

SEIX U.S. GOVERNMENT SECURITIES ULTRA-SHORT BOND FUND
SCHEDULE OF INVESTMENTS (Unaudited)
SEPTEMBER 30, 2020

(\$ reported in thousands)

	Par Value	Value		Par Value	Value
MORTGAGE-BACKED SECURITIES—92.9%			Agency—continued		
Agency—92.9%			KSKY, ATE (1 Month LIBOR + 0.360%)		
Federal Home Loan Mortgage Corp.			0.517%, 8/25/27 ⁽¹⁾		
Pool #WV0004 (1 month LIBOR + 0.330%)			\$11,000		
0.486%, 1/1/30 ⁽¹⁾			\$ 11,050		
Pool #RD5039			KS14, AL (1 month LIBOR + 0.340%)		
2.000%, 10/1/30			0.497%, 4/25/30 ⁽¹⁾		
Pool #RD5041			8,150		
2.500%, 10/1/30			8,152		
Pool #G15762			KF79, AS (SOFR30A + 0.580%)		
3.000%, 1/1/31			0.686%, 5/25/30 ⁽¹⁾		
Pool #848744 (12 month LIBOR + 1.789%)			14,448		
3.558%, 5/1/34 ⁽¹⁾			14,470		
Pool #848736 (12 month LIBOR + 1.750%)			KF82, AS (SOFR30A + 0.420%)		
3.489%, 5/1/35 ⁽¹⁾			0.526%, 6/25/30 ⁽¹⁾		
Pool #848747 (12 month LIBOR + 1.865%)			5,750		
3.367%, 7/1/36 ⁽¹⁾			5,798		
Pool #1Q1195 (12 month LIBOR + 1.612%)			KF80, AS (SOFR30A + 0.510%)		
3.174%, 5/1/37 ⁽¹⁾			9,800		
Pool #848796 (12 month LIBOR + 1.828%)			9,812		
3.627%, 5/1/37 ⁽¹⁾			Federal Home Loan Mortgage Corp. REMIC		
Pool #1Q1420 (12 month LIBOR + 1.870%)			3990, UA		
3.330%, 9/1/39 ⁽¹⁾			2.500%, 1/15/26		
Pool #2B3257 (12 month LIBOR + 1.630%)			1,595		
3.169%, 10/1/44 ⁽¹⁾			4224, KC		
Federal Home Loan Mortgage Corp. Multifamily			3.000%, 5/15/32		
Structured Pass-Through Certificates			2781, FA (1 month LIBOR + 0.350%)		
KF06, A (1 month LIBOR + 0.330%)			0.502%, 4/15/34 ⁽¹⁾		
0.487%, 11/25/21 ⁽¹⁾			4,719		
KS05, A (1 month LIBOR + 0.500%)			2796, F (1 month LIBOR + 0.500%)		
0.657%, 1/25/23 ⁽¹⁾			0.652%, 5/15/34 ⁽¹⁾		
KF15, A (1 month LIBOR + 0.670%)			2,905		
0.827%, 2/25/23 ⁽¹⁾			2,931		
KF22, A (1 month LIBOR + 0.500%)			4879, DF (1 month LIBOR + 0.400%)		
0.657%, 7/25/23 ⁽¹⁾			0.552%, 8/15/34 ⁽¹⁾		
KF29, A (1 month LIBOR + 0.360%)			7,216		
0.517%, 2/25/24 ⁽¹⁾			7,275		
KF31, A (1 month LIBOR + 0.370%)			2980, FJ (1 month LIBOR + 0.300%)		
0.527%, 4/25/24 ⁽¹⁾			0.452%, 11/15/34 ⁽¹⁾		
KF32, A (1 month LIBOR + 0.370%)			7,232		
0.527%, 5/25/24 ⁽¹⁾			7,259		
KJ27, A1			3107, FC (1 month LIBOR + 0.300%)		
2.092%, 7/25/24			0.452%, 6/15/35 ⁽¹⁾		
KF36, A (1 month LIBOR + 0.340%)			6,154		
0.497%, 8/25/24 ⁽¹⁾			6,169		
KF34, A (1 month LIBOR + 0.360%)			4282, AD		
0.517%, 8/25/24 ⁽¹⁾			2.500%, 2/15/36		
KF39, A (1 month LIBOR + 0.320%)			85		
0.477%, 11/25/24 ⁽¹⁾			3284, BF (1 month LIBOR + 0.300%)		
KL3W, AFLW (1 month LIBOR + 0.450%)			0.452%, 3/15/37 ⁽¹⁾		
0.607%, 8/25/25 ⁽¹⁾			4,130		
KF55, A (1 month LIBOR + 0.510%)			4664, CB		
0.667%, 11/25/25 ⁽¹⁾			925		
KF16, A (1 month LIBOR + 0.630%)			3.000%, 4/15/37		
0.787%, 3/25/26 ⁽¹⁾			3828, EF (1 month LIBOR + 0.400%)		
KF74, AS (SOFRRATE + 0.530%)			0.552%, 5/15/37 ⁽¹⁾		
0.636%, 1/25/27 ⁽¹⁾			219		
KF30, A (1 month LIBOR + 0.370%)			4057, CF (1 month LIBOR + 0.450%)		
0.527%, 3/25/27 ⁽¹⁾			0.602%, 4/15/39 ⁽¹⁾		
KF81, AS (SOFR30A + 0.400%)			1,992		
0.506%, 6/25/27 ⁽¹⁾			1,995		
KF33, A (1 month LIBOR + 0.400%)			4323, CB		
0.557%, 6/25/27 ⁽¹⁾			2.000%, 3/15/40		
			1,135		
			4387, JA		
			3.000%, 6/15/40		
			1,056		
			4048, GF (1 month LIBOR + 0.350%)		
			0.502%, 10/15/40 ⁽¹⁾		
			6,413		
			3820, FA (1 month LIBOR + 0.350%)		
			0.502%, 3/15/41 ⁽¹⁾		
			10,587		
			3990, GF (1 month LIBOR + 0.400%)		
			0.552%, 3/15/41 ⁽¹⁾		
			4,812		
			3954, PF (1 month LIBOR + 0.500%)		
			0.652%, 7/15/41 ⁽¹⁾		
			1,073		
			4547, A		
			3.000%, 12/15/41		
			2,415		
			4571, GA		
			3.000%, 1/15/42		
			1,896		
			4203, PF (1 month LIBOR + 0.250%)		
			0.402%, 9/15/42 ⁽¹⁾		
			10,189		
			4136, EF (1 month LIBOR + 0.250%)		
			0.402%, 11/15/42 ⁽¹⁾		
			4,014		
			4665, JG		
			3.500%, 12/15/42		
			549		
			4842, DA		
			4.000%, 2/15/43		
			356		
			4690, QA		
			3.500%, 5/15/44		
			2,018		
			4753, UA		
			3.000%, 8/15/45		
			5,991		
			6,192		

See Notes to Schedule of Investments

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SCHEDULE OF INVESTMENTS (Unaudited) (Continued)
SEPTEMBER 30, 2020

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	Par Value	Value		Par Value	Value
Agency—continued			Agency—continued		
4717, LA			Pool #AL0270 (12 month LIBOR + 1.669%)		
3.000%, 11/15/45	\$ 2,280	\$ 2,366	3.257%, 8/1/38 ⁽¹⁾	\$ 1,740	\$ 1,823
Federal National Mortgage Association			Pool #AL6516 (12 month LIBOR + 1.753%)		
Pool #AE0918			3.417%, 4/1/40 ⁽¹⁾	3,538	3,696
3.400%, 10/1/20 ⁽¹⁾	48	48	Pool #AL7812 (12 month LIBOR + 1.732%)		
Pool #AL4705			3.113%, 11/1/40 ⁽¹⁾	5,944	6,192
3.110%, 11/1/20 ⁽¹⁾	217	217	Pool #AE0544 (12 month LIBOR + 1.738%)		
Pool #AM1547			3.582%, 11/1/40 ⁽¹⁾	2,419	2,520
2.000%, 12/1/20	500	500	Pool #AL7477 (12 month LIBOR + 1.798%)		
2016-M3, ASQ2			3.320%, 12/1/40 ⁽¹⁾	3,124	3,266
2.263%, 2/25/23	830	843	Pool #AL0323 (12 month LIBOR + 1.819%)		
Pool #AN6411			3.046%, 6/1/41 ⁽¹⁾	2,537	2,657
2.520%, 4/1/23	716	745	Pool #AL8796 (12 month LIBOR + 1.818%)		
2013-M10, AFL (1 month LIBOR + 0.300%)			3.043%, 9/1/41 ⁽¹⁾	8,162	8,539
0.475%, 6/25/23 ⁽¹⁾	3,749	3,750	Pool #AL1886 (12 month LIBOR + 1.755%)		
Pool #109518 (1 month LIBOR + 0.320%)			3.298%, 6/1/42 ⁽¹⁾	916	962
0.477%, 9/1/23 ⁽¹⁾	17,020	17,015	Pool #AL8872 (12 month LIBOR + 1.799%)		
Pool #109523 (1 month LIBOR + 0.320%)			3.527%, 7/1/42 ⁽¹⁾	12,219	12,778
0.477%, 9/1/23 ⁽¹⁾	21,760	21,754	Pool #BM4557 (12 month LIBOR + 1.760%)		
Pool #AN1582 (1 month LIBOR + 0.440%)			3.502%, 5/1/45 ⁽¹⁾	3,779	3,944
0.597%, 9/1/23 ⁽¹⁾	14,220	14,200	Pool #B07214 (U.S. Treasury Yield Curve CMT 1		
2016-M9, FA (1 month LIBOR + 0.590%)			year + 1.525%)		
0.751%, 9/25/23 ⁽¹⁾	6,224	6,241	2.448%, 7/1/47 ⁽¹⁾	6,342	6,627
Pool #BL0422 (1 month LIBOR + 0.370%)			Pool #B06296 (U.S. Treasury Yield Curve CMT 1		
0.527%, 11/1/23 ⁽¹⁾	21,000	20,980	year + 1.525%)		
2016-M13, FA (1 month LIBOR + 0.670%)			3.000%, 7/1/47 ⁽¹⁾	1,731	1,809
0.850%, 11/25/23 ⁽¹⁾	3,480	3,493	Pool #BM1805 (12 month LIBOR + 1.602%)		
Pool #AN4300 (1 month LIBOR + 0.560%)			2.848%, 9/1/47 ⁽¹⁾	17,378	18,107
0.717%, 1/1/24 ⁽¹⁾	13,779	13,744	Pool #CA4499 (12 month LIBOR + 1.600%)		
Pool #AN4364 (1 month LIBOR + 0.590%)			2.682%, 9/1/48 ⁽¹⁾	6,293	6,573
0.747%, 1/1/24 ⁽¹⁾	2,901	2,895	Pool #BM4556 (12 month LIBOR + 1.598%)		
2017-M2, FA (1 month LIBOR + 0.530%)			3.275%, 10/1/48 ⁽¹⁾	8,167	8,496
0.710%, 2/25/24 ⁽¹⁾	3,342	3,335	Pool #B07215 (U.S. Treasury Yield Curve CMT 1		
2017-M11, FA (1 month LIBOR + 0.470%)			year + 1.650%)		
0.650%, 9/25/24 ⁽¹⁾	2,962	2,960	3.075%, 4/1/49 ⁽¹⁾	1,833	1,913
2017-M13, FA (1 month LIBOR + 0.400%)			Pool #B07216 (U.S. Treasury Yield Curve CMT 1		
0.580%, 10/25/24 ⁽¹⁾	4,203	4,192	year + 1.650%)		
2015-M14, FA (1 month LIBOR + 0.620%)			2.853%, 5/1/49 ⁽¹⁾	854	892
0.795%, 10/25/25 ⁽¹⁾	5,956	5,949	Pool #BP5563 (12 month LIBOR + 1.600%)		
2015-M6, FA (1 month LIBOR + 0.300%)			2.586%, 4/1/50 ⁽¹⁾	5,767	6,065
0.475%, 1/25/26 ⁽¹⁾	19,752	19,694	Federal National Mortgage Association REMIC		
Pool #BL4613 (1 month LIBOR + 0.660%)			2019-56, GA		
0.817%, 9/1/26 ⁽¹⁾	8,700	8,666	3.000%, 8/25/31	140	140
Pool #BL5697 (1 month LIBOR + 0.650%)			2011-62, LF (1 month LIBOR + 0.400%)		
0.807%, 2/1/30 ⁽¹⁾	6,300	6,293	0.548%, 1/25/32 ⁽¹⁾	8,681	8,729
Pool #MA3929			2013-62, FQ (1 month LIBOR + 0.250%)		
3.000%, 2/1/30	8,224	8,660	0.398%, 9/25/32 ⁽¹⁾	5,580	5,614
Pool #BL7250 (1 month LIBOR + 0.590%)			2013-51, GB		
0.747%, 6/1/30 ⁽¹⁾	18,960	18,908	1.500%, 10/25/32	1,753	1,788
Pool #BQ2292			2018-92, AF (1 month LIBOR + 0.400%)		
2.000%, 8/1/30	25,473	26,522	0.548%, 5/25/33 ⁽¹⁾	8,685	8,737
Pool #CA7127			2005-17, FA (1 month LIBOR + 0.300%)		
2.000%, 9/1/30	14,788	15,401	0.448%, 3/25/35 ⁽¹⁾	6,859	6,864
Pool #MA4148			2005-74, NA (1 month LIBOR + 0.420%)		
2.000%, 10/1/30	24,039	25,020	0.568%, 5/25/35 ⁽¹⁾	11,893	11,950
Pool #AD0064 (6 month LIBOR + 1.545%)			2005-58, KF (1 month LIBOR + 0.500%)		
2.632%, 1/1/35 ⁽¹⁾	2,137	2,208	0.648%, 7/25/35 ⁽¹⁾	4,591	4,637
Pool #MA2496			2018-96, FC (1 month LIBOR + 0.450%)		
3.000%, 1/1/36	460	484	0.598%, 10/25/35 ⁽¹⁾	9,288	9,344
Pool #AL2202 (12 month LIBOR + 1.709%)			2006-31, FP (1 month LIBOR + 0.300%)		
3.273%, 6/1/36 ⁽¹⁾	2,271	2,377	0.448%, 5/25/36 ⁽¹⁾	4,360	4,363
Pool #AL0960 (12 month LIBOR + 1.689%)			2006-63, FD (1 month LIBOR + 0.450%)		
3.111%, 7/1/37 ⁽¹⁾	4,850	5,075	0.598%, 7/25/36 ⁽¹⁾	5,184	5,224

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SEPTEMBER 30, 2020

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	Par Value	Value		Par Value	Value
Agency—continued			Agency—continued		
2006-113, NF (1 month LIBOR + 0.350%)			2016-SB16, A5H		
0.498%, 9/25/36 ⁽¹⁾	\$ 4,255	\$ 4,267	2.130%, 5/25/36 ⁽¹⁾	\$ 9,106	\$ 9,118
2017-22, BA			2016-SB23, A5H		
3.500%, 10/25/37	4,886	4,947	1.980%, 9/25/36 ⁽¹⁾	1,714	1,724
2007-106, FN (1 month LIBOR + 0.590%)			2016-SB22, A7H		
0.738%, 11/25/37 ⁽¹⁾	4,974	5,064	2.190%, 9/25/36 ⁽¹⁾	766	788
2011-104, FE (1 month LIBOR + 0.350%)			2016-SB23, A7H		
0.498%, 3/25/39 ⁽¹⁾	2,200	2,203	2.200%, 9/25/36 ⁽¹⁾	9,214	9,466
2011-117, PF (1 month LIBOR + 0.350%)			2018-SB50, A5H		
0.498%, 7/25/39 ⁽¹⁾	2,176	2,178	3.000%, 4/25/38 ⁽¹⁾	993	1,024
2011-144, PF (1 month LIBOR + 0.450%)			2015-SB3, A5 (1 month LIBOR + 0.700%)		
0.598%, 10/25/39 ⁽¹⁾	1,203	1,205	0.857%, 8/25/42 ⁽¹⁾	317	317
2011-84, F (1 month LIBOR + 0.350%)			2016-SB19, A5H		
0.498%, 1/25/40 ⁽¹⁾	651	651	2.180%, 1/25/46 ⁽¹⁾	1,876	1,880
2010-59, FC (1 month LIBOR + 1.000%)			Government National Mortgage Association		
1.148%, 1/25/40 ⁽¹⁾	4,452	4,544	2003-57, FA (1 month LIBOR + 0.450%)		
2011-101, FN (1 month LIBOR + 0.550%)			0.602%, 7/16/33 ⁽¹⁾	3,843	3,861
0.698%, 4/25/40 ⁽¹⁾	587	589	2003-67, FP (1 month LIBOR + 0.900%)		
2012-17, GF (1 month LIBOR + 0.450%)			1.056%, 8/20/33 ⁽¹⁾	3,502	3,546
0.598%, 7/25/40 ⁽¹⁾	2,171	2,177	2004-38, FA (1 month LIBOR + 0.400%)		
2010-137, WB			0.552%, 5/16/34 ⁽¹⁾	5,234	5,245
2.714%, 7/25/40 ⁽¹⁾	1,878	1,947	2004-106, F (1 month LIBOR + 0.250%)		
2012-112, AP			0.402%, 12/16/34 ⁽¹⁾	4,219	4,206
2.000%, 9/25/40	10,535	10,667	2005-41, FC (1 month LIBOR + 0.300%)		
2012-71, FP (1 month LIBOR + 0.350%)			0.456%, 5/20/35 ⁽¹⁾	8,474	8,392
0.498%, 3/25/41 ⁽¹⁾	4,363	4,369	2005-84, FA (1 month LIBOR + 0.200%)		
2012-17, EF (1 month LIBOR + 0.450%)			0.356%, 11/20/35 ⁽¹⁾	4,754	4,742
0.598%, 3/25/41 ⁽¹⁾	2,444	2,454	2013-117, FH (1 month LIBOR + 0.350%)		
2012-38, PF (1 month LIBOR + 0.400%)			0.506%, 6/20/39 ⁽¹⁾	1,554	1,556
0.548%, 9/25/41 ⁽¹⁾	1,362	1,370	2014-4, KL		
2016-2, LA			2.500%, 7/20/39	2,774	2,815
3.000%, 12/25/41	890	918	2013-124, F (1 month LIBOR + 0.400%)		
2016-21, BA			0.556%, 8/20/39 ⁽¹⁾	14,464	14,485
3.000%, 3/25/42	7,414	7,652	2009-88, FA (1 month LIBOR + 0.750%)		
2012-133, FC (1 month LIBOR + 0.300%)			0.902%, 10/16/39 ⁽¹⁾	7,069	7,182
0.448%, 6/25/42 ⁽¹⁾	2,501	2,491	2011-28, FG (1 month LIBOR + 0.500%)		
2012-99, LA			0.656%, 12/20/40 ⁽¹⁾	10,526	10,570
3.500%, 6/25/42	1,128	1,148	2012-36, LF (1 month LIBOR + 0.330%)		
2013-34, PF (1 month LIBOR + 0.350%)			0.486%, 3/20/42 ⁽¹⁾	1,749	1,753
0.498%, 8/25/42 ⁽¹⁾	7,060	7,015	2017-95, PG		
2017-18, CA			2.500%, 12/20/45	1,548	1,594
3.000%, 1/25/43	948	975	2019-38, BA		
2013-58, FY (1 month LIBOR + 0.250%)			2.500%, 8/20/48	15,449	15,775
0.398%, 2/25/43 ⁽¹⁾	4,245	4,242	2016-H22, FJ (1 month LIBOR + 0.390%)		
2016-36, FB (1 month LIBOR + 0.500%)			0.545%, 10/20/66 ⁽¹⁾	950	950
0.648%, 3/25/43 ⁽¹⁾	1,338	1,343	2017-H13, FJ (1 month LIBOR + 0.200%)		
2017-33, DA			0.355%, 5/20/67 ⁽¹⁾	29	29
3.500%, 7/25/43	4,744	4,905	2017-H24, FJ (1 month LIBOR + 0.250%)		
2017-104, PA			0.405%, 10/20/67 ⁽¹⁾	152	152
3.000%, 2/25/46	13,167	13,653	Government National Mortgage Association I		
2019-37, GB			Pool #AC3667		
2.500%, 3/25/47	4,048	4,183	1.660%, 8/15/26	1,192	1,222
2019-13, FG (1 month LIBOR + 0.400%)			Pool #778668		
0.548%, 4/25/49 ⁽¹⁾	14,790	14,944	3.000%, 12/15/26	132	138
FRESB Mortgage Trust			Pool #778776		
2016-SB16, A5F			3.000%, 1/15/27	170	179
1.830%, 4/25/21 ⁽¹⁾	2,615	2,627	Pool #AA8329		
2015-SB6, A5			2.000%, 2/15/28	688	710
2.270%, 9/25/35 ⁽¹⁾	4,300	4,306	Pool #AF1057		
2016-SB13, A5H			2.000%, 7/15/28	259	269
2.060%, 1/25/36 ⁽¹⁾	17,122	17,146	Government National Mortgage Association II		
2016-SB18, A5H			Pool #4954		
2.110%, 5/25/36 ⁽¹⁾	3,802	3,807	3.000%, 2/20/26	220	231

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	Par Value	Value		Shares	Value
Agency—continued			SHORT-TERM INVESTMENT—4.2%		
Pool #MA0299			Money Market Mutual Fund—4.2%		
2.500%, 8/20/27	\$ 742	\$ 768	Dreyfus Government Cash Management Fund -		
Pool #MA0908			Institutional Shares (seven-day effective yield		
2.500%, 4/20/28	278	289	0.025%) ⁽²⁾	48,259,706	\$ 48,260
Pool #MA1132					
2.000%, 7/20/28	10,750	11,077			
NCUA Guaranteed Notes Trust			TOTAL SHORT-TERM INVESTMENT		
2010-R1, 1A (1 month LIBOR + 0.450%)			(Identified Cost \$48,260)		48,260
0.605%, 10/7/20 ⁽¹⁾	946	946			
2010-R2, 2A (1 month LIBOR + 0.470%)			TOTAL INVESTMENTS—98.6%		
0.625%, 11/5/20 ⁽¹⁾	1,798	1,798	(Identified Cost \$1,137,107)		\$1,144,563
2010-R3, 1A (1 month LIBOR + 0.560%)			Other assets and liabilities, net—1.4%		16,478
0.715%, 12/8/20 ⁽¹⁾	16,581	16,585			
Small Business Administration			NET ASSETS—100.0%		\$1,161,041
Pool #510076 (PRIME minus 2.650%)					
0.600%, 5/25/27 ⁽¹⁾	3,616	3,598			
Pool #510083 (PRIME minus 2.650%)			Abbreviations:		
0.600%, 9/25/27 ⁽¹⁾	1,200	1,193	CMT Constant Maturity Treasury		
Pool #510241 (PRIME minus 2.600%)			LIBOR London Interbank Offered Rate		
0.650%, 10/25/27 ⁽¹⁾	3,828	3,814	REMIC Real Estate Mortgage Investment Conduit		
Pool #510254 (PRIME minus 2.600%)			SOFR30A Secured Overnight Financing Rate 30 Day Average		
0.650%, 5/25/28 ⁽¹⁾	7,622	7,590	SOFRRATE Secured Overnight Financing Rate		
Pool #510228 (PRIME minus 2.500%)			Footnote Legend:		
0.750%, 7/25/28 ⁽¹⁾	1,080	1,078	⁽¹⁾ Variable rate security. Rate disclosed is as of September 30, 2020. For leveraged		
Pool #510219 (PRIME minus 2.650%)			loans, the rate shown may represent a weighted average interest rate. Information		
0.600%, 11/25/28 ⁽¹⁾	3,725	3,702	in parenthesis represents benchmark and reference rate for each security. Certain		
Pool #510273 (PRIME minus 2.500%)			variable rate securities are not based on a published reference rate and spread but		
0.750%, 11/25/28 ⁽¹⁾	6,979	6,959	are determined by the issuer or agent and are based on current market conditions,		
Pool #510256 (PRIME minus 2.600%)			or, for mortgage-backed securities, are impacted by the individual mortgages		
0.650%, 12/25/28 ⁽¹⁾	7,640	7,610	which are paying off over time. These securities do not indicate a reference rate		
Pool #510032 (PRIME minus 2.650%)			and spread in their descriptions.		
0.600%, 6/25/34 ⁽¹⁾	3,232	3,209	⁽²⁾ Shares of this fund are publicly offered, and its prospectus and annual report are		
		1,079,016	publicly available.		
TOTAL MORTGAGE-BACKED SECURITIES					
(Identified Cost \$1,071,562)		1,079,016			
ASSET-BACKED SECURITY—1.5%					
Student Loan—1.5%					
NCUA Guaranteed Notes Trust 2010-A1, A (1 month					
LIBOR + 0.350%)					
0.506%, 12/7/20 ⁽¹⁾	17,285	17,287			
TOTAL ASSET-BACKED SECURITY					
(Identified Cost \$17,285)		17,287			
TOTAL LONG-TERM INVESTMENTS—94.4%					
(Identified Cost \$1,088,847)		1,096,303			

See Notes to Schedule of Investments

SEIX U.S. GOVERNMENT SECURITIES ULTRA-SHORT BOND FUND
SCHEDULE OF INVESTMENTS (Unaudited) (Continued)
SEPTEMBER 30, 2020

(\$ reported in thousands)

The following table summarizes the market value of the Fund's investments as of September 30, 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 September 30, 2020</u>	<u>Level 1 Quoted Prices</u>	<u>Level 2 Significant Observable Inputs</u>
Assets:			
Debt Securities:			
Asset-Backed Security	\$ 17,287	\$ —	\$ 17,287
Mortgage-Backed Securities	1,079,016	—	1,079,016
Money Market Mutual Fund	48,260	48,260	—
Total Investments	<u>\$1,144,563</u>	<u>\$48,260</u>	<u>\$1,096,303</u>

There were no securities valued using significant unobservable inputs (Level 3) at September 30, 2020.

There were no transfers into or out of Level 3 related to securities held at September 30, 2020.

See Notes to Schedule of Investments

SEIX U.S. GOVERNMENT SECURITIES ULTRA-SHORT BOND FUND
NOTES TO SCHEDULE OF INVESTMENTS (Unaudited)
SEPTEMBER 30, 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.