

S&P SmallCap 600® Pure Value Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Shares	Value
COMMON STOCKS[†] - 99.4%		
Consumer, Cyclical - 30.3%		
Cooper-Standard Holdings, Inc.*	7,071	\$ 234,474
Office Depot, Inc.	80,499	220,567
Fossil Group, Inc.*	24,257	191,145
Red Robin Gourmet Burgers, Inc.*	5,232	172,761
MarineMax, Inc.*	10,299	171,890
Abercrombie & Fitch Co. — Class A	9,163	158,428
ScanSource, Inc.*	4,239	156,631
Genesco, Inc.*	3,256	156,028
Big Lots, Inc.	5,141	147,650
Veritiv Corp.*	7,497	147,466
Express, Inc.*	30,204	147,093
Titan International, Inc.	39,858	144,286
Barnes & Noble Education, Inc.*	32,301	137,925
William Lyon Homes — Class A*	6,854	136,943
Chico's FAS, Inc.	32,948	125,532
Caleres, Inc.	5,112	121,410
Group 1 Automotive, Inc.	1,138	113,800
Sonic Automotive, Inc. — Class A	3,661	113,491
Movado Group, Inc.	5,180	112,613
Signet Jewelers Ltd.	5,172	112,439
G-III Apparel Group Ltd.*	3,201	107,234
Conn's, Inc.*	8,563	106,096
American Axle & Manufacturing Holdings, Inc.*	9,591	103,199
Anixter International, Inc.*	1,118	102,968
Core-Mark Holding Company, Inc.	3,748	101,908
Designer Brands, Inc. — Class A	5,500	86,570
Wabash National Corp.	5,855	86,010
Hawaiian Holdings, Inc.	2,630	77,033
Michaels Companies, Inc.*	8,860	71,677
Cooper Tire & Rubber Co.	2,474	71,128
Tupperware Brands Corp.	7,940	68,125
Cato Corp. — Class A	3,607	62,762
Haverty Furniture Companies, Inc.	3,084	62,173
Ethan Allen Interiors, Inc.	3,212	61,220
Daktronics, Inc.	10,020	61,022
Garrett Motion, Inc.*	6,000	59,940
GameStop Corp. — Class A ¹	9,677	58,836
Shoe Carnival, Inc.	1,560	58,157
Unifi, Inc.*	2,277	57,517
J.C. Penney Company, Inc.* ¹	47,341	53,022
Tailored Brands, Inc. ¹	12,040	49,846
Lumber Liquidators Holdings, Inc.*	4,551	44,463
Vista Outdoor, Inc.*	5,875	43,945
Vera Bradley, Inc.*	3,186	37,595
Total Consumer, Cyclical		4,715,018
Energy - 24.5%		
Whiting Petroleum Corp.*	34,740	254,992
Southwestern Energy Co.*	97,660	236,337
Denbury Resources, Inc.*	162,798	229,545
Gulfport Energy Corp.*	73,521	223,504
CONSOL Energy, Inc.*	14,690	213,152
Oasis Petroleum, Inc.*	63,110	205,739
Renewable Energy Group, Inc.*	6,430	173,288
Green Plains, Inc.	11,216	173,063
TETRA Technologies, Inc.*	87,250	171,010
KLX Energy Services Holdings, Inc.*	25,930	166,989
HighPoint Resources Corp.*	97,500	164,775
Exterran Corp.*	20,966	164,164
ProPetro Holding Corp.*	13,900	156,375
SM Energy Co.	13,119	147,458
Valaris plc	21,370	140,187
Laredo Petroleum, Inc.*	48,573	139,404
Bonanza Creek Energy, Inc.*	4,670	108,998
Matrix Service Co.*	3,967	90,765
SunCoke Energy, Inc.	12,970	80,803
Era Group, Inc.*	7,700	78,309
RPC, Inc. ¹	14,680	76,923
Oil States International, Inc.*	3,984	64,979
Nabors Industries Ltd.	22,110	63,677
Range Resources Corp. ¹	13,110	63,583
Noble Corporation plc*	51,940	63,367
US Silica Holdings, Inc.	9,522	58,560
Warrior Met Coal, Inc.	2,290	48,388
Oceaneering International, Inc.*	2,990	44,581
Total Energy		3,802,915
Industrial - 14.8%		
Greenbrier Companies, Inc.	6,649	215,627
Atlas Air Worldwide Holdings, Inc.*	7,363	202,998
Olympic Steel, Inc.	10,358	185,615
Briggs & Stratton Corp.	25,542	170,110
ArcBest Corp.	5,934	163,778
TimkenSteel Corp.*	19,231	151,156
Lydall, Inc.*	6,989	143,415
Sanmina Corp.*	3,927	134,460
Echo Global Logistics, Inc.*	6,293	130,265
Granite Construction, Inc.	4,010	110,957
Bel Fuse, Inc. — Class B	4,979	102,070
TTM Technologies, Inc.*	5,963	89,743
Boise Cascade Co.	2,091	76,384
Hub Group, Inc. — Class A*	1,350	69,242
LSB Industries, Inc.*	15,330	64,386
Trinseo S.A.	1,720	64,001
Arcosa, Inc.	1,149	51,188
US Concrete, Inc.*	1,182	49,242
DXP Enterprises, Inc.*	1,050	41,800
Applied Optoelectronics, Inc.*	3,450	40,986
Aegion Corp. — Class A*	1,751	39,170
Total Industrial		2,296,593
Consumer, Non-cyclical - 11.3%		
Kelly Services, Inc. — Class A	9,001	203,242
Andersons, Inc.	7,937	200,647
SpartanNash Co.	12,715	181,062
Seneca Foods Corp. — Class A*	3,794	154,757
Fresh Del Monte Produce, Inc.	4,232	148,035
Invacare Corp.	12,949	116,800
Magellan Health, Inc.*	1,446	113,150
TrueBlue, Inc.*	4,178	100,523
Universal Corp.	1,560	89,014
Team, Inc.*	5,298	84,609
Lannett Company, Inc.*	8,830	77,881
ABM Industries, Inc.	1,965	74,100
United Natural Foods, Inc.*	7,570	66,313

S&P SmallCap 600® Pure Value Fund
SCHEDULE OF INVESTMENTS (Unaudited)

December 31, 2019

	Shares	Value
COMMON STOCKS[†] - 99.4% (continued)		
Consumer, Non-cyclical - 11.3% (continued)		
B&G Foods, Inc. ¹	3,600	\$ 64,548
Central Garden & Pet Co. — Class A [*]	1,613	47,358
Owens & Minor, Inc.	5,630	29,107
Central Garden & Pet Co. *	389	12,086
Total Consumer, Non-cyclical		1,763,232
Financial - 10.0%		
EZCORP, Inc. — Class A [*]	26,926	183,635
International, FCStone, Inc. *	3,360	164,069
Realogy Holdings Corp. ¹	14,690	142,199
FGL Holdings	8,570	91,270
iStar, Inc. REIT	5,803	84,201
American Equity Investment Life Holding Co.	2,450	73,329
Cedar Realty Trust, Inc. REIT	24,435	72,083
Hersha Hospitality Trust REIT	4,889	71,135
Stewart Information Services Corp.	1,684	68,690
Cadence Bancorp	3,278	59,430
Encore Capital Group, Inc. *	1,405	49,681
CBL & Associates Properties, Inc. REIT ¹	46,993	49,343
Customers Bancorp, Inc. *	2,036	48,477
United Insurance Holdings Corp.	3,760	47,414
Hope Bancorp, Inc.	3,016	44,818
Third Point Reinsurance Ltd. *	3,895	40,975
Ready Capital Corp. REIT	2,510	38,704
Berkshire Hills Bancorp, Inc.	1,170	38,470
Simmons First National Corp. — Class A	1,397	37,426
Horace Mann Educators Corp.	850	37,111
Opus Bank	1,391	35,985
United Fire Group, Inc.	820	35,859
Pacific Premier Bancorp, Inc.	1,063	34,659
Total Financial		1,548,963
Basic Materials - 3.8%		
Kraton Corp. *	5,973	151,236
Rayonier Advanced Materials, Inc.	36,440	139,930
AdvanSix, Inc. *	4,833	96,467
Century Aluminum Co. *	12,733	95,688
AK Steel Holding Corp. *	19,600	64,484
Clearwater Paper Corp. *	2,339	49,961
Total Basic Materials		597,766
Communications - 3.1%		
Gannett Company, Inc.	28,828	183,923
Consolidated Communications Holdings, Inc.	41,940	162,727
Scholastic Corp.	1,370	52,676
Spok Holdings, Inc.	3,760	45,985
NETGEAR, Inc. *	1,840	45,099
Total Communications		490,410
Technology - 1.6%		
Donnelley Financial Solutions, Inc. *	10,087	105,611
Pitney Bowes, Inc.	12,783	51,515
Unisys Corp. *	4,100	48,626
Photronics, Inc. *	2,525	39,794
Total Technology		245,546
Total Common Stocks		15,460,443
(Cost \$14,116,227)		
RIGHTS^{†††2} - 0.0%		
Basic Materials-0.0%		
A Schulman, Inc. *	1,520	—
Total Rights		—
(Cost \$—)		
	Face	
	Amount	
REPURCHASE AGREEMENTS^{††3} - 1.0%		
J.P. Morgan Securities LLC issued 12/31/19 at 1.53% due 01/02/20	\$ 92,151	92,151
Barclays Capital, Inc. issued 12/31/19 at 1.40% due 01/02/20	29,714	29,714
BofA Securities, Inc. issued 12/31/19 at 1.50% due 01/02/20	29,714	29,714
Total Repurchase Agreements		151,579
(Cost \$151,579)		
	Shares	
SECURITIES LENDING COLLATERAL^{†4} - 2.1%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 1.47% ⁵	321,350	321,350
Total Securities Lending Collateral		321,350
(Cost \$321,350)		
Total Investments - 102.5%		15,933,372
(Cost \$14,589,156)		
Other Assets & Liabilities, net - (2.5)%		(391,267)
Total Net Assets - 100.0%		15,542,105

* 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.

¹ All or a portion of this security is on loan at December 31, 2019.

² Security was fair valued by the Valuation Committee at December 31, 2019. The total market value of fair valued securities amounts to \$0, (cost \$0) or 0.0% of total net assets.

³ Repurchase Agreements.

⁴ Securities lending collateral.

⁵ Rate indicated is the 7-day yield as of December 31, 2019.

plc — Public Limited Company
REIT — Real Estate Investment Trust