

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABG Intermediate Holdings 2	5.9	9/27/24	6,112,693	5,959,876	0.073%
Academy	6.44	7/1/22	16,492,874	11,726,434	0.144%
Acrisure LLC / Acrisure Finance	7	11/15/25	16,200,000	14,640,750	0.180%
Acrisure LLC / Acrisure Finance	8.13	2/15/24	12,895,000	13,314,088	0.164%
ADT Security	4.88	7/15/32	20,599,000	17,509,150	0.215%
AES Corp/VA	6	5/15/26	25,460,000	27,051,250	0.333%
AES Corp/VA	5.13	9/1/27	15,150,000	15,983,250	0.196%
Albertsons Cos Llc / Safeway Inc / New Albertsons Lp / Albertson S	7.5	3/15/26	21,930,000	23,410,275	0.288%
Albertsons Cos Llc / Safeway Inc / New Albertsons Lp / Albertson S	6.63	6/15/24	30,130,000	31,184,550	0.383%
Alcoa Nederland Holding BV	6.75	9/30/24	3,455,000	3,632,069	0.045%
Alcoa Nederland Holding BV	7	9/30/26	3,605,000	3,870,869	0.048%
Aleris International	7.15	2/27/23	20,790,000	20,796,445	0.256%
Aleris International	10.75	7/15/23	13,845,000	14,468,025	0.178%
Allied Universal Holdco	6.63	7/15/26	13,800,000	14,024,250	0.172%
Allied Universal Holdco	6.15	7/28/22	5,586,692	5,573,899	0.069%
Altice Financing	7.5	5/15/26	34,445,000	34,617,225	0.426%
Altice France SA/France	8.13	2/1/27	13,360,000	13,994,600	0.172%
Altice France SA/France	7.38	5/1/26	28,125,000	28,828,125	0.354%
Altice Luxembourg	7.63	2/15/25	64,355,000	60,413,256	0.743%
Altice Luxembourg	7.75	5/15/22	1,381,000	1,403,441	0.017%
Altice Luxembourg	10.5	5/15/27	23,297,000	23,879,425	0.294%
AMC Entertainment Holdings	5.88	11/15/26	5,703,000	5,132,700	0.063%
AMC Entertainment Holdings	5.75	6/15/25	35,575,000	32,951,344	0.405%
American Airlines 2013-1 Class B Pass Through Trust	5.63	1/15/21	2,084,451	2,136,190	0.026%
American Builders & Contractors Supply	5.88	5/15/26	32,755,000	34,147,088	0.420%
American Electric Power			437,900	23,241,359	0.286%
American Woodmark	4.88	3/15/26	19,570,000	19,300,913	0.237%
Amwins	7.75	7/1/26	14,390,000	14,893,650	0.183%
Ancestry.com Operations	5.66	10/19/23	6,539,704	6,515,180	0.080%
Apex Tool Group LLC / BC Mountain Finance	9	2/15/23	25,285,000	22,535,256	0.277%
Archrock Partners LP / Archrock Partners Finance	6	10/1/22	13,690,000	13,861,125	0.170%
Archrock Partners LP / Archrock Partners Finance	6.88	4/1/27	12,145,000	12,691,525	0.156%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	7.25	5/15/24	47,000,000	49,585,000	0.609%
Ascend Learning	6.88	8/1/25	16,485,000	16,773,488	0.206%
Ascent Resources Utica Holdings LLC / ARU Finance	10	4/1/22	4,375,000	4,621,094	0.057%
Asurion	5.4	11/3/23	10,312,572	10,286,790	0.126%
Asurion	5.4	8/4/22	25,660,672	25,587,283	0.315%
Asurion	8.9	8/4/25	125,745,000	127,396,032	1.566%
Avantor	6	10/1/24	17,470,000	18,561,875	0.228%
Avantor	9	10/1/25	116,569,000	129,683,013	1.594%
Avantor			544,130	35,640,296	0.438%
Avis Budget Car Rental LLC / Avis Budget Finance	6.38	4/1/24	22,000,000	22,990,000	0.283%
Avolon Holdings Funding	5.13	10/1/23	16,290,000	17,259,255	0.212%
Avolon Holdings Funding	5.5	1/15/23	20,560,000	21,921,072	0.269%
Avon International Operations	7.88	8/15/22	14,525,000	15,142,313	0.186%
Banco do Brasil SA/Cayman	9	12/18/67	19,660,000	21,699,725	0.267%
Banco Santander	6.75	7/25/67	15,100,000	18,708,320	0.230%
Barclays	7.88	12/15/67	15,745,000	21,156,763	0.260%
Bausch Health	9	12/15/25	35,025,000	39,052,875	0.480%
Bausch Health	7	3/15/24	36,380,000	38,562,800	0.474%
Bausch Health	7.25	5/30/29	18,395,000	19,084,813	0.235%
Bausch Health Americas	8.5	1/31/27	31,870,000	34,977,325	0.430%
Bausch Health Americas	9.25	4/1/26	33,555,000	37,497,713	0.461%
BCP Raptor	6.65	6/24/24	20,994,994	19,892,757	0.245%
Berry Global Escrow	5.63	7/15/27	3,825,000	3,973,219	0.049%
Berry Petroleum	7	2/15/26	18,450,000	17,850,375	0.219%
B&G Foods	5.25	4/1/25	31,400,000	31,714,000	0.390%
Big River Steel	7.33	8/23/23	6,442,377	6,458,483	0.079%
Big River Steel LLC / BRS Finance	7.25	9/1/25	10,130,000	10,623,838	0.131%
Bombardier	6	10/15/22	12,450,000	12,481,125	0.153%
Bombardier	8.75	12/1/21	11,515,000	12,522,563	0.154%
Boyd Gaming	6	8/15/26	12,335,000	12,967,169	0.159%
Brazos delaware II	6.38	5/21/25	8,766,450	8,229,505	0.101%
Brazos Valley Longhorn LLC / Brazos Valley Longhorn Finance	6.88	2/1/25	9,575,000	9,144,125	0.112%
Brookfield WEC Holdings	5.9	8/1/25	10,293,275	10,267,542	0.126%

Bruin E&P Partners	8.88	8/1/23	11,505,000	9,721,725	0.119%
Bway Holding	7.25	4/15/25	31,750,000	30,638,750	0.377%
Bway Holding	5.85	4/3/24	9,667,700	9,325,270	0.115%
Cabot Financial Luxembourg	7.5	10/1/23	4,270,000	5,598,942	0.069%
Cabot Financial Luxembourg	7.5	10/1/23	9,825,000	12,882,812	0.158%
Caesars Resort Collection LLC / CRC Finco	5.25	10/15/25	22,716,000	22,716,000	0.279%
Calpine	5.88	1/15/24	8,245,000	8,451,125	0.104%
Canyon Valor	5.08	6/16/23	20,437,772	20,294,708	0.249%
Carrizo Oil & Gas	6.25	4/15/23	10,195,000	9,825,431	0.121%
Carrizo Oil & Gas	8.25	7/15/25	19,025,000	18,549,375	0.228%
Catalent Pharma Solutions	5	7/15/27	3,870,000	3,937,725	0.048%
CCO Holdings LLC / CCO Holdings Capital	5	2/1/28	57,825,000	59,053,781	0.726%
CCO Holdings LLC / CCO Holdings Capital	5.5	5/1/26	25,325,000	26,464,625	0.325%
CCO Holdings LLC / CCO Holdings Capital	5.13	5/1/27	26,545,000	27,474,075	0.338%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	15,830,000	16,324,688	0.201%
Cedar Fair	5.25	7/15/29	5,455,000	5,564,100	0.068%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	5.38	4/15/27	15,880,000	16,475,500	0.203%
Centennial Resource Production	6.88	4/1/27	11,140,000	11,251,400	0.138%
Central Garden & Pet	5.13	2/1/28	5,547,000	5,436,060	0.067%
CenturyLink	7.5	4/1/24	17,960,000	19,845,800	0.244%
Change Healthcare Holdings LLC / Change Healthcare Finance	5.75	3/1/25	14,760,000	14,981,400	0.184%
Cheniere Corpus Christi Holdings	5.88	3/31/25	10,375,000	11,555,156	0.142%
Cheniere Corpus Christi Holdings	7	6/30/24	19,360,000	22,264,000	0.274%
Cheniere Corpus Christi Holdings	5.13	6/30/27	16,940,000	18,401,075	0.226%
Cheniere Energy	4.25	3/15/45	2,678,000	2,102,147	0.026%
Cheniere Energy Partners	5.63	10/1/26	6,250,000	6,578,125	0.081%
Chobani Llc / Chobani Finance	7.5	4/15/25	34,140,000	31,835,550	0.391%
Churchill downs	5.5	4/1/27	9,920,000	10,391,200	0.128%
Cirsa Finance International Sarl	6.25	12/20/23	5,890,000	7,270,359	0.089%
Cirsa Finance International Sarl	7.88	12/20/23	24,445,000	25,881,144	0.318%
Cit	5.25	3/7/25	8,055,000	8,830,294	0.109%
Cit	4.13	3/9/21	1,385,000	1,409,238	0.017%
Cit	6.13	3/9/28	7,295,000	8,298,063	0.102%
Clear Channel Outdoor Holdings			2,156,595	10,179,128	0.125%
Clear Channel Worldwide Holdings	6.5	11/15/22	12,700,000	12,969,875	0.159%
Clear Channel Worldwide Holdings	6.5	11/15/22	23,500,000	23,970,000	0.295%
Clear Channel Worldwide Holdings	9.25	2/15/24	57,740,000	62,647,900	0.770%
Clearway Energy Operating	5.75	10/15/25	31,223,000	31,847,460	0.391%
Cno Financial	5.25	5/30/25	8,561,000	9,224,478	0.113%
Colfax	6	2/15/24	5,350,000	5,664,313	0.070%
Colfax	6.38	2/15/26	3,460,000	3,706,525	0.046%
CommScope	5.5	3/1/24	5,565,000	5,711,081	0.070%
CommScope	8.25	3/1/27	17,015,000	17,291,494	0.213%
CommScope	5.65	4/6/26	10,930,000	10,886,280	0.134%
Consolidated Energy Finance	6.5	5/15/26	21,150,000	20,991,375	0.258%
Consolidated Energy Finance	6.88	6/15/25	12,075,000	12,346,688	0.152%
Constellium	6.63	3/1/25	49,799,000	51,790,960	0.637%
Constellium	5.75	5/15/24	17,265,000	17,718,206	0.218%
Constellium			624,400	6,268,976	0.077%
Cosan Luxembourg	7	1/20/27	18,465,000	20,196,094	0.248%
Country Garden Holdings	8	1/27/24	13,860,000	15,089,982	0.185%
Covey Park Energy LLC / Covey Park Finance	7.5	5/15/25	26,410,000	19,015,200	0.234%
Credit Agricole	6.5	6/23/68	8,955,000	11,099,178	0.136%
Credit Suisse	7.5	6/11/68	19,025,000	20,951,281	0.258%
Credit Suisse	7.13	7/29/67	17,650,000	18,604,512	0.229%
Crown Cork & Seal	7.38	12/15/26	1,220,000	1,421,300	0.017%
CrownRock LP / CrownRock Finance	5.63	10/15/25	31,680,000	31,759,200	0.390%
CSC Holdings	10.88	10/15/25	31,042,000	35,504,288	0.436%
CSC Holdings	6.63	10/15/25	24,365,000	26,070,550	0.320%
CSC Holdings	6.5	2/1/29	25,610,000	27,882,888	0.343%
CSC Holdings	7.5	4/1/28	12,640,000	13,888,200	0.171%
CSC Holdings	7.75	7/15/25	26,951,000	29,039,703	0.357%
CSI Compressco LP / CSI Compressco Finance	7.5	4/1/25	14,355,000	14,085,844	0.173%
CSI Compressco LP / CSI Compressco Finance	7.25	8/15/22	7,540,000	6,767,150	0.083%
CVR Partners LP / CVR Nitrogen Finance	9.25	6/15/23	31,135,000	32,458,238	0.399%
C&W Senior Financing DAC	6.88	9/15/27	22,605,000	23,454,948	0.288%
DAE Funding	5.25	11/15/21	16,305,000	16,977,581	0.209%
DAE Funding	4.5	8/1/22	11,195,000	11,390,913	0.140%
DAE Funding	5	8/1/24	18,780,000	19,601,625	0.241%
Danaher			17,581	19,358,439	0.238%
Darling Ingredients	5.25	4/15/27	5,855,000	6,118,475	0.075%
DaVita	5	5/1/25	22,225,000	21,974,969	0.270%

DaVita	5.13	7/15/24	21,575,000	21,575,000	0.265%
Dcp Midstream	7.38	6/15/68	14,470,000	14,035,900	0.173%
Dcp Midstream Operating	8.13	8/16/30	9,040,000	11,028,800	0.136%
Dcp Midstream Operating	6.75	9/15/37	18,980,000	20,308,600	0.250%
DISH DBS	6.75	6/1/21	13,220,000	13,847,950	0.170%
DISH DBS	7.75	7/1/26	19,205,000	18,820,900	0.231%
DNB Bank	6.5	3/26/68	17,345,000	18,301,750	0.225%
DPL	7.25	10/15/21	7,308,000	7,865,235	0.097%
Dynasty Acquisition	6.33	4/6/26	20,000,000	20,071,400	0.247%
Eagle Holding Co II	7.63	5/15/22	6,740,000	6,824,250	0.084%
Eagle Holding Co II	7.75	5/15/22	26,335,000	26,664,188	0.328%
Edison International	2.95	3/15/23	15,785,000	15,100,483	0.186%
Edison International	2.4	9/15/22	11,445,000	10,812,984	0.133%
eG Global Finance	6.75	2/7/25	15,515,000	15,398,638	0.189%
EIG Investors	10.88	2/1/24	1,590,000	1,685,400	0.021%
Eldorado Resorts	6	9/15/26	14,605,000	15,919,450	0.196%
Element Solutions	5.88	12/1/25	9,320,000	9,704,450	0.119%
Endeavor Energy Resources LP / EER Finance	5.5	1/30/26	11,670,000	12,093,038	0.149%
Endeavor Energy Resources LP / EER Finance	5.75	1/30/28	15,078,000	15,926,138	0.196%
Energizer Gamma Acquisition BV	4.63	7/15/26	10,020,000	11,924,009	0.147%
Energizer Holdings	7.75	1/15/27	4,940,000	5,335,200	0.066%
Escrow Smith Investment Co			46,680	0	0.000%
Eskom Holdings SOC	6.75	8/6/23	15,555,000	16,331,163	0.201%
Exterran Energy Solutions LP / EES Finance	8.13	5/1/25	23,155,000	23,502,325	0.289%
Fair Isaac	5.25	5/15/26	17,150,000	17,857,438	0.219%
FELIX ENERGY PP	9.06	8/9/22	25,788,333	25,530,450	0.314%
Filtration	5.4	3/29/25	6,830,406	6,809,642	0.084%
First Quantum Minerals	7.25	5/15/22	6,665,000	6,631,675	0.082%
FMG Resources August 2006 Pty	5.13	3/15/23	10,845,000	11,183,906	0.137%
FMG Resources August 2006 Pty	5.13	5/15/24	17,680,000	18,298,800	0.225%
Ford Motor Credit	5.09	1/7/21	13,219,000	13,613,521	0.167%
Ford Motor Credit	5.75	2/1/21	16,982,000	17,673,116	0.217%
Freeport-McMoRan	5.4	11/14/34	23,125,000	22,026,563	0.271%
Frontera Energy			459,996	4,756,096	0.058%
Frontera Energy			384,050	3,970,858	0.049%
Frontier Communications	8.5	4/1/26	8,270,000	8,011,563	0.098%
GCI	6.63	6/15/24	14,260,000	14,919,525	0.183%
General Electric	5	6/15/68	40,945,000	39,307,200	0.483%
GFL Environmental	8.5	5/1/27	20,205,000	21,720,375	0.267%
GFL Environmental	7	6/1/26	1,535,000	1,571,456	0.019%
Go Daddy Operating Co LLC / GD Finance	5.25	12/1/27	10,320,000	10,668,300	0.131%
Gogo Intermediate Holdings LLC / Gogo Finance	9.88	5/1/24	11,330,000	11,655,738	0.143%
GrubHub Holdings	5.5	7/1/27	6,320,000	6,485,900	0.080%
GTCR AP Finance	8	5/15/27	14,465,000	14,573,488	0.179%
GTT Communications	7.88	12/31/24	21,355,000	17,431,019	0.214%
Gulfport Energy	6.38	5/15/25	24,300,000	18,619,875	0.229%
Harland Clarke Holdings	7.08	11/3/23	9,896,803	8,527,778	0.105%
Harland Clarke Holdings	8.38	8/15/22	22,055,000	18,636,475	0.229%
Harsco	5.75	7/31/27	6,285,000	6,536,400	0.080%
HCA	5.88	2/1/29	9,535,000	10,452,744	0.128%
HCA	5.88	2/15/26	12,235,000	13,519,675	0.166%
HCA	5.63	9/1/28	4,745,000	5,136,463	0.063%
HD Supply	5.38	10/15/26	17,135,000	18,077,425	0.222%
Hecla Mining	6.88	5/1/21	4,390,000	4,165,013	0.051%
H&E Equipment Services	5.63	9/1/25	30,475,000	31,313,063	0.385%
Hill-Rom Holdings	5.75	9/1/23	6,450,000	6,659,625	0.082%
Howard Hughes	5.38	3/15/25	29,855,000	30,750,650	0.378%
HUB International	7	5/1/26	14,720,000	14,922,400	0.183%
Hudbay Minerals	7.25	1/15/23	13,805,000	14,253,663	0.175%
Hughes Satellite Systems	6.63	8/1/26	36,610,000	38,486,263	0.473%
IAA	5.5	6/15/27	6,580,000	6,843,200	0.084%
Icahn Enterprises LP / Icahn Enterprises Finance	6.25	5/15/26	21,840,000	22,058,400	0.271%
Iceland Bondco	4.63	3/15/25	14,800,000	16,887,220	0.208%
iHeartCommunications	8.44	1/30/20	10,315,000	7,568,631	0.093%
iHeartCommunications	6.38	5/1/26	5,143,838	5,458,898	0.067%
iHeartCommunications	6.58	5/1/26	22,504,296	22,525,450	0.277%
iHeartCommunications	8.38	5/1/27	48,323,209	50,618,561	0.622%
iHeartMedia			868,144	13,065,567	0.161%
iHeartMedia, Inc.			41,451	621,765	0.008%
Infor US	5.08	2/1/22	14,762,076	14,714,690	0.181%
Intelsat Connect Finance	9.5	2/15/23	17,345,000	15,306,963	0.188%
Intelsat Jackson Holdings	8.5	10/15/24	34,227,000	33,884,730	0.416%

Intelsat Jackson Holdings	6.63	1/2/24	11,020,000	11,056,697	0.136%
Intelsat Jackson Holdings	9.75	7/15/25	22,470,000	22,975,575	0.282%
Intelsat Jackson Holdings	9.5	9/30/22	52,441,000	60,962,663	0.749%
International Game Technology	6.25	1/15/27	14,185,000	15,514,844	0.191%
Iridium Communications	10.25	4/15/23	27,315,000	29,705,063	0.365%
Itau Unibanco Holding SA/Cayman Island	6.13	6/12/68	21,225,000	21,644,194	0.266%
Jagged Peak Energy	5.88	5/1/26	33,565,000	32,725,875	0.402%
Jo-Ann Stores	7.59	10/20/23	11,214,379	10,055,597	0.124%
Jo-Ann Stores	11.84	5/21/24	14,415,753	12,613,784	0.155%
Joseph T Ryerson & Son	11	5/15/22	19,597,000	20,772,820	0.255%
Kissner Holdings LP / Kissner Milling Co Ltd / BSC Holding Inc / Kissner USA	8.38	12/1/22	44,040,000	45,746,550	0.562%
Kleopatra Holdings 1 SCA	9.25	6/30/23	4,891,218	3,086,802	0.038%
Kleopatra Holdings 1 SCA	9.25	6/30/23	3,159,675	1,994,041	0.025%
Koppers	6	2/15/25	5,860,000	5,501,075	0.068%
Kosmos Energy	7.13	4/4/26	15,260,000	15,374,450	0.189%
Kraton Polymers LLC / Kraton Polymers Capital	7	4/15/25	28,765,000	29,124,563	0.358%
Kraton Polymers LLC / Kraton Polymers Capital	5.25	5/15/26	4,470,000	5,242,541	0.064%
Kronos Inc/MA	5.58	11/1/23	32,524,632	32,439,418	0.399%
Kronos Inc/MA	10.83	11/1/24	40,819,827	42,121,163	0.518%
Ladder Capital Finance Holdings LLLP / Ladder Capital Finance	5.88	8/1/21	9,825,000	9,947,813	0.122%
Lands' End			6,336	77,426	0.001%
Laureate Education	8.25	5/1/25	33,975,000	37,117,688	0.456%
Level 3 Financing	5.25	3/15/26	6,875,000	7,115,625	0.087%
Level 3 Financing	5.38	5/1/25	8,450,000	8,724,625	0.107%
Liberty Broadband			100,300	10,314,852	0.127%
Linens n Things	8.34	1/15/20	9,800,000	0	0.000%
Lions Gate Capital Holdings	6.38	2/1/24	16,320,000	17,156,400	0.211%
LPL Holdings	5.75	9/15/25	46,970,000	48,202,963	0.592%
LTF Merger Sub	8.5	6/15/23	9,525,000	9,739,313	0.120%
Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance	6	8/1/26	37,260,000	38,005,200	0.467%
Marriott Ownership Resorts Inc / ILG	6.5	9/15/26	17,710,000	18,861,150	0.232%
Matador Resources	5.88	9/15/26	40,375,000	40,778,750	0.501%
MDC Partners	6.5	5/1/24	32,621,000	30,011,320	0.369%
Melco Resorts Finance	5.25	4/26/26	9,920,000	9,907,600	0.122%
Merlin Entertainments	5.75	6/15/26	30,810,000	32,350,500	0.398%
MGM China Holdings	5.38	5/15/24	8,040,000	8,259,090	0.102%
MGM China Holdings	5.88	5/15/26	7,975,000	8,204,281	0.101%
MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer	5.75	2/1/27	9,230,000	9,933,788	0.122%
MGM Resorts International	6	3/15/23	12,670,000	13,715,275	0.169%
MGM Resorts International	5.5	4/15/27	19,410,000	20,356,238	0.250%
Mineral Resources	8.13	5/1/27	12,525,000	13,041,656	0.160%
Minerva Luxembourg	6.5	9/20/26	19,965,000	20,866,420	0.256%
MPT Operating Partnership LP / MPT Finance	6.38	3/1/24	11,575,000	12,139,281	0.149%
MTN Mauritius Investments	6.5	10/13/26	31,380,000	34,036,850	0.418%
Nationstar Mortgage Holdings	8.13	7/15/23	13,485,000	13,720,988	0.169%
Nationstar Mortgage LLC / Nationstar Capital	6.5	7/1/21	18,710,000	18,710,000	0.230%
Navient	6.13	3/25/24	34,245,000	35,101,125	0.431%
Navient	6.75	6/15/26	7,100,000	7,366,250	0.091%
Navient	6.75	6/25/25	4,640,000	4,802,400	0.059%
Navient	7.25	9/25/23	13,790,000	14,755,300	0.181%
Neon Holdings	10.13	4/1/26	14,290,000	14,093,513	0.173%
Netflix	5.88	11/15/28	33,095,000	36,487,238	0.448%
Netflix	3.88	11/15/29	10,175,000	12,498,486	0.154%
Netflix	5.38	11/15/29	19,060,000	20,251,250	0.249%
Netflix	6.38	5/15/29	53,075,000	60,173,781	0.740%
New Albertsons	8	5/1/31	7,155,000	7,002,956	0.086%
New Albertsons	7.45	8/1/29	10,560,000	10,203,600	0.125%
New Cotai Participation			59	0	0.000%
New Enterprise Stone & Lime	6.25	3/15/26	14,845,000	15,030,563	0.185%
New Gold	6.38	5/15/25	16,995,000	14,105,850	0.173%
Nexstar Broadcasting	5.63	8/1/24	15,635,000	16,182,225	0.199%
Nexstar Escrow	5.63	7/15/27	13,745,000	14,054,263	0.173%
NextEra Energy			205,600	13,467,818	0.166%
Nextera Energy Operating Partners	4.25	7/15/24	14,330,000	14,419,563	0.177%
Nextera Energy Operating Partners	4.25	9/15/24	17,020,000	17,105,100	0.210%
Nextera Energy Operating Partners	4.5	9/15/27	14,445,000	14,264,438	0.175%
NFP	6.88	7/15/25	20,250,000	19,996,875	0.246%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	30,605,000	31,982,225	0.393%
NGL Energy Partners LP / NGL Energy Finance	7.5	4/15/26	15,895,000	16,530,800	0.203%
NiSource	5.65	6/15/68	13,655,000	13,313,625	0.164%
Noble Holding International	8.95	4/1/45	14,275,000	9,260,906	0.114%
Novelis	6.25	8/15/24	9,614,000	10,046,630	0.123%

NRG Energy	6.63	1/15/27	26,495,000	28,780,194	0.354%
NRG Energy	7.25	5/15/26	61,705,000	67,952,631	0.835%
NRG Energy	5.25	6/15/29	8,220,000	8,774,850	0.108%
Nustar Logistics	5.63	4/28/27	14,374,000	14,481,805	0.178%
Nustar Logistics	6	6/1/26	12,245,000	12,642,963	0.155%
NVA Holdings Inc/U.S.	6.88	4/1/26	665,000	698,250	0.009%
Oci	6.63	4/15/23	16,905,000	17,623,463	0.217%
Outfront Media Capital LLC / Outfront Media Capital	5	8/15/27	11,230,000	11,496,713	0.141%
Pactiv	7.95	12/15/25	9,725,000	10,600,250	0.130%
Panther Bf Aggregator 2	5.9	4/30/26	8,040,000	7,974,715	0.098%
Panther BF Aggregator 2 LP / Panther Finance	8.5	5/15/27	43,450,000	44,753,500	0.550%
Park Aerospace Holdings	4.5	3/15/23	8,495,000	8,788,078	0.108%
Park Aerospace Holdings	5.25	8/15/22	8,015,000	8,455,825	0.104%
Park-Ohio Industries	6.63	4/15/27	10,270,000	10,257,163	0.126%
Parsley Energy LLC / Parsley Finance	5.63	10/15/27	24,319,000	25,291,760	0.311%
Parsley Energy LLC / Parsley Finance	5.38	1/15/25	2,400,000	2,460,000	0.030%
PDC Energy	5.75	5/15/26	25,300,000	25,047,000	0.308%
Petrobras Global Finance BV	7.38	1/17/27	36,180,000	41,625,090	0.512%
Petrobras Global Finance BV	6.88	1/20/40	8,205,000	8,927,040	0.110%
Petrobras Global Finance BV	6.75	1/27/41	6,835,000	7,354,118	0.090%
Petrobras Global Finance BV	7.25	3/17/44	14,145,000	15,856,686	0.195%
PG&E	3.8	12/31/20	21,160,000	21,212,900	0.261%
PGT Escrow Issuer	6.75	8/1/26	13,960,000	14,780,150	0.182%
Pinnacle Bidco	6.38	2/15/25	8,075,000	10,826,897	0.133%
Post Holdings	5.63	1/15/28	11,795,000	12,104,619	0.149%
Post Holdings	5.75	3/1/27	9,915,000	10,224,844	0.126%
Post Holdings	8	7/15/25	10,165,000	10,901,963	0.134%
Prairie Eci Acquiror	7.08	3/11/26	19,171,950	19,234,259	0.236%
Prestige Brands	6.38	3/1/24	20,550,000	21,474,750	0.264%
Prime Security Services Borrower LLC / Prime Finance	5.25	4/15/24	15,595,000	15,867,913	0.195%
Prime Security Services Borrower LLC / Prime Finance	9.25	5/15/23	15,332,000	16,098,600	0.198%
Promontoria Holding 264 BV	6.75	8/15/23	11,135,000	12,142,991	0.149%
Qorvo	5.5	7/15/26	14,190,000	14,934,975	0.184%
Radiate Holdco LLC / Radiate Finance	6.88	2/15/23	13,910,000	13,910,000	0.171%
Refinitiv US Holdings	6.15	10/1/25	11,656,425	11,295,775	0.139%
Refinitiv US Holdings	6.88	11/15/26	6,740,000	7,796,030	0.096%
Refinitiv US Holdings	8.25	11/15/26	27,770,000	28,603,100	0.352%
Refinitiv US Holdings	6.25	5/15/26	14,060,000	14,481,800	0.178%
RegionalCare Hospital Partners Holdings	6.9	11/16/25	13,044,450	12,958,226	0.159%
RegionalCare Hospital Partners Holdings	8.25	5/1/23	4,950,000	5,259,375	0.065%
Regionalcare Hospital Partners Holdings Inc / Lifepoint Health	9.75	12/1/26	21,620,000	22,646,950	0.278%
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu	7	7/15/24	27,955,000	28,828,594	0.354%
Royal Bank Of Scotland	8.63	9/30/67	17,050,000	18,307,438	0.225%
Scientific Games International	10	12/1/22	16,358,000	17,175,900	0.211%
Scientific Games International	8.25	3/15/26	33,980,000	35,509,100	0.436%
Sempra Energy			125,333	14,200,805	0.175%
Sensata Technologies UK Financing	6.25	2/15/26	18,090,000	19,198,013	0.236%
Seven Generations Energy	5.38	9/30/25	53,035,000	51,046,188	0.627%
Shimao Property Holdings	6.13	2/21/24	14,220,000	14,987,345	0.184%
Sigma Holdco BV	7.88	5/15/26	14,765,000	13,694,538	0.168%
Silversea Cruise Finance	7.25	2/1/25	13,215,000	14,206,125	0.175%
Sirius XM Radio	4.63	7/15/24	14,160,000	14,478,600	0.178%
Sirius XM Radio	5.38	7/15/26	18,620,000	19,341,525	0.238%
Sirius XM Radio	5	8/1/27	11,225,000	11,407,406	0.140%
SolarWinds Holdings	5.15	2/5/24	9,831,421	9,776,758	0.120%
Solera	5.15	3/3/23	14,701,990	14,587,167	0.179%
Solera LLC / Solera Finance	10.5	3/1/24	50,685,000	54,929,869	0.675%
Springleaf Finance	6.63	1/15/28	6,110,000	6,415,500	0.079%
Springleaf Finance	6.13	3/15/24	17,135,000	18,420,125	0.226%
Springleaf Finance	6.88	3/15/25	19,700,000	21,522,250	0.265%
Springleaf Finance	7.13	3/15/26	6,180,000	6,736,200	0.083%
Sprint	7.13	6/15/24	30,430,000	32,179,725	0.396%
Sprint	7.25	9/15/21	54,650,000	58,065,625	0.714%
Sprint Capital	8.75	3/15/32	13,585,000	15,758,600	0.194%
Sprint Communications	11.5	11/15/21	12,330,000	14,271,975	0.175%
SS&C Technologies	5.5	9/30/27	32,885,000	34,118,188	0.419%
Standard Chartered	7.5	4/2/68	11,455,000	12,107,190	0.149%
Stars Group Holdings BV / Stars Group US Co-Borrower	7	7/15/26	28,525,000	30,165,188	0.371%
Steel Dynamics	5.5	10/1/24	3,850,000	3,989,563	0.049%
Steel Dynamics	5	12/15/26	7,491,000	7,818,731	0.096%
Summit Materials LLC / Summit Materials Finance	6.5	3/15/27	11,185,000	11,632,400	0.143%
Summit Midstream Holdings LLC / Summit Midstream Finance	5.75	4/15/25	5,535,000	4,856,963	0.060%

Summit Midstream Holdings LLC / Summit Midstream Finance	5.5	8/15/22	5,835,000	5,601,600	0.069%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	5.5	1/15/28	7,675,000	7,761,344	0.095%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	5.5	9/15/24	13,530,000	13,969,725	0.172%
Targa Resources			60,375	65,609,882	0.806%
Targa Resources			204,225	8,017,874	0.099%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	9,260,000	10,255,450	0.126%
Targa Resources Partners LP / Targa Resources Partners Finance	6.5	7/15/27	6,085,000	6,632,650	0.082%
Taylor Morrison Communities Inc / Taylor Morrison Holdings li	5.88	4/15/23	12,800,000	13,440,000	0.165%
Telesat Canada / Telesat	8.88	11/15/24	25,890,000	28,025,925	0.344%
Tempur Sealy International	5.63	10/15/23	16,515,000	17,051,738	0.210%
Tempur Sealy International	5.5	6/15/26	15,315,000	15,889,313	0.195%
Tenet Healthcare	6.25	2/1/27	18,395,000	19,038,825	0.234%
Tenet Healthcare	5.13	5/1/25	16,855,000	16,981,413	0.209%
Terraform Global Operating	6.13	3/1/26	20,209,000	20,259,523	0.249%
TerraForm Power Operating	4.25	1/31/23	4,610,000	4,615,763	0.057%
Tesla	5.3	8/15/25	26,432,000	23,194,080	0.285%
Tesla Energy Operations Inc/DE	1.63	11/1/19	27,438,000	26,542,341	0.326%
Teva Pharmaceutical Finance Netherlands III BV	6	4/15/24	19,740,000	18,654,300	0.229%
T-Mobile USA	6.5	1/15/26	35,100,000	37,732,500	0.464%
T-Mobile USA Inc			22,270,000	288,397	0.004%
T-Mobile USA Inc			17,820,000	51,874	0.001%
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	21,483,000	0.264%
Tradeweb Markets			248,902	10,904,397	0.134%
TransDigm	6.25	3/15/26	42,275,000	44,177,375	0.543%
TransMontaigne Partners LP / TLP Finance	6.13	2/15/26	17,203,000	16,471,873	0.202%
Transocean Guardian	5.88	1/15/24	10,480,050	10,650,351	0.131%
Travelport Finance Luxembourg Sarl	7.63	5/29/26	13,400,000	12,577,106	0.155%
TRP Government Reserve	2.46		378,976,262	378,976,262	4.658%
TRP Inst Floating Rate - Inst			2,581,298	25,399,972	0.312%
Truck Hero	10.65	4/21/25	10,625,000	10,253,125	0.126%
Truck Hero	6.15	4/22/24	6,651,793	6,240,246	0.077%
Uber Technologies	7.5	11/1/23	18,000,000	19,080,000	0.235%
Uber Technologies	5.9	7/13/23	24,857,798	24,821,506	0.305%
Ubs Group Funding Switzerland	7.13	8/10/67	24,310,000	25,592,839	0.315%
Ultimate Software	6.08	5/4/26	36,750,000	36,795,938	0.452%
United Continental Holdings	4.88	1/15/25	15,545,000	15,902,551	0.195%
United Continental Holdings	5	2/1/24	1,245,000	1,288,209	0.016%
United Rentals North America	6.5	12/15/26	11,350,000	12,286,375	0.151%
Univision Communications	5.13	5/15/23	21,255,000	20,723,625	0.255%
UPCB Finance IV	5.38	1/15/25	13,973,000	14,357,258	0.176%
USA Compression Partners LP / USA Compression Finance	6.88	4/1/26	10,940,000	11,555,375	0.142%
USA Compression Partners LP / USA Compression Finance	6.88	9/1/27	8,110,000	8,515,500	0.105%
U.S. Treasury Bill	2.39	7/18/19	6,600,000	6,593,611	0.081%
U.S. Treasury Notes	2.13	3/31/24	143,215,000	145,542,244	1.789%
VB-S1 Issuer	6.9	6/15/46	5,445,000	5,663,188	0.070%
ViaSat	5.63	4/15/27	10,350,000	10,764,000	0.132%
VICI Properties 1 LLC / VICI FC	8	10/15/23	8,729,496	9,591,534	0.118%
Videotron	5.13	4/15/27	7,535,000	7,874,075	0.097%
Videotron	5	7/15/22	6,575,000	6,887,313	0.085%
Viking Cruises	6.25	5/15/25	9,630,000	9,918,900	0.122%
Vine Oil & Gas LP / Vine Oil & Gas Finance	8.75	4/15/23	1,845,000	1,185,413	0.015%
Vine Oil & Gas LP / Vine Oil & Gas Finance	9.75	4/15/23	13,850,000	8,898,625	0.109%
Virgin Media Finance	6	10/15/24	2,955,000	3,062,119	0.038%
Virgin Media Secured Finance	5.25	1/15/26	10,630,000	10,829,313	0.133%
Virgin Media Secured Finance	5.5	8/15/26	10,665,000	11,011,613	0.135%
Vistra Energy	8	1/15/25	3,490,000	3,690,675	0.045%
Vistra Energy	8.13	1/30/26	12,730,000	13,684,750	0.168%
Vistra Operations	5	7/31/27	9,750,000	10,103,438	0.124%
Vistra Operations	5.5	9/1/26	17,485,000	18,468,531	0.227%
VTR Finance BV	6.88	1/15/24	35,664,000	37,045,980	0.455%
Weekley Homes LLC / Weekley Finance	6.63	8/15/25	10,140,000	10,038,600	0.123%
Welbilt	4.9	10/23/25	13,232,750	12,968,095	0.159%
Welbilt	9.5	2/15/24	4,800,000	5,184,000	0.064%
William Carter	5.63	3/15/27	6,200,000	6,494,500	0.080%
Wynn Las Vegas LLC / Wynn Las Vegas Capital	5.25	5/15/27	20,115,000	20,190,431	0.248%
Wynn Macau	5.5	10/1/27	12,695,000	12,377,625	0.152%
Yum Brands	5.35	11/1/43	20,805,000	18,620,475	0.229%
Yum Brands	6.88	11/15/37	19,070,000	20,071,175	0.247%
Zayo Group LLC / Zayo Capital	5.75	1/15/27	38,250,000	38,823,750	0.477%
Zayo Group LLC / Zayo Capital	6.38	5/15/25	38,585,000	39,308,469	0.483%

Zekelman Industries	4.65	6/14/21	6,585,483	6,566,254	0.081%
Zekelman Industries	9.88	6/15/23	28,375,000	29,900,156	0.368%
Ziggo Bond Co BV	6	1/15/27	14,575,000	14,629,656	0.180%

Total Investments in Securities **8,091,377,795**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	EUR	3,116,066	USD	(3,558,563)	08/23/2019	986	0.000%
CITIBANK N A	USD	71,163,210	GBP	(54,449,000)	07/26/2019	1,915,340	0.024%
CITIBANK N A	EUR	911,253	USD	(1,040,145)	08/23/2019	799	0.000%
CITIBANK N A	USD	25,830,978	EUR	(22,887,000)	08/23/2019	(313,334)	-0.004%
HSBC SECURITIES INC	GBP	1,180,792	USD	(1,538,612)	07/26/2019	(36,888)	0.000%
HSBC SECURITIES INC	EUR	1,070,541	USD	(1,215,593)	08/23/2019	7,309	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	9,443,479	CAD	(12,629,000)	07/26/2019	(206,895)	-0.003%
STATE STREET GLOBAL MARKETS LLC	USD	25,840,338	EUR	(22,887,000)	08/23/2019	(303,973)	-0.004%
STATE STREET GLOBAL MARKETS LLC	USD	25,867,803	EUR	(22,887,000)	08/23/2019	(276,508)	-0.003%
STATE STREET GLOBAL MARKETS LLC	USD	25,897,669	EUR	(22,888,313)	08/23/2019	(248,143)	-0.003%
UBS SECURITIES LLC	EUR	6,341,704	USD	(7,259,983)	08/23/2019	(15,718)	0.000%
UBS SECURITIES LLC	USD	1,544,196	EUR	(1,354,000)	08/23/2019	(2,507)	0.000%

Total Forward Currency Exchange Contracts **520,467**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CALPINE CORP CDS 12/20/2023	(1,285,000)	(164,436)	(0.002%)
CALPINE CORP CDS 12/20/2023	(3,215,000)	(411,411)	(0.005%)
CENTURYLINK INC CDS 06/20/2023	(9,106,478)	382,700	0.005%
MURPHY OIL CORP CDS 5YR 06/20/2023	(9,731,910)	43,930	0.001%
JC PENNEY CORP INC CDS 06/20/2020	3,930,000	(1,054,289)	(0.013%)
JC PENNEY CORP INC CDS 06/20/2020	3,930,000	(1,054,289)	(0.013%)
CDX IG CDSI S32 5YR 06/20/2024	(119,050,000)	(2,546,241)	(0.031%)

Total Swap Contracts **(4,804,037)**

**NET ASSETS 8,135,623,233**

**NET ASSET VALUE PER SHARE**

<b>High Yield Fund Shares</b>	<b>6.59</b>
(\$5,746,794,965 / 872,645,243 Shares Outstanding)	
<b>High Yield Fund - Advisor Class Shares</b>	<b>6.57</b>
(\$319,235,609 / 48,607,811 Shares Outstanding)	
<b>High Yield Fund - I Class Shares</b>	<b>6.59</b>
(\$2,069,592,659 / 314,266,953 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	EK	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	Moldavan 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 Hryvni
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.