

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABG Intermediate Holdings 2	6	9/27/24	6,241,162	6,112,469	0.085%
Academy	6.49	7/1/22	16,543,783	11,861,892	0.164%
Acrisure LLC / Acrisure Finance	7	11/15/25	16,200,000	14,580,000	0.202%
Acrisure LLC / Acrisure Finance	8.13	2/15/24	12,895,000	13,281,850	0.184%
ADT Security	4.88	7/15/32	17,355,000	14,057,550	0.195%
AES Corp/VA	6	5/15/26	25,460,000	26,987,600	0.374%
AES Corp/VA	5.13	9/1/27	15,150,000	15,756,000	0.218%
Albertsons Cos Llc / Safeway Inc / New Albertsons Lp / Albertson S	7.5	3/15/26	14,255,000	14,629,194	0.203%
Albertsons Cos Llc / Safeway Inc / New Albertsons Lp / Albertson S	6.63	6/15/24	30,130,000	30,431,300	0.421%
Alcoa Nederland Holding BV	7	9/30/26	3,605,000	3,893,400	0.054%
Aleris International	7.25	2/27/23	20,842,500	20,800,815	0.288%
Aleris International	10.75	7/15/23	13,845,000	14,537,250	0.201%
Allied Universal Holdco	6.25	7/28/22	5,601,128	5,405,089	0.075%
Altice Financing	7.5	5/15/26	34,445,000	34,014,438	0.471%
Altice France SA/France	8.13	2/1/27	13,360,000	13,493,600	0.187%
Altice France SA/France	7.38	5/1/26	28,125,000	27,562,500	0.382%
Altice Luxembourg	7.63	2/15/25	64,355,000	56,471,513	0.782%
Altice Luxembourg	7.75	5/15/22	6,465,000	6,448,838	0.089%
AMC Entertainment Holdings	5.88	11/15/26	1,973,000	1,775,700	0.025%
AMC Entertainment Holdings	5.75	6/15/25	35,575,000	33,262,625	0.460%
American Airlines 2013-1 Class B Pass Through Trust	5.63	1/15/21	2,084,451	2,119,873	0.029%
American Builders & Contractors Supply	5.88	5/15/26	16,095,000	16,296,188	0.226%
American Electric Power			437,900	22,271,642	0.308%
American Woodmark	4.88	3/15/26	14,500,000	14,191,875	0.196%
AmeriGas Partners LP / AmeriGas Finance	5.75	5/20/27	10,655,000	10,548,450	0.146%
AmeriGas Partners LP / AmeriGas Finance	5.88	8/20/26	1,260,000	1,260,000	0.017%
Amneal Pharmaceuticals	6	5/4/25	17,965,143	17,897,774	0.248%
Amwins	7.75	7/1/26	15,960,000	15,960,000	0.221%
Ancestry.com Operations	5.75	10/19/23	6,539,704	6,493,403	0.090%
Apex Tool Group LLC / BC Mountain Finance	9	2/15/23	28,240,000	27,181,000	0.376%
Archrock Partners LP / Archrock Partners Finance	6	10/1/22	13,690,000	13,792,675	0.191%
Archrock Partners LP / Archrock Partners Finance	6.88	4/1/27	12,145,000	12,357,538	0.171%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	7.25	5/15/24	47,000,000	49,467,500	0.685%
Ascend Learning	6.88	8/1/25	8,210,000	8,168,950	0.113%
Ascent Resources Utica Holdings LLC / ARU Finance	10	4/1/22	7,410,000	8,076,900	0.112%
Asurion	5.5	11/3/23	10,339,542	10,281,434	0.142%
Asurion	5.5	8/4/22	25,734,524	25,578,315	0.354%
Asurion	9	8/4/25	125,745,000	127,264,000	1.762%
Auris Luxembourg III Sarl	6.09	2/21/26	6,355,000	6,341,782	0.088%
Avantor	6	10/1/24	12,085,000	12,523,081	0.173%
Avantor	9	10/1/25	80,949,000	87,627,293	1.213%
Avis Budget Car Rental LLC / Avis Budget Finance	6.38	4/1/24	10,275,000	10,429,125	0.144%
Avolon Holdings Funding	5.13	10/1/23	16,290,000	16,595,438	0.230%
Avolon Holdings Funding	5.5	1/15/23	20,560,000	21,176,800	0.293%
Avon International Operations	7.88	8/15/22	14,525,000	15,124,156	0.209%
Banco do Brasil SA/Cayman	9	12/18/67	19,660,000	20,838,617	0.288%
Banco Santander	6.75	7/25/67	15,100,000	17,921,447	0.248%
Barclays	7.88	12/15/67	15,745,000	21,396,368	0.296%
Bass Pro	7.5	9/25/24	6,536,554	6,379,676	0.088%
Bausch Health	9	12/15/25	35,025,000	38,089,688	0.527%
Bausch Health	7	3/15/24	36,380,000	38,380,900	0.531%
Bausch Health	5.75	8/15/27	13,155,000	13,483,875	0.187%
Bausch Health Americas	8.5	1/31/27	30,345,000	32,165,700	0.445%
Bausch Health Americas	9.25	4/1/26	33,555,000	36,574,950	0.506%
BCP Raptor	6.88	6/24/24	21,048,553	19,719,968	0.273%
Berry Petroleum	7	2/15/26	13,280,000	13,180,400	0.182%
B&G Foods	5.25	4/1/25	31,400,000	30,222,500	0.418%
Big River Steel	7.6	8/23/23	6,458,770	6,474,917	0.090%
Big River Steel LLC / BRS Finance	7.25	9/1/25	10,130,000	10,560,525	0.146%
Blackstone Cqp Holdco	6.5	3/20/21	19,565,000	19,540,544	0.270%
Bombardier	6	10/15/22	12,450,000	12,558,938	0.174%
Bombardier	8.75	12/1/21	11,515,000	12,724,075	0.176%
Boyd Gaming	6	8/15/26	12,335,000	12,643,375	0.175%
Brazos delaware II	6.49	5/21/25	8,788,588	8,322,792	0.115%
Brazos Valley Longhorn LLC / Brazos Valley Longhorn Finance	6.88	2/1/25	10,375,000	10,478,750	0.145%

Brookfield WEC Holdings	6.25	8/1/25	10,319,138	10,286,219	0.142%
Bruin E&P Partners	8.88	8/1/23	12,450,000	11,920,875	0.165%
Bway Holding	7.25	4/15/25	31,750,000	30,519,688	0.422%
Bway Holding	6.03	4/3/24	9,692,363	9,442,784	0.131%
Cabot Financial Luxembourg	7.5	10/1/23	4,270,000	5,439,970	0.075%
Cabot Financial Luxembourg	7.5	10/1/23	9,825,000	12,517,028	0.173%
Caesars Resort Collection LLC / CRC Finco	5.25	10/15/25	22,716,000	21,920,940	0.303%
Calpine	5.88	1/15/24	8,245,000	8,430,513	0.117%
Canyon Valor	5.35	6/16/23	20,547,160	20,361,003	0.282%
Carrizo Oil & Gas	6.25	4/15/23	10,195,000	10,029,331	0.139%
Carrizo Oil & Gas	8.25	7/15/25	19,025,000	19,690,875	0.273%
CCO Holdings LLC / CCO Holdings Capital	5	2/1/28	66,425,000	65,428,625	0.906%
CCO Holdings LLC / CCO Holdings Capital	5.5	5/1/26	25,325,000	26,148,063	0.362%
CCO Holdings LLC / CCO Holdings Capital	5.13	5/1/27	26,545,000	26,644,544	0.369%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	5.38	4/15/27	15,880,000	15,959,400	0.221%
Centennial Resource Production	6.88	4/1/27	11,140,000	11,251,400	0.156%
Central Garden & Pet	5.13	2/1/28	16,880,000	15,656,200	0.217%
CenturyLink	7.5	4/1/24	17,960,000	18,992,700	0.263%
Change Healthcare Holdings LLC / Change Healthcare Finance	5.75	3/1/25	14,760,000	14,612,400	0.202%
Cheniere Corpus Christi Holdings	5.88	3/31/25	10,375,000	11,282,813	0.156%
Cheniere Corpus Christi Holdings	7	6/30/24	19,360,000	21,828,400	0.302%
Cheniere Corpus Christi Holdings	5.13	6/30/27	16,940,000	17,765,825	0.246%
Cheniere Energy	4.25	3/15/45	2,678,000	2,110,387	0.029%
Cheniere Energy Partners	5.63	10/1/26	6,250,000	6,406,250	0.089%
Chobani Llc / Chobani Finance	7.5	4/15/25	34,140,000	30,555,300	0.423%
CHS/Community Health Systems	8.63	1/15/24	20,665,000	20,665,000	0.286%
Churchill downs	5.5	4/1/27	9,920,000	10,044,000	0.139%
Cirsa Finance International Sarl	6.25	12/20/23	5,890,000	6,970,598	0.096%
Cirsa Finance International Sarl	7.88	12/20/23	24,445,000	25,422,800	0.352%
Cit	5.25	3/7/25	8,055,000	8,558,438	0.118%
Cit	4.13	3/9/21	1,385,000	1,402,313	0.019%
Cit	6.13	3/9/28	7,295,000	8,097,450	0.112%
Clear Channel Worldwide Holdings	6.5	11/15/22	12,700,000	13,001,625	0.180%
Clear Channel Worldwide Holdings	6.5	11/15/22	23,500,000	24,058,125	0.333%
Clear Channel Worldwide Holdings	9.25	2/15/24	57,740,000	61,204,400	0.847%
Clearway Energy Operating	5.75	10/15/25	20,575,000	20,677,875	0.286%
Cno Financial	5.25	5/30/25	8,561,000	8,849,934	0.123%
Codere Finance 2 Luxembourg	7.63	11/1/21	24,785,000	23,606,721	0.327%
Colfax	6	2/15/24	5,350,000	5,564,000	0.077%
Colfax	6.38	2/15/26	3,460,000	3,671,925	0.051%
CommScope	5.99	2/7/26	10,930,000	10,911,747	0.151%
CommScope Finance	5.5	3/1/24	5,565,000	5,676,300	0.079%
CommScope Finance	8.25	3/1/27	9,765,000	10,131,188	0.140%
Consolidated Energy Finance	6.5	5/15/26	21,150,000	20,991,375	0.291%
Consolidated Energy Finance	6.88	6/15/25	12,075,000	12,165,563	0.168%
Constellium	6.63	3/1/25	49,799,000	50,794,980	0.703%
Constellium	5.75	5/15/24	17,265,000	17,221,838	0.238%
Constellium			624,400	4,982,712	0.069%
Cosan Luxembourg	7	1/20/27	18,465,000	19,480,575	0.270%
Country Garden Holdings	8	1/27/24	13,860,000	14,737,712	0.204%
Covey Park Energy LLC / Covey Park Finance	7.5	5/15/25	26,410,000	24,495,275	0.339%
Credit Agricole	6.5	6/23/67	8,955,000	10,748,491	0.149%
Credit Suisse	7.5	6/11/67	19,025,000	20,071,375	0.278%
Credit Suisse	7.13	7/29/67	17,650,000	18,072,541	0.250%
Crown Cork & Seal	7.38	12/15/26	1,220,000	1,360,300	0.019%
CrownRock LP / CrownRock Finance	5.63	10/15/25	25,055,000	24,115,438	0.334%
CSC Holdings	10.88	10/15/25	31,042,000	35,814,708	0.496%
CSC Holdings	6.63	10/15/25	24,365,000	25,826,900	0.358%
CSC Holdings	6.5	2/1/29	25,610,000	27,274,650	0.378%
CSC Holdings	7.5	4/1/28	12,640,000	13,556,400	0.188%
CSC Holdings	7.75	7/15/25	26,951,000	28,837,570	0.399%
CSI Compressco LP / CSI Compressco Finance	7.5	4/1/25	14,355,000	13,780,800	0.191%
CSI Compressco LP / CSI Compressco Finance	7.25	8/15/22	7,540,000	6,635,200	0.092%
CVR Partners LP / CVR Nitrogen Finance	9.25	6/15/23	42,900,000	44,937,750	0.622%
C&W Senior Financing DAC	6.88	9/15/27	22,605,000	22,774,538	0.315%
DAE Funding	5.25	11/15/21	16,305,000	16,671,863	0.231%
DAE Funding	4.5	8/1/22	11,195,000	11,320,944	0.157%
DAE Funding	5	8/1/24	15,175,000	15,402,625	0.213%
Dana Financing Luxembourg Sarl	5.75	4/15/25	2,505,000	2,505,000	0.035%
Danaher			17,581	18,331,176	0.254%
Darling Global Finance BV	3.63	5/15/26	6,200,000	7,198,791	0.100%
Darling Ingredients	5.25	4/15/27	5,855,000	5,928,188	0.082%

DaVita	5	5/1/25	22,225,000	21,280,438	0.295%
DaVita	5.13	7/15/24	21,575,000	21,278,344	0.295%
Dcp Midstream	7.38	6/15/67	14,470,000	14,198,688	0.197%
Dcp Midstream Operating	8.13	8/16/30	9,040,000	10,565,500	0.146%
Dcp Midstream Operating	6.75	9/15/37	18,980,000	19,596,850	0.271%
DISH DBS	6.75	6/1/21	13,220,000	13,567,025	0.188%
DISH DBS	7.75	7/1/26	19,205,000	16,684,344	0.231%
DNB Bank	6.5	3/26/68	17,345,000	17,823,722	0.247%
DPL	7.25	10/15/21	15,000,000	16,087,500	0.223%
Dynasty Acquisition	6.77	1/24/26	20,000,000	19,994,400	0.277%
Eagle Holding Co II	7.63	5/15/22	6,740,000	6,807,400	0.094%
Edison International	2.95	3/15/23	13,995,000	13,086,389	0.181%
Edison International	2.4	9/15/22	8,825,000	8,178,348	0.113%
EIG Investors	10.88	2/1/24	2,600,000	2,736,500	0.038%
Element Solutions	5.88	12/1/25	9,320,000	9,331,650	0.129%
EMI Music Publishing Group North America Holdings	7.63	6/15/24	6,700,000	7,118,750	0.099%
Enbridge	6	1/15/77	2,150,000	2,133,875	0.030%
Endeavor Energy Resources LP / EER Finance	5.5	1/30/26	5,830,000	5,975,750	0.083%
Endeavor Energy Resources LP / EER Finance	5.75	1/30/28	11,348,000	11,887,030	0.165%
Energizer Gamma Acquisition BV	4.63	7/15/26	10,020,000	11,524,697	0.160%
Energizer Holdings	7.75	1/15/27	4,940,000	5,261,100	0.073%
Escrow Smith Investment Co			46,680	0	0.000%
Exterran Energy Solutions LP / EES Finance	8.13	5/1/25	23,155,000	23,589,156	0.327%
Fair Isaac	5.25	5/15/26	17,150,000	17,621,625	0.244%
FELIX ENERGY PP	8.84	8/9/22	25,788,333	25,530,450	0.353%
Filtration	5.5	3/29/25	6,847,698	6,797,779	0.094%
First Quantum Minerals	7.25	5/15/22	11,720,000	11,837,200	0.164%
FMG Resources August 2006 Pty	5.13	3/15/23	10,845,000	10,858,556	0.150%
FMG Resources August 2006 Pty	5.13	5/15/24	17,680,000	17,657,900	0.244%
Ford Motor Credit	5.09	1/7/21	13,219,000	13,464,384	0.186%
Ford Motor Credit	5.75	2/1/21	16,982,000	17,474,393	0.242%
Freedom Mortgage	8.13	11/15/24	17,920,000	15,904,000	0.220%
Freedom Mortgage	8.25	4/15/25	9,568,000	8,467,680	0.117%
Freeport-McMoRan	5.4	11/14/34	23,125,000	21,043,750	0.291%
Frontera Energy			987,837	8,375,196	0.116%
Frontera Energy			384,050	3,256,098	0.045%
Frontier Communications	8.5	4/1/26	8,270,000	7,670,425	0.106%
GTT Communications	7.88	12/31/24	21,355,000	18,632,238	0.258%
Gulfport Energy	6.38	5/15/25	24,300,000	21,991,500	0.304%
Harland Clarke Holdings	7.35	11/3/23	10,050,102	8,994,841	0.125%
Harland Clarke Holdings	8.38	8/15/22	26,240,000	23,648,800	0.327%
HCA	5.88	2/1/29	9,535,000	10,250,125	0.142%
HCA	5.88	2/15/26	12,235,000	13,213,800	0.183%
HCA	5.63	9/1/28	4,745,000	5,017,838	0.069%
HD Supply	5.38	10/15/26	17,135,000	17,456,281	0.242%
Hecla Mining	6.88	5/1/21	4,390,000	4,390,000	0.061%
H&E Equipment Services	5.63	9/1/25	30,475,000	30,322,625	0.420%
Hess	7.88	10/1/29	9,920,000	11,937,301	0.165%
Hill-Rom Holdings	5.75	9/1/23	6,450,000	6,651,563	0.092%
Howard Hughes	5.38	3/15/25	29,855,000	29,668,406	0.411%
HUB International	7	5/1/26	14,720,000	14,536,000	0.201%
Hudbay Minerals	7.25	1/15/23	13,805,000	14,288,175	0.198%
Hughes Satellite Systems	6.63	8/1/26	36,610,000	35,877,800	0.497%
Iceland Bondco	4.63	3/15/25	14,800,000	16,712,407	0.231%
iHeartCommunications	9	12/15/19	34,215,000	24,121,575	0.334%
iHeartCommunications	8.44	1/30/20	42,740,000	30,388,140	0.421%
iHeartCommunications	9	9/15/22	18,970,000	13,373,850	0.185%
Indigo Natural Resources	6.88	2/15/26	10,475,000	9,257,281	0.128%
Infor US	5.49	2/1/22	3,605,000	3,585,281	0.050%
Intelsat Connect Finance	9.5	2/15/23	17,345,000	15,350,325	0.212%
Intelsat Jackson Holdings	8.5	10/15/24	34,227,000	33,285,758	0.461%
Intelsat Jackson Holdings	6.63	1/2/24	11,020,000	11,000,715	0.152%
Intelsat Jackson Holdings	9.75	7/15/25	22,470,000	22,807,050	0.316%
Intelsat Jackson Holdings	9.5	9/30/22	52,441,000	60,503,804	0.838%
International Game Technology	6.25	1/15/27	14,185,000	14,539,625	0.201%
Iridium Communications	10.25	4/15/23	27,315,000	30,046,500	0.416%
Itau Unibanco Holding SA/Cayman Island	6.13	6/12/67	21,225,000	20,889,645	0.289%
Jagged Peak Energy	5.88	5/1/26	27,400,000	27,126,000	0.376%
Jo-Ann Stores	7.76	10/20/23	16,387,864	16,305,925	0.226%
Jo-Ann Stores	12.01	5/21/24	15,275,000	14,536,759	0.201%
Joseph T Ryerson & Son	11	5/15/22	19,597,000	20,674,835	0.286%
Kinetic Concepts Inc / Kci Usa	12.5	11/1/21	24,880,000	26,932,600	0.373%

Kissner Holdings LP / Kissner Milling Co Ltd / BSC Holding Inc / Kissner USA	8.38	12/1/22	36,145,000	37,681,163	0.522%
Kleopatra Holdings 1 SCA	8.5	6/30/23	4,891,218	2,743,375	0.038%
Kleopatra Holdings 1 SCA	8.5	6/30/23	3,159,675	1,772,191	0.025%
Koppers	6	2/15/25	17,295,000	16,884,244	0.234%
Kosmos Energy	7.13	4/4/26	15,260,000	15,126,475	0.209%
Kraton Polymers LLC / Kraton Polymers Capital	7	4/15/25	14,770,000	14,917,700	0.207%
Kraton Polymers LLC / Kraton Polymers Capital	5.25	5/15/26	4,470,000	5,076,022	0.070%
Kronos Inc/MA	5.74	11/1/23	32,524,632	32,190,279	0.446%
Kronos Inc/MA	10.99	11/1/24	39,749,827	40,271,742	0.557%
Ladder Capital Finance Holdings LLLP / Ladder Capital Finance	5.88	8/1/21	9,825,000	10,009,219	0.139%
Lands' End			6,336	105,241	0.001%
Laureate Education	6	4/26/24	6,993,919	6,982,588	0.097%
Laureate Education	8.25	5/1/25	33,975,000	36,777,938	0.509%
Level 3 Financing	5.25	3/15/26	6,875,000	6,849,219	0.095%
Level 3 Financing	5.38	5/1/25	8,450,000	8,555,625	0.118%
Liberty Broadband			100,300	9,191,492	0.127%
Liberty Latin America			14,504	282,103	0.004%
Linens n Things	8.34	1/15/20	9,800,000	0	0.000%
Lions Gate Capital Holdings	6.38	2/1/24	12,960,000	13,575,600	0.188%
LPL Holdings	5.75	9/15/25	46,970,000	47,498,413	0.658%
LTF Merger Sub	8.5	6/15/23	9,525,000	9,775,031	0.135%
Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance	6	8/1/26	37,260,000	37,632,600	0.521%
Marriott Ownership Resorts Inc / ILG	6.5	9/15/26	17,710,000	18,529,088	0.256%
Matador Resources	5.88	9/15/26	40,375,000	40,274,063	0.558%
MDC Partners	6.5	5/1/24	32,621,000	26,993,878	0.374%
Merlin Entertainments	5.75	6/15/26	26,925,000	27,699,094	0.383%
MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer	5.75	2/1/27	9,230,000	9,518,438	0.132%
MGM Resorts International	6	3/15/23	12,670,000	13,398,525	0.185%
MGM Resorts International	5.5	4/15/27	19,410,000	19,604,100	0.271%
Minerva Luxembourg	6.5	9/20/26	19,965,000	19,888,135	0.275%
Montage Resources	8.88	7/15/23	9,035,000	8,605,838	0.119%
MPH Acquisition Holdings	7.13	6/1/24	13,750,000	13,715,625	0.190%
MPT Operating Partnership LP / MPT Finance	6.38	3/1/24	11,575,000	12,124,813	0.168%
MTN Mauritius Investments	6.5	10/13/26	31,380,000	31,998,814	0.443%
Nationstar Mortgage Holdings	8.13	7/15/23	13,485,000	13,889,550	0.192%
Nationstar Mortgage LLC / Nationstar Capital	6.5	7/1/21	18,710,000	18,710,000	0.259%
Navient	6.13	3/25/24	25,440,000	25,408,200	0.352%
Navient	6.75	6/15/26	7,100,000	6,816,000	0.094%
Navient	6.75	6/25/25	4,640,000	4,582,000	0.063%
Navient	7.25	9/25/23	7,680,000	8,150,400	0.113%
Neon Holdings	10.13	4/1/26	14,290,000	14,593,663	0.202%
Netflix	5.88	11/15/28	33,095,000	34,915,225	0.483%
Netflix	6.38	5/15/29	53,075,000	57,387,344	0.794%
New Albertsons	8	5/1/31	5,970,000	5,313,300	0.074%
New Albertsons	7.45	8/1/29	9,675,000	8,562,375	0.119%
New Cotal Participation			59	695,973	0.010%
New Enterprise Stone & Lime	6.25	3/15/26	7,475,000	7,269,438	0.101%
New Gold	6.38	5/15/25	18,510,000	14,715,450	0.204%
NextEra Energy			205,600	12,793,637	0.177%
Nextera Energy Operating Partners	4.25	9/15/24	17,020,000	16,892,350	0.234%
Nextera Energy Operating Partners	4.5	9/15/27	14,445,000	14,119,988	0.195%
NFP	6.88	7/15/25	16,680,000	15,929,400	0.221%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	30,605,000	31,523,150	0.436%
NiSource	5.65	6/15/67	8,370,000	8,181,675	0.113%
Noble Holding International	7.88	2/1/26	8,700,000	8,112,750	0.112%
Noble Holding International	8.95	4/1/45	14,275,000	11,277,250	0.156%
NRG Energy	6.63	1/15/27	26,495,000	28,548,363	0.395%
NRG Energy	5.75	1/15/28	12,075,000	12,799,500	0.177%
NRG Energy	7.25	5/15/26	61,705,000	67,875,500	0.940%
Nustar Logistics	5.63	4/28/27	18,335,000	18,289,163	0.253%
Oci	6.63	4/15/23	16,905,000	17,538,938	0.243%
Pactiv	7.95	12/15/25	9,725,000	9,773,625	0.135%
Panther Bf Aggregator 2	6.13	3/18/26	8,040,000	7,944,565	0.110%
Panther BF Aggregator 2 LP / Panther Finance	8.5	5/15/27	43,450,000	43,612,938	0.604%
Park Aerospace Holdings	4.5	3/15/23	8,495,000	8,452,525	0.117%
Park Aerospace Holdings	5.25	8/15/22	8,015,000	8,215,375	0.114%
Park-Ohio Industries	6.63	4/15/27	10,270,000	10,218,650	0.141%
Parsley Energy LLC / Parsley Finance	5.63	10/15/27	21,160,000	21,054,200	0.291%
PDC Energy	5.75	5/15/26	24,675,000	24,058,125	0.333%
Petrobras Global Finance BV	7.38	1/17/27	36,180,000	40,006,035	0.554%
Petrobras Global Finance BV	6.88	1/20/40	8,205,000	8,395,766	0.116%
Petrobras Global Finance BV	6.75	1/27/41	6,835,000	6,890,534	0.095%

Petrobras Global Finance BV	7.25	3/17/44	14,145,000	14,804,511	0.205%
PG&E	3.84	12/31/20	21,160,000	21,160,000	0.293%
PGT Escrow Issuer	6.75	8/1/26	10,525,000	10,840,750	0.150%
Pinnacle Bidco	6.38	2/15/25	8,075,000	10,793,731	0.149%
Post Holdings	5.63	1/15/28	11,795,000	11,691,794	0.162%
Post Holdings	5.75	3/1/27	9,915,000	9,952,181	0.138%
Post Holdings	8	7/15/25	10,165,000	10,838,431	0.150%
Prairie Eci Acquiror	7.34	3/11/26	12,320,000	12,335,400	0.171%
Prestige Brands	6.38	3/1/24	20,550,000	20,858,250	0.289%
Prime Security Services Borrower LLC / Prime Finance	5.25	4/15/24	15,595,000	15,595,000	0.216%
Prime Security Services Borrower LLC / Prime Finance	9.25	5/15/23	38,144,000	40,098,880	0.555%
Promontoria Holding 264 BV	6.75	8/15/23	14,860,000	16,856,147	0.233%
Qorvo	5.5	7/15/26	14,190,000	14,651,175	0.203%
Radiate Holdco LLC / Radiate Finance	6.88	2/15/23	13,910,000	13,770,900	0.191%
Rayonier AM Products	5.5	6/1/24	1,125,000	1,060,313	0.015%
Refinitiv US Holdings	6.25	10/1/25	11,685,713	11,337,245	0.157%
Refinitiv US Holdings	6.88	11/15/26	6,740,000	7,438,905	0.103%
Refinitiv US Holdings	8.25	11/15/26	18,250,000	17,930,625	0.248%
Refinitiv US Holdings	6.25	5/15/26	14,060,000	14,253,325	0.197%
RegionalCare Hospital Partners Holdings	6.98	11/16/25	13,077,225	12,919,906	0.179%
Regionalcare Hospital Partners Holdings Inc / Lifepoint Health	9.75	12/1/26	21,620,000	22,430,750	0.311%
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu	7	7/15/24	27,955,000	28,723,763	0.398%
Royal Bank Of Scotland	8.63	9/30/67	14,580,000	15,527,700	0.215%
Scientific Games International	10	12/1/22	29,990,000	31,564,475	0.437%
Scientific Games International	8.25	3/15/26	15,745,000	16,040,219	0.222%
Sempra Energy			125,333	13,269,945	0.184%
Sensata Technologies UK Financing	6.25	2/15/26	18,090,000	19,130,175	0.265%
Seven Generations Energy	5.38	9/30/25	47,723,000	46,589,579	0.645%
Shimao Property Holdings	6.13	2/21/24	14,220,000	14,564,721	0.202%
Sigma Holdco BV	7.88	5/15/26	14,765,000	13,491,519	0.187%
Silversea Cruise Finance	7.25	2/1/25	13,215,000	14,272,200	0.198%
Sirius XM Radio	5.38	7/15/26	3,680,000	3,753,600	0.052%
Sirius XM Radio	5	8/1/27	11,225,000	11,225,000	0.155%
SolarWinds Holdings	5.25	2/5/24	9,856,373	9,737,308	0.135%
Solera LLC / Solera Finance	10.5	3/1/24	40,630,000	44,032,763	0.610%
Springleaf Finance	6.13	3/15/24	17,135,000	17,477,700	0.242%
Springleaf Finance	6.88	3/15/25	19,700,000	20,340,250	0.282%
Springleaf Finance	7.13	3/15/26	6,180,000	6,264,975	0.087%
Sprint	7.25	9/15/21	54,650,000	57,245,875	0.792%
Sprint Capital	8.75	3/15/32	18,650,000	19,582,500	0.271%
Sprint Communications	11.5	11/15/21	12,330,000	14,241,150	0.197%
SS&C Technologies	5.5	9/30/27	17,455,000	17,629,550	0.244%
StandardAero Aviation Holdings	6.24	7/7/22	13,789,561	13,798,248	0.191%
Standard Chartered	7.5	4/2/68	11,455,000	11,996,741	0.166%
Stars Group Holdings BV / Stars Group US Co-Borrower	7	7/15/26	18,010,000	18,775,425	0.260%
Steel Dynamics	5.5	10/1/24	2,420,000	2,492,600	0.035%
Steel Dynamics	5	12/15/26	4,496,000	4,585,920	0.063%
Stevens Holding	6.13	10/1/26	1,630,000	1,678,900	0.023%
Summit Materials LLC / Summit Materials Finance	6.5	3/15/27	4,780,000	4,809,875	0.067%
Summit Midstream Holdings LLC / Summit Midstream Finance	5.75	4/15/25	5,535,000	5,223,656	0.072%
Summit Midstream Holdings LLC / Summit Midstream Finance	5.5	8/15/22	5,835,000	5,805,825	0.080%
Summit Midstream Partners			378,000	3,677,940	0.051%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	5.5	9/15/24	13,530,000	13,902,075	0.192%
Tapstone Energy LLC / Tapstone Energy Finance	9.75	6/1/22	15,798,000	11,493,045	0.159%
Targa Resources			60,375	64,652,126	0.895%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	9,260,000	10,081,825	0.140%
Targa Resources Partners LP / Targa Resources Partners Finance	6.5	7/15/27	6,085,000	6,564,194	0.091%
Taylor Morrison Communities Inc / Taylor Morrison Holdings li	5.88	4/15/23	12,800,000	12,928,000	0.179%
Telesat Canada / Telesat	8.88	11/15/24	25,890,000	28,058,288	0.388%
Tempur Sealy International	5.63	10/15/23	16,515,000	16,804,013	0.233%
Tempur Sealy International	5.5	6/15/26	15,315,000	15,315,000	0.212%
Tenet Healthcare	6.25	2/1/27	18,395,000	19,107,806	0.265%
Tenet Healthcare	8.13	4/1/22	16,980,000	18,295,950	0.253%
Tenet Healthcare	5.13	5/1/25	16,855,000	16,855,000	0.233%
Terraform Global Operating	6.13	3/1/26	20,209,000	19,703,775	0.273%
TerraForm Power Operating	4.25	1/31/23	4,610,000	4,529,325	0.063%
Tesla	5.3	8/15/25	51,007,000	44,121,055	0.611%
Tesla Energy Operations Inc/DE	1.63	11/1/19	27,438,000	26,592,772	0.368%
Teva Pharmaceutical Finance Netherlands III BV	6.75	3/1/28	3,850,000	3,865,485	0.054%
Teva Pharmaceutical Finance Netherlands III BV	6	4/15/24	45,185,000	45,087,355	0.624%
T-Mobile USA	6.5	1/15/26	35,100,000	37,469,250	0.519%
TMST	12	3/31/20	6,867,000	0	0.000%

TMST	12	3/31/20	624,780	0	0.000%
Townsquare Media	6.5	4/1/23	21,700,000	20,669,250	0.286%
TransDigm	6.25	3/15/26	31,075,000	32,240,313	0.446%
TransMontaigne Partners LP / TLP Finance	6.13	2/15/26	13,205,000	12,412,700	0.172%
Transocean	7.5	1/15/26	10,415,000	10,310,850	0.143%
Transocean	9	7/15/23	8,095,000	8,631,294	0.119%
Transocean Guardian	5.88	1/15/24	10,480,050	10,650,351	0.147%
Travelport Finance Luxembourg Sarl	7.63	3/18/26	13,400,000	13,014,750	0.180%
TRP Credit Opportunities - I			312,551	2,653,557	0.037%
TRP Government Reserve	2.49		489,796,436	489,796,436	6.780%
TRP Inst Floating Rate - Inst			2,547,134	24,961,912	0.346%
Truck Hero	10.75	4/21/25	10,625,000	10,253,125	0.142%
Truck Hero	6.25	4/22/24	6,668,762	6,420,750	0.089%
Uber Technologies	7.5	11/1/23	18,000,000	18,742,500	0.259%
Uber Technologies	8	11/1/26	16,335,000	17,376,356	0.241%
Uber Technologies	5.98	7/13/23	24,921,700	24,714,102	0.342%
Ubs Group Funding Switzerland	7.13	8/10/67	24,310,000	25,187,591	0.349%
United Continental Holdings	5	2/1/24	1,245,000	1,254,338	0.017%
United Rentals North America	6.5	12/15/26	11,350,000	11,931,688	0.165%
UPCB Finance IV	5.38	1/15/25	13,973,000	14,217,528	0.197%
USA Compression Partners LP / USA Compression Finance	6.88	4/1/26	10,940,000	11,186,150	0.155%
USA Compression Partners LP / USA Compression Finance	6.88	9/1/27	8,110,000	8,272,200	0.115%
U.S. Treasury Bill	2.49	7/18/19	6,600,000	6,553,272	0.091%
Vail Holdco	12.5	2/21/68	17,067,000	16,822,840	0.233%
Vantiv LLC / Vantiv Issuer	4.38	11/15/25	2,405,000	2,465,125	0.034%
VB-S1 Issuer	6.9	6/15/46	5,445,000	5,637,199	0.078%
ViaSat	5.63	4/15/27	10,350,000	10,531,125	0.146%
VICI Properties 1 LLC / VICI FC	8	10/15/23	8,729,496	9,569,710	0.132%
Videotron	5.13	4/15/27	7,535,000	7,685,700	0.106%
Videotron	5	7/15/22	6,575,000	6,772,250	0.094%
Vine Oil & Gas LP / Vine Oil & Gas Finance	8.75	4/15/23	1,845,000	1,466,775	0.020%
Vine Oil & Gas LP / Vine Oil & Gas Finance	9.75	4/15/23	13,850,000	11,253,125	0.156%
Virgin Media Finance	6	10/15/24	2,955,000	3,043,650	0.042%
Virgin Media Secured Finance	5.25	1/15/21	1,290,000	1,328,700	0.018%
Virgin Media Secured Finance	5.25	1/15/26	10,630,000	10,656,575	0.148%
Virgin Media Secured Finance	5.5	8/15/26	10,665,000	10,824,975	0.150%
Vistra Energy	8	1/15/25	3,490,000	3,708,125	0.051%
Vistra Energy	8.13	1/30/26	12,730,000	13,875,700	0.192%
Vistra Operations	5.5	9/1/26	17,485,000	18,184,400	0.252%
VOC Escrow	5	2/15/28	20,155,000	19,550,350	0.271%
VTR Finance BV	6.88	1/15/24	35,664,000	36,689,340	0.508%
Weekley Homes LLC / Weekley Finance	6.63	8/15/25	10,140,000	9,633,000	0.133%
Welbilt	5	10/23/25	13,232,750	13,034,258	0.180%
Welbilt	9.5	2/15/24	4,800,000	5,184,000	0.072%
West	8.5	10/15/25	7,410,000	6,372,600	0.088%
William Carter	5.63	3/15/27	6,200,000	6,417,000	0.089%
Ypf	8.5	3/23/21	7,920,000	8,009,100	0.111%
Yum Brands	5.35	11/1/43	20,805,000	17,996,325	0.249%
Yum Brands	6.88	11/15/37	19,070,000	19,117,675	0.265%
Zayo Group LLC / Zayo Capital	5.75	1/15/27	14,880,000	14,787,000	0.205%
Zayo Group LLC / Zayo Capital	6.38	5/15/25	38,585,000	38,777,925	0.537%
Zekelman Industries	4.74	6/14/21	6,585,483	6,516,336	0.090%
Zekelman Industries	9.88	6/15/23	28,375,000	30,006,563	0.415%
Ziggo Bond Co BV	6	1/15/27	14,575,000	13,992,000	0.194%

Total Investments in Securities **7,364,497,008**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	15,378,130	EUR	(13,530,000)	05/24/2019	128,507	0.002%
BANK OF AMERICA	EUR	2,635,672	USD	(3,011,334)	05/24/2019	(40,676)	-0.001%
JP MORGAN CHASE BANK	CAD	341,000	USD	(261,343)	04/26/2019	(5,994)	0.000%
CITIBANK N A	CAD	443,000	USD	(337,620)	04/26/2019	(5,891)	0.000%
CITIBANK N A	GBP	257,391	USD	(336,467)	04/26/2019	(769)	0.000%
CITIBANK N A	USD	1,645,125	GBP	(1,253,431)	04/26/2019	10,354	0.000%
CITIBANK N A	EUR	644,793	USD	(738,997)	05/24/2019	(12,252)	0.000%
CITIBANK N A	USD	15,426,365	EUR	(13,530,000)	05/24/2019	176,741	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	8,765,674	GBP	(6,683,725)	04/26/2019	48,518	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	56,860,640	GBP	(43,801,000)	04/26/2019	(266,211)	-0.004%
STATE STREET GLOBAL MARKETS LLC	EUR	2,715,079	USD	(3,095,925)	05/24/2019	(35,768)	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	1,137,557	USD	(1,301,385)	05/24/2019	(19,248)	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	569,549	USD	(653,582)	05/24/2019	(11,645)	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	645,013	USD	(734,144)	05/24/2019	(7,151)	0.000%

STATE STREET GLOBAL MARKETS LLC	USD	18,362,399	EUR	(16,249,436)	05/24/2019	47,707	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	4,249,458	EUR	(3,755,984)	05/24/2019	16,100	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	15,360,988	EUR	(13,530,000)	05/24/2019	111,364	0.002%
STATE STREET GLOBAL MARKETS LLC	USD	14,917,588	EUR	(13,092,000)	05/24/2019	161,632	0.002%
UBS SECURITIES LLC	USD	9,408,610	CAD	(12,443,000)	04/26/2019	91,003	0.001%
UBS SECURITIES LLC	EUR	1,260,924	USD	(1,445,278)	05/24/2019	(24,094)	0.000%
UBS SECURITIES LLC	USD	15,438,867	EUR	(13,530,000)	05/24/2019	189,243	0.003%

Total Forward Currency Exchange Contracts

551,469

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ANADARKO PETROLEUM CORP CDS 12/20/2022	(3,135,000)	(35,908)	0.000%
ANADARKO PETROLEUM CORP CDS 12/20/2022	(3,135,000)	(35,908)	0.000%
ANADARKO PETROLEUM CORP CDS 12/20/2022	(1,570,000)	(17,983)	0.000%
ANADARKO PETROLEUM CORP CDS 12/20/2022	(3,140,000)	(35,966)	0.000%
ANADARKO PETROLEUM CORP CDS 12/20/2022	(6,210,000)	(71,129)	-0.001%
CALPINE CORP CDS 12/20/2023	(3,215,000)	(348,342)	-0.005%
CALPINE CORP CDS 12/20/2023	(1,285,000)	(139,228)	-0.002%
CDX IG CDSI S32 5YR 06/20/2024	(119,050,000)	(2,133,019)	-0.030%
CENTURYLINK INC CDS 06/20/2023	(9,106,478)	674,863	0.009%
JC PENNEY CORP INC CDS 06/20/2019	3,560,000	(94,030)	-0.001%
JC PENNEY CORP INC CDS 06/20/2019	3,240,000	(85,578)	-0.001%
JC PENNEY CORP INC CDS 06/20/2019	6,445,000	(170,232)	-0.002%
JC PENNEY CORP INC CDS 06/20/2019	8,065,000	(213,021)	-0.003%
JC PENNEY CORP INC CDS 06/20/2020	3,930,000	(672,702)	-0.009%
JC PENNEY CORP INC CDS 06/20/2020	3,930,000	(672,702)	-0.009%
MURPHY OIL CORP CDS 5YR 06/20/2023	(9,731,910)	34,042	0.000%
TESLA INC 2YR CDS 06/20/2020	4,290,000	(172,183)	-0.002%
TESLA INC 2YR CDS 06/20/2020	3,590,000	(144,088)	-0.002%
TVN FINANCE CORP III AB CDS 06/20/2019	3,400,000	41,969	0.001%
WEATHERFORD INTL CDS 12/20/2019	1,640,000	(143,047)	-0.002%
WEATHERFORD INTL CDS 12/20/2019	3,285,000	(286,531)	-0.004%

Total Swap Contracts

(4,720,725)

NET ASSETS

7,223,881,726

NET ASSET VALUE PER SHARE

High Yield Fund Shares

6.48

(\$5,177,698,079 / 799,415,265 Shares Outstanding)

High Yield Fund - Advisor Class Shares

6.46

(\$350,332,264 / 54,234,600 Shares Outstanding)

High Yield Fund - I Class Shares

6.48

(\$1,695,851,383 / 261,830,199 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	DOP	Dominican Peso	LBP	Lebanese Pound	QAR	Qatari Rial
AED	United Arab Emirates Dirham	DZD	Algerian Dinar	LKR	Sri Lanka Rupee	RON	Romanian Leu
AFA	Afghanistan Afghani	ECS	Ecuador Sucre	LRD	Liberian Dollar	RSD	Serbian Dinar
ALL	Albania Lek	EEK	Estonian Kroon	LTL	Lithuanian Litas	RUB	Russian Rouble
AMD	Armenian Dram	EGP	Egyptian Pound	LVL	Latvian Lats	RWF	Rwandan Franc
ANG	Netherlands Antillian Guilder	ETB	Ethiopian Birr	LYD	Libyan Dinar	SAR	Saudi Riyal
AOA	Angolan Kwanza	EUR	Euro	MAD	Moroccan Dirham	SDD	Sudanese Dinar
ARS	Argentine Peso	FJD	Fiji Dollar	MDL	Moldovan Leu	SEK	Swedish Krona
AUD	Australian Dollar	FKP	Falkland Islands Pound	MGA	Malagasy Franc	SGD	Singapore Dollar
AZM	Azerbaijan Manat	GBP	British Pound	MOP	Macau Pataca	SIT	Slovenian Tolar
BAM	Bosnia and Herzegovina Convertible Mark	GHC	Ghanaian Cedi	MRO	Mauritanian Ouguiya	SKK	Slovak Koruna
BBD	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	GYD	Guyanan Dollar	MWK	Malawi Kwacha	SVC	El Salvador Colon
BHD	Bahraini Dinar	HKD	Hong Kong Dollar	MXN	Mexican Peso	SZL	Swazi Lilangeni
BMD	Bermudian Dollar	HNL	Honduran Lempira	MYR	Malaysian Ringgit	THB	Thai Baht
BOB	Bolivian Boliviano	HRK	Croatian Kuna	MZM	Mozambican Metical	TND	Tunisian Dinar
BRL	Brazilian Real	HTG	Haitian Gourde	NAD	Namibian Dollar	TRY	Turkish Lira
BSD	Bahamian Dollar	HUF	Hungarian Forint	NGN	Nigerian Naira	TTD	Trinidad and Tobago Dollar
BWP	Botswana Pula	IDR	Indonesian Rupiah	NIO	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvnai
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	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.