

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AbbVie	4.88	11/14/48	5,215,000	5,732,724	0.763%
AbbVie	3.2	5/14/26	3,625,000	3,687,568	0.491%
Adani Ports & Special Economic Zone	3.95	1/19/22	6,200,000	6,349,134	0.845%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	4,090,000	4,401,863	0.586%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.63	7/1/22	2,222,000	2,341,433	0.312%
AES Corp/VA	5.13	9/1/27	1,205,000	1,280,313	0.170%
Aia	3.9	4/6/28	8,225,000	8,923,327	1.187%
Aib	4.26	4/10/25	9,540,000	9,896,462	1.317%
Alexandria Real Estate Equities	3.95	1/15/27	2,000,000	2,140,604	0.285%
Altria	4.4	2/14/26	4,000,000	4,275,636	0.569%
Altria	4.8	2/14/29	2,720,000	2,975,131	0.396%
Altria	5.95	2/14/49	3,650,000	4,279,439	0.569%
American Airlines 2016-3 Class A Pass Through Trust	3.25	10/15/28	4,485,394	4,576,299	0.609%
American Airlines 2017-1 Class B Pass Through Trust	4.95	2/15/25	1,566,130	1,647,993	0.219%
American Airlines 2017-2 Class A Pass Through Trust	3.6	10/15/29	7,269,068	7,381,775	0.982%
Anglo American Capital	4.13	9/27/22	2,110,000	2,194,400	0.292%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	5,415,000	7,049,258	0.938%
Applebee S Funding Llc / Ihop Funding	4.19	6/7/49	2,815,000	2,879,351	0.383%
APT Pipelines	4.25	7/15/27	2,570,000	2,752,401	0.366%
ArcelorMittal	4.55	3/11/26	1,490,000	1,557,050	0.207%
ArcelorMittal	3.6	7/16/24	3,625,000	3,650,966	0.486%
AT&T	4.5	3/9/48	3,485,000	3,738,433	0.497%
Avolon Holdings Funding	4.38	5/1/26	2,365,000	2,449,624	0.326%
Avolon Holdings Funding	3.95	7/1/24	990,000	1,017,709	0.135%
Baidu	4.88	11/14/28	3,020,000	3,397,907	0.452%
Baidu	4.38	3/29/28	2,680,000	2,910,280	0.387%
Baidu	4.38	5/14/24	4,710,000	5,022,028	0.668%
Baidu	4.13	6/30/25	3,480,000	3,704,261	0.493%
Bangkok Bank PCL/Hong Kong	3.73	9/25/34	4,495,000	4,570,138	0.608%
Bank of America	3.82	1/20/28	3,090,000	3,330,263	0.443%
Bank of America	4.45	3/3/26	6,805,000	7,413,476	0.986%
Bank of America	4.27	7/23/29	10,100,000	11,212,616	1.492%
Barclays	4.34	1/10/28	3,950,000	4,149,791	0.552%
Barclays	4.97	5/16/29	1,780,000	1,952,219	0.260%
BAT Capital	3.56	8/15/27	3,670,000	3,690,203	0.491%
BBVA Bancomer SA/Texas	6.5	3/10/21	2,515,000	2,628,200	0.350%
BBVA Bancomer SA/Texas	5.88	9/13/34	4,840,000	4,821,850	0.642%
Becton Dickinson And	3.73	12/15/24	865,000	915,506	0.122%
Becton Dickinson And	3.7	6/6/27	6,625,000	7,001,459	0.931%
Boardwalk Pipelines	4.95	12/15/24	3,250,000	3,474,504	0.462%
Boardwalk Pipelines	5.95	6/1/26	5,035,000	5,628,022	0.749%
Boardwalk Pipelines	4.45	7/15/27	1,110,000	1,142,089	0.152%
Brixmor Operating Partnership	3.65	6/15/24	6,027,000	6,271,160	0.834%
Broadcom Corp / Broadcom Cayman Finance	3.63	1/15/24	7,080,000	7,232,298	0.962%
Broadcom Corp / Broadcom Cayman Finance	3.13	1/15/25	5,550,000	5,509,246	0.733%
Bunge Ltd Finance	4.35	3/15/24	640,000	673,151	0.090%
Bunge Ltd Finance	3.25	8/15/26	1,655,000	1,650,320	0.220%
Bunge Ltd Finance	3.75	9/25/27	5,020,000	5,125,651	0.682%
Cardinal Health	4.9	9/15/45	115,000	116,382	0.015%
Carpenter Technology	5.2	7/15/21	4,650,000	4,782,395	0.636%
Celgene	3.88	8/15/25	5,755,000	6,192,766	0.824%
Cenovus Energy	5.4	6/15/47	3,305,000	3,722,256	0.495%
Charter Communications Operating	4.05	4/30/25	6,964,557	7,002,862	0.932%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	1,641,000	1,997,453	0.266%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	1,350,000	1,537,816	0.205%
Cigna	4.9	12/15/48	3,200,000	3,718,285	0.495%
Cno Financial	5.25	5/30/25	5,110,000	5,537,963	0.737%
Comcast	4.7	10/15/48	4,520,000	5,536,340	0.737%
CommonSpirit Health	2.76	10/1/24	3,065,000	3,092,652	0.411%
CRCC Yuxiang	3.5	5/16/23	5,070,000	5,222,754	0.695%
Credit Suisse	7.13	7/29/68	3,400,000	3,605,530	0.480%
Credit Suisse Group Funding Guernsey	3.75	3/26/25	4,035,000	4,237,880	0.564%
Crown Castle Towers	3.66	5/15/25	1,785,000	1,867,526	0.248%
CSCEC Finance Cayman II	2.9	7/5/22	7,260,000	7,296,606	0.971%
CVS Health	4.1	3/25/25	3,425,000	3,652,756	0.486%

CVS Health	5.05	3/25/48	6,650,000	7,546,294	1.004%
CVS Health	5.13	7/20/45	265,000	300,753	0.040%
CVS Health	3.25	8/15/29	2,880,000	2,895,399	0.385%
Danske Bank	5.38	1/12/24	8,825,000	9,672,915	1.287%
Danske Bank	3.24	12/20/25	1,895,000	1,907,750	0.254%
Danske Bank	2.7	3/2/22	1,620,000	1,623,010	0.216%
DB Master Finance	4.03	11/20/47	584,588	605,609	0.081%
Dcp Midstream Operating	5.13	5/15/29	3,555,000	3,608,325	0.480%
Dell International LLC / EMC	6.02	6/15/26	2,110,000	2,372,490	0.316%
Dell International LLC / EMC	8.35	7/15/46	1,005,000	1,323,494	0.176%
Diamondback Energy	4.75	11/1/24	3,950,000	4,038,875	0.537%
Domino s Pizza Master Issuer	4.12	7/25/48	3,969,750	4,121,077	0.548%
DRIVEN BRANDS FUNDING	3.98	10/20/49	1,090,000	1,099,766	0.146%
DRIVEN BRANDS FUNDING	4.74	4/20/48	2,661,313	2,788,789	0.371%
Enel Finance International	2.65	9/10/24	10,745,000	10,756,948	1.431%
Eni	4	9/12/23	4,975,000	5,265,953	0.701%
Eni	4.75	9/12/28	4,690,000	5,308,705	0.706%
Enlink Midstream Partners	4.15	6/1/25	2,750,000	2,548,662	0.339%
Eqm Midstream Partners	4.75	7/15/23	145,000	145,544	0.019%
Eqm Midstream Partners	4	8/1/24	3,252,000	3,148,242	0.419%
Fidelity National Financial	4.5	8/15/28	4,735,000	5,065,015	0.674%
First American Financial	4.6	11/15/24	3,945,000	4,242,102	0.564%
Ge Capital International Funding Co Unlimited	4.42	11/15/35	10,945,000	11,475,614	1.527%
General Electric	5.55	1/5/26	385,000	436,761	0.058%
General Electric	3.38	3/11/24	965,000	992,511	0.132%
General Electric	3.45	5/15/24	4,050,000	4,160,541	0.554%
General Electric	5	6/15/68	1,305,000	1,238,119	0.165%
General Motors Financial	4.35	4/9/25	2,385,000	2,480,860	0.330%
General Motors Financial	4.3	7/13/25	1,070,000	1,109,975	0.148%
GLP Capital LP / GLP Financing II	5.25	6/1/25	4,215,000	4,651,510	0.619%
Goldman Sachs	3.85	1/26/27	5,490,000	5,822,046	0.775%
Goldman Sachs	4.22	5/1/29	10,180,000	11,095,019	1.476%
Hardee s Funding	4.25	6/20/48	6,905,250	7,004,548	0.932%
HCP	3.25	7/15/26	740,000	760,766	0.101%
HCP	3.5	7/15/29	2,890,000	2,998,771	0.399%
Healthcare Realty Trust	3.63	1/15/28	4,000,000	4,154,308	0.553%
Heathrow Funding	4.88	7/15/21	4,830,000	5,005,131	0.666%
Hudson Pacific Properties	3.25	1/15/30	5,405,000	5,339,962	0.710%
Jack In the Box Funding	4.48	8/25/49	3,725,000	3,824,197	0.509%
Johnson Electric Holdings	4.13	7/30/24	5,990,000	6,214,625	0.827%
Keysight Technologies	4.6	4/6/27	3,965,000	4,361,167	0.580%
Kraft Heinz Foods	4.88	10/1/49	2,135,000	2,139,962	0.285%
Life Storage	4	6/15/29	3,000,000	3,205,617	0.426%
Micron Technology	4.19	2/15/27	4,155,000	4,269,263	0.568%
Micron Technology	4.66	2/15/30	2,235,000	2,324,400	0.309%
Micron Technology	4.64	2/6/24	6,245,000	6,635,313	0.883%
Micron Technology	4.98	2/6/26	1,030,000	1,109,825	0.148%
Micron Technology	5.33	2/6/29	1,150,000	1,263,563	0.168%
Morgan Stanley	3.63	1/20/27	14,305,000	15,127,380	2.013%
Morgan Stanley	3.88	1/27/26	1,590,000	1,707,342	0.227%
Morgan Stanley	3.13	7/27/26	3,390,000	3,494,744	0.465%
NRG Energy	3.75	6/15/24	1,710,000	1,757,788	0.234%
Nustar Logistics	6	6/1/26	1,250,000	1,348,438	0.179%
Occidental Petroleum	2.9	8/15/24	11,600,000	11,662,942	1.552%
Occidental Petroleum	3.2	8/15/26	1,475,000	1,486,757	0.198%
Occidental Petroleum	4.4	8/15/49	545,000	557,235	0.074%
Park Aerospace Holdings	5.5	2/15/24	7,145,000	7,729,361	1.028%
Perrigo Finance Unlimited	3.5	12/15/21	1,065,000	1,073,568	0.143%
Perrigo Finance Unlimited	3.9	12/15/24	4,779,000	4,895,173	0.651%
Perrigo Finance Unlimited	4.38	3/15/26	6,045,000	6,237,914	0.830%
Petroleos Mexicanos	6.49	1/23/27	2,010,000	2,097,737	0.279%
Petroleos Mexicanos	7.69	1/23/50	910,000	951,223	0.127%
Philip Morris International	3.38	8/15/29	530,000	555,962	0.074%
Planet Fitness Master Issuer	4.26	9/5/48	6,123,150	6,260,125	0.833%
QUALCOMM	3.25	5/20/27	679,000	707,794	0.094%
QVC	4.85	4/1/24	100,000	105,551	0.014%
QVC	5.13	7/2/22	4,350,000	4,567,417	0.608%
REI - SECURITY LENDING COLLATERAL			1,182,674	11,826,743	1.573%
Reynolds American	4.45	6/12/25	5,975,000	6,358,027	0.846%
Reynolds American	5.85	8/15/45	1,750,000	1,936,648	0.258%
Royal Bank Of Scotland	6.13	12/15/22	3,900,000	4,216,037	0.561%
Royal Bank Of Scotland	5.13	5/28/24	1,070,000	1,138,108	0.151%

Royal Bank Of Scotland	8.63	9/30/68	3,585,000	3,835,950	0.510%
Sabine Pass Liquefaction	5	3/15/27	5,650,000	6,207,938	0.826%
Saudi Arabian Oil	4.38	4/16/49	3,520,000	3,853,953	0.513%
SBA Tower Trust	2.84	1/15/25	3,295,000	3,299,385	0.439%
SBA Tower Trust	3.45	3/15/23	8,390,000	8,626,894	1.148%
Service Properties Trust	4.35	10/1/24	2,605,000	2,636,935	0.351%
Service Properties Trust	4.95	10/1/29	1,890,000	1,867,460	0.248%
SF Holding Investment	4.13	7/26/23	9,105,000	9,528,988	1.268%
Shinhan Bank	3.88	11/5/23	5,745,000	6,072,123	0.808%
SK Telecom	3.75	4/16/23	5,925,000	6,189,316	0.823%
SMBC Aviation Capital Finance DAC	3.55	4/15/24	895,000	929,176	0.124%
SMBC Aviation Capital Finance DAC	4.13	7/15/23	4,660,000	4,908,331	0.653%
Southern			20,445	1,088,262	0.145%
Syngenta Finance	4.44	4/24/23	6,755,000	7,054,442	0.939%
Syngenta Finance	5.68	4/24/48	4,550,000	4,693,798	0.624%
Tencent Holdings	3.8	2/11/25	3,885,000	4,099,000	0.545%
Tencent Holdings	3.98	4/11/29	3,485,000	3,741,525	0.498%
Transcontinental Gas Pipe Line	4	3/15/28	1,705,000	1,808,778	0.241%
TRP Government Reserve	2		16,102,592	16,102,592	2.142%
United Airlines	3.79	4/1/24	407,908	407,525	0.054%
United Airlines 2014-2 Class B Pass Through Trust	4.63	9/3/22	4,304,925	4,441,550	0.591%
United Airlines 2019-2 Class AA Pass Through Trust	2.7	5/1/32	1,520,000	1,515,734	0.202%
United Airlines 2019-2 Class B Pass Through Trust	3.5	5/1/28	840,000	841,620	0.112%
Unitedhealth	4.45	12/15/48	3,130,000	3,689,384	0.491%
U.S. Treasury Bonds	4.75	2/15/37	2,700,000	3,871,125	0.515%
Ventas Realty	4.4	1/15/29	5,090,000	5,645,792	0.751%
Vereit Operating Partnership	4.88	6/1/26	6,485,000	7,193,655	0.957%
Vereit Operating Partnership	3.95	8/15/27	3,461,000	3,646,825	0.485%
Verizon Communications	5.25	3/16/37	3,925,000	4,880,215	0.649%
Verizon Communications	5.01	4/15/49	3,315,000	4,138,380	0.551%
Verizon Communications	4.86	8/21/46	770,000	936,488	0.125%
Vistra Operations	4.02	12/31/25	6,541,562	6,558,831	0.873%
Vistra Operations	3.55	7/15/24	3,400,000	3,429,750	0.456%
Vistra Operations	4.3	7/15/29	2,370,000	2,429,250	0.323%
Vodafone	5.25	5/30/48	5,065,000	5,865,969	0.780%
Vodafone	4.88	6/19/49	3,535,000	3,940,221	0.524%
Volkswagen Group of America Finance	4.75	11/13/28	4,095,000	4,555,589	0.606%
Volkswagen Group of America Finance	3.2	9/26/26	2,400,000	2,416,114	0.321%
Want Want China Finance	2.88	4/27/22	7,540,000	7,579,464	1.008%
Weibo	3.5	7/5/24	8,845,000	8,993,065	1.196%
Wendy s Funding	3.78	6/15/49	3,890,250	3,978,325	0.529%
Western Digital	3.61	2/27/23	5,429,487	5,409,127	0.720%
Western Midstream Operating	4	7/1/22	3,600,000	3,641,472	0.484%
Williams	4	9/15/25	2,210,000	2,327,702	0.310%
Woodside Finance	3.7	3/15/28	6,390,000	6,570,843	0.874%
Woodside Finance	3.65	3/5/25	6,650,000	6,863,738	0.913%
WPP Finance 2010	3.75	9/19/24	4,860,000	5,050,653	0.672%

Total Investments in Securities **769,349,101**

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX IG S33 PAY 75 11/20/2019	75.00	11/20/2019	(38,000,000)	(28,299)	(0.004%)

Total Options **(28,299)**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
AT&T INC CDS 12/20/2024	15,425,000	134,815	0.018%
AMERICAN AIRLINES GROUP CDS 06/20/2020	3,995,000	136,237	0.018%
APACHE CORP CDS 12/20/2024	(5,725,000)	(184,064)	(0.024%)
CARDINAL HEALTH INC CDS 06/20/2024	3,700,000	(53,868)	(0.007%)
CARDINAL HEALTH INC CDS 06/20/2024	(3,700,000)	(53,868)	(0.007%)
DEVON ENERGY CORP CDS 12/20/2024	1,752,500	(5,881)	(0.001%)
NEWELL BRANDS INC CDS 12/20/2024	3,090,510	40,248	0.005%
NEWELL BRANDS INC CDS 12/20/2024	620,000	6,816	0.001%
CDX IG CDSI S33 5Y 12/20/2024	15,275,000	300,505	0.040%

Total Swap Contracts **320,938**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVZ9 5YR US NOTE FUT DEC 19	(1,153)	12/31/2019	(137,378,151)	867,982	(18.277%)
TUZ9 2YR US NOTE FUT DEC 19	423	12/31/2019	91,156,500	(62,460)	12.128%
TYZ9 UST 10YR FUT DEC 19	(346)	12/19/2019	(45,088,125)	134,135	(5.999%)
USZ9 UST 30YR FUT DEC 19	520	12/19/2019	84,402,500	(971,301)	11.229%

UXYZ9 UST 10YR ULTRA FUT DEC 19	(334)	12/19/2019	(47,563,688)	191,147	(6.328%)
WNZ9 ULTRA US BOND FUT DEC 19	293	12/19/2019	56,228,531	(1,075,996)	7.481%

Total Futures Contracts **(916,492)**

NET ASSETS 751,641,498

NET ASSET VALUE PER SHARE

Corporate Income Fund Shares 9.95
(\$719,516,810 / 72,342,075 Shares Outstanding)

Corporate Income Fund - I Class Shares 9.95
(\$32,124,689 / 3,227,376 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

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.