

# Core Plus Bond Fund

As of April 30, 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	\$26,135,318	4.58%
United States Treasury Note/Bond	3.88	8/15/2040	14,545,000	\$22,058,470	3.87%
Principal Government Money Market Fund - Institutional Class	0.11	12/31/2049	21,244,118	\$21,244,118	3.72%
iShares iBoxx \$ Investment Grade Corporate Bond ETF			150,000	\$19,375,500	3.40%
United States Treasury Bill	0.13	5/19/2020	14,500,000	\$14,499,402	2.54%
Fannie Mae or Freddie Mac	3.00	5/1/2050	12,000,000	\$12,667,969	2.22%
Fannie Mae Pool	3.50	11/1/2046	10,975,034	\$12,098,979	2.12%
Freddie Mac Gold Pool	4.00	2/1/2046	9,528,891	\$10,394,661	1.82%
Fannie Mae Pool	4.00	5/1/2047	8,727,321	\$9,401,349	1.65%
Fannie Mae Pool	3.00	3/1/2048	6,444,090	\$6,831,652	1.20%
XLIT Ltd	4.45	3/31/2025	6,080,000	\$6,707,728	1.18%
United States Treasury Bill	0.11	7/30/2020	6,600,000	\$6,598,433	1.16%
United States Treasury Note/Bond	1.63	8/15/2029	6,000,000	\$6,576,060	1.15%
Ginnie Mae II Pool	4.00	1/20/2048	5,710,930	\$6,308,454	1.11%
Fannie Mae Pool	3.50	8/1/2045	5,344,826	\$5,843,033	1.02%
Fannie Mae Pool	3.50	11/1/2047	5,163,272	\$5,631,609	0.99%
Freddie Mac REMICS	1.26	5/15/2049	5,502,176	\$5,498,206	0.96%
Ginnie Mae	3.00	5/1/2050	5,000,000	\$5,322,583	0.93%
Fannie Mae or Freddie Mac	2.50	5/1/2035	5,000,000	\$5,227,930	0.92%
JP Morgan Mortgage Trust 2016-2	2.86	6/25/2046	4,896,745	\$4,950,111	0.87%
Fannie Mae or Freddie Mac	2.50	5/1/2050	4,600,000	\$4,791,367	0.84%
Freddie Mac Gold Pool	4.50	4/1/2041	4,145,719	\$4,619,036	0.81%
Fannie Mae or Freddie Mac	3.00	5/1/2035	4,000,000	\$4,218,125	0.74%
Fannie Mae Pool	3.50	11/1/2044	3,642,721	\$3,981,840	0.70%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	4.93	6/15/2047	4,250,000	\$3,842,503	0.67%
Ginnie Mae	2.50	5/1/2050	3,500,000	\$3,695,234	0.65%
CoBank ACB	6.20		35,000	\$3,613,750	0.63%
XLIT Ltd	5.50	3/31/2045	2,770,000	\$3,593,189	0.63%
Ginnie Mae II Pool	3.50	6/20/2048	3,362,367	\$3,581,395	0.63%
Fannie Mae Pool	3.00	8/1/2043	3,275,683	\$3,506,906	0.61%
Sabine Pass Liquefaction LLC	5.75	5/15/2024	3,250,000	\$3,482,193	0.61%
Ginnie Mae II Pool	3.00	7/20/2046	2,890,455	\$3,094,083	0.54%
COMM 2013-CCRE8 Mortgage Trust	4.08	6/10/2046	3,000,000	\$2,998,261	0.53%
PPL WEM Ltd / Western Power Distribution PLC	5.38	5/1/2021	2,660,000	\$2,799,774	0.49%
Ginnie Mae II Pool	3.00	6/20/2043	2,559,089	\$2,744,903	0.48%
Freddie Mac Gold Pool	3.00	1/1/2043	2,539,150	\$2,738,461	0.48%
Royal Bank of Scotland Group PLC	5.13	5/28/2024	2,439,000	\$2,642,244	0.46%
Fannie Mae or Freddie Mac	2.00	5/1/2050	2,500,000	\$2,549,707	0.45%
JPMBB Commercial Mortgage Securities Trust 2014-C18	4.97	2/15/2047	2,700,000	\$2,464,082	0.43%
Credit Suisse AG/New York NY	2.95	4/9/2025	2,235,000	\$2,355,661	0.41%
Fannie Mae Pool	5.00	7/1/2044	2,088,060	\$2,329,905	0.41%
Bayer US Finance II LLC	3.88	12/15/2023	2,140,000	\$2,303,126	0.40%
Danske Bank A/S	3.00	9/20/2022	2,250,000	\$2,262,525	0.40%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Skandinaviska Enskilda Banken AB	5.75	12/31/2049	2,197,000	\$2,252,108	0.39%
Ginnie Mae I Pool	4.50	3/15/2040	1,917,208	\$2,119,844	0.37%
SMB Private Education Loan Trust 2020-A	1.11	3/15/2027	2,064,974	\$2,041,868	0.36%
Lloyds Banking Group PLC	3.87	7/9/2025	1,900,000	\$2,003,504	0.35%
WFRBS Commercial Mortgage Trust 2014-C22	4.37	9/15/2057	2,000,000	\$2,001,747	0.35%
DuPont de Nemours Inc	2.17	5/1/2023	1,935,000	\$1,947,909	0.34%
Ginnie Mae	5.48	8/20/2047	6,104,657	\$1,930,425	0.34%
Fannie Mae Pool	3.50	5/1/2034	1,777,536	\$1,926,095	0.34%
Fannie Mae Pool	2.50	4/1/2028	1,819,717	\$1,916,022	0.34%
Fannie Mae Pool	5.00	6/1/2048	1,701,286	\$1,910,688	0.33%
BP Capital Markets America Inc	2.94	4/6/2023	1,800,000	\$1,861,389	0.33%
Fannie Mae Connecticut Avenue Securities	1.09	7/25/2030	1,838,606	\$1,833,196	0.32%
Boeing Co/The	2.70	2/1/2027	1,965,000	\$1,757,121	0.31%
Ginnie Mae	5.88	7/20/2042	6,644,292	\$1,750,469	0.31%
Bank of America Corp	4.20	8/26/2024	1,585,000	\$1,726,983	0.30%
Ginnie Mae II Pool	3.50	9/20/2047	1,526,037	\$1,669,521	0.29%
Fannie Mae REMICS	5.51	11/25/2046	7,095,541	\$1,657,929	0.29%
Ginnie Mae II Pool	4.50	6/20/2025	1,500,356	\$1,614,592	0.28%
Ginnie Mae I Pool	5.00	11/15/2033	1,431,661	\$1,609,331	0.28%
AT&T Inc	4.05	12/15/2023	1,455,000	\$1,600,105	0.28%
Broadcom Inc	4.70	4/15/2025	1,445,000	\$1,597,482	0.28%
Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30	3.18	9/15/2049	1,571,000	\$1,561,851	0.27%
Comcast Corp	4.60	10/15/2038	1,240,000	\$1,560,990	0.27%
World Omni Auto Receivables Trust	1.05	3/15/2021	1,550,691	\$1,552,270	0.27%
Fannie Mae or Freddie Mac	2.00	5/1/2035	1,500,000	\$1,546,758	0.27%
Dell International LLC / EMC Corp	4.90	10/1/2026	1,485,000	\$1,541,374	0.27%
Steel Dynamics Inc	2.80	12/15/2024	1,550,000	\$1,533,016	0.27%
JPMorgan Chase & Co	4.60	12/31/2049	1,680,000	\$1,527,997	0.27%
Verizon Communications Inc	3.88	2/8/2029	1,290,000	\$1,498,643	0.26%
Alexandria Real Estate Equities Inc	3.45	4/30/2025	1,395,000	\$1,487,785	0.26%
BMW US Capital LLC	3.90	4/9/2025	1,380,000	\$1,466,480	0.26%
Microsoft Corp	4.45	11/3/2045	1,060,000	\$1,464,097	0.26%
AT&T Inc	5.35	9/1/2040	1,205,000	\$1,461,764	0.26%
First Republic Bank/CA	4.63	2/13/2047	1,200,000	\$1,460,472	0.26%
JPMorgan Chase & Co	2.08	4/22/2026	1,435,000	\$1,455,905	0.26%
ViacomCBS Inc	4.25	9/1/2023	1,360,000	\$1,438,639	0.25%
COMM 2013-CCRE11 Mortgage Trust	1.09	8/10/2050	50,996,858	\$1,418,065	0.25%
COMM 2015-CCRE22 Mortgage Trust	4.24	3/10/2048	1,610,500	\$1,416,857	0.25%
Freddie Mac Pool	3.50	1/1/2044	1,288,905	\$1,414,121	0.25%
Synchrony Bank	3.00	6/15/2022	1,415,000	\$1,405,209	0.25%
Prcoa Global Funding I	3.45	9/1/2023	1,275,000	\$1,371,226	0.24%
Hess Midstream Operations LP	5.63	2/15/2026	1,450,000	\$1,365,719	0.24%
Ginnie Mae II Pool	3.00	1/20/2045	1,239,276	\$1,328,762	0.23%
BP Capital Markets America Inc	3.19	4/6/2025	1,250,000	\$1,314,496	0.23%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Ginnie Mae	5.31	7/16/2042	5,746,400	\$1,314,475	0.23%
Morgan Stanley	5.55	12/31/2049	1,401,000	\$1,311,815	0.23%
BAT Capital Corp	3.22	8/15/2024	1,255,000	\$1,311,064	0.23%
Zoetis Inc	3.90	8/20/2028	1,130,000	\$1,310,328	0.23%
Williams Cos Inc/The	4.55	6/24/2024	1,225,000	\$1,291,194	0.23%
Waste Connections Inc	4.25	12/1/2028	1,110,000	\$1,273,435	0.22%
Wells Fargo & Co	2.10	7/26/2021	1,250,000	\$1,267,933	0.22%
Chase Issuance Trust	1.01	4/17/2023	1,247,000	\$1,243,965	0.22%
Royal Bank of Scotland Group PLC	7.50	12/31/2049	1,291,000	\$1,240,442	0.22%
Continental Airlines 2007-1 Class A Pass Through Trust	5.98	10/19/2023	1,259,813	\$1,214,288	0.21%
Brookfield Finance Inc	4.00	4/1/2024	1,138,000	\$1,204,270	0.21%
Valero Energy Corp	2.85	4/15/2025	1,200,000	\$1,191,709	0.21%
Citigroup Inc	3.11	4/8/2026	1,125,000	\$1,180,832	0.21%
Avangrid Inc	3.20	4/15/2025	1,115,000	\$1,179,705	0.21%
Ginnie Mae I Pool	3.50	3/15/2042	1,062,801	\$1,160,923	0.20%
Ginnie Mae I Pool	3.50	4/15/2042	1,068,839	\$1,158,137	0.20%
Ginnie Mae I Pool	5.00	2/15/2042	1,020,868	\$1,152,788	0.20%
CNOOC Finance 2013 Ltd	3.00	5/9/2023	1,100,000	\$1,142,321	0.20%
Bayer US Finance II LLC	4.25	12/15/2025	1,015,000	\$1,141,105	0.20%
UBS Group AG	6.88	12/31/2049	1,115,000	\$1,127,486	0.20%
Raytheon Technologies Corp	3.95	8/16/2025	985,000	\$1,118,392	0.20%
Evergy Inc	2.90	9/15/2029	1,085,000	\$1,116,384	0.20%
Santander Retail Auto Lease Trust 2019-A	2.72	1/20/2022	1,106,359	\$1,114,031	0.20%
Freddie Mac Gold Pool	3.00	2/1/2043	1,008,134	\$1,085,719	0.19%
Continental Resources Inc/OK	3.80	6/1/2024	1,278,000	\$1,084,426	0.19%
Citigroup Commercial Mortgage Trust 2019-C7	3.10	12/15/2072	1,000,000	\$1,074,095	0.19%
Verizon Communications Inc	5.25	3/16/2037	795,000	\$1,064,156	0.19%
AbbVie Inc	2.30	11/21/2022	1,020,000	\$1,055,802	0.19%
Continental Airlines 2012-1 Class A Pass Through Trust	4.15	10/11/2025	1,166,735	\$1,055,435	0.18%
BAT Capital Corp	2.76	8/15/2022	1,035,000	\$1,054,699	0.18%
UBS AG/London	1.75	4/21/2022	1,025,000	\$1,029,826	0.18%
United States Treasury Bill	0.09	7/2/2020	1,025,000	\$1,024,841	0.18%
Bank of America Corp	4.25	10/22/2026	915,000	\$1,005,076	0.18%
Dell International LLC / EMC Corp	5.45	6/15/2023	920,000	\$992,653	0.17%
Republic Services Inc	2.50	8/15/2024	940,000	\$983,661	0.17%
Goldman Sachs Group Inc/The	5.75	1/24/2022	890,000	\$966,480	0.17%
Time Warner Cable LLC	5.88	11/15/2040	780,000	\$947,856	0.17%
Freddie Mac Gold Pool	6.00	7/1/2038	806,471	\$945,529	0.17%
Voya Financial Inc	5.65	5/15/2053	935,000	\$940,659	0.16%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc	3.65	2/1/2026	850,000	\$933,910	0.16%
Fannie Mae Pool	4.50	6/1/2044	829,562	\$925,324	0.16%
Raytheon Technologies Corp	4.50	6/1/2042	710,000	\$916,146	0.16%
Raytheon Technologies Corp	4.45	11/16/2038	715,000	\$904,678	0.16%
NextEra Energy Capital Holdings Inc	2.75	5/1/2025	845,000	\$900,809	0.16%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
HSBC Holdings PLC	4.25	3/14/2024	840,000	\$895,861	0.16%
NextEra Energy Capital Holdings Inc	3.50	4/1/2029	800,000	\$895,252	0.16%
Zoetis Inc	4.45	8/20/2048	685,000	\$881,852	0.15%
CyrusOne LP / CyrusOne Finance Corp	2.90	11/15/2024	885,000	\$874,528	0.15%
Anheuser-Busch InBev Worldwide Inc	4.38	4/15/2038	805,000	\$868,424	0.15%
Indonesia Government International Bond	5.38	10/17/2023	800,000	\$864,106	0.15%
Cooperatieve Rabobank UA	3.95	11/9/2022	820,000	\$861,859	0.15%
Zions Bancorp NA	3.50	8/27/2021	840,000	\$848,981	0.15%
ViacomCBS Inc	4.75	5/15/2025	790,000	\$848,704	0.15%
Boeing Co/The	4.88	5/1/2025	845,000	\$845,000	0.15%
Boston Scientific Corp	3.45	3/1/2024	785,000	\$836,221	0.15%
Reynolds American Inc	6.88	5/1/2020	795,000	\$822,328	0.14%
Bristol-Myers Squibb Co	4.13	6/15/2039	650,000	\$815,710	0.14%
Comcast Corp	4.60	8/15/2045	630,000	\$809,919	0.14%
United Airlines 2014-2 Class A Pass Through Trust	3.75	3/3/2028	917,359	\$809,311	0.14%
Occidental Petroleum Corp	2.60	8/13/2021	855,000	\$804,242	0.14%
Crown Castle International Corp	3.40	2/15/2021	790,000	\$802,963	0.14%
Comcast Corp	3.38	2/15/2025	725,000	\$795,425	0.14%
CCO Holdings LLC / CCO Holdings Capital Corp	5.13	5/1/2023	765,000	\$794,403	0.14%
Glencore Funding LLC	3.00	10/27/2022	800,000	\$793,987	0.14%
Dominion Energy Inc	3.90	10/1/2025	720,000	\$790,247	0.14%
NXP BV / NXP Funding LLC	4.63	6/15/2022	745,000	\$790,036	0.14%
JP Morgan Chase Commercial Mortgage Securities Trust 2011-C5	5.60	8/15/2046	800,000	\$781,315	0.14%
Saudi Government International Bond	4.00	4/17/2025	725,000	\$775,065	0.14%
Boeing Co/The	2.80	3/1/2024	845,000	\$772,657	0.14%
Ginnie Mae	5.86	4/16/2042	2,976,632	\$761,719	0.13%
Dell International LLC / EMC Corp	4.42	6/15/2021	735,000	\$759,209	0.13%
T-Mobile USA Inc	3.50	4/15/2025	715,000	\$757,585	0.13%
Apple Inc	4.65	2/23/2046	555,000	\$755,177	0.13%
Alabama Power Co	3.45	10/1/2049	655,000	\$750,079	0.13%
GS Mortgage Securities Trust 2013-GC16	5.49	11/10/2046	800,000	\$747,691	0.13%
Reynolds American Inc	5.70	8/15/2035	635,000	\$744,730	0.13%
Brookfield Finance LLC	3.45	4/15/2050	900,000	\$743,365	0.13%
Becton Dickinson and Co	3.36	6/6/2024	690,000	\$742,841	0.13%
Constellation Brands Inc	4.40	11/15/2025	660,000	\$741,334	0.13%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.46	7/23/2022	695,000	\$740,601	0.13%
BMW US Capital LLC	3.80	4/6/2023	695,000	\$726,166	0.13%
JPMBB Commercial Mortgage Securities Trust 2014-C24	4.06	11/15/2047	1,000,000	\$722,036	0.13%
Ginnie Mae II Pool	3.00	6/20/2046	673,879	\$721,438	0.13%
Fannie Mae Pool	3.00	5/1/2043	663,617	\$715,500	0.13%
ANZ New Zealand Int'l Ltd/London	2.55	2/13/2030	700,000	\$714,952	0.13%
Western Midstream Operating LP	3.10	2/1/2025	775,000	\$714,395	0.13%
CC Holdings GS V LLC / Crown Castle GS III Corp	3.85	4/15/2023	670,000	\$712,736	0.12%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
General Motors Financial Co Inc	3.45	1/14/2022	730,000	\$712,610	0.12%
Ginnie Mae	5.43	3/20/2047	3,441,876	\$711,913	0.12%
Analog Devices Inc	2.95	4/1/2025	680,000	\$710,478	0.12%
Freddie Mac Gold Pool	4.50	4/1/2031	646,595	\$709,629	0.12%
Russian Foreign Bond - Eurobond	5.10	3/28/2035	600,000	\$706,305	0.12%
Ginnie Mae	5.48	8/20/2047	3,040,636	\$706,265	0.12%
CVS Health Corp	4.88	7/20/2035	570,000	\$704,381	0.12%
Comcast Corp	3.97	11/1/2047	580,000	\$700,243	0.12%
Turkey Government International Bond	6.35	8/10/2024	700,000	\$696,460	0.12%
Fannie Mae Pool	4.00	3/1/2034	628,424	\$695,616	0.12%
Petroleos Mexicanos	6.50	1/23/2029	860,000	\$692,381	0.12%
United Airlines 2018-1 Class A Pass Through Trust	3.70	9/1/2031	746,421	\$686,013	0.12%
JPMBB Commercial Mortgage Securities Trust 2013-C15	1.24	11/15/2045	22,383,330	\$683,260	0.12%
Becton Dickinson and Co	4.69	12/15/2044	553,000	\$681,762	0.12%
Piedmont Natural Gas Co Inc	3.50	6/1/2029	615,000	\$679,515	0.12%
CoBank ACB	6.25	12/31/2049	670,000	\$676,840	0.12%
Mexico Government International Bond	4.15	3/28/2027	665,000	\$667,530	0.12%
Freddie Mac Gold Pool	5.50	12/1/2033	577,158	\$658,441	0.12%
Israel Government International Bond	2.75	7/3/2030	625,000	\$657,587	0.12%
Ginnie Mae	5.53	10/20/2047	2,658,725	\$651,965	0.11%
DuPont de Nemours Inc	5.32	11/15/2038	525,000	\$650,677	0.11%
Cigna Corp	3.75	7/15/2023	599,000	\$646,474	0.11%
Freddie Mac Structured Agency Credit Risk Debt Notes	3.34	4/25/2028	657,303	\$645,421	0.11%
Fannie Mae Pool	4.50	4/1/2024	601,458	\$643,981	0.11%
Qatar Government International Bond	3.25	6/2/2026	600,000	\$641,821	0.11%
Goldman Sachs Group Inc/The	6.75	10/1/2037	465,000	\$637,684	0.11%
Santander UK PLC	5.00	11/7/2023	594,000	\$637,033	0.11%
Southern California Edison Co	4.88	3/1/2049	500,000	\$632,988	0.11%
Carrier Global Corp	2.24	2/15/2025	630,000	\$627,887	0.11%
Ginnie Mae	3.50	1/20/2043	3,957,252	\$625,663	0.11%
GS Mortgage Securities Trust 2013-GC16	1.21	11/10/2046	20,062,920	\$624,063	0.11%
Crown Cork & Seal Co Inc	7.38	12/15/2026	555,000	\$623,188	0.11%
UBS-Barclays Commercial Mortgage Trust 2012-C4	1.77	12/10/2045	19,290,905	\$618,941	0.11%
Morgan Stanley Bank of America Merrill Lynch Trust 2014-C16	1.16	6/15/2047	20,200,688	\$617,224	0.11%
Micron Technology Inc	2.50	4/24/2023	605,000	\$616,156	0.11%
Eletson Holdings Inc / Eletson Finance US LLC / Agathonissos Finance LLC	0.00	1/15/2022	1,748,608	\$612,013	0.11%
Oracle Corp	2.50	4/1/2025	580,000	\$611,412	0.11%
Morgan Stanley	5.00	11/24/2025	530,000	\$610,290	0.11%
HCA Inc	5.88	2/1/2029	525,000	\$609,256	0.11%
General Electric Co	5.55	1/5/2026	535,000	\$606,314	0.11%
Ginnie Mae I Pool	5.50	10/15/2033	522,612	\$604,954	0.11%
PayPal Holdings Inc	2.20	9/26/2022	590,000	\$601,796	0.11%
Barclays PLC	2.85	5/7/2026	600,000	\$600,000	0.11%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Boeing Co/The	3.50	3/1/2039	740,000	\$599,501	0.11%
BNP Paribas SA	4.50	12/31/2049	710,000	\$598,708	0.10%
CVS Health Corp	3.00	8/15/2026	560,000	\$598,288	0.10%
Hewlett Packard Enterprise Co	4.65	10/1/2024	560,000	\$596,325	0.10%
Boeing Co/The	5.04	5/1/2027	595,000	\$595,000	0.10%
American Airlines 2014-1 Class A Pass Through Trust	3.70	4/1/2028	722,620	\$593,986	0.10%
Alexandria Real Estate Equities Inc	4.70	7/1/2030	500,000	\$593,512	0.10%
FirstEnergy Corp	3.40	3/1/2050	550,000	\$589,396	0.10%
Icahn Enterprises LP / Icahn Enterprises Finance Corp	6.25	5/15/2026	580,000	\$586,635	0.10%
Newmont Corp	2.25	10/1/2030	590,000	\$585,797	0.10%
Teck Resources Ltd	6.13	10/1/2035	580,000	\$583,196	0.10%
LYB International Finance III LLC	2.88	5/1/2025	575,000	\$582,195	0.10%
Bristol-Myers Squibb Co	4.25	10/26/2049	445,000	\$581,616	0.10%
salesforce.com Inc	3.70	4/11/2028	505,000	\$577,001	0.10%
Ginnie Mae	5.33	11/20/2040	2,585,334	\$574,723	0.10%
Zoetis Inc	3.25	2/1/2023	545,000	\$572,963	0.10%
Marriott International Inc/MD	5.75	5/1/2025	545,000	\$570,866	0.10%
Waste Management Inc	3.20	6/15/2026	510,000	\$565,369	0.10%
Oracle Corp	2.80	4/1/2027	525,000	\$564,589	0.10%
Becton Dickinson and Co	3.70	6/6/2027	504,000	\$556,779	0.10%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.91	7/23/2025	485,000	\$553,877	0.10%
Nuveen Finance LLC	4.13	11/1/2024	505,000	\$553,386	0.10%
Fannie Mae Pool	3.00	4/1/2043	514,951	\$551,562	0.10%
DISH DBS Corp	7.75	7/1/2026	545,000	\$550,904	0.10%
Forestar Group Inc	8.00	4/15/2024	560,000	\$550,791	0.10%
Ginnie Mae I Pool	5.50	2/15/2038	482,197	\$546,938	0.10%
Fannie Mae Pool	2.50	9/1/2029	515,945	\$544,973	0.10%
Chase Funding Trust Series 2003-5	1.09	7/25/2033	611,857	\$544,185	0.10%
American International Group Inc	3.90	4/1/2026	500,000	\$542,939	0.10%
NXP BV / NXP Funding LLC	4.63	6/1/2023	500,000	\$542,606	0.10%
Dominion Energy Inc	4.25	6/1/2028	475,000	\$541,886	0.09%
Bank of America Corp	2.59	4/29/2031	525,000	\$538,809	0.09%
Lam Research Corp	1.90	6/15/2030	540,000	\$538,218	0.09%
Freddie Mac Gold Pool	5.00	6/1/2031	486,935	\$535,317	0.09%
American International Group Inc	4.50	7/16/2044	478,000	\$534,294	0.09%
GS Mortgage Securities Trust 2013-GCJ12	3.78	6/10/2046	555,000	\$533,958	0.09%
Wells Fargo & Co	4.40	6/14/2046	465,000	\$531,815	0.09%
GE Capital International Funding Co Unlimited Co	4.42	11/15/2035	500,000	\$531,270	0.09%
Centene Corp	5.25	4/1/2025	500,000	\$523,438	0.09%
Standard Chartered PLC	2.82	1/30/2026	520,000	\$521,829	0.09%
Freddie Mac Gold Pool	5.50	11/1/2036	460,656	\$519,585	0.09%
Bank of America Corp	4.10	7/24/2023	475,000	\$519,210	0.09%
Southern California Edison Co	4.20	3/1/2029	460,000	\$518,371	0.09%
American Airlines 2013-2 Class A Pass Through Trust	4.95	7/15/2024	575,615	\$518,316	0.09%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Shell International Finance BV	3.13	11/7/2049	500,000	\$518,239	0.09%
Global Payments Inc	2.65	2/15/2025	500,000	\$517,085	0.09%
HSBC Holdings PLC	2.63	11/7/2025	500,000	\$516,185	0.09%
Fannie Mae Pool	5.50	5/1/2040	450,683	\$511,734	0.09%
Energy Transfer Operating LP	4.50	4/15/2024	515,000	\$509,641	0.09%
Commonwealth Edison Co	4.00	3/1/2049	405,000	\$507,280	0.09%
BAT Capital Corp	3.56	8/15/2027	490,000	\$507,053	0.09%
Sinopec Group Overseas Development 2017 Ltd	2.50	9/13/2022	500,000	\$506,892	0.09%
Charter Communications Operating LLC / Charter Communications Operating Capital	4.80	3/1/2050	440,000	\$498,798	0.09%
UPC Holding BV	5.50	1/15/2028	505,000	\$497,422	0.09%
Sensata Technologies UK Financing Co PLC	6.25	2/15/2026	475,000	\$495,517	0.09%
JBS USA LUX SA / JBS USA Finance Inc	5.75	6/15/2025	475,000	\$490,667	0.09%
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc	4.90	2/1/2046	420,000	\$489,737	0.09%
Netflix Inc	4.38	11/15/2026	455,000	\$487,247	0.09%
Exelon Corp	3.50	6/1/2022	465,000	\$485,896	0.09%
Credit Suisse Group Funding Guernsey Ltd	4.88	5/15/2045	375,000	\$483,132	0.08%
Time Warner Cable LLC	4.00	9/1/2021	470,000	\$481,999	0.08%
Freddie Mac Gold Pool	3.00	3/1/2043	437,576	\$476,598	0.08%
JPMorgan Chase & Co	5.50	10/15/2040	345,000	\$475,120	0.08%
Bank of America Corp	3.19	7/23/2030	440,000	\$473,147	0.08%
Ginnie Mae	5.48	8/20/2042	2,614,836	\$471,854	0.08%
Raytheon Technologies Corp	4.13	11/16/2028	400,000	\$471,819	0.08%
Endo International PLC	5.00	4/29/2024	516,419	\$468,402	0.08%
Ginnie Mae	5.43	8/20/2044	2,318,032	\$466,676	0.08%
CSC Holdings LLC	6.50	2/1/2029	420,000	\$465,633	0.08%
JPMBB Commercial Mortgage Securities Trust 2014-C19	0.90	4/15/2047	23,829,637	\$464,395	0.08%
Svenska Handelsbanken AB	3.90	11/20/2023	425,000	\$464,064	0.08%
CVS Health Corp	3.70	3/9/2023	435,000	\$463,253	0.08%
General Motors Co	6.25	10/2/2043	525,000	\$462,192	0.08%
Ford Motor Credit Co LLC	3.34	3/28/2022	500,000	\$461,680	0.08%
McAfee LLC	9.50	9/29/2025	476,023	\$460,208	0.08%
Maxim Crane Works Holdings Capital LLC	10.13	8/1/2024	475,000	\$459,948	0.08%
General Electric Co	5.30	2/11/2021	444,000	\$459,856	0.08%
BP Capital Markets America Inc	3.59	4/14/2027	435,000	\$458,922	0.08%
Altria Group Inc	5.80	2/14/2039	380,000	\$458,380	0.08%
MSBAM Commercial Mortgage Securities Trust 2012-CKSV	1.20	10/15/2030	21,766,809	\$457,997	0.08%
Abu Dhabi Government International Bond	2.13	9/30/2024	450,000	\$456,448	0.08%
Qatar Government International Bond	4.40	4/16/2050	400,000	\$455,557	0.08%
Centene Corp	5.38	6/1/2026	420,000	\$454,102	0.08%
Kraft Heinz Foods Co	3.50	6/6/2022	435,000	\$453,173	0.08%
TransDigm Inc	7.50	3/15/2027	485,000	\$446,143	0.08%
Bank of America Corp	2.88	10/22/2030	425,000	\$443,108	0.08%
Fannie Mae Pool	4.11	7/1/2033	428,427	\$442,434	0.08%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Boeing Co/The	3.20	3/1/2029	500,000	\$441,886	0.08%
Barclays PLC	5.09	6/20/2030	400,000	\$441,213	0.08%
Marathon Oil Corp	6.60	10/1/2037	555,000	\$440,711	0.08%
CommScope Inc	8.25	3/1/2027	450,000	\$437,513	0.08%
Home Depot Inc/The	5.88	12/16/2036	300,000	\$434,266	0.08%
Bausch Health Americas Inc	8.50	1/31/2027	385,000	\$432,696	0.08%
Goldman Sachs Group Inc/The	3.63	2/20/2024	405,000	\$431,908	0.08%
Southwest Airlines Co	4.75	5/4/2023	435,000	\$430,787	0.08%
BHP Billiton Finance USA Ltd	6.75	10/19/2075	385,000	\$426,291	0.07%
NRG Energy Inc	5.25	6/15/2029	390,000	\$425,035	0.07%
Vodafone Group PLC	4.88	6/19/2049	350,000	\$424,687	0.07%
Goldman Sachs Group Inc/The	3.85	1/26/2027	388,000	\$424,336	0.07%
Boston Scientific Corp	4.70	3/1/2049	335,000	\$423,097	0.07%
Constellation Brands Inc	3.70	12/6/2026	390,000	\$420,629	0.07%
Ford Motor Credit Co LLC	4.14	2/15/2023	450,000	\$419,058	0.07%
Morgan Stanley	3.62	4/1/2031	380,000	\$418,168	0.07%
Navistar Inc	4.23	11/6/2024	460,511	\$415,345	0.07%
Morocco Government International Bond	4.25	12/11/2022	390,000	\$411,834	0.07%
Duke Energy Florida LLC	3.80	7/15/2028	355,000	\$410,320	0.07%
Post Holdings Inc	5.00	8/15/2026	410,000	\$409,490	0.07%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.70	4/1/2051	415,000	\$409,431	0.07%
COMM 2013-CCRE6 Mortgage Trust	4.23	3/10/2046	500,000	\$408,741	0.07%
Baidu Inc	4.38	5/14/2024	375,000	\$407,485	0.07%
Enterprise Products Operating LLC	5.38	2/15/2078	460,000	\$404,274	0.07%
Sprint Corp	7.13	6/15/2024	350,000	\$402,303	0.07%
Russell Investments US Institutional Holdco Inc	3.82	6/1/2023	438,471	\$400,908	0.07%
AbbVie Inc	2.60	11/21/2024	380,000	\$399,784	0.07%
Meredith Corp	6.88	2/1/2026	455,000	\$397,755	0.07%
Freddie Mac REMICS	2.00	2/15/2036	384,881	\$394,911	0.07%
Fox Corp	5.58	1/25/2049	285,000	\$393,658	0.07%
Occidental Petroleum Corp	3.20	8/15/2026	535,000	\$388,814	0.07%
Wells Fargo & Co	3.75	1/24/2024	360,000	\$387,870	0.07%
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc	4.13	8/15/2026	390,000	\$387,668	0.07%
Freddie Mac Gold Pool	5.50	8/1/2038	334,216	\$387,027	0.07%
Ukraine Government International Bond	9.75	11/1/2028	375,000	\$384,664	0.07%
CVS Health Corp	3.63	4/1/2027	350,000	\$382,966	0.07%
Virgin Media Finance PLC	5.75	1/15/2025	368,000	\$378,021	0.07%
Home Depot Inc/The	3.30	4/15/2040	345,000	\$377,928	0.07%
Equate Petrochemical BV	3.00	3/3/2022	375,000	\$376,768	0.07%
Refinitiv US Holdings Inc	8.25	11/15/2026	335,000	\$376,219	0.07%
Evraz PLC	5.25	4/2/2024	350,000	\$373,355	0.07%
Fannie Mae Pool	6.50	9/1/2038	313,075	\$371,164	0.07%
Fannie Mae Pool	6.00	2/1/2038	330,187	\$369,704	0.06%
Diageo Capital PLC	2.00	4/29/2030	370,000	\$369,254	0.06%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.



# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Bausch Health Cos Inc	6.50	3/15/2022	355,000	\$364,977	0.06%
CNAC HK Finbridge Co Ltd	4.63	3/14/2023	350,000	\$364,409	0.06%
Bank of America Corp	4.30	12/31/2099	400,000	\$364,134	0.06%
HCA Inc	5.88	5/1/2023	330,000	\$363,619	0.06%
Credit Suisse Group AG	5.10	12/31/2049	400,000	\$363,497	0.06%
Ecopetrol SA	6.88	4/29/2030	355,000	\$363,131	0.06%
AT&T Inc	3.60	7/15/2025	335,000	\$363,073	0.06%
CCO Holdings LLC / CCO Holdings Capital Corp	4.50	8/15/2030	355,000	\$362,783	0.06%
Occidental Petroleum Corp	2.90	8/15/2024	475,000	\$359,158	0.06%
Enterprise Products Operating LLC	3.13	7/31/2029	355,000	\$356,990	0.06%
T-Mobile USA Inc	6.50	1/15/2026	330,000	\$354,878	0.06%
National Rural Utilities Cooperative Finance Corp	4.75	4/30/2043	355,000	\$354,556	0.06%
Golden Nugget LLC	3.45	10/4/2023	441,744	\$353,295	0.06%
Essex Portfolio LP	3.00	1/15/2030	345,000	\$351,612	0.06%
Fannie Mae Pool	6.50	2/1/2038	298,116	\$351,079	0.06%
United Airlines 2018-1 Class AA Pass Through Trust	3.50	9/1/2031	396,536	\$351,021	0.06%
Bausch Health Americas Inc	3.72	5/19/2025	362,016	\$350,210	0.06%
Southern Co Gas Capital Corp	4.40	5/30/2047	295,000	\$348,964	0.06%
PayPal Holdings Inc	2.65	10/1/2026	330,000	\$346,894	0.06%
Centene Corp	3.38	2/15/2030	340,000	\$345,036	0.06%
Deutsche Bank AG	4.30	5/24/2028	375,000	\$344,850	0.06%
CCO Holdings LLC / CCO Holdings Capital Corp	5.38	6/1/2029	320,000	\$344,770	0.06%
Colombia Government International Bond	3.00	1/30/2030	375,000	\$343,348	0.06%
First Quantum Minerals Ltd	7.50	4/1/2025	390,000	\$342,557	0.06%
Ginnie Mae I Pool	4.50	9/15/2039	300,918	\$342,123	0.06%
Honduras Government International Bond	7.50	3/15/2024	350,000	\$340,229	0.06%
Morgan Stanley	2.19	4/28/2026	335,000	\$339,157	0.06%
Targa Resources Partners LP / Targa Resources Partners Finance Corp	6.50	7/15/2027	366,000	\$336,405	0.06%
Enterprise Products Operating LLC	4.20	1/31/2050	335,000	\$335,825	0.06%
Indonesia Asahan Aluminium Persero PT	6.53	11/15/2028	300,000	\$333,783	0.06%
Rogers Communications Inc	3.70	11/15/2049	305,000	\$332,976	0.06%
Freddie Mac REMICS	3.50	3/15/2041	3,655,435	\$330,276	0.06%
Novelis Corp	4.75	1/30/2030	370,000	\$330,023	0.06%
Prosus NV	3.68	1/21/2030	325,000	\$328,599	0.06%
T-Mobile USA Inc	3.75	4/15/2027	305,000	\$328,278	0.06%
Credit Acceptance Corp	6.63	3/15/2026	360,000	\$327,048	0.06%
Gold Fields Orogen Holdings BVI Ltd	6.13	5/15/2029	300,000	\$325,048	0.06%
Springleaf Finance Corp	6.88	3/15/2025	340,000	\$324,525	0.06%
Southwestern Energy Co	7.75	10/1/2027	370,000	\$324,364	0.06%
CF Industries Inc	4.95	6/1/2043	310,000	\$323,173	0.06%
Mexico Government International Bond	5.00	4/27/2051	335,000	\$320,949	0.06%
Southern California Gas Co	2.55	2/1/2030	300,000	\$319,951	0.06%
JP Morgan Chase Commercial Mortgage Securities Trust 2012-LC9	1.65	12/15/2047	10,126,382	\$319,932	0.06%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Republic Services Inc	2.30	3/1/2030	315,000	\$318,812	0.06%
Bayer US Finance II LLC	3.38	7/15/2024	300,000	\$317,565	0.06%
Abu Dhabi Crude Oil Pipeline LLC	3.65	11/2/2029	300,000	\$316,456	0.06%
MPLX LP	5.50	2/15/2049	315,000	\$316,215	0.06%
T-Mobile USA Inc	3.88	4/15/2030	285,000	\$313,442	0.05%
Ziggo Bond Co BV	6.00	1/15/2027	305,000	\$311,913	0.05%
Autodesk Inc	2.85	1/15/2030	295,000	\$311,194	0.05%
Lam Research Corp	4.00	3/15/2029	265,000	\$310,659	0.05%
Consolidated Energy Finance SA	6.88	6/15/2025	390,000	\$310,429	0.05%
American Builders & Contractors Supply Co Inc	5.88	5/15/2026	305,000	\$310,213	0.05%
Ginnie Mae	6.30	4/20/2041	1,295,566	\$309,524	0.05%
LGI Homes Inc	6.88	7/15/2026	325,000	\$309,235	0.05%
Fannie Mae Pool	6.50	7/1/2037	253,548	\$308,633	0.05%
Baidu Inc	3.08	4/7/2025	300,000	\$307,230	0.05%
Waste Connections Inc	2.60	2/1/2030	300,000	\$307,181	0.05%
New York Life Insurance Co	3.75	5/15/2050	270,000	\$306,784	0.05%
Tenet Healthcare Corp	5.13	11/1/2027	300,000	\$306,714	0.05%
AT&T Inc	5.45	3/1/2047	240,000	\$306,437	0.05%
Altice Financing SA	7.50	5/15/2026	285,000	\$303,406	0.05%
Altice France Holding SA	10.50	5/15/2027	265,000	\$299,086	0.05%
Gulfport Energy Corp	6.38	5/15/2025	595,000	\$297,260	0.05%
CMS Energy Corp	3.00	5/15/2026	275,000	\$293,787	0.05%
Aruba Investments Inc	8.75	2/15/2023	295,000	\$293,074	0.05%
Marathon Oil Corp	4.40	7/15/2027	370,000	\$291,796	0.05%
Total Capital International SA	2.83	1/10/2030	280,000	\$291,367	0.05%
Energy Transfer Operating LP	6.25	4/15/2049	300,000	\$290,199	0.05%
Xcel Energy Inc	2.60	12/1/2029	275,000	\$289,636	0.05%
Enel Chile SA	4.88	6/12/2028	260,000	\$289,594	0.05%
Mauser Packaging Solutions Holding Co	7.25	4/15/2025	365,000	\$286,789	0.05%
Sprint Corp	7.63	3/1/2026	240,000	\$286,754	0.05%
Abbott Laboratories	4.90	11/30/2046	200,000	\$285,768	0.05%
Sabine Pass Liquefaction LLC	5.00	3/15/2027	275,000	\$283,654	0.05%
Ginnie Mae	4.50	5/16/2043	1,784,302	\$283,023	0.05%
Navient Corp	6.13	3/25/2024	305,000	\$282,468	0.05%
Garda World Security Corp	9.50	11/1/2027	268,000	\$280,801	0.05%
GS Mortgage Securities Trust 2012-GCJ7	2.35	5/10/2045	10,881,582	\$280,640	0.05%
NVIDIA Corp	2.85	4/1/2030	255,000	\$278,471	0.05%
NextEra Energy Operating Partners LP	4.25	7/15/2024	270,000	\$278,185	0.05%
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc	4.25	9/15/2022	275,000	\$277,951	0.05%
State Grid Overseas Investment 2016 Ltd	3.50	5/4/2027	250,000	\$276,563	0.05%
Bank of America Corp	3.46	3/15/2025	260,000	\$276,118	0.05%
Ginnie Mae	5.48	8/20/2047	1,223,664	\$275,256	0.05%
Southwest Airlines Co	5.25	5/4/2025	275,000	\$273,988	0.05%
Alibaba Group Holding Ltd	3.60	11/28/2024	250,000	\$273,775	0.05%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Credit Suisse Group AG	4.19	4/1/2031	250,000	\$273,533	0.05%
United States Treasury Note/Bond	2.25	8/15/2049	220,000	\$273,180	0.05%
DAE Funding LLC	5.75	11/15/2023	295,000	\$271,847	0.05%
Open Text Corp	3.88	2/15/2028	275,000	\$271,661	0.05%
Lockheed Martin Corp	4.09	9/15/2052	210,000	\$271,652	0.05%
Deutsche Telekom AG	3.63	1/21/2050	245,000	\$271,616	0.05%
Tencent Holdings Ltd	3.80	2/11/2025	250,000	\$270,731	0.05%
IAMGOLD Corp	7.00	4/15/2025	265,000	\$267,913	0.05%
Westpac Banking Corp	4.42	7/24/2039	240,000	\$267,421	0.05%
Kraft Heinz Foods Co	4.38	6/1/2046	275,000	\$266,948	0.05%
Maxar Technologies Ltd	3.16	10/5/2024	287,888	\$266,322	0.05%
T-Mobile USA Inc	4.00	4/15/2022	260,000	\$266,312	0.05%
McCormick & Co Inc/MD	3.15	8/15/2024	250,000	\$265,726	0.05%
Specialty Underwriting & Residential Finance Trust Series 2004-BC1	1.25	2/25/2035	303,178	\$265,076	0.05%
Boeing Co/The	5.71	5/1/2040	265,000	\$265,000	0.05%
Tengizchevroil Finance Co International Ltd	4.00	8/15/2026	275,000	\$264,287	0.05%
Exxon Mobil Corp	2.44	8/16/2029	255,000	\$264,270	0.05%
PepsiCo Inc	1.63	5/1/2030	265,000	\$262,163	0.05%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/2045	200,000	\$261,737	0.05%
Springleaf Finance Corp	6.63	1/15/2028	290,000	\$261,582	0.05%
Medtronic Inc	4.38	3/15/2035	204,000	\$260,407	0.05%
Fannie Mae Pool	4.00	2/1/2031	239,793	\$260,221	0.05%
Fannie Mae REMICS	3.50	9/25/2027	3,280,981	\$259,785	0.05%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	7.50	3/15/2026	235,000	\$259,283	0.05%
Cigna Corp	4.13	11/15/2025	225,000	\$256,545	0.04%
Kinder Morgan Energy Partners LP	4.70	11/1/2042	245,000	\$256,471	0.04%
Centene Corp	4.63	12/15/2029	230,000	\$256,135	0.04%
Builders FirstSource Inc	6.75	6/1/2027	242,000	\$256,066	0.04%
Fox Corp	5.48	1/25/2039	200,000	\$255,376	0.04%
Tms International Holding Corp	7.25	8/15/2025	335,000	\$255,121	0.04%
Navios South American Logistics Inc / Navios Logistics Finance US Inc	7.25	5/1/2022	275,000	\$254,719	0.04%
General Electric Co	6.88	1/10/2039	200,000	\$253,206	0.04%
Fannie Mae Pool	6.00	8/1/2038	226,083	\$252,556	0.04%
Ford Motor Co	8.50	4/21/2023	255,000	\$252,036	0.04%
Navios Maritime Acquisition Corp / Navios Acquisition Finance US Inc	8.13	11/15/2021	365,000	\$250,925	0.04%
CSC Holdings LLC	6.63	10/15/2025	235,000	\$250,359	0.04%
CIT Group Inc	5.80	12/31/2049	310,000	\$250,046	0.04%
Fox Corp	3.05	4/7/2025	235,000	\$249,877	0.04%
Telecom Italia SpA/Milano	5.30	5/30/2024	235,000	\$249,343	0.04%
Refinitiv US Holdings Inc	3.65	10/1/2025	254,260	\$248,486	0.04%
General Electric Co	5.88	1/14/2038	215,000	\$248,092	0.04%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Fannie Mae Pool	6.50	12/1/2037	204,950	\$247,949	0.04%
Massachusetts Mutual Life Insurance Co	3.38	4/15/2050	240,000	\$247,106	0.04%
Wynn Resorts Finance LLC / Wynn Resorts Capital Corp	7.75	4/15/2025	240,000	\$245,107	0.04%
Vistra Operations Co LLC	5.63	2/15/2027	230,000	\$244,806	0.04%
Ginnie Mae	4.00	9/20/2040	2,217,533	\$244,646	0.04%
Ford Motor Co	9.00	4/22/2025	250,000	\$244,000	0.04%
Eldorado Resorts Inc	3.25	4/17/2024	254,172	\$240,681	0.04%
Prologis LP	3.00	4/15/2050	235,000	\$240,088	0.04%
Martin Marietta Materials Inc	2.50	3/15/2030	255,000	\$239,882	0.04%
Fannie Mae Pool	6.00	8/1/2038	213,643	\$238,747	0.04%
Wells Fargo & Co	3.07	4/30/2041	240,000	\$238,086	0.04%
JP Morgan Chase Commercial Mortgage Securities Trust 2013-C16	1.10	12/15/2046	8,609,404	\$237,123	0.04%
SSL Robotics LLC	9.75	12/31/2023	215,000	\$237,006	0.04%
Energy Transfer Operating LP	5.00	5/15/2050	265,000	\$236,804	0.04%
Texas Instruments Inc	1.75	5/4/2030	235,000	\$235,313	0.04%
T-Mobile USA Inc	4.50	2/1/2026	225,000	\$234,349	0.04%
Progressive Corp/The	3.95	3/26/2050	185,000	\$233,193	0.04%
Navient Corp	6.75	6/15/2026	250,000	\$232,000	0.04%
Fannie Mae Pool	3.50	1/1/2041	213,007	\$230,488	0.04%
Discover Bank	2.70	2/6/2030	250,000	\$230,356	0.04%
Citigroup Inc	4.65	7/23/2048	185,000	\$229,670	0.04%
Visa Inc	1.90	4/15/2027	220,000	\$227,961	0.04%
JPMorgan Chase & Co	3.21	4/1/2023	220,000	\$227,540	0.04%
Ziggo BV	5.50	1/15/2027	220,000	\$227,347	0.04%
Virginia Electric & Power Co	3.80	4/1/2028	200,000	\$226,326	0.04%
Louisville Gas & Electric Co	4.25	4/1/2049	180,000	\$225,416	0.04%
Embarq Corp	8.00	6/1/2036	210,000	\$223,296	0.04%
Fannie Mae Pool	3.50	4/1/2047	202,498	\$222,098	0.04%
Kuwait International Government Bond	3.50	3/20/2027	200,000	\$220,047	0.04%
Bombardier Inc	6.13	1/15/2023	300,000	\$219,910	0.04%
Swiss Re Finance Luxembourg SA	5.00	4/2/2049	200,000	\$218,830	0.04%
Xilinx Inc	2.95	6/1/2024	205,000	\$218,768	0.04%
Navistar International Corp	6.63	11/1/2025	243,000	\$216,470	0.04%
Panama Government International Bond	3.88	3/17/2028	200,000	\$216,449	0.04%
Cigna Corp	4.90	12/15/2048	165,000	\$215,497	0.04%
Steel Dynamics Inc	3.45	4/15/2030	225,000	\$214,484	0.04%
Novartis Capital Corp	2.75	8/14/2050	195,000	\$212,611	0.04%
JBS Investments II GmbH	7.00	1/15/2026	200,000	\$211,602	0.04%
Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand	5.38	4/17/2025	205,000	\$210,810	0.04%
Dominican Republic International Bond	4.50	1/30/2030	250,000	\$209,719	0.04%
Petronas Capital Ltd	3.50	4/21/2030	200,000	\$209,644	0.04%
Open Text Corp	5.88	6/1/2026	195,000	\$209,523	0.04%
DTE Energy Co	3.40	6/15/2029	200,000	\$209,500	0.04%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Consolidated Energy Finance SA	4.49	6/15/2022	250,000	\$209,074	0.04%
Hudbay Minerals Inc	7.63	1/15/2025	225,000	\$208,564	0.04%
Braskem Netherlands Finance BV	4.50	1/31/2030	250,000	\$208,125	0.04%
Advanced Drainage Systems Inc	5.00	9/30/2027	210,000	\$207,229	0.04%
Guatemala Government Bond	5.38	4/24/2032	200,000	\$206,709	0.04%
Vistra Operations Co LLC	5.00	7/31/2027	200,000	\$206,508	0.04%
Fannie Mae Pool	3.00	12/1/2048	195,003	\$206,467	0.04%
DISH DBS Corp	5.13	5/1/2020	200,000	\$205,125	0.04%
Telecom Italia Capital SA	6.38	11/15/2033	185,000	\$204,794	0.04%
Constellation Brands Inc	2.88	5/1/2030	200,000	\$203,374	0.04%
JPMBB Commercial Mortgage Securities Trust 2014-C24	1.07	11/15/2047	7,680,607	\$203,303	0.04%
Morgan Stanley	6.38	7/24/2042	130,000	\$202,861	0.04%
MPLX LP	4.88	12/1/2024	200,000	\$202,771	0.04%
Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc	6.00	2/15/2025	200,000	\$202,707	0.04%
Ginnie Mae II Pool	3.25	7/20/2043	197,395	\$202,318	0.04%
Occidental Petroleum Corp	4.30	8/15/2039	315,000	\$200,522	0.04%
Dominion Energy Gas Holdings LLC	3.00	11/15/2029	200,000	\$199,867	0.04%
JPMorgan Chase & Co	4.95	6/1/2045	155,000	\$199,749	0.04%
Deutsche Bank AG	6.00	12/31/2049	275,000	\$199,420	0.03%
Sealed Air Corp	4.88	12/1/2022	190,000	\$198,609	0.03%
Altice Financing SA	5.00	1/15/2028	200,000	\$197,750	0.03%
Freddie Mac REMICS	3.00	2/15/2029	3,305,323	\$196,091	0.03%
Canadian Natural Resources Ltd	4.95	6/1/2047	210,000	\$196,028	0.03%
Egypt Government International Bond	5.58	2/21/2023	200,000	\$196,012	0.03%
Barclays PLC	7.75	12/31/2049	200,000	\$194,981	0.03%
General Electric Co	3.45	5/1/2027	190,000	\$193,563	0.03%
Freddie Mac Gold Pool	6.00	10/1/2036	166,839	\$192,999	0.03%
Air Products and Chemicals Inc	2.70	5/15/2040	190,000	\$192,617	0.03%
Axtel SAB de CV	6.38	11/14/2024	200,000	\$192,415	0.03%
Eldorado Resorts Inc	6.00	9/15/2026	190,000	\$192,350	0.03%
Cable Onda SA	4.50	1/30/2030	200,000	\$192,275	0.03%
Hungary Government International Bond	5.38	2/21/2023	176,000	\$192,051	0.03%
First NLC Trust 2005-1	0.97	5/25/2035	223,903	\$191,783	0.03%
Asurion LLC	3.40	11/3/2023	201,260	\$191,756	0.03%
Cascades Inc/Cascades USA Inc	5.38	1/15/2028	185,000	\$190,114	0.03%
Triumph Group Inc	7.75	8/15/2025	285,000	\$189,557	0.03%
CIT Group Inc	5.00	8/15/2022	190,000	\$189,156	0.03%
Buckeye Partners LP	3.95	12/1/2026	205,000	\$188,899	0.03%
T-Mobile USA Inc	5.13	4/15/2025	185,000	\$187,734	0.03%
Vodafone Group PLC	4.13	5/30/2025	165,000	\$186,864	0.03%
Bancolombia SA	3.00	1/29/2025	200,000	\$186,659	0.03%
Healthcare Trust of America Holdings LP	3.10	2/15/2030	200,000	\$186,479	0.03%
Mid-America Apartments LP	3.95	3/15/2029	170,000	\$186,134	0.03%
CCM Merger Inc	6.00	3/15/2022	195,000	\$185,770	0.03%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Petrobras Global Finance BV	5.09	1/15/2030	200,000	\$185,499	0.03%
US Bancorp	3.00	7/30/2029	175,000	\$184,971	0.03%
Centrais Eletricas Brasileiras SA	3.63	2/4/2025	200,000	\$184,192	0.03%
Fannie Mae Pool	3.00	12/1/2040	172,443	\$184,157	0.03%
Markel Corp	4.30	11/1/2047	175,000	\$183,954	0.03%
CSC Holdings LLC	3.31	4/15/2027	193,064	\$183,730	0.03%
Ascent Resources Utica Holdings LLC / ARU Finance Corp	10.00	4/1/2022	221,000	\$183,062	0.03%
Zayo Group Holdings Inc	3.40	2/19/2027	195,000	\$182,774	0.03%
First Quantum Minerals Ltd	7.25	4/1/2023	200,000	\$182,728	0.03%
Southern Co/The	5.50	3/15/2057	180,000	\$182,501	0.03%
Romanian Government International Bond	4.88	1/22/2024	170,000	\$182,479	0.03%
Springleaf Finance Corp	5.63	3/15/2023	190,000	\$181,866	0.03%
Ahern Rentals Inc	7.38	5/15/2023	360,000	\$181,587	0.03%
Zayo Group Holdings Inc	4.00	3/1/2027	185,000	\$180,487	0.03%
Fannie Mae Pool	6.50	7/1/2037	150,876	\$180,212	0.03%
Adobe Inc	2.30	2/1/2030	170,000	\$179,610	0.03%
IRB Holding Corp	3.75	2/5/2025	205,065	\$179,293	0.03%
Fannie Mae Pool	3.00	9/1/2032	168,104	\$178,733	0.03%
Post Holdings Inc	4.63	4/15/2030	180,000	\$177,901	0.03%
Navient Corp	6.63	7/26/2021	175,000	\$177,184	0.03%
Sunoco LP / Sunoco Finance Corp	4.88	1/15/2023	180,000	\$177,184	0.03%
Fortis Inc/Canada	3.06	10/4/2026	174,000	\$177,114	0.03%
NuStar Logistics LP	6.00	6/1/2026	190,000	\$175,750	0.03%
Freddie Mac Gold Pool	5.50	4/1/2038	152,791	\$174,721	0.03%
Ginnie Mae II Pool	5.00	7/20/2040	159,983	\$174,175	0.03%
Avation Capital SA	6.50	5/15/2021	200,000	\$173,994	0.03%
Enterprise Development Authority/The	12.00	7/15/2024	185,000	\$173,499	0.03%
Buckeye Partners LP	3.77	11/1/2026	185,000	\$173,402	0.03%
Park-Ohio Industries Inc	6.63	4/15/2027	225,000	\$172,788	0.03%
Enterprise Products Operating LLC	3.95	1/31/2060	185,000	\$172,422	0.03%
United Rentals North America Inc	4.63	10/15/2025	175,000	\$172,297	0.03%
MEG Energy Corp	7.13	2/1/2027	240,000	\$169,923	0.03%
UnitedHealth Group Inc	3.50	8/15/2039	150,000	\$168,699	0.03%
Freddie Mac REMICS	3.50	1/15/2040	2,795,428	\$168,628	0.03%
Energy Transfer Operating LP	3.75	5/15/2030	180,000	\$165,676	0.03%
Exxon Mobil Corp	3.00	8/16/2039	160,000	\$164,264	0.03%
Freeport-McMoRan Inc	4.25	3/1/2030	175,000	\$164,120	0.03%
Sprint Communications Inc	6.00	11/15/2022	150,000	\$162,792	0.03%
Prime Security Services Borrower LLC / Prime Finance Inc	6.25	1/15/2028	180,000	\$162,620	0.03%
Caesars Resort Collection LLC / CRC Finco Inc	5.25	10/15/2025	205,000	\$161,465	0.03%
Keurig Dr Pepper Inc	3.55	5/25/2021	155,000	\$160,556	0.03%
Saxon Asset Securities Trust 2004-1	2.18	3/25/2035	266,730	\$158,104	0.03%
CSN Islands XI Corp	6.75	1/28/2028	235,000	\$157,435	0.03%
Triumph Group Inc	6.25	9/15/2024	195,000	\$155,607	0.03%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Citigroup Inc	4.70	12/31/2049	175,000	\$154,489	0.03%
Ingles Markets Inc	5.75	6/15/2023	151,000	\$154,280	0.03%
Vale Overseas Ltd	6.88	11/21/2036	129,000	\$153,905	0.03%
Croatia Government International Bond	6.63	7/14/2020	150,000	\$153,743	0.03%
Georgia Power Co	4.30	3/15/2043	130,000	\$153,686	0.03%
Pixelle Specialty Solutions LLC	7.50	10/31/2024	178,864	\$153,502	0.03%
American Airlines 2013-1 Class B Pass Through Trust	5.63	7/15/2022	150,726	\$151,161	0.03%
MidAmerican Energy Co	3.15	4/15/2050	130,000	\$147,526	0.03%
MGM Resorts International	6.00	3/15/2023	150,000	\$147,025	0.03%
Morgan Stanley Bank of America Merrill Lynch Trust 2013-C11	0.37	8/15/2046	18,798,158	\$146,839	0.03%
Freddie Mac Gold Pool	5.50	8/1/2023	139,783	\$146,418	0.03%
Fannie Mae Pool	5.50	9/1/2033	126,518	\$145,064	0.03%
Freddie Mac REMICS	3.50	2/15/2028	1,990,604	\$144,582	0.03%
Energizer Holdings Inc	5.50	6/15/2025	140,000	\$144,533	0.03%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	4.63	1/15/2027	140,000	\$144,260	0.03%
Laredo Petroleum Inc	10.13	1/15/2028	330,000	\$143,438	0.03%
Energy Transfer Operating LP	5.15	3/15/2045	160,000	\$143,142	0.03%
Diamond Sports Group LLC / Diamond Sports Finance Co	5.38	8/15/2026	185,000	\$142,699	0.03%
Sprint Corp	7.88	9/15/2023	125,000	\$141,739	0.02%
NXP BV / NXP Funding LLC / NXP USA Inc	3.15	5/1/2027	140,000	\$141,450	0.02%
Popular Inc	6.13	9/14/2023	145,000	\$140,722	0.02%
General Electric Co	4.25	5/1/2040	140,000	\$140,625	0.02%
Arch Capital Finance LLC	5.03	12/15/2046	110,000	\$140,460	0.02%
Ginnie Mae	5.33	5/20/2046	620,813	\$140,087	0.02%
Fannie Mae Pool	2.50	6/1/2028	132,799	\$139,276	0.02%
Freddie Mac REMICS	5.84	5/15/2026	1,422,422	\$139,011	0.02%
Credit Acceptance Corp	5.13	12/31/2024	155,000	\$138,947	0.02%
Fannie Mae REMICS	3.00	4/25/2027	2,106,321	\$138,865	0.02%
Flex Acquisition Co Inc	6.88	1/15/2025	140,000	\$138,417	0.02%
Garda World Security Corp	6.39	10/23/2026	140,848	\$136,638	0.02%
NXP BV / NXP Funding LLC / NXP USA Inc	2.70	5/1/2025	135,000	\$136,498	0.02%
Fannie Mae REMIC Trust 2005-W2	0.69	5/25/2035	136,124	\$135,929	0.02%
TreeHouse Foods Inc	4.88	3/15/2022	135,000	\$135,841	0.02%
Boston Scientific Corp	4.00	3/1/2029	120,000	\$135,501	0.02%
Level 3 Financing Inc	5.13	5/1/2023	135,000	\$135,478	0.02%
CMS Energy Corp	4.70	3/31/2043	110,000	\$135,019	0.02%
Spectacle Gary Holdings LLC	11.00	12/23/2025	158,514	\$134,785	0.02%
Centene Corp	4.75	5/15/2022	130,000	\$134,147	0.02%
PartnerRe Finance B LLC	3.70	7/2/2029	125,000	\$133,601	0.02%
MPLX LP	4.00	3/15/2028	140,000	\$133,464	0.02%
FMG Resources August 2006 Pty Ltd	4.75	5/15/2022	130,000	\$133,432	0.02%
Icahn Enterprises LP / Icahn Enterprises Finance Corp	6.25	2/1/2022	130,000	\$133,331	0.02%
Oracle Corp	4.00	11/15/2047	110,000	\$133,191	0.02%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
NRG Energy Inc	7.25	5/15/2026	120,000	\$133,012	0.02%
Westpac Banking Corp	4.11	7/24/2034	125,000	\$132,966	0.02%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	6.63	6/15/2024	125,000	\$132,347	0.02%
DuPont de Nemours Inc	5.42	11/15/2048	100,000	\$131,745	0.02%
Blue Cube Spinco LLC	9.75	10/15/2023	125,000	\$130,854	0.02%
Lennar Corp	4.88	12/15/2023	125,000	\$130,427	0.02%
Boyne USA Inc	7.25	5/1/2025	125,000	\$129,531	0.02%
TRI Pointe Group Inc	4.88	7/1/2021	130,000	\$129,513	0.02%
Tucson Electric Power Co	4.85	12/1/2048	100,000	\$129,220	0.02%
MasTec Inc	4.88	3/15/2023	130,000	\$128,860	0.02%
Ginnie Mae II Pool	5.00	10/20/2039	114,340	\$128,648	0.02%
Virginia Electric & Power Co	4.60	12/1/2048	95,000	\$128,428	0.02%
NuStar Logistics LP	6.75	2/1/2021	130,000	\$127,644	0.02%
Yum! Brands Inc	7.75	4/1/2025	115,000	\$126,653	0.02%
Bellring Brands LLC	6.00	10/21/2024	128,375	\$126,631	0.02%
JPMorgan Chase & Co	3.96	11/15/2048	105,000	\$126,118	0.02%
Builders FirstSource Inc	5.00	3/1/2030	145,000	\$126,036	0.02%
Crestwood Midstream Partners LP / Crestwood Midstream Finance Corp	5.63	5/1/2027	185,000	\$125,453	0.02%
DTE Electric Co	3.95	3/1/2049	100,000	\$124,789	0.02%
NOVA Chemicals Corp	5.25	8/1/2023	130,000	\$124,231	0.02%
AbbVie Inc	4.05	11/21/2039	110,000	\$123,986	0.02%
VICI Properties LP / VICI Note Co Inc	3.50	2/15/2025	130,000	\$123,287	0.02%
Freddie Mac REMICS	3.00	5/15/2027	2,122,730	\$122,494	0.02%
Hudbay Minerals Inc	7.25	1/15/2023	130,000	\$121,127	0.02%
Xerox Corp	4.12	3/15/2023	120,000	\$120,033	0.02%
Georgia Power Co	3.70	1/30/2050	105,000	\$119,998	0.02%
Ginnie Mae	4.00	3/16/2039	1,801,673	\$118,943	0.02%
Taseko Mines Ltd	8.75	6/15/2022	215,000	\$118,907	0.02%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	3.50	2/15/2023	120,000	\$118,603	0.02%
Indiantown Cogeneration LP	9.77	12/15/2020	112,374	\$118,585	0.02%
KB Home	7.63	5/15/2023	110,000	\$118,345	0.02%
ViacomCBS Inc	4.38	3/15/2043	120,000	\$117,518	0.02%
DAE Funding LLC	4.50	8/1/2022	130,000	\$117,163	0.02%
HCA Inc	5.50	6/15/2047	95,000	\$116,795	0.02%
IRB Holding Corp	6.75	2/15/2026	140,000	\$116,620	0.02%
EP Energy LLC / Everest Acquisition Finance Inc	7.75	5/15/2026	800,000	\$116,589	0.02%
Lions Gate Capital Holdings LLC	2.65	3/24/2025	124,865	\$115,276	0.02%
Ginnie Mae	3.50	2/20/2040	2,260,374	\$114,461	0.02%
TransDigm Inc	6.25	3/15/2026	115,000	\$113,475	0.02%
Vale Overseas Ltd	6.25	8/10/2026	100,000	\$111,006	0.02%
MEG Energy Corp	7.00	3/31/2024	155,000	\$110,984	0.02%
Epicor Software Corp	8.70	6/30/2023	110,000	\$110,826	0.02%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.



# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Burlington Northern Santa Fe LLC	4.38	9/1/2042	90,000	\$110,356	0.02%
BAT Capital Corp	2.29	8/14/2020	110,000	\$110,105	0.02%
Zayo Group Holdings Inc	6.13	3/1/2028	115,000	\$109,407	0.02%
Freddie Mac Gold Pool	6.00	2/1/2033	97,631	\$109,001	0.02%
Tenet Healthcare Corp	4.63	9/1/2024	110,000	\$108,648	0.02%
DTE Energy Co	6.38	4/15/2033	81,000	\$107,863	0.02%
American Builders & Contractors Supply Co Inc	4.00	1/15/2028	110,000	\$106,582	0.02%
Occidental Petroleum Corp	4.40	4/15/2046	175,000	\$106,217	0.02%
Forestar Group Inc	5.00	3/1/2028	120,000	\$105,800	0.02%
Navistar International Corp	9.50	5/1/2025	100,000	\$105,106	0.02%
Comcast Corp	4.70	10/15/2048	80,000	\$105,081	0.02%
Fannie Mae Pool	5.50	7/1/2033	91,969	\$104,990	0.02%
Boeing Co/The	3.90	5/1/2049	120,000	\$102,887	0.02%
Citigroup Inc	3.52	10/27/2028	95,000	\$101,242	0.02%
Global Aircraft Leasing Co Ltd	6.50	9/15/2024	165,000	\$101,195	0.02%
Icahn Enterprises LP / Icahn Enterprises Finance Corp	4.75	9/15/2024	105,000	\$99,392	0.02%
Navient Corp	5.00	3/15/2027	115,000	\$98,331	0.02%
United Rentals North America Inc	5.88	9/15/2026	95,000	\$98,326	0.02%
Ascent Resources Utica Holdings LLC / ARU Finance Corp	7.00	11/1/2026	165,000	\$98,175	0.02%
Elwood Energy LLC	8.16	7/5/2026	94,136	\$96,611	0.02%
BP Capital Markets America Inc	4.23	11/6/2028	85,000	\$96,252	0.02%
Radiate Holdco LLC / Radiate Finance Inc	6.63	2/15/2025	95,000	\$95,379	0.02%
HAT Holdings I LLC / HAT Holdings II LLC	6.00	4/15/2025	95,000	\$95,158	0.02%
Nabors Industries Inc	5.75	2/1/2025	390,000	\$94,331	0.02%
Flex Acquisition Co Inc	7.88	7/15/2026	95,000	\$93,403	0.02%
Norbord Inc	5.75	7/15/2027	100,000	\$92,693	0.02%
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer (Luxembourg) S.A.	5.13	7/15/2023	90,000	\$91,808	0.02%
Bombardier Inc	7.50	3/15/2025	140,000	\$91,642	0.02%
Fannie Mae Pool	3.00	10/1/2029	85,440	\$90,870	0.02%
Fannie Mae Pool	4.36	8/1/2035	88,897	\$90,795	0.02%
Fannie Mae REMICS	3.50	3/25/2031	1,940,709	\$88,617	0.02%
Fannie Mae Pool	3.50	3/1/2048	82,018	\$87,250	0.02%
VEREIT Operating Partnership LP	3.10	12/15/2029	100,000	\$86,889	0.02%
AMC Networks Inc	4.75	12/15/2022	86,000	\$86,683	0.02%
Iron Mountain Inc	4.38	6/1/2021	85,000	\$86,549	0.02%
Kaiser Aluminum Corp	6.50	5/1/2025	85,000	\$86,092	0.02%
Fannie Mae Pool	3.50	10/1/2047	76,693	\$83,649	0.01%
Ginnie Mae II Pool	3.50	9/20/2044	75,001	\$83,055	0.01%
Blackstone Holdings Finance Co LLC	3.50	9/10/2049	85,000	\$82,723	0.01%
Fannie Mae REMICS	2.25	7/25/2040	78,844	\$81,202	0.01%
Williams Scotsman International Inc	7.88	12/15/2022	77,000	\$80,350	0.01%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	5.88	2/15/2028	75,000	\$79,283	0.01%
Arconic Corp	3.24	2/4/2027	80,000	\$79,229	0.01%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Sunoco LP / Sunoco Finance Corp	5.50	2/15/2026	80,000	\$78,129	0.01%
Bausch Health Cos Inc	5.00	1/30/2028	80,000	\$78,119	0.01%
ILFC E-Capital Trust II	3.57	12/21/2065	155,000	\$77,743	0.01%
Fannie Mae Pool	6.50	3/1/2038	66,312	\$76,840	0.01%
Fannie Mae REMICS	3.50	5/25/2028	1,146,311	\$76,412	0.01%
Energizer Holdings Inc	6.38	7/15/2026	70,000	\$74,107	0.01%
CenturyLink Inc	4.00	2/15/2027	75,000	\$73,558	0.01%
Freddie Mac Gold Pool	6.50	4/1/2035	61,047	\$73,081	0.01%
Freddie Mac Gold Pool	6.00	7/1/2023	64,406	\$71,886	0.01%
Tenet Healthcare Corp	8.13	4/1/2022	70,000	\$71,020	0.01%
Fannie Mae Pool	4.09	4/1/2033	69,252	\$70,119	0.01%
Valvoline Inc	4.25	2/15/2030	70,000	\$68,207	0.01%
Markel Corp	3.35	9/17/2029	65,000	\$67,268	0.01%
Blackstone Holdings Finance Co LLC	2.50	1/10/2030	65,000	\$65,365	0.01%
Fannie Mae REMICS	3.50	11/25/2027	881,593	\$64,377	0.01%
Energizer Holdings Inc	3.25	12/17/2025	65,520	\$64,169	0.01%
Fannie Mae Pool	5.50	6/1/2023	58,091	\$63,896	0.01%
SM Energy Co	5.00	1/15/2024	190,000	\$62,723	0.01%
Ginnie Mae I Pool	7.00	6/15/2032	54,502	\$62,670	0.01%
Ginnie Mae	1.75	10/16/2037	61,616	\$61,779	0.01%
Navios Maritime Holdings Inc / Navios Maritime Finance II US Inc	11.25	8/15/2022	110,000	\$61,463	0.01%
Ginnie Mae II Pool	5.50	5/20/2035	54,005	\$61,299	0.01%
Laredo Petroleum Inc	9.50	1/15/2025	135,000	\$60,831	0.01%
Cleveland-Cliffs Inc	6.38	10/15/2025	85,000	\$60,166	0.01%
Claire's Holdings LLC			232	\$58,000	0.01%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC	5.75	3/15/2025	55,000	\$56,917	0.01%
Boeing Co/The	3.75	2/1/2050	70,000	\$56,609	0.01%
United Rentals North America Inc	4.88	1/15/2028	55,000	\$55,910	0.01%
Continental Resources Inc/OK	4.90	6/1/2044	80,000	\$55,832	0.01%
NCL Corp Ltd	3.63	12/15/2024	85,000	\$55,768	0.01%
Fannie Mae REMICS	4.00	4/25/2043	512,380	\$55,094	0.01%
Delta Merlin Dunia Tekstil PT	0.00	3/12/2024	1,000,000	\$55,000	0.01%
PTC Inc	3.63	2/15/2025	55,000	\$54,579	0.01%
Freddie Mac Gold Pool	6.50	10/1/2035	45,882	\$54,237	0.01%
Merrill Lynch Mortgage Investors Trust Series 2005-A8	0.84	8/25/2036	55,561	\$53,567	0.01%
Navios Maritime Holdings Inc / Navios Maritime Finance II US Inc	7.38	1/15/2022	130,000	\$53,523	0.01%
WPX Energy Inc	5.25	10/15/2027	60,000	\$52,340	0.01%
Ginnie Mae I Pool	6.50	12/15/2032	46,216	\$51,921	0.01%
Freddie Mac Gold Pool	5.50	5/1/2033	44,631	\$51,013	0.01%
Shelf Drilling Holdings Ltd	8.25	2/15/2025	165,000	\$50,724	0.01%
PolyOne Corp	5.75	5/15/2025	50,000	\$50,625	0.01%
Oasis Petroleum Inc	6.25	5/1/2026	305,000	\$49,181	0.01%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Freddie Mac Gold Pool	8.00	9/1/2030	43,179	\$46,125	0.01%
Ford Motor Co	9.63	4/22/2030	45,000	\$44,940	0.01%
Freddie Mac Gold Pool	5.50	10/1/2033	40,474	\$44,590	0.01%
Fannie Mae Pool	3.76	1/1/2033	43,261	\$43,632	0.01%
Sprint Corp	7.25	9/15/2021	40,000	\$42,321	0.01%
Union Pacific Corp	4.38	11/15/2065	35,000	\$42,104	0.01%
Fannie Mae Pool	4.00	6/1/2048	38,216	\$40,997	0.01%
Freddie Mac Non Gold Pool	3.99	1/1/2034	39,713	\$40,047	0.01%
Ginnie Mae I Pool	6.00	12/15/2033	34,714	\$39,663	0.01%
Nordstrom Inc	8.75	5/15/2025	35,000	\$37,547	0.01%
Fannie Mae Pool	3.50	2/1/2033	34,842	\$37,420	0.01%
Centene Corp	4.25	12/15/2027	35,000	\$37,218	0.01%
WPX Energy Inc	5.75	6/1/2026	40,000	\$37,210	0.01%
Freddie Mac REMICS	3.00	10/15/2027	538,824	\$36,927	0.01%
Kraft Heinz Foods Co	2.80	7/2/2020	36,000	\$36,264	0.01%
JP Morgan Mortgage Acquisition Trust 2006-CW2	0.64	8/25/2036	36,171	\$35,968	0.01%
SM Energy Co	6.63	1/15/2027	120,000	\$35,941	0.01%
Fannie Mae Pool	6.00	5/1/2038	31,395	\$35,031	0.01%
Parsley Energy LLC / Parsley Finance Corp	5.63	10/15/2027	40,000	\$34,300	0.01%
Ginnie Mae I Pool	6.00	2/15/2033	28,490	\$32,042	0.01%
Oasis Petroleum Inc	6.88	1/15/2023	210,000	\$31,551	0.01%
Fannie Mae Pool	5.50	9/1/2020	31,124	\$31,399	0.01%
Fannie Mae Pool	2.94	10/1/2034	30,803	\$31,200	0.01%
Freddie Mac Gold Pool	6.00	12/1/2033	26,048	\$30,065	0.01%
Ginnie Mae I Pool	5.00	6/15/2034	25,842	\$29,063	0.01%
Level 3 Financing Inc	2.12	3/1/2027	30,360	\$29,020	0.01%
Fannie Mae Pool	4.00	8/1/2020	27,048	\$28,648	0.01%
BAT Capital Corp	4.54	8/15/2047	25,000	\$26,417	0.00%
AbbVie Inc	3.38	11/14/2021	25,000	\$26,212	0.00%
Hilton Domestic Operating Co Inc	5.38	5/1/2025	25,000	\$24,881	0.00%
Freddie Mac Gold Pool	6.00	12/1/2032	21,257	\$24,592	0.00%
Freddie Mac Gold Pool	6.00	12/1/2031	21,066	\$24,327	0.00%
Ginnie Mae II Pool	6.00	1/20/2029	21,617	\$24,304	0.00%
Ginnie Mae II Pool	6.00	7/20/2028	20,985	\$23,590	0.00%
Hilton Domestic Operating Co Inc	5.75	5/1/2028	23,000	\$23,212	0.00%
Fannie Mae Pool	7.00	3/1/2032	19,228	\$22,457	0.00%
Ginnie Mae II Pool	6.00	11/20/2028	18,828	\$21,168	0.00%
Golden Nugget Inc	6.75	10/15/2024	25,000	\$19,575	0.00%
Chase Funding Trust Series 2004-1	0.95	12/25/2033	22,352	\$19,053	0.00%
Ginnie Mae I Pool	6.00	8/15/2031	17,079	\$19,049	0.00%
WPX Energy Inc	5.25	9/15/2024	20,000	\$18,091	0.00%
Fannie Mae Pool	3.53	4/1/2036	17,770	\$17,962	0.00%
Ginnie Mae I Pool	6.50	10/15/2032	13,415	\$15,659	0.00%
Sanchez Energy Corp	7.15	5/11/2020	15,000	\$15,003	0.00%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



## SCHEDULE OF INVESTMENTS

ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Sanchez Energy Corp	12.00	5/11/2020	15,539	\$14,819	0.00%
Corp Lindley SA	6.75	11/23/2021	14,000	\$14,677	0.00%
Corp Lindley SA	6.75	11/23/2021	14,000	\$14,677	0.00%
Fannie Mae Pool	5.50	2/1/2023	13,139	\$14,453	0.00%
Freddie Mac Gold Pool	6.00	1/1/2038	11,336	\$12,654	0.00%
Freddie Mac Gold Pool	7.00	6/1/2030	10,666	\$12,126	0.00%
Ginnie Mae I Pool	6.00	2/15/2032	9,679	\$10,789	0.00%
Freddie Mac REMICS	4.00	4/15/2025	670,191	\$9,999	0.00%
Ginnie Mae I Pool	7.00	6/15/2031	7,980	\$9,726	0.00%
Freddie Mac Gold Pool	6.50	5/1/2032	7,429	\$8,635	0.00%
Freddie Mac REMICS	5.94	9/15/2034	174,825	\$7,785	0.00%
Credit Suisse Commercial Mortgage Trust Series 2006-C5	1.09	12/15/2039	639,841	\$7,659	0.00%
Fannie Mae Pool	6.50	4/1/2032	6,272	\$7,244	0.00%
Freddie Mac Gold Pool	6.50	5/1/2029	5,698	\$6,467	0.00%
Fannie Mae Pool	6.50	8/1/2032	5,636	\$6,308	0.00%
Fannie Mae Pool	6.00	2/1/2023	5,487	\$6,123	0.00%
Freddie Mac Gold Pool	7.50	1/1/2031	4,965	\$5,962	0.00%
Fannie Mae Pool	7.50	8/1/2032	4,968	\$5,702	0.00%
Ginnie Mae II Pool	6.00	7/20/2029	4,600	\$5,173	0.00%
Ginnie Mae II Pool	6.50	3/20/2028	4,242	\$4,890	0.00%
Freddie Mac Gold Pool	6.00	3/1/2022	4,159	\$4,643	0.00%
Ginnie Mae II Pool	6.50	5/20/2029	3,841	\$4,505	0.00%
Freddie Mac Gold Pool	7.00	12/1/2029	4,090	\$4,301	0.00%
Freddie Mac Gold Pool	6.50	3/1/2029	3,680	\$4,191	0.00%
WPX Energy Inc	4.50	1/15/2030	5,000	\$4,144	0.00%
Fannie Mae Pool	3.61	2/1/2036	4,066	\$4,111	0.00%
Ginnie Mae II Pool	8.00	1/20/2031	3,177	\$3,941	0.00%
Freddie Mac Gold Pool	7.00	12/1/2030	3,560	\$3,743	0.00%
Freddie Mac REMICS	3.00	9/15/2025	383,555	\$3,184	0.00%
Freddie Mac Gold Pool	6.50	4/1/2031	2,623	\$3,024	0.00%
Sanchez Energy Corp	7.25	2/15/2023	115,000	\$2,910	0.00%
Fannie Mae REMICS	6.01	3/25/2022	74,667	\$2,894	0.00%
Freddie Mac Gold Pool	7.50	2/1/2032	2,415	\$2,835	0.00%
Ginnie Mae I Pool	6.00	1/15/2032	2,222	\$2,550	0.00%
Fannie Mae Pool	6.50	12/1/2031	2,176	\$2,436	0.00%
Fannie Mae Pool	6.50	5/1/2022	1,925	\$2,155	0.00%
Freddie Mac Gold Pool	6.00	6/1/2028	1,810	\$2,045	0.00%
Freddie Mac Gold Pool	6.50	2/1/2032	1,674	\$1,931	0.00%
Fannie Mae Pool	6.50	2/1/2032	1,696	\$1,898	0.00%
Freddie Mac Gold Pool	6.50	9/1/2031	1,679	\$1,881	0.00%
Fannie Mae Pool	6.50	2/1/2032	1,466	\$1,698	0.00%
Freddie Mac Gold Pool	7.50	3/1/2031	1,432	\$1,685	0.00%
Fannie Mae REMICS	6.01	12/25/2021	49,354	\$1,520	0.00%
Ginnie Mae I Pool	7.00	7/15/2031	1,334	\$1,512	0.00%

PQ 7977

Not FDIC Insured  
May Lose Value, Not a Deposit, No Bank Guarantee  
Not Insured by any Federal Government Agency

4-20

Please note that coupon rates are not available for all securities displayed on this report.

# Core Plus Bond Fund

As of April 30, 2020



SCHEDULE OF INVESTMENTS					
ISSUER	COUPON RATE	MATURITY DATE	SHARES/ PAR VALUE	MARKET VALUE	% TOTAL NET ASSETS
Americredit Automobile Receivables Trust 2018-2	2.86	11/18/2021	1,420	\$1,422	0.00%
Fannie Mae Pool	5.50	7/1/2023	1,161	\$1,277	0.00%
Freddie Mac Gold Pool	7.50	9/1/2030	1,029	\$1,211	0.00%
Freddie Mac Gold Pool	7.00	9/1/2031	915	\$1,071	0.00%
Fannie Mae Pool	5.50	6/1/2020	970	\$973	0.00%
LB-UBS Commercial Mortgage Trust 2005-C3	0.97	7/15/2040	1,228,870	\$897	0.00%
Air 2 US	8.63	10/1/2020	746	\$753	0.00%
Freddie Mac Gold Pool	6.00	1/1/2029	408	\$456	0.00%
Fannie Mae REMICS	35.13	8/25/2035	1,599	\$371	0.00%
Freddie Mac Gold Pool	7.50	12/1/2030	340	\$347	0.00%
Ultra Resources Inc/US	6.88	4/15/2022	90,000	\$320	0.00%
Alta Mesa Holdings LP / Alta Mesa Finance Services Corp	0.00	12/15/2024	200,000	\$297	0.00%
Freddie Mac Gold Pool	6.50	6/1/2031	237	\$265	0.00%
Sanchez Energy Corp	0.00	1/15/2023	100,000	\$250	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	113	\$131	0.00%
LB-UBS Commercial Mortgage Trust 2007-C1	0.35	2/15/2040	252,512	\$65	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%
Spectacle Gary Holdings LLC	0.00	11/6/2025	-11,486	\$0	0.00%
<b>Total Market Value</b>				<b>\$ 617,764,252</b>	<b>108.28%</b>
<b>Cash</b>				<b>-47,256,551</b>	<b>-8.28%</b>
<b>Total Net Assets</b>				<b>\$ 570,507,701</b>	<b>100.00%</b>

## Core Plus Bond Fund

As of April 30, 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.

Principal Funds, Inc. is distributed by Principal Funds Distributor, Inc., member of Principal Financial Group®. See the Principal Funds, Inc. prospectus for the full name of each Fund. Certain investment options may not be available in all states or US commonwealths.

*Investors should carefully consider a fund's investment objectives, risks, charges and expenses prior to investing. A prospectus, or a summary prospectus if available, containing this and other information can be obtained by contacting a financial professional, visiting [principalfunds.com](http://principalfunds.com), or calling 800-222-5852. Please read the prospectus carefully before investing.*

*A mutual fund's share price and investment return will vary with market conditions, and the principal value of an investment when you sell your shares may be more or less than the original cost.*

Fixed-income and asset allocation investment options that invest in mortgage securities are subject to increased risk due to real estate exposure.

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