

GREEN CALIFORNIA TAX FREE INCOME FUND

Portfolio of Investments (Unaudited)

November 30, 2021

SECURITY DESCRIPTION	Par Value	Rate	Maturity	Value
Municipal Bonds (94.46%)				
BUTTE-GLENN COMMUNITY COLLEGE DISTRICT Butte-Glenn Community College District	\$ 1,000,000	4.00%	08/01/2026	\$ 1,023,844
CALIFORNIA HEALTH FACILITIES FINANCING AUTHORITY California Health Facilities Financing Authority	1,700,000	5.00%	11/01/2027	2,115,549
CALIFORNIA HOUSING FINANCE California Housing Finance Agency	363,888	4.00%	03/20/2033	419,475
CALIFORNIA INFRASTRUCTURE & ECONOMIC DEVELOPMENT BANK California Infrastructure & Economic Development Bank	1,200,000	5.00%	10/01/2033	1,415,680
CALIFORNIA MUNICIPAL FINANCE AUTHORITY California Municipal Finance Authority	800,000	5.00%	05/15/2038	977,707
California Municipal Finance Authority	480,000	5.00%	10/01/2044	593,473
CALIFORNIA STATE UNIVERSITY California State University	1,100,000	4.00%	11/01/2030	1,138,546
CITY OF LOS ANGELES CA WASTEWATER SYSTEM REVENUE City of Los Angeles CA Wastewater System Revenue	1,500,000	5.250%	06/01/2047	1,839,156
City of Los Angeles CA Wastewater System Revenue	500,000	5.000%	06/01/2044	571,702
CITY OF ROSEVILLE CA ELECTRIC SYSTEM REVENUE City of Roseville CA Electric System Revenue	750,000	5.00%	02/01/2025	808,359
CITY OF SAN FRANCISCO CA PUBLIC UTILITIES COMMISSION WATER REVENUE City of San Francisco CA Public Utilities Commission Water Revenue	1,000,000	5.00%	11/01/2034	1,230,778
EAST BAY MUNICIPAL UTILITY DISTRICT WATER SYSTEM REVENUE East Bay Municipal Utility District Water System Revenue	2,050,000	5.00%	06/01/2026	2,376,306
EAST SIDE UNION HIGH SCHOOL DISTRICT East Side Union High School District	2,975,000	5.250%	09/01/2023	3,234,168
FOOTHILL-DE ANZA COMMUNITY COLLEGE DISTRICT Foothill-De Anza Community College District	2,000,000	0.00%	08/01/2027	1,896,272
LA MIRADA REDEVELOPMENT AGENCY SUCCESSOR AGENCY La Mirada Redevelopment Agency Successor Agency	1,000,000	5.00%	08/15/2023	1,077,522
LOS ANGELES COMMUNITY COLLEGE DISTRICT/CA Los Angeles Community College District/CA	865,000	5.00%	08/01/2028	971,549
LOS ANGELES COUNTY METROPOLITAN TRANSPORTATION AUTHORITY Los Angeles County Metropolitan Transportation Authority	1,500,000	5.00%	07/01/2023	1,612,978
Los Angeles County Metropolitan Transportation Authority	500,000	4.00%	07/01/2028	559,468
LOS ANGELES DEPARTMENT OF WATER & POWER Los Angeles Department of Water & Power Water System Revenue	1,985,000	5.00%	07/01/2037	2,038,684
LOS RIOS COMMUNITY COLLEGE DISTRICT Los Rios Community College District	2,500,000	5.00%	08/01/2032	2,689,132
Milpitas Unified School District/CA Milpitas Unified School District/CA	2,000,000	3.00%	08/01/2034	2,273,708
MOUNT SAN ANTONIO COMMUNITY COLLEGE DISTRICT Mount San Antonio Community College District	2,345,000	5.00%	08/01/2034	2,531,563
PORT OF LOS ANGELES Port of Los Angeles	290,000	4.00%	08/01/2023	307,636
SACRAMENTO MUNICIPAL UTILITY DISTRICT Sacramento Municipal Utility District	770,000	5.250%	07/01/2024	831,249
SAN DIEGO COMMUNITY COLLEGE DISTRICT San Diego Community College District	1,175,000	5.00%	08/01/2027	1,268,193
SAN FRANCISCO BAY AREA RAPID TRANSIT DISTRICT San Francisco Bay Area Rapid Transit District	2,300,000	5.00%	08/01/2036	2,819,195
San Francisco Bay Area Rapid Transit District	645,000	4.00%	08/01/2034	754,573
SAN FRANCISCO CITY & COUNTY PUBLIC UTILITIES COMMISSION POWER REVENUE San Francisco City & County Public Utilities Commission Power Revenue	1,170,000	5.00%	11/01/2036	1,341,956
San Francisco City & County Public Utilities Commission Power Revenue	680,000	5.00%	11/01/2030	781,933
SAN MATEO FOSTER CITY PUBLIC FINANCING AUTHORITY San Mateo Foster City Public Financing Authority	2,000,000	4.00%	08/01/2044	2,372,574
SANTA CLARA VALLEY TRANSPORTATION AUTHORITY Santa Clara Valley Transportation Authority	1,000,000	5.00%	04/01/2034	1,153,108
SANTA MARIA JOINT UNION HIGH SCHOOL DISTRICT Santa Maria Joint Union High School District	2,500,000	0.00%	08/01/2029	2,246,264

STATE OF CALIFORNIA State of California	900,000	3.000%	10/01/2028	956,848
TURLOCK IRRIGATION DISTRICT Turlock Irrigation District	300,000	5.000%	01/01/2036	386,414
UNIVERSITY OF CALIFORNIA University of California	925,000	5.000%	05/15/2029	1,028,447
WILLIAM S HART UNION HIGH SCHOOL DISTRICT William S Hart Union High School District	3,595,000	0.000%	09/01/2029	3,214,185
Total Municipal Bonds (Cost \$51,550,575)				<u>52,858,194</u>
Variable Rate Demand Notes* (Cost \$2,500,000) (4.47%)				
California Statewide Communities Development Authority ***	600,000	0.010%	12/01/2021	600,000
Santa Clara Valley Transportation Authority ****	1,200,000	1.999%	12/01/2021	1,200,000
University of California ****	700,000	0.010%	12/01/2021	700,000
Total Variable Rate Demand Notes				<u>2,500,000</u>
Total Investments (Cost \$54,050,575)^(a) (98.93%)				\$ 55,358,194
Other Net Assets (1.07%)				598,938
Net Assets (100.00%)				<u>\$ 55,957,132</u>

(a) Aggregate cost for federal income tax purposes is \$51,550,575.

At November 30, 2021, unrealized appreciation/(depreciation) of securities for federal income tax purposes is as follows:

Unrealized appreciation	\$ 3,807,618
Unrealized depreciation	-
Net unrealized appreciation	<u>\$ 3,807,618</u>

Because tax adjustments are calculated annually, the above tax figures reflect the tax adjustments outstanding at the Fund's previous fiscal year end. For the previous fiscal year's federal income tax information, please refer to the Notes to Financial Statements section in the Fund's most recent semi-annual and annual reports.

* 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, 2021

U.S. GOVERNMENT SECURITIES FUND

Portfolio of Investments (Unaudited)

November 30, 2021

Security Description	Par Value	Value
Government National Mortgage Association (2.22%)		
3.500%, 11/20/2044	\$ 137,689	\$ 146,630
5.000%, 03/15/2038	85,592	98,088
5.500%, 01/15/2025	14,481	16,050
5.500%, 04/15/2036	67,518	78,399
6.000%, 01/15/2026	51,783	58,695
6.000%, 06/15/2038	28,778	33,700
Total Government National Mortgage Association (Cost \$390,381)		<u>431,562</u>
United States Treasury Bonds (11.42%)		
5.000%, 05/15/2037	500,000	739,492
6.000%, 02/15/2026	800,000	963,813
6.375%, 08/15/2027	400,000	514,141
Total United States Treasury Bonds (Cost \$2,010,497)		<u>2,217,446</u>
United States Treasury Notes (78.41%)		
0.375%, 03/31/2022	500,000	500,508
2.000%, 02/15/2022	2,500,000	2,510,071
2.125%, 02/29/2024	1,300,000	1,343,926
2.125%, 05/15/2025	2,200,000	2,289,117
2.250%, 08/15/2027	3,800,000	4,011,969
2.375%, 05/15/2029	500,000	535,664
2.500%, 08/15/2023	2,600,000	2,691,152
3.125%, 11/15/2028	1,200,000	1,342,125
Total United States Treasury Notes (Cost \$14,879,441)		<u>15,224,532</u>
United States Treasury Bills (7.08%)		
0.375%, 08/15/2024	500,000	495,176
0.625%, 07/31/2026	900,000	879,574
Total United States Treasury Bills (Cost \$1,394,936)		<u>1,374,750</u>
Total Investments (Cost \$18,675,255)^(a) (99.13%)		<u>\$ 19,248,290</u>
Other Net Assets (0.87%)		<u>168,112</u>
Net Assets (100.00%)		<u><u>\$ 19,416,402</u></u>

(a) Aggregate cost for federal income tax purposes is \$18,675,255.

At November 30, 2021, unrealized appreciation/(depreciation) of securities for federal income tax purposes is as follows:

Unrealized appreciation	\$ 593,220
Unrealized depreciation	(20,186)
Net unrealized appreciation	<u>\$ 573,034</u>

Because tax adjustments are calculated annually, the above tax figures reflect the tax adjustments outstanding at the Fund's previous fiscal year end. For the previous fiscal year's federal income tax information, please refer to the Notes to Financial Statements section in the Fund's most recent semi-annual and annual reports.

THE UNITED STATES TREASURY TRUST
Portfolio of Investments (Unaudited)
November 30, 2021

Security Description	Par Value	Value
United States Treasury Bills, DN^(a) (99.45%)		
12/09/2021	\$ 6,400,000	\$ 6,399,927
12/14/2021	3,000,000	2,999,913
12/16/2021	4,800,000	4,799,864
12/21/2021	3,200,000	3,199,867
12/23/2021	5,100,000	5,099,814
01/06/2022	3,600,000	3,599,797
01/18/2022	4,300,000	4,299,766
02/10/2022	3,800,000	3,799,738
03/15/2022	2,400,000	2,399,646
Total United States Treasury Bills, DN (Cost \$36,598,332)		<u>36,598,332</u>
Total Investments (Cost \$36,598,332)^(b) (99.45%)		\$ 36,598,332
Other Net Assets (0.55%)		201,948
Net Assets (100.00%)		<u>\$ 36,800,280</u>

(a) Discount Note. Yield to maturity is between 0.01% - 0.14%.

(b) Aggregate cost for federal income tax purposes is \$36,598,332.

Because tax adjustments are calculated annually, the above tax figure reflects the tax adjustments outstanding at the Fund's previous fiscal year end. For the previous fiscal year's federal income tax information, please refer to the Notes to Financial Statements section in the Fund's most recent semi-annual and annual reports.

S&P 500 INDEX FUND
Portfolio of Investments (Unaudited)
November 30, 2021

Security Description	Shares	Value
Common Stock (104.41%)		
Basic Materials (2.14%)		
Air Products and Chemicals Inc	1,458	\$ 419,088
Albemarle Corp	729	194,271
Celanese Corp	763	115,488
CF Industries Holdings Inc	1,457	88,280
Dow Inc	4,894	268,827
DuPont de Nemours Inc	3,491	258,194
Eastman Chemical Co	893	93,131
Ecolab Inc	1,622	359,224
FMC Corp	891	89,269
Freeport-McMoRan Inc	9,035	335,018
International Flavors & Fragrances Inc	1,613	229,320
International Paper Co	2,697	122,767
Linde PLC	3,346	1,064,496
LyondellBasell Industries NV	1,667	145,246
The Mosaic Co	2,068	70,767
Newmont Corp	5,247	288,165
Nucor Corp	1,924	204,444
PPG Industries Inc	1,558	240,197
The Sherwin-Williams Co	1,539	509,778
Total Basic Materials		5,095,970
Communications (16.22%)		
Alphabet Inc* - Class A	1,934	5,488,595
Alphabet Inc* - Class C	1,831	5,216,592
Amazon.com Inc ^{*(a)}	2,757	9,668,992
Arista Networks Inc*	1,464	181,624
AT&T Inc	45,930	1,048,582
Booking Holdings Inc*	261	548,583
CDW Corp	920	174,211
Charter Communications Inc*	885	571,958
Cisco Systems Inc	27,109	1,486,658
Comcast Corp	29,493	1,474,060
Corning Inc	4,990	185,079
Discovery Inc* - Class C	1,878	42,649
Discovery Inc* - Class A	1,116	25,969
DISH Network Corp*	1,784	55,750
eBay Inc	4,277	288,526
Etsy Inc*	797	218,840
Expedia Group Inc*	887	142,887
F5 Inc*	424	96,494
Fox Corp - Class A	2,335	83,384
Fox Corp - Class B	1,242	41,731
The Interpublic Group of Cos Inc	2,667	88,518
Juniper Networks Inc	2,302	71,661
Lumen Technologies Inc	6,449	79,581
Meta Platforms Inc ^{*(a)}	15,413	5,000,902
Motorola Solutions Inc	1,134	287,106
Netflix Inc*	2,852	1,830,699
News Corp - Class A	2,672	57,769
News Corp - Class B	910	19,611
NortonLifeLock Inc	4,015	99,773
Omnicom Group Inc	1,397	94,032
T-Mobile US Inc*	3,810	414,566
Twitter Inc*	5,110	224,533
VeriSign Inc*	689	165,298
Verizon Communications Inc	26,632	1,338,791
ViacomCBS Inc	3,816	118,105
The Walt Disney Co*	11,660	1,689,534
Total Communications		38,621,643

Consumer, Cyclical (10.79%)

Advance Auto Parts Inc	476	105,063
Alaska Air Group Inc*	808	39,245
American Airlines Group Inc*	3,057	54,078
Aptiv PLC*	1,715	275,000
AutoZone Inc*	139	252,573
Bath & Body Works Inc	1,525	114,573
Best Buy Co Inc	1,434	153,237
BorgWarner Inc	1,412	61,111
Caesars Entertainment Inc*	945	85,116
CarMax Inc*	1,131	159,754
Carnival Corp*	5,174	91,166
Chipotle Mexican Grill Inc*	175	287,597
Copart Inc*	1,407	204,240
Costco Wholesale Corp	2,843	1,533,457
Cummins Inc	966	202,619
Darden Restaurants Inc	850	117,258
Delta Air Lines Inc*	4,086	147,913
Dollar General Corp	1,519	336,155
Dollar Tree Inc*	1,536	205,563
Domino's Pizza Inc	266	139,421
DR Horton Inc	2,165	211,521
Fastenal Co	3,749	221,828
Ford Motor Co	25,804	495,179
The Gap Inc	1,450	23,969
General Motors Co*	8,316	481,247
Genuine Parts Co	999	127,612
Hanesbrands Inc	2,371	38,292
Hasbro Inc	832	80,629
Hilton Worldwide Holdings Inc*	1,779	240,290
The Home Depot Inc	6,839	2,739,772
Las Vegas Sands Corp*	2,145	76,405
Leggett & Platt Inc	1,017	41,077
Lennar Corp	1,796	188,670
Live Nation Entertainment Inc*	1,003	106,970
LKQ Corp	1,848	103,303
Lowe's Cos Inc	4,547	1,112,151
Marriott International Inc*	1,737	256,312
McDonald's Corp	4,800	1,174,080
MGM Resorts International	2,752	108,924
Mohawk Industries Inc*	390	65,469
Newell Brands Inc	2,691	57,776
NIKE Inc	8,098	1,370,506
Norwegian Cruise Line Holdings Ltd*	1,599	31,196
NVR Inc*	23	120,183
O'Reilly Automotive Inc*	248	158,264
PACCAR Inc	2,262	188,696
Penn National Gaming Inc*	674	34,529
Pool Corp	269	149,058
PulteGroup Inc	1,717	85,902
PVH Corp	464	49,546
Ralph Lauren Corp	314	36,437
Ross Stores Inc	2,378	259,416
Royal Caribbean Cruises Ltd*	1,236	86,298
Southwest Airlines Co*	3,416	151,670
Starbucks Corp	7,666	840,500
Tapestry Inc	1,811	72,657
Target Corp	3,182	775,899
Tesla Inc*	4,957	5,674,575
The TJX Cos Inc	7,758	538,405
Tractor Supply Co	760	171,251
Ulta Beauty Inc*	359	137,838
Under Armour Inc* - Class A	1,210	28,544
Under Armour Inc* - Class C	1,218	24,445
United Airlines Holdings Inc*	1,732	73,194
VF Corp	2,109	151,279
Walgreens Boots Alliance Inc	4,694	210,291
Walmart Inc	8,832	1,242,044
Whirlpool Corp	434	94,499
WW Grainger Inc	300	144,423
Wynn Resorts Ltd*	526	42,611
Yum! Brands Inc	1,990	244,452
Total Consumer, Cyclical		25,705,223

Consumer, Non-Cyclical (19.87%)

Abbott Laboratories	11,430	1,437,551
AbbVie Inc	11,361	1,309,696
ABIOMED Inc*	310	97,582
Align Technology Inc*	473	289,254
Altria Group Inc	11,904	507,587
AmerisourceBergen Corp	1,034	119,686
Amgen Inc	3,696	735,060
Anthem Inc	1,575	639,812
Archer-Daniels-Midland Co	3,634	226,071
Automatic Data Processing Inc	2,737	631,946
Avery Dennison Corp	567	116,275
Baxter International Inc	3,336	248,766
Becton Dickinson and Co	1,860	441,080
Biogen Inc*	968	228,196
Bio-Rad Laboratories Inc*	147	110,720
Boston Scientific Corp*	9,352	356,031
Bristol-Myers Squibb Co	14,370	770,663
Brown-Forman Corp	1,285	90,413
Campbell Soup Co	1,162	46,863
Cardinal Health Inc	1,916	88,577
Catalent Inc*	1,096	141,011
Centene Corp*	3,919	279,856
Charles River Laboratories International Inc*	322	117,810
Church & Dwight Co Inc	1,688	150,873
Cigna Corp	2,207	423,523
Cintas Corp	576	243,181
The Clorox Co	863	140,540
The Coca-Cola Co	24,962	1,309,257
Colgate-Palmolive Co	5,442	408,259
Conagra Brands Inc	2,987	91,253
Constellation Brands Inc	1,109	249,891
The Cooper Cos Inc	316	118,965
Corteva Inc	4,866	218,970
CVS Health Corp	8,549	761,374
Danaher Corp	4,072	1,309,718
DaVita Inc*	482	45,549
DENTSPLY SIRONA Inc	1,160	56,538
Dexcom Inc*	627	352,744
Edwards Lifesciences Corp*	4,070	436,752
Eli Lilly & Co	5,120	1,269,965
Equifax Inc	794	221,248
The Estee Lauder Cos Inc	1,489	494,452
FleetCor Technologies Inc*	571	118,271
Gartner Inc*	553	172,674
General Mills Inc	3,992	246,586
Gilead Sciences Inc	8,067	556,058
Global Payments Inc	1,899	226,057
HCA Healthcare Inc	1,723	388,692
Henry Schein Inc*	1,009	71,700
The Hershey Co	941	167,018
Hologic Inc*	1,678	125,397
Hormel Foods Corp	1,912	79,157
Humana Inc	829	347,940
IDEXX Laboratories Inc*	557	338,695
IHS Markit Ltd	2,507	320,445
Illumina Inc*	953	348,159
Incyte Corp*	1,229	83,228
Intuitive Surgical Inc*	2,274	737,549
IQVIA Holdings Inc*	1,146	296,963
The J M Smucker Co	745	94,220
Johnson & Johnson	16,971	2,646,288
Kellogg Co	1,661	101,620
Kimberly-Clark Corp	2,221	289,419
The Kraft Heinz Co	4,282	143,918
The Kroger Co	5,057	210,017
Laboratory Corp of America Holdings*	636	181,470

Lamb Weston Holdings Inc	955	49,584
MarketAxess Holdings Inc	260	91,699
McCormick & Co Inc	1,700	145,894
McKesson Corp	1,048	227,164
Medtronic PLC	8,654	923,382
Merck & Co Inc	16,336	1,223,730
Moderna Inc*	1,963	691,820
Molson Coors Beverage Co	1,200	53,328
Mondelez International Inc	9,036	532,582
Monster Beverage Corp*	2,413	202,161
Moody's Corp	1,054	411,735
Nielsen Holdings PLC	1,879	36,002
Organon & Co	1,633	47,733
PayPal Holdings Inc*	7,426	1,372,993
PepsiCo Inc	8,887	1,419,965
PerkinElmer Inc	784	142,813
Pfizer Inc	36,009	1,934,764
Philip Morris International Inc	10,025	861,549
The Procter & Gamble Co	15,749	2,276,990
Quanta Services Inc	1,004	114,235
Quest Diagnostics Inc	880	130,838
Regeneron Pharmaceuticals Inc*	673	428,385
ResMed Inc	946	241,088
Robert Half International Inc	808	89,825
Rollins Inc	693	23,063
S&P Global Inc	1,549	705,926
STERIS PLC	603	131,774
Stryker Corp	2,135	505,205
Sysco Corp	3,326	232,953
Teleflex Inc	318	94,580
Thermo Fisher Scientific Inc	2,528	1,599,794
Tyson Foods Inc	1,921	151,682
United Rentals Inc*	491	166,321
UnitedHealth Group Inc	6,070	2,696,415
Universal Health Services Inc	552	65,539
Verisk Analytics Inc	1,061	238,587
Vertex Pharmaceuticals Inc*	1,698	317,424
Viatris Inc	4,634	57,045
West Pharmaceutical Services Inc	474	209,821
Zimmer Biomet Holdings Inc	1,338	160,025
Zoetis Inc	3,064	680,331
Total Consumer, Non-Cyclical		<u>47,311,843</u>
Energy (2.86%)		
APA Corp	2,792	71,950
Baker Hughes Co	3,384	78,983
Chevron Corp	12,433	1,403,313
ConocoPhillips	8,708	610,692
Coterra Energy Inc	2,603	52,268
Devon Energy Corp	2,767	116,380
Diamondback Energy Inc	1,031	110,039
Enphase Energy Inc*	825	206,250
EOG Resources Inc	3,810	331,470
Exxon Mobil Corp	27,233	1,629,623
Halliburton Co	6,038	130,360
Hess Corp	1,823	135,850
Kinder Morgan Inc	12,716	196,589
Marathon Oil Corp	5,187	80,347
Marathon Petroleum Corp	4,249	258,552
Occidental Petroleum Corp	5,528	163,905
ONEOK Inc	2,916	174,493
Phillips 66	2,852	197,273
Pioneer Natural Resources Co	1,139	203,106
Schlumberger NV	9,092	260,759
Valero Energy Corp	2,663	178,261
The Williams Cos Inc	7,926	212,338
Total Energy		<u>6,802,801</u>

Financial (15.13%)

Aflac Inc	4,066	220,133
Alexandria Real Estate Equities Inc	700	140,049
The Allstate Corp	1,925	209,286
American Express Co	4,218	642,401
American International Group Inc	5,688	299,189
American Tower Corp	2,901	761,454
Ameriprise Financial Inc	770	222,992
Aon PLC	1,481	438,035
Arthur J Gallagher & Co	1,256	204,602
Assurant Inc	431	65,555
AvalonBay Communities Inc	903	215,700
Bank of America Corp	48,510	2,157,240
The Bank of New York Mellon Corp	5,190	284,360
Berkshire Hathaway Inc ^(a)	12,192	3,373,404
BlackRock Inc	908	821,386
Boston Properties Inc	925	99,752
Capital One Financial Corp	2,904	408,099
Cboe Global Markets Inc	706	91,032
CBRE Group Inc*	2,058	196,683
The Charles Schwab Corp	9,743	754,011
Chubb Ltd	2,920	524,052
Cincinnati Financial Corp	1,038	118,228
Citigroup Inc	13,297	847,019
Citizens Financial Group Inc	2,789	131,836
CME Group Inc	2,368	522,191
Comerica Inc	908	74,937
Crown Castle International Corp	2,780	504,987
Digital Realty Trust Inc	1,471	246,746
Discover Financial Services	2,023	218,181
Duke Realty Corp	2,510	146,408
Equinix Inc	581	471,888
Equity Residential	2,236	190,753
Essex Property Trust Inc	425	144,262
Everest Re Group Ltd	280	71,786
Extra Space Storage Inc	844	168,800
Federal Realty Investment Trust	449	55,079
Fifth Third Bancorp	4,528	190,855
First Republic Bank	1,159	242,996
Franklin Resources Inc	1,991	64,508
Globe Life Inc	628	54,347
The Goldman Sachs Group Inc	2,188	833,606
The Hartford Financial Services Group Inc	2,340	154,674
Healthpeak Properties Inc	3,020	99,237
Host Hotels & Resorts Inc*	4,539	71,262
Huntington Bancshares Inc	7,104	105,423
Intercontinental Exchange Inc	3,620	473,206
Invesco Ltd	2,486	55,512
Iron Mountain Inc	1,369	62,207
JPMorgan Chase & Co	19,473	3,092,897
KeyCorp	6,704	150,438
Kimco Realty Corp	2,994	67,125
Lincoln National Corp	1,186	78,667
Loews Corp	1,526	81,580
M&T Bank Corp	837	122,713
Marsh & McLennan Cos Inc	3,312	543,234
Mastercard Inc	5,660	1,782,447
MetLife Inc	4,786	280,747
Mid-America Apartment Communities Inc	747	154,069
Morgan Stanley	9,575	907,902
Nasdaq Inc	749	152,219
Northern Trust Corp	1,359	157,236
Orion Office REIT Inc*	0	4
People's United Financial Inc	2,887	49,194
The PNC Financial Services Group Inc	2,767	545,099
Principal Financial Group Inc	1,776	121,798
The Progressive Corp	3,824	355,403
Prologis Inc	4,828	727,821
Prudential Financial Inc	2,571	262,910
Public Storage	993	325,088
Raymond James Financial Inc	1,273	125,123
Realty Income Corp	2,292	155,673

Regency Centers Corp	1,109	76,898
Regions Financial Corp	6,273	142,711
SBA Communications Corp	725	249,255
Simon Property Group Inc	2,175	332,427
State Street Corp	2,304	204,987
SVB Financial Group*	354	245,085
Synchrony Financial	3,546	158,825
T Rowe Price Group Inc	1,478	295,526
The Travelers Cos Inc	1,654	243,055
Truist Financial Corp	8,651	513,091
UDR Inc	2,033	115,332
US Bancorp	8,720	482,565
Ventas Inc	2,564	120,303
Visa Inc	10,883	2,108,799
Vornado Realty Trust	1,028	41,264
W R Berkley Corp	1,033	79,169
Wells Fargo & Co	25,690	1,227,468
Welltower Inc	2,792	222,299
The Western Union Co	2,800	44,296
Weyerhaeuser Co	4,832	181,732
Willis Towers Watson PLC	841	189,931
Zions Bancorp NA	1,054	66,486
Total Financial		<u>36,031,240</u>

Industrial (8.01%)

3M Co	3,736	635,269
A O Smith Corp	942	74,465
Agilent Technologies Inc	1,952	294,557
Allegion plc	601	74,308
Ancor PLC	10,244	115,962
AMETEK Inc	1,502	205,023
Amphenol Corp	3,940	317,485
Ball Corp	2,136	199,609
The Boeing Co*	3,466	685,748
Carrier Global Corp	5,321	287,973
Caterpillar Inc	3,525	681,559
CH Robinson Worldwide Inc	956	90,906
CSX Corp	14,985	519,380
Deere & Co	2,012	695,226
Dover Corp	941	154,183
Eaton Corp PLC	2,603	421,842
Emerson Electric Co	3,946	346,617
Expeditors International of Washington Inc	1,105	134,390
FedEx Corp	1,577	363,293
Fortive Corp	2,032	150,104
Fortune Brands Home & Security Inc	957	96,207
Garmin Ltd	806	107,633
Generac Holdings Inc*	285	120,053
General Dynamics Corp	1,518	286,856
General Electric Co	7,059	670,534
Honeywell International Inc	4,467	903,406
Howmet Aerospace Inc	2,478	69,706
Huntington Ingalls Industries Inc	281	49,880
IDEX Corp	523	117,461
Illinois Tool Works Inc	1,881	436,674
Ingersoll Rand Inc	1,505	87,802
Jacobs Engineering Group Inc	846	120,606
JB Hunt Transport Services Inc	586	112,020
Johnson Controls International plc	4,728	353,465
Kansas City Southern	611	177,709
Keysight Technologies Inc*	1,210	235,321
L3Harris Technologies Inc	1,318	275,567
Lockheed Martin Corp	1,573	524,312
Martin Marietta Materials Inc	406	163,825
Masco Corp	1,816	119,674
Mettler-Toledo International Inc*	153	231,662
Norfolk Southern Corp	1,609	426,819
Northrop Grumman Corp	962	335,546
Old Dominion Freight Line Inc	628	223,047
Otis Worldwide Corp	2,659	213,784

Packaging Corp of America	651	85,014
Parker-Hannifin Corp	848	256,147
Pentair PLC	1,156	85,186
Raytheon Technologies Corp	9,746	788,646
Republic Services Inc	1,448	191,512
Rockwell Automation Inc	758	254,840
Sealed Air Corp	1,091	67,773
Snap-on Inc	354	72,892
Stanley Black & Decker Inc	1,071	187,168
TE Connectivity Ltd	2,160	332,489
Teledyne Technologies Inc*	318	132,062
Textron Inc	1,451	102,731
Trane Technologies PLC	1,580	294,907
TransDigm Group Inc*	342	197,693
Trimble Inc*	1,634	140,312
Union Pacific Corp	4,273	1,006,890
United Parcel Service Inc	4,669	926,190
Vulcan Materials Co	865	165,769
Waste Management Inc	2,539	407,941
Waters Corp*	405	132,868
Westinghouse Air Brake Technologies Corp	1,272	112,915
Westrock Co	1,715	74,414
Xylem Inc	1,238	149,934
Total Industrial		19,073,761

Technology (26.90%)

Accenture PLC	4,075	1,456,405
Activision Blizzard Inc	5,047	295,754
Adobe Inc*	3,091	2,070,506
Advanced Micro Devices Inc*	7,666	1,214,064
Akamai Technologies Inc*	1,063	119,800
Analog Devices Inc	3,512	633,038
ANSYS Inc*	560	219,229
Apple Inc ^(a)	100,908	16,680,092
Applied Materials Inc	5,903	868,863
Autodesk Inc*	1,436	365,017
Broadcom Inc	2,625	1,453,410
Broadridge Financial Solutions Inc	788	132,833
Cadence Design Systems Inc*	1,821	323,155
Cerner Corp	2,002	141,041
Citrix Systems Inc	791	63,620
Cognizant Technology Solutions Corp	3,492	272,306
DXC Technology Co*	1,730	51,883
Electronic Arts Inc	1,894	235,273
Fidelity National Information Services Inc	3,989	416,851
Fiserv Inc*	3,670	354,228
Fortinet Inc*	880	292,257
Hewlett Packard Enterprise Co	8,406	120,626
HP Inc	7,727	272,609
Intel Corp	25,975	1,277,970
International Business Machines Corp	5,798	678,946
Intuit Inc	1,757	1,146,091
IPG Photonics Corp*	233	38,256
Jack Henry & Associates Inc	529	80,212
KLA Corp	986	402,416
Kyndryl Holdings Inc*	1	9
Lam Research Corp	917	623,422
Leidos Holdings Inc	915	80,438
Microchip Technology Inc	3,286	274,151
Micron Technology Inc	7,124	598,416
Microsoft Corp ^(a)	48,449	16,016,755
Monolithic Power Systems Inc	267	147,774
MSCI Inc	530	333,609
NetApp Inc	1,569	139,453
NVIDIA Corp	15,868	5,185,028
NXP Semiconductors NV	1,526	340,847
Oracle Corp	11,686	1,060,388
Paychex Inc	2,089	249,009
Paycom Software Inc*	337	147,431
PTC Inc*	681	74,624

Qorvo Inc*	744	108,795
QUALCOMM Inc	7,256	1,310,143
Roper Technologies Inc	684	317,479
salesforce.com Inc*	5,932	1,690,383
Seagate Technology Holdings PLC	1,368	140,453
ServiceNow Inc*	1,243	805,091
Skyworks Solutions Inc	1,059	160,608
Synopsys Inc*	996	339,636
Take-Two Interactive Software Inc*	778	129,055
Teradyne Inc	1,109	169,533
Texas Instruments Inc	5,889	1,132,867
Tyler Technologies Inc*	246	127,669
Western Digital Corp*	1,916	110,821
Xilinx Inc	1,657	378,542
Zebra Technologies Corp*	348	204,895
Total Technology		<u>64,074,075</u>
Utilities (2.49%)		
The AES Corp	4,344	101,563
Alliant Energy Corp	1,758	96,321
Ameren Corp	1,682	137,234
American Electric Power Co Inc	3,242	262,764
American Water Works Co Inc	1,183	199,418
Atmos Energy Corp	820	74,062
CenterPoint Energy Inc	2,979	77,186
CMS Energy Corp	1,870	110,050
Consolidated Edison Inc	2,227	172,904
Dominion Energy Inc	5,328	379,354
DTE Energy Co	1,258	136,292
Duke Energy Corp	4,806	466,230
Edison International	2,433	158,826
Energy Corp	1,304	130,843
Eversource Energy	1,567	99,191
Exelon Corp	2,274	187,082
Exelon Corp	6,435	339,318
FirstEnergy Corp	3,716	139,945
NextEra Energy Inc	12,574	1,091,172
NiSource Inc	2,050	50,246
NRG Energy Inc	1,663	59,901
Pinnacle West Capital Corp	806	52,430
PPL Corp	5,021	139,734
Public Service Enterprise Group Inc	3,303	206,404
Sempra Energy	1,939	232,428
The Southern Co	6,898	421,468
WEC Energy Group Inc	2,060	179,076
Xcel Energy Inc	3,432	218,721
Total Utilities		<u>5,920,163</u>
Total Common Stock (Cost \$70,372,955)		<u>248,636,719</u>
Total Investments (Cost \$70,372,955)^(b) (104.41%)	\$	248,636,719
Liabilities in Excess of Other Assets (-4.41%)		<u>(10,499,276)</u>
Net Assets (100.00%)	\$	<u>238,137,443</u>

* Non-income producing security.

(a) A portion of these securities, a total of \$21,532,006, have been pledged or segregated in connection with obligations for futures contracts

(b) Aggregate cost for federal income tax purpose is \$70,373,221

At November 30, 2021, unrealized appreciation/(depreciation) of securities for federal income tax purposes is as follows:

Unrealized appreciation	\$	180,108,081
Unrealized depreciation		<u>(1,858,142)</u>
Net unrealized appreciation	\$	<u>178,249,939</u>

Because tax adjustments are calculated annually, the above tax figures reflect the tax adjustments outstanding at the Fund's previous fiscal year end. For the previous fiscal year's federal income tax information, please refer to the Notes to Financial Statements section in the Fund's most recent semi-annual and annual reports.

Futures contracts at November 30, 2021:

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

S&P 500 E-MINI
2 / DEC 2021 / Long / CME

Notional Amount		Value	Unrealized Depreciation
\$	470,450	\$	456,625
		\$	(13,825)

S&P MIDCAP INDEX FUND

Portfolio of Investments (Unaudited)

November 30, 2021

Security Description	Shares	Value
Common Stock (108.70%)		
Basic Materials (4.75%)		
Ashland Global Holdings Inc	3,073	\$ 310,588
Cabot Corp	3,138	164,682
The Chemours Co	9,173	272,438
Cleveland-Cliffs Inc*	25,505	519,027
Commercial Metals Co	6,656	205,670
Compass Minerals International Inc	2,041	99,295
Ingevity Corp*	2,247	161,582
Minerals Technologies Inc	1,876	123,197
NewMarket Corp	405	134,177
Olin Corp	8,024	436,104
Reliance Steel & Aluminum Co	3,526	524,069
Royal Gold Inc	3,663	366,410
RPM International Inc	7,340	668,232
Sensient Technologies Corp	2,347	228,340
Steel Dynamics Inc	11,287	674,963
United States Steel Corp	14,573	329,496
Valvoline Inc	10,450	356,032
Total Basic Materials		5,574,302
Communications (3.06%)		
Cable One Inc	292	517,442
Ciena Corp*	8,581	516,834
FactSet Research Systems Inc ^(a)	2,145	1,005,082
Iridium Communications Inc*	6,514	250,463
The New York Times Co	8,025	381,188
TEGNA Inc	12,638	249,601
Telephone and Data Systems Inc	5,893	104,188
TripAdvisor Inc*	5,427	140,342
Viasat Inc*	3,475	153,908
World Wrestling Entertainment Inc	2,835	139,936
Yelp Inc*	3,849	131,944
Total Communications		3,590,928
Consumer, Cyclical (18.21%)		
Adient PLC*	5,245	222,650
American Eagle Outfitters Inc	8,412	217,787
AutoNation Inc*	3,054	378,238
Avient Corp	5,185	285,227
BJ's Wholesale Club Holdings Inc*	7,361	486,930
Boyd Gaming Corp*	4,450	260,815
The Brunswick Corp	4,312	404,940
Callaway Golf Co*	6,451	173,919
Capri Holdings Ltd*	8,349	494,428
Carter's Inc	2,419	244,392
Casey's General Stores Inc	2,047	397,712
Choice Hotels International Inc	1,626	233,412
Churchill Downs Inc	1,968	441,265
Columbia Sportswear Co	1,749	170,580
Cracker Barrel Old Country Store Inc	1,323	161,432
Crocs Inc*	3,617	593,260
Dana Inc	8,386	180,299
Deckers Outdoor Corp*	1,565	634,451
Dick's Sporting Goods Inc	3,644	428,389
FirstCash Inc	2,314	147,726
Five Below Inc*	3,119	634,529
Foot Locker Inc	5,887	268,683
Fox Factory Holding Corp*	2,181	383,354
GameStop Corp*	3,077	603,738
Gentex Corp	13,581	467,594
The Goodyear Tire & Rubber Co*	13,550	272,491
Harley-Davidson Inc	8,141	298,205

IAA Inc*	7,664	370,171
Jack in the Box Inc	1,378	113,823
JetBlue Airways Corp*	17,800	238,876
KAR Auction Services Inc*	7,759	116,307
KB Home	5,162	206,428
Kohl's Corp	8,755	448,519
Lear Corp	3,046	511,088
Lithia Motors Inc	1,500	436,995
Marriott Vacations Worldwide Corp	2,090	319,039
Mattel Inc*	19,592	415,546
MillerKnoll Inc	3,558	134,991
MSC Industrial Direct Co Inc	2,536	199,583
Murphy USA Inc	1,404	243,355
Nordstrom Inc*	6,132	129,814
Nu Skin Enterprises Inc	2,969	130,280
Ollie's Bargain Outlet Holdings Inc*	3,186	197,182
Papa John's International Inc	1,854	226,040
Polaris Inc	3,214	359,293
RH*	865	504,451
Scientific Games Corp*	3,258	208,251
The Scotts Miracle-Gro Co	2,308	334,406
Six Flags Entertainment Corp*	4,202	153,667
Skechers USA Inc*	7,802	350,466
Taylor Morrison Home Corp*	7,244	224,999
Tempur Sealy International Inc	9,908	424,459
Texas Roadhouse Inc	3,628	300,906
Thor Industries Inc	3,068	324,318
Toll Brothers Inc	6,211	394,212
Travel + Leisure Co	4,871	239,751
Tri Pointe Homes Inc*	6,608	165,002
Univar Solutions Inc*	9,540	247,181
Urban Outfitters Inc*	3,844	121,739
Victoria's Secret & Co*	4,892	265,538
Visteon Corp*	1,554	164,600
Watsco Inc	1,853	542,392
The Wendy's Co	10,001	205,821
Williams-Sonoma Inc ^(a)	4,246	827,289
Wingstop Inc	1,645	264,187
Wyndham Hotels & Resorts Inc	5,203	413,534
YETI Holdings Inc*	4,150	382,464
Total Consumer, Cyclical		21,343,409

Consumer, Non-Cyclical (17.29%)

Acadia Healthcare Co Inc*	4,932	277,030
Amedisys Inc*	1,813	253,185
Arrowhead Pharmaceuticals Inc*	5,777	404,679
ASGN Inc*	2,965	360,781
Avis Budget Group Inc*	2,879	790,545
The Boston Beer Co Inc*	514	231,901
The Brink's Co	2,739	167,517
Chemed Corp	889	413,821
Coty Inc*	12,121	117,937
Darling Ingredients Inc*	9,147	617,605
Emergent BioSolutions Inc*	2,551	112,550
Encompass Health Corp	5,510	317,486
Envista Holdings Corp*	8,875	344,350
Exelixis Inc*	17,704	297,250
Flowers Foods Inc	11,215	289,571
FTI Consulting Inc*	1,898	277,279
Globus Medical Inc*	4,207	263,442
Graham Holdings Co	224	126,900
Grand Canyon Education Inc*	2,596	188,132
Grocery Outlet Holding Corp*	4,882	141,383
GXO Logistics Inc*	5,756	552,864
H&R Block Inc	9,215	218,211
Haemonetics Corp*	2,814	144,218
The Hain Celestial Group Inc*	4,840	190,841
Halozyme Therapeutics Inc*	7,274	239,169
HealthEquity Inc*	4,363	238,569
Helen of Troy Ltd*	1,352	325,156
Hill-Rom Holdings Inc	3,720	578,460

ICU Medical Inc*	1,078	243,854
Ingredion Inc	3,720	346,444
Insperty Inc	2,038	235,878
Integra LifeSciences Holdings Corp*	3,953	252,794
Jazz Pharmaceuticals PLC*	3,129	375,073
John Wiley & Sons Inc	2,636	137,019
Lancaster Colony Corp	1,153	168,569
LHC Group Inc*	1,750	200,760
LivaNova PLC*	2,820	226,051
LiveRamp Holdings Inc*	3,739	175,471
ManpowerGroup Inc	3,049	273,282
Masimo Corp* ^(a)	2,858	794,867
Medpace Holdings Inc*	1,529	317,130
Molina Healthcare Inc* ^(a)	3,215	916,854
Nektar Therapeutics*	10,250	115,415
Neogen Corp*	5,208	208,997
Neurocrine Biosciences Inc*	5,208	433,566
NuVasive Inc*	2,872	138,028
Patterson Cos Inc	5,190	163,329
Paylocity Holding Corp*	2,089	527,138
Penumbra Inc*	1,871	459,611
Pilgrim's Pride Corp*	2,700	75,816
Post Holdings Inc*	3,395	327,957
PROG Holdings Inc	3,750	169,200
Progyny Inc*	1,523	77,323
Quidel Corp*	1,964	289,808
R1 RCM Inc*	7,664	182,556
Repligen Corp* ^(a)	2,730	782,145
Sabre Corp*	16,503	124,268
Sanderson Farms Inc	1,188	223,083
US Service Corp International	9,393	621,444
Sprouts Farmers Market Inc*	7,118	188,342
STAAR Surgical Co*	2,560	243,686
Syneos Health Inc*	5,615	545,553
Tenet Healthcare Corp*	5,708	415,942
Tootsie Roll Industries Inc	1,128	35,476
United Therapeutics Corp*	2,463	466,739
WEX Inc*	2,445	309,097
Total Consumer, Non-Cyclical		<u>20,269,397</u>
Energy (3.96%)		
Antero Midstream Corp	17,306	168,041
ChampionX Corp*	10,834	221,122
CNX Resources Corp*	11,242	153,341
Coterra Energy Inc	22,883	459,491
DT Midstream Inc	5,370	246,322
EQT Corp*	14,895	289,410
Equitrans Midstream Corp	20,127	193,622
First Solar Inc*	4,363	452,007
HollyFrontier Corp	8,287	267,836
Murphy Oil Corp	8,004	212,746
SolarEdge Technologies Inc* ^(a)	2,832	928,215
Sunrun Inc*	8,648	398,154
Targa Resources Corp	12,679	654,617
Total Energy		<u>4,644,924</u>
Financial (26.66%)		
Banks (7.64%)		
Associated Banc-Corp	8,584	187,990
Bank of Hawaii Corp	2,220	177,112
Bank OZK	6,752	301,882
Cadence Bank	5,591	163,369
Cathay General Bancorp	4,150	173,927
CIT Group Inc	5,707	279,985
Commerce Bancshares Inc	6,030	420,894
Cullen/Frost Bankers Inc	3,116	392,273
East West Bancorp Inc	7,991	615,307
First Financial Bankshares Inc	7,915	395,117
First Horizon Corp	29,803	480,722
FNB Corp	17,881	208,492

Fulton Financial Corp	9,889	156,147
Glacier Bancorp Inc	5,299	287,736
Hancock Whitney Corp	4,789	228,818
Home BancShares Inc	8,489	203,142
International Bancshares Corp	3,086	129,643
PacWest Bancorp	6,472	289,557
Pinnacle Financial Partners Inc	4,336	413,698
Prosperity Bancshares Inc	5,175	368,874
Signature Bank ^(a)	3,214	971,593
Synovus Financial Corp	8,228	372,646
Texas Capital Bancshares Inc*	2,817	158,653
UMB Financial Corp	2,395	240,889
Umpqua Holdings Corp	12,205	232,627
United Bankshares Inc	6,634	237,033
Valley National Bancorp	23,601	317,197
Webster Financial Corp	5,037	271,444
Wintrust Financial Corp	3,194	279,571
		<hr/>
		8,956,338
<i>Diversified Financial Service (3.10%)</i>		
Affiliated Managers Group Inc	2,363	402,017
Alliance Data Systems Corp	2,799	190,780
Evercore Inc	2,355	326,639
Federated Hermes Inc	5,231	176,337
Interactive Brokers Group Inc	4,471	330,049
Janus Henderson Group PLC	8,514	363,803
Jefferies Financial Group Inc	11,467	430,930
LendingTree Inc*	603	68,368
Navient Corp	10,555	208,250
SEI Investments Co	6,604	393,797
SLM Corp	18,581	330,370
Stifel Financial Corp	5,743	407,810
		<hr/>
		3,629,150
<i>Insurance (4.38%)</i>		
Alleghany Corp*	775	501,332
American Financial Group Inc	3,880	518,404
Brighthouse Financial Inc*	4,960	241,106
CNO Financial Group Inc	8,004	181,371
Essent Group Ltd	6,431	267,401
First American Financial Corp	6,187	458,952
The Hanover Insurance Group Inc	2,130	259,328
Kemper Corp	3,430	189,748
Kinsale Capital Group Inc	1,181	245,648
Mercury General Corp	1,634	83,367
MGIC Investment Corp	16,627	234,441
Old Republic International Corp	15,672	375,501
Primerica Inc	2,232	328,439
Reinsurance Group of America Inc	3,798	360,468
RenaissanceRe Holdings Ltd	2,661	410,087
RLI Corp	2,209	227,041
Selective Insurance Group Inc	3,316	250,491
		<hr/>
		5,133,125
<i>Real Estate (10.93%)</i>		
American Campus Communities Inc	7,627	394,621
Apartment Income REIT Corp	8,250	418,770
Brixmor Property Group Inc	16,431	373,641
Camden Property Trust ^(a)	5,397	891,638
CoreSite Realty Corp	2,286	391,020
Corporate Office Properties Trust	6,752	173,256
Cousins Properties Inc	8,551	322,886
CyrusOne Inc	6,595	587,087
Douglas Emmett Inc	9,604	314,723
EastGroup Properties Inc	2,238	455,881
EPR Properties	4,167	192,182
First Industrial Realty Trust Inc	7,397	446,853
Healthcare Realty Trust Inc	7,860	246,175
Highwoods Properties Inc	6,044	261,101
Hudson Pacific Properties Inc	8,369	203,701
JBG SMITH Properties	6,347	176,383
Jones Lang LaSalle Inc*	2,843	667,849
Kilroy Realty Corp	5,682	366,659

Lamar Advertising Co	4,619	504,672
Life Storage Inc	4,077	538,735
The Macerich Co	9,276	174,945
Medical Properties Trust Inc	32,668	695,504
National Retail Properties Inc	9,304	410,306
National Storage Affiliates Trust	3,823	234,656
Omega Healthcare Investors Inc	12,731	355,704
Park Hotels & Resorts Inc*	13,160	218,982
Pebblebrook Hotel Trust	7,871	164,897
Physicians Realty Trust	11,481	204,706
PotlatchDeltic Corp	3,706	200,643
PS Business Parks Inc	1,112	194,822
Rayonier Inc	7,791	294,266
Rexford Industrial Realty Inc	7,402	518,732
Sabra Health Care REIT Inc	11,960	154,643
SL Green Realty Corp	3,906	271,194
Spirit Realty Capital Inc	5,819	259,295
STORE Capital Corp	12,450	410,103
Urban Edge Properties	6,939	119,559
		<u>12,810,790</u>
<i>Savings&Loans (0.61%)</i>		
New York Community Bancorp Inc	25,710	308,006
Sterling Bancorp	10,983	272,488
Washington Federal Inc	4,201	136,490
		<u>716,984</u>
Total Financial		<u><u>31,246,387</u></u>

Industrial (22.11%)

Acuity Brands Inc	2,041	410,955
AECOM*	8,355	575,994
AGCO Corp	3,403	375,045
AptarGroup Inc	3,587	428,969
Arrow Electronics Inc*	4,186	509,227
Avnet Inc	5,517	200,102
Axon Enterprise Inc*	3,457	583,507
Belden Inc	2,251	138,819
Builders FirstSource Inc*	11,368	789,394
Carlisle Cos Inc	2,958	666,142
Clean Harbors Inc*	2,859	290,017
Cognex Corp ^(a)	9,665	746,621
Coherent Inc*	1,354	350,591
Cofax Corp*	6,495	301,628
Crane Co	2,785	268,864
Curtiss-Wright Corp	2,322	292,154
Donaldson Co Inc	7,045	397,549
Dycom Industries Inc*	1,697	158,636
Eagle Materials Inc	2,332	359,641
EMCOR Group Inc	3,138	374,489
Energizer Holdings Inc	3,289	122,318
EnerSys	2,359	174,778
Flowserve Corp	7,337	219,963
Fluor Corp*	7,046	155,787
GATX Corp	1,939	190,992
Graco Inc ^(a)	9,415	686,259
Greif Inc	1,668	101,214
Hexcel Corp*	4,708	241,897
Hubbell Inc	3,028	592,580
II-VI Inc*	5,436	339,913
ITT Inc	4,825	456,349
Jabil Inc	7,569	442,484
Kennametal Inc	4,827	170,731
Kirby Corp*	3,327	173,736
Knight-Swift Transportation Holdings Inc	6,796	389,071
Landstar System Inc	2,143	361,203
Lennox International Inc	1,903	588,065
Lincoln Electric Holdings Inc	3,398	458,594
Littelfuse Inc	1,350	402,948
Louisiana-Pacific Corp	5,904	385,826
MasTec Inc*	3,168	291,995

MDU Resources Group Inc	11,113	302,607
Mercury Systems Inc*	3,236	158,402
The Middleby Corp*	2,900	506,572
MSA Safety Inc	2,076	297,532
National Instruments Corp	6,872	285,325
Nordson Corp ^(a)	2,981	757,740
nVent Electric PLC	9,376	326,566
Oshkosh Corp	3,779	406,620
Owens Corning	5,817	493,514
Regal Rexnord Corp	2,291	362,207
Ryder System Inc	3,105	257,963
Silgan Holdings Inc	4,332	179,648
Simpson Manufacturing Co Inc	2,135	246,294
Sonoco Products Co	5,565	323,493
Southwest Gas Holdings Inc	3,218	211,777
Stericycle Inc*	5,074	286,681
TD SYNnex Corp	2,380	246,235
Terex Corp	3,952	167,486
Tetra Tech Inc	3,009	555,702
The Timken Co	3,817	251,273
TopBuild Corp*	1,687	455,136
The Toro Co	5,993	602,656
Trex Co Inc*	6,537	867,918
Trinity Industries Inc	5,026	133,189
Universal Display Corp	2,394	342,462
Valmont Industries Inc	1,193	285,163
Vishay Intertechnology Inc	7,974	162,430
Vontier Corp	9,493	299,124
Werner Enterprises Inc	2,668	120,353
Woodward Inc	3,285	347,553
Worthington Industries Inc	2,014	96,632
XPO Logistics Inc*	5,756	416,965
Total Industrial		<u>25,918,265</u>
Technology (9.52%)		
ACI Worldwide Inc*	6,501	189,439
Amkor Technology Inc	5,924	127,721
Aspen Technology Inc*	3,760	545,313
Azenta Inc*	4,091	462,692
Blackbaud Inc*	2,682	202,384
CACI International Inc*	1,397	362,424
CDK Global Inc	6,744	260,588
Cerence Inc*	2,096	157,577
Cirrus Logic Inc*	3,261	261,467
CMC Materials Inc	1,695	225,096
CommVault Systems Inc*	2,533	159,275
Concentrix Corp	2,380	395,080
Consensus Cloud Solutions Inc*	791	49,548
Envestnet Inc*	3,017	231,313
Fair Isaac Corp*	1,637	578,074
Genpact Ltd	9,700	468,219
KBR Inc	7,951	349,844
Lattice Semiconductor Corp*	7,569	574,714
Loyalty Ventures Inc*	1,120	32,133
Lumentum Holdings Inc*	4,247	368,512
Manhattan Associates Inc*	3,548	554,056
Maximus Inc	3,508	264,679
MKS Instruments Inc	3,055	464,849
NCR Corp*	7,171	278,952
NetScout Systems Inc*	3,968	118,643
Qualys Inc*	1,539	200,516
Sailpoint Technologies Holdings Inc*	4,474	235,288
Science Applications International Corp	2,858	239,758
Semtech Corp*	3,680	315,266
Silicon Laboratories Inc*	2,527	495,974
Synaptics Inc*	1,913	539,925
Teradata Corp*	6,057	262,995
Wolfspeed Inc*	6,115	749,821
Xerox Holdings Corp	9,398	173,111
Ziff Davis Inc*	2,375	270,441
Total Technology		<u>11,165,687</u>

Utilities (3.14%)		
ALLETE Inc	2,880	168,854
Black Hills Corp	3,620	232,114
Essential Utilities Inc	12,576	594,468
Hawaiian Electric Industries Inc	6,349	241,199
IDACORP Inc	2,936	307,164
National Fuel Gas Co	5,201	300,670
New Jersey Resources Corp	5,564	204,644
NorthWestern Corp	3,039	168,057
OGE Energy Corp	11,085	380,437
ONE Gas Inc	3,072	199,188
PNM Resources Inc	4,449	219,069
Spire Inc	3,071	183,799
UGI Corp	11,636	479,985
Total Utilities		<u>3,679,648</u>
Total Common Stock (Cost \$77,138,645)		<u>127,432,947</u>
Collateral Received for Securities on Loan (0.91%)		
Mount Vernon Liquid Assets Portfolio (Cost \$1,064,612)		1,064,612
Total Investments (Cost \$78,203,257)^(a) (109.61%)	\$	128,497,557
Liabilities in Excess of Other Assets (-9.61%)		<u>(11,262,725)</u>
Net Assets (100.00%)	\$	<u>117,234,832</u>

* Non-income producing security.

Loaned security; a portion of the security is on loan at November 30, 2021.

(a) A portion of these securities, a total of \$9,308,306.83, have been pledged or segregated in connection with obligations for futures contracts.

(b) Aggregate cost for federal income tax purpose is \$78,247,713.

At November 30, 2021, unrealized appreciation/(depreciation) of securities for federal income tax purposes is as follows:

Unrealized appreciation	\$	55,048,916
Unrealized depreciation		<u>(4,771,925)</u>
Net unrealized appreciation	\$	<u>50,276,991</u>

Because tax adjustments are calculated annually, the above tax figures reflect the tax adjustments outstanding at the Fund's previous fiscal year end. For the previous fiscal year's federal income tax information, please refer to the Notes to Financial Statements section in the Fund's most recent semi-annual and annual reports.

Futures contracts at November 30, 2021:

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

	Notional Amount	Value	Unrealized Appreciation
S&P MidCap E-MINI	\$ 287,930	\$ 270,620	\$ (17,310)
1 / DEC 2021 / Long / CME			

S&P SMALLCAP INDEX FUND
Portfolio of Investments (Unaudited)
November 30, 2021

Security Description	Shares	Value
Common Stock (106.43%)		
Basic Materials (5.03%)		
AdvanSix Inc	1,999	\$ 90,535
Allegheny Technologies Inc*	8,370	119,189
American Vanguard Corp	1,902	27,218
Arconic Corp*	6,331	169,164
Balchem Corp	2,095	331,010
Carpenter Technology Corp	2,804	77,054
Century Aluminum Co*	3,565	47,165
Clearwater Paper Corp*	1,183	47,616
Ferro Corp*	5,477	115,674
GCP Applied Technologies Inc*	3,238	75,575
Glatfelter Corp	3,163	52,095
Hawkins Inc	1,354	44,926
HB Fuller Co	3,369	246,476
Innospec Inc	1,642	133,330
Kaiser Aluminum Corp	1,057	94,316
Koppers Holdings Inc*	1,482	44,756
Kraton Corp*	2,121	97,693
Livent Corp*	9,782	296,297
Mercer International Inc	2,867	30,677
Neenah Inc	1,088	50,581
Quaker Chemical Corp	854	194,584
Rayonier Advanced Materials Inc*	3,576	19,596
Rogers Corp*	1,243	338,866
Schweitzer-Mauduit International Inc	2,067	59,323
Stepan Co	1,381	155,653
Trinseo PLC	2,559	120,862
Unifi Inc*	1,046	21,307
Total Basic Materials		<u>3,101,538</u>
Communications (4.36%)		
ADTRAN Inc	3,425	69,802
AMC Networks Inc*	1,982	76,525
ATN International Inc	779	29,766
CalAmp Corp*	2,444	22,436
Cogent Communications Holdings Inc	2,815	210,928
Consolidated Communications Holdings Inc*	5,162	38,818
ePlus Inc*	899	94,836
The EW Scripps Co	3,903	72,323
Extreme Networks Inc*	7,992	107,892
Gannett Co Inc*	9,383	47,947
Harmonic Inc*	6,868	73,831
HealthStream Inc*	1,832	42,539
InterDigital Inc	1,985	134,801
Liquidity Services Inc*	1,928	43,708
Meredith Corp*	2,672	157,648
NETGEAR Inc*	1,998	53,427
Perficient Inc*	2,197	301,055
Plantronics Inc*	2,344	59,819
QuinStreet Inc*	3,238	49,574
Scholastic Corp	1,976	74,377
Shenandoah Telecommunications Co	3,229	81,984
Shutterstock Inc	1,371	156,308
TechTarget Inc*	1,557	150,453
Viavi Solutions Inc*	14,793	219,084
Vonage Holdings Corp*	15,519	319,999
Total Communications		<u>2,689,880</u>

Consumer, Cyclical (15.74%)

Abercrombie & Fitch Co*	4,152	149,472
Allegiant Travel Co*	873	151,221
American Axle & Manufacturing Holdings Inc*	7,476	66,237
America's Car-Mart Inc*	397	38,962
Asbury Automotive Group Inc*	1,250	204,550
Barnes & Noble Education Inc*	2,006	14,082
Bed Bath & Beyond Inc*	6,880	126,110
Big Lots Inc	2,184	94,742
BJ's Restaurants Inc*	1,372	40,968
Bloomin' Brands Inc*	5,356	94,641
Boot Barn Holdings Inc*	1,930	236,116
Brinker International Inc*	3,014	104,284
The Buckle Inc	1,891	88,953
Caleres Inc	2,523	59,568
The Cato Corp	1,556	25,596
Cavco Industries Inc*	571	169,867
Century Communities Inc	1,701	120,890
The Cheesecake Factory Inc*	2,449	93,846
Chico's FAS Inc*	8,496	48,682
The Children's Place Inc*	943	81,598
Chuy's Holdings Inc*	1,345	38,548
Conn's Inc*	1,366	29,888
Cooper-Standard Holdings Inc*	1,206	27,847
Daktronics Inc*	3,035	14,811
Dave & Buster's Entertainment Inc*	3,158	102,572
Designer Brands Inc*	3,952	54,063
Dine Brands Global Inc*	1,098	78,858
Dorman Products Inc*	1,852	205,535
El Pollo Loco Holdings Inc*	1,399	17,655
Ethan Allen Interiors Inc	1,450	32,625
Fiesta Restaurant Group Inc*	1,450	13,529
Fossil Group Inc*	3,328	39,770
Genesco Inc*	1,020	64,464
Gentherm Inc*	2,195	185,368
G-III Apparel Group Ltd*	2,872	85,126
GMS Inc*	2,817	157,386
Group 1 Automotive Inc	1,100	214,225
Guess? Inc	2,510	56,601
Haverty Furniture Cos Inc	1,111	33,230
Hawaiian Holdings Inc*	3,036	55,498
Hibbett Inc	1,106	86,213
HNI Corp	2,445	96,602
Installed Building Products Inc	1,478	190,795
Interface Inc	4,184	59,664
iRobot Corp*	1,874	142,255
Kontoor Brands Inc	3,132	168,877
La-Z-Boy Inc	3,092	103,242
LCI Industries	1,627	247,743
LGI Homes Inc*	1,421	204,141
Lumber Liquidators Holdings Inc*	1,940	29,760
M/I Homes Inc*	1,897	106,023
Macy's Inc ^(a)	20,082	572,337
The Marcus Corp*	1,646	28,756
MarineMax Inc*	1,536	81,823
MDC Holdings Inc	3,636	173,946
Meritage Homes Corp*	2,469	278,651
Meritor Inc*	4,861	122,935
Methode Electronics Inc	2,510	111,620
Monarch Casino & Resort Inc*	854	57,534
Motorcar Parts of America Inc*	1,357	21,766
Movado Group Inc	1,175	52,722
The ODP Corp*	3,541	133,708
Oxford Industries Inc	1,123	107,291
PC Connection Inc	791	34,677
PetMed Express Inc	1,445	39,535
PriceSmart Inc	1,558	111,740
Red Robin Gourmet Burgers Inc*	926	15,094
Regis Corp*	1,731	4,708
Resideo Technologies Inc*	8,667	226,122
Ruth's Hospitality Group Inc*	1,944	33,048

Sally Beauty Holdings Inc*	7,446	145,867
ScanSource Inc*	1,809	56,531
Shake Shack Inc*	2,372	173,132
Shoe Carnival Inc	1,280	50,048
Signet Jewelers Ltd	3,385	328,821
SkyWest Inc*	3,356	131,455
Sleep Number Corp*	1,641	130,919
Sonic Automotive Inc	1,578	70,868
Standard Motor Products Inc	1,301	65,102
Steven Madden Ltd	5,003	237,392
Titan International Inc*	3,341	23,019
Tupperware Brands Corp*	3,285	51,377
UniFirst Corp	1,013	194,141
Universal Electronics Inc*	997	36,091
Vera Bradley Inc*	1,892	17,993
Veritiv Corp*	911	114,822
Vista Outdoor Inc*	3,876	169,265
Wabash National Corp	3,495	58,367
Winnebago Industries Inc	2,254	162,784
Wolverine World Wide Inc	5,476	170,468
World Fuel Services Corp	4,080	101,959
Zumiez Inc*	1,394	63,789
Total Consumer, Cyclical		<u>9,715,522</u>
Consumer, Non-Cyclical (18.20%)		
The Aaron's Co Inc	2,245	49,839
ABM Industries Inc	4,338	195,210
Addus HomeCare Corp*	991	86,435
Adtalem Global Education Inc*	3,189	94,618
Alarm.com Holdings Inc*	2,918	232,827
American Public Education Inc*	1,102	20,817
AMN Healthcare Services Inc* ^(a)	3,051	347,845
Amphastar Pharmaceuticals Inc*	2,454	48,000
The Andersons Inc	2,041	69,353
AngioDynamics Inc*	2,694	69,371
ANI Pharmaceuticals Inc*	753	30,978
Anika Therapeutics Inc*	1,022	39,991
Arlo Technologies Inc*	5,260	40,765
Avanos Medical Inc*	3,101	93,557
B&G Foods Inc	4,291	129,288
Calavo Growers Inc	1,095	44,391
Cal-Maine Foods Inc	2,229	80,378
Cara Therapeutics Inc*	1,387	18,281
Cardiovascular Systems Inc*	2,591	51,820
Celsius Holdings Inc*	1,764	120,675
Central Garden & Pet Co* - Class A	2,610	113,144
Central Garden & Pet Co*	702	33,822
The Chefs' Warehouse Inc*	1,825	56,703
Coca-Cola Consolidated Inc	308	175,736
Coherus Biosciences Inc*	4,320	80,222
Collegium Pharmaceutical Inc*	1,483	26,071
Community Health Systems Inc*	7,521	90,478
CONMED Corp	1,871	245,962
Corcept Therapeutics Inc*	6,992	146,832
CoreCivic Inc*	7,761	83,586
CorVel Corp*	641	120,508
Covetrus Inc*	6,600	118,668
Cross Country Healthcare Inc*	2,325	60,822
CryoLife Inc*	2,686	46,172
Cutera Inc*	1,019	35,522
Cytokinetics Inc*	4,349	171,090
Deluxe Corp	2,788	94,346
Eagle Pharmaceuticals Inc*	724	34,520
Edgewell Personal Care Co	3,507	148,907
elf Beauty Inc*	2,547	76,716
Enanta Pharmaceuticals Inc*	1,144	100,992
Endo International PLC*	14,456	80,954
The Ensign Group Inc	3,398	259,369
EVERTEC Inc	4,010	168,380
Forrester Research Inc*	760	42,894
Fresh Del Monte Produce Inc	1,961	48,554

Fulgent Genetics Inc*	811	75,845
Glaukos Corp*	2,792	120,140
Green Dot Corp*	3,393	121,809
Hanger Inc*	2,674	45,110
Heidrick & Struggles International Inc	1,373	59,272
Heska Corp*	538	86,596
Innoviva Inc*	4,184	69,956
Inogen Inc*	1,194	36,477
Integer Holdings Corp*	2,197	175,189
Inter Parfums Inc	1,165	102,322
Invacare Corp*	2,727	7,472
J & J Snack Foods Corp	883	120,600
John B Sanfilippo & Son Inc	629	51,830
The Joint Corp*	851	68,012
Kelly Services Inc	2,377	40,076
Korn Ferry	3,492	254,008
LeMaitre Vascular Inc	1,174	54,931
Magellan Health Inc*	1,559	147,778
Medifast Inc	695	142,989
MEDNAX Inc*	5,538	136,013
Meridian Bioscience Inc*	2,867	57,082
Merit Medical Systems Inc*	3,169	199,203
MGP Ingredients Inc	853	66,517
ModivCare Inc*	822	112,639
Monro Inc	2,226	124,701
Myriad Genetics Inc*	4,997	129,222
National Beverage Corp	1,539	79,936
Natus Medical Inc*	2,190	49,494
NeoGenomics Inc* ^(a)	7,328	251,057
Omniceil Inc* ^(a)	2,815	498,255
OraSure Technologies Inc*	4,421	41,248
Organogenesis Holdings Inc*	3,226	32,454
Orthofix Medical Inc*	1,364	41,752
Owens & Minor Inc	4,502	180,080
Pacira BioSciences Inc*	2,858	150,388
The Pennant Group Inc*	1,684	34,236
Perdoceo Education Corp*	4,611	45,418
Performance Food Group Co*	1,333	53,733
Phibro Animal Health Corp	1,453	28,464
Prestige Consumer Healthcare Inc*	2,853	159,625
Quanex Building Products Corp	2,375	50,754
RadNet Inc*	2,988	80,556
REGENXBIO Inc*	1,997	63,904
Rent-A-Center Inc	3,850	170,055
Resources Connection Inc	2,156	37,040
Select Medical Holdings Corp	6,976	187,306
Seneca Foods Corp*	442	18,878
The Simply Good Foods Co*	5,604	207,180
SpartanNash Co	2,603	62,290
Spectrum Pharmaceuticals Inc*	8,092	12,785
Strategic Education Inc	1,590	85,065
Supernus Pharmaceuticals Inc*	3,522	105,554
Surmodics Inc*	970	42,612
Tactile Systems Technology Inc*	1,362	26,559
Team Inc*	2,174	2,935
Tivity Health Inc*	2,501	59,574
TrueBlue Inc*	2,412	62,760
United Natural Foods Inc*	3,630	180,484
Universal Corp	1,631	75,956
US Physical Therapy Inc	855	73,513
USANA Health Sciences Inc*	735	73,294
Vanda Pharmaceuticals Inc*	3,820	61,884
Varex Imaging Corp*	2,748	78,455
Vector Group Ltd	8,486	131,872
Vericel Corp*	2,991	111,295
Viad Corp*	1,455	61,561
WD-40 Co	885	198,550
Xencor Inc*	3,632	131,551
Total Consumer, Non-Cyclical		<u>11,231,560</u>

Energy (4.67%)

Archrock Inc	8,479	62,660
Bristow Group Inc*	749	22,245
Callon Petroleum Co*	2,796	142,149
Civitas Resources Inc	1,330	67,976
CONSOL Energy Inc*	2,184	47,939
Core Laboratories NV	2,961	67,777
DMC Global Inc*	786	28,689
Dril-Quip Inc*	2,345	44,813
FutureFuel Corp	1,848	13,934
Green Plains Inc*	2,420	93,533
Helix Energy Solutions Group Inc*	9,162	27,852
Helmerich & Payne Inc	6,975	156,589
Laredo Petroleum Inc*	645	37,991
Matador Resources Co	6,418	252,035
Matrix Service Co*	1,945	16,902
Nabors Industries Ltd*	420	34,213
NOW Inc*	5,519	46,139
Oceaneering International Inc*	6,554	70,062
Oil States International Inc*	4,333	21,925
Par Pacific Holdings Inc*	2,639	35,732
Patterson-UTI Energy Inc	12,535	88,497
PBF Energy Inc*	6,616	82,898
PDC Energy Inc	6,453	325,425
ProPetro Holding Corp*	5,328	43,796
Range Resources Corp*	14,947	292,363
Ranger Oil Corp*	964	25,951
Renewable Energy Group Inc*	2,628	125,566
REX American Resources Corp*	401	36,491
RPC Inc*	3,687	14,859
SM Energy Co	7,033	203,957
Southwestern Energy Co*	38,772	173,699
SunCoke Energy Inc	5,463	33,270
Talos Energy Inc*	1,436	14,317
US Silica Holdings Inc*	5,269	51,109
Warrior Met Coal Inc	3,658	78,610
Total Energy		<u>2,881,963</u>

Financial (27.82%)*Banks (10.74%)*

Allegiance Bancshares Inc	1,202	48,597
Ameris Bancorp	4,502	219,112
BancFirst Corp	1,006	64,012
The Bancorp Inc*	3,287	92,923
BankUnited Inc	5,511	218,456
Banner Corp	2,364	135,410
Cadence Bank	5,634	164,625
Central Pacific Financial Corp	2,032	54,397
City Holding Co	1,050	82,383
Columbia Banking System Inc	4,632	152,208
Community Bank System Inc	3,471	245,261
Customers Bancorp Inc*	2,063	118,911
CVB Financial Corp	8,520	162,817
Dime Community Bancshares Inc	1,639	56,218
Eagle Bancorp Inc	2,155	121,434
FB Financial Corp	2,073	88,932
First BanCorp	14,114	187,575
First Bancorp	1,372	60,972
First Commonwealth Financial Corp	6,398	96,162
First Financial Bancorp	6,297	144,831
First Hawaiian Inc	7,746	203,333
First Midwest Bancorp Inc	7,544	148,843
Flagstar Bancorp Inc	2,709	126,077
Great Western Bancorp Inc	3,661	122,827
Hanmi Financial Corp	2,228	50,063
Heritage Financial Corp	2,370	55,529
Hilltop Holdings Inc	4,320	147,010
HomeStreet Inc	1,518	74,944
Hope Bancorp Inc	8,287	118,918
Independent Bank Corp	2,204	174,248
Independent Bank Group Inc	2,447	169,895

Lakeland Financial Corp	1,632	115,252
Meta Financial Group Inc	2,085	124,620
National Bank Holdings Corp	2,037	86,817
NBT Bancorp Inc	2,917	105,333
OFG Bancorp	3,389	81,675
Old National Bancorp	11,042	195,002
Park National Corp	722	93,925
Preferred Bank	877	59,768
Renasant Corp	3,777	137,596
S&T Bancorp Inc	2,541	76,001
Seacoast Banking Corp of Florida	3,573	120,660
ServisFirst Bancshares Inc	3,122	250,978
Simmons First National Corp	6,990	203,479
Southside Bancshares Inc	2,091	85,208
Tompkins Financial Corp	798	62,372
Triumph Bancorp Inc*	1,512	192,553
TrustCo Bank Corp NY	1,388	45,332
United Community Banks Inc	5,657	193,865
Veritex Holdings Inc	3,196	126,657
Walker & Dunlop Inc	1,944	273,501
Westamerica BanCorp	1,810	97,342
		<u>6,634,859</u>
<i>Diversified Financial Service (2.02%)</i>		
B Riley Financial Inc	1,140	88,270
Blucora Inc*	3,171	51,338
BrightSphere Investment Group Inc	2,941	88,318
Encore Capital Group Inc*	1,980	115,513
Enova International Inc*	2,418	92,174
EZCORP Inc*	4,257	31,502
Greenhill & Co Inc	1,066	18,186
Mr Cooper Group Inc*	4,570	179,464
Piper Sandler Cos	918	152,159
PRA Group Inc*	3,048	129,418
StoneX Group Inc*	1,067	59,939
Virtus Investment Partners Inc	481	143,040
WisdomTree Investments Inc	7,365	45,221
World Acceptance Corp*	255	52,382
		<u>1,246,924</u>
<i>Insurance (3.00%)</i>		
Ambac Financial Group Inc*	3,262	48,734
American Equity Investment Life Holding Co	5,555	186,815
AMERISAFE Inc	1,293	68,645
Assured Guaranty Ltd	4,953	242,548
eHealth Inc*	1,677	37,028
Employers Holdings Inc	1,968	75,984
Genworth Financial Inc*	32,702	124,922
HCI Group Inc	459	50,674
Horace Mann Educators Corp	2,779	103,018
James River Group Holdings Ltd	2,043	54,017
NMI Holdings Inc*	5,506	107,918
Palomar Holdings Inc*	1,266	92,519
ProAssurance Corp	3,557	81,811
Safety Insurance Group Inc	941	72,711
Selectquote Inc*	2,846	25,614
SiriusPoint Ltd*	5,736	44,167
Stewart Information Services Corp	1,698	120,932
Trupanion Inc*	1,947	240,104
United Fire Group Inc	1,524	31,882
United Insurance Holdings Corp	1,680	6,938
Universal Insurance Holdings Inc	2,188	32,973
		<u>1,849,954</u>
<i>Real Estate (9.88%)</i>		
Acadia Realty Trust	5,770	116,496
Agree Realty Corp ^(a)	4,105	277,334
Alexander & Baldwin Inc	4,865	107,176
American Assets Trust Inc	3,246	111,662
Apollo Commercial Real Estate Finance Inc	8,591	116,236
Armada Hoffer Properties Inc	3,969	55,368
ARMOUR Residential REIT Inc	4,218	41,294
Brandywine Realty Trust	11,409	146,606
CareTrust REIT Inc	6,403	129,405

Centerspace	832	85,022
Chatham Lodging Trust*	3,361	40,030
Community Healthcare Trust Inc	1,456	62,652
DiamondRock Hospitality Co*	13,438	117,045
Diversified Healthcare Trust	15,727	43,878
Easterly Government Properties Inc	5,311	111,372
Ellington Financial Inc	1,416	23,463
Essential Properties Realty Trust Inc	7,581	204,914
Four Corners Property Trust Inc	4,936	133,371
Franklin BSP Realty Trust Inc*	2,227	34,162
Franklin Street Properties Corp	6,376	36,726
The GEO Group Inc	6,097	51,215
Getty Realty Corp	2,449	74,768
Global Net Lease Inc	5,985	84,987
Granite Point Mortgage Trust Inc	3,929	48,445
Hersha Hospitality Trust*	2,572	22,711
Independence Realty Trust Inc	6,510	159,495
Industrial Logistics Properties Trust	4,361	96,640
Innovative Industrial Properties Inc ^(a)	1,475	378,821
Invesco Mortgage Capital Inc	12,843	38,529
iStar Inc	4,883	118,852
Kite Realty Group Trust	12,949	260,534
KKR Real Estate Finance Trust Inc	1,729	35,669
Lexington Realty Trust	17,951	270,163
LTC Properties Inc	2,624	83,338
Mack-Cali Realty Corp*	5,931	99,107
Marcus & Millichap Inc*	1,681	72,031
New York Mortgage Trust Inc	24,542	91,542
NexPoint Residential Trust Inc	1,473	109,856
Office Properties Income Trust	3,225	76,529
PennyMac Mortgage Investment Trust	6,332	109,987
RE/MAX Holdings Inc	1,277	35,105
Ready Capital Corp	2,655	40,781
Realogy Holdings Corp*	7,684	116,720
Redwood Trust Inc	7,449	95,496
Retail Opportunity Investments Corp	7,888	138,513
RPT Realty	5,757	73,229
Safehold Inc	946	67,677
Saul Centers Inc	843	41,501
Service Properties Trust	10,635	90,504
SITE Centers Corp	9,212	138,733
The St Joe Co	2,077	99,717
Summit Hotel Properties Inc*	6,976	62,435
Tanger Factory Outlet Centers Inc	6,168	122,188
Two Harbors Investment Corp	20,244	119,035
Uniti Group Inc	15,491	205,566
Universal Health Realty Income Trust	828	46,095
Urstadt Biddle Properties Inc	2,141	40,422
Washington Real Estate Investment Trust	5,482	138,146
Whitestone REIT	2,910	26,947
Xenia Hotels & Resorts Inc*	7,607	119,202
		<u>6,095,443</u>
<i>Savings&Loans (2.18%)</i>		
Axos Financial Inc*	3,322	188,058
Banc of California Inc	3,213	62,943
Berkshire Hills Bancorp Inc	3,076	82,160
Brookline Bancorp Inc	5,218	80,514
Capitol Federal Financial Inc	8,349	94,845
Investors Bancorp Inc	14,560	216,798
Northfield Bancorp Inc	3,099	52,218
Northwest Bancshares Inc	8,469	112,468
Pacific Premier Bancorp Inc	5,653	219,054
Provident Financial Services Inc	4,301	101,246
WSFS Financial Corp	2,661	132,305
		<u>1,342,609</u>
Total Financial		<u><u>17,169,789</u></u>

Industrial (19.07%)

AAON Inc	2,637	205,686
AAR Corp*	2,190	71,525
Advanced Energy Industries Inc	2,477	217,208
Aerojet Rocketdyne Holdings Inc	4,783	201,077
AeroVironment Inc*	1,474	119,040
Alamo Group Inc	650	92,443
Albany International Corp	2,054	166,230
American Woodmark Corp*	1,115	68,729
Apogee Enterprises Inc	1,741	71,903
Applied Industrial Technologies Inc	2,506	238,170
Applied Optoelectronics Inc*	1,515	8,954
ArcBest Corp	1,691	174,308
Arcosa Inc	3,115	159,395
Astec Industries Inc	1,504	94,271
Atlas Air Worldwide Holdings Inc*	1,748	153,142
AZZ Inc	1,735	90,029
Badger Meter Inc	1,884	192,846
Barnes Group Inc	3,125	135,781
Benchmark Electronics Inc	2,427	57,229
Boise Cascade Co	2,535	164,344
Brady Corp	3,226	162,107
Chart Industries Inc ^{*(a)}	2,330	406,702
CIRCOR International Inc*	1,426	38,431
Comfort Systems USA Inc	2,340	221,996
Comtech Telecommunications Corp	1,747	44,356
Dorian LPG Ltd	2,072	25,506
DXP Enterprises Inc*	1,147	31,692
Encore Wire Corp	1,373	192,852
Enerpac Tool Group Corp	3,859	81,463
EnPro Industries Inc	1,372	139,944
ESCO Technologies Inc	1,684	137,650
Exponent Inc ^(a)	3,407	396,916
Fabrinet*	2,458	271,756
FARO Technologies Inc*	1,177	81,754
Federal Signal Corp	4,041	171,460
Forward Air Corp	1,815	179,231
Franklin Electric Co Inc	2,481	218,452
Gibraltar Industries Inc*	2,180	148,022
Granite Construction Inc	3,111	120,956
The Greenbrier Cos Inc	2,166	86,618
Griffon Corp	3,050	80,246
Harsco Corp*	5,252	76,574
Haynes International Inc	896	35,903
Heartland Express Inc	3,348	56,046
Hillenbrand Inc	4,854	216,488
Hub Group Inc*	2,241	174,058
Ichor Holdings Ltd*	1,611	77,151
Insteel Industries Inc	1,310	55,230
Itron Inc*	2,868	177,558
John Bean Technologies Corp	2,052	323,744
Kaman Corp	1,860	68,820
Knowles Corp*	6,051	131,428
Lindsay Corp	723	105,211
Marten Transport Ltd	3,797	61,056
Materion Corp	1,352	114,460
Matson Inc	2,896	236,111
Matthews International Corp	2,048	71,004
Mesa Laboratories Inc	287	88,623
Moog Inc	1,898	131,285
Mueller Industries Inc	3,818	211,250
Myers Industries Inc	2,544	49,557
MYR Group Inc*	1,085	120,120
National Presto Industries Inc	360	29,441
O-I Glass Inc*	10,182	112,715
Olympic Steel Inc	587	11,945
OSI Systems Inc*	1,130	102,751
Park Aerospace Corp	1,578	20,356
Patrick Industries Inc	1,482	118,219
PGT Innovations Inc*	3,924	80,599

Plexus Corp*	1,863	156,753
Powell Industries Inc	713	17,411
Proto Labs Inc*	1,786	89,514
Saia Inc* ^(a)	1,726	571,617
Sanmina Corp*	4,330	158,218
SPX Corp*	2,989	173,810
SPX FLOW Inc	2,726	227,648
Standex International Corp	817	84,159
Sturm Ruger & Co Inc	1,189	85,239
Tennant Co	1,234	97,066
TimkenSteel Corp*	2,857	40,912
Tredegar Corp	1,767	19,437
Triumph Group Inc*	3,587	60,118
TTM Technologies Inc*	6,638	91,472
UFP Industries Inc ^(a)	3,958	329,622
US Ecology Inc*	1,822	62,076
Vicor Corp*	1,349	193,528
Watts Water Technologies Inc	1,776	335,149
Total Industrial		<u>11,771,872</u>
Technology (9.70%)		
3D Systems Corp*	8,262	188,208
8x8 Inc*	6,972	150,247
Agilysys Inc*	1,424	62,015
Allscripts Healthcare Solutions Inc*	8,964	149,071
Apollo Medical Holdings Inc*	851	79,713
Axcelis Technologies Inc*	2,322	143,546
Bottomline Technologies DE Inc*	2,588	116,046
CEVA Inc*	1,480	65,268
Cohu Inc*	2,793	92,085
Computer Programs and Systems Inc*	894	26,346
CSG Systems International Inc	2,212	116,595
CTS Corp	2,147	74,801
Diebold Nixdorf Inc*	5,500	44,605
Digi International Inc*	2,028	43,663
Diodes Inc*	2,808	298,631
Donnelley Financial Solutions Inc*	1,960	91,571
DSP Group Inc*	1,647	36,218
Ebix Inc	1,594	48,713
ExlService Holdings Inc*	2,165	281,169
FormFactor Inc*	5,154	216,056
Insight Enterprises Inc*	2,270	223,867
Kulicke & Soffa Industries Inc	4,014	231,447
LivePerson Inc*	4,137	159,936
ManTech International Corp	1,815	123,329
MaxLinear Inc*	4,450	299,619
MicroStrategy Inc* ^(a)	478	344,844
NextGen Healthcare Inc*	3,468	53,754
OneSpan Inc*	2,332	39,854
Onto Innovation Inc*	3,158	297,357
PDF Solutions Inc*	1,992	59,621
Photronics Inc*	4,101	54,174
Pitney Bowes Inc	9,991	68,239
Power Integrations Inc ^(a)	3,951	395,219
Progress Software Corp	2,859	138,519
Rambus Inc*	7,226	194,379
Simulations Plus Inc	871	40,911
SMART Global Holdings Inc*	942	53,713
SPS Commerce Inc*	2,361	332,877
Tabula Rasa HealthCare Inc*	1,408	16,009
TTEC Holdings Inc	1,178	99,411
Ultra Clean Holdings Inc*	2,695	147,713
Unisys Corp*	3,709	67,355
Veeco Instruments Inc*	3,502	93,083
Xperi Holding Corp	6,977	125,028
Total Technology		<u>5,984,825</u>

Utilities (1.84%)		
American States Water Co	2,386	224,714
Avista Corp	4,542	174,912
California Water Service Group	3,304	208,185
Chesapeake Utilities Corp	1,162	147,992
Middlesex Water Co	1,127	116,126
Northwest Natural Holding Co	2,034	87,706
South Jersey Industries Inc	6,618	155,523
Unitil Corp	486	20,140
Total Utilities		<u>1,135,298</u>
Total Common Stock (Cost \$40,990,478)		<u>65,682,248</u>
Right (0.19%)		
Lantheus Holdings Inc*	4,413	118,180
Collateral Received for Securities on Loan (1.64%)		
Mount Vernon Liquid Assets Portfolio (Cost \$1,014,219)		1,014,219
Total Investments (Cost \$42,004,697)^(b) (108.26%)		\$ 66,814,646
Liabilities in Excess of Other Assets (-8.26%)		<u>(5,098,937)</u>
Net Assets (100.00%)		<u>\$ 61,715,709</u>

* Non-income producing security.

(a) A portion of these securities, a total of \$4,770,569.83, have been pledged or segregated in connection with obligations for futures contracts.

(b) Aggregate cost for federal income tax purpose is \$42,045,493.

At November 30, 2021, unrealized appreciation/(depreciation) of securities for federal income tax purposes is as follows:

Unrealized appreciation	\$ 28,844,155
Unrealized depreciation	<u>(4,057,625)</u>
Net unrealized appreciation	<u>\$ 24,786,530</u>

Because tax adjustments are calculated annually, the above tax figures reflect the tax adjustments outstanding at the Fund's previous fiscal year end. For the previous fiscal year's federal income tax information, please refer to the Notes to Financial Statements section in the Fund's most recent semi-annual and annual reports.

Futures contracts at November 30, 2021:

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

	Notional Amount	Value	Unrealized Appreciation
Russell 2000 MINI			
9 / DEC 2021 / Long / CME	\$ 1,012,205	\$ 988,785	\$ (23,420)

SHELTON EQUITY INCOME FUND
Portfolio of Investments (Unaudited)
November 30, 2021

Security Description	Shares	Value
Common Stock (96.06%)		
Basic Materials (3.24%)		
Dow Inc ^(a)	42,800	\$ 2,351,004
Freeport-McMoRan Inc ^(a)	59,200	2,195,136
Linde PLC ^(a)	5,500	1,749,770
Newmont Corp ^(a)	10,000	549,200
Sensient Technologies Corp ^(a)	8,500	826,965
Total Basic Materials		<u>7,672,075</u>
Communications (16.41%)		
Alphabet Inc ^(a) - Class C	1,400	3,988,656
Alphabet Inc ^(a) - Class A	1,400	3,973,130
Amazon.com Inc ^(a)	2,000	7,014,140
AT&T Inc ^(a)	30,000	684,900
Booking Holdings Inc ^(a)	1,200	2,522,220
Cisco Systems Inc ^(a)	69,500	3,811,380
eBay Inc ^(a)	29,000	1,956,340
Meta Platforms Inc ^(a)	20,200	6,554,092
Motorola Solutions Inc ^(a)	8,000	2,025,440
T-Mobile US Inc ^(a)	15,600	1,697,436
Verizon Communications Inc ^(a)	54,300	2,729,661
The Walt Disney Co ^(a)	13,300	1,927,170
Total Communications		<u>38,884,565</u>
Consumer, Cyclical (10.14%)		
Amerityre Corp*	20,000,000	1,120,000
Ford Motor Co ^(a)	80,000	1,535,200
Hilton Worldwide Holdings Inc ^(a)	14,000	1,890,980
LKQ Corp ^(a)	40,000	2,236,000
Lowe's Cos Inc ^(a)	15,700	3,840,063
NIKE Inc	17,600	2,978,624
Southwest Airlines Co ^(a)	41,400	1,838,160
Starbucks Corp ^(a)	25,000	2,741,000
Target Corp	12,000	2,926,080
The TJX Cos Inc	42,000	2,914,800
Total Consumer, Cyclical		<u>24,020,907</u>
Consumer, Non-Cyclical (11.77%)		
Abbott Laboratories ^(a)	29,200	3,672,484
AbbVie Inc ^(a)	19,000	2,190,320
AmerisourceBergen Corp ^(a)	7,000	810,250
Anthem Inc ^(a)	4,500	1,828,035
Biogen Inc ^(a)	4,800	1,131,552
Boston Scientific Corp ^(a)	55,000	2,093,850
Bristol-Myers Squibb Co ^(a)	7,500	402,225
Colgate-Palmolive Co ^(a)	7,400	555,148
Conagra Brands Inc ^(a)	10,000	305,500
The Estee Lauder Cos Inc ^(a)	6,400	2,125,248
Gilead Sciences Inc ^(a)	7,000	482,510
Johnson & Johnson ^(a)	12,600	1,964,718
Merck & Co Inc ^(a)	10,000	749,100
Organon & Co ^(a)	1,000	29,230
PayPal Holdings Inc ^(a)	10,300	1,904,367
Regeneron Pharmaceuticals Inc ^(a)	2,000	1,273,060
Sprouts Farmers Market Inc ^(a)	10,000	2,910,600
UnitedHealth Group Inc ^(a)	7,500	3,331,650
Viatis Inc ^(a)	10,000	123,100
Total Consumer, Non-Cyclical		<u>27,882,947</u>
Energy (5.45%)		
BP PLC ^(a)	52,000	1,349,920
Chevron Corp ^(a)	34,200	3,860,154
ConocoPhillips ^(a)	30,000	2,103,900
Exxon Mobil Corp ^(a)	60,600	3,626,304
Royal Dutch Shell PLC ^(a)	20,000	840,800
Schlumberger NV ^(a)	39,100	1,121,388
Total Energy		<u>12,902,466</u>
Financial (20.16%)		
Banks (9.15%)		
Bank of America Corp ^(a)	90,000	4,002,300
Citigroup Inc ^(a)	21,800	1,388,660
The Goldman Sachs Group Inc ^(a)	6,300	2,400,237
JPMorgan Chase & Co ^(a)	38,400	6,099,072
Morgan Stanley ^(a)	12,100	1,147,322
SVB Financial Group ^(a)	3,000	2,076,990
US Bancorp ^(a)	10,000	553,400
Wells Fargo & Co ^(a)	83,800	4,003,964
		<u>21,671,945</u>
Diversified Financial Service (4.18%)		
American Express Co ^(a)	13,400	2,040,820
Capital One Financial Corp ^(a)	16,000	2,248,480
The Charles Schwab Corp ^(a)	30,000	2,321,700
Discover Financial Services ^(a)	15,000	1,617,750
Visa Inc ^(a)	8,700	1,685,799
		<u>9,914,549</u>
Insurance (2.36%)		
Berkshire Hathaway Inc ^(a)	18,700	5,174,103
Principal Financial Group Inc ^(a)	6,000	411,480
		<u>5,585,583</u>

Real Estate (4.47%)	
American Tower Corp ^(a)	14,000 3,674,720
CBRE Group Inc ^{*(a)}	23,000 2,198,110
Public Storage	14,400 4,714,272
	<u>10,587,102</u>
Total Financial	<u>47,759,179</u>
Industrial (8.98%)	
Atlas Corp ^(a)	25,000 337,750
The Boeing Co ^{*(a)}	14,200 2,809,470
Caterpillar Inc ^(a)	13,700 2,648,895
Deere & Co ^(a)	9,700 3,351,738
Lockheed Martin Corp ^(a)	6,700 2,233,244
Masco Corp ^(a)	24,000 1,581,600
Raytheon Technologies Corp ^(a)	43,700 3,536,204
Union Pacific Corp ^(a)	15,100 3,558,164
Westrock Co ^(a)	28,200 1,223,598
Total Industrial	<u>21,280,663</u>
Technology (14.97%)	
Adobe Inc ^{*(a)}	4,900 3,282,265
Apple Inc ^(a)	41,800 6,909,540
Fiserv Inc ^{*(a)}	10,000 965,200
Intel Corp ^(a)	26,000 1,279,200
Microsoft Corp ^(a)	24,700 8,165,573
NetApp Inc	25,900 2,301,992
NVIDIA Corp ^(a)	18,100 5,914,356
Oracle Corp ^(a)	27,000 2,449,980
Salesforce.com Inc ^{*(a)}	12,200 3,476,512
Seagate Technology Holdings PLC ^(a)	7,000 718,690
Total Technology	<u>35,463,308</u>
Utilities (4.94%)	
American Water Works Co Inc ^(a)	11,300 1,904,841
Dominion Energy Inc ^(a)	24,400 1,737,280
NextEra Energy Inc ^(a)	39,000 3,384,420
Public Service Enterprise Group Inc ^(a)	31,000 1,937,190
The Southern Co ^(a)	45,000 2,749,500
Total Utilities	<u>11,713,231</u>
Total Common Stock (Cost \$201,007,000)	<u>227,579,341</u>
Total Investments (Cost \$201,007,000)^(b) (96.06%)	\$ 227,579,341
Other Net Assets (3.94%)	<u>9,341,454</u>
Net Assets (100.00%)	<u>\$ 236,920,795</u>

* Non-income producing security.

(a) A portion of these securities, a total of \$210,623,573, have been pledged or segregated in connection with obligations for futures contracts.

(b) Aggregate cost for federal income tax purpose is \$201,078,927.

At November 30, 2021, unrealized appreciation/(depreciation) of securities for federal income tax purposes is as follows:

Unrealized appreciation	\$ 36,230,233
Unrealized depreciation	(9,317,261)
Net unrealized appreciation	<u>\$ 26,912,972</u>

Because tax adjustments are calculated annually, the above tax figures reflect the tax adjustments outstanding at the Fund's previous fiscal year end. For the previous fiscal year's federal income tax information, please refer to the Notes to Financial Statements section in the Fund's most recent semi-annual and annual reports.

Written Call Options

	Expiration Date	Contracts	Strike Price	Notional Amount	Value
Abbott Laboratories	12/17/2021	(100)	135.00	\$ 1,350,000	\$ (3,400)
AbbVie Inc	12/17/2021	(70)	120.00	840,000	(5,110)
Adobe Inc	12/17/2021	(10)	700.00	700,000	(12,400)
Alphabet Inc - Class C	12/17/2021	(2)	3200.00	640,000	(600)
Alphabet Inc - Class A	12/17/2021	(2)	3150.00	630,000	(780)
Amazon.com Inc	12/17/2021	(2)	3650.00	730,000	(8,100)
American Express Co	12/17/2021	(40)	165.00	660,000	(4,200)
American Tower Corp	12/17/2021	(40)	280.00	1,120,000	(6,360)
American Water Works Co Inc	12/17/2021	(35)	180.00	630,000	(1,995)
AmerisourceBergen Corp	12/17/2021	(25)	125.00	312,500	(2,300)
Anthem Inc	12/17/2021	(15)	430.00	645,000	(3,630)
Apple Inc	12/17/2021	(85)	167.50	1,423,750	(28,475)
AT&T Inc	12/17/2021	(100)	26.00	260,000	(400)
Atlas Corp	12/17/2021	(250)	15.00	375,000	(1,250)
Bank of America Corp	12/17/2021	(200)	48.00	960,000	(4,200)
Berkshire Hathaway Inc	12/17/2021	(55)	290.00	1,595,000	(4,015)
Biogen Inc	12/17/2021	(15)	260.00	390,000	(3,375)
The Boeing Co	12/17/2021	(30)	235.00	705,000	(1,320)
Booking Holdings Inc	12/17/2021	(2)	2250.00	450,000	(4,738)
Boston Scientific Corp	12/17/2021	(165)	40.00	660,000	(5,115)
BP PLC	12/17/2021	(150)	28.00	420,000	(3,150)
Bristol-Myers Squibb Co	12/17/2021	(25)	62.50	156,250	(200)
Capital One Financial Corp	12/17/2021	(50)	155.00	775,000	(2,850)
Caterpillar Inc	12/17/2021	(30)	210.00	630,000	(2,670)
CBRE Group Inc	12/17/2021	(70)	105.00	735,000	(2,450)
The Charles Schwab Corp	12/17/2021	(90)	84.00	756,000	(3,420)
Chevron Corp	12/17/2021	(70)	120.00	840,000	(5,250)
Cisco Systems Inc	12/17/2021	(175)	57.50	1,006,250	(5,250)
Citigroup Inc	12/17/2021	(65)	69.00	448,500	(2,145)
Colgate-Palmolive Co	12/17/2021	(20)	80.00	160,000	(400)
Conagra Brands Inc	12/17/2021	(50)	34.00	170,000	(250)
ConocoPhillips	12/17/2021	(90)	79.00	711,000	(3,780)
Deere & Co	12/17/2021	(30)	380.00	1,140,000	(3,300)
Discover Financial Services	12/17/2021	(45)	120.00	540,000	(2,655)
Dominion Energy Inc	12/17/2021	(75)	75.00	562,500	(1,350)
Dow Inc	12/17/2021	(130)	60.00	780,000	(2,730)
eBay Inc	12/17/2021	(90)	75.00	675,000	(2,070)

The Estee Lauder Cos Inc	12/17/2021	(24)	360.00	864,000	(2,160)
Exxon Mobil Corp	12/17/2021	(104)	70.00	728,000	(624)
Fiserv Inc	12/17/2021	(30)	105.00	315,000	(1,260)
Ford Motor Co	12/17/2021	(200)	21.50	430,000	(3,400)
Freeport-McMoRan Inc	12/17/2021	(150)	40.00	600,000	(10,800)
Gilead Sciences Inc	12/17/2021	(21)	72.50	152,250	(756)
The Goldman Sachs Group Inc	12/17/2021	(20)	410.00	820,000	(3,800)
Hilton Worldwide Holdings Inc	12/17/2021	(30)	150.00	450,000	(2,010)
Intel Corp	12/17/2021	(80)	52.50	420,000	(2,080)
Johnson & Johnson	12/17/2021	(40)	165.00	660,000	(1,760)
JPMorgan Chase & Co	12/17/2021	(115)	167.50	1,926,250	(11,960)
Linde PLC	12/17/2021	(25)	330.00	825,000	(4,500)
LKQ Corp	12/17/2021	(120)	57.50	690,000	(10,800)
Lockheed Martin Corp	12/17/2021	(53)	380.00	2,014,000	(795)
Lowe's Cos Inc	12/17/2021	(37)	250.00	925,000	(14,615)
Masco Corp	12/17/2021	(75)	70.00	525,000	(3,300)
Merck & Co Inc	12/17/2021	(30)	80.00	240,000	(2,190)
Meta Platforms Inc	12/17/2021	(40)	380.00	1,520,000	(1,520)
Microsoft Corp	12/17/2021	(50)	350.00	1,750,000	(6,000)
Morgan Stanley	12/17/2021	(40)	100.00	400,000	(4,280)
Motorola Solutions Inc	12/17/2021	(15)	270.00	405,000	(1,365)
NetApp Inc	12/17/2021	(50)	97.00	485,000	(7,100)
Newmont Corp	12/17/2021	(40)	60.00	240,000	(920)
NextEra Energy Inc	12/17/2021	(150)	90.00	1,350,000	(10,350)
NVIDIA Corp	12/17/2021	(30)	360.00	1,080,000	(12,750)
Oracle Corp	12/17/2021	(55)	100.00	550,000	(2,970)
Organon & Co	12/17/2021	(10)	40.00	40,000	(20)
PayPal Holdings Inc	12/17/2021	(20)	210.00	420,000	(1,580)
Principal Financial Group Inc	12/17/2021	(60)	70.00	420,000	(9,840)
Public Service Enterprise Group Inc	12/17/2021	(90)	65.00	585,000	(1,800)
Public Storage	12/17/2021	(55)	330.00	1,815,000	(34,650)
Raytheon Technologies Corp	12/17/2021	(107)	87.00	930,900	(2,675)
Regeneron Pharmaceuticals Inc	12/17/2021	(5)	670.00	335,000	(5,000)
Royal Dutch Shell PLC	12/17/2021	(60)	45.00	270,000	(1,800)
salesforce.com Inc	12/17/2021	(20)	320.00	640,000	(4,800)
Schlumberger NV	12/17/2021	(115)	33.00	379,500	(2,070)
Seagate Technology Holdings PLC	12/17/2021	(15)	100.00	150,000	(7,470)
Sensient Technologies Corp	12/17/2021	(85)	100.00	850,000	(25,500)
The Southern Co	12/17/2021	(135)	64.00	864,000	(5,400)
Southwest Airlines Co	12/17/2021	(120)	49.00	588,000	(3,600)
Sprouts Farmers Market Inc	12/17/2021	(300)	29.00	870,000	(4,500)
Starbucks Corp	12/17/2021	(50)	117.00	585,000	(2,550)
SVB Financial Group	12/17/2021	(30)	720.00	2,160,000	(39,000)
T-Mobile US Inc	12/17/2021	(50)	118.00	590,000	(2,700)
Union Pacific Corp	12/17/2021	(45)	252.50	1,136,250	(2,025)
UnitedHealth Group Inc	12/17/2021	(25)	470.00	1,175,000	(3,725)
US Bancorp	12/17/2021	(30)	60.00	180,000	(630)
Verizon Communications Inc	12/17/2021	(250)	55.00	1,375,000	(1,500)
Viatis Inc	12/17/2021	(100)	12.50	125,000	(3,500)
Visa Inc	12/17/2021	(20)	215.00	430,000	(820)
The Walt Disney Co	12/17/2021	(40)	155.00	620,000	(3,400)
Wells Fargo & Co	12/17/2021	(250)	51.00	1,275,000	(11,500)
Westrock Co	12/17/2021	(80)	47.50	380,000	(2,800)
Total Written Call Options				\$ 65,134,900	\$ (454,603)
(Premiums Received \$795,234)					

NASDAQ 100 INDEX FUND
Portfolio of Investments (Unaudited)
November 30, 2021

Security Description	Shares	Value
Common Stock (100.54%)		
Communications (28.59%)		
<i>Internet (23.56%)</i>		
Alphabet Inc* - Class C	17,578	\$ 50,080,424
Alphabet Inc* - Class A	16,337	46,363,589
Amazon.com Inc ^{*(a)}	27,397	96,083,196
Baidu Inc*	21,419	3,209,423
Booking Holdings Inc*	3,393	7,131,577
CDW Corp	11,603	2,197,144
eBay Inc	55,942	3,773,847
JD.com Inc*	67,741	5,697,696
Match Group Inc*	22,342	2,904,237
MercadoLibre Inc*	4,121	4,897,438
Meta Platforms Inc ^{*(a)}	130,164	42,233,011
Netflix Inc*	36,654	23,528,203
Okta Inc*	10,337	2,224,833
Pinduoduo Inc*	31,276	2,079,854
Trip.com Group Ltd*	42,441	1,167,128
VeriSign Inc*	9,260	2,221,567
		<u>295,793,167</u>
<i>Media (2.61%)</i>		
Charter Communications Inc*	15,596	10,079,383
Comcast Corp	379,014	18,943,120
Fox Corp - Class A	26,337	940,494
Fox Corp - Class B	19,554	657,014
Sirius XM Holdings Inc	344,861	2,103,652
		<u>32,723,663</u>
<i>Telecommunications (2.42%)</i>		
Cisco Systems Inc	348,374	19,104,830
T-Mobile US Inc*	103,073	11,215,373
		<u>30,320,203</u>
Total Communications		<u><u>358,837,033</u></u>
Consumer, Cyclical (10.73%)		
Copart Inc*	19,162	2,781,556
Costco Wholesale Corp	36,582	19,731,599
Dollar Tree Inc*	19,086	2,554,279
Fastenal Co	46,586	2,756,494
Lululemon Athletica Inc*	10,343	4,699,963
Marriott International Inc*	26,919	3,972,168
O'Reilly Automotive Inc*	5,879	3,751,743
PACCAR Inc	28,114	2,345,270
Peloton Interactive Inc*	22,216	977,504
Ross Stores Inc	29,479	3,215,864
Starbucks Corp	97,406	10,679,594
Tesla Inc*	64,763	74,138,091
Walgreens Boots Alliance Inc	70,271	3,148,141
Total Consumer, Cyclical		<u>134,752,266</u>
Consumer, Non-Cyclical (11.13%)		
Align Technology Inc*	6,541	4,000,018
Amgen Inc	47,244	9,395,887
Automatic Data Processing Inc	35,176	8,121,787
Biogen Inc*	12,488	2,943,921
Cintas Corp	8,684	3,666,298
Dexcom Inc*	7,994	4,497,344
Gilead Sciences Inc	103,678	7,146,525
IDEXX Laboratories Inc*	7,049	4,286,285
Illumina Inc*	12,069	4,409,168
Incyte Corp*	17,772	1,203,520
Intuitive Surgical Inc*	29,364	9,523,920
Keurig Dr Pepper Inc	117,170	3,982,608
The Kraft Heinz Co	101,113	3,398,408
Moderna Inc*	33,192	11,697,857
Mondelez International Inc	116,062	6,840,694
Monster Beverage Corp*	43,694	3,660,683
PayPal Holdings Inc*	97,110	17,954,667
PepsiCo Inc	114,214	18,249,112
Regeneron Pharmaceuticals Inc*	8,654	5,508,531
Seagen Inc*	14,632	2,341,120
Verisk Analytics Inc	13,194	2,966,935

Vertex Pharmaceuticals Inc*	21,102	3,944,808
Total Consumer, Non-Cyclical		<u>139,740,096</u>
Industrial (1.44%)		
CSX Corp	186,189	6,453,311
Honeywell International Inc	57,417	11,612,014
Total Industrial		<u>18,065,325</u>
Technology (47.82%)		
<i>Computers (12.31%)</i>		
Apple Inc ^(a)	906,547	149,852,218
Check Point Software Technologies Ltd*	11,377	1,266,374
Cognizant Technology Solutions Corp	43,387	3,383,318
		<u>154,501,910</u>
<i>Semiconductors (17.16%)</i>		
Advanced Micro Devices Inc*	100,441	15,906,841
Analog Devices Inc	44,154	7,958,759
Applied Materials Inc	75,555	11,120,940
ASML Holding NV	6,568	5,198,638
Broadcom Inc	33,753	18,688,361
Intel Corp	333,808	16,423,354
KLA Corp	12,534	5,115,501
Lam Research Corp	11,789	8,014,752
Marvell Technology Inc	67,727	4,820,131
Microchip Technology Inc	45,222	3,772,871
Micron Technology Inc	92,703	7,787,052
NVIDIA Corp	206,005	67,314,194
NXP Semiconductors NV	22,702	5,070,719
QUALCOMM Inc	93,248	16,836,859
Skyworks Solutions Inc	13,478	2,044,073
Texas Instruments Inc	76,344	14,686,295
Xilinx Inc	20,322	4,642,561
		<u>215,401,901</u>
<i>Software (18.35%)</i>		
Activision Blizzard Inc	64,233	3,764,054
Adobe Inc*	39,514	26,468,453
ANSYS Inc*	7,204	2,820,222
Atlassian Corp PLC*	11,183	4,208,387
Autodesk Inc*	18,191	4,623,970
Cadence Design Systems Inc*	22,636	4,016,985
Cerner Corp	24,880	1,752,796
DocuSign Inc*	16,083	3,962,208
Electronic Arts Inc	23,522	2,921,903
Fiserv Inc*	55,119	5,320,086
Intuit Inc	22,589	14,734,805
Microsoft Corp	409,149	135,260,567
NetEase Inc	24,433	2,632,167
Paychex Inc	29,789	3,550,849
Splunk Inc*	13,549	1,639,429
Synopsys Inc*	12,612	4,300,692
Workday Inc*	15,624	4,284,570
Zoom Video Communications Inc*	19,532	4,129,260
		<u>230,391,403</u>
Total Technology		<u>600,295,214</u>
Utilities (0.83%)		
American Electric Power Co Inc	41,312	3,348,338
Exelon Corp	80,779	4,259,476
Xcel Energy Inc	43,845	2,794,242
Total Utilities		<u>10,402,056</u>
Total Common Stock (Cost \$424,189,167)		<u>1,262,091,990</u>
Collateral Received for Securities on Loan (0.18%)		
Mount Vernon Liquid Assets Portfolio (Cost \$2,219,178)		2,219,178
Total Investments (Cost \$426,408,345)^(b) (100.72%)		\$ 1,264,311,168
Liabilities in Excess of Other Assets (-0.72%)		<u>(9,023,135)</u>
Net Assets (100.00%)		<u>\$ 1,255,288,033</u>

* Non-income producing security.

(a) A portion of these securities, a total of \$148,621,505, have been pledged or segregated in connection with obligations for futures contracts.

(b) Aggregate cost for federal income tax purpose is \$427,032,935.

At November 30, 2021, unrealized appreciation/(depreciation) of securities for federal income tax purposes is as follows:

Unrealized appreciation	\$ 853,051,363
Unrealized depreciation	(14,000,515)
Net unrealized appreciation	<u>\$ 839,050,848</u>

Because tax adjustments are calculated annually, the above tax figures reflect the tax adjustments outstanding at the Fund's previous fiscal year end. For the previous fiscal year's federal income tax information, please refer to the Notes to Financial Statements section in the Fund's most recent semi-annual and annual reports.

Futures contracts at November 30, 2021:

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

Nasdaq 100 E-MINI
76 / DEC 2021 / Long / CME

Notional Amount	Value	Unrealized Appreciation
<u>\$ 23,400,735</u>	<u>\$ 24,548,760</u>	<u>\$ 1,148,025</u>

SHELTON GREEN ALPHA FUND

Portfolio of Investments (Unaudited)

November 30, 2021

Security Description	Shares	Value
Common Stock (99.68%)		
Basic Materials (1.49%)		
Daqo New Energy Corp*	90,000	\$ 5,160,600
Communications (4.76%)		
SK Telecom Co Ltd	150,626	6,928,791
Switch Inc	350,000	9,572,500
Total Communications		<u>16,501,291</u>
Consumer, Cyclical (6.50%)		
Interface Inc	99,000	1,411,740
QuantumScape Corp*	78,000	2,249,520
Steelcase Inc	150,000	1,678,500
Tesla Inc*	15,000	17,171,400
Total Consumer, Cyclical		<u>22,511,160</u>
Consumer, Non-Cyclical (21.83%)		
10X Genomics Inc*	19,300	2,949,233
Arcturus Therapeutics Holdings Inc*	48,000	1,908,000
Caribou Biosciences Inc*	182,000	3,383,380
CRISPR Therapeutics AG*	150,000	11,985,000
Danone SA	110,000	1,294,700
Editas Medicine Inc*	180,000	5,878,800
Illumina Inc*	6,900	2,520,777
Intellia Therapeutics Inc*	68,300	7,855,183
Invitae Corp*	143,000	2,431,000
Moderna Inc*	57,000	20,088,510
Natural Grocers by Vitamin Cottage Inc	285,000	3,665,100
Pacific Biosciences of California Inc*	135,000	3,133,350
Personalis Inc*	97,000	1,314,350
Pluristem Therapeutics Inc*	240,000	650,400
Sprouts Farmers Market Inc*	100,000	2,646,000
Square Inc*	19,000	3,958,270
Total Consumer, Non-Cyclical		<u>75,662,053</u>
Energy (21.04%)		
Azure Power Global Ltd*	85,000	1,751,000
Canadian Solar Inc*	180,000	6,829,200
Enphase Energy Inc*	29,000	7,250,000
First Solar Inc*	62,000	6,423,200
JinkoSolar Holding Co Ltd*	299,000	15,631,720
Maxon Solar Technologies Ltd*	262,000	4,781,500
SolarEdge Technologies Inc*	8,500	2,785,960
SunPower Corp*	331,000	9,483,150
TPI Composites Inc*	250,000	4,457,500
Vestas Wind Systems A/S	1,220,000	13,542,000
Total Energy		<u>72,935,230</u>
Financial (13.94%)		
Alexandria Real Estate Equities Inc	31,000	6,202,170
Digital Realty Trust Inc	30,000	5,032,200
Equinix Inc	5,900	4,791,980
Hannon Armstrong Sustainable Infrastructure Capital Inc	158,000	8,987,040

Horizon Technology Finance Corp	378,000	6,380,640
Hudson Pacific Properties Inc	307,000	7,472,380
Kilroy Realty Corp	72,000	4,646,160
Vornado Realty Trust	120,000	4,816,800
Total Financial		<u>48,329,370</u>
Industrial (2.93%)		
ABB Ltd	110,000	3,800,500
Advanced Energy Industries Inc	19,000	1,666,110
Trex Co Inc*	18,000	2,389,860
Universal Display Corp	16,000	2,288,800
Total Industrial		<u>10,145,270</u>
Technology (23.50%)		
Analog Devices Inc	12,000	2,163,000
Apple Inc	18,000	2,975,400
Applied Materials Inc	80,000	11,775,200
ASML Holding NV	9,400	7,440,194
Fortinet Inc*	10,500	3,487,155
Infineon Technologies AG	165,000	7,494,300
International Business Machines Corp	68,000	7,962,800
Kyndryl Holdings Inc*	13,600	214,880
Lam Research Corp	15,000	10,197,750
QUALCOMM Inc	51,000	9,208,560
Rapid7 Inc*	13,000	1,612,780
Splunk Inc*	8,000	968,000
Taiwan Semiconductor Manufacturing Co Ltd	111,000	13,003,650
Wolfspeed Inc*	24,000	2,942,880
Total Technology		<u>81,446,549</u>
Utilities (3.69%)		
Brookfield Renewable Corp	345,000	12,775,350
Total Common Stock (Cost \$259,573,082)		<u>345,466,873</u>
Total Investments (Cost \$259,573,082)^(a) (99.68%)		\$ 345,466,873
Other Net Assets (0.32%)		<u>1,106,317</u>
Net Assets (100.00%)		<u>\$ 346,573,190</u>

* Non-income producing security.

(a) Aggregate cost for federal income tax purpose is \$259,573,082.

At November 30, 2021, unrealized appreciation/(depreciation) of securities for federal income tax purposes is as follows:

Unrealized appreciation	\$	107,699,914
Unrealized depreciation		<u>(21,806,122)</u>
Net unrealized appreciation	\$	<u>85,893,792</u>

Because tax adjustments are calculated annually, the above tax figures reflect the tax adjustments outstanding at the Fund's previous fiscal year end. For the previous fiscal year's federal income tax information, please refer to the Notes to Financial Statements section in the Fund's most recent semi-annual and annual reports.

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 or 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 or call (800) 955-9988.

A prospectus should be read carefully before investing.

Distributed by RFS Partners, a member of FINRA and affiliate of Shelton Capital Management.

INVESTMENTS ARE NOT FDIC INSURED OR BANK GUARANTEED AND MAY LOSE VALUE.