

Core Fund

The investment objectives of the SEI Core Fund are to provide the opportunity for capital growth and income in line with global equity and fixed income markets whilst seeking to manage the respective risks.

5 Asset Classes																	
Equity 42%										Fixed Income 42%					Property 7%	Liquidity 1%	Absolute Return* 8%
18 Sub-Asset Classes																	
Europe Ex-UK 4.07%	Global Developed 6.14%	US Large Companies 9.22%	US Small Companies 1.04%	UK 15.38%	Pan European Small Companies 1.03%	Japan 2.05%	Pacific Basin Ex-Japan 1.02%	Emerging Markets 2.05%	Global Short Duration 5.13%	Global Government 6.14%	Global Corporate 6.14%	UK 13.32%	High Yield 9.22%	Emerging Markets 2.05%	UK Commercial Property 7%	Sterling Liquidity 1%	Absolute Return 8%
65 Investment Mandates																	
Acadian Asset Mgmt.	Hexavest	AQR Capital Mgmt.	Alliance Bernstein	Invesco Asset Mgmt.	Lupus Alpha Asset Mgmt.	Acadian Asset Mgmt.	Lloyd George Investment Mgmt.	Delaware Investments	Alliance Bernstein	Alliance Bernstein	Alliance Bernstein	PIMCO Europe	Ares Mgmt.	Ashmore Investment Mgmt.	M&G	SEI Investments Mgmt. Corporation	Henderson Credit Alpha
METROPOLE Gestion	Intech Investment Mgmt.	Aronson, Johnson & Ortiz	Integrity Asset Mgmt.	Jupiter Asset Mgmt.	Quoniam Asset Mgmt.	Analytic Investors	Maple-Brown Abbott	JO Hambro Capital Mgmt.	Schroders Investment Mgmt.	P/E Investments	JPMorgan Asset Mgmt.	Schroders Investment Mgmt.	Brigade Capital Mgmt.	Stone Harbor Investment Partners			HSBC Global Macro
TT International	Janus Capital Mgmt.	Brown Investment Advisory	Janus Capital Mgmt.	L.A. Capital Mgmt.		Capital International		Kleinwort Benson Investors		Schroders Investment Mgmt.	Schroders Investment Mgmt.	Wellington Mgmt. Company	Delaware Investment Advisors				MS PSAM Global Event
Wellington Mgmt. Company	Tradewinds Global Investors	Delaware Investment Advisors	LSV Asset Mgmt.	Lindsell Train		JPMorgan Asset Mgmt.		Lazard Asset Mgmt.		Wellington Mgmt. Company	Wellington Mgmt. Company		Guggenheim Investment Mgmt.				Merrill Lynch Investment Solutions – Marshall Wace
	Wellington Mgmt. Company	LSV Asset Mgmt.	William Blair & Company	Polar Capital				Neuberger Berman					JPMorgan Asset Mgmt.				
		Waddell & Reed Investment Mgmt. Co.						PanAgora Asset Mgmt.									
		WestEnd Advisors															
Over 7,815 Holdings**																	
347	1,025	343	538	237	210	443	122	531	245	472	1,212	438	958	683		11	

* The absolute return asset class aims to exploit active management opportunities that are not always accessible in conventional asset classes such as equity, fixed interest, cash or property. This could involve, for example, investing in long (betting on price appreciation) and short positions (betting on price depreciation), to help generate profits or protect capital in both rising and falling markets.

** Holdings information as at 30/06/2013.