

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AbbVie	4.88	11/14/48	1,005,000	1,050,801	0.144%
Adani Ports & Special Economic Zone	3.95	1/19/22	2,000,000	2,041,854	0.280%
Adani Ports & Special Economic Zone	3.5	7/29/20	4,200,000	4,228,195	0.581%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	4,090,000	4,386,525	0.602%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.45	4/3/26	2,875,000	3,022,344	0.415%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	2,222,000	2,330,323	0.320%
AES Corp/VA	5.13	9/1/27	455,000	480,025	0.066%
Aia	3.9	4/6/28	8,225,000	8,728,197	1.199%
Aib	4.26	4/10/25	9,540,000	9,812,348	1.348%
Air Lease	4.25	2/1/24	4,095,000	4,315,114	0.593%
Alexandria Real Estate Equities	3.95	1/15/27	2,000,000	2,100,152	0.288%
Alexandria Real Estate Equities	3.8	4/15/26	1,025,000	1,075,361	0.148%
Alexandria Real Estate Equities	3.45	4/30/25	4,550,000	4,676,667	0.642%
Altria	4.8	2/14/29	2,720,000	2,929,538	0.402%
Altria	5.95	2/14/49	565,000	639,151	0.088%
Altria	6.2	2/14/59	4,360,000	4,924,332	0.676%
American Airlines 2016-3 Class A Pass Through Trust	3.25	10/15/28	4,485,394	4,464,541	0.613%
American Airlines 2017-1 Class B Pass Through Trust	4.95	2/15/25	1,656,178	1,727,729	0.237%
American Airlines 2017-2 Class A Pass Through Trust	3.6	10/15/29	7,269,068	7,264,656	0.998%
American Campus Communities Operating Partnership	3.63	11/15/27	2,475,000	2,521,196	0.346%
American Campus Communities Operating Partnership	3.75	4/15/23	2,680,000	2,773,076	0.381%
American Campus Communities Operating Partnership	4.13	7/1/24	4,205,000	4,417,752	0.607%
Anglo American Capital	4.88	5/14/25	7,036,000	7,572,495	1.040%
Anglo American Capital	4.13	9/27/22	2,110,000	2,191,763	0.301%
Anheuser-Busch InBev Worldwide	4.15	1/23/25	940,000	1,017,383	0.140%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	6,190,000	7,519,618	1.033%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	2,815,000	2,835,454	0.389%
APT Pipelines	4.25	7/15/27	2,570,000	2,690,289	0.369%
ArcelorMittal	4.55	3/11/26	2,155,000	2,268,138	0.312%
Avolon Holdings Funding	4.38	5/1/26	2,365,000	2,433,576	0.334%
Avolon Holdings Funding	3.95	7/1/24	990,000	1,013,027	0.139%
Baidu	4.38	5/14/24	4,710,000	4,994,614	0.686%
Baidu	3.88	9/29/23	5,985,000	6,210,612	0.853%
Bank of America	3.82	1/20/28	3,090,000	3,265,107	0.448%
Bank of America	4.45	3/3/26	6,805,000	7,327,998	1.006%
Bank of America	3.86	7/23/24	9,595,000	10,064,723	1.382%
Barclays	4.34	1/10/28	3,950,000	4,037,607	0.555%
BAT Capital	3.56	8/15/27	3,670,000	3,651,305	0.501%
BBVA Bancomer SA/Texas	6.5	3/10/21	10,475,000	11,035,413	1.516%
Becton Dickinson And	3.73	12/15/24	865,000	906,871	0.125%
Becton Dickinson And	3.7	6/6/27	6,625,000	6,918,130	0.950%
Boardwalk Pipelines	4.95	12/15/24	3,250,000	3,462,566	0.476%
Boardwalk Pipelines	5.95	6/1/26	5,035,000	5,591,665	0.768%
Boardwalk Pipelines	4.45	7/15/27	1,110,000	1,134,398	0.156%
Bristol-Myers Squibb	3.4	7/26/29	760,000	792,635	0.109%
Brixmor Operating Partnership	3.65	6/15/24	6,027,000	6,173,474	0.848%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	7,080,000	7,144,860	0.981%
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	5,550,000	5,403,341	0.742%
Bunge Ltd Finance	4.35	3/15/24	640,000	665,387	0.091%
Bunge Ltd Finance	3.25	8/15/26	615,000	595,482	0.082%
Bunge Ltd Finance	3.75	9/25/27	4,125,000	4,049,174	0.556%
Capital One Financial	3.75	3/9/27	4,755,000	4,898,206	0.673%
Carpenter Technology	5.2	7/15/21	4,650,000	4,776,978	0.656%
Celgene	3.88	8/15/25	5,755,000	6,156,331	0.846%
Cenovus Energy	5.4	6/15/47	3,305,000	3,569,400	0.490%
Charter Communications Operating	4.33	4/30/25	6,982,278	6,971,805	0.958%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	1,641,000	1,941,410	0.267%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	1,350,000	1,492,382	0.205%
Cno Financial	5.25	5/30/25	5,110,000	5,506,025	0.756%
CRCC Yuxiang	3.5	5/16/23	5,070,000	5,199,939	0.714%
Credit Suisse Group Funding Guernsey	3.75	3/26/25	4,035,000	4,193,955	0.576%
Crown Castle Towers	3.66	5/15/25	1,785,000	1,849,113	0.254%
CSCEC Finance Cayman II	2.9	7/5/22	7,260,000	7,295,060	1.002%
CVS Health	4.1	3/25/25	3,425,000	3,611,512	0.496%
CVS Health	5.05	3/25/48	6,650,000	7,038,373	0.967%

CVS Health	5.13	7/20/45	265,000	282,191	0.039%
Danske Bank	5.38	1/12/24	6,820,000	7,346,231	1.009%
Danske Bank	2.7	3/2/22	1,620,000	1,623,626	0.223%
Danske Bank	2	9/8/21	2,260,000	2,222,733	0.305%
DB Master Finance	4.03	11/20/47	586,075	596,595	0.082%
Dcp Midstream Operating	5.13	5/15/29	3,555,000	3,652,763	0.502%
Dell International LLC / EMC	8.35	7/15/46	2,795,000	3,523,592	0.484%
Diamondback Energy	4.75	11/1/24	3,950,000	4,048,750	0.556%
Discover Financial Services	3.85	11/21/22	3,065,000	3,202,208	0.440%
Discover Financial Services	3.95	11/6/24	1,550,000	1,629,983	0.224%
Discover Financial Services	3.75	3/4/25	1,300,000	1,346,714	0.185%
Domino s Pizza Master Issuer	4.12	7/25/48	3,979,800	4,098,438	0.563%
DRIVEN BRANDS FUNDING	4.74	4/20/48	2,668,050	2,798,571	0.384%
Eastern Creation II Investment Holdings	2.75	9/26/20	10,265,000	10,273,318	1.411%
Enel Finance International	3.63	5/25/27	1,070,000	1,072,758	0.147%
Eni	4	9/12/23	4,975,000	5,174,239	0.711%
Eni	4.75	9/12/28	4,690,000	5,109,990	0.702%
Eqm Midstream Partners	4.75	7/15/23	145,000	150,072	0.021%
Eqm Midstream Partners	4	8/1/24	3,252,000	3,238,933	0.445%
Express Scripts Holding	4.5	2/25/26	3,330,000	3,595,538	0.494%
Fidelity National Financial	4.5	8/15/28	4,735,000	4,947,441	0.679%
First American Financial	4.6	11/15/24	3,945,000	4,183,463	0.575%
Fiserv	4.4	7/1/49	3,190,000	3,321,093	0.456%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	10,945,000	10,827,144	1.487%
General Electric	3.38	3/11/24	1,705,000	1,742,935	0.239%
General Motors Financial	4.2	11/6/21	2,555,000	2,628,635	0.361%
General Motors Financial	4.35	4/9/25	2,385,000	2,459,975	0.338%
General Motors Financial	3.55	7/8/22	5,150,000	5,230,608	0.718%
GLP Capital LP / GLP Financing II	5.25	6/1/25	4,215,000	4,510,050	0.619%
Goldman Sachs	3.85	1/26/27	5,490,000	5,727,245	0.787%
Goldman Sachs	3.27	9/29/25	5,715,000	5,831,106	0.801%
Hardee s Funding	4.25	6/20/48	6,922,688	7,063,149	0.970%
HCP	3.25	7/15/26	740,000	742,075	0.102%
HCP	3.5	7/15/29	2,890,000	2,895,604	0.398%
Healthcare Realty Trust	3.63	1/15/28	4,000,000	4,040,460	0.555%
Heathrow Funding	4.88	7/15/21	4,830,000	5,015,979	0.689%
Indonesia Asahan Aluminium Persero PT	5.23	11/15/21	3,805,000	4,012,685	0.551%
Jack In the Box Funding	4.48	8/25/49	3,725,000	3,725,000	0.512%
Johnson Electric Holdings	4.13	7/30/24	5,990,000	6,192,163	0.850%
JPMorgan Chase	3.81	10/24/23	13,045,000	13,229,404	1.817%
Keysight Technologies	4.6	4/6/27	3,965,000	4,228,431	0.581%
Life Storage	4	6/15/29	3,000,000	3,077,568	0.423%
Microchip Technology	3.92	6/1/21	980,000	997,409	0.137%
Micron Technology	4.64	2/6/24	6,245,000	6,502,606	0.893%
Micron Technology	5.33	2/6/29	1,150,000	1,219,000	0.167%
Morgan Stanley	3.7	10/23/24	6,605,000	6,959,147	0.956%
Morgan Stanley	3.63	1/20/27	3,690,000	3,855,061	0.529%
Morgan Stanley	3.88	1/27/26	1,590,000	1,688,189	0.232%
Morgan Stanley	3.75	2/25/23	5,225,000	5,452,052	0.749%
Morgan Stanley	3.13	7/27/26	3,390,000	3,442,020	0.473%
NRG Energy	7.25	5/15/26	3,115,000	3,430,394	0.471%
NRG Energy	3.75	6/15/24	1,710,000	1,755,351	0.241%
Nustar Logistics	6	6/1/26	1,250,000	1,290,625	0.177%
NXP BV / NXP Funding	5.55	12/1/28	1,625,000	1,822,031	0.250%
NXP BV / NXP Funding	4.88	3/1/24	1,380,000	1,474,875	0.203%
Park Aerospace Holdings	5.5	2/15/24	7,145,000	7,696,765	1.057%
Perrigo Finance Unlimited	3.5	12/15/21	1,065,000	1,056,268	0.145%
Perrigo Finance Unlimited	3.9	12/15/24	1,785,000	1,774,849	0.244%
Perrigo Finance Unlimited	4.38	3/15/26	6,045,000	6,040,944	0.830%
Planet Fitness Master Issuer	4.26	9/5/48	6,138,613	6,323,937	0.869%
QVC	5.13	7/2/22	4,350,000	4,498,352	0.618%
REI - SECURITY LENDING COLLATERAL			457,560	4,575,604	0.628%
Reynolds American	4.45	6/12/25	5,975,000	6,327,238	0.869%
Royal Bank Of Scotland	6.13	12/15/22	3,900,000	4,195,733	0.576%
Royal Bank Of Scotland	5.13	5/28/24	240,000	253,042	0.035%
Royal Bank Of Scotland	8.63	9/30/67	3,585,000	3,849,394	0.529%
Sabine Pass Liquefaction	5	3/15/27	5,650,000	6,186,750	0.850%
Saudi Arabian Oil	4.38	4/16/49	3,520,000	3,571,082	0.490%
SBA Tower Trust	3.45	3/15/23	8,390,000	8,573,534	1.178%
SF Holding Investment	4.13	7/26/23	9,105,000	9,494,863	1.304%
Shire Acquisitions Investments Ireland DAC	3.2	9/23/26	7,730,000	7,794,159	1.070%
Sirius XM Radio	4.63	7/15/24	2,770,000	2,832,325	0.389%

SK Telecom	3.75	4/16/23	5,925,000	6,156,889	0.846%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	895,000	919,341	0.126%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	4,660,000	4,860,949	0.668%
Synchrony Financial	4.38	3/19/24	905,000	946,195	0.130%
Synchrony Financial	4.25	8/15/24	540,000	561,875	0.077%
Synchrony Financial	3.7	8/4/26	416,000	412,451	0.057%
Syngenta Finance	4.44	4/24/23	6,755,000	7,000,071	0.961%
Syngenta Finance	5.68	4/24/48	4,550,000	4,493,070	0.617%
Tencent Holdings	3.8	2/11/25	3,885,000	4,047,201	0.556%
Transcontinental Gas Pipe Line	4	3/15/28	1,705,000	1,796,318	0.247%
TRP Government Reserve	2.46		22,333,978	22,333,978	3.067%
Ubs Group Funding Switzerland	3.49	5/23/23	7,061,000	7,216,935	0.991%
United Airlines	4.15	4/1/24	408,954	406,525	0.056%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	4,620,328	4,754,632	0.653%
United Continental Holdings	4.25	10/1/22	4,400,000	4,486,460	0.616%
U.S. Treasury Bonds	4.38	11/15/39	390,000	518,152	0.071%
U.S. Treasury Bonds	4.75	2/15/37	5,600,000	7,663,250	1.052%
U.S. Treasury Bonds	3	2/15/49	3,215,000	3,525,951	0.484%
Ventas Realty	4.4	1/15/29	5,090,000	5,511,533	0.757%
Vereit Operating Partnership	4.88	6/1/26	6,485,000	7,017,088	0.964%
Vereit Operating Partnership	3.95	8/15/27	3,461,000	3,565,986	0.490%
Verizon Communications	4.67	3/15/55	1,737,000	1,970,434	0.271%
Verizon Communications	5.25	3/16/37	3,925,000	4,695,760	0.645%
Verizon Communications	5.01	4/15/49	3,315,000	3,957,646	0.544%
Verizon Communications	4.86	8/21/46	770,000	895,462	0.123%
Vistra Operations	4.4	12/31/25	6,541,562	6,530,964	0.897%
Vistra Operations	3.55	7/15/24	3,400,000	3,417,000	0.469%
Vistra Operations	4.3	7/15/29	2,370,000	2,399,625	0.330%
Vodafone	5.25	5/30/48	5,065,000	5,601,419	0.769%
Vodafone	4.88	6/19/49	3,535,000	3,707,048	0.509%
Volkswagen Group of America Finance	4.75	11/13/28	4,095,000	4,452,264	0.611%
Want Want China Finance	2.88	4/27/22	7,540,000	7,581,889	1.041%
Weibo	3.5	7/5/24	1,575,000	1,583,736	0.218%
Wendy s Funding	3.78	6/15/49	3,900,000	3,900,000	0.536%
Western Digital	3.9	2/27/23	5,429,487	5,375,192	0.738%
Western Midstream Operating	4	7/1/22	1,650,000	1,668,831	0.229%
Williams	4	9/15/25	2,210,000	2,331,493	0.320%
Woodside Finance	3.7	3/15/28	6,390,000	6,377,092	0.876%
Woodside Finance	3.65	3/5/25	6,650,000	6,801,587	0.934%
WPP Finance 2010	3.75	9/19/24	4,860,000	5,021,162	0.690%

Total Investments in Securities **739,393,976**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S32 REC 105 08/21/2019	105.00	8/21/2019	(35,500,000)	(747,334)	(0.103%)
CDX HY S32 REC 106 08/21/2019	106.00	8/21/2019	(35,500,000)	(458,805)	(0.063%)
CDX HY S32 REC 106 08/21/2019	106.00	8/21/2019	(14,570,000)	(188,304)	(0.026%)

Total Options **(1,394,443)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AMERICAN AIRLINES GROUP CDS 06/20/2020	3,995,000	182,080	0.025%
CAMPBELL SOUP CO CDS 06/20/2024	(3,460,000)	(24,279)	(0.003%)
CAMPBELL SOUP CO CDS 06/20/2024	(3,540,000)	(24,840)	(0.003%)
DEVON ENERGY CORP CDS 06/20/2024	1,705,000	9,996	0.001%
DEVON ENERGY CORP CDS 06/20/2024	1,795,000	10,524	0.001%
HESS CORP CDS 06/20/2024	(1,200,000)	10,022	0.001%
HESS CORP CDS 06/20/2024	(400,000)	3,341	0.000%
HESS CORP CDS 06/20/2024	(265,000)	2,213	0.000%
HESS CORP CDS 06/20/2024	(1,165,000)	9,730	0.001%
HESS CORP CDS 06/20/2024	(1,335,000)	11,150	0.002%
HESS CORP CDS 06/20/2024	(1,065,000)	8,895	0.001%
HEWLETT PACKARD CO CDS 06/20/2024	6,950,000	138,986	0.019%
USD IRS 01/08/2021 REC FIX	38,560,000	448,144	0.062%
USD IRS 02/04/2021 REC FIX	43,000,000	495,876	0.068%

Total Swap Contracts **1,281,839**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVU9 US 5YR NOTE CBT FUT SEPT 19	(1,148)	9/30/2019	(135,643,375)	(1,527,136)	(18.630%)
TUU9 US 2YR NOTE CBT SEPT 19	558	9/30/2019	120,070,266	381,309	16.491%
TYU9 UST 10YR NOTE FUT SEPT19	289	9/19/2019	36,982,969	756,428	5.079%
USU9 US LONG BOND FUT SEPT 19	431	9/19/2019	67,060,906	2,495,607	9.210%
UXYU9 UST 10YR ULTRA FUT SEP 19	(103)	9/19/2019	(14,226,875)	(69,349)	(1.954%)

## Total Futures Contracts

3,611,523

## NET ASSETS

728,107,262

## NET ASSET VALUE PER SHARE

## Corporate Income Fund Shares

9.69

(\$686,831,498 / 70,846,173 Shares Outstanding)

## Corporate Income Fund - I Class Shares

9.70

(\$41,275,764 / 4,253,991 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.