

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2022

Global Managed Volatility Fund
Sector Weightings[†]:

22.8%	Consumer Staples
17.0%	Health Care
12.1%	Communication Services
12.1%	Information Technology
9.3%	Financials
6.0%	Industrials
5.8%	Materials
5.4%	Utilities
4.1%	Affiliated Partnership
1.8%	Energy
1.6%	Real Estate
1.5%	Consumer Discretionary
0.5%	Cash Equivalent

[†]Percentages are based on total investments. Total investments do not include derivatives such as options, futures contracts, forward contracts, and swap contracts, if applicable.

Description	Shares	Market Value (\$ Thousands)
COMMON STOCK — 98.6%		
Australia — 0.3%		
Medibank Pvt Ltd	15,714	\$ 36
Newcrest Mining Ltd	82,974	1,666
Sonic Healthcare Ltd	44,461	1,180
		<u>2,882</u>
Austria — 0.1%		
Oberbank AG	81	9
Telekom Austria AG, CI A	44,848	348
voestalpine AG	28,773	863
		<u>1,220</u>
Belgium — 0.5%		
Ackermans & van Haaren	429	80
KBC Group NV	38,015	2,748
Solvay SA	20,355	2,016
		<u>4,844</u>
Brazil — 0.1%		
Yara International ASA	16,089	810
Canada — 4.7%		
BCE Inc	147,478	8,179
Canadian Utilities Ltd, CI A	78,800	2,418
Emera Inc	101,746	5,048
Empire Co Ltd, CI A	83,912	2,979
George Weston Ltd	95,421	11,761
Loblaws Cos Ltd	148,626	13,349
Metro Inc/CN, CI A	24,700	1,423
Power Corp of Canada (A)	47,200	1,462
Royal Bank of Canada	1,800	198
TMX Group Ltd	3,700	381
		<u>47,198</u>
China — 0.6%		
BOC Hong Kong Holdings Ltd	1,053,500	3,975
CITIC Telecom International Holdings	1,597,000	587
Kerry Logistics Network Ltd	174,054	398

Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)		
Wilmar International Ltd	219,200	\$ 761
		<u>5,721</u>
Denmark — 1.9%		
AP Moller - Maersk A/S, CI B	2,080	6,321
Carlsberg A/S, CI B	22,777	2,807
Coloplast A/S, CI B	17,854	2,731
Danske Bank A/S	75,885	1,274
Novo Nordisk A/S, CI B	39,672	4,430
Novozymes A/S, CI B	11,863	819
Pandora A/S	2,035	196
Schouw & Co A/S	43	4
Spar Nord Bank	6,812	90
Sparekassen Sjælland-Fyn AS	997	31
		<u>18,703</u>
Finland — 0.7%		
Elisa Oyj	66,230	4,020
Orion Oyj, CI B	68,418	3,123
		<u>7,143</u>
France — 1.4%		
ABC arbitrage	4,265	35
Carrefour SA	197,629	4,306
Ipsen SA	10,956	1,378
La Francaise des Jeux SAEM	11,997	479
Orange SA	70,215	834
Pernod Ricard SA	1,407	311
Publicis Groupe SA	612	37
Sanofi	57,923	5,959
Technip Energies	33,670	414
Wendel SA	3,741	383
		<u>14,136</u>
Germany — 0.9%		
Beiersdorf AG	1,744	184
Commerzbank AG *	28,234	216
Henkel AG & Co KGaA	38,068	2,526
McKesson Europe AG	874	22
Merck KGaA	28,435	5,993
Uniper SE	6,085	157
		<u>9,098</u>
Hong Kong — 2.8%		
Bank of East Asia Ltd	103,685	162
CK Infrastructure Holdings Ltd	15,500	104
CLP Holdings Ltd, CI B	853,156	8,314
Dah Sing Banking Group Ltd	70,498	62
Far East Consortium International †	334,000	113
HK Electric Investments & HK Electric Investments Ltd	2,268,500	2,216
HKT Trust & HKT Ltd	2,051,000	2,816
Hong Kong & China Gas Co Ltd	2,865,000	3,466
Langham Hospitality Investments and Langham Hospitality Investments Ltd †	425,500	50

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Global Managed Volatility Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Link REIT †	166,300	\$ 1,417	Axial Retailing Inc	3,600	\$ 95
Miramar Hotel & Investment	49,000	78	Belc Co Ltd	4,300	192
MTR Corp Ltd	118,500	641	Calbee Inc (A)	39,600	765
PCCW Ltd	4,732,000	2,665	Canon Marketing Japan Inc	7,100	146
Power Assets Holdings Ltd	577,000	3,758	Cawachi Ltd (A)	27,300	504
Prosperity ‡	203,000	74	C'BON COSMETICS Co Ltd	1,100	16
Regal Hotels International Holdings Ltd *	174,000	70	Computer Engineering & Consulting	18,100	190
SmarTone Telecommunications Holdings	163,760	87	CONEXIO Corp	3,300	38
Sun Hung Kai Properties Ltd †	109,500	1,300	Create Medic Co Ltd	5,677	46
VTech Holdings Ltd	58,569	426	DyDo Group Holdings Inc	7,890	305
WH Group Ltd	358,500	225	Earth Chemical	21,200	969
		28,044	Eizo Corp	8,600	253
			FAN Communications Inc	8,000	28
Ireland — 0.3%			Fujicco Co Ltd	16,200	257
Kerry Group PLC, CI A	28,815	3,245	Fujiya Co Ltd	8,200	164
Israel — 2.5%			Gakkyusha Co Ltd	2,200	28
Bank Hapoalim BM	487,732	4,827	Global One Real Estate Investment †	386	356
Bank Leumi Le-Israel BM	412,905	4,470	Hagihara Industries Inc	9,300	86
Bezeq The Israeli Telecommunication Corp Ltd *	885,649	1,524	Heiwado Co Ltd	10,000	156
Check Point Software Technologies Ltd *	70,189	9,704	Hitachi Ltd	569	29
First International Bank of Israel	24,926	1,074	Hitachi Metals Ltd *	127,800	2,147
Isracard Ltd	5	—	Hokkaido Gas Co Ltd	2,400	29
Israel Discount Bank Ltd, CI A	18,910	118	Hokuto Corp (A)	44,600	699
Mizrahi Tefahot Bank Ltd	42,655	1,673	Hyakujushi Bank	6,900	94
Neto Malinda Trading Ltd *	3,781	185	IT Holdings	2,900	68
Neto ME Holdings Ltd	982	70	Itochu-Shokuhin Co Ltd	2,003	80
Radware Ltd *	29,598	946	Japan Oil Transportation Co Ltd	2,100	46
Rami Levy Chain Stores Hashikma Marketing 2006 Ltd	2,332	186	Japan Post Insurance Co Ltd (A)	59,700	1,040
Retailors Ltd	3,159	74	Japan Tobacco Inc	397,100	6,804
ZIM Integrated Shipping Services	3,653	266	Kaken Pharmaceutical Co Ltd (A)	23,200	740
		25,117	Kakiyasu Honten Co Ltd	1,131	23
			Kato Sangyo Co Ltd	27,200	707
Italy — 1.4%			KDDI Corp (A)	287,600	9,459
AZA SpA	351,046	606	KFC Holdings Japan Ltd	4,000	93
ACEA SpA	28,012	518	Kyokuyo Co Ltd	5,100	139
Credito Emiliano SpA	29,015	192	KYORIN Holdings Inc (A)	104,700	1,524
Eni SpA	529,978	7,801	Lawson Inc	32,100	1,235
Hera SpA	359,103	1,334	Maezawa Kasei Industries Co	2,400	25
Iren SpA	1,054,947	2,809	Marimo Regional Revitalization REIT Inc †	75	81
Orsero SpA	2,595	41	Marubeni Corp	69,200	804
Recordati SpA	10,314	521	Marvelous Inc	5,300	31
		13,822	McDonald's Holdings Co Japan Ltd	25,100	1,047
			MEIJI Holdings Co Ltd	4,300	234
Japan — 8.1%			Ministop Co Ltd	9,100	109
Ahjikan Co Ltd	1,976	14	Miroku Jyoho Service Co Ltd	6,500	76
Aichi Electric Co Ltd	600	13	Mitsubishi Shokuhin Co Ltd	18,900	467
Akita Bank	2,000	28	Miyoshi Oil & Fat Co Ltd	16,300	155
Alinco Inc	2,700	19	Mochida Pharmaceutical Co Ltd	6,100	187
Araya Industrial Co Ltd	2,600	35	Mori Hills REIT Investment Corp †	165	205
Arcs Co Ltd	38,300	665	Morozoff Ltd	1,200	30
Asante Inc	5,100	61	MOS Food Services Inc	4,700	111
Atsugi Co Ltd *	5,850	29	MS&AD Insurance Group Holdings Inc	26,300	856

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Musashi Co Ltd	2,400	\$ 34	Unicharm Corp	53,200	\$ 1,902
Natori Co Ltd	500	8	United Super Markets Holdings Inc	101,800	881
Nichirin Co Ltd	2,600	33	Valor Holdings Co Ltd	6,500	113
Nihon Chouzai Co Ltd	25,200	274	Vital KSK Holdings Inc	46,400	280
Nippon Corp	111,234	1,518	Wowow Inc	7,424	98
Nippon BS Broadcasting Corp (A)	1,700	14	XYMAX REIT Investment Corp †	105	108
Nippon Express Holdings Inc	7,900	543	Yakult Honsha Co Ltd (A)	16,800	901
Nippon Kanzai Co Ltd	6,700	155	Yaoko Co Ltd (A)	6,100	333
Nippon Telegraph & Telephone Corp (A)	347,900	10,139	ZOZO Inc	35,500	952
Nisshin Oillio Group Ltd/The	14,852	348			80,305
Nissin Electric Co Ltd	6,600	79	Netherlands — 1.7%		
Nissin Foods Holdings Co Ltd	5,500	388	Aegon NV	82,480	439
Nittoc Construction Co Ltd	10,000	58	Heineken Holding NV	1,881	148
Ohsho Food Service Corp	2,000	98	ING Groep NV	105,961	1,116
Okinawa Cellular Telephone Co	3,500	142	JDE Peet's NV	15,328	441
Okinawa Electric Power Co Inc/The	21,400	243	Koninklijke Ahold Delhaize NV	151,653	4,896
Ooedo Onsen Reit Investment Corp †	67	38	Koninklijke KPN NV	633,337	2,215
Oracle Corp Japan	12,400	864	Randstad NV	13,938	841
Osaki Electric Co Ltd	13,700	53	Shell PLC	132,404	3,657
Otsuka Holdings Co Ltd	19,400	672	Wolters Kluwer NV	26,902	2,878
OUG Holdings Inc	2,236	50			16,631
Plenus Co Ltd	14,200	235	New Zealand — 0.2%		
Rock Field Co Ltd	3,100	38	Freightways Ltd	34,341	294
Sakata Seed Corp	2,600	79	Heartland Group Holdings	81,990	128
San Holdings Inc	3,800	49	Spark New Zealand Ltd	414,669	1,320
San ju San Financial Group	6,900	84	Trustpower Ltd	8,293	41
San-A Co Ltd, CI A	13,200	448	Vector Ltd	34,384	96
Sankyo Co Ltd	33,700	938	Warehouse Group Ltd/The	25,590	59
Shinmaywa Industries	8,000	60			1,938
Showa Sangyo Co Ltd	18,600	400	Norway — 1.5%		
SKY Perfect JSAT Holdings Inc (A)	80,000	272	AF Gruppen ASA	449	10
Softbank Corp	861,700	10,116	Aker BP ASA	11,260	423
Sompo Holdings Inc	15,000	657	Bouvet ASA	2,334	19
SOSiLA Logistics REIT †	33	44	DNB Bank ASA	137,598	3,132
SRA Holdings Inc	3,200	73	Equinor ASA	167,654	6,280
ST Corp	2,300	29	Gjensidige Forsikring ASA	55,455	1,385
Sugi Holdings Co Ltd	22,000	1,094	Kongsberg Gruppen ASA	25,271	1,012
Sundrug Co Ltd	55,400	1,354	Odfjell Drilling Ltd *	13,187	36
Suzuden Corp	2,100	38	Odfjell Technology Ltd *	2,198	5
Takamatsu Construction Group	2,900	49	Sparebank 1 Oestlandet	3,854	62
Takasago International	2,300	52	SpareBank 1 SR-Bank	26,137	401
Tekken Corp	6,000	91	Sparebanken Vest	7,263	86
Toho Holdings Co Ltd	3,311	50	Telenor ASA	140,456	2,040
TOKAI Holdings	24,600	174	Veidekke ASA	21,684	302
Tokyo Gas Co Ltd	28,700	527			15,193
Tosoh Corp	35,800	531	Portugal — 0.5%		
Towa Bank Ltd	7,100	31	Corticeira Amorim SGPS	2,886	32
Toyo Kanetsu	1,900	38	Jeronimo Martins SGPS SA	117,170	2,828
Toyo Suisan Kaisha Ltd	5,900	212	Navigator Co SA/The	35,864	134
Trend Micro Inc/Japan	105,000	6,168			
Tsuruha Holdings Inc	2,700	172			
Unicafé Inc	6,400	51			

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2022

Global Managed Volatility Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
REN - Redes Energeticas Nacionais SGPS SA	471,024	\$ 1,494	United Kingdom — 2.1%		
		4,488	Alliance Pharma PLC	7,738	\$ 12
Singapore — 0.4%			Big Yellow Group PLC †	9,108	185
Bukit Sembawang Estates Ltd †	11,700	43	British Land Co PLC †	94,402	658
Fraser and Neave Ltd	20,400	21	Bunzl PLC	16,031	627
Jardine Cycle & Carriage Ltd	60,000	1,107	Genus PLC	5,958	222
Kimly Ltd	90,400	26	Howden Joinery Group PLC	41,252	414
Sheng Siong Group Ltd	1,367,374	1,535	Imperial Brands PLC	89,700	1,900
Singapore Technologies Engineering Ltd	373,000	1,132	J Sainsbury PLC	996,991	3,318
		3,864	Liberty Global PLC, CI A *	28,939	738
			Liberty Global PLC, CI C *	73,900	1,915
Spain — 0.4%			Linde PLC	12,877	4,113
Banco Bilbao Vizcaya Argentaria SA	95,851	550	M&G PLC	424,707	1,238
Banco Santander SA	23,026	79	National Grid PLC	14,786	229
Cia de Distribucion Integral Logista Holdings	43,768	809	Reckitt Benckiser Group PLC	21,185	1,633
Enagas SA	88,871	1,985	Rightmove PLC	36,023	299
Endesa SA	12,583	276	Sage Group PLC/The	40,584	373
Financiera Alba	1,963	115	Tesco PLC	663,758	2,408
		3,814	Unilever PLC	23,783	1,085
					21,367
Sweden — 0.8%			United States — 58.6%		
Axfood AB (A)	207,257	6,809	Communication Services — 5.1%		
Essity AB, CI B	47,942	1,141	Alphabet Inc, CI A *	4,401	12,241
Investor AB, CI A	15,531	366	Alphabet Inc, CI C *	867	2,421
		8,316	AT&T Inc	436,095	10,305
Switzerland — 5.9%			Comcast Corp, CI A	8,307	389
AEVIS VICTORIA SA	1,506	30	Electronic Arts Inc	918	116
Allreal Holding AG, CI A †	8,266	1,778	Fox Corp, CI A	54,494	2,150
Berner Kantonalbank AG	135	33	Fox Corp, CI B	51,090	1,853
BKW AG	7,977	1,003	Liberty Media Corp-Liberty Formula One, CI C *	3,780	264
Chocoladefabriken Lindt & Spruengli AG	162	1,934	Liberty Media Corp-Liberty SiriusXM *	5,335	244
Emmi AG	1,122	1,230	Meta Platforms Inc, CI A *	110	24
LEM Holding SA	29	70	Omnicom Group Inc	52,730	4,476
Luzerner Kantonalbank AG	151	71	Scholastic Corp, CI B	21,265	857
Mobimo Holding AG †	1,713	549	Verizon Communications Inc	284,487	14,492
Novartis AG	104,649	9,209	Yelp Inc, CI A *	21,438	731
Plazza AG †	133	50			50,563
PSP Swiss Property AG †	19,524	2,576	Consumer Discretionary — 0.9%		
Roche Holding AG-BR	1,683	738	AutoZone Inc *	2,255	4,610
Roche Holding AG-Genusschein	27,125	10,778	Domino's Pizza Inc	3,538	1,440
SGS SA, CI B (A)	910	2,535	O'Reilly Automotive Inc *	931	638
SKAN Group AG	1,091	76	Target Corp, CI A	11,799	2,504
Sonova Holding AG	19,796	8,271			9,192
St Galler Kantonalbank AG	381	191	Consumer Staples — 14.7%		
Straumann Holding AG	670	1,074	Archer-Daniels-Midland Co	23,870	2,154
Swiss Life Holding AG	2,412	1,550	Casey's General Stores Inc	31,854	6,313
Swiss Prime Site AG †	2,580	255	Church & Dwight Co Inc	64,379	6,398
Swisscom AG (A)	23,620	14,222	Clorox Co/The	26,573	3,694
TX Group AG	491	82	Coca-Cola Co/The	28,036	1,738
Valiant Holding AG	826	86	Colgate-Palmolive Co	109,565	8,308
		58,391	Conagra Brands Inc	2,371	80

Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)		
Costco Wholesale Corp	25,455	\$ 14,658
Flowers Foods Inc	163,399	4,201
General Mills Inc	130,077	8,809
Hershey Co/The	55,262	11,971
Hormel Foods Corp	25,051	1,291
J M Smucker Co/The	30,046	4,069
John B Sanfilippo & Son Inc	7,496	626
Kellogg Co	108,918	7,024
Kimberly-Clark Corp	36,795	4,532
Kroger Co/The	66,834	3,834
McCormick & Co Inc/MD	15,300	1,527
Mondelez International Inc, CI A	119,899	7,527
Nestle SA	14,084	1,836
PepsiCo Inc	41,651	6,972
Philip Morris International Inc	74,471	6,996
Procter & Gamble Co/The	70,137	10,717
Tyson Foods Inc, CI A	39,748	3,563
USANA Health Sciences Inc *	14,391	1,143
Walgreens Boots Alliance Inc	29,149	1,305
Walmart Inc	97,994	14,593
		<u>145,879</u>
Financials — 4.6%		
American Business Bank *	1,369	57
Aon PLC, CI A	7,297	2,376
Arthur J Gallagher & Co	9,479	1,655
Berkshire Hathaway Inc, CI A *	11	5,818
Berkshire Hathaway Inc, CI B *	23,023	8,125
Brown & Brown Inc	60,046	4,340
Cboe Global Markets Inc	23,313	2,668
CME Group Inc	18,243	4,339
First American Financial Corp	15,426	1,000
Intercontinental Exchange Inc	56,045	7,404
Marsh & McLennan Cos Inc	46,568	7,936
Nelnet Inc, CI A	1,938	165
Sixth Street Specialty Lending Inc	51	1
Waterstone Financial Inc	21,532	416
		<u>46,300</u>
Health Care — 11.6%		
Abbott Laboratories	26,368	3,121
AbbVie Inc	54,728	8,872
Agilent Technologies Inc	28,328	3,749
Becton Dickinson and Co	10,447	2,779
Bio-Rad Laboratories Inc, CI A *	10,079	5,677
Bristol-Myers Squibb Co	17,139	1,252
Cerner Corp	61,826	5,784
Chemed Corp	11,106	5,626
CVS Health Corp	26,200	2,652
Gilead Sciences Inc	188,593	11,212
GlaxoSmithKline PLC	408,444	8,852
HCA Healthcare Inc	3,113	780
Henry Schein Inc *	26,827	2,339
IDEXX Laboratories Inc *	2,756	1,508

Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)		
Johnson & Johnson	75,374	\$ 13,358
Laboratory Corp of America Holdings *	10,862	2,864
Masimo Corp *	3,706	539
McKesson Corp	22,786	6,975
Merck & Co Inc	35,949	2,950
Mettler-Toledo International Inc *	4,082	5,605
Molina Healthcare Inc *	3,647	1,217
National HealthCare Corp	9,320	655
Pfizer Inc	88,931	4,604
Prestige Consumer Healthcare Inc, CI A *	31,741	1,680
Quest Diagnostics Inc	979	134
Regeneron Pharmaceuticals Inc *	3,423	2,391
Vertex Pharmaceuticals Inc *	10,620	2,771
Waters Corp *	16,583	5,147
West Pharmaceutical Services Inc	882	362
		<u>115,455</u>
Industrials — 4.2%		
3M Co	17,240	2,567
A O Smith Corp	13,271	848
AMERCO	3,942	2,353
CH Robinson Worldwide Inc	38,279	4,123
Expeditors International of Washington Inc	97,942	10,104
Ferguson PLC	44,670	6,045
General Dynamics Corp	25,860	6,237
Graco Inc	17,242	1,202
Lockheed Martin Corp	724	319
Northrop Grumman Corp	449	201
Robert Half International Inc	62,710	7,160
Waste Management Inc	2,314	367
		<u>41,526</u>
Information Technology — 10.5%		
Accenture PLC, CI A	14,351	4,840
Amdocs Ltd	33,775	2,777
Arista Networks Inc *	45,981	6,390
Arrow Electronics Inc, CI A *	4,726	561
Avnet Inc	16,532	671
Broadcom Inc	7,828	4,929
Cadence Design Systems Inc *	7,616	1,252
Ciena Corp *	68,243	4,138
Cisco Systems Inc/Delaware	197,494	11,012
CommVault Systems Inc *	50,741	3,367
Dell Technologies Inc, CI C	10,610	532
F5 Inc, CI A *	5,654	1,181
Fair Isaac Corp *	5,805	2,708
Fortinet Inc *	16,530	5,649
HP Inc	39,179	1,422
Jack Henry & Associates Inc	5,917	1,166
Juniper Networks Inc	279,235	10,377
Keysight Technologies Inc *	17,847	2,819
Microsoft Corp	26,043	8,029
Motorola Solutions Inc	34,285	8,304
National Instruments Corp	30,794	1,250

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COMMON STOCK (continued)			PREFERRED STOCK — 0.1%		
NetApp Inc	14,925	\$ 1,239	Germany — 0.1%		
NetScout Systems Inc *	31,539	1,012	Fuchs Petrolub (B)	4,331	\$ 158
Oracle Corp, CI B	131,464	10,876	Henkel AG & Co KGaA(B)	20,419	1,371
Paychex Inc	9,973	1,361			1,529
Progress Software Corp	5,104	240			
SS&C Technologies Holdings Inc	70,682	5,303	Total Preferred Stock		
Synopsys Inc *	612	204	(Cost \$1,974) (\$ Thousands)		1,529
VMware Inc, CI A	11,189	1,274			
		104,883			
Materials — 4.4%			AFFILIATED PARTNERSHIP — 4.2%		
AptarGroup Inc	12,155	1,428	SEI Liquidity Fund, L.P.		
Ecolab Inc	33,173	5,857	0.300%**(C)	41,851,468	41,856
Huntsman Corp	7,340	275			
Materion Corp	15,591	1,337	Total Affiliated Partnership		
Newmont Corp	78,468	6,234	(Cost \$41,856) (\$ Thousands)		41,856
Packaging Corp of America	38,067	5,943			
Reliance Steel & Aluminum Co	53,828	9,870	CASH EQUIVALENT — 0.5%		
Royal Gold Inc, CI A	29,362	4,148	SEI Daily Income Trust, Government		
Sealed Air Corp	2,589	174	Fund, CI F		
Sherwin-Williams Co/The, CI A	11,298	2,820	0.110%**	4,911,691	4,912
Silgan Holdings Inc	87,612	4,050			
Sonoco Products Co	23,538	1,473	Total Cash Equivalent		
Valvoline Inc	9,738	307	(Cost \$4,912) (\$ Thousands)		4,912
		43,916			
Real Estate — 0.7%			Total Investments in Securities — 103.4%		
Extra Space Storage Inc †	11,284	2,320	(Cost \$903,951) (\$ Thousands)		\$ 1,030,034
Public Storage †	11,664	4,552			
Varia US Properties AG †	560	35			
		6,907			
Utilities — 1.9%					
American Electric Power Co Inc	9,451	943			
American Water Works Co Inc	8,307	1,375			
Consolidated Edison Inc	23,418	2,217			
DTE Energy Co	26,116	3,453			
Duke Energy Corp	29,177	3,258			
Hawaiian Electric Industries Inc	34,368	1,454			
NiSource Inc	9,494	302			
PPL Corp	74,291	2,122			
UGI Corp	62,114	2,250			
WEC Energy Group Inc	13,217	1,319			
		18,693			
		583,314			
Unites States — 0.2%					
Ancor PLC	188,272	2,133			
Total Common Stock					
(Cost \$855,209) (\$ Thousands)		981,737			

A list of the open futures contracts held by the Fund at March 31, 2022, is as follows:

Type of Contract	Number of Contracts	Expiration Date	Notional Amount (Thousands)	Value (Thousands)	Unrealized Appreciation/ (Depreciation) (Thousands)
Long Contracts					
Euro STOXX 50	9	Jun-2022	\$ 363	\$ 383	\$ 14
FTSE 100 Index	2	Jun-2022	196	197	1
S&P 500 Index E-MINI	10	Jun-2022	2,124	2,265	142
SPI 200 Index	2	Jun-2022	278	281	3
TOPIX Index	2	Jun-2022	324	321	(5)
			<u>\$ 3,285</u>	<u>\$ 3,447</u>	<u>\$ 155</u>

A list of the open forward foreign currency contracts held by the Fund at March 31, 2022, is as follows:

Counterparty	Settlement Date	Currency to Deliver (Thousands)	Currency to Receive (Thousands)	Unrealized Appreciation (Depreciation) (Thousands)
BARCLAY BANK PLC	05/03/22	GBP	160,209 USD	\$ (175)
BNP Paribas	04/04/22 - 05/04/22	SGD	5,603 USD	(10)
BNP Paribas	04/04/22	AUD	10,814 USD	(262)
BNP Paribas	04/04/22	CAD	21,060 USD	(236)
BNP Paribas	04/04/22	CHF	28,667 USD	47
BNP Paribas	04/04/22	SEK	34,699 USD	(93)
BNP Paribas	04/04/22	DKK	85,193 USD	78
BNP Paribas	04/04/22	HKD	153,862 USD	39
Brown Brothers Harriman	04/04/22 - 05/02/22	NZD	59 USD	(1)
Brown Brothers Harriman	05/04/22	SGD	18 USD	—
Brown Brothers Harriman	04/04/22 - 05/04/22	SGD	169 USD	—
Brown Brothers Harriman	04/04/22	USD	353 SGD	1
Brown Brothers Harriman	04/04/22	USD	374 SEK	13
Brown Brothers Harriman	04/04/22	USD	441 NZD	11
Brown Brothers Harriman	04/04/22 - 05/02/22	USD	8 NZD	—
Brown Brothers Harriman	04/04/22	USD	358 NOK	7
Brown Brothers Harriman	04/04/22	USD	125 NOK	(1)
Brown Brothers Harriman	04/04/22	USD	615 AUD	13
Brown Brothers Harriman	04/04/22 - 05/03/22	GBP	311 USD	1
Brown Brothers Harriman	04/04/22 - 05/03/22	GBP	499 USD	(3)
Brown Brothers Harriman	04/04/22	USD	1,102 CAD	21
Brown Brothers Harriman	05/03/22	USD	6 HKD	—
Brown Brothers Harriman	04/04/22	USD	1,263 HKD	(2)
Brown Brothers Harriman	04/04/22	USD	476 GBP	2
Brown Brothers Harriman	04/04/22	USD	857 GBP	(10)
Brown Brothers Harriman	04/04/22 - 05/02/22	AUD	1,451 USD	(25)
Brown Brothers Harriman	04/04/22	USD	1,572 DKK	14
Brown Brothers Harriman	05/02/22	CAD	82 USD	—
Brown Brothers Harriman	04/04/22 - 05/02/22	CAD	1,565 USD	(19)
Brown Brothers Harriman	04/04/22 - 05/02/22	USD	1,548 CHF	13
Brown Brothers Harriman	04/04/22 - 05/02/22	USD	237 CHF	(1)
Brown Brothers Harriman	04/04/22 - 05/02/22	USD	101 JPY	—
Brown Brothers Harriman	04/04/22	USD	1,977 JPY	(99)
Brown Brothers Harriman	04/04/22	CHF	369 USD	—
Brown Brothers Harriman	04/04/22	CHF	1,980 USD	(32)
Brown Brothers Harriman	04/04/22	USD	2,766 EUR	32
Brown Brothers Harriman	05/02/22	EUR	116 USD	—

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2022

Global Managed Volatility Fund (Concluded)

Counterparty	Settlement Date		Currency to Deliver (Thousands)		Currency to Receive (Thousands)	Unrealized Appreciation (Depreciation) (Thousands)
Brown Brothers Harriman	04/04/22 - 05/02/22	EUR	2,991	USD	3,294	\$ (34)
Brown Brothers Harriman	05/02/22	SEK	163	USD	18	—
Brown Brothers Harriman	04/04/22 - 05/02/22	SEK	5,144	USD	534	(18)
Brown Brothers Harriman	04/04/22 - 05/02/22	DKK	314	USD	47	—
Brown Brothers Harriman	04/04/22 - 05/02/22	DKK	6,819	USD	1,009	(11)
Brown Brothers Harriman	04/04/22 - 05/03/22	HKD	13,512	USD	1,728	2
Brown Brothers Harriman	04/04/22 - 05/02/22	NOK	252	USD	29	—
Brown Brothers Harriman	04/04/22 - 05/02/22	NOK	29,418	USD	3,298	(66)
Brown Brothers Harriman	04/04/22	JPY	619,280	USD	5,258	156
Brown Brothers Harriman	04/04/22 - 05/02/22	JPY	47,031	USD	386	(2)
Standard Chartered	04/04/22	GBP	10,315	USD	13,832	250
Standard Chartered	04/04/22	EUR	34,883	USD	38,930	118
Standard Chartered	04/04/22	JPY	4,961,962	USD	43,231	2,350
Standard Chartered	05/02/22	JPY	5,394,024	USD	44,302	(169)
Standard Chartered	05/02/22	SEK	35,253	USD	3,798	13
Standard Chartered	05/02/22	DKK	79,903	USD	11,967	4
Standard Chartered	05/03/22	HKD	155,485	USD	19,871	11
Westpac Banking	04/04/22	NZD	1,759	USD	1,191	(33)
Westpac Banking	05/02/22	EUR	34,701	USD	38,634	(3)
						\$ 1,891

Percentages are based on a Net Assets of \$995,782 (\$ Thousands).

* Non-income producing security.

** The rate reported is the 7-day effective yield as of March 31, 2022.

† Real Estate Investment Trust.

‡ Investment in Affiliated Security (see Note 6).

(A) Certain securities or partial positions of certain securities are on loan at March 31, 2022 (see Note 10). The total market value of securities on loan at March 31, 2022, was \$41,874 (\$ Thousands).

(B) There is currently no rate available.

(C) This security was purchased with cash collateral held from securities on loan (see Note 10). The total market value of such securities as of March 31, 2022 was \$41,856 (\$ Thousands).

AUD — Australian Dollar
 CAD — Canadian Dollar
 CHF — Swiss Franc
 Cl — Class
 DKK — Danish Krone
 EUR — Euro
 FTSE— Financial Times Stock Exchange
 GBP — British Pound Sterling
 HKD — Hong Kong Dollar
 JPY — Japanese Yen
 L.P. — Limited Partnership
 Ltd. — Limited
 NOK — Norwegian Krone
 NZD — New Zealand Dollar
 PLC — Public Limited Company
 REIT — Real Estate investment Trust
 S&P— Standard & Poor's
 SEK — Swedish Krona
 SGD — Singapore Dollar
 SPI — Share Price Index
 TOPIX — Tokyo Price Index
 USD — U.S. Dollar

The following is a summary of the level of inputs used as of March 31, 2022, in valuing the Fund's investments and other financial instruments carried at value (\$ Thousands):

Investments in Securities	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Common Stock	981,737	—	—	981,737
Preferred Stock	1,371	158	—	1,529
Affiliated Partnership	—	41,856	—	41,856
Cash Equivalent	4,912	—	—	4,912
Total Investments in Securities	988,020	42,014	—	1,030,034
Other Financial Instruments	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Futures Contracts*				
Unrealized Appreciation	160	—	—	160
Unrealized Depreciation	(5)	—	—	(5)
Forwards Contracts*				
Unrealized Appreciation	—	3,196	—	3,196
Unrealized Depreciation	—	(1,305)	—	(1,305)
Total Other Financial Instruments	155	1,891	—	2,046

* Futures contracts and forwards contracts are valued at unrealized appreciation (depreciation) on the instrument.

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 March 31, 2022 (\$ Thousands):

Security Description	Value 9/30/2021	Purchases at Cost	Proceeds from Sales	Realized Gain/(Loss)	Change in Unrealized Appreciation/(Depreciation)	Value 3/31/2022	Shares	Income	Capital Gains
SEI Liquidity Fund, L.P.	\$ 13,534	\$ 76,128	\$ (47,806)	\$ (1)	\$ 1	\$ 41,856	41,851,468	\$ 21	\$ —
SEI Daily Income Trust, Government Fund, CI F	9,489	60,766	(65,343)	—	—	4,912	4,911,691	1	—
Totals	<u>\$ 23,023</u>	<u>\$ 136,894</u>	<u>\$ (113,149)</u>	<u>\$ (1)</u>	<u>\$ 1</u>	<u>\$ 46,768</u>		<u>\$ 22</u>	<u>\$ —</u>

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

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