

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABG Intermediate Holdings 2	5.54	9/27/24	6,112,693	6,088,487	0.073%
Academy	6.1	7/1/22	16,441,966	11,450,678	0.138%
Acrisure LLC / Acrisure Finance	7	11/15/25	16,200,000	15,106,500	0.182%
Acrisure LLC / Acrisure Finance	8.13	2/15/24	12,895,000	13,878,244	0.167%
Acrisure LLC / Acrisure Finance	10.13	8/1/26	9,690,000	10,101,825	0.121%
ADT Security	4.88	7/15/32	9,233,000	8,090,416	0.097%
AES Corp/VA	6	5/15/26	25,460,000	27,019,425	0.325%
AES Corp/VA	5.13	9/1/27	15,150,000	16,096,875	0.193%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	14,135,000	14,947,763	0.180%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	7.5	3/15/26	21,930,000	24,534,188	0.295%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	6.63	6/15/24	30,130,000	31,598,838	0.380%
Alcoa Nederland Holding BV	6.75	9/30/24	3,455,000	3,636,388	0.044%
Alcoa Nederland Holding BV	7	9/30/26	3,605,000	3,911,425	0.047%
Aleris International	6.79	2/27/23	32,707,197	32,707,197	0.393%
Aleris International	10.75	7/15/23	16,290,000	17,145,225	0.206%
Allied Universal Holdco LLC / Allied Universal Finance	6.63	7/15/26	13,800,000	14,541,750	0.175%
Altice Financing	7.5	5/15/26	34,445,000	36,511,700	0.439%
Altice France SA/France	5.5	1/15/28	16,700,000	16,846,125	0.202%
Altice France SA/France	8.13	2/1/27	13,360,000	14,746,100	0.177%
Altice France SA/France	7.38	5/1/26	28,125,000	30,058,594	0.361%
Altice Luxembourg	7.63	2/15/25	64,355,000	66,768,313	0.803%
Altice Luxembourg	7.75	5/15/22	1,381,000	1,410,346	0.017%
Altice Luxembourg	10.5	5/15/27	23,297,000	26,209,125	0.315%
AMC Entertainment Holdings	5.88	11/15/26	5,703,000	5,146,958	0.062%
AMC Entertainment Holdings	5.75	6/15/25	35,575,000	33,751,781	0.406%
American Airlines 2013-1 Class B Pass Through Trust	5.63	1/15/21	1,988,535	2,034,355	0.024%
American Builders & Contractors Supply	5.88	5/15/26	32,755,000	34,269,919	0.412%
American Electric Power			290,650	15,921,509	0.191%
American Woodmark	4.88	3/15/26	19,570,000	19,692,313	0.237%
Amwins	7.75	7/1/26	14,390,000	15,343,338	0.184%
Ancestry.com Operations	5.8	10/19/23	6,523,318	6,436,362	0.077%
Apex Tool Group LLC / BC Mountain Finance	9	2/15/23	25,285,000	22,440,438	0.270%
Archrock Partners LP / Archrock Partners Finance	6	10/1/22	13,690,000	13,861,125	0.167%
Archrock Partners LP / Archrock Partners Finance	6.88	4/1/27	12,145,000	12,873,700	0.155%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	6	2/15/25	12,000,000	12,540,000	0.151%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	5.25	8/15/27	22,675,000	22,930,094	0.276%
Ascend Learning	6.88	8/1/25	16,485,000	17,144,400	0.206%
Asurion	5.04	11/3/23	10,285,601	10,322,527	0.124%
Asurion	5.04	8/4/22	23,314,808	23,398,042	0.281%
Asurion	8.54	8/4/25	125,745,000	127,694,048	1.535%
Avantor	6	10/1/24	17,470,000	18,671,063	0.224%
Avantor	9	10/1/25	116,569,000	130,848,703	1.573%
Avantor			544,130	28,888,958	0.347%
Avis Budget Car Rental LLC / Avis Budget Finance	6.38	4/1/24	22,000,000	22,990,000	0.276%
Avolon Holdings Funding	5.13	10/1/23	16,290,000	17,275,545	0.208%
Avolon Holdings Funding	5.5	1/15/23	20,560,000	21,947,800	0.264%
Avon International Operations	7.88	8/15/22	14,525,000	15,192,714	0.183%
Banco do Brasil SA/Cayman	9	12/18/67	19,660,000	22,088,010	0.265%
Banco Santander	6.75	7/25/68	15,100,000	17,864,501	0.215%
Barclays	7.88	12/15/67	15,745,000	20,565,238	0.247%
Bausch Health	9	12/15/25	35,025,000	39,315,563	0.473%
Bausch Health	7	3/15/24	36,380,000	38,244,475	0.460%
Bausch Health	7.25	5/30/29	18,395,000	20,050,550	0.241%
Bausch Health Americas	8.5	1/31/27	31,870,000	35,734,238	0.430%
Bausch Health Americas	9.25	4/1/26	33,555,000	38,084,925	0.458%
BCP Raptor	6.79	6/24/24	20,941,436	19,192,826	0.231%
Berry Global	5.63	7/15/27	3,825,000	3,949,313	0.047%
Berry Petroleum	7	2/15/26	18,450,000	17,619,750	0.212%
B&G Foods	5.25	4/1/25	31,400,000	32,106,500	0.386%
B&G Foods	5.25	9/15/27	16,155,000	16,498,294	0.198%
Big River Steel	7.1	8/23/23	6,425,985	6,361,725	0.076%
Big River Steel LLC / BRS Finance	7.25	9/1/25	13,630,000	14,396,688	0.173%
Bombardier	6	10/15/22	12,450,000	12,403,313	0.149%
Bombardier	8.75	12/1/21	11,515,000	12,507,593	0.150%
Boyd Gaming	6	8/15/26	12,335,000	13,013,425	0.156%

Brazos delaware II	6.05	5/21/25	8,744,313	8,055,698	0.097%
Brookfield WEC Holdings	5.54	8/1/25	10,267,455	10,291,891	0.124%
Bruin E&P Partners	8.88	8/1/23	3,585,000	2,670,825	0.032%
Cabot Financial Luxembourg	7.5	10/1/23	4,270,000	5,435,113	0.065%
Cabot Financial Luxembourg	7.5	10/1/23	9,825,000	12,505,852	0.150%
Caesars Resort Collection LLC / CRC Finco	5.25	10/15/25	11,731,000	11,965,620	0.144%
Calpine	5.88	1/15/24	8,245,000	8,409,900	0.101%
Canyon Valor	4.85	6/16/23	20,383,078	20,338,440	0.244%
Carrizo Oil & Gas	6.25	4/15/23	25,095,000	23,714,775	0.285%
Carrizo Oil & Gas	8.25	7/15/25	19,025,000	18,501,813	0.222%
Catalent Pharma Solutions	5	7/15/27	3,870,000	4,015,125	0.048%
CCO Holdings LLC / CCO Holdings Capital	5	2/1/28	57,825,000	59,776,594	0.718%
CCO Holdings LLC / CCO Holdings Capital	5.5	5/1/26	25,325,000	26,496,281	0.318%
CCO Holdings LLC / CCO Holdings Capital	5.13	5/1/27	26,545,000	27,673,163	0.333%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	15,830,000	16,858,950	0.203%
CDW LLC / CDW Finance	4.25	4/1/28	15,340,000	15,608,450	0.188%
Cedar Fair	5.25	7/15/29	5,455,000	5,823,213	0.070%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	5.38	4/15/27	15,880,000	16,951,900	0.204%
Change Healthcare Holdings LLC / Change Healthcare Finance	5.75	3/1/25	14,760,000	14,981,400	0.180%
Cheniere Corpus Christi Holdings	5.88	3/31/25	10,375,000	11,542,188	0.139%
Cheniere Corpus Christi Holdings	7	6/30/24	19,360,000	22,239,800	0.267%
Cheniere Corpus Christi Holdings	5.13	6/30/27	16,940,000	18,549,300	0.223%
Cheniere Energy	4.25	3/15/45	2,678,000	2,085,230	0.025%
Cheniere Energy Partners	5.63	10/1/26	6,250,000	6,617,188	0.080%
Cheniere Energy Partners	4.5	10/1/29	20,230,000	20,710,463	0.249%
Chesapeake Energy	8	6/15/27	26,215,000	17,695,125	0.213%
Chobani Llc / Chobani Finance	7.5	4/15/25	34,140,000	32,689,050	0.393%
Churchill downs	5.5	4/1/27	9,920,000	10,465,600	0.126%
Cirsa Finance International Sarl	6.25	12/20/23	5,890,000	6,819,463	0.082%
Cirsa Finance International Sarl	7.88	12/20/23	21,875,000	23,242,188	0.279%
Cit	5.25	3/7/25	8,055,000	8,779,950	0.106%
Cit	4.13	3/9/21	1,385,000	1,409,238	0.017%
Cit	6.13	3/9/28	7,295,000	8,553,388	0.103%
Citgo Holding	9.25	8/1/24	12,855,000	13,562,025	0.163%
Clear Channel Outdoor Holdings			3,312,595	8,347,739	0.100%
Clear Channel Worldwide Holdings	9.25	2/15/24	49,125,000	53,791,875	0.647%
Clear Channel Worldwide Holdings	5.13	8/15/27	17,055,000	17,779,838	0.214%
Clearway Energy Operating	5.75	10/15/25	31,223,000	32,940,265	0.396%
Cno Financial	5.25	5/30/25	8,561,000	9,277,984	0.112%
Colfax	6	2/15/24	5,350,000	5,650,938	0.068%
Colfax	6.38	2/15/26	3,460,000	3,715,175	0.045%
Connect Finco SARL / Connect US Finco	6.75	10/1/26	21,240,000	21,638,250	0.260%
Consolidated Energy Finance	6.5	5/15/26	21,150,000	20,727,000	0.249%
Consolidated Energy Finance	6.88	6/15/25	12,075,000	12,135,375	0.146%
Constellium	6.63	3/1/25	49,799,000	51,915,458	0.624%
Constellium	5.75	5/15/24	17,265,000	17,761,369	0.213%
Constellium			624,400	7,936,124	0.095%
Cosan Luxembourg	7	1/20/27	18,465,000	20,193,324	0.243%
Country Garden Holdings	8	1/27/24	13,860,000	15,081,012	0.181%
Covey Park Energy LLC / Covey Park Finance	7.5	5/15/25	5,250,000	4,200,000	0.050%
Credit Agricole	6.5	6/23/68	8,955,000	10,529,179	0.127%
Credit Suisse	7.5	6/11/68	19,025,000	21,117,750	0.254%
Credit Suisse	7.13	7/29/68	17,650,000	18,716,943	0.225%
Crown Cork & Seal	7.38	12/15/26	1,220,000	1,470,100	0.018%
CrownRock LP / CrownRock Finance	5.63	10/15/25	31,680,000	31,838,400	0.383%
CSC Holdings	10.88	10/15/25	31,042,000	35,077,460	0.422%
CSC Holdings	6.63	10/15/25	24,365,000	26,040,094	0.313%
CSC Holdings	5.75	1/15/30	22,260,000	23,261,700	0.280%
CSC Holdings	6.5	2/1/29	25,610,000	28,427,100	0.342%
CSC Holdings	7.5	4/1/28	12,640,000	14,251,600	0.171%
CSC Holdings	7.75	7/15/25	26,951,000	28,938,636	0.348%
CSI Compressco LP / CSI Compressco Finance	7.5	4/1/25	14,355,000	14,121,731	0.170%
CSI Compressco LP / CSI Compressco Finance	7.25	8/15/22	4,110,000	3,719,550	0.045%
CVR Partners LP / CVR Nitrogen Finance	9.25	6/15/23	31,135,000	32,497,156	0.391%
C&W Senior Financing DAC	6.88	9/15/27	22,605,000	23,509,200	0.283%
DAE Funding	5.25	11/15/21	16,305,000	16,997,963	0.204%
DAE Funding	4.5	8/1/22	11,195,000	11,390,913	0.137%
DAE Funding	5	8/1/24	18,780,000	19,625,100	0.236%
Danaher			17,581	19,987,311	0.240%
Darling Ingredients	5.25	4/15/27	5,855,000	6,147,750	0.074%
DaVita	5	5/1/25	22,225,000	22,113,875	0.266%
DaVita	5.13	7/15/24	21,575,000	21,925,594	0.264%

Dcp Midstream	7.38	6/15/68	14,470,000	13,891,200	0.167%
Dcp Midstream Operating	8.13	8/16/30	9,040,000	11,277,400	0.136%
Dcp Midstream Operating	6.75	9/15/37	18,980,000	19,929,000	0.240%
Diamond Sports	5.3	8/24/26	7,855,000	7,894,275	0.095%
Diamond Sports Group Llc / Diamond Sports Finance	5.38	8/15/26	22,380,000	23,219,250	0.279%
Diamond Sports Group Llc / Diamond Sports Finance	6.63	8/15/27	20,580,000	21,326,025	0.256%
DISH DBS	5.88	11/15/24	21,685,000	21,413,938	0.257%
DISH DBS	7.75	7/1/26	19,205,000	19,493,075	0.234%
DNB Bank	6.5	3/26/68	17,345,000	18,154,665	0.218%
DPL	7.25	10/15/21	7,308,000	7,828,695	0.094%
Dynasty Acquisition	6.1	4/6/26	20,000,000	20,081,200	0.241%
Eagle Holding Co II	7.63	5/15/22	6,740,000	6,790,550	0.082%
Eagle Holding Co II	7.75	5/15/22	26,335,000	26,532,513	0.319%
Edison International	2.95	3/15/23	15,785,000	15,795,023	0.190%
Edison International	2.4	9/15/22	11,445,000	11,322,561	0.136%
eG Global Finance	6.75	2/7/25	15,515,000	15,127,125	0.182%
EIG Investors	10.88	2/1/24	1,590,000	1,653,600	0.020%
Eldorado Resorts	6	9/15/26	14,605,000	15,992,475	0.192%
Element Solutions	5.88	12/1/25	9,320,000	9,751,050	0.117%
Endeavor Energy Resources LP / EER Finance	5.5	1/30/26	11,670,000	12,136,800	0.146%
Endeavor Energy Resources LP / EER Finance	5.75	1/30/28	15,078,000	15,944,985	0.192%
Energizer Gamma Acquisition BV	4.63	7/15/26	10,020,000	11,515,896	0.138%
Energizer Holdings	7.75	1/15/27	4,940,000	5,483,400	0.066%
Escrow Smith Investment Co			46,680	0	0.000%
Eskom Holdings SOC	6.75	8/6/23	15,555,000	16,016,159	0.193%
Exterran Energy Solutions LP / EES Finance	8.13	5/1/25	23,155,000	22,981,338	0.276%
Fair Isaac	5.25	5/15/26	17,150,000	18,393,375	0.221%
F-Brasile SpA / F-Brasile US	7.38	8/15/26	12,390,000	12,807,667	0.154%
FELIX ENERGY PP	8.68	8/9/22	25,788,333	25,530,450	0.307%
Filtration	5.04	3/29/25	6,555,790	6,568,640	0.079%
First Quantum Minerals	7.25	5/15/22	3,620,000	3,603,457	0.043%
FMG Resources August 2006 Pty	5.13	3/15/23	10,845,000	11,170,350	0.134%
FMG Resources August 2006 Pty	5.13	5/15/24	17,680,000	18,387,200	0.221%
Ford Motor Credit	5.09	1/7/21	13,219,000	13,544,994	0.163%
Ford Motor Credit	5.75	2/1/21	16,982,000	17,557,061	0.211%
Freeport-McMoRan	5.4	11/14/34	23,125,000	22,142,188	0.266%
Freeport-McMoRan	5	9/1/27	7,985,000	7,955,056	0.096%
Freeport-McMoRan	5.25	9/1/29	8,215,000	8,215,000	0.099%
Frontera Energy			329,917	3,192,464	0.038%
Frontera Energy			384,050	3,718,671	0.045%
GCI	6.63	6/15/24	14,260,000	15,400,800	0.185%
General Electric	5	6/15/68	40,945,000	38,846,569	0.467%
GFL Environmental	8.5	5/1/27	22,090,000	24,492,288	0.294%
GFL Environmental	7	6/1/26	2,500,000	2,631,250	0.032%
Go Daddy Operating Co LLC / GD Finance	5.25	12/1/27	10,320,000	10,861,800	0.131%
Gogo Intermediate Holdings LLC / Gogo Finance	9.88	5/1/24	11,330,000	12,123,100	0.146%
GrubHub Holdings	5.5	7/1/27	6,320,000	6,446,400	0.077%
GTCR AP Finance	8	5/15/27	14,465,000	14,862,788	0.179%
GTT Communications	7.88	12/31/24	18,295,000	10,245,200	0.123%
Gulfport Energy	6.38	5/15/25	24,300,000	17,253,000	0.207%
Harland Clarke Holdings	6.85	11/3/23	9,743,504	7,575,574	0.091%
Harland Clarke Holdings	8.38	8/15/22	12,015,000	9,987,469	0.120%
Harsco	5.75	7/31/27	14,190,000	14,704,388	0.177%
HCA	5.88	2/1/29	9,535,000	10,679,200	0.128%
HCA	5.88	2/15/26	12,235,000	13,687,906	0.165%
HCA	5.63	9/1/28	4,745,000	5,290,675	0.064%
HD Supply	5.38	10/15/26	17,135,000	18,141,681	0.218%
Hecla Mining	6.88	5/1/21	4,390,000	4,324,150	0.052%
H&E Equipment Services	5.63	9/1/25	30,475,000	31,313,063	0.376%
Hertz	5.5	10/15/24	12,545,000	12,576,363	0.151%
Hertz	7.13	8/1/26	8,105,000	8,459,594	0.102%
Howard Hughes	5.38	3/15/25	29,855,000	31,086,519	0.374%
HUB International	7	5/1/26	18,640,000	19,129,300	0.230%
Hudbay Minerals	7.25	1/15/23	13,805,000	14,288,175	0.172%
Hudbay Minerals	7.63	1/15/25	6,495,000	6,584,306	0.079%
Hughes Satellite Systems	6.63	8/1/26	36,610,000	39,721,850	0.477%
IAA	5.5	6/15/27	6,580,000	6,974,800	0.084%
Icahn Enterprises LP / Icahn Enterprises Finance	6.25	5/15/26	30,875,000	32,380,156	0.389%
Iceland Bondco	4.63	3/15/25	14,800,000	15,220,720	0.183%
iHeart Communications			29,867,000	0	0.000%
iHeart Communications			18,970,000	0	0.000%
iHeartCommunications	8.44	1/30/20	10,315,000	7,529,950	0.091%

iHeartCommunications	6.38	5/1/26	5,143,838	5,555,345	0.067%
iHeartCommunications	6.1	5/1/26	17,743,479	17,848,343	0.215%
iHeartCommunications	8.38	5/1/27	48,323,209	52,189,066	0.627%
iHeartCommunications	5.25	8/15/27	6,185,000	6,432,400	0.077%
iHeartMedia			868,144	13,022,160	0.157%
iHeartMedia, Inc.			41,451	590,677	0.007%
Infor US	4.85	2/1/22	14,724,322	14,735,807	0.177%
Intelsat Jackson Holdings	8.5	10/15/24	34,227,000	34,483,703	0.414%
Intelsat Jackson Holdings	6.63	1/2/24	11,020,000	11,243,816	0.135%
Intelsat Jackson Holdings	9.75	7/15/25	38,985,000	40,739,325	0.490%
Intelsat Jackson Holdings	9.5	9/30/22	52,441,000	60,962,663	0.733%
International Game Technology	6.25	1/15/27	19,208,000	21,320,880	0.256%
Iridium Communications	10.25	4/15/23	27,315,000	29,500,200	0.355%
Itau Unibanco Holding SA/Cayman Island	6.13	6/12/68	21,225,000	21,458,475	0.258%
Jagged Peak Energy	5.88	5/1/26	33,565,000	33,648,913	0.404%
Joseph T Ryerson & Son	11	5/15/22	19,597,000	20,674,835	0.249%
Kissner Holdings LP / Kissner Milling Co Ltd / BSC Holding Inc / Kissner USA	8.38	12/1/22	44,040,000	45,801,600	0.551%
Kleopatra Holdings 1 SCA	9.25	6/30/23	5,117,437	3,046,244	0.037%
Kleopatra Holdings 1 SCA	9.25	6/30/23	3,305,809	1,967,840	0.024%
Kosmos Energy	7.13	4/4/26	15,260,000	15,679,650	0.188%
Kraton Polymers LLC / Kraton Polymers Capital	7	4/15/25	28,765,000	29,915,600	0.360%
Kraton Polymers LLC / Kraton Polymers Capital	5.25	5/15/26	4,470,000	5,112,824	0.061%
Kronos Inc/MA	5.25	11/1/23	32,524,632	32,576,346	0.392%
Kronos Inc/MA	10.5	11/1/24	40,819,827	41,381,099	0.497%
Ladder Capital Finance Holdings LLLP / Ladder Capital Finance	5.88	8/1/21	9,825,000	9,960,094	0.120%
Lands' End			6,336	71,882	0.001%
Laureate Education	8.25	5/1/25	33,975,000	36,947,813	0.444%
Level 3 Financing	5.25	3/15/26	6,875,000	7,150,000	0.086%
Level 3 Financing	5.38	5/1/25	8,450,000	8,735,188	0.105%
Level 3 Financing	4.63	9/15/27	16,770,000	16,937,700	0.204%
Liberty Broadband			100,300	10,483,356	0.126%
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	17,197,200	0.207%
LPL Holdings	5.75	9/15/25	46,970,000	48,790,088	0.586%
Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance	6	8/1/26	37,260,000	37,446,300	0.450%
Marriott Ownership Resorts Inc / ILG	6.5	9/15/26	17,710,000	19,038,250	0.229%
Matador Resources	5.88	9/15/26	40,375,000	40,375,000	0.485%
Mauser Packaging Solutions Holding	7.25	4/15/25	16,810,000	16,032,538	0.193%
Mauser Packaging Solutions Holding	5.59	4/3/24	9,643,038	9,431,469	0.113%
MDC Partners	6.5	5/1/24	32,621,000	29,725,886	0.357%
MGM China Holdings	5.38	5/15/24	8,040,000	8,361,600	0.101%
MGM China Holdings	5.88	5/15/26	7,975,000	8,373,750	0.101%
MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer	5.75	2/1/27	9,230,000	10,314,525	0.124%
MGM Resorts International	6	3/15/23	12,670,000	13,921,163	0.167%
Minerva Luxembourg	6.5	9/20/26	19,965,000	20,842,462	0.251%
MPT Operating Partnership LP / MPT Finance	6.38	3/1/24	11,575,000	12,110,344	0.146%
MTN Mauritius Investments	6.5	10/13/26	31,380,000	34,478,963	0.414%
Navient	6.13	3/25/24	34,245,000	35,529,188	0.427%
Navient	6.75	6/15/26	4,640,000	4,744,400	0.057%
Navient	6.75	6/25/25	2,845,000	2,933,906	0.035%
Navient	7.25	9/25/23	16,735,000	18,199,313	0.219%
Neon Holdings	10.13	4/1/26	14,290,000	14,379,313	0.173%
Netflix	5.88	11/15/28	33,095,000	35,908,075	0.432%
Netflix	3.88	11/15/29	10,175,000	11,746,382	0.141%
Netflix	5.38	11/15/29	19,060,000	19,870,050	0.239%
Netflix	6.38	5/15/29	53,075,000	58,647,875	0.705%
New Albertsons	8	5/1/31	7,155,000	7,226,550	0.087%
New Albertsons	7.45	8/1/29	10,560,000	10,612,800	0.128%
New Cota Participation			59	0	0.000%
New Enterprise Stone & Lime	6.25	3/15/26	14,845,000	15,160,456	0.182%
New Gold	6.38	5/15/25	16,995,000	15,911,569	0.191%
Nexstar Broadcasting	5.63	8/1/24	15,635,000	16,260,400	0.195%
Nexstar Escrow	5.63	7/15/27	13,745,000	14,397,888	0.173%
NextEra Energy			334,800	16,813,444	0.202%
NextEra Energy			65,401	15,237,779	0.183%
Nextera Energy Operating Partners	4.25	7/15/24	14,330,000	14,813,638	0.178%
Nextera Energy Operating Partners	4.25	9/15/24	17,020,000	17,594,425	0.211%
Nextera Energy Operating Partners	4.5	9/15/27	14,445,000	14,806,125	0.178%
NFP	6.88	7/15/25	12,530,000	12,404,700	0.149%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	30,605,000	31,178,844	0.375%
NGL Energy Partners LP / NGL Energy Finance	7.5	4/15/26	30,190,000	30,340,950	0.365%
NiSource	5.65	6/15/68	13,655,000	13,774,481	0.166%

Noble Holding International	8.95	4/1/45	13,435,000	6,851,850	0.082%
Novelis	6.25	8/15/24	12,454,000	13,061,133	0.157%
NRG Energy	6.63	1/15/27	26,495,000	28,713,956	0.345%
NRG Energy	7.25	5/15/26	61,705,000	67,721,238	0.814%
NRG Energy	5.25	6/15/29	8,220,000	8,836,500	0.106%
Nustar Logistics	5.63	4/28/27	14,374,000	15,182,538	0.182%
Nustar Logistics	6	6/1/26	12,245,000	13,209,294	0.159%
NVA Holdings	6.88	4/1/26	665,000	704,900	0.008%
Oci	6.63	4/15/23	16,905,000	17,158,575	0.206%
Outfront Media Capital LLC / Outfront Media Capital	5	8/15/27	11,230,000	11,791,500	0.142%
Pactiv	7.95	12/15/25	9,725,000	10,503,000	0.126%
Panther Bf Aggregator 2	5.54	4/30/26	8,040,000	7,954,615	0.096%
Panther BF Aggregator 2 LP / Panther Finance	8.5	5/15/27	43,450,000	43,938,813	0.528%
Park Aerospace Holdings	4.5	3/15/23	8,495,000	8,802,944	0.106%
Park Aerospace Holdings	5.25	8/15/22	8,015,000	8,445,806	0.102%
Park-Ohio Industries	6.63	4/15/27	4,105,000	3,920,275	0.047%
Parsley Energy LLC / Parsley Finance	5.63	10/15/27	24,319,000	25,048,570	0.301%
Parsley Energy LLC / Parsley Finance	5.38	1/15/25	2,400,000	2,424,000	0.029%
PDC Energy	5.75	5/15/26	25,300,000	24,857,250	0.299%
Performance Food	5.5	10/15/27	13,610,000	14,324,525	0.172%
Petrobras Global Finance BV	7.38	1/17/27	36,180,000	43,770,926	0.526%
PG&E	4.32	12/31/20	21,160,000	21,265,800	0.256%
PGT Escrow Issuer	6.75	8/1/26	13,960,000	15,059,350	0.181%
Pinnacle Bidco	6.38	2/15/25	8,075,000	10,554,063	0.127%
Post Holdings	5.63	1/15/28	11,795,000	12,502,700	0.150%
Post Holdings	5.75	3/1/27	9,915,000	10,485,113	0.126%
Post Holdings	8	7/15/25	10,165,000	10,851,138	0.130%
Prairie Eci Acquiror	6.85	3/11/26	19,123,900	18,627,826	0.224%
Prestige Brands	6.38	3/1/24	20,550,000	21,423,375	0.258%
Prime Security Services Borrower LLC / Prime Finance	5.25	4/15/24	15,595,000	15,984,875	0.192%
Prime Security Services Borrower LLC / Prime Finance	5.75	4/15/26	7,160,000	7,437,450	0.089%
Prime Security Services Borrower LLC / Prime Finance	9.25	5/15/23	15,332,000	16,098,600	0.193%
QEP Resources	5.63	3/1/26	1,165,000	1,001,900	0.012%
QEP Resources	5.25	5/1/23	2,155,000	1,987,988	0.024%
Qorvo	5.5	7/15/26	14,190,000	14,988,188	0.180%
Radiate Holdco LLC / Radiate Finance	6.88	2/15/23	13,910,000	14,309,913	0.172%
Refinitiv US Holdings	5.79	10/1/25	28,085,680	28,226,109	0.339%
Refinitiv US Holdings	6.88	11/15/26	6,740,000	8,208,744	0.099%
Refinitiv US Holdings	8.25	11/15/26	55,590,000	61,287,975	0.737%
Refinitiv US Holdings	6.25	5/15/26	30,425,000	32,668,844	0.393%
RegionalCare Hospital Partners Holdings	6.56	11/16/25	13,011,675	13,013,757	0.156%
RegionalCare Hospital Partners Holdings	8.25	5/1/23	4,950,000	5,271,750	0.063%
Regionalcare Hospital Partners Holdings Inc / Lifepoint Health	9.75	12/1/26	21,620,000	23,133,400	0.278%
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu	7	7/15/24	27,955,000	28,933,425	0.348%
Royal Bank Of Scotland	8.63	9/30/68	17,050,000	18,243,500	0.219%
Ryman Hospitality Properties	4.75	10/15/27	10,790,000	11,046,263	0.133%
Scientific Games International	10	12/1/22	16,358,000	16,991,873	0.204%
Scientific Games International	8.25	3/15/26	33,980,000	36,103,750	0.434%
Scripps Escrow	5.88	7/15/27	9,355,000	9,507,019	0.114%
Select Medical	6.25	8/15/26	4,135,000	4,321,075	0.052%
Sempra Energy			125,333	14,813,986	0.178%
Sensata Technologies UK Financing	6.25	2/15/26	18,090,000	19,288,463	0.232%
Seven Generations Energy	5.38	9/30/25	53,035,000	52,372,063	0.629%
Shimao Property Holdings	6.13	2/21/24	14,220,000	15,088,941	0.181%
Sigma Holdco BV	7.88	5/15/26	14,765,000	14,746,544	0.177%
Silversea Cruise Finance	7.25	2/1/25	13,215,000	14,073,975	0.169%
Sirius XM Radio	4.63	7/15/24	14,160,000	14,655,600	0.176%
Sirius XM Radio	5.38	7/15/26	18,620,000	19,527,725	0.235%
Sirius XM Radio	5	8/1/27	11,225,000	11,603,844	0.139%
SolarWinds Holdings	4.79	2/5/24	9,806,468	9,813,627	0.118%
Solera	4.79	3/3/23	14,664,000	14,585,401	0.175%
Solera LLC / Solera Finance	10.5	3/1/24	50,685,000	53,472,675	0.643%
Southern			340,139	18,105,174	0.218%
Springleaf Finance	6.63	1/15/28	6,110,000	6,568,250	0.079%
Springleaf Finance	6.13	3/15/24	17,135,000	18,462,963	0.222%
Springleaf Finance	6.88	3/15/25	19,700,000	21,719,250	0.261%
Springleaf Finance	7.13	3/15/26	6,180,000	6,844,350	0.082%
Sprint	7.13	6/15/24	85,985,000	92,648,838	1.114%
Sprint Capital	8.75	3/15/32	13,585,000	16,709,550	0.201%
Sprint Communications	11.5	11/15/21	12,330,000	14,302,800	0.172%
SS&C Technologies	5.5	9/30/27	32,885,000	34,282,613	0.412%
Standard Chartered	7.5	4/2/68	11,455,000	12,099,344	0.145%

Stars Group Holdings BV / Stars Group US Co-Borrower	7	7/15/26	28,525,000	30,200,844	0.363%
Steel Dynamics	5.5	10/1/24	3,850,000	3,955,875	0.048%
Steel Dynamics	5	12/15/26	7,491,000	7,846,823	0.094%
Summit Materials LLC / Summit Materials Finance	6.5	3/15/27	11,185,000	11,939,988	0.144%
Summit Midstream Holdings LLC / Summit Midstream Finance	5.75	4/15/25	5,535,000	4,649,400	0.056%
Summit Midstream Holdings LLC / Summit Midstream Finance	5.5	8/15/22	5,835,000	5,324,438	0.064%
Sunshine Luxembourg VII Sarl	6.55	10/2/26	16,335,000	16,403,117	0.197%
Sunshine Luxembourg VII Sarl	3.38	10/2/26	5,790,000	6,353,116	0.076%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	5.5	1/15/28	7,675,000	7,483,125	0.090%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	5.5	9/15/24	13,530,000	13,462,350	0.162%
Targa Resources			60,375	65,381,291	0.786%
Targa Resources			204,225	8,203,718	0.099%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	9,260,000	10,116,550	0.122%
Targa Resources Partners LP / Targa Resources Partners Finance	6.5	7/15/27	6,085,000	6,632,650	0.080%
Taylor Morrison Communities Inc / Taylor Morrison Holdings li	5.88	4/15/23	12,800,000	13,664,000	0.164%
TEGNA	5	9/15/29	20,800,000	21,034,000	0.253%
Telesat Canada / Telesat	6.5	10/15/27	16,375,000	16,606,493	0.200%
Tempur Sealy International	5.63	10/15/23	16,515,000	16,989,806	0.204%
Tempur Sealy International	5.5	6/15/26	15,315,000	15,965,888	0.192%
Tenet Healthcare	4.88	1/1/26	29,500,000	30,311,250	0.364%
Tenet Healthcare	8.13	4/1/22	26,500,000	28,686,250	0.345%
Terraform Global Operating	6.13	3/1/26	20,209,000	20,764,748	0.250%
TerraForm Power Operating	4.25	1/31/23	4,610,000	4,713,725	0.057%
Tesla	5.3	8/15/25	26,432,000	23,722,720	0.285%
Tesla Energy Operations Inc/DE	1.63	11/1/19	27,438,000	27,160,026	0.326%
T-Mobile USA	6.5	1/15/26	35,100,000	37,688,625	0.453%
T-Mobile USA Inc			22,270,000	288,397	0.003%
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	21,645,750	0.260%
TransDigm	6.25	3/15/26	42,275,000	45,339,938	0.545%
TransMontaigne Partners LP / TLP Finance	6.13	2/15/26	17,203,000	16,557,888	0.199%
Transocean Guardian	5.88	1/15/24	9,870,100	9,968,801	0.120%
Travelport Finance Luxembourg Sarl	7.63	5/29/26	13,400,000	12,079,162	0.145%
Trivium Packaging Finance BV	3.75	8/15/26	1,650,000	1,901,653	0.023%
Trivium Packaging Finance BV	5.5	8/15/26	7,665,000	8,057,831	0.097%
Trivium Packaging Finance BV	8.5	8/15/27	4,235,000	4,584,388	0.055%
TRP Government Reserve	2		389,361,886	389,361,886	4.680%
TRP Inst Floating Rate - Inst			2,614,580	25,727,463	0.309%
Truck Hero	10.29	4/21/25	10,625,000	9,881,250	0.119%
Truck Hero	5.79	4/22/24	6,634,824	6,195,267	0.074%
Uber Technologies	7.5	11/1/23	18,000,000	18,112,500	0.218%
Uber Technologies	5.55	7/13/23	8,196,673	8,126,673	0.098%
Uber Technologies	7.5	9/15/27	16,305,000	16,141,950	0.194%
Ubs Group Funding Switzerland	7.13	8/10/68	24,310,000	25,525,500	0.307%
Ultimate Software	5.79	5/4/26	36,750,000	36,933,750	0.444%
United Airlines Holdings	4.88	1/15/25	15,545,000	16,321,115	0.196%
United Airlines Holdings	5	2/1/24	1,245,000	1,308,429	0.016%
United Rentals North America	6.5	12/15/26	11,350,000	12,328,938	0.148%
Univision Communications	5.13	5/15/23	21,255,000	21,201,863	0.255%
UPCB Finance IV	5.38	1/15/25	13,973,000	14,392,190	0.173%
USA Compression Partners LP / USA Compression Finance	6.88	4/1/26	10,940,000	11,350,250	0.136%
USA Compression Partners LP / USA Compression Finance	6.88	9/1/27	8,110,000	8,353,300	0.100%
U.S. Treasury Bill	1.71	12/26/19	7,400,000	7,368,357	0.089%
U.S. Treasury Notes	2.13	3/31/24	143,215,000	146,705,866	1.763%
VB-S1 Issuer	6.9	6/15/46	5,445,000	5,649,777	0.068%
ViaSat	5.63	4/15/27	10,350,000	10,906,313	0.131%
VICI Properties 1 LLC / VICI FC	8	10/15/23	8,729,496	9,547,886	0.115%
Videotron	5.13	4/15/27	7,535,000	7,968,263	0.096%
Videotron	5	7/15/22	6,575,000	6,928,406	0.083%
Vine Oil & Gas LP / Vine Oil & Gas Finance	8.75	4/15/23	1,845,000	839,475	0.010%
Vine Oil & Gas LP / Vine Oil & Gas Finance	9.75	4/15/23	19,125,000	8,893,125	0.107%
Virgin Media Finance	6	10/15/24	2,955,000	3,043,650	0.037%
Virgin Media Secured Finance	5.25	1/15/26	10,630,000	10,922,325	0.131%
Virgin Media Secured Finance	5.5	8/15/26	10,665,000	11,171,588	0.134%
Vistra Energy	8	1/15/25	3,490,000	3,655,775	0.044%
Vistra Energy	8.13	1/30/26	12,730,000	13,652,925	0.164%
Vistra Operations	5	7/31/27	9,750,000	10,030,313	0.121%
Vistra Operations	5.5	9/1/26	17,485,000	18,293,681	0.220%
VTR Finance BV	6.88	1/15/24	35,664,000	36,823,080	0.443%
Weekley Homes LLC / Weekley Finance	6.63	8/15/25	10,140,000	10,190,700	0.122%

Welbilt	4.54	10/23/25	13,232,750	13,249,291	0.159%
Welbilt	9.5	2/15/24	4,800,000	5,154,000	0.062%
William Carter	5.63	3/15/27	6,200,000	6,634,000	0.080%
WPX Energy	5.25	10/15/27	10,115,000	10,165,575	0.122%
Wynn Las Vegas LLC / Wynn Las Vegas Capital	5.25	5/15/27	30,045,000	30,871,238	0.371%
Wynn Macau	5.5	10/1/27	10,015,000	10,165,225	0.122%
Wynn Resorts Finance LLC / Wynn Resorts Capital	5.13	10/1/29	11,645,000	12,183,581	0.146%
Yum Brands	5.35	11/1/43	20,805,000	19,738,744	0.237%
Yum Brands	6.88	11/15/37	19,070,000	21,239,213	0.255%
Yum Brands	4.75	1/15/30	4,340,000	4,475,625	0.054%
Zayo Group LLC / Zayo Capital	5.75	1/15/27	38,250,000	39,062,813	0.470%
Zayo Group LLC / Zayo Capital	6.38	5/15/25	38,585,000	39,694,319	0.477%
Zekelman Industries	4.3	6/14/21	6,585,483	6,580,018	0.079%
Zekelman Industries	9.88	6/15/23	11,351,000	11,946,928	0.144%
Ziggo Bond Co BV	6	1/15/27	14,575,000	15,212,656	0.183%

Total Investments in Securities **8,285,621,368**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	28,843,795	EUR	(25,808,000)	11/22/2019	603,764	0.007%
JP MORGAN CHASE BANK	CAD	276,000	USD	(209,064)	10/25/2019	(655)	0.000%
CITIBANK N A	USD	66,979,343	GBP	(54,158,000)	01/31/2020	65,053	0.001%
CITIBANK N A	GBP	54,158,000	USD	(66,727,303)	10/25/2019	(65,639)	-0.001%
CITIBANK N A	USD	2,513,940	CAD	(3,271,000)	10/25/2019	43,989	0.001%
CITIBANK N A	USD	128,582	CAD	(170,000)	10/25/2019	214	0.000%
GOLDMAN SACHS & CO	USD	28,974,861	EUR	(25,932,000)	11/22/2019	599,144	0.007%
MORGAN STANLEY & COMPANY LLC	USD	2,529,655	CAD	(3,297,000)	10/25/2019	40,071	0.000%
STATE STREET GLOBAL MARKETS LLC	CAD	470,000	USD	(354,264)	10/25/2019	636	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	241,906	CAD	(320,000)	10/25/2019	273	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	67,622,220	GBP	(54,158,000)	10/25/2019	960,557	0.012%
STATE STREET GLOBAL MARKETS LLC	USD	28,982,900	EUR	(25,932,000)	11/22/2019	607,183	0.007%

Total Forward Currency Exchange Contracts **2,854,589**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CALPINE CORP CDS 12/20/2023	(1,285,000)	(174,563)	(0.002%)
CALPINE CORP CDS 12/20/2023	(3,215,000)	(436,748)	(0.005%)
HERTZ CORP CDS 06/20/2024	4,750,000	373,250	0.004%
MURPHY OIL CORP CDS 5YR 06/20/2023	(9,731,910)	83,344	0.001%
REALOGY GROUP 5YR CDS 06/20/2024	(1,285,000)	165,061	0.002%
REALOGY GROUP 5YR CDS 06/20/2024	(7,715,000)	991,007	0.012%
CDX IG CDSI S32 5YR 06/20/2024	(119,050,000)	(2,510,765)	(0.030%)

Total Swap Contracts **(1,509,414)**

NET ASSETS 8,319,748,137

NET ASSET VALUE PER SHARE

High Yield Fund Shares **6.62**
(\$5,732,027,161 / 866,231,991 Shares Outstanding)

High Yield Fund - Advisor Class Shares **6.60**
(\$224,309,111 / 33,992,321 Shares Outstanding)

High Yield Fund - I Class Shares **6.62**
(\$2,363,411,865 / 357,180,561 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 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 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.