

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ADANI PORTS AND SPECIAL	3.95	1/19/22	2,000,000	1,969,958	0.255%
ADANI PORTS AND SPECIAL	3.5	7/29/20	4,200,000	4,159,373	0.538%
AES CORPORATION	4.5	3/15/23	680,000	663,000	0.086%
AES CORP/VA	5.13	9/1/27	1,650,000	1,588,125	0.206%
AIA GROUP LTD 144A	3.9	4/6/28	13,270,000	13,222,427	1.712%
ALEXANDRIA REAL ESTATE E	3.95	1/15/27	2,000,000	1,937,516	0.251%
ALEXANDRIA REAL ESTATE E	3.45	4/30/25	4,550,000	4,375,207	0.566%
ALIBABA GROUP HOLDING	3.6	11/28/24	10,365,000	10,146,183	1.314%
AMCAR 2018-1 C	3.5	1/18/24	3,610,000	3,621,890	0.469%
AMER AIRLINE 16-3 A PTT	3.25	10/15/28	4,607,846	4,282,264	0.554%
AMER AIRLINE 17-1B PTT	4.95	2/15/25	1,746,225	1,740,131	0.225%
AMER AIRLINE 17-2 A PTT	3.6	10/15/29	3,882,026	3,679,426	0.476%
AMERICA MOVIL SAB DE CV	3.13	7/16/22	7,720,000	7,577,354	0.981%
AMERICAN CAMPUS CMNTYS	3.63	11/15/27	2,475,000	2,318,691	0.300%
AMERICAN CAMPUS CMNTYS	3.75	4/15/23	2,680,000	2,660,219	0.344%
AMERICAN CAMPUS CMNTYS	4.13	7/1/24	4,205,000	4,208,515	0.545%
ANGLO AMERICAN CAPITAL 144A	4.13	9/27/22	2,110,000	2,078,350	0.269%
ANGLO AMERICAN PLC 144A	4.88	5/14/25	7,541,000	7,333,623	0.949%
APT PIPELINES LTD 144A	4.25	7/15/27	2,570,000	2,497,313	0.323%
AUSGRID FINANCE PTY LTD 144A	3.85	5/1/23	5,820,000	5,795,021	0.750%
AXA EQUITABLE HOLDINGS I 144A	4.35	4/20/28	3,230,000	3,073,813	0.398%
BAIDU INC	4.38	5/14/24	2,810,000	2,838,735	0.368%
BAIDU INC	3.88	9/29/23	5,985,000	5,966,877	0.773%
BANK OF AMERICA CORP	3.82	1/20/28	9,090,000	8,788,521	1.138%
BANK OF AMERICA CORP	4	4/1/24	3,395,000	3,416,779	0.442%
BANK OF AMERICA CORP	3.86	7/23/24	12,995,000	13,006,241	1.684%
BANK OF NY MELLON CORP	3.45	8/11/23	3,850,000	3,859,244	0.500%
BARCLAYS BANK PLC	5.14	10/14/20	1,365,000	1,382,026	0.179%
BARCLAYS PLC	4.34	1/10/28	10,915,000	10,090,601	1.306%
BAT CAPITAL CORP	2.3	8/14/20	265,000	258,130	0.033%
BBVA BANCOMER SA TEXAS	6.5	3/10/21	10,475,000	10,894,000	1.410%
BECTON DICKINSON AND CO	3.73	12/15/24	865,000	834,331	0.108%
BECTON DICKINSON AND CO	3.7	6/6/27	8,880,000	8,394,557	1.087%
BOARDWALK PIPELINES LP	4.95	12/15/24	3,250,000	3,233,747	0.419%
BOARDWALK PIPELINES LP	5.95	6/1/26	4,850,000	4,952,713	0.641%
BOARDWALK PIPELINES LP	4.45	7/15/27	1,110,000	1,033,884	0.134%
BPCE SA 144A	4.5	3/15/25	3,035,000	2,936,529	0.380%
BPCE SA 144A	5.15	7/21/24	2,740,000	2,750,700	0.356%
BRIXMOR OPERATING PART	3.65	6/15/24	7,927,000	7,687,200	0.995%
BROADCOM CRP / CAYMN FI	3.63	1/15/24	7,080,000	6,667,101	0.863%
BROADCOM CRP / CAYMN FI	3.13	1/15/25	5,550,000	4,969,126	0.643%
BUNGE LTD FINANCE CORP	3.25	8/15/26	340,000	294,907	0.038%
BUNGE LTD FINANCE CORP	3.75	9/25/27	4,125,000	3,647,156	0.472%
CARPENTER TECHNOLOGY	5.2	7/15/21	4,650,000	4,737,169	0.613%
CELGENE CORP	3.88	8/15/25	5,755,000	5,542,612	0.718%
CELULOSA ARAUCO CONSTITU	4.5	8/1/24	2,460,000	2,438,475	0.316%
CHARTER COMM OPT LLC/CAP	5.75	4/1/48	4,115,000	3,849,776	0.498%
CHARTER COMM OPT LLC/CAP WI	4.91	7/23/25	3,680,000	3,661,979	0.474%
CIMAREX ENERGY CO	4.38	6/1/24	1,009,000	1,002,116	0.130%
COMCAST CORP	4.7	10/15/48	6,560,000	6,653,670	0.861%
CRCC YUXIANG LTD	3.5	5/16/23	7,070,000	6,971,338	0.903%
CROWN CASTLE INTL CORP	4.45	2/15/26	9,045,000	8,997,740	1.165%
CROWN CASTLE TOWERS LLC 144A	3.66	5/15/25	1,785,000	1,768,120	0.229%
CSCEC FINANCE CAYMAN II	2.9	7/5/22	7,260,000	7,066,398	0.915%
DANSKE BANK A/S 144A	2.7	3/2/22	1,620,000	1,541,830	0.200%
DANSKE BANK A/S 144A	2	9/8/21	2,260,000	2,130,253	0.276%
DELTA AIR LINES INC	3.63	3/15/22	1,770,000	1,736,156	0.225%
DIAMONDBACK ENERGY INC 144A	4.75	11/1/24	3,950,000	3,811,750	0.493%
DISCOVER FINANCIAL SVS	3.85	11/21/22	3,590,000	3,565,243	0.462%
DISCOVER FINANCIAL SVS	3.95	11/6/24	3,190,000	3,148,485	0.408%
DISCOVER FINANCIAL SVS	3.75	3/4/25	1,300,000	1,244,706	0.161%
DNB BANK ASA	6.5	3/26/67	2,705,000	2,656,012	0.344%
DNKN 2017-1A A2II 144A	4.03	11/20/47	589,050	568,952	0.074%
DPABS 2018-1A A2I 144A	4.12	7/25/48	3,999,900	3,946,181	0.511%
EASTERN CREATION II INVE	2.75	9/26/20	10,310,000	10,116,481	1.310%

ELANCO ANIMAL HEALTH INC 144A	4.27	8/28/23	2,340,000	2,344,217	0.303%
ENBRIDGE ENERGY PARTNERS	7.38	10/15/45	4,555,000	5,726,218	0.741%
ENBRIDGE INC	6	1/15/77	2,280,000	2,023,500	0.262%
ENBRIDGE INC	5.5	7/15/77	2,335,000	1,964,319	0.254%
ENEL FINANCE INTL NV 144A	4.75	5/25/47	6,960,000	5,930,268	0.768%
ENI SPA 144A	4	9/12/23	4,975,000	4,897,878	0.634%
ENI SPA 144A	4.75	9/12/28	8,470,000	8,279,095	1.072%
EQT MIDSTREAM PARTNERS L	4.75	7/15/23	6,410,000	6,379,469	0.826%
EQUATE PETROCHEMICAL BV	4.25	11/3/26	1,525,000	1,480,539	0.192%
ESSEX PORTFOLIO LP	3.38	4/15/26	4,360,000	4,152,992	0.538%
ESSEX PORTFOLIO LP	3.63	5/1/27	2,275,000	2,190,600	0.284%
EXPEDIA INC	4.5	8/15/24	2,440,000	2,432,970	0.315%
FIDELITY NATL FINANCIAL 144A	4.5	8/15/28	8,330,000	8,229,790	1.065%
FIRST AMERICAN FINANCIAL	4.6	11/15/24	3,945,000	3,985,661	0.516%
FORD MOTOR CREDIT CO LLC	3.34	3/18/21	4,000,000	3,873,872	0.502%
GE CAPITAL INTL FUNDING	4.42	11/15/35	6,790,000	5,714,844	0.740%
GENERAL ELEC CAP CORP	4.63	1/7/21	5,505,000	5,520,254	0.715%
GENERAL MOTORS FINL CO	4	10/6/26	1,705,000	1,525,414	0.197%
GENERAL MOTORS FINL CO	4.35	4/9/25	2,385,000	2,268,543	0.294%
GLP CAPITAL LP / FIN II	5.25	6/1/25	4,215,000	4,183,388	0.542%
GOLDMAN SACHS GROUP INC	3.85	1/26/27	8,990,000	8,477,435	1.098%
GOLDMAN SACHS GROUP INC	3	4/26/22	6,200,000	5,997,415	0.776%
GOLDMAN SACHS GROUP INC	3.75	5/22/25	2,850,000	2,729,713	0.353%
GOLDMAN SACHS GROUP INC	3.27	9/29/25	9,715,000	9,097,039	1.178%
HALFMOON PARENT INC 144A	4.13	11/15/25	4,795,000	4,796,980	0.621%
HEALTHCARE REALTY TRUST	3.63	1/15/28	4,000,000	3,757,816	0.487%
HEATHROW FUNDING LTD 144A	4.88	7/15/21	4,830,000	4,980,411	0.645%
HESS CORP	5.8	4/1/47	5,135,000	4,620,180	0.598%
HIGHWOODS REALTY LP	3.63	1/15/23	2,535,000	2,509,391	0.325%
HIGHWOODS REALTY LP	4.13	3/15/28	1,115,000	1,092,279	0.141%
HNGRY 2018-1A A1 144A	4.25	6/20/48	6,957,563	7,035,348	0.911%
HONK 2018-1A A2 144A	4.74	4/20/48	2,681,525	2,729,739	0.353%
INDONESIA ASAHAN ALUMINI 144A	5.23	11/15/21	1,900,000	1,927,670	0.250%
JPMORGAN CHASE & CO	3.72	10/24/23	15,545,000	15,530,761	2.011%
KEYSIGHT TECHNOLOGIES	4.6	4/6/27	4,815,000	4,789,851	0.620%
LONGFOR HOLDINGS LTD	4.5	1/16/28	4,525,000	3,964,000	0.513%
MORGAN STANLEY	3.7	10/23/24	6,605,000	6,495,331	0.841%
MORGAN STANLEY	3.63	1/20/27	3,690,000	3,510,522	0.454%
MORGAN STANLEY	3.88	1/27/26	1,590,000	1,549,390	0.201%
MORGAN STANLEY	3.75	2/25/23	5,225,000	5,210,380	0.675%
MORGAN STANLEY	3.13	7/27/26	3,390,000	3,120,997	0.404%
NXP BV/NXP FUNDING LLC 144A	5.55	12/1/28	2,085,000	2,116,275	0.274%
NXP BV/NXP FUNDING LLC 144A	4.88	3/1/24	1,380,000	1,383,450	0.179%
PETROLEOS MEXICANOS	4.63	9/21/23	4,745,000	4,465,045	0.578%
PLAINS ALL AMER PIPELINE	3.85	10/15/23	1,990,000	1,907,596	0.247%
PLAINS ALL AMER PIPELINE	4.65	10/15/25	1,175,000	1,142,554	0.148%
PLAINS ALL AMER PIPELINE	4.5	12/15/26	1,085,000	1,036,982	0.134%
PLAINS ALL AMER PIPELINE	2.85	1/31/23	730,000	687,123	0.089%
PLNT 2018-1A A21 144A	4.26	9/5/48	6,169,538	6,195,203	0.802%
PRUDENTIAL FINANCIAL INC	5.38	5/15/45	4,200,000	3,942,737	0.510%
QVC INC	5.13	7/2/22	4,350,000	4,334,497	0.561%
REGENCY CENTERS LP	4.13	3/15/28	2,085,000	2,054,918	0.266%
REYNOLDS AMERICAN INC	4.45	6/12/25	4,090,000	3,903,099	0.505%
ROYAL BK SCOTLND GRP PLC	6.13	12/15/22	3,800,000	3,865,945	0.501%
SABINE PASS LIQUEFACTION	5	3/15/27	9,150,000	9,172,875	1.188%
SABINE PASS LIQUEFACTION	4.2	3/15/28	1,500,000	1,423,125	0.184%
SBA TOWER TRUST 144A	2.9	10/15/19	4,200,000	4,172,418	0.540%
SBA TOWER TRUST 144A	3.16	10/8/20	4,760,000	4,724,122	0.612%
SBA TOWER TRUST 144A	3.45	3/15/23	10,105,000	10,021,383	1.297%
SDART 2018-3 C	3.51	8/15/23	5,855,000	5,859,101	0.759%
SDART 2018-4 C	3.56	7/15/24	2,650,000	2,669,636	0.346%
SF HOLDING INVESTMENT	4.13	7/26/23	9,105,000	9,135,001	1.183%
SHIRE ACQ INV IRELAND DA	3.2	9/23/26	7,730,000	7,012,741	0.908%
SK TELECOM CO LTD 144A	3.75	4/16/23	5,925,000	5,945,747	0.770%
SMBC AVIATION CAPITAL FI 144A	4.13	7/15/23	4,660,000	4,667,060	0.604%
SRFC 2018-2A B 144A	3.65	6/20/35	1,670,873	1,680,003	0.218%
STATE GRID OVERSEAS INV 144A	2.75	5/4/22	14,550,000	14,200,647	1.839%
SUN HUNG KAI PROP (CAP)	3.63	1/16/23	4,335,000	4,343,973	0.562%
SUN HUNG KAI PROP (CAP)	4.5	2/14/22	11,330,000	11,664,802	1.510%
SYNGENTA FINANCE NV 144A	4.44	4/24/23	6,755,000	6,481,456	0.839%
SYNGENTA FINANCE NV 144A	5.68	4/24/48	4,550,000	3,778,684	0.489%
TELECOM ITALIA SPA 144A	5.3	5/30/24	4,280,000	4,055,300	0.525%

TEVA PHARMACEUTICALS NE	2.2	7/21/21	6,670,000	6,145,491	0.796%
TRANSCANADA TRUST	5.3	3/15/77	4,375,000	3,770,887	0.488%
TRANSCONT GAS PIPE LINE	4	3/15/28	1,705,000	1,674,521	0.217%
TRP Government Reserve	2.45		5,734,480	5,734,480	0.742%
TURK SISE VE CAM FABRIKA	4.25	5/9/20	4,900,000	4,771,473	0.618%
UNITED AIR 2014-2 B PTT	4.63	9/3/22	4,936,777	4,972,815	0.644%
UNITEDHEALTH GROUP INC	3.5	2/15/24	3,460,000	3,481,746	0.451%
US TREASURY N/B	3.13	11/15/28	6,395,000	6,636,811	0.859%
US TREASURY N/B	4.5	5/15/38	17,255,000	21,506,740	2.784%
US TREASURY N/B	3	8/15/48	6,195,000	6,188,224	0.801%
VALE OVERSEAS LIMITED	4.38	1/11/22	1,750,000	1,785,000	0.231%
VENTAS REALTY LP	4.4	1/15/29	5,090,000	5,071,172	0.657%
VEREIT OPERATING PARTNER	4.88	6/1/26	6,485,000	6,476,349	0.838%
VEREIT OPERATING PARTNER	3.95	8/15/27	7,061,000	6,548,661	0.848%
VERIZON COMMUNICATIONS	5.25	3/16/37	3,925,000	4,098,155	0.531%
VODAFONE GROUP PLC	5	5/30/38	5,895,000	5,525,148	0.715%
VOLKSWAGEN GROUP AMERICA 144A	4.75	11/13/28	9,795,000	9,512,111	1.231%
WANT WANT CHINA FINANCE	2.88	4/27/22	11,540,000	11,253,219	1.457%
WESTERN GAS PARTNERS	4	7/1/22	5,820,000	5,753,157	0.745%
WILLIAMS PARTNERS LP	4	9/15/25	2,210,000	2,139,616	0.277%
WOODSIDE FINANCE LTD 144A	3.7	3/15/28	6,390,000	5,833,444	0.755%
WOODSIDE FINANCE LTD 144A	3.65	3/5/25	6,650,000	6,328,692	0.819%
WPP FINANCE 2010	3.75	9/19/24	4,860,000	4,523,090	0.586%
XEROX CORPORATION	2.8	5/15/20	1,655,000	1,605,514	0.208%

Total Investments in Securities **760,393,438**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S31 PAY 98 01/16/2019	98.00	1/16/2019	(38,750,000)	(35,994)	(0.005%)

Total Options **(35,994)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 12/20/2023	4,000,000	(65,832)	(0.009%)
AMERICAN AIRLINES GROUP CDS 06/20/2020	3,995,000	237,219	0.031%
CVS HEALTH CORP CDS 06/20/2023	4,175,000	44,919	0.006%
CVS HEALTH CORP CDS 06/20/2023	6,355,000	68,373	0.009%
CVS HEALTH CORP CDS 12/20/2023	4,240,000	27,085	0.004%
INTERNATIONAL PAPER CO 06/20/2023	6,300,000	43,817	0.006%
INTERNATIONAL PAPER CO 06/20/2023	8,795,000	61,169	0.008%
LINCOLN NATIONAL CORP CDS 12/20/2023	6,395,000	(75,826)	(0.010%)
CDX HY CDSI S31 5Y PRC 12/20/2023	(7,690,000)	(155,261)	(0.020%)
SUN HUNG KAI PROPERITIES CDS 12/20/2023	9,000,000	17,289	0.002%

Total Swap Contracts **202,953**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVH9 5YR US NOTE FUT MAR 19	(1,034)	3/29/2019	(118,586,875)	(2,027,581)	(15.353%)
TUH9 2YR US NOTE FUT MAR 19	107	3/29/2019	22,717,438	69,973	2.941%
TYH9 UST 10YR FUT MAR19	393	3/20/2019	47,952,143	1,138,529	6.208%
USH9 UST 30YR FUT MAR 19	183	3/20/2019	26,718,000	824,662	3.459%
UXYH9 UST 10YR ULTRA FUT MAR 19	(83)	3/20/2019	(10,796,485)	(158,274)	(1.398%)
WNH9 ULTRA US BOND FUT MAR 19	470	3/20/2019	75,508,438	3,466,018	9.776%

Total Futures Contracts **3,313,326**

NET ASSETS 772,402,070

NET ASSET VALUE PER SHARE

Corporate Income Fund Shares **9.05**
(\$748,621,929 / 82,719,166 Shares Outstanding)

Corporate Income Fund - I Class Shares **9.06**
(\$23,780,141 / 2,625,466 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.