

SCHEDULE OF INVESTMENTS

May 31, 2020

Screened World Equity Ex-US Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK — 95.1%			COMMON STOCK (continued)		
Argentina — 1.2%			Ritchie Bros Auctioneers Inc		
MercadoLibre Inc *	1,426	\$ 1,215	Sun Life Financial Inc	800	27
Australia — 4.1%			Tencent Music Entertainment Group ADR *	23,414	303
a2 Milk Co Ltd *	24,021	283			3,582
Aristocrat Leisure Ltd	22,897	391	Chile — 0.1%		
BGP Holdings *	4,500	—	Enel Americas SA ADR	18,384	136
BHP Group Ltd	8,813	203	China — 3.8%		
BlueScope Steel Ltd	30,042	220	Alibaba Group Holding Ltd ADR *	3,649	757
BSA Ltd	49,489	8	Bank of Communications Co Ltd, CI H	105,000	64
Champion Iron *	13,677	25	China Conch Venture Holdings Ltd	27,000	121
Cochlear Ltd	2,114	271	China Construction Bank Corp, CI H	632,000	496
CSL Ltd	2,222	407	China Mobile Ltd	79,500	555
Fortescue Metals Group Ltd	69,392	640	Hollysys Automation Technologies Ltd	14,339	179
Macquarie Group Ltd	2,430	177	Jiangnan Group Ltd *	411,228	16
Midway Ltd	9,210	6	Leju Holdings Ltd ADR *	9,831	16
Newcrest Mining Ltd	10,705	217	LONGi Green Energy Technology Co Ltd, CI A	13,700	62
Northern Star Resources Ltd	11,210	110	Midea Group Co Ltd, CI A	66,200	547
OM Holdings Ltd	41,402	11	NetEase Inc ADR	53	20
Qantas Airways Ltd	130,096	345	Oppein Home Group, CI A	17,800	301
Rio Tinto Ltd	5,392	334	PICC Property & Casualty Co Ltd	106,000	92
RPMGlobal Holdings Ltd *	27,391	18	Ping An Insurance Group Co of China Ltd, CI H	24,500	242
Sandfire Resources NL	6,052	18	Vipshop Holdings Ltd ADR *	20,991	364
Saracen Mineral Holdings Ltd *	76,962	261	Weichai Power Co Ltd, CI H	28,000	49
South32 Ltd	138,298	175			3,881
Tribune Resources Ltd	2,562	13	Denmark — 3.1%		
		4,133	Chr Hansen Holding A/S	2,713	263
Austria — 0.3%			Coloplast A/S, CI B	2,222	373
Kapsch TrafficCom AG	3,299	64	DSV PANALPINA A/S	5,699	602
S IMMO AG	8,330	157	Genmab A/S *	730	224
Strabag SE	889	27	North Media AS	3,882	31
		248	Novo Nordisk A/S, CI B	14,355	935
Belgium — 0.3%			Novozymes A/S, CI B	7,395	404
AGFA-Gevaert NV *	4,552	18	Royal Unibrew A/S	1,670	134
Umicore SA	5,816	258	Sparekassen Sjaelland-Fyn AS	589	7
		276	TCM Group A/S *	686	11
Brazil — 0.0%			Vestas Wind Systems A/S	1,430	146
Porto Seguro SA	4,700	40			3,130
Canada — 3.5%			Finland — 0.9%		
Absolute Software Corp	40,000	385	Alma Media Oyj	2,090	19
Bank of Montreal	200	10	Digia Oyj	1,726	9
BRP Inc	5,352	185	Harvia Oyj	2,645	31
Cogeco Inc	1,831	114	Kone Oyj, CI B	7,677	515
Constellation Software Inc/Canada	752	852	Marimekko Oyj *	892	27
Corus Entertainment Inc, CI B	2,817	6	Neste Oyj	5,350	216
Fairfax Financial Holdings Ltd	735	203	Oriola Oyj	1,404	3
Home Capital Group Inc, CI B *	10,000	138	Orion Oyj, CI B	1,287	69
Lundin Mining Corp	114,600	526	Rapala VMC Oyj	5,629	18
Manulife Financial Corp	26,300	325	Scanfil Oyj	3,934	22
Points International Ltd *	6,320	46			929
Real Matters Inc *	14,000	240			

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Screened World Equity Ex-US Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Redington India Ltd	20,240	\$ 23	Japan Exchange Group Inc	35,500	\$ 763
Tech Mahindra Ltd	68,095	478	Kanefusa Corp	2,300	13
Welspun	88,147	70	Kao Corp	2,300	185
		1,424	KDDI Corp	29,100	847
Indonesia — 0.1%			COMMON STOCK (continued)		
Adira Dinamika Multi Finance Tbk PT	25,000	11	Koike Sanso Kogyo Co Ltd	400	8
Global Mediacom *	1,171,000	15	Marubeni Corp	31,600	153
Hexindo Adiperkasa Tbk PT	41,100	8	MS&AD Insurance Group Holdings Inc	12,500	367
Mandala Multifinance Tbk PT	328,200	19	Nichiha	1,500	33
Mitrabara Adiperdana Tbk PT	183,234	20	Nidec Corp	7,800	479
Panin Financial Tbk PT *	2,005,600	23	Nintendo Co Ltd	1,600	646
		96	Nippon Telegraph & Telephone Corp	22,340	507
Ireland — 1.5%			COMMON STOCK (continued)		
CRH PLC	10,325	335	NJS Co Ltd	1,900	32
ICON PLC *	3,669	618	NTT DOCOMO Inc	20,800	570
Ryanair Holdings PLC ADR *	7,361	528	Okinawa Cellular Telephone Co	700	27
		1,481	Olympus Corp	12,500	217
Israel — 1.3%			COMMON STOCK (continued)		
Check Point Software Technologies Ltd *	7,914	868	Panasonic Corp	32,500	291
Israel Discount Bank Ltd ADR	1,349	43	Recruit Holdings Co Ltd	3,800	131
Isramco Negev 2	354,596	39	Sankyo Frontier Co Ltd	648	21
Kamada Ltd *	1,326	10	Shimano Inc	2,400	441
Nice Ltd ADR *	1,529	284	SHL-Japan Ltd	400	8
Norstar Holdings Inc	3,576	36	SMC Corp/Japan	1,100	555
		1,280	Softbank Corp	13,700	174
Italy — 1.4%			COMMON STOCK (continued)		
Assicurazioni Generali SpA *	17,803	247	Sony Corp	8,100	517
Digital Bros *	2,304	58	St. Marc Holdings	2,400	42
Enel SpA	40,010	307	Sumitomo Mitsui Financial Group Inc	14,600	423
Intesa Sanpaolo SpA	15,288	27	Takeda Pharmaceutical Co Ltd	16,200	630
Moncler SpA	3,560	133	Techno Medica Co Ltd	1,100	19
Prismian SpA	29,785	634	Tokio Marine Holdings Inc	13,500	585
Servizi Italia SpA	6,330	18	Toyota Tsusho Corp	10,100	256
		1,424	Tsubakimoto Kogyo Co Ltd	2,700	82
Japan — 12.3%			Malaysia — 0.5%		
Ainavo Holdings Co Ltd	5,700	42	AFFIN Bank Bhd *	33,500	12
Aiphone Co Ltd	2,400	35	Allianz Malaysia Bhd	19,700	64
Alps Alpine Co Ltd	18,300	221	CIMB Group Holdings Bhd	140,200	122
Daifuku Co Ltd	2,100	163	Kenanga Investment Bank Bhd	298,800	39
Dai-ichi Life Holdings Inc	23,800	310	Lii Hen Industries BHD	85,748	43
Daikin Industries Ltd	1,100	162	Magni-Tech Industries Bhd	111,733	51
Daiwa Securities Group Inc	129,800	538	Mah Sing Group Bhd	772,900	83
Denso Corp	7,800	299	Malaysian Pacific Industries Bhd	6,369	16
Eisai Co Ltd	1,600	125	MKH Bhd	110,100	28
FANUC Corp	2,400	428			458
Fujii Sangyo Corp	1,000	12	Mexico — 0.1%		
Fujitsu Ltd	5,600	577	Bio Pappel SAB de CV *	16,386	12
Himacs Ltd	300	6	Cia Minera Autlan SAB de CV *	12,516	4
Hitachi Ltd	16,300	523	Credito Real SAB de CV SOFOM ER *	12,390	7
Hokuriku Gas Co Ltd	700	20	Kimberly-Clark de Mexico SAB de CV ADR	3,342	26
					49
Netherlands — 6.9%			Netherlands — 6.9%		
			Adyen NV *	100	132
			AFC Ajax NV	1,789	28

SCHEDULE OF INVESTMENTS

May 31, 2020

Screened World Equity Ex-US Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Akzo Nobel NV	2,080	\$ 170	Portugal — 0.1%		
Amsterdam Commodities NV	1,721	36	NOS SGPS SA *	24,134	\$ 99
ASML Holding NV	2,658	866	Qatar — 0.1%		
EXOR NV	7,882	425	Ooredoo QPSC	78,390	136
Galapagos NV *	899	183	Russia — 1.2%		
Heineken Holding NV	4,526	373	Magnit PJSC GDR	13,228	151
IMCD NV	3,208	303	MMC Norilsk Nickel PJSC ADR	11,942	376
Just Eat Takeaway *	2,224	241	Mobile TeleSystems PJSC ADR	43,999	391
Koninklijke Ahold Delhaize NV	21,858	555	Sberbank of Russia PJSC ADR	22,376	253
Koninklijke Philips NV	28,645	1,300			1,171
NN Group NV	27,410	846	Singapore — 1.7%		
OCI NV *	19,928	225	Boustead Singapore Ltd	75,900	33
Prosus *	1,924	160	China Aviation Oil Singapore Corp Ltd	30,900	24
SNS Reaal *	1,762	—	DBS Group Holdings Ltd	24,500	338
Unilever NV	9,806	507	Delfi	43,100	25
Wolters Kluwer NV	8,440	673	Dutech Holdings Ltd	31,100	6
		7,023	Hong Leong Finance Ltd	11,276	18
New Zealand — 0.3%			Hour Glass Ltd/The	38,000	17
Eroad Ltd *	3,566	5	Jardine Cycle & Carriage Ltd	16,200	251
Fisher & Paykel Healthcare Corp Ltd	5,590	104	Keppel Corp Ltd	122,000	510
Meridian Energy Ltd	16,821	49	Penguin International Ltd	60,800	21
NZX Ltd	12,056	11	Riverstone Holdings Ltd/Singapore	29,404	46
Pushpay Holdings Ltd *	17,561	83	Sing Investments & Finance Ltd	21,700	18
		252	Singapore Exchange Ltd	27,000	158
Norway — 0.7%			Sinostar PEC Holdings Ltd *	89,447	9
DNB ASA *	47,577	647	Stamford Land Corp Ltd	129,900	32
SpareBank 1 BV	4,160	15	Sunningdale Tech Ltd	29,700	21
Sparebanken Sor	1,278	13	Tiong Seng Holdings Ltd *	7,037	1
Yara International	204	7	United Overseas Bank Ltd	14,874	205
		682			1,733
Panama — 0.2%			South Africa — 0.6%		
Copa Holdings SA, CI A	3,399	149	Afrimat	7,082	12
Peru — 0.2%			Combined Motor Holdings Ltd	9,481	5
Credicorp Ltd	1,444	199	Discovery Ltd	40,099	224
Empresa Siderurgica del Peru SAA	50,198	11	Metair Investments Ltd *	19,199	15
		210	MiX Telematics Ltd ADR	4,409	38
Philippines — 0.0%			Naspers Ltd, CI N	1,944	307
LT Group Inc	88,800	14			601
Semirara Mining & Power, CI A	88,400	19	South Korea — 5.1%		
		33	Aekyung Petrochemical	12,329	69
Poland — 0.2%			Coway Co Ltd	8,955	482
Amica SA *	2,424	64	Fursys Inc	377	9
ComArch SA	299	15	Hana Financial Group Inc	25,172	605
Dino Polska SA *	1,870	85	Kia Motors Corp	5,960	165
Lubelski Wegiel Bogdanka SA	8,950	44	Kortek	4,081	31
Zespol Elektrowni Patnow Adamow Konin SA *	7,804	15	LG Electronics Inc	6,623	317
		223	LG Hausys	2,513	138
			LG International	11,692	148
			Maeil Holdings Co Ltd	3,735	27
			NAVER Corp	1,764	322

SCHEDULE OF INVESTMENTS

May 31, 2020

Screened World Equity Ex-US Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Nice Information & Telecommunication	2,932	\$ 68	IEI Integration	48,000	\$ 63
RedcapTour Co Ltd	2,075	22	Taiwan Semiconductor Manufacturing Co Ltd	37,000	360
Samsung Electronics GDR	529	542	Taiwan Semiconductor Manufacturing Co Ltd ADR	17,558	884
Samsung Electronics Co Ltd	38,828	1,590	TOPBI International Holdings Ltd	5,380	10
Samsung SDI Co Ltd	780	226	Wistron Corp	118,000	112
SK Hynix Inc	6,279	413	X-Legend Entertainment	27,000	56
Tongyang Life Insurance	12,866	30	Yuanta Financial Holding Co Ltd	354,000	192
		<u>5,204</u>			<u>2,286</u>
Spain — 1.2%			Thailand — 0.5%		
Amadeus IT Group SA, CI A	6,559	342	Bangkok Life Assurance	75,300	35
Bankinter SA	39,881	169	PTT Exploration & Production PCL	124,200	328
Cia de Distribucion Integral Logista Holdings SA	6,568	121	Siam Commercial Bank PCL/The	76,800	179
Grifols SA	6,505	204			<u>542</u>
Grifols SA ADR	4,342	82	Turkey — 1.0%		
Industria de Diseno Textil SA	11,197	312	Akbank T.A.S.	22,859	19
		<u>1,230</u>	Aksigorta AS	57,243	53
Sweden — 2.3%			AvivaSA Emeklilik ve Hayat AS	25,715	50
Atlas Copco AB, CI A	4,190	164	Coca-Cola Icecek AS	39,202	233
Atlas Copco AB, CI B	15,075	532	Haci Omer Sabanci Holding AS	200,106	244
Corem Property Group AB, CI B	6,583	13	KOC Holding AS	50,741	120
Doro AB	2,733	10	Tofas Turk Otomobil Fabrikasi AS	5,325	17
Epiroc AB, CI B	28,967	323	Turk Traktor ve Ziraat Makineleri AS	10,087	90
Essity AB, CI B	9,847	325	Turkiye Garanti Bankasi AS	189,897	218
Evolution Gaming Group AB	1,900	112			<u>1,044</u>
Hennes & Mauritz AB, CI B	11,232	169	United Kingdom — 8.2%		
Kambi Group *	2,077	37	AstraZeneca PLC	1,450	154
Medcap AB *	3,537	59	Barclays PLC	66,635	95
Swedish Match AB	8,970	622	BHP Group PLC	8,900	174
		<u>2,366</u>	boohoo Group PLC *	79,665	381
Switzerland — 6.2%			British American Tobacco PLC	8,060	318
China Everbright Bank	188,840	101	Burberry Group PLC	12,369	229
Cie Financiere Richemont SA	4,351	253	Computacenter PLC	1,190	24
CPH Chemie & Papier Holding AG	219	17	Dart Group PLC	1,666	18
Geberit AG	390	190	Evrax PLC	34,681	121
Kuehne + Nagel International AG	2,304	332	Exillon Energy PLC *	4,819	3
LafargeHolcim Ltd	12,368	512	Experian PLC	23,529	818
Lastminute.com NV *	670	14	Ferrexpo PLC	16,544	36
Lonza Group AG	330	162	Fiat Chrysler Automobiles NV	4,000	35
Nestle SA	13,901	1,503	Franchise Brands plc	8,431	11
Novartis AG	19,854	1,716	Fresnillo PLC	28,582	278
Roche Holding AG	3,665	1,269	Gem Diamonds Ltd *	19,498	7
Temenos AG	1,117	170	Greencore Group PLC	139,950	234
		<u>6,239</u>	H&T Group PLC	4,868	18
Taiwan — 2.3%			Hargreaves Lansdown PLC	19,601	445
Coretronic	68,000	70	Impellam Group PLC	3,091	10
Elitegroup Computer Systems	37,000	14	Indivior PLC *	17,994	13
Eson Precision Ind Co Ltd	57,000	59	International Personal Finance	22,565	12
Hon Hai Precision Industry Co Ltd	181,000	457	John Wood Group PLC	145,285	345
Hsing TA Cement Co	14,600	9	Judges Scientific PLC	1,706	118
			Just Eat Takeaway *	3,218	348

SCHEDULE OF INVESTMENTS

May 31, 2020

Screened World Equity Ex-US Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			CASH EQUIVALENT — 1.4%		
Just Group	154,296	\$ 100	SEI Daily Income Trust, Government Fund, CI F		
Kingfisher PLC	124,367	299	0.090%***	1,455,753	\$ 1,456
Kingspan Group PLC	8,141	503	Total Cash Equivalent		
Legal & General Group PLC	82,614	203	(Cost \$1,456) (\$ Thousands)		1,456
London Stock Exchange Group PLC	4,727	469	Total Investments in Securities — 96.8%		
Man Group PLC/Jersey	100,673	177	(Cost \$87,820) (\$ Thousands)		\$ 97,950
Melrose Industries PLC	217,530	310			
Motorpoint group	2,937	9			
Nexus Infrastructure PLC	2,969	7			
NWF Group PLC	12,655	31			
Pagegroup PLC	2,389	11			
Prudential PLC	33,624	435			
Reach PLC	23,572	24			
Rio Tinto PLC	8,789	469			
Robert Walters PLC	2,187	9			
Smiths Group PLC	45,858	740			
St James's Place PLC	15,031	171			
Team17 Group PLC *	11,281	78			
Unilever PLC	217	11			
Vertu Motors PLC	30,896	12			
		8,313			
United States — 2.4%					
Atlantica Yield plc	4,869	127			
Atlassian Corp PLC, CI A *	2,146	398			
Berry Global Group Inc *	9,052	407			
Colliers International Group Inc	267	14			
Gentex Corp	14,271	378			
Nomad Foods Ltd *	7,580	160			
Resolute Forest Products Inc *	29,125	54			
Sensata Technologies Holding PLC *	4,346	155			
Spotify Technology SA *	3,177	575			
Yum China Holdings Inc	4,300	199			
		2,467			
Total Common Stock					
(Cost \$85,900) (\$ Thousands)		96,224			
PREFERRED STOCK — 0.3%					
Brazil — 0.1%					
Itau Unibanco Holding SA ADR (A)	25,817	110			
Germany — 0.1%					
Draegerwerk AG & Co KGaA *	254	20			
KSB SE & Co KGaA (A)	237	53			
		73			
Spain — 0.1%					
Grifols SA (A)	4,538	87			
Total Preferred Stock					
(Cost \$464) (\$ Thousands)		270			

SCHEDULE OF INVESTMENTS

May 31, 2020

Screened World Equity Ex-US Fund (Continued)

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 (Depreciation) (Thousands)
Euro STOXX 50	13	Jun-2020	\$ 401	\$ 440	\$ 30
FTSE 100 Index	2	Jun-2020	143	150	6
Hang Seng Index	2	Jul-2020	300	294	(6)
S&P TSX 60 Index	1	Jun-2020	133	132	(1)
SPI 200 Index	2	Jun-2020	182	191	6
TOPIX Index	1	Jun-2020	139	145	5
			\$ 1,298	\$ 1,352	\$ 40

A list of the open forward foreign currency contracts held by the Fund at May 31, 2020, is as follows:

Counterparty	Settlement Date	Currency to Deliver (Thousands)	Currency to Receive (Thousands)	Unrealized (Depreciation) (Thousands)
Brown Brothers Harriman	06/09/20	EUR 982	USD 1,066	\$ (27)

Percentages are based on Net Assets of \$101,167 (\$ Thousands).

* Non-income producing security.

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

+ Investment in Affiliated Security (see Note 6).

(A) There is currently no rate available.

ADR — American Depositary Receipt

CI — Class

EUR — Euro

FTSE— Financial Times Stock Exchange

GDR — Global Depositary Receipt

Ltd. — Limited

PJSC — Public Joint-Stock Company

PLC — Public Limited Company

S&P— Standard & Poor's

SPI — Share Price Index

TOPIX - Tokyo Price Index

TSX — Toronto Stock Exchange

USD — U.S. Dollar

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

Investments in Securities	Level 1 (\$)	Level 2 (\$)	Level 3 (\$) ⁽¹⁾	Total (\$)
Common Stock	88,074	7,933	217	96,224
Preferred Stock	183	87	—	270
Cash Equivalent	1,456	—	—	1,456
Total Investments in Securities	89,713	8,020	217	97,950
Other Financial Instruments	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Futures Contracts*				
Unrealized Appreciation	47	—	—	47
Unrealized Depreciation	(7)	—	—	(7)
Forwards Contracts*				
Unrealized Depreciation	—	(27)	—	(27)
Total Other Financial Instruments	40	(27)	—	13

* Futures contracts are valued at the unrealized appreciation (depreciation) 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.

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 Sales	Realized Gain/(Loss)	Change in Unrealized Appreciation/(Depreciation)	Value 5/31/2020	Shares	Income	Capital Gains
SEI Daily Income Trust, Government Fund, CI F	\$ 2,276	\$ 12,975	\$ (13,795)	\$ —	\$ —	\$ 1,456	1,455,753	\$ 22	\$ —

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

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