

SEIX U.S. GOVERNMENT SECURITIES ULTRA-SHORT BOND FUND
SCHEDULE OF INVESTMENTS (Unaudited)
MARCH 31, 2020

(\$ reported in thousands)

	Par Value	Value		Par Value	Value
MORTGAGE-BACKED SECURITIES—88.4%			Agency—continued		
Agency—88.4%			Pool #AL4705		
Federal Home Loan Mortgage Corp.			2.992%, 11/1/20 ⁽¹⁾		
Pool #848744 (12 month LIBOR + 1.789%)			\$ 647		
4.636%, 5/1/34 ⁽¹⁾			\$ 652		
Pool #848736 (12 month LIBOR + 1.750%)			2012-M13, A2		
4.516%, 5/1/35 ⁽¹⁾			2.377%, 5/25/22		
Pool #848747 (12 month LIBOR + 1.864%)			1,896		
4.604%, 7/1/36 ⁽¹⁾			1,929		
Pool #1Q1195 (12 month LIBOR + 1.621%)			2016-M3, ASQ2		
4.506%, 5/1/37 ⁽¹⁾			2.263%, 2/25/23		
Pool #848796 (12 month LIBOR + 1.815%)			894		
4.750%, 5/1/37 ⁽¹⁾			905		
Pool #1Q1420 (12 month LIBOR + 1.842%)			Pool #BM6007		
4.566%, 9/1/39 ⁽¹⁾			2.496%, 5/1/23 ⁽¹⁾		
Pool #2B3257 (12 month LIBOR + 1.630%)			400		
3.143%, 10/1/44 ⁽¹⁾			413		
Federal Home Loan Mortgage Corp. Multifamily			2013-M10, AFL (1 month LIBOR + 0.300%)		
Structured Pass-Through Certificates			1.927%, 6/25/23 ⁽¹⁾		
KF06, A (1 month LIBOR + 0.330%)			3,863		
1.845%, 11/25/21 ⁽¹⁾			3,806		
KS05, A (1 month LIBOR + 0.500%)			Pool #109518 (1 month LIBOR + 0.320%)		
2.015%, 1/25/23 ⁽¹⁾			1.835%, 9/1/23 ⁽¹⁾		
KF15, A (1 month LIBOR + 0.670%)			17,020		
2.185%, 2/25/23 ⁽¹⁾			17,034		
KF22, A (1 month LIBOR + 0.500%)			Pool #109523 (1 month LIBOR + 0.320%)		
2.015%, 7/25/23 ⁽¹⁾			1.835%, 9/1/23 ⁽¹⁾		
KF29, A (1 month LIBOR + 0.360%)			21,760		
1.875%, 2/25/24 ⁽¹⁾			21,778		
KF31, A (1 month LIBOR + 0.370%)			Pool #AN1582 (1 month LIBOR + 0.440%)		
1.885%, 4/25/24 ⁽¹⁾			1.955%, 9/1/23 ⁽¹⁾		
KI05, A (1 month LIBOR + 0.340%)			14,373		
1.287%, 7/25/24 ⁽¹⁾			14,404		
KJ27, A1			2016-M9, FA (1 month LIBOR + 0.590%)		
2.092%, 7/25/24			2.248%, 9/25/23 ⁽¹⁾		
W5FL, AFL (1 month LIBOR + 0.220%)			8,859		
1.735%, 5/25/25 ⁽¹⁾			8,807		
KL3W, AFLW (1 month LIBOR + 0.450%)			Pool #BL0422 (1 month LIBOR + 0.370%)		
1.965%, 8/25/25 ⁽¹⁾			1.885%, 11/1/23 ⁽¹⁾		
KF74, AS (SOFRRATE + 0.530%)			21,000		
2.077%, 1/25/27 ⁽¹⁾			21,031		
X3FL, AFL (1 month LIBOR + 0.240%)			2016-M13, FA (1 month LIBOR + 0.670%)		
1.755%, 3/25/27 ⁽¹⁾			2.324%, 11/25/23 ⁽¹⁾		
4203, PF (1 month LIBOR + 0.250%)			3,946		
0.955%, 9/15/42 ⁽¹⁾			3,919		
Federal Home Loan Mortgage Corp. REMIC			Pool #AN4300 (1 month LIBOR + 0.560%)		
2781, FA (1 month LIBOR + 0.350%)			2.075%, 1/1/24 ⁽¹⁾		
1.055%, 4/15/34 ⁽¹⁾			13,908		
2796, F (1 month LIBOR + 0.500%)			Pool #AN4364 (1 month LIBOR + 0.590%)		
1.205%, 5/15/34 ⁽¹⁾			2.105%, 1/1/24 ⁽¹⁾		
4057, CF (1 month LIBOR + 0.450%)			2,928		
1.155%, 4/15/39 ⁽¹⁾			2,932		
4048, GF (1 month LIBOR + 0.350%)			2017-M2, FA (1 month LIBOR + 0.530%)		
1.055%, 10/15/40 ⁽¹⁾			2.184%, 2/25/24 ⁽¹⁾		
3820, FA (1 month LIBOR + 0.350%)			4,797		
1.055%, 3/15/41 ⁽¹⁾			4,760		
3990, GF (1 month LIBOR + 0.400%)			2017-M11, FA (1 month LIBOR + 0.470%)		
1.105%, 3/15/41 ⁽¹⁾			2.124%, 9/25/24 ⁽¹⁾		
Federal National Mortgage Association			3,614		
2013-M13, APT			3,588		
2.447%, 9/25/20 ⁽¹⁾			2017-M13, FA (1 month LIBOR + 0.400%)		
Pool #AE0918			2.054%, 10/25/24 ⁽¹⁾		
3.760%, 10/1/20 ⁽¹⁾			5,446		
			5,396		
			2015-M14, FA (1 month LIBOR + 0.620%)		
			2.247%, 10/25/25 ⁽¹⁾		
			6,009		
			5,962		
			Pool #BL4613 (1 month LIBOR + 0.660%)		
			2.175%, 9/1/26 ⁽¹⁾		
			8,700		
			8,668		
			Pool #AN3661 (1 month LIBOR + 0.580%)		
			2.095%, 11/1/26 ⁽¹⁾		
			2,918		
			2,929		
			Pool #BL5697 (1 month LIBOR + 0.650%)		
			2.165%, 2/1/30 ⁽¹⁾		
			6,300		
			6,298		
			Pool #AD0064 (6 month LIBOR + 1.547%)		
			3.585%, 1/1/35 ⁽¹⁾		
			2,446		
			2,479		
			Pool #AL2202 (12 month LIBOR + 1.711%)		
			4.174%, 6/1/36 ⁽¹⁾		
			2,884		
			2,914		
			Pool #AL0960 (12 month LIBOR + 1.688%)		
			4.097%, 7/1/37 ⁽¹⁾		
			5,360		
			5,404		
			Pool #AL0270 (12 month LIBOR + 1.685%)		
			4.156%, 8/1/38 ⁽¹⁾		
			2,260		
			2,269		
			Pool #AL6516 (12 month LIBOR + 1.751%)		
			3.885%, 4/1/40 ⁽¹⁾		
			3,988		
			4,059		
			Pool #AE0544 (12 month LIBOR + 1.740%)		
			3.826%, 11/1/40 ⁽¹⁾		
			2,863		
			2,911		
			Pool #AL7812 (12 month LIBOR + 1.729%)		
			3.907%, 11/1/40 ⁽¹⁾		
			7,441		
			7,566		
			Pool #AL7477 (12 month LIBOR + 1.798%)		
			4.087%, 12/1/40 ⁽¹⁾		
			3,398		
			3,466		
			Pool #AL0323 (12 month LIBOR + 1.815%)		
			4.670%, 6/1/41 ⁽¹⁾		
			2,995		
			3,053		
			Pool #AL8796 (12 month LIBOR + 1.817%)		
			4.413%, 9/1/41 ⁽¹⁾		
			9,912		
			10,121		
			Pool #AL1886 (12 month LIBOR + 1.755%)		
			3.247%, 6/1/42 ⁽¹⁾		
			1,126		
			1,151		

See Notes to Schedule of Investments

SEIX U.S. GOVERNMENT SECURITIES ULTRA-SHORT BOND FUND
SCHEDULE OF INVESTMENTS (Unaudited) (Continued)
MARCH 31, 2020

(\$ reported in thousands)

	Par Value	Value		Par Value	Value
Agency—continued			Agency—continued		
Pool #AL8872 (12 month LIBOR + 1.797%) 4.187%, 7/1/42 ⁽¹⁾	\$13,836	\$ 14,114	2015-SB6, A5 2.270%, 9/25/35 ⁽¹⁾	\$ 6,465	\$ 6,479
Pool #BM4557 (12 month LIBOR + 1.758%) 4.030%, 5/1/45 ⁽¹⁾	4,573	4,656	2016-SB13, A5H 2.060%, 1/25/36 ⁽¹⁾	17,992	17,991
Pool #BO7214 (U.S. Treasury Yield Curve CMT 1 year + 1.525%) 2.499%, 7/1/47 ⁽¹⁾	7,834	7,975	2016-SB18, A5H (1 month LIBOR + 2.110%) 2.110%, 5/25/36 ⁽¹⁾	4,329	4,323
Pool #BO6296 (U.S. Treasury Yield Curve CMT 1 year + 1.525%) 2.993%, 7/1/47 ⁽¹⁾	2,190	2,260	2016-SB16, A5H 2.130%, 5/25/36 ⁽¹⁾	10,477	10,462
Pool #BM1805 (12 month LIBOR + 1.601%) 2.825%, 9/1/47 ⁽¹⁾	22,773	23,345	2016-SB23, A5H 1.980%, 9/25/36 ⁽¹⁾	1,730	1,729
Pool #CA4499 (12 month LIBOR + 1.600%) 2.829%, 9/1/48 ⁽¹⁾	9,416	9,667	2016-SB22, A7H 2.190%, 9/25/36 ⁽¹⁾	1,147	1,153
Pool #BM4556 (12 month LIBOR + 1.599%) 3.274%, 10/1/48 ⁽¹⁾	13,201	13,608	2016-SB23, A7H 2.200%, 9/25/36 ⁽¹⁾	10,159	10,206
Pool #BO7215 (U.S. Treasury Yield Curve CMT 1 year + 1.650%) 3.146%, 4/1/49 ⁽¹⁾	2,430	2,506	2018-SB50, A5H 3.000%, 4/25/38 ⁽¹⁾	1,139	1,167
Pool #BO7216 (U.S. Treasury Yield Curve CMT 1 year + 1.650%) 2.853%, 5/1/49 ⁽¹⁾	1,182	1,208	2015-SB3, A5 (1 month LIBOR + 0.700%) 2.215%, 8/25/42 ⁽¹⁾	324	323
Federal National Mortgage Association REMIC			2016-SB19, A5H 2.180%, 1/25/46 ⁽¹⁾	3,504	3,519
2011-62, LF (1 month LIBOR + 0.400%) 1.347%, 1/25/32 ⁽¹⁾	9,594	9,503	Government National Mortgage Association		
2013-62, FQ (1 month LIBOR + 0.250%) 1.197%, 9/25/32 ⁽¹⁾	6,807	6,747	2003-57, FA (1 month LIBOR + 0.450%) 1.155%, 7/16/33 ⁽¹⁾	4,542	4,521
2018-92, AF (1 month LIBOR + 0.400%) 1.347%, 5/25/33 ⁽¹⁾	9,622	9,522	2003-67, FP (1 month LIBOR + 0.900%) 1.673%, 8/20/33 ⁽¹⁾	3,983	4,033
2005-17, FA (1 month LIBOR + 0.300%) 1.247%, 3/25/35 ⁽¹⁾	7,555	7,465	2004-38, FA (1 month LIBOR + 0.400%) 1.105%, 5/16/34 ⁽¹⁾	6,105	6,086
2005-74, NA (1 month LIBOR + 0.420%) 1.367%, 5/25/35 ⁽¹⁾	12,425	12,356	2004-106, F (1 month LIBOR + 0.250%) 0.955%, 12/16/34 ⁽¹⁾	4,893	4,876
2005-58, KF (1 month LIBOR + 0.500%) 1.447%, 7/25/35 ⁽¹⁾	4,789	4,753	2005-41, FC (1 month LIBOR + 0.300%) 1.073%, 5/20/35 ⁽¹⁾	8,481	8,435
2018-96, FC (1 month LIBOR + 0.450%) 1.397%, 10/25/35 ⁽¹⁾	10,386	10,321	2005-84, FA (1 month LIBOR + 0.200%) 0.973%, 11/20/35 ⁽¹⁾	5,364	5,257
2006-31, FP (1 month LIBOR + 0.300%) 1.247%, 5/25/36 ⁽¹⁾	5,154	5,092	2009-88, FA (1 month LIBOR + 0.750%) 1.455%, 10/16/39 ⁽¹⁾	7,931	7,927
2006-63, FD (1 month LIBOR + 0.450%) 1.397%, 7/25/36 ⁽¹⁾	5,730	5,678	2016-H22, FJ (1 month LIBOR + 0.390%) 2.052%, 10/20/66 ⁽¹⁾	3,313	3,307
2006-113, NF (1 month LIBOR + 0.350%) 1.297%, 9/25/36 ⁽¹⁾	4,986	4,942	2017-H13, FJ (1 month LIBOR + 0.200%) 1.862%, 5/20/67 ⁽¹⁾	315	315
2007-106, FN (1 month LIBOR + 0.590%) 1.537%, 11/25/37 ⁽¹⁾	5,509	5,469	2017-H24, FJ (1 month LIBOR + 0.250%) 1.912%, 10/20/67 ⁽¹⁾	775	774
2011-117, PF (1 month LIBOR + 0.350%) 1.297%, 7/25/39 ⁽¹⁾	3,129	3,120	NCUA Guaranteed Notes Trust		
2010-59, FC (1 month LIBOR + 1.000%) 1.947%, 1/25/40 ⁽¹⁾	4,866	4,920	2010-R2, 2A (1 month LIBOR + 0.470%) 1.486%, 11/5/20 ⁽¹⁾	1,273	1,273
2010-137, WB 4.488%, 7/25/40 ⁽¹⁾	2,091	2,163	2010-R3, 1A (1 month LIBOR + 0.560%) 1.576%, 12/8/20 ⁽¹⁾	13,929	13,900
2012-71, FP (1 month LIBOR + 0.350%) 1.297%, 3/25/41 ⁽¹⁾	5,715	5,673	Small Business Administration		
2013-34, PF (1 month LIBOR + 0.350%) 1.297%, 8/25/42 ⁽¹⁾	7,876	7,867	Pool #510076 (PRIME minus 2.650%) 2.100%, 5/25/27 ⁽¹⁾	3,882	3,874
2013-58, FY (1 month LIBOR + 0.250%) 1.197%, 2/25/43 ⁽¹⁾	4,980	4,913	Pool #510083 (PRIME minus 2.650%) 2.100%, 9/25/27 ⁽¹⁾	1,296	1,291
FRESB Mortgage Trust			Pool #510241 (PRIME minus 2.600%) 2.150%, 10/25/27 ⁽¹⁾	4,092	4,090
2016-SB16, A5F 1.830%, 4/25/21 ⁽¹⁾	3,559	3,582	Pool #510254 (PRIME minus 2.600%) 2.150%, 5/25/28 ⁽¹⁾	8,107	8,099
2016-SB15, A7F 2.190%, 3/25/23 ⁽¹⁾	1,179	1,184	Pool #510228 (PRIME minus 2.500%) 2.250%, 7/25/28 ⁽¹⁾	1,261	1,262
			Pool #510219 (PRIME minus 2.650%) 2.100%, 11/25/28 ⁽¹⁾	3,947	3,935
			Pool #510273 (PRIME minus 2.500%) 2.250%, 11/25/28 ⁽¹⁾	7,395	7,399
			Pool #510256 (PRIME minus 2.600%) 2.150%, 12/25/28 ⁽¹⁾	8,610	8,605

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SEIX U.S. GOVERNMENT SECURITIES ULTRA-SHORT BOND FUND
SCHEDULE OF INVESTMENTS (Unaudited) (Continued)
MARCH 31, 2020

(\$ reported in thousands)

	Par Value	Value
Agency—continued		
Pool #510032 (PRIME minus 2.650%) 2.100%, 6/25/34 ⁽¹⁾	\$ 3,614	\$ 3,600
		722,462
TOTAL MORTGAGE-BACKED SECURITIES (Identified Cost \$723,029)		722,462
ASSET-BACKED SECURITY—2.3%		
Student Loan—2.3%		
NCUA Guaranteed Notes Trust 2010-A1, A (1 month LIBOR + 0.350%) 1.075%, 12/7/20 ⁽¹⁾	18,693	18,626
TOTAL ASSET-BACKED SECURITY (Identified Cost \$18,693)		18,626
TOTAL LONG-TERM INVESTMENTS—90.7% (Identified Cost \$741,722)		741,088
	Shares	
SHORT-TERM INVESTMENT—8.1%		
Money Market Mutual Fund—8.1%		
Dreyfus Government Cash Management Fund - Institutional Shares (seven-day effective yield 0.290%) ⁽²⁾	65,615,275	65,615
TOTAL SHORT-TERM INVESTMENT (Identified Cost \$65,615)		65,615
TOTAL INVESTMENTS—98.8% (Identified Cost \$807,337)		\$806,703
Other assets and liabilities, net—1.2%		10,099
NET ASSETS—100.0%		\$816,802

Abbreviations:

CMT Constant Maturity Treasury
LIBOR London Interbank Offered Rate
REMIC Real Estate Mortgage Investment Conduit

Footnote Legend:

⁽¹⁾ 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.

⁽²⁾ 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):

	Total Value at March 31, 2020	Level 1 Quoted Prices	Level 2 Significant Observable Inputs
Assets:			
Debt Securities:			
Asset-Backed Security	\$ 18,626	\$ —	\$ 18,626
Mortgage-Backed Securities	722,462	—	722,462
Money Market Mutual Fund	65,615	65,615	—
Total Investments	<u>\$806,703</u>	<u>\$65,615</u>	<u>\$741,088</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 U.S. GOVERNMENT SECURITIES ULTRA-SHORT 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.