

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABG Intermediate Holdings 2	5.54	9/27/24	1,155,613	1,151,036	0.073%
Academy	6.1	7/1/22	3,302,134	2,299,705	0.145%
Acrisure LLC / Acrisure Finance	7	11/15/25	3,125,000	2,914,063	0.184%
Acrisure LLC / Acrisure Finance	8.13	2/15/24	2,705,000	2,911,256	0.184%
Acrisure LLC / Acrisure Finance	10.13	8/1/26	1,870,000	1,949,475	0.123%
ADT Security	4.88	7/15/32	1,884,000	1,650,855	0.104%
AES Corp/VA	6	5/15/26	5,310,000	5,635,238	0.356%
AES Corp/VA	5.13	9/1/27	3,010,000	3,198,125	0.202%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	2,610,000	2,760,075	0.174%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	7.5	3/15/26	4,150,000	4,642,813	0.293%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	6.63	6/15/24	5,460,000	5,726,175	0.361%
Alcoa Nederland Holding BV	6.75	9/30/24	780,000	820,950	0.052%
Alcoa Nederland Holding BV	7	9/30/26	655,000	710,675	0.045%
Aleris International	6.79	2/27/23	6,416,506	6,416,506	0.405%
Aleris International	10.75	7/15/23	3,140,000	3,304,850	0.209%
Allied Universal Holdco LLC / Allied Universal Finance	6.63	7/15/26	2,575,000	2,713,406	0.171%
Altice Financing	7.5	5/15/26	7,015,000	7,435,900	0.469%
Altice France SA/France	5.5	1/15/28	3,140,000	3,167,475	0.200%
Altice France SA/France	8.13	2/1/27	2,675,000	2,952,531	0.186%
Altice France SA/France	7.38	5/1/26	5,870,000	6,273,563	0.396%
Altice Luxembourg	7.63	2/15/25	13,120,000	13,612,000	0.859%
Altice Luxembourg	7.75	5/15/22	281,000	286,971	0.018%
Altice Luxembourg	10.5	5/15/27	4,730,000	5,321,250	0.336%
AMC Entertainment Holdings	5.88	11/15/26	1,113,000	1,004,483	0.063%
AMC Entertainment Holdings	5.75	6/15/25	4,105,000	3,894,619	0.246%
American Airlines 2013-1 Class B Pass Through Trust	5.63	1/15/21	618,881	633,141	0.040%
American Builders & Contractors Supply	5.88	5/15/26	3,130,000	3,274,763	0.207%
American Electric Power			56,900	3,116,924	0.197%
Amwins	7.75	7/1/26	2,740,000	2,921,525	0.184%
Ancestry.com Operations	5.8	10/19/23	1,363,143	1,344,972	0.085%
Apex Tool Group LLC / BC Mountain Finance	9	2/15/23	4,840,000	4,295,500	0.271%
Archrock Partners LP / Archrock Partners Finance	6	10/1/22	2,790,000	2,824,875	0.178%
Archrock Partners LP / Archrock Partners Finance	6.88	4/1/27	2,370,000	2,512,200	0.159%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	6	2/15/25	2,200,000	2,299,000	0.145%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	5.25	8/15/27	4,295,000	4,343,319	0.274%
Ascend Learning	6.88	8/1/25	3,255,000	3,385,200	0.214%
Asurion	5.04	11/3/23	2,093,251	2,100,766	0.133%
Asurion	5.04	8/4/22	4,866,482	4,883,855	0.308%
Asurion	8.54	8/4/25	24,860,000	25,245,330	1.593%
Avantor	6	10/1/24	3,415,000	3,649,781	0.230%
Avantor	9	10/1/25	22,726,000	25,509,935	1.610%
Avantor			103,015	5,469,274	0.345%
Avis Budget Car Rental LLC / Avis Budget Finance	6.38	4/1/24	4,235,000	4,425,575	0.279%
Avolon Holdings Funding	5.5	1/15/23	3,880,000	4,141,900	0.261%
Avon International Operations	7.88	8/15/22	2,625,000	2,745,671	0.173%
Banco do Brasil SA/Cayman	9	12/18/67	4,020,000	4,516,470	0.285%
Banco Santander	6.75	7/25/68	2,900,000	3,430,931	0.216%
Barclays	7.88	12/15/67	3,050,000	3,983,739	0.251%
Bausch Health	9	12/15/25	7,475,000	8,390,688	0.529%
Bausch Health	7	3/15/24	7,405,000	7,784,506	0.491%
Bausch Health	7.25	5/30/29	3,490,000	3,804,100	0.240%
Bausch Health Americas	8.5	1/31/27	5,620,000	6,301,425	0.398%
Bausch Health Americas	9.25	4/1/26	7,040,000	7,990,400	0.504%
BCP Raptor	6.79	6/24/24	4,364,538	4,000,099	0.252%
Berry Global	5.63	7/15/27	720,000	743,400	0.047%
Berry Petroleum	7	2/15/26	3,510,000	3,352,050	0.212%
B&G Foods	5.25	4/1/25	6,370,000	6,513,325	0.411%
B&G Foods	5.25	9/15/27	2,975,000	3,038,219	0.192%
Big River Steel	7.1	8/23/23	1,343,273	1,329,840	0.084%
Big River Steel LLC / BRS Finance	7.25	9/1/25	2,650,000	2,799,063	0.177%
Bombardier	6	10/15/22	65,000	64,756	0.004%
Bombardier	8.75	12/1/21	4,090,000	4,442,558	0.280%
Boyd Gaming	6	8/15/26	2,570,000	2,711,350	0.171%
Brazos delaware II	6.05	5/21/25	1,663,938	1,532,902	0.097%
Brookfield WEC Holdings	5.54	8/1/25	2,099,146	2,104,142	0.133%

Bruin E&P Partners	8.88	8/1/23	715,000	532,675	0.034%
Cabot Financial Luxembourg	7.5	10/1/23	1,010,000	1,285,589	0.081%
Cabot Financial Luxembourg	7.5	10/1/23	1,700,000	2,163,862	0.137%
Caesars Resort Collection LLC / CRC Finco	5.25	10/15/25	2,230,000	2,274,600	0.144%
Calpine	5.88	1/15/24	1,650,000	1,683,000	0.106%
Canyon Valor	4.85	6/16/23	4,138,251	4,129,188	0.261%
Carrizo Oil & Gas	6.25	4/15/23	4,720,000	4,460,400	0.281%
Carrizo Oil & Gas	8.25	7/15/25	3,900,000	3,792,750	0.239%
Catalent Pharma Solutions	5	7/15/27	720,000	747,000	0.047%
CCO Holdings LLC / CCO Holdings Capital	5	2/1/28	10,935,000	11,304,056	0.713%
CCO Holdings LLC / CCO Holdings Capital	5.5	5/1/26	4,785,000	5,006,306	0.316%
CCO Holdings LLC / CCO Holdings Capital	5.13	5/1/27	5,558,000	5,794,215	0.366%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	3,030,000	3,226,950	0.204%
CDW LLC / CDW Finance	4.25	4/1/28	2,865,000	2,915,138	0.184%
Cedar Fair	5.25	7/15/29	1,040,000	1,110,200	0.070%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	5.38	4/15/27	3,005,000	3,207,838	0.202%
Change Healthcare Holdings LLC / Change Healthcare Finance	5.75	3/1/25	2,975,000	3,019,625	0.191%
Cheniere Corpus Christi Holdings	5.88	3/31/25	1,850,000	2,058,125	0.130%
Cheniere Corpus Christi Holdings	7	6/30/24	3,865,000	4,439,919	0.280%
Cheniere Corpus Christi Holdings	5.13	6/30/27	3,475,000	3,805,125	0.240%
Cheniere Energy	4.25	3/15/45	523,000	407,235	0.026%
Cheniere Energy Partners	5.63	10/1/26	1,210,000	1,281,088	0.081%
Cheniere Energy Partners	4.5	10/1/29	3,680,000	3,767,400	0.238%
Chesapeake Energy	8	6/15/27	5,000,000	3,375,000	0.213%
Chobani Llc / Chobani Finance	7.5	4/15/25	7,265,000	6,956,238	0.439%
Churchill downs	5.5	4/1/27	1,870,000	1,972,850	0.124%
Cirsa Finance International Sarl	6.25	12/20/23	1,200,000	1,389,364	0.088%
Cirsa Finance International Sarl	7.88	12/20/23	4,463,000	4,741,938	0.299%
Cit	5.25	3/7/25	1,535,000	1,673,150	0.106%
Cit	6.13	3/9/28	1,390,000	1,629,775	0.103%
Citgo Holding	9.25	8/1/24	2,420,000	2,553,100	0.161%
Clear Channel Outdoor Holdings			625,858	1,577,162	0.100%
Clear Channel Worldwide Holdings	9.25	2/15/24	9,822,000	10,755,090	0.679%
Clear Channel Worldwide Holdings	5.13	8/15/27	3,225,000	3,362,063	0.212%
Clearway Energy Operating	5.75	10/15/25	6,145,000	6,482,975	0.409%
Colfax	6	2/15/24	1,120,000	1,183,000	0.075%
Colfax	6.38	2/15/26	720,000	773,100	0.049%
Connect Finco SARRL / Connect US Finco	6.75	10/1/26	4,000,000	4,075,000	0.257%
Consolidated Energy Finance	6.5	5/15/26	4,540,000	4,449,200	0.281%
Consolidated Energy Finance	6.88	6/15/25	2,270,000	2,281,350	0.144%
Constellium	6.63	3/1/25	9,725,000	10,138,313	0.640%
Constellium	5.75	5/15/24	3,600,000	3,703,500	0.234%
Constellium			130,750	1,661,833	0.105%
Cosan Luxembourg	7	1/20/27	3,790,000	4,144,744	0.262%
Country Garden Holdings	8	1/27/24	2,735,000	2,975,943	0.188%
Covey Park Energy LLC / Covey Park Finance	7.5	5/15/25	1,100,000	880,000	0.056%
Credit Agricole	6.5	6/23/68	1,735,000	2,039,992	0.129%
Credit Suisse	7.5	6/11/68	3,910,000	4,340,100	0.274%
Credit Suisse	7.13	7/29/68	3,380,000	3,584,321	0.226%
Crown Cork & Seal	7.38	12/15/26	275,000	331,375	0.021%
CrownRock LP / CrownRock Finance	5.63	10/15/25	5,985,000	6,014,925	0.380%
CSC Holdings	10.88	10/15/25	6,441,000	7,278,330	0.459%
CSC Holdings	6.63	10/15/25	4,720,000	5,044,500	0.318%
CSC Holdings	5.75	1/15/30	4,220,000	4,409,900	0.278%
CSC Holdings	6.5	2/1/29	5,300,000	5,883,000	0.371%
CSC Holdings	7.5	4/1/28	2,640,000	2,976,600	0.188%
CSC Holdings	7.75	7/15/25	5,340,000	5,733,825	0.362%
CSI Compressco LP / CSI Compressco Finance	7.5	4/1/25	2,670,000	2,626,613	0.166%
CSI Compressco LP / CSI Compressco Finance	7.25	8/15/22	820,000	742,100	0.047%
CVR Partners LP / CVR Nitrogen Finance	9.25	6/15/23	6,335,000	6,612,156	0.417%
C&W Senior Financing DAC	6.88	9/15/27	4,400,000	4,576,000	0.289%
DAE Funding	5.25	11/15/21	3,435,000	3,580,988	0.226%
DAE Funding	4.5	8/1/22	45,000	45,788	0.003%
DAE Funding	5	8/1/24	3,540,000	3,699,300	0.233%
Danaher			3,457	3,930,160	0.248%
Darling Ingredients	5.25	4/15/27	1,090,000	1,144,500	0.072%
DaVita	5	5/1/25	4,500,000	4,477,500	0.283%
DaVita	5.13	7/15/24	4,350,000	4,420,688	0.279%
Dcp Midstream	7.38	6/15/68	3,295,000	3,163,200	0.200%
Dcp Midstream Operating	8.13	8/16/30	1,795,000	2,239,263	0.141%
Dcp Midstream Operating	6.75	9/15/37	3,955,000	4,152,750	0.262%
Diamond Sports	5.3	8/24/26	1,545,000	1,552,725	0.098%

Diamond Sports Group Llc / Diamond Sports Finance	5.38	8/15/26	4,220,000	4,378,250	0.276%
Diamond Sports Group Llc / Diamond Sports Finance	6.63	8/15/27	3,825,000	3,963,656	0.250%
DISH DBS	5.88	11/15/24	4,080,000	4,029,000	0.254%
DISH DBS	7.75	7/1/26	3,965,000	4,024,475	0.254%
DNB Bank	6.5	3/26/68	3,320,000	3,474,978	0.219%
DPL	7.25	10/15/21	2,156,000	2,309,615	0.146%
Dynasty Acquisition	6.1	4/6/26	4,125,000	4,141,748	0.261%
Eagle Holding Co II	7.63	5/15/22	1,250,000	1,259,375	0.079%
Eagle Holding Co II	7.75	5/15/22	4,970,000	5,007,275	0.316%
Edison International	2.4	9/15/22	2,310,000	2,285,288	0.144%
eG Global Finance	6.75	2/7/25	2,935,000	2,861,625	0.181%
EIG Investors	10.88	2/1/24	320,000	332,800	0.021%
Eldorado Resorts	6	9/15/26	2,735,000	2,994,825	0.189%
Element Solutions	5.88	12/1/25	1,905,000	1,993,106	0.126%
Endeavor Energy Resources LP / EER Finance	5.5	1/30/26	2,165,000	2,251,600	0.142%
Endeavor Energy Resources LP / EER Finance	5.75	1/30/28	2,798,000	2,958,885	0.187%
Energizer Gamma Acquisition BV	4.63	7/15/26	2,045,000	2,350,300	0.148%
Energizer Holdings	7.75	1/15/27	1,035,000	1,148,850	0.072%
Escrow Smith Investment Co			8,225	0	0.000%
Eskom Holdings SOC	6.75	8/6/23	2,940,000	3,027,162	0.191%
Exterran Energy Solutions LP / EES Finance	8.13	5/1/25	4,610,000	4,575,425	0.289%
FAGE International SA / FAGE USA Dairy Industry	5.63	8/15/26	2,470,000	2,204,475	0.139%
Fair Isaac	5.25	5/15/26	3,480,000	3,732,300	0.236%
F-Brasile SpA / F-Brasile US	7.38	8/15/26	2,325,000	2,403,376	0.152%
FELIX ENERGY PP	8.68	8/9/22	5,524,667	5,469,420	0.345%
Filtration	5.04	3/29/25	1,328,259	1,330,862	0.084%
First Quantum Minerals	7.25	5/15/22	685,000	681,870	0.043%
FMG Resources August 2006 Pty	5.13	3/15/23	2,145,000	2,209,350	0.139%
FMG Resources August 2006 Pty	5.13	5/15/24	3,285,000	3,416,400	0.216%
Ford Motor Credit	5.75	2/1/21	3,366,000	3,479,983	0.220%
Freeport-McMoRan	5.4	11/14/34	4,095,000	3,920,963	0.247%
Freeport-McMoRan	5	9/1/27	1,470,000	1,464,488	0.092%
Freeport-McMoRan	5.25	9/1/29	1,515,000	1,515,000	0.096%
Frontera Energy			52,570	508,697	0.032%
Frontera Energy			80,100	775,591	0.049%
GCI	6.63	6/15/24	2,595,000	2,802,600	0.177%
General Electric	5	6/15/68	7,835,000	7,433,456	0.469%
GFL Environmental	8.5	5/1/27	4,217,000	4,675,599	0.295%
GFL Environmental	7	6/1/26	455,000	478,888	0.030%
Go Daddy Operating Co LLC / GD Finance	5.25	12/1/27	1,945,000	2,047,113	0.129%
Gogo Intermediate Holdings LLC / Gogo Finance	9.88	5/1/24	2,165,000	2,316,550	0.146%
GrubHub Holdings	5.5	7/1/27	1,175,000	1,198,500	0.076%
GTCR AP Finance	8	5/15/27	2,715,000	2,789,663	0.176%
GTT Communications	7.88	12/31/24	3,745,000	2,097,200	0.132%
Gulfport Energy	6.38	5/15/25	4,935,000	3,503,850	0.221%
Harland Clarke Holdings	6.85	11/3/23	1,919,034	1,492,049	0.094%
Harland Clarke Holdings	8.38	8/15/22	2,269,000	1,886,106	0.119%
Harsco	5.75	7/31/27	2,645,000	2,740,881	0.173%
HCA	5.88	2/1/29	1,970,000	2,206,400	0.139%
HCA	5.88	2/15/26	2,550,000	2,852,813	0.180%
HCA	5.63	9/1/28	990,000	1,103,850	0.070%
HD Supply	5.38	10/15/26	3,515,000	3,721,506	0.235%
Hecla Mining	6.88	5/1/21	920,000	906,200	0.057%
H&E Equipment Services	5.63	9/1/25	6,295,000	6,468,113	0.408%
Hertz	5.5	10/15/24	2,405,000	2,411,013	0.152%
Hertz	7.13	8/1/26	1,530,000	1,596,938	0.101%
Hoya Midco	5.54	6/30/24	2,988,624	2,943,795	0.186%
HUB International	7	5/1/26	3,535,000	3,627,794	0.229%
Hudbay Minerals	7.25	1/15/23	2,575,000	2,665,125	0.168%
Hudbay Minerals	7.63	1/15/25	1,195,000	1,211,431	0.076%
Hughes Satellite Systems	6.63	8/1/26	7,670,000	8,321,950	0.525%
IAA	5.5	6/15/27	1,215,000	1,287,900	0.081%
Icahn Enterprises LP / Icahn Enterprises Finance	6.25	5/15/26	5,755,000	6,035,556	0.381%
Iceland Bondco	4.63	3/15/25	3,000,000	3,085,281	0.195%
iHeart Communications			6,630,000	0	0.000%
iHeart Communications			3,960,000	0	0.000%
iHeartCommunications	8.44	1/30/20	2,000,000	1,460,000	0.092%
iHeartCommunications	6.38	5/1/26	969,566	1,047,131	0.066%
iHeartCommunications	6.1	5/1/26	3,344,483	3,364,248	0.212%
iHeartCommunications	8.38	5/1/27	9,087,340	9,814,327	0.619%
iHeartCommunications	5.25	8/15/27	1,175,000	1,222,000	0.077%
iHeartMedia			171,451	2,571,765	0.162%

Infor US	4.85	2/1/22	2,840,224	2,842,440	0.179%
InSite Issuer	6.41	11/15/46	1,285,000	1,339,035	0.084%
Intelsat Jackson Holdings	8.5	10/15/24	7,040,000	7,092,800	0.448%
Intelsat Jackson Holdings	6.63	1/2/24	2,305,000	2,351,815	0.148%
Intelsat Jackson Holdings	9.75	7/15/25	7,525,000	7,863,625	0.496%
Intelsat Jackson Holdings	9.5	9/30/22	9,715,000	11,293,688	0.713%
International Game Technology	6.25	1/15/27	3,895,000	4,323,450	0.273%
Iridium Communications	10.25	4/15/23	5,555,000	5,999,400	0.379%
Itau Unibanco Holding SA/Cayman Island	6.13	6/12/68	4,380,000	4,428,180	0.279%
Jagged Peak Energy	5.88	5/1/26	5,625,000	5,639,063	0.356%
Joseph T Ryerson & Son	11	5/15/22	3,965,000	4,183,075	0.264%
Kissner Holdings LP / Kissner Milling Co Ltd / BSC Holding Inc / Kissner USA	8.38	12/1/22	7,045,000	7,326,800	0.462%
Kleopatra Holdings 1 SCA	9.25	6/30/23	1,067,273	635,313	0.040%
Kleopatra Holdings 1 SCA	9.25	6/30/23	629,417	374,671	0.024%
Kosmos Energy	7.13	4/4/26	2,780,000	2,856,450	0.180%
Kraton Polymers LLC / Kraton Polymers Capital	7	4/15/25	4,945,000	5,142,800	0.325%
Kraton Polymers LLC / Kraton Polymers Capital	5.25	5/15/26	890,000	1,017,990	0.064%
Kronos Inc/MA	5.25	11/1/23	6,779,498	6,790,278	0.428%
Kronos Inc/MA	10.5	11/1/24	8,140,000	8,251,925	0.521%
Lands' End			1,748	19,831	0.001%
Laureate Education	8.25	5/1/25	6,575,000	7,150,313	0.451%
Level 3 Financing	5.38	5/1/25	2,790,000	2,884,163	0.182%
Level 3 Financing	4.63	9/15/27	3,200,000	3,232,000	0.204%
Liberty Broadband			21,000	2,194,920	0.139%
Linens n Things	8.34	1/15/20	1,050,000	0	0.000%
Lions Gate Capital Holdings	6.38	2/1/24	3,400,000	3,582,750	0.226%
LPL Holdings	5.75	9/15/25	9,090,000	9,442,238	0.596%
Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance	6	8/1/26	7,680,000	7,718,400	0.487%
Marriott Ownership Resorts Inc / ILG	6.5	9/15/26	3,640,000	3,913,000	0.247%
Matador Resources	5.88	9/15/26	7,800,000	7,800,000	0.492%
Mauser Packaging Solutions Holding	7.25	4/15/25	3,260,000	3,109,225	0.196%
Mauser Packaging Solutions Holding	5.59	4/3/24	1,739,950	1,701,776	0.107%
MDC Partners	6.5	5/1/24	6,110,000	5,567,738	0.351%
MGM China Holdings	5.38	5/15/24	1,460,000	1,518,400	0.096%
MGM China Holdings	5.88	5/15/26	1,445,000	1,517,250	0.096%
MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer	5.75	2/1/27	1,905,000	2,128,838	0.134%
MGM Resorts International	6	3/15/23	2,695,000	2,961,131	0.187%
Minerva Luxembourg	6.5	9/20/26	4,045,000	4,222,778	0.266%
MPT Operating Partnership LP / MPT Finance	6.38	3/1/24	2,375,000	2,484,844	0.157%
MTN Mauritius Investments	6.5	10/13/26	6,180,000	6,790,312	0.428%
Navient	6.13	3/25/24	6,480,000	6,723,000	0.424%
Navient	6.75	6/15/26	945,000	966,263	0.061%
Navient	6.75	6/25/25	580,000	598,125	0.038%
Navient	7.25	9/25/23	3,245,000	3,528,938	0.223%
Neon Holdings	10.13	4/1/26	2,830,000	2,847,688	0.180%
Netflix	5.88	11/15/28	6,765,000	7,340,025	0.463%
Netflix	3.88	11/15/29	1,895,000	2,187,655	0.138%
Netflix	5.38	11/15/29	3,540,000	3,690,450	0.233%
Netflix	6.38	5/15/29	10,435,000	11,530,675	0.728%
New Albertsons	8	5/1/31	1,240,000	1,252,400	0.079%
New Albertsons	7.45	8/1/29	2,035,000	2,045,175	0.129%
New Cotai Participation			12	0	0.000%
New Enterprise Stone & Lime	6.25	3/15/26	1,405,000	1,434,856	0.091%
New Gold	6.38	5/15/25	3,410,000	3,192,613	0.201%
Nexstar Broadcasting	5.63	8/1/24	2,915,000	3,031,600	0.191%
Nexstar Escrow	5.63	7/15/27	2,570,000	2,692,075	0.170%
NextEra Energy			63,800	3,203,996	0.202%
NextEra Energy			12,358	2,879,290	0.182%
Nextera Energy Operating Partners	4.25	7/15/24	2,715,000	2,806,631	0.177%
Nextera Energy Operating Partners	4.25	9/15/24	3,565,000	3,685,319	0.233%
Nextera Energy Operating Partners	4.5	9/15/27	2,960,000	3,034,000	0.191%
NFP	6.88	7/15/25	2,485,000	2,460,150	0.155%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	6,230,000	6,346,813	0.400%
NGL Energy Partners LP / NGL Energy Finance	7.5	4/15/26	5,795,000	5,823,975	0.368%
NiSource	5.65	6/15/68	2,725,000	2,748,844	0.173%
Noble Holding International	8.95	4/1/45	2,760,000	1,407,600	0.089%
Novelis	6.25	8/15/24	2,310,000	2,422,613	0.153%
NRG Energy	6.63	1/15/27	5,235,000	5,673,431	0.358%
NRG Energy	7.25	5/15/26	11,825,000	12,977,938	0.819%
NRG Energy	5.25	6/15/29	1,565,000	1,682,375	0.106%
Nustar Logistics	5.63	4/28/27	2,020,000	2,133,625	0.135%
Nustar Logistics	6	6/1/26	2,340,000	2,524,275	0.159%

NVA Holdings	6.88	4/1/26	125,000	132,500	0.008%
Oci	6.63	4/15/23	3,450,000	3,501,750	0.221%
Outfront Media Capital LLC / Outfront Media Capital	5	8/15/27	2,095,000	2,199,750	0.139%
Pactiv	7.95	12/15/25	1,800,000	1,944,000	0.123%
Panther Bf Aggregator 2	5.54	4/30/26	1,585,000	1,568,167	0.099%
Panther BF Aggregator 2 LP / Panther Finance	8.5	5/15/27	8,460,000	8,555,175	0.540%
Park-Ohio Industries	6.63	4/15/27	830,000	792,650	0.050%
Parsley Energy LLC / Parsley Finance	5.63	10/15/27	4,645,000	4,784,350	0.302%
PDC Energy	5.75	5/15/26	5,120,000	5,030,400	0.317%
Performance Food	5.5	10/15/27	2,545,000	2,678,613	0.169%
Petrobras Global Finance BV	7.38	1/17/27	7,390,000	8,940,496	0.564%
PG&E	4.32	12/31/20	4,395,000	4,416,975	0.279%
PGT Escrow Issuer	6.75	8/1/26	2,070,000	2,233,013	0.141%
Pinnacle Bidco	6.38	2/15/25	1,610,000	2,104,278	0.133%
Post Holdings	5.63	1/15/28	2,485,000	2,634,100	0.166%
Post Holdings	5.75	3/1/27	1,740,000	1,840,050	0.116%
Post Holdings	8	7/15/25	1,745,000	1,862,788	0.118%
Prairie Eci Acquiror	6.85	3/11/26	3,631,750	3,537,542	0.223%
Prestige Brands	6.38	3/1/24	4,180,000	4,357,650	0.275%
Prime Security Services Borrower LLC / Prime Finance	5.25	4/15/24	2,930,000	3,003,250	0.190%
Prime Security Services Borrower LLC / Prime Finance	5.75	4/15/26	1,380,000	1,433,475	0.090%
Prime Security Services Borrower LLC / Prime Finance	9.25	5/15/23	2,934,000	3,080,700	0.194%
QEP Resources	5.63	3/1/26	220,000	189,200	0.012%
QEP Resources	5.25	5/1/23	410,000	378,225	0.024%
Qorvo	5.5	7/15/26	2,820,000	2,978,625	0.188%
Radiate Holdco LLC / Radiate Finance	6.88	2/15/23	2,830,000	2,911,363	0.184%
Refinitiv US Holdings	5.79	10/1/25	5,474,211	5,501,582	0.347%
Refinitiv US Holdings	6.88	11/15/26	1,370,000	1,668,543	0.105%
Refinitiv US Holdings	8.25	11/15/26	10,525,000	11,603,813	0.732%
Refinitiv US Holdings	6.25	5/15/26	5,755,000	6,179,431	0.390%
RegionalCare Hospital Partners Holdings	6.56	11/16/25	2,714,488	2,714,922	0.171%
RegionalCare Hospital Partners Holdings	8.25	5/1/23	960,000	1,022,400	0.065%
Regionalcare Hospital Partners Holdings Inc / Lifepoint Health	9.75	12/1/26	4,475,000	4,788,250	0.302%
Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu	7	7/15/24	6,200,000	6,417,000	0.405%
Royal Bank Of Scotland	8.63	9/30/68	3,300,000	3,531,000	0.223%
Ryman Hospitality Properties	4.75	10/15/27	2,035,000	2,083,331	0.131%
Scientific Games International	10	12/1/22	3,117,000	3,237,784	0.204%
Scientific Games International	8.25	3/15/26	5,750,000	6,109,375	0.386%
Scripps Escrow	5.88	7/15/27	1,715,000	1,742,869	0.110%
Select Medical	6.25	8/15/26	785,000	820,325	0.052%
Sempra Energy			24,272	2,868,878	0.181%
Sensata Technologies UK Financing	6.25	2/15/26	4,185,000	4,462,256	0.282%
Seven Generations Energy	5.38	9/30/25	10,270,000	10,141,625	0.640%
Shimao Property Holdings	6.13	2/21/24	2,800,000	2,971,099	0.187%
Sigma Holdco BV	7.88	5/15/26	3,065,000	3,061,169	0.193%
Silversea Cruise Finance	7.25	2/1/25	2,685,000	2,859,525	0.180%
Sirius XM Radio	4.63	7/15/24	2,635,000	2,727,225	0.172%
Sirius XM Radio	5.38	7/15/26	2,090,000	2,191,888	0.138%
Sirius XM Radio	5	8/1/27	2,130,000	2,201,888	0.139%
SolarWinds Holdings	4.79	2/5/24	2,047,994	2,049,489	0.129%
Solera	4.79	3/3/23	2,855,206	2,839,902	0.179%
Solera LLC / Solera Finance	10.5	3/1/24	9,815,000	10,354,825	0.653%
Southern			63,880	3,400,253	0.215%
Springleaf Finance	6.63	1/15/28	1,085,000	1,166,375	0.074%
Springleaf Finance	6.13	3/15/24	3,295,000	3,550,363	0.224%
Springleaf Finance	6.88	3/15/25	3,755,000	4,139,888	0.261%
Springleaf Finance	7.13	3/15/26	1,300,000	1,439,750	0.091%
Sprint	7.13	6/15/24	16,265,000	17,525,538	1.106%
Sprint Capital	8.75	3/15/32	2,650,000	3,259,500	0.206%
Sprint Communications	11.5	11/15/21	3,320,000	3,851,200	0.243%
SS&C Technologies	5.5	9/30/27	6,370,000	6,640,725	0.419%
Standard Chartered	7.5	4/2/68	2,420,000	2,556,125	0.161%
Stars Group Holdings BV / Stars Group US Co-Borrower	7	7/15/26	5,530,000	5,854,888	0.369%
Steel Dynamics	5.5	10/1/24	730,000	750,075	0.047%
Steel Dynamics	5	12/15/26	1,444,000	1,512,590	0.095%
Summit Materials LLC / Summit Materials Finance	6.5	3/15/27	890,000	950,075	0.060%
Summit Materials LLC / Summit Materials Finance	5.13	6/1/25	1,555,000	1,593,875	0.101%
Summit Midstream Holdings LLC / Summit Midstream Finance	5.75	4/15/25	1,105,000	928,200	0.059%
Summit Midstream Holdings LLC / Summit Midstream Finance	5.5	8/15/22	1,160,000	1,058,500	0.067%
Sunshine Luxembourg VII Sarl	6.55	10/2/26	3,060,000	3,072,760	0.194%
Sunshine Luxembourg VII Sarl	3.38	10/2/26	1,185,000	1,300,249	0.082%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	5.5	9/15/24	3,080,000	3,064,600	0.193%

Targa Resources			11,775	12,751,382	0.805%
Targa Resources			37,925	1,523,447	0.096%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	1,890,000	2,064,825	0.130%
Targa Resources Partners LP / Targa Resources Partners Finance	6.5	7/15/27	1,295,000	1,411,550	0.089%
Taylor Morrison Communities Inc / Taylor Morrison Holdings li	5.88	4/15/23	2,675,000	2,855,563	0.180%
TEGNA	5	9/15/29	4,000,000	4,045,000	0.255%
Telesat Canada / Telesat	6.5	10/15/27	3,145,000	3,189,461	0.201%
Tempur Sealy International	5.63	10/15/23	3,411,000	3,509,066	0.221%
Tempur Sealy International	5.5	6/15/26	2,980,000	3,106,650	0.196%
Tenet Healthcare	4.88	1/1/26	5,500,000	5,651,250	0.357%
Tenet Healthcare	8.13	4/1/22	5,000,000	5,412,500	0.342%
Terraform Global Operating	6.13	3/1/26	3,955,000	4,063,763	0.256%
TerraForm Power Operating	4.25	1/31/23	975,000	996,938	0.063%
Tesla	5.3	8/15/25	5,005,000	4,491,988	0.283%
Tesla Energy Operations Inc/DE	1.63	11/1/19	5,672,000	5,614,537	0.354%
T-Mobile USA	6.5	1/15/26	6,725,000	7,220,969	0.456%
T-Mobile USA Inc			4,540,000	58,793	0.004%
T-Mobile USA Inc			3,570,000	10,392	0.001%
TMST	12	3/31/20	796,000	0	0.000%
TMST	12	3/31/20	69,390	0	0.000%
Townsquare Media	6.5	4/1/23	3,800,000	3,790,500	0.239%
TransDigm	6.25	3/15/26	8,205,000	8,799,863	0.555%
TransMontaigne Partners LP / TLP Finance	6.13	2/15/26	3,485,000	3,354,313	0.212%
Transocean Guardian	5.88	1/15/24	1,949,100	1,968,591	0.124%
Travelport Finance Luxembourg Sarl	7.63	5/29/26	2,775,000	2,501,468	0.158%
Trivium Packaging Finance BV	3.75	8/15/26	300,000	345,755	0.022%
Trivium Packaging Finance BV	5.5	8/15/26	1,415,000	1,487,519	0.094%
Trivium Packaging Finance BV	8.5	8/15/27	795,000	860,588	0.054%
TRP Government Reserve	2		75,608,011	75,608,011	4.771%
Truck Hero	10.29	4/21/25	2,255,000	2,097,150	0.132%
Truck Hero	5.79	4/22/24	1,385,902	1,294,086	0.082%
Uber Technologies	7.5	11/1/23	3,450,000	3,471,563	0.219%
Uber Technologies	5.55	7/13/23	1,619,215	1,605,387	0.101%
Uber Technologies	7.5	9/15/27	3,070,000	3,039,300	0.192%
Ubs Group Funding Switzerland	7.13	8/10/68	4,655,000	4,887,750	0.308%
Ultimate Software	5.79	5/4/26	7,100,000	7,135,500	0.450%
United Airlines Holdings	4.88	1/15/25	2,900,000	3,044,788	0.192%
United Airlines Holdings	5	2/1/24	240,000	252,227	0.016%
United Rentals North America	6.5	12/15/26	2,320,000	2,520,100	0.159%
Univision Communications	5.13	5/15/23	3,950,000	3,940,125	0.249%
UPCB Finance IV	5.38	1/15/25	2,765,000	2,847,950	0.180%
USA Compression Partners LP / USA Compression Finance	6.88	4/1/26	2,085,000	2,163,188	0.137%
USA Compression Partners LP / USA Compression Finance	6.88	9/1/27	1,640,000	1,689,200	0.107%
U.S. Treasury Bill	1.71	12/26/19	1,700,000	1,692,731	0.107%
U.S. Treasury Notes	2.13	3/31/24	28,000,000	28,682,500	1.810%
VB-S1 Issuer	6.9	6/15/46	935,000	970,164	0.061%
ViaSat	5.63	4/15/27	2,010,000	2,118,038	0.134%
VICI Properties 1 LLC / VICI FC	8	10/15/23	1,689,999	1,848,436	0.117%
Videotron	5.13	4/15/27	1,540,000	1,628,550	0.103%
Videotron	5	7/15/22	1,530,000	1,612,238	0.102%
Vine Oil & Gas LP / Vine Oil & Gas Finance	8.75	4/15/23	375,000	170,625	0.011%
Vine Oil & Gas LP / Vine Oil & Gas Finance	9.75	4/15/23	3,810,000	1,771,650	0.112%
Virgin Media Finance	6	10/15/24	1,200,000	1,236,000	0.078%
Virgin Media Secured Finance	5.5	8/15/26	2,825,000	2,959,188	0.187%
Vistra Energy	8	1/15/25	685,000	717,538	0.045%
Vistra Energy	8.13	1/30/26	2,555,000	2,740,238	0.173%
Vistra Operations	5	7/31/27	1,805,000	1,856,894	0.117%
Vistra Operations	5.5	9/1/26	3,535,000	3,698,494	0.233%
VTR Finance BV	6.88	1/15/24	4,323,000	4,463,498	0.282%
Weekley Homes LLC / Weekley Finance	6.63	8/15/25	2,010,000	2,020,050	0.127%
Welbilt	4.54	10/23/25	2,760,500	2,763,951	0.174%
Welbilt	9.5	2/15/24	925,000	993,219	0.063%
William Carter	5.63	3/15/27	1,150,000	1,230,500	0.078%
WPX Energy	5.25	10/15/27	1,940,000	1,949,700	0.123%
Wynn Las Vegas LLC / Wynn Las Vegas Capital	5.25	5/15/27	5,710,000	5,867,025	0.370%
Wynn Macau	5.5	10/1/27	1,975,000	2,004,625	0.126%
Wynn Resorts Finance LLC / Wynn Resorts Capital	5.13	10/1/29	2,245,000	2,348,831	0.148%
Yum Brands	5.35	11/1/43	3,890,000	3,690,638	0.233%
Yum Brands	6.88	11/15/37	3,515,000	3,914,831	0.247%
Yum Brands	4.75	1/15/30	835,000	861,094	0.054%
Zayo Group LLC / Zayo Capital	5.75	1/15/27	7,235,000	7,388,744	0.466%
Zayo Group LLC / Zayo Capital	6.38	5/15/25	7,400,000	7,612,750	0.480%

Zekelman Industries	4.3	6/14/21	1,372,182	1,371,043	0.087%
Zekelman Industries	9.88	6/15/23	1,960,000	2,062,900	0.130%
Ziggo Bond Co BV	6	1/15/27	3,050,000	3,183,438	0.201%

Total Investments in Securities **1,577,860,849**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
BNP PARIBAS SECURITIES CORP	USD	5,638,443	EUR	(5,045,000)	11/22/2019	118,025	0.007%
JP MORGAN CHASE BANK	CAD	73,000	USD	(55,026)	10/25/2019	97	0.000%
JP MORGAN CHASE BANK	CAD	48,000	USD	(36,359)	10/25/2019	(114)	0.000%
JP MORGAN CHASE BANK	USD	20,421	CAD	(27,000)	10/25/2019	33	0.000%
JP MORGAN CHASE BANK	USD	37,795	CAD	(50,000)	10/25/2019	40	0.000%
CITIBANK N A	USD	13,160,146	GBP	(10,641,000)	01/31/2020	12,782	0.001%
CITIBANK N A	GBP	10,641,000	USD	(13,110,625)	10/25/2019	(12,897)	-0.001%
CITIBANK N A	USD	401,954	CAD	(523,000)	10/25/2019	7,033	0.000%
GOLDMAN SACHS & CO	USD	5,723,015	EUR	(5,122,000)	11/22/2019	118,341	0.007%
MORGAN STANLEY & COMPANY LLC	USD	404,346	CAD	(527,000)	10/25/2019	6,405	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	13,286,459	GBP	(10,641,000)	10/25/2019	188,731	0.012%
STATE STREET GLOBAL MARKETS LLC	USD	5,724,603	EUR	(5,122,000)	11/22/2019	119,929	0.008%

Total Forward Currency Exchange Contracts **558,404**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CALPINE CORP CDS 12/20/2023	(265,000)	(35,999)	(0.002%)
CALPINE CORP CDS 12/20/2023	(665,000)	(90,338)	(0.006%)
HERTZ CORP CDS 06/20/2024	890,000	69,935	0.004%
MURPHY OIL CORP CDS 5YR 06/20/2023	(2,056,470)	17,612	0.001%
REALOGY GROUP 5YR CDS 06/20/2024	(215,000)	27,617	0.002%
REALOGY GROUP 5YR CDS 06/20/2024	(1,285,000)	165,061	0.010%
CDX IG CDSI S32 5YR 06/20/2024	(25,000,000)	(527,250)	(0.033%)

Total Swap Contracts **(373,363)**

**NET ASSETS** **1,584,750,421**

**NET ASSET VALUE PER SHARE**

**Institutional High Yield Fund Shares** **8.80**  
**(\$1,584,750,421 / 180,006,578 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	Bardados Dollar	GIP	Gibraltar Pound	MTL	Maltese Lira	SLL	Sierra Leonean Leone
BDT	Bandladesh Taka	GTQ	Guatemalan Quetzal	MUR	Mauritius Rupee	SOS	Somali Shilling
BGN	Bulgarian Lev	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	Nicarguan Cordoba Oro	TWD	Taiwan Dollar
BYR	Belarusian Ruble	ILS	Israeli New Shekel	NOK	Norwegian Kroner	TZS	Tanzanian Shilling
BZD	Belize Dollar	INR	Indian Rupee	NPR	Nepalese Rupee	UAG	Ukrainian Hryvni
CAD	Canadian Dollar	IQD	Iraqi Dinar	NZD	New Zealand Dollar	UGX	Uganda Shilling
CHF	Swiss Franc	IRR	Iranian Rial	OMR	Omani Rial	USD	U.S. Dollar
CLP	Chilean Peso	ISK	Iceland Krona	PAB	Panamanian Balboa	UYU	Uruguayan Peso
CNY	China Yuan Renminbi	JMD	Jamaican Dollar	PEN	Peruvian Nuevo Sol	VEB	Venezuelan Bolivar
COP	Columbian Peso	JOD	Jordanian Dinar	PGK	Papua New Guinea Kina	VND	Vietnamese Dong
CRC	Costa Rican Colon	JPY	Japanese Yen	PHP	Philippine Peso	XAF	CFA Franc BEAC
CUP	Cuban Peso	KES	Kenyan Shilling	PKR	Pakistan Rupee	XCD	East Caribbean Dollar
CYP	Cyprus Pound	KHR	Cambodian Riel	PLN	Polish Zloty	XOF	CFA Franc BCEAO
CZK	Czech Koruna	KPW	North Korean Won	PYG	Guarani	YER	Yemeni Rial

#### Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.