

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2022

Tax-Managed International Managed Volatility Fund

Sector Weightings[†]:

17.6%	Consumer Staples
13.6%	Financials
12.0%	Health Care
10.3%	Communication Services
9.5%	Affiliated Partnership
9.4%	Industrials
7.5%	Consumer Discretionary
6.2%	Utilities
4.9%	Materials
3.8%	Information Technology
2.2%	Real Estate
2.0%	Energy
1.0%	Cash Equivalent
0.0%	B-0010 0890

[†]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 — 96.5%		
Australia — 6.3%		
Abacus Property Group †	158,019	\$ 390
AGL Energy Ltd	212,782	1,230
Ansell Ltd	33,091	638
ASX Ltd	5,643	344
Aurizon Holdings Ltd	606,674	1,675
Bendigo & Adelaide Bank	74,373	570
BHP Group Ltd	27,722	1,078
Charter Hall Long Wale †	89,728	357
Coles Group Ltd	70,257	942
CSL Ltd	3,288	659
Deterra Royalties	101,448	366
Dexus †	42,121	344
EBOS Group Ltd	5,627	162
Elders Ltd	53,869	536
Endeavour Group Ltd	21,286	116
Glencore PLC	57,001	373
Harvey Norman Holdings Ltd	469,181	1,876
Inghams Group Ltd	376,651	863
JB Hi-Fi Ltd	41,355	1,676
Medibank Pvt Ltd	47,280	109
Metcash Ltd, CI A	327,149	1,110
Newcrest Mining Ltd	13,198	265
Orora Ltd	461,555	1,244
REA Group Ltd	3,994	402
Rio Tinto Ltd	14,158	1,263
Rio Tinto PLC	6,903	550
Rio Tinto PLC ADR	2,248	181
Sonic Healthcare Ltd	62,555	1,660
Telstra Corp Ltd, CI B	502,620	1,483
Treasury Wine Estates Ltd	37,848	327
Vicinity Centres †	81,726	113
Wesfarmers Ltd	30,590	1,153

Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)		
Woolworths Group Ltd	17,215	\$ 480
		24,535
Austria — 0.9%		
CA Immobilien Anlagen AG †	4,737	148
Erste Group Bank AG	6,526	239
EVN AG	6,728	174
Mayr Melnhof Karton AG	3,798	681
Oesterreichische Post AG (A)	32,046	1,145
S IMMO AG †	9,548	235
Telekom Austria AG, CI A	81,520	633
voestalpine AG	3,496	105
		3,360
Belgium — 1.0%		
Ageas	27,240	1,382
Etablissements Franz Colruyt NV	35,595	1,482
Proximus SADP	31,281	586
UCB SA, CI A	4,841	583
		4,033
Brazil — 0.1%		
Yara International ASA	7,926	399
Canada — 2.7%		
Bank of Nova Scotia, CI C	13,689	982
Canadian Imperial Bank of Commerce	15,826	1,923
Canadian Tire Corp Ltd, CI A	17,338	2,620
Cogeco Communications Inc	18,559	1,538
Empire Co Ltd, CI A	34,652	1,230
Loblaws Cos Ltd	24,108	2,165
		10,458
China — 0.5%		
BOC Hong Kong Holdings Ltd	291,500	1,100
Lee & Man Paper Manufacturing Ltd	697,000	363
Wilmar International Ltd	124,500	432
		1,895
Denmark — 2.8%		
AP Moller - Maersk A/S, CI B	384	1,167
Carlsberg A/S, CI B	9,406	1,159
Coloplast A/S, CI B	10,603	1,622
Danske Bank A/S	60,283	1,012
Genmab A/S *	1,478	541
Jyske Bank A/S *	8,740	480
Novo Nordisk A/S, CI B	16,930	1,890
Royal Unibrew A/S	2,426	229
Scandinavian Tobacco Group A/S	73,722	1,584
Solar A/S, CI B	3,143	350
Sydbank A/S	22,507	776
UIE	564	169
		10,979
Finland — 1.6%		
Elisa Oyj	14,473	878

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Fortum Oyj	5,932	\$ 108	Bayerische Motoren Werke AG	3,506	\$ 304
Kemira Oyj	45,914	605	Beiersdorf AG	8,145	860
Kesko Oyj, Cl B	61,076	1,690	Deutsche Post AG	37,481	1,801
Orion Oyj, Cl B	31,149	1,422	Deutsche Telekom AG	184,690	3,479
TietoEVRY Oyj	44,315	1,187	E.ON SE	251,237	2,936
Tokmanni Group Corp	11,828	198	Freenet AG	58,729	1,577
Valmet Oyj	4,395	137	Hannover Rueck SE	1,509	258
		6,225	Henkel AG & Co KGaA	5,568	369
			Hornbach Holding AG & Co KGaA	12,407	1,572
France — 8.7%			Knorr-Bremse AG	7,844	605
Air Liquide SA	3,658	643	Mercedes-Benz Group AG	3,730	263
Arkema SA	3,435	413	Merck KGaA	11,111	2,342
AXA SA	58,735	1,726	Muenchener Rueckversicherungs-		
BNP Paribas SA	3,209	184	Gesellschaft AG in Muenchen	6,021	1,620
Caisse Regionale de Credit Agricole Mutuel			QIAGEN NV*	6,304	311
Brie Picardie	4,916	118	Siemens Healthineers AG	6,608	412
Caisse Regionale de Credit Agricole Mutuel			Sirius Real Estate Ltd †	87,389	144
de Paris et d'Ile-de-France	1,336	122	Talanx AG	3,767	167
Caisse Regionale de Credit Agricole Mutuel			Uniper SE	47,292	1,225
Sud Rhone Alpes	484	76	Vonovia SE ‡	3,062	144
Caisse Regionale De Credit Agricole Mutuel					21,070
Toulouse 31	1,278	109	Hong Kong — 3.3%		
Carrefour SA	180,783	3,939	Chevalier International Holdings	78,000	93
Cie Generale des Etablissements Michelin			China Motor Bus Co Ltd †	9,200	109
SCA	17,959	2,446	CK Hutchison Holdings Ltd	154,500	1,132
Credit Agricole SA	22,471	271	CK Infrastructure Holdings Ltd	94,000	629
Danone SA	14,006	779	CLP Holdings Ltd, Cl B	115,500	1,126
Dassault Systemes	10,987	543	Dah Sing Banking Group Ltd	340,000	301
Engie SA	41,332	546	HK Electric Investments & HK Electric		
Hermes International	565	804	Investments Ltd	1,490,000	1,456
Ipsen SA	3,500	440	HKT Trust & HKT Ltd	904,000	1,241
Legrand SA	9,769	934	Hutchison Telecommunications Hong Kong		
L'Oreal SA	3,678	1,482	Holdings	1,162,000	187
Metropole Television SA	61,738	1,223	Kerry Properties Ltd †	395,000	1,110
Orange SA	303,697	3,607	Link ‡	58,800	501
Pernod Ricard SA	6,112	1,350	Pacific Textiles Holdings	576,000	267
Publicis Groupe SA	1,746	106	PCCW Ltd	1,434,704	808
Sanofi	68,990	7,097	Power Assets Holdings Ltd	205,500	1,338
Sartorius Stedim Biotech	869	359	SmarTone Telecommunications Holdings	328,500	175
SEB SA	1,787	251	VTech Holdings Ltd	286,300	2,081
Societe BIC SA	25,897	1,316	WH Group Ltd	314,500	198
Societe Generale SA	7,829	211			12,752
Stellantis	9,533	156	Indonesia — 0.1%		
Teleperformance	308	118	First Resources Ltd	314,800	477
Thales SA, Cl A	6,701	848	Ireland — 0.2%		
TOTAL SA	19,480	990	Dole PLC	11,373	141
Virbac SA	506	204	ICON PLC ADR*	406	99
Vivendi SA	39,336	516	Kerry Group PLC, Cl A	3,719	419
		33,927			659
Germany — 5.4%			Israel — 1.5%		
adidas AG	674	159	Albaad Massuot Yitzhak Ltd*	8,411	85
BASF SE	9,111	522			

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2022

Tax-Managed International Managed Volatility Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Bank Hapoalim BM	61,461	\$ 608	Itoham Yonekyu Holdings	30,700	\$ 163
Bank Leumi Le-Israel BM	125,017	1,354	Iwatani Corp	11,200	474
Check Point Software Technologies Ltd *	12,153	1,680	Japan Post Bank Co Ltd (A)	139,500	1,122
Elbit Systems Ltd	2,917	639	Japan Post Holdings Co Ltd	212,600	1,563
Kerur Holdings Ltd	4,093	109	Japan Tobacco Inc	125,300	2,147
Mizrahi Tefahot Bank Ltd	12,013	471	JXTG Holdings Inc (A)	302,500	1,138
Nice Ltd *	945	207	Kadoya Sesame Mills Inc	2,600	80
Radware Ltd *	18,970	607	Kaken Pharmaceutical Co Ltd (A)	46,800	1,493
Shufersal Ltd	26,493	240	Kamigumi Co Ltd	75,300	1,358
		<u>6,000</u>	Kaneka Corp	20,500	594
			Kato Sangyo Co Ltd	8,700	226
			KDDI Corp (A)	165,700	5,450
Italy — 2.4%			Keihanshin Building Co Ltd †	14,200	175
A2A SpA	695,413	1,199	Keiyo Co Ltd	32,400	237
ACEA SpA	34,866	644	Kinden Corp	69,800	902
Assicurazioni Generali SpA	22,202	509	Kobayashi Pharmaceutical Co	1,200	97
Enel SpA	99,794	670	Kurimoto Ltd	6,800	88
Eni SpA	175,272	2,580	Kyokuyo Co Ltd	3,800	104
Hera SpA	309,958	1,152	KYORIN Holdings Inc (A)	12,100	176
Iren SpA	38,535	103	Kyushu Electric Power Co Inc	21,500	144
Terna - Rete Elettrica Nazionale	41,284	357	Lawson Inc	31,300	1,204
UnipolSai Assicurazioni SpA	724,945	2,157	Lintec Corp	41,400	824
		<u>9,371</u>	Lion Corp	17,100	191
			Maruichi Steel Tube Ltd (A)	27,500	622
Japan — 22.6%			McDonald's Holdings Co Japan Ltd	38,400	1,602
AEON Investment Corp †	918	1,141	Medipal Holdings Corp	57,500	949
Aozora Bank Ltd (A)	37,600	794	MEIJI Holdings Co Ltd	18,200	989
Arcs Co Ltd	43,600	758	Mirait Holdings Corp	41,400	661
Bandai Namco Holdings Inc	2,300	175	Mitsubishi Electric Corp	9,100	105
Bridgestone Corp	32,900	1,277	Mitsubishi Shokuhin Co Ltd	33,300	823
Brother Industries Ltd	33,600	614	Miyoshi Oil & Fat Co Ltd	10,200	97
Canon Inc	104,200	2,557	Mizuho Financial Group Inc (A)	246,480	3,143
Choushimaru Co Ltd	10,500	100	MS&AD Insurance Group Holdings Inc	33,000	1,073
Chubu Electric Power Co Inc	10,000	104	Nintendo Co Ltd	700	353
COMSYS Holdings Corp	6,300	138	Nippon Corp	57,000	778
Daicel Corp (A)	83,800	559	Nippo Corp *(A)	—	—
Daiichi Sankyo Co Ltd	7,500	164	Nippon Express Holdings Inc	10,600	729
Daiki Aluminium Industry Co Ltd (A)	18,900	244	Nippon Kanzai Co Ltd	5,500	127
Dairei Co Ltd	6,300	98	Nippon Telegraph & Telephone Corp (A)	231,300	6,741
Daito Trust Construction Co Ltd	6,300	671	Nippon Television Holdings	69,200	722
DCM Holdings Co Ltd	151,200	1,309	Nisshin Oillio Group Ltd/The	29,000	679
Earth Corp	13,200	603	Nissin Foods Holdings Co Ltd	2,500	176
EDION Corp (A)	75,700	705	Nitto Fuji Flour Milling Co Ltd	8,000	298
EXEO Group Inc	8,300	154	Nomura Holdings Inc (A)	262,100	1,099
Ezaki Glico Co Ltd	4,900	150	Okinawa Cellular Telephone Co	3,100	126
FUJIFILM Holdings Corp	9,400	575	Ono Pharmaceutical Co Ltd	14,600	367
Fujitsu Ltd	1,500	225	Oracle Corp Japan	1,500	105
Hokkaido Gas Co Ltd	9,800	119	ORIX Corp	60,100	1,198
Honda Motor Co Ltd	32,300	917	Otsuka Corp	9,100	323
Hoya Corp	1,500	170	Otsuka Holdings Co Ltd	6,200	215
Inaba Denki Sangyo Co Ltd	50,800	1,035	OUG Holdings Inc	4,800	108
Inpex Corp	39,500	467	Pola Orbis Holdings Inc	15,600	204
ITOCHU Corp (A)	124,300	4,219			
Itochu Enex Co Ltd	119,800	1,010			

Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)		
Rengo Co Ltd	107,600	\$ 689
Resona Holdings Inc	24,700	106
Ricoh Co Ltd (A)	22,000	191
Sankyo Co Ltd	38,600	1,075
Sankyu Inc	16,800	549
Sawai Group Holdings	5,400	198
Secom Co Ltd	1,400	102
Seino Holdings Co Ltd	85,400	778
Sekisui House Ltd	47,800	927
Seven & i Holdings Co Ltd	8,100	386
Shimamura Co Ltd	1,200	107
Shin-Keisei Electric Railway Co Ltd	5,700	96
Shionogi & Co Ltd	3,400	210
Softbank Corp	163,500	1,919
Sompo Holdings Inc	16,900	741
Sugi Holdings Co Ltd	2,500	124
Sumitomo Corp	24,000	416
Sumitomo Mitsui Financial Group Inc	57,900	1,843
Sumitomo Osaka Cement Co Ltd (A)	32,100	880
Sundrug Co Ltd	3,600	88
Suzuken Co Ltd/Aichi Japan	8,900	265
Taisho Pharmaceutical Holdings Co Ltd	1,950	91
Teijin Ltd (A)	52,300	584
Toho Holdings Co Ltd (A)	13,800	209
Tohoku Electric Power Co Inc	108,100	632
Tokio Marine Holdings Inc	14,900	867
Tokyo Gas Co Ltd	27,000	496
Tosoh Corp	7,100	105
Towa Pharmaceutical Co Ltd (A)	15,400	347
Toyo Suisan Kaisha Ltd	26,800	962
Toyota Motor Corp (A)	42,300	767
Trend Micro Inc/Japan	32,700	1,921
Tsuruha Holdings Inc	5,200	331
Unicharm Corp	2,000	71
Valor Holdings Co Ltd	26,800	464
Yamada Denki Co Ltd (A)	614,100	1,912
Yamaguchi Financial Group	139,700	775
Yamato Holdings Co Ltd	5,200	98
Yellow Hat Ltd	11,200	144
Zaoh Co Ltd	8,700	138
		<u>88,018</u>
Jordan — 0.2%		
Hikma Pharmaceuticals PLC	31,242	850
Luxembourg — 0.2%		
Eurofins Scientific	7,872	783
Netherlands — 3.4%		
ABN AMRO Bank NV	11,695	150
ASR Nederland NV	3,778	177
Heineken Holding NV	1,435	113
Heineken NV	7,612	729
JDE Peet's NV	18,070	520
Koninklijke Ahold Delhaize NV	203,347	6,565

Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)		
Koninklijke KPN NV	75,711	\$ 265
NN Group NV	57,352	2,918
Randstad NV	1,570	95
Signify NV	18,561	869
Universal Music Group NV	8,632	230
Wolters Kluwer NV	7,765	831
		<u>13,462</u>
New Zealand — 0.8%		
Arvida Group Ltd	92,473	111
Fisher & Paykel Healthcare Corp Ltd	34,373	580
Freightways Ltd	77,215	663
Mainfreight Ltd	13,312	773
Mercury NZ Ltd	109,078	450
Meridian Energy Ltd	35,190	123
Spark New Zealand Ltd	143,962	458
		<u>3,158</u>
Norway — 1.6%		
American Shipping Co	28,476	106
Austevoll Seafood ASA	41,885	653
DNB Bank ASA	22,448	511
Equinor ASA	14,620	548
Norsk Hydro ASA	104,457	1,024
Orkla ASA	265,871	2,377
Sparebank 1 Oestlandet	6,917	111
SpareBank 1 SMN	6,562	106
SpareBank 1 SR-Bank	17,208	264
Telenor ASA	25,285	367
		<u>6,067</u>
Portugal — 0.7%		
Jeronimo Martins SGPS SA	86,576	2,089
NOS SGPS SA	37,349	158
Sonae SGPS	467,890	541
		<u>2,788</u>
Singapore — 3.1%		
DBS Group Holdings Ltd	121,600	3,197
Great Eastern Holdings Ltd	6,700	106
Jardine Cycle & Carriage Ltd	129,200	2,385
Mapletree Logistics Trust †	154,270	210
Olam Group Ltd	140,500	182
Oversea-Chinese Banking Corp Ltd	266,300	2,421
Sasseur Real Estate Investment Trust †	161,100	101
Sheng Siong Group Ltd	383,000	430
Singapore Post Ltd	217,600	104
Straits Trading Co Ltd	74,500	175
United Overseas Bank Ltd	113,700	2,671
Venture Corp Ltd	17,400	225
		<u>12,207</u>
South Africa — 0.2%		
Anglo American PLC	16,607	874

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2022

Tax-Managed International Managed Volatility Fund (Continued)

Description	Shares	Market Value (\$ Thousands)	Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)			COMMON STOCK (continued)		
Thungela Resources Ltd *	1,394	\$ 18	Romande Energie Holding SA	76	\$ 101
		892	Schindler Holding AG	2,723	585
Spain — 2.2%			SGS SA, CI B	48	134
Aena SME SA *	727	122	Sika AG	2,182	725
CaixaBank SA	37,980	129	Sonova Holding AG	3,097	1,294
Cia de Distribucion Integral Logista Holdings	75,134	1,389	Swiss Life Holding AG	4,709	3,026
Ebro Foods SA	40,375	714	Swiss Prime Site AG †	10,011	991
Enagas SA	11,935	267	Swisscom AG (A)	6,786	4,086
Endesa SA	105,051	2,301	Thurgauer Kantonalbank	927	113
Faes Farma SA	125,662	515	TX Group AG	1,296	216
Iberdrola SA	151,573	1,665	Valiant Holding AG	11,491	1,192
Red Electrica Corp SA (A)	44,724	925	Vifor Pharma AG	566	101
Repsol SA, CI A	38,924	512			37,860
		8,539	United Kingdom — 10.4%		
Sweden — 1.6%			3i Group PLC	26,140	477
Axfood AB	54,195	1,780	Associated British Foods PLC	17,260	376
Epiroc AB, CI B	14,793	269	Atalaya Mining PLC	70,542	377
Essity AB, CI B	14,592	347	Auto Trader Group PLC	82,006	684
KNOW IT AB	7,589	254	B&M European Value Retail SA	190,763	1,338
Nordea Bank Abp, CI A	56,350	587	BAE Systems PLC	480,992	4,549
Nyfosa AB †	18,745	270	Big Yellow Group PLC †	5,610	114
Samhallsbyggnadsbolaget i Norden †	93,792	424	BP PLC	20,073	98
Svenska Cellulosa AB SCA, CI B	11,438	224	BP PLC ADR	18,564	546
Swedbank AB, CI A	11,408	171	British American Tobacco PLC	49,933	2,101
Swedish Match AB	140,856	1,068	British Land Co PLC †	118,272	824
Telefonaktiebolaget LM Ericsson, CI B	52,150	480	Britvic PLC	17,747	186
Telia Co AB	142,933	577	BT Group PLC, CI A	789,651	1,885
		6,451	Bunzl PLC	40,782	1,595
Switzerland — 9.7%			CareTech Holdings PLC	22,562	206
Adecco Group AG	7,959	361	Computacenter PLC	13,861	533
Alcon Inc	4,687	373	Dechra Pharmaceuticals PLC	5,120	274
ALSO Holding AG	606	148	Diageo PLC	12,148	616
Baloise Holding AG	11,303	2,022	Direct Line Insurance Group	325,141	1,178
Banque Cantonale Vaudoise	2,566	223	Finsbury Food Group PLC	134,390	118
Barry Callebaut AG	401	943	Howden Joinery Group PLC	9,726	98
Basellandschaftliche Kantonalbank	303	294	HSBC Holdings PLC	182,427	1,254
Berner Kantonalbank AG	473	115	Imperial Brands PLC	139,728	2,960
BKW AG	15,147	1,905	Inchcape PLC	47,148	412
Chocoladefabriken Lindt & Spruengli AG	126	2,051	Intertek Group PLC	7,052	483
Dormakaba Holding AG	276	142	J Sainsbury PLC	704,299	2,344
Emmi AG	905	992	Kingfisher PLC	308,194	1,035
EMS-Chemie Holding AG	1,134	1,105	National Grid PLC	140,036	2,166
Geberit AG	318	196	Nomad Foods Ltd *	6,450	146
Helvetia Holding AG	6,900	902	Premier Foods PLC	509,318	763
Intershop Holding AG †	203	141	QinetiQ Group PLC	414,692	1,670
Kuehne + Nagel International AG	410	117	Real Estate Investors PLC †	198,216	103
Novartis AG	46,064	4,053	Reckitt Benckiser Group PLC	14,620	1,127
PSP Swiss Property AG †	3,835	506	RELX PLC	3,418	107
Roche Holding AG-BR	262	115	Sage Group PLC/The	90,246	831
Roche Holding AG-Genusschein	21,623	8,592	ScS Group PLC	48,694	126
			Tate & Lyle PLC	332,021	3,211
			Tesco PLC	616,580	2,237

Description	Shares	Market Value (\$ Thousands)
COMMON STOCK (continued)		
Unilever PLC	6,651	\$ 303
Vodafone Group PLC	422,923	690
YouGov PLC	14,322	258
		<u>40,399</u>
United States — 2.3%		
Ferguson PLC	3,469	469
GlaxoSmithKline PLC	304,859	6,607
Nestle SA	10,269	1,339
QIAGEN NV *	7,592	372
Taro Pharmaceutical Industries Ltd *	2,122	92
		<u>8,879</u>
Total Common Stock (Cost \$310,663) (\$ Thousands)		<u>376,493</u>
PREFERRED STOCK — 0.5%		
Germany — 0.5%		
Draegerwerk AG & Co KGaA (B)	8,845	492
Fuchs Petrolub (B)	19,129	695
Henkel AG & Co KGaA(B)	10,506	706
		<u>1,893</u>
Total Preferred Stock (Cost \$2,178) (\$ Thousands)		<u>1,893</u>
AFFILIATED PARTNERSHIP — 10.4%		
SEI Liquidity Fund, L.P. 0.300% *** (C)	40,472,189	<u>40,478</u>
Total Affiliated Partnership (Cost \$40,478) (\$ Thousands)		<u>40,478</u>
CASH EQUIVALENT — 1.1%		
SEI Daily Income Trust, Government Fund, CI F 0.110% ***	4,341,473	<u>4,341</u>
Total Cash Equivalent (Cost \$4,341) (\$ Thousands)		<u>4,341</u>
Total Investments in Securities — 108.5% (Cost \$357,660) (\$ Thousands)		<u>\$ 423,205</u>

SCHEDULE OF INVESTMENTS (Unaudited)

March 31, 2022

Tax-Managed International Managed Volatility Fund (Concluded)

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	32	Jun-2022	\$ 1,298	\$ 1,361	\$ 46
FTSE 100 Index	7	Jun-2022	665	690	20
Hang Seng Index	1	May-2022	139	141	2
SPI 200 Index	3	Jun-2022	410	421	6
TOPIX Index	5	Jun-2022	782	802	23
			<u>\$ 3,294</u>	<u>\$ 3,415</u>	<u>\$ 97</u>

Percentages are based on a Net Assets of \$390,021 (\$ Thousands).

** 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 \$37,697 (\$ 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 \$40,478 (\$ Thousands).

ADR — American Depositary Receipt

CI — Class

FTSE— Financial Times Stock Exchange

L.P. — Limited Partnership

Ltd. — Limited

PLC — Public Limited Company

SPI — Share Price Index

TOPIX — Tokyo Price Index

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):

	Level 1 (\$)	Level 2 (\$)	Level 3 (\$)	Total (\$)
Investments in Securities				
Common Stock	376,493	—	—	376,493
Preferred Stock	1,198	695	—	1,893
Affiliated Partnership	—	40,478	—	40,478
Cash Equivalent	4,341	—	—	4,341
Total Investments in Securities	<u>382,032</u>	<u>41,173</u>	<u>—</u>	<u>423,205</u>
Other Financial Instruments				
Futures Contracts*				
Unrealized Appreciation	97	—	—	97
Total Other Financial Instruments	<u>97</u>	<u>—</u>	<u>—</u>	<u>97</u>

* Futures 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.	\$ 19,946	\$ 61,971	\$ (41,439)	\$ —	\$ —	\$ 40,478	40,472,189	\$ 112	\$ —
SEI Daily Income Trust, Government Fund, CI F	8,193	12,172	(16,024)	—	—	4,341	4,341,473	—	—
Totals	<u>\$ 28,139</u>	<u>\$ 74,143</u>	<u>\$ (57,463)</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 44,819</u>		<u>\$ 112</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.