		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		
FEDERAL AGENCY NOTES†† - 22.4%				
Federal Farm Credit Bank				
0.45% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 03/14/22[1]	$	4,000,000		4,013,638
0.39% (3 Month U.S. Treasury Bill Rate + 0.29%, Rate Floor: 0.00%) due 04/11/22[1]		2,000,000		2,006,167
0.18% (1 Month USD LIBOR + 0.03%, Rate Floor: 0.00%) due 12/29/21[1]		2,000,000		2,001,226
0.40% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22[1]		1,000,000		1,003,356
Federal Home Loan Bank				
0.06% (3 Month USD LIBOR - 0.17%, Rate Floor: 0.00%) due 01/06/21[1]		2,500,000		2,499,998
Total Federal Agency Notes				
(Cost $11,501,620)				11,524,385
U.S. TREASURY BILLS†† - 19.6%				
U.S. Treasury Bills				
0.09% due 04/01/21[2,3]		10,000,000		9,998,067
0.08% due 01/28/21[3]		91,000		90,996
Total U.S. Treasury Bills				
(Cost $10,088,715)				10,089,063
REPURCHASE AGREEMENTS††,4 - 58.6%				
J.P. Morgan Securities LLC issued 12/31/20 at 0.06% due 01/04/21[2]		16,776,879		16,776,879
Barclays Capital, Inc. issued 12/31/20 at 0.06% due 01/04/21[2]		6,989,428		6,989,428
BofA Securities, Inc. issued 12/31/20 at 0.06% due 01/04/21[2]		6,471,692		6,471,692
Total Repurchase Agreements				
(Cost $30,237,999)				30,237,999
Total Investments - 100.6%				
(Cost $51,828,438)			$	51,851,447
Other Assets & Liabilities, net - (0.6)%				(284,475)
Total Net Assets - 100.0%			$	51,566,972

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††									
Goldman Sachs International	Russell 2000 Index	0.34% (1 Week USD LIBOR + 0.25%)	At Maturity	02/18/21	10,228	$	20,198,742	$	141,693
BNP Paribas	Russell 2000 Index	0.24% (1 Month USD LIBOR + 0.10%)	At Maturity	02/18/21	983		1,941,390		15,228
Barclays Bank plc	Russell 2000 Index	0.09% (1 Week USD LIBOR)	At Maturity	02/17/21	14,880		29,386,069		(318,362)
						$	51,526,201	$	(161,441)

* *Non-income producing security. .*
† *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 December 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.*
2 *All or a portion of this security is pledged as equity index swap collateral at December 31, 2020.*
3 *Rate indicated is the effective yield at the time of purchase.*
4 *Repurchase Agreements.*

LIBOR — London Interbank Offered Rate
plc — Public Limited Company