

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABC SUPPLY CO INC 144A	5.88	5/15/26	16,095,000	15,290,250	0.242%
ACADEMY LTD TL B 1L BANKDEBT	6.35	7/1/22	16,592,757	10,971,960	0.174%
ACRISURE LLC 144A	7	11/15/25	32,990,000	28,288,925	0.448%
AES CORP/VA	6	5/15/26	20,625,000	20,934,375	0.331%
AES CORP/VA	5.13	9/1/27	15,150,000	14,581,875	0.231%
AK STEEL CORP	7.5	7/15/23	2,125,000	2,109,063	0.033%
ALBERTSONS COS LLC/SAFEW	6.63	6/15/24	24,325,000	22,622,250	0.358%
ALCOA NEDERLAND HOLDING 144A	7	9/30/26	3,020,000	3,120,312	0.049%
ALERIS INTL INC 144A	10.75	7/15/23	6,565,000	6,679,888	0.106%
ALERIS INTL INC TL 1L BANKDEBT	7.25	2/27/23	20,895,000	20,673,095	0.327%
ALLIANT HOLDINGS INT LLC 144A	8.25	8/1/23	14,899,000	14,824,505	0.235%
ALLIED UNIVERSAL HOLDCO TL 1L BANKDEBT	6.27	7/28/22	5,617,513	5,316,976	0.084%
ALLIED UNIVERSAL HOLDCO TL 1L BANKDEBT	6.77	7/28/22	5,035,000	4,795,838	0.076%
ALTICE FINANCING SA 144A	7.5	5/15/26	34,445,000	31,344,950	0.496%
ALTICE FRANCE SA 144A	8.13	2/1/27	13,360,000	12,558,400	0.199%
ALTICE SA 144A	7.63	2/15/25	64,355,000	48,266,250	0.764%
ALTICE SA 144A	7.75	5/15/22	6,465,000	5,891,231	0.093%
AMC ENTERTAINMENT HLDGS	5.75	6/15/25	35,575,000	31,394,938	0.497%
AMERADA HESS CORP	7.88	10/1/29	9,920,000	11,294,932	0.179%
AMER AIRLN 13-1 B PASS T 144A	5.63	1/15/21	2,863,479	2,885,926	0.046%
AMERICAN AXLE & MFG INC	6.25	4/1/25	13,985,000	12,743,831	0.202%
AMERICAN WOODMARK CORP 144A	4.88	3/15/26	14,500,000	12,868,750	0.204%
AMNEAL PHARMS LLC TL B 1L BANKDEBT	6.06	5/4/25	10,509,733	9,940,421	0.157%
AMWINS GROUP INC 144A	7.75	7/1/26	17,415,000	16,457,175	0.261%
ANCESTRY.COM INC TL B 1L BANKDEBT	5.78	10/19/23	13,854,013	13,213,265	0.209%
APEX TOOL / BC MOUNTAIN 144A	9	2/15/23	23,050,000	19,650,125	0.311%
ARCHROCK PARTNERS LP/FIN	6	10/1/22	13,690,000	12,868,600	0.204%
ARDAGH PKG FIN/HLDGS USA 144A	7.25	5/15/24	47,000,000	46,706,250	0.740%
ASHTON WOODS USA/FINANCE 144A	6.75	8/1/25	14,945,000	13,076,875	0.207%
ASSUREDPARTNERS INC 144A	7	8/15/25	20,080,000	18,147,300	0.287%
ASTON MARTIN CAPITAL LTD 144A	6.5	4/15/22	2,405,000	2,272,725	0.036%
ASURION LLC TL B2 2L BANKDEBT	9.02	8/4/25	111,045,000	109,588,090	1.735%
ASURION LLC TL B4 1L BANKDEBT	5.52	8/4/22	33,655,825	32,261,464	0.511%
ASURION TL B6 1L BANKDEBT	5.52	11/3/23	10,366,512	9,912,977	0.157%
AUTHENTIC BRANDS TL 1L BANKDEBT	6.02	9/27/24	6,257,002	5,944,152	0.094%
AVANTOR INC 144A	9	10/1/25	40,590,000	40,590,000	0.643%
AVIS BUDGET CAR/FINANCE 144A	6.38	4/1/24	10,275,000	9,812,625	0.155%
AVOLON HOLDINGS LTD 144A	5.13	10/1/23	8,125,000	7,759,375	0.123%
AVOLON HOLDINGS LTD 144A	5.5	1/15/23	20,560,000	19,943,200	0.316%
AVON INTERNATIONAL OPERA 144A	7.88	8/15/22	14,525,000	14,379,750	0.228%
BANCO DO BRASIL (CAYMAN)	9	12/18/67	19,660,000	20,055,756	0.318%
BANCO SANTANDER SA	6.75	7/25/67	5,500,000	6,390,231	0.101%
BANFF MERGER SUB INC 144A	9.75	9/1/26	7,260,000	6,642,900	0.105%
BARCLAYS PLC	7.88	12/15/67	8,335,000	10,577,363	0.167%
BASS PRO TL B 1L BANKDEBT	7.52	9/25/24	8,633,144	8,240,336	0.130%
BERRY PETROLEUM 144A	7	2/15/26	13,280,000	11,752,800	0.186%
B&G FOODS INC	5.25	4/1/25	31,400,000	29,123,500	0.461%
BIG RIVER STEEL/BRS FIN 144A	7.25	9/1/25	7,095,000	7,077,263	0.112%
BIG RIVER STEEL LLC TL B 1L BANKDEBT	7.8	8/23/23	9,350,163	9,233,286	0.146%
BISON MIDSTREAM TL B 1L BANKDEBT	6.47	5/21/25	8,810,725	8,061,813	0.128%
BOMBARDIER INC 144A	6	10/15/22	23,660,000	22,181,250	0.351%
BOMBARDIER INC 144A	8.75	12/1/21	11,515,000	11,860,450	0.188%
BOYD GAMING CORP	6	8/15/26	12,335,000	11,656,575	0.185%
BRUIN E&P PARTNERS LLC 144A	8.88	8/1/23	12,450,000	10,956,000	0.173%
BWAY CORP TL B 1L BANKDEBT	5.66	4/3/24	9,717,025	9,117,776	0.144%
BWAY HOLDING CO 144A	7.25	4/15/25	31,750,000	28,495,625	0.451%
CABOT FINANCIAL LUXEMBOU	7.5	10/1/23	4,270,000	4,939,106	0.078%
CABOT FINANCIAL LUXEMBOU 144A	7.5	10/1/23	9,825,000	11,364,571	0.180%
Caesars Entertainment			1,151,989	7,822,005	0.124%
CALIFORNIA RESOURCES CRP TL 1L BANKDEBT	7.26	12/31/22	13,300,000	12,856,711	0.204%
CALPINE CORP 144A	5.88	1/15/24	8,245,000	8,080,100	0.128%
CARRIZO OIL & GAS INC	6.25	4/15/23	10,195,000	9,430,375	0.149%
CARRIZO OIL & GAS INC	8.25	7/15/25	9,490,000	9,300,200	0.147%
CCO HLDGS LLC/CAP CORP 144A	5	2/1/28	56,295,000	51,791,400	0.820%
CCO HLDGS LLC/CAP CORP 144A	5.5	5/1/26	25,325,000	24,375,313	0.386%

CCO HLDGS LLC/CAP CORP 144A	5.13	5/1/27	26,545,000	24,686,850	0.391%
CEDAR FAIR/CAN/MAGNUM/MI	5.38	4/15/27	15,880,000	15,006,600	0.238%
CENTRAL GARDEN & PET CO	5.13	2/1/28	16,880,000	15,107,600	0.239%
CENTURYLINK INC	7.5	4/1/24	17,960,000	17,331,400	0.274%
CHANGE HEALTH / FIN INC 144A	5.75	3/1/25	14,760,000	13,800,600	0.219%
CHENIERE CORP CHRISTI HD	5.88	3/31/25	10,375,000	10,336,094	0.164%
CHENIERE CORP CHRISTI HD	7	6/30/24	19,360,000	20,424,800	0.323%
CHENIERE CORP CHRISTI HD	5.13	6/30/27	3,260,000	3,064,400	0.049%
CHESAPEAKE ENERGY CORP	6.13	2/15/21	9,005,000	8,554,750	0.135%
CHESAPEAKE ENERGY CORP	8	6/15/27	8,070,000	6,859,500	0.109%
CHOBANI LLC/FINANCE CORP 144A	7.5	4/15/25	34,140,000	26,885,250	0.426%
CHS/COMMUNITY HEALTH SYS 144A	8.63	1/15/24	24,885,000	24,573,938	0.389%
CISION TL B 1L BANKDEBT	5.55	6/16/23	20,547,160	19,704,726	0.312%
CIT GROUP INC	5.25	3/7/25	8,055,000	7,873,763	0.125%
CIT GROUP INC	4.13	3/9/21	1,385,000	1,364,225	0.022%
CIT GROUP INC	6.13	3/9/28	7,295,000	7,267,644	0.115%
CLEAR CHANNEL COMMUNICAT	9	12/15/19	24,640,000	16,508,800	0.261%
CLEAR CHANNEL WORLDWIDE	6.5	11/15/22	12,700,000	12,636,500	0.200%
CLEAR CHANNEL WORLDWIDE	6.5	11/15/22	23,500,000	23,500,000	0.372%
CLEAR CHANNEL WORLDWIDE	7.63	3/15/20	1,890,000	1,847,475	0.029%
CLEAR CHANNEL WORLDWIDE	7.63	3/15/20	26,025,000	25,504,500	0.404%
CLEAR CHNL COMMS TL D-EXT 1L BANKDEBT	8.44	1/30/19	32,425,000	21,661,846	0.343%
CLEARWAY ENERGY OPERATIN 144A	5.75	10/15/25	10,325,000	9,808,750	0.155%
CNO FINANCIAL GROUP INC	5.25	5/30/25	8,561,000	8,218,560	0.130%
CODERE FINANCE 2 LUXEMBO 144A	7.63	11/1/21	30,405,000	26,008,741	0.412%
COMMSCOPE TECH FINANCE L 144A	6	6/15/25	17,955,000	16,137,056	0.256%
CONSOLIDATED ENERGY FIN 144A	6.5	5/15/26	21,150,000	19,933,875	0.316%
CONSOLIDATED ENERGY FIN 144A	6.88	6/15/25	12,075,000	11,501,438	0.182%
Constellium			624,400	4,364,556	0.069%
CONSTELLIUM NV 144A	6.63	3/1/25	43,899,000	41,045,565	0.650%
CONSTELLIUM NV 144A	5.75	5/15/24	17,265,000	15,926,963	0.252%
COSAN LUXEMBOURG SA 144A	7	1/20/27	18,465,000	18,649,650	0.295%
COVEY PARK ENERGY LLC/FI 144A	7.5	5/15/25	15,745,000	13,698,150	0.217%
CRC ESCROW ISSUER LLC 144A	5.25	10/15/25	22,716,000	19,819,710	0.314%
CREDIT SUISSE GROUP AG	7.13	7/29/67	5,910,000	5,811,835	0.092%
CREDIT SUISSE GROUP AG 144A	7.5	6/11/67	8,075,000	8,236,500	0.130%
CRESTWOOD MIDSTREAM PART	6.25	4/1/23	13,090,000	12,500,950	0.198%
CRIMSON MERGER SUB INC 144A	6.63	5/15/22	4,380,000	3,898,200	0.062%
CROWN CORK & SEAL CO INC	7.38	12/15/26	1,220,000	1,293,200	0.020%
CROWNROCK LP/CROWNROCK F 144A	5.63	10/15/25	25,055,000	22,737,413	0.360%
CSC HOLDINGS LLC 144A	10.88	10/15/25	31,042,000	34,934,667	0.553%
CSC HOLDINGS LLC 144A	6.63	10/15/25	24,365,000	24,669,563	0.391%
CSC HOLDINGS LLC 144A	7.5	4/1/28	26,645,000	26,578,388	0.421%
CSC HOLDINGS LLC 144A	7.75	7/15/25	26,951,000	27,388,954	0.434%
CSI COMPRESSCO LP/FINANC	7.25	8/15/22	7,540,000	6,767,150	0.107%
CSI COMPRESSCO LP/FINANC 144A	7.5	4/1/25	14,355,000	13,421,925	0.213%
CVR PARTNERS/CVR NITROGE 144A	9.25	6/15/23	43,360,000	45,094,400	0.714%
C&W SR FINANCING DESIGNA 144A	6.88	9/15/27	10,785,000	10,005,784	0.158%
CYXTERA TECHNOLOGIES INC TL 1L BANKDEBT	5.38	5/1/24	5,983,875	5,714,601	0.090%
DAE AVIATION HOLDINGS TL 1L BANKDEBT	6.27	7/7/22	13,825,285	13,635,188	0.216%
DAE FUNDING LLC 144A	5.25	11/15/21	16,305,000	16,080,806	0.255%
DAE FUNDING LLC 144A	4.5	8/1/22	11,195,000	10,775,188	0.171%
DAE FUNDING LLC 144A	5	8/1/24	15,175,000	14,719,750	0.233%
DANA FINANCING LUX SARL 144A	5.75	4/15/25	8,590,000	8,010,175	0.127%
DANA FINANCING LUX SARL 144A	6.5	6/1/26	10,585,000	10,148,369	0.161%
DARLING GLOBAL FINANCE 144A	3.63	5/15/26	6,200,000	7,019,620	0.111%
DAVITA HEALTHCARE PARTNE	5	5/1/25	22,225,000	20,113,625	0.319%
DAVITA HEALTHCARE PARTNERS INC	5.13	7/15/24	21,575,000	20,226,563	0.320%
DCP MIDSTREAM LLC	8.13	8/16/30	9,040,000	10,260,400	0.162%
DCP MIDSTREAM LLC 144A	6.75	9/15/37	18,980,000	18,932,550	0.300%
DCP MIDSTREAM PARTNERS SER A	7.38	6/15/67	14,470,000	13,167,700	0.209%
DISH DBS CORP	6.75	6/1/21	13,220,000	13,054,750	0.207%
DISH DBS CORP	7.75	7/1/26	19,205,000	15,892,138	0.252%
DIVERSEY TL 1L BANKDEBT	5.53	9/6/24	19,260,450	17,719,614	0.281%
DNB BANK ASA	6.5	3/26/67	12,600,000	12,371,814	0.196%
DPL INC	7.25	10/15/21	15,000,000	15,675,000	0.248%
DYNEGY INC 144A	8	1/15/25	3,490,000	3,699,400	0.059%
DYNEGY INC 144A	8.13	1/30/26	12,730,000	13,748,400	0.218%
EAGLECLAW MIDSTREAM VENT TL 1L BANKDEBT	6.87	6/24/24	21,102,112	19,651,341	0.311%
EAGLE HOLDING CO II LLC 144A	7.63	5/15/22	6,740,000	6,487,250	0.103%
ECLIPSE RESOURCES CORP	8.88	7/15/23	10,215,000	8,759,363	0.139%
EIG INVESTORS CORP	10.88	2/1/24	14,955,000	16,001,850	0.253%

EMI MUSIC PUBLISHING GRP 144A	7.63	6/15/24	6,700,000	7,051,750	0.112%
ENDEAVOR ENERGY RESOURCE 144A	5.5	1/30/26	5,830,000	5,932,025	0.094%
ENDEAVOR ENERGY RESOURCE 144A	5.75	1/30/28	11,348,000	11,574,960	0.183%
ENDO FIN LLC/ENDO FINCO 144A	7.25	1/15/22	11,615,000	10,163,125	0.161%
ENDO FIN LLC/ENDO FINCO 144A	6	2/1/25	14,325,000	10,278,188	0.163%
ENDURANCE INTL GROUP TL 1L BANKDEBT	6.44	2/9/23	14,121,337	13,638,811	0.216%
ENERGIZER GAMMA ACQ 144A	4.63	7/15/26	10,020,000	10,712,384	0.170%
ENSCO PLC	8	1/31/24	20,870,000	17,269,925	0.273%
EUROPCAR DRIVE DAC	4.13	11/15/24	9,015,000	9,808,676	0.155%
EXTERRAN NRG SOLUTIONS/F	8.13	5/1/25	23,155,000	22,228,800	0.352%
FAIR ISAAC CORP 144A	5.25	5/15/26	17,150,000	16,592,625	0.263%
FELIX ENERGY PP	8.84	8/9/22	17,163,333	16,991,700	0.269%
FILTRATION GROUP INC TL B 1L BANKDEBT	5.52	3/29/25	6,864,991	6,601,856	0.105%
FINANCIAL & RISK US HOLD 144A	6.88	11/15/26	6,740,000	7,122,257	0.113%
FINANCIAL & RISK US HOLD 144A	8.25	11/15/26	18,250,000	16,675,938	0.264%
FINANCIAL & RISK US HOLD 144A	6.25	5/15/26	6,500,000	6,231,875	0.099%
FIRST QUANTUM MINERALS L 144A	7.25	5/15/22	11,720,000	10,914,250	0.173%
FMG RESOURCES AUG 2006 144A	5.13	3/15/23	10,845,000	10,207,856	0.162%
FMG RESOURCES AUG 2006 144A	5.13	5/15/24	17,680,000	16,398,200	0.260%
FREEDOM MORTGAGE CORP 144A	8.13	11/15/24	17,920,000	15,366,400	0.243%
FREEDOM MORTGAGE CORP 144A	8.25	4/15/25	11,640,000	9,952,200	0.158%
FREEMPORT-MCMORAN INC	5.4	11/14/34	41,455,000	32,645,813	0.517%
Frontera Energy			987,837	9,681,555	0.153%
Frontera Energy			384,050	3,763,983	0.060%
FRONTIER COMMUNICATIONS 144A	8.5	4/1/26	8,270,000	7,225,913	0.114%
GARDNER DENVER INC TL B 1L BANKDEBT	5.27	7/30/24	14,106,400	13,590,670	0.215%
GTT COMMUNICATIONS INC 144A	7.88	12/31/24	21,355,000	18,365,300	0.291%
GULFPORT ENERGY CORP	6.38	5/15/25	24,300,000	21,262,500	0.337%
HARLAND CLARKE HLDGS TL B7 1L BANKDEBT	7.55	11/3/23	10,203,401	9,185,612	0.145%
HARLAND CLARKE HOLDINGS 144A	8.38	8/15/22	26,240,000	23,944,000	0.379%
HCA INC	5.88	2/15/26	12,235,000	12,173,825	0.193%
HD SUPPLY INC 144A	5.38	10/15/26	17,135,000	16,620,950	0.263%
H&E EQUIPMENT SERVICES	5.63	9/1/25	17,820,000	16,349,850	0.259%
HILL-ROM HOLDINGS INC 144A	5.75	9/1/23	6,450,000	6,450,000	0.102%
HOWARD HUGHES CORP 144A	5.38	3/15/25	40,715,000	38,170,313	0.604%
HUB INTERNATIONAL LTD 144A	7	5/1/26	20,255,000	18,178,863	0.288%
HUBBAY MINERALS INC 144A	7.25	1/15/23	13,805,000	13,649,694	0.216%
HUBBAY MINERALS INC 144A	7.63	1/15/25	24,755,000	24,167,069	0.383%
HUGHES SATELLITE SYSTEMS	6.63	8/1/26	23,375,000	21,417,344	0.339%
ICELAND BONDCO PLC	4.63	3/15/25	14,800,000	15,995,228	0.253%
IHEARTCOMMUNICATIONS INC	9	9/15/22	18,970,000	12,615,050	0.200%
INDIGO NATURAL RES LLC 144A	6.88	2/15/26	17,810,000	15,316,600	0.243%
ING GROEP NV	6.88	4/16/67	8,545,000	8,509,624	0.135%
INTELSAT CONNECT FINANCE 144A	9.5	2/15/23	17,345,000	14,916,700	0.236%
INTELSAT JACKSON HLDG 144A	8.5	10/15/24	34,227,000	33,200,190	0.526%
INTELSAT JACKSON HLDG 144A	9.75	7/15/25	12,150,000	12,180,375	0.193%
INTELSAT JACKSON HLDG 144A	9.5	9/30/22	52,441,000	59,782,740	0.947%
INTELSAT JACKSON HLDG TL B5 1L BANKDEBT	6.63	1/2/24	11,020,000	10,827,150	0.171%
INTERNATIONAL GAME TECH 144A	6.25	1/15/27	14,185,000	13,546,675	0.215%
IRIDIUM COMMUNICATIONS I 144A	10.25	4/15/23	27,315,000	28,885,613	0.457%
ITAU UNIBANCO HOLDING SA 144A	6.13	6/12/67	21,225,000	19,951,500	0.316%
JAGGED PEAK ENERGY LLC 144A	5.88	5/1/26	27,400,000	25,345,000	0.401%
JDA ESRW/JDA BOND FNCE 144A	7.38	10/15/24	7,075,000	7,075,000	0.112%
JO-ANN STORES INC TL 1L BANKDEBT	7.48	10/20/23	16,756,345	15,897,582	0.252%
JO-ANN STORES INC TL 2L BANKDEBT	11.43	5/21/24	15,275,000	14,740,375	0.233%
JOSEPH T RYERSON & SON I 144A	11	5/15/22	19,597,000	19,694,985	0.312%
KINETIC CONCEPT/KCI USA 144A	12.5	11/1/21	24,880,000	26,559,400	0.421%
KISSNER GR HLDG 144A	8.38	12/1/22	29,375,000	29,375,000	0.465%
KLEOPATRA HOLDINGS 1 SCA	8.5	6/30/23	4,675,000	2,249,682	0.036%
KLEOPATRA HOLDINGS 1 SCA 144A	8.5	6/30/23	3,020,000	1,453,271	0.023%
KOPPERS INC 144A	6	2/15/25	17,295,000	15,219,600	0.241%
KOSMOS ENERGY LTD 144A	7.88	8/1/21	15,166,000	15,014,340	0.238%
KOSMOS ENERGY LTD 144A	7.88	8/1/21	16,665,000	16,498,350	0.261%
KRATON POLYMERS LLC/CAP 144A	7	4/15/25	14,770,000	13,588,400	0.215%
KRATON POLYMERS LLC/CAP 144A	5.25	5/15/26	4,470,000	4,583,954	0.073%
KRONOS INC/MA TL 2L BANKDEBT	10.79	11/1/24	22,409,827	22,087,797	0.350%
KRONOS INC/MA TL B 1L BANKDEBT	5.54	11/1/23	27,225,245	25,818,516	0.409%
LADDER CAP FIN LLLP/CORP 144A	5.88	8/1/21	9,825,000	9,800,438	0.155%
Lands' End			6,336	90,035	0.001%
LAUREATE EDUCATION INC 144A	8.25	5/1/25	25,975,000	27,273,750	0.432%
LAUREATE EDUCATION INC TL B 1L BANKDEBT	6.03	4/26/24	11,791,950	11,538,423	0.183%
LEVEL 3 FINANCING INC	5.25	3/15/26	6,875,000	6,325,000	0.100%

LEVEL 3 FINANCING INC	5.38	5/1/25	8,450,000	7,921,875	0.125%
LGI HOMES INC 144A	6.88	7/15/26	13,895,000	12,470,763	0.197%
LHMC FINCO SARL 144A	6.25	12/20/23	5,890,000	6,838,498	0.108%
LHMC FINCO SARL 144A	7.88	12/20/23	24,445,000	24,261,663	0.384%
Liberty Broadband			100,300	7,202,543	0.114%
Liberty Latin America			14,504	211,323	0.003%
LIFEPOINT HEALTH TL 1L BANKDEBT	7.12	11/16/25	16,570,000	15,679,363	0.248%
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	38,895,000	36,464,063	0.577%
LTF MERGER SUB INC 144A	8.5	6/15/23	18,775,000	18,962,750	0.300%
MAGNOLIA OIL GAS/MAG FIN 144A	6	8/1/26	31,645,000	30,458,313	0.482%
MARRIOTT OWNERSHIP RESOR 144A	6.5	9/15/26	17,710,000	17,045,875	0.270%
MATADOR RESOURCES CO	5.88	9/15/26	34,190,000	31,454,800	0.498%
MDC PARTNERS INC 144A	6.5	5/1/24	32,621,000	29,685,110	0.470%
MERLIN ENTERTAINMENTS PL 144A	5.75	6/15/26	23,875,000	23,516,875	0.372%
MINERVA LUXEMBOURG SA 144A	6.5	9/20/26	19,965,000	18,667,475	0.296%
MPH ACQUISITION HOLDINGS 144A	7.13	6/1/24	13,750,000	12,821,875	0.203%
MPT OPER PARTNERSP/FINL	6.38	3/1/24	11,575,000	11,864,375	0.188%
MTN MAURITIUS INVSTMENTS	6.5	10/13/26	18,695,000	18,309,378	0.290%
NATIONSTAR MORT/CAP CORP	6.5	7/1/21	10,370,000	10,188,525	0.161%
NATIONSTAR MTG HLD INC 144A	8.13	7/15/23	13,485,000	13,181,588	0.209%
NAVIENT CORP	6.5	6/15/22	4,990,000	4,653,175	0.074%
NAVIENT CORP	6.75	6/15/26	7,100,000	5,893,000	0.093%
NAVIENT CORP	6.75	6/25/25	4,640,000	3,920,800	0.062%
NAVIENT CORP	7.25	9/25/23	7,680,000	7,046,400	0.112%
NAVIENT LLC	6.13	3/25/24	7,565,000	6,486,988	0.103%
NETFLIX INC	4.88	4/15/28	19,230,000	17,499,300	0.277%
NETFLIX INC 144A	5.88	11/15/28	33,095,000	32,102,150	0.508%
NETFLIX INC 144A	6.38	5/15/29	19,160,000	19,112,100	0.303%
NEW ALBERTSONS INC	8	5/1/31	5,680,000	4,629,200	0.073%
NEW ALBERTSONS INC	7.45	8/1/29	9,675,000	7,740,000	0.123%
New Cotai Participation			59	895,262	0.014%
NEW ENTERPRISE STONE & L 144A	6.25	3/15/26	7,475,000	6,820,938	0.108%
NEW GOLD INC 144A	6.38	5/15/25	20,830,000	15,830,800	0.251%
NEXTERA ENERGY INC CVT 6.123000			205,600	11,817,148	0.187%
NEXTERA ENERGY PARTNERS 144A	4.5	9/15/27	14,445,000	12,856,050	0.204%
NFP CORP 144A	6.88	7/15/25	9,010,000	8,063,950	0.128%
NGL ENRGY PART LP/FIN CO	7.5	11/1/23	30,605,000	29,380,800	0.465%
NISOURCE INC 144A	5.65	12/15/67	8,370,000	7,721,325	0.122%
NOBLE HOLDING INTL LTD	8.95	4/1/45	14,275,000	10,991,750	0.174%
NOBLE HOLDING INTL LTD 144A	7.88	2/1/26	8,700,000	7,449,375	0.118%
NORBORD INC 144A	6.25	4/15/23	11,500,000	11,485,625	0.182%
NRG ENERGY INC	6.63	1/15/27	26,495,000	26,693,713	0.423%
NRG ENERGY INC	5.75	1/15/28	12,075,000	11,622,188	0.184%
NRG ENERGY INC	7.25	5/15/26	60,885,000	63,548,719	1.006%
NUMERICABLE-SFR SA 144A	7.38	5/1/26	28,125,000	25,804,688	0.409%
NUSTAR LOGISTICS LP	5.63	4/28/27	18,335,000	17,097,388	0.271%
OCI NV 144A	6.63	4/15/23	16,905,000	16,820,475	0.266%
PACTIV LLC	7.95	12/15/25	9,725,000	9,591,281	0.152%
PARK AEROSPACE HOLDINGS 144A	4.5	3/15/23	8,495,000	7,974,681	0.126%
PARK AEROSPACE HOLDINGS 144A	5.25	8/15/22	8,015,000	7,774,550	0.123%
PARK-OHIO INDUSTRIES INC	6.63	4/15/27	10,270,000	9,782,175	0.155%
PARSLEY ENERGY LLC/FINAN 144A	5.63	10/15/27	21,160,000	19,361,400	0.307%
PDC ENERGY INC	5.75	5/15/26	24,675,000	21,960,750	0.348%
PETROBRAS GLOBAL FINANCE	7.38	1/17/27	36,180,000	37,247,310	0.590%
PETROBRAS GLOBAL FINANCE	7.25	3/17/44	14,145,000	13,984,242	0.221%
PGT ESCROW ISSUER INC 144A	6.75	8/1/26	10,525,000	10,459,219	0.166%
PINNACLE BIDCO PLC 144A	6.38	2/15/25	8,075,000	10,202,335	0.162%
PLATFORM SPECIALTY PROD 144A	5.88	12/1/25	9,320,000	8,644,300	0.137%
POLARIS INTERMEDIATE 144A	8.5	12/1/22	6,920,000	6,314,500	0.100%
POST HOLDINGS INC 144A	5.63	1/15/28	11,795,000	10,880,888	0.172%
POST HOLDINGS INC 144A	5.75	3/1/27	9,915,000	9,282,919	0.147%
POST HOLDINGS INC 144A	8	7/15/25	10,165,000	10,774,900	0.171%
PRESTIGE BRANDS INC 144A	6.38	3/1/24	20,550,000	19,830,750	0.314%
PRIME SECSRVC BRW/FINANC 144A	9.25	5/15/23	43,239,000	44,590,219	0.706%
PROMONTORIA HOLDING 144A	6.75	8/15/23	14,860,000	16,344,825	0.259%
RADIATE HOLDCO / FINANCE 144A	6.88	2/15/23	13,910,000	12,658,100	0.200%
RAYONIER AM PROD INC 144A	5.5	6/1/24	1,125,000	984,375	0.016%
REFINITIV TL B 1L BANKDEBT	6.27	10/1/25	11,715,000	11,129,250	0.176%
REGIONALCARE/LIFEPOINT 144A	9.75	12/1/26	21,620,000	20,593,050	0.326%
REYNOLDS GRP ISS/REYNOLD 144A	7	7/15/24	27,955,000	26,522,306	0.420%
ROYAL BK SCOTLND GRP PLC	8.63	9/30/67	7,860,000	8,135,100	0.129%

SCIENTIFIC GAMES INTERNA	10	12/1/22	29,990,000	30,402,363	0.481%
SEDGWICK CMS INC TL B 1L BANKDEBT	5.84	12/31/25	6,315,000	6,017,690	0.095%
SEMINOLE HARD ROCK ENT I 144A	5.88	5/15/21	14,610,000	14,536,950	0.230%
SEMPRA ENERGY CVT 6.00% A 1/21			125,333	12,051,294	0.191%
SENSATA TECH UK FIN CO 144A	6.25	2/15/26	18,090,000	18,180,450	0.288%
SEVEN GENERATIONS ENERGY 144A	5.38	9/30/25	35,500,000	32,216,250	0.510%
SHEA HOMES LP/FNDG CP 144A	5.88	4/1/23	10,450,000	9,457,250	0.150%
SIGMA HOLDCO BV 144A	7.88	5/15/26	25,895,000	22,334,438	0.354%
SILVERSEA CRUISE HOLDING 144A	7.25	2/1/25	13,215,000	13,974,863	0.221%
SIRIUS XM RADIO INC 144A	5	8/1/27	8,860,000	8,095,825	0.128%
SIVANTOS TL B 1L BANKDEBT	6.09	7/24/25	11,070,000	10,744,874	0.170%
SMRFT CVT 7% 2/27 A ESCROW			46,680	0	0.000%
SOLARWINDS HOLDINGS INC TL 1L BANKDEBT	5.27	2/5/24	17,341,326	16,642,297	0.264%
SOLERA LLC / SOLERA FINA 144A	10.5	3/1/24	40,630,000	43,270,950	0.685%
SPRINGLEAF FINANCE CORP	6.88	3/15/25	19,700,000	17,606,875	0.279%
SPRINGLEAF FINANCE CORP	7.13	3/15/26	18,070,000	16,104,888	0.255%
SPRINT CAPITAL CORP	8.75	3/15/32	18,650,000	19,675,750	0.312%
SPRINT CORP	7.25	9/15/21	38,900,000	39,823,875	0.631%
STANDARDAERO AVIATION 144A	10	7/15/23	51,990,000	55,369,350	0.877%
STANDARD CHARTERED PLC 144A	7.5	4/2/67	11,455,000	11,514,990	0.182%
STARS GRP HLDS/STARS GRP 144A	7	7/15/26	13,325,000	12,925,250	0.205%
SUMMIT MID HLDS LLC / FI	5.75	4/15/25	5,535,000	5,036,850	0.080%
SUMMIT MID HLDS LLC / FI	5.5	8/15/22	5,835,000	5,572,425	0.088%
Summit Midstream Partners			378,000	3,798,900	0.060%
SURGERY CENTER HOLDINGS 144A	8.88	4/15/21	10,475,000	10,344,063	0.164%
TALLGRASS NRG PRTNR/FIN 144A	5.5	9/15/24	13,530,000	13,293,225	0.210%
TAPSTONE ENERGY LLC/FINA 144A	9.75	6/1/22	15,798,000	12,638,400	0.200%
TARGA RESOURCES A PERP CVT PFD 9.5% PP			60,375	64,911,469	1.028%
TAYLOR MORRISON COMM/MON 144A	5.88	4/15/23	12,800,000	12,416,000	0.197%
TELESAT CANADA/TELESAT L 144A	8.88	11/15/24	19,090,000	19,949,050	0.316%
TEMPUR SEALY INTL INC	5.63	10/15/23	8,275,000	7,964,688	0.126%
TEMPUR SEALY INTL INC	5.5	6/15/26	15,315,000	13,936,650	0.221%
TENET HEALTHCARE CORP	8.13	4/1/22	16,980,000	16,980,000	0.269%
TENET HEALTHCARE CORP	5.13	5/1/25	16,855,000	15,675,150	0.248%
TENET HEALTHCARE CORP	6.75	6/15/23	20,925,000	19,564,875	0.310%
TERRAFORM GLOBAL OPERATI 144A	6.13	3/1/26	20,209,000	18,491,235	0.293%
TERRAFORM POWER OPERATIN 144A	4.25	1/31/23	4,610,000	4,287,300	0.068%
TERRAFORM POWER OPERATIN 144A	5	1/31/28	7,095,000	6,243,600	0.099%
TESLA ENERGY OPERATIONS CB 1.625% 11/19	1.63	11/1/19	7,820,000	7,408,254	0.117%
TESLA INC 144A	5.3	8/15/25	81,352,000	70,776,240	1.121%
TEVA PHARMACEUTICALS NE	6.75	3/1/28	3,850,000	3,728,471	0.059%
TEVA PHARMACEUTICALS NE	6	4/15/24	28,290,000	27,229,125	0.431%
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	7,400,000	6,623,000	0.105%
T-MOBILE USA INC	6.5	1/15/26	35,100,000	35,845,875	0.568%
TOWNSQUARE MEDIA INC 144A	6.5	4/1/23	21,700,000	19,909,750	0.315%
TRANSDIGM UK HOLDINGS 144A	6.88	5/15/26	10,870,000	10,380,850	0.164%
TRANSMONTAIGE PARTNERS	6.13	2/15/26	9,690,000	8,430,300	0.133%
TRANSOCEAN GUARDIAN LTD 144A	5.88	1/15/24	11,090,000	10,618,675	0.168%
TRANSOCEAN INC 144A	7.5	1/15/26	10,415,000	9,113,125	0.144%
TRANSOCEAN INC 144A	9	7/15/23	8,095,000	8,054,525	0.128%
TRAVELPORT CORP FIN 144A	6	3/15/26	20,630,000	20,784,725	0.329%
TRIUMPH GROUP INC	4.88	4/1/21	3,930,000	3,546,825	0.056%
TRIUMPH GROUP INC	5.25	6/1/22	2,875,000	2,501,250	0.040%
TRIUMPH GROUP INC	7.75	8/15/25	13,070,000	11,321,888	0.179%
TRP Credit Opportunities - I			308,130	2,486,606	0.039%
TRP Government Reserve	2.45		191,851,254	191,851,254	3.038%
TRP Inst Floating Rate - Inst			2,513,835	24,057,402	0.381%
TRUCK HERO INC TL 1L BANKDEBT	6.26	4/22/24	10,115,730	9,765,928	0.155%
TRUCK HERO INC TL 2L BANKDEBT	10.76	4/21/25	15,815,000	15,419,625	0.244%
UBER TECHNOLOGIES INC 144A	7.5	11/1/23	18,000,000	17,325,000	0.274%
UBER TECHNOLOGIES INC 144A	8	11/1/26	36,560,000	35,097,600	0.556%
UBER TECHNOLOGIES INC TL B 1L BANKDEBT	5.96	7/13/23	51,500,602	49,279,896	0.780%
UBS GROUP AG	7.13	8/10/67	13,385,000	13,545,754	0.214%
UNITED RENTALS NORTH AM	6.5	12/15/26	11,350,000	11,179,750	0.177%
UNITYMEDIA KABELBW GMBH 144A	6.13	1/15/25	16,085,000	16,105,106	0.255%
UNIVAR INC 144A	6.75	7/15/23	3,974,000	3,859,748	0.061%
UPCB FINANCE IV LTD 144A	5.38	1/15/25	10,858,000	10,165,803	0.161%
USA COMPRESSION PARTNERS 144A	6.88	4/1/26	10,940,000	10,502,400	0.166%
U S TREASURY BILL	2.02	1/17/19	9,000,000	8,991,375	0.142%
VAIL HOLDCO CORP 144A	12.5	2/21/67	5,624,000	5,543,543	0.088%

VALEANT PHARMACEUTICALS 144A	9	12/15/25	23,040,000	22,982,400	0.364%
VALEANT PHARMACEUTICALS 144A	7	3/15/24	36,380,000	36,834,750	0.583%
VALEANT PHARMACEUTICALS 144A	9.25	4/1/26	33,555,000	33,471,113	0.530%
VANTIV LLC/ISSUER CORP 144A	4.38	11/15/25	2,405,000	2,188,550	0.035%
VBTOW 2016-1A F 144A	6.9	6/15/46	5,445,000	5,648,048	0.089%
VERITAS US INC/BERMUDA L 144A	7.5	2/1/23	4,560,000	3,693,600	0.058%
VIASAT INC 144A	5.63	9/15/25	12,380,000	11,327,700	0.179%
VICI PROP 1/VICI FC	8	10/15/23	8,729,496	9,351,473	0.148%
VIDEOTRON LTD 144A	5.13	4/15/27	7,535,000	7,158,250	0.113%
VIDEOTRON LTEE	5	7/15/22	6,575,000	6,575,000	0.104%
VINE OIL & GAS LP / FIN 144A	9.75	4/15/23	13,850,000	11,080,000	0.175%
VINE OIL & GAS LP/FIN 144A	8.75	4/15/23	1,845,000	1,439,100	0.023%
VIRGIN MEDIA FINANCE PLC 144A	6	10/15/24	2,955,000	2,840,494	0.045%
VIRGIN MEDIA SECURED FIN 144A	5.25	1/15/26	10,630,000	9,713,163	0.154%
VIRGIN MEDIA SECURED FIN 144A	5.5	8/15/26	10,665,000	9,838,463	0.156%
VISTRA ENERGY CORP CVT 7% 07/19			205,525	18,712,293	0.296%
VISTRA OPERATIONS CO LLC 144A	5.5	9/1/26	17,485,000	16,785,600	0.266%
VOC ESCROW LTD 144A	5	2/15/28	9,705,000	8,989,256	0.142%
VTR FINANCE BV 144A	6.88	1/15/24	35,664,000	35,797,740	0.567%
WEEKLEY HOMES LLC/ FINAN	6.63	8/15/25	12,045,000	11,081,400	0.175%
WEIGHT WATCHERS INTL INC 144A	8.63	12/1/25	11,000,000	11,220,000	0.178%
WEIGHT WATCHERS INTL TL B 1L BANKDEBT	7.56	11/29/24	25,916,000	25,548,770	0.405%
WELBILT INC	9.5	2/15/24	4,800,000	5,148,000	0.082%
WELBILT INC TL B 1L BANKDEBT	5.02	10/23/25	16,477,750	15,667,539	0.248%
WEST CORP 144A	8.5	10/15/25	7,410,000	5,900,213	0.093%
WESTINGHOUSE TL 1L BANKDEBT	6.27	8/1/25	10,345,000	9,999,580	0.158%
WILDHORSE RESOURCE DEVEL	6.88	2/1/25	10,375,000	9,804,375	0.155%
WILLIAM LYON HOMES INC	6	9/1/23	8,730,000	7,857,000	0.124%
YPF SOCIEDAD ANONIMA 144A	8.5	3/23/21	10,935,000	10,839,319	0.172%
YUM! BRANDS INC	5.35	11/1/43	20,805,000	17,268,150	0.273%
YUM! BRANDS INC	6.88	11/15/37	19,070,000	18,497,900	0.293%
ZAYO GROUP LLC/ZAYO CAP	6.38	5/15/25	38,585,000	35,884,050	0.568%
ZAYO GROUP LLC/ZAYO CAP 144A	5.75	1/15/27	7,815,000	6,955,350	0.110%
ZEKELMAN INDUSTRIES INC 144A	9.88	6/15/23	28,375,000	29,510,000	0.467%
ZEKELMAN INDUSTRIES INC TL B 1L BANKDEBT	4.86	6/14/21	12,005,483	11,573,286	0.183%
ZIGGO BOND FINANCE BV 144A	6	1/15/27	21,745,000	19,026,875	0.301%

Total Investments in Securities

6,238,620,208

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BARCLAYS	USD	3,836,614	GBP	(2,991,821)	01/25/2019	18,374	0.000%
BNP PARIBAS SECURITIES CORP	USD	33,712,906	EUR	(29,326,000)	02/22/2019	(39,090)	-0.001%
BANK OF AMERICA	GBP	2,189,000	USD	(2,753,825)	01/25/2019	39,834	0.001%
BANK OF AMERICA	USD	639,765	CAD	(872,000)	01/25/2019	604	0.000%
BANK OF AMERICA	USD	33,527,624	EUR	(29,326,000)	02/22/2019	(224,372)	-0.004%
BANK OF AMERICA	USD	3,251,730	EUR	(2,847,000)	02/22/2019	(24,951)	0.000%
JP MORGAN CHASE BANK	CAD	873,000	USD	(657,778)	01/25/2019	(17,884)	0.000%
JP MORGAN CHASE BANK	CAD	790,000	USD	(593,060)	01/25/2019	(14,003)	0.000%
JP MORGAN CHASE BANK	GBP	1,882,541	USD	(2,420,926)	01/25/2019	(18,377)	0.000%
JP MORGAN CHASE BANK	EUR	6,339,612	USD	(7,285,210)	02/22/2019	11,202	0.000%
JP MORGAN CHASE BANK	EUR	11,267,500	USD	(12,813,202)	02/22/2019	154,834	0.002%
CITIBANK N A	USD	3,702,086	GBP	(2,877,330)	01/25/2019	29,961	0.000%
CITIBANK N A	EUR	5,838,114	USD	(6,675,547)	02/22/2019	43,679	0.001%
CITIBANK N A	EUR	5,549,000	USD	(6,409,332)	02/22/2019	(22,855)	0.000%
CITIBANK N A	USD	33,544,985	EUR	(29,326,000)	02/22/2019	(207,011)	-0.003%
HSBC SECURITIES INC	CAD	1,631,000	USD	(1,212,895)	01/25/2019	(17,400)	0.000%
HSBC SECURITIES INC	GBP	1,734,878	USD	(2,215,738)	01/25/2019	(1,640)	0.000%
HSBC SECURITIES INC	EUR	4,402,000	USD	(5,011,567)	02/22/2019	54,800	0.001%
STATE STREET GLOBAL MARKETS LLC	GBP	1,281,681	USD	(1,635,020)	01/25/2019	696	0.000%
STATE STREET GLOBAL MARKETS LLC	GBP	5,250,478	USD	(6,701,488)	01/25/2019	(689)	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	4,557,870	CAD	(5,924,000)	01/25/2019	215,680	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	4,551,112	CAD	(5,924,000)	01/25/2019	208,922	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	4,550,343	CAD	(5,923,000)	01/25/2019	208,887	0.003%
STATE STREET GLOBAL MARKETS LLC	USD	58,517,434	GBP	(44,046,886)	01/25/2019	2,303,632	0.036%
STATE STREET GLOBAL MARKETS LLC	USD	1,212,924	GBP	(947,023)	01/25/2019	4,308	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	160,884	GBP	(123,089)	01/25/2019	3,794	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	3,492,118	GBP	(2,685,731)	01/25/2019	64,517	0.001%
STATE STREET GLOBAL MARKETS LLC	EUR	1,702,167	USD	(1,958,971)	02/22/2019	94	0.000%
STATE STREET GLOBAL MARKETS LLC	EUR	7,510,122	USD	(8,611,809)	02/22/2019	31,770	0.001%
STANDARD CHARTERED SECURITIES	USD	1,337,935	GBP	(1,045,777)	01/25/2019	3,286	0.000%
UBS SECURITIES LLC	CAD	2,906,000	USD	(2,201,992)	01/25/2019	(71,945)	-0.001%
UBS SECURITIES LLC	EUR	5,624,693	USD	(6,457,131)	02/22/2019	16,463	0.000%

UBS SECURITIES LLC	EUR	7,780,709	USD	(8,965,283)	02/22/2019	(10,279)	0.000%
UBS SECURITIES LLC	USD	33,796,711	EUR	(29,327,977)	02/22/2019	42,439	0.001%

Total Forward Currency Exchange Contracts **2,787,282**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
ANADARKO PETROLEUM CORP CDS 12/20/2022	(6,210,000)	64,031	0.001%
ANADARKO PETROLEUM CORP CDS 12/20/2022	(1,570,000)	16,188	0.000%
ANADARKO PETROLEUM CORP CDS 12/20/2022	(3,135,000)	32,325	0.001%
ANADARKO PETROLEUM CORP CDS 12/20/2022	(3,140,000)	32,377	0.001%
ANADARKO PETROLEUM CORP CDS 12/20/2022	(3,135,000)	32,325	0.001%
CALPINE CORP CDS 12/20/2023	(1,285,000)	(65,119)	(0.001%)
CALPINE CORP CDS 12/20/2023	(3,215,000)	(162,923)	(0.003%)
CENTURYLINK INC CDS 06/20/2023	(9,106,478)	1,192,830	0.019%
KROGER CO CDS 12/20/2022	(5,105,000)	(54,016)	(0.001%)
KROGER CO CDS 12/20/2022	(5,105,000)	(54,016)	(0.001%)
KROGER CO CDS 12/20/2022	(6,805,000)	(72,004)	(0.001%)
KROGER CO CDS 12/20/2022	(9,526,000)	(100,795)	(0.002%)
KROGER CO CDS 12/20/2022	(7,080,000)	(74,913)	(0.001%)
CDX IG CDSI S31 5YR 12/20/2023	(119,050,000)	(663,823)	(0.011%)
CDX HY CDSI S31 5Y PRC 12/20/2023	(68,000,000)	(1,372,920)	(0.022%)
MURPHY OIL CORP CDS 5YR 06/20/2023	(9,731,910)	503,626	0.008%
JC PENNEY CORP INC CDS 06/20/2019	3,560,000	(255,750)	(0.004%)
JC PENNEY CORP INC CDS 06/20/2019	3,240,000	(232,762)	(0.004%)
JC PENNEY CORP INC CDS 06/20/2019	6,445,000	(463,009)	(0.007%)
JC PENNEY CORP INC CDS 06/20/2020	3,930,000	(1,088,488)	(0.017%)
JC PENNEY CORP INC CDS 06/20/2020	3,930,000	(1,088,488)	(0.017%)
JC PENNEY CORP INC CDS 06/20/2019	8,065,000	(579,390)	(0.009%)
TVN FINANCE CORP III AB CDS 06/20/2019	3,400,000	88,854	0.001%
TESLA INC 2YR CDS 06/20/2020	3,590,000	(135,688)	(0.002%)
TESLA INC 2YR CDS 06/20/2020	4,290,000	(162,145)	(0.003%)
WEATHERFORD INTL CDS 12/20/2019	3,285,000	(826,559)	(0.013%)
WEATHERFORD INTL CDS 12/20/2019	1,640,000	(412,650)	(0.007%)

Total Swap Contracts **(5,902,900)**

NET ASSETS 6,315,089,827

NET ASSET VALUE PER SHARE

High Yield Fund Shares 6.16
(\$4,577,633,553 / 743,214,686 Shares Outstanding)

High Yield Fund - Advisor Class Shares 6.14
(\$333,012,213 / 54,211,915 Shares Outstanding)

High Yield Fund - I Class Shares 6.16
(\$1,404,444,061 / 228,023,353 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 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	GYD Guyanese 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 Hryvnia
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.