

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

June 30, 2020

	Shares	Value
COMMON STOCKS[†] - 99.5%		
Consumer, Cyclical - 31.8%		
MarineMax, Inc.*	4,173	\$ 93,445
Big Lots, Inc.	2,082	87,444
Resideo Technologies, Inc.*	6,746	79,063
Office Depot, Inc.*	32,620	76,657
Macy's, Inc. ¹	10,316	70,974
Veritiv Corp.*	3,037	51,508
Sonic Automotive, Inc. — Class A	1,482	47,291
Fossil Group, Inc.*	9,828	45,700
ScanSource, Inc.*	1,717	41,363
Abercrombie & Fitch Co. — Class A	3,713	39,506
Cooper-Standard Holdings, Inc.*	2,863	37,935
Core-Mark Holding Company, Inc.	1,517	37,857
Bed Bath & Beyond, Inc. ¹	3,362	35,637
Conn's, Inc.* ¹	3,468	34,992
Vista Outdoor, Inc.*	2,382	34,420
Group 1 Automotive, Inc.	461	30,412
American Axle & Manufacturing Holdings, Inc.*	3,886	29,534
Genesco, Inc.*	1,318	28,548
Cooper Tire & Rubber Co.	1,004	27,720
Lumber Liquidators Holdings, Inc.* ¹	1,843	25,544
Michaels Companies, Inc.* ¹	3,591	25,388
Wabash National Corp.	2,371	25,180
Titan International, Inc.	16,150	23,579
Movado Group, Inc.	2,101	22,775
Red Robin Gourmet Burgers, Inc.* ¹	2,118	21,604
Signet Jewelers Ltd.	2,095	21,516
Barnes & Noble Education, Inc.*	13,090	20,944
Haverty Furniture Companies, Inc.	1,251	20,016
Express, Inc.*	12,241	18,851
Shoe Carnival, Inc. ¹	630	18,440
Chico's FAS, Inc.	13,352	18,426
Daktronics, Inc.	4,062	17,670
Caleres, Inc.	2,069	17,255
G-III Apparel Group Ltd.*	1,298	17,250
GameStop Corp. — Class A* ¹	3,920	17,013
Ethan Allen Interiors, Inc.	1,303	15,414
Tupperware Brands Corp.	3,216	15,276
Designer Brands, Inc. — Class A	2,228	15,084
Hawaiian Holdings, Inc.	1,066	14,967
Garrett Motion, Inc.*	2,432	13,473
Cato Corp. — Class A	1,462	11,959
Unifi, Inc.*	922	11,875
Capri Holdings Ltd.*	643	10,050
Vera Bradley, Inc.*	1,291	5,732
Total Consumer, Cyclical		1,375,287
Industrial - 16.2%		
Atlas Air Worldwide Holdings, Inc.*	2,985	128,445
ArcBest Corp.	2,404	63,730
Greenbrier Companies, Inc.	2,693	61,266
Echo Global Logistics, Inc.*	2,549	55,109
Olympic Steel, Inc.	4,196	49,303
Sanmina Corp.*	1,592	39,864
Lydall, Inc.*	2,830	38,374
Boise Cascade Co.	848	31,893
Granite Construction, Inc.	1,625	31,102
TimkenSteel Corp.*	7,791	30,307
TTM Technologies, Inc.*	2,417	28,666
Hub Group, Inc. — Class A*	547	26,179
Bel Fuse, Inc. — Class B	2,018	21,653
Arcosa, Inc.	465	19,623
Trinseo S.A.	699	15,490
Applied Optoelectronics, Inc.*	1,397	15,185
Bristow Group, Inc.*	1,040	14,487
US Concrete, Inc.*	478	11,855
Aegion Corp. — Class A*	710	11,268
DXP Enterprises, Inc.*	426	8,482
Total Industrial		702,281
Consumer, Non-cyclical - 15.5%		
SpartanNash Co.	5,154	109,522
Kelly Services, Inc. — Class A	3,648	57,693
United Natural Foods, Inc.*	3,066	55,832
Seneca Foods Corp. — Class A*	1,539	52,034
Andersons, Inc.	3,214	44,225
Magellan Health, Inc.*	587	42,839
Fresh Del Monte Produce, Inc.	1,713	42,174
B&G Foods, Inc. ¹	1,459	35,570
Invacare Corp.	5,248	33,430
Green Dot Corp. — Class A*	634	31,117
ABM Industries, Inc.	795	28,858
Universal Corp.	630	26,781
Lannett Company, Inc.*	3,578	25,977
TrueBlue, Inc.*	1,693	25,852
Central Garden & Pet Co. — Class A*	653	22,065
Owens & Minor, Inc.	2,281	17,381
Team, Inc.*	2,147	11,959
Central Garden & Pet Co.*	159	5,722
Total Consumer, Non-cyclical		669,031
Energy - 15.3%		
Southwestern Energy Co.* ¹	39,574	101,309
Renewable Energy Group, Inc.*	2,607	64,601
Green Plains, Inc.*	4,543	46,407
Exterran Corp.*	8,498	45,804
NOW, Inc.*	5,287	45,627
Gulfport Energy Corp.*	29,791	32,472
CONSOL Energy, Inc.*	5,954	30,187
Range Resources Corp.	5,313	29,912
ProPetro Holding Corp.*	5,634	28,959
Bonanza Creek Energy, Inc.*	1,891	28,025
SM Energy Co.	5,315	19,931
Oasis Petroleum, Inc.*	25,571	19,178
RPC, Inc.*	5,947	18,317
Denbury Resources, Inc.*	65,967	18,214
Helmerich & Payne, Inc.	846	16,506
Matrix Service Co.*	1,605	15,601
SunCoke Energy, Inc.	5,255	15,555
Patterson-UTI Energy, Inc.	4,330	15,025
Warrior Met Coal, Inc.	927	14,266
US Silica Holdings, Inc.	3,857	13,924
Laredo Petroleum, Inc.*	984	13,638
Oceaneering International, Inc.*	1,210	7,732
Oil States International, Inc.*	1,614	7,666
Nabors Industries Ltd.	179	6,627

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	Shares	Value
COMMON STOCKS[†] - 99.5% (continued)		
Energy - 15.3% (continued)		
Valaris plc*	8,661	\$ 5,646
Total Energy		661,129
Financial - 10.2%		
International. FCStone, Inc.*	1,360	74,800
EZCORP, Inc. — Class A*	10,913	68,761
Realogy Holdings Corp.	5,952	44,104
iStar, Inc. REIT	2,350	28,952
Diversified Healthcare Trust REIT	5,988	26,497
American Equity Investment Life Holding Co.	993	24,537
Stewart Information Services Corp.	682	22,172
Encore Capital Group, Inc.*	571	19,517
Horace Mann Educators Corp.	345	12,672
United Insurance Holdings Corp.	1,522	11,902
Third Point Reinsurance Ltd.*	1,580	11,866
Cadence Bancorp	1,328	11,766
Hersha Hospitality Trust REIT	1,981	11,410
Hope Bancorp, Inc.	1,221	11,258
Customers Bancorp, Inc.*	824	9,904
Cedar Realty Trust, Inc. REIT	9,901	9,802
Simmons First National Corp. — Class A	564	9,650
Pacific Premier Bancorp, Inc.	431	9,344
United Fire Group, Inc.	331	9,172
Ready Capital Corp. REIT	1,017	8,838
Berkshire Hills Bancorp, Inc.	475	5,235
Total Financial		442,159
Communications - 4.6%		
Consolidated Communications Holdings, Inc.*	16,995	115,056
Meredith Corp.	1,337	19,453
NETGEAR, Inc.*	747	19,340
Scholastic Corp.	556	16,647
Gannett Company, Inc.	11,683	16,123
Spok Holdings, Inc.	1,524	14,249
Total Communications		200,868
Basic Materials - 4.1%		
Kraton Corp.*	2,419	41,800
Rayonier Advanced Materials, Inc.*	14,766	41,493
Century Aluminum Co.*	5,158	36,777
Clearwater Paper Corp.*	950	34,323
AdvanSix, Inc.*	1,960	23,010
Total Basic Materials		177,403
Technology - 1.8%		
Donnelley Financial Solutions, Inc.*	4,086	34,322
Unisys Corp.*	1,660	18,111
Pitney Bowes, Inc.	5,179	13,466
Photronics, Inc.*	1,025	11,408
Total Technology		77,307
Total Common Stocks		4,305,465
(Cost \$3,052,603)		
	Face Amount	
REPURCHASE AGREEMENTS^{††,2} - 0.9%		
J.P. Morgan Securities LLC issued 06/30/20 at 0.07% due 07/01/20	\$ 22,638	22,638
BofA Securities, Inc. issued 06/30/20 at 0.07% due 07/01/20	9,375	9,375
Barclays Capital, Inc. issued 06/30/20 at 0.07% due 07/01/20	8,813	8,813
Total Repurchase Agreements		40,826
(Cost \$40,826)		
	Shares	
SECURITIES LENDING COLLATERAL^{†,3} - 6.2%		
Money Market Fund		
First American Government Obligations Fund — Class Z, 0.06% ⁴	268,169	268,169
Total Securities Lending Collateral		268,169
(Cost \$268,169)		
Total Investments - 106.6%		\$ 4,614,460
(Cost \$3,361,598)		
Other Assets & Liabilities, net - (6.6)%		(285,644)
Total Net Assets - 100.0%		\$ 4,328,816

- * 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