

**Zacks All-Cap Core Fund**  
**SCHEDULE OF INVESTMENTS**  
**As of August 31, 2021 (Unaudited)**

Number of Shares		Value
	<b>COMMON STOCKS — 98.3%</b>	
	<b>BASIC MATERIALS — 2.6%</b>	
3,879	Celanese Corp.	\$ 615,209
6,664	International Paper Co.	400,440
3,590	PPG Industries, Inc.	572,785
		<b>1,588,434</b>
	<b>COMMUNICATIONS — 13.5%</b>	
5,381	1-800-Flowers.com, Inc. - Class A*	170,901
471	Alphabet, Inc. - Class A*	1,363,050
157	Alphabet, Inc. - Class C*	456,751
486	Amazon.com, Inc.*	1,686,804
6,898	Cisco Systems, Inc./Delaware	407,120
2,008	Expedia Group, Inc.*	290,156
3,696	Facebook, Inc. - Class A*	1,402,188
2,241	Nice Ltd. - ADR* <sup>1</sup>	651,459
3,608	T-Mobile US, Inc.*	494,368
9,308	Verizon Communications, Inc.	511,940
3,579	Walt Disney Co.*	648,873
		<b>8,083,610</b>
	<b>CONSUMER, CYCLICAL — 9.4%</b>	
7,369	BJ's Wholesale Club Holdings, Inc.*	417,527
11,843	Bloomin' Brands, Inc.* <sup>2</sup>	317,274
2,111	Caesars Entertainment, Inc.*	214,541
5,977	General Motors Co.*	292,933
3,119	Home Depot, Inc.	1,017,355
7,739	Kohl's Corp.	444,219
3,346	NIKE, Inc. - Class B	551,220
7,306	PulteGroup, Inc.	393,501
5,121	Starbucks Corp.	601,666
11,611	Univar Solutions, Inc.* <sup>2</sup>	274,136
9,747	Vista Outdoor, Inc.* <sup>2</sup>	398,165
4,897	Walmart, Inc.	725,246
		<b>5,647,783</b>
	<b>CONSUMER, NON-CYCLICAL — 21.4%</b>	
5,037	AbbVie, Inc.	608,369
2,095	Amgen, Inc.	472,485
3,754	Baxter International, Inc.	286,130

**Zacks All-Cap Core Fund**  
**SCHEDULE OF INVESTMENTS - Continued**  
**As of August 31, 2021 (Unaudited)**

Number of Shares		Value
<b>COMMON STOCKS (Continued)</b>		
<b>CONSUMER, NON-CYCLICAL (Continued)</b>		
6,082	Bristol-Myers Squibb Co.	\$ 406,643
1,187	Cintas Corp.	469,779
5,296	Colgate-Palmolive Co.	412,823
6,867	CVS Health Corp.	593,240
2,619	Danaher Corp.	848,975
3,928	Edwards Lifesciences Corp.* <sup>2</sup>	460,283
1,437	Eli Lilly & Co.	371,163
3,434	Hershey Co.	610,222
4,249	Johnson & Johnson	735,629
1,717	Laboratory Corp. of America Holdings*	520,903
1,222	Molina Healthcare, Inc.*	328,437
1,405	Moody's Corp.	534,982
9,631	Organon & Co.	326,395
1,804	PayPal Holdings, Inc.*	520,743
4,976	PepsiCo, Inc.	778,197
6,547	Procter & Gamble Co.	932,227
1,255	Square, Inc. - Class A*	336,428
1,455	Stryker Corp.	403,180
4,890	Sysco Corp.	389,488
914	Thermo Fisher Scientific, Inc.	507,224
2,404	UnitedHealth Group, Inc.	1,000,713
		<b>12,854,658</b>
<b>ENERGY — 2.9%</b>		
5,500	Chevron Corp.	532,235
9,673	ConocoPhillips	537,142
13,963	Devon Energy Corp.	412,606
3,230	Phillips 66	229,621
		<b>1,711,604</b>
<b>FINANCIAL — 14.0%</b>		
4,394	American Express Co.	729,228
1,754	Ameriprise Financial, Inc.	478,684
2,708	Assurant, Inc.	460,658
18,747	Bank of America Corp.	782,687
416	BlackRock, Inc.	392,409
2,532	Crown Castle International Corp. - REIT	492,955
5,432	Equity LifeStyle Properties, Inc. - REIT <sup>2</sup>	462,100

**Zacks All-Cap Core Fund**  
**SCHEDULE OF INVESTMENTS - Continued**  
**As of August 31, 2021 (Unaudited)**

Number of Shares		Value
<b>COMMON STOCKS (Continued)</b>		
<b>FINANCIAL (Continued)</b>		
7,711	Hartford Financial Services Group, Inc.	\$ 518,333
4,540	JPMorgan Chase & Co.	726,173
24,786	KeyCorp	503,652
4,510	Marsh & McLennan Cos., Inc.	708,972
8,235	MetLife, Inc.	510,570
2,590	Mid-America Apartment Communities, Inc. - REIT	498,238
6,661	State Street Corp.	618,874
2,939	Western Alliance Bancorp	286,729
2,763	Wintrust Financial Corp.	206,783
		<b>8,377,045</b>
<b>INDUSTRIAL — 8.0%</b>		
1,254	Boeing Co.*	275,253
3,376	Caterpillar, Inc.	711,897
995	Deere & Co.	376,140
2,090	EMCOR Group, Inc.	253,935
2,310	FedEx Corp.	613,744
2,910	Honeywell International, Inc.	674,858
1,018	Lindsay Corp.	167,716
963	Lockheed Martin Corp.	346,488
4,278	MasTec, Inc.*	391,180
2,648	Republic Services, Inc.	328,696
954	Rockwell Automation, Inc.	310,479
2,473	Tetra Tech, Inc.	355,716
		<b>4,806,102</b>
<b>TECHNOLOGY — 24.6%</b>		
2,334	Accenture PLC - Class A <sup>1</sup>	785,531
5,434	Advanced Micro Devices, Inc.*	601,653
914	ANSYS, Inc.*	333,939
13,619	Apple, Inc.	2,067,773
4,772	Applied Materials, Inc.	644,840
1,356	CACI International, Inc. - Class A*	349,224
3,579	Cadence Design Systems, Inc.*	585,095
1,364	CrowdStrike Holdings, Inc. - Class A*	383,284
4,772	Fortinet, Inc.*	1,503,848
931	Intuit, Inc.	527,048
2,357	Manhattan Associates, Inc.*	384,167

**Zacks All-Cap Core Fund**  
**SCHEDULE OF INVESTMENTS - Continued**  
**As of August 31, 2021 (Unaudited)**

Number of Shares		Value
	<b>COMMON STOCKS (Continued)</b>	
	<b>TECHNOLOGY (Continued)</b>	
6,835	Microsoft Corp.	\$ 2,063,350
6,752	NVIDIA Corp.	1,511,435
3,434	salesforce.com, Inc.*	910,937
2,380	Skyworks Solutions, Inc.	436,635
2,432	Synaptics, Inc.*	461,545
2,165	Synopsys, Inc.*	719,300
2,561	Texas Instruments, Inc.	488,921
		<b>14,758,525</b>
	<b>UTILITIES — 1.9%</b>	
5,902	American Electric Power Co., Inc. <sup>2</sup>	528,642
3,934	NextEra Energy, Inc.	330,417
4,569	Southern Co.	300,320
		<b>1,159,379</b>
	<b>TOTAL COMMON STOCKS</b>	
	(Cost \$34,735,675)	<b>58,987,140</b>
	<b>SHORT-TERM INVESTMENTS — 2.9%</b>	
Units		
	<b>COLLATERAL FOR SECURITIES LOANED — 1.1%</b>	
681,300	Securities Lending Fund II, LLC <sup>3</sup>	681,300
Principal Amount		
	<b>OTHER SHORT-TERM INVESTMENTS — 1.8%</b>	
\$ 1,086,457	UMB Money Market Fiduciary, 0.01% <sup>4</sup>	1,086,457
	<b>TOTAL SHORT-TERM INVESTMENTS</b>	
	(Cost \$1,767,757)	<b>1,767,757</b>
	<b>TOTAL INVESTMENTS — 101.2%</b>	
	(Cost \$36,503,432)	<b>60,754,897</b>
	Liabilities in Excess of Other Assets — (1.2)%	(724,170)
	<b>TOTAL NET ASSETS — 100.0%</b>	<b>\$ 60,030,727</b>

ADR — American Depository Receipt  
PLC — Public Limited Company  
REIT — Real Estate Investment Trusts

\* Non-income producing security.

<sup>1</sup> Foreign security is denominated in U.S. Dollars.

<sup>2</sup> All or a portion of shares are on loan. Total loaned securities had a fair value of \$665,374 at August 31, 2021.

**Zacks All-Cap Core Fund**  
**SCHEDULE OF INVESTMENTS - Continued**  
**As of August 31, 2021 (Unaudited)**

---

- <sup>3</sup> The Securities Lending Fund II, LLC is not registered under the 1940 Act, pursuant to the exception available under Section 3(c)(7) of the 1940 Act.
- <sup>4</sup> The rate is the annualized seven-day yield at period end.