

SCHEDULE OF INVESTMENTS

March 31, 2020

RUSSELL 2000® FUND

	SHARES	VALUE	FACE AMOUNT	VALUE
RIGHTS^{†††,1} - 0.0%				
CONSUMER, NON-CYCLICAL - 0.0%				
Elanco Animal Health, Inc.*	505	\$ —		
Tobira Therapeutics, Inc.*	141	—		
Omthera Pharmaceuticals, Inc.*	86	—		
Oncternal Therapeutics, Inc.*	7	—		
Total Consumer, Non-cyclical		—		
COMMUNICATIONS - 0.0%				
Nexstar Media Group, Inc.*	2,530	—		
BASIC MATERIALS - 0.0%				
A Schulman, Inc.*	408	—		
Total Rights (Cost \$104)		—		
			FACE AMOUNT	
FEDERAL AGENCY NOTES^{††} - 59.3%				
Federal Farm Credit Bank				
0.38% (3 Month U.S. Treasury Bill Rate + 0.29%, Rate Floor: 0.00%) due 04/11/22 ²	\$ 4,300,000	4,292,964		
0.45% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 03/14/22 ²	4,000,000	4,008,818		
0.40% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22 ²	1,000,000	1,003,419		
Freddie Mac				
0.14% (U.S. Secured Overnight Financing Rate + 0.13%, Rate Floor: 0.00%) due 08/05/22 ²	2,000,000	1,987,230		
Total Federal Agency Notes (Cost \$11,300,000)		11,292,431		
U.S. TREASURY BILLS^{††} - 1.2%				
U.S. Treasury Bills				
0.50% due 04/30/20 ^{3,4}	\$ 225,000	\$ 224,990		
Total U.S. Treasury Bills (Cost \$224,908)		224,990		
REPURCHASE AGREEMENTS^{††,5} - 22.1%				
J.P. Morgan Securities LLC				
issued 03/31/20 at 0.01% due 04/01/20 ⁶	3,035,047	3,035,047		
BofA Securities, Inc.				
issued 03/31/20 at 0.00% due 04/01/20 ⁶	1,167,326	1,167,326		
Total Repurchase Agreements (Cost \$4,202,373)		4,202,373		
Total Investments - 82.6% (Cost \$15,727,385)				\$ 15,719,794
Other Assets & Liabilities, net - 17.4%				3,313,812
Total Net Assets - 100.0%				\$ 19,033,606

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Equity Futures Contracts Purchased[†]				
Russell 2000 Index Mini Futures Contracts	100	Jun 2020	\$ 5,746,000	\$ 164,076

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	0.59% (1 Week USD LIBOR)	At Maturity	04/30/20	10,200	\$ 11,761,573	\$ 436,135
Goldman Sachs International	Russell 2000 Index	0.84% (1 Week USD LIBOR + 0.25%)	At Maturity	04/28/20	732	844,099	(9,508)
BNP Paribas	Russell 2000 Index	1.09% (1 Month USD LIBOR + 0.10%)	At Maturity	04/29/20	910	1,049,718	(18,899)
						<u>\$ 13,655,390</u>	<u>\$ 407,728</u>

RUSSELL 2000® FUND

* 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 March 31, 2020. 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 March 31, 2020. 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 All or a portion of this security is pledged as futures collateral at March 31, 2020.

⁴ Rate indicated is the effective yield at the time of purchase.

⁵ Repurchase Agreements.

⁶ All or a portion of this security is pledged as equity index swap collateral at March 31, 2020.

LIBOR — London Interbank Offered Rate

plc — Public Limited Company