

SEIX CORE BOND FUND
SCHEDULE OF INVESTMENTS (Unaudited)
MARCH 31, 2020

(\$ reported in thousands)

	Par Value	Value		Par Value	Value		Par Value	Value
U.S. GOVERNMENT SECURITIES—36.5%			Agency—continued			Agency—continued		
U.S. Treasury Bonds			Pool #SD0164			Pool #MA5596		
2.375%, 11/15/49	\$ 5,571	\$ 6,953	3.500%, 12/1/49	\$ 2,013	\$ 2,136	4.500%, 11/20/48	\$ 490	\$ 520
U.S. Treasury Notes			Pool #SD0176			Pool #MA5929		
1.250%, 3/31/21	2,527	2,554	3.500%, 12/1/49	652	690	3.000%, 5/20/49	1,047	1,110
1.750%, 5/31/22	1,458	1,505	Pool #QA571			Pool #MA5984		
2.375%, 1/31/23	4,282	4,536	3.000%, 2/1/50	1,018	1,068	3.000%, 6/20/49	575	610
2.500%, 1/31/24	6,343	6,868	Federal National Mortgage Association			Pool #BQ1140		
1.500%, 10/31/24	4,473	4,705	Pool #FM1039			3.000%, 11/15/49	1,092	1,155
1.500%, 2/15/30	6,055	6,528	3.500%, 4/1/39	1,045	1,118	Pool #MA6284		
TOTAL U.S. GOVERNMENT SECURITIES			Pool #AL7497			3.500%, 11/20/49	1,077	1,135
(Identified Cost \$31,939)		33,649	3.500%, 9/1/40	378	406	Government National Mortgage Association II		
			Pool #AW8154			Pool #MA5019		
MUNICIPAL BOND—1.0%			3.500%, 1/1/42	385	414	3.500%, 2/20/48	408	433
Florida—1.0%			Pool #AS9571					<u>31,567</u>
Florida, State of, General Obligation,			3.500%, 5/1/42	1,010	1,083	Non-Agency—3.5%		
5.000%, 6/1/22	852	922	Pool #CA4144			BB-UBS Trust 2012-SHOW, B 144A		
TOTAL MUNICIPAL BOND			3.000%, 9/1/44	1,102	1,164	3.882%, 11/5/36 ⁽¹⁾	605	570
(Identified Cost \$915)		922	Pool #BK0396			Century Plaza Towers 2019-CPT, B 144A		
			3.000%, 11/1/44	237	251	2.997%, 11/13/39 ⁽¹⁾⁽²⁾	635	621
MORTGAGE-BACKED SECURITIES—37.7%			Pool #MA2341			Goldman Sachs Mortgage Securities Corp. II		
Agency—34.2%			4.500%, 6/1/45	29	32	2005-ROCK, A 144A		
Federal Home Loan Mortgage Corp.			Pool #BE5050			5.366%, 5/3/32 ⁽¹⁾	325	346
Pool #C04123			4.000%, 9/1/45	662	717	2012-BWTR, A 144A		
4.000%, 7/1/42	357	386	Pool #AZ9213			2.954%, 11/5/34 ⁽¹⁾	195	191
Pool #G60019			4.000%, 10/1/45	732	803	MAD Mortgage Trust		
4.500%, 3/1/44	290	317	Pool #AS6515			2017-330M, A 144A		
Pool #Q31645			4.000%, 1/1/46	106	115	3.082%, 8/15/34 ⁽¹⁾⁽²⁾	260	250
4.000%, 2/1/45	66	72	Pool #BA4799			Morgan Stanley Capital I Trust 2014-150E, A 144A		
Pool #Q35611			4.000%, 2/1/46	310	336	3.912%, 9/9/32 ⁽¹⁾	455	458
4.000%, 9/1/45	636	691	Pool #BE3774			Wells Fargo Commercial Mortgage Trust		
Pool #V81992			4.000%, 7/1/47	408	435	2013-BTC, A 144A		
4.000%, 10/1/45	502	543	Pool #BH7058			3.544%, 4/16/35 ⁽¹⁾	190	189
Pool #G60661			3.500%, 12/1/47	1,007	1,064	WFRBS Commercial Mortgage Trust		
4.000%, 7/1/46	948	1,022	Pool #BH9215			2012-C10, AS		
Pool #Q42921			3.500%, 1/1/48	77	81	3.241%, 12/15/45	600	599
3.500%, 9/1/46	892	961	Pool #BJ0650					<u>3,224</u>
Pool #Q51758			3.500%, 3/1/48	293	311	TOTAL MORTGAGE-BACKED SECURITIES		
3.500%, 10/1/47	168	178	Pool #MA3305			(Identified Cost \$33,852)		34,791
Pool #Q52115			3.500%, 3/1/48	106	112	ASSET-BACKED SECURITIES—5.1%		
3.500%, 11/1/47	81	85	Pool #BJ8599			Automobiles—1.3%		
Pool #ZM5226			3.500%, 4/1/48	182	193	Ford Credit Auto Owner Trust		
3.500%, 12/1/47	1,046	1,121	Pool #BM5483			2020-1, A 144A		
Pool #ZM5394			3.500%, 4/1/48	179	189	2.040%, 8/15/31 ⁽¹⁾	815	754
4.000%, 1/1/48	727	780	Pool #BN4542					
Pool #Q53881			4.500%, 2/1/49	196	210			
4.500%, 1/1/48	728	803	Pool #B02843					
Pool #Q54813			3.500%, 10/1/49	893	950			
3.500%, 3/1/48	338	359	Pool #B03024					
Pool #Q61680			3.500%, 10/1/49	530	565			
4.000%, 2/1/49	942	1,015	Pool #B05325					
Pool #QA0108			3.000%, 11/1/49	279	292			
3.500%, 6/1/49	459	486	Pool #B04386					
Pool #QA3079			3.500%, 11/1/49	1,184	1,255			
3.500%, 10/1/49	424	450	Government National Mortgage Association					
			Pool #MA4262					
			3.500%, 2/20/47	212	225			
			Pool #MA4586					
			3.500%, 7/20/47	1,053	1,120			

See Notes to Schedule of Investments

SEIX CORE BOND FUND
SCHEDULE OF INVESTMENTS (Unaudited) (Continued)
MARCH 31, 2020

(\$ reported in thousands)

	<u>Par Value</u>	<u>Value</u>
Utilities—continued		
Dominion Energy, Inc. 3.375%, 4/1/30	\$ 324	\$ 321
		<u>936</u>
TOTAL CORPORATE BONDS AND NOTES (Identified Cost \$13,619)		14,208
TOTAL LONG-TERM INVESTMENTS—95.7% (Identified Cost \$85,369)		88,318
	<u>Shares</u>	
SHORT-TERM INVESTMENT—3.4%		
Money Market Mutual Fund—3.4%		
Dreyfus Government Cash Management Fund - Institutional Shares (seven-day effective yield 0.290%) ⁽³⁾	3,155,099	3,155
TOTAL SHORT-TERM INVESTMENT (Identified Cost \$3,155)		3,155
TOTAL INVESTMENTS—99.1% (Identified Cost \$88,524)		\$91,473
Other assets and liabilities, net—0.9%		<u>842</u>
NET ASSETS—100.0%		\$92,315

Abbreviations:

LIBOR London Interbank Offered Rate
 LLC Limited Liability Company
 LP Limited Partnership

Footnote Legend:

- ⁽¹⁾ Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, normally to qualified institutional buyers. At March 31, 2020, these securities amounted to a value of \$7,574 or 8.2% of net assets.
- ⁽²⁾ Variable rate security. Rate disclosed is as of March 31, 2020. For leveraged loans, the rate shown may represent a weighted average interest rate. Information in parenthesis represents benchmark and reference rate for each security. Certain variable rate securities are not based on a published reference rate and spread but are determined by the issuer or agent and are based on current market conditions, or, for mortgage-backed securities, are impacted by the individual mortgages which are paying off over time. These securities do not indicate a reference rate and spread in their descriptions.
- ⁽³⁾ Shares of this fund are publicly offered, and its prospectus and annual report are publicly available.

The following table summarizes the market value of the Fund's investments as of March 31, 2020, based on the inputs used to value them (See Security Valuation Note 1 in the Notes to Schedule of Investments):

	<u>Total Value at March 31, 2020</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Significant Observable Inputs</u>
Assets:			
Debt Securities:			
Asset-Backed Securities	\$ 4,748	\$ —	\$ 4,748
Corporate Bonds and Notes	14,208	—	14,208
Mortgage-Backed Securities	34,791	—	34,791
Municipal Bond	922	—	922
U.S. Government Securities	33,649	—	33,649
Money Market Mutual Fund	3,155	3,155	—
Total Investments	<u>\$91,473</u>	<u>\$3,155</u>	<u>\$88,318</u>

There were no securities valued using significant unobservable inputs (Level 3) at March 31, 2020.

There were no transfers into or out of Level 3 related to securities held at March 31, 2020.

See Notes to Schedule of Investments

SEIX CORE BOND FUND
NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)
MARCH 31, 2020

Note 1. Security Valuation

The Fund utilizes a fair value hierarchy which prioritizes the inputs to valuation techniques used to measure fair value into three broad levels. The Fund's policy is to recognize transfers into or out of Level 3 at the end of the reporting period.

- Level 1 – quoted prices in active markets for identical securities (security types generally include listed equities).
- Level 2 – prices determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).
- Level 3 – prices determined using significant unobservable inputs (including the Valuation Committee's own assumptions in determining the fair value of investments).

A description of the valuation techniques applied to the Fund's major categories of assets and liabilities measured at fair value on a recurring basis is as follows:

Equity securities are valued at the official closing price (typically last sale) on the exchange on which the securities are primarily traded or, if no closing price is available, at the last bid price and are categorized as Level 1 in the hierarchy. Restricted equity securities and private placements that are illiquid, or are internally fair valued by the Valuation Committee, are generally categorized as Level 3 in the hierarchy.

Certain non-U.S. securities may be fair valued in cases where closing prices are not readily available or are deemed not reflective of readily available market prices. For example, significant events (such as movement in the U.S. securities market, or other regional and local developments) may occur between the time that non-U.S. markets close (where the security is principally traded) and the time that the Fund calculates its net asset value ("NAV") at the close of regular trading on the New York Stock Exchange ("NYSE") (generally 4 p.m. Eastern time) that may impact the value of securities traded in these non-U.S. markets. In such cases, the Fund fair values non-U.S. securities using an independent pricing service which considers the correlation of the trading patterns of the non-U.S. security to the intraday trading in the U.S. markets for investments such as American Depositary Receipts, financial futures, exchange-traded funds ("ETFs"), and certain indexes, as well as prices for similar securities. Such fair valuations are categorized as Level 2 in the hierarchy. Because the frequency of significant events is not predictable, fair valuation of certain non-U.S. common stocks may occur on a frequent basis.

Debt securities, including restricted securities, are valued based on evaluated quotations received from independent pricing services or from dealers who make markets in such securities. For most bond types, the pricing service utilizes matrix pricing that considers one or more of the following factors: yield or price of bonds of comparable quality, coupon, maturity, current cash flows, type, and current day trade information, as well as dealer-supplied prices. These valuations are generally categorized as Level 2 in the hierarchy. Structured debt instruments, such as mortgage-backed and asset-backed securities may also incorporate collateral analysis and utilize cash flow models for valuation and are generally categorized as Level 2 in the hierarchy. Pricing services do not provide pricing for all securities and therefore indicative bids from dealers are utilized which are based on pricing models used by market makers in the security and are generally categorized as Level 2 in the hierarchy. Debt securities that are internally fair valued by the Valuation Committee are generally categorized as Level 3 in the hierarchy.

Listed derivatives, such as options and futures, that are actively traded are valued at the last posted settlement price from the exchange where they are principally traded and are categorized as Level 1 in the hierarchy. Over-the-counter ("OTC") derivative contracts, which include forward currency contracts, swaps, swaptions, options and equity linked instruments, are valued based on model prices provided by independent pricing services or from dealer quotes. Depending on the derivative type and the specific terms of the transaction, these models vary and include observable inputs in actively quoted markets including but not limited to: underlying reference entity details, indices, spreads, interest rates, yield curves, dividend and exchange rates. These instruments are generally categorized as Level 2 in the hierarchy. Centrally cleared swaps listed or traded on a bilateral or trade facility platform, such as a registered exchange, are valued at the last posted settlement price determined by the respective exchange. These securities are generally categorized as Level 2 within the hierarchy.

Investments in open-end mutual funds are valued at NAV. Investments in closed-end funds and ETFs are valued as of the close of regular trading on the NYSE each business day. Each is categorized as Level 1 in the hierarchy.

A summary of the inputs used to value the Fund's net assets by each major security type is disclosed at the end of the Schedule of Investments for the Fund. The inputs or methodologies used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

For additional information about significant accounting policies, refer to the Fund's most recent semi or annual report.