

# Core Plus Bond Fund

As of December 31, 2019



## 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	17,000,000	\$19,692,970	3.51%
United States Treasury Note/Bond	3.88	8/15/2040	14,545,000	\$18,576,519	3.31%
Principal Government Money Market Fund	1.41	12/31/2049	18,515,395	\$18,515,395	3.30%
United States Treasury Note/Bond	3.00	9/30/2025	16,000,000	\$17,213,217	3.06%
Fannie Mae Pool	3.50	11/1/2046	11,624,299	\$12,429,197	2.21%
Freddie Mac Gold Pool	4.00	2/1/2046	11,001,298	\$11,740,046	2.09%
Ginnie Mae II Pool	4.00	1/20/2048	10,051,965	\$10,589,700	1.89%
United States Treasury Note/Bond	2.50	5/15/2024	10,000,000	\$10,379,546	1.85%
United States Treasury Note/Bond	3.00	11/15/2045	9,000,000	\$10,126,816	1.80%
Fannie Mae Pool	4.00	5/1/2047	9,193,576	\$9,696,578	1.73%
SPDR Bloomberg Barclays High Yield Bond ETF			80,000	\$8,763,200	1.56%
United States Treasury Note/Bond	1.63	10/31/2023	7,800,000	\$7,814,581	1.39%
XLIT Ltd	4.45	3/31/2025	6,490,000	\$7,144,566	1.27%
Fannie Mae or Freddie Mac	3.00	1/1/2050	7,000,000	\$7,099,531	1.26%
Fannie Mae Pool	3.00	3/1/2048	6,832,774	\$6,977,190	1.24%
Ginnie Mae	3.50	1/1/2050	6,000,000	\$6,183,516	1.10%
Fannie Mae Pool	3.50	8/1/2045	5,562,107	\$5,885,133	1.05%
Fannie Mae Pool	3.50	11/1/2047	5,421,171	\$5,740,713	1.02%
Freddie Mac REMICS	2.19	5/15/2049	5,621,439	\$5,626,517	1.00%
JP Morgan Mortgage Trust 2016-2	2.83	6/25/2046	5,336,932	\$5,367,137	0.96%
Fannie Mae Connecticut Avenue Securities	2.39	7/25/2030	5,211,335	\$5,212,034	0.93%
Freddie Mac Gold Pool	4.50	4/1/2041	4,399,930	\$4,796,874	0.85%
JP Morgan Mortgage Trust 2016-3	3.50	10/25/2046	4,412,532	\$4,505,723	0.80%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	4.77	6/15/2047	4,250,000	\$4,387,921	0.78%
Fannie Mae or Freddie Mac	3.00	1/1/2035	4,000,000	\$4,099,531	0.73%
Fannie Mae Pool	3.50	11/1/2044	3,843,566	\$4,066,586	0.72%
Sabine Pass Liquefaction LLC	5.75	5/15/2024	3,515,000	\$3,947,504	0.70%
Ginnie Mae II Pool	3.50	6/20/2048	3,783,186	\$3,912,778	0.70%
CoBank ACB	6.20		35,000	\$3,640,000	0.65%
XLIT Ltd	5.50	3/31/2045	2,770,000	\$3,562,243	0.63%
Fannie Mae Pool	3.00	8/1/2043	3,407,124	\$3,514,491	0.63%
Ginnie Mae II Pool	3.00	7/20/2046	3,109,085	\$3,217,794	0.57%
COMM 2013-CCRE8 Mortgage Trust	3.95	6/10/2046	3,000,000	\$3,123,469	0.56%
Ginnie Mae II Pool	3.00	6/20/2043	2,701,245	\$2,805,177	0.50%
JPMBB Commercial Mortgage Securities Trust 2014-C18	4.81	2/15/2047	2,700,000	\$2,803,757	0.50%
Sequoia Mortgage Trust 2016-3	3.50	11/25/2046	2,641,198	\$2,701,998	0.48%
Freddie Mac Gold Pool	3.00	1/1/2043	2,604,428	\$2,692,521	0.48%
Royal Bank of Scotland Group PLC	5.13	5/28/2024	2,439,000	\$2,654,123	0.47%
United States Treasury Note/Bond	2.00	10/31/2022	2,500,000	\$2,535,958	0.45%
PPL WEM Ltd / Western Power Distribution Ltd	5.38	5/1/2021	2,410,000	\$2,503,920	0.45%
Fannie Mae Pool	5.00	7/1/2044	2,213,591	\$2,430,456	0.43%
Ginnie Mae I Pool	4.50	3/15/2040	2,099,913	\$2,292,030	0.41%
Skandinaviska Enskilda Banken AB	5.75	12/31/2049	2,197,000	\$2,227,904	0.40%
COMM 2015-PC1 Mortgage Trust	4.29	7/10/2050	2,000,000	\$2,153,134	0.38%

PQ 7977

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12-19

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WFRBS Commercial Mortgage Trust 2014-C22	4.37	9/15/2057	2,000,000	\$2,119,177	0.38%
Fannie Mae Pool	5.00	6/1/2048	1,837,056	\$2,026,309	0.36%
Boeing Co/The	2.70	2/1/2027	1,965,000	\$2,014,584	0.36%
Fannie Mae Pool	2.50	4/1/2028	1,969,206	\$1,999,709	0.36%
Fannie Mae Pool	3.50	5/1/2034	1,883,284	\$1,991,149	0.35%
Bayer US Finance II LLC	3.88	12/15/2023	1,890,000	\$1,987,340	0.35%
Dell International LLC / EMC Corp	4.90	10/1/2026	1,605,000	\$1,787,086	0.32%
Zions Bancorp NA	3.50	8/27/2021	1,672,000	\$1,731,321	0.31%
Bank of America Corp	4.20	8/26/2024	1,585,000	\$1,725,110	0.31%
Ginnie Mae II Pool	4.50	6/20/2025	1,628,544	\$1,721,781	0.31%
Ginnie Mae	4.44	8/20/2047	6,215,831	\$1,704,377	0.30%
Ginnie Mae II Pool	3.50	9/20/2047	1,601,080	\$1,700,095	0.30%
COMM 2015-CCRE22 Mortgage Trust	4.12	3/10/2048	1,610,500	\$1,688,013	0.30%
Ginnie Mae I Pool	5.00	11/15/2033	1,518,876	\$1,687,737	0.30%
Ginnie Mae	4.84	7/20/2042	6,975,962	\$1,686,760	0.30%
AT&T Inc	5.35	9/1/2040	1,355,000	\$1,659,605	0.30%
Fannie Mae REMICS	4.21	11/25/2046	7,434,336	\$1,649,649	0.29%
COMM 2013-CCRE11 Mortgage Trust	0.93	8/10/2050	51,286,143	\$1,613,787	0.29%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	3.18	9/15/2049	1,571,000	\$1,591,102	0.28%
Santander UK PLC	5.00	11/7/2023	1,440,000	\$1,559,180	0.28%
Hess Midstream Operations LP	5.63	2/15/2026	1,450,000	\$1,540,096	0.27%
Fannie Mae Pool	3.50	7/1/2043	1,415,983	\$1,511,750	0.27%
Comcast Corp	4.60	10/15/2038	1,240,000	\$1,490,453	0.27%
Fannie Mae REMICS	4.41	10/25/2048	7,253,574	\$1,474,721	0.26%
Alexandria Real Estate Equities Inc	3.45	4/30/2025	1,395,000	\$1,474,025	0.26%
ViacomCBS Inc	4.25	9/1/2023	1,360,000	\$1,467,768	0.26%
Synchrony Bank	3.00	6/15/2022	1,415,000	\$1,444,643	0.26%
Verizon Communications Inc	3.88	2/8/2029	1,290,000	\$1,442,873	0.26%
Continental Airlines 2007-1 Class A Pass Through Trust	5.98	10/19/2023	1,342,960	\$1,428,823	0.25%
First Republic Bank/CA	4.63	2/13/2047	1,200,000	\$1,390,816	0.25%
Ginnie Mae II Pool	3.00	1/20/2045	1,341,584	\$1,389,312	0.25%
Santander Retail Auto Lease Trust 2019-A	2.72	1/20/2022	1,366,154	\$1,374,700	0.24%
AT&T Inc	4.05	12/15/2023	1,255,000	\$1,347,098	0.24%
Microsoft Corp	4.45	11/3/2045	1,060,000	\$1,334,926	0.24%
Continental Resources Inc/OK	3.80	6/1/2024	1,278,000	\$1,325,866	0.24%
Royal Bank of Scotland Group PLC	7.50	12/31/2049	1,291,000	\$1,319,516	0.23%
BAT Capital Corp	3.22	8/15/2024	1,255,000	\$1,298,988	0.23%
Continental Airlines 2012-1 Class A Pass Through Trust	4.15	10/11/2025	1,210,539	\$1,283,125	0.23%
Zoetis Inc	3.90	8/20/2028	1,130,000	\$1,242,244	0.22%
Waste Connections Inc	4.25	12/1/2028	1,110,000	\$1,241,806	0.22%
UBS Group AG	6.88	12/31/2049	1,115,000	\$1,219,009	0.22%
Ginnie Mae I Pool	3.50	3/15/2042	1,139,669	\$1,218,908	0.22%
Ginnie Mae	4.36	7/16/2042	6,097,169	\$1,203,561	0.21%
Morgan Stanley	5.55	12/31/2049	1,151,000	\$1,203,292	0.21%

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Brookfield Finance Inc	4.00	4/1/2024	1,103,000	\$1,194,082	0.21%
Ginnie Mae I Pool	5.00	2/15/2042	1,065,161	\$1,190,983	0.21%
Apple Inc	3.35	2/9/2027	1,100,000	\$1,186,240	0.21%
Nuveen Finance LLC	4.13	11/1/2024	1,070,000	\$1,170,174	0.21%
Ginnie Mae I Pool	3.50	4/15/2042	1,082,813	\$1,143,393	0.20%
AbbVie Inc	2.30	11/21/2022	1,120,000	\$1,128,523	0.20%
CNOOC Finance 2013 Ltd	3.00	5/9/2023	1,100,000	\$1,122,817	0.20%
Freddie Mac Gold Pool	3.00	2/1/2043	1,080,446	\$1,116,380	0.20%
CSAIL 2018-CX11 Commercial Mortgage Trust	4.03	4/15/2051	1,000,000	\$1,099,568	0.20%
Evergy Inc	2.90	9/15/2029	1,085,000	\$1,089,692	0.19%
United Technologies Corp	3.95	8/16/2025	985,000	\$1,088,810	0.19%
Freddie Mac Structured Agency Credit Risk Debt Notes	4.64	4/25/2028	1,066,507	\$1,077,571	0.19%
Citigroup Commercial Mortgage Trust 2019-C7	3.10	12/15/2072	1,000,000	\$1,036,783	0.18%
United Airlines 2014-2 Class A Pass Through Trust	3.75	3/3/2028	951,530	\$1,014,382	0.18%
Verizon Communications Inc	5.25	3/16/2037	795,000	\$1,010,637	0.18%
Bank of America Corp	4.25	10/22/2026	915,000	\$1,005,544	0.18%
Fannie Mae Pool	4.50	6/1/2044	883,454	\$965,314	0.17%
Republic Services Inc	2.50	8/15/2024	940,000	\$960,165	0.17%
Cigna Corp	3.75	7/15/2023	900,000	\$959,479	0.17%
Freddie Mac Gold Pool	6.00	7/1/2038	816,352	\$939,749	0.17%
CyrusOne LP / CyrusOne Finance Corp	2.90	11/15/2024	930,000	\$935,519	0.17%
JPMBB Commercial Mortgage Securities Trust 2014-C24	3.91	11/15/2047	1,000,000	\$935,468	0.17%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc	3.65	2/1/2026	850,000	\$919,505	0.16%
Anheuser-Busch InBev Worldwide Inc	4.38	4/15/2038	805,000	\$911,758	0.16%
HSBC Holdings PLC	4.25	3/14/2024	840,000	\$901,975	0.16%
Time Warner Cable LLC	5.88	11/15/2040	780,000	\$901,118	0.16%
Indonesia Government International Bond	5.38	10/17/2023	800,000	\$894,178	0.16%
Goldman Sachs Group Inc/The	5.75	1/24/2022	800,000	\$878,873	0.16%
GS Mortgage Securities Trust 2013-GC16	5.31	11/10/2046	800,000	\$872,521	0.16%
NextEra Energy Capital Holdings Inc	3.50	4/1/2029	800,000	\$858,647	0.15%
BAT Capital Corp	2.76	8/15/2022	835,000	\$856,028	0.15%
United Technologies Corp	4.50	6/1/2042	710,000	\$853,897	0.15%
United Technologies Corp	4.45	11/16/2038	715,000	\$850,084	0.15%
Voya Financial Inc	5.65	5/15/2053	790,000	\$845,639	0.15%
Ginnie Mae	3.50	1/20/2043	4,169,493	\$844,857	0.15%
Goldman Sachs Group Inc/The	3.63	2/20/2024	785,000	\$834,408	0.15%
JP Morgan Chase Commercial Mortgage Securities Trust 2011-C5	5.42	8/15/2046	800,000	\$832,449	0.15%
Reynolds American Inc	6.88	5/1/2020	795,000	\$816,815	0.15%
HCA Inc	5.88	2/1/2029	685,000	\$808,799	0.14%
Zoetis Inc	4.45	8/20/2048	685,000	\$808,103	0.14%
Glencore Funding LLC	3.00	10/27/2022	800,000	\$806,559	0.14%
Bank of America Corp	3.97	2/7/2030	715,000	\$796,341	0.14%
United Airlines 2018-1 Class A Pass Through Trust	3.70	9/1/2031	766,247	\$795,682	0.14%

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American Airlines 2014-1 Class A Pass Through Trust	3.70	4/1/2028	748,325	\$793,969	0.14%
Saudi Government International Bond	4.00	4/17/2025	725,000	\$787,511	0.14%
NXP BV / NXP Funding LLC	4.63	6/15/2022	745,000	\$786,782	0.14%
Bank of America Corp	2.88	10/22/2030	775,000	\$786,093	0.14%
JPMBB Commercial Mortgage Securities Trust 2013-C15	1.07	11/15/2045	22,591,458	\$781,618	0.14%
Dominion Energy Inc	3.90	10/1/2025	720,000	\$780,624	0.14%
General Electric Co	2.70	10/9/2022	765,000	\$780,284	0.14%
Comcast Corp	3.38	2/15/2025	725,000	\$774,303	0.14%
Danske Bank A/S	3.00	9/20/2022	760,000	\$773,136	0.14%
Boeing Co/The	3.50	3/1/2039	740,000	\$772,716	0.14%
Comcast Corp	4.60	8/15/2045	630,000	\$768,410	0.14%
Bristol-Myers Squibb Co	2.90	7/26/2024	725,000	\$761,774	0.14%
General Motors Financial Co Inc	3.45	1/14/2022	730,000	\$758,023	0.13%
Dell International LLC / EMC Corp	4.42	6/15/2021	735,000	\$757,841	0.13%
Petroleos Mexicanos	6.50	3/13/2027	700,000	\$756,854	0.13%
Abbott Laboratories	3.75	11/30/2026	690,000	\$756,158	0.13%
Freddie Mac Gold Pool	4.50	4/1/2031	698,978	\$754,149	0.13%
Ginnie Mae II Pool	3.00	6/20/2046	728,155	\$753,277	0.13%
Turkey Government International Bond	6.35	8/10/2024	700,000	\$752,087	0.13%
Reynolds American Inc	5.70	8/15/2035	635,000	\$751,957	0.13%
Bristol-Myers Squibb Co	4.13	6/15/2039	650,000	\$751,451	0.13%
CoBank ACB	6.25	12/31/2049	670,000	\$747,469	0.13%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/2022	695,000	\$744,179	0.13%
UBS-Barclays Commercial Mortgage Trust 2012-C4	1.63	12/10/2045	19,446,521	\$731,718	0.13%
Ginnie Mae	4.44	8/20/2047	3,120,923	\$727,837	0.13%
Fannie Mae Pool	4.00	3/1/2034	672,167	\$726,026	0.13%
Russian Foreign Bond - Eurobond	5.10	3/28/2035	600,000	\$726,005	0.13%
Constellation Brands Inc	4.40	11/15/2025	660,000	\$724,943	0.13%
Fannie Mae Pool	4.50	4/1/2024	689,843	\$720,624	0.13%
Becton Dickinson and Co	3.36	6/6/2024	690,000	\$720,275	0.13%
Mexico Government International Bond	4.15	3/28/2027	665,000	\$719,677	0.13%
Marathon Oil Corp	6.60	10/1/2037	555,000	\$717,281	0.13%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.58	7/23/2020	695,000	\$710,346	0.13%
GS Mortgage Securities Trust 2013-GC16	1.03	11/10/2046	20,225,870	\$709,270	0.13%
Energy Transfer Operating LP	4.50	4/15/2024	660,000	\$708,935	0.13%
Fannie Mae Pool	3.00	5/1/2043	685,636	\$708,407	0.13%
CC Holdings GS V LLC / Crown Castle GS III Corp	3.85	4/15/2023	670,000	\$707,762	0.13%
Consolidated Energy Finance SA	6.88	6/15/2025	735,000	\$704,171	0.13%
Ginnie Mae	4.91	4/16/2042	3,101,515	\$700,236	0.12%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	1.00	6/15/2047	20,334,746	\$700,021	0.12%
Teck Resources Ltd	6.13	10/1/2035	580,000	\$690,950	0.12%
Apple Inc	4.65	2/23/2046	540,000	\$686,494	0.12%

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Boston Scientific Corp	4.00	3/1/2029	610,000	\$683,242	0.12%
TransDigm Inc	7.50	3/15/2027	610,000	\$680,689	0.12%
AT&T Inc	5.45	3/1/2047	540,000	\$680,637	0.12%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.80	3/1/2050	640,000	\$680,600	0.12%
Alabama Power Co	3.45	10/1/2049	655,000	\$678,564	0.12%
Ginnie Mae	4.39	3/20/2047	3,689,715	\$671,869	0.12%
CVS Health Corp	4.88	7/20/2035	570,000	\$668,046	0.12%
Intelsat Jackson Holdings SA	5.50	8/1/2023	755,000	\$665,877	0.12%
CCO Holdings LLC / CCO Holdings Capital Corp	5.13	5/1/2023	645,000	\$663,816	0.12%
Freddie Mac Gold Pool	5.50	12/1/2033	590,213	\$663,022	0.12%
Crown Cork & Seal Co Inc	7.38	12/15/2026	555,000	\$660,882	0.12%
Piedmont Natural Gas Co Inc	3.50	6/1/2029	615,000	\$659,511	0.12%
American International Group Inc	4.50	7/16/2044	558,000	\$655,178	0.12%
Goldman Sachs Group Inc/The	6.75	10/1/2037	465,000	\$653,792	0.12%
Becton Dickinson and Co	4.69	12/15/2044	553,000	\$648,332	0.12%
American Airlines 2013-2 Class A Pass Through Trust	4.95	7/15/2024	605,863	\$645,419	0.11%
Credit Acceptance Corp	7.38	3/15/2023	605,000	\$634,019	0.11%
Qatar Government International Bond	3.25	6/2/2026	600,000	\$632,980	0.11%
DuPont de Nemours Inc	5.32	11/15/2038	525,000	\$630,245	0.11%
General Electric Co	5.55	1/5/2026	535,000	\$628,399	0.11%
Comcast Corp	4.70	10/15/2048	500,000	\$622,344	0.11%
Icahn Enterprises LP / Icahn Enterprises Finance Corp	6.25	5/15/2026	580,000	\$622,332	0.11%
Boston Scientific Corp	3.45	3/1/2024	585,000	\$618,843	0.11%
Forestar Group Inc	8.00	4/15/2024	560,000	\$618,458	0.11%
Boeing Co/The	2.80	3/1/2024	595,000	\$614,155	0.11%
Ginnie Mae I Pool	5.50	10/15/2033	543,974	\$612,593	0.11%
Ginnie Mae	4.49	10/20/2047	2,778,094	\$607,155	0.11%
Bombardier Inc	7.50	3/15/2025	575,000	\$605,661	0.11%
Southern California Edison Co	4.88	3/1/2049	500,000	\$601,309	0.11%
Morgan Stanley	5.00	11/24/2025	530,000	\$599,718	0.11%
Cooperatieve Rabobank UA	3.95	11/9/2022	570,000	\$599,248	0.11%
Chase Funding Trust Series 2003-5	2.39	7/25/2033	611,857	\$599,207	0.11%
DISH DBS Corp	7.75	7/1/2026	545,000	\$598,486	0.11%
PayPal Holdings Inc	2.20	9/26/2022	590,000	\$596,781	0.11%
Occidental Petroleum Corp	2.60	8/13/2021	585,000	\$595,371	0.11%
Lockheed Martin Corp	4.09	9/15/2052	500,000	\$592,717	0.11%
Alexandria Real Estate Equities Inc	4.70	7/1/2030	500,000	\$588,131	0.10%
McAfee LLC	10.32	9/29/2025	581,023	\$583,685	0.10%
CVS Health Corp	3.00	8/15/2026	560,000	\$577,686	0.10%
JPMorgan Chase & Co	4.35	8/15/2021	545,000	\$574,950	0.10%
EP Energy LLC / Everest Acquisition Finance Inc	0.00	5/15/2026	800,000	\$572,000	0.10%
GS Mortgage Securities Trust 2013-GCJ12	3.78	6/10/2046	555,000	\$571,553	0.10%
Petrobras Global Finance BV	5.09	1/15/2030	525,000	\$570,193	0.10%
Freddie Mac Gold Pool	5.00	6/1/2031	524,972	\$567,093	0.10%

PQ 7977

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12-19

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# Core Plus Bond Fund

As of December 31, 2019



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Southern California Edison Co	4.20	3/1/2029	500,000	\$560,567	0.10%
Fannie Mae Pool	2.50	9/1/2029	550,832	\$560,421	0.10%
Fannie Mae Pool	3.00	4/1/2043	534,796	\$552,143	0.10%
Ginnie Mae I Pool	5.50	2/15/2038	488,088	\$549,289	0.10%
Avaya Inc	5.99	12/16/2024	559,175	\$549,201	0.10%
Occidental Petroleum Corp	3.20	8/15/2026	535,000	\$548,226	0.10%
Ginnie Mae	4.29	11/20/2040	2,722,806	\$543,407	0.10%
American International Group Inc	3.90	4/1/2026	500,000	\$541,949	0.10%
MSBAM Commercial Mortgage Securities Trust 2012-CKSV	1.06	10/15/2030	21,882,383	\$538,415	0.10%
Becton Dickinson and Co	3.70	6/6/2027	504,000	\$537,652	0.10%
NXP BV / NXP Funding LLC	4.63	6/1/2023	500,000	\$536,477	0.10%
Waste Management Inc	3.20	6/15/2026	510,000	\$535,043	0.10%
Parker-Hannifin Corp	2.70	6/14/2024	520,000	\$531,921	0.09%
Bristol-Myers Squibb Co	4.25	10/26/2049	445,000	\$531,752	0.09%
Wells Fargo & Co	4.40	6/14/2046	465,000	\$531,353	0.09%
Energy Transfer Operating LP	6.25	4/15/2049	435,000	\$530,703	0.09%
Dominion Energy Inc	4.25	6/1/2028	475,000	\$527,250	0.09%
Ginnie Mae	4.39	8/20/2044	2,436,509	\$526,933	0.09%
Boeing Co/The	3.20	3/1/2029	500,000	\$526,794	0.09%
WellCare Health Plans Inc	5.25	4/1/2025	500,000	\$526,563	0.09%
UPC Holding BV	5.50	1/15/2028	505,000	\$524,751	0.09%
JPMBB Commercial Mortgage Securities Trust 2014-C19	0.75	4/15/2047	24,005,402	\$524,643	0.09%
Eletson Holdings Inc / Eletson Finance US LLC / Agathonissos Finance LLC	0.00	1/15/2022	1,748,608	\$524,582	0.09%
Boston Scientific Corp	4.70	3/1/2049	425,000	\$523,855	0.09%
Freddie Mac Gold Pool	5.50	11/1/2036	466,707	\$523,691	0.09%
Sensata Technologies UK Financing Co PLC	6.25	2/15/2026	475,000	\$523,028	0.09%
Cloud Crane LLC	10.13	8/1/2024	475,000	\$518,789	0.09%
Bank of America Corp	4.10	7/24/2023	475,000	\$515,173	0.09%
ViacomCBS Inc	4.38	3/15/2043	480,000	\$515,109	0.09%
Fannie Mae Pool	5.50	5/1/2040	458,046	\$512,889	0.09%
Ford Motor Credit Co LLC	3.34	3/28/2022	500,000	\$509,401	0.09%
Global Payments Inc	2.65	2/15/2025	500,000	\$507,318	0.09%
Pinnacle Operating Corp	9.00	5/15/2023	1,329,399	\$507,166	0.09%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc	4.90	2/1/2046	420,000	\$506,746	0.09%
Kraft Heinz Foods Co	4.63	10/1/2039	480,000	\$506,369	0.09%
Sinopec Group Overseas Development 2017 Ltd	2.50	9/13/2022	500,000	\$505,559	0.09%
COMM 2013-CCRE6 Mortgage Trust	4.08	3/10/2046	500,000	\$504,082	0.09%
HSBC Holdings PLC	2.63	11/7/2025	500,000	\$503,969	0.09%
Shell International Finance BV	3.13	11/7/2049	500,000	\$496,240	0.09%
Russell Investments US Institutional Holdco Inc	5.05	6/1/2023	491,305	\$491,374	0.09%
Credit Acceptance Corp	6.63	3/15/2026	445,000	\$489,837	0.09%
Occidental Petroleum Corp	2.90	8/15/2024	475,000	\$488,233	0.09%
Time Warner Cable LLC	4.00	9/1/2021	470,000	\$487,226	0.09%

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12-19

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# Core Plus Bond Fund

As of December 31, 2019



## SCHEDULE OF INVESTMENTS

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Meredith Corp	6.88	2/1/2026	455,000	\$486,097	0.09%
BP Capital Markets America Inc	3.41	2/11/2026	450,000	\$485,443	0.09%
Exelon Corp	3.50	6/1/2022	465,000	\$478,931	0.09%
Ginnie Mae	4.44	8/20/2042	2,795,228	\$476,482	0.08%
CSC Holdings LLC	5.75	1/15/2030	435,000	\$476,243	0.08%
Credit Suisse Group Funding Guernsey Ltd	4.88	5/15/2045	375,000	\$475,806	0.08%
Sabine Pass Liquefaction LLC	5.00	3/15/2027	425,000	\$474,092	0.08%
Freddie Mac Gold Pool	3.00	3/1/2043	455,907	\$473,159	0.08%
Enterprise Products Operating LLC	4.20	1/31/2050	430,000	\$470,304	0.08%
JPMorgan Chase & Co	5.50	10/15/2040	345,000	\$468,211	0.08%
General Electric Co	5.30	2/11/2021	444,000	\$467,239	0.08%
Enterprise Products Operating LLC	5.38	2/15/2078	460,000	\$466,485	0.08%
Mauser Packaging Solutions Holding Co	7.25	4/15/2025	465,000	\$466,305	0.08%
Commonwealth Edison Co	4.00	3/1/2049	405,000	\$464,040	0.08%
Navistar Inc	5.37	11/6/2024	462,867	\$462,014	0.08%
Ukraine Government International Bond	9.75	11/1/2028	375,000	\$461,719	0.08%
Bank of America Corp	3.19	7/23/2030	440,000	\$461,385	0.08%
Golden Nugget LLC	4.69	10/4/2023	455,939	\$460,855	0.08%
Fannie Mae Pool	4.27	7/1/2033	439,997	\$458,855	0.08%
CVS Health Corp	3.70	3/9/2023	435,000	\$458,424	0.08%
DP World PLC	6.85	7/2/2037	340,000	\$458,291	0.08%
BHP Billiton Finance USA Ltd	6.75	10/19/2075	385,000	\$457,253	0.08%
Svenska Handelsbanken AB	3.90	11/20/2023	425,000	\$457,142	0.08%
Altria Group Inc	5.80	2/14/2039	380,000	\$455,463	0.08%
Bausch Health Americas Inc	8.50	1/31/2027	385,000	\$452,164	0.08%
United Technologies Corp	4.13	11/16/2028	400,000	\$452,100	0.08%
Abu Dhabi Government International Bond	2.13	9/30/2024	450,000	\$450,865	0.08%
Kraft Heinz Foods Co	3.50	6/6/2022	435,000	\$449,736	0.08%
Enterprise Products Operating LLC	3.13	7/31/2029	430,000	\$448,966	0.08%
Centene Corp	5.38	6/1/2026	420,000	\$447,606	0.08%
Barclays PLC	5.09	6/20/2030	400,000	\$446,638	0.08%
Boyne USA Inc	7.25	5/1/2025	405,000	\$445,331	0.08%
Post Holdings Inc	5.00	8/15/2026	410,000	\$440,807	0.08%
Targa Resources Partners LP / Targa Resources Partners Finance Corp	6.50	7/15/2027	386,000	\$434,239	0.08%
Williams Cos Inc/The	5.75	6/24/2044	365,000	\$432,986	0.08%
Sands China Ltd	5.40	8/8/2028	375,000	\$431,093	0.08%
Altice Financing SA	6.63	2/15/2023	415,000	\$429,136	0.08%
Sunoco LP / Sunoco Finance Corp	4.88	1/15/2023	410,000	\$428,450	0.08%
Egypt Government International Bond	5.58	2/21/2023	400,000	\$426,408	0.08%
United Airlines 2018-1 Class AA Pass Through Trust	3.50	9/1/2031	407,069	\$424,118	0.08%
NRG Energy Inc	5.25	6/15/2029	390,000	\$422,598	0.08%
Freddie Mac REMICS	2.00	2/15/2036	423,168	\$421,568	0.08%
Goldman Sachs Group Inc/The	3.85	1/26/2027	388,000	\$419,476	0.07%
Constellation Brands Inc	3.70	12/6/2026	390,000	\$415,153	0.07%

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Home Depot Inc/The	5.88	12/16/2036	300,000	\$414,879	0.07%
AbbVie Inc	2.95	11/21/2026	405,000	\$413,684	0.07%
Morocco Government International Bond	4.25	12/11/2022	390,000	\$411,682	0.07%
Marathon Oil Corp	4.40	7/15/2027	370,000	\$409,922	0.07%
Vodafone Group PLC	4.88	6/19/2049	350,000	\$406,463	0.07%
First Quantum Minerals Ltd	7.50	4/1/2025	390,000	\$406,088	0.07%
Freddie Mac REMICS	3.50	3/15/2041	4,034,261	\$404,114	0.07%
Baidu Inc	4.38	5/14/2024	375,000	\$401,871	0.07%
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc	4.13	8/15/2026	390,000	\$401,806	0.07%
Bristol-Myers Squibb Co	2.88	8/15/2020	395,000	\$401,503	0.07%
HSBC Holdings PLC	3.80	3/11/2025	375,000	\$398,035	0.07%
Freddie Mac Gold Pool	5.50	8/1/2038	350,610	\$397,750	0.07%
Honduras Government International Bond	7.50	3/15/2024	350,000	\$397,104	0.07%
Duke Energy Florida LLC	3.80	7/15/2028	355,000	\$395,118	0.07%
Springleaf Finance Corp	6.88	3/15/2025	340,000	\$393,633	0.07%
Capital Auto Receivables Asset Trust 2018-2	3.02	2/22/2021	392,207	\$393,085	0.07%
JBS USA LUX SA / JBS USA Finance Inc	5.75	6/15/2025	375,000	\$389,083	0.07%
Virgin Media Finance PLC	5.75	1/15/2025	368,000	\$388,337	0.07%
Wells Fargo & Co	3.75	1/24/2024	360,000	\$386,525	0.07%
Apple Inc	2.20	9/11/2029	390,000	\$385,300	0.07%
AbbVie Inc	2.60	11/21/2024	380,000	\$384,173	0.07%
Evraz PLC	5.25	4/2/2024	350,000	\$384,135	0.07%
Gulfport Energy Corp	6.38	5/15/2025	595,000	\$382,672	0.07%
Refinitiv US Holdings Inc	8.25	11/15/2026	335,000	\$380,825	0.07%
Equate Petrochemical BV	3.00	3/3/2022	375,000	\$380,165	0.07%
Sprint Corp	7.13	6/15/2024	350,000	\$378,671	0.07%
Fannie Mae Pool	6.50	9/1/2038	326,066	\$377,978	0.07%
Endo International PLC	6.06	4/29/2024	392,746	\$375,139	0.07%
Bausch Health Americas Inc	4.74	5/19/2025	371,941	\$374,584	0.07%
Dell International LLC / EMC Corp	4.00	7/15/2024	350,000	\$373,159	0.07%
National Rural Utilities Cooperative Finance Corp	4.75	4/30/2043	355,000	\$372,825	0.07%
CNAC HK Finbridge Co Ltd	4.63	3/14/2023	350,000	\$372,746	0.07%
Fannie Mae Pool	6.00	2/1/2038	333,704	\$370,730	0.07%
Indonesia Asahan Aluminium Persero PT	6.53	11/15/2028	300,000	\$370,198	0.07%
JP Morgan Chase Commercial Mortgage Securities Trust 2012-LC9	1.51	12/15/2047	10,223,375	\$368,707	0.07%
Essex Portfolio LP	3.00	1/15/2030	360,000	\$368,674	0.07%
MGM China Holdings Ltd	5.88	5/15/2026	345,000	\$368,290	0.07%
Maxar Technologies Ltd	4.85	10/5/2024	380,492	\$368,140	0.07%
General Motors Co	6.25	10/2/2043	320,000	\$364,476	0.06%
MPLX LP	5.50	2/15/2049	315,000	\$364,412	0.06%
Altria Group Inc	5.95	2/14/2049	295,000	\$364,358	0.06%
T-Mobile USA Inc	6.50	1/15/2026	330,000	\$363,720	0.06%
Abbott Laboratories	4.90	11/30/2046	275,000	\$362,582	0.06%
Deutsche Bank AG	4.30	5/24/2028	375,000	\$360,929	0.06%

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12-19

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Nabors Industries Inc	5.75	2/1/2025	390,000	\$360,344	0.06%
AT&T Inc	3.60	7/15/2025	335,000	\$360,176	0.06%
Global Aircraft Leasing Co Ltd	6.50	9/15/2024	330,000	\$353,336	0.06%
Nestle Holdings Inc	3.50	9/24/2025	325,000	\$351,794	0.06%
Saudi Arabian Oil Co	4.25	4/16/2039	325,000	\$351,032	0.06%
LGI Homes Inc	6.88	7/15/2026	325,000	\$350,740	0.06%
Southwestern Energy Co	7.75	10/1/2027	370,000	\$349,863	0.06%
NextEra Energy Operating Partners LP	4.25	7/15/2024	325,000	\$345,466	0.06%
Fannie Mae Pool	6.50	2/1/2038	301,294	\$344,270	0.06%
CCO Holdings LLC / CCO Holdings Capital Corp	5.38	6/1/2029	320,000	\$343,833	0.06%
DuPont de Nemours Inc	5.42	11/15/2048	275,000	\$341,221	0.06%
CSC Holdings LLC	4.24	4/15/2027	338,548	\$340,313	0.06%
Springleaf Finance Corp	6.63	1/15/2028	290,000	\$339,733	0.06%
Vale Overseas Ltd	6.88	11/21/2036	259,000	\$338,678	0.06%
Ascent Resources Utica Holdings LLC / ARU Finance Corp	10.00	4/1/2022	331,000	\$337,498	0.06%
Ginnie Mae	4.50	5/16/2043	1,880,745	\$337,344	0.06%
PayPal Holdings Inc	2.65	10/1/2026	330,000	\$336,943	0.06%
Ginnie Mae I Pool	4.50	9/15/2039	304,488	\$336,357	0.06%
Navient Corp	6.75	6/15/2026	305,000	\$336,141	0.06%
Navient Corp	6.13	3/25/2024	305,000	\$335,907	0.06%
Gold Fields Orogen Holdings BVI Ltd	6.13	5/15/2029	300,000	\$335,348	0.06%
GS Mortgage Securities Trust 2012-GCJ7	2.16	5/10/2045	11,278,284	\$333,424	0.06%
Centene Corp	4.63	12/15/2029	315,000	\$332,187	0.06%
Fannie Mae Pool	6.50	7/1/2037	279,637	\$331,139	0.06%
Occidental Petroleum Corp	4.40	8/15/2049	315,000	\$330,763	0.06%
Installed Building Products Inc	5.75	2/1/2028	305,000	\$330,597	0.06%
Ziggo Bond Co BV	6.00	1/15/2027	305,000	\$330,213	0.06%
Southern Co Gas Capital Corp	4.40	5/30/2047	295,000	\$327,665	0.06%
Scientific Games International Inc	7.25	11/15/2029	300,000	\$327,615	0.06%
American Builders & Contractors Supply Co Inc	5.88	5/15/2026	305,000	\$326,352	0.06%
Abu Dhabi Crude Oil Pipeline LLC	3.65	11/2/2029	300,000	\$322,224	0.06%
Tenet Healthcare Corp	5.13	11/1/2027	300,000	\$322,214	0.06%
CIT Group Inc	5.80	12/31/2049	310,000	\$319,324	0.06%
Altice Financing SA	7.50	5/15/2026	285,000	\$316,231	0.06%
Bombardier Inc	6.13	1/15/2023	300,000	\$316,123	0.06%
Ginnie Mae	4.00	9/20/2040	2,299,053	\$314,930	0.06%
Fannie Mae REMICS	3.50	9/25/2027	3,601,643	\$312,113	0.06%
Tms International Holding Corp	7.25	8/15/2025	335,000	\$312,072	0.06%
DAE Funding LLC	5.75	11/15/2023	295,000	\$311,549	0.06%
Rogers Communications Inc	3.70	11/15/2049	305,000	\$309,434	0.06%
Steel Dynamics Inc	2.80	12/15/2024	305,000	\$307,430	0.05%
IAMGOLD Corp	7.00	4/15/2025	290,000	\$306,425	0.05%
Altice Luxembourg SA	10.50	5/15/2027	265,000	\$305,669	0.05%
Triumph Group Inc	7.75	8/15/2025	285,000	\$305,514	0.05%

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Canadian Natural Resources Ltd	4.95	6/1/2047	250,000	\$305,043	0.05%
Sabine Pass Liquefaction LLC	5.63	3/1/2025	265,000	\$303,441	0.05%
Aruba Investments Inc	8.75	2/15/2023	295,000	\$303,276	0.05%
1011778 BC ULC / New Red Finance Inc	4.38	1/15/2028	300,000	\$302,281	0.05%
Specialty Underwriting & Residential Finance Trust Series 2004-BC1	2.56	2/25/2035	303,178	\$299,746	0.05%
Xcel Energy Inc	2.60	12/1/2029	300,000	\$298,499	0.05%
Builders FirstSource Inc	6.75	6/1/2027	270,000	\$297,506	0.05%
Citigroup Inc	3.52	10/27/2028	280,000	\$296,563	0.05%
Tengizchevroil Finance Co International Ltd	4.00	8/15/2026	275,000	\$292,542	0.05%
Navios Maritime Acquisition Corp / Navios Acquisition Finance US Inc	8.13	11/15/2021	365,000	\$292,139	0.05%
Total Capital International SA	2.83	1/10/2030	280,000	\$291,594	0.05%
GW B-CR Security Corp	9.50	11/1/2027	268,000	\$290,404	0.05%
Ahern Rentals Inc	7.38	5/15/2023	360,000	\$288,693	0.05%
Enel Chile SA	4.88	6/12/2028	260,000	\$287,969	0.05%
Alibaba Group Holding Ltd	3.40	12/6/2027	275,000	\$287,175	0.05%
CMS Energy Corp	3.00	5/15/2026	275,000	\$283,695	0.05%
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc	4.25	9/15/2022	275,000	\$281,769	0.05%
Energizer Holdings Inc	4.00	12/17/2025	276,335	\$278,403	0.05%
Jamaica Government International Bond	7.88	7/28/2045	200,000	\$276,694	0.05%
TELUS Corp	4.30	6/15/2049	250,000	\$276,120	0.05%
Fannie Mae Pool	4.00	2/1/2031	256,986	\$274,532	0.05%
Ginnie Mae	5.15	4/20/2041	1,398,532	\$274,446	0.05%
Bank of America Corp	3.46	3/15/2025	260,000	\$274,162	0.05%
Kenya Government International Bond	8.00	5/22/2032	250,000	\$274,142	0.05%
General Electric Co	6.88	1/10/2039	200,000	\$273,840	0.05%
Navios South American Logistics Inc / Navios Logistics Finance US Inc	7.25	5/1/2022	275,000	\$272,479	0.05%
Sprint Corp	7.63	3/1/2026	240,000	\$270,772	0.05%
Abbott Laboratories	4.75	11/30/2036	215,000	\$270,521	0.05%
JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	0.94	12/15/2046	8,684,588	\$270,381	0.05%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	7.50	3/15/2026	235,000	\$268,977	0.05%
Westpac Banking Corp	4.42	7/24/2039	240,000	\$268,648	0.05%
T-Mobile USA Inc	4.00	4/15/2022	260,000	\$268,371	0.05%
CCO Holdings LLC / CCO Holdings Capital Corp	5.13	2/15/2023	260,000	\$267,959	0.05%
Braskem Idesa SAPI	7.45	11/15/2029	250,000	\$267,878	0.05%
Tencent Holdings Ltd	3.80	2/11/2025	250,000	\$267,177	0.05%
Alibaba Group Holding Ltd	3.60	11/28/2024	250,000	\$264,166	0.05%
AbbVie Inc	4.05	11/21/2039	250,000	\$263,889	0.05%
Kinder Morgan Energy Partners LP	4.70	11/1/2042	245,000	\$263,681	0.05%
GE Capital International Funding Co Unlimited Co	4.42	11/15/2035	245,000	\$263,468	0.05%
State Grid Overseas Investment 2016 Ltd	3.50	5/4/2027	250,000	\$263,133	0.05%
McCormick & Co Inc/MD	3.15	8/15/2024	250,000	\$262,591	0.05%

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12-19

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Altice Finco SA	8.13	1/15/2024	245,000	\$261,769	0.05%
Ecuador Government International Bond	9.63	6/2/2027	275,000	\$261,320	0.05%
Exxon Mobil Corp	2.44	8/16/2029	255,000	\$259,816	0.05%
Eldorado Resorts Inc	4.05	4/17/2024	259,372	\$259,250	0.05%
Ginnie Mae	4.44	8/20/2047	1,288,294	\$258,162	0.05%
Refinitiv US Holdings Inc	5.05	10/1/2025	255,547	\$257,755	0.05%
CSC Holdings LLC	6.63	10/15/2025	235,000	\$257,160	0.05%
Wynn Macau Ltd	5.13	12/15/2029	250,000	\$255,626	0.05%
Telecom Italia SpA/Milano	5.30	5/30/2024	235,000	\$253,698	0.05%
Fannie Mae Pool	6.00	8/1/2038	228,325	\$252,500	0.04%
Fannie Mae Pool	6.50	12/1/2037	220,694	\$252,014	0.04%
Braskem Netherlands Finance BV	4.50	1/31/2030	250,000	\$250,750	0.04%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/2045	200,000	\$250,395	0.04%
Navistar International Corp	6.63	11/1/2025	243,000	\$250,239	0.04%
Navient Student Loan Trust 2017-3	2.09	7/26/2066	248,653	\$248,718	0.04%
Consolidated Energy Finance SA	5.64	6/15/2022	250,000	\$248,653	0.04%
Vistra Operations Co LLC	5.63	2/15/2027	230,000	\$247,250	0.04%
Virginia Electric & Power Co	3.80	4/1/2028	225,000	\$246,980	0.04%
MPLX LP	4.00	3/15/2028	235,000	\$246,174	0.04%
Hudbay Minerals Inc	7.63	1/15/2025	225,000	\$245,398	0.04%
Cigna Corp	4.13	11/15/2025	225,000	\$245,366	0.04%
Medtronic Inc	4.38	3/15/2035	204,000	\$244,180	0.04%
Freddie Mac REMICS	3.50	1/15/2040	2,969,026	\$243,088	0.04%
JPMBB Commercial Mortgage Securities Trust 2014-C24	0.93	11/15/2047	7,756,644	\$241,246	0.04%
Ziggo BV	5.50	1/15/2027	220,000	\$239,329	0.04%
Fannie Mae Pool	6.00	8/1/2038	215,703	\$239,076	0.04%
Fannie Mae Pool	3.50	1/1/2041	225,618	\$238,457	0.04%
California Resources Corp	6.55	12/31/2022	265,000	\$236,278	0.04%
Oasis Petroleum Inc	6.25	5/1/2026	280,000	\$235,317	0.04%
Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp	5.25	5/15/2027	220,000	\$235,226	0.04%
Citigroup Inc	4.65	7/23/2048	185,000	\$235,179	0.04%
T-Mobile USA Inc	4.50	2/1/2026	225,000	\$234,844	0.04%
Continental Resources Inc/OK	4.38	1/15/2028	215,000	\$232,964	0.04%
Park-Ohio Industries Inc	6.63	4/15/2027	225,000	\$232,209	0.04%
Ginnie Mae II Pool	3.25	7/20/2043	225,226	\$231,844	0.04%
Freddie Mac REMICS	3.00	2/15/2029	3,677,126	\$230,106	0.04%
Dominion Energy Gas Holdings LLC	3.00	11/15/2029	230,000	\$229,992	0.04%
Fannie Mae Pool	3.50	4/1/2047	213,976	\$228,429	0.04%
JPMorgan Chase & Co	3.21	4/1/2023	220,000	\$227,010	0.04%
Northern States Power Co/MN	2.90	3/1/2050	235,000	\$226,611	0.04%
Swiss Re Finance Luxembourg SA	5.00	4/2/2049	200,000	\$225,222	0.04%
JBS Investments II GmbH	7.00	1/15/2026	200,000	\$224,022	0.04%
Embarq Corp	8.00	6/1/2036	210,000	\$223,474	0.04%
Flex Acquisition Co Inc	6.88	1/15/2025	215,000	\$223,428	0.04%

PQ 7977

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12-19

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# Core Plus Bond Fund

As of December 31, 2019



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ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Enterprise Development Authority/The	12.00	7/15/2024	185,000	\$222,062	0.04%
DTE Energy Co	3.40	6/15/2029	215,000	\$222,004	0.04%
Advanced Drainage Systems Inc	5.00	9/30/2027	210,000	\$219,421	0.04%
Barclays PLC	7.75	12/31/2049	200,000	\$219,189	0.04%
Trust F/1401	5.25	1/30/2026	200,000	\$219,156	0.04%
MPLX LP	4.88	12/1/2024	200,000	\$218,251	0.04%
Bahrain Government International Bond	5.63	9/30/2031	200,000	\$217,170	0.04%
Caesars Resort Collection LLC / CRC Finco Inc	5.25	10/15/2025	205,000	\$214,447	0.04%
Vistra Operations Co LLC	5.00	7/31/2027	200,000	\$214,302	0.04%
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc	6.00	2/15/2025	200,000	\$214,283	0.04%
Argentine Republic Government International Bond	5.63	1/26/2022	395,000	\$213,979	0.04%
Colombia Government International Bond	3.88	4/25/2027	200,000	\$212,921	0.04%
Fannie Mae Pool	3.00	12/1/2048	208,479	\$212,779	0.04%
Eldorado Resorts Inc	6.00	9/15/2026	190,000	\$212,594	0.04%
First NLC Trust 2005-1	1.08	5/25/2035	226,517	\$212,562	0.04%
Axtel SAB de CV	6.38	11/14/2024	200,000	\$212,167	0.04%
Cable Onda SA	4.50	1/30/2030	200,000	\$212,100	0.04%
Oasis Petroleum Inc	6.88	1/15/2023	210,000	\$211,932	0.04%
Xilinx Inc	2.95	6/1/2024	205,000	\$211,217	0.04%
BP Capital Markets America Inc	4.23	11/6/2028	185,000	\$210,441	0.04%
Open Text Corp	5.88	6/1/2026	195,000	\$209,605	0.04%
Avation Capital SA	6.50	5/15/2021	200,000	\$209,411	0.04%
Louisville Gas & Electric Co	4.25	4/1/2049	180,000	\$209,325	0.04%
IRB Holding Corp	5.22	1/17/2025	205,589	\$208,819	0.04%
Triumph Group Inc	6.25	9/15/2024	195,000	\$208,311	0.04%
Springleaf Finance Corp	5.63	3/15/2023	190,000	\$207,872	0.04%
Garda World Security Corp	6.66	10/23/2026	205,000	\$207,406	0.04%
Telecom Italia Capital SA	6.38	11/15/2033	185,000	\$206,857	0.04%
CIT Group Inc	5.00	8/15/2022	190,000	\$204,989	0.04%
Xerox Corp	4.12	3/15/2023	195,000	\$204,482	0.04%
Builders FirstSource Inc	5.63	9/1/2024	193,000	\$204,339	0.04%
Energy Transfer Operating LP	5.25	4/15/2029	180,000	\$204,263	0.04%
DISH DBS Corp	5.13	5/1/2020	200,000	\$202,958	0.04%
Asurion LLC	4.80	11/3/2023	201,791	\$202,863	0.04%
CCM Merger Inc	6.00	3/15/2022	195,000	\$202,345	0.04%
Sealed Air Corp	4.88	12/1/2022	190,000	\$201,934	0.04%
NuStar Logistics LP	6.00	6/1/2026	190,000	\$201,875	0.04%
Occidental Petroleum Corp	3.50	8/15/2029	195,000	\$201,781	0.04%
Dominion Energy Gas Holdings LLC	2.50	11/15/2024	200,000	\$201,493	0.04%
GE Capital International Funding Co Unlimited Co	2.34	11/15/2020	200,000	\$200,760	0.04%
Healthcare Trust of America Holdings LP	3.10	2/15/2030	200,000	\$200,439	0.04%
Buckeye Partners LP	3.95	12/1/2026	205,000	\$198,710	0.04%
JPMorgan Chase & Co	4.95	6/1/2045	155,000	\$197,932	0.04%
Cigna Corp	4.90	12/15/2048	165,000	\$197,451	0.04%

PQ 7977

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12-19

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# Core Plus Bond Fund

As of December 31, 2019



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Hungary Government International Bond	5.38	2/21/2023	176,000	\$196,453	0.03%
American Airlines 2013-1 Class B Pass Through Trust	5.63	7/15/2022	187,693	\$196,049	0.03%
Freddie Mac Gold Pool	6.00	10/1/2036	169,937	\$195,528	0.03%
Morgan Stanley	6.38	7/24/2042	130,000	\$195,267	0.03%
T-Mobile USA Inc	5.13	4/15/2025	185,000	\$193,379	0.03%
Mid-America Apartments LP	3.95	3/15/2029	175,000	\$193,021	0.03%
Southern Co/The	5.50	3/15/2057	180,000	\$191,570	0.03%
Cascades Inc/Cascades USA Inc	5.38	1/15/2028	185,000	\$191,054	0.03%
Romanian Government International Bond	4.88	1/22/2024	170,000	\$190,285	0.03%
Navient Corp	6.63	7/26/2021	175,000	\$190,054	0.03%
Ginnie Mae	3.50	2/20/2040	2,478,826	\$189,715	0.03%
Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp	5.63	5/1/2027	185,000	\$189,278	0.03%
Taseko Mines Ltd	8.75	6/15/2022	225,000	\$187,625	0.03%
Buckeye Partners LP	4.44	11/15/2026	185,000	\$187,150	0.03%
Sprint Capital Corp	8.75	3/15/2032	150,000	\$185,927	0.03%
Markel Corp	4.30	11/1/2047	175,000	\$184,151	0.03%
Fannie Mae Pool	3.00	9/1/2032	178,239	\$183,709	0.03%
US Bancorp	3.00	7/30/2029	175,000	\$182,987	0.03%
United Rentals North America Inc	4.63	10/15/2025	175,000	\$181,626	0.03%
Ginnie Mae	4.00	3/16/2039	2,018,657	\$181,132	0.03%
Fannie Mae Pool	3.00	12/1/2040	174,625	\$180,368	0.03%
Vodafone Group PLC	4.13	5/30/2025	165,000	\$179,821	0.03%
Intelsat Jackson Holdings SA	8.00	2/15/2024	170,000	\$179,600	0.03%
Fortis Inc/Canada	3.06	10/4/2026	174,000	\$179,013	0.03%
Altria Group Inc	4.00	1/31/2024	165,000	\$177,853	0.03%
Diamond Sports Group LLC / Diamond Sports Finance Co	5.38	8/15/2026	170,000	\$175,746	0.03%
Academy Ltd	5.69	7/1/2022	212,980	\$175,179	0.03%
Diamond Sports Group LLC / Diamond Sports Finance Co	6.63	8/15/2027	175,000	\$174,986	0.03%
Fannie Mae Pool	6.50	7/1/2037	153,508	\$173,490	0.03%
CVS Health Corp	2.75	12/1/2022	170,000	\$173,151	0.03%
Freddie Mac Gold Pool	5.50	4/1/2038	154,462	\$173,069	0.03%
Ginnie Mae II Pool	5.00	7/20/2040	161,974	\$171,601	0.03%
Energy Transfer Operating LP	5.15	3/15/2045	160,000	\$170,880	0.03%
Freddie Mac REMICS	3.50	2/15/2028	2,241,744	\$170,208	0.03%
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	0.31	8/15/2046	19,027,343	\$169,082	0.03%
Golden Nugget Inc	6.75	10/15/2024	160,000	\$167,880	0.03%
MGM Resorts International	6.00	3/15/2023	150,000	\$167,275	0.03%
Freddie Mac Gold Pool	5.50	8/1/2023	160,790	\$165,824	0.03%
NSTAR Electric Co	3.25	5/15/2029	155,000	\$164,322	0.03%
Fannie Mae REMICS	3.00	4/25/2027	2,315,912	\$164,283	0.03%
Exxon Mobil Corp	3.00	8/16/2039	160,000	\$162,224	0.03%
Credit Acceptance Corp	5.13	12/31/2024	155,000	\$161,248	0.03%
Spectacle Gary Holdings LLC	10.80	11/6/2025	158,514	\$160,146	0.03%

PQ 7977

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12-19

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# Core Plus Bond Fund

As of December 31, 2019



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UnitedHealth Group Inc	3.50	8/15/2039	150,000	\$159,803	0.03%
Keurig Dr Pepper Inc	3.55	5/25/2021	155,000	\$158,861	0.03%
Popular Inc	6.13	9/14/2023	145,000	\$158,696	0.03%
Sprint Communications Inc	6.00	11/15/2022	150,000	\$158,463	0.03%
Croatia Government International Bond	6.63	7/14/2020	150,000	\$158,070	0.03%
Saxon Asset Securities Trust 2004-1	2.81	3/25/2035	272,119	\$157,325	0.03%
Stericycle Inc	5.38	7/15/2024	145,000	\$156,515	0.03%
Ingles Markets Inc	5.75	6/15/2023	151,000	\$154,217	0.03%
Fannie Mae Pool	5.50	9/1/2033	134,746	\$152,142	0.03%
Fannie Mae REMIC Trust 2005-W2	1.99	5/25/2035	152,279	\$152,072	0.03%
Steel Dynamics Inc	3.45	4/15/2030	150,000	\$152,069	0.03%
GTT Communications Inc	7.88	12/31/2024	200,000	\$150,986	0.03%
Anheuser-Busch InBev Finance Inc	3.70	2/1/2024	140,000	\$150,614	0.03%
DTE Electric Co	3.95	3/1/2049	130,000	\$150,509	0.03%
IRB Holding Corp	6.75	2/15/2026	140,000	\$148,645	0.03%
Freddie Mac REMICS	3.00	5/15/2027	2,464,842	\$148,178	0.03%
Energizer Holdings Inc	5.50	6/15/2025	140,000	\$145,592	0.03%
Georgia Power Co	4.30	3/15/2043	130,000	\$143,741	0.03%
HCA Inc	4.50	2/15/2027	130,000	\$142,414	0.03%
Sprint Corp	7.88	9/15/2023	125,000	\$140,815	0.03%
Fannie Mae Pool	2.50	6/1/2028	138,512	\$140,652	0.03%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	4.63	1/15/2027	140,000	\$140,533	0.03%
Claire's Holdings LLC			232	\$139,200	0.02%
Hudbay Minerals Inc	7.25	1/15/2023	130,000	\$139,140	0.02%
AK Steel Corp	7.63	10/1/2021	135,000	\$138,586	0.02%
NuStar Logistics LP	6.75	2/1/2021	130,000	\$138,531	0.02%
Level 3 Financing Inc	5.13	5/1/2023	135,000	\$138,150	0.02%
Arch Capital Finance LLC	5.03	12/15/2046	110,000	\$137,815	0.02%
TreeHouse Foods Inc	4.88	3/15/2022	135,000	\$137,444	0.02%
Blue Cube Spinco LLC	9.75	10/15/2023	125,000	\$136,988	0.02%
Netflix Inc	5.38	2/1/2021	130,000	\$136,974	0.02%
TRI Pointe Group Inc	4.88	7/1/2021	130,000	\$136,419	0.02%
Icahn Enterprises LP / Icahn Enterprises Finance Corp	6.25	2/1/2022	130,000	\$135,855	0.02%
NOVA Chemicals Corp	5.25	8/1/2023	130,000	\$135,611	0.02%
Bausch Health Cos Inc	6.50	3/15/2022	130,000	\$135,413	0.02%
Ginnie Mae II Pool	5.00	10/20/2039	122,032	\$135,310	0.02%
FMG Resources August 2006 Pty Ltd	4.75	5/15/2022	130,000	\$135,014	0.02%
DAE Funding LLC	4.50	8/1/2022	130,000	\$134,388	0.02%
Lennar Corp	4.88	12/15/2023	125,000	\$134,021	0.02%
Ascent Resources Utica Holdings LLC / ARU Finance Corp	7.00	11/1/2026	165,000	\$133,513	0.02%
MasTec Inc	4.88	3/15/2023	130,000	\$133,491	0.02%
Freddie Mac REMICS	4.91	5/15/2026	1,614,406	\$133,465	0.02%
Centene Corp	4.75	5/15/2022	130,000	\$133,389	0.02%
Westpac Banking Corp	4.11	7/24/2034	125,000	\$133,284	0.02%

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12-19

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# Core Plus Bond Fund

As of December 31, 2019



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NRG Energy Inc	7.25	5/15/2026	120,000	\$132,212	0.02%
AMC Networks Inc	4.75	12/15/2022	130,000	\$131,412	0.02%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	6.63	6/15/2024	125,000	\$131,201	0.02%
Boeing Co/The	3.90	5/1/2049	120,000	\$131,057	0.02%
MidAmerican Energy Co	3.15	4/15/2050	130,000	\$129,280	0.02%
Chaparral Energy Inc - A Shares			73,263	\$128,943	0.02%
HCA Healthcare Inc	6.25	2/15/2021	120,000	\$127,933	0.02%
Sunoco LP / Sunoco Finance Corp	5.50	2/15/2026	120,000	\$126,993	0.02%
Fannie Mae REMICS	3.50	3/25/2031	2,237,812	\$126,807	0.02%
TransDigm Inc	6.25	3/15/2026	115,000	\$126,616	0.02%
Taylor Morrison Communities Inc / Taylor Morrison Holdings II Inc	5.63	3/1/2024	115,000	\$126,069	0.02%
ILFC E-Capital Trust II	4.15	12/21/2065	155,000	\$125,650	0.02%
CMS Energy Corp	4.70	3/31/2043	110,000	\$125,378	0.02%
Lions Gate Capital Holdings LLC	4.05	3/24/2025	125,269	\$124,892	0.02%
KB Home	7.63	5/15/2023	110,000	\$124,272	0.02%
Oracle Corp	4.00	11/15/2047	110,000	\$123,627	0.02%
Elwood Energy LLC	8.16	7/5/2026	108,362	\$123,521	0.02%
Ginnie Mae	4.29	5/20/2046	648,452	\$122,795	0.02%
Tucson Electric Power Co	4.85	12/1/2048	100,000	\$122,471	0.02%
SM Energy Co	6.63	1/15/2027	120,000	\$121,608	0.02%
Blackstone Holdings Finance Co LLC	3.50	9/10/2049	120,000	\$119,636	0.02%
JPMorgan Chase & Co	3.96	11/15/2048	105,000	\$119,509	0.02%
Fannie Mae Pool	5.50	7/1/2033	104,973	\$118,474	0.02%
Indiantown Cogeneration LP	9.77	12/15/2020	112,374	\$117,536	0.02%
Virginia Electric & Power Co	4.60	12/1/2048	95,000	\$116,850	0.02%
Tenet Healthcare Corp	4.63	9/1/2024	110,000	\$116,452	0.02%
Brookfield Finance Inc	4.70	9/20/2047	100,000	\$116,340	0.02%
NOVA Chemicals Corp	5.25	6/1/2027	110,000	\$113,506	0.02%
American Builders & Contractors Supply Co Inc	4.00	1/15/2028	110,000	\$112,396	0.02%
Freddie Mac Gold Pool	6.00	2/1/2033	100,476	\$111,204	0.02%
BAT Capital Corp	2.50	8/14/2020	110,000	\$110,558	0.02%
Truist Bank	4.05	11/3/2025	100,000	\$110,518	0.02%
Prestige Brands Inc	5.13	1/15/2028	105,000	\$110,421	0.02%
Epicor Software Corp	9.19	6/30/2023	110,000	\$109,747	0.02%
HCA Inc	5.50	6/15/2047	95,000	\$109,435	0.02%
Morgan Stanley	4.43	1/23/2030	95,000	\$109,300	0.02%
DTE Energy Co	6.38	4/15/2033	81,000	\$107,163	0.02%
Norbord Inc	5.75	7/15/2027	100,000	\$106,737	0.02%
Navient Private Education Loan Trust 2017-A	2.14	12/16/2058	106,032	\$106,119	0.02%
Burlington Northern Santa Fe LLC	4.38	9/1/2042	90,000	\$105,935	0.02%
PartnerRe Finance B LLC	3.70	7/2/2029	100,000	\$105,927	0.02%
Claire's Stores			70	\$105,000	0.02%
United Rentals North America Inc	5.88	9/15/2026	95,000	\$103,555	0.02%

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12-19

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# Core Plus Bond Fund

As of December 31, 2019



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Fannie Mae REMICS	3.50	5/25/2028	1,294,177	\$100,233	0.02%
VEREIT Operating Partnership LP	3.10	12/15/2029	100,000	\$98,503	0.02%
Freddie Mac Gold Pool	6.00	7/1/2023	85,761	\$94,771	0.02%
Fannie Mae Pool	4.36	8/1/2035	90,191	\$94,695	0.02%
Taylor Morrison Communities Inc	5.75	1/15/2028	85,000	\$94,686	0.02%
Fannie Mae Pool	3.00	10/1/2029	91,362	\$94,461	0.02%
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer (Luxembourg) S.A.	5.13	7/15/2023	90,000	\$94,264	0.02%
Kaiser Aluminum Corp	4.63	3/1/2028	90,000	\$92,745	0.02%
Fannie Mae Pool	3.50	3/1/2048	87,918	\$91,456	0.02%
Fannie Mae REMICS	2.25	7/25/2040	87,080	\$88,098	0.02%
Americredit Automobile Receivables Trust 2018-2	2.86	11/18/2021	87,222	\$87,404	0.02%
NCL Corp Ltd	3.63	12/15/2024	85,000	\$86,297	0.02%
Iron Mountain Inc	4.38	6/1/2021	85,000	\$86,164	0.02%
AK Steel Corp	6.38	10/15/2025	85,000	\$86,144	0.02%
Fannie Mae Pool	3.50	10/1/2047	80,764	\$85,543	0.02%
Continental Resources Inc/OK	4.90	6/1/2044	80,000	\$85,267	0.02%
Sanchez Energy Corp	0.00	2/15/2023	130,000	\$84,500	0.02%
First Quantum Minerals Ltd	7.00	2/15/2021	82,000	\$84,373	0.02%
Ginnie Mae	4.50	4/16/2044	519,796	\$83,851	0.01%
Bausch Health Cos Inc	5.00	1/30/2028	80,000	\$82,122	0.01%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	5.88	2/15/2028	75,000	\$81,352	0.01%
Ginnie Mae II Pool	3.50	9/20/2044	76,824	\$80,740	0.01%
Williams Scotsman International Inc	7.88	12/15/2022	77,000	\$80,542	0.01%
Ginnie Mae	1.75	10/16/2037	80,444	\$80,326	0.01%
Delta Merlin Dunia Tekstil PT	0.00	3/12/2024	1,000,000	\$80,000	0.01%
Navios Maritime Holdings Inc / Navios Maritime Finance II US Inc	7.38	1/15/2022	130,000	\$79,821	0.01%
Navios Maritime Holdings Inc / Navios Maritime Finance II US Inc	11.25	8/15/2022	110,000	\$79,063	0.01%
Tenet Healthcare Corp	8.13	4/1/2022	70,000	\$78,859	0.01%
Markel Corp	3.35	9/17/2029	75,000	\$77,563	0.01%
Fannie Mae Pool	4.00	8/1/2020	71,976	\$75,260	0.01%
Fannie Mae Pool	6.50	3/1/2038	66,998	\$74,727	0.01%
Fannie Mae Pool	4.42	4/1/2033	70,526	\$74,377	0.01%
Fannie Mae REMICS	3.50	11/25/2027	970,695	\$74,201	0.01%
MidAmerican Energy Co	4.25	7/15/2049	60,000	\$73,207	0.01%
Freddie Mac Gold Pool	6.50	4/1/2035	62,630	\$72,741	0.01%
Scientific Games International Inc	7.00	5/15/2028	65,000	\$70,155	0.01%
AK Steel Corp	7.50	7/15/2023	65,000	\$69,848	0.01%
Fannie Mae Pool	5.50	6/1/2023	64,531	\$69,635	0.01%
Fannie Mae REMICS	4.00	4/25/2043	546,314	\$68,132	0.01%
SSL Robotics LLC	9.75	12/31/2023	60,000	\$65,721	0.01%
Claire's Stores Inc	9.19	10/12/2038	36,678	\$65,058	0.01%
Blackstone Holdings Finance Co LLC	2.50	1/10/2030	65,000	\$64,714	0.01%

PQ 7977

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12-19

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# Core Plus Bond Fund

As of December 31, 2019



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Ginnie Mae II Pool	5.50	5/20/2035	56,829	\$63,926	0.01%
Fannie Mae Pool	5.50	9/1/2020	62,801	\$63,363	0.01%
Ginnie Mae I Pool	7.00	6/15/2032	55,968	\$61,612	0.01%
Fannie Mae Pool	4.67	4/1/2036	59,316	\$61,463	0.01%
Merrill Lynch Mortgage Investors Trust Series 2005-A8	2.14	8/25/2036	61,638	\$61,382	0.01%
United Rentals North America Inc	4.88	1/15/2028	55,000	\$58,504	0.01%
JP Morgan Mortgage Acquisition Trust 2006-CW2	1.94	8/25/2036	55,890	\$55,797	0.01%
Freddie Mac Gold Pool	6.50	10/1/2035	48,000	\$55,536	0.01%
Freddie Mac Gold Pool	5.50	5/1/2033	47,553	\$53,413	0.01%
Pinnacle Operating Corp			925,862	\$53,052	0.01%
Ginnie Mae I Pool	6.50	12/15/2032	47,636	\$52,806	0.01%
Freddie Mac Gold Pool	8.00	9/1/2030	44,030	\$46,469	0.01%
Fannie Mae Pool	4.85	1/1/2033	44,123	\$45,326	0.01%
Freddie Mac Gold Pool	5.50	10/1/2033	41,447	\$44,821	0.01%
Freddie Mac REMICS	3.00	10/15/2027	591,808	\$43,776	0.01%
Fannie Mae Pool	4.00	6/1/2048	40,929	\$43,070	0.01%
Freddie Mac Non Gold Pool	5.11	1/1/2034	40,218	\$41,113	0.01%
Ginnie Mae I Pool	6.00	12/15/2033	35,374	\$40,326	0.01%
Fannie Mae Pool	3.50	2/1/2033	37,941	\$39,730	0.01%
Union Pacific Corp	4.38	11/15/2065	35,000	\$38,724	0.01%
Kraft Heinz Foods Co	2.80	7/2/2020	36,000	\$36,559	0.01%
Centene Corp	4.25	12/15/2027	35,000	\$36,110	0.01%
Fannie Mae Pool	6.00	5/1/2038	31,690	\$35,045	0.01%
Ginnie Mae I Pool	6.00	2/15/2033	29,074	\$32,488	0.01%
Fannie Mae Pool	3.21	10/1/2034	31,446	\$32,065	0.01%
Level 3 Financing Inc	3.50	3/1/2027	30,360	\$30,457	0.01%
Freddie Mac Gold Pool	6.00	12/1/2033	26,496	\$30,312	0.01%
Ginnie Mae I Pool	5.00	6/15/2034	26,441	\$29,395	0.01%
Freddie Mac Gold Pool	6.00	12/1/2031	22,599	\$26,036	0.00%
AbbVie Inc	3.38	11/14/2021	25,000	\$25,756	0.00%
Ginnie Mae II Pool	6.00	1/20/2029	22,981	\$25,686	0.00%
BAT Capital Corp	4.54	8/15/2047	25,000	\$25,572	0.00%
Freddie Mac Gold Pool	6.00	12/1/2032	22,223	\$25,570	0.00%
Ginnie Mae II Pool	6.00	7/20/2028	21,942	\$24,523	0.00%
Ginnie Mae II Pool	6.00	11/20/2028	19,746	\$22,071	0.00%
Fannie Mae Pool	7.00	3/1/2032	19,575	\$22,032	0.00%
Chase Funding Trust Series 2004-1	2.25	12/25/2033	22,352	\$21,725	0.00%
Freddie Mac REMICS	4.00	4/15/2025	978,415	\$21,500	0.00%
Alta Mesa Holdings LP / Alta Mesa Finance Services Corp	0.00	12/15/2024	200,000	\$20,000	0.00%
Ginnie Mae I Pool	6.00	8/15/2031	17,470	\$19,322	0.00%
Fannie Mae Pool	5.50	2/1/2023	15,853	\$17,107	0.00%
Fannie Mae Pool	4.73	2/1/2036	15,911	\$16,329	0.00%
Ginnie Mae I Pool	6.50	10/15/2032	13,846	\$15,656	0.00%
Corp Lindley SA	6.75	11/23/2021	14,000	\$14,747	0.00%

PQ 7977

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12-19

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# Core Plus Bond Fund

As of December 31, 2019



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Corp Lindley SA	6.75	11/23/2021	14,000	\$14,747	0.00%
Freddie Mac Gold Pool	6.00	1/1/2038	11,448	\$12,652	0.00%
Ultra Resources Inc/US	6.88	4/15/2022	90,000	\$12,331	0.00%
Freddie Mac Gold Pool	7.00	6/1/2030	10,955	\$12,093	0.00%
Ginnie Mae I Pool	6.00	2/15/2032	10,118	\$11,190	0.00%
Prestige Brands Inc	3.80	1/26/2024	10,847	\$10,910	0.00%
Freddie Mac REMICS	3.00	9/15/2025	673,993	\$10,429	0.00%
Radiate Holdco LLC / Radiate Finance Inc	6.63	2/15/2025	10,000	\$10,350	0.00%
Ginnie Mae I Pool	7.00	6/15/2031	8,435	\$9,896	0.00%
Freddie Mac Gold Pool	6.50	5/1/2032	8,004	\$9,176	0.00%
Freddie Mac REMICS	5.01	9/15/2034	210,949	\$8,147	0.00%
Fannie Mae Pool	6.00	2/1/2023	6,593	\$7,282	0.00%
Fannie Mae Pool	6.50	4/1/2032	6,393	\$7,134	0.00%
Fannie Mae Pool	6.50	8/1/2032	6,163	\$6,874	0.00%
Freddie Mac Gold Pool	6.50	5/1/2029	6,050	\$6,752	0.00%
Freddie Mac Gold Pool	7.50	1/1/2031	5,095	\$5,928	0.00%
Fannie Mae Pool	7.50	8/1/2032	5,115	\$5,692	0.00%
Ginnie Mae II Pool	6.00	7/20/2029	5,024	\$5,618	0.00%
Freddie Mac Gold Pool	6.00	3/1/2022	5,042	\$5,572	0.00%
Freddie Mac Gold Pool	7.00	12/1/2029	5,057	\$5,530	0.00%
Credit Suisse Commercial Mortgage Trust Series 2006-C5	0.88	12/15/2039	639,841	\$5,433	0.00%
Ginnie Mae II Pool	6.50	3/20/2028	4,528	\$5,086	0.00%
Air 2 US	8.63	10/1/2020	4,914	\$5,023	0.00%
Fannie Mae Pool	5.50	6/1/2020	4,802	\$4,826	0.00%
Ginnie Mae II Pool	6.50	5/20/2029	4,123	\$4,716	0.00%
Sanchez Energy Corp	0.00	1/15/2023	100,000	\$4,500	0.00%
Freddie Mac Gold Pool	6.50	3/1/2029	4,032	\$4,500	0.00%
Ginnie Mae II Pool	8.00	1/20/2031	3,508	\$4,268	0.00%
Freddie Mac Gold Pool	7.00	12/1/2030	3,733	\$3,879	0.00%
Fannie Mae REMICS	4.71	3/25/2022	103,407	\$3,757	0.00%
Freddie Mac Gold Pool	6.50	4/1/2031	2,720	\$3,057	0.00%
LB-UBS Commercial Mortgage Trust 2005-C3	0.77	7/15/2040	1,876,328	\$2,994	0.00%
Freddie Mac Gold Pool	7.50	2/1/2032	2,511	\$2,854	0.00%
Ginnie Mae I Pool	6.00	1/15/2032	2,290	\$2,624	0.00%
Fannie Mae Pool	6.50	12/1/2031	2,218	\$2,474	0.00%
Fannie Mae Pool	6.50	5/1/2022	2,209	\$2,464	0.00%
Fannie Mae REMICS	4.71	12/25/2021	80,369	\$2,347	0.00%
Freddie Mac Gold Pool	6.00	6/1/2028	1,972	\$2,212	0.00%
EP Energy LLC / Everest Acquisition Finance Inc	0.00	5/1/2024	100,000	\$2,000	0.00%
Freddie Mac Gold Pool	6.50	2/1/2032	1,742	\$1,951	0.00%
Freddie Mac Gold Pool	6.50	9/1/2031	1,739	\$1,941	0.00%
Fannie Mae Pool	6.50	2/1/2032	1,727	\$1,926	0.00%
Fannie Mae Pool	6.50	2/1/2032	1,574	\$1,761	0.00%
Freddie Mac Gold Pool	7.50	3/1/2031	1,472	\$1,676	0.00%

PQ 7977

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12-19

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# Core Plus Bond Fund

As of December 31, 2019



SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Ginnie Mae I Pool	7.00	7/15/2031	1,385	\$1,524	0.00%
Fannie Mae Pool	5.50	7/1/2023	1,359	\$1,467	0.00%
Freddie Mac Gold Pool	7.50	9/1/2030	1,095	\$1,256	0.00%
Freddie Mac Gold Pool	7.00	9/1/2031	986	\$1,121	0.00%
Freddie Mac Gold Pool	6.00	1/1/2029	493	\$548	0.00%
Freddie Mac Gold Pool	7.50	12/1/2030	348	\$353	0.00%
Freddie Mac Gold Pool	6.50	6/1/2031	242	\$270	0.00%
Fannie Mae REMICS	22.08	8/25/2035	2,216	\$251	0.00%
Freddie Mac Gold Pool	7.00	6/1/2031	131	\$148	0.00%
LB-UBS Commercial Mortgage Trust 2007-C1	0.21	2/15/2040	252,512	\$54	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%
<b>Total Market Value</b>				<b>\$ 583,330,824</b>	<b>103.86%</b>
<b>Cash</b>				<b>-21,705,831</b>	<b>-3.86%</b>
<b>Total Net Assets</b>				<b>\$ 561,624,993</b>	<b>100.00%</b>

## Core Plus Bond Fund

As of December 31, 2019



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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.