

S&P SMALLCAP 600® PURE VALUE FUND

	SHARES	VALUE		SHARES	VALUE
COMMON STOCKS† - 99.5%					
CONSUMER, CYCLICAL - 33.2%					
MarineMax, Inc.*	13,045	\$ 334,865			
Big Lots, Inc.	6,509	290,301			
Resideo Technologies, Inc.*	21,091	232,001			
Tupperware Brands Corp.*	10,054	202,689			
ODP Corp.*	10,201	198,409			
Sonic Automotive, Inc. — Class A	4,635	186,142			
Macy's, Inc. ¹	32,261	183,888			
Fossil Group, Inc.*	30,737	176,431			
Abercrombie & Fitch Co. — Class A	11,615	161,797			
Bed Bath & Beyond, Inc.	10,512	157,470			
Vista Outdoor, Inc.*	7,451	150,361			
Titan International, Inc.	50,506	145,962			
Core-Mark Holding Company, Inc.	4,744	137,244			
Group 1 Automotive, Inc.	1,442	127,458			
Lumber Liquidators Holdings, Inc.*	5,766	127,140			
GameStop Corp. — Class A*	12,262	125,072			
Signet Jewelers Ltd.	6,550	122,485			
Veritiv Corp.*	9,500	120,270			
Cooper-Standard Holdings, Inc.*	8,959	118,348			
Conn's, Inc.*	10,847	114,761			
Michaels Companies, Inc.*	11,227	108,397			
ScanSource, Inc.*	5,364	106,368			
Barnes & Noble Education, Inc.*	40,938	105,620			
Cooper Tire & Rubber Co.	3,140	99,538			
Genesco, Inc.*	4,123	88,809			
Wabash National Corp.	7,412	88,647			
Red Robin Gourmet Burgers, Inc.*	6,628	87,225			
Haverty Furniture Companies, Inc.	3,909	81,854			
American Axle & Manufacturing Holdings, Inc.*	12,154	70,129			
Shoe Carnival, Inc.	1,968	66,085			
Movado Group, Inc.	6,574	65,346			
Caleres, Inc.	6,469	61,844			
Ethan Allen Interiors, Inc.	4,081	55,256			
G-III Apparel Group Ltd.*	4,057	53,187			
Daktronics, Inc.	12,706	50,316			
Hawaiian Holdings, Inc.	3,329	42,911			
Chico's FAS, Inc.	41,749	40,601			
Designer Brands, Inc. — Class A	6,967	37,831			
Unifi, Inc.*	2,883	37,018			
Capri Holdings Ltd.*	2,009	36,162			
Cato Corp. — Class A	4,569	35,730			
Vera Bradley, Inc.*	4,041	24,691			
Total Consumer, Cyclical		4,856,659			
INDUSTRIAL - 17.4%					
Atlas Air Worldwide Holdings, Inc.*	9,337	568,623			
Greenbrier Companies, Inc.	8,422	247,607			
ArcBest Corp.	7,519	233,540			
Echo Global Logistics, Inc.*	7,976	205,542			
Olympic Steel, Inc.	13,124	149,089			
Lydall, Inc.*	8,853	146,429			
Sanmina Corp.*	4,974	134,547			
Boise Cascade Co.	2,654	105,947			
Granite Construction, Inc.	5,080	\$ 89,459			
TimkenSteel Corp.*	24,364	86,492			
TTM Technologies, Inc.*	7,559	86,248			
Hub Group, Inc. — Class A*	1,711	85,884			
Bristow Group, Inc.*	3,249	69,041			
Bel Fuse, Inc. — Class B	6,307	67,359			
Arcosa, Inc.	1,455	64,151			
Trinseo S.A.	2,183	55,972			
Applied Optoelectronics, Inc.*	4,366	49,117			
US Concrete, Inc.*	1,496	43,444			
Aegion Corp. — Class A*	2,223	31,411			
DXP Enterprises, Inc.*	1,334	21,517			
Total Industrial		2,541,419			
CONSUMER, NON-CYCLICAL - 15.1%					
SpartanNash Co.	16,117	263,513			
Kelly Services, Inc. — Class A	11,413	194,478			
Andersons, Inc.	10,052	192,697			
Owens & Minor, Inc.	7,130	179,034			
Seneca Foods Corp. — Class A*	4,811	171,897			
United Natural Foods, Inc.*	9,593	142,648			
Magellan Health, Inc.*	1,833	138,905			
B&G Foods, Inc. ¹	4,566	126,798			
Invacare Corp.	16,413	123,426			
Fresh Del Monte Produce, Inc.	5,352	122,668			
Green Dot Corp. — Class A*	1,981	100,258			
ABM Industries, Inc.	2,481	90,953			
Universal Corp.	1,968	82,419			
TrueBlue, Inc.*	5,295	82,020			
Central Garden & Pet Co. — Class A*	2,037	73,617			
Lannett Company, Inc.*	11,186	68,347			
Team, Inc.*	6,712	36,916			
Central Garden & Pet Co.*	498	19,885			
Total Consumer, Non-cyclical		2,210,479			
ENERGY - 14.3%					
Renewable Energy Group, Inc.*	8,153	435,533			
Southwestern Energy Co.*	123,750	290,813			
Green Plains, Inc.*	14,204	219,878			
Bonanza Creek Energy, Inc.*	5,915	111,202			
Exterran Corp.*	26,574	110,548			
Range Resources Corp.	16,615	109,991			
PBF Energy, Inc. — Class A	19,014	108,190			
CONSOL Energy, Inc.*	18,622	82,496			
NOW, Inc.*	16,534	75,064			
ProPetro Holding Corp.*	17,614	71,513			
SunCoke Energy, Inc.	16,439	56,221			
Warrior Met Coal, Inc.	2,898	49,498			
Gulfport Energy Corp.*	93,159	49,104			
RPC, Inc.*	18,597	49,096			
Matrix Service Co.*	5,025	41,959			
Helmerich & Payne, Inc.	2,642	38,705			
Patterson-UTI Energy, Inc.	13,542	38,595			
US Silica Holdings, Inc.	12,061	36,183			
Laredo Petroleum, Inc.*	3,074	30,125			
SM Energy Co.	16,617	26,421			
Oasis Petroleum, Inc.* ¹	79,965	22,390			

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	SHARES	VALUE		SHARES	VALUE
Oil States International, Inc.*	5,052	\$ 13,792	Gannett Company, Inc.	36,533	\$ 47,493
Nabors Industries Ltd. ¹	564	13,784	Spok Holdings, Inc.	4,769	45,353
Oceaneering International, Inc.*	3,786	<u>13,327</u>	Scholastic Corp.	1,739	<u>36,502</u>
Total Energy		<u>2,094,428</u>	Total Communications		<u>558,473</u>
FINANCIAL - 9.3%			TECHNOLOGY - 2.4%		
StoneX Group, Inc.*	4,257	217,788	Donnelley Financial Solutions, Inc.*	12,775	170,674
Realogy Holdings Corp.*	18,610	175,678	Pitney Bowes, Inc.	16,197	86,006
EZCORP, Inc. — Class A*	34,121	171,629	Unisys Corp.*	5,189	55,366
Stewart Information Services Corp.	2,130	93,145	Photronics, Inc.*	3,206	<u>31,932</u>
iStar, Inc. REIT	7,345	86,744	Total Technology		<u>343,978</u>
Encore Capital Group, Inc.*	1,790	69,076	Total Common Stocks		
American Equity Investment Life Holding Co.	3,101	68,191	(Cost \$13,261,540)		<u>14,558,452</u>
Diversified Healthcare Trust REIT	18,729	65,926		FACE	
CoreCivic, Inc. REIT	7,777	62,216		AMOUNT	
Horace Mann Educators Corp.	1,078	36,005			
Cadence Bancorp	4,151	35,657	REPURCHASE AGREEMENTS^{††2} - 0.3%		
Ready Capital Corp. REIT	3,180	35,616	J.P. Morgan Securities LLC		
Third Point Reinsurance Ltd.*	4,944	34,361	issued 09/30/20 at 0.06%		
Hersha Hospitality Trust REIT	6,198	34,337	due 10/01/20	\$ 25,298	25,298
Hope Bancorp, Inc.	3,815	28,937	BofA Securities, Inc.		
Customers Bancorp, Inc.*	2,574	28,829	issued 09/30/20 at 0.06%		
United Insurance Holdings Corp.	4,757	28,827	due 10/01/20	10,530	10,530
Simmons First National Corp. — Class A	1,765	27,984	Barclays Capital, Inc.		
Pacific Premier Bancorp, Inc.	1,348	27,149	issued 09/30/20 at 0.06%		
United Fire Group, Inc.	1,037	21,072	due 10/01/20	9,582	<u>9,582</u>
Berkshire Hills Bancorp, Inc.	1,483	<u>14,993</u>	Total Repurchase Agreements		<u>45,410</u>
Total Financial		<u>1,364,160</u>	(Cost \$45,410)		
BASIC MATERIALS - 4.0%				SHARES	
Rayonier Advanced Materials, Inc.*	46,180	147,776			
Kraton Corp.*	7,561	134,737	SECURITIES LENDING COLLATERAL^{†3} - 0.5%		
Century Aluminum Co.*	16,130	114,846	Money Market Fund		
Clearwater Paper Corp.*	2,966	112,530	First American Government Obligations Fund — Class Z, 0.05% ⁴	80,953	<u>80,953</u>
AdvanSix, Inc.*	6,131	<u>78,967</u>	Total Securities Lending Collateral		<u>80,953</u>
Total Basic Materials		<u>588,856</u>	(Cost \$80,953)		
COMMUNICATIONS - 3.8%			Total Investments - 100.3%		<u>\$ 14,684,815</u>
Consolidated Communications Holdings, Inc.*	53,147	302,407	(Cost \$13,387,903)		
NETGEAR, Inc.*	2,333	71,903	Other Assets & Liabilities, net - (0.3)%		<u>(46,839)</u>
Meredith Corp.	4,178	54,815	Total Net Assets - 100.0%		<u>\$ 14,637,976</u>

* 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 September 30, 2020.² Repurchase Agreements.³ Securities lending collateral.⁴ Rate indicated is the 7-day yield as of September 30, 2020.

REIT — Real Estate Investment Trust