

Zacks Small-Cap Core Fund
SCHEDULE OF INVESTMENTS
As of February 28, 2021 (Unaudited)

Number of Shares		Value
	COMMON STOCKS — 98.1%	
	BASIC MATERIALS — 3.7%	
3,943	Hawkins, Inc.	\$ 246,832
65,014	Hecla Mining Co. ¹	424,541
5,670	Innospec, Inc.	569,552
3,957	Stepan Co.	477,570
		1,718,495
	COMMUNICATIONS — 0.7%	
16,878	A10 Networks, Inc.* ¹	157,641
18,757	Ribbon Communications, Inc.*	162,060
		319,701
	CONSUMER, CYCLICAL — 11.6%	
1,871	Cavco Industries, Inc.*	394,613
10,881	Dana, Inc.	259,077
39,134	Forestar Group, Inc.*	833,163
3,951	Johnson Outdoors, Inc. - Class A	476,807
10,759	Knoll, Inc. ¹	175,479
9,703	Marine Products Corp.	163,107
12,078	MDC Holdings, Inc. ¹	683,252
2,425	Methode Electronics, Inc.	94,405
21,208	Rush Enterprises, Inc. - Class A ¹	899,855
7,659	Skyline Champion Corp.*	338,911
21,704	Superior Group of Cos., Inc. ¹	516,989
11,529	Systemax, Inc.	416,197
6,995	Titan Machinery, Inc.*	171,378
		5,423,233
	CONSUMER, NON-CYCLICAL — 18.1%	
2,685	Aaron's Co., Inc.*	58,963
2,970	Amedisys, Inc.* ¹	753,311
9,186	ASGN, Inc.* ¹	854,022
118,469	Axcella Health, Inc.* ¹	675,273
5,284	Barrett Business Services, Inc. ¹	376,221
9,169	Central Garden & Pet Co.* ¹	418,106
5,956	CRA International, Inc.	328,592
11,150	Cross Country Healthcare, Inc.*	123,876
12,739	Darling Ingredients, Inc.* ¹	803,067
10,956	Herc Holdings, Inc.* ¹	961,498

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COMMON STOCKS (Continued)		
CONSUMER, NON-CYCLICAL (Continued)		
36,513	MeiraGTx Holdings plc ^{*,1,2}	\$ 541,853
2,750	ModivCare, Inc.*	352,715
22,019	Option Care Health, Inc.*	422,545
64,313	Organogenesis Holdings, Inc.*	978,201
36,989	scPharmaceuticals, Inc. ^{*,1}	272,979
3,058	Surmodics, Inc. ^{*,1}	159,475
3,560	Tenet Healthcare Corp. ^{*,1}	181,631
4,092	Triton International Ltd./Bermuda ²	236,436
		8,498,764
ENERGY — 1.1%		
44,823	Oceaneering International, Inc.*	528,912
FINANCIAL — 22.2%		
21,811	Amerant Bancorp, Inc. ^{*,1}	359,227
12,803	Artisan Partners Asset Management, Inc. - Class A ¹	608,142
21,949	Bancorp, Inc.*	444,906
15,412	Byline Bancorp, Inc.	307,007
9,847	Cohen & Steers, Inc.	633,950
20,033	Community Trust Bancorp, Inc.	818,548
21,291	ConnectOne Bancorp, Inc. ¹	494,590
30,086	Ellington Financial, Inc. - REIT ¹	472,952
14,628	First Financial Corp.	619,935
11,356	First Mid Bancshares, Inc. ¹	413,245
18,624	Global Net Lease, Inc. - REIT	346,034
30,952	Hanmi Financial Corp.	529,898
33,600	Horizon Bancorp, Inc. ¹	600,096
5,683	McGrath RentCorp ¹	441,342
18,260	Peapack-Gladstone Financial Corp.	502,333
19,958	Premier Financial Corp.	611,912
10,244	Republic Bancorp, Inc. - Class A ¹	430,658
13,318	Sculptor Capital Management, Inc.	274,883
10,003	Sierra Bancorp	238,572
24,794	Towne Bank/Portsmouth VA ¹	715,059
2,109	Virtus Investment Partners, Inc. ¹	529,148
		10,392,437
INDUSTRIAL — 30.6%		
15,156	Altra Industrial Motion Corp. ¹	877,836

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INDUSTRIAL (Continued)		
3,783	American Woodmark Corp.*, ¹	\$ 353,370
4,510	Applied Industrial Technologies, Inc.	385,019
9,592	Atkore, Inc.*	648,899
6,434	Boise Cascade Co.	321,314
23,590	Cactus, Inc. - Class A ¹	751,813
10,523	Cornerstone Building Brands, Inc.*	119,857
7,112	CSW Industrials, Inc.	893,054
4,583	EnPro Industries, Inc. ¹	368,198
4,896	Fabrinet* ²	432,464
70,936	General Finance Corp.*	715,744
19,436	Gorman-Rupp Co. ¹	621,758
12,678	Griffon Corp.	311,879
25,905	Heritage-Crystal Clean, Inc.* ¹	679,229
7,675	Hillenbrand, Inc.	356,581
1,138	Masonite International Corp.* ²	124,861
2,486	Materion Corp.	170,241
8,759	Matson, Inc.	606,736
9,061	Moog, Inc. - Class A	703,677
20,343	Mueller Industries, Inc.	826,740
56,417	Mueller Water Products, Inc. - Class A	727,215
3,840	MYR Group, Inc.*	226,368
4,368	PAM Transportation Services, Inc.*	253,300
14,232	PGT Innovations, Inc.* ¹	335,733
4,334	Plexus Corp.*	363,969
9,260	Primoris Services Corp.	309,932
10,702	Raven Industries, Inc. ¹	419,518
2,239	SPX Corp.* ¹	124,466
9,109	SPX FLOW, Inc.* ¹	560,750
5,146	UFP Industries, Inc.	313,906
18,004	Universal Logistics Holdings, Inc.	421,474
		14,325,901
TECHNOLOGY — 8.4%		
32,399	Amkor Technology, Inc. ¹	774,012
38,084	Apollo Medical Holdings, Inc.* ¹	942,579
1,921	CACI International, Inc. - Class A*	425,194
1,841	CEVA, Inc.* ¹	112,725

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	TECHNOLOGY (Continued)	
3,614	Diodes, Inc.*	\$ 283,771
2,890	FormFactor, Inc.*	131,119
2,740	MACOM Technology Solutions Holdings, Inc.* ¹	176,319
22,710	SecureWorks Corp. - Class A*	327,706
7,066	Tenable Holdings, Inc.* ¹	289,070
5,558	TTEC Holdings, Inc.	467,650
		3,930,145
	UTILITIES — 1.7%	
3,382	MGE Energy, Inc. ¹	215,433
8,285	Middlesex Water Co. ¹	568,931
		784,364
	TOTAL COMMON STOCKS	
	(Cost \$37,094,290)	45,921,952
	SHORT-TERM INVESTMENTS — 17.4%	
Units		
	COLLATERAL FOR SECURITIES LOANED — 17.4%	
8,173,425	Securities Lending Fund II, LLC ³	8,173,425
	TOTAL SHORT-TERM INVESTMENTS	
	(Cost \$8,173,425)	8,173,425
	TOTAL INVESTMENTS — 115.5%	
	(Cost \$45,267,715)	54,095,377
	Liabilities in Excess of Other Assets — (15.5)%	(7,266,601)
	TOTAL NET ASSETS — 100.0%	\$ 46,828,776

REIT — Real Estate Investment Trusts

* Non-income producing security.

¹ All or a portion of shares are on loan. Total loaned securities had a fair value of \$6,487,509 at February 28, 2021.

² Foreign security is denominated in U.S. Dollars.

³ 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.