

S&P MIDCAP 400® PURE VALUE FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS† - 99.5%					
CONSUMER, CYCLICAL - 27.8%					
KB Home	4,175	\$ 141,950			
World Fuel Services Corp.	3,024	120,779			
AutoNation, Inc.*	2,303	116,762			
TRI Pointe Group, Inc.*	6,001	90,255			
Bed Bath & Beyond, Inc. ¹	8,166	86,886			
Dillard's, Inc. — Class A ¹	1,303	86,141			
Goodyear Tire & Rubber Co.	5,364	77,269			
Dana, Inc.	4,896	70,698			
Toll Brothers, Inc.	1,685	69,170			
Dick's Sporting Goods, Inc.	1,434	58,522			
Thor Industries, Inc.	816	46,218			
Caesars Entertainment Corp.*	3,862	45,031			
Marriott Vacations Worldwide Corp.	353	36,574			
Resideo Technologies, Inc.*	2,477	35,545			
Delphi Technologies plc	2,627	35,202			
JetBlue Airways Corp.*	2,079	34,823			
Adient plc	1,466	33,659			
Casey's General Stores, Inc.	132	21,273			
Total Consumer, Cyclical		<u>1,206,757</u>			
INDUSTRIAL - 27.0%					
SYNNEX Corp.	881	99,465			
Tech Data Corp.*	883	92,044			
AECOM*	2,415	90,707			
Ryder System, Inc.	1,676	86,767			
Arrow Electronics, Inc.*	1,042	77,712			
Avnet, Inc.	1,717	76,381			
Jabil, Inc.	2,117	75,725			
AGCO Corp.	711	53,823			
MasTec, Inc.*	802	52,074			
Colfax Corp.*	1,768	51,378			
Trinity Industries, Inc.	2,602	51,207			
Knight-Swift Transportation Holdings, Inc.	1,304	47,335			
Fluor Corp.	2,346	44,879			
Owens Corning	622	39,310			
EMCOR Group, Inc.	411	35,395			
Oshkosh Corp.	397	30,092			
Silgan Holdings, Inc.	779	23,397			
Terex Corp.	876	22,750			
Belden, Inc.	424	22,616			
Timken Co.	484	21,059			
Werner Enterprises, Inc.	566	19,980			
Worthington Industries, Inc.	512	18,458			
Owens-Illinois, Inc.	1,780	18,281			
Granite Construction, Inc.	568	18,250			
Total Industrial		<u>1,169,085</u>			
FINANCIAL - 21.5%					
Legg Mason, Inc.	2,344	89,517			
Brighthouse Financial, Inc.*	1,920	77,702			
Jefferies Financial Group, Inc.	3,888	71,539			
Reinsurance Group of America, Inc. — Class A	354	56,598			
Navient Corp.	4,235	54,208			
Alleghany Corp.*	57	\$ 45,472			
New York Community Bancorp, Inc.	3,585	44,992			
Janus Henderson Group plc	1,954	43,887			
Stifel Financial Corp.	709	40,683			
Bank OZK	1,426	38,887			
First American Financial Corp.	654	38,593			
Old Republic International Corp.	1,577	37,170			
CNO Financial Group, Inc.	2,198	34,794			
Alexander & Baldwin, Inc. REIT	1,366	33,481			
Sabra Health Care REIT, Inc. REIT	1,431	32,856			
PacWest Bancorp	697	25,329			
Washington Federal, Inc.	605	22,379			
Jones Lang LaSalle, Inc.	158	21,971			
Senior Housing Properties Trust REIT	2,354	21,786			
Umpqua Holdings Corp.	1,286	21,167			
Associated Banc-Corp.	1,036	20,979			
Hancock Whitney Corp.	525	20,105			
First Horizon National Corp.	1,235	20,007			
Pinnacle Financial Partners, Inc.	316	17,933			
Total Financial		<u>932,035</u>			
CONSUMER, NON-CYCLICAL - 9.1%					
ManpowerGroup, Inc.	881	74,216			
Avis Budget Group, Inc.*	1,782	50,359			
Pilgrim's Pride Corp.*	1,361	43,613			
Patterson Companies, Inc.	2,185	38,937			
Sanderson Farms, Inc.	253	38,287			
Acadia Healthcare Company, Inc.*	1,210	37,607			
Graham Holdings Co. — Class B	49	32,509			
Hain Celestial Group, Inc.*	1,333	28,626			
TreeHouse Foods, Inc.*	452	25,063			
MEDNAX, Inc.*	906	20,493			
Spectrum Brands Holdings, Inc.	100	5,296			
Total Consumer, Non-cyclical		<u>395,006</u>			
BASIC MATERIALS - 8.2%					
Reliance Steel & Aluminum Co.	802	79,927			
Olin Corp.	2,751	51,499			
United States Steel Corp. ¹	4,297	49,630			
Commercial Metals Co.	2,555	44,406			
Carpenter Technology Corp.	831	42,930			
Domtar Corp.	1,041	37,278			
Minerals Technologies, Inc.	477	25,324			
Steel Dynamics, Inc.	795	23,691			
Total Basic Materials		<u>354,685</u>			
ENERGY - 3.4%					
Murphy USA, Inc.*	627	53,483			
Patterson-UTI Energy, Inc.	3,617	30,925			
Oceaneering International, Inc.*	2,139	28,984			
Equities Corp.	1,595	16,971			
Oasis Petroleum, Inc.*	4,682	16,200			
Total Energy		<u>146,563</u>			
TECHNOLOGY - 1.5%					
CACI International, Inc. — Class A*	120	27,751			
Perspecta, Inc.	876	22,881			

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NetScout Systems, Inc.*	699	\$ 16,119			
Total Technology		<u>66,751</u>			
COMMUNICATIONS - 1.0%					
Telephone & Data Systems, Inc.	1,705	<u>43,989</u>			
Total Common Stocks (Cost \$3,690,795)		<u>4,314,871</u>			
	FACE AMOUNT				
REPURCHASE AGREEMENTS^{††2} - 0.8%					
JPMorgan Chase & Co. issued 09/30/19 at 2.35% due 10/01/19	\$ 23,032	23,032			
Bank of America Merrill Lynch issued 09/30/19 at 2.28% due 10/01/19	7,406	7,406			
Barclays Capital issued 09/30/19 at 2.00% due 10/01/19	6,665	<u>6,665</u>			
Total Repurchase Agreements (Cost \$37,103)		<u>37,103</u>			
			SECURITIES LENDING COLLATERAL^{†3} - 3.4%		
			Money Market Fund		
			First American Government Obligations Fund — Class Z, 1.83% ⁴	146,673	\$ 146,673
			Total Securities Lending Collateral (Cost \$146,673)		<u>146,673</u>
			Total Investments - 103.7% (Cost \$3,874,571)		<u>\$ 4,498,647</u>
			Other Assets & Liabilities, net - (3.7)%		<u>(161,552)</u>
			Total Net Assets - 100.0%		<u>\$ 4,337,095</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, 2019.

² Repurchase Agreements.

³ Securities lending collateral.

⁴ Rate indicated is the 7-day yield as of September 30, 2019.

plc — Public Limited Company

REIT — Real Estate Investment Trust