

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
21ST CENTURY FOX AMERICA	3.7	9/15/24	1,105,000	1,105,799	0.133%
AES CORP/VA	5.13	9/1/27	1,650,000	1,662,375	0.199%
AFLAC INC	3.63	11/15/24	3,360,000	3,341,890	0.401%
AIA GROUP LTD 144A	3.9	4/6/28	13,270,000	12,987,176	1.557%
ALEXANDRIA REAL ESTATE E	4	1/15/24	810,000	812,003	0.097%
ALEXANDRIA REAL ESTATE E	3.45	4/30/25	4,550,000	4,367,240	0.523%
ALIBABA GROUP HOLDING	3.6	11/28/24	14,365,000	14,127,014	1.693%
AMCAR 2018-1 C	3.5	1/18/24	3,610,000	3,595,942	0.431%
AMER AIRLINE 16-3 A PTT	3.25	10/15/28	4,739,160	4,447,564	0.533%
AMER AIRLINE 17-1B PTT	4.95	2/15/25	1,746,225	1,743,230	0.209%
AMER AIRLINE 17-2 A PTT	3.6	10/15/29	3,990,000	3,813,103	0.457%
AMERICA MOVIL SAB DE CV	5	3/30/20	1,075,000	1,101,772	0.132%
AMERICA MOVIL SAB DE CV	3.13	7/16/22	7,720,000	7,571,573	0.908%
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	2,475,000	2,322,555	0.278%
AMERICAN CAMPUS CMNTYS	3.75	4/15/23	2,680,000	2,646,288	0.317%
AMERICAN CAMPUS CMNTYS	4.13	7/1/24	4,205,000	4,183,285	0.501%
AMERICAN TRANSMISSION SY 144A	5	9/1/44	1,315,000	1,378,207	0.165%
ANGLO AMERICAN CAPITAL 144A	4.13	9/27/22	2,110,000	2,110,000	0.253%
ANGLO AMERICAN PLC 144A	4.88	5/14/25	3,541,000	3,527,721	0.423%
APT PIPELINES LTD 144A	4.25	7/15/27	2,570,000	2,506,377	0.300%
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	5,820,000	5,774,965	0.692%
AXA EQUITABLE HOLDINGS I 144A	4.35	4/20/28	4,365,000	4,221,112	0.506%
BAIDU INC	4.13	6/30/25	6,315,000	6,232,633	0.747%
BAIDU INC	3.88	9/29/23	11,665,000	11,565,848	1.386%
BANCO SANTANDER SA	3.8	2/23/28	4,200,000	3,809,929	0.457%
BANCO SANTANDER SA	3.5	4/11/22	600,000	587,788	0.070%
BANK OF AMERICA CORP	3.82	1/20/28	9,090,000	8,849,806	1.061%
BANK OF AMERICA CORP	4	4/1/24	3,395,000	3,419,155	0.410%
BANK OF AMERICA CORP	3.86	7/23/24	12,995,000	12,971,206	1.555%
BARCLAYS BANK PLC	5.14	10/14/20	1,365,000	1,397,951	0.168%
BARCLAYS PLC	4.34	1/10/28	6,550,000	6,196,130	0.743%
BBVA BANCOMER SA TEXAS	6.5	3/10/21	10,475,000	10,967,325	1.315%
BECTON DICKINSON AND CO	3.73	12/15/24	865,000	847,493	0.102%
BECTON DICKINSON AND CO	3.7	6/6/27	8,880,000	8,482,354	1.017%
BECTON DICKINSON AND CO	4.67	6/6/47	4,350,000	4,301,624	0.516%
BOARDWALK PIPELINES LP	4.95	12/15/24	3,250,000	3,298,981	0.395%
BOARDWALK PIPELINES LP	5.95	6/1/26	4,850,000	5,132,459	0.615%
BOARDWALK PIPELINES LP	4.45	7/15/27	1,110,000	1,068,950	0.128%
BPCE SA 144A	3.5	10/23/27	4,935,000	4,483,773	0.537%
BPCE SA 144A	4.5	3/15/25	3,035,000	2,962,931	0.355%
BPCE SA 144A	5.15	7/21/24	2,740,000	2,782,870	0.334%
BRIXMOR OPERATING PART	3.85	2/1/25	3,310,000	3,182,969	0.382%
BRIXMOR OPERATING PART	3.65	6/15/24	7,927,000	7,619,535	0.913%
BRIXMOR OPERATING PART	3.88	8/15/22	2,910,000	2,899,440	0.348%
BROADCOM CRP / CAYMN FI	3.63	1/15/24	7,080,000	6,883,218	0.825%
BROADCOM CRP / CAYMN FI	3.13	1/15/25	9,755,000	9,060,834	1.086%
BROADCOM CRP / CAYMN FI	3.88	1/15/27	3,065,000	2,892,180	0.347%
BUNGE LTD FINANCE CORP	3.25	8/15/26	340,000	305,707	0.037%
BUNGE LTD FINANCE CORP	3.75	9/25/27	4,125,000	3,782,122	0.453%
CARGILL INC 144A	3.25	3/1/23	5,815,000	5,756,821	0.690%
CARPENTER TECHNOLOGY	5.2	7/15/21	4,650,000	4,736,090	0.568%
CELGENE CORP	3.88	8/15/25	5,755,000	5,659,761	0.678%
CELULOSA ARAUCO CONSTITU	4.5	8/1/24	4,060,000	4,091,465	0.490%
CHARTER COMM OPT LLC/CAP	5.75	4/1/48	4,120,000	4,103,652	0.492%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	13,275,000	13,445,955	1.612%
COMCAST CORP	3.3	2/1/27	5,700,000	5,383,143	0.645%
COMCAST CORP	3.15	3/1/26	3,565,000	3,362,569	0.403%
COMCAST CORP	3.38	8/15/25	325,000	313,771	0.038%
CONTL AIRLINES 2012-1	4.15	4/11/24	2,469,044	2,477,498	0.297%
CRCC YUXIANG LTD	3.5	5/16/23	7,070,000	6,870,994	0.824%
CROWN CASTLE INTL CORP	4.45	2/15/26	10,980,000	11,038,633	1.323%
CROWN CASTLE TOWERS LLC 144A	3.66	5/15/25	1,785,000	1,750,224	0.210%
CROWN CASTLE TOWERS LLC 144A	3.72	7/15/23	4,750,000	4,752,803	0.570%
CSCEC FINANCE CAYMAN II	2.9	7/5/22	7,260,000	6,974,864	0.836%
DELTA AIR LINES INC	3.63	3/15/22	1,770,000	1,747,861	0.210%

DIAMONDBACK ENERGY INC 144A	4.75	11/1/24	6,345,000	6,352,931	0.762%
DISCOVER FINANCIAL SVS	3.85	11/21/22	3,590,000	3,548,625	0.425%
DISCOVER FINANCIAL SVS	3.95	11/6/24	3,190,000	3,111,367	0.373%
DISCOVER FINANCIAL SVS	3.75	3/4/25	1,300,000	1,240,252	0.149%
DISCOVER FINANCIAL SVS	10.25	7/15/19	1,070,000	1,119,665	0.134%
DNB BANK ASA	6.5	3/26/67	3,820,000	3,908,930	0.469%
DNKN 2017-1A A2II 144A	4.03	11/20/47	590,538	579,914	0.070%
DPABS 2018-1A A2I 144A	4.12	7/25/48	4,009,950	3,984,727	0.478%
EASTERN CREATION II INVE	2.75	9/26/20	6,285,000	6,159,721	0.738%
ELANCO ANIMAL HEALTH INC 144A	4.27	8/28/23	2,340,000	2,349,784	0.282%
ELANCO ANIMAL HEALTH INC 144A	4.9	8/28/28	2,650,000	2,682,311	0.322%
ENBRIDGE ENERGY PARTNERS	7.38	10/15/45	7,655,000	10,135,480	1.215%
ENBRIDGE INC	6	1/15/77	2,280,000	2,202,366	0.264%
ENBRIDGE INC	5.5	7/15/77	2,335,000	2,165,012	0.260%
ENEL FINANCE INTL NV 144A	3.63	5/25/27	4,710,000	4,264,618	0.511%
ENEL FINANCE INTL NV 144A	4.75	5/25/47	4,810,000	4,338,312	0.520%
ENI SPA 144A	4	9/12/23	4,975,000	4,927,369	0.591%
ENI SPA 144A	4.75	9/12/28	6,965,000	6,881,322	0.825%
EQT MIDSTREAM PARTNERS L	4.75	7/15/23	6,410,000	6,498,061	0.779%
ESSEX PORTFOLIO LP	3.38	4/15/26	4,360,000	4,104,360	0.492%
ESSEX PORTFOLIO LP	3.63	5/1/27	2,275,000	2,176,167	0.261%
EXPEDIA INC	4.5	8/15/24	2,440,000	2,449,118	0.294%
FIDELITY NATL FINANCIAL 144A	4.5	8/15/28	8,330,000	8,190,314	0.982%
FIRST AMERICAN FINANCIAL	4.6	11/15/24	3,945,000	3,948,203	0.473%
FIRSTENERGY TRANSMISSION 144A	4.35	1/15/25	1,135,000	1,148,404	0.138%
GLP CAPITAL LP / FIN II	5.25	6/1/25	4,215,000	4,278,225	0.513%
GOLDMAN SACHS GROUP INC	3.85	1/26/27	8,990,000	8,743,701	1.048%
GOLDMAN SACHS GROUP INC	3	4/26/22	6,200,000	6,069,292	0.728%
GOLDMAN SACHS GROUP INC	3.75	5/22/25	2,850,000	2,791,820	0.335%
GOLDMAN SACHS GROUP INC	3.27	9/29/25	9,715,000	9,283,926	1.113%
GRAIN SPECTRUM FUNDING 144A	4	10/10/18	1,505,000	1,504,867	0.180%
HALFMOON PARENT INC 144A	4.38	10/15/28	4,330,000	4,305,847	0.516%
HALFMOON PARENT INC 144A	4.13	11/15/25	6,760,000	6,742,796	0.808%
HEATHROW FUNDING LTD 144A	4.88	7/15/21	4,830,000	4,992,143	0.598%
HESS CORP	5.8	4/1/47	5,135,000	5,402,600	0.648%
HIGHWOODS REALTY LP	3.63	1/15/23	2,535,000	2,474,743	0.297%
HIGHWOODS REALTY LP	4.13	3/15/28	1,115,000	1,085,271	0.130%
HNGRY 2018-1A AI 144A	4.25	6/20/48	6,975,000	6,966,421	0.835%
HONK 2018-1A A2 144A	4.74	4/20/48	2,688,263	2,671,676	0.320%
HUANENG HK CAPITAL LTD	3.6	4/30/67	4,895,000	4,492,607	0.539%
INDONESIA	3.38	4/15/23	4,440,000	4,326,252	0.519%
INTESA SANPAOLO SPA 144A	3.88	1/12/28	1,325,000	1,122,255	0.135%
INTESA SANPAOLO SPA 144A	4.38	1/12/48	2,985,000	2,270,075	0.272%
INTESA SANPAOLO SPA 144A	3.13	7/14/22	3,875,000	3,602,351	0.432%
JPMORGAN CHASE & CO	3.78	2/1/28	4,255,000	4,135,617	0.496%
JPMORGAN CHASE & CO	3.8	7/23/24	14,080,000	14,043,786	1.683%
KEYSIGHT TECHNOLOGIES	4.6	4/6/27	4,815,000	4,817,075	0.577%
MIZUHO FINANCIAL GROUP	3.55	3/5/23	3,075,000	3,030,708	0.363%
MORGAN STANLEY	3.7	10/23/24	6,605,000	6,507,887	0.780%
MORGAN STANLEY	3.63	1/20/27	3,690,000	3,531,503	0.423%
MORGAN STANLEY	3.88	1/27/26	1,590,000	1,561,216	0.187%
MORGAN STANLEY	3.75	2/25/23	5,225,000	5,223,777	0.626%
MORGAN STANLEY	3.13	7/27/26	3,390,000	3,156,900	0.378%
MTN MAURITIUS INVSTMENTS	5.37	2/13/22	4,710,000	4,565,106	0.547%
NXP BV/NXP FUNDING LLC 144A	4.63	6/1/23	6,380,000	6,475,700	0.776%
ORIGIN ENERGY FINANCE 144A	3.5	10/9/18	3,255,000	3,255,000	0.390%
PENNSYLVANIA ELECTRIC CO	6.15	10/1/38	1,000,000	1,179,885	0.141%
PETROLEOS MEXICANOS	4.63	9/21/23	6,795,000	6,750,833	0.809%
PLAINS ALL AMER PIPELINE	3.85	10/15/23	1,990,000	1,957,050	0.235%
PLAINS ALL AMER PIPELINE	4.65	10/15/25	1,175,000	1,184,540	0.142%
PLAINS ALL AMER PIPELINE	4.5	12/15/26	1,085,000	1,083,922	0.130%
PLAINS ALL AMER PIPELINE	2.85	1/31/23	730,000	691,374	0.083%
PLNT 2018-1A A2I 144A	4.26	9/5/48	6,185,000	6,172,321	0.740%
PRUDENTIAL FINANCIAL INC	5.38	5/15/45	4,200,000	4,216,254	0.505%
QVC INC	5.13	7/2/22	4,350,000	4,408,673	0.528%
REGENCY CENTERS LP	4.13	3/15/28	2,085,000	2,054,676	0.246%
SABINE PASS LIQUEFACTION	5	3/15/27	9,150,000	9,390,188	1.126%
SABINE PASS LIQUEFACTION	4.2	3/15/28	1,735,000	1,682,950	0.202%
SBA TOWER TRUST 144A	2.9	10/15/19	4,200,000	4,167,338	0.500%
SBA TOWER TRUST 144A	3.16	10/8/20	4,760,000	4,688,651	0.562%
SBA TOWER TRUST 144A	3.45	3/15/23	10,105,000	9,955,890	1.193%
SDART 2018-3 C	3.51	8/15/23	5,855,000	5,838,918	0.700%

SDART 2018-4 C	3.56	7/15/24	2,650,000	2,642,741	0.317%
SEMPRA ENERGY CVT 6.00% A 1/21			24,637	2,478,302	0.297%
SF HOLDING INVESTMENT	4.13	7/26/23	5,005,000	4,984,500	0.597%
SHIRE ACQ INV IRELAND DA	3.2	9/23/26	7,730,000	7,136,011	0.855%
SK TELECOM CO LTD 144A	3.75	4/16/23	5,925,000	5,873,834	0.704%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	1,390,000	1,389,892	0.167%
SOUTH AFRICA	5.88	5/30/22	4,340,000	4,517,723	0.542%
SRFC 2018-2A B 144A	3.65	6/20/35	1,943,328	1,936,278	0.232%
STATE GRID OVERSEAS INV 144A	2.75	5/4/22	14,550,000	14,076,118	1.687%
SUN HUNG KAI PROP (CAP)	3.63	1/16/23	4,335,000	4,294,554	0.515%
SUN HUNG KAI PROP (CAP)	4.5	2/14/22	11,330,000	11,552,068	1.385%
SYNGENTA FINANCE NV 144A	4.44	4/24/23	6,755,000	6,701,196	0.803%
SYNGENTA FINANCE NV 144A	5.68	4/24/48	4,550,000	4,050,173	0.485%
TELECOM ITALIA SPA 144A	5.3	5/30/24	6,710,000	6,508,700	0.780%
TEVA PHARMACEUTICALS NE	2.2	7/21/21	6,670,000	6,252,825	0.750%
TIME WARNER CABLE INC	8.75	2/14/19	365,000	372,548	0.045%
TRANSCANADA TRUST	5.3	3/15/77	4,375,000	4,157,934	0.498%
TRANSCONT GAS PIPE LINE	4	3/15/28	1,705,000	1,666,390	0.200%
TRANSCONT GAS PIPE LINE	4.6	3/15/48	2,360,000	2,297,488	0.275%
TRP Government Reserve	2.09		20,677,419	20,677,419	2.479%
TURK SISE VE CAM FABRIKA	4.25	5/9/20	4,900,000	4,723,282	0.566%
UNICREDIT SPA 144A	3.75	4/12/22	2,845,000	2,726,270	0.327%
UNICREDIT SPA 144A	4.63	4/12/27	1,440,000	1,324,328	0.159%
UNITED AIR 2014-1 B PTT	4.75	4/11/22	514,594	516,778	0.062%
UNITED AIR 2014-2 B PTT	4.63	9/3/22	4,936,777	4,948,773	0.593%
US TREASURY N/B	4.5	5/15/38	13,350,000	16,015,828	1.920%
US TREASURY N/B	3	8/15/48	2,205,000	2,121,279	0.254%
VALE OVERSEAS LIMITED	4.38	1/11/22	4,445,000	4,489,450	0.538%
VENTAS REALTY LP	4.4	1/15/29	9,035,000	8,958,392	1.074%
VEREIT OPERATING PARTNER	4.88	6/1/26	6,485,000	6,549,850	0.785%
VEREIT OPERATING PARTNER	3.95	8/15/27	7,061,000	6,639,197	0.796%
VODAFONE GROUP PLC	4.13	5/30/25	5,455,000	5,430,016	0.651%
VODAFONE GROUP PLC	5	5/30/38	5,895,000	5,836,439	0.700%
WANT WANT CHINA FINANCE	2.88	4/27/22	11,540,000	11,118,582	1.333%
WESTERN GAS PARTNERS	4	7/1/22	5,820,000	5,798,460	0.695%
WILLIAMS PARTNERS LP	4	9/15/25	2,210,000	2,172,598	0.260%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	6,390,000	5,993,347	0.718%
WOODSIDE FINANCE LTD 144A	3.65	3/5/25	6,650,000	6,393,596	0.766%
WOODSIDE FINANCE LTD 144A	3.7	9/15/26	2,293,000	2,173,851	0.261%
WPP FINANCE 2010	3.75	9/19/24	4,860,000	4,662,825	0.559%

Total Investments in Securities **837,280,278**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S30 PAY 102.5 10/17/2018	5.00	10/17/2018	43,000,000	5,766	0.001%

Total Options **5,766**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AMERICAN AIRLINES GROUP CDS 06/20/2020	3,995,000	291,707	0.035%
CVS HEALTH CORP CDS 06/20/2023	4,175,000	83,492	0.010%
CVS HEALTH CORP CDS 06/20/2023	7,155,000	143,086	0.017%
CVS HEALTH CORP CDS 12/20/2023	4,240,000	74,878	0.009%
HUMANA INC CDS 12/20/2018	1,110,000	2,357	0.000%
INTERNATIONAL PAPER CO 06/20/2023	7,900,000	155,227	0.019%
INTERNATIONAL PAPER CO 06/20/2023	8,795,000	172,813	0.021%
CDX IG CDSI S31 5YR 12/20/2023	25,075,000	481,891	0.058%
SUN HUNG KAI PROPERTIES CDS 12/20/2023	9,000,000	62,622	0.008%

Total Swap Contracts **1,468,073**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ8 5YR US NOTE FUT DEC 18	(1,342)	12/31/2018	(150,943,544)	1,397,859	(18.093%)
TUZ8 2YR US NOTE FUT DEC 18	14	12/31/2018	2,950,281	(9,998)	0.354%
TYZ8 UST 10YR FUT DEC 18	399	12/19/2018	47,393,719	(275,485)	5.681%
USZ8 UST 30YR FUT DEC 18	92	12/19/2018	12,926,000	(88,535)	1.549%
UXYZ8 UST 10YR ULTRA FUT DEC 18	(188)	12/19/2018	(23,688,000)	28,996	(2.839%)
WNZ8 ULTRA US BOND FUT DEC 18	559	12/19/2018	86,243,219	(3,162,094)	10.338%

Total Futures Contracts **(2,109,255)**

NET ASSETS 834,264,329

NET ASSET VALUE PER SHARE

Corporate Income Fund Shares 9.12
(\$807,935,702 / 88,434,098 Shares Outstanding)

Corporate Income Fund - I Class Shares 9.13
(\$26,328,626 / 2,876,913 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.