

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2021

Tax-Managed International Managed Volatility Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK — 96.3%			COMMON STOCK (continued)		
Australia — 4.2%			Coloplast A/S, CI B		
Abacus Property Group †	87,074	\$ 186	Danske Bank A/S	10,603	\$ 1,598
AGL Energy Ltd	94,185	692	Genmab A/S *	60,283	1,131
Ansell	27,374	818	Jyske Bank A/S	1,487	490
ASX Ltd	5,643	305	Novo Nordisk A/S, CI B	16,645	796
Aurizon Holdings Ltd	565,871	1,681	Orsted A/S	13,953	948
AusNet Services	289,189	404	Royal Unibrew A/S	1,184	192
Bendigo & Adelaide Bank	74,373	570	RTX	2,426	254
Chorus	31,346	151	Scandinavian Tobacco Group A/S	3,573	109
Coca-Cola Amatil Ltd	17,108	175	Solar, CI B	73,722	1,418
Coles Group Ltd	62,857	767	Sydbank A/S	3,143	238
CSL Ltd	5,661	1,141	UIE	22,507	608
Fortescue Metals Group Ltd	12,348	188		564	149
Harvey Norman Holdings Ltd	399,926	1,745			9,508
Inghams Group Ltd	378,069	962	Finland — 1.4%		
Medibank Pvt	47,280	101	Aspo	3,559	37
Newcrest Mining Ltd	22,123	412	Elisa Oyj	6,082	366
REA Group Ltd	3,994	431	Kemira	47,655	733
Rio Tinto Ltd	9,772	824	Kesko Oyj, CI B	61,076	1,872
Sonic Healthcare Ltd	25,082	670	Orion Oyj, CI B	19,556	786
Telstra Corp Ltd, CI B	502,620	1,302	TietoEVRY	37,802	1,174
TPG Telecom	77,265	373	Tokmanni Group	12,825	301
Treasury Wine Estates Ltd	37,848	298			5,269
Wesfarmers Ltd	36,388	1,460	France — 8.3%		
Woolworths Group Ltd	21,286	663	ABC arbitrage	14,654	125
		16,319	BNP Paribas SA	3,209	196
			Bonduelle SCA	4,156	105
Austria — 1.0%			Caisse Regionale de Credit Agricole Mutuel		
CA Immobilien Anlagen AG	4,737	201	Brie Picardie	4,916	132
Erste Group Bank AG *	6,526	222	Caisse Regionale de Credit Agricole Mutuel		
EVN AG	6,728	145	Nord de France	3,948	106
Mayr Melnhof Karton	4,772	984	Carrefour SA	215,049	3,904
Oesterreichische Post AG (A)	37,629	1,649	Cie Generale des Etablissements Michelin		
S IMMO AG †	9,548	241	SCA	17,959	2,694
Telekom Austria AG, CI A	81,520	644	Credit Agricole	22,471	326
		4,086	Danone SA	3,206	220
Belgium — 1.6%			Dassault Systemes SE	1,080	231
Ageas	14,061	852	Engie SA	74,008	1,053
Etablissements Franz Colruyt	62,755	3,751	Eurofins Scientific	1,135	109
Proximus SADP	28,087	612	Eutelsat Communications SA	63,660	777
UCB SA, CI A	11,564	1,103	Faurecia SE	162	9
		6,318	Hermes International	1,456	1,615
Canada — 2.3%			Iliad SA	1,741	332
Bank of Nova Scotia/The, CI C	8,211	514	Lagardere SCA	3,725	98
Canadian Imperial Bank of Commerce (A)	11,311	1,107	LNA Sante SA	2,819	152
Canadian Tire Corp Ltd, CI A	16,691	2,368	L'Oreal SA	2,549	979
Cogeco Communications	18,559	1,742	Metropole Television SA	56,336	1,206
Empire Co Ltd, CI A	31,361	978	Orange SA	385,969	4,765
Loblaw Cos Ltd	24,108	1,347	Pernod Ricard SA	6,112	1,150
TELUS Corp	43,531	867	Prodware	6,476	46
		8,923	PSB Industries SA	1,729	61
Denmark — 2.4%			Publicis Groupe SA	1,746	107
Carlsberg A/S, CI B	10,243	1,577	Sanofi	66,653	6,600

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2021

Tax-Managed International Managed Volatility Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Sartorius Stedim Biotech	1,058	\$ 437	Paliburg Holdings Ltd	398,000	\$ 108
SCOR SE	4,791	164	PCCW Ltd	1,042,704	587
SEB SA	2,409	426	Power Assets Holdings Ltd	186,500	1,101
Societe BIC SA	25,656	1,505	SmarTone Telecommunications Holdings	515,500	300
Societe LDC	865	100	VTech Holdings Ltd	289,200	2,604
Stellantis *	9,533	169	WH Group Ltd	159,500	129
Suez	20,846	442			16,943
Veolia Environnement SA	22,400	575	Ireland — 0.3%		
Virbac *	506	131	ICON PLC *	3,420	672
Vivendi SA	33,794	1,112	Kerry Group PLC, CI A	4,704	590
		32,159	Total Produce PLC	17,637	41
					1,303
Germany — 5.9%			Israel — 0.6%		
adidas AG	1,047	328	Albaad Massuot Yitzhak	8,411	186
Deutsche Post AG	39,181	2,152	Bank Leumi Le-Israel BM *	56,853	375
Deutsche Telekom AG	184,690	3,727	Elbit Systems Ltd	1,432	203
Freenet AG	69,630	1,670	Isracard Ltd *	—	—
Fresenius Medical Care AG & Co KGaA	7,389	545	Kerur Holdings Ltd	4,093	121
Hannover Rueck SE	1,509	276	Mizrahi Tefahot Bank Ltd *	12,013	314
Henkel AG & Co KGaA	8,576	851	Nice Ltd *	3,697	800
Hornbach Holding AG & Co KGaA	11,755	1,150	Shufersal Ltd	26,493	218
Knorr-Bremse AG	9,277	1,160			2,217
Merck KGaA	24,835	4,256	Italy — 2.1%		
METRO AG	16,068	170	A2A SpA	695,413	1,268
Muenchener Rueckversicherungs-			ACEA	54,526	1,195
Gesellschaft AG in Muenchen	5,603	1,729	Assicurazioni Generali SpA	16,518	331
SAP SE	1,022	126	Enel SpA	205,432	2,051
Scout24	8,855	673	Hera SpA	309,958	1,190
Siemens Healthineers AG	6,608	359	Iren SpA	38,535	107
Sirius Real Estate Ltd †	87,389	107	Terna Rete Elettrica Nazionale SpA	41,284	312
Talanx	3,767	160	UnipolSai Assicurazioni (A)	589,309	1,776
Telefonica Deutschland Holding AG	366,634	1,077			8,230
Uniper SE	52,457	1,904	Japan — 27.4%		
Vonovia SE †	5,398	353	Communication Services — 4.0%		
		22,773	Kakaku.com Inc	2,800	77
Hong Kong — 4.4%			KDDI Corp	169,900	5,220
BOC Hong Kong Holdings Ltd	207,500	725	Nexon Co Ltd	6,400	208
China Motor Bus Co Ltd †	9,200	118	Nintendo Co Ltd	1,600	895
CK Hutchison Holdings Ltd	154,500	1,231	Nippon Telegraph & Telephone Corp	235,200	6,049
CK Infrastructure Holdings Ltd	94,000	559	Nippon Television Holdings	79,100	1,041
CLP Holdings Ltd, CI B	240,500	2,336	Okinawa Cellular Telephone Co	3,100	143
Dah Sing Banking Group Ltd	424,000	480	Proto Corp	12,200	129
HK Electric Investments & HK Electric			Softbank Corp	162,500	2,115
Investments Ltd	1,615,500	1,604			15,877
HKT Trust & HKT Ltd	1,455,000	2,074	Consumer Discretionary — 3.6%		
Hutchison Telecommunications Hong Kong			Bandai Namco Holdings Inc	3,700	264
Holdings	2,456,000	468	Bridgestone	32,900	1,332
Kerry Properties Ltd †	282,500	910	Choushimaru Co Ltd	10,500	118
Lee & Man Paper Manufacturing Ltd	697,000	641	DCM Holdings Co Ltd	162,800	1,706
MTR Corp Ltd	74,500	422	EDION Corp (A)	85,400	958
Orange Sky Golden Harvest Entertainment			FJ Next Co Ltd (A)	16,100	163
Holdings *	1,240,000	19	Hard Off	12,300	93
Pacific Textiles Holdings	822,000	527			

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2021

Tax-Managed International Managed Volatility Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Honda Motor Co Ltd	23,500	\$ 706	Sugi Holdings Co Ltd	7,900	\$ 627
Keiyo Co Ltd	47,600	316	Sundrug Co Ltd	23,000	843
Kohnan Shoji Co Ltd	6,000	173	Toyo Suisan Kaisha Ltd	37,500	1,578
Komeri Co Ltd	10,100	282	Tsuruha Holdings Inc	6,800	879
K's Holdings Corp	7,500	103	Unicharm Corp	22,500	946
McDonald's Holdings Co Japan Ltd	32,100	1,482	United Super Markets Holdings Inc	21,600	228
Mizuno	6,300	124	Valor Holdings Co Ltd	37,400	842
Ootoya Holdings Co Ltd	100	2	Welcia Holdings Co Ltd	5,500	189
Rinnai	1,800	202	Yamazaki Baking Co Ltd	6,200	100
Sankyo Co Ltd	19,600	520	Yaoko Co Ltd	5,400	332
Sekisui House	52,600	1,130	Yuasa Funashoku Co Ltd	4,560	124
Shimamura Co Ltd	3,200	370			
SPK Corp	9,000	105			21,522
Takihyo	3,000	51	Energy — 0.8%		
Toyota Motor Corp	29,000	2,261	Itochu Enex Co Ltd	68,900	681
Yamada Denki Co Ltd	293,400	1,585	Iwatani	16,500	1,020
Yellow Hat Ltd	11,200	192	JXTG Holdings Inc	251,700	1,143
		14,238			2,844
Consumer Staples — 5.2%			Financials — 2.9%		
Aeon Co Ltd, CI H	11,200	334	Aozora Bank Ltd	37,600	862
Ain Holdings	1,800	116	Japan Post Bank Co Ltd (A)	69,500	669
Arcs Co Ltd	55,300	1,197	Japan Post Holdings Co Ltd	220,100	1,965
Chuo Gyorui	4,200	112	Mizuho Financial Group Inc	146,980	2,127
Cosmos Pharmaceutical Corp	900	141	Nomura Holdings	256,800	1,351
Dairei	6,300	110	ORIX	60,100	1,016
Earth	9,300	561	Resona Holdings	92,800	390
Fuji Nihon Seito	10,600	54	Sumitomo Mitsui Financial Group Inc	46,500	1,686
Heiwado	10,900	221	Yamaguchi Financial Group	99,700	664
Itoham Yonekyu Holdings	15,100	100			10,730
Japan Tobacco Inc	86,400	1,662	Health Care — 2.7%		
Kadoya Sesame Mills Inc	2,600	99	Astellas Pharma Inc	135,200	2,082
Kato Sangyo Co Ltd	8,700	281	Biofermin Pharmaceutical	3,900	101
Kobayashi Pharmaceutical	2,700	252	Chugai Pharmaceutical Co Ltd	2,600	106
Kyokuyo Co Ltd	3,800	105	Daiichi Sankyo Co Ltd	7,500	219
Lawson Inc	11,900	585	Hoya Corp	1,500	177
Life Corp	2,500	76	Kaken Pharmaceutical Co Ltd (A)	27,100	1,063
Lion Corp	39,100	764	KYORIN Holdings Inc	22,500	393
Matsumotokiyoshi Holdings Co Ltd	2,900	129	M3 Inc	800	55
MEIJI Holdings Co Ltd	13,800	889	Medipal Holdings Corp	53,000	1,019
Ministop Co Ltd	7,200	95	Mochida Pharmaceutical Co Ltd	5,300	206
Mitsubishi Shokuhin Co Ltd	37,300	1,045	Ono Pharmaceutical Co Ltd	12,100	316
Miyoshi Oil & Fat Co Ltd	10,200	120	Otsuka Holdings Co Ltd	17,100	725
Morishita Jintan Co Ltd	5,400	98	Sawai Pharmaceutical	6,100	296
Nippon	57,000	855	Shionogi & Co Ltd	11,400	614
Nisshin Oillio Group Ltd/The	34,800	1,028	Suzuken Co Ltd/Aichi Japan	7,800	305
Nissin Foods Holdings Co Ltd	3,900	290	Techno Medica	7,000	105
Nitto Fuji Flour Milling Co Ltd	4,000	276	Toho Holdings Co Ltd	55,000	1,010
OUG Holdings Inc	4,800	129	Towa Pharmaceutical	15,400	340
Pola Orbis Holdings Inc	18,800	453	ZERIA Pharmaceutical	11,800	225
San-A Co Ltd, CI A	2,500	104			
Seven & i Holdings Co Ltd	59,100	2,387			9,357
Showa Sangyo Co Ltd	5,900	166			

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2021

Tax-Managed International Managed Volatility Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Industrials — 3.7%			Okinawa Electric Power Co Inc/The		
Alps Logistics (A)	12,400	\$ 106		11,851	\$ 166
COMSYS Holdings Corp	6,300	194	Tokyo Electric Power Co Holdings Inc *	38,800	130
Daiichi Kensetsu	8,500	149	Tokyo Gas Co Ltd	36,800	820
Inaba Denki Sangyo Co Ltd	50,800	1,227			1,482
ITOCHU Corp (A)	124,300	4,035			106,462
Kamigumi Co Ltd	124,600	2,365	Netherlands — 2.9%		
Kinden Corp	69,800	1,191	ABN AMRO Bank NV	11,695	142
Kyowa Exeo Corp	8,300	219	Amsterdam Commodities NV	9,992	251
Mitsubishi Electric	38,900	594	Heineken NV	7,311	753
Mitsui & Co Ltd	13,000	271	Koninklijke Ahold Delhaize NV	203,347	5,676
Nippo Corp	57,200	1,563	Koninklijke KPN NV	185,686	632
Nippon Express Co Ltd	1,300	97	NN Group NV	57,352	2,810
Nippon Kanzai Co Ltd	5,500	109	Signify NV	16,444	849
Sankyu (A)	20,000	880			11,113
Seino Holdings	78,600	1,097	New Zealand — 0.9%		
Shibusawa Warehouse Co Ltd/The	7,200	147	Chorus Ltd	57,800	287
Shin-Keisei Electric Railway Co Ltd	4,800	97	Contact Energy Ltd	77,203	379
Yasuda Logistics Corp	19,800	174	EBOS Group Ltd	5,627	116
Zaoh	8,700	112	Fisher & Paykel Healthcare Corp Ltd	72,119	1,621
		14,627	Goodman Property Trust †	149,541	237
			Mercury NZ Ltd	109,078	497
Information Technology — 1.7%			Meridian Energy	35,190	133
Canon Inc	99,700	2,258	Spark New Zealand Ltd	98,605	309
FUJIFILM Holdings Corp	36,000	2,141			3,579
Fujitsu Ltd	5,200	753	Norway — 1.0%		
Kyocera Corp	4,000	254	Austevoll Seafood ASA	41,885	508
Oracle Corp Japan	700	68	DNB ASA, CI A	22,448	478
Otsuka Corp	9,100	427	Norsk Hydro ASA	88,515	568
Trend Micro Inc/Japan	4,000	201	Orkla ASA	117,934	1,158
		6,102	SpareBank 1 SR-Bank	17,208	212
			Telenor Group Holding NV	13,557	551
Materials — 1.9%			Telenor ASA	32,284	569
Daicel Corp	85,400	659			4,044
Daiki Aluminium Industry Co Ltd	26,000	252	Portugal — 0.6%		
EMS-Chemie Holding AG	1,134	1,017	Jeronimo Martins SGPS SA	86,576	1,460
Kaneka Corp	20,500	844	REN - Redes Energeticas Nacionais SGPS SA	86,292	241
Kurimoto Ltd	7,200	114	Sonae SGPS	572,432	524
Lintec	38,200	866			2,225
Rengo	107,600	936	Singapore — 2.6%		
Sumitomo Osaka Cement Co Ltd	22,300	711	Ascott Residence Trust †	174,874	139
Teijin Ltd	106,200	1,833	Dairy Farm International Holdings Ltd	28,300	122
		7,232	DBS Group Holdings Ltd	125,500	2,689
			Haw Par	32,100	314
Real Estate — 0.7%			Mapletree Industrial Trust †	57,000	116
AEON REIT Investment †	755	1,018	Mapletree Logistics Trust †	154,270	222
Daito Trust Construction Co Ltd	10,700	1,242	Olam International Ltd	102,300	131
Keihanshin Building Co Ltd †	14,200	191	Oversea-Chinese Banking Corp Ltd	112,800	986
		2,451	Sheng Siong Group Ltd	332,000	381
			Singapore Exchange Ltd	116,100	861
Utilities — 0.2%			Singapore Telecommunications Ltd	569,700	1,035
Chugoku Electric Power Co Inc/The	8,300	102	Straits Trading	74,500	157
Hokkaido Gas Co Ltd	9,800	142	United Overseas Bank Ltd	48,300	929
Kyushu Electric Power Co Inc	12,300	122			

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2021

Tax-Managed International Managed Volatility Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Venture Corp Ltd	25,600	\$ 382	Sika AG	2,966	\$ 851
Wilmar International Ltd	428,200	1,727	Sonova Holding AG	3,097	824
		10,191	Swiss Life Holding AG	4,709	2,325
			Swiss Prime Site AG ‡	7,577	702
Spain — 3.1%			Swisscom AG	6,006	3,236
Cia de Distribucion Integral Logista			Thurgauer Kantonalbank	927	104
Holdings	81,284	1,614	TX Group AG	1,296	104
Ebro Foods SA	81,901	1,692	Valiant Holding AG	6,470	676
Endesa SA	126,770	3,361	Zurich Insurance Group AG	926	397
Faes Farma	147,979	636			30,989
Grifols SA	7,375	194			
Iberdrola SA	274,135	3,539			
Red Electrica Corp SA	51,654	917			
		11,953	United Kingdom — 11.8%		
			3i Group	26,140	416
Sweden — 2.6%			Anglo American PLC	11,596	455
Axfood AB (A)	54,195	1,298	Associated British Foods PLC	28,785	959
Epiroc AB, CI B	14,793	309	AstraZeneca PLC	8,511	851
Essity AB, CI B	31,156	986	Atalaya Mining *	70,542	302
ICA Gruppen AB	52,686	2,581	Auto Trader Group PLC	82,006	627
KNOW IT AB	7,589	237	B&M European Value Retail	113,051	823
Nordea Bank Abp *	92,155	909	BAE Systems PLC	342,600	2,387
Nyfosa ‡	18,745	193	Berkeley Group Holdings PLC	7,815	479
Resurs Holding AB	51,659	283	BHP Group	25,291	731
Samhallsbyggnadsbolaget i Norden ‡(A)	93,792	292	British American Tobacco PLC	52,707	2,017
Svenska Cellulosa AB SCA, CI B	11,438	203	Britvic PLC	17,747	205
Swedish Match AB	23,377	1,829	BT Group PLC, CI A	789,651	1,686
Telefonaktiebolaget LM Ericsson, CI B	73,289	972	Bunzl PLC	49,731	1,594
		10,092	CareTech Holdings	22,562	167
			Coca-Cola HBC AG	3,561	114
Switzerland — 8.0%			Computacenter PLC	3,837	125
Alcon Inc	3,374	237	Craneware PLC	4,479	133
Allreal Holding AG, CI A ‡	1,305	264	Cranswick PLC	2,824	142
ALSO Holding AG	606	175	Diageo PLC	12,148	501
Baloise Holding AG	6,068	1,037	Direct Line Insurance Group	330,070	1,427
Banque Cantonale Vaudoise	1,350	132	Duke Royalty	381,565	201
Barry Callebaut AG	129	293	Eco Animal Health Group	32,806	146
Basellandschaftliche Kantonalbank	306	300	Finsbury Food Group PLC	134,390	146
Berner Kantonalbank AG	473	107	Genus	13,420	900
BKW AG	22,015	2,405	GlaxoSmithKline PLC	256,871	4,565
Chocoladefabriken Lindt & Spruengli AG	80	951	Hikma Pharmaceuticals PLC	6,241	196
dormakaba Holding	1,518	1,041	Imperial Brands PLC	127,933	2,633
Emmi	493	500	Inchcape PLC	78,299	813
Forbo Holding	82	149	Intertek Group PLC	16,464	1,273
Idorsia Ltd *	3,040	82	J Sainsbury PLC	596,752	1,997
Intershop Holding AG ‡	203	135	Kingfisher PLC	610,073	2,679
Kuehne + Nagel International AG	410	118	National Grid PLC	131,657	1,569
Logitech International SA	834	88	QinetiQ Group PLC	414,692	1,808
Nestle SA	10,269	1,149	Rio Tinto PLC	6,955	533
Novartis AG	32,351	2,776	ScS Group	48,694	161
Orior AG	2,667	236	SSE PLC	8,061	162
PSP Swiss Property AG ‡	3,835	469	Tate & Lyle PLC	333,398	3,529
Roche Holding AG	25,339	8,224	Telecom Plus PLC	7,893	138
Romande Energie Holding SA	76	99	Tesco	710,347	2,243
Schindler Holding AG	2,723	803	Total Produce	61,978	150

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2021

Tax-Managed International Managed Volatility Fund (Continued)

Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)		
Unilever PLC	14,750	\$ 825
Vodafone Group PLC	355,015	646
Warehouse Reit PLC †	84,224	146
Wm Morrison Supermarkets PLC	792,496	1,995
YouGov	14,322	198
		45,793
United States — 0.9%		
Atlantica Sustainable Infrastructure	3,060	112
Check Point Software Technologies Ltd *	12,229	1,369
Nomad Foods *	36,922	1,014
QIAGEN NV *	5,448	265
Radware Ltd *	16,157	422
Taro Pharmaceutical Industries Ltd *	4,059	299
		3,481
Total Common Stock (Cost \$301,400) (\$ Thousands)		373,970
PREFERRED STOCK — 0.7%		
Germany — 0.7%		
FUCHS PETROLUB SE (B)	19,169	920
Henkel AG & Co KGaA (B)	17,310	1,950
		2,870
Total Preferred Stock (Cost \$2,380) (\$ Thousands)		2,870
AFFILIATED PARTNERSHIP — 3.1%		
SEI Liquidity Fund, L.P. 0.020% ***(C)	11,864,892	11,868
Total Affiliated Partnership (Cost \$11,867) (\$ Thousands)		11,868
CASH EQUIVALENT — 1.5%		
SEI Daily Income Trust, Government Fund, CI F 0.010%***	5,660,617	5,661
Total Cash Equivalent (Cost \$5,661) (\$ Thousands)		5,661
Total Investments in Securities — 101.6% (Cost \$321,308) (\$ Thousands)		\$ 394,369

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2021

Tax-Managed International Managed Volatility Fund (Continued)

A list of the open futures contracts held by the Fund at March 31, 2021, is as follows:

Type of Contract	Number of Contracts Long	Expiration Date	Notional Amount (Thousands)	Value (Thousands)	Unrealized Appreciation (Thousands)
Euro STOXX 50	36	Jun-2021	\$ 1,621	\$ 1,636	\$ 36
FTSE 100 Index	5	Jun-2021	463	461	—
Hang Seng Index	3	May-2021	545	546	2
SPI 200 Index	3	Jun-2021	388	386	3
TOPIX Index	6	Jun-2021	1,073	1,061	4
			<u>\$ 4,090</u>	<u>\$ 4,090</u>	<u>\$ 45</u>

Percentages are based on Net Assets of \$388,342 (\$ Thousands).

* Non-income producing security.

** Rate shown is the 7-day effective yield as of March 31, 2021.

† 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, 2021 (see Note 10). The total market value of securities on loan at March 31, 2021 was \$11,208 (\$ 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, 2021 was \$11,868 (\$ Thousands).

The following is a list of the level of inputs used as of March 31, 2021, in valuing the Fund's investments and other financial instruments carried at value (\$ Thousands):

	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Investments in Securities				
Common Stock	373,970	—	—	373,970
Preferred Stock	2,870	—	—	2,870
Affiliated Partnership	—	11,868	—	11,868
Cash Equivalent	5,661	—	—	5,661
Total Investments in Securities	<u>382,501</u>	<u>11,868</u>	<u>—</u>	<u>394,369</u>

	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Other Financial Instruments				
Futures Contracts *				
Unrealized Appreciation	45	—	—	45
Total Other Financial Instruments	<u>45</u>	<u>—</u>	<u>—</u>	<u>45</u>

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

For the period ended March 31, 2021, 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.

CI — Class

FTSE— Financial Times and Stock Exchange

L.P. — Limited Partnership

PLC — Public Limited Company

SPI — Share Price Index

TOPIX — Tokyo Price Index

The following is a summary of the Fund's transactions with affiliates for the period ended March 31, 2021 (\$ Thousands):

Security Description	Value 9/30/2020	Purchases at Cost	Proceeds from Sales	Realized Gain/(Loss)	Change in Unrealized Appreciation/(Depreciation)	Value 3/31/2021	Shares	Income	Capital Gains
SEI Liquidity Fund, L.P.	\$ 8,302	\$ 35,716	\$ (32,151)	\$ (1)	\$ 2	\$ 11,868	11,864,892	\$ 43	\$ —
SEI Daily Income Trust, Government Fund, CI F	2,764	22,387	(19,490)	—	—	5,661	5,660,617	—	—
Totals	<u>\$ 11,066</u>	<u>\$ 58,103</u>	<u>\$ (51,641)</u>	<u>\$ (1)</u>	<u>\$ 2</u>	<u>\$ 17,529</u>		<u>\$ 43</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.