

SCHEDULE OF INVESTMENTS

March 31, 2020

S&P SMALLCAP 600® PURE VALUE FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS† - 99.8%					
CONSUMER, CYCLICAL - 27.1%					
Office Depot, Inc.	32,035	\$ 52,537			
MarineMax, Inc.*	4,097	42,691			
Core-Mark Holding Company, Inc.	1,490	42,569			
Anixter International, Inc.*	443	38,926			
ScanSource, Inc.*	1,686	36,064			
Abercrombie & Fitch Co. — Class A	3,646	33,142			
Fossil Group, Inc.*	9,651	31,752			
Big Lots, Inc.	2,044	29,066			
Cooper-Standard Holdings, Inc.*	2,812	28,879			
Titan International, Inc.	15,859	24,581			
Movado Group, Inc.	2,063	24,385			
Veritiv Corp.*	2,982	23,439			
Vista Outdoor, Inc.*	2,339	20,583			
Group 1 Automotive, Inc.	453	20,050			
Daktronics, Inc.	3,989	19,666			
Sonic Automotive, Inc. — Class A	1,455	19,322			
Express, Inc.*	12,021	17,911			
Red Robin Gourmet Burgers, Inc.*	2,080	17,722			
Barnes & Noble Education, Inc.*	12,855	17,483			
Genesco, Inc.*	1,295	17,275			
Chico's FAS, Inc.	13,111	16,913			
Wabash National Corp.	2,328	16,808			
Cooper Tire & Rubber Co.	986	16,072			
Cato Corp. — Class A	1,436	15,322			
Haverty Furniture Companies, Inc.	1,228	14,601			
Conn's, Inc.*	3,406	14,237			
American Axle & Manufacturing Holdings, Inc.*	3,816	13,776			
GameStop Corp. — Class A* ¹	3,849	13,472			
Signet Jewelers Ltd.	2,058	13,274			
Ethan Allen Interiors, Inc.	1,280	13,081			
Shoe Carnival, Inc.	619	12,857			
Hawaiian Holdings, Inc.	1,046	10,920			
Designer Brands, Inc. — Class A	2,188	10,896			
Caleres, Inc.	2,032	10,566			
Unifi, Inc.*	905	10,453			
G-III Apparel Group Ltd.*	1,275	9,817			
Lumber Liquidators Holdings, Inc.*	1,810	8,489			
Tailored Brands, Inc. ¹	4,792	8,338			
Garrett Motion, Inc.*	2,389	6,833			
J.C. Penney Company, Inc.*	18,838	6,782			
Michaels Companies, Inc.*	3,527	5,714			
Vera Bradley, Inc.*	1,268	5,224			
Tupperware Brands Corp.	3,158	5,116			
Total Consumer, Cyclical		817,604			
CONSUMER, NON-CYCLICAL - 18.8%					
SpartanNash Co.	5,061	72,473			
Seneca Foods Corp. — Class A*	1,510	60,068			
Andersons, Inc.	3,156	59,175			
Fresh Del Monte Produce, Inc.	1,682	46,440			
Kelly Services, Inc. — Class A	3,583	45,468			
Invacare Corp.	5,154	38,294			
Magellan Health, Inc.*	576	27,712			
United Natural Foods, Inc.*	3,011	\$ 27,641			
Universal Corp.	619	27,366			
B&G Foods, Inc. ¹	1,432	25,905			
Lannett Company, Inc.*	3,514	24,422			
TrueBlue, Inc.*	1,663	21,220			
Owens & Minor, Inc.	2,240	20,496			
ABM Industries, Inc.	781	19,025			
Central Garden & Pet Co. — Class A*	641	16,391			
Green Dot Corp. — Class A*	623	15,818			
Team, Inc.*	2,108	13,702			
Central Garden & Pet Co.*	156	4,290			
Total Consumer, Non-cyclical		565,906			
INDUSTRIAL - 18.1%					
Atlas Air Worldwide Holdings, Inc.*	2,931	75,239			
Greenbrier Companies, Inc.	2,644	46,905			
Echo Global Logistics, Inc.*	2,503	42,751			
Olympic Steel, Inc.	4,120	42,642			
Sanmina Corp.*	1,563	42,638			
ArcBest Corp.	2,361	41,365			
TimkenSteel Corp.*	7,651	24,713			
TTM Technologies, Inc.*	2,373	24,537			
Hub Group, Inc. — Class A*	537	24,417			
Granite Construction, Inc.	1,595	24,212			
Boise Cascade Co.	833	19,808			
Bel Fuse, Inc. — Class B	1,981	19,295			
Briggs & Stratton Corp.	10,163	18,395			
Arcosa, Inc.	457	18,161			
Lydall, Inc.*	2,779	17,952			
LSB Industries, Inc.*	6,099	12,808			
Aegion Corp. — Class A*	697	12,497			
Trinseo S.A.	686	12,424			
Applied Optoelectronics, Inc.*	1,371	10,406			
US Concrete, Inc.*	470	8,526			
DXP Enterprises, Inc.*	419	5,137			
Total Industrial		544,828			
ENERGY - 14.3%					
Southwestern Energy Co.* ¹	38,864	65,680			
Renewable Energy Group, Inc.*	2,560	52,557			
Exterran Corp.*	8,345	40,056			
Green Plains, Inc.	4,461	21,636			
CONSOL Energy, Inc.*	5,847	21,575			
Bonanza Creek Energy, Inc.*	1,857	20,891			
SunCoke Energy, Inc.	5,161	19,870			
Era Group, Inc.*	3,063	16,326			
Matrix Service Co.*	1,576	14,925			
ProPetro Holding Corp.*	5,533	13,832			
Gulfport Energy Corp.*	29,256	13,010			
RPC, Inc. ¹	5,840	12,030			
Denbury Resources, Inc.*	64,783	11,959			
Range Resources Corp. ¹	5,217	11,895			
TETRA Technologies, Inc.*	34,719	11,110			
Warrior Met Coal, Inc.	910	9,664			
Whiting Petroleum Corp.*	13,826	9,269			
Oasis Petroleum, Inc.*	25,112	8,789			
HighPoint Resources Corp.*	38,799	7,372			

S&P SMALLCAP 600® PURE VALUE FUND

* 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 March 31, 2020.

² Security was fair valued by the Valuation Committee at March 31, 2020. 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 March 31, 2020.

plc — Public Limited Company

REIT — Real Estate Investment Trust