

S&P MidCap 400® Pure Value Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

	Shares	Value
COMMON STOCKS[†] - 99.9%		
Consumer, Cyclical - 28.9%		
Thor Industries, Inc.	616	\$ 65,623
Delphi Technologies plc*	4,211	59,838
BJ's Wholesale Club Holdings, Inc.*	1,602	59,706
Goodyear Tire & Rubber Co.	6,632	59,323
Dana, Inc.	4,365	53,210
AutoNation, Inc.*	1,415	53,176
Penn National Gaming, Inc.*	1,740	53,140
Lear Corp.	435	47,424
TRI Pointe Group, Inc.*	3,113	45,730
Taylor Morrison Home Corp. — Class A*	2,325	44,849
World Fuel Services Corp.	1,644	42,349
Adient plc*	2,226	36,551
Dick's Sporting Goods, Inc.	714	29,460
Univar, Inc.*	1,654	27,886
Foot Locker, Inc.	950	27,702
Nordstrom, Inc. ¹	1,744	27,015
JetBlue Airways Corp.*	2,308	25,157
American Eagle Outfitters, Inc.	1,917	20,895
KAR Auction Services, Inc.	1,425	19,608
Urban Outfitters, Inc.*	1,115	16,970
Total Consumer, Cyclical		815,612
Financial - 25.4%		
Brighthouse Financial, Inc.*	2,139	59,507
Genworth Financial, Inc. — Class A*	24,845	57,392
CNO Financial Group, Inc.	3,487	54,292
Legg Mason, Inc.	930	46,267
Jefferies Financial Group, Inc.	2,312	35,952
Kemper Corp.	413	29,951
Janus Henderson Group plc	1,275	26,979
GEO Group, Inc. REIT	2,273	26,889
Mercury General Corp.	648	26,406
Reinsurance Group of America, Inc. — Class A	334	26,199
Old Republic International Corp.	1,542	25,150
Umpqua Holdings Corp.	2,345	24,951
Bank OZK	1,009	23,681
FNB Corp.	3,111	23,332
Associated Banc-Corp.	1,572	21,505
CoreCivic, Inc. REIT	2,111	19,759
PacWest Bancorp	900	17,739
Sterling Bancorp	1,466	17,181
Navient Corp.	2,381	16,738
Park Hotels & Resorts, Inc. REIT	1,549	15,320
Alliance Data Systems Corp.	338	15,251
Wintrust Financial Corp.	337	14,700
First Horizon National Corp.	1,445	14,392
Pinnacle Financial Partners, Inc.	331	13,899
Hancock Whitney Corp.	648	13,738
Valley National Bancorp	1,683	13,161
Pebblebrook Hotel Trust REIT	933	12,745
TCF Financial Corp.	410	12,062
Texas Capital Bancshares, Inc.*	373	11,515
Total Financial		716,653
Industrial - 17.0%		
SYNNEX Corp.	534	63,957
Ryder System, Inc.	1,573	59,003
Avnet, Inc.	2,042	56,941
Arrow Electronics, Inc.*	802	55,090
AECOM*	1,077	40,473
II-VI, Inc.*	656	30,976
Greif, Inc. — Class A	873	30,040
Dycom Industries, Inc.*	712	29,114
Trinity Industries, Inc.	1,327	28,252
Terex Corp.	1,356	25,452
Regal Beloit Corp.	279	24,362
XPO Logistics, Inc.*	258	19,931
Worthington Industries, Inc.	433	16,151
Total Industrial		479,742
Consumer, Non-cyclical - 10.7%		
Patterson Companies, Inc.	3,332	73,304
ManpowerGroup, Inc.	672	46,200
Avis Budget Group, Inc.* ¹	1,485	33,992
Sprouts Farmers Market, Inc.*	1,245	31,859
Molina Healthcare, Inc.*	156	27,765
TreeHouse Foods, Inc.*	620	27,156
Graham Holdings Co. — Class B	51	17,476
Adtalem Global Education, Inc.*	556	17,319
Acadia Healthcare Company, Inc.*	616	15,474
Tenet Healthcare Corp.*	616	11,156
Total Consumer, Non-cyclical		301,701
Basic Materials - 8.3%		
United States Steel Corp. ¹	7,972	57,558
Commercial Metals Co.	2,234	45,573
Domtar Corp.	2,014	42,516
Olin Corp.	3,552	40,813
Chemours Co.	1,786	27,415
Minerals Technologies, Inc.	470	22,057
Total Basic Materials		235,932
Energy - 6.6%		
CNX Resources Corp.*	9,444	81,691
Equities Corp.	4,619	54,966
Antero Midstream Corp.	4,778	24,367
PBF Energy, Inc. — Class A	2,363	24,197
Total Energy		185,221
Communications - 2.2%		
Telephone & Data Systems, Inc.	3,142	62,463
Technology - 0.8%		
NetScout Systems, Inc.*	894	22,851
Total Common Stocks		2,820,175
(Cost \$2,233,662)		
	Face Amount	
REPURCHASE AGREEMENTS^{††,2} - 0.6%		
J.P. Morgan Securities LLC issued 06/30/20 at 0.07% due 07/01/20	\$ 9,604	9,604
BofA Securities, Inc. issued 06/30/20 at 0.07% due 07/01/20	3,977	3,977
Barclays Capital, Inc. issued 06/30/20 at 0.07% due 07/01/20	3,739	3,739
Total Repurchase Agreements		17,320
(Cost \$17,320)		

S&P MidCap 400[®] Pure Value Fund
SCHEDULE OF INVESTMENTS (Unaudited)

June 30, 2020

	Shares	Value
SECURITIES LENDING COLLATERAL^{†,3} - 3.1%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 0.06% ⁴	88,090	88,090
Total Securities Lending Collateral (Cost \$88,090)		88,090
Total Investments - 103.6% (Cost \$2,339,072)		2,925,585
Other Assets & Liabilities, net - (3.6)%	\$	(102,784)
Total Net Assets - 100.0%	\$	2,822,801

- * 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 June 30, 2020.
- ² Repurchase Agreements.
- ³ Securities lending collateral.
- ⁴ Rate indicated is the 7-day yield as of June 30, 2020.

plc — Public Limited Company
REIT — Real Estate Investment Trust