

## S&amp;P SMALLCAP 600® PURE VALUE FUND

	SHARES	VALUE		SHARES	VALUE
<b>COMMON STOCKS† - 99.4%</b>					
<b>CONSUMER, CYCLICAL - 38.9%</b>					
Sonic Automotive, Inc. — Class A	28,711	\$ 901,813			
Group 1 Automotive, Inc.	7,526	694,725			
William Lyon Homes — Class A*	33,899	690,184			
M/I Homes, Inc.*	17,400	655,110			
Hibbett Sports, Inc.*	27,391	627,254			
Meritage Homes Corp.*	8,706	612,467			
Century Communities, Inc.*	19,959	611,344			
GMS, Inc.*	20,871	599,415			
Lithia Motors, Inc. — Class A	3,715	491,792			
Winnebago Industries, Inc.	11,569	443,671			
MDC Holdings, Inc.	8,694	374,711			
Genesco, Inc.*	8,051	322,201			
Zumiez, Inc.*	9,851	312,030			
Anixter International, Inc.*	4,428	306,063			
Cato Corp. — Class A	17,307	304,776			
Vitamin Shoppe, Inc.*	45,877	299,118			
American Axle & Manufacturing Holdings, Inc.*	34,869	286,623			
Red Robin Gourmet Burgers, Inc.*	8,542	284,107			
Conn's, Inc.*	9,956	247,506			
ScanSource, Inc.*	7,992	244,156			
Chico's FAS, Inc.	60,331	243,134			
Core-Mark Holding Company, Inc.	7,198	231,164			
Express, Inc.*	66,839	229,926			
LGI Homes, Inc.*	2,641	220,048			
Wabash National Corp.	14,933	216,678			
Office Depot, Inc.	122,824	215,556			
Veritiv Corp.*	11,090	200,507			
Abercrombie & Fitch Co. — Class A	12,468	194,501			
Lumber Liquidators Holdings, Inc.* <sup>1</sup>	19,246	189,958			
MarineMax, Inc.*	12,094	187,215			
EZCORP, Inc. — Class A*	28,161	181,779			
Vista Outdoor, Inc.*	27,823	172,224			
Cooper-Standard Holdings, Inc.*	4,091	167,240			
Haverty Furniture Companies, Inc.	7,899	160,113			
Big Lots, Inc.	6,239	152,855			
J.C. Penney Company, Inc.*	162,869	144,774			
Caleres, Inc.	5,772	135,123			
Ethan Allen Interiors, Inc.	5,772	110,245			
Titan International, Inc.	39,088	105,538			
SkyWest, Inc.	1,835	105,329			
Unifi, Inc.*	4,767	104,493			
Signet Jewelers Ltd.	6,180	103,577			
PriceSmart, Inc.	1,350	95,985			
Vera Bradley, Inc.*	9,361	94,546			
Bloomin' Brands, Inc.	4,721	89,369			
Motorcar Parts of America, Inc.*	5,131	86,714			
Cooper Tire & Rubber Co.	3,284	85,778			
G-III Apparel Group Ltd.*	3,131	80,686			
Barnes & Noble Education, Inc.*	23,499	73,317			
Fossil Group, Inc.*	5,597	70,018			
GameStop Corp. — Class A <sup>1</sup>	7,327	40,445			
<b>Total Consumer, Cyclical</b>		<u>13,797,901</u>			
<b>INDUSTRIAL - 19.1%</b>					
Griffon Corp.	31,527	\$ 661,121			
Boise Cascade Co.	12,106	394,534			
TTM Technologies, Inc.*	28,863	351,984			
Universal Forest Products, Inc.	8,812	351,423			
Lydall, Inc.*	12,912	321,638			
Olympic Steel, Inc.	22,307	321,221			
Benchmark Electronics, Inc.	9,851	286,270			
Sanmina Corp.*	8,507	273,160			
MYR Group, Inc.*	8,015	250,789			
Arcosa, Inc.	6,614	226,265			
Echo Global Logistics, Inc.*	9,933	224,983			
ArcBest Corp.	7,374	224,538			
Patrick Industries, Inc.*	4,861	208,440			
US Concrete, Inc.*	3,622	200,224			
TopBuild Corp.*	2,068	199,417			
Ichor Holdings Ltd.*	8,144	196,922			
Aegion Corp. — Class A*	8,939	191,116			
TimkenSteel Corp.*	30,171	189,776			
SEACOR Holdings, Inc.*	3,856	181,502			
CIRCOR International, Inc.*	4,266	160,188			
Atlas Air Worldwide Holdings, Inc.*	6,171	155,694			
Powell Industries, Inc.	3,435	134,480			
Greenbrier Companies, Inc.	4,289	129,185			
Comtech Telecommunications Corp.	3,856	125,320			
Encore Wire Corp.	1,951	109,802			
SPX FLOW, Inc.*	2,524	99,597			
Briggs & Stratton Corp.	16,150	97,869			
Mueller Industries, Inc.	3,342	95,848			
Astec Industries, Inc.	3,061	95,197			
Tredegar Corp.	4,592	89,636			
Apogee Enterprises, Inc.	2,233	87,065			
Bel Fuse, Inc. — Class B	5,014	75,361			
Mathews International Corp. — Class A	2,092	74,036			
<b>Total Industrial</b>		<u>6,784,601</u>			
<b>CONSUMER, NON-CYCLICAL - 13.5%</b>					
Kelly Services, Inc. — Class A	18,334	444,049			
Fresh Del Monte Produce, Inc.	11,910	406,250			
Magellan Health, Inc.*	5,936	368,625			
United Natural Foods, Inc.*	31,433	362,108			
Cross Country Healthcare, Inc.*	31,912	328,694			
ABM Industries, Inc.	9,033	328,079			
Rent-A-Center, Inc.	11,616	299,577			
Seneca Foods Corp. — Class A*	9,008	280,870			
SpartanNash Co.	21,080	249,376			
Lannett Company, Inc.* <sup>1</sup>	20,508	229,690			
Andersons, Inc.	10,237	229,616			
Invacare Corp.	26,842	201,315			
Quanex Building Products Corp.	9,524	172,194			
TrueBlue, Inc.*	7,783	164,221			
Team, Inc.*	8,706	157,143			
Universal Corp.	2,350	128,803			
Owens & Minor, Inc.	20,298	117,931			
Dean Foods Co. <sup>1</sup>	67,190	77,941			
Diplomat Pharmacy, Inc.*	14,396	70,540			
Select Medical Holdings Corp.*	4,124	68,335			

## S&amp;P SMALLCAP 600® PURE VALUE FUND

	SHARES	VALUE		SHARES	VALUE
Central Garden & Pet Co. — Class A*	1,893	\$ 52,484			
Assertio Therapeutics, Inc.*	27,239	34,866			
Central Garden & Pet Co.*	479	14,001			
<b>Total Consumer, Non-cyclical</b>		<u>4,786,708</u>			
<b>FINANCIAL - 8.9%</b>					
Realogy Holdings Corp. <sup>1</sup>	49,535	330,894			
Encore Capital Group, Inc.*	9,548	318,187			
INTL FCStone, Inc.*	6,743	276,868			
iStar, Inc. REIT	18,673	243,683			
Ambac Financial Group, Inc.*	11,907	232,782			
Customers Bancorp, Inc.*	8,776	182,014			
Stewart Information Services Corp.	3,774	146,393			
Third Point Reinsurance Ltd.*	12,678	126,653			
Opus Bank	5,504	119,822			
Summit Hotel Properties, Inc. REIT	10,108	117,253			
Invesco Mortgage Capital, Inc. REIT	7,070	108,242			
Horace Mann Educators Corp.	2,290	106,096			
PRA Group, Inc.*	3,131	105,796			
CBL & Associates Properties, Inc. REIT	80,781	104,207			
PennyMac Mortgage Investment Trust REIT	4,499	100,013			
Capstead Mortgage Corp. REIT	13,134	96,535			
Pacific Premier Bancorp, Inc.	2,629	81,999			
Hope Bancorp, Inc.	5,656	81,107			
Xenia Hotels & Resorts, Inc. REIT	3,822	80,720			
Hersha Hospitality Trust REIT	5,142	76,513			
Apollo Commercial Real Estate Finance, Inc. REIT	3,658	70,124			
Cedar Realty Trust, Inc. REIT	23,055	69,165			
<b>Total Financial</b>		<u>3,175,066</u>			
<b>ENERGY - 6.9%</b>					
Par Pacific Holdings, Inc.*	14,526	332,064			
Green Plains, Inc.	22,014	233,238			
US Silica Holdings, Inc.	21,127	201,974			
Range Resources Corp.	51,890	198,220			
Helix Energy Solutions Group, Inc.*	22,435	180,826			
REX American Resources Corp.*	2,278	173,880			
McDermott International, Inc.* <sup>1</sup>	85,670	173,053			
SM Energy Co.	15,402	149,245			
Newpark Resources, Inc.*	16,932	129,022			
SRC Energy, Inc.*	25,836	120,396			
Laredo Petroleum, Inc.*	43,411	104,621			
C&J Energy Services, Inc.*	9,733	104,435			
Matrix Service Co.*	5,107	87,534			
Exterran Corp.*	5,071	66,227			
Oil States International, Inc.*	4,919	65,423			
Diamond Offshore Drilling, Inc.*	11,545	64,190			
Gulfport Energy Corp.*	21,314	57,761			
Ring Energy, Inc.*	11,954	19,605			
<b>Total Energy</b>		<u>2,461,714</u>			
<b>BASIC MATERIALS - 6.2%</b>					
PH Glatfelter Co.	28,442	\$ 437,722			
Kraton Corp.*	11,593	374,338			
Clearwater Paper Corp.*	14,349	303,051			
Mercer International, Inc.	19,328	242,373			
Century Aluminum Co.*	33,291	220,886			
Koppers Holdings, Inc.*	5,971	174,413			
Rayonier Advanced Materials, Inc.	29,108	126,038			
Schweitzer-Mauduit International, Inc.	3,004	112,470			
Innophos Holdings, Inc.	3,448	111,922			
AdvanSix, Inc.*	4,253	109,387			
<b>Total Basic Materials</b>		<u>2,212,600</u>			
<b>TECHNOLOGY - 4.3%</b>					
Ultra Clean Holdings, Inc.*	47,314	692,441			
Insight Enterprises, Inc.*	5,725	318,825			
Photronics, Inc.*	16,500	179,520			
Pitney Bowes, Inc.	22,576	103,172			
Sykes Enterprises, Inc.*	3,050	93,452			
Donnelley Financial Solutions, Inc.*	5,667	69,817			
TiVo Corp.	8,484	64,606			
<b>Total Technology</b>		<u>1,521,833</u>			
<b>COMMUNICATIONS - 1.6%</b>					
Gannett Company, Inc.	26,128	280,615			
New Media Investment Group, Inc. <sup>1</sup>	17,201	151,541			
Digi International, Inc.*	7,538	102,667			
Frontier Communications Corp.*	38,468	33,352			
<b>Total Communications</b>		<u>568,175</u>			
<b>Total Common Stocks</b>					
(Cost \$34,500,085)					<u>35,308,598</u>
<b>RIGHTS<sup>†††,2</sup> - 0.0%</b>					
A Schulman, Inc.*	1,520	—			
<b>Total Rights</b>					
(Cost \$—)					<u>—</u>
				<b>FACE</b>	
				<b>AMOUNT</b>	
<b>REPURCHASE AGREEMENTS<sup>††,3</sup> - 0.2%</b>					
JPMorgan Chase & Co.					
issued 09/30/19 at 2.35%					
due 10/01/19	\$ 45,582	45,582			
Bank of America Merrill Lynch					
issued 09/30/19 at 2.28%					
due 10/01/19	14,657	14,657			
Barclays Capital					
issued 09/30/19 at 2.00%					
due 10/01/19	13,192	13,192			
<b>Total Repurchase Agreements</b>					
(Cost \$73,431)					<u>73,431</u>

**S&P SMALLCAP 600® PURE VALUE FUND**

	SHARES	VALUE
<b>SECURITIES LENDING COLLATERAL<sup>†,4</sup> - 2.0%</b>		
<b>Money Market Fund</b>		
First American Government Obligations Fund — Class Z, 1.83% <sup>5</sup>	695,208	\$ 695,208
<b>Total Securities Lending Collateral</b> (Cost \$695,208)		<u>695,208</u>
<b>Total Investments - 101.6%</b> (Cost \$35,268,724)		<u>\$ 36,077,237</u>
<b>Other Assets &amp; Liabilities, net - (1.6)%</b>		<u>(576,856)</u>
<b>Total Net Assets - 100.0%</b>		<u>\$ 35,500,381</u>

\* Non-income producing security.

† Value determined based on Level 1 inputs.

†† Value determined based on Level 2 inputs.

††† Value determined based on Level 3 inputs.

<sup>1</sup> All or a portion of this security is on loan at September 30, 2019.

<sup>2</sup> Security was fair valued by the Valuation Committee at September 30, 2019. The total market value of fair valued securities amounts to \$0, (cost \$0) or 0.0% of total net assets.

<sup>3</sup> Repurchase Agreements.

<sup>4</sup> Securities lending collateral.

<sup>5</sup> Rate indicated is the 7-day yield as of September 30, 2019.

REIT — Real Estate Investment Trust