

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
AbbVie	0.9	11/21/22	3,000,000	3,013,593	0.145%
ABG Intermediate Holdings 2	3.72	9/27/24	7,700,802	7,534,388	0.362%
ABG Intermediate Holdings 2	6.25	9/27/24	2,920,000	2,890,800	0.139%
Acrisure	3.65	2/15/27	5,428,109	5,231,340	0.251%
Acrisure LLC / Acrisure Finance	7	11/15/25	2,115,000	2,072,700	0.100%
Acrisure LLC / Acrisure Finance	8.13	2/15/24	3,075,000	3,205,688	0.154%
Acrisure LLC / Acrisure Finance	10.13	8/1/26	2,395,000	2,646,475	0.127%
Adient US	9	4/15/25	735,000	809,419	0.039%
Adient US	4.41	5/6/24	3,233,627	3,192,528	0.153%
Advanced Drainage Systems	2.44	7/31/26	1,437,996	1,433,208	0.069%
Agility Health	3.19	1/4/26	1,920,378	1,857,966	0.089%
Al Alpine US Bidco	4.2	10/31/25	5,612,583	5,163,576	0.248%
Al Convoy Luxembourg Sarl	4.65	1/18/27	2,568,563	2,549,298	0.122%
Aimbridge Acquisition	6.75	2/1/26	1,780,000	1,744,400	0.084%
Airbnb	8.5	4/17/25	5,082,263	5,463,432	0.262%
Albany Molecular Research	9.11	8/30/25	170,000	167,166	0.008%
Alchemy Copyrights	4	8/16/27	3,785,000	3,775,538	0.181%
Aldevron	5.25	10/12/26	17,589,805	17,582,417	0.845%
AlixPartners LLP	2.66	4/4/24	1,481,034	1,442,853	0.069%
Alliant Holdings Intermediate	2.91	5/9/25	3,303,019	3,203,532	0.154%
Alliant Holdings Intermediate	3.4	5/9/25	6,340,869	6,219,315	0.299%
Allied Universal Holdco LLC / Allied Universal Finance	6.63	7/15/26	1,785,000	1,896,563	0.091%
Altice Financing	2.89	1/31/26	1,272,856	1,199,667	0.058%
Altice Financing	2.9	7/15/25	2,214,143	2,110,167	0.101%
Altice France Holding	10.5	5/15/27	4,465,000	4,939,406	0.237%
Altice France SA/France	8.13	2/1/27	1,800,000	1,962,000	0.094%
Altice France SA/France	2.9	7/31/25	5,884,790	5,604,910	0.269%
Altice France SA/France	4.15	8/14/26	6,581,569	6,380,568	0.307%
American Airlines	2.25	12/14/23	2,415,000	1,966,027	0.094%
American Airlines	1.91	1/29/27	3,855,000	2,797,304	0.134%
American Airlines	1.98	6/27/25	3,225,000	1,957,188	0.094%
American Electric Power			59,600	2,893,878	0.139%
American Electric Power			52,795	2,581,130	0.124%
Amer Sports Holding Oy	4.5	3/30/26	6,070,000	6,353,747	0.305%
Amwins	3.75	1/25/24	5,151,741	5,099,038	0.245%
Anheuser-Busch InBev Worldwide	1.01	1/12/24	3,000,000	3,027,615	0.145%
Apex Tool	6.5	8/1/24	13,100,481	12,393,055	0.595%
Apollo Commercial Real Estate Finance	2.9	5/15/26	2,329,457	2,212,984	0.106%
Applied Systems	4.25	9/19/24	11,847,696	11,762,511	0.565%
Applied Systems	8	9/19/25	13,025,000	13,160,721	0.632%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	5.25	4/30/25	2,685,000	2,805,825	0.135%
Aristocrat International Pty	4.75	10/19/24	2,892,750	2,873,774	0.138%
Ascend Learning	4	7/12/24	25,345,811	24,965,624	1.199%
ASP Chromaflo Intermediate Holdings	4.5	11/20/23	2,217,276	2,112,887	0.102%
AssuredPartners	3.65	2/12/27	4,301,730	4,171,129	0.200%
AssuredPartners	5.5	2/12/27	5,488,896	5,463,757	0.262%
AssuredPartners	7	8/15/25	1,665,000	1,685,813	0.081%
Asurion	3.15	11/3/23	7,826,578	7,702,684	0.370%
Asurion	3.15	11/3/24	8,431,583	8,278,802	0.398%
Asurion	3.15	8/4/22	14,875,824	14,686,752	0.706%
Asurion	6.65	8/4/25	49,497,516	49,507,911	2.378%
athenahealth	4.75	2/11/26	3,647,974	3,584,134	0.172%
ATI Holdings Acquisition	3.77	5/10/23	8,029,036	7,592,498	0.365%
Atkins Nutritionals Holdings	4.75	7/7/24	9,396,063	9,401,983	0.452%
Avantor	6	10/1/24	3,765,000	3,934,425	0.189%
Avantor			95,140	6,903,074	0.332%
Avantor Funding	3.25	11/21/24	5,714,641	5,631,321	0.271%
Awaze	4.5	5/9/25	1,880,000	2,063,149	0.099%
Awaze	9	5/9/26	345,000	327,643	0.016%
Azalea Topco	3.76	7/24/26	13,497,758	12,966,351	0.623%
Bausch Health Americas	2.9	11/27/25	11,407,218	11,122,038	0.534%
Bausch Health Americas	3.15	6/2/25	14,018,769	13,723,814	0.659%
BCP Raptor	5.25	6/24/24	16,429,222	12,801,157	0.615%
BCP Raptor II	4.9	11/3/25	11,828,990	8,240,903	0.396%
Becton Dickinson And	1.28	6/6/22	2,130,000	2,140,454	0.103%

Belling Brands	6	10/21/24	8,633,625	8,637,251	0.415%
Big River Steel LLC / BRS Finance	6.63	1/31/29	3,415,000	3,449,150	0.166%
BJ s Wholesale Club	2.15	2/3/24	3,198,565	3,138,944	0.151%
Boxer Parent	4.4	10/2/25	4,298,107	4,162,330	0.200%
Boxer Parent	7.13	10/2/25	1,775,000	1,894,813	0.091%
Boxer Parent	9.13	3/1/26	1,810,000	1,918,600	0.092%
Boyd Gaming	2.36	9/15/23	1,702,298	1,653,119	0.079%
Bristol-Myers Squibb	0.66	5/16/22	3,935,000	3,949,005	0.190%
Brookfield WEC Holdings	3.75	8/1/25	7,356,729	7,162,291	0.344%
Buzz Merger Sub	2.9	1/29/27	2,087,343	2,040,378	0.098%
Cablevision Lightpath	3.75	9/29/27	4,555,000	4,526,531	0.217%
Caesars Resort Collection	2.91	12/23/24	17,827,897	16,658,744	0.800%
Caesars Resort Collection	4.73	7/21/25	13,920,000	13,452,149	0.646%
Calpine	2.4	4/5/26	1,624,016	1,578,673	0.076%
Camelot Finance	3.15	10/30/26	7,840,166	7,680,932	0.369%
Camelot Finance	4	10/31/26	1,440,000	1,432,195	0.069%
Casper Bidco SASU	3.88	7/30/26	740,000	742,126	0.036%
CCC Information Services	4	4/29/24	23,066,266	22,869,280	1.099%
CCM Merger	3	8/6/21	1,339,092	1,331,137	0.064%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	5.5	5/1/25	3,745,000	3,829,263	0.184%
Ceridian HCM Holding	2.6	4/30/25	6,404,667	6,198,501	0.298%
Charter Communications Operating LLC / Charter Communications Operating Capital	1.9	2/1/24	4,060,000	4,153,944	0.200%
Charter NEX US	3.75	5/16/24	10,634,412	10,359,725	0.498%
Charter NEX US	3.4	5/16/24	10,721,287	10,442,105	0.502%
CHI doors Holdings	4.25	7/29/22	1,682,640	1,663,711	0.080%
Chobani	4.5	10/10/23	2,310,417	2,281,537	0.110%
Citadel Securities	2.91	2/27/26	4,108,542	4,080,316	0.196%
Citgo Holding	8	8/1/23	1,696,101	1,587,975	0.076%
Citizens Bank NA/Providence RI	0.98	2/14/22	2,000,000	2,004,480	0.096%
CityCenter Holdings	3	4/18/24	15,064,391	14,427,921	0.693%
Civitas Solutions	4.41	3/9/26	2,044,016	2,012,497	0.097%
Clarios Global	3.65	4/30/26	23,636,290	22,993,619	1.105%
Clarios Global Lp / Clarios Us Finance	6.25	5/15/26	2,430,000	2,551,500	0.123%
Clear Channel Outdoor Holdings	3.76	8/21/26	6,732,539	6,111,462	0.294%
ClubCorp Holdings	2.97	9/18/24	2,368,895	2,016,522	0.097%
Cologix Holdings	4	3/20/24	4,166,185	4,063,781	0.195%
Comstock Resources	9.75	8/15/26	3,175,000	3,254,375	0.156%
Conservice Midco	4.47	5/13/27	3,575,000	3,530,313	0.170%
Consolidated Communications	5.75	10/2/27	1,505,000	1,487,602	0.071%
CPI Holdco	4.4	11/4/26	11,797,823	11,709,340	0.563%
CSC Holdings	2.4	1/15/26	8,578,586	8,276,534	0.398%
CSC Holdings	2.4	7/17/25	5,281,906	5,100,790	0.245%
Cushman & Wakefield US Borrower	6.75	5/15/28	2,900,000	3,008,750	0.145%
CVS Health	0.96	3/9/21	2,495,000	2,501,255	0.120%
Cyanco Intermediate	3.65	3/16/25	4,645,300	4,571,765	0.220%
Deerfield Dakota Holding	4.75	4/9/27	4,069,800	4,040,131	0.194%
Deliver Buyer	6	5/1/24	1,595,000	1,579,050	0.076%
Delta 2 Lux Sarl	3.5	2/1/24	8,867,799	8,583,320	0.412%
Delta Air Lines	7	5/1/25	1,925,000	2,117,500	0.102%
Delta Air Lines Inc / SkyMiles IP	4.75	10/20/28	3,505,000	3,640,819	0.175%
Dentalcorp Health Services ULC	4.75	6/6/25	2,189,401	2,062,590	0.099%
Dental Corp of Canada	8.5	6/8/26	255,000	228,863	0.011%
Diamond BC BV	3.26	9/6/24	13,829,043	12,895,582	0.620%
Diamond BC BV	6	9/6/24	2,940,000	2,932,650	0.141%
Dino Grandparent	2.44	2/20/23	4,045,000	3,964,100	0.190%
Dun & Bradstreet	3.89	2/6/26	7,241,327	7,158,052	0.344%
Dynasty Acquisition	3.72	4/6/26	9,773,854	8,594,052	0.413%
Eastern Power	4.75	10/2/25	16,764,443	16,607,360	0.798%
ECI Macola/Max Holding	4.5	9/17/27	5,995,000	5,940,685	0.285%
Edelman Financial Center	6.89	7/20/26	2,175,000	2,073,732	0.100%
EFS Cogen Holdings I	4.5	9/24/27	3,600,000	3,584,700	0.172%
EG America	4.22	2/7/25	8,898,498	8,705,223	0.418%
EG America	5.07	4/20/26	3,914,107	3,754,294	0.180%
eG Global Finance	8.5	10/30/25	568,000	592,850	0.028%
EIG Management	4.5	2/24/25	2,345,263	2,333,537	0.112%
Encapsys	4.25	11/7/24	10,624,804	10,412,308	0.500%
Engineered Machinery Holdings	8.25	7/18/25	3,717,641	3,643,288	0.175%
Engineered Machinery Holdings	4	7/19/24	820,780	799,235	0.038%
Engineered Machinery Holdings	5.25	7/19/24	537,330	526,583	0.025%
Epicor Software	5.25	7/30/27	14,702,054	14,667,357	0.705%
Epicor Software	8.75	7/31/28	5,490,000	5,627,250	0.270%
Examworks	4.25	7/27/23	3,224,343	3,197,742	0.154%

Exgen Renewables IV	4	11/28/24	2,584,328	2,577,066	0.124%
Expedia	6.25	5/1/25	2,415,000	2,657,193	0.128%
Expedia	7	5/1/25	2,830,000	3,047,808	0.146%
Fastlane Parent	4.77	12/19/25	3,160,000	3,033,600	0.146%
Filtration	3.16	3/31/25	15,850,333	15,516,049	0.745%
Fiserv Investment Solutions	5.02	2/18/27	4,548,600	4,510,710	0.217%
Fleet US Bidco	4.32	10/7/26	1,624,524	1,575,788	0.076%
Flex Acquisition	4	12/29/23	7,427,201	7,250,805	0.348%
Flex Acquisition	3.55	6/29/25	4,295,000	4,160,781	0.200%
Flynn Restaurant	7.22	6/29/26	2,475,000	2,103,750	0.101%
Four Seasons Hotels	2.16	11/30/23	5,063,326	4,917,755	0.236%
Froneri US	5.91	1/31/28	1,645,000	1,632,663	0.078%
Gemini HDPE	2.76	8/7/24	1,147,276	1,120,028	0.054%
General Mills	1.28	10/17/23	4,360,000	4,418,441	0.212%
Gentiva Health Services	3.44	7/2/25	6,360,818	6,221,707	0.299%
GFL Environmental	4	5/30/25	11,448,048	11,385,084	0.547%
Goldman Sachs	1.04	10/31/22	3,035,000	3,042,663	0.146%
GoodRx	2.9	10/10/25	6,444,719	6,315,824	0.303%
GTCR AP Finance	8	5/15/27	2,420,000	2,565,200	0.123%
GT Polaris	5	8/4/27	1,095,000	1,085,758	0.052%
GTT Communications		5/31/25	(0)	(0)	0.000%
Heartland dental	3.65	4/30/25	4,588,275	4,213,550	0.202%
Hilton domestic Operating	5.38	5/1/25	1,480,000	1,531,800	0.074%
HUB International	3.26	4/25/25	25,943,826	25,040,721	1.203%
HUB International	5.69	4/25/25	33,626,274	33,468,567	1.608%
HUB International	7	5/1/26	3,690,000	3,823,763	0.184%
Huskies Parent	4.15	7/31/26	976,369	970,266	0.047%
Hyland Software	4	7/1/24	9,540,397	9,490,692	0.456%
Hyland Software	7.75	7/7/25	12,649,040	12,559,485	0.603%
iHeartCommunications	6.38	5/1/26	45,088	46,892	0.002%
iHeartCommunications	4.75	5/1/26	2,713,200	2,606,924	0.125%
iHeartCommunications	8.38	5/1/27	81,722	80,496	0.004%
iHeartMedia			936	7,600	0.000%
iHeartMedia, Inc.			7,037	49,259	0.002%
InSite Issuer	6.41	11/15/46	555,000	566,551	0.027%
Intelsat Jackson Holdings	8	11/27/23	10,545,000	10,581,591	0.508%
Intelsat Jackson Holdings	8.75	1/2/24	510,000	513,188	0.025%
Intelsat Jackson Holdings	8.63	1/2/24	2,033,261	2,051,052	0.099%
Intelsat Jackson Holdings	6.5	7/13/22	3,734,150	3,793,261	0.182%
Intelsat Jackson Holdings	9.5	9/30/22	3,714,000	4,048,260	0.194%
Intrado	5	10/10/24	2,194,359	1,986,114	0.095%
Iridium Satellite	4.75	11/4/26	24,954,600	24,874,496	1.195%
Jaguar Holding Co II	3.5	8/18/22	3,043,051	3,029,205	0.146%
Jane Street	3.16	1/31/25	2,322,139	2,300,381	0.111%
JPMorgan Chase	1.28	1/15/23	1,985,000	1,999,818	0.096%
KAR Auction Services	2.44	9/19/26	1,135,883	1,093,288	0.053%
K-MAC Holdings	3.15	3/14/25	3,786,373	3,640,598	0.175%
K-MAC Holdings	6.9	3/16/26	4,735,000	4,496,261	0.216%
Kontoor Brands	4.39	5/15/26	963,700	954,063	0.046%
KREF Holdings X	5.75	8/5/27	2,515,000	2,502,425	0.120%
L Brands	6.88	7/1/25	5,250,000	5,637,188	0.271%
LEB Holdings USA	4.75	9/25/27	2,085,000	2,066,756	0.099%
LifePoint Health	3.9	11/16/25	12,646,109	12,266,725	0.589%
Life Time	3.75	6/10/22	22,324,427	20,222,136	0.971%
Lions Gate Capital Holdings	2.4	3/24/25	1,675,215	1,612,394	0.077%
Logan Merger Sub	5.5	9/1/27	2,930,000	2,970,288	0.143%
LogMeln	4.91	8/31/27	5,200,000	5,016,388	0.241%
Loire Finco Luxembourg Sarl	3.65	1/24/27	22,752,975	22,070,386	1.060%
LTI Holdings	4.9	7/24/26	1,525,000	1,419,516	0.068%
LTI Holdings	5.2	9/6/25	790,000	732,599	0.035%
LTI Holdings	9.19	9/6/26	315,278	276,183	0.013%
Lucid Energy Group II Borrower	4	2/17/25	7,241,432	6,607,807	0.317%
Marriott International Inc/MD	5.75	5/1/25	635,000	706,438	0.034%
Marriott Ownership Resorts	1.91	8/29/25	1,258,616	1,200,405	0.058%
Mauser Packaging Solutions Holding	3.52	4/3/24	7,620,151	7,139,167	0.343%
Mavis Tire Express Services	3.47	3/20/25	5,321,384	5,038,712	0.242%
McAfee	9.5	9/29/25	6,624,528	6,657,651	0.320%
McAfee	3.9	9/30/24	2,079,695	2,062,080	0.099%
Medallion Midland Acquisition	4.25	10/30/24	5,884,872	5,528,837	0.266%
Med Parentco	8.4	8/30/27	4,395,000	4,043,400	0.194%
Med Parentco	4.38	8/31/26	2,323,170	2,202,853	0.106%
Merrill Communications	6.2	10/5/26	1,522,739	1,483,727	0.071%

Messer Industries USA	2.72	3/2/26	3,179,177	3,107,646	0.149%
MH Sub I	3.65	9/13/24	6,127,141	5,950,985	0.286%
MH Sub I	4.75	9/13/24	159,600	157,455	0.008%
MH Sub I	7.65	9/15/25	2,700,000	2,677,509	0.129%
Milano Acquisition	4.75	10/1/27	8,120,000	8,018,500	0.385%
Mileage Plus Holdings	6.25	6/21/27	20,690,000	21,011,936	1.009%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	1,380,000	1,435,200	0.069%
Mitchell International	4.75	11/29/24	4,095,000	4,010,561	0.193%
Mitchell International	7.4	12/1/25	4,505,000	4,259,478	0.205%
mon Holding	4.75	10/30/24	1,515,498	1,492,765	0.072%
Nascar Holdings	2.89	10/19/26	2,286,622	2,227,559	0.107%
Navicure	4.75	10/23/26	2,435,000	2,410,650	0.116%
Navistar	3.66	11/6/24	4,305,443	4,262,389	0.205%
Navistar International	9.5	5/1/25	5,355,000	6,010,988	0.289%
Navitas Midstream Midland Basin	5.5	12/13/24	1,291,805	1,213,651	0.058%
Nep	7.15	10/19/26	3,660,000	2,854,800	0.137%
Nep	3.4	10/20/25	4,974,684	4,264,547	0.205%
Netsmart Technologies	4.75	9/29/27	5,725,000	5,697,806	0.274%
Newco Financing Partnership	3.67	1/31/29	7,605,000	7,369,245	0.354%
Nexstar Broadcasting	2.39	1/17/24	3,834,719	3,734,058	0.179%
Nexstar Broadcasting	2.91	9/18/26	4,139,888	4,043,304	0.194%
Nexus Buyer	3.9	11/9/26	2,463,869	2,444,872	0.117%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	4,284,000	2,854,215	0.137%
NGL Energy Partners LP / NGL Energy Finance	7.5	4/15/26	2,881,000	1,757,410	0.084%
Nielsen Finance	4.75	6/4/25	1,685,775	1,682,403	0.081%
NMI Holdings	7.38	6/1/25	735,000	782,775	0.038%
Nustar Energy			105,250	2,851,082	0.137%
Occidental Petroleum	2.7	2/15/23	1,966,000	1,798,890	0.086%
Omnitracs	8.15	10/1/28	2,440,000	2,400,350	0.115%
Omnitracs	4.4	3/23/25	1,920,000	1,904,410	0.091%
Ortho-Clinical Diagnostics	3.41	6/30/25	9,440,293	9,020,200	0.433%
Pathway Vet Alliance	4.16	3/31/27	12,581,550	12,370,809	0.594%
PetSmart	4.5	3/11/22	6,173,322	6,154,556	0.296%
PetVet Care Centers	6.4	2/13/26	1,780,000	1,728,825	0.083%
PetVet Care Centers	2.9	2/14/25	5,505,135	5,317,630	0.255%
PetVet Care Centers	3.4	2/14/25	7,201,022	7,038,999	0.338%
PetVet Care Centers	5.25	2/14/25	3,605,894	3,596,879	0.173%
PG&E	5.5	6/23/25	23,102,100	22,601,477	1.086%
Phoenix Guarantor	3.4	3/5/26	2,764,199	2,687,493	0.129%
Photo Holdings Merger Sub	8.5	10/1/26	1,095,000	1,007,400	0.048%
Pike	3.15	7/24/26	4,325,000	4,281,750	0.206%
Playtika Holding	7	12/10/24	3,264,973	3,263,765	0.157%
Prairie Eci Acquiror	4.91	3/11/26	8,893,477	7,981,896	0.383%
Presidio Holdings	3.77	1/22/27	1,410,000	1,389,738	0.067%
Prime Security Services Borrower	4.25	9/23/26	6,173,847	6,110,997	0.294%
Project Boost Purchaser	3.65	6/1/26	2,337,560	2,265,493	0.109%
Pro Mach	4.5	3/7/25	4,263,908	4,157,310	0.200%
Pro Mach	4.5	3/7/25	3,956,092	4,054,995	0.195%
Quikrete Holdings	2.66	2/1/27	2,217,482	2,155,570	0.104%
Radiate Holdco	3.75	2/1/24	6,486,065	6,370,548	0.306%
Radiate Holdco	4.25	9/25/26	1,020,000	1,000,875	0.048%
Realogy Group LLC / Realogy Co-Issuer	7.63	6/15/25	770,000	802,725	0.039%
Redstone Buyer	6	6/29/27	5,340,000	5,313,300	0.255%
Refinitiv US Holdings	3.4	10/1/25	25,328,976	25,053,144	1.204%
Refinitiv US Holdings	3.25	10/1/25	11,043,163	12,774,002	0.614%
Refinitiv US Holdings	8.25	11/15/26	1,795,000	1,967,769	0.095%
Renaissance Holdings	7.15	5/29/26	3,715,000	3,544,110	0.170%
Renaissance Holdings	3.4	5/30/25	2,461,060	2,366,728	0.114%
Reynolds Group Holdings	3.98	2/5/23	7,430,761	7,331,412	0.352%
Rhp Hotel Properties	2.15	5/11/24	2,483,766	2,340,950	0.112%
Russell Investments US Institutional Holdco	3.75	6/1/23	1,012,943	1,006,613	0.048%
Ryan Specialty	4.5	9/1/27	11,145,000	11,026,640	0.530%
S2P Acquisition Borrower	4.15	8/14/26	2,086,078	2,054,786	0.099%
Sabre GBLB	9.25	4/15/25	2,810,000	3,091,000	0.148%
SAM Bidco SASU	4.19	12/13/24	1,030,000	978,500	0.047%
Scientific Games International	3.46	8/14/24	18,901,210	17,740,865	0.852%
SCS Holdings I	3.66	7/1/26	2,601,305	2,538,432	0.122%
SeaWorld Parks & Entertainment	3.75	4/1/24	8,971,757	8,328,751	0.400%
Sedgwick Claims Management Services	3.4	12/31/25	3,704,585	3,567,997	0.171%
Sedgwick Claims Management Services	5.25	9/3/26	9,975	9,888	0.000%
Select Medical	2.78	3/6/25	4,018,442	3,902,911	0.187%
Shearer s Foods	4.75	9/23/27	3,050,000	3,025,234	0.145%

Shutterfly		7	10/1/26	2,005,000	1,813,903	0.087%
SkyMiles IP		4.75	10/20/27	15,065,000	15,164,580	0.729%
Solenis International		4.26	6/26/25	4,784,253	4,664,646	0.224%
Solera		2.94	3/3/23	22,549,320	22,054,588	1.060%
Solera LLC / Solera Finance		10.5	3/1/24	5,820,000	6,067,350	0.291%
Sophia		4.5	10/6/27	4,450,000	4,417,738	0.212%
Sotera Health Holdings		5.5	12/11/26	4,104,687	4,084,163	0.196%
SRAM		3.78	3/15/24	2,084,433	2,074,011	0.100%
SRS Distribution		3.15	5/23/25	4,385,109	4,261,099	0.205%
SS&C European Holdings Sarl		1.92	4/16/25	6,898,081	6,668,168	0.320%
Staples		5.02	4/12/26	4,825,000	4,476,683	0.215%
Staples		7.5	4/15/26	2,205,000	2,039,625	0.098%
Stars Group Holdings BV		3.72	7/10/25	5,117,451	5,100,051	0.245%
Stonepeak Lonestar Holdings		4.77	10/19/26	5,094,938	5,008,987	0.241%
Sunshine Luxembourg VII Sarl		5.32	10/1/26	5,906,738	5,867,045	0.282%
Surgery Center Holdings		4.25	9/3/24	5,201,901	4,889,787	0.235%
Surgery Center Holdings		9	9/3/24	1,945,225	1,962,246	0.094%
Synlab Bondco		4.75	7/1/25	1,155,000	1,369,368	0.066%
Tacala Investment		7.65	2/4/28	8,145,000	7,625,756	0.366%
Tacala Investment		3.4	2/5/27	2,291,051	2,205,961	0.106%
Tallgrass Energy Partners LP / Tallgrass Energy Finance		7.5	10/1/25	1,735,000	1,735,000	0.083%
Targa Resources				9,265	9,777,170	0.470%
Telesat		2.91	12/7/26	9,458,138	9,119,253	0.438%
Tenet Healthcare		7.5	4/1/25	2,015,000	2,176,200	0.105%
Tenneco		3.16	10/1/25	9,431,003	8,482,055	0.407%
Tenneco		4.88	4/15/24	1,000,000	1,067,721	0.051%
Terrier Media Buyer		4.4	12/17/26	9,547,850	9,298,938	0.447%
Tesla		5.3	8/15/25	2,990,000	3,098,388	0.149%
TIBCO Software		7.4	3/3/28	5,295,000	5,162,625	0.248%
TIBCO Software		3.9	6/30/26	3,147,113	3,064,501	0.147%
TierPoint		4.75	5/6/24	2,245,190	2,178,890	0.105%
Townsquare Media		4	4/1/22	4,401,963	4,159,855	0.200%
TransDigm		8	12/15/25	2,195,000	2,381,575	0.114%
TransDigm		2.4	12/9/25	10,360,411	9,777,638	0.470%
TransDigm		2.4	8/22/24	2,812,915	2,657,895	0.128%
Trivium Packaging Finance BV		3.75	8/15/26	380,000	436,748	0.021%
TRP Government Reserve		0.09		144,863,388	144,863,388	6.959%
Uber Technologies		5	4/4/25	3,164,148	3,135,322	0.151%
Uber Technologies		3.66	7/13/23	19,366,479	19,013,428	0.913%
UFC Holdings		4.25	4/29/26	42,208,038	41,416,637	1.990%
UFC Holdings		4.25	4/29/26	4,289,250	4,251,719	0.204%
Ultimate Software		7.5	5/3/27	42,685,000	43,396,559	2.085%
Ultimate Software		3.9	5/4/26	3,123,513	3,093,152	0.149%
Ultimate Software		4.75	5/4/26	40,040,000	39,895,055	1.917%
Univar Solutions USA Inc/Washington		2.4	7/1/24	5,237,317	5,160,957	0.248%
Univision Communications		3.75	3/15/24	4,624,835	4,442,339	0.213%
Univision Communications		9.5	5/1/25	2,680,000	2,867,600	0.138%
Upfield USA		3.37	7/2/25	3,665,580	3,560,194	0.171%
USIC Holdings		4.25	12/8/23	1,946,792	1,914,339	0.092%
USI Inc/NY		4.22	12/2/26	6,679,525	6,601,575	0.317%
USI Inc/NY		4.5	12/2/26	3,300,000	3,261,489	0.157%
USI Inc/NY		3.22	5/16/24	28,308,541	27,341,238	1.313%
VeriFone Systems		4.25	8/20/25	3,918,347	3,501,199	0.168%
Veritas US		6.5	9/1/25	2,075,000	2,028,313	0.097%
Veritas US Inc / Veritas Bermuda		7.5	9/1/25	2,390,000	2,467,675	0.119%
Versant Health Holdco		7.75	12/1/25	12,941,521	12,930,779	0.621%
Versant Health Holdco		4	12/2/24	16,744,360	16,681,569	0.801%
Vertical US Newco		4.42	7/30/27	24,805,000	24,570,345	1.180%
VetCor Professional Practices		3.15	7/2/25	5,586,425	5,397,883	0.259%
VFH Parent		3.15	3/1/26	3,537,799	3,510,169	0.169%
Vizient		2.15	5/6/26	3,161,391	3,086,308	0.148%
Wand NewCo 3		3.15	2/5/26	9,016,810	8,687,155	0.417%
Welbilt		2.65	10/23/25	4,273,608	3,879,624	0.186%
WW International		5.5	11/29/24	6,979,124	6,945,973	0.334%
Xplornet Communications		4.9	6/10/27	6,982,500	6,838,521	0.329%
Yum Brands		7.75	4/1/25	725,000	801,125	0.038%
Zayo Group Holdings		3.15	3/9/27	3,181,344	3,083,072	0.148%

Total Investments in Securities **2,150,392,275**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
CITIBANK N A	USD	22,509,059	EUR	(18,942,010)	11/20/2020	277,088	0.013%

Total Forward Currency Exchange Contracts

277,088

Swap Contracts	Notional Amount	Market Value	% of Net Assets
TESLA INC CDS 06/20/2021	(826,000)	(106)	0.000%
TESLA INC CDS 06/20/2021	(1,274,000)	(163)	0.000%
UNITED CONTINENTAL CDS 06/20/2021	(2,000,000)	(45,150)	(0.002%)
FI TRS REC IBXLLTR 12/20/2020	57,389	(78,049)	(0.004%)
FI TRS REC IBXLLTR 12/20/2020	42,002	(38,222)	(0.002%)

Total Swap Contracts

(161,690)

**NET ASSETS**

2,081,574,964

**NET ASSET VALUE PER SHARE**

**Floating Rate Fund Shares**

9.29

(\$890,545,476 / 95,897,574 Shares Outstanding)

**Floating Rate Fund - Advisor Class Shares**

9.31

(\$10,239,773 / 1,100,448 Shares Outstanding)

**Floating Rate Fund - I Class Shares**

9.29

(\$149,767,109 / 16,119,966 Shares Outstanding)

**Floating Rate Fund - Z Class Shares**

9.29

(\$1,031,022,606 / 111,008,955 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	Moldavan 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	GYD	Guyan 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.