Russell 2000® Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2020

		Shares		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		–
Total Rights				
(Cost $103)				–

		Face Amount		Value
FEDERAL AGENCY NOTES†† - 52.6%				
Federal Farm Credit Bank				
0.45% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 03/14/22[2]	$	4,000,000		4,004,106
0.44% (3 Month U.S. Treasury Bill Rate + 0.29%, Rate Floor: 0.00%) due 04/11/22[2]		2,000,000		2,004,475
0.40% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22[2]		1,000,000		1,003,071
Freddie Mac				
1.13% due 10/07/22		2,500,000		2,500,405
Federal Home Loan Bank				
1.20% due 01/06/21[2]		2,500,000		2,499,835
Total Federal Agency Notes				
(Cost $12,000,016)				12,011,892
U.S. TREASURY BILLS†† - 8.8%				
U.S. Treasury Bills				
0.14% due 09/17/20[3,4]		1,600,000		1,599,498
0.16% due 09/17/20[3,4]		400,000		399,874
Total U.S. Treasury Bills				
(Cost $1,999,370)				1,999,372
REPURCHASE AGREEMENTS††,5 - 47.1%				
J.P. Morgan Securities LLC issued 06/30/20 at 0.07% due 07/01/20[4]	$	5,963,392		5,963,392
BofA Securities, Inc. issued 06/30/20 at 0.07% due 07/01/20[4]		2,469,710		2,469,710
Barclays Capital, Inc. issued 06/30/20 at 0.07% due 07/01/20[4]		2,321,528		2,321,528
Total Repurchase Agreements				
(Cost $10,754,630)				10,754,630
Total Investments - 108.5%				
(Cost $24,754,119)			$	24,765,894
Other Assets & Liabilities, net - (8.5)%				(1,943,859)
Total Net Assets - 100.0%			$	22,822,035

Futures Contracts

Description	Number of Contracts	Expiration Date		Notional Amount		Value and Unrealized Depreciation**
Equity Futures Contracts Purchased†						
Russell 2000 Index Mini Futures Contracts	20	Sep 2020	$	1,436,400	$	(404)

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay	Payment Frequency	Maturity Date	Units		Notional Amount		Value and Unrealized Appreciation
OTC Equity Index Swap Agreements††									
Barclays Bank plc	Russell 2000 Index	0.11% (1 Week USD LIBOR)	At Maturity	07/30/20	10,736	$	15,474,275	$	301,141
BNP Paribas	Russell 2000 Index	0.28% (1 Month USD LIBOR + 0.10%)	At Maturity	07/29/20	2,216		3,193,936		123,019

Counterparty	Index	Financing Rate Pay	Payment Frequency				
OTC Equity Index Swap Agreements††							
Goldman Sachs International	Russell 2000 Index	0.36% (1 Week USD LIBOR + 0.25%)	At Maturity	07/28/20	1,891	$ 2,725,607	$ 118,347
						$ 21,393,818	$ 542,507

** *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 June 30, 2020. The total market value of fair valued securities amounts to $0, (cost $103) or 0.0% of total net assets.*
2 *Variable rate security. Rate indicated is the rate effective at June 30, 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 *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 June 30, 2020.*
5 *Repurchase Agreements.*

LIBOR — London Interbank Offered Rate
plc — Public Limited Company