

Core Plus Bond Fund

As of March 31, 2020



SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
United States Treasury Note/Bond	3.13	5/15/2048	18,000,000	\$25,714,896	4.64%
United States Treasury Note/Bond	3.88	8/15/2040	14,545,000	\$21,901,794	3.95%
iShares iBoxx \$ Investment Grade Corporate Bond ETF			150,000	\$18,526,500	3.34%
United States Treasury Note/Bond	3.00	9/30/2025	16,000,000	\$18,215,687	3.29%
Principal Government Money Market Fund	0.53	12/31/2049	15,253,366	\$15,253,366	2.75%
Fannie Mae or Freddie Mac	3.00	4/1/2050	14,500,000	\$15,200,645	2.74%
United States Treasury Bill	0.01	5/19/2020	14,500,000	\$14,498,743	2.62%
Fannie Mae Pool	3.50	11/1/2046	11,135,219	\$12,006,993	2.17%
Freddie Mac Gold Pool	4.00	2/1/2046	10,124,707	\$10,962,259	1.98%
Fannie Mae Pool	4.00	5/1/2047	8,859,720	\$9,570,708	1.73%
Fannie Mae Pool	3.00	3/1/2048	6,619,876	\$6,989,823	1.26%
XLIT Ltd	4.45	3/31/2025	6,490,000	\$6,703,252	1.21%
United States Treasury Bill	0.32	4/30/2020	6,600,000	\$6,599,706	1.19%
United States Treasury Note/Bond	1.63	8/15/2029	6,000,000	\$6,524,431	1.18%
Ginnie Mae II Pool	4.00	1/20/2048	5,847,091	\$6,448,814	1.16%
United States Treasury Note/Bond	1.63	2/15/2026	5,500,000	\$5,868,580	1.06%
Fannie Mae Pool	3.50	8/1/2045	5,384,352	\$5,780,935	1.04%
Fannie Mae Pool	3.50	11/1/2047	5,218,212	\$5,607,122	1.01%
Freddie Mac REMICS	1.15	5/15/2049	5,534,189	\$5,498,112	0.99%
Ginnie Mae	3.00	4/1/2050	5,000,000	\$5,285,352	0.95%
Fannie Mae or Freddie Mac	2.50	4/1/2035	5,000,000	\$5,185,449	0.94%
JP Morgan Mortgage Trust 2016-2	2.85	6/25/2046	4,943,919	\$4,888,006	0.88%
Fannie Mae or Freddie Mac	2.50	4/1/2050	4,600,000	\$4,765,313	0.86%
Freddie Mac Gold Pool	4.50	4/1/2041	4,306,059	\$4,731,823	0.85%
Fannie Mae or Freddie Mac	3.00	4/1/2035	4,000,000	\$4,184,840	0.75%
JP Morgan Mortgage Trust 2016-3	3.50	10/25/2046	3,976,516	\$4,004,050	0.72%
Fannie Mae Pool	3.50	11/1/2044	3,654,355	\$3,930,215	0.71%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	4.77	6/15/2047	4,250,000	\$3,801,210	0.69%
Ginnie Mae II Pool	3.50	6/20/2048	3,462,781	\$3,681,941	0.66%
Ginnie Mae	2.50	4/1/2050	3,500,000	\$3,657,773	0.66%
Fannie Mae Pool	3.00	8/1/2043	3,313,438	\$3,510,825	0.63%
CoBank ACB	6.20		35,000	\$3,500,000	0.63%
Ginnie Mae II Pool	3.00	7/20/2046	2,962,915	\$3,182,080	0.57%
Sabine Pass Liquefaction LLC	5.75	5/15/2024	3,250,000	\$3,079,958	0.56%
COMM 2013-CCRE8 Mortgage Trust	3.95	6/10/2046	3,000,000	\$2,971,808	0.54%
XLIT Ltd	5.50	3/31/2045	2,770,000	\$2,919,071	0.53%
Ginnie Mae II Pool	3.00	6/20/2043	2,602,447	\$2,800,403	0.51%
PPL WEM Ltd / Western Power Distribution PLC	5.38	5/1/2021	2,660,000	\$2,774,641	0.50%
Freddie Mac Gold Pool	3.00	1/1/2043	2,581,198	\$2,737,106	0.49%
Fannie Mae Connecticut Avenue Securities	1.55	7/25/2030	2,697,431	\$2,679,526	0.48%
Royal Bank of Scotland Group PLC	5.13	5/28/2024	2,439,000	\$2,540,510	0.46%
Sequoia Mortgage Trust 2016-3	3.50	11/25/2046	2,450,096	\$2,467,736	0.45%
SMB Private Education Loan Trust 2020-A	1.98	3/15/2027	2,500,000	\$2,447,132	0.44%
JPMBB Commercial Mortgage Securities Trust 2014-C18	4.80	2/15/2047	2,700,000	\$2,438,809	0.44%

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3-20

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World Omni Auto Receivables Trust	1.05	3/15/2021	2,400,000	\$2,397,899	0.43%
Fannie Mae Pool	5.00	7/1/2044	2,107,352	\$2,334,688	0.42%
Skandinaviska Enskilda Banken AB	5.75	12/31/2049	2,197,000	\$2,232,621	0.40%
Bayer US Finance II LLC	3.88	12/15/2023	2,140,000	\$2,214,317	0.40%
Ginnie Mae I Pool	4.50	3/15/2040	1,960,641	\$2,177,219	0.39%
COMM 2015-PC1 Mortgage Trust	4.29	7/10/2050	2,000,000	\$2,074,381	0.37%
WFRBS Commercial Mortgage Trust 2014-C22	4.37	9/15/2057	2,000,000	\$1,979,081	0.36%
Fannie Mae Pool	2.50	4/1/2028	1,858,369	\$1,936,036	0.35%
Fannie Mae Pool	3.50	5/1/2034	1,805,198	\$1,930,330	0.35%
Fannie Mae Pool	5.00	6/1/2048	1,726,953	\$1,913,198	0.35%
Ginnie Mae	5.43	8/20/2047	6,128,069	\$1,819,366	0.33%
Boeing Co/The	2.70	2/1/2027	1,965,000	\$1,810,674	0.33%
AT&T Inc	5.35	9/1/2040	1,555,000	\$1,801,135	0.32%
Ginnie Mae	5.83	7/20/2042	6,733,684	\$1,712,759	0.31%
Bank of America Corp	4.20	8/26/2024	1,585,000	\$1,692,301	0.31%
Ginnie Mae II Pool	3.50	9/20/2047	1,529,030	\$1,661,954	0.30%
Ginnie Mae II Pool	4.50	6/20/2025	1,527,333	\$1,630,093	0.29%
Ginnie Mae I Pool	5.00	11/15/2033	1,448,308	\$1,612,828	0.29%
Fannie Mae REMICS	5.05	11/25/2046	7,205,754	\$1,576,980	0.28%
Comcast Corp	4.60	10/15/2038	1,240,000	\$1,544,085	0.28%
AT&T Inc	4.05	12/15/2023	1,455,000	\$1,542,641	0.28%
Fannie Mae or Freddie Mac	2.00	4/1/2035	1,500,000	\$1,539,932	0.28%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	3.18	9/15/2049	1,571,000	\$1,533,944	0.28%
Dell International LLC / EMC Corp	4.90	10/1/2026	1,485,000	\$1,497,907	0.27%
JPMorgan Chase & Co	4.60	12/31/2049	1,680,000	\$1,483,630	0.27%
COMM 2013-CCRE11 Mortgage Trust	0.93	8/10/2050	51,066,126	\$1,454,034	0.26%
Alexandria Real Estate Equities Inc	3.45	4/30/2025	1,395,000	\$1,440,870	0.26%
Verizon Communications Inc	3.88	2/8/2029	1,290,000	\$1,433,990	0.26%
Synchrony Bank	3.00	6/15/2022	1,415,000	\$1,417,727	0.26%
Microsoft Corp	4.45	11/3/2045	1,060,000	\$1,413,273	0.25%
Continental Airlines 2007-1 Class A Pass Through Trust	5.98	10/19/2023	1,342,960	\$1,413,067	0.25%
Freddie Mac Pool	3.50	1/1/2044	1,307,315	\$1,406,791	0.25%
COMM 2015-CCRE22 Mortgage Trust	4.11	3/10/2048	1,610,500	\$1,399,937	0.25%
ViacomCBS Inc	4.25	9/1/2023	1,360,000	\$1,391,706	0.25%
United States Treasury Note/Bond	1.50	8/15/2026	1,300,000	\$1,382,546	0.25%
Ginnie Mae II Pool	3.00	1/20/2045	1,272,289	\$1,368,552	0.25%
Continental Airlines 2012-1 Class A Pass Through Trust	4.15	10/11/2025	1,210,539	\$1,328,189	0.24%
First Republic Bank/CA	4.63	2/13/2047	1,200,000	\$1,304,715	0.24%
Ginnie Mae	5.40	7/16/2042	5,785,657	\$1,281,898	0.23%
Chase Issuance Trust	0.90	4/17/2023	1,247,000	\$1,237,152	0.22%
Morgan Stanley	5.55	12/31/2049	1,401,000	\$1,235,285	0.22%
BAT Capital Corp	3.22	8/15/2024	1,255,000	\$1,212,846	0.22%
Waste Connections Inc	4.25	12/1/2028	1,110,000	\$1,198,855	0.22%
Ginnie Mae I Pool	3.50	3/15/2042	1,092,252	\$1,197,785	0.22%

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Royal Bank of Scotland Group PLC	7.50	12/31/2049	1,291,000	\$1,183,961	0.21%
Zoetis Inc	3.90	8/20/2028	1,130,000	\$1,179,345	0.21%
Santander Retail Auto Lease Trust 2019-A	2.72	1/20/2022	1,172,096	\$1,172,560	0.21%
Ginnie Mae I Pool	3.50	4/15/2042	1,072,380	\$1,166,693	0.21%
Brookfield Finance Inc	4.00	4/1/2024	1,138,000	\$1,155,351	0.21%
Ginnie Mae I Pool	5.00	2/15/2042	1,032,008	\$1,154,118	0.21%
CNOOC Finance 2013 Ltd	3.00	5/9/2023	1,100,000	\$1,134,580	0.20%
UBS Group AG	6.88	12/31/2049	1,115,000	\$1,089,041	0.20%
United Technologies Corp	3.95	8/16/2025	985,000	\$1,080,082	0.19%
Freddie Mac Gold Pool	3.00	2/1/2043	1,018,490	\$1,079,382	0.19%
CSAIL 2018-CX11 Commercial Mortgage Trust	4.03	4/15/2051	1,000,000	\$1,067,639	0.19%
Bayer US Finance II LLC	4.25	12/15/2025	1,015,000	\$1,066,946	0.19%
Citigroup Commercial Mortgage Trust 2019-C7	3.10	12/15/2072	1,000,000	\$1,038,000	0.19%
Hess Midstream Operations LP	5.63	2/15/2026	1,450,000	\$1,034,216	0.19%
AbbVie Inc	2.30	11/21/2022	1,020,000	\$1,029,271	0.19%
Everygy Inc	2.90	9/15/2029	1,085,000	\$1,028,073	0.19%
BAT Capital Corp	2.76	8/15/2022	1,035,000	\$1,020,852	0.18%
Verizon Communications Inc	5.25	3/16/2037	795,000	\$1,011,485	0.18%
Bank of America Corp	4.25	10/22/2026	915,000	\$989,733	0.18%
Goldman Sachs Group Inc/The	5.75	1/24/2022	890,000	\$952,444	0.17%
Republic Services Inc	2.50	8/15/2024	940,000	\$950,487	0.17%
Freddie Mac Gold Pool	6.00	7/1/2038	808,928	\$938,274	0.17%
United Airlines 2014-2 Class A Pass Through Trust	3.75	3/3/2028	917,359	\$926,371	0.17%
Fannie Mae Pool	4.50	6/1/2044	840,948	\$924,527	0.17%
Oracle Corp	2.50	4/1/2025	910,000	\$918,607	0.17%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc	3.65	2/1/2026	850,000	\$896,381	0.16%
Indonesia Government International Bond	5.38	10/17/2023	800,000	\$869,005	0.16%
Voya Financial Inc	5.65	5/15/2053	935,000	\$866,132	0.16%
HSBC Holdings PLC	4.25	3/14/2024	840,000	\$863,661	0.16%
CyrusOne LP / CyrusOne Finance Corp	2.90	11/15/2024	885,000	\$852,905	0.15%
Zions Bancorp NA	3.50	8/27/2021	840,000	\$841,926	0.15%
Cooperatieve Rabobank UA	3.95	11/9/2022	820,000	\$840,490	0.15%
NextEra Energy Capital Holdings Inc	3.50	4/1/2029	800,000	\$840,217	0.15%
Time Warner Cable LLC	5.88	11/15/2040	780,000	\$838,436	0.15%
United Technologies Corp	4.50	6/1/2042	710,000	\$830,826	0.15%
Anheuser-Busch InBev Worldwide Inc	4.38	4/15/2038	805,000	\$826,600	0.15%
United Technologies Corp	4.45	11/16/2038	715,000	\$825,823	0.15%
Reynolds American Inc	6.88	5/1/2020	795,000	\$819,851	0.15%
Boston Scientific Corp	3.45	3/1/2024	785,000	\$807,554	0.15%
Comcast Corp	4.60	8/15/2045	630,000	\$805,638	0.15%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.91	11/15/2047	1,000,000	\$802,129	0.14%
Boeing Co/The	2.80	3/1/2024	845,000	\$795,143	0.14%
ViacomCBS Inc	4.75	5/15/2025	790,000	\$793,688	0.14%
Bristol-Myers Squibb Co	4.13	6/15/2039	650,000	\$785,810	0.14%

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NXP BV / NXP Funding LLC	4.63	6/15/2022	745,000	\$780,934	0.14%
Freddie Mac Structured Agency Credit Risk Debt Notes	3.80	4/25/2028	795,685	\$779,143	0.14%
JP Morgan Chase Commercial Mortgage Securities Trust 2011-C5	5.42	8/15/2046	800,000	\$776,357	0.14%
Comcast Corp	3.38	2/15/2025	725,000	\$775,428	0.14%
Bristol-Myers Squibb Co	2.90	7/26/2024	725,000	\$772,118	0.14%
Saudi Government International Bond	4.00	4/17/2025	725,000	\$766,037	0.14%
Zoetis Inc	4.45	8/20/2048	685,000	\$764,546	0.14%
Danske Bank A/S	3.00	9/20/2022	760,000	\$757,281	0.14%
Dominion Energy Inc	3.90	10/1/2025	720,000	\$757,144	0.14%
General Electric Co	2.70	10/9/2022	765,000	\$752,982	0.14%
Dell International LLC / EMC Corp	4.42	6/15/2021	735,000	\$744,404	0.13%
Ginnie Mae II Pool	3.00	6/20/2046	691,791	\$743,256	0.13%
Glencore Funding LLC	3.00	10/27/2022	800,000	\$741,667	0.13%
GS Mortgage Securities Trust 2013-GC16	5.31	11/10/2046	800,000	\$740,617	0.13%
American Airlines 2014-1 Class A Pass Through Trust	3.70	4/1/2028	748,325	\$734,569	0.13%
Ginnie Mae	5.95	4/16/2042	2,997,212	\$734,512	0.13%
Freddie Mac Gold Pool	4.50	4/1/2031	663,480	\$726,828	0.13%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/2022	695,000	\$726,748	0.13%
Brookfield Finance LLC	3.45	4/15/2050	900,000	\$722,511	0.13%
United Airlines 2018-1 Class A Pass Through Trust	3.70	9/1/2031	746,421	\$716,276	0.13%
Fannie Mae Pool	3.00	5/1/2043	667,513	\$707,688	0.13%
Fannie Mae Pool	4.00	3/1/2034	633,075	\$701,910	0.13%
JPMBB Commercial Mortgage Securities Trust 2013-C15	1.06	11/15/2045	22,433,497	\$701,584	0.13%
Becton Dickinson and Co	3.36	6/6/2024	690,000	\$697,155	0.13%
Russian Foreign Bond - Eurobond	5.10	3/28/2035	600,000	\$692,655	0.12%
General Motors Financial Co Inc	3.45	1/14/2022	730,000	\$688,066	0.12%
Reynolds American Inc	5.70	8/15/2035	635,000	\$685,442	0.12%
ANZ New Zealand Int'l Ltd/London	2.55	2/13/2030	700,000	\$681,680	0.12%
CC Holdings GS V LLC / Crown Castle GS III Corp	3.85	4/15/2023	670,000	\$679,778	0.12%
Boeing Co/The	3.50	3/1/2039	740,000	\$679,238	0.12%
Alabama Power Co	3.45	10/1/2049	655,000	\$677,705	0.12%
CoBank ACB	6.25	12/31/2049	670,000	\$677,538	0.12%
Constellation Brands Inc	4.40	11/15/2025	660,000	\$676,668	0.12%
Mexico Government International Bond	4.15	3/28/2027	665,000	\$674,872	0.12%
Continental Resources Inc/OK	3.80	6/1/2024	1,278,000	\$673,589	0.12%
Ginnie Mae	5.38	3/20/2047	3,497,721	\$672,198	0.12%
Turkey Government International Bond	6.35	8/10/2024	700,000	\$669,463	0.12%
Comcast Corp	3.97	11/1/2047	580,000	\$669,227	0.12%
United States Treasury Note/Bond	2.25	8/15/2049	545,000	\$665,492	0.12%
CVS Health Corp	4.88	7/20/2035	570,000	\$655,928	0.12%
Freddie Mac Gold Pool	5.50	12/1/2033	580,360	\$655,324	0.12%
Fannie Mae Pool	4.50	4/1/2024	619,870	\$655,251	0.12%
AT&T Inc	5.45	3/1/2047	540,000	\$650,051	0.12%

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Boston Scientific Corp	4.00	3/1/2029	610,000	\$647,995	0.12%
Ginnie Mae	3.50	1/20/2043	4,014,443	\$646,469	0.12%
UBS-Barclays Commercial Mortgage Trust 2012-C4	1.62	12/10/2045	19,328,754	\$641,166	0.12%
GS Mortgage Securities Trust 2013-GC16	1.03	11/10/2046	20,101,919	\$639,967	0.12%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	1.00	6/15/2047	20,233,025	\$632,502	0.11%
Petroleos Mexicanos	6.50	1/23/2029	860,000	\$631,909	0.11%
Goldman Sachs Group Inc/The	6.75	10/1/2037	465,000	\$631,244	0.11%
Piedmont Natural Gas Co Inc	3.50	6/1/2029	615,000	\$629,507	0.11%
Cigna Corp	3.75	7/15/2023	599,000	\$620,592	0.11%
Qatar Government International Bond	3.25	6/2/2026	600,000	\$614,804	0.11%
Ginnie Mae	5.48	10/20/2047	2,673,283	\$614,465	0.11%
Carrier Global Corp	2.24	2/15/2025	630,000	\$613,339	0.11%
Eletson Holdings Inc / Eletson Finance US LLC / Agathonissos Finance LLC	0.00	1/15/2022	1,748,608	\$612,013	0.11%
Santander UK PLC	5.00	11/7/2023	594,000	\$610,359	0.11%
Ginnie Mae I Pool	5.50	10/15/2033	525,964	\$607,487	0.11%
DuPont de Nemours Inc	5.32	11/15/2038	525,000	\$600,237	0.11%
American Airlines 2013-2 Class A Pass Through Trust	4.95	7/15/2024	575,615	\$590,996	0.11%
Morgan Stanley	5.00	11/24/2025	530,000	\$589,558	0.11%
Ginnie Mae	5.43	8/20/2047	3,064,766	\$589,112	0.11%
Becton Dickinson and Co	4.69	12/15/2044	553,000	\$588,721	0.11%
PayPal Holdings Inc	2.20	9/26/2022	590,000	\$587,430	0.11%
Forestar Group Inc	8.00	4/15/2024	560,000	\$586,258	0.11%
Crown Cork & Seal Co Inc	7.38	12/15/2026	555,000	\$580,927	0.10%
Southern California Edison Co	4.88	3/1/2049	500,000	\$578,935	0.10%
General Electric Co	5.55	1/5/2026	535,000	\$576,926	0.10%
Boston Scientific Corp	4.70	3/1/2049	500,000	\$572,919	0.10%
American International Group Inc	4.50	7/16/2044	558,000	\$571,075	0.10%
DISH DBS Corp	7.75	7/1/2026	545,000	\$570,547	0.10%
CVS Health Corp	3.00	8/15/2026	560,000	\$568,779	0.10%
salesforce.com Inc	3.70	4/11/2028	505,000	\$567,883	0.10%
Bristol-Myers Squibb Co	4.25	10/26/2049	445,000	\$565,530	0.10%
JPMorgan Chase & Co	4.35	8/15/2021	545,000	\$561,985	0.10%
Icahn Enterprises LP / Icahn Enterprises Finance Corp	6.25	5/15/2026	580,000	\$561,794	0.10%
HCA Inc	5.88	2/1/2029	525,000	\$560,328	0.10%
Fannie Mae Pool	2.50	9/1/2029	533,102	\$557,318	0.10%
Ginnie Mae I Pool	5.50	2/15/2038	483,803	\$552,185	0.10%
Teck Resources Ltd	6.13	10/1/2035	580,000	\$550,296	0.10%
BNP Paribas SA	4.50	12/31/2049	710,000	\$549,895	0.10%
Fannie Mae Pool	3.00	4/1/2043	518,792	\$549,695	0.10%
Newmont Corp	2.25	10/1/2030	590,000	\$548,681	0.10%
GS Mortgage Securities Trust 2013-GCJ12	3.78	6/10/2046	555,000	\$544,152	0.10%
Alexandria Real Estate Equities Inc	4.70	7/1/2030	500,000	\$542,697	0.10%
GE Capital International Funding Co Unlimited Co	4.42	11/15/2035	500,000	\$541,885	0.10%

PQ 7977

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3-20

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Core Plus Bond Fund

As of March 31, 2020



SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Freddie Mac Gold Pool	5.00	6/1/2031	495,304	\$540,550	0.10%
FirstEnergy Corp	3.40	3/1/2050	565,000	\$535,528	0.10%
Waste Management Inc	3.20	6/15/2026	510,000	\$535,466	0.10%
Southern California Edison Co	4.20	3/1/2029	500,000	\$532,776	0.10%
Oracle Corp	2.80	4/1/2027	525,000	\$532,760	0.10%
Chase Funding Trust Series 2003-5	1.55	7/25/2033	611,857	\$532,045	0.10%
American International Group Inc	3.90	4/1/2026	500,000	\$524,713	0.09%
Freddie Mac Gold Pool	5.50	11/1/2036	462,162	\$522,943	0.09%
NXP BV / NXP Funding LLC	4.63	6/1/2023	500,000	\$522,342	0.09%
Parker-Hannifin Corp	2.70	6/14/2024	520,000	\$521,977	0.09%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/2025	485,000	\$519,369	0.09%
Centene Corp	5.25	4/1/2025	500,000	\$515,625	0.09%
Becton Dickinson and Co	3.70	6/6/2027	504,000	\$514,714	0.09%
Ginnie Mae	5.28	11/20/2040	2,617,536	\$511,989	0.09%
Fannie Mae Pool	5.50	5/1/2040	452,128	\$511,365	0.09%
Bank of America Corp	4.10	7/24/2023	475,000	\$509,684	0.09%
Wells Fargo & Co	4.40	6/14/2046	465,000	\$505,470	0.09%
Dominion Energy Inc	4.25	6/1/2028	475,000	\$503,100	0.09%
Sinopec Group Overseas Development 2017 Ltd	2.50	9/13/2022	500,000	\$498,992	0.09%
Shell International Finance BV	3.13	11/7/2049	500,000	\$497,958	0.09%
Standard Chartered PLC	2.82	1/30/2026	520,000	\$495,812	0.09%
Global Payments Inc	2.65	2/15/2025	500,000	\$492,599	0.09%
Nuveen Finance LLC	4.13	11/1/2024	505,000	\$490,912	0.09%
HSBC Holdings PLC	2.63	11/7/2025	500,000	\$490,312	0.09%
JBS USA LUX SA / JBS USA Finance Inc	5.75	6/15/2025	475,000	\$487,792	0.09%
UPC Holding BV	5.50	1/15/2028	505,000	\$480,564	0.09%
Freddie Mac Gold Pool	3.00	3/1/2043	446,338	\$474,952	0.09%
MSBAM Commercial Mortgage Securities Trust 2012-CKSV	1.06	10/15/2030	21,795,003	\$474,184	0.09%
Time Warner Cable LLC	4.00	9/1/2021	470,000	\$472,497	0.09%
Energy Transfer Operating LP	4.50	4/15/2024	515,000	\$470,018	0.08%
Netflix Inc	4.38	11/15/2026	455,000	\$469,345	0.08%
Sensata Technologies UK Financing Co PLC	6.25	2/15/2026	475,000	\$469,293	0.08%
JPMBB Commercial Mortgage Securities Trust 2014-C19	0.75	4/15/2047	23,872,515	\$469,101	0.08%
TransDigm Inc	7.50	3/15/2027	485,000	\$469,011	0.08%
COMM 2013-CCRE6 Mortgage Trust	4.11	3/10/2046	500,000	\$465,869	0.08%
Ford Motor Credit Co LLC	3.34	3/28/2022	500,000	\$465,289	0.08%
Credit Suisse Group Funding Guernsey Ltd	4.88	5/15/2045	375,000	\$463,127	0.08%
Occidental Petroleum Corp	2.60	8/13/2021	585,000	\$462,010	0.08%
Boeing Co/The	3.20	3/1/2029	500,000	\$461,972	0.08%
Endo International PLC	5.25	4/29/2024	516,419	\$460,979	0.08%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc	4.90	2/1/2046	420,000	\$460,879	0.08%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.80	3/1/2050	440,000	\$459,612	0.08%

PQ 7977

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3-20

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As of March 31, 2020



SCHEDULE OF INVESTMENTS

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JPMorgan Chase & Co	5.50	10/15/2040	345,000	\$459,357	0.08%
CSC Holdings LLC	6.50	2/1/2029	420,000	\$457,516	0.08%
Exelon Corp	3.50	6/1/2022	465,000	\$455,979	0.08%
CVS Health Corp	3.70	3/9/2023	435,000	\$452,804	0.08%
General Electric Co	5.30	2/11/2021	444,000	\$452,697	0.08%
Commonwealth Edison Co	4.00	3/1/2049	405,000	\$451,699	0.08%
Bank of America Corp	3.19	7/23/2030	440,000	\$451,473	0.08%
Ginnie Mae	5.38	8/20/2044	2,360,292	\$450,819	0.08%
Svenska Handelsbanken AB	3.90	11/20/2023	425,000	\$447,582	0.08%
McAfee LLC	9.39	9/29/2025	476,023	\$445,331	0.08%
United Technologies Corp	4.13	11/16/2028	400,000	\$445,289	0.08%
Abu Dhabi Government International Bond	2.13	9/30/2024	450,000	\$443,727	0.08%
Centene Corp	5.38	6/1/2026	420,000	\$440,171	0.08%
BP Capital Markets America Inc	3.59	4/14/2027	435,000	\$439,837	0.08%
Kraft Heinz Foods Co	3.50	6/6/2022	435,000	\$438,878	0.08%
CCO Holdings LLC / CCO Holdings Capital Corp	5.13	5/1/2023	425,000	\$438,326	0.08%
Fannie Mae Pool	4.11	7/1/2033	431,076	\$433,609	0.08%
General Motors Co	6.25	10/2/2043	525,000	\$430,908	0.08%
Bank of America Corp	2.88	10/22/2030	425,000	\$430,262	0.08%
Post Holdings Inc	5.00	8/15/2026	410,000	\$424,571	0.08%
Goldman Sachs Group Inc/The	3.63	2/20/2024	405,000	\$423,968	0.08%
Credit Acceptance Corp	6.63	3/15/2026	445,000	\$423,927	0.08%
Barclays PLC	5.09	6/20/2030	400,000	\$423,710	0.08%
BHP Billiton Finance USA Ltd	6.75	10/19/2075	385,000	\$419,894	0.08%
Apple Inc	4.65	2/23/2046	315,000	\$419,329	0.08%
Altria Group Inc	5.80	2/14/2039	380,000	\$418,872	0.08%
Home Depot Inc/The	5.88	12/16/2036	300,000	\$412,152	0.07%
Bausch Health Americas Inc	8.50	1/31/2027	385,000	\$407,870	0.07%
NRG Energy Inc	5.25	6/15/2029	390,000	\$407,729	0.07%
Freddie Mac REMICS	2.00	2/15/2036	395,495	\$405,370	0.07%
Meredith Corp	6.88	2/1/2026	455,000	\$404,385	0.07%
Goldman Sachs Group Inc/The	3.85	1/26/2027	388,000	\$402,756	0.07%
Baidu Inc	4.38	5/14/2024	375,000	\$402,334	0.07%
Russell Investments US Institutional Holdco Inc	3.82	6/1/2023	438,471	\$401,247	0.07%
Western Midstream Operating LP	3.10	2/1/2025	775,000	\$400,257	0.07%
Ginnie Mae	5.43	8/20/2042	2,658,689	\$399,593	0.07%
Marathon Oil Corp	6.60	10/1/2037	555,000	\$397,723	0.07%
Navistar Inc	4.28	11/6/2024	461,689	\$397,711	0.07%
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc	4.13	8/15/2026	390,000	\$394,128	0.07%
Sprint Corp	7.13	6/15/2024	350,000	\$391,520	0.07%
Morocco Government International Bond	4.25	12/11/2022	390,000	\$391,433	0.07%
Vodafone Group PLC	4.88	6/19/2049	350,000	\$390,984	0.07%
Constellation Brands Inc	3.70	12/6/2026	390,000	\$387,630	0.07%
AbbVie Inc	2.60	11/21/2024	380,000	\$387,239	0.07%

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3-20

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United Airlines 2018-1 Class AA Pass Through Trust	3.50	9/1/2031	396,536	\$386,418	0.07%
Freddie Mac Gold Pool	5.50	8/1/2038	335,605	\$385,779	0.07%
Duke Energy Florida LLC	3.80	7/15/2028	355,000	\$384,675	0.07%
Wells Fargo & Co	3.75	1/24/2024	360,000	\$382,970	0.07%
Cloud Crane LLC	10.13	8/1/2024	475,000	\$382,078	0.07%
Ukraine Government International Bond	9.75	11/1/2028	375,000	\$379,187	0.07%
Fannie Mae Pool	6.50	9/1/2038	313,966	\$373,233	0.07%
Fannie Mae Pool	6.00	2/1/2038	331,149	\$369,849	0.07%
Refinitiv US Holdings Inc	8.25	11/15/2026	335,000	\$363,866	0.07%
Evraz PLC	5.25	4/2/2024	350,000	\$362,941	0.07%
Sabine Pass Liquefaction LLC	5.00	3/15/2027	425,000	\$362,065	0.07%
Virgin Media Finance PLC	5.75	1/15/2025	368,000	\$361,427	0.07%
Equate Petrochemical BV	3.00	3/3/2022	375,000	\$360,808	0.07%
National Rural Utilities Cooperative Finance Corp	4.75	4/30/2043	355,000	\$360,553	0.07%
Bausch Health Cos Inc	6.50	3/15/2022	355,000	\$359,576	0.06%
CNAC HK Finbridge Co Ltd	4.63	3/14/2023	350,000	\$359,158	0.06%
AT&T Inc	3.60	7/15/2025	335,000	\$357,478	0.06%
CVS Health Corp	3.63	4/1/2027	350,000	\$356,077	0.06%
Dell International LLC / EMC Corp	4.00	7/15/2024	350,000	\$356,011	0.06%
Home Depot Inc/The	3.30	4/15/2040	345,000	\$353,437	0.06%
Freddie Mac REMICS	3.50	3/15/2041	3,833,784	\$352,308	0.06%
HCA Inc	5.88	5/1/2023	330,000	\$352,103	0.06%
Fannie Mae Pool	6.50	2/1/2038	298,911	\$351,619	0.06%
T-Mobile USA Inc	6.50	1/15/2026	330,000	\$351,028	0.06%
CCO Holdings LLC / CCO Holdings Capital Corp	4.50	8/15/2030	355,000	\$349,808	0.06%
Bank of America Corp	4.30	12/31/2099	400,000	\$347,201	0.06%
Consolidated Energy Finance SA	6.88	6/15/2025	390,000	\$345,245	0.06%
Ginnie Mae I Pool	4.50	9/15/2039	301,862	\$344,222	0.06%
Colombia Government International Bond	3.00	1/30/2030	375,000	\$344,094	0.06%
Fox Corp	5.58	1/25/2049	285,000	\$343,768	0.06%
Springleaf Finance Corp	6.88	3/15/2025	340,000	\$343,460	0.06%
Essex Portfolio LP	3.00	1/15/2030	360,000	\$343,141	0.06%
Bausch Health Americas Inc	3.61	5/19/2025	362,016	\$343,066	0.06%
Golden Nugget LLC	3.58	10/4/2023	441,744	\$342,563	0.06%
Fannie Mae Pool	6.50	7/1/2037	277,426	\$341,052	0.06%
Honduras Government International Bond	7.50	3/15/2024	350,000	\$340,670	0.06%
Morgan Stanley	3.62	4/1/2031	325,000	\$339,931	0.06%
First Quantum Minerals Ltd	7.50	4/1/2025	390,000	\$339,179	0.06%
CCO Holdings LLC / CCO Holdings Capital Corp	5.38	6/1/2029	320,000	\$334,565	0.06%
Novelis Corp	4.75	1/30/2030	370,000	\$332,961	0.06%
JP Morgan Chase Commercial Mortgage Securities Trust 2012-LC9	1.50	12/15/2047	10,149,968	\$330,810	0.06%
Enterprise Products Operating LLC	3.13	7/31/2029	355,000	\$328,417	0.06%
PayPal Holdings Inc	2.65	10/1/2026	330,000	\$327,549	0.06%
DP World PLC	6.85	7/2/2037	340,000	\$326,038	0.06%

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3-20

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Indonesia Asahan Aluminium Persero PT	6.53	11/15/2028	300,000	\$325,425	0.06%
Enterprise Products Operating LLC	5.38	2/15/2078	460,000	\$325,159	0.06%
Enterprise Products Operating LLC	4.20	1/31/2050	335,000	\$321,995	0.06%
Deutsche Bank AG	4.30	5/24/2028	375,000	\$321,215	0.06%
Centene Corp	3.38	2/15/2030	340,000	\$317,730	0.06%
Targa Resources Partners LP / Targa Resources Partners Finance Corp	6.50	7/15/2027	366,000	\$317,037	0.06%
Maxar Technologies Ltd	3.74	10/5/2024	379,521	\$316,940	0.06%
Rogers Communications Inc	3.70	11/15/2049	305,000	\$315,836	0.06%
Credit Suisse Group AG	5.10	12/31/2049	400,000	\$312,797	0.06%
Tms International Holding Corp	7.25	8/15/2025	335,000	\$304,603	0.05%
Bayer US Finance II LLC	3.38	7/15/2024	300,000	\$303,358	0.05%
Mauser Packaging Solutions Holding Co	7.25	4/15/2025	365,000	\$302,377	0.05%
GS Mortgage Securities Trust 2012-GCJ7	2.17	5/10/2045	10,909,621	\$301,955	0.05%
Southern California Gas Co	2.55	2/1/2030	300,000	\$300,881	0.05%
Ziggo Bond Co BV	6.00	1/15/2027	305,000	\$299,713	0.05%
CF Industries Inc	4.95	6/1/2043	310,000	\$299,522	0.05%
Republic Services Inc	2.30	3/1/2030	315,000	\$298,444	0.05%
American Builders & Contractors Supply Co Inc	5.88	5/15/2026	305,000	\$297,282	0.05%
Southern Co Gas Capital Corp	4.40	5/30/2047	295,000	\$296,368	0.05%
Abu Dhabi Crude Oil Pipeline LLC	3.65	11/2/2029	300,000	\$296,222	0.05%
Prosus NV	3.68	1/21/2030	325,000	\$296,138	0.05%
Tenet Healthcare Corp	5.13	11/1/2027	300,000	\$294,932	0.05%
Lam Research Corp	4.00	3/15/2029	265,000	\$293,521	0.05%
Alibaba Group Holding Ltd	3.40	12/6/2027	275,000	\$291,251	0.05%
Gold Fields Orogen Holdings BVI Ltd	6.13	5/15/2029	300,000	\$290,442	0.05%
Autodesk Inc	2.85	1/15/2030	295,000	\$290,393	0.05%
Altice France Holding SA/LU	10.50	5/15/2027	265,000	\$290,087	0.05%
Aruba Investments Inc	8.75	2/15/2023	295,000	\$289,448	0.05%
LGI Homes Inc	6.88	7/15/2026	325,000	\$287,467	0.05%
Xcel Energy Inc	2.60	12/1/2029	300,000	\$286,138	0.05%
Waste Connections Inc	2.60	2/1/2030	300,000	\$285,774	0.05%
Total Capital International SA	2.83	1/10/2030	280,000	\$284,977	0.05%
Ginnie Mae	4.50	5/16/2043	1,812,026	\$284,947	0.05%
Ginnie Mae	6.24	4/20/2041	1,317,926	\$284,025	0.05%
Navient Corp	6.13	3/25/2024	305,000	\$282,436	0.05%
DAE Funding LLC	5.75	11/15/2023	295,000	\$280,758	0.05%
Altice Financing SA	7.50	5/15/2026	285,000	\$280,649	0.05%
Springleaf Finance Corp	6.63	1/15/2028	290,000	\$278,106	0.05%
Abbott Laboratories	4.90	11/30/2046	200,000	\$276,234	0.05%
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc	4.25	9/15/2022	275,000	\$275,176	0.05%
CIT Group Inc	5.80	12/31/2049	310,000	\$274,994	0.05%
Sprint Corp	7.63	3/1/2026	240,000	\$273,157	0.05%
CMS Energy Corp	3.00	5/15/2026	275,000	\$272,507	0.05%
State Grid Overseas Investment 2016 Ltd	3.50	5/4/2027	250,000	\$269,751	0.05%

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3-20

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Bank of America Corp	3.46	3/15/2025	260,000	\$268,515	0.05%
MPLX LP	5.50	2/15/2049	315,000	\$267,867	0.05%
Tencent Holdings Ltd	3.80	2/11/2025	250,000	\$267,521	0.05%
Fannie Mae Pool	4.00	2/1/2031	244,292	\$267,190	0.05%
Alibaba Group Holding Ltd	3.60	11/28/2024	250,000	\$266,884	0.05%
NVIDIA Corp	2.85	4/1/2030	255,000	\$266,142	0.05%
Energy Transfer Operating LP	6.25	4/15/2049	300,000	\$265,736	0.05%
NextEra Energy Operating Partners LP	4.25	7/15/2024	270,000	\$265,673	0.05%
T-Mobile USA Inc	4.00	4/15/2022	260,000	\$265,446	0.05%
Exxon Mobil Corp	2.44	8/16/2029	255,000	\$264,128	0.05%
Tengizchevroil Finance Co International Ltd	4.00	8/15/2026	275,000	\$263,178	0.05%
Fannie Mae REMICS	3.50	9/25/2027	3,403,529	\$262,250	0.05%
Occidental Petroleum Corp	2.90	8/15/2024	475,000	\$261,740	0.05%
AbbVie Inc	4.05	11/21/2039	250,000	\$260,809	0.05%
Open Text Corp	3.88	2/15/2028	275,000	\$259,773	0.05%
Ginnie Mae	5.43	8/20/2047	1,237,781	\$259,148	0.05%
Occidental Petroleum Corp	3.20	8/15/2026	535,000	\$258,599	0.05%
Southwestern Energy Co	7.75	10/1/2027	370,000	\$257,613	0.05%
Specialty Underwriting & Residential Finance Trust Series 2004-BC1	1.71	2/25/2035	303,178	\$257,339	0.05%
Home Depot Inc/The	2.50	4/15/2027	255,000	\$257,018	0.05%
Enel Chile SA	4.88	6/12/2028	260,000	\$256,038	0.05%
Credit Suisse Group AG	0.00	4/1/2031	250,000	\$256,003	0.05%
IAMGOLD Corp	7.00	4/15/2025	265,000	\$255,004	0.05%
Fannie Mae Pool	6.50	12/1/2037	208,909	\$254,415	0.05%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	7.50	3/15/2026	235,000	\$254,066	0.05%
Lockheed Martin Corp	4.09	9/15/2052	210,000	\$252,709	0.05%
Fannie Mae Pool	6.00	8/1/2038	226,642	\$252,117	0.05%
Medtronic Inc	4.38	3/15/2035	204,000	\$252,013	0.05%
Kraft Heinz Foods Co	4.38	6/1/2046	275,000	\$251,735	0.05%
General Electric Co	6.88	1/10/2039	200,000	\$250,512	0.05%
General Electric Co	5.88	1/14/2038	215,000	\$250,416	0.05%
CSC Holdings LLC	6.63	10/15/2025	235,000	\$250,345	0.05%
Marathon Oil Corp	4.40	7/15/2027	370,000	\$250,267	0.05%
Garda World Security Corp	9.50	11/1/2027	268,000	\$250,244	0.05%
Avaya Inc	4.95	12/16/2024	294,175	\$249,961	0.05%
Sysco Corp	5.65	4/1/2025	240,000	\$249,854	0.05%
Ginnie Mae	4.00	9/20/2040	2,230,345	\$249,432	0.04%
McCormick & Co Inc/MD	3.15	8/15/2024	250,000	\$249,219	0.04%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/2045	200,000	\$246,956	0.04%
Navios South American Logistics Inc / Navios Logistics Finance US Inc	7.25	5/1/2022	275,000	\$246,182	0.04%
Cigna Corp	4.13	11/15/2025	225,000	\$244,183	0.04%

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3-20

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JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	0.93	12/15/2046	8,628,023	\$243,870	0.04%
Carrier Global Corp	2.49	2/15/2027	255,000	\$243,842	0.04%
Consolidated Energy Finance SA	4.49	6/15/2022	250,000	\$243,205	0.04%
Refinitiv US Holdings Inc	4.24	10/1/2025	254,260	\$243,059	0.04%
Deutsche Telekom AG	3.63	1/21/2050	245,000	\$243,013	0.04%
Builders FirstSource Inc	6.75	6/1/2027	242,000	\$242,605	0.04%
Virginia Electric & Power Co	3.80	4/1/2028	225,000	\$242,519	0.04%
Telecom Italia SpA/Milano	5.30	5/30/2024	235,000	\$240,378	0.04%
Vistra Operations Co LLC	5.63	2/15/2027	230,000	\$238,841	0.04%
Fannie Mae Pool	6.00	8/1/2038	214,162	\$238,628	0.04%
Kinder Morgan Energy Partners LP	4.70	11/1/2042	245,000	\$237,532	0.04%
Westpac Banking Corp	4.42	7/24/2039	240,000	\$236,102	0.04%
Navient Corp	6.75	6/15/2026	250,000	\$234,969	0.04%
Centene Corp	4.63	12/15/2029	230,000	\$234,548	0.04%
Fox Corp	5.48	1/25/2039	200,000	\$233,775	0.04%
Fannie Mae Pool	3.50	1/1/2041	216,143	\$232,455	0.04%
T-Mobile USA Inc	4.50	2/1/2026	225,000	\$231,750	0.04%
Martin Marietta Materials Inc	2.50	3/15/2030	255,000	\$231,099	0.04%
SSL Robotics LLC	9.75	12/31/2023	215,000	\$228,379	0.04%
JPMorgan Chase & Co	3.21	4/1/2023	220,000	\$227,315	0.04%
Citigroup Inc	4.65	7/23/2048	185,000	\$224,022	0.04%
Eldorado Resorts Inc	3.25	4/17/2024	254,172	\$222,676	0.04%
Fannie Mae Pool	3.50	4/1/2047	206,846	\$222,580	0.04%
Ziggo BV	5.50	1/15/2027	220,000	\$222,554	0.04%
Dominican Republic International Bond	4.50	1/30/2030	250,000	\$219,406	0.04%
DTE Energy Co	3.40	6/15/2029	215,000	\$217,175	0.04%
Discover Bank	2.70	2/6/2030	250,000	\$216,638	0.04%
Progressive Corp/The	3.95	3/26/2050	185,000	\$216,143	0.04%
Bombardier Inc	6.13	1/15/2023	300,000	\$215,379	0.04%
Ahern Rentals Inc	7.38	5/15/2023	360,000	\$215,230	0.04%
Panama Government International Bond	3.88	3/17/2028	200,000	\$214,303	0.04%
Embarq Corp	8.00	6/1/2036	210,000	\$213,497	0.04%
Dominion Energy Gas Holdings LLC	3.00	11/15/2029	230,000	\$213,489	0.04%
Louisville Gas & Electric Co	4.25	4/1/2049	180,000	\$212,214	0.04%
Fannie Mae Pool	3.00	12/1/2048	199,967	\$210,763	0.04%
Triumph Group Inc	7.75	8/15/2025	285,000	\$209,447	0.04%
Navistar International Corp	6.63	11/1/2025	243,000	\$209,005	0.04%
Energy Transfer Operating LP	5.00	5/15/2050	265,000	\$208,827	0.04%
Swiss Re Finance Luxembourg SA	5.00	4/2/2049	200,000	\$208,772	0.04%
Open Text Corp	5.88	6/1/2026	195,000	\$208,354	0.04%
Kuwait International Government Bond	3.50	3/20/2027	200,000	\$207,759	0.04%
JPMBB Commercial Mortgage Securities Trust 2014-C24	0.92	11/15/2047	7,691,566	\$207,680	0.04%
Ginnie Mae II Pool	3.25	7/20/2043	202,332	\$207,523	0.04%
Xilinx Inc	2.95	6/1/2024	205,000	\$206,319	0.04%

PQ 7977

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3-20

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Core Plus Bond Fund

As of March 31, 2020



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Steel Dynamics Inc	3.45	4/15/2030	225,000	\$205,988	0.04%
Vistra Operations Co LLC	5.00	7/31/2027	200,000	\$204,694	0.04%
Prologis LP	3.00	4/15/2050	235,000	\$204,201	0.04%
Freddie Mac REMICS	3.00	2/15/2029	3,392,965	\$203,468	0.04%
DISH DBS Corp	5.13	5/1/2020	200,000	\$202,718	0.04%
JBS Investments II GmbH	7.00	1/15/2026	200,000	\$202,272	0.04%
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc	6.00	2/15/2025	200,000	\$202,093	0.04%
Navios Maritime Acquisition Corp / Navios Acquisition Finance US Inc	8.13	11/15/2021	365,000	\$201,003	0.04%
Cigna Corp	4.90	12/15/2048	165,000	\$200,346	0.04%
Braskem Netherlands Finance BV	4.50	1/31/2030	250,000	\$199,438	0.04%
Hudbay Minerals Inc	7.63	1/15/2025	225,000	\$199,372	0.04%
Sprint Capital Corp	8.75	3/15/2032	150,000	\$198,958	0.04%
JPMorgan Chase & Co	4.95	6/1/2045	155,000	\$196,686	0.04%
T-Mobile USA Inc	5.13	4/15/2025	185,000	\$193,529	0.03%
Freddie Mac Gold Pool	6.00	10/1/2036	167,586	\$193,415	0.03%
Sealed Air Corp	4.88	12/1/2022	190,000	\$193,325	0.03%
Telecom Italia Capital SA	6.38	11/15/2033	185,000	\$192,230	0.03%
Asurion LLC	3.99	11/3/2023	201,260	\$191,220	0.03%
Hungary Government International Bond	5.38	2/21/2023	176,000	\$190,295	0.03%
Advanced Drainage Systems Inc	5.00	9/30/2027	210,000	\$186,929	0.03%
Avation Capital SA	6.50	5/15/2021	200,000	\$186,911	0.03%
Deutsche Bank AG	6.00	12/31/2049	275,000	\$186,231	0.03%
Egypt Government International Bond	5.58	2/21/2023	200,000	\$186,199	0.03%
CIT Group Inc	5.00	8/15/2022	190,000	\$185,514	0.03%
CSC Holdings LLC	3.11	4/15/2027	193,548	\$184,749	0.03%
Park-Ohio Industries Inc	6.63	4/15/2027	225,000	\$184,717	0.03%
Petrobras Global Finance BV	5.09	1/15/2030	200,000	\$184,618	0.03%
CommScope Inc	8.25	3/1/2027	190,000	\$184,447	0.03%
Springleaf Finance Corp	5.63	3/15/2023	190,000	\$183,825	0.03%
Zayo Group Holdings Inc	3.99	2/19/2027	195,000	\$183,322	0.03%
Fannie Mae Pool	3.00	12/1/2040	172,958	\$183,256	0.03%
First NLC Trust 2005-1	1.88	5/25/2035	224,594	\$183,014	0.03%
Morgan Stanley	6.38	7/24/2042	130,000	\$182,824	0.03%
Navient Corp	6.63	7/26/2021	175,000	\$181,468	0.03%
Fannie Mae Pool	6.50	7/1/2037	151,513	\$180,875	0.03%
Cascades Inc/Cascades USA Inc	5.38	1/15/2028	185,000	\$180,128	0.03%
Romanian Government International Bond	4.88	1/22/2024	170,000	\$180,081	0.03%
Freddie Mac REMICS	3.50	1/15/2040	2,867,580	\$179,923	0.03%
Bancolumbia SA	3.00	1/29/2025	200,000	\$179,735	0.03%
Fannie Mae Pool	3.00	9/1/2032	170,670	\$179,601	0.03%
Healthcare Trust of America Holdings LP	3.10	2/15/2030	200,000	\$179,450	0.03%
Altice Financing SA	5.00	1/15/2028	200,000	\$178,917	0.03%
Centrais Eletricas Brasileiras SA	3.63	2/4/2025	200,000	\$178,800	0.03%
Mid-America Apartments LP	3.95	3/15/2029	175,000	\$178,621	0.03%

PQ 7977

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3-20

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Core Plus Bond Fund

As of March 31, 2020



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Target Corp	2.25	4/15/2025	175,000	\$178,548	0.03%
Vodafone Group PLC	4.13	5/30/2025	165,000	\$177,969	0.03%
Cable Onda SA	4.50	1/30/2030	200,000	\$177,525	0.03%
Front Range BidCo Inc	4.00	3/1/2027	185,000	\$177,358	0.03%
Barclays PLC	7.75	12/31/2049	200,000	\$176,089	0.03%
First Quantum Minerals Ltd	7.25	4/1/2023	200,000	\$175,625	0.03%
US Bancorp	3.00	7/30/2029	175,000	\$174,793	0.03%
Triumph Group Inc	6.25	9/15/2024	195,000	\$174,347	0.03%
Sunoco LP / Sunoco Finance Corp	4.88	1/15/2023	180,000	\$173,753	0.03%
Freddie Mac Gold Pool	5.50	4/1/2038	153,209	\$173,733	0.03%
Post Holdings Inc	4.63	4/15/2030	180,000	\$173,159	0.03%
Ginnie Mae II Pool	5.00	7/20/2040	160,483	\$172,423	0.03%
Eldorado Resorts Inc	6.00	9/15/2026	190,000	\$171,982	0.03%
United Rentals North America Inc	4.63	10/15/2025	175,000	\$171,732	0.03%
Southern Co/The	5.50	3/15/2057	180,000	\$171,492	0.03%
Altria Group Inc	4.00	1/31/2024	165,000	\$171,045	0.03%
Adobe Inc	2.30	2/1/2030	170,000	\$170,858	0.03%
Buckeye Partners LP	3.95	12/1/2026	205,000	\$170,738	0.03%
Axtel SAB de CV	6.38	11/14/2024	200,000	\$169,956	0.03%
Buckeye Partners LP	4.27	11/1/2026	185,000	\$169,356	0.03%
Fortis Inc/Canada	3.06	10/4/2026	174,000	\$169,262	0.03%
DuPont de Nemours Inc	5.42	11/15/2048	150,000	\$168,111	0.03%
MPLX LP	4.88	12/1/2024	200,000	\$166,551	0.03%
Intelsat Jackson Holdings SA	8.00	2/15/2024	170,000	\$165,999	0.03%
Enterprise Development Authority/The	12.00	7/15/2024	185,000	\$165,637	0.03%
Markel Corp	4.30	11/1/2047	175,000	\$163,228	0.03%
UnitedHealth Group Inc	3.50	8/15/2039	150,000	\$162,436	0.03%
Exxon Mobil Corp	3.00	8/16/2039	160,000	\$160,633	0.03%
CCM Merger Inc	6.00	3/15/2022	195,000	\$160,420	0.03%
Sprint Communications Inc	6.00	11/15/2022	150,000	\$159,025	0.03%
Keurig Dr Pepper Inc	3.55	5/25/2021	155,000	\$158,745	0.03%
Gulfport Energy Corp	6.38	5/15/2025	595,000	\$158,617	0.03%
IRB Holding Corp	3.79	2/5/2025	205,589	\$158,090	0.03%
Prime Security Services Borrower LLC / Prime Finance Inc	6.25	1/15/2028	180,000	\$157,219	0.03%
Enterprise Products Operating LLC	3.95	1/31/2060	185,000	\$157,021	0.03%
Pixelle Specialty Solutions LLC	7.50	10/31/2024	178,864	\$155,112	0.03%
Canadian Natural Resources Ltd	4.95	6/1/2047	210,000	\$154,122	0.03%
CSN Islands XI Corp	6.75	1/28/2028	235,000	\$153,291	0.03%
Caesars Resort Collection LLC / CRC Finco Inc	5.25	10/15/2025	205,000	\$153,014	0.03%
Croatia Government International Bond	6.63	7/14/2020	150,000	\$152,972	0.03%
Freeport-McMoRan Inc	4.25	3/1/2030	175,000	\$152,808	0.03%
Ingles Markets Inc	5.75	6/15/2023	151,000	\$152,802	0.03%
Freddie Mac Gold Pool	5.50	8/1/2023	145,018	\$152,007	0.03%
American Airlines 2013-1 Class B Pass Through Trust	5.63	7/15/2022	150,726	\$151,582	0.03%

PQ 7977

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3-20

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Core Plus Bond Fund

As of March 31, 2020



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Citigroup Inc	4.70	12/31/2049	175,000	\$151,459	0.03%
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	0.30	8/15/2046	18,853,300	\$150,738	0.03%
Saxon Asset Securities Trust 2004-1	2.41	3/25/2035	269,937	\$149,957	0.03%
Claire's Stores Inc	8.42	12/18/2026	178,390	\$146,767	0.03%
Vale Overseas Ltd	6.88	11/21/2036	129,000	\$146,458	0.03%
MGM Resorts International	6.00	3/15/2023	150,000	\$145,150	0.03%
NuStar Logistics LP	6.00	6/1/2026	190,000	\$144,400	0.03%
Fannie Mae Pool	5.50	9/1/2033	127,131	\$144,106	0.03%
Credit Acceptance Corp	5.13	12/31/2024	155,000	\$143,323	0.03%
Freddie Mac REMICS	3.50	2/15/2028	2,035,612	\$142,145	0.03%
PartnerRe Finance B LLC	3.70	7/2/2029	125,000	\$141,781	0.03%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	4.63	1/15/2027	140,000	\$141,620	0.03%
Freddie Mac REMICS	5.95	5/15/2026	1,467,387	\$141,325	0.03%
Ascent Resources Utica Holdings LLC / ARU Finance Corp	10.00	4/1/2022	221,000	\$140,335	0.03%
Energy Transfer Operating LP	3.75	5/15/2030	180,000	\$140,000	0.03%
Fannie Mae Pool	2.50	6/1/2028	134,214	\$139,603	0.03%
Diamond Sports Group LLC / Diamond Sports Finance Co	5.38	8/15/2026	170,000	\$139,021	0.03%
Energizer Holdings Inc	5.50	6/15/2025	140,000	\$138,067	0.02%
Fannie Mae REMICS	3.00	4/25/2027	2,144,445	\$137,648	0.02%
Sprint Corp	7.88	9/15/2023	125,000	\$137,635	0.02%
Fannie Mae REMIC Trust 2005-W2	1.15	5/25/2035	137,197	\$137,007	0.02%
Georgia Power Co	4.30	3/15/2043	130,000	\$136,015	0.02%
Blue Cube Spinco LLC	9.75	10/15/2023	125,000	\$135,464	0.02%
Popular Inc	6.13	9/14/2023	145,000	\$134,544	0.02%
Spectacle Gary Holdings LLC	11.00	12/23/2025	158,514	\$134,521	0.02%
MidAmerican Energy Co	3.15	4/15/2050	130,000	\$134,027	0.02%
TreeHouse Foods Inc	4.88	3/15/2022	135,000	\$133,943	0.02%
Occidental Petroleum Corp	4.30	8/15/2039	315,000	\$133,759	0.02%
Garda World Security Corp	6.39	10/23/2026	140,848	\$133,248	0.02%
Level 3 Financing Inc	5.13	5/1/2023	135,000	\$133,213	0.02%
Centene Corp	4.75	5/15/2022	130,000	\$132,983	0.02%
Flex Acquisition Co Inc	6.88	1/15/2025	140,000	\$132,932	0.02%
FMG Resources August 2006 Pty Ltd	4.75	5/15/2022	130,000	\$131,845	0.02%
Icahn Enterprises LP / Icahn Enterprises Finance Corp	6.25	2/1/2022	130,000	\$131,679	0.02%
Laredo Petroleum Inc	10.13	1/15/2028	330,000	\$131,618	0.02%
Builders FirstSource Inc	5.00	3/1/2030	145,000	\$131,507	0.02%
Arch Capital Finance LLC	5.03	12/15/2046	110,000	\$129,728	0.02%
Ginnie Mae II Pool	5.00	10/20/2039	116,429	\$129,354	0.02%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	6.63	6/15/2024	125,000	\$129,313	0.02%
NRG Energy Inc	7.25	5/15/2026	120,000	\$128,987	0.02%
Freddie Mac REMICS	3.00	5/15/2027	2,189,757	\$127,391	0.02%
Lennar Corp	4.88	12/15/2023	125,000	\$124,294	0.02%

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3-20

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Core Plus Bond Fund

As of March 31, 2020



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Energy Transfer Operating LP	5.15	3/15/2045	160,000	\$124,077	0.02%
Boyne USA Inc	7.25	5/1/2025	125,000	\$123,151	0.02%
JPMorgan Chase & Co	3.96	11/15/2048	105,000	\$123,062	0.02%
TRI Pointe Group Inc	4.88	7/1/2021	130,000	\$122,335	0.02%
Oracle Corp	4.00	11/15/2047	110,000	\$122,321	0.02%
Westpac Banking Corp	4.11	7/24/2034	125,000	\$122,125	0.02%
Ginnie Mae	3.50	2/20/2040	2,312,281	\$121,966	0.02%
VICI Properties LP / VICI Note Co Inc	3.50	2/15/2025	130,000	\$121,933	0.02%
MPLX LP	4.00	3/15/2028	140,000	\$121,665	0.02%
DAE Funding LLC	4.50	8/1/2022	130,000	\$121,550	0.02%
Ginnie Mae	4.00	3/16/2039	1,860,853	\$121,526	0.02%
MEG Energy Corp	7.13	2/1/2027	240,000	\$121,486	0.02%
Argentine Republic Government International Bond	5.63	1/26/2022	395,000	\$119,747	0.02%
Bellring Brands LLC	6.00	10/21/2024	128,375	\$119,731	0.02%
Xerox Corp	4.12	3/15/2023	120,000	\$119,500	0.02%
EP Energy LLC / Everest Acquisition Finance Inc	7.75	5/15/2026	800,000	\$119,422	0.02%
CMS Energy Corp	4.70	3/31/2043	110,000	\$119,012	0.02%
MasTec Inc	4.88	3/15/2023	130,000	\$118,908	0.02%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	3.50	2/15/2023	120,000	\$118,793	0.02%
Claire's Holdings LLC			232	\$116,000	0.02%
Ginnie Mae	5.28	5/20/2046	627,219	\$115,943	0.02%
Indiantown Cogeneration LP	9.77	12/15/2020	112,374	\$115,600	0.02%
Hudbay Minerals Inc	7.25	1/15/2023	130,000	\$115,090	0.02%
TransDigm Inc	6.25	3/15/2026	115,000	\$114,888	0.02%
IRB Holding Corp	6.75	2/15/2026	140,000	\$114,666	0.02%
Tucson Electric Power Co	4.85	12/1/2048	100,000	\$114,140	0.02%
NOVA Chemicals Corp	5.25	8/1/2023	130,000	\$114,001	0.02%
KB Home	7.63	5/15/2023	110,000	\$113,719	0.02%
Lions Gate Capital Holdings LLC	3.24	3/24/2025	124,865	\$111,765	0.02%
Toyota Motor Credit Corp	2.90	3/30/2023	110,000	\$110,669	0.02%
Boeing Co/The	3.90	5/1/2049	120,000	\$110,247	0.02%
Epicor Software Corp	8.70	6/30/2023	110,000	\$110,033	0.02%
Front Range BidCo Inc	6.13	3/1/2028	115,000	\$109,680	0.02%
Georgia Power Co	3.70	1/30/2050	105,000	\$109,552	0.02%
Freddie Mac Gold Pool	6.00	2/1/2033	98,322	\$109,498	0.02%
Virginia Electric & Power Co	4.60	12/1/2048	95,000	\$109,287	0.02%
Vale Overseas Ltd	6.25	8/10/2026	100,000	\$108,887	0.02%
BAT Capital Corp	2.29	8/14/2020	110,000	\$108,525	0.02%
DTE Electric Co	3.95	3/1/2049	100,000	\$108,519	0.02%
Global Aircraft Leasing Co Ltd	6.50	9/15/2024	165,000	\$106,737	0.02%
ViacomCBS Inc	4.38	3/15/2043	120,000	\$106,579	0.02%
Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp	5.63	5/1/2027	185,000	\$106,032	0.02%
Tenet Healthcare Corp	4.63	9/1/2024	110,000	\$105,782	0.02%

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3-20

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Core Plus Bond Fund

As of March 31, 2020



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DTE Energy Co	6.38	4/15/2033	81,000	\$105,696	0.02%
Comcast Corp	4.70	10/15/2048	80,000	\$105,374	0.02%
Elwood Energy LLC	8.16	7/5/2026	94,136	\$104,914	0.02%
NuStar Logistics LP	6.75	2/1/2021	130,000	\$104,813	0.02%
HCA Inc	5.50	6/15/2047	95,000	\$104,771	0.02%
Fannie Mae Pool	5.50	7/1/2033	92,424	\$104,393	0.02%
Taseko Mines Ltd	8.75	6/15/2022	215,000	\$102,289	0.02%
American Builders & Contractors Supply Co Inc	4.00	1/15/2028	110,000	\$101,946	0.02%
Burlington Northern Santa Fe LLC	4.38	9/1/2042	90,000	\$101,520	0.02%
Bombardier Inc	7.50	3/15/2025	140,000	\$100,497	0.02%
Forestar Group Inc	5.00	3/1/2028	120,000	\$100,244	0.02%
Navient Corp	5.00	3/15/2027	115,000	\$99,888	0.02%
Icahn Enterprises LP / Icahn Enterprises Finance Corp	4.75	9/15/2024	105,000	\$96,791	0.02%
Citigroup Inc	3.52	10/27/2028	95,000	\$96,468	0.02%
United Rentals North America Inc	5.88	9/15/2026	95,000	\$96,464	0.02%
Fannie Mae REMICS	3.50	3/25/2031	2,004,198	\$95,439	0.02%
BP Capital Markets America Inc	4.23	11/6/2028	85,000	\$93,071	0.02%
Norbord Inc	5.75	7/15/2027	100,000	\$92,505	0.02%
Fannie Mae Pool	3.00	10/1/2029	87,574	\$92,313	0.02%
Fannie Mae Pool	4.36	8/1/2035	89,221	\$91,382	0.02%
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer (Luxembourg) S.A.	5.13	7/15/2023	90,000	\$90,074	0.02%
Fannie Mae Pool	3.50	3/1/2048	84,411	\$89,573	0.02%
Nabors Industries Inc	5.75	2/1/2025	390,000	\$89,538	0.02%
Flex Acquisition Co Inc	7.88	7/15/2026	95,000	\$89,081	0.02%
VEREIT Operating Partnership LP	3.10	12/15/2029	100,000	\$87,356	0.02%
Iron Mountain Inc	4.38	6/1/2021	85,000	\$85,390	0.02%
Capital Auto Receivables Asset Trust 2018-2	3.02	2/22/2021	84,643	\$84,665	0.02%
AMC Networks Inc	4.75	12/15/2022	86,000	\$84,597	0.02%
Fannie Mae Pool	3.50	10/1/2047	77,879	\$83,683	0.02%
Ginnie Mae II Pool	3.50	9/20/2044	75,192	\$83,107	0.01%
Ecuador Government International Bond	9.63	6/2/2027	275,000	\$82,999	0.01%
Radiate Holdco LLC / Radiate Finance Inc	6.63	2/15/2025	95,000	\$81,554	0.01%
Fannie Mae REMICS	2.25	7/25/2040	79,169	\$81,468	0.01%
Shelf Drilling Holdings Ltd	8.25	2/15/2025	165,000	\$80,609	0.01%
Fannie Mae REMICS	3.50	5/25/2028	1,172,708	\$79,677	0.01%
Fannie Mae Pool	6.50	3/1/2038	66,485	\$76,963	0.01%
Blackstone Holdings Finance Co LLC	3.50	9/10/2049	85,000	\$76,918	0.01%
Williams Scotsman International Inc	7.88	12/15/2022	77,000	\$76,899	0.01%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	5.88	2/15/2028	75,000	\$76,898	0.01%
Bausch Health Cos Inc	5.00	1/30/2028	80,000	\$76,747	0.01%
Freddie Mac Gold Pool	6.00	7/1/2023	67,647	\$75,155	0.01%
Boeing Co/The	3.75	2/1/2050	80,000	\$73,509	0.01%
Freddie Mac Gold Pool	6.50	4/1/2035	61,332	\$73,341	0.01%

PQ 7977

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3-20

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Core Plus Bond Fund

As of March 31, 2020



SCHEDULE OF INVESTMENTS

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CenturyLink Inc	4.00	2/15/2027	75,000	\$73,308	0.01%
Arconic Corp	0.00	2/4/2027	80,000	\$72,000	0.01%
MEG Energy Corp	7.00	3/31/2024	155,000	\$71,524	0.01%
Markel Corp	3.35	9/17/2029	75,000	\$70,827	0.01%
Fannie Mae Pool	4.42	4/1/2033	69,578	\$70,501	0.01%
Delta Merlin Dunia Tekstil PT	0.00	3/12/2024	1,000,000	\$70,000	0.01%
Sunoco LP / Sunoco Finance Corp	5.50	2/15/2026	80,000	\$69,785	0.01%
Tenet Healthcare Corp	8.13	4/1/2022	70,000	\$69,519	0.01%
Valvoline Inc	4.25	2/15/2030	70,000	\$65,916	0.01%
Fannie Mae Pool	5.50	6/1/2023	59,834	\$65,637	0.01%
Cleveland-Cliffs Inc	6.38	10/15/2025	85,000	\$65,399	0.01%
Ginnie Mae	1.75	10/16/2037	64,741	\$64,958	0.01%
Fannie Mae REMICS	3.50	11/25/2027	901,843	\$63,203	0.01%
GTT Communications Inc	7.88	12/31/2024	95,000	\$63,166	0.01%
Intelsat Jackson Holdings SA	5.50	8/1/2023	95,000	\$63,096	0.01%
Ginnie Mae I Pool	7.00	6/15/2032	54,855	\$63,031	0.01%
ILFC E-Capital Trust II	3.57	12/21/2065	155,000	\$62,169	0.01%
Ginnie Mae II Pool	5.50	5/20/2035	54,814	\$61,891	0.01%
Energizer Holdings Inc	3.88	12/17/2025	65,520	\$61,145	0.01%
Blackstone Holdings Finance Co LLC	2.50	1/10/2030	65,000	\$59,041	0.01%
Yum! Brands Inc	7.75	4/1/2025	55,000	\$57,750	0.01%
Fannie Mae REMICS	4.00	4/25/2043	520,774	\$56,812	0.01%
Oasis Petroleum Inc	6.25	5/1/2026	305,000	\$56,743	0.01%
Navios Maritime Holdings Inc / Navios Maritime Finance II US Inc	11.25	8/15/2022	110,000	\$56,581	0.01%
Laredo Petroleum Inc	9.50	1/15/2025	135,000	\$56,387	0.01%
Freddie Mac Gold Pool	6.50	10/1/2035	47,439	\$56,040	0.01%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	5.75	3/15/2025	55,000	\$55,713	0.01%
NCL Corp Ltd	3.63	12/15/2024	85,000	\$55,112	0.01%
United Rentals North America Inc	4.88	1/15/2028	55,000	\$53,916	0.01%
Merrill Lynch Mortgage Investors Trust Series 2005-A8	1.30	8/25/2036	56,203	\$53,313	0.01%
Ginnie Mae I Pool	6.50	12/15/2032	46,567	\$52,272	0.01%
PTC Inc	3.63	2/15/2025	55,000	\$51,691	0.01%
Navios Maritime Holdings Inc / Navios Maritime Finance II US Inc	7.38	1/15/2022	130,000	\$51,424	0.01%
Freddie Mac Gold Pool	5.50	5/1/2033	45,413	\$51,393	0.01%
Ascent Resources Utica Holdings LLC / ARU Finance Corp	7.00	11/1/2026	165,000	\$50,668	0.01%
Freddie Mac Gold Pool	8.00	9/1/2030	43,394	\$46,369	0.01%
Oasis Petroleum Inc	6.88	1/15/2023	210,000	\$46,098	0.01%
Freddie Mac Gold Pool	5.50	10/1/2033	40,694	\$44,735	0.01%
Fannie Mae Pool	3.76	1/1/2033	43,487	\$43,987	0.01%
Fannie Mae Pool	4.00	6/1/2048	39,173	\$42,133	0.01%
Sprint Corp	7.25	9/15/2021	40,000	\$41,357	0.01%
Freddie Mac Non Gold Pool	3.99	1/1/2034	39,887	\$40,343	0.01%

PQ 7977

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3-20

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Core Plus Bond Fund

As of March 31, 2020



SCHEDULE OF INVESTMENTS

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Fannie Mae Pool	4.00	8/1/2020	38,188	\$40,238	0.01%
Ginnie Mae I Pool	6.00	12/15/2033	34,881	\$39,639	0.01%
Fannie Mae Pool	5.50	9/1/2020	39,007	\$39,388	0.01%
JP Morgan Mortgage Acquisition Trust 2006-CW2	1.10	8/25/2036	38,379	\$38,101	0.01%
Fannie Mae Pool	3.50	2/1/2033	35,704	\$37,977	0.01%
Union Pacific Corp	4.38	11/15/2065	35,000	\$37,949	0.01%
SM Energy Co	6.63	1/15/2027	120,000	\$36,606	0.01%
Freddie Mac REMICS	3.00	10/15/2027	547,467	\$36,473	0.01%
Continental Resources Inc/OK	4.90	6/1/2044	80,000	\$36,079	0.01%
Kraft Heinz Foods Co	2.80	7/2/2020	36,000	\$35,982	0.01%
Fannie Mae Pool	6.00	5/1/2038	31,469	\$34,997	0.01%
Centene Corp	4.25	12/15/2027	35,000	\$34,775	0.01%
Chaparral Energy Inc - A Shares			73,263	\$34,434	0.01%
Ginnie Mae I Pool	6.00	2/15/2033	28,637	\$32,027	0.01%
Fannie Mae Pool	3.21	10/1/2034	30,965	\$31,326	0.01%
Freddie Mac Gold Pool	6.00	12/1/2033	26,159	\$30,121	0.01%
Ginnie Mae I Pool	5.00	6/15/2034	25,972	\$28,935	0.01%
Level 3 Financing Inc	2.70	3/1/2027	30,360	\$28,237	0.01%
AbbVie Inc	3.38	11/14/2021	25,000	\$25,874	0.00%
United States Treasury Note/Bond	2.38	11/15/2049	20,000	\$25,097	0.00%
Freddie Mac Gold Pool	6.00	12/1/2032	21,380	\$24,662	0.00%
Ginnie Mae II Pool	6.00	1/20/2029	21,870	\$24,509	0.00%
Freddie Mac Gold Pool	6.00	12/1/2031	21,269	\$24,470	0.00%
SM Energy Co	5.00	1/15/2024	70,000	\$23,839	0.00%
Ginnie Mae II Pool	6.00	7/20/2028	21,209	\$23,765	0.00%
BAT Capital Corp	4.54	8/15/2047	25,000	\$22,898	0.00%
Fannie Mae Pool	7.00	3/1/2032	19,316	\$22,537	0.00%
Americredit Automobile Receivables Trust 2018-2	2.86	11/18/2021	22,320	\$22,330	0.00%
Ginnie Mae II Pool	6.00	11/20/2028	19,000	\$21,292	0.00%
Ginnie Mae I Pool	6.00	8/15/2031	17,173	\$19,044	0.00%
Chase Funding Trust Series 2004-1	1.41	12/25/2033	22,352	\$18,549	0.00%
Sanchez Energy Corp	7.25	2/15/2023	115,000	\$18,315	0.00%
Fannie Mae Pool	3.53	4/1/2036	17,835	\$18,054	0.00%
Golden Nugget Inc	6.75	10/15/2024	25,000	\$16,525	0.00%
Ginnie Mae I Pool	6.50	10/15/2032	13,522	\$15,763	0.00%
Sanchez Energy Corp	7.15	5/11/2020	15,000	\$15,003	0.00%
Fannie Mae Pool	5.50	2/1/2023	13,555	\$14,869	0.00%
Sanchez Energy Corp	10.00	5/11/2020	15,539	\$14,814	0.00%
Parsley Energy LLC / Parsley Finance Corp	5.63	10/15/2027	20,000	\$14,619	0.00%
Corp Lindley SA	6.75	11/23/2021	14,000	\$14,161	0.00%
Corp Lindley SA	6.75	11/23/2021	14,000	\$14,161	0.00%
Diamond Sports Group LLC / Diamond Sports Finance Co	6.63	8/15/2027	20,000	\$13,968	0.00%
Freddie Mac Gold Pool	6.00	1/1/2038	11,364	\$12,628	0.00%
WPX Energy Inc	5.25	9/15/2024	20,000	\$12,247	0.00%

PQ 7977

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3-20

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As of March 31, 2020



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Freddie Mac Gold Pool	7.00	6/1/2030	10,737	\$12,212	0.00%
Freddie Mac REMICS	4.00	4/15/2025	731,689	\$11,904	0.00%
Ginnie Mae I Pool	6.00	2/15/2032	9,781	\$10,841	0.00%
Ginnie Mae I Pool	7.00	6/15/2031	8,046	\$9,818	0.00%
Freddie Mac Gold Pool	6.50	5/1/2032	7,504	\$8,713	0.00%
Freddie Mac REMICS	6.05	9/15/2034	191,652	\$8,016	0.00%
Fannie Mae Pool	6.50	4/1/2032	6,302	\$7,272	0.00%
Credit Suisse Commercial Mortgage Trust Series 2006-C5	0.68	12/15/2039	639,841	\$6,840	0.00%
Freddie Mac Gold Pool	6.50	5/1/2029	5,841	\$6,626	0.00%
Fannie Mae Pool	6.50	8/1/2032	5,737	\$6,465	0.00%
Fannie Mae Pool	6.00	2/1/2023	5,812	\$6,455	0.00%
Freddie Mac Gold Pool	7.50	1/1/2031	4,996	\$5,998	0.00%
Fannie Mae Pool	7.50	8/1/2032	5,005	\$5,747	0.00%
Ginnie Mae II Pool	6.00	7/20/2029	4,787	\$5,368	0.00%
Air 2 US	8.63	10/1/2020	4,914	\$5,129	0.00%
Ginnie Mae II Pool	6.50	3/20/2028	4,337	\$4,997	0.00%
Freddie Mac Gold Pool	6.00	3/1/2022	4,382	\$4,868	0.00%
Ginnie Mae II Pool	6.50	5/20/2029	3,923	\$4,614	0.00%
Freddie Mac Gold Pool	7.00	12/1/2029	4,114	\$4,326	0.00%
Freddie Mac Gold Pool	6.50	3/1/2029	3,754	\$4,274	0.00%
Freddie Mac REMICS	3.00	9/15/2025	462,596	\$4,247	0.00%
Fannie Mae Pool	3.61	2/1/2036	4,081	\$4,133	0.00%
Ginnie Mae II Pool	8.00	1/20/2031	3,201	\$3,984	0.00%
Ultra Resources Inc/US	6.88	4/15/2022	90,000	\$3,978	0.00%
Freddie Mac Gold Pool	7.00	12/1/2030	3,600	\$3,785	0.00%
Fannie Mae REMICS	5.55	3/25/2022	82,054	\$3,266	0.00%
Freddie Mac Gold Pool	6.50	4/1/2031	2,663	\$3,067	0.00%
Freddie Mac Gold Pool	7.50	2/1/2032	2,438	\$2,860	0.00%
Ginnie Mae I Pool	6.00	1/15/2032	2,239	\$2,555	0.00%
Alta Mesa Holdings LP / Alta Mesa Finance Services Corp	0.00	12/15/2024	200,000	\$2,500	0.00%
Fannie Mae Pool	6.50	12/1/2031	2,187	\$2,435	0.00%
Fannie Mae Pool	6.50	5/1/2022	1,997	\$2,224	0.00%
Freddie Mac Gold Pool	6.00	6/1/2028	1,866	\$2,102	0.00%
Fannie Mae Pool	5.50	6/1/2020	1,935	\$1,944	0.00%
Freddie Mac Gold Pool	6.50	2/1/2032	1,687	\$1,943	0.00%
Fannie Mae Pool	6.50	2/1/2032	1,704	\$1,897	0.00%
Freddie Mac Gold Pool	6.50	9/1/2031	1,689	\$1,881	0.00%
Fannie Mae Pool	6.50	2/1/2032	1,504	\$1,741	0.00%
Fannie Mae REMICS	5.55	12/25/2021	56,573	\$1,715	0.00%
Freddie Mac Gold Pool	7.50	3/1/2031	1,443	\$1,696	0.00%
Ginnie Mae I Pool	7.00	7/15/2031	1,345	\$1,524	0.00%
Fannie Mae Pool	5.50	7/1/2023	1,210	\$1,327	0.00%
LB-UBS Commercial Mortgage Trust 2005-C3	0.77	7/15/2040	1,865,303	\$1,294	0.00%
Freddie Mac Gold Pool	7.50	9/1/2030	1,037	\$1,221	0.00%

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3-20

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Core Plus Bond Fund

As of March 31, 2020



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Freddie Mac Gold Pool	7.00	9/1/2031	924	\$1,081	0.00%
Freddie Mac Gold Pool	6.00	1/1/2029	412	\$459	0.00%
Fannie Mae REMICS	30.53	8/25/2035	1,744	\$413	0.00%
Freddie Mac Gold Pool	7.50	12/1/2030	342	\$349	0.00%
Freddie Mac Gold Pool	6.50	6/1/2031	238	\$265	0.00%
Sanchez Energy Corp	0.00	1/15/2023	100,000	\$250	0.00%
LB-UBS Commercial Mortgage Trust 2007-C1	0.08	2/15/2040	252,512	\$197	0.00%
EP Energy LLC / Everest Acquisition Finance Inc	0.00	5/1/2024	100,000	\$150	0.00%
Freddie Mac Gold Pool	7.00	6/1/2031	117	\$136	0.00%
Chesapeake Oil Op/Fin Escrow Shares	0.00	11/15/2019	1,385,000	\$0	0.00%
Claire's Stores Escrow - GCB	0.00	3/15/2019	400,000	\$0	0.00%
T-Mobile USA Inc	0.00	3/1/2023	10,000	\$0	0.00%
T-Mobile USA Inc	0.00	4/15/2024	345,000	\$0	0.00%
T-Mobile USA Inc	0.00	1/15/2026	1,330,000	\$0	0.00%
T-Mobile USA Inc	0.00	1/15/2024	190,000	\$0	0.00%
T-Mobile USA Inc	0.00	4/15/2022	205,000	\$0	0.00%
T-Mobile USA Inc	0.00	2/1/2026	395,000	\$0	0.00%
T-Mobile USA Inc	0.00	4/15/2025	980,000	\$0	0.00%
T-Mobile USA Inc	0.00	4/15/2027	50,000	\$0	0.00%
Spectacle Gary Holdings LLC	0.00	11/6/2025	-11,486	\$0	0.00%
Total Market Value				\$ 597,559,901	107.79%
Cash				-43,168,687	-7.79%
Total Net Assets				\$ 554,391,214	100.00%

Core Plus Bond Fund

As of March 31, 2020



While the underlying securities of this investment option may be guaranteed by the U.S. government as to timely payment of principal and interest, this investment option is not guaranteed.

Fixed-income investment options are subject to interest rate risk, and their value will decline as interest rates rise. Neither the principal of the bond investment options nor their yields are guaranteed by the U.S. government.

Portfolio holdings may not reflect the current portfolio composition. The holdings listed do not constitute a recommendation to purchase or sell a particular security.

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Information is current as of the creation of this piece. Keep in mind that portfolio holdings are subject to risk.