

Russell 2000® Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Shares	Value
RIGHTS^{†††,1} - 0.0%		
Nexstar Media Group, Inc.	2,530	\$ -
Tobira Therapeutics, Inc.	141	-
GTX, Inc.	7	-
Omthera Pharmaceuticals, Inc.	86	-
A Schulman, Inc.	408	-
Elanco Animal Health, Inc.	505	-
Total Rights		-
(Cost \$104)		-
	Face Amount	
FEDERAL AGENCY NOTES^{††} - 56.5%		
Federal Farm Credit Bank		
1.82% (3 Month U.S. Treasury Bill Rate + 0.29%, Rate Floor: 0.00%) due 04/11/22 ²	\$ 4,300,000	4,299,017
1.95% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 03/14/22 ²	4,000,000	4,007,862
1.90% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22 ²	2,000,000	1,998,959
Freddie Mac		
2.40% due 06/10/22	4,000,000	4,012,111
1.67% (U.S. Secured Overnight Financing Rate + 0.13%, Rate Floor: 0.00%) due 08/05/22 ²	2,000,000	1,992,296
Federal Farm Credit Banks Funding Corp.		
1.89% due 10/15/21	4,050,000	4,050,022
Total Federal Agency Notes		20,360,267
(Cost \$20,358,767)		-
FEDERAL AGENCY DISCOUNT NOTES^{††} - 23.0%		
Federal Home Loan Bank		
1.15% due 01/02/20 ³	3,500,000	3,499,888
1.57% due 01/23/20 ³	2,975,000	2,972,146
1.57% due 01/31/20 ³	1,800,000	1,797,645
Total Federal Agency Discount Notes		8,269,679
(Cost \$8,269,679)		-
U.S. TREASURY BILLS^{††} - 7.9%		
U.S. Treasury Bills		
1.50% due 01/14/20 ^{3,4}	1,840,000	1,839,100
1.54% due 01/14/20 ^{3,4}	750,000	749,633
1.49% due 01/14/20 ^{3,4}	250,000	249,878
Total U.S. Treasury Bills		2,838,611
(Cost \$2,838,435)		-
REPURCHASE AGREEMENTS^{††,5} - 12.9%		
J.P. Morgan Securities LLC		
issued 12/31/19 at 1.53%		
due 01/02/20 ⁴	2,828,726	2,828,726
Barclays Capital, Inc.		
issued 12/31/19 at 1.40%		
due 01/02/20 ⁴	912,112	912,112
BoFA Securities, Inc.		
issued 12/31/19 at 1.50%		
due 01/02/20 ⁴	912,111	912,111
Total Repurchase Agreements		4,652,949
(Cost \$4,652,949)		-
Total Investments - 100.3%		\$ 36,121,506
(Cost \$36,119,934)		-
Other Assets & Liabilities, net - (0.3)%		(118,483)
Total Net Assets - 100.0%		\$ 36,003,023

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Equity Index Swap Agreements^{††}							
Barclays Bank plc	Russell 2000 Index	1.60% (1 Week USD LIBOR)	At Maturity	01/31/20	14,952	\$ 24,946,852	\$ 64,576
BNP Paribas	Russell 2000 Index	1.90% (1 Month USD LIBOR + 0.10%)	At Maturity	01/28/20	1,295	2,161,123	(11,919)
Goldman Sachs International	Russell 2000 Index	1.85% (1 Week USD LIBOR + 0.25%)	At Maturity	01/28/20	5,249	8,758,026	(45,285)
						\$ 35,866,001	\$ 7,372

^{††} Value determined based on Level 2 inputs.

^{†††} Value determined based on Level 3 inputs.

¹ Security was fair valued by the Valuation Committee at December 31, 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 December 31, 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 equity index swap collateral at December 31, 2019.

⁵ Repurchase Agreements.

LIBOR — London Interbank Offered Rate
plc — Public Limited Company