

Portfolio of Investments

| Investments in Securities   | Coupon % | Maturity | Shares/Par  | Value (\$)    | % of Net Assets |
|---|----------|----------|-------------|---------------|-----------------|
| Acrisure  | 4.25     | 2/15/27  | 25,491,113  | 25,416,678    | 0.047%          |
| Acrisure LLC / Acrisure Finance   | 7        | 11/15/25 | 76,025,000  | 76,215,063    | 0.141%          |
| ADMI  | 3.88     | 12/23/27 | 54,954,725  | 54,565,646    | 0.101%          |
| ADMI  | 4        | 12/23/27 | 109,332,077 | 109,041,253   | 0.202%          |
| Alliant Holdings Intermediate   | 4        | 11/5/27  | 152,825,271 | 152,525,733   | 0.283%          |
| Alliant Holdings Intermediate   | 3.35     | 5/9/25   | 90,022,962  | 89,050,714    | 0.165%          |
| Alliant Holdings Intermediate   | 3.35     | 5/9/25   | 47,523,293  | 47,014,319    | 0.087%          |
| Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer                  | 6.75     | 10/15/27 | 9,475,000   | 9,782,938     | 0.018%          |
| Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer                  | 4.25     | 10/15/27 | 8,950,000   | 8,950,000     | 0.017%          |
| Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer                  | 5.88     | 11/1/29  | 8,950,000   | 9,106,625     | 0.017%          |
| Alphabet Class A  |          |          | 433,037     | 1,254,525,510 | 2.327%          |
| Alphabet Class C  |          |          | 582,326     | 1,685,012,690 | 3.126%          |
| Altice France Holding   | 10.5     | 5/15/27  | 46,155,000  | 49,616,625    | 0.092%          |
| Amazon.com  |          |          | 851,914     | 2,840,570,927 | 5.269%          |
| Ameren  |          |          | 10,769,016  | 958,550,114   | 1.778%          |
| American Electric Power   |          |          | 1,162,195   | 58,278,268    | 0.108%          |
| American Electric Power   |          |          | 2,996,863   | 266,630,901   | 0.495%          |
| Amwins  | 4.88     | 6/30/29  | 14,105,000  | 14,281,313    | 0.026%          |
| Applied Systems   | 3.75     | 9/19/24  | 95,789,387  | 95,693,597    | 0.178%          |
| Applied Systems   | 6.25     | 9/19/25  | 10,152,767  | 10,216,222    | 0.019%          |
| Ascend Learning   | 6.25     | 11/18/29 | 27,870,000  | 27,916,543    | 0.052%          |
| Ascend Learning   | 4        | 12/10/28 | 196,655,000 | 196,204,660   | 0.364%          |
| Aurora Innovation   |          |          | 10,101,946  | 113,747,912   | 0.211%          |
| Aurora Innovation   |          |          | 6,053,238   | 64,751,487    | 0.120%          |
| Avantor Funding   | 2.5      | 11/21/24 | 5,764,735   | 5,750,324     | 0.011%          |
| Avantor Funding   | 4.63     | 7/15/28  | 42,428,000  | 44,443,330    | 0.082%          |
| Azalea Topco  | 3.63     | 7/24/26  | 126,434,116 | 125,762,751   | 0.233%          |
| Azalea Topco  | 4.5      | 7/24/26  | 20,756,596  | 20,737,084    | 0.038%          |
| Bank of America   |          |          | 18,543,830  | 825,014,997   | 1.530%          |
| Becton, Dickinson & Company   |          |          | 4,423,688   | 1,112,469,058 | 2.064%          |
| Camelot US Acquisition  | 4        | 10/30/26 | 93,926,250  | 93,779,725    | 0.174%          |
| CCO Holdings LLC / CCO Holdings Capital   | 5        | 2/1/28   | 252,238,000 | 262,327,520   | 0.487%          |
| CCO Holdings LLC / CCO Holdings Capital   | 4        | 3/1/23   | 43,430,000  | 43,430,000    | 0.081%          |
| CCO Holdings LLC / CCO Holdings Capital   | 5.13     | 5/1/27   | 242,390,000 | 250,873,650   | 0.465%          |
| Cedar Fair  | 1.84     | 4/13/24  | 2,150,380   | 2,104,018     | 0.004%          |
| Cedar Fair  | 5.25     | 7/15/29  | 71,965,000  | 73,764,125    | 0.137%          |
| Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op | 6.5      | 10/1/28  | 57,835,000  | 61,594,275    | 0.114%          |
| Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op | 5.38     | 4/15/27  | 71,305,000  | 73,087,625    | 0.136%          |
| Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op | 5.5      | 5/1/25   | 43,587,000  | 45,112,545    | 0.084%          |
| Charles Schwab  | 5.95     | 12/1/70  | 95,800      | 2,440,984     | 0.005%          |
| Cisco Systems   |          |          | 2,966,100   | 187,961,757   | 0.349%          |
| Clarios Global  | 6.75     | 5/15/25  | 15,558,000  | 16,277,558    | 0.030%          |
| Clarios Global Lp / Clarios Us Finance  | 6.25     | 5/15/26  | 21,486,000  | 22,721,445    | 0.042%          |
| Clarios Global Lp / Clarios Us Finance  | 8.5      | 5/15/27  | 38,295,000  | 40,496,963    | 0.075%          |
| Clarivate Science Holdings  | 3.88     | 7/1/28   | 24,580,000  | 24,702,900    | 0.046%          |
| Clarivate Science Holdings  | 4.88     | 7/1/29   | 7,515,000   | 7,590,150     | 0.014%          |
| CME Group   |          |          | 382,200     | 87,317,412    | 0.162%          |
| CMS Energy  | 5.88     | 10/15/78 | 3,049,644   | 81,577,977    | 0.151%          |
| CMS Energy  | 5.88     | 3/1/79   | 4,141,103   | 111,395,671   | 0.207%          |
| CMS Energy  |          |          | 8,646,105   | 562,429,130   | 1.043%          |
| Coca-Cola   |          |          | 1,804,900   | 106,868,129   | 0.198%          |
| CoreLogic   | 4        | 6/2/28   | 105,595,350 | 105,384,159   | 0.195%          |
| CoreLogic   | 7        | 6/4/29   | 5,985,000   | 6,026,177     | 0.011%          |
| Danaher   |          |          | 3,642,930   | 1,198,560,399 | 2.223%          |
| Delta 2 Lux Sarl  | 3.5      | 2/1/24   | 199,234,747 | 198,902,025   | 0.369%          |
| Delta Air Lines Inc / SkyMiles IP   | 4.5      | 10/20/25 | 67,265,000  | 70,474,482    | 0.131%          |
| Delta Air Lines Inc / SkyMiles IP   | 4.75     | 10/20/28 | 37,425,000  | 40,924,200    | 0.076%          |
| Domino s Pizza Master Issuer  | 3.67     | 10/25/49 | 18,249,938  | 19,208,150    | 0.036%          |
| Domino s Pizza Master Issuer  | 4.12     | 7/25/47  | 39,149,688  | 40,968,739    | 0.076%          |
| Domino s Pizza Master Issuer  | 4.12     | 7/25/48  | 34,294,350  | 35,052,461    | 0.065%          |
| Eagle Broadband Investments   | 3.75     | 11/12/27 | 20,681,401  | 20,642,727    | 0.038%          |
| Exelon  |          |          | 12,005,675  | 693,447,788   | 1.286%          |
| Eyecare Partners  | 4.5      | 11/15/28 | 2,720,000   | 2,707,080     | 0.005%          |
| Eyecare Partners  | 3.97     | 2/18/27  | 10,029,673  | 9,963,878     | 0.018%          |
| Filtration  | 4        | 10/21/28 | 16,192,418  | 16,155,337    | 0.030%          |

|   |      |          |             |               |        |
|---|------|----------|-------------|---------------|--------|
| Filtration  | 3.09 | 3/31/25  | 27,502,134  | 27,235,638    | 0.051% |
| Filtration  | 3.5  | 3/31/25  | 51,205,240  | 58,042,407    | 0.108% |
| Fiserv  |      |          | 1,366,531   | 141,832,252   | 0.263% |
| FleetCor Technologies   |      |          | 1,385,338   | 310,094,058   | 0.575% |
| Four Seasons Hotels   | 2.1  | 11/30/23 | 26,372,433  | 26,240,570    | 0.049% |
| GE  |      |          | 25,143,114  | 2,375,269,980 | 4.406% |
| General Electric  | 3.53 | 6/15/70  | 140,675,000 | 138,916,563   | 0.258% |
| Hadrian Merger Sub  | 8.5  | 5/1/26   | 50,221,000  | 51,664,854    | 0.096% |
| Hb Fuller   | 2.1  | 10/20/24 | 8,586,011   | 8,579,572     | 0.016% |
| Heartland dental  | 3.6  | 4/30/25  | 170,457,458 | 168,611,404   | 0.313% |
| Heartland dental  | 4.1  | 4/30/25  | 16,492,125  | 16,450,895    | 0.031% |
| Hilton domestic Operating   | 5.38 | 5/1/25   | 3,675,000   | 3,803,625     | 0.007% |
| Hilton Worldwide Holdings   |      |          | 2,185,077   | 340,850,161   | 0.632% |
| Hologic   |      |          | 2,726,473   | 208,738,773   | 0.387% |
| Howden Group Holdings   | 4    | 11/12/27 | 147,063,047 | 146,296,848   | 0.271% |
| HUB International   | 5.63 | 12/1/29  | 16,885,000  | 17,264,913    | 0.032% |
| HUB International   | 2.87 | 4/25/25  | 692,753,920 | 684,253,829   | 1.269% |
| HUB International   | 4    | 4/25/25  | 463,354,880 | 462,919,327   | 0.859% |
| HUB International   | 7    | 5/1/26   | 240,658,000 | 246,975,273   | 0.458% |
| Humana  |      |          | 3,196,502   | 1,482,729,418 | 2.750% |
| Ingersoll-Rand  |      |          | 6,315,383   | 390,732,746   | 0.725% |
| Intercontinental Exchange   |      |          | 5,305,810   | 725,675,634   | 1.346% |
| IRB Holding   | 4.25 | 12/15/27 | 67,604,768  | 67,541,220    | 0.125% |
| IRB Holding   | 6.75 | 2/15/26  | 2,721,000   | 2,775,420     | 0.005% |
| IRB Holding   | 3.75 | 2/5/25   | 63,279,276  | 63,128,038    | 0.117% |
| Keurig Dr Pepper  |      |          | 22,330,413  | 823,099,023   | 1.527% |
| Kfc Holding Co/Pizza Hut Holdings Llc/Taco Bell Of America            | 4.75 | 6/1/27   | 169,330,000 | 175,891,538   | 0.326% |
| Korn Ferry  | 4.63 | 12/15/27 | 11,955,000  | 12,313,650    | 0.023% |
| Lennox International  | 3    | 11/15/23 | 6,420,000   | 6,597,603     | 0.012% |
| Life Time   | 5.75 | 1/15/26  | 40,572,000  | 42,042,735    | 0.078% |
| Life Time   | 5.75 | 12/16/24 | 19,802,638  | 19,889,374    | 0.037% |
| Lockheed Martin   |      |          | 265,100     | 94,219,191    | 0.175% |
| Loire Finco Luxembourg Sarl   | 3.35 | 4/21/27  | 105,764,557 | 104,442,500   | 0.194% |
| Marriott  |      |          | 1,611,336   | 266,257,161   | 0.494% |
| Marriott International Inc/MD   | 3.13 | 6/15/26  | 11,184,000  | 11,677,282    | 0.022% |
| Marsh & McLennan  |      |          | 7,696,518   | 1,337,808,759 | 2.482% |
| MasterCard  |      |          | 243,200     | 87,386,624    | 0.162% |
| McDonald's  |      |          | 505,996     | 135,642,348   | 0.252% |
| Medtronic   |      |          | 384,800     | 39,807,560    | 0.074% |
| Meta Platforms  |      |          | 1,621,485   | 545,386,480   | 1.012% |
| Microsoft   |      |          | 11,984,128  | 4,030,501,929 | 7.477% |
| Mileage Plus Holdings   | 6.25 | 6/21/27  | 222,075,066 | 233,873,915   | 0.434% |
| Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets | 6.5  | 6/20/27  | 39,450,000  | 42,112,875    | 0.078% |
| Mirant  | 0    | 7/15/49  | 16,000,000  | 0             | 0.000% |
| Mozart Borrower   | 3.75 | 10/23/28 | 336,021,432 | 335,873,582   | 0.623% |
| Netflix   | 4.38 | 11/15/26 | 134,150,000 | 148,571,125   | 0.276% |
| Netflix   | 5.88 | 11/15/28 | 225,575,000 | 271,253,938   | 0.503% |
| Netflix   | 5.5  | 2/15/22  | 9,485,000   | 9,520,569     | 0.018% |
| Netflix   | 5.88 | 2/15/25  | 56,540,000  | 63,536,825    | 0.118% |
| Netflix   | 4.88 | 4/15/28  | 168,167,000 | 191,710,380   | 0.356% |
| Netflix   | 6.38 | 5/15/29  | 120,825,000 | 150,578,156   | 0.279% |
| Netflix   | 4.88 | 6/15/30  | 4,130,000   | 4,811,450     | 0.009% |
| NiSource  | 6.5  | 12/15/70 | 1,404,109   | 38,219,847    | 0.071% |
| NiSource  |      |          | 659,146     | 73,728,501    | 0.137% |
| NiSource  | 5.65 | 6/15/70  | 44,495,000  | 45,985,583    | 0.085% |
| Northrop Grumman  |      |          | 203,000     | 78,575,210    | 0.146% |
| NXP Semiconductors  |      |          | 477,900     | 108,856,062   | 0.202% |
| Pacific dental Services   | 4    | 5/5/28   | 14,442,425  | 14,428,849    | 0.027% |
| Pathway Vet Alliance  | 3.85 | 3/31/27  | 12,643,073  | 12,591,110    | 0.023% |
| PepsiCo   |      |          | 536,300     | 93,160,673    | 0.173% |
| PerkinElmer   |      |          | 4,530,542   | 910,910,775   | 1.690% |
| PetVet Care Centers   | 2.84 | 2/14/25  | 9,664,254   | 9,543,450     | 0.018% |
| PetVet Care Centers   | 3.35 | 2/14/25  | 31,371,559  | 31,156,036    | 0.058% |
| PetVet Care Centers   | 4.25 | 2/14/25  | 68,930,052  | 68,843,890    | 0.128% |
| Photo Holdings Merger Sub   | 8.5  | 10/1/26  | 43,423,000  | 45,159,920    | 0.084% |
| PNC Financial Services Group  |      |          | 10,229,485  | 2,051,216,332 | 3.805% |
| Project Boost Purchaser   | 4    | 5/30/26  | 15,772,495  | 15,759,404    | 0.029% |
| Public Service Enterprise   |      |          | 12,958,134  | 864,696,282   | 1.604% |
| RealPage  | 7.25 | 4/23/29  | 6,300,000   | 6,372,450     | 0.012% |
| RealPage  | 3.75 | 4/24/28  | 144,682,388 | 144,162,978   | 0.267% |
| Roper Technologies  |      |          | 438,497     | 215,679,134   | 0.400% |
| Ross Stores   |      |          | 188,400     | 21,530,352    | 0.040% |

|   |      |          |               |                       |         |
|---|------|----------|---------------|-----------------------|---------|
| Ryan Specialty                                    | 3.75 | 9/1/27   | 28,647,797    | 28,604,825            | 0.053%  |
| Salesforce.com                                    |      |          | 3,069,753     | 780,116,330           | 1.447%  |
| SBA Communications                                | 3.88 | 2/15/27  | 17,885,000    | 18,421,550            | 0.034%  |
| SCE Trust IV                                      | 5.38 | 12/15/70 | 1,995,190     | 49,999,461            | 0.093%  |
| SeaWorld Parks & Entertainment                    | 3.5  | 8/25/28  | 48,931,811    | 48,687,152            | 0.090%  |
| Sensata Technologies BV                           | 5    | 10/1/25  | 23,800,000    | 25,793,250            | 0.048%  |
| Sensata Technologies BV                           | 4.88 | 10/15/23 | 20,175,000    | 21,183,750            | 0.039%  |
| Sensata Technologies BV                           | 5.63 | 11/1/24  | 6,670,000     | 7,311,988             | 0.014%  |
| Sirius XM Radio                                   | 5    | 8/1/27   | 58,340,000    | 60,454,825            | 0.112%  |
| Six Flags Entertainment                           | 5.5  | 4/15/27  | 115,949,000   | 119,862,279           | 0.222%  |
| Six Flags Entertainment                           | 4.88 | 7/31/24  | 180,151,000   | 181,952,510           | 0.338%  |
| Six Flags theme Parks                             | 7    | 7/1/25   | 59,402,000    | 63,337,383            | 0.117%  |
| SkyMiles IP                                       | 4.75 | 10/20/27 | 90,160,000    | 95,231,500            | 0.177%  |
| Solera  | 4.5  | 6/2/28   | 16,423,838    | 16,408,399            | 0.030%  |
| Sophia  | 3.72 | 10/7/27  | 31,895,063    | 31,871,141            | 0.059%  |
| State Street                                      | 3.8  | 9/15/70  | 11,154,000    | 11,209,770            | 0.021%  |
| Sunshine Luxembourg VII Sarl                      | 4.5  | 10/1/26  | 119,834,847   | 120,209,930           | 0.223%  |
| Surgery Center Holdings                           | 10   | 4/15/27  | 43,213,000    | 45,913,813            | 0.085%  |
| TE Connectivity                                   |      |          | 2,922,290     | 471,482,269           | 0.875%  |
| Teledyne Technologies                             |      |          | 222,446       | 97,184,433            | 0.180%  |
| Teleflex  | 4.63 | 11/15/27 | 21,957,000    | 22,807,834            | 0.042%  |
| Tenet Healthcare                                  | 4.63 | 9/1/24   | 15,925,000    | 16,303,219            | 0.030%  |
| Thermo Fisher Scientific                          |      |          | 2,828,334     | 1,887,177,578         | 3.501%  |
| TK Elevator US Newco                              | 5.25 | 7/15/27  | 12,500,000    | 13,125,000            | 0.024%  |
| TK Elevator US Newco                              | 4    | 7/30/27  | 144,549,500   | 144,529,263           | 0.268%  |
| TRP Government Reserve                            | 0.06 |          | 5,817,257,824 | 5,817,257,824         | 10.791% |
| TRP Inst Floating Rate - Inst                     |      |          | 63,349,965    | 617,662,163           | 1.146%  |
| UKG   | 5.75 | 5/3/27   | 29,400,000    | 29,455,272            | 0.055%  |
| UKG   | 3.85 | 5/4/26   | 13,748,538    | 13,696,980            | 0.025%  |
| UKG   | 3.75 | 5/4/26   | 633,347,545   | 629,585,461           | 1.168%  |
| United Airlines 2012-1 Class A Pass Through Trust | 4.15 | 4/11/24  | 8,535,580     | 8,861,366             | 0.016%  |
| UnitedHealth Group                                |      |          | 3,900,190     | 1,958,441,407         | 3.633%  |
| US Airways 2010-1 Class A Pass Through Trust      | 6.25 | 4/22/23  | 5,215,903     | 5,346,300             | 0.010%  |
| US Airways 2012-2 Class A Pass Through Trust      | 4.63 | 6/3/25   | 907,315       | 898,241               | 0.002%  |
| US Airways 2013-1 Class A Pass Through Trust      | 3.95 | 5/15/27  | 5,587,887     | 5,587,887             | 0.010%  |
| USI Inc/NY  | 3.47 | 12/2/26  | 148,411,192   | 147,271,394           | 0.273%  |
| USI Inc/NY  | 6.88 | 5/1/25   | 85,903,000    | 86,654,651            | 0.161%  |
| USI Inc/NY  | 3.22 | 5/16/24  | 269,907,091   | 267,642,570           | 0.496%  |
| Visa  |      |          | 2,585,000     | 560,195,350           | 1.039%  |
| Waste Connections                                 |      |          | 3,747,573     | 510,681,773           | 0.947%  |
| Waste Management                                  |      |          | 129,900       | 21,680,310            | 0.040%  |
| Welbilt   | 2.6  | 10/23/25 | 17,400,000    | 17,320,308            | 0.032%  |
| Welbilt   | 9.5  | 2/15/24  | 27,746,000    | 28,023,460            | 0.052%  |
| Woof Holdings                                     | 4.5  | 12/21/27 | 18,599,450    | 18,599,450            | 0.035%  |
| Yum Brands  | 3.88 | 11/1/23  | 42,025,000    | 43,811,063            | 0.081%  |
| Yum Brands  | 5.35 | 11/1/43  | 64,619,000    | 71,242,448            | 0.132%  |
| Yum Brands  | 6.88 | 11/15/37 | 27,015,000    | 34,072,669            | 0.063%  |
| Yum Brands  | 4.75 | 1/15/30  | 11,060,000    | 11,930,975            | 0.022%  |
| Yum Brands  | 7.75 | 4/1/25   | 16,363,000    | 17,222,058            | 0.032%  |
| Yum! Brands                                       |      |          | 14,275,786    | 1,982,335,644         | 3.677%  |
| Miscellaneous Securities ‡                        |      |          |               | 742,167,143           |         |
| <b>Total Investments in Securities</b>            |      |          |               | <b>55,196,944,882</b> |         |

‡ At the discretion of the advisor, the identity of certain securities has been concealed to protect the fund's interests.

| Options                    | Strike Price(\$) | Exercise Date | Shares/Par | Value (\$)  | % of Net Assets |
|----------------------------|------------------|---------------|------------|-------------|-----------------|
| AEP 01/21/2022 C 100 OTC   | 100.00           | 1/21/2022     | (3,186)    | (7,965)     | 0.000%          |
| AEP 01/21/2022 C 90 OTC    | 90.00            | 1/21/2022     | (7,852)    | (588,900)   | (0.001%)        |
| AEP 01/21/2022 C 95 OTC    | 95.00            | 1/21/2022     | (9,619)    | (48,095)    | 0.000%          |
| AEP 01/21/2022 C 97.5 OTC  | 97.50            | 1/21/2022     | (3,186)    | (15,930)    | 0.000%          |
| AMZN 01/20/2023 C 4000 OTC | 4,000.00         | 1/20/2023     | (61)       | (1,131,398) | (0.002%)        |
| AMZN 01/20/2023 C 4100 OTC | 4,100.00         | 1/20/2023     | (61)       | (976,610)   | (0.002%)        |
| AMZN 01/20/2023 C 4200 OTC | 4,200.00         | 1/20/2023     | (61)       | (860,863)   | (0.002%)        |
| AMZN 01/20/2023 C 4300 OTC | 4,300.00         | 1/20/2023     | (61)       | (755,333)   | (0.001%)        |
| AMZN 01/20/2023 C 4400 OTC | 4,400.00         | 1/20/2023     | (61)       | (663,833)   | (0.001%)        |
| AMZN 01/20/2023 C 4500 OTC | 4,500.00         | 1/20/2023     | (124)      | (1,179,860) | (0.002%)        |
| AMZN 01/20/2023 C 4600 OTC | 4,600.00         | 1/20/2023     | (63)       | (526,050)   | (0.001%)        |
| AMZN 01/20/2023 C 4700 OTC | 4,700.00         | 1/20/2023     | (63)       | (459,270)   | (0.001%)        |
| AMZN 01/20/2023 C 4800 OTC | 4,800.00         | 1/20/2023     | (63)       | (404,775)   | (0.001%)        |
| AMZN 01/20/2023 C 4900 OTC | 4,900.00         | 1/20/2023     | (63)       | (357,840)   | (0.001%)        |
| AMZN 01/20/2023 C 5000 OTC | 5,000.00         | 1/20/2023     | (63)       | (315,945)   | (0.001%)        |

|                             |          |           |          |              |          |
|-----------------------------|----------|-----------|----------|--------------|----------|
| AMZN 01/20/2023 C 5100 OTC  | 5,100.00 | 1/20/2023 | (63)     | (281,925)    | (0.001%) |
| AMZN 01/21/2022 C 3800 OTC  | 3,800.00 | 1/21/2022 | (201)    | (53,667)     | 0.000%   |
| AMZN 01/21/2022 C 3900 OTC  | 3,900.00 | 1/21/2022 | (285)    | (53,438)     | 0.000%   |
| AMZN 01/21/2022 C 4000 OTC  | 4,000.00 | 1/21/2022 | (412)    | (53,766)     | 0.000%   |
| AMZN 01/21/2022 C 4100 OTC  | 4,100.00 | 1/21/2022 | (212)    | (19,610)     | 0.000%   |
| AMZN 01/21/2022 C 4200 OTC  | 4,200.00 | 1/21/2022 | (211)    | (13,082)     | 0.000%   |
| AMZN 01/21/2022 C 4300 OTC  | 4,300.00 | 1/21/2022 | (212)    | (10,176)     | 0.000%   |
| BAC 01/20/2023 C 45 OTC     | 45.00    | 1/20/2023 | (71,065) | (32,689,900) | (0.061%) |
| BAC 01/20/2023 C 50 OTC     | 50.00    | 1/20/2023 | (24,067) | (6,449,956)  | (0.012%) |
| BAC 01/21/2022 C 35 OTC     | 35.00    | 1/21/2022 | (25,653) | (24,434,483) | (0.045%) |
| BAC 01/21/2022 C 37 OTC     | 37.00    | 1/21/2022 | (19,105) | (14,424,275) | (0.027%) |
| BAC 01/21/2022 C 40 OTC     | 40.00    | 1/21/2022 | (5,674)  | (2,624,225)  | (0.005%) |
| BAC 01/21/2022 C 45 OTC     | 45.00    | 1/21/2022 | (5,674)  | (490,801)    | (0.001%) |
| CME 01/21/2022 C 220 OTC    | 220.00   | 1/21/2022 | (1,911)  | (1,872,780)  | (0.003%) |
| CME 01/21/2022 C 230 OTC    | 230.00   | 1/21/2022 | (1,911)  | (616,298)    | (0.001%) |
| CSCO 01/21/2022 C 45 OTC    | 45.00    | 1/21/2022 | (9,887)  | (18,216,798) | (0.034%) |
| CSCO 01/21/2022 C 47.5 OTC  | 47.50    | 1/21/2022 | (9,887)  | (15,621,460) | (0.029%) |
| CSCO 01/21/2022 C 50 OTC    | 50.00    | 1/21/2022 | (9,887)  | (13,421,603) | (0.025%) |
| DHR 01/21/2022 C 270 OTC    | 270.00   | 1/21/2022 | (398)    | (2,366,110)  | (0.004%) |
| DHR 01/21/2022 C 280 OTC    | 280.00   | 1/21/2022 | (1,036)  | (5,148,920)  | (0.010%) |
| DHR 01/21/2022 C 290 OTC    | 290.00   | 1/21/2022 | (638)    | (2,529,670)  | (0.005%) |
| DHR 01/21/2022 C 300 OTC    | 300.00   | 1/21/2022 | (4,561)  | (14,047,880) | (0.026%) |
| EXC 01/21/2022 C 50 OTC     | 50.00    | 1/21/2022 | (3,186)  | (2,501,010)  | (0.005%) |
| FB 01/21/2022 C 340 OTC     | 340.00   | 1/21/2022 | (1,149)  | (830,153)    | (0.002%) |
| FB 01/21/2022 C 345 OTC     | 345.00   | 1/21/2022 | (1,149)  | (603,225)    | (0.001%) |
| FB 01/21/2022 C 380 OTC     | 380.00   | 1/21/2022 | (749)    | (33,705)     | 0.000%   |
| FB 01/21/2022 C 400 OTC     | 400.00   | 1/21/2022 | (8,433)  | (156,011)    | 0.000%   |
| FB 09/16/2022 C 345 OTC     | 345.00   | 9/16/2022 | (638)    | (2,225,025)  | (0.004%) |
| FB 09/16/2022 C 360 OTC     | 360.00   | 9/16/2022 | (638)    | (1,835,845)  | (0.003%) |
| FISV 01/21/2022 C 130 OTC   | 130.00   | 1/21/2022 | (1,275)  | (6,375)      | 0.000%   |
| FISV 01/21/2022 C 135 OTC   | 135.00   | 1/21/2022 | (1,275)  | (9,563)      | 0.000%   |
| FLT 01/21/2022 C 300 OTC    | 300.00   | 1/21/2022 | (478)    | (47,800)     | 0.000%   |
| FLT 01/21/2022 C 310 OTC    | 310.00   | 1/21/2022 | (319)    | (76,560)     | 0.000%   |
| GE1 01/21/2022 C 12 OTC     | 12.00    | 1/21/2022 | (31,828) | (604,732)    | (0.001%) |
| GE1 01/21/2022 C 15 OTC     | 15.00    | 1/21/2022 | (95,509) | (47,755)     | 0.000%   |
| GOOG 01/21/2022 C 1760 OTC  | 1,760.00 | 1/21/2022 | (448)    | (50,888,320) | (0.094%) |
| GOOG 01/21/2022 C 1780 OTC  | 1,780.00 | 1/21/2022 | (448)    | (49,996,800) | (0.093%) |
| GOOG 01/21/2022 C 1800 OTC  | 1,800.00 | 1/21/2022 | (448)    | (49,087,360) | (0.091%) |
| GOOG 06/17/2022 C 1980 OTC  | 1,980.00 | 6/17/2022 | (128)    | (12,009,600) | (0.022%) |
| GOOG 06/17/2022 C 2000 OTC  | 2,000.00 | 6/17/2022 | (128)    | (11,768,320) | (0.022%) |
| GOOG 06/17/2022 C 2100 OTC  | 2,100.00 | 6/17/2022 | (128)    | (10,576,640) | (0.020%) |
| GOOG 06/17/2022 C 2550 OTC  | 2,550.00 | 6/17/2022 | (48)     | (2,096,400)  | (0.004%) |
| GOOG 06/17/2022 C 2600 OTC  | 2,600.00 | 6/17/2022 | (48)     | (1,915,440)  | (0.004%) |
| GOOG 06/17/2022 C 2650 OTC  | 2,650.00 | 6/17/2022 | (48)     | (1,743,360)  | (0.003%) |
| GOOGL 01/20/2023 C 3200 OTC | 3,200.00 | 1/20/2023 | (119)    | (2,485,910)  | (0.005%) |
| GOOGL 01/20/2023 C 3300 OTC | 3,300.00 | 1/20/2023 | (119)    | (2,076,550)  | (0.004%) |
| GOOGL 01/20/2023 C 3400 OTC | 3,400.00 | 1/20/2023 | (119)    | (1,761,200)  | (0.003%) |
| GOOGL 01/20/2023 C 3500 OTC | 3,500.00 | 1/20/2023 | (119)    | (1,433,950)  | (0.003%) |
| GOOGL 09/16/2022 C 1960 OTC | 1,960.00 | 9/16/2022 | (128)    | (12,528,000) | (0.023%) |
| GOOGL 09/16/2022 C 1980 OTC | 1,980.00 | 9/16/2022 | (128)    | (12,289,920) | (0.023%) |
| GOOGL 09/16/2022 C 2000 OTC | 2,000.00 | 9/16/2022 | (128)    | (12,077,440) | (0.022%) |
| GOOGL 09/16/2022 C 2100 OTC | 2,100.00 | 9/16/2022 | (128)    | (10,903,680) | (0.020%) |
| GOOGL 09/16/2022 C 2450 OTC | 2,450.00 | 9/16/2022 | (32)     | (1,793,120)  | (0.003%) |
| GOOGL 09/16/2022 C 2500 OTC | 2,500.00 | 9/16/2022 | (32)     | (1,669,760)  | (0.003%) |
| GOOGL 09/16/2022 C 2550 OTC | 2,550.00 | 9/16/2022 | (32)     | (1,555,680)  | (0.003%) |
| GOOGL 09/16/2022 C 2600 OTC | 2,600.00 | 9/16/2022 | (32)     | (1,442,720)  | (0.003%) |
| HLT 01/21/2022 C 125 OTC    | 125.00   | 1/21/2022 | (1,656)  | (5,249,520)  | (0.010%) |
| HLT 01/21/2022 C 130 OTC    | 130.00   | 1/21/2022 | (2,928)  | (7,993,440)  | (0.015%) |
| HLT 01/21/2022 C 135 OTC    | 135.00   | 1/21/2022 | (5,030)  | (11,116,300) | (0.021%) |
| HLT 01/21/2022 C 140 OTC    | 140.00   | 1/21/2022 | (3,758)  | (5,900,060)  | (0.011%) |
| ICE 01/21/2022 C 125 OTC    | 125.00   | 1/21/2022 | (1,593)  | (1,919,565)  | (0.004%) |
| ICE 01/21/2022 C 130 OTC    | 130.00   | 1/21/2022 | (3,185)  | (2,309,125)  | (0.004%) |
| ICE 01/21/2022 C 135 OTC    | 135.00   | 1/21/2022 | (1,592)  | (501,480)    | (0.001%) |
| KO 01/21/2022 C 52.5 OTC    | 52.50    | 1/21/2022 | (9,024)  | (6,136,320)  | (0.011%) |
| KO 01/21/2022 C 55 OTC      | 55.00    | 1/21/2022 | (9,025)  | (3,858,188)  | (0.007%) |
| LMT 01/21/2022 C 340 OTC    | 340.00   | 1/21/2022 | (884)    | (1,458,600)  | (0.003%) |
| LMT 01/21/2022 C 360 OTC    | 360.00   | 1/21/2022 | (884)    | (278,460)    | (0.001%) |
| LMT 01/21/2022 C 375 OTC    | 375.00   | 1/21/2022 | (883)    | (39,735)     | 0.000%   |
| MAR 01/21/2022 C 145 OTC    | 145.00   | 1/21/2022 | (2,548)  | (5,344,430)  | (0.010%) |

|                           |        |           |         |              |          |
|---------------------------|--------|-----------|---------|--------------|----------|
| MAR 01/21/2022 C 150 OTC  | 150.00 | 1/21/2022 | (2,548) | (4,216,940)  | (0.008%) |
| MAR 01/21/2022 C 155 OTC  | 155.00 | 1/21/2022 | (1,275) | (1,443,938)  | (0.003%) |
| MAR 01/21/2022 C 160 OTC  | 160.00 | 1/21/2022 | (1,275) | (997,688)    | (0.002%) |
| MAR 01/21/2022 C 165 OTC  | 165.00 | 1/21/2022 | (954)   | (407,835)    | (0.001%) |
| MAR 01/21/2022 C 170 OTC  | 170.00 | 1/21/2022 | (954)   | (206,541)    | 0.000%   |
| MCD 01/20/2023 C 260 OTC  | 260.00 | 1/20/2023 | (1,472) | (3,827,200)  | (0.007%) |
| MCD 01/20/2023 C 270 OTC  | 270.00 | 1/20/2023 | (1,472) | (3,050,720)  | (0.006%) |
| MCD 01/21/2022 C 220 OTC  | 220.00 | 1/21/2022 | (637)   | (3,099,005)  | (0.006%) |
| MDT 01/21/2022 C 115 OTC  | 115.00 | 1/21/2022 | (1,283) | (6,415)      | 0.000%   |
| MDT 01/21/2022 C 125 OTC  | 125.00 | 1/21/2022 | (1,283) | (3,208)      | 0.000%   |
| MDT 01/21/2022 C 130 OTC  | 130.00 | 1/21/2022 | (1,282) | (10,897)     | 0.000%   |
| MSFT 01/20/2023 C 300 OTC | 300.00 | 1/20/2023 | (6,571) | (39,278,153) | (0.073%) |
| MSFT 01/20/2023 C 320 OTC | 320.00 | 1/20/2023 | (2,277) | (10,861,290) | (0.020%) |
| MSFT 01/20/2023 C 330 OTC | 330.00 | 1/20/2023 | (4,419) | (18,615,038) | (0.035%) |
| MSFT 01/20/2023 C 340 OTC | 340.00 | 1/20/2023 | (6,729) | (24,846,833) | (0.046%) |
| MSFT 01/20/2023 C 350 OTC | 350.00 | 1/20/2023 | (9,049) | (29,069,913) | (0.054%) |
| MSFT 01/20/2023 C 355 OTC | 355.00 | 1/20/2023 | (2,320) | (7,076,000)  | (0.013%) |
| MSFT 01/20/2023 C 360 OTC | 360.00 | 1/20/2023 | (4,631) | (12,874,180) | (0.024%) |
| MSFT 01/20/2023 C 365 OTC | 365.00 | 1/20/2023 | (1,603) | (4,099,673)  | (0.008%) |
| MSFT 01/21/2022 C 250 OTC | 250.00 | 1/21/2022 | (2,098) | (18,131,965) | (0.034%) |
| MSFT 01/21/2022 C 255 OTC | 255.00 | 1/21/2022 | (2,098) | (17,124,925) | (0.032%) |
| MSFT 01/21/2022 C 260 OTC | 260.00 | 1/21/2022 | (2,099) | (16,130,815) | (0.030%) |
| MSFT 01/21/2022 C 265 OTC | 265.00 | 1/21/2022 | (1,615) | (11,623,963) | (0.022%) |
| MSFT 01/21/2022 C 270 OTC | 270.00 | 1/21/2022 | (2,572) | (17,225,970) | (0.032%) |
| MSFT 01/21/2022 C 275 OTC | 275.00 | 1/21/2022 | (2,572) | (15,984,980) | (0.030%) |
| MSFT 01/21/2022 C 280 OTC | 280.00 | 1/21/2022 | (7,176) | (41,136,420) | (0.076%) |
| NOC 01/21/2022 C 315 OTC  | 315.00 | 1/21/2022 | (1,016) | (7,325,360)  | (0.014%) |
| NOC 01/21/2022 C 325 OTC  | 325.00 | 1/21/2022 | (1,014) | (6,327,360)  | (0.012%) |
| NXPI 01/21/2022 C 195 OTC | 195.00 | 1/21/2022 | (1,593) | (5,221,058)  | (0.010%) |
| NXPI 01/21/2022 C 200 OTC | 200.00 | 1/21/2022 | (1,593) | (4,540,050)  | (0.008%) |
| NXPI 01/21/2022 C 210 OTC | 210.00 | 1/21/2022 | (1,593) | (3,086,438)  | (0.006%) |
| PEP 01/21/2022 C 145 OTC  | 145.00 | 1/21/2022 | (2,681) | (7,667,660)  | (0.014%) |
| PEP 01/21/2022 C 155 OTC  | 155.00 | 1/21/2022 | (2,682) | (5,035,455)  | (0.009%) |
| PNC 01/20/2023 C 220 OTC  | 220.00 | 1/20/2023 | (3,221) | (3,607,520)  | (0.007%) |
| PNC 01/20/2023 C 230 OTC  | 230.00 | 1/20/2023 | (3,221) | (2,673,430)  | (0.005%) |
| PNC 01/21/2022 C 175 OTC  | 175.00 | 1/21/2022 | (1,274) | (3,299,660)  | (0.006%) |
| PNC 01/21/2022 C 180 OTC  | 180.00 | 1/21/2022 | (2,616) | (5,493,600)  | (0.010%) |
| PNC 01/21/2022 C 185 OTC  | 185.00 | 1/21/2022 | (2,616) | (4,224,840)  | (0.008%) |
| PNC 01/21/2022 C 190 OTC  | 190.00 | 1/21/2022 | (1,342) | (1,563,430)  | (0.003%) |
| ROST 01/21/2022 C 130 OTC | 130.00 | 1/21/2022 | (636)   | (7,950)      | 0.000%   |
| ROST 01/21/2022 C 135 OTC | 135.00 | 1/21/2022 | (942)   | (14,130)     | 0.000%   |
| ROST 01/21/2022 C 140 OTC | 140.00 | 1/21/2022 | (306)   | (3,825)      | 0.000%   |
| TMO 01/21/2022 C 560 OTC  | 560.00 | 1/21/2022 | (731)   | (8,077,550)  | (0.015%) |
| TMO 01/21/2022 C 580 OTC  | 580.00 | 1/21/2022 | (1,496) | (13,553,760) | (0.025%) |
| TMO 01/21/2022 C 600 OTC  | 600.00 | 1/21/2022 | (765)   | (5,454,450)  | (0.010%) |
| UNH 01/21/2022 C 400 OTC  | 400.00 | 1/21/2022 | (637)   | (6,602,505)  | (0.012%) |
| UNH 01/21/2022 C 410 OTC  | 410.00 | 1/21/2022 | (637)   | (5,963,913)  | (0.011%) |
| UNH 01/21/2022 C 420 OTC  | 420.00 | 1/21/2022 | (637)   | (5,341,245)  | (0.010%) |
| UNH 01/21/2022 C 460 OTC  | 460.00 | 1/21/2022 | (319)   | (1,425,133)  | (0.003%) |
| UNH 01/21/2022 C 470 OTC  | 470.00 | 1/21/2022 | (319)   | (1,136,438)  | (0.002%) |
| V 01/21/2022 C 220 OTC    | 220.00 | 1/21/2022 | (1,861) | (523,872)    | (0.001%) |
| V 01/21/2022 C 225 OTC    | 225.00 | 1/21/2022 | (6,633) | (892,139)    | (0.002%) |
| V 01/21/2022 C 230 OTC    | 230.00 | 1/21/2022 | (1,421) | (5,460,193)  | (0.010%) |
| V 01/21/2022 C 230 OTC    | 230.00 | 1/21/2022 | (6,634) | (401,357)    | (0.001%) |
| V 01/21/2022 C 235 OTC    | 235.00 | 1/21/2022 | (2,176) | (60,928)     | 0.000%   |
| V 01/21/2022 C 240 OTC    | 240.00 | 1/21/2022 | (1,272) | (20,352)     | 0.000%   |
| V 01/21/2022 C 245 OTC    | 245.00 | 1/21/2022 | (3,041) | (24,328)     | 0.000%   |
| V 01/21/2022 C 250 OTC    | 250.00 | 1/21/2022 | (4,231) | (21,155)     | 0.000%   |
| WM 01/21/2022 C 130 OTC   | 130.00 | 1/21/2022 | (1,299) | (4,871,250)  | (0.009%) |
| YUM 01/21/2022 C 105 OTC  | 105.00 | 1/21/2022 | (702)   | (2,411,370)  | (0.004%) |
| YUM 01/21/2022 C 110 OTC  | 110.00 | 1/21/2022 | (702)   | (2,056,860)  | (0.004%) |
| YUM 01/21/2022 C 120 OTC  | 120.00 | 1/21/2022 | (6,182) | (11,714,890) | (0.022%) |
| YUM 01/21/2022 C 125 OTC  | 125.00 | 1/21/2022 | (2,548) | (3,579,940)  | (0.007%) |

Total Options

(917,952,526)

NET ASSETS

53,908,694,104

**NET ASSET VALUE PER SHARE**

|  |              |
|--|--------------|
| <b>Capital Appreciation Fund Shares</b><br>(\$40,460,206,813 / 1,094,613,306 Shares Outstanding)           | <b>36.96</b> |
| <b>Capital Appreciation Fund - Advisor Class Shares</b><br>(\$794,374,096 / 21,768,764 Shares Outstanding) | <b>36.49</b> |
| <b>Capital Appreciation Fund - I Class Shares</b><br>(\$12,654,113,196 / 342,080,135 Shares Outstanding)   | <b>36.99</b> |

|       |   |
|-------|---|
| ADR   | American Depository Receipts  |
| ADS   | American Depository Shares  |
| AR    | Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end  |
| ARM   | Adjustable Rate Mortgage  |
| BAN   | Bond Anticipation Note  |
| CDA   | Community Development Administration  |
| CLN   | Credit Linked Note  |
| CMO   | Collateralized Mortgage Obligation  |
| COP   | Certificate of Participation  |
| DOT   | Department of Transportation  |
| EFA   | Educational Facility Authority  |
| ETC   | Equipment Trust Certificate   |
| FDR   | Fiduciary Depository Receipt  |
| FRN   | Floating Rate Note  |
| GDR   | Global Depository Receipts  |
| GDS   | Global Depository Shares  |
| GO    | General Obligation  |
| HDA   | Housing Development Authority   |
| HEFA  | Health & Education Facility Authority   |
| HFA   | Health Facility Authority   |
| HFC   | Housing Finance Corp  |
| HFFA  | Health Facility Financing Authority   |
| HHEFA | Health & Higher Education Facility Authority  |
| IDA   | Industrial Development Authority/Agency   |
| IDB   | Industrial Development Bond   |
| IDC   | Industrial Development Corp   |
| IDRB  | Industrial Development Revenue Bond   |
| IO    | Interest Only security for which the fund receives interest on notional principal (par)   |
| PCR   | Pollution Control Revenue   |
| PFA   | Public Finance Authority  |
| PIK   | Payment-in-kind   |
| PTC   | Pass-Through Certificate  |
| RAC   | Revenue Anticipation Certificate  |
| RAN   | Revenue Anticipation Note   |
| RAW   | Revenue Anticipation Warrant  |
| REIT  | Real Estate Investment Trust  |
| RIB   | Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end |
| STEP  | Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)  |
| TAN   | Tax Anticipation Note   |
| TAW   | Tax Anticipation Warrant  |
| TBA   | To Be Announced purchase commitment   |
| TDFA  | Trade & Deposit Facility Agreement  |
| TECP  | Tax-Exempt Commercial Paper   |
| TRAN  | Tax Revenue Anticipation Note   |
| VR    | Variable Rate; rate shown is effective rate at period end   |
| VRDN  | Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end                          |

**Important Information**

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.