RUSSELL 2000® FUND

	Shares	Value
RIGHTS††† - 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 $104)		—

	Face Amount	Value
FEDERAL AGENCY NOTES†† - 48.9%		
Federal Farm Credit Bank		
0.45% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 03/14/22[1]	$ 4,000,000	4,016,201
0.39% (3 Month U.S. Treasury Bill Rate + 0.29%, Rate Floor: 0.00%) due 04/11/22[1]	2,000,000	2,006,531
0.40% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22[1]	1,000,000	1,003,885
Federal Home Loan Bank		
0.13% (3 Month USD LIBOR - 0.17%, Rate Floor: 0.00%) due 01/06/21[1]	2,500,000	2,499,915
Freddie Mac		
0.75% due 04/27/23	1,500,000	1,500,487
Total Federal Agency Notes (Cost $11,000,330)		11,027,019

	Face Amount	Value
U.S. TREASURY BILLS†† - 14.5%		
U.S. Treasury Bills		
0.08% due 10/29/20[2,3]	$ 2,100,000	$ 2,099,849
0.07% due 10/29/20[2,3]	900,000	899,935
0.08% due 10/15/20[3,4]	269,000	268,992
Total U.S. Treasury Bills (Cost $3,268,807)		3,268,776
REPURCHASE AGREEMENTS††,5 - 36.6%		
J.P. Morgan Securities LLC issued 09/30/20 at 0.06% due 10/01/20[2]	4,594,526	4,594,526
BofA Securities, Inc. issued 09/30/20 at 0.06% due 10/01/20[2]	1,912,370	1,912,370
Barclays Capital, Inc. issued 09/30/20 at 0.06% due 10/01/20[2]	1,740,256	1,740,256
Total Repurchase Agreements (Cost $8,247,152)		8,247,152
Total Investments - 100.0% (Cost $22,516,393)		$ 22,542,947
Other Assets & Liabilities, net - 0.0%		(7,416)
Total Net Assets - 100.0%		$ 22,535,531

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Equity Futures Contracts Purchased†				
Russell 2000 Index Mini Futures Contracts	27	Dec 2020	$ 2,032,155	$ 64,611

RUSSELL 2000® FUND

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††							
BNP Paribas	Russell 2000 Index	0.24% (1 Month USD LIBOR + 0.10%)	At Maturity	11/18/20	974	$ 1,467,883	$ 54,749
Goldman Sachs International	Russell 2000 Index	0.35% (1 Week USD LIBOR + 0.25%)	At Maturity	11/19/20	894	1,348,591	(3,419)
Barclays Bank plc	Russell 2000 Index	0.10% (1 Week USD LIBOR)	At Maturity	11/17/20	11,753	17,719,994	(30,469)
						$ 20,536,468	$ 20,861

* 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 Variable rate security. Rate indicated is the rate effective at September 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.
2 All or a portion of this security is pledged as equity index swap collateral at September 30, 2020.
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, 2020.
5 Repurchase Agreements.
LIBOR — London Interbank Offered Rate
plc — Public Limited Company