Russell 2000® Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2021

	Shares	Value
RIGHTS[†††] - 0.0%		
Communications - 0.0%		
Nexstar Media Group, Inc.*	2,530	$ –
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		–
Total Rights		
(Cost $103)		–
EXCHANGE-TRADED FUNDS[†] - 2.0%		
iShares Russell 2000 Index ETF[1]	1,823	418,141
Vanguard Russell 2000 ETF[1]	4,515	417,954
Total Exchange-Traded Funds		
(Cost $798,476)		836,095

	Face Amount	Value
FEDERAL AGENCY NOTES[††] - 55.2%		
Federal Farm Credit Bank		
0.45% (U.S. Prime Rate - 2.80%, Rate Floor: 0.00%) due 03/14/22[2]	$ 4,000,000	4,010,993
0.34% (3 Month U.S. Treasury Bill Rate + 0.29%, Rate Floor: 0.00%) due 04/11/22[2]	2,000,000	2,004,078
0.13% (1 Month USD LIBOR + 0.03%, Rate Floor: 0.00%) due 12/29/21[2]	2,000,000	2,000,493
0.40% (U.S. Prime Rate - 2.85%, Rate Floor: 0.00%) due 08/30/22[2]	1,000,000	1,003,733
Federal Home Loan Bank		
0.02% due 09/03/21	5,000,000	4,999,514
4.00% due 12/24/30	500,000	509,522
4.00% due 11/30/29	500,000	508,172
Farmer Mac		
0.06% (3 Month USD LIBOR - 0.10%, Rate Floor: 0.00%) due 11/22/21[2]	4,000,000	4,000,044
0.08% (3 Month USD LIBOR - 0.10%, Rate Floor: 0.00%) due 08/03/21[2]	2,000,000	2,000,040
Freddie Mac		
0.32% due 10/20/22	2,185,000	2,185,002
Total Federal Agency Notes		
(Cost $23,208,959)		23,221,591
U.S. GOVERNMENT SECURITIES[††] - 9.6%		
U.S. Treasury Notes		
1.75% due 05/15/22	4,000,000	4,057,813
Total U.S. Government Securities		
(Cost $4,058,446)		4,057,813
U.S. TREASURY BILLS[††] - 8.3%		
U.S. Treasury Bills		
0.04% due 12/09/21[3,4]	3,200,000	3,199,248
0.03% due 08/03/21[4]	307,000	306,987
0.01% due 08/03/21[4,5]	7,000	7,000
Total U.S. Treasury Bills		
(Cost $3,513,446)		3,513,235
FEDERAL AGENCY DISCOUNT NOTES[††] - 2.4%		
Federal Home Loan Bank		
0.03% due 11/19/21[4]	1,000,000	999,765
Total Federal Agency Discount Notes		
(Cost $999,902)		999,765
REPURCHASE AGREEMENTS[††,6] - 18.9%		
J.P. Morgan Securities LLC issued 06/30/21 at 0.05% due 07/01/21[3]	4,463,847	4,463,847
Barclays Capital, Inc. issued 06/30/21 at 0.03% due 07/01/21[3]	1,757,412	1,757,412
BofA Securities, Inc. issued 06/30/21 at 0.04% due 07/01/21[3]	1,722,953	1,722,953
Total Repurchase Agreements		
(Cost $7,944,212)		7,944,212

	Shares	Value
SECURITIES LENDING COLLATERAL[†,7] - 1.5%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 0.02%[8]	639,855	639,855
Total Securities Lending Collateral		
(Cost $639,855)		639,855
Total Investments - 97.9%		
(Cost $41,163,399)		$ 41,212,566
Other Assets & Liabilities, net - 2.1%		876,130
Total Net Assets - 100.0%		$ 42,088,696

Futures Contracts

Description	Number of Contracts	Expiration Date	Notional Amount	Value and Unrealized Appreciation**
Equity Futures Contracts Purchased[†]				
Russell 2000 Index Mini Futures Contracts	48	Sep 2021	$ 5,533,920	$ 51,388

Russell 2000® Fund
SCHEDULE OF INVESTMENTS *(Unaudited)* June 30, 2021

Total Return Swap Agreements

Counterparty	Index	Financing Rate Pay (Receive)	Payment Frequency	Maturity Date	Units	Notional Amount	Value and Unrealized Appreciation (Depreciation)
OTC Equity Index Swap Agreements††							
Barclays Bank plc	Russell 2000 Index	0.09% (1 Week USD LIBOR)	At Maturity	07/14/21	14,113	$ 32,609,051	$ 1,479,040
BNP Paribas	Russell 2000 Index	0.19% (1 Month USD LIBOR + 0.10%)	At Maturity	07/15/21	222	513,599	8,111
Goldman Sachs International	Russell 2000 Index	0.34% (1 Week USD LIBOR + 0.25%)	At Maturity	07/15/21	1,118	2,583,815	(11,002)
						$ 35,706,465	$ 1,476,149

* *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 *All or a portion of this security is on loan at June 30, 2021.*
2 *Variable rate security. Rate indicated is the rate effective at June 30, 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.*
3 *All or a portion of this security is pledged as equity index swap collateral at June 30, 2021.*
4 *Rate indicated is the effective yield at the time of purchase.*
5 *All or a portion of this security is pledged as futures collateral at June 30, 2021.*
6 *Repurchase Agreements.*
7 *Securities lending collateral.*
8 *Rate indicated is the 7-day yield as of June 30, 2021.*

LIBOR — London Interbank Offered Rate
plc — Public Limited Company