

S&P MIDCAP 400® PURE VALUE FUND

| | SHARES | VALUE | | SHARES | VALUE |
|---|--------|------------------|--|--------|-------|
| COMMON STOCKS† - 99.5% | | | | | |
| ENERGY - 20.9% | | | | | |
| NOW, Inc.* | 22,670 | \$ 375,188 | | | |
| PBF Energy, Inc. — Class A | 7,038 | 351,267 | | | |
| Enesco plc — Class A ¹ | 28,210 | 238,092 | | | |
| Diamond Offshore Drilling, Inc.* ¹ | 10,590 | 211,800 | | | |
| McDermott International, Inc.* | 9,550 | 176,007 | | | |
| QEP Resources, Inc.* | 14,311 | 162,000 | | | |
| Rowan Companies plc — Class A* | 8,430 | 158,737 | | | |
| Range Resources Corp. | 9,297 | 157,956 | | | |
| Murphy USA, Inc.* | 1,794 | 153,315 | | | |
| Oceaneering International, Inc.* | 5,465 | 150,834 | | | |
| Oasis Petroleum, Inc.* | 9,420 | 133,576 | | | |
| Murphy Oil Corp. | 3,392 | 113,089 | | | |
| Gulfport Energy Corp.* | 9,777 | 101,779 | | | |
| CNX Resources Corp.* | 7,102 | 101,630 | | | |
| Chesapeake Energy Corp.* ¹ | 21,500 | 96,535 | | | |
| Callon Petroleum Co.* | 4,960 | 59,470 | | | |
| Total Energy | | <u>2,741,275</u> | | | |
| FINANCIAL - 18.8% | | | | | |
| Genworth Financial, Inc. — Class A* | 98,968 | 412,697 | | | |
| Old Republic International Corp. | 8,279 | 185,284 | | | |
| Navient Corp. | 13,330 | 179,688 | | | |
| Reinsurance Group of America, Inc. — Class A | 991 | 143,259 | | | |
| Legg Mason, Inc. | 4,462 | 139,348 | | | |
| Aspen Insurance Holdings Ltd. | 3,034 | 126,821 | | | |
| Sabra Health Care REIT, Inc. | 5,351 | 123,715 | | | |
| Alleghany Corp. | 183 | 119,413 | | | |
| Hanover Insurance Group, Inc. | 953 | 117,572 | | | |
| WR Berkley Corp. | 1,425 | 113,900 | | | |
| FNB Corp. | 7,130 | 90,693 | | | |
| LaSalle Hotel Properties REIT | 2,570 | 88,897 | | | |
| Stifel Financial Corp. | 1,610 | 82,529 | | | |
| New York Community Bancorp, Inc. | 7,790 | 80,782 | | | |
| Mercury General Corp. | 1,600 | 80,256 | | | |
| American Financial Group, Inc. | 660 | 73,240 | | | |
| Associated Banc-Corp. | 2,741 | 71,266 | | | |
| PacWest Bancorp | 1,360 | 64,804 | | | |
| United Bankshares, Inc. | 1,745 | 63,431 | | | |
| Umpqua Holdings Corp. | 3,021 | 62,837 | | | |
| Alexander & Baldwin, Inc. REIT | 2,200 | 49,918 | | | |
| Total Financial | | <u>2,470,350</u> | | | |
| INDUSTRIAL - 17.4% | | | | | |
| Avnet, Inc. | 8,015 | 358,832 | | | |
| Arrow Electronics, Inc.* | 3,235 | 238,484 | | | |
| AECOM* | 6,366 | 207,913 | | | |
| Esterline Technologies Corp.* | 2,180 | 198,271 | | | |
| Tech Data Corp.* | 2,649 | 189,589 | | | |
| Regal Beloit Corp. | 1,425 | 117,491 | | | |
| SYNNEX Corp. | 1,375 | 116,462 | | | |
| Ryder System, Inc. | 1,586 | 115,889 | | | |
| Trinity Industries, Inc. | 2,597 | \$ 95,154 | | | |
| AGCO Corp. | 1,538 | 93,495 | | | |
| KBR, Inc. | 4,390 | 92,761 | | | |
| GATX Corp. | 980 | 84,858 | | | |
| EMCOR Group, Inc. | 1,080 | 81,119 | | | |
| Kirby Corp.* | 982 | 80,770 | | | |
| Greif, Inc. — Class A | 1,441 | 77,324 | | | |
| Worthington Industries, Inc. | 1,670 | 72,411 | | | |
| Owens-Illinois, Inc.* | 3,340 | 62,759 | | | |
| Total Industrial | | <u>2,283,582</u> | | | |
| CONSUMER, CYCLICAL - 15.4% | | | | | |
| Signet Jewelers Ltd. | 6,180 | 407,447 | | | |
| Dillard's, Inc. — Class A ¹ | 5,150 | 393,151 | | | |
| World Fuel Services Corp. | 10,729 | 296,979 | | | |
| Dick's Sporting Goods, Inc. | 7,680 | 272,486 | | | |
| Bed Bath & Beyond, Inc. | 12,610 | 189,150 | | | |
| AutoNation, Inc.* | 3,480 | 144,594 | | | |
| JetBlue Airways Corp.* | 4,546 | 88,011 | | | |
| HNI Corp. | 1,950 | 86,268 | | | |
| Big Lots, Inc. | 2,021 | 84,458 | | | |
| International Speedway Corp. — Class A ¹ | 1,449 | 63,466 | | | |
| Total Consumer, Cyclical | | <u>2,026,010</u> | | | |
| CONSUMER, NON-CYCLICAL - 13.5% | | | | | |
| LifePoint Health, Inc.* | 7,199 | 463,616 | | | |
| TreeHouse Foods, Inc.* | 4,868 | 232,934 | | | |
| Acadia Healthcare Company, Inc.* | 5,380 | 189,376 | | | |
| Aaron's, Inc. | 2,960 | 161,202 | | | |
| United Natural Foods, Inc.* | 4,939 | 147,923 | | | |
| Patterson Companies, Inc. | 5,660 | 138,387 | | | |
| Graham Holdings Co. — Class B | 187 | 108,329 | | | |
| ManpowerGroup, Inc. | 1,236 | 106,246 | | | |
| Avis Budget Group, Inc.* | 2,640 | 84,850 | | | |
| Adtalem Global Education, Inc.* | 1,538 | 74,132 | | | |
| MEDNAX, Inc.* | 1,510 | 70,456 | | | |
| Total Consumer, Non-cyclical | | <u>1,777,451</u> | | | |
| BASIC MATERIALS - 7.1% | | | | | |
| Domtar Corp. | 5,037 | 262,780 | | | |
| Reliance Steel & Aluminum Co. | 2,472 | 210,837 | | | |
| United States Steel Corp. | 6,282 | 191,475 | | | |
| Commercial Metals Co. | 8,523 | 174,892 | | | |
| Allegheny Technologies, Inc.* | 3,260 | 96,333 | | | |
| Total Basic Materials | | <u>936,317</u> | | | |
| COMMUNICATIONS - 3.6% | | | | | |
| Telephone & Data Systems, Inc. | 7,493 | 228,012 | | | |
| Ciena Corp.* | 5,277 | 164,853 | | | |
| ARRIS International plc* | 3,130 | 81,349 | | | |
| Total Communications | | <u>474,214</u> | | | |
| TECHNOLOGY - 2.8% | | | | | |
| Synaptics, Inc.* | 2,892 | 131,933 | | | |
| Convergys Corp. | 4,990 | 118,463 | | | |

S&P MIDCAP 400® PURE VALUE FUND

| | SHARES | VALUE | | SHARES | VALUE |
|---|----------------|-------------------|---|---------|----------------------|
| NCR Corp.* | 2,386 | \$ 67,786 | | | |
| NetScout Systems, Inc.* | 2,013 | 50,828 | | | |
| Total Technology | | <u>369,010</u> | | | |
| Total Common Stocks (Cost \$10,729,359) | | <u>13,078,209</u> | | | |
| | FACE AMOUNT | | | | |
| REPURCHASE AGREEMENTS^{††2} - 1.1% | | | | | |
| JPMorgan Chase & Co. issued 09/28/18 at 2.24% due 10/01/18 | \$ 80,832 | 80,832 | | | |
| Barclays Capital issued 09/28/18 at 2.23% due 10/01/18 | 39,938 | 39,938 | | | |
| Bank of America Merrill Lynch issued 09/28/18 at 2.25% due 10/01/18 | 26,626 | <u>26,626</u> | | | |
| Total Repurchase Agreements (Cost \$147,396) | | <u>147,396</u> | | | |
| | | | SECURITIES LENDING COLLATERAL^{†3} - 4.5% | | |
| | | | Money Market Fund | | |
| | | | First American Government Obligations Fund — Class Z, 1.94% ⁴ | 588,594 | \$ 588,594 |
| | | | Total Securities Lending Collateral (Cost \$588,594) | | <u>588,594</u> |
| | | | Total Investments - 105.1% (Cost \$11,465,349) | | <u>\$ 13,814,199</u> |
| | | | Other Assets & Liabilities, net - (5.1%) | | <u>(672,610)</u> |
| | | | Total Net Assets - 100.0% | | <u>\$ 13,141,589</u> |

* Non-income producing security.

[†] Value determined based on Level 1 inputs.

^{††} Value determined based on Level 2 inputs.

¹ All or a portion of this security is on loan at September 30, 2018.

² Repurchase Agreements.

³ Securities lending collateral.

⁴ Rate indicated is the 7-day yield as of September 30, 2018.

plc — Public Limited Company

REIT — Real Estate Investment Trust