
The Providence Service Corp*	929	74,785
Quanex Building Products Corp	2,686	33,306
RadNet Inc*	3,379	57,578
REGENXBIO Inc*	2,538	95,581
Rent-A-Center Inc	3,991	101,611
Resources Connection Inc	2,602	28,596
RR Donnelley & Sons Co	6,596	7,190
Select Medical Holdings Corp*	8,704	140,483
Seneca Foods Corp*	554	20,204
SpartanNash Co	2,944	63,031
Spectrum Pharmaceuticals Inc*	9,150	26,900
Strategic Education Inc(a)	1,779	301,772
Supernus Pharmaceuticals Inc*	4,249	102,486
Surmodics Inc*	1,097	40,567
Tactile Systems Technology Inc*	1,541	74,661
Team Inc*	2,930	14,445
Tivity Health Inc*	3,849	40,992
TrueBlue Inc*	3,155	48,776
United Natural Foods Inc*	4,318	84,633
Universal Corp	2,009	88,517
US Physical Therapy Inc	1,034	76,661
USANA Health Sciences Inc*	735	62,269
Vanda Pharmaceuticals Inc*	4,320	50,630
Varex Imaging Corp*	3,107	58,287
Vector Group Ltd	9,337	106,722
Viad Corp	1,768	32,425
WD-40 Co	1,109	212,762
Xencor Inc*	3,997	120,909
Total Consumer, Non-Cyclical		<u>9,257,733</u>
Energy (2.86%)		
Archrock Inc	10,335	65,627
Bonanza Creek Energy Inc*	1,597	26,989
Callon Petroleum Co*	34,193	22,865
CONSOL Energy Inc*	2,184	14,873
Denbury Resources Inc*	42,629	9,080
DMC Global Inc	786	22,440
Dril-Quip Inc*	2,930	89,043
Era Group Inc*	2,067	10,356
Exterran Corp*	2,279	14,631
FutureFuel Corp	2,258	29,535
Geospace Technologies Corp*	1,047	8,250
Green Plains Inc	3,022	25,838
Gulfport Energy Corp*	12,514	18,896
Helix Energy Solutions Group Inc*	12,637	42,460
HighPoint Resources Corp*	9,646	2,315
Laredo Petroleum Inc*	15,407	13,073
Matrix Service Co*	2,446	26,955
Nabors Industries Ltd	589	21,828
Newpark Resources Inc*	8,040	16,241
Noble Corp plc*	24,763	3,219
Oasis Petroleum Inc*	24,739	11,395
Oceaneering International Inc*	8,013	51,443
Oil States International Inc*	5,410	22,938
Par Pacific Holdings Inc*	2,984	27,721

PDC Energy Inc*	7,863	95,771
Penn Virginia Corp*	1,312	11,519
ProPetro Holding Corp*	6,944	34,373
QEP Resources Inc	21,274	18,159
Range Resources Corp	16,903	101,249
Renewable Energy Group Inc*	3,156	89,788
REX American Resources Corp*	453	26,568
Ring Energy Inc*	5,422	6,452
RPC Inc	4,627	14,714
SM Energy Co	9,292	32,708
Southwestern Energy Co*	43,843	131,967
SunCoke Energy Inc	6,488	22,124
Sunrun Inc*	6,311	105,394
Talos Energy Inc*	1,793	21,785
TETRA Technologies Inc*	12,600	4,158
US Silica Holdings Inc	6,550	19,323
Valaris plc*	16,952	5,677
Warrior Met Coal Inc	4,136	58,235
Total Energy		<u><u>1,397,975</u></u>

Financial (21.72%)

Banks (8.41%)

Allegiance Bancshares Inc	1,550	39,696
Ameris Bancorp	5,421	131,351
Banner Corp	2,857	107,309
Cadence Bancorp	10,369	83,678
Central Pacific Financial Corp	2,298	37,021
City Holding Co	1,320	83,028
Columbia Banking System Inc	5,842	142,311
Community Bank System Inc	4,187	248,792
Customers Bancorp Inc*	2,518	27,925
CVB Financial Corp	10,780	210,318
Eagle Bancorp Inc	2,720	88,019
First BanCorp/Puerto Rico	17,605	96,299
First Commonwealth Financial Corp	7,963	65,137
First Financial Bancorp	8,049	106,971
First Midwest Bancorp Inc	8,907	116,236
Flagstar Bancorp Inc	2,792	81,806
Franklin Financial Network Inc	1,168	28,803
Glacier Bancorp Inc ^(a)	6,944	286,023
Great Western Bancorp Inc	4,558	64,906
Hanmi Financial Corp	2,765	24,968
Heritage Financial Corp	2,965	56,335
HomeStreet Inc	1,977	47,092
Hope Bancorp Inc	10,262	97,438
Independent Bank Corp	2,784	193,404
Meta Financial Group Inc	2,742	49,685
National Bank Holdings Corp	2,524	66,381
NBT Bancorp Inc	3,547	111,092
OFG Bancorp	4,362	52,998
Old National Bancorp	13,772	187,161
Opus Bank	1,885	36,739
Preferred Bank	1,102	41,402
S&T Bancorp Inc	3,079	68,477
Seacoast Banking Corp of Florida*	4,169	90,676
ServisFirst Bancshares Inc	3,733	130,207
Simmons First National Corp	9,230	158,295
Southside Bancshares Inc	2,571	72,502
Tompkins Financial Corp	992	63,835
Triumph Bancorp Inc*	1,889	46,375
TrustCo Bank Corp NY	7,850	49,455
United Community Banks Inc	6,530	127,662
Veritex Holdings Inc	3,825	67,014
Walker & Dunlop Inc	2,321	94,001
Westamerica Bancorp	2,234	131,761
		<u>4,110,584</u>

Diversified Financial Service (1.43%)

Blucora Inc*	3,984	48,406
Boston Private Financial Holdings Inc	6,742	46,318
Calamos Asset Management	1,436	-
Encore Capital Group Inc*	2,238	71,101
Enova International Inc*	2,735	38,700
EZCORP Inc*	4,257	21,966
Greenhill & Co Inc	1,337	13,330
INTL. FCStone Inc*	1,319	67,282
Piper Sandler Cos	1,270	75,743

PRA Group Inc*	3,678	125,493
Virtus Investment Partners Inc	583	54,207
Waddell & Reed Financial Inc	5,696	74,276
WisdomTree Investments Inc	9,554	28,566
World Acceptance Corp*	487	32,386
		<u>697,774</u>
<i>Insurance (3.37%)</i>		
Ambac Financial Group Inc*	3,689	49,506
American Equity Investment Life Holding Co	7,374	159,942
AMERISAFE Inc	1,563	95,937
eHealth Inc*	1,827	238,277
Employers Holdings Inc	2,576	76,997
FGL Holdings	10,592	88,337
HCI Group Inc	559	25,071
Horace Mann Educators Corp	3,338	121,904
James River Group Holdings Ltd	2,462	95,206
Kinsale Capital Group Inc	1,669	249,215
NMI Holdings Inc*	5,506	84,600
ProAssurance Corp	4,356	60,113
Safety Insurance Group Inc	1,183	90,192
Stewart Information Services Corp	1,920	59,174
Third Point Reinsurance Ltd*	6,486	47,867
United Fire Group Inc	1,723	46,228
United Insurance Holdings Corp	1,680	13,171
Universal Insurance Holdings Inc	2,474	44,186
		<u>1,645,923</u>
<i>Real Estate (7.38%)</i>		
Acadia Realty Trust	7,042	82,603
Agree Realty Corp	843	52,915
Alexander & Baldwin Inc	5,501	62,766
American Assets Trust Inc	3,772	98,713
Apollo Commercial Real Estate Finance Inc	11,233	92,448
Armada Hoffer Properties Inc	4,539	39,126
ARMOUR Residential REIT Inc	4,911	38,453
Capstead Mortgage Corp	7,662	38,770
CareTrust REIT Inc	7,739	144,178
CBL & Associates Properties Inc*	16,968	5,097
Cedar Realty Trust Inc	7,158	5,329
Chatham Lodging Trust	4,066	27,446
Community Healthcare Trust Inc	1,592	57,981
DiamondRock Hospitality Co	16,215	97,128
Easterly Government Properties Inc	6,058	151,874
Essential Properties Realty Trust Inc	7,246	98,835
Four Corners Property Trust Inc	5,582	120,683
Franklin Street Properties Corp	8,685	46,378
Getty Realty Corp	2,769	73,711
Global Net Lease Inc	7,245	101,647
Granite Point Mortgage Trust Inc	4,766	23,449
Hersha Hospitality Trust	3,136	15,805
Independence Realty Trust Inc	7,362	72,810
Industrial Logistics Properties Trust	5,279	98,981
Innovative Industrial Properties Inc	974	79,595
Invesco Mortgage Capital Inc	12,048	33,373
Investors Real Estate Trust	941	66,717
iStar Inc	5,281	57,721
Kite Realty Group Trust	6,802	65,979
KKR Real Estate Finance Trust Inc	1,955	31,651
LTC Properties Inc	3,219	118,491
Marcus & Millichap Inc*	1,901	52,411
National Storage Affiliates Trust	4,805	144,198
New York Mortgage Trust Inc	28,004	58,248
NexPoint Residential Trust Inc	1,824	58,332
Office Properties Income Trust	3,904	98,732
Pennsylvania Real Estate Investment Trust	5,339	6,033
PennyMac Mortgage Investment Trust	8,114	89,335
RE/MAX Holdings Inc	1,444	40,418
Ready Capital Corp	3,291	19,318
Realogy Holdings Corp	9,261	56,122
Redwood Trust Inc	9,626	51,499
Retail Opportunity Investments Corp	9,395	88,219
RPT Realty	6,973	40,234
Safehold Inc	1,082	59,283
Saul Centers Inc	1,028	31,231
Summit Hotel Properties Inc	8,518	53,238
Tanger Factory Outlet Centers Inc	7,524	46,273
Uniti Group Inc	15,863	130,870

Universal Health Realty Income Trust	1,025	95,725
Urstadt Biddle Properties Inc	2,591	33,061
Washington Prime Group Inc	16,685	10,688
Washington Real Estate Investment Trust	6,528	143,159
Whitestone REIT	3,544	21,796
Xenia Hotels & Resorts Inc	9,123	82,107
		<u>3,611,183</u>
<i>Savings&Loans (1.14%)</i>		
Axos Financial Inc*	4,318	94,132
Banc of California Inc	3,633	39,781
Berkshire Hills Bancorp Inc	3,478	37,632
Brookline Bancorp Inc	6,461	60,087
Dime Community Bancshares Inc	2,497	36,032
Northfield Bancorp Inc	3,505	38,310
Northwest Bancshares Inc	8,964	89,281
Pacific Premier Bancorp Inc	4,527	97,874
Provident Financial Services Inc	4,863	63,365
		<u>556,494</u>
Total Financial		<u><u>10,621,958</u></u>
Industrial (20.03%)		
AAON Inc	3,291	178,273
AAR Corp	2,662	53,693
Advanced Energy Industries Inc*	3,102	207,307
Aegion Corp*	2,491	37,390
Aerojet Rocketdyne Holdings Inc* ^(a)	5,863	257,093
AeroVironment Inc*	1,748	123,811
Alamo Group Inc	785	81,106
Alarm.com Holdings Inc*	3,008	142,248
Albany International Corp	2,538	153,041
American Woodmark Corp*	1,261	79,140
Apogee Enterprises Inc	2,150	44,398
Applied Industrial Technologies Inc	3,131	181,598
Applied Optoelectronics Inc*	1,515	13,377
ArcBest Corp	2,066	46,258
Arcosa Inc	3,919	149,588
Astec Industries Inc	1,826	77,568
Atlas Air Worldwide Holdings Inc*	2,095	81,831
AZZ Inc	2,118	67,056
Badger Meter Inc	2,357	144,225
Barnes Group Inc	3,861	145,869
Bel Fuse Inc	988	9,258
Benchmark Electronics Inc	3,047	64,566
Boise Cascade Co	3,156	107,399
Brady Corp	4,030	206,054
Briggs & Stratton Corp	4,252	6,973
Chart Industries Inc*	2,899	113,786
CIRCOR International Inc*	1,744	28,044
Comfort Systems USA Inc	2,970	109,890
Comtech Telecommunications Corp	1,975	35,175
Dorian LPG Ltd*	2,530	20,797
DXP Enterprises Inc*	1,418	24,999
Echo Global Logistics Inc*	2,210	45,747
Encore Wire Corp	1,697	81,948
Enerpac Tool Group Corp	4,364	78,116
EnPro Industries Inc	1,683	75,870
ESCO Technologies Inc	2,104	173,811
Exponent Inc ^(a)	4,198	311,660
Fabrinet*	2,997	191,628
FARO Technologies Inc*	1,409	79,299
Federal Signal Corp	4,997	145,613
Forward Air Corp	2,281	113,320
Franklin Electric Co Inc	3,116	158,044
Gibraltar Industries Inc*	2,613	114,998
Granite Construction Inc	3,785	66,616
The Greenbrier Cos Inc	2,640	56,021
Griffon Corp	3,397	57,070
Harsco Corp*	6,367	71,056
Haynes International Inc	1,064	24,291
Heartland Express Inc	3,786	82,913
Hillenbrand Inc	5,603	144,221
Hub Group Inc*	2,759	129,038
Ichor Holdings Ltd*	1,822	41,451
Insteel Industries Inc	1,482	26,157
Itron Inc*	2,852	183,726

John Bean Technologies Corp	2,564	210,633
Kaman Corp	2,256	90,240
KEMET Corp	4,705	127,176
Knowles Corp*	6,970	104,829
Lindsay Corp	875	82,180
LSB Industries Inc*	1,435	1,550
Lydall Inc*	1,535	16,609
Marten Transport Ltd	3,145	80,481
Materion Corp	1,652	86,730
Matson Inc	3,472	99,195
Matthews International Corp	2,538	52,537
Mesa Laboratories Inc	325	85,881
Moog Inc	2,611	141,751
Mueller Industries Inc	4,613	123,536
Myers Industries Inc	3,117	42,422
MYR Group Inc*	1,348	38,836
National Presto Industries Inc	408	36,716
Olympic Steel Inc	881	9,717
OSI Systems Inc*	1,382	104,714
Park Aerospace Corp	1,578	19,141
Patrick Industries Inc	1,809	93,833
PGT Innovations Inc*	4,730	64,375
Plexus Corp*	2,363	151,752
Powell Industries Inc	713	18,966
Proto Labs Inc*	2,167	273,800
Raven Industries Inc	2,896	62,119
Saia Inc*	2,100	227,724
Sanmina Corp*	5,667	150,799
SEACOR Holdings Inc*	1,421	38,083
Simpson Manufacturing Co Inc ^(a)	3,267	261,556
SMART Global Holdings Inc*	1,065	28,521
SPX Corp*	3,649	145,887
SPX FLOW Inc*	3,447	119,197
Standex International Corp	1,009	53,386
Sturm Ruger & Co Inc	1,345	83,847
Tennant Co	1,479	94,567
TimkenSteel Corp*	3,932	13,762
TopBuild Corp ^{*(a)}	2,749	315,283
Tredegar Corp	2,164	33,131
Trinseo SA	3,173	65,300
Triumph Group Inc	4,476	33,525
TTM Technologies Inc*	7,946	91,935
US Concrete Inc*	1,388	28,954
US Ecology Inc	2,061	69,394
Vicor Corp*	1,484	90,494
Watts Water Technologies Inc	2,235	185,863
Total Industrial		<u><u>9,795,352</u></u>
Technology (9.72%)		
3D Systems Corp*	9,591	70,686
Agilysys Inc*	1,424	27,384
Axcelis Technologies Inc*	2,626	70,508
Bottomline Technologies DE Inc*	3,151	159,441
Brooks Automation Inc	5,855	234,024
CEVA Inc*	1,781	61,391
Cohu Inc	3,342	50,331
Computer Programs and Systems Inc	1,062	23,491
CSG Systems International Inc	2,723	128,934
CTS Corp	2,640	56,338
Cubic Corp	2,533	104,385
Diebold Nixdorf Inc*	6,795	32,548
Digi International Inc*	2,432	27,068
Diodes Inc*	3,348	162,847
Donnelley Financial Solutions Inc*	2,764	22,527
DSP Group Inc*	1,863	33,571
Ebix Inc	1,803	40,405
ExlService Holdings Inc*	2,761	168,890
FormFactor Inc*	6,258	157,514
Glu Mobile Inc*	9,328	93,093
Insight Enterprises Inc*	2,898	148,551
Kulicke & Soffa Industries Inc	5,242	117,211
LivePerson Inc*	4,986	186,726
ManTech International Corp	2,179	169,395
MaxLinear Inc*	5,275	91,363
MicroStrategy Inc*	666	82,904
MTS Systems Corp	1,441	25,376

NextGen Healthcare Inc*	3,921	40,465
Omnicell Inc*	3,396	227,226
OneSpan Inc*	2,637	53,584
Onto Innovation Inc*	4,056	126,060
PDF Solutions Inc*	2,253	38,436
Photronics Inc*	5,442	65,250
Pitney Bowes Inc	9,991	23,679
Power Integrations Inc ^(a)	2,383	258,198
Progress Software Corp	3,702	149,561
Qualys Inc* ^(a)	2,700	311,364
Rambus Inc*	9,030	140,326
SPS Commerce Inc*	2,821	192,279
Sykes Enterprises Inc*	3,121	85,078
Tabula Rasa HealthCare Inc*	1,592	85,061
TiVo Corp	10,257	62,465
TTEC Holdings Inc	1,380	58,457
Ultra Clean Holdings Inc*	3,224	66,834
Unisys Corp*	4,194	47,644
Veeco Instruments Inc*	3,961	46,502
Virtusa Corp*	2,417	72,679
Xperi Holding Corp	4,012	55,165
Total Technology		<u>4,753,215</u>
Utilities (2.53%)		
American States Water Co	2,983	244,636
Avista Corp	5,403	211,636
California Water Service Group	3,899	183,253
El Paso Electric Co	3,299	224,233
Northwest Natural Holding Co	2,465	158,031
South Jersey Industries Inc	7,483	212,218
Total Utilities		<u>1,234,007</u>
Total Common Stock (Cost \$46,612,559)		<u>48,646,379</u>
United States Treasury Bills (0.20%)		
0.000%; 06/18/20	100,000	99,994
Total United States Treasury Bills (Cost \$21,996,109)		<u>99,994</u>
Total Investments (Cost \$46,712,537) (99.67%)		48,746,373
Other Net Assets (0.33%)		159,176
Net Assets (100.00%)		<u>48,905,549</u>

* Non-income producing security.

(a) A portion of these shares have been pledged in connection with obligations for futures contracts.

Futures contracts at May 31, 2020:

Contracts - \$50 times premium / delivery month / commitment / exchange

Russell 2000 MINI

3 / JUN 2020 / Long / CME

	Notional Amount	Value	Unrealized Appreciation
	224,515	208,920	15,595

SHELTON CORE VALUE FUND
Portfolio of Investments (Unaudited)
5/31/2020

Security Description	Shares	Value
Common Stock (84.87%)		
Basic Materials (3.93%)		
Linde PLC	6,167	1,247,831
PPG Industries Inc	8,000	813,360
Sensient Technologies Corp ^(a)	8,500	426,020
The Sherwin-Williams Co ^(a)	5,200	3,088,020
Total Basic Materials		<u>5,575,231</u>
Communications (9.58%)		
Amazon.com Inc* ^(a)	1,200	2,930,844
AT&T Inc	28,669	884,725
Cisco Systems Inc ^(a)	52,500	2,510,550
Motorola Solutions Inc ^(a)	11,300	1,529,229
Netflix Inc* ^(a)	4,800	2,014,704
Verizon Communications Inc	37,842	2,171,374
The Walt Disney Co ^(a)	13,300	1,560,090
Total Communications		<u>13,601,516</u>
Consumer, Cyclical (5.85%)		
Amerityre Corp* ^(a)	20,000,000	364,000
Citrix Systems Inc ^(a)	15,500	2,295,860
Dollar General Corp ^(a)	11,000	2,106,610
Ford Motor Co	240,000	1,370,400
Target Corp	17,700	2,165,241
Total Consumer, Cyclical		<u>8,302,111</u>
Consumer, Non-Cyclical (21.92%)		
Abbott Laboratories	20,810	1,975,285
AbbVie Inc	10,410	964,695
AmerisourceBergen Corp	30,012	2,861,344
Automatic Data Processing Inc ^(a)	12,000	1,757,880
Bristol-Myers Squibb Co ^(a)	7,500	447,900
Cigna Corp ^(a)	12,200	2,407,304
Colgate-Palmolive Co	10,400	752,232
Conagra Brands Inc ^(a)	22,450	781,036
CVS Health Corp ^(a)	27,400	1,796,618
Edwards Lifesciences Corp* ^(a)	8,300	1,865,176
The Estee Lauder Cos Inc ^(a)	9,100	1,796,977
Gilead Sciences Inc ^(a)	15,600	1,214,148
Johnson & Johnson ^(a)	13,000	1,933,750
Merck & Co Inc	10,000	807,200
Pfizer Inc ^(a)	53,800	2,054,622
Quest Diagnostics Inc ^(a)	17,500	2,069,900
Sprouts Farmers Market Inc*	141,800	3,563,434
UnitedHealth Group Inc ^(a)	6,700	2,042,495
Total Consumer, Non-Cyclical		<u>31,091,996</u>
Energy (6.52%)		
BP PLC	81,437	1,884,452
Chevron Corp	29,324	2,689,011
ConocoPhillips	19,648	828,753
Exxon Mobil Corp	43,236	1,965,941
Royal Dutch Shell PLC	36,500	1,166,175
Schlumberger Ltd	39,100	722,177
Total Energy		<u>9,256,509</u>
Financial (15.64%)		
Banks (8.07%)		
Bank of America Corp	90,000	2,170,800
Citigroup Inc	11,300	541,383
The Goldman Sachs Group Inc	8,350	1,640,692

JPMorgan Chase & Co	41,020	3,991,656
Morgan Stanley	18,050	797,810
US Bancorp	25,600	910,336
Wells Fargo & Co	52,500	1,389,675
		<u>11,442,352</u>
<i>Diversified Financial Service (4.47%)</i>		
Discover Financial Services ^(a)	24,000	1,140,240
Intercontinental Exchange Inc	20,600	2,003,350
Visa Inc ^(a)	16,400	3,201,936
		<u>6,345,526</u>
<i>Insurance (0.37%)</i>		
Principal Financial Group Inc	13,650	527,163
<i>Real Estate (2.74%)</i>		
Equinix Inc ^(a)	2,900	2,023,127
Mid-America Apartment Communities Inc ^(a)	16,000	1,861,760
		<u>3,884,887</u>
Total Financial		<u>22,199,928</u>
Industrial (6.04%)		
Atlas Corp ^(a)	25,000	177,250
Carrier Global Corp ^{*(a)}	10,625	217,494
Caterpillar Inc	11,442	1,374,527
Keysight Technologies Inc ^{*(a)}	19,300	2,086,909
Masco Corp	45,000	2,099,250
Otis Worldwide Corp ^(a)	5,312	279,677
Raytheon Technologies Corp ^(a)	10,625	685,525
United Parcel Service Inc ^(a)	16,600	1,655,186
Total Industrial		<u>8,575,818</u>
Technology (11.29%)		
Accenture PLC ^(a)	10,000	2,016,200
Apple Inc	7,100	2,257,374
Electronic Arts Inc ^{*(a)}	16,800	2,064,384
Fiserv Inc ^{*(a)}	18,000	1,921,860
Hewlett Packard Enterprise Co	30,000	291,300
KLA Corp ^(a)	11,000	1,935,560
Microsoft Corp	11,533	2,113,422
Oracle Corp	5,930	318,856
QUALCOMM Inc ^(a)	22,600	1,827,888
Seagate Technology PLC	19,000	1,007,760
Taiwan Semiconductor Manufacturing Co Ltd	5,500	276,815
Total Technology		<u>16,031,419</u>
Utilities (4.10%)		
American Electric Power Co Inc ^(a)	6,200	528,550
American Water Works Co Inc ^(a)	14,900	1,892,300
Consolidated Edison Inc	21,200	1,591,272
Duke Energy Corp ^(a)	21,300	1,823,919
Total Utilities		<u>5,836,041</u>
Total Common Stock (Cost \$110,633,779)		<u>120,470,569</u>
Right (0.02%)		
Bristol-Myers SQ	7,500	24,675
United States Treasury Bills (15.51%)		
0.000% 06/18/20	22,000,000	21,998,701
Total United States Treasury Bills (Cost \$21,996,109)		<u>21,998,701</u>
Total Investments (Cost \$132,629,888) (100.40%)		142,493,945
Liabilities in Excess of Other Assets (-0.40%)		(563,707)
Net Assets (100.00%)		<u>141,930,238</u>

* Non-income producing security.

(a) A portion of these shares have been pledged in connection with obligations for options contracts.

Written Call Options	Counterparty	Contracts	Notional Amount	Strike Price	Expiration Date	Value
Abbott Laboratories	Goldman Sachs	(80)	760,000	95.00	6/19/2020	(21,600)
AbbVie Inc	Goldman Sachs	(40)	380,000	95.00	6/19/2020	(5,640)
Accenture PLC	Goldman Sachs	(100)	2,000,000	200.00	6/19/2020	(53,000)
American Electric Power Co Inc	Goldman Sachs	(40)	330,000	82.50	6/19/2020	(16,000)
American Water Works Co Inc	Goldman Sachs	(50)	625,000	125.00	6/19/2020	(21,200)
AmerisourceBergen Corp	Goldman Sachs	(221)	2,099,500	95.00	6/19/2020	(61,880)
Apple Inc	Goldman Sachs	(71)	2,236,500	315.00	6/19/2020	(74,550)
AT&T Inc	Goldman Sachs	(100)	310,000	31.00	6/19/2020	(7,700)
Automatic Data Processing Inc	Goldman Sachs	(40)	580,000	145.00	6/19/2020	(15,600)
Bank of America Corp	Goldman Sachs	(300)	780,000	26.00	6/19/2020	(9,900)
BP PLC	Goldman Sachs	(200)	520,000	26.00	6/19/2020	(2,400)
Caterpillar Inc	Goldman Sachs	(50)	625,000	125.00	6/19/2020	(10,450)
Chevron Corp	Goldman Sachs	(70)	700,000	100.00	6/19/2020	(3,010)
Cigna Corp	Goldman Sachs	(122)	2,562,000	210.00	6/19/2020	(21,960)
Cisco Systems Inc	Goldman Sachs	(100)	475,000	47.50	6/19/2020	(13,000)
Citigroup Inc	Goldman Sachs	(40)	210,000	52.50	6/19/2020	(4,160)
Citrix Systems Inc	Goldman Sachs	(155)	2,402,500	155.00	6/19/2020	(27,125)
Colgate-Palmolive Co	Goldman Sachs	(30)	219,000	73.00	6/19/2020	(3,870)
Conagra Brands Inc	Goldman Sachs	(50)	175,000	35.00	6/19/2020	(3,000)
ConocoPhillips	Goldman Sachs	(40)	184,000	46.00	6/19/2020	(2,400)
Consolidated Edison Inc	Goldman Sachs	(70)	525,000	75.00	6/19/2020	(14,350)
CVS Health Corp	Goldman Sachs	(100)	675,000	67.50	6/19/2020	(10,500)
Discover Financial Services	Goldman Sachs	(100)	475,000	47.50	6/19/2020	(32,000)
Dollar General Corp	Goldman Sachs	(110)	2,090,000	190.00	6/19/2020	(63,800)
Duke Energy Corp	Goldman Sachs	(70)	612,500	87.50	6/19/2020	(9,800)
Edwards Lifesciences Corp	Goldman Sachs	(83)	1,992,000	240.00	6/19/2020	(4,565)
Electronic Arts Inc	Goldman Sachs	(168)	2,100,000	125.00	6/19/2020	(47,376)
Equinix Inc	Goldman Sachs	(29)	2,088,000	720.00	6/19/2020	(29,870)
Estee Lauder Cos Inc/The	Goldman Sachs	(30)	570,000	190.00	6/19/2020	(30,000)
Exxon Mobil Corp	Goldman Sachs	(100)	500,000	50.00	6/19/2020	(2,600)
Fiserv Inc	Goldman Sachs	(180)	2,070,000	115.00	6/19/2020	(6,300)
Ford Motor Co	Goldman Sachs	(500)	275,000	5.50	6/19/2020	(20,500)
Gilead Sciences Inc	Goldman Sachs	(50)	400,000	80.00	6/19/2020	(8,250)
Goldman Sachs Group Inc/The	Goldman Sachs	(30)	585,000	195.00	6/19/2020	(26,550)
Hewlett Packard Enterprise Co	Goldman Sachs	(100)	110,000	11.00	6/19/2020	(300)
Intercontinental Exchange Inc	Goldman Sachs	(206)	2,060,000	100.00	6/19/2020	(21,630)
Johnson & Johnson	Goldman Sachs	(130)	2,080,000	160.00	6/19/2020	(2,600)
JPMorgan Chase & Co	Goldman Sachs	(130)	1,300,000	100.00	6/19/2020	(34,580)
Keysight Technologies Inc	Goldman Sachs	(193)	2,026,500	105.00	6/19/2020	(106,150)
KLA Corp	Goldman Sachs	(110)	2,035,000	185.00	6/19/2020	(37,180)
Linde PLC	Goldman Sachs	(30)	630,000	210.00	6/19/2020	(4,620)
Masco Corp	Goldman Sachs	(150)	735,000	49.00	6/19/2020	(6,300)
Merck & Co Inc	Goldman Sachs	(30)	243,000	81.00	6/19/2020	(5,010)
Microsoft Corp	Goldman Sachs	(115)	2,242,500	195.00	6/19/2020	(7,590)
Mid-America Apartment Communities Inc	Goldman Sachs	(60)	720,000	120.00	6/19/2020	(11,850)
Morgan Stanley	Goldman Sachs	(60)	270,000	45.00	6/19/2020	(9,180)
Motorola Solutions Inc	Goldman Sachs	(40)	600,000	150.00	6/19/2020	(760)
Oracle Corp	Goldman Sachs	(30)	172,500	57.50	6/19/2020	(1,200)
PPG Industries Inc	Goldman Sachs	(40)	400,000	100.00	6/19/2020	(17,200)
Principal Financial Group Inc	Goldman Sachs	(70)	280,000	40.00	6/19/2020	(7,910)
QUALCOMM Inc	Goldman Sachs	(130)	1,105,000	85.00	6/19/2020	(12,220)
Raytheon Technologies Corp	Goldman Sachs	(30)	195,000	65.00	6/19/2020	(6,870)
Seagate Technology PLC	Goldman Sachs	(70)	385,000	55.00	6/19/2020	(6,160)
Sherwin-Williams Co/The	Goldman Sachs	(52)	3,016,000	580.00	6/19/2020	(128,440)
Taiwan Semiconductor Manufacturing Co Ltd	Goldman Sachs	(55)	302,500	55.00	6/19/2020	(1,100)
Target Corp	Goldman Sachs	(177)	2,301,000	130.00	6/19/2020	(10,266)
United Parcel Service Inc	Goldman Sachs	(70)	707,000	101.00	6/19/2020	(14,000)
UnitedHealth Group Inc	Goldman Sachs	(67)	2,077,000	310.00	6/19/2020	(40,267)
US Bancorp	Goldman Sachs	(75)	281,250	37.50	6/19/2020	(6,525)
Verizon Communications Inc	Goldman Sachs	(100)	570,000	57.00	6/19/2020	(12,700)
Visa Inc	Goldman Sachs	(164)	3,034,000	185.00	6/19/2020	(199,260)
Walt Disney Co/The	Goldman Sachs	(40)	520,000	130.00	6/19/2020	(2,040)
Wells Fargo & Co	Goldman Sachs	(150)	420,000	28.00	6/19/2020	(11,250)
			<u>63,949,250</u>			<u>(1,410,064)</u>
Total Written Call Options						
Premiums Received \$799,655						

NASDAQ 100 INDEX FUND
Portfolio of Investments (Unaudited)
5/31/2020

Security Description	Shares	Value
Common Stock (98.59%)		
Communications (33.36%)		
<i>Internet (26.83%)</i>		
Alphabet Inc*	19,634	28,055,415
Alphabet Inc*	19,803	28,387,997
Amazon.com Inc* ^(a)	28,665	70,010,536
Baidu Inc*	20,316	2,164,670
Booking Holdings Inc*	3,053	5,005,149
CDW Corp	10,557	1,170,877
eBay Inc	58,683	2,672,424
Expedia Group Inc	10,240	813,875
Facebook Inc* ^(a)	138,624	31,202,876
JD.com Inc*	68,111	3,700,471
MercadoLibre Inc*	3,652	3,110,299
Netflix Inc*	32,203	13,516,565
Trip.com Group Ltd*	38,853	1,032,324
VeriSign Inc*	8,627	1,889,399
		<u>192,732,877</u>
<i>Media (3.59%)</i>		
Charter Communications Inc*	15,423	8,390,112
Comcast Corp	333,591	13,210,204
Fox Corp	26,337	768,250
Fox Corp	19,554	562,764
Liberty Global PLC*	13,520	287,165
Liberty Global PLC*	32,683	674,250
Sirius XM Holdings Inc	325,061	1,891,855
		<u>25,784,600</u>
<i>Telecommunications (2.95%)</i>		
Cisco Systems Inc	311,727	14,906,785
T-Mobile US Inc*	62,868	6,289,315
		<u>21,196,100</u>
Total Communications		<u><u>239,713,577</u></u>
Consumer, Cyclical (6.82%)		
Copart Inc*	17,081	1,526,871
Costco Wholesale Corp	32,462	10,013,553
Dollar Tree Inc*	17,390	1,701,959
Fastenal Co	42,143	1,738,820
Lululemon Athletica Inc*	9,048	2,715,260
Marriott International Inc	24,023	2,126,036
O'Reilly Automotive Inc*	5,559	2,319,438
PACCAR Inc	25,415	1,877,153
Ross Stores Inc	26,580	2,577,197
Starbucks Corp	86,781	6,768,050
Tesla Inc*	13,523	11,291,704
Ulta Beauty Inc*	4,324	1,055,099
United Airlines Holdings Inc*	18,594	521,376
Walgreens Boots Alliance Inc	65,125	2,796,468
Total Consumer, Cyclical		<u><u>49,028,984</u></u>
Consumer, Non-Cyclical (14.11%)		
Alexion Pharmaceuticals Inc*	16,260	1,949,574
Align Technology Inc*	5,855	1,438,105
Amgen Inc	43,323	9,951,293
Automatic Data Processing Inc	31,571	4,624,836
Biogen Inc*	12,785	3,926,146
BioMarin Pharmaceutical Inc*	13,199	1,406,353
Cintas Corp	7,605	1,885,736
CoStar Group Inc*	2,691	1,767,449
DexCom Inc*	6,727	2,544,891
Gilead Sciences Inc	92,964	7,235,388
IDEXX Laboratories Inc*	6,303	1,946,871
Illumina Inc*	10,801	3,921,303
Incyte Corp*	15,827	1,612,930
Intuitive Surgical Inc*	8,433	4,891,393
The Kraft Heinz Co	89,732	2,734,134
Mondelez International Inc	105,800	5,514,296
Monster Beverage Corp*	39,509	2,841,092

PayPal Holdings Inc*	86,281	13,374,418
PepsiCo Inc	102,465	13,479,271
Regeneron Pharmaceuticals Inc*	7,876	4,826,492
Seattle Genetics Inc*	12,593	1,979,746
Verisk Analytics Inc	12,041	2,079,240
Vertex Pharmaceuticals Inc*	19,044	5,483,910
Total Consumer, Non-Cyclical		<u>101,414,867</u>
Industrial (0.57%)		
CSX Corp	57,083	4,086,001
Total Industrial		<u>4,086,001</u>
Technology (42.98%)		
<i>Computers (11.86%)</i>		
Apple Inc ^(a)	251,952	80,105,619
Check Point Software Technologies Ltd*	11,186	1,226,769
Cognizant Technology Solutions Corp	40,235	2,132,455
NetApp Inc	16,770	746,936
Western Digital Corp	22,094	980,311
		<u>85,192,090</u>
<i>Semiconductors (12.42%)</i>		
Advanced Micro Devices Inc*	85,915	4,622,227
Analog Devices Inc	27,063	3,056,766
Applied Materials Inc	67,878	3,813,386
ASML Holding NV	5,442	1,793,193
Broadcom Inc	29,147	8,489,647
Intel Corp	314,159	19,770,026
KLA Corp	11,594	2,040,080
Lam Research Corp	10,660	2,917,322
Maxim Integrated Products Inc	19,884	1,146,909
Microchip Technology Inc	17,560	1,686,111
Micron Technology Inc*	80,776	3,869,978
NVIDIA Corp	44,970	15,965,248
NXP Semiconductors NV	20,540	1,973,894
QUALCOMM Inc	83,904	6,786,156
Skyworks Solutions Inc	12,519	1,484,002
Texas Instruments Inc	68,688	8,156,013
Xilinx Inc	18,478	1,699,052
		<u>89,270,010</u>
<i>Software (18.70%)</i>		
Activision Blizzard Inc	56,056	4,034,911
Adobe Inc*	35,570	13,751,362
ANSYS Inc*	6,186	1,750,638
Autodesk Inc*	16,135	3,394,481
Cadence Design Systems Inc*	20,618	1,882,217
Cerner Corp	23,080	1,682,532
Citrix Systems Inc	8,987	1,331,154
Electronic Arts Inc*	21,455	2,636,390
Fiserv Inc*	49,608	5,296,646
Intuit Inc	18,992	5,513,757
Microsoft Corp	437,977	80,259,284
NetEase Inc	5,360	2,052,344
Paychex Inc	26,302	1,901,109
Splunk Inc*	11,121	2,066,727
Synopsys Inc*	11,043	1,997,789
Take-Two Interactive Software Inc*	8,328	1,134,024
Workday Inc*	12,050	2,210,332
Zoom Video Communications Inc*	8,211	1,473,710
		<u>134,369,407</u>
Total Technology		<u>308,831,507</u>
Utilities (0.74%)		
Exelon Corp	71,431	2,736,522
Xcel Energy Inc	39,403	2,562,377
Total Industrial		<u>5,298,899</u>
Total Common Stock (Cost \$342,866,748)		<u>708,373,835</u>
United States Treasury Bills (1.32%)		
0.000%; 06/18/20	9,500,000	9,499,439
United States Treasury Bills (Cost \$9,499,206)		<u>9,499,439</u>

Total Investments (Cost \$352,365,954) (99.90%)	717,873,274
Other Net Assets (0.10%)	<u>726,912</u>
Net Assets (100.00%)	<u><u>718,600,186</u></u>

* Non-income producing security.

(a) A portion of these shares have been pledged in connection with obligations for futures contracts.

Futures contracts at May 31, 2020:

Contracts - \$20 times premium / delivery month / commitment / exchange

Nasdaq 100 E-MINI

55 / JUN 2020 / Long / CME

Notional Amount	Value	Unrealized Appreciation
11,229,590	10,516,275	713,315

SHELTON GREEN ALPHA FUND

Portfolio of Investments (Unaudited)

5/31/2020

Security Description	Shares	Value
Common Stock (97.92%)		
Basic Materials (1.42%)		
Daqo New Energy Corp*	18,000	921,060
Communications (4.63%)		
Alphabet Inc*	1,200	1,714,704
Arista Networks Inc*	3,500	817,110
Switch Inc	25,000	477,750
Total Communications		<u>3,009,564</u>
Consumer, Cyclical (5.86%)		
Steelcase Inc	55,000	636,900
Tesla Inc*	3,800	3,173,000
Total Consumer, Cyclical		<u>3,809,900</u>
Consumer, Non-Cyclical (19.15%)		
CRISPR Therapeutics AG*	32,000	2,066,560
Danone SA	60,000	820,800
Editas Medicine Inc*	35,000	947,450
Gilead Sciences Inc	6,500	505,895
Illumina Inc*	1,800	653,490
Intellia Therapeutics Inc*	68,300	1,195,933
Invitae Corp*	93,000	1,564,260
Moderna Inc*	66,000	4,059,000
Square Inc*	8,000	648,640
Total Consumer, Non-Cyclical		<u>12,462,028</u>
Energy (26.40%)		
Canadian Solar Inc*	34,000	639,200
Enphase Energy Inc*	17,500	1,018,325
First Solar Inc*	47,200	2,200,464
JinkoSolar Holding Co Ltd*	100,000	1,581,000
SolarEdge Technologies Inc*	8,500	1,206,150
SunPower Corp*	167,000	1,205,740
TerraForm Power Inc	184,000	3,381,920
TPI Composites Inc*	82,000	1,701,500
Vestas Wind Systems A/S	125,000	4,245,000
Total Energy		<u>17,179,299</u>
Financial (6.67%)		
Alexandria Real Estate Equities Inc	4,900	753,228
Digital Realty Trust Inc	5,000	717,800
Hannon Armstrong Sustainable Infrastructure Capital Inc	64,000	1,856,640
Horizon Technology Finance Corp	93,000	1,012,770
Total Financial		<u>4,340,438</u>
Industrial (8.97%)		
ABB Ltd	41,600	817,856
Advanced Energy Industries Inc*	14,400	962,352
Garmin Ltd	8,000	721,360

Ichor Holdings Ltd*	34,100	775,775
Itron Inc*	6,200	399,404
Trex Co Inc*	7,000	840,840
Universal Display Corp	9,000	1,319,400
Total Industrial		<u>5,836,987</u>
Technology (23.96%)		
Analog Devices Inc	7,700	869,715
Applied Materials Inc	48,500	2,724,730
Cadence Design Systems Inc*	5,100	465,579
Fortinet Inc*	6,500	904,800
Infineon Technologies AG	50,000	1,059,500
International Business Machines Corp	21,600	2,697,840
Lam Research Corp	3,000	821,010
NVIDIA Corp	3,100	1,100,562
QUALCOMM Inc	13,500	1,091,880
Skyworks Solutions Inc	6,500	770,510
STMicroelectronics NV	46,500	1,155,525
Taiwan Semiconductor Manufacturing Co Ltd	25,000	1,258,250
Ultra Clean Holdings Inc*	32,500	673,725
Total Technology		<u>15,593,626</u>
Utilities (0.86%)		
Consolidated Water Co Ltd	38,000	563,540
Total Common Stock (Cost \$46,493,746)		<u>63,716,442</u>
Total Investments (Cost \$46,493,746) (97.92%)		63,716,442
Other Net Assets (2.08%)		1,350,152
Net Assets (100.00%)		<u>65,066,594</u>

* Non-income producing security.