

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Adani Ports & Special Economic Zone	3.95	1/19/22	2,000,000	2,008,284	0.289%
Adani Ports & Special Economic Zone	3.5	7/29/20	4,200,000	4,203,062	0.605%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	4,090,000	4,238,263	0.610%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	4/3/26	2,875,000	2,882,188	0.415%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	2,222,000	2,294,215	0.330%
AES Corp/VA	4.88	5/15/23	1,150,000	1,164,375	0.168%
AES Corp/VA	5.13	9/1/27	1,650,000	1,716,000	0.247%
Aia	3.9	4/6/28	11,425,000	11,792,062	1.698%
Air Lease	4.25	2/1/24	4,095,000	4,179,390	0.602%
Alexandria Real Estate Equities	3.95	1/15/27	2,000,000	2,021,108	0.291%
Alexandria Real Estate Equities	3.8	4/15/26	1,025,000	1,038,535	0.150%
Alexandria Real Estate Equities	3.45	4/30/25	4,550,000	4,537,233	0.654%
Alibaba Group Holding	3.6	11/28/24	3,600,000	3,694,171	0.532%
Altria	3.49	2/14/22	1,790,000	1,818,089	0.262%
Altria	4.4	2/14/26	2,380,000	2,452,309	0.353%
Altria	4.8	2/14/29	2,720,000	2,802,068	0.404%
Altria	6.2	2/14/59	4,360,000	4,693,209	0.676%
America Movil SAB de CV	3.13	7/16/22	4,220,000	4,256,360	0.613%
American Airlines 2016-3 Class A Pass Through Trust	3.25	10/15/28	4,607,846	4,430,660	0.638%
American Airlines 2017-1 Class B Pass Through Trust	4.95	2/15/25	1,656,178	1,695,770	0.244%
American Airlines 2017-2 Class A Pass Through Trust	3.6	10/15/29	3,882,026	3,749,905	0.540%
American Campus Communities Operating Partnership	3.63	11/15/27	2,475,000	2,416,372	0.348%
American Campus Communities Operating Partnership	3.75	4/15/23	2,680,000	2,716,963	0.391%
American Campus Communities Operating Partnership	4.13	7/1/24	4,205,000	4,303,183	0.620%
Americredit Automobile Receivables Trust 2018-1	3.5	1/18/24	3,610,000	3,658,811	0.527%
Anglo American Capital	4.88	5/14/25	7,541,000	7,852,066	1.131%
Anglo American Capital	4.13	9/27/22	2,110,000	2,139,013	0.308%
Anheuser-Busch InBev Worldwide	4.15	1/23/25	940,000	979,291	0.141%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	5,360,000	5,893,942	0.849%
APT Pipelines	4.25	7/15/27	2,570,000	2,601,138	0.375%
Arcelik	5	4/3/23	630,000	588,383	0.085%
ArcelorMittal	4.55	3/11/26	2,650,000	2,703,000	0.389%
Baidu	4.38	5/14/24	4,710,000	4,892,588	0.705%
Baidu	3.88	9/29/23	5,985,000	6,116,903	0.881%
Bank of America	3.82	1/20/28	3,090,000	3,123,675	0.450%
Bank of America	4	4/1/24	3,395,000	3,538,435	0.510%
Bank of America	3.86	7/23/24	12,995,000	13,306,958	1.917%
Barclays	4.34	1/10/28	3,950,000	3,908,738	0.563%
Barclays Bank	5.14	10/14/20	1,365,000	1,396,764	0.201%
BAT Capital	2.3	8/14/20	265,000	262,397	0.038%
BAT Capital	4.54	8/15/47	4,410,000	3,866,988	0.557%
BBVA Bancomer SA/Texas	6.5	3/10/21	10,475,000	11,014,463	1.586%
Becton Dickinson And	3.73	12/15/24	865,000	877,081	0.126%
Becton Dickinson And	3.7	6/6/27	4,885,000	4,863,824	0.701%
Boardwalk Pipelines	4.95	12/15/24	3,250,000	3,368,726	0.485%
Boardwalk Pipelines	5.95	6/1/26	6,585,000	6,981,061	1.005%
Boardwalk Pipelines	4.45	7/15/27	1,110,000	1,087,970	0.157%
Brixmor Operating Partnership	3.65	6/15/24	6,027,000	5,978,459	0.861%
Broadcom	4.75	4/15/29	3,535,000	3,518,386	0.507%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	7,080,000	7,065,451	1.018%
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	5,550,000	5,317,433	0.766%
Bunge Ltd Finance	4.35	3/15/24	640,000	647,762	0.093%
Bunge Ltd Finance	3.25	8/15/26	615,000	551,612	0.079%
Bunge Ltd Finance	3.75	9/25/27	4,125,000	3,779,148	0.544%
Capital One Financial	3.9	1/29/24	4,835,000	4,935,433	0.711%
Carpenter Technology	5.2	7/15/21	4,650,000	4,749,436	0.684%
Celgene	3.88	8/15/25	5,755,000	5,886,565	0.848%
CRCC Yuxiang	3.5	5/16/23	5,070,000	5,088,658	0.733%
Credit Suisse Group Funding Guernsey	3.75	3/26/25	4,035,000	4,060,533	0.585%
Crown Castle International	4.45	2/15/26	3,260,000	3,402,667	0.490%
Crown Castle Towers	3.66	5/15/25	1,785,000	1,783,575	0.257%
CSCEC Finance Cayman II	2.9	7/5/22	7,260,000	7,174,238	1.033%
Daimler Finance North America	3.4	2/22/22	11,145,000	11,254,399	1.621%
Daimler Finance North America	3.65	2/22/24	5,290,000	5,371,672	0.774%
Danske Bank	5.38	1/12/24	6,820,000	7,108,875	1.024%

Danske Bank	2.7	3/2/22	1,620,000	1,586,775	0.229%
Danske Bank	2	9/8/21	2,260,000	2,179,203	0.314%
DB Master Finance	4.03	11/20/47	587,563	589,907	0.085%
Diamondback Energy	4.75	11/1/24	3,950,000	4,019,125	0.579%
Discover Financial Services	3.85	11/21/22	3,590,000	3,682,895	0.530%
Discover Financial Services	3.95	11/6/24	3,190,000	3,244,204	0.467%
Discover Financial Services	3.75	3/4/25	1,300,000	1,295,120	0.187%
Domino s Pizza Master Issuer	4.12	7/25/48	3,989,850	4,049,977	0.583%
DRIVEN BRANDS FUNDING	4.74	4/20/48	2,674,788	2,726,277	0.393%
Eastern Creation II Investment Holdings	2.75	9/26/20	12,265,000	12,167,248	1.752%
Edison International	4.13	3/15/28	4,075,000	3,853,471	0.555%
Enbridge	5.5	7/15/77	2,335,000	2,191,981	0.316%
Enel Finance International	3.63	5/25/27	1,070,000	1,019,940	0.147%
Enel Finance International	4.75	5/25/47	3,525,000	3,366,971	0.485%
Energy Transfer Operating	6.25	4/15/49	3,370,000	3,771,862	0.543%
Eni	4	9/12/23	4,975,000	5,100,952	0.735%
Eni	4.75	9/12/28	4,690,000	4,851,735	0.699%
Essex Portfolio	3.63	5/1/27	2,275,000	2,270,764	0.327%
Fidelity National Financial	4.5	8/15/28	4,735,000	4,792,047	0.690%
First American Financial	4.6	11/15/24	3,945,000	4,085,221	0.588%
Ford Motor Credit	5.09	1/7/21	750,000	763,922	0.110%
Ford Motor Credit	3.34	3/18/21	4,000,000	3,935,176	0.567%
Ge Capital International Funding Co Unlimited	2.34	11/15/20	2,380,000	2,350,091	0.338%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	8,745,000	8,098,989	1.167%
General Electric	4.63	1/7/21	5,505,000	5,652,457	0.814%
General Electric	3.38	3/11/24	1,705,000	1,694,115	0.244%
General Motors Financial	4.2	11/6/21	2,555,000	2,604,306	0.375%
General Motors Financial	4.35	4/9/25	2,385,000	2,375,634	0.342%
GLP Capital LP / GLP Financing II	5.25	6/1/25	4,215,000	4,409,944	0.635%
Goldman Sachs	3.85	1/26/27	5,490,000	5,515,012	0.794%
Goldman Sachs	3.27	9/29/25	5,715,000	5,635,984	0.812%
Hardee s Funding	4.25	6/20/48	6,940,125	7,020,492	1.011%
Healthcare Realty Trust	3.63	1/15/28	4,000,000	3,892,076	0.561%
Heathrow Funding	4.88	7/15/21	4,830,000	4,981,309	0.717%
Hess	5.8	4/1/47	3,200,000	3,330,768	0.480%
Highwoods Realty	3.63	1/15/23	2,535,000	2,545,039	0.367%
Indonesia Asahan Aluminium Persero PT	5.23	11/15/21	3,805,000	3,962,595	0.571%
Johnson Electric Holdings	4.13	7/30/24	5,990,000	6,049,900	0.871%
JPMorgan Chase	4.01	10/24/23	15,545,000	15,778,175	2.273%
Keysight Technologies	4.6	4/6/27	3,965,000	4,107,003	0.592%
Morgan Stanley	3.7	10/23/24	6,605,000	6,737,635	0.970%
Morgan Stanley	3.63	1/20/27	3,690,000	3,700,697	0.533%
Morgan Stanley	3.88	1/27/26	1,590,000	1,626,657	0.234%
Morgan Stanley	3.75	2/25/23	5,225,000	5,363,881	0.773%
Morgan Stanley	3.13	7/27/26	3,390,000	3,303,830	0.476%
NXP BV / NXP Funding	5.55	12/1/28	1,625,000	1,761,094	0.254%
NXP BV / NXP Funding	4.88	3/1/24	1,380,000	1,455,900	0.210%
Plains All American Pipeline LP / PAA Finance	3.85	10/15/23	1,990,000	2,018,272	0.291%
Plains All American Pipeline LP / PAA Finance	2.85	1/31/23	730,000	714,298	0.103%
Planet Fitness Master Issuer	4.26	9/5/48	6,154,075	6,253,402	0.901%
QVC	5.13	7/2/22	4,350,000	4,552,253	0.656%
Reynolds American	4.45	6/12/25	5,975,000	6,127,028	0.882%
Royal Bank Of Scotland	6.13	12/15/22	3,800,000	4,054,258	0.584%
Royal Bank Of Scotland	8.63	9/30/67	3,585,000	3,818,025	0.550%
Sabine Pass Liquefaction	5	3/15/27	5,650,000	5,989,000	0.863%
Santander Drive Auto Receivables Trust 2018-3	3.51	8/15/23	5,855,000	5,888,817	0.848%
Santander Drive Auto Receivables Trust 2018-4	3.56	7/15/24	2,650,000	2,676,008	0.385%
SBA Tower Trust	2.9	10/15/19	4,200,000	4,196,380	0.604%
SBA Tower Trust	3.16	10/8/20	4,760,000	4,742,410	0.683%
SBA Tower Trust	3.45	3/15/23	10,105,000	10,143,770	1.461%
SF Holding Investment	4.13	7/26/23	9,105,000	9,312,439	1.341%
Shire Acquisitions Investments Ireland DAC	3.2	9/23/26	7,730,000	7,462,550	1.075%
Sierra Timeshare 2018-2 Receivables Funding	3.65	6/20/35	1,456,393	1,469,653	0.212%
SK Telecom	3.75	4/16/23	5,925,000	6,068,171	0.874%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	4,660,000	4,780,149	0.688%
Southern California Edison	5.95	2/1/38	690,000	787,615	0.113%
Southern California Edison	4.13	3/1/48	2,120,000	2,025,175	0.292%
Southern California Edison	4.88	3/1/49	2,585,000	2,743,634	0.395%
State Grid Overseas Investment 2016	2.75	5/4/22	14,550,000	14,442,102	2.080%
Syngenta Finance	4.44	4/24/23	6,755,000	6,880,380	0.991%
Syngenta Finance	5.68	4/24/48	4,550,000	4,318,455	0.622%
Tencent Holdings	3.8	2/11/25	3,885,000	3,982,566	0.574%

Teva Pharmaceutical Finance Netherlands III BV	6	4/15/24	3,310,000	3,302,847	0.476%
Transcanada Trust	5.3	3/15/77	4,375,000	4,063,281	0.585%
Transcontinental Gas Pipe Line	4	3/15/28	1,705,000	1,730,452	0.249%
TRP Government Reserve	2.49		8,702,462	8,702,462	1.253%
Turkey Government International Bond	5.63	3/30/21	3,405,000	3,370,715	0.485%
Turkiye Sise Ve Cam Fabrikalari	6.95	3/14/26	5,845,000	5,662,227	0.816%
Turk Telekomunikasyon	6.88	2/28/25	9,790,000	9,402,522	1.354%
Ubs Group Funding Switzerland	3.49	5/23/23	7,061,000	7,098,649	1.022%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	4,620,328	4,682,915	0.674%
U.S. Treasury Bonds	4.75	2/15/37	6,600,000	8,674,875	1.249%
Ventas Realty	4.4	1/15/29	5,090,000	5,290,302	0.762%
Vereit Operating Partnership	4.88	6/1/26	6,485,000	6,748,356	0.972%
Vereit Operating Partnership	3.95	8/15/27	3,461,000	3,402,371	0.490%
Verizon Communications	4.75	11/1/41	742,000	781,123	0.113%
Verizon Communications	4.67	3/15/55	2,425,000	2,481,544	0.357%
Verizon Communications	5.25	3/16/37	3,925,000	4,425,167	0.637%
Verizon Communications	5.01	4/15/49	3,315,000	3,616,300	0.521%
Verizon Communications	4.86	8/21/46	310,000	331,126	0.048%
Vodafone	6.25	10/3/78	5,565,000	5,502,394	0.793%
Volkswagen Group of America Finance	4.75	11/13/28	4,095,000	4,122,707	0.594%
Want Want China Finance	2.88	4/27/22	7,540,000	7,440,547	1.072%
Williams	4	9/15/25	2,210,000	2,269,274	0.327%
Woodside Finance	3.7	3/15/28	6,390,000	6,166,714	0.888%
Woodside Finance	3.65	3/5/25	6,650,000	6,610,798	0.952%
WPP Finance 2010	3.75	9/19/24	4,860,000	4,774,790	0.688%
Xerox	2.8	5/15/20	1,655,000	1,636,881	0.236%

Total Investments in Securities **701,036,791**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S31 V3 REC 106 04/17/2019	106.00	4/17/2019	(72,735,000)	(492,064)	(0.071%)
CDX HY S31 V3 REC 106.5 04/17/2019	106.50	4/17/2019	(110,000,000)	(388,678)	(0.056%)

Total Options **(880,742)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AMERICAN AIRLINES GROUP CDS 06/20/2020	3,995,000	221,223	0.032%
AMERICAN INTL GROUP CDS 12/20/2023	7,915,000	26,761	0.004%
ARGENTINA CDS 12/20/2019	1,865,000	6,039	0.001%
BOEING CO DEB CDS 06/20/2024	4,030,000	97,687	0.014%
BOEING CO DEB CDS 06/20/2024	8,054,000	195,229	0.028%
CONAGRA FOODS INC CDS 06/20/2024	3,010,000	(1,361)	(0.000%)
CONAGRA FOODS INC CDS 06/20/2024	3,225,000	(1,458)	(0.000%)
CVS HEALTH CORP CDS 06/20/2024	13,900,000	53,529	0.008%
DEVON ENERGY CORP CDS 12/20/2023	2,745,000	14,507	0.002%
DEVON ENERGY CORP CDS 12/20/2023	3,110,000	16,436	0.002%
EGYPT CDS 06/20/2020	1,865,000	(23,305)	(0.003%)
KRAFT HEINZ FOODS CO CDS 06/20/2024	7,100,000	(31,141)	(0.004%)
SUN HUNG KAI PROP CDS 06/20/2024	8,975,000	110,213	0.016%
TURKEY CDS 12/20/2019	7,815,000	(129,534)	(0.019%)
USD IRS 01/08/2021 REC FIX	38,560,000	149,034	0.021%
USD IRS 02/04/2021 REC FIX	43,000,000	144,437	0.021%

Total Swap Contracts **848,298**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM9 5YR US NOTE FUT JUN 19	(1,144)	6/28/2019	(132,507,381)	(940,754)	(19.085%)
TUM9 2YR US NOTE FUT JUN 19	321	6/28/2019	68,403,094	178,980	9.852%
TYM9 UST 10YR FUT JUN 19	375	6/19/2019	46,582,031	652,789	6.709%
USM9 US LONG BOND FUT JUN 19	335	6/19/2019	50,134,844	1,323,274	7.221%
UXYM9 UST 10YR ULTRA FUT JUN19	(44)	6/19/2019	(5,842,375)	(5,933)	(0.841%)
WNM9 ULTRA US BOND FUT JUN19	348	6/19/2019	58,464,000	1,487,773	8.421%

Total Futures Contracts **2,696,128**

**NET ASSETS 694,295,678**

**NET ASSET VALUE PER SHARE**

Corporate Income Fund Shares **9.42**  
(\$655,600,226 / 69,563,766 Shares Outstanding)

Corporate Income Fund - I Class Shares **9.43**  
(\$38,695,452 / 4,102,444 Shares Outstanding)

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.