

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1011778 BC / NEW RED FIN 144A	5	10/15/25	14,040,000	13,443,300	0.195%
ABC SUPPLY CO INC 144A	5.88	5/15/26	16,095,000	16,115,119	0.233%
ACADEMY LTD TL B 1L BANKDEBT	6.1	7/1/22	16,639,061	12,895,273	0.187%
ACRISURE LLC 144A	7	11/15/25	24,850,000	23,110,500	0.334%
ACRISURE LLC TL B 1L BANKDEBT	6.59	11/22/23	8,334,817	8,359,154	0.121%
AES CORP/VA	6	5/15/26	19,775,000	20,788,469	0.301%
AES CORP/VA	5.13	9/1/27	15,150,000	15,263,625	0.221%
AK STEEL CORP	7.5	7/15/23	865,000	908,250	0.013%
ALBERTSONS COS LLC/SAFEW	6.63	6/15/24	24,325,000	23,412,813	0.339%
ALCOA NEDERLAND HOLDING 144A	7	9/30/26	3,020,000	3,243,957	0.047%
ALERIS INTL INC 144A	10.75	7/15/23	6,565,000	6,958,900	0.101%
ALERIS INTL INC TL 1L BANKDEBT	6.99	2/27/23	20,947,500	21,307,588	0.308%
ALLIANCE RES OP/FINANCE 144A	7.5	5/1/25	12,745,000	13,557,494	0.196%
ALLIANT HOLDINGS INT LLC 144A	8.25	8/1/23	19,099,000	19,767,465	0.286%
ALLY FINANCIAL INC	5.13	9/30/24	4,400,000	4,532,000	0.066%
ALTICE FINANCING SA 144A	7.5	5/15/26	34,445,000	33,239,425	0.481%
ALTICE FRANCE SA 144A	8.13	2/1/27	13,360,000	13,744,100	0.199%
ALTICE SA 144A	7.63	2/15/25	64,355,000	58,402,163	0.845%
ALTICE SA 144A	7.75	5/15/22	6,465,000	6,295,294	0.091%
ALTICE US FINANCE II CRP 144A	7.75	7/15/25	26,951,000	28,702,815	0.415%
AMC ENTERTAINMENT HOLDIN	5.75	6/15/25	38,850,000	37,150,313	0.538%
AMERADA HESS CORP	7.88	10/1/29	9,920,000	11,960,236	0.173%
AMER AIRLN 13-1 B PASS T 144A	5.63	1/15/21	2,863,479	2,902,643	0.042%
AMERICAN AXLE & MFG INC	6.25	4/1/25	27,795,000	27,621,281	0.400%
AMERICAN ENERGY/AEPB 144A	7.13	11/1/20	16,160,000	10,665,600	0.154%
AMNEAL PHARMS LLC TL B 1L BANKDEBT	5.75	5/4/25	10,562,558	10,651,706	0.154%
AMWINS GROUP INC 144A	7.75	7/1/26	17,415,000	18,111,600	0.262%
ANCESTRY.COM INC TL B 1L BANKDEBT	5.5	10/19/23	21,040,936	21,106,794	0.305%
APEX TOOL / BC MOUNTAIN 144A	9	2/15/23	23,050,000	22,358,500	0.324%
ARCHROCK PARTNERS LP/FIN	6	10/1/22	27,750,000	28,027,500	0.406%
ARDAGH PKG FIN/HLDGS USA 144A	7.25	5/15/24	47,000,000	49,173,750	0.712%
ARD FINANCE SA	7.13	9/15/23	30,050,000	30,388,063	0.440%
ASHTON WOODS USA/FINANCE 144A	6.75	8/1/25	1,550,000	1,445,375	0.021%
ASSUREDPARTNERS INC 144A	7	8/15/25	20,080,000	19,929,400	0.288%
ASTON MARTIN CAPITAL LTD 144A	6.5	4/15/22	2,405,000	2,459,113	0.036%
ASURION LLC TL B2 2L BANKDEBT	8.74	8/4/25	111,045,000	114,029,890	1.650%
ASURION LLC TL B4 1L BANKDEBT	5.24	8/4/22	36,695,851	36,984,280	0.535%
ASURION TL B6 1L BANKDEBT	5.24	11/3/23	10,393,482	10,468,212	0.151%
AUTHENTIC BRANDS TL 1L BANKDEBT	5.74	9/27/24	5,236,032	5,250,431	0.076%
AVANTOR INC 144A	9	10/1/25	40,590,000	41,756,963	0.604%
AVIS BUDGET CAR/FINANCE 144A	6.38	4/1/24	10,275,000	10,223,625	0.148%
AVOLON HOLDINGS LTD 144A	5.13	10/1/23	8,125,000	8,175,781	0.118%
AVOLON HOLDINGS LTD 144A	5.5	1/15/23	20,560,000	20,919,800	0.303%
AVON INTERNATIONAL OPERA 144A	7.88	8/15/22	14,525,000	15,051,531	0.218%
BANCO DO BRASIL (CAYMAN)	9	12/18/66	13,290,000	13,080,018	0.189%
BANCO SANTANDER SA	6.75	7/25/67	11,100,000	13,879,994	0.201%
BANFF MERGER SUB INC 144A	9.75	9/1/26	7,260,000	7,368,900	0.107%
BARCLAYS PLC	7.88	12/15/66	16,550,000	22,812,174	0.330%
BECTON DICKINSON AND CO CVT 6.125000 A			274,450	18,002,575	0.261%
BERRY PETROLEUM 144A	7	2/15/26	13,280,000	13,711,600	0.198%
B&G FOODS INC	5.25	4/1/25	31,400,000	29,987,000	0.434%
BIG RIVER STEEL/BRS FIN 144A	7.25	9/1/25	7,095,000	7,511,831	0.109%
BIG RIVER STEEL LLC TL B 1L BANKDEBT	7.39	8/23/23	9,373,834	9,502,725	0.138%
BISON MIDSTREAM TL B 1L BANKDEBT	6.17	5/21/25	8,832,863	8,777,657	0.127%
BOMBARDIER INC 144A	8.75	12/1/21	21,620,000	23,782,000	0.344%
BOMBARDIER INC 144A	7.5	12/1/24	22,985,000	24,220,444	0.350%
BOYD GAMING CORP	6	8/15/26	12,335,000	12,412,094	0.180%
BRAND ENERGY & INFRASTRU 144A	8.5	7/15/25	16,245,000	16,671,431	0.241%
BRUIN E&P PARTNERS LLC 144A	8.88	8/1/23	12,450,000	12,870,188	0.186%
BWAY CORP TL B 1L BANKDEBT	5.58	4/3/24	9,741,688	9,729,510	0.141%
BWAY HOLDING CO 144A	7.25	4/15/25	31,750,000	30,916,563	0.447%
CABOT FINANCIAL LUXEMBOU	7.5	10/1/23	4,270,000	5,428,858	0.079%
CABOT FINANCIAL LUXEMBOU	8.38	8/1/20	2,345,000	3,088,277	0.045%
CABOT FINANCIAL LUXEMBOU 144A	7.5	10/1/23	9,825,000	12,491,460	0.181%
Caesars Entertainment			1,151,989	11,807,887	0.171%

CALPINE CORP 144A	5.88	1/15/24	8,035,000	8,075,175	0.117%
CARRIZO OIL & GAS INC	8.25	7/15/25	9,490,000	10,225,475	0.148%
CCO HLDGS LLC/CAP CORP 144A	5	2/1/28	56,295,000	52,846,931	0.765%
CCO HLDGS LLC/CAP CORP 144A	5.5	5/1/26	35,325,000	34,883,438	0.505%
CCO HLDGS LLC/CAP CORP 144A	5.13	5/1/27	18,230,000	17,272,925	0.250%
CEDAR FAIR/CAN/MAGNUMMI	5.38	4/15/27	15,880,000	15,403,600	0.223%
CENTRAL GARDEN & PET CO	5.13	2/1/28	16,880,000	16,036,000	0.232%
CENTURYLINK INC	7.5	4/1/24	17,960,000	19,127,400	0.277%
CEQUEL COM HLDG I/CAP CP 144A	7.5	4/1/28	26,645,000	27,910,638	0.404%
CHANGE HEALTH / FIN INC 144A	5.75	3/1/25	14,760,000	14,649,300	0.212%
CHENIERE CORP CHRISTI HD	5.88	3/31/25	10,375,000	10,893,750	0.158%
CHENIERE CORP CHRISTI HD	7	6/30/24	19,360,000	21,199,200	0.307%
CHESAPEAKE ENERGY CORP	8	1/15/25	13,620,000	14,011,575	0.203%
CHESAPEAKE ENERGY CORP	6.13	2/15/21	9,005,000	9,230,125	0.134%
CHESAPEAKE ENERGY CORP	8	6/15/27	8,070,000	8,231,400	0.119%
CHOBANI LLC/FINANCE CORP 144A	7.5	4/15/25	34,140,000	30,939,375	0.448%
CHS/COMMUNITY HEALTH SYS 144A	8.63	1/15/24	24,885,000	25,818,188	0.374%
CISION TL B 1L BANKDEBT	5.64	6/16/23	16,541,854	16,615,630	0.240%
CIT GROUP INC	5.25	3/7/25	8,055,000	8,206,031	0.119%
CIT GROUP INC	4.13	3/9/21	1,385,000	1,386,731	0.020%
CIT GROUP INC	6.13	3/9/28	7,295,000	7,623,275	0.110%
CLEAR CHANNEL COMMUNICAT	9	12/15/19	24,640,000	18,541,600	0.268%
CLEAR CHANNEL WORLDWIDE	6.5	11/15/22	23,500,000	23,970,000	0.347%
CLEAR CHANNEL WORLDWIDE	7.63	3/15/20	1,890,000	1,892,363	0.027%
CLEAR CHANNEL WORLDWIDE	7.63	3/15/20	43,220,000	43,436,100	0.629%
CLEAR CHNL COMMS TL D-EXT 1L BANKDEBT	8.44	1/30/19	32,425,000	24,283,407	0.351%
CLEARWAY ENERGY OPERATIN 144A	5.75	10/15/25	10,325,000	10,415,344	0.151%
CNO FINANCIAL GROUP INC	5.25	5/30/25	8,561,000	8,721,519	0.126%
CODERE FINANCE 2 LUXEMBO 144A	7.63	11/1/21	30,405,000	27,858,581	0.403%
COMMSCOPE TECH FINANCE L 144A	6	6/15/25	20,520,000	21,186,900	0.307%
CONSOLIDATED ENERGY FIN 144A	6.5	5/15/26	11,225,000	11,337,250	0.164%
CONSOLIDATED ENERGY FIN 144A	6.88	6/15/25	12,075,000	12,542,906	0.182%
Constellium			624,400	7,711,340	0.112%
CONSTELLIUM NV 144A	6.63	3/1/25	43,899,000	44,557,485	0.645%
CONSTELLIUM NV 144A	5.75	5/15/24	9,815,000	9,765,925	0.141%
COSAN LUXEMBOURG SA 144A	7	1/20/27	18,465,000	18,298,815	0.265%
COVEY PARK ENERGY LLC/FI 144A	7.5	5/15/25	15,745,000	15,961,494	0.231%
CRC ESCROW ISSUER LLC 144A	5.25	10/15/25	22,716,000	21,608,595	0.313%
CREDIT SUISSE GROUP AG	7.13	7/29/67	12,510,000	12,837,762	0.186%
CREDIT SUISSE GROUP AG 144A	7.5	6/11/67	16,440,000	17,426,400	0.252%
CRESTWOOD MIDSTREAM PART	6.25	4/1/23	13,090,000	13,515,425	0.196%
CRIMSON MERGER SUB INC 144A	6.63	5/15/22	11,750,000	11,485,625	0.166%
CROWN CASTLE 6.875% CVT 08/20			6,600	7,130,375	0.103%
CROWN CORK & SEAL CO INC	7.38	12/15/26	1,220,000	1,329,800	0.019%
CROWNROCK LP/CROWNROCK F 144A	5.63	10/15/25	25,055,000	24,459,944	0.354%
CSC HOLDINGS LLC 144A	10.88	10/15/25	31,042,000	36,086,325	0.522%
CSC HOLDINGS LLC 144A	6.63	10/15/25	24,365,000	25,674,619	0.372%
CSI COMPRESSCO LP/FINANC	7.25	8/15/22	7,540,000	6,993,350	0.101%
CSI COMPRESSCO LP/FINANC 144A	7.5	4/1/25	14,355,000	14,642,100	0.212%
CVR PARTNERS/CVR NITROGE 144A	9.25	6/15/23	43,360,000	46,070,000	0.667%
C&W SR FINANCING DESIGNA 144A	6.88	9/15/27	10,785,000	10,785,000	0.156%
CYXTERA TECHNOLOGIES INC TL 1L BANKDEBT	5.11	5/1/24	5,999,063	6,006,561	0.087%
DAE AVIATION HOLDINGS TL 1L BANKDEBT	5.99	7/7/22	13,861,010	13,923,800	0.201%
DAE FUNDING LLC 144A	4.5	8/1/22	11,195,000	10,943,113	0.158%
DAE FUNDING LLC 144A	5	8/1/24	12,665,000	12,427,531	0.180%
DARLING GLOBAL FINANCE 144A	3.63	5/15/26	6,200,000	7,386,530	0.107%
DAVITA HEALTHCARE PARTNE	5	5/1/25	22,225,000	21,252,656	0.308%
DAVITA HEALTHCARE PARTNERS INC	5.13	7/15/24	21,575,000	20,873,813	0.302%
DCP MIDSTREAM LLC	8.13	8/16/30	9,040,000	10,768,900	0.156%
DCP MIDSTREAM LLC 144A	6.75	9/15/37	18,980,000	20,308,600	0.294%
DCP MIDSTREAM PARTNERS SER A	7.38	6/15/67	14,470,000	14,325,300	0.207%
DISH DBS CORP	6.75	6/1/21	13,220,000	13,467,875	0.195%
DISH DBS CORP	7.75	7/1/26	19,205,000	18,100,713	0.262%
DIVERSEY TL 1L BANKDEBT	5.24	9/6/24	19,309,088	18,922,906	0.274%
DNB BANK ASA	6.5	3/26/67	13,570,000	13,885,910	0.201%
DPL INC	7.25	10/15/21	15,000,000	16,237,500	0.235%
DYNEGY INC 144A	8	1/15/25	3,490,000	3,777,925	0.055%
DYNEGY INC 144A	8.13	1/30/26	12,730,000	14,018,913	0.203%
EAGLECLAW MIDSTREAM VENT TL 1L BANKDEBT	6.49	6/24/24	21,155,670	20,811,891	0.301%
EAGLE HOLDING CO II LLC 144A	7.63	5/15/22	6,740,000	6,807,400	0.099%
ECLIPSE RESOURCES CORP	8.88	7/15/23	10,215,000	10,393,763	0.150%
EIG INVESTORS CORP	10.88	2/1/24	21,330,000	23,276,363	0.337%

EMI MUSIC PUBLISHING GRP 144A	7.63	6/15/24	6,700,000	7,194,125	0.104%
ENDEAVOR ENERGY RESOURCE 144A	5.5	1/30/26	5,830,000	5,830,000	0.084%
ENDEAVOR ENERGY RESOURCE 144A	5.75	1/30/28	4,505,000	4,505,000	0.065%
ENDO FIN LLC/ENDO FINCO 144A	7.25	1/15/22	11,615,000	11,324,625	0.164%
ENDO FIN LLC/ENDO FINCO 144A	6	2/1/25	14,325,000	12,319,500	0.178%
ENDURANCE INTL GROUP TL 1L BANKDEBT	6.06	2/9/23	17,930,911	18,058,937	0.261%
ENERGIZER GAMMA ACQ 144A	4.63	7/15/26	10,020,000	12,058,343	0.174%
ENSCO PLC	8	1/31/24	20,870,000	20,974,350	0.304%
EUROPCAR DRIVE DAC	4.13	11/15/24	9,015,000	10,427,293	0.151%
EXTERRAN NRG SOLUTIONS/F	8.13	5/1/25	23,155,000	24,139,088	0.349%
FAIR ISAAC CORP 144A	5.25	5/15/26	13,725,000	13,827,938	0.200%
FELIX ENERGY PP	8.84	8/9/22	17,163,333	16,991,700	0.246%
FILTRATION GROUP INC TL B 1L BANKDEBT	5.24	3/29/25	6,882,283	6,926,536	0.100%
FINANCIAL & RISK US HOLD 144A	6.88	11/15/26	6,740,000	7,854,817	0.114%
FINANCIAL & RISK US HOLD 144A	8.25	11/15/26	17,850,000	17,738,438	0.257%
FINANCIAL & RISK US HOLD 144A	6.25	5/15/26	6,500,000	6,508,125	0.094%
FIRST QUANTUM MINERALS L 144A	7.25	5/15/22	11,720,000	11,514,900	0.167%
FIVE POINT OP CO LP/FIVE 144A	7.88	11/15/25	1,820,000	1,829,100	0.026%
FMG RESOURCES AUG 2006 144A	5.13	3/15/23	10,845,000	10,637,405	0.154%
FMG RESOURCES AUG 2006 144A	4.75	5/15/22	10,060,000	9,984,550	0.144%
FMG RESOURCES AUG 2006 144A	5.13	5/15/24	17,680,000	17,148,964	0.248%
FORMULA ONE TL B 1L BANKDEBT	4.74	2/1/24	6,988,953	6,930,735	0.100%
FREEDOM MORTGAGE CORP 144A	8.13	11/15/24	17,920,000	17,337,600	0.251%
FREEDOM MORTGAGE CORP 144A	8.25	4/15/25	11,640,000	11,261,700	0.163%
FREEMPORT-MCMORAN INC	5.4	11/14/34	41,455,000	38,967,700	0.564%
Frontera Energy			997,117	14,096,200	0.204%
Frontera Energy			384,050	5,429,298	0.079%
FRONTIER COMMUNICATIONS 144A	8.5	4/1/26	8,270,000	7,815,150	0.113%
GARDNER DENVER INC TL B 1L BANKDEBT	4.99	7/30/24	15,191,435	15,265,873	0.221%
GOGO INTERMEDIATE/FINANC 144A	12.5	7/1/22	1,940,000	2,119,450	0.031%
GTT COMMUNICATIONS INC 144A	7.88	12/31/24	11,955,000	11,626,238	0.168%
GULFPORT ENERGY CORP	6.38	5/15/25	20,330,000	20,075,875	0.291%
HARLAND CLARKE HLDGS TL B7 1L BANKDEBT	7.14	11/3/23	10,493,299	10,060,450	0.146%
HARLAND CLARKE HOLDINGS 144A	9.25	3/1/21	3,030,000	2,863,350	0.041%
HARLAND CLARKE HOLDINGS 144A	8.38	8/15/22	26,240,000	25,157,600	0.364%
H&E EQUIPMENT SERVICES	5.63	9/1/25	17,820,000	17,730,900	0.257%
HILL-ROM HOLDINGS INC 144A	5.75	9/1/23	6,450,000	6,627,375	0.096%
HOWARD HUGHES CORP 144A	5.38	3/15/25	40,715,000	40,358,744	0.584%
HUB INTERNATIONAL LTD 144A	7	5/1/26	27,710,000	27,571,450	0.399%
HUBBAY MINERALS INC 144A	7.25	1/15/23	13,805,000	14,253,663	0.206%
HUBBAY MINERALS INC 144A	7.63	1/15/25	36,160,000	37,335,200	0.540%
HUGHES SATELLITE SYSTEMS	7.63	6/15/21	21,275,000	22,923,813	0.332%
HUGHES SATELLITE SYSTEMS	6.63	8/1/26	23,375,000	22,615,313	0.327%
ICELAND BONDCO PLC	4.63	3/15/25	1,750,000	2,103,618	0.030%
IHEARTCOMMUNICATIONS INC	9	9/15/22	18,970,000	14,227,500	0.206%
INDIGO NATURAL RES LLC 144A	6.88	2/15/26	17,810,000	17,231,175	0.249%
ING GROEP NV	6.88	4/16/67	16,405,000	16,642,873	0.241%
INTELSAT CONNECT FINANCE 144A	9.5	2/15/23	17,345,000	17,236,594	0.249%
INTELSAT JACKSON HLDG 144A	8.5	10/15/24	29,520,000	29,815,200	0.431%
INTELSAT JACKSON HLDG 144A	9.75	7/15/25	22,225,000	23,530,719	0.341%
INTELSAT JACKSON HLDG 144A	9.5	9/30/22	52,441,000	61,093,765	0.884%
INTELSAT JACKSON HLDG TL B5 1L BANKDEBT	6.63	1/2/24	11,020,000	11,469,065	0.166%
INTERNATIONAL GAME TECH 144A	6.25	1/15/27	14,185,000	14,344,581	0.208%
INTESA SANPAOLO SPA	7	7/19/67	20,840,000	24,800,686	0.359%
INTESA SANPAOLO SPA 144A	7.7	3/17/67	20,750,000	19,523,364	0.283%
IRIDIUM COMMUNICATIONS I 144A	10.25	4/15/23	22,110,000	24,099,900	0.349%
ITAU UNIBANCO HOLDING SA 144A	6.13	6/12/67	21,225,000	19,739,250	0.286%
JAGGED PEAK ENERGY LLC 144A	5.88	5/1/26	11,040,000	10,957,200	0.159%
JDA ESRW/JDA BOND FNCE 144A	7.38	10/15/24	9,325,000	9,674,688	0.140%
JO-ANN STORES INC TL 1L BANKDEBT	7.51	10/20/23	32,556,175	32,678,261	0.473%
JO-ANN STORES INC TL 2L BANKDEBT	11.43	5/21/24	15,275,000	15,084,063	0.218%
JOSEPH T RYERSON & SON I 144A	11	5/15/22	49,947,000	54,442,230	0.788%
KINETIC CONCEPT/KCI USA 144A	12.5	11/1/21	24,880,000	27,243,600	0.394%
KISSNER GR HLDG 144A	8.38	12/1/22	28,900,000	29,622,500	0.429%
KLEOPATRA HOLDINGS 1 SCA	8.5	6/30/23	19,500,000	15,714,063	0.227%
KLEOPATRA HOLDINGS 1 SCA 144A	8.5	6/30/23	12,600,000	10,153,702	0.147%
KOPPERS INC 144A	6	2/15/25	17,295,000	17,295,000	0.250%
KOSMOS ENERGY LTD 144A	7.88	8/1/21	15,166,000	15,412,448	0.223%
KOSMOS ENERGY LTD 144A	7.88	8/1/21	29,135,000	29,608,444	0.428%
KRATON POLYMERS LLC/CAP 144A	7	4/15/25	14,770,000	15,250,025	0.221%
KRATON POLYMERS LLC/CAP 144A	5.25	5/15/26	4,470,000	5,319,741	0.077%
KRONOS INC/MA TL 2L BANKDEBT	10.59	11/1/24	22,409,827	22,866,091	0.331%

KRONOS INC/MA TL B 1L BANKDEBT	5.34	11/1/23	27,293,822	27,420,193	0.397%
LADDER CAP FIN LLLP/CORP 144A	5.88	8/1/21	9,825,000	9,960,094	0.144%
Lands' End			6,336	111,197	0.002%
LAUREATE EDUCATION INC 144A	8.25	5/1/25	25,975,000	27,760,781	0.402%
LAUREATE EDUCATION INC TL B 1L BANKDEBT	5.74	4/26/24	11,791,950	11,836,170	0.171%
LEVEL 3 FINANCING INC	5.25	3/15/26	6,875,000	6,763,281	0.098%
LEVEL 3 FINANCING INC	5.38	5/1/25	8,450,000	8,428,875	0.122%
LGI HOMES INC 144A	6.88	7/15/26	13,895,000	13,721,313	0.199%
LHMC FINCO SARL 144A	6.25	12/20/23	5,890,000	7,068,492	0.102%
LHMC FINCO SARL 144A	7.88	12/20/23	24,445,000	24,811,675	0.359%
Liberty Broadband			100,300	8,458,299	0.122%
Liberty Latin America			14,504	299,218	0.004%
LINENS N THINGS INC ESCROW	8.34	1/15/20	9,800,000	0	0.000%
LPL HOLDINGS INC 144A	5.75	9/15/25	35,885,000	35,032,731	0.507%
LTF MERGER SUB INC 144A	8.5	6/15/23	20,300,000	21,137,375	0.306%
MAGNOLIA OIL GAS/MAG FIN 144A	6	8/1/26	16,310,000	16,228,450	0.235%
MARRIOTT OWNERSHIP RESOR 144A	6.5	9/15/26	17,710,000	18,130,613	0.262%
MASONITE INTERNATIONAL CORP 144A	5.63	3/15/23	6,663,000	6,812,918	0.099%
MATADOR RESOURCES CO 144A	5.88	9/15/26	21,770,000	21,987,700	0.318%
MATCH GROUP INC	6.38	6/1/24	11,671,000	12,298,316	0.178%
MDC PARTNERS INC 144A	6.5	5/1/24	32,621,000	28,869,585	0.418%
MEDNAX INC 144A	5.25	12/1/23	17,355,000	17,355,000	0.251%
MEG ENERGY CORP 144A	6.5	1/15/25	25,805,000	25,482,438	0.369%
MEREDITH CORP 144A	6.88	2/1/26	14,045,000	14,361,013	0.208%
MERLIN ENTERTAINMENTS PL 144A	5.75	6/15/26	23,875,000	24,143,594	0.349%
MINERVA LUXEMBOURG SA 144A	6.5	9/20/26	19,965,000	18,792,056	0.272%
MOLINA HEALTHCARE INC	5.38	11/15/22	12,275,000	12,489,813	0.181%
MPH ACQUISITION HOLDINGS 144A	7.13	6/1/24	13,750,000	14,265,625	0.206%
MPT OPER PARTNERSP/FINL	6.38	3/1/24	11,575,000	12,153,750	0.176%
MTN MAURITIUS INVSTMENTS	6.5	10/13/26	18,695,000	18,372,474	0.266%
NATIONSTAR MORT/CAP CORP	6.5	7/1/21	10,370,000	10,357,038	0.150%
NAVIENT CORP	6.5	6/15/22	9,140,000	9,482,750	0.137%
NAVIENT CORP	6.75	6/15/26	7,100,000	7,020,125	0.102%
NAVIENT CORP	6.75	6/25/25	4,640,000	4,674,800	0.068%
NAVIENT CORP	7.25	9/25/23	7,680,000	8,150,400	0.118%
NAVIENT LLC	6.13	3/25/24	3,810,000	3,819,525	0.055%
NETFLIX INC 144A	5.88	11/15/28	22,565,000	22,565,000	0.327%
NETFLIX INC 144A	4.88	4/15/28	19,230,000	18,053,124	0.261%
NEW ALBERTSONS INC	8	5/1/31	5,680,000	4,828,000	0.070%
NEW ALBERTSONS INC	7.45	8/1/29	9,675,000	7,981,875	0.116%
New Cotai Participation			59	634,958	0.009%
NEW ENTERPRISE STONE & L 144A	6.25	3/15/26	7,475,000	7,531,063	0.109%
NEWFIELD EXPLORATION CO	5.38	1/1/26	7,705,000	7,984,306	0.116%
NEW GOLD INC 144A	6.38	5/15/25	20,830,000	17,393,050	0.252%
NEXTERA ENERGY INC CVT 6.123000			205,600	11,722,490	0.170%
NGL ENRGY PART LP/FIN CO	7.5	11/1/23	30,605,000	30,758,025	0.445%
NOBLE HOLDING INTL LTD	8.95	4/1/45	14,275,000	13,828,906	0.200%
NOBLE HOLDING INTL LTD 144A	7.88	2/1/26	8,700,000	9,026,250	0.131%
NORBORD INC 144A	6.25	4/15/23	11,500,000	12,042,800	0.174%
NRG ENERGY INC	6.63	1/15/27	26,495,000	27,819,750	0.403%
NRG ENERGY INC	7.25	5/15/26	60,885,000	66,060,225	0.956%
NRG ENERGY INC 144A	5.75	1/15/28	12,075,000	12,195,750	0.176%
NUMERICABLE-SFR SA 144A	7.38	5/1/26	28,125,000	28,125,000	0.407%
NUSTAR LOGISTICS LP	5.63	4/28/27	18,335,000	18,128,731	0.262%
NYRSTAR NETHERLANDS HOLD	8.5	9/15/19	2,230,000	2,403,809	0.035%
NYRSTAR NV CB 5% 07/22	5	7/11/22	3,100,000	2,787,621	0.040%
OCI NV 144A	6.63	4/15/23	16,905,000	17,517,806	0.254%
OUTFRONT MEDIA CAP LLC	5.63	2/15/24	6,350,000	6,397,625	0.093%
PACTIV LLC	7.95	12/15/25	9,725,000	10,381,438	0.150%
PARK AEROSPACE HOLDINGS 144A	4.5	3/15/23	8,495,000	8,303,863	0.120%
PARK AEROSPACE HOLDINGS 144A	5.25	8/15/22	8,015,000	8,102,155	0.117%
PARK-OHIO INDUSTRIES INC	6.63	4/15/27	10,270,000	10,578,100	0.153%
PARSLEY ENERGY LLC/FINAN 144A	5.63	10/15/27	21,160,000	21,265,800	0.308%
PDC ENERGY INC	5.75	5/15/26	14,035,000	13,333,250	0.193%
PETROBRAS GLOBAL FINANCE	7.38	1/17/27	27,920,000	28,319,256	0.410%
PGT ESCROW ISSUER INC 144A	6.75	8/1/26	10,525,000	10,919,688	0.158%
PINNACLE BIDCO PLC 144A	6.38	2/15/25	8,075,000	10,816,345	0.157%
POLARIS INTERMEDIATE 144A	8.5	12/1/22	23,475,000	24,267,281	0.351%
POST HOLDINGS INC 144A	5.63	1/15/28	11,795,000	11,352,688	0.164%
POST HOLDINGS INC 144A	5.75	3/1/27	9,915,000	9,716,700	0.141%
POST HOLDINGS INC 144A	8	7/15/25	10,165,000	11,181,500	0.162%
PRESTIGE BRANDS INC 144A	6.38	3/1/24	20,550,000	20,806,875	0.301%

PRIME SECSRVC BRW/FINANC 144A	9.25	5/15/23	43,239,000	46,157,633	0.668%
PROMONTORIA HOLDING 144A	6.75	8/15/23	14,860,000	17,387,765	0.252%
PSPC ESCROW CORP 144A	6.5	2/1/22	11,650,000	11,897,563	0.172%
RADIATE HOLDCO / FINANCE 144A	6.88	2/15/23	8,630,000	8,284,800	0.120%
RAYONIER AM PROD INC 144A	5.5	6/1/24	1,125,000	1,082,813	0.016%
REFINITIV TL B 1L BANKDEBT	6.09	10/1/25	11,715,000	11,684,072	0.169%
REYNOLDS GRP ISS/REYNOLD 144A	7	7/15/24	26,955,000	27,291,938	0.395%
ROWAN COMPANIES INC	7.38	6/15/25	10,355,000	10,277,338	0.149%
ROYAL BK SCOTLND GRP PLC	8.63	9/30/67	15,520,000	16,567,600	0.240%
SABRE GLBL INC 144A	5.38	4/15/23	6,625,000	6,658,125	0.096%
SCIENTIFIC GAMES INTERNA	10	12/1/22	29,990,000	31,751,913	0.459%
SEMINOLE HARD ROCK ENT I 144A	5.88	5/15/21	14,610,000	14,664,788	0.212%
SEMPRA ENERGY CVT 6.00% A 1/21			125,333	12,607,585	0.182%
SENSATA TECH UK FIN CO 144A	6.25	2/15/26	18,090,000	19,017,113	0.275%
SEVEN GENERATIONS ENERGY 144A	5.38	9/30/25	18,205,000	17,522,313	0.254%
SHEA HOMES LP/FNDG CP 144A	5.88	4/1/23	10,450,000	10,241,000	0.148%
SIGMA HOLDCO BV 144A	7.88	5/15/26	25,895,000	24,308,931	0.352%
SILVERSEA CRUISE HOLDING 144A	7.25	2/1/25	13,215,000	14,371,313	0.208%
SIRIUS XM RADIO INC 144A	5	8/1/27	8,860,000	8,505,600	0.123%
SIVANTOS TL B 1L BANKDEBT	6.09	7/24/25	11,070,000	11,201,512	0.162%
SMRFT CVT 7% 2/27 A ESCROW			46,680	0	0.000%
SOLARWINDS HOLDINGS INC TL 1L BANKDEBT	5.24	2/5/24	17,385,118	17,481,779	0.253%
SOLERA LLC / SOLERA FINA 144A	10.5	3/1/24	32,730,000	35,757,525	0.517%
SOUTHWESTERN ENERGY CO	6.2	1/23/25	6,500,000	6,451,250	0.093%
SPRINGLEAF FINANCE CORP	6.88	3/15/25	19,700,000	19,601,500	0.284%
SPRINGLEAF FINANCE CORP	7.13	3/15/26	18,070,000	17,957,063	0.260%
SPRINT CAPITAL CORP	8.75	3/15/32	18,650,000	20,981,250	0.304%
SPRINT CORP	7.25	9/15/21	37,506,000	39,662,595	0.574%
STANDARDAERO AVIATION 144A	10	7/15/23	51,990,000	56,019,225	0.811%
STANDARD CHARTERED PLC 144A	7.5	4/2/67	45,530,000	46,789,861	0.677%
STARS GROUP TL B 1L BANKDEBT	5.89	7/10/25	5,117,175	5,162,206	0.075%
STARS GRP HLDS/STARS GRP 144A	7	7/15/26	13,325,000	13,758,063	0.199%
SUMMIT MID HLDS LLC / FI	5.75	4/15/25	5,535,000	5,299,763	0.077%
SUMMIT MID HLDS LLC / FI	5.5	8/15/22	5,835,000	5,820,413	0.084%
Summit Midstream Partners			378,000	5,405,400	0.078%
SUNSHINE MID BV 144A	6.5	5/15/26	6,775,000	7,681,805	0.111%
SURGERY CENTER HOLDINGS 144A	8.88	4/15/21	10,475,000	10,907,094	0.158%
TALLGRASS NRG PRTNR/FIN 144A	5.5	9/15/24	13,530,000	13,783,688	0.199%
TAPSTONE ENERGY LLC/FINA 144A	9.75	6/1/22	9,980,000	9,306,350	0.135%
TARGA RESOURCES A PERP CVT PFD 9.5% PP			60,375	65,724,901	0.951%
TAYLOR MORRISON COMMMON 144A	5.88	4/15/23	12,800,000	12,832,000	0.186%
TEAM HEALTH HOLDINGS INC 144A	6.38	2/1/25	15,905,000	13,837,350	0.200%
TELESAT CANADA/TELESAT L 144A	8.88	11/15/24	19,090,000	20,426,300	0.296%
TEMPUR SEALY INTL INC	5.63	10/15/23	8,275,000	8,233,625	0.119%
TEMPUR SEALY INTL INC	5.5	6/15/26	15,315,000	14,702,400	0.213%
TENET HEALTHCARE CORP	8.13	4/1/22	26,575,000	27,970,188	0.405%
TENET HEALTHCARE CORP	5.13	5/1/25	16,855,000	16,581,106	0.240%
TENET HEALTHCARE CORP	6.75	6/15/23	20,925,000	20,820,375	0.301%
TERRAFORM GLOBAL OPERATI 144A	6.13	3/1/26	19,065,000	18,350,063	0.266%
TERRAFORM POWER OPERATIN 144A	4.25	1/31/23	4,610,000	4,506,275	0.065%
TERRAFORM POWER OPERATIN 144A	5	1/31/28	7,095,000	6,616,088	0.096%
TESLA ENERGY OPERATIONS CB 1.625% 11/19	1.63	11/1/19	7,820,000	6,887,926	0.100%
TESLA INC 144A	5.3	8/15/25	92,607,000	77,789,880	1.126%
TEVA PHARMACEUTICALS NE	6.75	3/1/28	3,850,000	4,061,361	0.059%
TEVA PHARMACEUTICALS NE	6	4/15/24	28,290,000	28,643,625	0.415%
THORNBURG MORTGAGE	12	3/31/20	624,780	0	0.000%
THORNBURG MORTGAGE 144A	12	3/31/20	6,867,000	0	0.000%
TITAN INTERNATIONAL INC	6.5	11/30/23	13,725,000	13,278,938	0.192%
T-MOBILE USA INC	6.5	1/15/26	35,100,000	36,723,375	0.531%
TOWNSQUARE MEDIA INC 144A	6.5	4/1/23	21,700,000	20,343,750	0.294%
TRANSDIGM UK HOLDINGS 144A	6.88	5/15/26	10,870,000	11,141,728	0.161%
TRANSMONTAIGE PARTNERS	6.13	2/15/26	9,690,000	9,108,600	0.132%
TRANSOCEAN GUARDIAN LTD 144A	5.88	1/15/24	11,090,000	11,159,313	0.161%
TRANSOCEAN INC 144A	7.5	1/15/26	10,415,000	10,727,450	0.155%
TRANSOCEAN INC 144A	9	7/15/23	8,095,000	8,823,550	0.128%
TRAVELPORT CORP FIN 144A	6	3/15/26	12,410,000	12,534,100	0.181%
TRIUMPH GROUP INC	4.88	4/1/21	3,930,000	3,797,363	0.055%
TRIUMPH GROUP INC	5.25	6/1/22	2,875,000	2,720,469	0.039%
TRIUMPH GROUP INC	7.75	8/15/25	13,070,000	12,661,563	0.183%
TRP Credit Opportunities - I			303,141	2,579,730	0.037%
TRP Government Reserve	2.09		96,767,223	96,767,223	1.400%
TRP Inst Floating Rate - Inst			2,480,189	24,777,088	0.359%

TRUCK HERO INC TL 1L BANKDEBT	5.96	4/22/24	22,286,405	22,335,212	0.323%
TRUCK HERO INC TL 2L BANKDEBT	10.46	4/21/25	15,815,000	15,656,850	0.227%
UBER TECHNOLOGIES INC TL 1L BANKDEBT	6.12	4/4/25	27,615,788	27,762,427	0.402%
UBER TECHNOLOGIES INC TL B 1L BANKDEBT	5.65	7/13/23	51,632,317	51,774,306	0.749%
UBS GROUP AG	7.13	8/10/67	26,840,000	28,101,748	0.407%
UNICREDIT SPA	9.25	6/3/67	31,210,000	40,287,566	0.583%
UNITYMEDIA KABELBW GMBH 144A	6.13	1/15/25	19,260,000	20,126,700	0.291%
UNIVAR INC 144A	6.75	7/15/23	20,534,000	21,252,690	0.308%
UPCB FINANCE IV LTD 144A	5.38	1/15/25	10,858,000	10,844,428	0.157%
USA COMPRESSION PARTNERS 144A	6.88	4/1/26	10,940,000	11,295,550	0.163%
U S TREASURY BILL	2.08	11/29/18	9,650,000	9,616,551	0.139%
US TREASURY N/B	0.75	10/31/18	400,000	399,500	0.006%
VALEANT PHARMACEUTICALS 144A	9	12/15/25	23,040,000	24,825,600	0.359%
VALEANT PHARMACEUTICALS 144A	7	3/15/24	36,380,000	38,426,375	0.556%
VALEANT PHARMACEUTICALS 144A	9.25	4/1/26	22,365,000	24,126,244	0.349%
VANTIV LLC/ISSUER CORP 144A	4.38	11/15/25	2,405,000	2,278,738	0.033%
VB TOW 2016-1A F 144A	6.9	6/15/46	5,445,000	5,621,999	0.081%
VERITAS US INC/BERMUDA L 144A	7.5	2/1/23	10,190,000	9,884,300	0.143%
VERITAS US INC/BERMUDA L 144A	10.5	2/1/24	20,485,000	18,743,775	0.271%
VERITAS US INC TL B1 1L BANKDEBT	6.76	1/27/23	11,117,774	10,825,933	0.157%
VIASAT INC 144A	5.63	9/15/25	12,380,000	11,730,050	0.170%
VICI PROP 1/VICI FC	8	10/15/23	8,729,496	9,635,181	0.139%
VINE OIL & GAS LP / FIN 144A	9.75	4/15/23	13,850,000	13,850,000	0.200%
VINE OIL & GAS LP/FIN 144A	8.75	4/15/23	1,845,000	1,812,713	0.026%
VINE OIL & GAS LP TL B 2L BANKDEBT	9.12	11/25/21	12,835,000	12,867,088	0.186%
VIRGIN MEDIA SECURED FIN 144A	5.25	1/15/26	10,630,000	10,337,675	0.150%
VIRGIN MEDIA SECURED FIN 144A	5.5	8/15/26	10,665,000	10,558,350	0.153%
VISTRA ENERGY CORP CVT 7% 07/19			205,525	20,043,467	0.290%
VISTRA OPERATIONS CO LLC 144A	5.5	9/1/26	17,485,000	17,681,706	0.256%
VTR FINANCE BV 144A	6.88	1/15/24	39,680,000	40,523,200	0.586%
WAND MERGER CORP 144A	8.13	7/15/23	13,485,000	14,108,681	0.204%
WEATHERFORD BERMUDA	9.88	2/15/24	3,705,000	3,621,638	0.052%
WEATHERFORD BERMUDA	7.75	6/15/21	27,520,000	27,038,400	0.391%
WEEKLEY HOMES LLC/ FINAN	6.63	8/15/25	12,045,000	11,472,863	0.166%
WEIGHT WATCHERS INTL INC 144A	8.63	12/1/25	11,000,000	11,852,500	0.172%
WEIGHT WATCHERS INTL TL B 1L BANKDEBT	6.96	11/29/24	26,257,000	26,552,391	0.384%
WELBILT INC	9.5	2/15/24	4,800,000	5,244,000	0.076%
WELLCARE HEALTH PLANS 144A	5.38	8/15/26	8,555,000	8,704,713	0.126%
WEST CORP 144A	8.5	10/15/25	7,410,000	6,817,200	0.099%
WESTINGHOUSE TL 1L BANKDEBT	5.99	8/1/25	10,345,000	10,469,140	0.151%
WILLIAM LYON HOMES INC	6	9/1/23	8,730,000	8,424,450	0.122%
WPX ENERGY INC	8.25	8/1/23	24,646,000	27,973,210	0.405%
YPF SOCIEDAD ANONIMA 144A	8.5	3/23/21	10,935,000	11,058,019	0.160%
YUM! BRANDS INC	5.35	11/1/43	20,805,000	17,918,306	0.259%
YUM! BRANDS INC	6.88	11/15/37	19,070,000	19,165,350	0.277%
ZAYO GROUP LLC/ZAYO CAP	6.38	5/15/25	38,585,000	40,031,938	0.579%
ZAYO GROUP LLC/ZAYO CAP 144A	5.75	1/15/27	7,815,000	7,805,231	0.113%
ZEKELMAN INDUSTRIES INC 144A	9.88	6/15/23	28,375,000	30,786,875	0.446%
ZEKELMAN INDUSTRIES INC TL B 1L BANKDEBT	4.62	6/14/21	12,219,414	12,219,414	0.177%
ZIGGO BOND FINANCE BV 144A	6	1/15/27	21,745,000	19,624,863	0.284%

Total Investments in Securities **6,863,081,603**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
UBS SECURITIES LLC	USD	13,742,389	EUR	(11,805,000)	11/16/2018	(17,490)	0.000%
UBS SECURITIES LLC	USD	13,739,686	EUR	(11,805,000)	11/16/2018	(20,193)	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	4,072,865	GBP	(3,125,928)	10/19/2018	(5,398)	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	899,308	GBP	(690,220)	10/19/2018	(1,192)	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	3,381,432	EUR	(2,879,891)	11/16/2018	24,639	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	374,460	EUR	(326,068)	11/16/2018	(5,604)	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	536,767	EUR	(467,242)	11/16/2018	(7,849)	0.000%
MERRILL LYNCH PIERCE FENNER & SMITH INCORPORATED	USD	13,551,255	EUR	(11,805,000)	11/16/2018	(208,625)	-0.003%
JP MORGAN SECURITIES LLC	USD	7,594,697	EUR	(6,467,849)	11/16/2018	55,788	0.001%
JP MORGAN SECURITIES LLC	USD	3,487,311	EUR	(3,047,838)	11/16/2018	(65,241)	-0.001%
CIBC WORLD MARKETS CORP	USD	7,472,812	CAD	(9,815,000)	10/19/2018	(129,581)	-0.002%
CIBC WORLD MARKETS CORP	USD	7,845,120	CAD	(10,304,000)	10/19/2018	(136,037)	-0.002%
BNP PARIBAS SECURITIES CORP	USD	10,274,860	EUR	(9,013,000)	11/16/2018	(230,670)	-0.003%
MORGAN STANLEY & COMPANY LLC	USD	13,584,627	EUR	(11,805,000)	11/16/2018	(175,252)	-0.003%
CITIBANK	USD	810,553	EUR	(685,671)	11/16/2018	11,337	0.000%
HSBC SECURITIES INC	USD	14,392,702	EUR	(12,337,749)	11/16/2018	11,852	0.000%
HSBC SECURITIES INC	USD	4,762,572	EUR	(4,076,091)	11/16/2018	11,490	0.000%
HSBC SECURITIES INC	USD	982,430	EUR	(843,318)	11/16/2018	(539)	0.000%

CITIBANK N A	USD	36,836,240	GBP	(27,898,000)	10/19/2018	438,920	0.006%
CITIBANK N A	USD	1,264,095	GBP	(958,688)	10/19/2018	13,337	0.000%
CITIBANK N A	USD	3,407,916	GBP	(2,643,954)	10/19/2018	(41,537)	-0.001%
CITIBANK N A	USD	3,113,544	GBP	(2,401,451)	10/19/2018	(19,526)	0.000%
CITIBANK N A	EUR	205,908	USD	(239,898)	11/16/2018	108	0.000%
CITIBANK N A	USD	483,355	EUR	(414,075)	11/16/2018	710	0.000%
CITIBANK N A	USD	318,235	EUR	(272,848)	11/16/2018	204	0.000%
CITIBANK N A	USD	13,589,680	EUR	(11,805,000)	11/16/2018	(170,199)	-0.002%
CITIBANK N A	USD	13,539,391	EUR	(11,805,000)	11/16/2018	(220,489)	-0.003%
CITIBANK N A	USD	13,580,366	EUR	(11,805,000)	11/16/2018	(179,514)	-0.003%
STATE STREET BANK & TRUST	USD	1,813,504	GBP	(1,389,522)	10/19/2018	655	0.000%
STATE STREET BANK & TRUST	USD	3,297,785	GBP	(2,519,043)	10/19/2018	11,298	0.000%
STATE STREET BANK & TRUST	USD	605,941	GBP	(465,014)	10/19/2018	(743)	0.000%
STATE STREET BANK & TRUST	USD	2,533,422	GBP	(1,955,067)	10/19/2018	(17,270)	0.000%
STATE STREET BANK & TRUST	USD	9,843,836	EUR	(8,421,493)	11/16/2018	27,765	0.000%
STATE STREET BANK & TRUST	USD	4,207,672	EUR	(3,605,654)	11/16/2018	4,930	0.000%
STATE STREET BANK & TRUST	USD	7,936,748	EUR	(6,740,000)	11/16/2018	80,620	0.001%
STATE STREET BANK & TRUST	USD	5,008,428	EUR	(4,288,047)	11/16/2018	10,291	0.000%
STATE STREET BANK & TRUST	USD	13,559,990	EUR	(11,805,000)	11/16/2018	(199,889)	-0.003%
WESTPAC BANKING CORP	USD	4,519,728	EUR	(3,882,564)	11/16/2018	(5,779)	0.000%

Total Forward Currency Exchange Contracts (1,154,675)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX HY S30 PAY 103 10/17/2018	103.00	10/17/2018	(68,000,000)	(12,020)	0.000%
CDX HY S30 PAY 106 10/17/2018	106.00	10/17/2018	68,000,000	27,936	0.000%

Total Options 15,916

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ANADARKO PETROLEUM CORP CDS 12/20/2022	(6,210,000)	(98,584)	(0.001%)
ANADARKO PETROLEUM CORP CDS 12/20/2022	(1,570,000)	(24,924)	0.000%
ANADARKO PETROLEUM CORP CDS 12/20/2022	(3,135,000)	(49,768)	(0.001%)
ANADARKO PETROLEUM CORP CDS 12/20/2022	(3,140,000)	(49,848)	(0.001%)
ANADARKO PETROLEUM CORP CDS 12/20/2022	(3,135,000)	(49,768)	(0.001%)
CALPINE CORP CDS 12/20/2023	(1,285,000)	(49,194)	(0.001%)
CALPINE CORP CDS 12/20/2023	(3,215,000)	(123,080)	(0.002%)
CENTURYLINK INC CDS 06/20/2023	(18,381,478)	1,169,871	0.017%
KROGER CO CDS 12/20/2022	(5,105,000)	(79,321)	(0.001%)
KROGER CO CDS 12/20/2022	(5,105,000)	(79,321)	(0.001%)
KROGER CO CDS 12/20/2022	(6,805,000)	(105,736)	(0.002%)
KROGER CO CDS 12/20/2022	(9,526,000)	(148,015)	(0.002%)
KROGER CO CDS 12/20/2022	(6,806,000)	(105,752)	(0.002%)
KROGER CO CDS 12/20/2022	(7,080,000)	(110,009)	(0.002%)
CDX IG CDSI S31 5YR 12/20/2023	(119,050,000)	(2,287,903)	(0.033%)
CDX HY CDSI S31 5Y PRC 12/20/2023	(68,000,000)	(4,945,912)	(0.072%)
MURPHY OIL CORP CDS 5YR 06/20/2023	(17,415,000)	284,126	0.004%
JC PENNEY CORP INC CDS 06/20/2019	6,445,000	(486,436)	(0.007%)
JC PENNEY CORP INC CDS 06/20/2020	3,930,000	(711,951)	(0.010%)
JC PENNEY CORP INC CDS 06/20/2020	3,930,000	(711,951)	(0.010%)
JC PENNEY CORP INC CDS 06/20/2019	8,065,000	(608,706)	(0.009%)
TVN FINANCE CORP III AB CDS 06/20/2019	3,400,000	139,843	0.002%
TESLA INC 2YR CDS 06/20/2020	3,590,000	(249,272)	(0.004%)
TESLA INC 2YR CDS 06/20/2020	4,290,000	(297,876)	(0.004%)
WEATHERFORD INTL CDS 12/20/2019	3,285,000	(61,354)	(0.001%)
WEATHERFORD INTL CDS 12/20/2019	1,640,000	(30,630)	0.000%

Total Swap Contracts (9,871,472)

NET ASSETS 6,910,341,593

NET ASSET VALUE PER SHARE

High Yield Fund Shares (\$5,050,836,347 / 771,548,573 Shares Outstanding)	6.53
High Yield Fund - Advisor Class Shares (\$376,654,560 / 57,578,276 Shares Outstanding)	6.51
High Yield Fund - I Class Shares (\$1,482,850,686 / 225,980,753 Shares Outstanding)	6.53

- 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	LTN 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 Barbados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bangladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYP 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 Nicaraguan 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 Colombian 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.