

SCHEDULE OF INVESTMENTS (Unaudited)

November 30, 2020

U.S. Equity Factor Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK — 98.6%			COMMON STOCK (continued)		
Communication Services — 7.4%			eBay Inc		
Alphabet Inc, CI A *	7,902	\$ 13,863	Ethan Allen Interiors Inc	272,139	\$ 13,724
Alphabet Inc, CI C *	7,851	13,824	Ford Motor Co	3,424	63
AMC Networks Inc, CI A *	30,694	1,012	Fox Factory Holding Corp *	86,588	786
AT&T Inc	212,926	6,122	Garmin Ltd	2,147	187
ATN International Inc	719	35	General Motors Co	5,367	627
Cargurus Inc, CI A *	7,321	183	Genesco Inc *	31,665	1,388
CenturyLink Inc	19,753	206	Genuine Parts Co	2,125	67
Comcast Corp, CI A	100,209	5,035	GoPro Inc, CI A *	12,481	1,228
Consolidated Communications Holdings Inc *	10,629	60	Graham Holdings Co, CI B	19,432	136
Discovery Inc, CI A *	6,900	186	Group 1 Automotive Inc	1,100	492
Discovery Inc, CI C *	261,037	6,270	Hanesbrands Inc	2,602	309
Electronic Arts Inc	7,900	1,009	Haverty Furniture Cos Inc	52,137	740
Facebook Inc, CI A *	44,292	12,267	Hibbett Sports Inc *	13,347	363
Gogo Inc *	8,343	88	Home Depot Inc/The	15,456	636
John Wiley & Sons Inc, CI A	13,164	455	Johnson Outdoors Inc, CI A	11,596	3,217
Liberty Latin America Ltd, CI A *	6,970	79	La-Z-Boy Inc, CI Z	785	66
Liberty Media Corp-Liberty SiriusXM, CI A *	9,340	382	Lennar Corp, CI A	35,500	1,315
Lions Gate Entertainment Corp, CI A *	7,929	77	Lennar Corp, CI B	69,097	5,242
Lions Gate Entertainment Corp, CI B *	36,902	331	Lithia Motors Inc, CI A	12,480	758
Match Group Inc *	5,977	832	Lowe's Cos Inc	3,256	942
MSG Networks Inc *	31,839	387	Lululemon Athletica Inc *	12,503	1,948
News Corp	31,883	568	Lumber Liquidators Holdings Inc *	5,396	1,998
News Corp, CI A	121,455	2,144	Meritage Homes Corp *	4,294	124
Omnicom Group Inc	90,683	5,713	Michaels Cos Inc/The *	16,058	1,448
Sirius XM Holdings Inc	124,401	807	Nautilus Inc *	11,058	109
Stamps.com Inc *	859	161	NIKE Inc, CI B	4,402	93
TechTarget Inc *	3,411	179	NVR Inc *	18,789	2,531
Verizon Communications Inc	101,880	6,155	Ollie's Bargain Outlet Holdings Inc *	196	783
		78,430	Papa John's International Inc	3,543	312
			Penn National Gaming Inc *	3,650	293
			Perdoceo Education Corp *	4,509	316
			PetMed Express Inc	22,191	252
			Pinterest Inc, CI A *	2,952	91
			Pool Corp	52,656	3,687
			PulteGroup Inc	4,287	1,484
			Qurate Retail Inc	93,966	4,100
			Rent-A-Center Inc/TX, CI A	306,024	3,204
			RH *	45,300	1,532
			Shoe Carnival Inc	2,330	1,056
			Sonic Automotive Inc, CI A	1,343	49
			Sportsman's Warehouse Holdings Inc *	3,502	141
			Starbucks Corp	40,567	565
			Target Corp	24,108	2,363
			Tesla Inc *	90,077	16,172
			TJX Cos Inc/The	5,634	3,198
			Toll Brothers Inc	37,364	2,373
			Tractor Supply Co	26,950	1,276
			TRI Pointe Group Inc *	16,368	2,305
			Tupperware Brands Corp	39,332	687
			Vista Outdoor Inc *	3,113	105
			Williams-Sonoma Inc	8,696	179
				38,579	4,223
Consumer Discretionary — 13.9%					
1-800-Flowers.com Inc, CI A *	7,870	184			
Acushnet Holdings Corp	1,213	46			
Amazon.com Inc *	6,296	19,946			
American Public Education Inc *	12,859	399			
AutoNation Inc *	47,154	2,890			
AutoZone Inc *	2,996	3,408			
Best Buy Co Inc	87,488	9,519			
Big Lots Inc	35,328	1,825			
Booking Holdings Inc *	2,079	4,217			
Brinker International Inc	6,549	328			
Buckle Inc/The	4,380	117			
Chuy's Holdings Inc *	2,469	58			
Collectors Universe Inc	1,396	108			
Cooper Tire & Rubber Co	16,159	642			
Core-Mark Holding Co Inc	6,656	208			
Crocs Inc *	9,215	543			
Deckers Outdoor Corp *	12,841	3,269			
Dick's Sporting Goods Inc	9,277	527			
Dollar General Corp	3,464	757			
Domino's Pizza Inc	4,551	1,787			

SCHEDULE OF INVESTMENTS (Unaudited)

November 30, 2020

U.S. Equity Factor Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Wingstop Inc	4,395	\$ 559	WD-40 Co	1,377	\$ 350
Winmark Corp	2,676	482	Weis Markets Inc	2,216	105
XPEL Inc *	2,469	93			
Yum China Holdings Inc	28,627	1,614			116,365
Yum! Brands Inc	23,494	2,486			
		147,295			
Consumer Staples — 10.9%			Energy — 0.5%		
Altria Group Inc	49,652	1,978	Bonanza Creek Energy Inc *	2,791	62
Archer-Daniels-Midland Co	41,009	2,041	Cabot Oil & Gas Corp, CI A	43,989	771
B&G Foods Inc, CI A	7,837	217	Cactus Inc, CI A	5,656	131
Boston Beer Co Inc/The, CI A *	762	709	DHT Holdings Inc	101,957	521
Brown-Forman Corp, CI A	11,795	870	Dorian LPG Ltd *	30,100	329
Brown-Forman Corp, CI B	20,000	1,613	Frontline Ltd/Bermuda	17,500	109
Bunge Ltd	53,027	3,123	Murphy USA Inc	8,505	1,090
Casey's General Stores Inc	3,867	703	Nordic American Tankers Ltd	21,794	70
Celsius Holdings Inc *	5,153	166	Plug Power Inc *	48,366	1,276
Central Garden & Pet Co, CI A *	6,442	242	Range Resources Corp	31,886	233
Church & Dwight Co Inc	22,695	1,992	Renewable Energy Group Inc *	6,293	366
Clorox Co/The	29,316	5,950	Southwestern Energy Co *	79,469	247
Colgate-Palmolive Co	75,155	6,436			5,205
Costco Wholesale Corp	8,129	3,185	Financials — 9.1%		
Estee Lauder Cos Inc/The, CI A	9,947	2,440	Aflac Inc	35,671	1,567
Flowers Foods Inc	80,157	1,779	Alleghany Corp	1,521	875
Freshpet Inc *	5,742	786	Allstate Corp/The	21,160	2,166
General Mills Inc	9,719	591	American Equity Investment Life Holding Co	13,527	355
Hain Celestial Group Inc/The *	4,778	184	Ameriprise Financial Inc	1,018	189
Hershey Co/The	20,505	3,032	Arrow Financial Corp	1,982	59
Ingles Markets Inc, CI A	13,216	497	Artisan Partners Asset Management Inc, CI A	19,717	887
Ingredion Inc	2,069	160	Axis Capital Holdings Ltd	25,720	1,289
J M Smucker Co/The	12,014	1,408	Bank First Corp	859	59
Kellogg Co	27,692	1,770	Bank of America Corp	6,924	195
Keurig Dr Pepper Inc	24,990	761	Bank of New York Mellon Corp/The	302,332	11,827
Kimberly-Clark Corp	13,727	1,912	Bank OZK	18,359	513
Kroger Co/The	355,262	11,724	Bridge Bancorp Inc	2,232	50
Lancaster Colony Corp	1,198	203	Brighthouse Financial Inc *	12,807	450
Medifast Inc	5,574	1,138	BrightSphere Investment Group Inc	9,274	164
Monster Beverage Corp *	47,586	4,034	Bryn Mawr Bank Corp	2,899	86
Nu Skin Enterprises Inc, CI A	7,623	393	Cannae Holdings Inc *	12,586	496
PepsiCo Inc	36,600	5,279	CBTX Inc	2,475	54
Performance Food Group Co *	9,440	409	Citigroup Inc	169,996	9,362
Philip Morris International Inc	60,980	4,619	Cohen & Steers Inc	3,322	235
Procter & Gamble Co/The	135,054	18,755	Cowen Inc, CI A	21,273	510
SpartanNash Co	30,904	583	Curo Group Holdings Corp	14,504	125
Sprouts Farmers Market Inc *	112,330	2,378	Diamond Hill Investment Group Inc	477	65
Sysco Corp	6,065	432	Encore Capital Group Inc *	1,303	44
Turning Point Brands Inc	1,400	55	Enova International Inc *	31,819	665
United Natural Foods Inc *	8,234	142	Enstar Group Ltd *	1,820	345
Universal Corp/VA	5,230	238	Equitable Holdings Inc	20,511	521
USANA Health Sciences Inc *	10,865	817	Everest Re Group Ltd	4,335	985
Vector Group Ltd	131,653	1,480	Federated Hermes Inc, CI B	43,873	1,178
Walgreens Boots Alliance Inc	47,937	1,822	Fidelity National Financial Inc	33,784	1,216
Walmart Inc	110,376	16,864	Fifth Third Bancorp	34,855	883
			First of Long Island Corp/The	3,397	57
			First Republic Bank/CA	3,705	480

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November 30, 2020

U.S. Equity Factor Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Flagstar Bancorp Inc	5,261	\$ 184	Avanos Medical Inc *	7,121	\$ 302
Focus Financial Partners Inc, CI A *	4,617	183	Avantor Inc *	2,752	75
Green Dot Corp, CI A *	7,623	408	Biogen Inc *	21,821	5,241
Hanover Insurance Group Inc/The	3,948	444	Bristol-Myers Squibb Co	84,508	5,273
Hartford Financial Services Group Inc/The	29,270	1,294	Cardinal Health Inc	102,730	5,608
Hilltop Holdings Inc	10,780	260	Catalent Inc *	14,757	1,419
JPMorgan Chase & Co	30,164	3,556	Catalyst Pharmaceuticals Inc *	18,905	69
Kinsale Capital Group Inc	3,077	739	Centene Corp *	5,019	309
Live Oak Bancshares Inc	4,187	172	Cerner Corp	51,053	3,821
LPL Financial Holdings Inc	7,173	651	Chemed Corp	1,652	790
MetLife Inc	6,804	314	Co-Diagnostics Inc *	3,200	38
MGIC Investment Corp	31,558	377	Community Health Systems Inc *	12,776	105
Mr Cooper Group Inc *	22,013	587	Corcept Therapeutics Inc *	4,403	100
Navient Corp	25,618	240	CVS Health Corp	28,180	1,910
Nelnet Inc, CI A	2,600	177	DaVita Inc *	84,652	9,299
New York Community Bancorp Inc	67,246	652	Edwards Lifesciences Corp *	1,323	111
Pacific Premier Bancorp Inc	2,936	85	Eli Lilly and Co	3,867	563
PennyMac Financial Services Inc	6,054	349	Ensign Group Inc/The	7,623	548
PJT Partners Inc	3,436	238	Fulgent Genetics Inc *	1,437	65
PRA Group Inc *	6,685	278	Gilead Sciences Inc	57,472	3,487
Preferred Bank/Los Angeles CA	2,034	75	Haemonetics Corp *	3,207	362
Principal Financial Group Inc	55,171	2,747	HCA Healthcare Inc	14,900	2,237
Prosperity Bancshares Inc	1,288	81	Henry Schein Inc *	15,753	1,013
Prudential Financial Inc	60,815	4,599	Horizon Therapeutics PLC *	11,875	837
QCR Holdings Inc	2,170	76	Humana Inc	14,672	5,876
Radian Group Inc	24,285	459	IDEXX Laboratories Inc *	1,924	887
S&P Global Inc	10,659	3,750	Inovalon Holdings Inc, CI A *	10,834	202
Signature Bank/New York NY	5,818	653	iRhythm Technologies Inc *	3,006	735
SLM Corp	113,758	1,207	Jazz Pharmaceuticals PLC *	13,829	1,946
State Street Corp	29,146	2,054	Johnson & Johnson	51,146	7,400
Stewart Information Services Corp	4,672	196	Laboratory Corp of America Holdings *	9,834	1,965
StoneX Group *	2,362	146	Ligand Pharmaceuticals Inc *	2,147	181
Sturm Ruger & Co Inc	13,347	817	McKesson Corp	59,336	10,675
SVB Financial Group *	4,377	1,509	Medpace Holdings Inc *	4,029	517
Synchrony Financial	215,034	6,552	Medtronic PLC	47,440	5,394
T Rowe Price Group Inc	108,328	15,535	Merck & Co Inc	172,154	13,839
Third Point Reinsurance Ltd *	16,261	155	Meridian Bioscience Inc *	2,300	43
Travelers Cos Inc/The	14,317	1,856	Merit Medical Systems Inc *	7,086	390
Unum Group	22,017	489	Mettler-Toledo International Inc *	2,199	2,529
Virtu Financial Inc, CI A	7,730	176	Moderna Inc *	1,020	156
Voya Financial Inc	38,537	2,221	Novavax Inc *	1,181	165
W R Berkley Corp	14,875	969	Novocure Ltd *	5,526	694
Waddell & Reed Financial Inc, CI A	51,028	840	Ocular Therapeutix Inc *	7,730	135
Watford Holdings Ltd *	2,577	89	Ontrak Inc *	1,181	59
		96,391	Owens & Minor Inc	9,430	243
Health Care — 14.3%			Pacira BioSciences Inc *	1,503	91
Agilent Technologies Inc	19,200	2,244	Pennant Group Inc/The *	3,554	180
Alexion Pharmaceuticals Inc *	7,844	958	Pfizer Inc	178,928	6,855
AmerisourceBergen Corp, CI A	62,096	6,403	Providence Service Corp/The *	1,820	247
Amgen Inc	47,110	10,460	Quidel Corp *	5,547	1,082
Amicus Therapeutics Inc *	14,453	331	R1 RCM Inc *	15,889	322
Antares Pharma Inc *	24,221	76	Regeneron Pharmaceuticals Inc *	7,411	3,824

SCHEDULE OF INVESTMENTS (Unaudited)

November 30, 2020

U.S. Equity Factor Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
ResMed Inc	537	\$ 113	IDEX Corp	8,003	\$ 1,546
SIGA Technologies Inc *	7,888	55	Illinois Tool Works Inc	13,208	2,788
STAAR Surgical Co *	3,167	226	Johnson Controls International PLC	61,076	2,812
Surgery Partners Inc *	2,791	68	Kadant Inc	1,235	158
Surmodics Inc *	1,994	75	Kforce Inc	18,511	760
Traverse Therapeutics Inc *	6,281	144	Kimball International Inc, CI B	4,930	54
Triple-S Management Corp, CI B *	2,836	63	L3Harris Technologies Inc	10,984	2,109
United Therapeutics Corp *	35,353	4,689	Landstar System Inc	15,617	2,052
UnitedHealth Group Inc	28,824	9,695	Lennox International Inc	1,652	475
Universal Health Services Inc, CI B	4,552	594	Lockheed Martin Corp	8,420	3,073
Veeva Systems Inc, CI A *	3,584	992	ManpowerGroup Inc	17,662	1,530
Vertex Pharmaceuticals Inc *	9,361	2,132	Marten Transport Ltd	8,052	142
Viatis Inc, CI W *	22,201	373	Masco Corp	68,904	3,698
Waters Corp *	6,633	1,539	Masonite International Corp *	3,486	349
Zoetis Inc, CI A	3,640	584	MSC Industrial Direct Co Inc, CI A	4,949	412
		152,028	Mueller Industries Inc	8,374	274
Industrials — 9.5%			MYR Group Inc *	2,470	126
3M Co	12,665	2,188	Northrop Grumman Corp	8,482	2,564
Aerojet Rocketdyne Holdings Inc *	530	20	Northwest Pipe Co *	1,394	40
Altra Industrial Motion Corp	9,126	518	Omega Flex Inc	433	61
Ameresco Inc, CI A *	3,650	163	PACCAR Inc	121,193	10,551
ArcBest Corp	6,654	279	PAE Inc *	8,842	85
Arcosa Inc	3,404	177	Primoris Services Corp	22,722	551
Atlas Air Worldwide Holdings Inc *	3,865	216	Quanta Services Inc	10,487	717
Bloom Energy Corp, CI A *	3,000	74	Republic Services Inc, CI A	23,058	2,230
BMC Stock Holdings Inc *	18,010	881	Robert Half International Inc	101,424	6,509
CAI International Inc	2,461	78	Rockwell Automation Inc	5,244	1,340
Carlisle Cos Inc	5,939	860	Rollins Inc	16,357	935
CH Robinson Worldwide Inc	14,376	1,351	Rush Enterprises Inc, CI A	32,244	1,236
Cintas Corp	8,163	2,900	Schneider National Inc, CI B	21,624	452
CSW Industrials Inc	3,563	382	Shyft Group Inc/The	4,993	129
Cummins Inc	752	174	Simpson Manufacturing Co Inc	17,246	1,585
Deere & Co	18,506	4,842	Snap-on Inc	5,891	1,036
Echo Global Logistics Inc *	3,865	110	SPX Corp *	6,335	325
EMCOR Group Inc	16,476	1,420	SPX FLOW Inc *	1,176	63
Emerson Electric Co	4,436	341	Steelcase Inc, CI A	22,682	276
Ennis Inc	6,866	112	Textainer Group Holdings Ltd *	7,731	142
ESCO Technologies Inc	3,758	372	TPI Composites Inc *	4,348	175
Evoqua Water Technologies Corp *	11,488	300	TransUnion	1,278	116
Expeditors International of Washington Inc	78,664	7,030	TriNet Group Inc *	12,860	964
FedEx Corp	15,667	4,490	TrueBlue Inc *	6,276	120
Forrester Research Inc *	1,610	67	Tutor Perini Corp *	6,012	81
Foundation Building Materials Inc *	2,900	56	UniFirst Corp/MA	1,521	281
FTI Consulting Inc *	1,130	119	Vicor Corp *	2,684	220
Generac Holdings Inc *	8,906	1,920	Waste Management Inc	19,773	2,356
Gibraltar Industries Inc *	4,878	319	Werner Enterprises Inc	17,302	692
GMS Inc *	4,730	148	WW Grainger Inc	1,018	426
Great Lakes Dredge & Dock Corp *	17,920	202			100,609
Harsco Corp *	11,595	197	Information Technology — 28.4%		
Herc Holdings Inc *	3,637	208	Accenture PLC, CI A	47,368	11,799
Honeywell International Inc	41,808	8,525	Adobe Inc *	4,901	2,345
Hubbell Inc, CI B	5,903	954	Amdocs Ltd	56,751	3,735

SCHEDULE OF INVESTMENTS (Unaudited)

November 30, 2020

U.S. Equity Factor Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Amkor Technology Inc	14,900	\$ 220	Mastercard Inc, CI A	6,231	\$ 2,097
Amphenol Corp, CI A	16,105	2,107	MAXIMUS Inc	3,255	234
Apple Inc	390,948	46,542	Microsoft Corp	235,113	50,331
Arlo Technologies Inc *	11,702	62	MicroStrategy Inc, CI A *	6,108	2,094
Arrow Electronics Inc *	69,520	6,371	Monolithic Power Systems Inc	6,501	2,080
Automatic Data Processing Inc	9,176	1,596	Motorola Solutions Inc	11,639	1,996
Avnet Inc	27,919	847	NETGEAR Inc *	27,712	881
Booz Allen Hamilton Holding Corp, CI A	14,980	1,300	NortonLifeLock Inc	126,792	2,311
Box Inc, CI A *	15,889	297	Nuance Communications Inc *	161,580	6,969
CACI International Inc, CI A *	7,753	1,840	Okta Inc, CI A *	6,284	1,540
Cadence Design Systems Inc *	37,356	4,344	ON Semiconductor Corp *	7,259	209
Calix Inc *	7,086	168	OneSpan Inc *	5,046	100
ChannelAdvisor Corp *	3,874	57	Oracle Corp	234,695	13,547
Ciena Corp *	22,828	1,023	PagerDuty Inc *	7,623	262
Cirrus Logic Inc *	4,087	327	PayPal Holdings Inc *	17,955	3,845
Cisco Systems Inc	260,716	11,216	Perficient Inc *	4,723	215
Citrix Systems Inc	27,239	3,375	Plantronics Inc	5,046	138
Cloudera Inc *	30,437	355	Progress Software Corp	15,461	620
Cognizant Technology Solutions Corp, CI A	150,143	11,731	Qorvo Inc *	16,859	2,641
Cree Inc *	8,804	796	QUALCOMM Inc	2,963	436
CrowdStrike Holdings Inc, CI A *	7,129	1,093	Sailpoint Technologies Holdings Inc *	13,098	610
CSG Systems International Inc	8,636	375	Sanmina Corp *	21,583	687
Diebold Nixdorf Inc *	10,521	100	Skyworks Solutions Inc	8,841	1,248
Digital Turbine Inc *	11,551	520	SPS Commerce Inc *	4,933	508
Dolby Laboratories Inc, CI A	26,948	2,384	Sykes Enterprises Inc *	14,209	535
Dropbox Inc, CI A *	31,693	633	Synaptics Inc *	15,946	1,240
EchoStar Corp, CI A *	13,164	313	SYNNEX Corp	12,643	2,027
eGain Corp *	3,142	36	Teradyne Inc	24,681	2,723
Endurance International Group Holdings Inc *	9,300	88	Texas Instruments Inc	13,783	2,222
Enphase Energy Inc *	7,931	1,083	Trade Desk Inc/The, CI A *	1,808	1,629
EPAM Systems Inc *	8,039	2,591	TTEC Holdings Inc	5,055	342
EVERTEC Inc	8,945	332	Ultra Clean Holdings Inc *	5,690	180
F5 Networks Inc *	6,800	1,107	Verint Systems Inc *	20,570	1,172
FormFactor Inc *	4,939	202	VeriSign Inc *	11,953	2,399
Fortinet Inc *	36,914	4,549	VirnetX Holding Corp	58,762	318
Genpact Ltd	20,244	823	Visa Inc, CI A	23,371	4,916
Hewlett Packard Enterprise Co	257,258	2,840	Western Union Co/The	173,337	3,910
HP Inc	434,530	9,529	Xerox Holdings Corp	54,174	1,186
Inseego Corp *	10,199	101	Zebra Technologies Corp, CI A *	1,062	402
Intel Corp	264,586	12,793			302,341
International Business Machines Corp	25,427	3,141	Materials — 2.7%		
Intuit Inc	40,967	14,421	Air Products and Chemicals Inc	2,489	697
Jabil Inc	48,567	1,856	Avery Dennison Corp	8,946	1,336
Jack Henry & Associates Inc	8,450	1,359	Avient Corp	13,803	505
Juniper Networks Inc	16,693	363	Boise Cascade Co	14,927	646
KLA Corp	1,797	453	Chase Corp	1,074	114
Lam Research Corp	7,641	3,459	Clearwater Paper Corp *	2,362	83
Lattice Semiconductor Corp *	16,875	706	Coeur Mining Inc *	13,205	94
Leidos Holdings Inc	16,824	1,694	Commercial Metals Co	44,187	880
Limelight Networks Inc *	17,500	78	Dow Inc	24,400	1,293
Manhattan Associates Inc *	644	66	FMC Corp	451	52
			Freeport-McMoRan Inc, CI B	25,459	596

SCHEDULE OF INVESTMENTS (Unaudited)

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U.S. Equity Factor Allocation Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Number of Warrants	Market Value (\$ Thousands)
COMMON STOCK (continued)			WARRANT — 0.0%		
Graphic Packaging Holding Co	30,155	\$ 462	Occidental Petroleum Corp, Expires 08/06/2027 Strike Price \$22 *	1	\$ —
Hawkins Inc	1,396	70			
Hecla Mining Co	58,189	278			
Linde PLC	14,458	3,707			
Myers Industries Inc	5,368	91	Total Warrant		
NewMarket Corp	2,708	1,001	(Cost \$—) (\$ Thousands)		—
Newmont Corp	13,366	786			
Nucor Corp	48,359	2,597			
PPG Industries Inc	46,855	6,877			
Reliance Steel & Aluminum Co	33,060	3,895			
Schnitzer Steel Industries Inc, CI A	2,899	74			
Scotts Miracle-Gro Co/The, CI A	6,030	1,060			
Sealed Air Corp	11,853	534			
Sensient Technologies Corp	4,091	293			
Silgan Holdings Inc	12,881	435			
Sonoco Products Co	10,178	591			
Stepan Co	3,221	374			
Worthington Industries Inc	5,475	283			
		29,704			
Real Estate — 1.0%			CASH EQUIVALENT — 0.8%		
Alexandria Real Estate Equities Inc ‡	5,504	901	SEI Daily Income Trust, Government Fund, CI F 0.010%***	8,324,263	8,324
Community Healthcare Trust Inc ‡	3,113	141			
Easterly Government Properties Inc ‡	11,083	240	Total Cash Equivalent		8,324
EastGroup Properties Inc ‡	3,359	458	(Cost \$8,324) (\$ Thousands)		8,324
Equity Commonwealth ‡	18,632	494			
Innovative Industrial Properties Inc, CI A ‡	789	121			
Invitation Homes Inc ‡	79,894	2,283			
iStar Inc ‡	6,773	95			
Jones Lang LaSalle Inc	8,240	1,090			
Lexington Realty Trust, CI B ‡	22,646	231			
PotlatchDeltic Corp ‡	9,770	455			
Prologis Inc ‡	25,440	2,545			
Public Storage ‡	491	110			
RE/MAX Holdings Inc, CI A	2,657	83			
Redfin Corp *	14,483	694			
RMR Group Inc/The, CI A	2,941	109			
Safehold Inc ‡	2,594	177			
STAG Industrial Inc ‡	12,078	360			
		10,587			
Utilities — 0.9%					
AES Corp/The	35,516	726			
Exelon Corp	159,948	6,569			
Sempra Energy	10,038	1,280			
Vistra Corp	80,459	1,503			
		10,078			
Total Common Stock					
(Cost \$839,135) (\$ Thousands)		1,049,033			

SCHEDULE OF INVESTMENTS (Unaudited)

November 30, 2020

U.S. Equity Factor Allocation Fund (Continued)

A list of the open futures contracts held by the Fund at November 30, 2020, is as follows:

Type of Contract	Number of Contracts Long	Expiration Date	Notional Amount (Thousands)	Value (Thousands)	Unrealized Appreciation (Thousands)
S&P 500 Index E-MINI	48	Dec-2020	\$ 8,206	\$ 8,696	\$ 490

The following is a list of the level of inputs used as of November 30, 2020, in valuing the Fund's investments and other financial instruments carried at value (\$ Thousands):

Percentages are based on Net Assets of \$1,063,512 (\$ Thousands).

* Non-income producing security.

** The rate reported is the 7-day effective yield as of November 30, 2020.

† Investment in Affiliated Security (see Note 6).

‡ Real Estate Investment Trust.

CI — Class

Ltd. — Limited

PLC — Public Limited Company

S&P— Standard & Poor's

Investments in Securities	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Common Stock	1,049,033	—	—	1,049,033
Warrant	—	—	—	—
Cash Equivalent	8,324	—	—	8,324
Total Investments in Securities	1,057,357	—	—	1,057,357

Other Financial Instruments	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Futures Contracts*				
Unrealized Appreciation	490	—	—	490
Total Other Financial Instruments	490	—	—	490

*Futures contracts are valued at the unrealized appreciation on the instrument.

For the period ended November 30, 2020, there were no transfers in or out of Level 3.

For more information on valuation inputs, see Note 2 — Significant Accounting Policies in Notes to Financial Statements.

The following is a summary of the Fund's transactions with affiliates for the period ended November 30, 2020 (\$ Thousands):

Security Description	Value 5/31/2020	Purchases at Cost	Proceeds from Sales	Realized Gain/(Loss)	Change in Unrealized Appreciation/(Depreciation)	Value 11/30/2020	Shares	Income	Capital Gains
SEI Daily Income Trust, Government Fund, CI F	\$ 15,622	\$ 45,929	\$ (53,227)	\$ —	\$ —	\$ 8,324	8,324,263	\$ 1	\$ —

Amounts designated as "—" are either \$0 or have been rounded to \$0.

The accompanying notes are an integral part of the financial statements.