

**SCHEDULE OF INVESTMENTS**

May 31, 2020

**Large Cap Disciplined Equity Fund** (Continued)

| Description                          | Shares  | Market Value<br>(\$ Thousands) | Description                                | Shares  | Market Value<br>(\$ Thousands) |
|--------------------------------------|---------|--------------------------------|--|---------|--------------------------------|
| <b>COMMON STOCK — 97.6%</b>          |         |                                | <b>COMMON STOCK (continued)</b>            |         |                                |
| <b>Communication Services — 8.7%</b> |         |                                | Zumiez Inc *                               | 8,100   | \$ 197                         |
| Activision Blizzard Inc              | 92,265  | \$ 6,641                       |  |         | 130,981                        |
| Alphabet Inc, Cl A *                 | 14,536  | 20,838                         | <b>Consumer Staples — 7.4%</b>             |         |                                |
| Alphabet Inc, Cl C *                 | 4,761   | 6,803                          | Altria Group Inc                           | 270,173 | 10,550                         |
| Altice USA Inc, Cl A *               | 86,800  | 2,232                          | Archer-Daniels-Midland Co                  | 34,300  | 1,348                          |
| AT&T Inc                             | 243,000 | 7,499                          | Bunge Ltd                                  | 14,800  | 578                            |
| Cable One Inc                        | 2,377   | 4,485                          | Coca-Cola Co/The                           | 243,143 | 11,350                         |
| CenturyLink Inc                      | 232,100 | 2,282                          | Conagra Brands Inc                         | 129,331 | 4,499                          |
| Charter Communications Inc, Cl A *   | 6,600   | 3,590                          | Costco Wholesale Corp                      | 4,071   | 1,256                          |
| Comcast Corp, Cl A                   | 31,800  | 1,259                          | Coty Inc, Cl A *(A)                        | 203,100 | 737                            |
| Electronic Arts Inc *                | 49,736  | 6,112                          | General Mills Inc                          | 40,100  | 2,528                          |
| Facebook Inc, Cl A *                 | 105,056 | 23,647                         | Herbalife Nutrition Ltd *                  | 48,600  | 2,131                          |
| Interpublic Group of Cos Inc/The (A) | 192,351 | 3,291                          | JM Smucker Co/The                          | 31,652  | 3,606                          |
| Netflix Inc *                        | 6,900   | 2,896                          | Kellogg Co                                 | 93,266  | 6,091                          |
| News Corp, Cl A                      | 56,090  | 687                            | Keurig Dr Pepper Inc (A)                   | 101,000 | 2,820                          |
| Omnicom Group Inc (A)                | 70,986  | 3,889                          | Kimberly-Clark Corp                        | 9,100   | 1,287                          |
| Take-Two Interactive Software Inc *  | 24,432  | 3,327                          | Kroger Co/The                              | 200,867 | 6,552                          |
| TripAdvisor Inc *                    | 40,675  | 784                            | Mondelez International Inc, Cl A           | 70,034  | 3,650                          |
| Verizon Communications Inc           | 290,616 | 16,676                         | PepsiCo Inc                                | 28,753  | 3,782                          |
| ViacomCBS Inc, Cl B (A)              | 100,849 | 2,092                          | Philip Morris International Inc            | 57,792  | 4,240                          |
| Zynga Inc, Cl A *                    | 158,646 | 1,452                          | Pilgrim's Pride Corp *                     | 15,700  | 325                            |
|                                      |         | 120,482                        | Procter & Gamble Co/The                    | 150,636 | 17,462                         |
| <b>Consumer Discretionary — 9.5%</b> |         |                                | Sysco Corp                                 | 42,966  | 2,370                          |
| Advance Auto Parts Inc               | 33,819  | 4,712                          | Tyson Foods Inc, Cl A                      | 46,700  | 2,869                          |
| Amazon.com Inc *                     | 15,289  | 37,341                         | Unilever NV                                | 80,534  | 4,149                          |
| Asbury Automotive Group Inc *        | 4,100   | 296                            | Walgreens Boots Alliance Inc               | 64,800  | 2,783                          |
| AutoNation Inc *                     | 32,200  | 1,271                          | Walmart Inc                                | 37,100  | 4,603                          |
| Booking Holdings Inc *               | 3,600   | 5,902                          |  |         | 101,566                        |
| BorgWarner Inc (A)                   | 170,906 | 5,495                          | <b>Energy — 2.1%</b>                       |         |                                |
| Brunswick Corp/DE                    | 18,759  | 1,032                          | Cabot Oil & Gas Corp, Cl A                 | 15,478  | 307                            |
| Dollar General Corp                  | 48,947  | 9,374                          | Chevron Corp                               | 146,112 | 13,398                         |
| Domino's Pizza Inc                   | 1,831   | 707                            | Devon Energy Corp                          | 40,700  | 440                            |
| DR Horton Inc                        | 59,719  | 3,302                          | Diamondback Energy Inc                     | 33,700  | 1,435                          |
| eBay Inc                             | 99,200  | 4,518                          | EOG Resources Inc                          | 10,900  | 556                            |
| Etsy Inc *                           | 18,972  | 1,536                          | Exxon Mobil Corp                           | 51,100  | 2,324                          |
| Expedia Group Inc *                  | 3,000   | 238                            | HollyFrontier Corp                         | 14,000  | 440                            |
| frontdoor Inc *                      | 5,569   | 254                            | Kinder Morgan Inc                          | 166,700 | 2,634                          |
| Garmin Ltd                           | 3,804   | 343                            | Marathon Petroleum Corp                    | 112,785 | 3,963                          |
| General Motors Co *                  | 202,400 | 5,238                          | Phillips 66                                | 38,045  | 2,978                          |
| Gentex Corp                          | 63,945  | 1,691                          | TechnipFMC PLC                             | 91,000  | 673                            |
| Home Depot Inc/The                   | 40,245  | 10,000                         | World Fuel Services Corp                   | 12,000  | 306                            |
| LKQ Corp *                           | 128,500 | 3,529                          |  |         | 29,454                         |
| Lowe's Cos Inc                       | 112,424 | 14,654                         | <b>Financials — 10.4%</b>                  |         |                                |
| M/I Homes Inc *                      | 24,300  | 814                            | Affiliated Managers Group Inc              | 21,800  | 1,452                          |
| Marriott Vacations Worldwide Corp *  | 7,900   | 710                            | Aflac Inc                                  | 93,222  | 3,400                          |
| McDonald's Corp                      | 19,900  | 3,708                          | Allstate Corp/The                          | 46,334  | 4,532                          |
| Murphy USA Inc *                     | 1,100   | 128                            | American Equity Investment Life Holding Co | 8,100   | 176                            |
| Pool Corp                            | 4,737   | 1,274                          | American International Group Inc           | 241,149 | 7,249                          |
| Ross Stores Inc *                    | 61,432  | 5,956                          | Ameriprise Financial Inc                   | 20,400  | 2,857                          |
| Sonic Automotive Inc, Cl A           | 20,800  | 547                            | Bank of America Corp                       | 656,587 | 15,837                         |
| Target Corp                          | 50,800  | 6,214                          | Bank of New York Mellon Corp/The           | 40,700  | 1,513                          |

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**Large Cap Disciplined Equity Fund (Continued)**

| Description                     | Shares  | Market Value<br>(\$ Thousands) | Description                      | Shares  | Market Value<br>(\$ Thousands) |
|---------------------------------|---------|--------------------------------|----------------------------------|---------|--------------------------------|
| <b>COMMON STOCK (continued)</b> |         |                                | <b>COMMON STOCK (continued)</b>  |         |                                |
| BankUnited Inc                  | 22,500  | \$ 416                         | Willis Towers Watson PLC         | 37,141  | \$ 7,536                       |
| Berkshire Hathaway Inc, Cl B *  | 44,079  | 8,180                          |                                  |         | 143,449                        |
| BlackRock Inc, Cl A             | 5,169   | 2,732                          |                                  |         |                                |
| Capital One Financial Corp      | 25,300  | 1,722                          | <b>Health Care — 18.4%</b>       |         |                                |
| Cboe Global Markets Inc         | 20,100  | 2,140                          | Abbott Laboratories              | 164,321 | 15,597                         |
| Chubb Ltd                       | 9,300   | 1,134                          | AbbVie Inc                       | 73,500  | 6,811                          |
| CIT Group Inc                   | 20,400  | 370                            | Agilent Technologies Inc         | 53,314  | 4,699                          |
| Citigroup Inc                   | 162,800 | 7,800                          | Alexion Pharmaceuticals Inc *    | 24,200  | 2,902                          |
| Comerica Inc                    | 66,700  | 2,425                          | Alnylam Pharmaceuticals Inc *    | 17,520  | 2,370                          |
| Discover Financial Services     | 28,500  | 1,354                          | AmerisourceBergen Corp, Cl A     | 52,323  | 4,989                          |
| Essent Group Ltd                | 35,179  | 1,163                          | Amgen Inc                        | 56,479  | 12,973                         |
| Evercore Inc, Cl A              | 13,900  | 766                            | Anthem Inc                       | 13,400  | 3,941                          |
| Fidelity National Financial Inc | 50,500  | 1,611                          | Baxter International Inc         | 13,714  | 1,234                          |
| First BanCorp/Puerto Rico       | 5,600   | 30                             | Becton Dickinson and Co          | 58,094  | 14,345                         |
| First Hawaiian Inc              | 30,741  | 530                            | Biogen Inc *                     | 13,054  | 4,009                          |
| Hancock Whitney Corp            | 12,400  | 268                            | Bio-Rad Laboratories Inc, Cl A * | 1,183   | 581                            |
| Hanover Insurance Group Inc/The | 3,129   | 314                            | Bristol-Myers Squibb Co          | 121,168 | 7,236                          |
| Hilltop Holdings Inc            | 3,600   | 67                             | Cardinal Health Inc              | 1,120   | 61                             |
| Intercontinental Exchange Inc   | 50,426  | 4,904                          | Chemed Corp                      | 6,588   | 3,152                          |
| JPMorgan Chase & Co             | 24,602  | 2,394                          | Cigna Corp                       | 35,600  | 7,025                          |
| KeyCorp                         | 124,200 | 1,472                          | CVS Health Corp                  | 143,519 | 9,411                          |
| Ladder Capital Corp, Cl A †     | 20,490  | 163                            | Danaher Corp                     | 3,900   | 650                            |
| Lincoln National Corp           | 31,700  | 1,202                          | DaVita Inc *                     | 21,366  | 1,730                          |
| LPL Financial Holdings Inc      | 3,800   | 271                            | DENTSPLY SIRONA Inc              | 26,800  | 1,247                          |
| MarketAxess Holdings Inc        | 532     | 271                            | Edwards Lifesciences Corp *      | 13,200  | 2,966                          |
| Marsh & McLennan Cos Inc        | 60,125  | 6,368                          | Eli Lilly and Co                 | 39,706  | 6,073                          |
| MetLife Inc                     | 128,700 | 4,634                          | Gilead Sciences Inc              | 49,100  | 3,821                          |
| MGIC Investment Corp            | 174,200 | 1,430                          | HCA Healthcare Inc *             | 21,300  | 2,277                          |
| Morningstar Inc                 | 5,221   | 800                            | Hologic Inc *                    | 50,038  | 2,652                          |
| MSCI Inc, Cl A                  | 9,644   | 3,171                          | Humana Inc                       | 31,817  | 13,066                         |
| Nasdaq Inc                      | 5,535   | 656                            | IQVIA Holdings Inc *             | 23,000  | 3,439                          |
| Old Republic International Corp | 42,300  | 659                            | Jazz Pharmaceuticals PLC *       | 16,600  | 1,981                          |
| OneMain Holdings Inc, Cl A      | 1,700   | 40                             | Johnson & Johnson                | 99,404  | 14,786                         |
| PacWest Bancorp                 | 75,700  | 1,310                          | Masimo Corp *                    | 5,629   | 1,352                          |
| Popular Inc                     | 49,800  | 1,967                          | Medtronic PLC                    | 130,536 | 12,868                         |
| Primerica Inc                   | 1,618   | 184                            | Merck & Co Inc                   | 373,414 | 30,142                         |
| Principal Financial Group Inc   | 48,039  | 1,855                          | Mylan NV *                       | 32,200  | 550                            |
| Radian Group Inc                | 67,900  | 1,078                          | Pfizer Inc                       | 222,733 | 8,506                          |
| Regions Financial Corp          | 307,300 | 3,476                          | Premier Inc, Cl A *              | 10,600  | 369                            |
| S&P Global Inc                  | 5,102   | 1,658                          | Regeneron Pharmaceuticals Inc *  | 2,044   | 1,253                          |
| Starwood Property Trust Inc ‡   | 18,300  | 243                            | STERIS PLC                       | 2,100   | 348                            |
| State Street Corp               | 82,209  | 5,011                          | Thermo Fisher Scientific Inc     | 13,308  | 4,647                          |
| Sterling Bancorp/DE             | 14,700  | 181                            | UnitedHealth Group Inc           | 58,191  | 17,740                         |
| Synchrony Financial             | 84,000  | 1,711                          | Vertex Pharmaceuticals Inc *     | 7,700   | 2,217                          |
| Synovus Financial Corp          | 95,600  | 1,835                          | West Pharmaceutical Services Inc | 15,457  | 3,339                          |
| TPG RE Finance Trust Inc        | 83,000  | 615                            | Zimmer Biomet Holdings Inc       | 89,737  | 11,337                         |
| Travelers Cos Inc/The           | 21,200  | 2,268                          | Zoetis Inc, Cl A                 | 23,400  | 3,262                          |
| Unum Group                      | 64,600  | 979                            |                                  |         | 253,954                        |
| Voya Financial Inc              | 38,503  | 1,735                          | <b>Industrials — 8.9%</b>        |         |                                |
| Wells Fargo & Co                | 385,349 | 10,200                         | 3M Co                            | 36,491  | 5,709                          |
| Western Alliance Bancorp        | 29,700  | 1,134                          | Acuity Brands Inc                | 7,700   | 663                            |
|                                 |         |                                | ADT Inc                          | 118,900 | 842                            |

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|--|---------|--------------------------------|---|---------|--------------------------------|
| <b>COMMON STOCK (continued)</b>            |         |                                | <b>COMMON STOCK (continued)</b>           |         |                                |
| Advanced Drainage Systems Inc              | 4,600   | \$ 204                         | Trane Technologies PLC                    | 8,880   | \$ 801                         |
| AECOM *                                    | 25,348  | 983                            | TransUnion                                | 49,709  | 4,289                          |
| Allison Transmission Holdings Inc, CI A    | 46,100  | 1,739                          | UFP Industries Inc                        | 34,800  | 1,591                          |
| Altra Industrial Motion Corp               | 19,600  | 608                            | Union Pacific Corp                        | 12,100  | 2,055                          |
| American Woodmark Corp *                   | 2,400   | 151                            | Univar Solutions Inc *                    | 24,900  | 384                            |
| AMETEK Inc                                 | 85,345  | 7,827                          | WW Grainger Inc                           | 14,206  | 4,398                          |
| Atkore International Group Inc *           | 48,000  | 1,288                          |   |         |                                |
| Barrett Business Services Inc              | 4,600   | 233                            |   |         | 122,761                        |
| BMC Stock Holdings Inc *                   | 40,200  | 1,052                          | <b>Information Technology — 22.1%</b>     |         |                                |
| BWX Technologies Inc                       | 2,311   | 145                            | Accenture PLC, CI A                       | 24,900  | 5,020                          |
| Carrier Global Corp *                      | 40,400  | 827                            | Adobe Inc *                               | 10,502  | 4,060                          |
| Crane Co                                   | 22,100  | 1,231                          | Advanced Micro Devices Inc *              | 36,474  | 1,962                          |
| CSX Corp                                   | 15,100  | 1,081                          | Akamai Technologies Inc *                 | 17,434  | 1,845                          |
| Curtiss-Wright Corp                        | 18,506  | 1,856                          | Alliance Data Systems Corp                | 5,600   | 259                            |
| Deere & Co                                 | 1,500   | 228                            | Amdocs Ltd                                | 19,603  | 1,220                          |
| Delta Air Lines Inc *                      | 9,800   | 247                            | Apple Inc                                 | 151,303 | 48,105                         |
| Dover Corp                                 | 5,114   | 497                            | Applied Materials Inc                     | 130,153 | 7,312                          |
| EMCOR Group Inc                            | 10,700  | 680                            | Arrow Electronics Inc *                   | 24,875  | 1,718                          |
| Expeditors International of Washington Inc | 41,795  | 3,192                          | Autodesk Inc *                            | 15,100  | 3,177                          |
| Gates Industrial Corp PLC *                | 40,500  | 407                            | Booz Allen Hamilton Holding Corp, CI A    | 50,341  | 4,015                          |
| General Dynamics Corp                      | 15,900  | 2,335                          | Broadcom Inc                              | 13,000  | 3,787                          |
| General Electric Co                        | 278,700 | 1,831                          | CACI International Inc, CI A *            | 9,999   | 2,508                          |
| GMS Inc *                                  | 28,100  | 576                            | Cadence Design Systems Inc *              | 39,151  | 3,574                          |
| Honeywell International Inc                | 83,944  | 12,243                         | CDW Corp/DE                               | 1,758   | 195                            |
| Howmet Aerospace Inc *                     | 62,800  | 821                            | Cisco Systems Inc                         | 197,500 | 9,445                          |
| Hubbell Inc, CI B                          | 3,567   | 437                            | Citrix Systems Inc                        | 9,706   | 1,438                          |
| Huntington Ingalls Industries Inc          | 967     | 193                            | Cognizant Technology Solutions Corp, CI A | 61,400  | 3,254                          |
| Illinois Tool Works Inc                    | 41,343  | 7,130                          | Cornerstone OnDemand Inc *                | 9,300   | 359                            |
| Johnson Controls International plc         | 39,100  | 1,228                          | DXC Technology Co *                       | 130,700 | 1,857                          |
| Kansas City Southern                       | 19,132  | 2,880                          | Entegris Inc                              | 31,165  | 1,866                          |
| Kforce Inc                                 | 9,300   | 281                            | F5 Networks Inc *                         | 12,875  | 1,866                          |
| L3Harris Technologies Inc                  | 48,249  | 9,623                          | Fair Isaac Corp *                         | 4,900   | 1,973                          |
| Lockheed Martin Corp                       | 9,200   | 3,574                          | Fortinet Inc *                            | 1,400   | 195                            |
| Lydall Inc *                               | 9,300   | 101                            | Global Payments Inc                       | 18,066  | 3,243                          |
| Masco Corp                                 | 60,074  | 2,802                          | GoDaddy Inc, CI A *                       | 1,600   | 124                            |
| Mueller Industries Inc                     | 7,500   | 201                            | Hewlett Packard Enterprise Co             | 229,900 | 2,232                          |
| Nielsen Holdings PLC                       | 45,700  | 635                            | Intel Corp                                | 200,191 | 12,598                         |
| Northrop Grumman Corp                      | 15,000  | 5,028                          | International Business Machines Corp      | 27,300  | 3,410                          |
| Old Dominion Freight Line Inc              | 16,727  | 2,862                          | Intuit Inc                                | 28,716  | 8,337                          |
| Oshkosh Corp                               | 10,500  | 754                            | Jabil Inc                                 | 85,934  | 2,571                          |
| Otis Worldwide Corp                        | 6,250   | 329                            | Jack Henry & Associates Inc               | 1,000   | 181                            |
| Owens Corning                              | 42,700  | 2,242                          | Juniper Networks Inc                      | 29,586  | 718                            |
| PACCAR Inc                                 | 2,200   | 162                            | KBR Inc                                   | 29,700  | 696                            |
| Pentair PLC                                | 37,064  | 1,451                          | Lam Research Corp                         | 18,403  | 5,036                          |
| Quanta Services Inc                        | 12,400  | 458                            | Leidos Holdings Inc                       | 61,939  | 6,522                          |
| Raytheon Technologies Corp                 | 33,900  | 2,187                          | Mastercard Inc, CI A                      | 4,000   | 1,204                          |
| Republic Services Inc, CI A                | 63,325  | 5,412                          | Microchip Technology Inc (A)              | 46,206  | 4,437                          |
| Rexnord Corp                               | 45,900  | 1,382                          | Micron Technology Inc *                   | 77,122  | 3,695                          |
| SkyWest Inc *                              | 5,000   | 160                            | Microsoft Corp                            | 357,599 | 65,530                         |
| SPX Corp *                                 | 9,800   | 392                            | Motorola Solutions Inc                    | 57,404  | 7,768                          |
| Standex International Corp                 | 3,300   | 175                            | NortonLifeLock Inc                        | 4,958   | 113                            |
| Stanley Black & Decker Inc                 | 61,121  | 7,668                          | NVIDIA Corp                               | 33,548  | 11,910                         |
|  |         |                                | Oracle Corp                               | 152,174 | 8,182                          |

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|---------------------------------------|---------|--------------------------------|---|-------------|--------------------------------|
| <b>COMMON STOCK (continued)</b>       |         |                                | <b>COMMON STOCK (continued)</b>           |             |                                |
| PayPal Holdings Inc *                 | 9,200   | \$ 1,426                       | Equity LifeStyle Properties Inc †         | 13,647      | \$ 850                         |
| Qorvo Inc *                           | 467     | 49                             | First Industrial Realty Trust Inc †       | 13,700      | 519                            |
| QUALCOMM Inc                          | 195,563 | 15,817                         | Franklin Street Properties Corp †         | 22,900      | 122                            |
| SS&C Technologies Holdings Inc        | 9,400   | 544                            | Gaming and Leisure Properties Inc †       | 131,400     | 4,539                          |
| Switch Inc, CI A (A)                  | 80,081  | 1,530                          | Invitation Homes Inc †                    | 80,800      | 2,125                          |
| Synopsys Inc *                        | 20,005  | 3,619                          | Lamar Advertising Co, CI A †              | 5,800       | 384                            |
| Teradyne Inc                          | 4,143   | 278                            | Medical Properties Trust Inc †            | 262,237     | 4,741                          |
| VeriSign Inc *                        | 9,134   | 2,000                          | MGM Growth Properties LLC, CI A †         | 7,900       | 219                            |
| Visa Inc, CI A                        | 23,700  | 4,627                          | Prologis Inc †                            | 34,600      | 3,166                          |
| VMware Inc, CI A *                    | 16,700  | 2,610                          | Regency Centers Corp †                    | 9,000       | 385                            |
| Western Digital Corp *                | 8,100   | 360                            | Retail Properties of America Inc, CI A ** | 74,100      | 402                            |
| Xerox Holdings Corp                   | 109,500 | 1,739                          | SBA Communications Corp, CI A †           | 5,231       | 1,643                          |
| Xilinx Inc                            | 114,981 | 10,573                         | Service Properties Trust †                | 20,900      | 141                            |
|                                       |         | 304,689                        | Spirit Realty Capital Inc †               | 32,600      | 927                            |
|                                       |         |                                |   |             | 51,738                         |
| <b>Materials — 2.5%</b>               |         |                                | <b>Utilities — 3.9%</b>                   |             |                                |
| Air Products and Chemicals Inc        | 34,345  | 8,299                          | AES Corp/The                              | 82,600      | 1,032                          |
| Arconic Corp *                        | 31,175  | 451                            | Alliant Energy Corp                       | 43,690      | 2,157                          |
| Ardagh Group SA, CI A                 | 42,657  | 514                            | American Electric Power Co Inc            | 64,319      | 5,483                          |
| Ashland Global Holdings Inc           | 1,885   | 127                            | Clearway Energy Inc, CI C                 | 41,900      | 918                            |
| Avery Dennison Corp                   | 63,164  | 6,990                          | Dominion Energy Inc                       | 15,500      | 1,318                          |
| Corteva Inc                           | 90,600  | 2,474                          | Duke Energy Corp                          | 31,500      | 2,697                          |
| Dow Inc                               | 66,800  | 2,578                          | Entergy Corp                              | 36,341      | 3,700                          |
| DuPont de Nemours Inc                 | 37,900  | 1,923                          | Exelon Corp                               | 116,700     | 4,471                          |
| Eastman Chemical Co                   | 17,100  | 1,164                          | IDACORP Inc                               | 16,441      | 1,533                          |
| Ecolab Inc                            | 19,757  | 4,200                          | National Fuel Gas Co                      | 8,300       | 348                            |
| LyondellBasell Industries NV, CI A    | 23,700  | 1,511                          | NextEra Energy Inc                        | 46,507      | 11,885                         |
| Nucor Corp                            | 20,400  | 862                            | NRG Energy Inc                            | 15,400      | 555                            |
| Reliance Steel & Aluminum Co          | 3,059   | 297                            | OGE Energy Corp                           | 5,900       | 185                            |
| RPM International Inc                 | 6,510   | 487                            | Pinnacle West Capital Corp                | 30,951      | 2,411                          |
| Scotts Miracle-Gro Co/The, CI A       | 918     | 131                            | PPL Corp                                  | 140,000     | 3,912                          |
| Sherwin-Williams Co/The               | 2,000   | 1,188                          | Public Service Enterprise Group Inc       | 37,800      | 1,929                          |
| Silgan Holdings Inc                   | 5,106   | 171                            | Sempra Energy                             | 21,300      | 2,690                          |
| Steel Dynamics Inc                    | 15,100  | 401                            | Southern Co/The                           | 46,000      | 2,625                          |
| Westrock Co                           | 6,500   | 182                            | UGI Corp                                  | 62,900      | 2,003                          |
|                                       |         | 33,950                         | Vistra Energy Corp                        | 77,500      | 1,584                          |
|                                       |         |                                |   |             | 53,436                         |
| <b>Real Estate — 3.7%</b>             |         |                                | <b>Total Common Stock</b>                 |             |                                |
| Alexandria Real Estate Equities Inc † | 30,474  | 4,684                          | (Cost \$1,092,579) (\$ Thousands)         |             | 1,346,460                      |
| American Homes 4 Rent, CI A †         | 154,495 | 3,899                          |   | Face Amount |                                |
| American Tower Corp, CI A †           | 477     | 123                            |   | (Thousands) |                                |
| Apple Hospitality REIT Inc **         | 23,000  | 235                            | <b>U.S. TREASURY OBLIGATION — 0.0%</b>    |             |                                |
| Boston Properties Inc †               | 7,382   | 635                            | U.S. Treasury Bill                        |             |                                |
| CBRE Group Inc, CI A *                | 3,396   | 149                            | 0.000%, 06/18/2020 (B)                    | \$ 120      | 120                            |
| Columbia Property Trust Inc †         | 33,000  | 420                            |   |             |                                |
| CoreCivic Inc †                       | 39,200  | 472                            |   |             |                                |
| CoreSite Realty Corp †                | 18,419  | 2,299                          |   |             |                                |
| Corporate Office Properties Trust †   | 17,405  | 435                            |   |             |                                |
| Crown Castle International Corp †     | 74,186  | 12,772                         |   |             |                                |
| CyrusOne Inc †                        | 15,170  | 1,128                          |   |             |                                |
| Digital Realty Trust Inc †            | 4,100   | 589                            |   |             |                                |
| Duke Realty Corp †                    | 95,417  | 3,290                          |   |             |                                |
| Equinix Inc †                         | 638     | 445                            |   |             |                                |
|                                       |         |                                | <b>Total U.S. Treasury Obligation</b>     |             | 120                            |
|                                       |         |                                | (Cost \$120) (\$ Thousands)               |             |                                |

**SCHEDULE OF INVESTMENTS**

May 31, 2020

**Large Cap Disciplined Equity Fund** (Continued)

| Description  | Shares     | Market Value<br>(\$ Thousands) |
|--|------------|--------------------------------|
| <b>AFFILIATED PARTNERSHIP — 1.6%</b>                           |            |                                |
| SEI Liquidity Fund, L.P.<br>0.290%*** (C)                      | 22,568,868 | \$ 22,577                      |
| Total Affiliated Partnership<br>(Cost \$22,573) (\$ Thousands) |            | 22,577                         |

| Description   | Shares     | Market Value<br>(\$ Thousands) |
|---|------------|--------------------------------|
| <b>CASH EQUIVALENT — 2.7%</b>   |            |                                |
| SEI Daily Income Trust, Government Fund,<br>CI F<br>0.090%***                 | 37,159,794 | \$ 37,160                      |
| Total Cash Equivalent<br>(Cost \$37,160) (\$ Thousands)                       |            | 37,160                         |
| Total Investments in Securities — 101.9%<br>(Cost \$1,152,432) (\$ Thousands) |            | \$ 1,406,317                   |

A list of the open futures contracts held by the Fund at May 31, 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 | 88                       | Jun-2020        | \$ 13,042                      | \$ 13,385            | \$ 343                                 |

Percentages are based on a Net Assets of \$1,380,069 (\$ Thousands).

\* Non-income producing security.

\*\* The rate reported is the 7-day effective yield as of May 31, 2020.

† Real Estate Investment Trust.

‡ Investment in Affiliated Security (see Note 6).

(A) Certain securities or partial positions of certain securities are on loan at May 31, 2020 (see Note 12). The total market value of securities on loan at May 31, 2020, was \$21,852 (\$ Thousands).

(B) Security, or portion thereof, has been pledged as collateral on open futures contracts.

(C) This security was purchased with cash collateral held from securities on loan (see Note 12). The total market value of such securities as of May 31, 2020 was \$22,577 (\$ Thousands).

ADR — American Depositary Receipt

CI — Class

L.P. — Limited Partnership

Ltd. — Limited

MSCI — Morgan Stanley Capital International

PLC — Public Limited Company

REIT — Real Estate investment Trust

S&P — Standard & Poor's

SPX — Standard & Poor's 500 Index

The following is a summary of the Fund's transactions with affiliates for the year ended May 31, 2020 (\$ Thousands):

| Security Description                          | Value 5/31/2019 | Purchases at Cost | Proceeds from  |               | Change in Unrealized Appreciation | Value 5/31/2020 | Shares     | Income | Capital Gains |
|---|-----------------|-------------------|----------------|---------------|-----------------------------------|-----------------|------------|--------|---------------|
|   |                 |                   | Sales          | Realized Gain |                                   |                 |            |        |               |
| SEI Liquidity Fund, L.P.                      | \$ 56,762       | \$ 293,068        | \$ (327,261)   | \$ 1          | \$ 7                              | \$ 22,577       | 22,568,868 | \$ —   | \$ —          |
| SEI Daily Income Trust, Government Fund, CI F | 72,385          | 941,013           | (976,238)      | —             | —                                 | 37,160          | 37,159,794 | 887    | —             |
| Totals  | \$ 129,147      | \$ 1,234,081      | \$ (1,303,499) | \$ 1          | \$ 7                              | \$ 59,737       |            | \$ 887 | \$ —          |

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

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

The following is a list of the level of inputs used as of May 31, 2020, in valuing the Fund's investments carried at value (\$ Thousands):

| Investments in Securities       | Level 1 (\$) | Level 2 (\$) | Level 3 (\$) | Total (\$) |
|---------------------------------|--------------|--------------|--------------|------------|
| Common Stock                    | 1,346,460    | —            | —            | 1,346,460  |
| U.S. Treasury Obligation        | —            | 120          | —            | 120        |
| Affiliated Partnership          | —            | 22,577       | —            | 22,577     |
| Cash Equivalent                 | 37,160       | —            | —            | 37,160     |
| Total Investments in Securities | 1,383,620    | 22,697       | —            | 1,406,317  |

| Other Financial Instruments       | Level 1 (\$) | Level 2 (\$) | Level 3 (\$) | Total (\$) |
|-----------------------------------|--------------|--------------|--------------|------------|
| Futures Contracts *               |              |              |              |            |
| Unrealized Appreciation           | 343          | —            | —            | 343        |
| Total Other Financial Instruments | 343          | —            | —            | 343        |

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

For the year ended May 31, 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.