RUSSELL 2000® FUND

	Shares	Value
COMMON STOCKS† - 0.0%		
FINANCIAL - 0.0%		
Arrow Financial Corp.	1	$ 36
Total Common Stocks		
(Cost $22)		36
RIGHTS†††,1 - 0.0%		
Nexstar Media Group, Inc.*	2,530	—
Omthera Pharmaceuticals, Inc.*	86	—
A Schulman, Inc.*	408	—
Elanco Animal Health, Inc.*	505	—
Tobira Therapeutics, Inc.*	141	—
GTX, Inc.*	7	—
Total Rights		
(Cost $104)		—

	Face Amount	Value
FEDERAL AGENCY NOTES†† - 36.1%		
Federal Farm Credit Bank		
2.20% (3 Month U.S. Treasury Bill Rate + 0.29%, Rate Floor: 0.00%) due 04/11/22[2]	$ 4,300,000	4,290,372
2.20% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 03/14/22[2]	4,000,000	4,011,803
2.15% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22[2]	2,000,000	1,998,864
Freddie Mac		
1.95% (U.S. Secured Overnight Financing Rate + 0.13%, Rate Floor: 0.00%) due 08/05/22[2]	2,000,000	1,996,068
Total Federal Agency Notes		
(Cost $12,300,000)		12,297,107

	Face Amount	Value
U.S. TREASURY BILLS†† - 2.7%		
U.S. Treasury Bills		
1.82% due 11/21/19[3]	$ 610,000	$ 608,450
1.77% due 11/21/19[3]	300,000	299,237
1.93% due 10/29/19[3,4]	4,000	3,994
Total U.S. Treasury Bills		
(Cost $911,645)		911,681
REPURCHASE AGREEMENTS††,5 - 66.2%		
JPMorgan Chase & Co. issued 09/30/19 at 2.35% due 10/01/19[6]	13,986,816	13,986,816
Bank of America Merrill Lynch issued 09/30/19 at 2.28% due 10/01/19[6]	4,497,694	4,497,694
Barclays Capital issued 09/30/19 at 2.00% due 10/01/19[6]	4,047,924	4,047,924
Total Repurchase Agreements		
(Cost $22,532,434)		22,532,434

	Shares	Value
SECURITIES LENDING COLLATERAL†,7 - 0.1%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 1.83%[8]	17,293	17,293
Total Securities Lending Collateral		
(Cost $17,293)		17,293
Total Investments - 105.1%		
(Cost $35,761,498)		$ 35,758,551
Other Assets & Liabilities, net - (5.1)%		(1,733,429)
Total Net Assets - 100.0%		$ 34,025,122

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Equity Futures Contracts Purchased†				
Russell 2000 Index Mini Futures Contracts	41	Dec 2019	$ 3,124,815	$ (25,192)

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Depreciation
OTC Equity Index Swap Agreements††							
Barclays Bank plc	Russell 2000 Index	1.91%	At Maturity	10/31/19	5,773	$ 8,794,082	$ (57,458)
BNP Paribas	Russell 2000 Index	2.14%	At Maturity	10/29/19	2,924	4,454,922	(79,780)
Goldman Sachs International	Russell 2000 Index	2.16%	At Maturity	10/28/19	11,626	17,710,072	(90,972)
						$ 30,959,076	$ (228,210)

* Non-income producing security.
** Includes cumulative appreciation (depreciation).
† Value determined based on Level 1 inputs.
†† Value determined based on Level 2 inputs.
††† Value determined based on Level 3 inputs.
1 Security was fair valued by the Valuation Committee at September 30, 2019. The total market value of fair valued securities amounts to $0, (cost $104) or 0.0% of total net assets.
2 Variable rate security. Rate indicated is the rate effective at September 30, 2019. In some instances, the effective rate is limited by a minimum rate floor or a maximum rate cap established by the issuer. The settlement status of a position may also impact the effective rate indicated. In some cases, a position may be unsettled at period end and may not have a stated effective rate. In instances where multiple underlying reference rates and spread amounts are shown, the effective rate is based on a weighted average.
3 Rate indicated is the effective yield at the time of purchase.
4 All or a portion of this security is pledged as futures collateral at September 30, 2019.
5 Repurchase Agreements.
6 All or a portion of this security is pledged as equity index swap collateral at September 30, 2019.
7 Securities lending collateral.
8 Rate indicated is the 7-day yield as of September 30, 2019.
plc — Public Limited Company