

SCHEDULE OF INVESTMENTS

March 31, 2021

RUSSELL 2000® FUND

	SHARES	VALUE		FACE AMOUNT	VALUE
RIGHTS^{†††} - 0.0%					
CONSUMER, NON-CYCLICAL - 0.0%					
Elanco Animal Health, Inc.*	505	\$ —	Farmer Mac		
Oncternal Therapeutics, Inc.*	7	—	0.09% (3 Month USD LIBOR - 0.10%, Rate Floor: 0.00%) due 11/22/21 ¹	\$ 4,000,000	\$ 4,000,072
Omthera Pharmaceuticals, Inc.*	86	—	0.10% (3 Month USD LIBOR - 0.10%, Rate Floor: 0.00%) due 08/03/21 ¹	2,000,000	2,000,147
Tobira Therapeutics, Inc.*	141	—	Total Federal Agency Notes		
Total Consumer, Non-cyclical		—	(Cost \$36,002,834)		36,023,648
COMMUNICATIONS - 0.0%					
Nexstar Media Group, Inc.*	2,530	—	U.S. TREASURY BILLS^{††} - 38.8%		
Total Rights		—	U.S. Treasury Bills		
(Cost \$103)		—	0.09% due 04/01/21 ^{2,3}	4,500,000	4,500,000
			0.01% due 04/27/21 ²	3,500,000	3,499,956
			0.03% due 04/01/21 ^{2,3}	2,871,000	2,871,000
			0.04% due 04/01/21 ^{2,3}	1,000,000	1,000,000
			0.01% due 04/22/21 ^{2,4}	210,000	209,998
			0.02% due 04/01/21 ^{2,3}	200,000	200,000
			U.S. Cash Management Bill		
			0.03% due 08/03/21 ²	5,500,000	5,499,455
			Total U.S. Treasury Bills		
			(Cost \$17,780,440)		17,780,409
FEDERAL AGENCY NOTES^{††} - 78.5%					
Federal Farm Credit Bank			REPURCHASE AGREEMENTS^{††,5} - 2.6%		
1.20% due 04/01/24	\$ 10,000,000	10,000,000	J.P. Morgan Securities LLC		
0.09% (3 Month USD LIBOR - 0.10%, Rate Floor: 0.00%) due 05/28/21 ¹	6,000,000	6,000,320	issued 03/31/21 at 0.01%		
0.23% due 06/09/22	5,000,000	5,001,131	due 04/01/21 ³	639,774	639,774
0.45% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 03/14/22 ¹	4,000,000	4,012,664	Barclays Capital, Inc.		
0.31% (3 Month U.S. Treasury Bill Rate + 0.29%, Rate Floor: 0.00%) due 04/11/22 ¹	2,000,000	2,004,593	issued 03/31/21 at 0.01%		
0.14% (1 Month USD LIBOR + 0.03%, Rate Floor: 0.00%) due 12/29/21 ¹	2,000,000	2,000,926	due 04/01/21 ³	290,873	290,873
0.40% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22 ¹	1,000,000	1,003,795	BofA Securities, Inc.		
			issued 03/31/21 at 0.01%		
			due 04/01/21 ³	265,467	265,467
			Total Repurchase Agreements		
			(Cost \$1,196,114)		1,196,114
			Total Investments - 119.9%		
			(Cost \$54,979,491)		\$ 55,000,171
			Other Assets & Liabilities, net - (19.9)%		(9,119,755)
			Total Net Assets - 100.0%		\$ 45,880,416

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Depreciation**
Equity Futures Contracts Purchased[†]				
Russell 2000 Index Mini Futures Contracts	31	Jun 2021	\$ 3,446,115	\$ (178,332)

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	0.21% (1 Month USD LIBOR + 0.10%)	At Maturity	04/08/21	640	\$ 1,422,165	\$ 40,414
Goldman Sachs International	Russell 2000 Index	0.34% (1 Week USD LIBOR + 0.25%)	At Maturity	04/08/21	926	2,055,109	34,429
Barclays Bank plc	Russell 2000 Index	0.09% (1 Week USD LIBOR)	At Maturity	05/26/21	17,542	<u>38,952,415</u>	<u>(2,348)</u>
						<u>\$42,429,689</u>	<u>\$ 72,495</u>

* 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 March 31, 2021. 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 Rate indicated is the effective yield at the time of purchase.

³ All or a portion of this security is pledged as equity index swap collateral at March 31, 2021.

⁴ All or a portion of this security is pledged as futures collateral at March 31, 2021.

⁵ Repurchase Agreements.

LIBOR — London Interbank Offered Rate

plc — Public Limited Company