

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ACADEMY LTD TL B 1L BANKDEBT	6.1	7/1/22	6,042,983	4,683,312	0.184%
ACRISURE LLC TL B 1L BANKDEBT	6.59	11/22/23	17,993,087	18,045,627	0.708%
ACTAVIS FUNDING SCS	3.59	3/12/20	725,000	735,018	0.029%
ADT SEC CORP	6.25	10/15/21	2,350,000	2,464,563	0.097%
ADVANTAGE SALES & MRKT TL 1L BANKDEBT	5.49	7/23/21	2,254,574	2,084,917	0.082%
ALBEA BEAUTY HOLDNGS SA TL B 1L BANKDEBT	5.19	4/22/24	4,696,400	4,670,946	0.183%
ALBERTSONS TL B5 1L BANKDEBT	5.38	12/21/22	9,776,031	9,777,888	0.384%
ALERIS INTL INC TL 1L BANKDEBT	6.99	2/27/23	10,972,500	11,161,117	0.438%
ALIXPARTNERS LLP TL B 1L BANKDEBT	4.99	4/4/24	5,096,867	5,118,121	0.201%
ALLIANT HOLDINGS I LLC TL B 1L BANKDEBT	5.15	5/9/25	22,046,935	22,113,958	0.868%
ALLIED UNIVERSAL HOLDCO TL 1L BANKDEBT	6.14	7/28/22	7,495,780	7,373,974	0.289%
ALTICE FINANCING SA 144A	7.5	5/15/26	725,000	699,625	0.027%
ALTICE FINANCING SA TL B 1L BANKDEBT	4.91	7/15/25	8,518,563	8,346,062	0.327%
ALTICE US FINANCE I CRP TL B 1L BANKDEBT	4.49	7/28/25	11,065,155	11,051,323	0.434%
ALTRA INDUSTRIAL MOTION TL B 1L BANKDEBT	4.38	10/1/25	3,620,000	3,625,647	0.142%
ALTRAN TL B 1L BANKDEBT	4.59	3/20/25	4,835,700	4,833,282	0.190%
ALTRAN TL B 1L EUR BANKDEBT	2.75	3/20/25	1,009,309	1,173,591	0.046%
AMERICAN AXLE & MFG INC TL B 1L BANKDEBT	4.46	4/6/24	2,618,419	2,617,110	0.103%
AMEX GBT TL B 1L BANKDEBT	4.85	8/13/25	2,785,000	2,800,680	0.110%
AMNEAL PHARMS LLC TL B 1L BANKDEBT	5.75	5/4/25	5,958,682	6,008,973	0.236%
AMRI TL 1L BANKDEBT	5.49	8/30/24	4,305,892	4,311,274	0.169%
AMRI TL 2L BANKDEBT	9.24	8/30/25	6,070,000	6,073,824	0.238%
AMWINS GROUP INC TL B 1L BANKDEBT	4.96	1/25/24	3,747,932	3,761,199	0.148%
ANASTASIA BEVERLY HILLS TL B 1L BANKDEBT	6.1	8/11/25	6,300,000	6,257,979	0.246%
ANCESTRY.COM INC TL B 1L BANKDEBT	5.5	10/19/23	24,676,109	24,753,346	0.971%
ANHEUSER-BUSCH INBEV WOR	3.08	1/12/24	3,000,000	3,019,140	0.118%
APEX TOOL GROUP LLC TL B 1L BANKDEBT	5.99	2/1/22	8,212,744	8,233,276	0.323%
APPLIED SYSTEMS INC TL 2L BANKDEBT	9.39	9/19/25	4,890,000	4,966,431	0.195%
APPLIED SYSTEMS INC TL B 1L BANKDEBT	5.39	9/19/24	7,472,255	7,509,616	0.295%
ARBYS TL 1L BANKDEBT	5.46	2/5/25	2,353,175	2,354,658	0.092%
ARGON MEDICAL TL 1L BANKDEBT	5.99	11/2/24	3,487,475	3,506,377	0.138%
ARGON MEDICAL TL 2L BANKDEBT	10.24	1/23/26	2,455,000	2,470,344	0.097%
ASCEND LEARNING LLC TL B 1L BANKDEBT	5.24	7/12/24	11,330,727	11,334,239	0.445%
ASSUREDPARTNERS INC TL B 1L BANKDEBT	5.49	10/22/24	11,805,416	11,829,971	0.464%
ASURION LLC TL B2 2L BANKDEBT	8.74	8/4/25	66,595,000	68,385,074	2.683%
ASURION LLC TL B4 1L BANKDEBT	5.24	8/4/22	22,982,010	23,162,648	0.909%
ASURION LLC TL B7 1L BANKDEBT	5.24	11/3/24	6,912,675	6,956,985	0.273%
ASURION TL B6 1L BANKDEBT	5.24	11/3/23	6,249,546	6,294,480	0.247%
ATI HOLDINGS LLC TL 1L BANKDEBT	5.65	5/10/23	5,889,500	5,918,947	0.232%
ATKINS NUTRITIONALS TL 1L BANKDEBT	5.84	7/7/24	8,433,222	8,507,013	0.334%
AT&T INC	3.32	6/30/20	345,000	348,014	0.014%
AUTHENTIC BRANDS TL 1L BANKDEBT	5.74	9/27/24	7,508,151	7,528,798	0.295%
AUTODATA INC TL 1L BANKDEBT	5.49	12/13/24	4,860,575	4,878,802	0.191%
AUTODATA INC TL 2L BANKDEBT	9.49	12/12/25	2,435,000	2,450,219	0.096%
AVANTOR INC 144A	6	10/1/24	3,720,000	3,771,150	0.148%
AVANTOR INC 144A	9	10/1/25	2,430,000	2,499,863	0.098%
AVANTOR INC TL 1L BANKDEBT	6.24	11/21/24	6,355,313	6,429,798	0.252%
BANK OF AMERICA CORP	3.51	1/20/23	850,000	864,538	0.034%
BASS PRO TL B 1L BANKDEBT	7.24	9/25/24	6,135,879	6,194,660	0.243%
BEACON ROOFING SPLY INC TL B 1L BANKDEBT	4.38	1/2/25	5,026,309	5,011,632	0.197%
BECTON DICKINSON AND CO	3.35	6/6/22	2,465,000	2,480,160	0.097%
BERRY PLASTICS TL Q 1L BANKDEBT	4.19	10/1/22	841,090	842,612	0.033%
BERRY PLASTICS TL R 1L BANKDEBT	4.19	1/19/24	1,743,450	1,744,653	0.068%
B&G FOODS INC TL B 1L BANKDEBT	4.08	11/2/22	2,175,559	2,179,649	0.086%
BIG RIVER STEEL/BRS FIN 144A	7.25	9/1/25	1,155,000	1,222,856	0.048%
BIG RIVER STEEL LLC TL B 1L BANKDEBT	7.39	8/23/23	4,754,516	4,819,890	0.189%
BISON MIDSTREAM TL B 1L BANKDEBT	6.17	5/21/25	5,391,488	5,357,791	0.210%
BJS WHOLESALE CLUB INC TL B 1L BANKDEBT	5.15	2/3/24	6,805,320	6,844,995	0.269%
BLUE NILE INC TL 1L BANKDEBT	8.74	2/17/23	2,880,134	2,872,934	0.113%
BMC SOFTWARE TL 1L BANKDEBT	6.58	10/2/25	6,230,000	6,288,375	0.247%
BOYD GAMING CORP TL B 1L BANKDEBT	4.42	9/15/23	3,449,374	3,465,448	0.136%
BRAND ENERGY & INFRASTRCT TL 1L BANKDEBT	6.58	6/21/24	7,726,188	7,772,236	0.305%
BRIGHTVIEW LANDSCAPES TL B 1L BANKDEBT	4.69	8/15/25	5,551,088	5,573,625	0.219%
BRONCO MIDSTREAM FUNDNG TL B 1L BANKDEBT	5.69	8/14/23	693,651	695,822	0.027%
BROOKFIELD RETAIL HOLD TL B 1L BANKDEBT	4.74	5/7/25	5,630,000	5,603,032	0.220%

BURGER KING TL B 1L BANKDEBT	4.49	2/16/24	6,244,118	6,245,679	0.245%
BWAY CORP TL B 1L BANKDEBT	5.58	4/3/24	18,809,944	18,786,431	0.737%
CAESARS RESORT COLLECTION TL 1L BANKDEBT	4.99	12/23/24	17,205,012	17,295,855	0.679%
CALIFORNIA PIZZA KITCHEN TL 1L BANKDEBT	8.39	8/23/22	1,764,000	1,711,627	0.067%
CALIFORNIA RESOURCES CRP TL 1L BANKDEBT	12.62	12/31/21	5,545,000	6,143,416	0.241%
CALIFORNIA RESOURCES CRP TL 1L BANKDEBT	6.96	12/31/22	4,825,000	4,895,349	0.192%
CALPINE CORP TL B 1L BANKDEBT	4.89	1/15/23	5,095,222	5,093,795	0.200%
CALPINE CORP TL B5 1L BANKDEBT	4.89	1/15/24	3,672,603	3,671,832	0.144%
CAPITAL AUTOMOTIVE LP TL 2L BANKDEBT	8.25	3/24/25	5,166,993	5,270,333	0.207%
CARAUSTAR INDUSTRIES INC TL 1L BANKDEBT	7.89	3/14/22	4,625,371	4,661,726	0.183%
CATALENT PHARMA SOL TL B 1L BANKDEBT	4.49	5/20/24	5,396,959	5,429,017	0.213%
CCC INFORMATION SRVCS INC TL 2L BANKDEBT	8.99	4/28/25	12,340,000	12,409,474	0.487%
CCC INFORMATION SRVCS TL B 1L BANKDEBT	5.25	4/29/24	13,583,234	13,634,171	0.535%
CCM MERGER INC TL B 1L BANKDEBT	4.99	8/6/21	981,921	986,340	0.039%
CENTURYLINK INC TL B 1L BANKDEBT	4.99	1/31/25	7,562,850	7,508,019	0.295%
CETERA TL 1L BANKDEBT	6.57	10/1/25	6,535,000	6,584,013	0.258%
CHANGE HEALTHCARE HLDGS TL B 1L BANKDEBT	4.99	3/1/24	17,947,507	18,000,811	0.706%
CHARTER COMM OPT LLC/CAP	3.99	2/1/24	5,100,000	5,202,133	0.204%
CHARTER COMMUNICATIONS TL B 1L BANKDEBT	4.25	4/30/25	9,284,838	9,296,444	0.365%
CHARTER NEX US INC TL 1L BANKDEBT	5.24	5/16/24	4,887,295	4,886,269	0.192%
CHG HEALTHCARE TL 1L BANKDEBT	5.31	6/7/23	3,134,945	3,152,595	0.124%
CH HOLD CORP B/DD BANKDEBT	5.24	2/1/24	5,856,862	5,891,008	0.231%
CH HOLD CORP TL 2L BANKDEBT	9.49	2/3/25	8,380,000	8,463,800	0.332%
CHI OVERHEAD DOORS INC TL 1L BANKDEBT	5.49	7/29/22	12,060,369	12,086,781	0.474%
CHOBANI LLC TL B 1L BANKDEBT	5.74	10/10/23	5,000,811	4,875,790	0.191%
CHROMAFLO TECH B1/B2 STRIP BANKDEBT	5.58	11/20/23	7,457,923	7,504,535	0.294%
CHROMAFLO TECH TL 2L BANKDEBT	10.24	11/18/24	3,745,000	3,730,956	0.146%
CISION TL B 1L BANKDEBT	5.64	6/16/23	9,161,445	9,202,305	0.361%
CISION TL B 1L EUR BANKDEBT	3.5	6/16/23	722,700	843,982	0.033%
CITIGROUP INC	3.4	12/8/21	800,000	812,347	0.032%
CITIGROUP INC	3.77	3/30/21	1,550,000	1,584,979	0.062%
CITYCENTER HOLDINGS TL B 1L BANKDEBT	4.49	4/18/24	7,527,179	7,533,050	0.296%
CLEAR CHANNEL COMMUNICAT	9	12/15/19	3,490,000	2,626,225	0.103%
CLEAR CHNL COMMS TL D-EXT 1L BANKDEBT	8.44	1/30/19	12,421,308	9,302,442	0.365%
COLOGIX INC TL 1L BANKDEBT	5.24	3/20/24	14,943,493	14,896,869	0.585%
COLOGIX INC TL 2L BANKDEBT	9.24	3/20/25	6,875,000	6,920,100	0.272%
COLUMBUS MCKINNON TL B 1L BANKDEBT	4.89	1/31/24	3,428,101	3,432,386	0.135%
COMMSCOPE INC TL B 1L BANKDEBT	4.24	12/29/22	389,000	390,459	0.015%
CONCENTRA INC TL 1L BANKDEBT	4.86	6/1/22	7,300,000	7,342,559	0.288%
CONSOLIDATED CONTAINER TL B 1L BANKDEBT	4.99	5/22/24	638,562	640,478	0.025%
CONSOLIDATED ENERGY FIN 144A	6.08	6/15/22	3,470,000	3,470,000	0.136%
CONSOLIDATED ENERGY FIN TL B 1L BANKDEBT	4.63	5/7/25	6,967,538	6,941,409	0.272%
CREATIVE ARTISTS TL B 1L BANKDEBT	5.16	2/15/24	928,533	931,245	0.037%
CSC HOLDINGS LLC 144A	10.88	10/15/25	5,159,000	5,997,338	0.235%
CSC HOLDINGS LLC 144A	6.63	10/15/25	1,280,000	1,348,800	0.053%
CSC HOLDINGS LLC TL B 1L BANKDEBT	4.66	1/25/26	3,650,850	3,661,510	0.144%
CSC HOLDINGS LLC TL B 1L BANKDEBT	4.41	7/17/25	14,265,923	14,259,931	0.560%
CVS HEALTH CORP	3.05	3/9/21	2,495,000	2,511,839	0.099%
CYANCO TL 1L BANKDEBT	5.49	3/16/25	2,029,800	2,041,857	0.080%
CYXTERA TECHNOLOGIES INC TL 1L BANKDEBT	5.11	5/1/24	4,897,299	4,903,421	0.192%
CYXTERA TECHNOLOGIES INC TL 2L BANKDEBT	9.36	5/1/25	3,720,000	3,716,912	0.146%
DAE AVIATION HOLDINGS TL 1L BANKDEBT	5.99	7/7/22	18,761,359	18,846,348	0.739%
DAE FUNDING LLC 144A	4	8/1/20	2,545,000	2,522,731	0.099%
DAIMLER FINANCE NA LLC 144A	2.97	1/6/20	1,700,000	1,707,868	0.067%
DELL 1L B 1L BANKDEBT	4.25	9/7/23	3,103,372	3,109,578	0.122%
DIVERSEY TL 1L BANKDEBT	5.24	9/6/24	9,719,075	9,524,693	0.374%
DOLLAR TREE INC	3.04	4/17/20	1,450,000	1,452,561	0.057%
DUFF & PHELPS TL B 1L BANKDEBT	5.49	12/6/24	11,230,321	11,230,321	0.441%
DUPAGE MEDICAL GROUP TL 1L BANKDEBT	4.99	8/15/24	4,926,510	4,875,176	0.191%
DUPAGE MEDICAL GROUP TL 2L BANKDEBT	9.17	8/15/25	4,950,000	4,950,000	0.194%
EAGLECLAW MIDSTREAM VENT TL 1L BANKDEBT	6.49	6/24/24	16,359,015	16,093,181	0.631%
EDELMAN FINANCIAL CENTER TL 1L BANKDEBT	5.59	7/21/25	7,195,000	7,250,473	0.284%
EDELMAN FINANCIAL CENTER TL 2L BANKDEBT	5.59	7/20/26	6,140,000	6,262,800	0.246%
EIG MANAGEMENT CO LLC TL B 1L BANKDEBT	6.06	2/24/25	1,845,375	1,857,684	0.073%
ELDORADO RESORTS INC TL B 1L BANKDEBT	4.41	4/17/24	5,422,302	5,444,913	0.214%
ELSAN GROUPE SAS TL B 1L BANKDEBT	3.75	10/31/22	275,000	321,948	0.013%
EMG UTICA LLC TL B 1L BANKDEBT	6.25	3/27/20	1,311,293	1,317,299	0.052%
ENCAPSYS LLC TL 2L BANKDEBT	9.74	11/7/25	7,850,000	7,859,813	0.308%
ENCAPSYS LLC TL B 1L BANKDEBT	5.49	11/7/24	8,385,698	8,424,105	0.331%
ENDO LUXEMBOURG FINANCE TL B 1L BANKDEBT	6.38	4/29/24	3,513,306	3,534,526	0.139%
ENDURANCE INTL GROUP TL 1L BANKDEBT	6.06	2/9/23	6,615,141	6,662,373	0.261%
ENERGY TRANSFER EQUITY TL B 1L BANKDEBT	4.24	2/2/24	3,546,916	3,549,150	0.139%

ENVISION HEALTHCARE TL B 1L BANKDEBT	5.25	12/1/23	6,118,346	6,114,002	0.240%
EPIC HEALTH SERVICES TL 1L BANKDEBT	6.49	3/18/24	4,233,690	4,159,601	0.163%
EQUINOX HOLDINGS INC TL 1L BANKDEBT	5.24	3/8/24	6,004,221	6,029,739	0.237%
EQUINOX HOLDINGS INC TL 2L BANKDEBT	9.24	9/6/24	2,825,000	2,886,811	0.113%
EXACTECH TL B 1L BANKDEBT	5.99	2/14/25	1,795,975	1,799,351	0.071%
EXAMWORKS GROUP INC B1 1L BANKDEBT	5.49	7/27/23	4,578,809	4,610,861	0.181%
EXGEN RENEWABLES IV LLC TL B 1L BANKDEBT	5.32	11/28/24	8,375,172	8,437,986	0.331%
EXPLORER HOLDINGS INC TL B 1L BANKDEBT	6.14	5/2/23	3,643,598	3,664,840	0.144%
FEDERAL-MOGUL HLDGS TL C 1L BANKDEBT	5.91	4/15/21	727,375	727,717	0.029%
FELIX ENERGY PP	8.84	8/9/22	1,910,000	1,890,900	0.074%
FILTRATION GROUP INC TL B 1L BANKDEBT	5.24	3/29/25	15,905,075	16,007,345	0.628%
FINANCIAL & RISK US HOLD 144A	6.25	5/15/26	2,385,000	2,387,981	0.094%
FIRST DATA CORPORATION TL 1L BANKDEBT	4.21	7/8/22	9,298,782	9,312,544	0.365%
FIRST DATA TL 1L BANKDEBT	4.21	4/26/24	21,936,672	21,952,247	0.861%
FITNESS INTERNATIONAL TL B 1L BANKDEBT	5.49	4/18/25	4,762,043	4,769,186	0.187%
FLORA FOOD GROUP TL B 1L BANKDEBT	5.11	7/2/25	10,680,000	10,676,155	0.419%
FOCUS FINANCIAL TL B 1L BANKDEBT	4.74	7/3/24	1,666,508	1,674,841	0.066%
FORMULA ONE TL B 1L BANKDEBT	4.74	2/1/24	21,887,799	21,705,474	0.852%
FOUR SEASONS HOLDINGS INC TL 1L BANKDEBT	4.24	11/30/23	6,919,179	6,920,286	0.272%
FREEDOM MORTGAGE CORP TL B 1L BANKDEBT	6.99	2/23/22	1,102,090	1,110,356	0.044%
GARDNER DENVER INC TL B 1L BANKDEBT	4.99	7/30/24	5,854,306	5,882,993	0.231%
GATES GLOBAL LLC TL B2 1L BANKDEBT	4.99	4/1/24	4,815,205	4,842,315	0.190%
GEMINI HDPE LLC TL 1L BANKDEBT	4.85	8/7/24	1,887,728	1,897,166	0.074%
GENERAL MILLS INC	3.35	10/17/23	6,100,000	6,145,573	0.241%
GENERAL MOTORS FINL CO	3.89	1/14/22	850,000	866,804	0.034%
GENERAL MOTORS FINL CO	4.4	1/15/19	725,000	728,738	0.029%
GENOA HEALTHCARE LLC TL 1L BANKDEBT	5.33	10/30/23	4,745,275	4,780,865	0.188%
GENTIVA HEALTH TL B BANKDEBT	6	7/2/25	4,715,000	4,768,044	0.187%
GENWORTH FINANCIAL TL 1L BANKDEBT	6.65	3/7/23	3,611,850	3,690,877	0.145%
GLOBAL BRASS AND COPPER TL B 1L BANKDEBT	4.75	5/29/25	1,494,500	1,500,104	0.059%
GMS INC TL B 1L BANKDEBT	4.99	6/1/25	2,364,075	2,357,172	0.092%
GO DADDY TL B 1L BANKDEBT	4.49	2/15/24	12,494,761	12,539,867	0.492%
GOLDEN NUGGET TL 1L BANKDEBT	4.96	10/4/23	7,588,196	7,614,072	0.299%
GOLDMAN SACHS GROUP INC	4.08	2/25/21	1,500,000	1,547,295	0.061%
GOPHER RESOURCE LLC TL 1L BANKDEBT	5.49	3/6/25	1,428,049	1,433,405	0.056%
GRANITE ACQUISITION INC TL 2L BANKDEBT	9.64	12/19/22	872,257	876,078	0.034%
GRANITE ACQUISITION TL B/C STRP BANKDEBT		12/17/21	6,162,281	6,204,122	0.243%
GRINDING MED/MC GRINDING 144A	7.38	12/15/23	700,000	726,250	0.028%
GTT COMMUNICATIONS INC TL B 1L BANKDEBT	4.99	5/31/25	9,286,725	9,206,766	0.361%
HARBOR FREIGHT TL 1L BANKDEBT	4.74	8/16/23	4,574,360	4,575,778	0.180%
HARBOURVEST PARTNERS TL B 1L BANKDEBT	4.41	3/3/25	3,959,280	3,964,229	0.156%
HARLAND CLARKE HLDGS TL B7 1L BANKDEBT	7.14	11/3/23	4,938,201	4,734,501	0.186%
HARLAND CLARKE HOLDINGS 144A	8.38	8/15/22	2,295,000	2,200,331	0.086%
H.B. FULLER CO TL B 1L BANKDEBT	4.17	10/20/24	8,610,268	8,598,472	0.337%
HCA INC TL B10 1L BANKDEBT	4.24	3/13/25	7,218,725	7,268,823	0.285%
HOSTESS BRANDS LLC TL 1L BANKDEBT	4.49	8/3/22	4,557,110	4,557,110	0.179%
HUB INTL HOLDINGS TL B 1L BANKDEBT	5.34	4/25/25	16,493,663	16,522,526	0.648%
HUSKY TL 1L BANKDEBT	5.24	3/28/25	6,369,459	6,183,343	0.243%
HYLAND SOFTWARE INC TL 1L BANKDEBT	5.49	7/1/22	8,704,398	8,755,145	0.344%
HYLAND SOFTWARE INC TL 2L BANKDEBT	9.24	7/7/25	3,345,000	3,383,468	0.133%
IHEARTCOMMUNICATIONS INC	9	9/15/22	635,000	476,250	0.019%
IHEART TL E 1L BANKDEBT	9.62	7/30/19	6,595,000	4,924,289	0.193%
IMS HEALTH INC TL B 1L BANKDEBT	4.39	3/7/24	356,838	357,819	0.014%
INFORMATION RESOURCES TL 2L BANKDEBT	10.57	1/20/25	1,750,000	1,758,750	0.069%
INFORMATION RESOURCES TL B 1L BANKDEBT	6.57	1/18/24	6,868,824	6,913,472	0.271%
INNOVATIVE XCESSORIES TL 1L BANKDEBT	6.97	11/29/22	3,089,971	3,086,109	0.121%
INSTITUTIONL SHR TL 1L DD STRIP BANKDEBT	6.13	10/16/24	3,478,253	3,482,601	0.137%
INTELSAT JACKSON HLDG 144A	9.5	9/30/22	6,414,000	7,472,310	0.293%
INTELSAT JACKSON HLDG TL B3 1L BANKDEBT	5.98	11/27/23	12,076,862	12,118,768	0.476%
INTELSAT JACKSON HLDG TL B4 1L BANKDEBT	6.73	1/2/24	2,570,000	2,696,907	0.106%
INTELSAT JACKSON HLDG TL B5 1L BANKDEBT	6.63	1/2/24	16,764,619	17,447,778	0.685%
INTERNET BRANDS TL 1L BANKDEBT	5.92	9/13/24	9,732,456	9,793,284	0.384%
INTERNET BRANDS TL 2L BANKDEBT	9.67	9/15/25	4,880,000	4,925,774	0.193%
INTOW 2016-1A C 144A	6.41	11/15/46	555,000	547,645	0.021%
IRIDIUM COMMUNICATIONS I 144A	10.25	4/15/23	425,000	463,250	0.018%
ISTAR FINANCIAL INC TL B 1L BANKDEBT	4.89	6/28/23	3,599,857	3,599,857	0.141%
JAGUAR HOLDING CO II TL 1L BANKDEBT	4.74	8/18/22	13,708,629	13,716,443	0.538%
JDA SOFTWARE GROUP INC TL 1L BANKDEBT	4.99	10/12/23	3,590,496	3,604,714	0.141%
JD POWER & ASSOCIATES TL 1L BANKDEBT	6.49	9/7/23	6,122,522	6,149,339	0.241%
JO-ANN STORES INC TL 1L BANKDEBT	7.51	10/20/23	6,697,474	6,722,590	0.264%
JO-ANN STORES INC TL 2L BANKDEBT	11.43	5/21/24	4,790,000	4,730,125	0.186%
JPMORGAN CHASE & CO	3.34	1/15/23	800,000	808,080	0.032%

KAR AUCTION TL B5 1L BANKDEBT	4.94	3/9/23	4,605,258	4,624,462	0.181%
KINETIC CONCEPTS TL B 1L BANKDEBT	5.64	2/2/24	6,110,134	6,140,685	0.241%
KINGPIN INTERMEDIATE HO TL B 1L BANKDEBT	5.75	7/3/24	3,418,510	3,437,756	0.135%
KLOECKNER PENTAPLAST TL B 1L BANKDEBT	6.49	6/30/22	7,806,871	7,582,424	0.298%
K-MAC HOLDINGS CORP TL 1L BANKDEBT	5.42	3/14/25	4,825,750	4,839,021	0.190%
K-MAC HOLDINGS CORP TL 2L BANKDEBT	8.92	3/16/26	2,400,000	2,416,512	0.095%
KOSMOS ENERGY LTD 144A	7.88	8/1/21	1,200,000	1,219,500	0.048%
KOSMOS ENERGY LTD 144A	7.88	8/1/21	1,105,000	1,122,956	0.044%
KRAFT HEINZ FOODS CO	3.16	8/10/22	1,280,000	1,286,476	0.050%
KRATON POLYMERS LLC TL B 1L BANKDEBT	4.74	3/8/25	1,623,662	1,628,224	0.064%
KRONOS INC/MA TL 2L BANKDEBT	10.59	11/1/24	27,064,000	27,615,023	1.084%
KRONOS INC/MA TL B 1L BANKDEBT	5.34	11/1/23	27,043,304	27,168,515	1.066%
LAUREATE EDUCATION INC TL B 1L BANKDEBT	5.74	4/26/24	10,906,177	10,947,075	0.430%
LEVEL 3 FINANCING INC TL B 1L BANKDEBT	4.43	2/22/24	15,820,000	15,861,765	0.622%
LIFE TIME FITNESS TL B 1L BANKDEBT	5.06	6/10/22	12,096,084	12,138,904	0.476%
LINCOLN FINANCE LTD 144A	7.38	4/15/21	3,450,000	3,556,446	0.140%
LIONS GATE CAPITAL HOLD TL B 1L BANKDEBT	4.49	3/24/25	8,447,550	8,454,561	0.332%
LTI HOLDINGS INC TL 1L BANKDEBT	5.81	9/6/25	5,035,000	5,053,881	0.198%
LTI HOLDINGS INC TL 2L BANKDEBT	9.31	9/6/26	680,000	680,000	0.027%
LUCID ENERGY GROUP II TL 1L BANKDEBT	5.16	2/17/25	14,726,000	14,505,110	0.569%
L&W INC TL 1L BANKDEBT	6.21	5/22/25	2,857,838	2,882,844	0.113%
LYNX II CORP 144A	6.38	4/15/23	255,000	261,694	0.010%
MACDONALD DETTWILER AS TL B 1L BANKDEBT	5.15	10/4/24	4,987,966	4,898,582	0.192%
MANITOWOC FOODSERVC INC TL B 1L BANKDEBT	4.99	3/3/23	6,187,483	6,210,686	0.244%
MARKETO INC TL B 1L BANKDEBT	5.59	2/7/25	4,917,675	4,920,134	0.193%
MARRIOTT OWNER RESORTS TL B 1L BANKDEBT	4.49	8/29/25	2,980,000	3,002,350	0.118%
MATCH GROUP INC TL B 1L BANKDEBT	4.67	11/16/22	3,655,625	3,683,042	0.145%
MEDPLAST HOLDINGS INC TL 1L BANKDEBT	6.09	7/2/25	3,535,000	3,576,996	0.140%
MEG ENERGY CORP 144A	6.5	1/15/25	1,575,000	1,555,313	0.061%
MEG ENERGY CORP TL B 1L BANKDEBT	5.75	12/31/23	3,434,271	3,439,423	0.135%
MEREDITH CORP TL B 1L BANKDEBT	5.24	1/31/25	1,626,524	1,635,339	0.064%
MICROCHIP TECHNOLOGY TL 1L BANKDEBT	4.25	5/29/25	8,963,420	8,965,302	0.352%
MICRO FOCUS TL B3 1L STRIP BANKDEBT	4.74	6/21/24	6,024,725	6,004,663	0.236%
MIDCONTINENT COMM TL B 1L BANKDEBT	4.16	12/31/23	740,578	745,673	0.029%
MILACRON LLC TL B 1L BANKDEBT	4.74	9/28/23	5,583,831	5,583,831	0.219%
MINERALS TECHNOLOGIES INC TL 1L BANKDEBT	4.75	5/7/21	1,625,000	1,629,063	0.064%
MND HOLDINGS III CORP TL 1L BANKDEBT	5.89	6/19/24	3,297,927	3,318,540	0.130%
MORGAN STANLEY	3.19	1/24/19	1,000,000	1,002,287	0.039%
MULTIPLAN INC TL B 1L BANKDEBT	5.14	6/7/23	22,919,295	22,961,008	0.901%
NATIONAL MENTOR HLDGS TL B 1L BANKDEBT	5.39	1/31/21	2,999,039	3,005,787	0.118%
NAVISTAR INC TL B 1L BANKDEBT	5.64	11/6/24	5,308,325	5,334,867	0.209%
NAVITAS MIDSTREAM TL B 1L BANKDEBT	6.67	12/13/24	4,900,649	4,873,107	0.191%
NEP/NCP HOLDCO TL 2L BANKDEBT	9.15	1/23/23	3,360,647	3,360,647	0.132%
NEP/NCP HOLDCO TL B 1L BANKDEBT	5.49	7/21/22	8,182,739	8,179,302	0.321%
NEW ARCLIN US HOLDINGS TL 1L BANKDEBT	5.89	2/14/24	1,521,010	1,532,417	0.060%
NEXSTAR BROADCASTING TL B 1L BANKDEBT	4.6	1/17/24	3,258,505	3,271,735	0.128%
NFP CORP TL B 1L BANKDEBT	5.24	1/8/24	3,733,772	3,730,038	0.146%
NOMAD FOODS TL B 1L BANKDEBT	4.41	5/15/24	5,091,550	5,067,671	0.199%
NUMERICABLE US LLC TL B11 1L BANKDEBT	4.99	7/31/25	5,481,124	5,344,096	0.210%
NUMERICABLE US LLC TL B13 1L BANKDEBT	6.07	1/31/26	3,950,000	3,915,438	0.154%
NVA HOLDINGS INC TL B3 1L BANKDEBT	4.99	2/2/25	12,090,160	12,044,822	0.473%
ONEX SCHUMACHER FINANCE TL 1L BANKDEBT	6.24	7/29/22	1,787,284	1,800,688	0.071%
ORTHO-CLINICAL DIAG TL B 1L BANKDEBT	5.49	6/30/25	2,054,335	2,061,012	0.081%
OXBOW CARBON LLC TL B 1L BANKDEBT	5.74	1/4/23	1,001,000	1,010,179	0.040%
OXBOW CARBON LLC TL B 2L BANKDEBT	9.74	1/4/24	670,000	683,400	0.027%
PHARMERICA CORP TL 2L BANKDEBT	9.9	12/5/25	6,365,000	6,333,175	0.248%
PHARMERICA CORP TL B 1L BANKDEBT	5.65	12/6/24	9,417,675	9,476,535	0.372%
PHOENIX SERVICES MERGER TL 1L BANKDEBT	5.87	3/1/25	10,755,950	10,850,065	0.426%
PIKE CORP TL B 1L BANKDEBT	5.75	3/23/25	4,850,824	4,885,992	0.192%
PLATFORM SPECIALTY TL B6 1L BANKDEBT	5.24	6/7/23	4,994,405	5,024,071	0.197%
PLATFORM SPECIALTY TL B7 1L BANKDEBT	4.74	6/7/20	6,306,906	6,328,286	0.248%
PLATFORM SPECIALTY TL C6 1L EUR BANKDEBT	2.13	6/7/20	354,535	412,073	0.016%
PLAYA RESORTS HLDNG BV TL B 1L BANKDEBT	4.99	4/29/24	9,637,000	9,559,904	0.375%
POLARIS INTERMEDIATE 144A	8.5	12/1/22	3,460,000	3,576,775	0.140%
POST HOLDINGS INC TL B 1L BANKDEBT	4.07	5/24/24	12,089,016	12,086,840	0.474%
PQ CORP 144A	6.75	11/15/22	2,215,000	2,292,525	0.090%
PQ CORP TL 1L BANKDEBT	4.74	2/8/25	13,260,907	13,269,262	0.521%
PRESS GANEY HOLDINGS INC TL 1L BANKDEBT	4.99	10/23/23	24,588,517	24,680,724	0.968%
PRESS GANEY HOLDINGS INC TL 2L BANKDEBT	8.74	10/21/24	2,947,410	2,962,147	0.116%
PRESTIGE BRANDS INC TL B4 1L BANKDEBT	4.24	1/26/24	5,500,427	5,498,887	0.216%
PRIME SECSRVC BRW/FINANC 144A	9.25	5/15/23	6,647,000	7,095,673	0.278%
PROMONTORIA HOLDING 144A	6.25	8/15/23	2,400,000	2,787,354	0.109%

PROTECTION 1 TL 1L BANKDEBT	4.99	5/2/22	12,030,505	12,081,875	0.474%
QLIK TECHNOLOGIES TL B 1L BANKDEBT	5.83	4/26/24	2,487,406	2,485,341	0.098%
QUIKRETE HOLDINGS INC TL 1L BANKDEBT	4.99	11/15/23	4,694,615	4,703,441	0.185%
RADIATE HOLDCO LLC TL 1L BANKDEBT	5.24	2/1/24	11,295,355	11,272,990	0.442%
REFINITIV TL B 1L BANKDEBT	6.09	10/1/25	19,220,000	19,169,259	0.752%
RENAISSANCE LEARNING TL 1L BANKDEBT	5.49	5/30/25	8,279,250	8,258,552	0.324%
RENAISSANCE LEARNING TL 2L BANKDEBT	9.24	5/29/26	4,990,000	4,965,050	0.195%
RESTAURANT TECH INC TL 1L BANKDEBT	5.62	9/24/25	1,370,000	1,378,563	0.054%
REYNOLDS GROUP TL B 1L BANKDEBT	4.99	2/5/23	7,052,726	7,082,347	0.278%
REYNOLDS GRP ISS/REYNOLD	5.75	10/15/20	169,594	169,594	0.007%
REYNOLDS GRP ISS/REYNOLD 144A	5.84	7/15/21	5,250,000	5,322,188	0.209%
ROBERTSHAW TL 1L BANKDEBT	5.75	2/28/25	935,300	927,116	0.036%
RUSSELL INVESTMENT TL B 1L BANKDEBT	5.49	6/1/23	4,857,964	4,876,182	0.191%
SABRE TL 1L BANKDEBT	4.24	2/22/24	2,933,135	2,940,467	0.115%
SCIENTIFIC GAMES INTERNA	10	12/1/22	4,580,000	4,849,075	0.190%
SCIENTIFIC GAMES INTL TL B5 1L BANKDEBT	5.02	8/14/24	6,447,279	6,435,222	0.253%
SCS HOLDINGS INC TL 1L BANKDEBT	6.49	10/30/22	2,568,792	2,578,425	0.101%
SCS HOLDINGS INC TL 2L BANKDEBT	11.74	10/30/23	450,000	450,563	0.018%
SEBIA SA TL B 1L BANKDEBT	5.89	12/13/24	1,030,000	1,019,700	0.040%
SEDGWICK INC TL 1L BANKDEBT	4.99	3/1/21	12,091,690	12,093,625	0.475%
SEDGWICK INC TL 2L BANKDEBT	8.01	2/28/22	9,688,253	9,706,467	0.381%
SHEARERS FOODS LLC TL 1L BANKDEBT	6.49	6/30/21	559,577	554,680	0.022%
SHEARERS FOODS LLC TL 2L BANKDEBT	8.99	6/30/22	2,980,000	2,816,100	0.110%
SIVANTOS TL B 1L BANKDEBT	6.09	7/24/25	6,735,000	6,815,012	0.267%
SOLARWINDS HOLDINGS INC TL 1L BANKDEBT	5.24	2/5/24	6,043,591	6,077,194	0.238%
SOLERA LLC / SOLERA FINA 144A	10.5	3/1/24	7,490,000	8,182,825	0.321%
SOLERA LLC TL B 1L BANKDEBT	4.99	3/3/23	16,147,874	16,178,232	0.635%
SPECTRUM PLASTICS TL 1L STRP BANKDEBT		1/31/25	0	0	0.000%
SPRINGS WINDOW FASHION TL 1L BANKDEBT	6.41	6/15/25	4,638,375	4,673,163	0.183%
SPRINT COMMUNICATIONS TL B 1L BANKDEBT	4.75	2/2/24	8,606,101	8,627,616	0.339%
SRAM LLC TL B 1L BANKDEBT	5.02	3/15/24	8,194,511	8,235,484	0.323%
SRS DISTRIBUTION INC TL B 1L BANKDEBT	5.44	5/23/25	4,660,000	4,624,071	0.181%
SS&C TECH INC TL B3/B4 STRIP BANKDEBT	4.49	4/16/25	25,329,684	25,345,642	0.995%
SS&C TECHNOLOGIES TL B5 1L BANKDEBT	4.82	4/16/25	4,120,000	4,121,277	0.162%
STANDARDAERO AVIATION 144A	10	7/15/23	4,515,000	4,864,913	0.191%
STARS GROUP TL B 1L BANKDEBT	5.89	7/10/25	5,331,638	5,378,556	0.211%
STATION CASINOS LLC TL B 1L BANKDEBT	4.75	6/8/23	7,504,253	7,531,569	0.296%
SUNSHINE INVESTMENTS TL B3 1L BANKDEBT	5.56	3/28/25	12,365,000	12,334,088	0.484%
SURGERY CENTER HOLDINGS TL 1L BANKDEBT	5.57	9/2/24	4,910,226	4,908,164	0.193%
TACALA TL 1L BANKDEBT	5.49	1/31/25	2,845,700	2,857,083	0.112%
TACALA TL 2L BANKDEBT	9.24	1/30/26	1,650,000	1,671,665	0.066%
TARGA RESOURCES A PERP CVT PFD 9.5% PP			2,800	3,048,111	0.120%
TCW TL B 1L BANKDEBT	3.86	12/27/24	4,302,488	4,307,866	0.169%
TELENET FINANCING LLC TL AN 1L BANKDEBT	4.41	8/15/26	4,195,000	4,175,997	0.164%
TELESAT CANADA INC TL B4 1L BANKDEBT	4.89	11/17/23	11,293,918	11,306,003	0.444%
TERRAFORM POWER OPER TL B 1L BANKDEBT	4.24	11/8/22	6,060,581	6,075,732	0.238%
TESLA ENERGY OPERATIONS CB 1.625% 11/19	1.63	11/1/19	2,785,000	2,453,053	0.096%
TESLA INC 144A	5.3	8/15/25	4,055,000	3,406,200	0.134%
THERMON IND INC TL B 1L BANKDEBT	5.85	10/30/24	2,667,915	2,681,255	0.105%
TI GROUP AUTO SYS LLC TL B 1L BANKDEBT	4.74	6/30/22	1,735,303	1,737,038	0.068%
TOWNSQUARE MEDIA INC TL B 1L BANKDEBT	5.29	4/1/22	7,529,206	7,538,617	0.296%
TPF II POWER LLC TL B 1L BANKDEBT	5.99	10/2/23	10,058,813	10,033,666	0.394%
TRADER CORP TL 1L BANKDEBT	5.24	9/28/23	9,747,803	9,764,081	0.383%
TRANS UNION LLC TL B4 1L BANKDEBT	4.24	6/19/25	8,683,238	8,706,769	0.342%
TRAVELPORT TL B 1L BANKDEBT	4.81	3/17/25	6,087,214	6,087,214	0.239%
TRP Government Reserve	2.09		201,247,313	201,247,313	7.896%
TRUCK HERO INC TL 1L BANKDEBT	5.96	4/22/24	12,016,520	12,042,836	0.473%
TRUCK HERO INC TL 2L BANKDEBT	10.46	4/21/25	4,260,000	4,217,400	0.165%
UBER TECHNOLOGIES INC TL 1L BANKDEBT	6.12	4/4/25	9,745,575	9,797,324	0.384%
UBER TECHNOLOGIES INC TL B 1L BANKDEBT	5.65	7/13/23	19,329,236	19,382,391	0.761%
UFC HOLDINGS LLC TL B 1L BANKDEBT	5.5	8/18/23	11,195,321	11,254,768	0.442%
UNITYMEDIA FINANCE LLC TL B 1L BANKDEBT	4.16	6/1/23	5,025,000	5,028,769	0.197%
UNITYMEDIA FINANCE LLC TL B 1L BANKDEBT	4.41	9/30/25	3,335,000	3,337,501	0.131%
UNITYMEDIA KABELBW GMBH 144A	6.13	1/15/25	2,000,000	2,090,000	0.082%
UNIVAR USA TL B3 1L BANKDEBT	4.49	7/1/24	8,557,727	8,574,329	0.336%
UNIVISION COMMS TL C5 1L BANKDEBT	4.99	3/15/24	9,500,437	9,232,050	0.362%
UNIVISION COMMUNICATIONS 144A	5.13	2/15/25	925,000	864,875	0.034%
US ANESTHESIA PARTNERS TL 1L BANKDEBT	5.24	6/23/24	4,942,493	4,967,206	0.195%
USIC HOLDINGS INC TL 1L BANKDEBT	5.49	12/8/23	3,306,173	3,324,092	0.130%
USI INC/NY TL B 1L BANKDEBT	5.39	5/16/24	9,968,345	9,970,838	0.391%
VALEANT PHARMACEUTICALS 144A	6.5	3/15/22	1,665,000	1,731,600	0.068%
VALEANT PHARMACEUTICALS 144A	7	3/15/24	5,760,000	6,084,000	0.239%

VALEANT PHARMA TL B 1L BANKDEBT	5.1	6/2/25	14,825,715	14,895,840	0.584%
VANTIV LLC TL B4 1L BANKDEBT	3.88	8/9/24	4,920,275	4,924,900	0.193%
VB TOW 2016-1A F 144A	6.9	6/15/46	375,000	387,190	0.015%
VERIFONE SYSTEMS INC TL 1L BANKDEBT	6.34	8/20/25	6,335,000	6,373,010	0.250%
VERITAS US INC TL B1 1L BANKDEBT	6.76	1/27/23	7,409,933	7,215,423	0.283%
VERIZON COMMUNICATIONS	3.33	3/16/22	900,000	918,130	0.036%
VGD MERGER SUB LLC TL 2L BANKDEBT	9.74	8/18/24	12,083,000	12,196,339	0.479%
VICI PROP 1/VICI FC	8	10/15/23	3,330,250	3,675,763	0.144%
VICI PROPERTIES INC TL 1L BANKDEBT	4.21	12/20/24	10,388,864	10,460,530	0.410%
VINE OIL & GAS LP TL B 2L BANKDEBT	9.12	11/25/21	4,400,000	4,411,000	0.173%
VIRGIN MEDIA BRISTOL TL K 1L BANKDEBT	4.66	1/15/26	10,415,000	10,430,414	0.409%
VIRGIN MEDIA SECURED FIN 144A	5.25	1/15/26	300,000	291,750	0.011%
VIRTU FINANCIAL TL B 1L BANKDEBT	5.09	12/30/21	1,104,904	1,111,810	0.044%
VIRTUS INVESTMENT PR TNR TL B 1L BANKDEBT	4.6	6/3/24	4,062,596	4,077,831	0.160%
VISTRA OPERATIONS CO TL B2 1L BANKDEBT	4.49	12/14/23	3,638,048	3,645,506	0.143%
VISTRA OPERATIONS CO TL B3 1L BANKDEBT	4.17	12/31/25	7,092,225	7,097,544	0.278%
VISTRA TL B-EXIT 1L BANKDEBT	4.24	8/4/23	11,342,477	11,352,798	0.445%
VIVID SEATS TL B 1L BANKDEBT	5.58	6/30/24	4,106,856	4,081,188	0.160%
WASH MLTIFAMILY LNDY TL B 1L BANKDEBT	5.49	5/16/22	3,656,910	3,675,195	0.144%
WASTE INDUSTRIES TL B 1L BANKDEBT	4.99	9/27/24	10,851,694	10,908,231	0.428%
WEIGHT WATCHERS INTL TL B 1L BANKDEBT	6.96	11/29/24	9,404,904	9,510,709	0.373%
WESTINGHOUSE TL 1L BANKDEBT	5.99	8/1/25	7,440,000	7,529,280	0.295%
WESTINGHOUSE TL 2L BANKDEBT	8.99	8/3/26	3,275,000	3,328,219	0.131%
WEST STREET MERGER SUB TL B 1L BANKDEBT	4.99	9/27/24	6,067,108	6,023,122	0.236%
WEST TL 1L BANKDEBT	6.24	10/10/24	3,708,778	3,695,241	0.145%
WIDOPENWEST FINANCE TL B 1L BANKDEBT	5.41	8/18/23	6,210,566	6,075,983	0.238%
WILLIAM MORRIS ENDEAVOR TL B 1L BANKDEBT	5	5/18/25	1,198,408	1,195,412	0.047%
WINK HOLDCO INC TL 1L BANKDEBT	5.24	12/2/24	9,704,175	9,664,776	0.379%
WINK HOLDCO INC TL 2L BANKDEBT	9	12/1/25	9,730,294	9,699,935	0.381%
WMG ACQUISITION TL F 1L BANKDEBT	4.37	11/1/23	4,425,810	4,417,445	0.173%
WR GRACE & CO-CONN B1/B2 STRIP BANKDEBT	4.14	4/3/25	3,715,000	3,726,628	0.146%
YUM BRANDS INC TL B 1L BANKDEBT	3.91	4/3/25	3,194,949	3,196,962	0.125%
ZAYO GROUP LLC TL B2 1L BANKDEBT	4.49	1/19/24	9,637,521	9,677,806	0.380%
ZEKELMAN INDUSTRIES INC TL B 1L BANKDEBT	4.62	6/14/21	12,362,179	12,362,179	0.485%

Total Investments in Securities

2,597,406,807

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
UBS SECURITIES LLC	USD	1,093,105	EUR	(939,000)	11/16/2018	(1,391)	0.000%
UBS SECURITIES LLC	USD	1,092,890	EUR	(939,000)	11/16/2018	(1,606)	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	1,077,902	EUR	(939,000)	11/16/2018	(16,595)	-0.001%
JP MORGAN SECURITIES LLC	EUR	448,042	USD	(522,546)	11/16/2018	(309)	0.000%
BNP PARIBAS SECURITIES CORP	USD	996,364	EUR	(874,000)	11/16/2018	(22,368)	-0.001%
MORGAN STANLEY & COMPANY LLC	USD	1,080,556	EUR	(939,000)	11/16/2018	(13,940)	-0.001%
CITIBANK N A	EUR	430,463	USD	(508,474)	11/16/2018	(6,727)	0.000%
CITIBANK N A	USD	1,080,958	EUR	(939,000)	11/16/2018	(13,538)	-0.001%
CITIBANK N A	USD	1,076,958	EUR	(939,000)	11/16/2018	(17,538)	-0.001%
CITIBANK N A	USD	1,080,217	EUR	(939,000)	11/16/2018	(14,279)	-0.001%
STATE STREET BANK & TRUST	USD	1,078,596	EUR	(939,000)	11/16/2018	(15,900)	-0.001%

Total Forward Currency Exchange Contracts

(124,192)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CDX HY CDSI S21 5YR V8 12/20/2018	6,765,750	59,857	0.002%
MURPHY OIL CORP CDS 5YR 06/20/2023	(1,055,000)	17,212	0.001%
TESLA INC 2YR CDS 06/20/2020	1,230,000	(85,405)	(0.003%)
TESLA INC 2YR CDS 06/20/2020	1,465,000	(101,722)	(0.004%)

Total Swap Contracts

(110,058)

NET ASSETS

2,548,573,306

NET ASSET VALUE PER SHARE

Floating Rate Fund Shares

9.82

(\$2,166,946,306 / 220,223,746 Shares Outstanding)

Floating Rate Fund - Advisor Class Shares

9.83

(\$58,171,882 / 5,903,828 Shares Outstanding)

Floating Rate Fund - I Class Shares

9.82

(\$323,455,119 / 32,641,783 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
ADP	Andorran Peseta
AED	United Arab Emirates Dirham
AFA	Afghanistan Afghani
ALL	Albania Lek
AMD	Armenian Dram
ANG	Netherlands Antillian Guilder
AOA	Angolan Kwanza
ARS	Argentine Peso
AUD	Australian Dollar
AZM	Azerbaijan Manat
BAM	Bosnia and Herzegovina Convertible Mark
BBD	Bardados Dollar
BDT	Bandladesh Taka
BGN	Bulgarian Lev
BHD	Bahraini Dinar
BMD	Bermudian Dollar
BOB	Bolivian Boliviano
BRL	Brazilian Real
BSD	Bahamian Dollar
BWP	Botswana Pula
BYR	Belarusian Ruble
BZD	Belize Dollar
CAD	Canadian Dollar
CHF	Swiss Franc
CLP	Chilean Peso
CNY	China Yuan Renminbi
COP	Columbian Peso
CRC	Costa Rican Colon
CUP	Cuban Peso
CYP	Cyprus Pound
CZK	Czech Koruna
DOP	Dominican Peso
DZD	Algerian Dinar
ECS	Ecuador Sucre
EEL	Estonian Kroon
EGP	Egyptian Pound
ETB	Ethiopian Birr
EUR	Euro
FJD	Fiji Dollar
FKP	Falkland Islands Pound
GBP	British Pound
GHC	Ghanaian Cedi
GIP	Gibraltar Pound
GTQ	Guatemalan Quetzal
GYP	Guyanese Dollar
HKD	Hong Kong Dollar
HNL	Honduran Lempira
HRK	Croatian Kuna
HTG	Haitian Gourde
HUF	Hungarian Forint
IDR	Indonesian Rupiah
ILS	Israeli New Shekel
INR	Indian Rupee
IQD	Iraqi Dinar
IRR	Iranian Rial
ISK	Iceland Krona
JMD	Jamaican Dollar
JOD	Jordanian Dinar
JPY	Japanese Yen
KES	Kenyan Shilling
KHR	Cambodian Riel
KPW	North Korean Won
LBP	Lebanese Pound
LKR	Sri Lanka Rupee
LRD	Liberian Dollar
LTL	Lithuanian Litas
LVL	Latvian Lats
LYD	Libyan Dinar
MAD	Moroccan Dirham
MDL	Moldovan Leu
MGA	Malagasy Franc
MOP	Macau Pataca
MRO	Mauritanian Ouguiya
MTL	Maltese Lira
MUR	Mauritius Rupee
MWK	Malawi Kwacha
MXN	Mexican Peso
MYR	Malaysian Ringgit
MZM	Mozambican Metical
NAD	Namibian Dollar
NGN	Nigerian Naira
NIO	Nicaraguan Cordoba Oro
NOK	Norwegian Kroner
NPR	Nepalese Rupee
NZD	New Zealand Dollar
OMR	Omani Rial
PAB	Panamanian Balboa
PEN	Peruvian Nuevo Sol
PGK	Papua New Guinea Kina
PHP	Philippine Peso
PKR	Pakistan Rupee
PLN	Polish Zloty
PYG	Guarani
QAR	Qatari Rial
RON	Romanian Leu
RSD	Serbian Dinar
RUB	Russian Rouble
RWF	Rwandan Franc
SAR	Saudi Riyal
SDD	Sudanese Dinar
SEK	Swedish Krona
SGD	Singapore Dollar
SIT	Slovenian Tolar
SKK	Slovak Koruna
SLL	Sierra Leonean Leone
SOS	Somali Shilling
SVC	El Salvador Colon
SZL	Swazi Lilangeni
THB	Thai Baht
TND	Tunisian Dinar
TRY	Turkish Lira
TTD	Trinidad and Tobago Dollar
TWD	Taiwan Dollar
TZS	Tanzanian Shilling
UAG	Ukrainian Hryvni
UGX	Uganda Shilling
USD	U.S. Dollar
UYU	Uruguayan Peso
VEB	Venezuelan Bolivar
VND	Vietnamese Dong
XAF	CFA Franc BEAC
XCD	East Caribbean Dollar
XOF	CFA Franc BCEAO
YER	Yemeni Rial

#### 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.