

# Schedule of Investments

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – 98.3%</b>		
<b>Aerospace &amp; Defense – 1.5%</b>		
27,623	L3Harris Technologies, Inc.	\$ 6,654,381
<b>Banks – 8.9%</b>		
248,443	Bank of America Corp.	9,242,080
108,471	JPMorgan Chase & Co.	14,343,120
43,913	M&T Bank Corp.	7,903,023
128,475	Truist Financial Corp.	6,390,346
		37,878,569
<b>Beverages – 1.8%</b>		
91,510	Coca-Cola Co. (The)	5,799,904
32,873	Coca-Cola Europacific Partners PLC (United Kingdom)	1,746,542
		7,546,446
<b>Biotechnology – 2.3%</b>		
15,380	Amgen, Inc.	3,948,661
91,500	Gilead Sciences, Inc.	5,933,775
		9,882,436
<b>Capital Markets – 2.7%</b>		
6,757	BlackRock, Inc.	4,520,974
49,969	Morgan Stanley	4,304,330
24,279	Singapore Exchange Ltd. ADR (Singapore)	2,546,381
		11,371,685
<b>Chemicals – 2.6%</b>		
16,440	Air Products and Chemicals, Inc.	4,046,871
21,209	Linde PLC (United Kingdom)	6,886,138
		10,933,009
<b>Commercial Services &amp; Supplies – 1.7%</b>		
52,937	Republic Services, Inc.	7,085,088
<b>Communications Equipment – 2.2%</b>		
164,859	Cisco Systems, Inc.	7,426,898
71,539	Juniper Networks, Inc.	2,194,816
		9,621,714
<b>Construction &amp; Engineering – 0.5%</b>		
90,118	Vinci SA ADR (France)	2,179,053
<b>Consumer Finance – 1.1%</b>		
27,684	American Express Co.	4,673,613

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Containers &amp; Packaging – 0.7%</b>		
59,409	International Paper Co.	\$ 2,878,366
<b>Diversified Telecommunication Services – 2.2%</b>		
436,193	AT&T, Inc.	9,286,549
<b>Electric Utilities – 2.8%</b>		
109,833	NextEra Energy, Inc.	8,313,260
49,155	Xcel Energy, Inc.	3,703,337
		12,016,597
<b>Electrical Equipment – 1.7%</b>		
53,906	Eaton Corp. PLC	7,471,372
<b>Electronic Equipment, Instruments &amp; Components – 0.9%</b>		
29,823	TE Connectivity Ltd. (Switzerland)	3,858,798
<b>Equity Real Estate Investment Trusts (REITs) – 5.7%</b>		
22,647	Alexandria Real Estate Equities, Inc. REIT	3,758,270
17,453	American Tower Corp. REIT	4,470,237
25,157	AvalonBay Communities, Inc. REIT	5,231,650
90,102	Healthpeak Properties, Inc. REIT	2,675,128
103,338	Hudson Pacific Properties, Inc. REIT	2,057,459
30,460	Regency Centers Corp. REIT	2,077,677
69,874	Ventas, Inc. REIT	3,964,651
		24,235,072
<b>Food &amp; Staples Retailing – 0.9%</b>		
28,899	Walmart, Inc.	3,717,278
<b>Food Products – 3.1%</b>		
35,194	Archer-Daniels-Midland Co.	3,196,319
68,484	General Mills, Inc.	4,783,607
80,562	Mondelez International, Inc., Class A	5,120,521
		13,100,447
<b>Health Care Equipment &amp; Supplies – 2.8%</b>		
82,941	Medtronic PLC	8,306,541
29,705	Zimmer Biomet Holdings, Inc.	3,570,838
		11,877,379
<b>Health Care Providers &amp; Services – 4.5%</b>		
80,767	CVS Health Corp.	7,814,207
22,778	UnitedHealth Group, Inc.	11,315,655
		19,129,862

# Schedule of Investments (continued)

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Hotels, Restaurants &amp; Leisure – 2.9%</b>		
25,979	McDonald's Corp.	\$ 6,552,164
23,289	Starbucks Corp.	1,828,186
34,477	Yum! Brands, Inc.	4,187,921
		<u>12,568,271</u>
<b>Household Products – 2.5%</b>		
17,608	Clorox Co. (The)	2,559,499
53,770	Procter & Gamble Co. (The)	7,951,507
		<u>10,511,006</u>
<b>Industrial Conglomerates – 1.4%</b>		
30,172	Honeywell International, Inc.	5,841,903
<b>Insurance – 3.9%</b>		
31,462	Chubb Ltd.	6,647,606
29,420	Marsh & McLennan Cos., Inc.	4,705,729
80,610	MetLife, Inc.	5,432,308
		<u>16,785,643</u>
<b>IT Services – 3.9%</b>		
13,821	Accenture PLC, Class A	4,125,016
48,302	Cognizant Technology Solutions Corp., Class A	3,608,159
32,605	Fidelity National Information Services, Inc.	3,407,223
40,341	International Business Machines Corp.	5,600,944
		<u>16,741,342</u>
<b>Machinery – 3.2%</b>		
16,271	Caterpillar, Inc.	3,512,095
21,193	Cummins, Inc.	4,431,880
27,738	Illinois Tool Works, Inc.	5,771,446
		<u>13,715,421</u>
<b>Media – 0.4%</b>		
47,325	New York Times Co. (The), Class A	1,632,239
<b>Metals &amp; Mining – 1.4%</b>		
80,240	Rio Tinto PLC ADR (Australia)	5,892,826
<b>Multiline Retail – 0.9%</b>		
22,940	Target Corp.	3,713,527
<b>Multi-Utilities – 4.6%</b>		
58,197	Ameren Corp.	5,539,772

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Multi-Utilities – (continued)</b>		
68,414	CMS Energy Corp.	\$ 4,860,131
57,410	National Grid PLC ADR (United Kingdom)(a)	4,270,156
29,829	Sempra Energy	4,887,780
		<u>19,557,839</u>
<b>Oil, Gas &amp; Consumable Fuels – 8.2%</b>		
53,070	Chevron Corp.	9,269,206
78,432	ConocoPhillips	8,812,620
102,761	Devon Energy Corp.	7,696,799
22,145	Pioneer Natural Resources Co.	6,154,981
48,091	Shell PLC ADR (Netherlands)	2,847,949
		<u>34,781,555</u>
<b>Pharmaceuticals – 7.3%</b>		
145,609	Bristol-Myers Squibb Co.	10,986,199
25,359	Eli Lilly & Co.	7,948,525
67,067	Johnson & Johnson	12,040,539
		<u>30,975,263</u>
<b>Road &amp; Rail – 0.9%</b>		
18,418	Union Pacific Corp.	4,047,908
<b>Semiconductors &amp; Semiconductor Equipment – 3.1%</b>		
13,445	KLA Corp.	4,905,409
72,474	Marvell Technology, Inc.	4,286,837
22,241	Texas Instruments, Inc.	3,931,319
		<u>13,123,565</u>
<b>Software – 0.8%</b>		
12,472	Microsoft Corp.	3,390,763
<b>Specialty Retail – 1.0%</b>		
12,098	Advance Auto Parts, Inc.	2,296,926
6,462	Home Depot, Inc. (The)	1,956,371
		<u>4,253,297</u>
<b>Technology Hardware, Storage &amp; Peripherals – 0.4%</b>		
25,090	NetApp, Inc.	1,805,225
<b>Water Utilities – 0.9%</b>		
26,067	American Water Works Co., Inc.	3,942,634
<b>TOTAL COMMON STOCKS</b>		
<b>(Cost \$324,076,012)</b>		<b>\$418,677,941</b>

# Schedule of Investments (continued)

May 31, 2022 (Unaudited)

Shares	Dividend Rate	Value
<b>Investment Company – 1.5%(b)</b>		
Goldman Sachs Financial Square Government Fund – Institutional		
Shares		
6,186,448	0.660%	\$ 6,186,448
<b>(Cost \$6,186,448)</b>		
<b>TOTAL INVESTMENTS BEFORE SECURITIES LENDING</b>		
<b>REINVESTMENT VEHICLE</b>		
<b>(Cost \$330,262,460)</b>		
		\$424,864,389

Shares	Dividend Rate	Value
<b>Securities Lending Reinvestment Vehicle – 1.0%(b)</b>		
Goldman Sachs Financial Square Government Fund – Institutional		
Shares		
4,131,329	0.660%	\$ 4,131,329
<b>(Cost \$4,131,329)</b>		
<b>TOTAL INVESTMENTS – 100.8%</b>		
<b>(Cost \$334,393,789)</b>		
		\$428,995,718
<b>LIABILITIES IN EXCESS OF</b>		
<b>OTHER ASSETS – (0.8)%</b>		
		(3,079,786)
<b>NET ASSETS – 100.0%</b>		
		\$425,915,932

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

- (a) All or a portion of security is on loan.  
 (b) Represents an affiliated issuer.

**Investment Abbreviations:**

ADR — American Depositary Receipt  
 PLC — Public Limited Company  
 REIT — Real Estate Investment Trust

# Schedule of Investments

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – 97.1%</b>		
<b>Aerospace &amp; Defense – 2.5%</b>		
4,368	L3Harris Technologies, Inc.	\$ 1,052,251
<b>Airlines – 1.2%</b>		
10,534	United Airlines Holdings, Inc.*	501,734
<b>Automobiles – 2.2%</b>		
24,440	General Motors Co.*	945,339
<b>Banks – 7.5%</b>		
43,674	Bank of America Corp.	1,624,673
11,794	JPMorgan Chase & Co.	1,559,520
		3,184,193
<b>Beverages – 5.4%</b>		
35,936	Coca-Cola Co. (The)	2,277,624
<b>Biotechnology – 0.6%</b>		
2,927	Neurocrine Biosciences, Inc.*	273,645
<b>Capital Markets – 4.6%</b>		
1,608	BlackRock, Inc.	1,075,881
12,649	Charles Schwab Corp. (The)	886,695
		1,962,576
<b>Construction Materials – 1.9%</b>		
2,326	Martin Marietta Materials, Inc.	789,398
<b>Containers &amp; Packaging – 2.2%</b>		
13,106	Ball Corp.	929,084
<b>Diversified Telecommunication Services – 3.0%</b>		
58,879	AT&T, Inc.	1,253,534
<b>Electric Utilities – 2.9%</b>		
16,468	NextEra Energy, Inc.	1,246,463
<b>Equity Real Estate Investment Trusts (REITs) – 1.9%</b>		
4,854	Alexandria Real Estate Equities, Inc. REIT	805,521
<b>Food &amp; Staples Retailing – 4.3%</b>		
14,136	Walmart, Inc.	1,818,314
<b>Food Products – 2.3%</b>		
10,845	Archer-Daniels-Midland Co.	984,943

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Health Care Equipment &amp; Supplies – 5.5%</b>		
30,266	Boston Scientific Corp.*	\$ 1,241,209
9,074	Zimmer Biomet Holdings, Inc.	1,090,785
		2,331,994
<b>Health Care Providers &amp; Services – 5.5%</b>		
5,115	Humana, Inc.	2,323,386
<b>Industrial Conglomerates – 3.3%</b>		
17,722	General Electric Co.	1,387,455
<b>Insurance – 5.3%</b>		
10,623	Chubb Ltd.	2,244,534
<b>IT Services – 2.8%</b>		
15,964	Cognizant Technology Solutions Corp., Class A	1,192,511
<b>Machinery – 2.4%</b>		
4,966	Illinois Tool Works, Inc.	1,033,276
<b>Metals &amp; Mining – 1.4%</b>		
14,793	Freeport-McMoRan, Inc.	578,110
<b>Multi-Utilities – 3.3%</b>		
14,603	Ameren Corp.	1,390,060
<b>Oil, Gas &amp; Consumable Fuels – 7.6%</b>		
12,417	ConocoPhillips	1,395,174
24,003	Devon Energy Corp.	1,797,825
		3,192,999
<b>Pharmaceuticals – 6.2%</b>		
34,591	Bristol-Myers Squibb Co.	2,609,891
<b>Road &amp; Rail – 2.5%</b>		
4,385	Norfolk Southern Corp.	1,050,909
<b>Semiconductors &amp; Semiconductor Equipment – 4.7%</b>		
2,815	KLA Corp.	1,027,053
16,342	Marvell Technology, Inc.	966,629
		1,993,682
<b>Software – 4.1%</b>		
1,908	Adobe, Inc.*	794,644

# Schedule of Investments (continued)

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Software – (continued)</b>		
5,763	Salesforce, Inc.*	\$ 923,463
		1,718,107
<b>TOTAL COMMON STOCKS</b>		
<b>(Cost \$40,163,788)</b>		<b>\$41,071,533</b>

Shares	Dividend Rate	Value
<b>Investment Company – 2.9%(a)</b>		
Goldman Sachs Financial Square Government Fund – Institutional		
Shares		
1,237,620	0.660%	\$ 1,237,620
<b>(Cost \$1,237,620)</b>		
<b>TOTAL INVESTMENTS – 100.0%</b>		
<b>(Cost \$41,401,408)</b>		<b>\$42,309,153</b>
<b>LIABILITIES IN EXCESS OF</b>		
<b>OTHER ASSETS – (0.0)%</b>		<b>(1,466)</b>
<b>NET ASSETS – 100.0%</b>		<b>\$42,307,687</b>

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

\* Non-income producing security.

(a) Represents an affiliated issuer.

**Investment Abbreviations:**

REIT — Real Estate Investment Trust

# Schedule of Investments

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – 98.0%</b>		
<b>Aerospace &amp; Defense – 1.6%</b>		
32,261	L3Harris Technologies, Inc.	\$ 7,771,675
<b>Airlines – 0.8%</b>		
82,913	United Airlines Holdings, Inc.*	3,949,146
<b>Automobiles – 1.1%</b>		
136,259	General Motors Co.*	5,270,498
<b>Banks – 6.8%</b>		
326,881	Bank of America Corp.	12,159,973
109,858	JPMorgan Chase & Co.	14,526,523
16,064	M&T Bank Corp.	2,891,038
62,164	Truist Financial Corp.	3,092,038
		<u>32,669,572</u>
<b>Beverages – 1.8%</b>		
70,530	Coca-Cola Co. (The)	4,470,191
17,761	Constellation Brands, Inc., Class A	4,359,793
		<u>8,829,984</u>
<b>Biotechnology – 1.8%</b>		
4,769	Argenx SE ADR (Netherlands)*	1,475,052
5,628	Biogen, Inc.*	1,125,600
56,558	Gilead Sciences, Inc.	3,667,786
14,897	Neurocrine Biosciences, Inc.*	1,392,720
7,057	Seagen, Inc.*	957,494
		<u>8,618,652</u>
<b>Capital Markets – 4.5%</b>		
10,052	BlackRock, Inc.	6,725,592
91,575	Charles Schwab Corp. (The)	6,419,408
97,644	Morgan Stanley	8,411,054
		<u>21,556,054</u>
<b>Chemicals – 1.8%</b>		
47,187	Ashland Global Holdings, Inc.	5,049,953
11,348	Linde PLC (United Kingdom)	3,684,468
		<u>8,734,421</u>
<b>Commercial Services &amp; Supplies – 0.6%</b>		
24,179	Waste Connections, Inc.	3,083,790
<b>Communications Equipment – 1.4%</b>		
145,820	Cisco Systems, Inc.	6,569,191

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Construction Materials – 1.2%</b>		
17,297	Martin Marietta Materials, Inc.	\$ 5,870,256
<b>Consumer Finance – 0.7%</b>		
19,268	American Express Co.	3,252,824
<b>Containers &amp; Packaging – 1.1%</b>		
70,835	Ball Corp.	5,021,493
<b>Diversified Financial Services – 1.2%</b>		
17,949	Berkshire Hathaway, Inc., Class B*	5,671,525
<b>Diversified Telecommunication Services – 2.0%</b>		
453,166	AT&T, Inc.	9,647,904
<b>Electric Utilities – 2.9%</b>		
114,684	NextEra Energy, Inc.	8,680,432
70,576	Xcel Energy, Inc.	5,317,196
		<u>13,997,628</u>
<b>Electrical Equipment – 1.2%</b>		
40,705	Eaton Corp. PLC	5,641,713
<b>Electronic Equipment, Instruments &amp; Components – 0.5%</b>		
16,333	Keysight Technologies, Inc.*	2,378,085
<b>Equity Real Estate Investment Trusts (REITs) – 3.4%</b>		
21,709	Alexandria Real Estate Equities, Inc. REIT	3,602,609
11,370	American Tower Corp. REIT	2,912,198
19,973	AvalonBay Communities, Inc. REIT	4,153,585
30,774	Boston Properties, Inc. REIT	3,421,453
6,475	Public Storage REIT	2,140,894
		<u>16,230,739</u>
<b>Food &amp; Staples Retailing – 1.4%</b>		
51,469	Walmart, Inc.	6,620,457
<b>Food Products – 3.1%</b>		
58,762	Archer-Daniels-Midland Co.	5,336,765
52,718	General Mills, Inc.	3,682,352
88,424	Mondelez International, Inc., Class A	5,620,230
		<u>14,639,347</u>
<b>Gas Utilities – 0.6%</b>		
24,949	Atmos Energy Corp.	2,901,818

# Schedule of Investments (continued)

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Health Care Equipment &amp; Supplies – 4.6%</b>		
153,908	Boston Scientific Corp.*	\$ 6,311,767
10,579	Cooper Cos., Inc. (The)	3,710,479
58,923	Medtronic PLC	5,901,138
52,224	Zimmer Biomet Holdings, Inc.	6,277,847
		<u>22,201,231</u>
<b>Health Care Providers &amp; Services – 4.3%</b>		
53,807	Centene Corp.*	4,382,042
88,978	CVS Health Corp.	8,608,622
16,879	Humana, Inc.	7,666,948
		<u>20,657,612</u>
<b>Hotels, Restaurants &amp; Leisure – 1.4%</b>		
27,132	McDonald's Corp.	6,842,962
<b>Household Products – 2.3%</b>		
73,837	Procter & Gamble Co. (The)	10,919,016
<b>Industrial Conglomerates – 1.5%</b>		
90,255	General Electric Co.	7,066,064
<b>Insurance – 5.3%</b>		
36,395	Chubb Ltd.	7,689,900
40,185	Globe Life, Inc.	3,920,850
95,597	MetLife, Inc.	6,442,282
62,903	Progressive Corp. (The)	7,509,360
		<u>25,562,392</u>
<b>Interactive Media &amp; Services – 0.9%</b>		
1,972	Alphabet, Inc., Class A*	4,486,773
<b>IT Services – 4.2%</b>		
65,134	Cognizant Technology Solutions Corp., Class A	4,865,510
53,499	Fidelity National Information Services, Inc.	5,590,645
69,584	International Business Machines Corp.	9,661,043
		<u>20,117,198</u>
<b>Life Sciences Tools &amp; Services – 0.7%</b>		
101,212	Avantor, Inc.*	3,242,832
<b>Machinery – 2.1%</b>		
27,329	Caterpillar, Inc.	5,898,965

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Machinery – (continued)</b>		
20,176	Illinois Tool Works, Inc.	\$ 4,198,020
		<u>10,096,985</u>
<b>Media – 0.8%</b>		
106,428	New York Times Co. (The), Class A	3,670,702
<b>Metals &amp; Mining – 0.6%</b>		
66,993	Freeport-McMoRan, Inc.	2,618,086
<b>Multiline Retail – 0.8%</b>		
24,720	Target Corp.	4,001,674
<b>Multi-Utilities – 2.2%</b>		
66,046	Ameren Corp.	6,286,919
56,963	CMS Energy Corp.	4,046,651
		<u>10,333,570</u>
<b>Oil, Gas &amp; Consumable Fuels – 8.1%</b>		
64,107	Chevron Corp.	11,196,929
94,906	ConocoPhillips	10,663,638
114,885	Devon Energy Corp.	8,604,886
41,803	Hess Corp.	5,144,695
10,623	Pioneer Natural Resources Co.	2,952,557
		<u>38,562,705</u>
<b>Pharmaceuticals – 7.9%</b>		
57,558	AstraZeneca PLC ADR (United Kingdom)	3,826,456
157,011	Bristol-Myers Squibb Co.	11,846,480
14,633	Eli Lilly & Co.	4,586,567
96,939	Johnson & Johnson	17,403,459
		<u>37,662,962</u>
<b>Road &amp; Rail – 2.4%</b>		
25,523	Norfolk Southern Corp.	6,116,842
7,564	Old Dominion Freight Line, Inc.	1,953,327
15,380	Union Pacific Corp.	3,380,217
		<u>11,450,386</u>
<b>Semiconductors &amp; Semiconductor Equipment – 3.1%</b>		
10,182	KLA Corp.	3,714,903
64,881	Marvell Technology, Inc.	3,837,711
37,442	ON Semiconductor Corp.*	2,271,980
17,897	Texas Instruments, Inc.	3,163,474
22,192	Wolfspeed, Inc.*	1,669,504
		<u>14,657,572</u>

# Schedule of Investments (continued)

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Software – 2.3%</b>		
10,487	Adobe, Inc.*	\$ 4,367,626
42,300	Salesforce, Inc.*	6,778,152
		<u>11,145,778</u>
<b>Specialty Retail – 1.0%</b>		
57,096	Ross Stores, Inc.	4,854,302
<b>TOTAL COMMON STOCKS</b>		
<b>(Cost \$385,878,692)</b>		<b>\$469,077,574</b>

Shares	Dividend Rate	Value
<b>Investment Company – 1.9%(a)</b>		
Goldman Sachs Financial Square Government Fund – Institutional		
9,092,584	0.660%	\$ 9,092,584
<b>(Cost \$9,092,584)</b>		
<b>TOTAL INVESTMENTS – 99.9%</b>		
<b>(Cost \$394,971,276)</b>		<b>\$478,170,158</b>
<b>OTHER ASSETS IN EXCESS OF</b>		
<b>LIABILITIES – 0.1%</b>		<b>543,962</b>
<b>NET ASSETS – 100.0%</b>		<b>\$478,714,120</b>

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

\* Non-income producing security.

(a) Represents an affiliated issuer.

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**Investment Abbreviations:**

ADR — American Depositary Receipt

PLC — Public Limited Company

REIT — Real Estate Investment Trust

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May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – 97.6%</b>		
<b>Aerospace &amp; Defense – 3.1%</b>		
55,795	L3Harris Technologies, Inc.	\$ 13,441,016
19,677	TransDigm Group, Inc.*	11,911,865
115,446	Woodward, Inc.	11,730,468
		<u>37,083,349</u>
<b>Airlines – 0.6%</b>		
141,133	United Airlines Holdings, Inc.*	6,722,165
<b>Auto Components – 1.0%</b>		
113,676	Aptiv PLC*	12,076,938
<b>Banks – 5.2%</b>		
302,901	Citizens Financial Group, Inc.	12,534,043
189,503	East West Bancorp, Inc.	13,936,051
60,621	First Republic Bank	9,398,074
97,568	M&T Bank Corp.	17,559,313
112,363	Pinnacle Financial Partners, Inc.	9,148,595
		<u>62,576,076</u>
<b>Beverages – 1.9%</b>		
264,983	Coca-Cola Europacific Partners PLC (United Kingdom)	14,078,547
37,106	Constellation Brands, Inc., Class A	9,108,410
		<u>23,186,957</u>
<b>Biotechnology – 1.2%</b>		
15,605	Argenx SE ADR (Netherlands)*	4,826,626
29,316	Biogen, Inc.*	5,863,200
39,830	Neurocrine Biosciences, Inc.*	3,723,707
		<u>14,413,533</u>
<b>Building Products – 1.5%</b>		
86,598	Allegion PLC	9,668,667
63,500	Trane Technologies PLC	8,766,810
		<u>18,435,477</u>
<b>Capital Markets – 3.1%</b>		
183,298	Carlyle Group, Inc. (The)	7,062,472
14,530	MSCI, Inc.	6,427,346
80,286	Nasdaq, Inc.	12,465,204
117,609	Raymond James Financial, Inc.	11,583,310
		<u>37,538,332</u>

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Chemicals – 2.9%</b>		
128,192	Ashland Global Holdings, Inc.	\$ 13,719,108
182,892	Corteva, Inc.	11,452,697
74,197	PPG Industries, Inc.	9,385,178
		<u>34,556,983</u>
<b>Communications Equipment – 3.3%</b>		
231,727	Juniper Networks, Inc.	7,109,385
85,807	Motorola Solutions, Inc.	18,855,230
915,575	Viavi Solutions, Inc.*	13,248,370
		<u>39,212,985</u>
<b>Construction Materials – 1.1%</b>		
39,142	Martin Marietta Materials, Inc.	13,284,012
<b>Containers &amp; Packaging – 1.6%</b>		
276,160	Ball Corp.	19,576,982
<b>Diversified Financial Services – 0.5%</b>		
97,743	Apollo Global Management, Inc.	5,633,907
<b>Electric Utilities – 1.7%</b>		
263,769	Xcel Energy, Inc.	19,872,356
<b>Electrical Equipment – 1.9%</b>		
123,162	AMETEK, Inc.	14,960,488
38,602	Rockwell Automation, Inc.	8,229,947
		<u>23,190,435</u>
<b>Electronic Equipment, Instruments &amp; Components – 1.9%</b>		
79,902	Keysight Technologies, Inc.*	11,633,731
409,431	Vontier Corp.	10,980,940
		<u>22,614,671</u>
<b>Energy Equipment &amp; Services – 1.0%</b>		
331,984	Baker Hughes Co.	11,944,784
<b>Entertainment – 2.2%</b>		
96,728	Live Nation Entertainment, Inc.*	9,193,996
902,590	Warner Bros Discovery, Inc.*	16,652,786
		<u>25,846,782</u>
<b>Equity Real Estate Investment Trusts (REITs) – 10.7%</b>		
103,429	Alexandria Real Estate Equities, Inc. REIT	17,164,043

# Schedule of Investments (continued)

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Equity Real Estate Investment Trusts (REITs) – (continued)</b>		
255,729	Americold Realty Trust, Inc. REIT	\$ 7,081,136
92,441	AvalonBay Communities, Inc. REIT	19,224,030
119,719	CubeSmart REIT	5,331,087
92,289	Duke Realty Corp. REIT	4,875,628
161,955	Equity LifeStyle Properties, Inc. REIT	12,259,993
81,795	Equity Residential REIT	6,284,310
38,184	Essex Property Trust, Inc. REIT	10,838,528
308,150	Healthpeak Properties, Inc. REIT	9,148,973
227,291	Invitation Homes, Inc. REIT	8,573,417
129,292	Regency Centers Corp. REIT	8,819,007
202,404	Ventas, Inc. REIT	11,484,403
253,303	VICI Properties, Inc. REIT	7,814,398
		<u>128,898,953</u>
<b>Food &amp; Staples Retailing – 0.7%</b>		
196,179	Performance Food Group Co.*	8,502,398
<b>Food Products – 2.9%</b>		
138,359	Archer-Daniels-Midland Co.	12,565,765
113,711	Lamb Weston Holdings, Inc.	7,684,589
158,007	McCormick & Co., Inc.	14,650,409
		<u>34,900,763</u>
<b>Health Care Equipment &amp; Supplies – 2.8%</b>		
40,783	Cooper Cos., Inc. (The)	14,304,229
158,831	Zimmer Biomet Holdings, Inc.	19,093,075
		<u>33,397,304</u>
<b>Health Care Providers &amp; Services – 3.4%</b>		
131,352	AmerisourceBergen Corp.	20,331,976
167,362	Centene Corp.*	13,629,961
47,422	Quest Diagnostics, Inc.	6,687,451
		<u>40,649,388</u>
<b>Hotels, Restaurants &amp; Leisure – 1.5%</b>		
78,545	Expedia Group, Inc.*	10,158,225
64,107	Yum! Brands, Inc.	7,787,077
		<u>17,945,302</u>
<b>Household Durables – 0.8%</b>		
121,642	Lennar Corp., Class A	9,761,771

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Independent Power and Renewable Electricity Producers – 2.2%</b>		
791,422	AES Corp. (The)	\$ 17,442,941
120,813	NextEra Energy Partners LP	8,656,251
		<u>26,099,192</u>
<b>Insurance – 6.5%</b>		
13,020	Allegheny Corp.*	10,855,816
48,208	American Financial Group, Inc.	6,811,790
283,146	Arch Capital Group Ltd.*	13,438,109
66,389	Arthur J Gallagher & Co.	10,751,035
144,073	Globe Life, Inc.	14,057,203
3,544	Markel Corp.*	4,853,260
231,082	Principal Financial Group, Inc.	16,852,810
		<u>77,620,023</u>
<b>Internet &amp; Direct Marketing Retail – 0.6%</b>		
88,313	Etsy, Inc.*	7,163,951
<b>IT Services – 0.4%</b>		
14,137	EPAM Systems, Inc.*	4,785,657
<b>Machinery – 4.9%</b>		
54,939	Chart Industries, Inc.*	9,662,671
94,824	Cummins, Inc.	19,829,595
223,321	Fortive Corp.	13,794,538
217,974	ITT, Inc.	16,090,841
		<u>59,377,645</u>
<b>Metals &amp; Mining – 1.9%</b>		
216,597	Allegheny Technologies, Inc.*	5,956,417
195,310	Steel Dynamics, Inc.	16,675,568
		<u>22,631,985</u>
<b>Multi-Utilities – 5.0%</b>		
197,748	Ameren Corp.	18,823,632
198,541	CMS Energy Corp.	14,104,353
225,658	Public Service Enterprise Group, Inc.	15,466,599
115,057	WEC Energy Group, Inc.	12,089,039
		<u>60,483,623</u>
<b>Oil, Gas &amp; Consumable Fuels – 6.3%</b>		
317,828	Devon Energy Corp.	23,805,317
86,521	Diamondback Energy, Inc.	13,152,923

# Schedule of Investments (continued)

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Oil, Gas &amp; Consumable Fuels – (continued)</b>		
164,118	Hess Corp.	\$ 20,198,002
64,227	Pioneer Natural Resources Co.	17,851,252
		75,007,494
<b>Pharmaceuticals – 1.0%</b>		
118,454	Catalent, Inc.*	12,207,869
<b>Road &amp; Rail – 0.9%</b>		
138,901	Knight-Swift Transportation Holdings, Inc.	6,756,145
17,683	Saia, Inc.*	3,493,984
		10,250,129
<b>Semiconductors &amp; Semiconductor Equipment – 3.6%</b>		
180,011	Marvell Technology, Inc.	10,647,651
126,805	MKS Instruments, Inc.	15,660,417
288,381	ON Semiconductor Corp.*	17,498,959
		43,807,027
<b>Software – 1.5%</b>		
66,326	Cadence Design Systems, Inc.*	10,196,296
196,873	Dynatrace, Inc.*	7,416,206
		17,612,502
<b>Specialty Retail – 2.0%</b>		
142,660	Academy Sports & Outdoors, Inc.	4,780,537
31,695	Advance Auto Parts, Inc.	6,017,613
37,084	Burlington Stores, Inc.*	6,241,237
23,819	RH*	6,909,415
		23,948,802
<b>Textiles, Apparel &amp; Luxury Goods – 0.6%</b>		
143,466	Capri Holdings Ltd.*	6,992,533
<b>Trading Companies &amp; Distributors – 1.1%</b>		
236,049	Fastenal Co.	12,642,784
<b>Water Utilities – 0.6%</b>		
51,618	American Water Works Co., Inc.	7,807,222
<b>TOTAL COMMON STOCKS</b>		
<b>(Cost \$986,750,784)</b>		\$1,170,261,041

Shares	Dividend Rate	Value
<b>Investment Company – 1.8%(a)</b>		
Goldman Sachs Financial Square Government Fund – Institutional		
Shares		
21,978,166	0.660%	\$ 21,978,166
<b>(Cost \$21,978,166)</b>		
<b>TOTAL INVESTMENTS – 99.4%</b>		
<b>(Cost \$1,008,728,950)</b>		\$1,192,239,207
<b>OTHER ASSETS IN EXCESS OF</b>		
<b>LIABILITIES – 0.6%</b>		7,068,782
<b>NET ASSETS – 100.0%</b>		\$1,199,307,989

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

\* Non-income producing security.

(a) Represents an affiliated issuer.

**Investment Abbreviations:**

ADR — American Depositary Receipt  
 LP — Limited Partnership  
 PLC — Public Limited Company  
 REIT — Real Estate Investment Trust

# Schedule of Investments

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – 97.7%</b>		
<b>Aerospace &amp; Defense – 1.1%</b>		
333,983	AAR Corp.*	\$ 16,104,660
245,036	Ducommun, Inc.*	11,185,894
435,993	Maxar Technologies, Inc.	13,018,751
		<u>40,309,305</u>
<b>Airlines – 0.2%</b>		
52,898	Allegiant Travel Co.*	7,905,606
<b>Auto Components – 0.4%</b>		
378,089	Adient PLC*	13,380,570
<b>Banks – 17.2%</b>		
215,698	Amalgamated Financial Corp.	4,687,118
457,473	Ameris Bancorp	20,856,194
939,230	Associated Banc-Corp.	19,442,061
661,212	Atlantic Union Bankshares Corp.	23,314,335
484,896	Banner Corp.	28,177,307
230,960	Berkshire Hills Bancorp, Inc.	6,030,366
1,122,560	Brookline Bancorp, Inc.	15,906,675
885,383	Cadence Bank	23,666,288
455,124	Columbia Banking System, Inc.	13,721,989
279,758	Community Bank System, Inc.	18,464,028
681,178	ConnectOne Bancorp, Inc.	18,773,266
1,346,949	CVB Financial Corp.	33,377,396
1,216,051	Eastern Bankshares, Inc.	23,676,513
453,760	FB Financial Corp.	19,066,995
346,062	First Financial Bankshares, Inc.	14,271,597
572,427	First Merchants Corp.	23,561,095
140,860	First of Long Island Corp. (The)	2,679,157
316,705	German American Bancorp, Inc.	12,044,291
378,167	Glacier Bancorp, Inc.	18,307,064
683,361	Hancock Whitney Corp.	34,058,712
481,619	Heritage Financial Corp.	12,570,256
898,056	Home BancShares, Inc.	20,287,085
330,177	Independent Bank Corp.	27,503,744
352,596	Lakeland Financial Corp.	25,443,327
872,156	OceanFirst Financial Corp.	17,591,386
578,552	Pacific Premier Bancorp, Inc.	18,837,653
396,186	PacWest Bancorp	12,511,554
139,768	Pinnacle Financial Partners, Inc.	11,379,911
592,005	Renasant Corp.	18,316,635
269,708	SouthState Corp.	21,797,801

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Banks – (continued)</b>		
540,263	Towne Bank	\$ 15,926,953
447,225	TriCo Bancshares	20,277,181
786,278	United Community Banks, Inc.	24,712,718
954,980	Washington Federal, Inc.	30,989,101
		<u>652,227,752</u>
<b>Beverages – 0.8%</b>		
2,206,253	Primo Water Corp.	31,593,543
<b>Biotechnology – 1.5%</b>		
312,889	Agios Pharmaceuticals, Inc.*	6,091,949
392,565	Alkermes PLC*	11,718,065
307,777	Allogene Therapeutics, Inc.*	2,440,672
47,395	Blueprint Medicines Corp.*	2,606,725
107,062	Cytokinetics, Inc.*	4,271,774
563,749	Ironwood Pharmaceuticals, Inc.*	6,353,451
442,007	Mersana Therapeutics, Inc.*	1,476,304
490,697	Myriad Genetics, Inc.*	9,441,010
239,946	REVOLUTION Medicines, Inc.*	4,074,283
190,274	Turning Point Therapeutics, Inc.*	6,729,991
		<u>55,204,224</u>
<b>Building Products – 1.4%</b>		
194,054	Griffon Corp.	6,223,312
1,094,205	Resideo Technologies, Inc.*	25,845,122
777,739	Zurn Water Solutions Corp.	22,414,438
		<u>54,482,872</u>
<b>Capital Markets – 0.9%</b>		
64,450	Houlihan Lokey, Inc.	5,538,833
620,537	P10, Inc., Class A	7,136,176
145,874	PJT Partners, Inc., Class A	11,063,084
149,101	Stifel Financial Corp.	9,567,811
		<u>33,305,904</u>
<b>Chemicals – 2.2%</b>		
1,069,325	Avient Corp.	52,610,790
309,029	HB Fuller Co.	21,965,781
471,496	Tronox Holdings PLC, Class A	8,491,643
		<u>83,068,214</u>

# Schedule of Investments (continued)

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Commercial Services &amp; Supplies – 1.3%</b>		
679,928	ABM Industries, Inc.	\$ 32,874,519
654,606	Deluxe Corp.	15,664,721
		48,539,240
<b>Communications Equipment – 0.6%</b>		
1,696,222	Viavi Solutions, Inc.*	24,544,332
<b>Construction &amp; Engineering – 1.4%</b>		
341,354	Arcosa, Inc.	18,047,386
211,774	Dycom Industries, Inc.*	19,718,277
189,470	MasTec, Inc.*	15,837,797
		53,603,460
<b>Construction Materials – 0.4%</b>		
544,129	Summit Materials, Inc., Class A*	14,860,163
<b>Consumer Finance – 0.4%</b>		
103,925	FirstCash Holdings, Inc.	7,758,001
274,545	LendingClub Corp.*	4,315,848
134,301	Oportun Financial Corp.*	1,512,229
		13,586,078
<b>Diversified Financial Services – 0.1%</b>		
127,777	Alerus Financial Corp.	3,245,536
<b>Diversified Telecommunication Services – 0.4%</b>		
441,308	Iridium Communications, Inc.*	16,376,940
<b>Electric Utilities – 2.7%</b>		
598,883	ALLETE, Inc.	37,142,724
313,474	IDACORP, Inc.	34,174,935
392,175	MGE Energy, Inc.	31,126,930
		102,444,589
<b>Electrical Equipment – 0.0%(a)</b>		
88,797	Array Technologies, Inc.*	983,871
<b>Electronic Equipment, Instruments &amp; Components – 1.8%</b>		
371,276	CTS Corp.	15,099,795
289,143	FARO Technologies, Inc.*	9,316,187
106,166	Insight Enterprises, Inc.*	10,491,324
843,164	Knowles Corp.*	16,205,612

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Electronic Equipment, Instruments &amp; Components – (continued)</b>		
1,086,423	TTM Technologies, Inc.*	\$ 15,524,985
		66,637,903
<b>Energy Equipment &amp; Services – 1.9%</b>		
154,826	Cactus, Inc., Class A	8,115,979
858,389	ChampionX Corp.	19,974,712
363,465	Helmerich & Payne, Inc.	18,300,463
602,993	Liberty Energy, Inc.*	9,810,696
1,284,724	NexTier Oilfield Solutions, Inc.*	14,003,491
		70,205,341
<b>Entertainment – 0.4%</b>		
922,479	AMC Entertainment Holdings, Inc., Class A*(b)	13,228,349
<b>Equity Real Estate Investment Trusts (REITs) – 9.2%</b>		
1,192,498	Acadia Realty Trust REIT	23,444,511
1,210,430	Healthcare Realty Trust, Inc. REIT	35,187,200
426,326	Highwoods Properties, Inc. REIT	16,750,349
977,145	Hudson Pacific Properties, Inc. REIT	19,454,957
1,552,873	Pebblebrook Hotel Trust REIT	34,955,171
1,998,897	Physicians Realty Trust REIT	37,079,539
2,659,407	RLJ Lodging Trust REIT	35,715,836
410,912	Ryman Hospitality Properties, Inc. REIT*	36,690,333
741,981	Sabra Health Care REIT, Inc. REIT	10,417,413
1,722,377	SITE Centers Corp. REIT	27,075,766
1,043,733	STAG Industrial, Inc. REIT	34,756,309
645,986	Terreno Realty Corp. REIT	39,217,810
		350,745,194
<b>Food &amp; Staples Retailing – 1.0%</b>		
330,316	BJ's Wholesale Club Holdings, Inc.*	19,115,387
46,387	Performance Food Group Co.*	2,010,412
439,138	United Natural Foods, Inc.*	18,623,843
		39,749,642
<b>Food Products – 1.5%</b>		
1,124,589	Hostess Brands, Inc.*	23,897,516
492,349	Simply Good Foods Co. (The)*	19,674,266
320,772	Sovos Brands, Inc.*	4,529,301

# Schedule of Investments (continued)

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Food Products – (continued)</b>		
635,848	Utz Brands, Inc.	\$ 8,901,872
		<u>57,002,955</u>
<b>Gas Utilities – 1.9%</b>		
165,200	Chesapeake Utilities Corp.	22,065,764
450,734	ONE Gas, Inc.	39,222,873
121,645	Southwest Gas Holdings, Inc.	11,328,799
		<u>72,617,436</u>
<b>Health Care Equipment &amp; Supplies – 2.6%</b>		
629,203	Avanos Medical, Inc.*	18,051,834
201,827	CONMED Corp.	23,470,462
217,270	Enovis Corp.*	14,413,692
271,450	LivaNova PLC*	18,477,602
145,442	Merit Medical Systems, Inc.*	8,928,684
282,240	NuVasive, Inc.*	16,203,398
		<u>99,545,672</u>
<b>Health Care Providers &amp; Services – 2.5%</b>		
326,120	Acadia Healthcare Co., Inc.*	23,209,961
572,867	Option Care Health, Inc.*	17,392,242
515,005	Owens & Minor, Inc.	17,963,374
541,822	Tenet Healthcare Corp.*	35,061,302
		<u>93,626,879</u>
<b>Health Care Technology – 0.4%</b>		
943,582	Allscripts Healthcare Solutions, Inc.*	16,125,816
<b>Hotels, Restaurants &amp; Leisure – 1.1%</b>		
80,744	Boyd Gaming Corp.	4,745,325
351,385	SeaWorld Entertainment, Inc.*	19,038,039
383,432	Travel + Leisure Co.	19,597,210
		<u>43,380,574</u>
<b>Household Durables – 1.1%</b>		
256,371	Century Communities, Inc.	13,938,891
111,362	Installed Building Products, Inc.	10,639,526
198,742	Meritage Homes Corp.*	16,954,680
		<u>41,533,097</u>

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Independent Power and Renewable Electricity Producers – 0.5%</b>		
282,597	NextEra Energy Partners LP	\$ 20,248,075
<b>Insurance – 2.5%</b>		
170,589	AMERISAFE, Inc.	8,597,686
190,785	BRP Group, Inc., Class A*	4,811,598
824,209	CNO Financial Group, Inc.	16,953,979
88,479	Enstar Group Ltd.*	20,520,934
18,051	Primerica, Inc.	2,274,426
106,371	RLI Corp.	12,883,655
372,476	Selective Insurance Group, Inc.	29,537,347
		<u>95,579,625</u>
<b>Leisure Products – 0.5%</b>		
850,307	Callaway Golf Co.*	18,460,165
<b>Life Sciences Tools &amp; Services – 0.0%(a)</b>		
299,239	Pacific Biosciences of California, Inc.*	1,684,716
<b>Machinery – 4.1%</b>		
375,089	Astec Industries, Inc.	17,542,913
197,979	Chart Industries, Inc.*	34,820,547
428,079	Columbus McKinnon Corp.	14,447,666
218,667	EnPro Industries, Inc.	20,939,552
205,083	ESCO Technologies, Inc.	13,496,512
738,874	Federal Signal Corp.	25,934,477
416,033	Kennametal, Inc.	11,540,755
498,451	Terex Corp.	17,640,181
		<u>156,362,603</u>
<b>Media – 2.4%</b>		
1,252,794	Entravision Communications Corp., Class A	6,552,113
819,448	Gray Television, Inc.	16,159,515
631,916	iHeartMedia, Inc., Class A*	7,456,609
558,616	John Wiley & Sons, Inc., Class A	29,584,303
115,042	Nexstar Media Group, Inc., Class A	20,157,659
565,859	TEGNA, Inc.	12,392,312
		<u>92,302,511</u>
<b>Metals &amp; Mining – 2.0%</b>		
521,075	Allegheny Technologies, Inc.*	14,329,563
646,770	Commercial Metals Co.	25,696,172
1,069,907	Constellation SE*	18,070,729

# Schedule of Investments (continued)

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Metals &amp; Mining – (continued)</b>		
2,309,870	Hecla Mining Co.	\$ 10,902,586
153,339	Warrior Met Coal, Inc.	5,155,257
		<u>74,154,307</u>
<b>Mortgage Real Estate Investment Trusts (REITs) – 1.8%</b>		
975,377	KKR Real Estate Finance Trust, Inc. REIT	19,917,199
1,798,861	PennyMac Mortgage Investment Trust REIT	29,105,571
549,400	TPG RE Finance Trust, Inc. REIT	5,763,206
2,831,295	Two Harbors Investment Corp. REIT	15,119,115
		<u>69,905,091</u>
<b>Multiline Retail – 0.6%</b>		
8,187	Dillard's, Inc., Class A	2,468,217
821,180	Macy's, Inc.	19,420,907
		<u>21,889,124</u>
<b>Oil, Gas &amp; Consumable Fuels – 9.6%</b>		
1,606,570	Antero Resources Corp.*	68,889,721
651,296	Brigham Minerals, Inc., Class A	19,740,782
152,295	Callon Petroleum Co.*	8,903,166
2,754,192	Centennial Resource Development, Inc., Class A*	21,868,284
424,221	Chesapeake Energy Corp.	41,310,641
134,954	DT Midstream, Inc.	7,840,827
315,718	HF Sinclair Corp.	15,501,754
551,156	Magnolia Oil & Gas Corp., Class A	15,217,417
219,426	Murphy Oil Corp.	9,308,051
102,720	Oasis Petroleum, Inc.	16,304,745
874,992	Ovintiv, Inc.	48,990,802
271,833	PBF Energy, Inc., Class A*	9,024,856
250,564	PDC Energy, Inc.	19,829,635
130,570	Renewable Energy Group, Inc.*	8,005,247
958,910	SM Energy Co.	46,286,586
262,364	Viper Energy Partners LP	8,804,936
		<u>365,827,450</u>
<b>Personal Products – 0.3%</b>		
394,549	BellRing Brands, Inc.*	10,317,456
<b>Professional Services – 3.4%</b>		
244,466	ASGN, Inc.*	23,280,497
467,710	CBIZ, Inc.*	19,157,402

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Professional Services – (continued)</b>		
896,165	First Advantage Corp.*	\$ 13,084,009
261,666	ICF International, Inc.	26,744,882
834,788	KBR, Inc.	41,539,051
93,102	Kforce, Inc.	6,114,939
		<u>129,920,780</u>
<b>Real Estate Management &amp; Development – 1.3%</b>		
4,086,013	DigitalBridge Group, Inc. REIT*	24,597,798
1,229,051	Kennedy-Wilson Holdings, Inc.	25,883,814
		<u>50,481,612</u>
<b>Road &amp; Rail – 1.1%</b>		
155,999	ArcBest Corp.	11,798,204
91,981	Avis Budget Group, Inc.*	17,502,145
71,400	Saia, Inc.*	14,107,926
		<u>43,408,275</u>
<b>Semiconductors &amp; Semiconductor Equipment – 2.1%</b>		
611,350	Cohu, Inc.*	18,603,380
404,426	MACOM Technology Solutions Holdings, Inc.*	22,045,261
321,521	Onto Innovation, Inc.*	25,843,858
176,539	Semtech Corp.*	11,314,385
		<u>77,806,884</u>
<b>Software – 1.3%</b>		
115,596	Cerence, Inc.*	3,671,329
104,700	InterDigital, Inc.	6,835,863
427,888	LiveRamp Holdings, Inc.*	10,953,933
461,791	Ping Identity Holding Corp.*	8,727,850
353,917	Verint Systems, Inc.*	18,063,923
		<u>48,252,898</u>
<b>Specialty Retail – 1.2%</b>		
423,756	Academy Sports & Outdoors, Inc.	14,200,064
113,851	Bed Bath & Beyond, Inc.*(b)	984,811
138,457	Group 1 Automotive, Inc.	24,865,493
90,434	Signet Jewelers Ltd.	5,389,866
		<u>45,440,234</u>
<b>Textiles, Apparel &amp; Luxury Goods – 0.6%</b>		
377,225	Capri Holdings Ltd.*	18,385,947

# Schedule of Investments (continued)

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Textiles, Apparel &amp; Luxury Goods – (continued)</b>		
11,499	Deckers Outdoor Corp.*	\$ 3,088,171
		21,474,118
<b>Thrifts &amp; Mortgage Finance – 1.6%</b>		
1,870,709	MGIC Investment Corp.	26,058,976
695,476	NMI Holdings, Inc., Class A*	12,942,808
202,196	Walker & Dunlop, Inc.	21,495,457
		60,497,241
<b>Trading Companies &amp; Distributors – 1.5%</b>		
316,743	Beacon Roofing Supply, Inc.*	19,451,188
303,842	WESCO International, Inc.*	38,156,478
		57,607,666
<b>Water Utilities – 0.4%</b>		
233,133	SJW Group	14,419,276
<b>Wireless Telecommunication Services – 0.5%</b>		
993,645	Telephone and Data Systems, Inc.	17,617,326
<b>TOTAL COMMON STOCKS</b>		
<b>(Cost \$2,909,835,919)</b>		\$3,707,718,490

Shares	Dividend Rate	Value
<b>Investment Company – 1.3%(c)</b>		
Goldman Sachs Financial Square Government Fund – Institutional Shares		
50,265,551	0.660%	\$ 50,265,551
<b>(Cost \$50,265,551)</b>		
<b>TOTAL INVESTMENTS BEFORE SECURITIES LENDING REINVESTMENT VEHICLE</b>		
<b>(Cost \$2,960,101,470)</b>		\$3,757,984,041

Shares	Dividend Rate	Value
<b>Securities Lending Reinvestment Vehicle – 0.4%(c)</b>		
Goldman Sachs Financial Square Government Fund – Institutional Shares		
13,914,673	0.660%	\$ 13,914,673
<b>(Cost \$13,914,673)</b>		
<b>TOTAL INVESTMENTS – 99.4%</b>		\$3,771,898,714
<b>(Cost \$2,974,016,143)</b>		
<b>OTHER ASSETS IN EXCESS OF LIABILITIES – 0.6%</b>		21,691,389
<b>NET ASSETS – 100.0%</b>		\$3,793,590,103

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

\* Non-income producing security.

(a) Less than 0.05%

(b) All or a portion of security is on loan.

(c) Represents an affiliated issuer.

#### Investment Abbreviations:

LP — Limited Partnership  
 PLC — Public Limited Company  
 REIT — Real Estate Investment Trust



# Schedule of Investments

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – 97.6%</b>		
<b>Aerospace &amp; Defense – 1.9%</b>		
18,846	AAR Corp.*	\$ 908,754
20,430	Maxar Technologies, Inc.	610,040
9,079	Mercury Systems, Inc.*	543,015
7,080	Textron, Inc.	462,253
22,414	Woodward, Inc.	2,277,487
		4,801,549
<b>Airlines – 0.4%</b>		
7,043	Allegiant Travel Co.*	1,052,576
<b>Auto Components – 0.2%</b>		
15,016	Adient PLC*	531,416
<b>Banks – 10.8%</b>		
74,103	Associated Banc-Corp.	1,533,932
58,372	Cadence Bank	1,560,284
22,075	Columbia Banking System, Inc.	665,561
32,487	Commerce Bancshares, Inc.	2,247,451
14,917	Cullen/Frost Bankers, Inc.	1,864,327
25,039	East West Bancorp, Inc.	1,841,368
30,237	First Financial Bankshares, Inc.	1,246,974
26,533	Glacier Bancorp, Inc.	1,284,463
36,799	Hancock Whitney Corp.	1,834,062
29,828	PacWest Bancorp	941,968
23,025	Pinnacle Financial Partners, Inc.	1,874,695
23,842	Prosperity Bancshares, Inc.	1,728,545
7,229	Signature Bank	1,563,416
17,756	SouthState Corp.	1,435,040
41,903	Synovus Financial Corp.	1,787,163
44,978	Washington Federal, Inc.	1,459,536
21,770	Wintrust Financial Corp.	1,902,480
		26,771,265
<b>Beverages – 0.7%</b>		
127,143	Primo Water Corp.	1,820,688
<b>Biotechnology – 0.4%</b>		
11,278	Agios Pharmaceuticals, Inc.*	219,583
22,571	Alkermes PLC*	673,744
		893,327
<b>Building Products – 1.1%</b>		
55,993	Resideo Technologies, Inc.*	1,322,555

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Building Products – (continued)</b>		
47,427	Zurn Water Solutions Corp.	\$ 1,366,846
		2,689,401
<b>Capital Markets – 2.5%</b>		
7,881	Cboe Global Markets, Inc.	885,115
4,259	Houlihan Lokey, Inc.	366,018
41,687	Jefferies Financial Group, Inc.	1,376,505
7,303	LPL Financial Holdings, Inc.	1,432,776
17,425	Stifel Financial Corp.	1,118,162
37,731	TPG, Inc.	1,100,613
		6,279,189
<b>Chemicals – 3.6%</b>		
16,286	Ashland Global Holdings, Inc.	1,742,928
58,260	Avient Corp.	2,866,392
28,666	CF Industries Holdings, Inc.	2,831,341
47,076	Element Solutions, Inc.	1,002,248
22,726	Tronox Holdings PLC, Class A	409,295
		8,852,204
<b>Commercial Services &amp; Supplies – 0.8%</b>		
64,942	GFL Environmental, Inc. (Canada)	1,985,277
<b>Communications Equipment – 1.9%</b>		
37,086	Ciena Corp.*	1,884,710
10,514	F5, Inc.*	1,714,203
68,599	Viavi Solutions, Inc.*	992,628
		4,591,541
<b>Construction &amp; Engineering – 3.3%</b>		
49,985	AECOM	3,491,452
24,718	MasTec, Inc.*	2,066,178
21,472	Quanta Services, Inc.	2,555,168
		8,112,798
<b>Construction Materials – 0.3%</b>		
24,386	Summit Materials, Inc., Class A*	665,982
<b>Consumer Finance – 0.5%</b>		
29,481	OneMain Holdings, Inc.	1,298,933

# Schedule of Investments (continued)

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Containers &amp; Packaging – 1.9%</b>		
7,065	Avery Dennison Corp.	\$ 1,219,136
32,625	Crown Holdings, Inc.	3,407,355
		4,626,491
<b>Diversified Financial Services – 0.5%</b>		
16,606	Voya Financial, Inc.	1,139,338
<b>Electric Utilities – 2.8%</b>		
29,188	ALLETE, Inc.	1,810,240
41,210	Alliant Energy Corp.	2,630,022
21,976	IDACORP, Inc.	2,395,823
		6,836,085
<b>Electrical Equipment – 1.8%</b>		
12,354	Hubbell, Inc.	2,345,530
17,459	Regal Rexnord Corp.	2,181,502
		4,527,032
<b>Electronic Equipment, Instruments &amp; Components – 2.0%</b>		
22,473	II-VI, Inc.*	1,404,563
6,461	Littelfuse, Inc.	1,745,762
51,685	National Instruments Corp.	1,825,514
		4,975,839
<b>Energy Equipment &amp; Services – 0.6%</b>		
27,532	Helmerich & Payne, Inc.	1,386,236
<b>Entertainment – 0.6%</b>		
9,463	Liberty Media Corp.-Liberty Formula One, Class C*	589,450
10,681	Live Nation Entertainment, Inc.*	1,015,229
		1,604,679
<b>Equity Real Estate Investment Trusts (REITs) – 10.4%</b>		
88,914	Americold Realty Trust, Inc.	2,462,029
15,906	Camden Property Trust REIT	2,282,352
37,377	CubeSmart REIT	1,664,398
20,428	Equity LifeStyle Properties, Inc. REIT	1,546,400
63,933	Healthcare Realty Trust, Inc. REIT	1,858,532
45,201	Highwoods Properties, Inc. REIT	1,775,947
87,977	Hudson Pacific Properties, Inc. REIT	1,751,622
172,135	Park Hotels & Resorts, Inc. REIT	3,108,758

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Equity Real Estate Investment Trusts (REITs) – (continued)</b>		
45,072	Regency Centers Corp. REIT	\$ 3,074,361
86,607	RLJ Lodging Trust REIT	1,163,132
19,558	Ryman Hospitality Properties, Inc. REIT*	1,746,334
38,187	Terreno Realty Corp. REIT	2,318,333
33,432	VICI Properties, Inc. REIT	1,031,377
		25,783,575
<b>Food &amp; Staples Retailing – 1.8%</b>		
47,635	Albertsons Cos., Inc., Class A	1,455,249
22,158	BJ's Wholesale Club Holdings, Inc.*	1,282,284
16,350	Performance Food Group Co.*	708,609
23,761	United Natural Foods, Inc.*	1,007,704
		4,453,846
<b>Food Products – 2.5%</b>		
15,024	Bunge Ltd.	1,777,639
18,968	Darling Ingredients, Inc.*	1,518,768
68,151	Hostess Brands, Inc.*	1,448,209
22,681	Simply Good Foods Co. (The)*	906,333
38,555	Utz Brands, Inc.	539,770
		6,190,719
<b>Gas Utilities – 0.8%</b>		
23,222	ONE Gas, Inc.	2,020,778
<b>Health Care Equipment &amp; Supplies – 1.9%</b>		
11,908	CONMED Corp.	1,384,781
18,228	Enovis Corp.*	1,209,246
17,871	LivaNova PLC*	1,216,479
9,528	QuidelOrtho Corp.*	905,446
		4,715,952
<b>Health Care Providers &amp; Services – 2.5%</b>		
34,140	Acadia Healthcare Co., Inc.*	2,429,744
5,444	Molina Healthcare, Inc.*	1,579,957
32,062	Tenet Healthcare Corp.*	2,074,732
		6,084,433
<b>Hotels, Restaurants &amp; Leisure – 1.9%</b>		
9,689	Boyd Gaming Corp.	569,423
10,221	Marriott Vacations Worldwide Corp.	1,509,846
24,688	SeaWorld Entertainment, Inc.*	1,337,596

# Schedule of Investments (continued)

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Hotels, Restaurants &amp; Leisure – (continued)</b>		
25,475	Travel + Leisure Co.	\$ 1,302,027
		4,718,892
<b>Household Durables – 1.1%</b>		
13,748	Century Communities, Inc.	747,479
12,199	Meritage Homes Corp.*	1,040,697
4,187	TopBuild Corp.*	825,927
		2,614,103
<b>Independent Power and Renewable Electricity Producers – 0.6%</b>		
19,849	NextEra Energy Partners LP	1,422,181
<b>Insurance – 4.4%</b>		
12,509	American Financial Group, Inc.	1,767,522
9,230	Brown & Brown, Inc.	547,985
29,799	CNO Financial Group, Inc.	612,966
25,418	Globe Life, Inc.	2,480,034
49,364	Old Republic International Corp.	1,180,787
3,127	Primerica, Inc.	394,002
19,093	Ryan Specialty Group Holdings, Inc., Class A*	717,324
21,027	Selective Insurance Group, Inc.	1,667,441
20,034	W R Berkley Corp.	1,425,018
		10,793,079
<b>IT Services – 0.8%</b>		
9,849	Jack Henry & Associates, Inc.	1,852,794
<b>Leisure Products – 0.6%</b>		
11,987	Brunswick Corp.	901,782
31,690	Callaway Golf Co.*	687,990
		1,589,772
<b>Life Sciences Tools &amp; Services – 2.0%</b>		
5,353	PerkinElmer, Inc.	801,183
43,388	QIAGEN NV*	1,993,679
27,933	Syneos Health, Inc.*	2,063,969
		4,858,831
<b>Machinery – 2.5%</b>		
12,415	Chart Industries, Inc.*	2,183,550
27,892	ITT, Inc.	2,058,987

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Machinery – (continued)</b>		
20,814	Oshkosh Corp.	\$ 1,933,829
		6,176,366
<b>Media – 1.1%</b>		
37,627	Gray Television, Inc.	742,005
36,048	iHeartMedia, Inc., Class A*	425,366
7,258	Nexstar Media Group, Inc., Class A	1,271,747
13,839	TEGNA, Inc.	303,074
		2,742,192
<b>Metals &amp; Mining – 2.6%</b>		
11,400	Alcoa Corp.	703,608
33,530	Allegheny Technologies, Inc.*	922,075
44,561	Cleveland-Cliffs, Inc.*	1,032,924
44,400	Commercial Metals Co.	1,764,012
47,197	Constellium SE*	797,157
10,020	Royal Gold, Inc.	1,133,062
		6,352,838
<b>Mortgage Real Estate Investment Trusts (REITs) – 0.9%</b>		
68,329	Apollo Commercial Real Estate Finance, Inc. REIT	869,828
47,569	PennyMac Mortgage Investment Trust REIT	769,666
111,802	Two Harbors Investment Corp. REIT	597,023
		2,236,517
<b>Multiline Retail – 0.1%</b>		
13,304	Macy's, Inc.	314,640
<b>Oil, Gas &amp; Consumable Fuels – 8.7%</b>		
74,746	Antero Resources Corp.*	3,205,109
42,873	Devon Energy Corp.	3,211,188
23,085	Diamondback Energy, Inc.	3,509,382
45,092	EQT Corp.	2,151,790
30,493	Matador Resources Co.	1,857,024
58,375	Ovintiv, Inc.	3,268,416
43,097	SM Energy Co.	2,080,292
29,017	Targa Resources Corp.	2,089,804
		21,373,005
<b>Pharmaceuticals – 1.1%</b>		
17,288	Catalent, Inc.*	1,781,701

# Schedule of Investments (continued)

May 31, 2022 (Unaudited)

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Pharmaceuticals – (continued)</b>		
6,060	Jazz Pharmaceuticals PLC*	\$ 907,061
		<u>2,688,762</u>
<b>Professional Services – 3.6%</b>		
19,928	ASGN, Inc.*	1,897,743
26,488	Jacobs Engineering Group, Inc.	3,710,704
67,927	KBR, Inc.	3,380,048
		<u>8,988,495</u>
<b>Real Estate Management &amp; Development – 1.1%</b>		
238,466	DigitalBridge Group, Inc. REIT*	1,435,565
62,006	Kennedy-Wilson Holdings, Inc.	1,305,847
		<u>2,741,412</u>
<b>Road &amp; Rail – 0.9%</b>		
5,677	ArcBest Corp.	429,352
968	Avis Budget Group, Inc.*	184,191
3,167	Old Dominion Freight Line, Inc.	817,846
3,948	Saia, Inc.*	780,085
		<u>2,211,474</u>
<b>Semiconductors &amp; Semiconductor Equipment – 2.5%</b>		
9,784	MACOM Technology Solutions Holdings, Inc.*	533,326
15,438	MKS Instruments, Inc.	1,906,593
48,127	ON Semiconductor Corp.*	2,920,346
10,401	Wolfspeed, Inc.*	782,467
		<u>6,142,732</u>
<b>Specialty Retail – 0.7%</b>		
15,410	Academy Sports & Outdoors, Inc.	516,389
19,378	Bath & Body Works, Inc.	794,885
2,981	Dick's Sporting Goods, Inc.(a)	242,147
4,132	Signet Jewelers Ltd.	246,267
		<u>1,799,688</u>
<b>Textiles, Apparel &amp; Luxury Goods – 1.2%</b>		
37,093	Capri Holdings Ltd.*	1,807,913
747	Deckers Outdoor Corp.*	200,614
30,415	Tapestry, Inc.	1,049,318
		<u>3,057,845</u>

Shares	Description	Value
<b>Common Stocks – (continued)</b>		
<b>Thrifts &amp; Mortgage Finance – 0.7%</b>		
93,101	MGIC Investment Corp.	\$ 1,296,897
21,876	NMI Holdings, Inc., Class A*	407,112
		<u>1,704,009</u>
<b>TOTAL COMMON STOCKS</b>		
<b>(Cost \$213,407,791)</b>		<b>\$241,070,776</b>

Shares	Dividend Rate	Value
<b>Investment Company – 2.2%(b)</b>		
Goldman Sachs Financial Square Government Fund – Institutional		
5,329,708	0.660%	\$ 5,329,708
<b>(Cost \$5,329,708)</b>		
<b>TOTAL INVESTMENTS BEFORE SECURITIES LENDING REINVESTMENT VEHICLE</b>		
<b>(Cost \$218,737,499)</b>		<b>\$246,400,484</b>

Shares	Dividend Rate	Value
<b>Securities Lending Reinvestment Vehicle – 0.1%(b)</b>		
Goldman Sachs Financial Square Government Fund – Institutional		
244,882	0.660%	\$ 244,882
<b>(Cost \$244,882)</b>		
<b>TOTAL INVESTMENTS – 99.9%</b>		<b>\$246,645,366</b>
<b>(Cost \$218,982,381)</b>		
<b>OTHER ASSETS IN EXCESS OF LIABILITIES – 0.1%</b>		<b>239,089</b>
<b>NET ASSETS – 100.0%</b>		<b>\$246,884,455</b>

The percentage shown for each investment category reflects the value of investments in that category as a percentage of net assets.

\* Non-income producing security.

(a) All or a portion of security is on loan.

(b) Represents an affiliated issuer.

#### Investment Abbreviations:

LP — Limited Partnership

PLC — Public Limited Company

REIT — Real Estate Investment Trust