

## S&amp;P MIDCAP 400® PURE VALUE FUND

	SHARES	VALUE		SHARES	VALUE
<b>COMMON STOCKS† - 99.5%</b>			<b>INDUSTRIAL - 17.0%</b>		
<b>CONSUMER, CYCLICAL - 33.3%</b>			<b>SYNNEX Corp.</b>		
Penn National Gaming, Inc.*	2,635	\$ 191,564	808	\$	113,169
AutoNation, Inc.*	2,143	113,429	Ryder System, Inc.	2,381	100,574
Delphi Technologies plc*	6,376	106,543	Arrow Electronics, Inc.*	1,214	95,493
BJ's Wholesale Club Holdings, Inc.*	2,426	100,800	Avnet, Inc.	3,092	79,897
Thor Industries, Inc.	932	88,782	AECOM*	1,631	68,241
Taylor Morrison Home Corp. — Class A*	3,521	86,582	Dycom Industries, Inc.*	1,078	56,940
TRI Pointe Group, Inc.*	4,714	85,512	Greif, Inc. — Class A	1,321	47,833
Kohl's Corp.	4,523	83,811	II-VI, Inc.*	993	40,276
Dana, Inc.	6,610	81,435	Terex Corp.	2,054	39,765
Goodyear Tire & Rubber Co.	10,043	77,030	Regal Beloit Corp.	423	39,707
Lear Corp.	658	71,755	Trinity Industries, Inc.	2,010	39,195
Dick's Sporting Goods, Inc.	1,081	62,568	XPO Logistics, Inc.*	391	33,102
Adient plc*	3,371	58,419	Worthington Industries, Inc.	656	26,752
World Fuel Services Corp.	2,489	52,742	<b>Total Industrial</b>		<b>780,944</b>
Foot Locker, Inc.	1,439	47,530	<b>CONSUMER, NON-CYCLICAL - 10.4%</b>		
American Eagle Outfitters, Inc.	2,902	42,979	Patterson Companies, Inc.	5,046	121,634
Univar Solutions, Inc.*	2,504	42,268	ManpowerGroup, Inc.	1,018	74,650
JetBlue Airways Corp.*	3,496	39,610	Avis Budget Group, Inc.*	2,249	59,194
Urban Outfitters, Inc.*	1,688	35,127	Molina Healthcare, Inc.*	236	43,197
Nordstrom, Inc. <sup>1</sup>	2,640	31,469	Sprouts Farmers Market, Inc.*	1,886	39,474
KAR Auction Services, Inc.	2,158	31,075	TreeHouse Foods, Inc.*	939	38,058
<b>Total Consumer, Cyclical</b>		<b>1,531,030</b>	Graham Holdings Co. — Class B	78	31,520
<b>FINANCIAL - 21.9%</b>			Acadia Healthcare Company, Inc.*	933	27,505
Genworth Financial, Inc. — Class A*	37,623	126,037	Tenet Healthcare Corp.*	932	22,843
Brighthouse Financial, Inc.*	3,240	87,188	Adtalem Global Education, Inc.*	842	20,663
CNO Financial Group, Inc.	5,280	84,691	<b>Total Consumer, Non-cyclical</b>		<b>478,738</b>
Jefferies Financial Group, Inc.	3,501	63,018	<b>BASIC MATERIALS - 8.6%</b>		
Reinsurance Group of America, Inc. — Class A	506	48,166	United States Steel Corp. <sup>1</sup>	12,071	88,601
Janus Henderson Group plc	1,930	41,920	Domtar Corp.	3,050	80,124
Kemper Corp.	626	41,836	Commercial Metals Co.	3,383	67,592
Mercury General Corp.	981	40,584	Olin Corp.	5,378	66,580
GEO Group, Inc. REIT	3,442	39,032	Chemours Co.	2,704	56,540
Umpqua Holdings Corp.	3,550	37,701	Minerals Technologies, Inc.	712	36,383
Old Republic International Corp.	2,335	34,418	<b>Total Basic Materials</b>		<b>395,820</b>
Bank OZK	1,528	32,577	<b>ENERGY - 5.8%</b>		
FNB Corp.	4,711	31,940	CNX Resources Corp.*	14,301	135,002
Navient Corp.	3,605	30,462	Equities Corp.	6,995	90,445
Associated Banc-Corp.	2,380	30,036	Antero Midstream Corp.	7,235	38,852
Park Hotels & Resorts, Inc. REIT	2,346	23,437	<b>Total Energy</b>		<b>264,299</b>
Sterling Bancorp	2,220	23,354	<b>COMMUNICATIONS - 1.9%</b>		
PacWest Bancorp	1,363	23,280	Telephone & Data Systems, Inc.	4,757	87,719
Alliance Data Systems Corp.	512	21,494	<b>TECHNOLOGY - 0.6%</b>		
First Horizon National Corp.	2,188	20,633	NetScout Systems, Inc.*	1,354	29,558
Wintrust Financial Corp.	510	20,425	<b>Total Common Stocks</b>		<b>4,573,837</b>
Hancock Whitney Corp.	981	18,453	(Cost \$3,854,681)		
Pinnacle Financial Partners, Inc.	501	17,831			
Pebblebrook Hotel Trust REIT	1,412	17,692			
Texas Capital Bancshares, Inc.*	564	17,557			
Valley National Bancorp	2,549	17,461			
TCF Financial Corp.	621	14,506			
<b>Total Financial</b>		<b>1,005,729</b>			

**S&P MIDCAP 400® PURE VALUE FUND**

	FACE AMOUNT	VALUE		SHARES	VALUE
<b>REPURCHASE AGREEMENTS<sup>††2</sup> - 0.7%</b>			<b>SECURITIES LENDING COLLATERAL<sup>†3</sup> - 2.0%</b>		
J.P. Morgan Securities LLC issued 09/30/20 at 0.06% due 10/01/20	\$ 19,141	\$ 19,141	<b>Money Market Fund</b>		
BofA Securities, Inc. issued 09/30/20 at 0.06% due 10/01/20	7,967	7,967	First American Government Obligations Fund — Class Z, 0.05% <sup>4</sup>		
Barclays Capital, Inc. issued 09/30/20 at 0.06% due 10/01/20	7,250	7,250	92,111	\$	92,111
<b>Total Repurchase Agreements</b> (Cost \$34,358)		<u>34,358</u>	<b>Total Securities Lending Collateral</b> (Cost \$92,111)		
					<u>92,111</u>
			<b>Total Investments - 102.2%</b> (Cost \$3,981,150)		
				\$	4,700,306
			<b>Other Assets &amp; Liabilities, net - (2.2)%</b>		
					<u>(102,822)</u>
			<b>Total Net Assets - 100.0%</b>		
				\$	4,597,484

\* Non-income producing security.

<sup>†</sup> Value determined based on Level 1 inputs.

<sup>††</sup> Value determined based on Level 2 inputs.

<sup>1</sup> All or a portion of this security is on loan at September 30, 2020.

<sup>2</sup> Repurchase Agreements.

<sup>3</sup> Securities lending collateral.

<sup>4</sup> Rate indicated is the 7-day yield as of September 30, 2020.

plc — Public Limited Company

REIT — Real Estate Investment Trust