

**Green CALIFORNIA TAX FREE INCOME FUND**

Portfolio of Investments (Unaudited)

11/30/2020

<b>SECURITY DESCRIPTION</b>	<b>Par Value</b>	<b>Rate</b>	<b>Maturity</b>	<b>Value</b>
<b>Municipal Bonds (94.80%)</b>				
BUTTE-GLENN COMMUNITY COLLEGE DISTRICT Lease Revenue Bonds; 2009 Series I-1	1,000,000	4.000%	08/01/2026	1,061,250
CALIFORNIA HEALTH FACILITIES FINANCING AUTHORITY Kaiser Permanente Revenue Bonds, Series 2017A-1	1,700,000	5.000%	11/01/2027	2,196,332
CALIFORNIA HOUSING FINANCE AGENCY State Multi Family Housing Bonds; 2019	369,811	4.000%	03/20/2033	412,220
CALIFORNIA INFRASTRUCTURE & ECONOMIC DEVELOPMENT BANK Clean Water State Revolving Fund Revenue Bonds, Series 2016 (Green Bonds)	1,200,000	5.000%	10/01/2033	1,469,640
CALIFORNIA MUNICIPAL FINANCE AUTHORITY General Revenue Bonds; 2018	800,000	5.000%	05/15/2038	935,880
University of San Diego Revenue Bonds, 2019	480,000	5.000%	10/01/2044	601,934
CALIFORNIA STATEWIDE COMMUNITIES DEVELOPMENT AUTHORITY General Revenue Bonds; 2016	500,000	4.000%	08/15/2046	551,580
CITY AND COUNTY OF SAN FRANCISCO General Obligation Bonds (Clean and Safe Neighborhood Parks Bonds, 2012); Series 2013A	1,000,000	4.000%	06/01/2033	1,019,800
CITY OF LOS ANGELES General Obligation Bonds; 2012	2,000,000	5.000%	09/01/2021	2,072,560
CITY OF LOS ANGELES WASTEWATER SYSTEM REVENUE Los Angeles CA Wastewater System Revenue Bond	500,000	5.000%	06/01/2044	586,535
Los Angeles CA Wastewater System Revenue Bond	1,500,000	5.250%	06/01/2047	1,866,510
CITY OF ROSEVILLE FINANCE AUTHORITY ELECTRIC SYSTEM REVENUE Electric System Revenue Refunding Bonds; Series 2013	750,000	5.000%	02/01/2025	843,458
CITY OF SAN FRANCISCO PUBLIC UTILITIES COMMISSION WATER REVENUE City of San Francisco CA Public Utilities Commission Water Revenue	1,170,000	5.000%	11/01/2036	1,385,011
San Francisco City & County Public Utilities Commission Wastewater Revenue	1,000,000	5.000%	11/01/2034	1,269,990
San Francisco City and Green Bond Series A	680,000	5.000%	11/01/2030	813,470
EAST BAY MUNICIPAL UTILITY DISTRICT WATER SYSTEM REVENUE Water System Revenue Bonds; 2015 Series B	2,050,000	5.000%	06/01/2026	2,487,245
EAST SIDE UNION HIGH SCHOOL DISTRICT General Obligation Refunding Bonds (2012 Crossover); 2006	2,975,000	5.250%	09/01/2023	3,383,884
FOOTHILL-DE ANZA COMMUNITY COLLEGE DISTRICT Election of 1999 General Obligation Bonds; Series C	2,000,000	0.000%	08/01/2027	1,878,540
LA MIRADA REDEVELOPMENT AGENCY SUCCESSOR AGENCY Subordinate Tax Allocation Refunding Bonds; 2014 Series A	1,000,000	5.000%	08/01/2023	1,122,450
LOS ANGELES COMMUNITY COLLEGE DISTRICT General Obligation Bonds; 2008 Election, Series G	865,000	5.000%	08/01/2028	1,015,449
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY Proposition A First Tier Los Angeles County Met Transport	500,000	4.000%	07/01/2028	578,355
Proposition A First Tier Senior Sales Tax Revenue Refunding Bonds; Series 2012-A	1,000,000	5.000%	07/01/2021	1,027,830
Proposition C Sales Tax Revenue Refunding Bonds; Senior Bonds; Series 2013-A	1,500,000	5.000%	07/01/2023	1,684,215
LOS ANGELES DEPARTMENT OF WATER Water System Revenue Bonds, 2012 Series A	1,985,000	5.000%	07/01/2037	2,131,811
LOS RIOS COMMUNITY COLLEGE DISTRICT General Obligation Bonds; 2008 Election, Series B	2,500,000	5.000%	08/01/2032	2,792,625
MIDPENINSULA REGIONAL OPEN SPACE DISTRICT Midpeninsula Regional Open Space District	200,000	4.000%	09/01/2021	205,764
MOUNT SAN ANTONIO COMMUNITY COLLEGE DISTRICT General Obligation Bonds; Election of 2008, Series 2013A	2,345,000	5.000%	08/01/2034	2,643,894
PORT OF LOS ANGELES Revenue Bonds; 2014 Series C	290,000	4.000%	08/01/2023	317,341
SACRAMENTO MUNICIPAL UTILITY DISTRICT Electric Revenue Bonds; 1997 Series K	1,000,000	5.250%	07/01/2024	1,107,740
SAN DIEGO COMMUNITY COLLEGE DISTRICT General Obligation Bonds; Election of 2002, Series 2013	1,175,000	5.000%	08/01/2027	1,323,085

SAN FRANCISCO BAY AREA RAPID TRANSIT DISTRICT				
San Francisco BART District GO Bonds 2017 Series A-1 (Green Bonds)	645,000	4.000%	08/01/2034	766,699
San Francisco BART District GO Bonds 2017 Refunding Series E (Green Bonds)	2,300,000	5.000%	08/01/2036	2,914,606
SAN FRANCISCO CITY & COUNTY PUBLIC UTILITIES COMMISSION WASTEWATER REVENUE				
San Francisco City & County Public Utilities Commission Wastewater Revenue	700,000	4.000%	10/01/2021	722,302
SAN MATEO FOSTER CITY PUBLIC FINANCING AUTHORITY				
City of San Mateo Sewer Revenue Bonds	2,000,000	4.000%	08/01/2044	2,403,060
SANTA CLARA VALLEY TRANSPORTATION AUTHORITY				
2000 Measure A Sales Tax Revenue Refunding Bonds; 2015 Series A	1,000,000	5.000%	04/01/2034	1,201,110
SANTA MARIA JOINT UNION HIGH SCHOOL DISTRICT				
General Obligation Bonds; Election of 2004, Series 2005	2,500,000	0.000%	08/01/2029	2,221,725
STATE OF CALIFORNIA				
Tax-Exempt Various Purpose General Obligation Bonds	900,000	3.000%	10/01/2028	980,649
TURLOCK IRRIGATION DISTRICT				
General Revenue Bonds; 2019	300,000	5.000%	01/01/2036	399,402
TRUSTEES OF THE CALIFORNIA STATE UNIVERSITY				
Systemwide Revenue Bonds; Series 2012A	1,100,000	4.000%	11/01/2030	1,179,145
UNIVERSITY OF CALIFORNIA				
General Revenue Bonds; 2014 Series AM	925,000	5.000%	05/01/2029	1,066,026
WILLIAM S HART UNION HIGH SCHOOL DISTRICT				
General Obligation Bonds; 2001 Election, Series B	3,595,000	0.000%	09/01/2029	3,216,590
<b>Total Municipal Bonds (Cost \$53,019,881)</b>				<b>57,857,712</b>
<b>Variable Rate Demand Notes* (4.10%)</b>				
LOS ANGELES DEPARTMENT OF WATER				
Power System Revenue Bonds, 2001	300,000	0.100% ***	07/01/2034	300,000
METROPOLITAN WATER DISTRICT OF SOUTHERN CALIFORNIA**	1,300,000	0.100% ***	07/01/2047	1,300,000
STATE OF CALIFORNIA				
Tax-Exempt Various Purpose General Obligation Bonds	200,000	0.080% ***	05/01/2034	200,000
Tax-Exempt Various Purpose General Obligation Bonds	700,000	0.080% ***	05/01/2034	700,000
<b>Total Variable Rate Demand Notes (Cost \$2,500,000)</b>				<b>2,500,000</b>
<b>Total Investments (Cost \$55,519,881) (98.90%)</b>				<b>60,357,712</b>
<b>Other Net Assets (1.10%)</b>				<b>665,758</b>
<b>Net Assets (100.00%)</b>				<b>61,023,470</b>

\* 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 November 30, 2020

# U.S. GOVERNMENT SECURITIES FUND

Portfolio of Investments (Unaudited)

11/30/2020

<b>Security Description</b>	<b>Par Value</b>	<b>Value</b>
<b>Government National Mortgage Association (2.76%)</b>		
5.50% 01/15/2025	23,483	25,956
6.00% 01/15/2026	69,050	78,388
5.50% 04/15/2036	108,623	127,771
5.00% 03/15/2038	88,962	99,642
6.00% 06/15/2038	37,232	43,911
3.50% 11/20/2044	226,964	244,386
<b>Total Government National Mortgage Association (Cost \$562,427)</b>		<b>620,054</b>
<b>United States Treasury Bonds (14.90%)</b>		
6.00% 02/15/2026	800,000	1,031,563
6.375% 08/15/2027	400,000	553,641
5.00% 05/15/2037	500,000	793,867
2.75% 08/15/2042	400,000	502,969
2.25% 08/15/2046	400,000	463,203
<b>Total United States Treasury Bonds (Cost \$2,900,863)</b>		<b>3,345,243</b>
<b>United States Treasury Notes (81.36%)</b>		
3.625% 02/15/2021	1,400,000	1,410,069
2.125% 08/15/2021	1,200,000	1,217,242
2.00% 02/15/2022	2,900,000	2,966,778
0.375% 03/31/2022	500,000	501,699
2.50% 08/15/2023	2,600,000	2,764,227
2.125% 02/29/2024	1,300,000	1,380,641
2.125% 05/15/2025	2,200,000	2,376,430
2.25% 08/15/2027	3,800,000	4,221,414
3.125% 11/15/2028	1,200,000	1,426,359
<b>Total United States Treasury Notes (Cost \$17,407,748)</b>		<b>18,264,859</b>
<b>Total Investments (Cost \$20,871,038) (99.02%)</b>		<b>22,230,156</b>
<b>Other Net Assets (0.98%)</b>		<b>219,341</b>
<b>Net Assets (100.00%)</b>		<b>22,449,497</b>

# THE UNITED STATES TREASURY TRUST

Portfolio of Investments (Unaudited)

11/30/2020

<b>Security Description</b>	<b>Par Value</b>	<b>Value</b>
<b>United States Treasury Bills, DN<sup>(a)</sup> (99.79%)</b>		
12/01/2020	3,700,000	3,700,000
12/03/2020	2,700,000	2,699,988
12/17/2020	4,000,000	3,999,824
01/07/2021	7,000,000	6,999,365
01/12/2021	3,700,000	3,699,583
01/19/2021	3,000,000	2,999,693
01/21/2021	2,000,000	1,999,691
01/26/2021	2,000,000	1,999,673
02/04/2021	2,000,000	1,999,638
02/11/2021	1,800,000	1,799,638
02/18/2021	3,400,000	3,399,377
02/23/2021	3,000,000	2,999,524
<b>Total United States Treasury Bills, DN (Cost \$20,197,534)</b>		<u>38,295,994</u>
<b>Total Investments (Cost \$38,295,994) (99.79%)</b>		38,295,994
<b>Other Net Assets (0.21%)</b>		<u>82,048</u>
<b>Net Assets (100.00%)</b>		<u><u>38,378,042</u></u>

(a) Discount Note. Yield to maturity is between 0.00% - 0.11%.

**S&P 500 INDEX FUND**

Portfolio of Investments (Unaudited)

11/30/2020

<b>Security Description</b>	<b>Shares</b>	<b>Value</b>
<b>Common Stock (106.16%)</b>		
<b>Basic Materials (2.38%)</b>		
Air Products and Chemicals Inc	1,516	424,692
Albemarle Corp	729	99,122
Celanese Corp	831	107,473
CF Industries Holdings Inc	1,457	54,346
Dow Inc	5,248	278,197
DuPont de Nemours Inc	5,052	320,499
Eastman Chemical Co	1,048	102,075
Ecolab Inc	1,701	377,877
FMC Corp	891	103,365
Freeport-McMoRan Inc	9,980	233,432
International Flavors & Fragrances Inc	683	76,564
International Paper Co	2,697	133,448
Linde PLC	3,579	917,727
LyondellBasell Industries NV	1,766	150,287
The Mosaic Co	2,068	45,413
Newmont Corp	5,526	325,039
Nucor Corp	2,085	111,965
PPG Industries Inc	1,668	244,812
Sherwin-Williams Co/The	556	415,682
<b>Total Basic Materials</b>		<b>4,522,015</b>
<b>Communications (17.58%)</b>		
Alphabet Inc* - Class A	2,007	3,521,081
Alphabet Inc* - Class C	1,973	3,473,940
Amazon.com Inc <sup>*, (a)</sup>	2,855	9,044,754
Arista Networks Inc*	366	99,076
AT&T Inc	48,559	1,396,071
Booking Holdings Inc*	278	563,909
CDW Corp	988	128,924
CenturyLink Inc	7,576	79,169
Charter Communications Inc*	606	395,106
Cisco Systems Inc	28,903	1,243,407
Comcast Corp	30,641	1,539,404
Corning Inc	5,290	197,952
Discovery Inc* - Class A	1,116	30,032
Discovery Inc* - Class C	1,878	45,110
DISH Network Corp*	1,784	63,992
eBay Inc	4,548	229,356
Etsy Inc*	797	128,078
Expedia Group Inc	961	119,635
F5 Networks Inc*	424	69,031
Facebook Inc <sup>*, (a)</sup>	16,064	4,449,246
Fox Corp - Class A	2,335	67,341
Fox Corp - Class B	1,242	35,248
The Interpublic Group of Cos Inc	2,667	59,421
Juniper Networks Inc	2,302	50,115
Motorola Solutions Inc	1,134	194,515
Netflix Inc*	2,964	1,454,435
News Corp - Class A	2,672	47,161
News Corp - Class B	910	16,207
NortonLifeLock Inc	4,015	73,193
Omnicom Group Inc	1,536	96,768
T-Mobile US Inc*	3,944	524,315
Twitter Inc*	5,110	237,666
VeriSign Inc*	689	138,296
Verizon Communications Inc	27,814	1,680,244
ViacomCBS Inc	3,816	134,628
The Walt Disney Co*	12,146	1,797,729

**Total Communications**33,424,555**Consumer, Cyclical (8.88%)**

Advance Auto Parts Inc	476	70,305
Alaska Air Group Inc	963	49,084
American Airlines Group Inc	3,057	43,195
Aptiv PLC	1,804	214,135
AutoZone Inc*	163	185,437
Best Buy Co Inc	1,549	168,531
BorgWarner Inc	1,412	54,856
CarMax Inc*	1,131	105,726
Carnival Corp	2,827	56,483
Chipotle Mexican Grill Inc*	175	225,650
Copart Inc*	1,407	162,438
Costco Wholesale Corp	3,009	1,178,836
Cummins Inc	1,005	232,326
Darden Restaurants Inc	933	100,745
Delta Air Lines Inc	4,086	164,462
Dollar General Corp	1,748	382,078
Dollar Tree Inc*	1,671	182,540
Domino's Pizza Inc	266	104,424
DR Horton Inc	2,306	171,797
Fastenal Co	4,028	199,185
Ford Motor Co	27,615	250,744
The Gap Inc	1,450	30,392
General Motors Co	8,873	388,992
Genuine Parts Co	999	98,272
Hanesbrands Inc	2,371	33,668
Hasbro Inc	950	88,379
Hilton Worldwide Holdings Inc	1,889	195,757
The Home Depot Inc	7,235	2,007,061
L Brands Inc	1,787	69,353
Las Vegas Sands Corp	2,324	129,470
Leggett & Platt Inc	1,017	43,833
Lennar Corp	1,925	146,031
Live Nation Entertainment Inc*	1,003	65,847
LKQ Corp*	2,347	82,661
Lowe's Cos Inc	5,145	801,694
Marriott International Inc	1,834	232,680
McDonald's Corp	5,067	1,101,768
MGM Resorts International	2,752	77,744
Mohawk Industries Inc*	459	57,756
Newell Brands Inc	2,691	57,211
NIKE Inc	8,451	1,138,350
Norwegian Cruise Line Holdings Ltd*	1,599	36,569
NVR Inc*	23	91,935
O'Reilly Automotive Inc*	511	226,087
PACCAR Inc	2,379	207,116
Pool Corp	269	93,104
PulteGroup Inc	1,717	74,913
PVH Corp	574	45,627
Ralph Lauren Corp	449	38,502
Ross Stores Inc	2,378	255,683
Royal Caribbean Cruises Ltd	1,236	97,409
Southwest Airlines Co	3,416	158,297
Starbucks Corp	5,009	490,982
Tapestry Inc	2,156	61,058
Target Corp	3,407	611,659
Tiffany & Co	767	100,845
The TJX Cos Inc	8,163	518,432
Tractor Supply Co	842	118,562
Ulta Beauty Inc*	393	108,232
Under Armour Inc* - Class A	1,210	20,050
Under Armour Inc* - Class C	1,218	17,722
United Airlines Holdings Inc*	1,732	78,027
VF Corp	2,305	192,237
Walgreens Boots Alliance Inc	5,022	190,886

Walmart Inc	9,277	1,417,433
Whirlpool Corp	434	84,461
WW Grainger Inc	300	125,490
Wynn Resorts Ltd	526	52,863
Yum! Brands Inc	2,149	227,364
<b>Total Consumer, Cyclical</b>		<b>16,891,441</b>

**Consumer, Non-Cyclical (22.65%)**

Abbott Laboratories	11,901	1,287,926
AbbVie Inc	12,011	1,256,110
ABIOMED Inc*	310	84,971
Alexion Pharmaceuticals Inc*	1,522	185,851
Align Technology Inc*	513	246,902
Altria Group Inc	12,850	511,816
AmerisourceBergen Corp	1,034	106,616
Amgen Inc	4,009	890,158
Anthem Inc	1,744	543,291
Archer-Daniels-Midland Co	3,933	195,745
Automatic Data Processing Inc	2,976	517,467
Avery Dennison Corp	567	84,676
Baxter International Inc	3,467	263,735
Becton Dickinson and Co	1,860	436,802
Biogen Inc*	1,123	269,711
Bio-Rad Laboratories Inc*	147	79,160
Boston Scientific Corp*	9,837	326,097
Bristol-Myers Squibb Co	15,421	962,270
Brown-Forman Corp	1,285	103,648
Campbell Soup Co	1,162	58,123
Cardinal Health Inc	2,105	114,912
Catalent Inc*	1,096	105,369
Centene Corp*	3,919	241,606
Church & Dwight Co Inc	1,688	148,156
Cigna Corp	2,514	525,778
Cintas Corp	576	204,653
The Clorox Co	863	175,154
The Coca-Cola Co	25,985	1,340,826
Colgate-Palmolive Co	5,895	504,848
Conagra Brands Inc	2,987	109,205
Constellation Brands Inc	1,181	243,097
The Cooper Cos Inc	341	114,310
Corteva Inc	5,148	197,271
CVS Health Corp	4,723	320,172
Danaher Corp	4,288	963,213
DaVita Inc*	616	67,668
DENTSPLY SIRONA Inc	1,160	59,032
DexCom Inc*	627	200,439
Edwards Lifesciences Corp*	4,223	354,267
Eli Lilly and Co	5,304	772,528
Equifax Inc	870	145,203
The Estee Lauder Cos Inc	1,562	383,190
FleetCor Technologies Inc*	571	151,435
Gartner Inc*	615	93,480
General Mills Inc	4,262	259,215
Gilead Sciences Inc	8,546	518,486
Global Payments Inc	2,067	403,458
HCA Healthcare Inc	1,794	269,297
Henry Schein Inc*	1,009	64,889
The Hershey Co	1,020	150,848
Hologic Inc*	1,844	127,476
Hormel Foods Corp	1,912	90,208
Humana Inc	910	364,473
IDEXX Laboratories Inc*	578	266,446
IHS Markit Ltd	2,507	249,346
Illumina Inc*	1,001	322,412
Incyte Corp*	1,229	103,900
Intuitive Surgical Inc*	795	577,210
IQVIA Holdings Inc*	1,146	193,663

The J M Smucker Co	823	96,456
Johnson & Johnson	17,591	2,545,066
Kellogg Co	1,816	116,061
Kimberly-Clark Corp	2,344	326,543
The Kraft Heinz Co	4,282	141,049
The Kroger Co	5,516	182,028
Laboratory Corp of America Holdings*	705	140,887
Lamb Weston Holdings Inc	1,124	81,355
MarketAxess Holdings Inc	260	140,187
McCormick & Co Inc	850	158,933
McKesson Corp	1,110	199,700
Medtronic PLC	9,035	1,027,280
Merck & Co Inc	17,202	1,382,869
Molson Coors Beverage Co	1,200	55,200
Mondelez International Inc	9,728	558,874
Monster Beverage Corp*	2,574	218,224
Moody's Corp	1,098	310,009
Nielsen Holdings PLC	1,879	30,383
PayPal Holdings Inc*	7,886	1,688,550
PepsiCo Inc	9,307	1,342,349
Perrigo Co PLC	677	32,645
Pfizer Inc	37,351	1,430,917
Philip Morris International Inc	10,702	810,677
The Procter & Gamble Co	16,872	2,343,015
Quanta Services Inc	1,004	68,613
Quest Diagnostics Inc	951	117,905
Regeneron Pharmaceuticals Inc*	698	360,189
ResMed Inc	989	207,294
Robert Half International Inc	808	51,857
Rollins Inc	462	26,417
S&P Global Inc	1,641	577,271
STERIS PLC	603	116,867
Stryker Corp	2,215	516,981
Sysco Corp	3,509	250,157
Teleflex Inc	318	121,715
Thermo Fisher Scientific Inc	2,691	1,251,261
Tyson Foods Inc	2,081	135,681
United Rentals Inc*	491	111,447
UnitedHealth Group Inc	6,387	2,148,204
Universal Health Services Inc	552	72,080
Varian Medical Systems Inc*	643	111,869
Verisk Analytics Inc	1,127	223,495
Vertex Pharmaceuticals Inc*	1,768	402,662
Viatris Inc*	4,635	77,954
West Pharmaceutical Services Inc	509	140,056
Zimmer Biomet Holdings Inc	1,338	199,523
Zoetis Inc	3,276	525,405
<b>Total Consumer, Non-Cyclical</b>		<b>43,082,374</b>

#### **Energy (2.50%)**

Apache Corp	2,792	35,989
Baker Hughes Co	3,384	63,348
Cabot Oil & Gas Corp	3,164	55,433
Chevron Corp	13,035	1,136,391
Concho Resources Inc	1,114	64,033
ConocoPhillips	7,548	298,599
Devon Energy Corp	2,767	38,710
Diamondback Energy Inc	1,217	48,631
EOG Resources Inc	4,098	192,114
Exxon Mobil Corp	28,816	1,098,754
Halliburton Co	6,038	100,170
Hess Corp	1,823	86,009
HollyFrontier Corp	508	11,882
Kinder Morgan Inc	13,749	197,711
Marathon Oil Corp	5,187	30,707
Marathon Petroleum Corp	4,649	180,753
National Oilwell Varco Inc	3,192	39,134
Occidental Petroleum Corp	6,317	99,556



ONEOK Inc	2,916	104,597
Phillips 66	2,976	180,286
Pioneer Natural Resources Co	1,139	114,561
Schlumberger NV	9,767	203,056
TechnipFMC PLC	3,637	30,223
Valero Energy Corp	2,926	157,331
The Williams Cos Inc	8,559	179,568
<b>Total Energy</b>		<u><u>4,747,546</u></u>

**Financial (15.32%)**

Aflac Inc	4,890	214,818
Alexandria Real Estate Equities Inc	700	114,611
The Allstate Corp	2,228	228,036
American Express Co	4,498	533,418
American International Group Inc	6,143	236,137
American Tower Corp	2,014	465,637
Ameriprise Financial Inc	842	155,972
Aon PLC	1,610	329,873
Apartment Investment and Management Co	1,069	32,444
Arthur J Gallagher & Co	1,374	158,573
Assurant Inc	431	55,651
AvalonBay Communities Inc	960	159,926
Bank of America Corp	50,942	1,434,527
The Bank of New York Mellon Corp	5,491	214,808
Berkshire Hathaway Inc <sup>†(a)</sup>	13,249	3,032,829
BlackRock Inc	947	661,337
Boston Properties Inc	1,078	105,816
Capital One Financial Corp	3,135	268,481
Cboe Global Markets Inc	706	64,472
CBRE Group Inc*	2,058	125,826
The Charles Schwab Corp	7,864	383,606
Chubb Ltd	3,117	460,786
Cincinnati Financial Corp	1,038	79,251
Citigroup Inc	14,334	789,373
Citizens Financial Group Inc	3,157	103,108
CME Group Inc	2,465	431,449
Comerica Inc	1,054	51,857
Crown Castle International Corp	2,860	479,250
Digital Realty Trust Inc	1,471	198,217
Discover Financial Services	2,247	171,154
Duke Realty Corp	2,510	95,531
Equinix Inc	599	417,976
Equity Residential	2,461	142,541
Essex Property Trust Inc	463	113,842
Everest Re Group Ltd	280	63,652
Extra Space Storage Inc	949	106,981
Federal Realty Investment Trust	548	47,797
Fifth Third Bancorp	4,882	123,710
First Republic Bank	1,159	150,160
Franklin Resources Inc	1,991	43,782
Globe Life Inc	774	72,059
The Goldman Sachs Group Inc	2,131	491,366
The Hartford Financial Services Group Inc	2,553	112,843
Healthpeak Properties Inc	3,020	87,157
Host Hotels & Resorts Inc	5,173	72,577
Huntington Bancshares Inc	7,104	85,816
Intercontinental Exchange Inc	3,729	393,447
Invesco Ltd	3,410	55,344
Iron Mountain Inc	1,369	37,648
JPMorgan Chase & Co	20,485	2,414,772
KeyCorp	6,704	103,644
Kimco Realty Corp	2,994	43,233
Lincoln National Corp	1,364	64,408
Loews Corp	1,836	76,947
M&T Bank Corp	944	109,967
Marsh & McLennan Cos Inc	3,471	397,915
Mastercard Inc	5,937	1,997,860

MetLife Inc	5,377	248,256
Mid-America Apartment Communities Inc	858	108,245
Morgan Stanley	8,006	495,011
Nasdaq Inc	814	104,184
Northern Trust Corp	1,457	135,676
People's United Financial Inc	2,887	35,799
The PNC Financial Services Group Inc	2,891	399,160
Principal Financial Group Inc	1,776	88,427
The Progressive Corp	3,989	347,482
Prologis Inc	4,936	493,847
Prudential Financial Inc	2,692	203,569
Public Storage	1,035	232,316
Raymond James Financial Inc	849	77,217
Realty Income Corp	2,475	148,426
Regency Centers Corp	1,109	50,548
Regions Financial Corp	7,046	107,592
SBA Communications Corp	760	218,257
Simon Property Group Inc	2,175	179,590
SL Green Realty Corp	560	32,424
State Street Corp	2,423	170,773
SVB Financial Group*	354	122,080
Synchrony Financial	3,882	118,285
T Rowe Price Group Inc	1,566	224,580
The Travelers Cos Inc	1,740	225,591
Truist Financial Corp	9,225	428,225
UDR Inc	2,033	78,210
Unum Group	1,473	32,745
US Bancorp	9,438	407,816
Ventas Inc	2,564	122,841
Visa Inc	11,332	2,383,686
Vornado Realty Trust	1,244	48,404
W R Berkley Corp	1,033	67,279
Wells Fargo & Co	25,690	702,622
Welltower Inc	2,792	175,840
The Western Union Co	2,800	63,168
Weyerhaeuser Co	5,125	148,830
Willis Towers Watson PLC	884	184,040
Zions Bancorp NA	1,054	40,674
<b>Total Financial</b>		<u>29,115,933</u>

**Industrial (9.27%)**

3M Co	3,955	683,147
A O Smith Corp	942	53,044
Agilent Technologies Inc	2,185	255,427
Allegion plc	703	80,170
Amcor PLC	11,145	126,273
AMETEK Inc	1,612	191,070
Amphenol Corp	2,100	274,701
Ball Corp	2,268	217,751
The Boeing Co	3,566	751,392
Carrier Global Corp	5,728	218,065
Caterpillar Inc	3,688	640,200
CH Robinson Worldwide Inc	956	89,835
CSX Corp	5,216	469,701
Deere & Co	2,154	563,529
Dover Corp	1,027	125,325
Eaton Corp PLC	2,726	330,146
Emerson Electric Co	4,190	321,876
Expeditors International of Washington Inc	1,205	107,691
FedEx Corp	1,638	469,418
FLIR Systems Inc	922	35,257
Flowserve Corp	1,128	38,442
Fortive Corp	2,032	142,504
Fortune Brands Home & Security Inc	957	79,910
Garmin Ltd	806	94,109
General Dynamics Corp	1,583	236,421
General Electric Co	60,078	611,594
Honeywell International Inc	4,717	961,891

Howmet Aerospace Inc	2,478	58,134
Huntington Ingalls Industries Inc	281	45,013
IDEX Corp	523	101,017
Illinois Tool Works Inc	1,959	413,525
Ingersoll Rand Inc*	1,505	66,626
Jacobs Engineering Group Inc	962	103,742
JB Hunt Transport Services Inc	586	79,274
Johnson Controls International plc	5,069	233,377
Kansas City Southern	681	126,782
Keysight Technologies Inc*	1,290	154,852
L3Harris Technologies Inc	1,520	291,825
Lockheed Martin Corp	1,681	613,565
Martin Marietta Materials Inc	463	122,987
Masco Corp	1,816	97,465
Mettler-Toledo International Inc*	162	186,306
Norfolk Southern Corp	1,745	413,600
Northrop Grumman Corp	1,078	325,836
Old Dominion Freight Line Inc	681	138,488
Otis Worldwide Corp	2,864	191,716
Packaging Corp of America	651	84,630
Parker-Hannifin Corp	907	242,405
Pentair PLC	1,156	59,904
PerkinElmer Inc	784	104,272
Raytheon Technologies Corp	10,097	724,157
Republic Services Inc	1,448	140,051
Rockwell Automation Inc	794	202,915
Roper Technologies Inc	711	303,597
Sealed Air Corp	1,091	49,160
Snap-on Inc	424	74,560
Stanley Black & Decker Inc	1,071	197,396
TE Connectivity Ltd	2,248	256,205
Teledyne Technologies Inc*	252	95,241
Textron Inc	1,625	73,288
Trane Technologies PLC	1,706	249,485
TransDigm Group Inc*	342	198,083
Union Pacific Corp	4,624	943,666
United Parcel Service Inc	4,820	824,557
Vontier Corp*	812	26,934
Vulcan Materials Co	956	133,505
Waste Management Inc	2,646	315,218
Waters Corp*	443	102,780
Westinghouse Air Brake Technologies Corp	1,272	93,238
Westrock Co	1,985	83,787
Xylem Inc	1,238	118,811
<b>Total Industrial</b>		<u>17,630,864</u>

**Technology (24.46%)**

Accenture PLC	4,276	1,065,109
Activision Blizzard Inc	5,269	418,780
Adobe Inc*	3,224	1,542,587
Advanced Micro Devices Inc*	7,666	710,332
Akamai Technologies Inc*	1,165	120,589
Analog Devices Inc	2,533	352,290
ANSYS Inc*	593	200,470
Apple Inc <sup>(a)</sup>	107,414	12,787,637
Applied Materials Inc	6,354	524,078
Autodesk Inc*	1,493	418,383
Broadcom Inc	2,728	1,095,510
Broadridge Financial Solutions Inc	788	115,741
Cadence Design Systems Inc*	1,930	224,459
Cerner Corp	2,120	158,661
Citrix Systems Inc	791	98,021
Cognizant Technology Solutions Corp	3,684	287,831
DXC Technology Co	1,730	37,904
Electronic Arts Inc	1,967	251,284
Fidelity National Information Services Inc	4,227	627,329
Fiserv Inc*	3,832	441,370

Fortinet Inc*	976	120,272
Hewlett Packard Enterprise Co	9,220	101,789
HP Inc	9,745	213,708
Intel Corp	28,986	1,401,473
International Business Machines Corp	6,092	752,484
Intuit Inc	1,790	630,116
IPG Photonics Corp*	299	61,896
Jack Henry & Associates Inc	529	85,095
KLA Corp	1,085	273,387
Lam Research Corp	972	439,986
Leidos Holdings Inc	915	92,141
Maxim Integrated Products Inc	1,861	154,537
Microchip Technology Inc	1,643	220,803
Micron Technology Inc*	7,579	485,738
Microsoft Corp <sup>(a)</sup>	50,563	10,824,020
MSCI Inc	598	244,833
NetApp Inc	1,569	83,643
NVIDIA Corp	4,147	2,223,041
Oracle Corp	12,917	745,569
Paychex Inc	2,191	204,092
Paycom Software Inc*	337	140,556
Qorvo Inc*	831	130,201
QUALCOMM Inc	7,666	1,128,205
salesforce.com Inc*	6,101	1,499,626
Seagate Technology PLC	1,590	93,508
ServiceNow Inc*	743	397,171
Skyworks Solutions Inc	1,137	160,510
Synopsys Inc*	1,034	235,235
Take-Two Interactive Software Inc*	778	140,437
Teradyne Inc	1,109	122,367
Texas Instruments Inc	6,156	992,655
Tyler Technologies Inc*	273	116,735
Western Digital Corp	2,052	92,094
Xerox Holdings Corp	1,468	32,135
Xilinx Inc	1,657	241,176
Zebra Technologies Corp*	383	144,935
<b>Total Technology</b>		<u>46,504,534</u>

**Utilities (3.12%)**

The AES Corp	4,674	95,537
Alliant Energy Corp	1,758	92,471
Ameren Corp	1,682	130,826
American Electric Power Co Inc	3,397	288,371
American Water Works Co Inc	1,243	190,651
Atmos Energy Corp	820	78,630
CenterPoint Energy Inc	2,979	69,083
CMS Energy Corp	2,062	126,895
Consolidated Edison Inc	2,227	169,809
Dominion Energy Inc	5,662	444,410
DTE Energy Co	1,258	158,269
Duke Energy Corp	5,015	464,690
Edison International	2,433	149,289
Entergy Corp	1,304	141,940
Evergy Inc	1,567	86,827
Eversource Energy	2,274	198,998
Exelon Corp	6,861	281,781
FirstEnergy Corp	3,716	98,697
NextEra Energy Inc	13,340	981,691
NiSource Inc	2,050	49,610
NRG Energy Inc	1,663	54,463
Pinnacle West Capital Corp	806	65,971
PPL Corp	5,573	158,385
Public Service Enterprise Group Inc	3,478	202,698
Sempra Energy	1,939	247,184
The Southern Co	7,214	431,758
WEC Energy Group Inc	2,169	205,947
Xcel Energy Inc	3,578	241,014

<b>Total Utilities</b>		<u>5,905,895</u>
<b>Total Common Stock (Cost \$65,283,359)</b>		<u>201,825,157</u>
<b>United States Treasury Bills (0.79%)</b>		
0.080%, 01/14/21	1,500,000	<u>1,499,858</u>
<b>Total United States Treasury Bills (Cost \$1,499,842)</b>		<u>1,499,858</u>
<b>Total Investments (Cost \$66,783,201) (106.95%)</b>		203,325,015
<b>Liabilities in Excess of Other Assets (-6.95%)</b>		<u>(13,212,591)</u>
<b>Net Assets (100.00%)</b>		<u>190,112,424</u>

\* Non-income producing security.

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

**Futures contracts at November 30, 2020:**

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

	<u>Notional Amount</u>	<u>Value</u>	<u>Unrealized Appreciation</u>
<b>S&amp;P 500 E-MINI</b>			
6 / JUN 2020 / Long / CME	2,113,463	2,173,920	60,458

## S&P MIDCAP INDEX FUND

Portfolio of Investments (Unaudited)

11/30/2020

Security Description	Shares	Value
<b>Common Stock (107.95%)</b>		
<b>Basic Materials (4.05%)</b>		
Ashland Global Holdings Inc	3,073	230,997
Cabot Corp	3,433	142,161
The Chemours Co	9,851	239,675
Commercial Metals Co	7,149	142,337
Compass Minerals International Inc	2,041	127,481
Domtar Corp	3,578	107,698
Ingevity Corp*	2,436	162,189
Minerals Technologies Inc	2,100	127,407
NewMarket Corp	444	164,173
Olin Corp	8,024	175,645
Reliance Steel & Aluminum Co	3,641	428,910
Royal Gold Inc	3,821	422,106
RPM International Inc	7,340	645,992
Sensient Technologies Corp	2,549	182,814
Steel Dynamics Inc	11,287	408,702
United States Steel Corp	10,245	145,377
Valvoline Inc	10,450	238,156
<b>Total Basic Materials</b>		<b>4,091,820</b>
<b>Communications (3.37%)</b>		
AMC Networks Inc*	1,674	55,192
Cable One Inc	292	578,356
Ciena Corp*	9,013	403,782
FactSet Research Systems Inc <sup>(a)</sup>	2,145	715,914
Grubhub Inc*	5,328	374,772
InterDigital Inc	1,875	112,331
The New York Times Co	8,376	359,414
TEGNA Inc	12,638	182,114
Telephone and Data Systems Inc	5,893	111,849
TripAdvisor Inc*	5,427	141,645
ViaSat Inc*	3,475	118,150
World Wrestling Entertainment Inc	2,835	122,018
Yelp Inc*	3,849	122,937
<b>Total Communications</b>		<b>3,398,474</b>
<b>Consumer, Cyclical (16.94%)</b>		
Adient PLC*	5,245	164,116
American Eagle Outfitters Inc	8,412	151,332
AutoNation Inc*	3,547	217,396
Avient Corp	5,185	189,512

BJ's Wholesale Club Holdings Inc*	7,361	301,727
Boyd Gaming Corp	4,822	185,599
Brunswick Corp	4,470	333,641
Caesars Entertainment Inc*	10,065	685,627
Carter's Inc	2,572	228,882
Casey's General Stores Inc	2,143	389,340
Choice Hotels International Inc	1,626	162,031
Churchill Downs Inc	2,065	371,535
Cinemark Holdings Inc	6,423	99,235
Columbia Sportswear Co	1,749	143,296
Cracker Barrel Old Country Store Inc	1,449	202,251
Dana Inc	8,386	141,220
Deckers Outdoor Corp*	1,630	414,982
Dick's Sporting Goods Inc	3,832	217,696
Dunkin' Brands Group Inc	4,646	494,056
FirstCash Inc	2,571	165,161
Five Below Inc*	3,243	507,205
Foot Locker Inc	5,887	220,174
Fox Factory Holding Corp*	1,774	154,817
Gentex Corp	14,012	456,791
The Goodyear Tire & Rubber Co	13,550	141,191
Harley-Davidson Inc	7,004	282,191
Healthcare Services Group Inc	4,466	105,710
Herman Miller Inc	3,558	126,807
HNI Corp	2,580	94,067
IAA Inc*	7,664	459,227
Jack in the Box Inc	1,378	126,762
JetBlue Airways Corp*	15,433	232,884
KAR Auction Services Inc	7,759	140,050
KB Home	5,162	181,702
Kohl's Corp	6,755	217,511
Lear Corp	3,206	458,298
Lithia Motors Inc	1,238	358,153
Marriott Vacations Worldwide Corp	2,090	266,120
Mattel Inc*	19,592	303,480
MSC Industrial Direct Co Inc	2,714	226,130
Murphy Oil Corp	8,937	89,906
Nordstrom Inc	3,719	96,396
Nu Skin Enterprises Inc	2,969	152,933
Ollie's Bargain Outlet Holdings Inc*	3,186	280,559
Papa John's International Inc	1,328	106,718
Penn National Gaming Inc*	7,477	523,390
Polaris Inc	3,350	321,600
RH*	871	394,702
Scientific Games Corp*	3,258	121,458
The Scotts Miracle-Gro Co	2,308	405,677
Six Flags Entertainment Corp	4,580	140,743
Skechers USA Inc*	7,802	261,133
Taylor Morrison Home Corp*	7,969	201,456
Tempur Sealy International Inc*	9,908	249,583
Texas Roadhouse Inc	3,801	288,116
Thor Industries Inc	3,216	310,376
Toll Brothers Inc	6,613	313,126
TRI Pointe Group Inc*	7,452	130,261
Univar Solutions Inc*	7,204	128,952

Urban Outfitters Inc*	3,844	105,249
Visteon Corp*	1,685	203,632
Watsco Inc	1,853	421,298
The Wendy's Co	10,723	235,799
Williams-Sonoma Inc	4,522	495,023
Wingstop Inc	1,267	161,302
World Fuel Services Corp	3,940	111,975
Wyndham Destinations Inc	4,871	204,874
Wyndham Hotels & Resorts Inc	5,545	318,838
<b>Total Consumer, Cyclical</b>		<b>17,092,980</b>

**Consumer, Non-Cyclical (19.45%)**

The Aaron's Co Inc*	4,046	254,615
Acadia Healthcare Co Inc*	5,336	226,513
Adtalem Global Education Inc*	3,253	93,133
Amedisys Inc*	1,879	459,960
Arrowhead Pharmaceuticals Inc*	5,777	361,236
ASGN Inc*	2,965	231,804
Avanos Medical Inc*	2,887	122,380
Avis Budget Group Inc*	3,312	116,483
Bio-Techne Corp	2,220	673,348
The Boston Beer Co Inc*	514	478,452
The Brink's Co	3,014	202,239
Cantel Medical Corp	2,257	134,134
Charles River Laboratories International Inc*	2,845	667,208
Chemed Corp	932	445,729
CoreLogic Inc	4,544	352,160
Coty Inc	12,121	87,150
Darling Ingredients Inc*	9,147	441,617
Edgewell Personal Care Co	3,158	109,741
Emergent BioSolutions Inc*	2,049	167,875
Encompass Health Corp	5,745	462,932
Exelixis Inc*	17,704	339,209
Flowers Foods Inc	11,215	248,861
FTI Consulting Inc*	2,192	230,204
Globus Medical Inc*	4,485	269,459
Graham Holdings Co	262	117,119
Grand Canyon Education Inc*	2,809	234,467
Grocery Outlet Holding Corp*	3,472	134,089
H&R Block Inc	8,260	155,288
Haemonetics Corp*	2,953	333,246
The Hain Celestial Group Inc*	4,840	186,340
Halozyme Therapeutics Inc*	7,274	284,413
HealthEquity Inc*	4,129	296,008
Helen of Troy Ltd*	1,466	296,117
Hill-Rom Holdings Inc	3,890	369,005
ICU Medical Inc*	1,078	203,419
Ingredion Inc	3,890	300,114
Insperty Inc	2,038	174,249
Integra LifeSciences Holdings Corp*	4,294	235,011
Jazz Pharmaceuticals PLC*	2,754	387,515
John Wiley & Sons Inc	2,636	91,047
Lancaster Colony Corp	1,153	195,237
LHC Group Inc*	1,725	338,652
Ligand Pharmaceuticals Inc*	994	83,864



LivaNova PLC*	2,820	149,037
LiveRamp Holdings Inc*	3,739	218,769
ManpowerGroup Inc	3,435	297,643
Masimo Corp <sup>*, (a)</sup>	2,858	727,332
Medpace Holdings Inc*	1,167	149,796
Molina Healthcare Inc <sup>*, (a)</sup>	3,387	691,388
Nektar Therapeutics*	10,250	167,998
Neogen Corp*	2,246	166,698
NuVasive Inc*	2,872	133,031
Patterson Cos Inc	5,190	144,074
Paylocity Holding Corp*	2,089	410,697
Penumbra Inc*	1,871	415,175
Pilgrim's Pride Corp*	3,372	63,697
Post Holdings Inc*	3,667	346,385
PRA Health Sciences Inc*	3,685	413,457
Prestige Consumer Healthcare Inc*	3,026	107,635
Quidel Corp*	1,964	383,078
Repligen Corp*	2,730	517,799
Sabre Corp	16,503	185,659
Sanderson Farms Inc	1,188	162,435
Service Corp International	10,193	495,788
Sprouts Farmers Market Inc*	7,118	150,688
Strategic Education Inc	827	77,647
Syneos Health Inc*	3,752	247,032
Tenet Healthcare Corp*	5,708	179,402
Tootsie Roll Industries Inc	1,096	33,943
TreeHouse Foods Inc*	3,428	140,994
United Therapeutics Corp*	2,556	339,028
WEX Inc*	2,522	436,911
WW International Inc*	2,743	80,946
<b>Total Consumer, Non-Cyclical</b>		<b>19,625,804</b>

### **Energy (3.87%)**

Antero Midstream Corp	17,306	116,642
ChampionX Corp*	10,834	128,708
Cimarex Energy Co	6,134	220,517
CNX Resources Corp*	11,242	105,787
Enphase Energy Inc <sup>*, (a)</sup>	6,516	889,890
EQT Corp	14,895	221,638
Equitrans Midstream Corp	17,640	143,942
First Solar Inc*	4,363	407,635
Murphy USA Inc	1,569	201,146
SolarEdge Technologies Inc*	2,832	787,238
Sunrun Inc*	7,802	499,952
WPX Energy Inc*	25,060	178,427
<b>Total Energy</b>		<b>3,901,522</b>

### **Financial (25.10%)**

#### *Banks (6.53%)*

Associated Banc-Corp	9,601	147,087
BancorpSouth Bank	5,591	141,732
Bank of Hawaii Corp	2,426	181,659
Bank OZK	7,283	203,633
Cathay General Bancorp	4,562	128,877

CIT Group Inc	5,707	191,127
Commerce Bancshares Inc	5,743	378,807
Cullen/Frost Bankers Inc	3,317	278,329
East West Bancorp Inc	7,991	341,376
First Financial Bankshares Inc	7,915	264,519
First Horizon Corp	26,716	326,470
FNB Corp	19,578	172,874
Fulton Financial Corp	9,889	121,832
Glacier Bancorp Inc	4,247	173,150
Hancock Whitney Corp	5,255	147,613
Home BancShares Inc	9,497	175,789
International Bancshares Corp	3,456	112,009
PacWest Bancorp	6,982	162,401
Pinnacle Financial Partners Inc	4,336	234,838
Prosperity Bancshares Inc	5,500	345,565
Signature Bank	3,145	352,838
Synovus Financial Corp	8,830	278,763
TCF Financial Corp	8,939	300,350
Texas Capital Bancshares Inc*	3,137	175,358
Trustmark Corp	3,872	96,103
UMB Financial Corp	2,603	177,030
Umpqua Holdings Corp	13,269	184,306
United Bankshares Inc	6,117	179,106
Valley National Bancorp	23,601	215,713
Webster Financial Corp	5,545	209,823
Wintrust Financial Corp	3,438	187,337
		<u>6,586,414</u>

*Diversified Financial Service (3.01%)*

Affiliated Managers Group Inc	2,703	235,485
Alliance Data Systems Corp	1,765	129,092
Eaton Vance Corp	6,592	441,532
Evercore Inc	2,355	214,140
Federated Hermes Inc	5,788	155,350
Interactive Brokers Group Inc	4,471	235,890
Janus Henderson Group PLC	8,514	242,904
Jefferies Financial Group Inc	12,921	293,694
LendingTree Inc*	462	118,078
Navient Corp	10,555	98,900
SEI Investments Co	6,867	362,234
SLM Corp	21,463	227,722
Stifel Financial Corp	4,119	285,447
		<u>3,040,468</u>

*Insurance (5.17%)*

Alleghany Corp	808	464,761
American Financial Group Inc	4,050	362,111
Brighthouse Financial Inc*	5,369	188,452
Brown & Brown Inc	13,625	613,534
CNO Financial Group Inc	8,004	170,325
Essent Group Ltd	6,431	282,064
First American Financial Corp	6,545	317,040
Genworth Financial Inc*	30,327	137,685
The Hanover Insurance Group Inc	2,130	239,306
Kemper Corp	3,706	277,765
Mercury General Corp	1,634	72,664
MGIC Investment Corp	14,342	171,530

Old Republic International Corp	16,627	297,956
Primerica Inc	2,232	290,763
Reinsurance Group of America Inc	3,798	437,833
RenaissanceRe Holdings Ltd	2,661	438,107
RLI Corp	2,404	230,135
Selective Insurance Group Inc	3,579	221,254
		<u>5,213,285</u>

*Real Estate (9.86%)*

American Campus Communities Inc	8,006	318,639
Brixmor Property Group Inc	17,354	264,996
Camden Property Trust	5,642	557,599
CoreSite Realty Corp	2,286	286,642
Corporate Office Properties Trust	6,752	179,806
Cousins Properties Inc	8,551	285,689
CyrusOne Inc	6,595	461,056
Douglas Emmett Inc	9,604	297,436
EastGroup Properties Inc	2,238	305,107
EPR Properties	4,727	170,267
First Industrial Realty Trust Inc	7,397	309,786
Healthcare Realty Trust Inc	7,860	231,870
Highwoods Properties Inc	6,044	231,485
Hudson Pacific Properties Inc	9,029	234,754
JBG SMITH Properties	6,347	195,107
Jones Lang LaSalle Inc	3,002	397,135
Kilroy Realty Corp	5,682	347,511
Lamar Advertising Co	4,442	353,628
Life Storage Inc	2,718	298,219
The Macerich Co	7,383	73,830
Medical Properties Trust Inc	30,150	584,910
National Retail Properties Inc	8,890	335,153
Omega Healthcare Investors Inc	12,731	448,386
Park Hotels & Resorts Inc	14,424	235,400
Pebblebrook Hotel Trust	7,871	145,614
Physicians Realty Trust	11,481	199,195
PotlatchDeltic Corp	4,050	188,487
PS Business Parks Inc	1,221	160,928
Rayonier Inc	7,791	219,472
Rexford Industrial Realty Inc	6,342	303,909
Sabra Health Care REIT Inc	11,960	197,101
Service Properties Trust	9,588	113,714
Spirit Realty Capital Inc	5,819	214,372
STORE Capital Corp	12,450	405,372
Taubman Centers Inc	3,567	152,382
Urban Edge Properties	6,939	90,068
Weingarten Realty Investors	7,047	147,353
		<u>9,942,378</u>

*Savings&Loans (0.54%)*

New York Community Bancorp Inc	27,231	263,868
Sterling Bancorp	10,983	175,508
Washington Federal Inc	4,720	110,306
		<u>549,682</u>

**Total Financial**

25,332,227

**Industrial (22.84%)**

Acuity Brands Inc	2,308	274,006
AECOM*	9,153	474,949
AGCO Corp	3,555	328,873
AptarGroup Inc	3,724	470,416
Arrow Electronics Inc*	4,501	412,517
Avnet Inc	6,083	184,619
Axon Enterprise Inc*	3,457	434,510
Belden Inc	2,251	86,618
Builders FirstSource Inc*	5,334	199,545
Carlisle Cos Inc	3,142	455,056
Clean Harbors Inc*	3,093	223,840
Cognex Corp <sup>(a)</sup>	9,957	748,169
Coherent Inc*	1,455	177,190
Colfax Corp*	5,037	181,735
Crane Co	2,785	193,641
Curtiss-Wright Corp	2,487	286,652
Donaldson Co Inc	7,374	392,592
Dycom Industries Inc*	1,899	119,371
Eagle Materials Inc	2,508	228,203
EMCOR Group Inc	3,138	270,433

Energizer Holdings Inc	3,289	137,776
EnerSys	2,547	208,370
Fluor Corp	7,046	121,684
GATX Corp	2,114	168,613
Generac Holdings Inc <sup>*, (a)</sup>	3,546	764,518
Graco Inc	9,415	637,771
Greif Inc	1,668	81,081
Hexcel Corp	3,817	189,018
Hubbell Inc	3,168	511,917
II-VI Inc*	5,081	343,730
ITT Inc	5,110	371,139
Jabil Inc	8,094	309,353
KBR Inc	8,539	237,128
Kennametal Inc	4,827	168,897
Kirby Corp*	3,612	182,767
Knight-Swift Transportation Holdings Inc	7,159	295,595
Landstar System Inc	2,299	302,135
Lennox International Inc	1,966	565,874
Lincoln Electric Holdings Inc	3,398	390,770
Littelfuse Inc	1,419	341,312
Louisiana-Pacific Corp	6,420	219,757
MasTec Inc*	3,168	179,657
MDU Resources Group Inc	11,675	291,175
Mercury Systems Inc*	3,236	230,468
The Middleby Corp*	2,693	366,221
MSA Safety Inc	2,076	310,237
National Instruments Corp	6,872	257,219
Nordson Corp	2,981	607,558
nVent Electric PLC	9,376	215,648
O-I Glass Inc	9,377	106,148
Oshkosh Corp	3,965	319,183
Owens Corning	6,338	461,850
Regal Beloit Corp	2,291	272,721
Ryder System Inc	3,105	183,878
Silgan Holdings Inc	4,729	159,840
Simpson Manufacturing Co Inc	1,841	169,188
Sonoco Products Co	5,832	338,606
Stericycle Inc*	5,309	373,966
SYNNEX Corp	2,380	381,538
Terex Corp	3,952	122,512
Tetra Tech Inc	3,180	379,215
The Timken Co	3,817	280,320
TopBuild Corp*	1,526	265,875
The Toro Co	6,211	563,400
Trex Co Inc*	6,537	489,098
Trimble Inc <sup>*, (a)</sup>	14,131	846,023
Trinity Industries Inc	5,026	114,844
Universal Display Corp	2,470	565,729
Valmont Industries Inc	1,297	211,385
Vishay Intertechnology Inc	7,974	154,377
Werner Enterprises Inc	2,668	106,693
Woodward Inc	3,285	367,362
Worthington Industries Inc	2,344	121,232
XPO Logistics Inc*	5,157	550,149
<b>Total Industrial</b>		<b>23,055,455</b>

**Technology (8.64%)**

ACI Worldwide Inc*	6,965	226,920
Blackbaud Inc	2,963	163,232
CACI International Inc*	1,459	346,206
CDK Global Inc	7,073	338,797
Ceridian HCM Holding Inc*	6,642	640,422
Cirrus Logic Inc*	3,482	278,908
CMC Materials Inc	1,695	261,505
CommVault Systems Inc*	2,533	120,976
Cree Inc*	6,276	567,288
Fair Isaac Corp*, (a)	1,637	773,941
J2 Global Inc*	2,527	226,444
Lumentum Holdings Inc*	4,247	366,856
Manhattan Associates Inc*	3,723	380,640
MAXIMUS Inc	3,508	251,909
MKS Instruments Inc	3,176	438,224
Monolithic Power Systems Inc (a)	2,353	752,866
NCR Corp*	7,688	212,727
NetScout Systems Inc*	3,968	92,931
Perspecta Inc	8,285	185,750
PTC Inc*	6,056	653,140
Qualys Inc*	1,539	146,220
Sailpoint Technologies Holdings Inc*	3,883	180,792
Science Applications International Corp	2,858	264,479
Semtech Corp*	3,680	248,290
Silicon Laboratories Inc*	2,527	296,190
Synaptics Inc*	2,063	160,440
Teradata Corp*	6,778	148,642
<b>Total Technology</b>		<b>8,724,735</b>

**Utilities (3.69%)**

ALLETE Inc	3,113	175,075
Black Hills Corp	3,620	220,205
Essential Utilities Inc	12,576	569,441
Hawaiian Electric Industries Inc	6,349	227,485
IDACORP Inc	2,936	265,943
National Fuel Gas Co	5,201	214,125
New Jersey Resources Corp	5,564	183,779
NorthWestern Corp	3,039	176,262
OGE Energy Corp	11,663	377,765
ONE Gas Inc	3,072	243,241
PNM Resources Inc	4,799	235,679
Southwest Gas Holdings Inc	3,218	206,757
Spire Inc	3,071	196,421
UGI Corp	12,178	432,075
<b>Total Utilities</b>		<b>3,724,253</b>

**Total Common Stock (Cost \$74,975,374)****108,947,270****United States Treasury Bills (0.10%)**

0.080%, 01/14/21	100,000	99,991
<b>Total United States Treasury Bills (Cost \$99,987)</b>		<b>99,991</b>

<b>Total Investments (Cost \$75,075,361) (108.05%)</b>	109,047,261
<b>Liabilities in Excess of Other Assets (-8.05%)</b>	<u>(8,123,287)</u>
<b>Net Assets (100.00%)</b>	<u><u>\$ 100,923,974</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 November 30, 2020:**

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

	<b>Notional Amount</b>	<b>Value</b>	<b>Unrealized Appreciation</b>
<b>S&amp;P MidCap E-MINI</b>			
1 / JUN 2020 / Long / CME	<u>196,980</u>	<u>216,840</u>	<u>19,860</u>

**S&P SMALLCAP INDEX FUND**

Portfolio of Investments (Unaudited)

11/30/2020

<b>Security Description</b>	<b>Shares</b>	<b>Value</b>
<b>Common Stock (103.66%)</b>		
<b>Basic Materials (5.12%)</b>		
AdvanSix Inc*	1,999	35,522
Allegheny Technologies Inc*	8,716	117,579
American Vanguard Corp	1,902	28,834
Arconic Corp*	6,526	179,530
Balchem Corp	2,175	225,526
Carpenter Technology Corp	1,670	40,815
Century Aluminum Co*	3,565	36,185
Clearwater Paper Corp*	1,183	41,299
Cleveland-Cliffs Inc	26,841	295,519
Ferro Corp*	5,871	84,014
HB Fuller Co	3,467	181,428
GCP Applied Technologies Inc*	3,238	76,061
Glatfelter Corp	3,163	50,861
Hawkins Inc	677	33,972
Innospec Inc	1,754	144,337
Kaiser Aluminum Corp	1,168	91,081
Koppers Holdings Inc*	1,482	40,118
Kraton Corp*	2,333	62,991
Livent Corp*	10,456	158,618
Mercer International Inc	2,867	23,481
Neenah Inc	1,204	58,406
Quaker Chemical Corp	885	218,595
Rayonier Advanced Materials Inc*	3,576	23,137
Rogers Corp*	1,255	184,372
Schweitzer-Mauduit International Inc	2,213	76,968
Stepan Co	1,434	166,573
<b>Total Basic Materials</b>		<u><u>2,675,822</u></u>
<b>Communications (4.56%)</b>		
ADTRAN Inc	3,425	43,275
ATN International Inc	779	38,124
CalAmp Corp*	2,444	22,289
Cincinnati Bell Inc*	3,611	54,923
Cogent Communications Holdings Inc	2,985	173,548
Consolidated Communications Holdings Inc*	5,162	28,907
ePlus Inc*	967	81,528
The EW Scripps Co	3,903	49,802
Extreme Networks Inc*	8,707	48,933
Gannett Co Inc*	9,383	26,648
Harmonic Inc*	6,868	44,848
HealthStream Inc*	1,832	34,222
Iridium Communications Inc*	6,948	222,961
Liquidity Services Inc*	1,928	18,335
Meredith Corp	2,879	58,588
NETGEAR Inc*	2,159	68,678
NIC Inc	4,796	112,394
Perficient Inc*	2,335	106,313
Plantronics Inc	2,344	64,038
QuinStreet Inc*	3,564	63,600
Scholastic Corp	2,201	52,208
Shenandoah Telecommunications Co	3,356	149,141
Shutterstock Inc	1,371	94,270
Spok Holdings Inc	1,420	13,959
Stamps.com Inc*	1,161	217,641
TechTarget Inc*	1,643	86,258



Viavi Solutions Inc*	15,351	207,929
Vonage Holdings Corp*	15,519	199,574
<b>Total Communications</b>		<u><u>2,382,934</u></u>
<b>Consumer, Cyclical (17.13%)</b>		
Abercrombie & Fitch Co	4,495	93,226
Albany International Corp	2,199	150,697
Allegiant Travel Co	873	148,576
American Axle & Manufacturing Holdings Inc*	8,056	64,126
America's Car-Mart Inc*	442	46,189
Asbury Automotive Group Inc*	1,347	151,901
Barnes & Noble Education Inc*	3,275	11,888
Bed Bath & Beyond Inc	6,448	135,150
Big Lots Inc	2,400	124,008
BJ's Restaurants Inc	1,372	45,317
Bloomin' Brands Inc	5,356	93,730
Boot Barn Holdings Inc*	2,102	86,729
Brinker International Inc	2,356	118,059
The Buckle Inc	2,045	54,847
Caleres Inc	2,916	34,321
Callaway Golf Co	6,331	134,534
Capri Holdings Ltd* <sup>(a)</sup>	10,108	357,621
The Cato Corp	1,556	12,541
Cavco Industries Inc*	615	110,706
Century Communities Inc*	1,525	67,863
The Cheesecake Factory Inc	1,461	54,758
Chico's FAS Inc	8,496	12,829
The Children's Place Inc	1,039	44,656
Chuy's Holdings Inc*	1,345	31,877
Conn's Inc*	1,366	15,142
Cooper Tire & Rubber Co	3,382	134,367
Cooper-Standard Holdings Inc*	1,206	40,908
Core-Mark Holding Co Inc	3,031	94,537
Crocs Inc* <sup>(a)</sup>	4,536	267,125
Daktronics Inc	3,035	13,688
Dave & Buster's Entertainment Inc	2,208	55,907
Designer Brands Inc	3,952	31,221
Dine Brands Global Inc	1,202	75,690
Dorman Products Inc*	1,941	179,290
El Pollo Loco Holdings Inc*	1,399	21,922
Ethan Allen Interiors Inc	1,752	32,009
Fiesta Restaurant Group Inc*	1,450	17,038
Fossil Group Inc*	3,328	35,277
Foundation Building Materials Inc*	1,262	24,281
GameStop Corp*	3,657	60,560
Genesco Inc*	1,020	31,997
Gentherm Inc*	2,195	124,808
G-III Apparel Group Ltd*	3,083	62,801
GMS Inc*	3,020	94,315
Group 1 Automotive Inc	1,193	141,740
Guess? Inc	3,056	51,310
Haverty Furniture Cos Inc	1,295	35,250
Hawaiian Holdings Inc	3,337	67,608
Hibbett Sports Inc*	1,262	51,944
Installed Building Products Inc*	1,478	146,056
Interface Inc	4,184	34,915
iRobot Corp*	1,874	146,978
Kontoor Brands Inc	3,344	139,344
La-Z-Boy Inc	3,092	114,528
LCI Industries	1,691	212,694
LGI Homes Inc*	1,484	160,346
Lumber Liquidators Holdings Inc*	1,940	56,027
M/I Homes Inc*	2,015	91,582
Macy's Inc	20,860	212,981
The Marcus Corp	1,646	19,324

MarineMax Inc*	1,536	50,442
MDC Holdings Inc	3,367	162,525
Meritage Homes Corp*	2,469	222,580
Meritor Inc*	4,861	128,330
Methode Electronics Inc	2,730	95,605
The Michaels Cos Inc*	5,467	54,069
Monarch Casino & Resort Inc*	854	47,158
Motorcar Parts of America Inc*	1,357	27,303
Movado Group Inc	1,175	19,893
The ODP Corp	3,541	101,520
Oxford Industries Inc	1,220	68,064
PC Connection Inc	791	36,109
PetMed Express Inc	1,445	44,362
PriceSmart Inc	1,641	133,380
Red Robin Gourmet Burgers Inc*	926	18,622
Regis Corp*	1,731	14,696
Resideo Technologies Inc*	8,667	160,253
Ruth's Hospitality Group Inc	1,944	30,268
Sally Beauty Holdings Inc*	7,767	89,321
ScanSource Inc*	1,809	45,406
Shake Shack Inc*	2,224	181,612
Shoe Carnival Inc	640	23,405
Signet Jewelers Ltd	3,853	116,707
SkyWest Inc	3,611	155,020
Sleep Number Corp*	1,864	129,343
Sonic Automotive Inc	1,737	70,140
Standard Motor Products Inc	1,447	66,982
Steven Madden Ltd	5,199	163,613
Titan International Inc	4,982	25,010
Tupperware Brands Corp*	3,502	117,842
Unifi Inc*	1,046	15,836
UniFirst Corp	1,025	189,502
Universal Electronics Inc*	997	52,502
Vera Bradley Inc*	1,892	16,044
Veritiv Corp*	911	16,926
Vista Outdoor Inc*	4,142	85,449
Wabash National Corp	3,874	68,492
Winnebago Industries Inc	2,412	127,667
Wolverine World Wide Inc	5,793	167,186
YETI Holdings Inc <sup>*, (a)</sup>	4,359	275,358
Zumiez Inc*	1,661	61,606
<b>Total Consumer, Cyclical</b>		<b>8,957,807</b>

**Consumer, Non-Cyclical (17.40%)**

ABM Industries Inc	4,482	172,557
Addus HomeCare Corp*	991	98,357
American Public Education Inc*	1,102	34,206
AMN Healthcare Services Inc*	3,159	205,840
Amphastar Pharmaceuticals Inc*	2,454	43,583
The Andersons Inc	2,335	53,075
AngioDynamics Inc*	2,694	38,309
ANI Pharmaceuticals Inc*	753	22,259
Anika Therapeutics Inc*	1,022	38,632
Arlo Technologies Inc*	6,180	32,507
B&G Foods Inc	4,587	127,014
BioTelemetry Inc*	2,434	134,868
Calavo Growers Inc	1,172	83,950
Cal-Maine Foods Inc*	2,229	87,221
Cardiovascular Systems Inc*	2,591	89,286
Cardtronics PLC*	2,587	62,812
Central Garden & Pet Co*	702	28,108
Central Garden & Pet Co* - Class A	2,610	96,283
The Chefs' Warehouse Inc*	1,825	42,057
Coca-Cola Consolidated Inc	332	86,881
Coherus Biosciences Inc*	4,320	79,747

Community Health Systems Inc*	8,441	69,047
CONMED Corp	1,921	195,731
Corcept Therapeutics Inc*	6,992	158,299
CorVel Corp*	641	57,402
Covetrus Inc*	6,600	178,299
Cross Country Healthcare Inc*	2,986	25,978
CryoLife Inc*	2,686	55,923
Cutera Inc*	1,019	25,495
Cytokinetics Inc*	4,349	73,063
Deluxe Corp	1,462	37,632
Eagle Pharmaceuticals Inc*	724	32,942
Enanta Pharmaceuticals Inc*	1,144	47,133
Endo International PLC*	14,456	73,436
The Ensign Group Inc	3,398	244,213
EVERTEC Inc	4,010	149,052
Forrester Research Inc*	760	31,464
Fresh Del Monte Produce Inc	2,169	55,071
Fulgent Genetics Inc*	811	36,430
Glaukos Corp*	2,792	188,404
Green Dot Corp*	3,393	181,729
Hanger Inc*	2,674	60,673
Heidrick & Struggles International Inc	1,373	35,835
Heska Corp*	504	63,000
HMS Holdings Corp*	5,951	186,980
Innoviva Inc*	4,787	50,048
Inogen Inc*	1,307	45,836
Integer Holdings Corp*	2,340	168,691
Inter Parfums Inc	1,262	68,539
Invacare Corp	2,727	23,261
J & J Snack Foods Corp	536	77,929
John B Sanfilippo & Son Inc	629	46,678
Kelly Services Inc	2,377	48,633
Korn Ferry	3,962	158,638
Lannett Co Inc*	2,397	14,766
Lantheus Holdings Inc*	4,729	62,234
LeMaitre Vascular Inc	1,174	46,244
Luminex Corp	3,084	73,183
Magellan Health Inc*	1,559	123,239
MedCath Corp*	1,465	-
Medifast Inc	423	86,351
MEDNAX Inc*	5,746	116,127
Meridian Bioscience Inc*	3,146	59,459
Merit Medical Systems Inc*	3,282	180,740
MGP Ingredients Inc	951	41,473
Monro Inc	2,383	112,025
Myriad Genetics Inc*	5,476	96,049
National Beverage Corp	833	81,659
Natus Medical Inc*	2,441	51,066
NeoGenomics Inc* <sup>(a)</sup>	7,478	355,803
Omniceil Inc* <sup>(a)</sup>	2,875	301,444
OraSure Technologies Inc*	4,421	53,052
Orthofix Medical Inc*	1,364	50,141
Owens & Minor Inc	4,502	115,972
Pacira BioSciences Inc*	2,989	181,104
The Pennant Group Inc*	1,874	94,993
Perdoceo Education Corp*	5,181	58,753
Phibro Animal Health Corp	1,453	27,447
The Providence Service Corp*	822	111,619
Quanex Building Products Corp	2,375	48,925
R1 RCM Inc*	7,955	161,327
RadNet Inc*	2,988	55,637
REGENXBIO Inc*	2,245	78,216
Rent-A-Center Inc	3,257	110,152
Resources Connection Inc	2,156	26,109
RR Donnelley & Sons Co	6,596	9,234

Select Medical Holdings Corp*	7,206	173,665
Seneca Foods Corp*	554	23,202
SpartanNash Co	2,603	49,145
Spectrum Pharmaceuticals Inc*	8,092	38,113
Supernus Pharmaceuticals Inc*	3,862	82,261
Surmodics Inc*	970	36,317
Tactile Systems Technology Inc*	1,362	58,716
Team Inc*	2,174	18,936
Tivity Health Inc*	3,094	57,022
TrueBlue Inc*	2,790	53,289
United Natural Foods Inc*	3,819	65,878
Universal Corp	1,776	80,826
US Physical Therapy Inc	914	97,085
USANA Health Sciences Inc*	735	55,257
Vanda Pharmaceuticals Inc*	3,820	46,642
Varex Imaging Corp*	2,748	45,837
Vector Group Ltd	8,486	95,383
Viad Corp	1,455	43,606
WD-40 Co	918	233,457
Xencor Inc*	3,632	153,706
<b>Total Consumer, Non-Cyclical</b>		<u><u>9,101,922</u></u>

### **Energy (3.23%)**

Archrock Inc	9,140	71,018
Bonanza Creek Energy Inc*	1,330	29,353
Callon Petroleum Co*	2,796	26,590
CONSOL Energy Inc*	2,184	11,553
Core Laboratories NV	3,178	69,821
DMC Global Inc	786	32,108
Dril-Quip Inc*	2,663	75,682
Exterran Corp*	2,279	9,663
FutureFuel Corp	1,848	22,158
Geospace Technologies Corp*	1,047	6,502
Green Plains Inc*	2,420	35,768
Helix Energy Solutions Group Inc*	10,407	39,130
Helmerich & Payne Inc	7,226	164,536
Laredo Petroleum Inc*	645	7,617
Matador Resources Co*	3,828	38,969
Matrix Service Co*	1,945	18,633
Nabors Industries Ltd	484	25,357
NOW Inc*	3,819	21,310
Oceaneering International Inc*	7,086	43,012
Oil States International Inc*	4,333	19,239
Par Pacific Holdings Inc*	2,639	30,058
Patterson-UTI Energy Inc	13,934	60,056
PBF Energy Inc	6,616	48,032
PDC Energy Inc*	6,954	116,271
Penn Virginia Corp*	964	8,695
ProPetro Holding Corp*	5,898	34,031
QEP Resources Inc	17,032	27,422
Range Resources Corp	14,947	109,113
Renewable Energy Group Inc*	2,790	162,043
REX American Resources Corp*	401	31,479
RPC Inc*	3,687	11,430
SM Energy Co	7,598	32,140
Southwestern Energy Co*	38,772	120,581
SunCoke Energy Inc	6,488	29,196
Talos Energy Inc*	1,436	12,292
US Silica Holdings Inc	5,269	22,762
Warrior Met Coal Inc	3,658	63,722
<b>Total Energy</b>		<u><u>1,687,342</u></u>

### **Financial (25.12%)**

#### *Banks (8.58%)*

Allegiance Bancshares Inc	1,371	43,406
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Ameris Bancorp	4,690	159,507
BancFirst Corp	627	34,002
BankUnited Inc	4,842	138,045
Banner Corp	2,364	97,704
Cadence BanCorp	8,469	118,058
Central Pacific Financial Corp	2,032	33,304
City Holding Co	1,167	76,660
Columbia Banking System Inc	4,815	152,202
Community Bank System Inc	3,703	230,512
Customers Bancorp Inc*	2,063	34,844
CVB Financial Corp	8,995	170,815
Eagle Bancorp Inc	2,405	88,456
FB Financial Corp	925	29,526
First BanCorp	14,668	116,464
First Bancorp	974	30,564
First Commonwealth Financial Corp	7,042	68,096
First Financial Bancorp	6,589	105,753
First Hawaiian Inc	6,804	149,144
First Midwest Bancorp Inc	7,877	110,199
Flagstar Bancorp Inc	2,469	86,514
Great Western Bancorp Inc	4,031	66,229
Hanmi Financial Corp	2,228	21,723
Heritage Financial Corp	2,622	61,014
HomeStreet Inc	1,748	56,548
Hope Bancorp Inc	8,287	78,561
Independent Bank Corp	2,301	155,640
Independent Bank Group Inc	2,575	144,483
Meta Financial Group Inc	2,476	81,956
National Bank Holdings Corp	2,232	71,826
NBT Bancorp Inc	3,223	96,529
OFG Bancorp	3,677	61,590
Old National Bancorp	11,513	182,251
Park National Corp	495	50,049
Preferred Bank	974	35,814
Renasant Corp	3,777	116,596
S&T Bancorp Inc	2,760	61,796
Seacoast Banking Corp of Florida*	3,790	95,735
ServisFirst Bancshares Inc	3,301	124,712
Simmons First National Corp	7,614	148,473
Southside Bancshares Inc	2,273	66,826
Tompkins Financial Corp	877	55,786
Triumph Bancorp Inc*	1,671	75,930
TrustCo Bank Corp NY	6,942	42,138
United Community Banks Inc	5,657	135,259
Veritex Holdings Inc	3,383	73,377
Walker & Dunlop Inc	1,944	155,539
Westamerica BanCorp	1,810	99,767
		<u>4,489,922</u>
<i>Diversified Financial Service (1.82%)</i>		
Blucora Inc*	3,505	45,705
Boston Private Financial Holdings Inc	5,962	42,688
BrightSphere Investment Group Inc	2,178	38,551
Encore Capital Group Inc*	1,980	67,597
Enova International Inc*	2,418	50,560
EZCORP Inc*	4,257	21,668
Greenhill & Co Inc	1,066	13,879
Mr Cooper Group Inc*	5,003	133,380
Piper Sandler Cos	1,013	93,368
PRA Group Inc*	3,252	135,381
StoneX Group Inc*	1,166	71,849
Virtus Investment Partners Inc	524	93,733
Waddell & Reed Financial Inc	4,381	72,111
WisdomTree Investments Inc	8,449	36,162
World Acceptance Corp*	304	34,325
		<u>950,957</u>

*Insurance (3.76%)*

Ambac Financial Group Inc*	3,262	47,756
American Equity Investment Life Holding Co	6,521	171,372
AMERISAFE Inc	1,420	77,717
Assured Guaranty Ltd	5,616	169,210
eHealth Inc*	1,783	135,490
Employers Holdings Inc	1,968	60,044
HCI Group Inc	459	23,937
Horace Mann Educators Corp	2,779	110,938
James River Group Holdings Ltd	2,238	102,008
Kinsale Capital Group Inc <sup>(a)</sup>	1,426	342,467
NMI Holdings Inc*	5,506	120,636
Palomar Holdings Inc*	1,266	83,683
ProAssurance Corp	3,853	61,301
Safety Insurance Group Inc	1,046	74,528
Stewart Information Services Corp	1,698	71,095
Third Point Reinsurance Ltd*	5,736	54,721
Trupanion Inc*	1,872	189,783
United Fire Group Inc	1,524	33,330
United Insurance Holdings Corp	1,680	7,442
Universal Insurance Holdings Inc	2,188	30,544
		<u>1,968,002</u>

*Real Estate (9.46%)*

Acadia Realty Trust	6,401	90,894
Agree Realty Corp	3,443	226,894
Alexander & Baldwin Inc	4,865	76,137
American Assets Trust Inc	3,435	98,550
Apollo Commercial Real Estate Finance Inc	9,134	98,465
Armada Hoffer Properties Inc	3,969	42,111
ARMOUR Residential REIT Inc	4,218	44,626
Brandywine Realty Trust	12,000	133,560
Capstead Mortgage Corp	6,776	38,149
CareTrust REIT Inc	6,844	132,979
Centerspace*	832	57,741
Chatham Lodging Trust	3,361	37,005
Community Healthcare Trust Inc	1,456	65,753
CoreCivic Inc	4,180	29,636
DiamondRock Hospitality Co	14,738	110,830
Diversified Healthcare Trust	17,040	75,146
Easterly Government Properties Inc	5,311	115,036
Essential Properties Realty Trust Inc	6,473	132,955
Four Corners Property Trust Inc	4,936	138,257
Franklin Street Properties Corp	7,680	35,635
The GEO Group Inc	4,079	38,547
Getty Realty Corp	2,449	69,527
Global Net Lease Inc	6,585	109,904
Granite Point Mortgage Trust Inc	3,929	36,383
Hersha Hospitality Trust	2,572	20,833
Independence Realty Trust Inc	6,510	83,849
Industrial Logistics Properties Trust	4,798	104,261
Innovative Industrial Properties Inc	1,217	187,004
Invesco Mortgage Capital Inc	12,843	42,639
iStar Inc	5,281	74,462
Kite Realty Group Trust	6,015	86,616
KKR Real Estate Finance Trust Inc	1,729	31,520
Lexington Realty Trust	19,444	198,523
LTC Properties Inc	2,847	105,453
Mack-Cali Realty Corp	5,931	81,017
Marcus & Millichap Inc*	1,681	60,264
National Storage Affiliates Trust	4,249	144,381
New York Mortgage Trust Inc	26,171	91,991
NexPoint Residential Trust Inc	1,613	71,472
Office Properties Income Trust	3,548	81,072
PennyMac Mortgage Investment Trust	6,675	114,143
RE/MAX Holdings Inc	1,277	39,970

Ready Capital Corp	2,655	34,356
Realogy Holdings Corp*	8,190	100,819
Redwood Trust Inc	8,296	71,760
Retail Opportunity Investments Corp	8,539	110,836
Retail Properties of America Inc	10,944	88,646
RPT Realty	5,757	42,199
Safehold Inc	946	64,394
Saul Centers Inc	843	26,302
SITE Centers Corp	5,196	52,428
The St Joe Co	2,255	74,438
Summit Hotel Properties Inc	7,532	65,453
Tanger Factory Outlet Centers Inc	6,653	62,871
Uniti Group Inc	13,844	142,316
Universal Health Realty Income Trust	931	56,260
Urstadt Biddle Properties Inc	2,141	30,060
Washington Real Estate Investment Trust	5,772	133,968
Whitestone REIT	2,910	21,883
Xenia Hotels & Resorts Inc	8,292	116,834
		<u>4,950,013</u>
<i>Savings&amp;Loans (1.49%)</i>		
Axos Financial Inc*	3,481	116,614
Banc of California Inc	3,213	42,733
Berkshire Hills Bancorp Inc	3,076	50,446
Brookline Bancorp Inc	5,713	64,957
Capitol Federal Financial Inc	8,849	109,020
Dime Community Bancshares Inc	2,208	31,906
Northfield Bancorp Inc	3,099	34,492
Northwest Bancshares Inc	8,469	100,188
Pacific Premier Bancorp Inc	5,653	162,919
Provident Financial Services Inc	4,301	67,397
		<u>780,672</u>
<b>Total Financial</b>		<u><u>13,139,566</u></u>
<b>Industrial (19.29%)</b>		
AAON Inc	2,740	178,456
AAR Corp	2,354	66,783
Advanced Energy Industries Inc*	2,577	248,577
Aegion Corp*	2,203	37,781
Aerojet Rocketdyne Holdings Inc*	4,916	184,006
AeroVironment Inc*	1,474	125,865
Alamo Group Inc	694	94,190
Alarm.com Holdings Inc*	3,008	228,337
American Woodmark Corp*	1,115	97,574
Apogee Enterprises Inc	1,901	49,882
Applied Industrial Technologies Inc	2,602	204,075
Applied Optoelectronics Inc*	1,515	12,590
ArcBest Corp	1,827	76,570
Arcosa Inc	3,250	168,643
Astec Industries Inc	1,614	93,612
Atlas Air Worldwide Holdings Inc*	1,904	106,262
AZZ Inc	1,873	83,517
Badger Meter Inc	1,957	161,335
Barnes Group Inc	3,125	143,781
Bel Fuse Inc	725	10,629
Benchmark Electronics Inc	2,695	65,542
Boise Cascade Co	2,635	113,964
Brady Corp	3,383	149,461
Bristow Group Inc*	472	10,502
Chart Industries Inc*	2,369	244,860
CIRCOR International Inc*	1,426	47,158
Comfort Systems USA Inc	2,452	123,556
Comtech Telecommunications Corp	1,747	33,298
Dorian LPG Ltd*	2,072	22,647
DXP Enterprises Inc*	1,147	24,156

Echo Global Logistics Inc*	1,955	55,502
Encore Wire Corp	1,501	77,557
Enerpac Tool Group Corp	3,859	86,403
EnPro Industries Inc	1,488	105,365
ESCO Technologies Inc	1,750	173,075
Exponent Inc <sup>(a)</sup>	3,470	288,045
Fabrinet*	2,470	168,726
FARO Technologies Inc*	1,246	82,386
Federal Signal Corp	4,334	134,484
Forward Air Corp	1,881	137,445
Franklin Electric Co Inc	2,577	174,179
Gibraltar Industries Inc*	2,180	142,703
Granite Construction Inc	3,348	82,428
The Greenbrier Cos Inc	2,334	77,886
Griffon Corp	3,050	63,593
Harsco Corp*	5,630	95,429
Haynes International Inc	896	18,986
Heartland Express Inc	3,348	61,871
Hillenbrand Inc	5,024	188,249
Hub Group Inc*	2,390	130,542
Ichor Holdings Ltd*	1,611	51,391
Insteel Industries Inc	1,310	30,300
Itron Inc*	2,522	198,254
John Bean Technologies Corp	2,133	235,824
Kaman Corp	1,860	97,259
Knowles Corp*	6,335	107,568
Lindsay Corp	774	89,645
Lydall Inc*	1,255	34,387
Marten Transport Ltd	4,171	73,535
Materion Corp	1,461	85,176
Matson Inc	2,896	168,344
Matthews International Corp	2,244	59,982
Mesa Laboratories Inc	287	77,995
Moog Inc	2,096	162,147
Mueller Industries Inc	3,818	125,078
Myers Industries Inc	2,544	43,223
MYR Group Inc*	1,192	60,947
National Presto Industries Inc	360	30,618
Olympic Steel Inc	881	13,074
OSI Systems Inc*	1,130	99,553
Park Aerospace Corp	1,578	20,088
Patrick Industries Inc	1,482	93,425
PGT Innovations Inc*	4,183	77,887
Plexus Corp*	2,090	156,144
Powell Industries Inc	713	18,417
Proto Labs Inc <sup>*, (a)</sup>	1,859	256,839
Raven Industries Inc	2,561	64,588
Saia Inc <sup>*, (a)</sup>	1,758	306,841
Sanmina Corp*	4,556	144,949
SEACOR Holdings Inc*	1,257	41,758
SMART Global Holdings Inc*	942	28,910
SPX Corp*	3,162	161,989
SPX FLOW Inc*	2,852	152,810
Standex International Corp	892	67,310
Sturm Ruger & Co Inc	1,189	72,814
Tennant Co	1,344	90,263
TimkenSteel Corp*	2,857	13,456
Tredegar Corp	1,767	27,936
Trinseo SA	2,806	106,600
Triumph Group Inc	3,587	47,241
TTM Technologies Inc*	7,222	94,319
UFP Industries Inc	4,112	220,609
US Concrete Inc*	1,136	40,305
US Ecology Inc	1,822	61,748
Vicor Corp*	1,349	110,564



Watts Water Technologies Inc	1,845	216,142
<b>Total Industrial</b>		<u><u>10,090,715</u></u>
<b>Technology (10.08%)</b>		
3D Systems Corp*	8,482	77,610
8x8 Inc*	7,378	145,863
Agilysys Inc*	1,424	53,201
Allscripts Healthcare Solutions Inc*	8,318	113,790
Axcelis Technologies Inc*	2,322	62,648
Bottomline Technologies DE Inc*	2,730	124,597
Brooks Automation Inc <sup>(a)</sup>	4,959	361,957
CEVA Inc*	1,575	61,866
Cohu Inc	2,955	83,892
Computer Programs and Systems Inc	894	25,416
CSG Systems International Inc	2,425	105,197
CTS Corp	2,335	71,124
Cubic Corp	2,106	123,327
Diebold Nixdorf Inc*	5,500	52,085
Digi International Inc*	2,028	34,800
Diodes Inc*	2,961	201,230
Donnelley Financial Solutions Inc*	2,235	36,408
DSP Group Inc*	1,647	27,719
Ebix Inc	1,594	54,212
ExlService Holdings Inc*	2,297	191,248
FormFactor Inc*	5,422	222,302
Glu Mobile Inc*	8,249	83,397
Insight Enterprises Inc*	2,358	168,550
Kulicke & Soffa Industries Inc	4,158	126,611
LivePerson Inc*	4,137	241,684
ManTech International Corp	1,927	148,321
MaxLinear Inc*	4,794	149,813
MicroStrategy Inc*	486	166,586
MTS Systems Corp	1,275	44,663
NextGen Healthcare Inc*	3,468	61,522
OneSpan Inc*	2,332	46,127
Onto Innovation Inc*	3,282	145,097
PDF Solutions Inc*	1,992	43,963
Photronics Inc*	4,813	55,783
Pitney Bowes Inc	9,991	56,949
Power Integrations Inc <sup>(a)</sup>	4,019	286,916
Progress Software Corp	3,207	128,601
Rambus Inc*	7,986	125,540
Simulations Plus Inc	871	48,750
SPS Commerce Inc*	2,361	243,348
Sykes Enterprises Inc*	2,760	103,859
Tabula Rasa HealthCare Inc*	1,408	48,520
TTEC Holdings Inc	1,265	85,590
Ultra Clean Holdings Inc*	2,851	90,206
Unisys Corp*	3,709	54,077
Veeco Instruments Inc*	3,502	58,203
Virtusa Corp*	1,911	95,703
Xperi Holding Corp	7,293	139,150
<b>Total Technology</b>		<u><u>5,278,021</u></u>
<b>Utilities (1.73%)</b>		
American States Water Co	2,480	183,074
Avista Corp	4,778	179,271
California Water Service Group	3,448	170,607
Chesapeake Utilities Corp	1,135	118,051
Northwest Natural Holding Co	2,180	104,466
South Jersey Industries Inc	6,618	152,346
<b>Total Utilities</b>		<u><u>907,815</u></u>
<b>Total Common Stock (Cost \$40,988,916)</b>		<u><u>54,221,944</u></u>

**Right (0.00%)**

Lantheus Holdings Inc	6,190	-
<b>United States Treasury Bills (0.19%)</b>		
0.080%, 01/14/21	100,000	99,990
<b>Total United States Treasury Bills (Cost \$99,987)</b>		<u>99,990</u>
<b>Total Investments (Cost \$41,088,904) (103.85%)</b>		54,321,934
<b>Liabilities in Excess of Other Assets (-3.85%)</b>		<u>(2,014,641)</u>
<b>Net Assets (100.00%)</b>		<u><u>52,307,293</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 November 30, 2020:**

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

	<b>Notional Amount</b>	<b>Value</b>	<b>Unrealized Appreciation</b>
<b>Russell 2000 MINI</b>			
3 / JUN 2020 / Long / CME	267,530	273,015	5,485

**SHELTON CORE VALUE FUND**  
**Portfolio of Investments (Unaudited)**  
**11/30/2020**

<b>Security Description</b>	<b>Shares</b>	<b>Value (Note 1)</b>
<b>Common Stock (106.96%)</b>		
<b>Basic Materials (4.57%)</b>		
Dow Inc <sup>(a)</sup>	35,000	1,855,350
DuPont de Nemours Inc <sup>(a)</sup>	31,000	1,966,640
Linde PLC	3,167	812,082
Newmont Corp <sup>(a)</sup>	22,200	1,305,804
Sensient Technologies Corp <sup>(a)</sup>	8,500	609,620
<b>Total Basic Materials</b>		<u>6,549,496</u>
<b>Communications (15.75%)</b>		
Alphabet Inc* - Class A	500	877,200
Alphabet Inc* - Class C	500	880,370
Amazon.com Inc* <sup>(a)</sup>	900	2,851,236
AT&T Inc	28,669	824,234
Cisco Systems Inc <sup>(a)</sup>	52,500	2,258,550
Comcast Corp <sup>(a)</sup>	65,000	3,265,600
Motorola Solutions Inc <sup>(a)</sup>	11,300	1,938,289
Netflix Inc* <sup>(a)</sup>	4,800	2,355,360
T-Mobile US Inc* <sup>(a)</sup>	15,600	2,073,864
Verizon Communications Inc	54,300	3,280,263
The Walt Disney Co* <sup>(a)</sup>	13,300	1,968,533
<b>Total Communications</b>		<u>22,573,499</u>
<b>Consumer, Cyclical (10.00%)</b>		
Amerityre Corp* <sup>(a)</sup>	20,000,000	846,000
Costco Wholesale Corp <sup>(a)</sup>	5,900	2,311,443
Dollar General Corp <sup>(a)</sup>	11,000	2,404,380
Domino's Pizza Inc <sup>(a)</sup>	5,000	1,962,850
Ford Motor Co	160,000	1,452,800
The Home Depot Inc <sup>(a)</sup>	11,100	3,079,251
Target Corp	12,700	2,280,031
<b>Total Consumer, Cyclical</b>		<u>14,336,755</u>
<b>Consumer, Non-Cyclical (19.98%)</b>		
Abbott Laboratories	12,810	1,386,298
AbbVie Inc	7,410	774,938
AmerisourceBergen Corp	7,912	815,806
Amgen Inc <sup>(a)</sup>	8,500	1,887,340
Bristol-Myers Squibb Co <sup>(a)</sup>	7,500	468,000
Cigna Corp <sup>(a)</sup>	12,200	2,551,508
Colgate-Palmolive Co	7,400	633,736
Conagra Brands Inc <sup>(a)</sup>	22,450	820,772
CVS Health Corp <sup>(a)</sup>	27,400	1,857,446
Edwards Lifesciences Corp* <sup>(a)</sup>	24,900	2,088,861
Gilead Sciences Inc <sup>(a)</sup>	15,600	946,452
Johnson & Johnson <sup>(a)</sup>	13,000	1,880,840
Merck & Co Inc	10,000	803,900

PayPal Holdings Inc* <sup>(a)</sup>	9,900	2,119,788
Pfizer Inc <sup>(a)</sup>	53,800	2,061,078
Quest Diagnostics Inc <sup>(a)</sup>	17,500	2,169,650
Sprouts Farmers Market Inc*	141,800	3,001,906
UnitedHealth Group Inc <sup>(a)</sup>	6,700	2,253,478
Viartis Inc* <sup>(a)</sup>	6,675	112,281
<b>Total Consumer, Non-Cyclical</b>		<u><u>28,634,078</u></u>
<b>Energy (6.18%)</b>		
BP PLC	81,437	1,592,908
Chevron Corp	35,200	3,068,735
ConocoPhillips	19,648	777,275
Exxon Mobil Corp	50,500	1,925,565
Royal Dutch Shell PLC	20,000	676,800
Schlumberger NV	39,100	812,889
<b>Total Energy</b>		<u><u>8,854,172</u></u>
<b>Financial (18.67%)</b>		
<i>Banks (10.04%)</i>		
Bank of America Corp	90,000	2,534,400
Citigroup Inc	36,300	1,999,041
The Goldman Sachs Group Inc	5,350	1,233,603
JPMorgan Chase & Co	28,020	3,302,998
Morgan Stanley	45,000	2,782,350
US Bancorp	10,000	432,100
Wells Fargo & Co	77,000	2,105,950
		<u>14,390,442</u>
<i>Diversified Financial Service (4.90%)</i>		
Cboe Global Markets Inc <sup>(a)</sup>	20,000	1,826,400
Discover Financial Services <sup>(a)</sup>	24,000	1,828,080
Mastercard Inc <sup>(a)</sup>	10,000	3,365,100
		<u>7,019,580</u>
<i>Insurance (0.00%)</i>		
Principal Financial Group Inc	50	2,490
<i>Real Estate (3.73%)</i>		
American Tower Corp <sup>(a)</sup>	7,800	1,803,360
Equinix Inc <sup>(a)</sup>	2,900	2,023,591
Mid-America Apartment Communities Inc <sup>(a)</sup>	12,000	1,513,920
		<u>5,340,871</u>
<b>Total Financial</b>		<u><u>26,753,383</u></u>
<b>Industrial (10.10%)</b>		
Atlas Corp <sup>(a)</sup>	25,000	283,000
Carrier Global Corp <sup>(a)</sup>	10,625	404,494
Caterpillar Inc	20,442	3,548,527
FedEx Corp <sup>(a)</sup>	7,100	2,034,718
Lockheed Martin Corp <sup>(a)</sup>	5,300	1,934,500
Masco Corp	30,000	1,610,100
Otis Worldwide Corp <sup>(a)</sup>	5,312	355,585
Raytheon Technologies Corp <sup>(a)</sup>	32,700	2,345,244
Union Pacific Corp <sup>(a)</sup>	9,600	1,959,168
<b>Total Industrial</b>		<u><u>14,475,336</u></u>

**Technology (16.79%)**

Adobe Inc <sup>*, (a)</sup>	4,500	2,153,115
Apple Inc	40,700	4,845,335
Citrix Systems Inc <sup>(a)</sup>	15,500	1,920,760
Fiserv Inc <sup>*, (a)</sup>	18,000	2,073,240
Hewlett Packard Enterprise Co	20,000	220,800
Intel Corp	33,500	1,619,725
Intuit Inc <sup>(a)</sup>	5,700	2,006,514
Microsoft Corp	17,733	3,796,103
Oracle Corp	42,430	2,449,060
Seagate Technology PLC	15,000	882,150
Take-Two Interactive Software Inc <sup>*, (a)</sup>	11,600	2,093,916
<b>Total Technology</b>		<u><u>24,060,718</u></u>

**Utilities (4.92%)**

American Electric Power Co Inc <sup>(a)</sup>	1,200	101,868
American Water Works Co Inc <sup>(a)</sup>	14,900	2,285,362
Consolidated Edison Inc	16,200	1,235,250
Dominion Energy Inc <sup>(a)</sup>	24,400	1,915,156
Duke Energy Corp <sup>(a)</sup>	16,300	1,510,358
<b>Total Utilities</b>		<u><u>7,047,994</u></u>

**Total Common Stock (Cost \$138,097,694)**153,285,431**Right (0.01%)**

Bristol-Myers SQ	7,500	8,850
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**United States Treasury Bills (7.81%)**

0.080%, 01/14/21	11,200,000	11,198,939
<b>Total United States Treasury Bills (Cost \$11,198,792)</b>		<u><u>11,198,939</u></u>

**Total Investments (Cost \$149,313,736) (114.78%)**

164,493,220

**Liabilities in Excess of Other Assets (-14.78%)**(21,177,022)**Net Assets (100.00%)**143,316,198

\* Non-income producing security.

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

**SHELTON CORE VALUE FUND**

Portfolio of Investments (Unaudited)

11/30/2020

**Written Call Options**

	<b>Counterparty</b>	<b>Contracts</b>	<b>Notional Amount</b>	<b>Strike Price</b>	<b>Expiration Date</b>	<b>Value</b>
Abbott Laboratories	Goldman Sachs	(64)	723,200	113.00	12/18/2020	(4,448)
AbbVie Inc	Goldman Sachs	(37)	399,600	108.00	12/18/2020	(3,478)
Adobe Inc	Goldman Sachs	(20)	1,020,000	510.00	12/18/2020	(12,200)
American Electric Power Co Inc	Goldman Sachs	(12)	105,000	87.50	12/18/2020	(720)
American Tower Corp	Goldman Sachs	(20)	500,000	250.00	12/18/2020	(600)
American Water Works Co Inc	Goldman Sachs	(149)	2,384,000	160.00	12/18/2020	(12,963)
AmerisourceBergen Corp	Goldman Sachs	(40)	432,000	108.00	12/18/2020	(4,200)
Amgen Inc	Goldman Sachs	(40)	940,000	235.00	12/18/2020	(4,880)
Caterpillar Inc	Goldman Sachs	(30)	540,000	180.00	12/18/2020	(5,850)
Chevron Corp	Goldman Sachs	(70)	630,000	90.00	12/18/2020	(12,740)
Cigna Corp	Goldman Sachs	(122)	2,562,000	210.00	12/18/2020	(70,760)
Citigroup Inc	Goldman Sachs	(40)	220,000	55.00	12/18/2020	(7,440)
Citrix Systems Inc	Goldman Sachs	(50)	650,000	130.00	12/18/2020	(5,100)
Colgate-Palmolive Co	Goldman Sachs	(37)	323,750	87.50	12/18/2020	(1,258)
Comcast Corp	Goldman Sachs	(325)	1,543,750	47.50	12/18/2020	(132,275)
Conagra Brands Inc	Goldman Sachs	(70)	266,000	38.00	12/18/2020	(1,610)
Consolidated Edison Inc	Goldman Sachs	(162)	1,312,200	81.00	12/18/2020	(2,835)
Costco Wholesale Corp	Goldman Sachs	(20)	780,000	390.00	12/18/2020	(20,100)
CVS Health Corp	Goldman Sachs	(50)	350,000	70.00	12/18/2020	(4,100)
Discover Financial Services	Goldman Sachs	(60)	480,000	80.00	12/18/2020	(8,700)
Dollar General Corp	Goldman Sachs	(110)	2,420,000	220.00	12/18/2020	(63,800)
Dominion Energy Inc	Goldman Sachs	(244)	2,013,000	82.50	12/18/2020	(4,636)
Duke Energy Corp	Goldman Sachs	(163)	1,589,250	97.50	12/18/2020	(4,890)
Edwards Lifesciences Corp	Goldman Sachs	(249)	2,241,000	90.00	12/18/2020	(11,205)
Equinix Inc	Goldman Sachs	(10)	790,000	790.00	12/18/2020	(2,500)
Fiserv Inc	Goldman Sachs	(30)	315,000	105.00	12/18/2020	(29,610)
Gilead Sciences Inc	Goldman Sachs	(80)	500,000	62.50	12/18/2020	(4,000)
Home Depot Inc/The	Goldman Sachs	(60)	1,740,000	290.00	12/18/2020	(6,660)
Johnson & Johnson	Goldman Sachs	(65)	1,007,500	155.00	12/18/2020	(1,495)
Linde PLC	Goldman Sachs	(31)	837,000	270.00	12/18/2020	(4,030)
Masco Corp	Goldman Sachs	(150)	825,000	55.00	12/18/2020	(9,750)
Merck & Co Inc	Goldman Sachs	(40)	330,000	82.50	12/18/2020	(2,600)
Mid-America Apartment Communities Inc	Goldman Sachs	(120)	1,560,000	130.00	12/18/2020	(6,000)
Netflix Inc	Goldman Sachs	(48)	2,400,000	500.00	12/18/2020	(59,040)
Newmont Corp	Goldman Sachs	(60)	420,000	70.00	12/18/2020	(480)
Pfizer Inc	Goldman Sachs	(538)	2,044,400	38.00	12/18/2020	(83,390)
Quest Diagnostics Inc	Goldman Sachs	(175)	2,275,000	130.00	12/18/2020	(19,250)
Seagate Technology PLC	Goldman Sachs	(50)	287,500	57.50	12/18/2020	(13,500)
Sprouts Farmers Market Inc	Goldman Sachs	(400)	900,000	22.50	12/18/2020	(8,000)
Take-Two Interactive Software Inc	Goldman Sachs	(55)	990,000	180.00	12/18/2020	(32,175)
UnitedHealth Group Inc	Goldman Sachs	(67)	2,278,000	340.00	12/18/2020	(36,850)
<b>Total Written Call Options</b>			<u>43,924,150</u>			<u>(720,118)</u>
<b>Premiums Received \$605,576</b>						

**NASDAQ 100 INDEX FUND**  
**Portfolio of Investments (Unaudited)**  
**11/30/2020**

Security Description	Shares	Value (Note 1)
<b>Common Stock (100.13%)</b>		
<b>Communications (33.05%)</b>		
<i>Internet (26.89%)</i>		
Alphabet Inc* - Class A	19,803	34,742,383
Alphabet Inc* - Class C	19,182	33,774,515
Amazon.com Inc <sup>*, (a)</sup>	28,799	91,236,384
Baidu Inc*	20,316	2,823,721
Booking Holdings Inc*	3,004	6,093,464
CDW Corp	10,557	1,377,583
eBay Inc	51,582	2,601,280
Expedia Group Inc	10,240	1,274,778
Facebook Inc <sup>*, (a)</sup>	138,237	38,287,501
JD.com Inc*	67,318	5,745,591
MercadoLibre Inc*	3,652	5,672,761
Netflix Inc*	32,203	15,802,012
Pinduoduo Inc*	21,161	2,937,358
Trip.com Group Ltd*	38,853	1,305,072
VeriSign Inc*	8,627	1,731,611
		<u>245,406,014</u>
<i>Media (3.39%)</i>		
Charter Communications Inc*	15,027	9,797,454
Comcast Corp	333,591	16,759,611
Fox Corp - Class A	26,337	759,559
Fox Corp - Class B	19,554	554,943
Liberty Global PLC* - Class A	13,520	304,470
Liberty Global PLC* - Class C	29,250	632,970
Sirius XM Holdings Inc	325,061	2,109,646
		<u>30,918,653</u>
<i>Telecommunications (2.78%)</i>		
Cisco Systems Inc	309,950	13,334,049
T-Mobile US Inc*	90,714	12,059,519
		<u>25,393,568</u>
<b>Total Communications</b>		<u><u>301,718,235</u></u>
<b>Consumer, Cyclical (9.12%)</b>		
Copart Inc*	17,081	1,972,001
Costco Wholesale Corp	32,462	12,717,637
Dollar Tree Inc*	17,390	1,899,684
Fastenal Co	42,143	2,083,971
Lululemon Athletica Inc*	9,048	3,349,751
Marriott International Inc	24,023	3,047,798
O'Reilly Automotive Inc*	5,432	2,403,335
PACCAR Inc	25,415	2,212,631
Ross Stores Inc	26,104	2,806,702
Starbucks Corp	85,762	8,406,391
Tesla Inc*	68,341	38,790,352
Ulta Beauty Inc*	4,130	1,137,402
Walgreens Boots Alliance Inc	63,554	2,415,688
<b>Total Consumer, Cyclical</b>		<u><u>83,243,343</u></u>
<b>Consumer, Non-Cyclical (12.47%)</b>		
Alexion Pharmaceuticals Inc*	16,260	1,985,509
Align Technology Inc*	5,855	2,817,953
Amgen Inc	42,956	9,537,950
Automatic Data Processing Inc	31,571	5,489,565
BioMarin Pharmaceutical Inc*	13,199	1,038,761
Biogen Inc*	11,611	2,788,614
Cintas Corp	7,605	2,702,057
DexCom Inc*	7,022	2,244,793
Gilead Sciences Inc	91,952	5,578,728
IDEXX Laboratories Inc*	6,303	2,905,557
Illumina Inc*	10,801	3,478,894
Incyte Corp*	15,827	1,338,015
Intuitive Surgical Inc*	8,583	6,231,687
Keurig Dr Pepper Inc	103,208	3,142,684
The Kraft Heinz Co	89,732	2,955,772
Moderna Inc*	28,542	4,359,505

Mondelez International Inc	104,758	6,018,347
Monster Beverage Corp*	38,680	3,279,290
PayPal Holdings Inc*	86,281	18,474,487
PepsiCo Inc	101,853	14,690,258
Regeneron Pharmaceuticals Inc*	7,667	3,956,402
Seagen Inc*	12,593	2,144,714
Verisk Analytics Inc	12,041	2,387,851
Vertex Pharmaceuticals Inc*	19,044	4,337,271
<b>Total Consumer, Non-Cyclical</b>		<u><u>113,884,664</u></u>
<b>Industrial (0.55%)</b>		
CSX Corp	56,111	5,052,796
<b>Total Industrial</b>		<u><u>5,052,796</u></u>
<b>Technology (44.33%)</b>		
<i>Computers (13.30%)</i>		
Apple Inc <sup>(a)</sup>	983,335	117,066,032
Cognizant Technology Solutions Corp	40,235	3,143,561
Check Point Software Technologies Ltd*	10,496	1,235,169
		<u><u>121,444,762</u></u>
<i>Semiconductors (12.96%)</i>		
Advanced Micro Devices Inc*	85,915	7,960,884
Analog Devices Inc	27,063	3,763,922
Applied Materials Inc	66,983	5,524,758
Broadcom Inc	29,147	11,704,852
Intel Corp	310,809	15,027,615
KLA Corp	11,594	2,921,340
Lam Research Corp	10,660	4,825,356
Maxim Integrated Products Inc	19,884	1,651,167
Microchip Technology Inc	18,515	2,488,231
Micron Technology Inc*	80,776	5,176,934
NVIDIA Corp	45,252	24,257,786
QUALCOMM Inc	82,578	12,153,004
Skyworks Solutions Inc	12,519	1,767,307
Texas Instruments Inc	67,371	10,863,574
Xilinx Inc	17,918	2,607,965
ASML Holding NV	5,442	2,382,127
NXP Semiconductors NV	20,540	3,253,947
		<u><u>118,330,769</u></u>
<i>Software (18.06%)</i>		
Activision Blizzard Inc	56,056	4,455,331
Adobe Inc*	35,180	16,832,575
ANSYS Inc*	6,186	2,091,239
Autodesk Inc*	16,135	4,521,511
Cadence Design Systems Inc*	20,618	2,397,873
Cerner Corp	22,397	1,676,191
Citrix Systems Inc	8,987	1,113,669
DocuSign Inc*	13,443	3,063,391
Electronic Arts Inc	21,455	2,740,876
Fiserv Inc*	49,114	5,656,951
Intuit Inc	18,992	6,685,564
Microsoft Corp	435,113	93,144,640
NetEase Inc	26,800	2,421,916
Paychex Inc	26,302	2,450,031
Splunk Inc*	11,659	2,380,535
Synopsys Inc*	11,043	2,512,283
Take-Two Interactive Software Inc*	8,328	1,503,287
Workday Inc*	12,772	2,871,018
Zoom Video Communications Inc*	13,356	6,388,976
		<u><u>164,907,857</u></u>
<b>Total Technology</b>		<u><u>404,683,388</u></u>



<b>Utilities (0.61%)</b>		
Exelon Corp	71,431	2,933,671
Xcel Energy Inc	38,530	2,595,381
<b>Total Utilities</b>		<u>5,529,052</u>
<b>Total Common Stock (Cost \$349,545,721)</b>		<u>914,111,478</u>
<b>United States Treasury Bills (0.76%)</b>		
0.080%, 01/14/21	6,900,000	6,899,347
<b>United States Treasury Bills (Cost \$6,899,306)</b>		<u>6,899,347</u>
<b>Total Investments (Cost \$356,445,028) (100.89%)</b>		921,010,825
<b>Liabilities in Excess of Other Assets (-0.89%)</b>		<u>(8,104,108)</u>
<b>Net Assets (100.00%)</b>		<u>912,906,717</u>

\* Non-income producing security.

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

**Futures contracts at November 30, 2020:**

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

**Nasdaq 100 E-MINI**

93 / JUN 2020 / Long / CME

<b>Notional Amount</b>	<b>Value</b>	<b>Unrealized Appreciation</b>
<u>7,426,325</u>	<u>7,611,740</u>	<u>185,415</u>

# SHELTON GREEN ALPHA FUND

Portfolio of Investments (Unaudited)

11/30/2020

Security Description	Shares	Value (Note 1)
<b>Common Stock (96.65%)</b>		
<b>Basic Materials (2.68%)</b>		
Daqo New Energy Corp*	90,000	3,871,800
<b>Communications (3.04%)</b>		
Alphabet Inc*	1,200	2,112,888
Arista Networks Inc*	3,500	947,450
SK Telecom Co Ltd	15,000	352,650
Switch Inc	62,000	978,980
<b>Total Communications</b>		<u>4,391,968</u>
<b>Consumer, Cyclical (7.28%)</b>		
Kandi Technologies Group Inc*	138,000	1,346,880
Steelcase Inc	55,000	668,250
Tesla Inc*	15,000	8,514,000
<b>Total Consumer, Cyclical</b>		<u>10,529,130</u>
<b>Consumer, Non-Cyclical (23.83%)</b>		
10X Genomics Inc*	8,700	1,332,057
CRISPR Therapeutics AG*	37,300	4,734,116
CureVac NV*	24,000	2,524,080
Danone SA	60,000	768,600
Editas Medicine Inc*	54,000	1,651,860
Illumina Inc*	3,000	966,270
Intellia Therapeutics Inc*	68,300	2,682,141
Invitae Corp*	95,000	4,716,750
Moderna Inc*	72,000	10,997,280
Natural Grocers by Vitamin Cottage Inc	101,000	1,470,560
Pacific Biosciences of California Inc*	19,000	300,390
Square Inc*	11,000	2,320,560
<b>Total Consumer, Non-Cyclical</b>		<u>34,464,664</u>
<b>Energy (24.90%)</b>		
Canadian Solar Inc*	34,000	1,453,840
Enphase Energy Inc*	24,000	3,277,680
First Solar Inc*	47,200	4,409,896
JinkoSolar Holding Co Ltd*	120,000	8,284,800
Maxeon Solar Technologies Ltd*	31,050	758,241
SolarEdge Technologies Inc*	8,500	2,362,830
SunPower Corp*	167,000	3,700,720
TPI Composites Inc*	82,000	3,298,860
Vestas Wind Systems A/S	125,000	8,465,000
<b>Total Energy</b>		<u>36,011,867</u>
<b>Financial (6.82%)</b>		
Alexandria Real Estate Equities Inc	8,600	1,408,078
Digital Realty Trust Inc	9,000	1,212,750
Hannon Armstrong Sustainable Infrastructure Capital Inc	64,000	3,498,240
Horizon Technology Finance Corp	140,000	1,745,800
Hudson Pacific Properties Inc	77,000	2,002,000

<b>Total Financial</b>		<u><u>9,866,868</u></u>
<b>Industrial (4.51%)</b>		
ABB Ltd	41,600	1,095,744
Advanced Energy Industries Inc*	14,400	1,389,024
Garmin Ltd	8,000	934,080
Trex Co Inc*	14,000	1,047,480
Universal Display Corp	9,000	2,061,360
<b>Total Industrial</b>		<u><u>6,527,688</u></u>
<b>Technology (18.52%)</b>		
Analog Devices Inc	7,700	1,070,916
Apple Inc	7,500	892,875
Applied Materials Inc	48,500	4,000,280
Cadence Design Systems Inc*	5,100	593,130
Fortinet Inc*	6,500	800,995
Infineon Technologies AG	50,000	1,773,250
International Business Machines Corp	24,600	3,038,592
Lam Research Corp	6,000	2,715,960
NVIDIA Corp	3,100	1,661,786
QUALCOMM Inc	13,500	1,986,795
Skyworks Solutions Inc	6,500	917,605
STMicroelectronics NV	46,500	1,843,725
Taiwan Semiconductor Manufacturing Co Ltd	46,000	4,462,920
Ultra Clean Holdings Inc*	32,500	1,028,300
<b>Total Technology</b>		<u><u>26,787,129</u></u>
<b>Utilities (5.07%)</b>		
Brookfield Renewable Corp	92,500	7,321,375
<b>Total Common Stock (Cost \$61,483,152)</b>		<u><u>139,772,489</u></u>
<b>Total Investments (Cost \$61,483,152) (96.65%)</b>		139,772,489
<b>Other Net Assets (3.35%)</b>		<u>4,848,718</u>
<b>Net Assets (100.00%)</b>		<u><u>144,621,207</u></u>

\* Non-income producing security.

#### Important Information

The portfolio holdings listing provides information on a fund's investments as of the date indicated. The listing excludes any other assets and liabilities, as well as any cash and cash equivalents.

Fund holdings and composition are subject to change, based on market and other conditions, and should not be construed as a recommendation of any security, sector or industry. The most recent annual/semiannual report can be viewed at [www.sheltoncap.com](http://www.sheltoncap.com) or [www.sheltonfunds.com](http://www.sheltonfunds.com).

Investors should consider a fund's investment objectives, risks, charges and expenses carefully before investing. The prospectus contains this and other information about the fund. To obtain a prospectus, visit [www.sheltoncap.com](http://www.sheltoncap.com) or call (800) 955-9988. A prospectus should be read carefully before investing.

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