

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
1011778 BC ULC / New Red Finance	5.75	4/15/25	865,000	919,063	0.045%
ABG Intermediate Holdings 2	3.72	9/27/24	1,154,777	1,129,822	0.056%
Acadia Healthcare	5	4/15/29	1,735,000	1,750,181	0.087%
Acrisure LLC / Acrisure Finance	7	11/15/25	3,125,000	3,062,500	0.151%
Acrisure LLC / Acrisure Finance	8.13	2/15/24	3,940,000	4,107,450	0.203%
Acrisure LLC / Acrisure Finance	10.13	8/1/26	1,870,000	2,066,350	0.102%
Adient Global Holdings	4.88	8/15/26	4,290,000	4,086,225	0.202%
Adient US	9	4/15/25	3,910,000	4,305,888	0.213%
AES	6	5/15/26	6,310,000	6,609,725	0.327%
AES	5.13	9/1/27	3,010,000	3,205,650	0.158%
Air Canada	7.75	4/15/21	3,685,000	3,694,213	0.183%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	3.5	2/15/23	2,025,000	2,045,250	0.101%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	5.88	2/15/28	4,910,000	5,241,425	0.259%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	4.88	2/15/30	2,690,000	2,807,688	0.139%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	7.5	3/15/26	4,150,000	4,554,625	0.225%
Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons	3.5	3/15/29	7,500,000	7,265,625	0.359%
Alcoa Nederland Holding BV	5.5	12/15/27	4,015,000	4,175,600	0.206%
Alcoa Nederland Holding BV	6.13	5/15/28	2,480,000	2,613,300	0.129%
Alcoa Nederland Holding BV	6.75	9/30/24	780,000	804,375	0.040%
Alcoa Nederland Holding BV	7	9/30/26	2,655,000	2,741,288	0.136%
Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer	6.75	10/15/27	1,570,000	1,644,575	0.081%
Allied Universal Holdco LLC / Allied Universal Finance	9.75	7/15/27	3,025,000	3,282,125	0.162%
Altice Financing	5	1/15/28	3,790,000	3,662,088	0.181%
Altice Financing	7.5	5/15/26	7,015,000	7,418,363	0.367%
Altice France Holding	6	2/15/28	12,825,000	12,167,719	0.602%
Altice France Holding	10.5	5/15/27	5,580,000	6,172,875	0.305%
Altice France SA/France	5.13	1/15/29	2,645,000	2,625,163	0.130%
Altice France SA/France	8.13	2/1/27	4,775,000	5,204,750	0.257%
Altice France SA/France	7.38	5/1/26	5,870,000	6,134,150	0.303%
Altice France SA/France	4.15	8/14/26	3,275,000	3,174,982	0.157%
American Airlines 2013-1 Class B Pass Through Trust	5.63	1/15/21	336,590	302,931	0.015%
American Builders & Contractors Supply	5.88	5/15/26	3,130,000	3,239,550	0.160%
American Electric Power			118,775	5,767,120	0.285%
American Electric Power			47,957	2,344,602	0.116%
Amwins	7.75	7/1/26	3,925,000	4,199,750	0.208%
Angi	3.88	8/15/28	1,150,000	1,138,500	0.056%
Antero Resources	5.13	12/1/22	122,000	100,040	0.005%
Apache	4.63	11/15/25	1,660,000	1,577,000	0.078%
Apache	4.88	11/15/27	2,645,000	2,499,525	0.124%
Apex Tool	6.5	8/1/24	5,266,026	4,981,660	0.246%
Arcelormittal	7	3/1/41	40,000	49,600	0.002%
Archrock Partners LP / Archrock Partners Finance	6.88	4/1/27	2,370,000	2,263,350	0.112%
Arconic	6.13	2/15/28	5,155,000	5,283,875	0.261%
Arconic	6	5/15/25	2,500,000	2,662,500	0.132%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	6	2/15/25	2,200,000	2,279,750	0.113%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	5.25	4/30/25	1,475,000	1,541,375	0.076%
Ardagh Packaging Finance PLC / Ardagh Holdings USA	5.25	8/15/27	4,295,000	4,375,531	0.216%
Ascend Learning	4	7/12/24	2,385,408	2,349,627	0.116%
Ascend Learning	6.88	8/1/25	3,255,000	3,336,375	0.165%
Asurion	3.15	11/3/23	2,071,296	2,038,508	0.101%
Asurion	3.15	8/4/22	4,804,822	4,743,753	0.235%
Asurion	6.65	8/4/25	30,496,970	30,503,374	1.508%
Avantor	6	10/1/24	3,415,000	3,568,675	0.176%
Avantor			118,115	8,570,072	0.424%
Avantor Funding	4.63	7/15/28	6,215,000	6,448,063	0.319%
Avis Budget Car Rental LLC / Avis Budget Finance	5.75	7/15/27	1,560,000	1,404,000	0.069%
Avis Budget Car Rental LLC / Avis Budget Finance	5.75	7/15/27	1,285,000	1,156,500	0.057%
Avolon Holdings Funding	5.13	10/1/23	7,575,000	7,593,938	0.375%
Avolon Holdings Funding	5.5	1/15/23	3,880,000	3,909,100	0.193%
Avon International Operations	7.88	8/15/22	3,625,000	3,679,013	0.182%
Banco do Brasil SA/Cayman	9	12/18/68	5,550,000	6,007,875	0.297%
Banff Merger Sub	9.75	9/1/26	1,300,000	1,374,750	0.068%
Bausch Health	7	1/15/28	225,000	238,500	0.012%
Bausch Health	9	12/15/25	7,475,000	8,129,063	0.402%
Bausch Health	7	3/15/24	10,085,000	10,437,975	0.516%

Bausch Health	7.25	5/30/29	5,190,000	5,605,200	0.277%
Bausch Health Americas	8.5	1/31/27	10,495,000	11,518,263	0.569%
Bausch Health Americas	9.25	4/1/26	7,040,000	7,744,000	0.383%
BCP Raptor	5.25	6/24/24	7,681,621	5,985,289	0.296%
Belling Brands	6	10/21/24	2,430,313	2,431,333	0.120%
Berry Global	5.63	7/15/27	720,000	752,400	0.037%
Berry Petroleum	7	2/15/26	3,510,000	2,729,025	0.135%
B&G Foods	5.25	4/1/25	6,370,000	6,537,213	0.323%
B&G Foods	5.25	9/15/27	1,410,000	1,466,400	0.073%
Big River Steel LLC / BRS Finance	6.63	1/31/29	5,580,000	5,635,800	0.279%
Black Knight InfoServ	3.63	9/1/28	3,500,000	3,500,000	0.173%
Boise Cascade	4.88	7/1/30	615,000	661,125	0.033%
Boxer Parent	6.5	10/2/25	720,000	870,541	0.043%
Boxer Parent	7.13	10/2/25	800,000	854,000	0.042%
Boxer Parent	9.13	3/1/26	1,400,000	1,484,000	0.073%
Boyd Gaming	8.63	6/1/25	1,050,000	1,151,063	0.057%
Boyd Gaming	6	8/15/26	2,570,000	2,659,950	0.132%
Brinker International	3.88	5/15/23	500,000	488,750	0.024%
Brookfield WEC Holdings	3.75	8/1/25	2,077,988	2,023,066	0.100%
Cablevision Lightpath	5.63	9/15/28	1,205,000	1,220,063	0.060%
Cabot Financial Luxembourg	7.5	10/1/23	1,010,000	1,311,692	0.065%
Cabot Financial Luxembourg	7.5	10/1/23	1,700,000	2,207,798	0.109%
Caesars Entertainment	6.25	7/1/25	1,000,000	1,042,500	0.052%
Caesars Entertainment	8.13	7/1/27	1,180,000	1,244,900	0.062%
Caesars Resort Collection LLC / CRC Finco	5.25	10/15/25	5,210,000	5,014,625	0.248%
Caesars Resort Collection LLC / CRC Finco	5.75	7/1/25	1,990,000	2,049,700	0.101%
Calpine	5.13	3/15/28	3,985,000	4,114,513	0.203%
Cargo Aircraft Management	4.75	2/1/28	1,200,000	1,212,000	0.060%
Carvana	5.88	10/1/28	3,105,000	3,066,188	0.152%
CCO Holdings LLC / CCO Holdings Capital	5	2/1/28	10,935,000	11,495,419	0.568%
CCO Holdings LLC / CCO Holdings Capital	4.25	2/1/31	6,375,000	6,566,250	0.325%
CCO Holdings LLC / CCO Holdings Capital	5.75	2/15/26	750,000	779,063	0.039%
CCO Holdings LLC / CCO Holdings Capital	5.5	5/1/26	4,785,000	4,976,400	0.246%
CCO Holdings LLC / CCO Holdings Capital	5.88	5/1/27	710,000	741,950	0.037%
CCO Holdings LLC / CCO Holdings Capital	5.13	5/1/27	5,558,000	5,835,900	0.289%
CCO Holdings LLC / CCO Holdings Capital	4.5	5/1/32	4,905,000	5,113,463	0.253%
CCO Holdings LLC / CCO Holdings Capital	5.38	6/1/29	3,030,000	3,283,763	0.162%
CCO Holdings LLC / CCO Holdings Capital	4.5	8/15/30	4,950,000	5,197,500	0.257%
CDK Global	5.88	6/15/26	135,000	140,738	0.007%
CD&R Smokey Buyer	6.75	7/15/25	550,000	580,250	0.029%
CDW LLC / CDW Finance	4.25	4/1/28	2,865,000	2,958,113	0.146%
CDW LLC / CDW Finance	4.13	5/1/25	1,050,000	1,080,188	0.053%
Cedar Fair	5.25	7/15/29	1,040,000	998,400	0.049%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	5.38	4/15/27	3,005,000	2,974,950	0.147%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	5.5	5/1/25	7,705,000	7,878,363	0.390%
Centene	4.63	12/15/29	3,815,000	4,110,663	0.203%
Change Healthcare Holdings LLC / Change Healthcare Finance	5.75	3/1/25	3,725,000	3,752,938	0.186%
Cheniere Corpus Christi Holdings	5.88	3/31/25	1,850,000	2,106,688	0.104%
Cheniere Corpus Christi Holdings	7	6/30/24	1,025,000	1,178,750	0.058%
Cheniere Corpus Christi Holdings	5.13	6/30/27	3,475,000	3,857,250	0.191%
Cheniere Energy	4.63	10/15/28	4,020,000	4,125,525	0.204%
Cheniere Energy	4.25	3/15/45	2,488,000	1,795,838	0.089%
Cheniere Energy Partners	5.63	10/1/26	1,210,000	1,258,400	0.062%
Cheniere Energy Partners	4.5	10/1/29	5,490,000	5,620,388	0.278%
Chobani Llc / Chobani Finance	7.5	4/15/25	7,265,000	7,537,438	0.373%
Churchill downs	5.5	4/1/27	1,870,000	1,944,800	0.096%
Cirsa Finance International Sarl	6.25	12/20/23	1,200,000	1,275,047	0.063%
Cirsa Finance International Sarl	7.88	12/20/23	4,463,000	4,128,275	0.204%
Cit	5.25	3/7/25	1,535,000	1,617,506	0.080%
Cit	6.13	3/9/28	1,390,000	1,584,600	0.078%
Citgo Holding	9.25	8/1/24	4,365,000	4,146,750	0.205%
Clarios Global	3.65	4/30/26	1,569,150	1,526,485	0.075%
Clarios Global Lp / Clarios Us Finance	6.25	5/15/26	425,000	446,250	0.022%
Clarios Global Lp / Clarios Us Finance	8.5	5/15/27	16,840,000	17,471,500	0.864%
Clear Channel Worldwide Holdings	9.25	2/15/24	8,747,000	8,440,855	0.417%
Clear Channel Worldwide Holdings	5.13	8/15/27	3,225,000	3,091,969	0.153%
Clearway Energy Operating	5.75	10/15/25	3,075,000	3,228,750	0.160%
Cleveland-Cliffs	9.88	10/17/25	1,850,000	2,065,063	0.102%
Colfax	6	2/15/24	1,120,000	1,163,400	0.058%
Colfax	6.38	2/15/26	1,505,000	1,602,825	0.079%
CommScope	8.25	3/1/27	1,470,000	1,528,800	0.076%
CommScope	7.13	7/1/28	2,310,000	2,367,750	0.117%

Compass Minerals International	6.75	12/1/27	1,885,000	2,035,800	0.101%
Comstock Resources	9.75	8/15/26	3,750,000	3,843,750	0.190%
Connect Finco SARL / Connect US Finco	6.75	10/1/26	4,000,000	4,005,000	0.198%
Consolidated Communications	6.5	10/1/28	1,845,000	1,879,594	0.093%
Consolidated Energy Finance	6.5	5/15/26	555,000	485,625	0.024%
Constellium	6.63	3/1/25	12,125,000	12,367,500	0.611%
Constellium	5.75	5/15/24	3,600,000	3,658,500	0.181%
Constellium			199,723	1,567,826	0.078%
Continental Resources Inc/OK	4.38	1/15/28	3,135,000	2,703,938	0.134%
Continental Resources Inc/OK	4.5	4/15/23	5,895,000	5,614,988	0.278%
Continental Resources Inc/OK	4.9	6/1/44	4,875,000	3,680,625	0.182%
Continental Resources Inc/OK	5	9/15/22	2,640,000	2,613,600	0.129%
Cosan Luxembourg	7	1/20/27	3,790,000	4,016,718	0.199%
Country Garden Holdings	8	1/27/24	2,735,000	2,974,313	0.147%
Crown Cork & Seal	7.38	12/15/26	275,000	326,219	0.016%
CrownRock LP / CrownRock Finance	5.63	10/15/25	1,140,000	1,071,600	0.053%
CSC Holdings	5.75	1/15/30	5,945,000	6,316,563	0.312%
CSC Holdings	4.63	12/1/30	3,675,000	3,684,188	0.182%
CSC Holdings	6.5	2/1/29	8,085,000	8,974,350	0.444%
CSC Holdings	7.5	4/1/28	5,770,000	6,361,425	0.315%
CSI Compressco LP / CSI Compressco Finance	7.5	4/1/25	130,000	114,318	0.006%
CSI Compressco LP / CSI Compressco Finance	10.75	4/1/26	404,000	307,040	0.015%
Cushman & Wakefield US Borrower	6.75	5/15/28	4,070,000	4,222,625	0.209%
CVR Partners LP / CVR Nitrogen Finance	9.25	6/15/23	6,335,000	5,859,875	0.290%
C&W Senior Financing DAC	6.88	9/15/27	4,400,000	4,581,830	0.227%
DAE Funding	5.25	11/15/21	3,435,000	3,486,525	0.172%
DAE Funding	4.5	8/1/22	45,000	44,606	0.002%
DAE Funding	5	8/1/24	3,540,000	3,566,550	0.176%
Dana	5.63	6/15/28	2,510,000	2,594,713	0.128%
Dana Financing Luxembourg Sarl	5.75	4/15/25	255,000	261,694	0.013%
Danaher			3,654	4,634,151	0.229%
Darling Ingredients	5.25	4/15/27	1,090,000	1,144,500	0.057%
DaVita	3.75	2/15/31	2,220,000	2,139,525	0.106%
Dcp Midstream	7.38	6/15/69	2,735,000	1,791,425	0.089%
Dcp Midstream Operating	5.63	7/15/27	1,395,000	1,419,413	0.070%
Dcp Midstream Operating	8.13	8/16/30	1,795,000	2,010,400	0.099%
Dcp Midstream Operating	6.75	9/15/37	3,955,000	3,757,250	0.186%
Delta Air Lines	7.38	1/15/26	4,890,000	5,122,275	0.253%
Delta Air Lines	7	5/1/25	2,925,000	3,217,500	0.159%
Delta Air Lines Inc / SkyMiles IP	4.5	10/20/25	925,000	949,281	0.047%
Delta Air Lines Inc / SkyMiles IP	4.75	10/20/28	3,340,000	3,469,425	0.172%
Diamond BC BV	5.63	8/15/25	1,385,000	1,583,029	0.078%
Diamond Sports Group Llc / Diamond Sports Finance	5.38	8/15/26	2,030,000	1,436,225	0.071%
Diamond Sports Group Llc / Diamond Sports Finance	6.63	8/15/27	2,215,000	1,151,800	0.057%
DISH DBS	5.88	11/15/24	1,080,000	1,107,000	0.055%
DISH DBS	7.75	7/1/26	5,155,000	5,644,725	0.279%
DISH DBS	7.38	7/1/28	3,625,000	3,733,750	0.185%
DISH Network	3.38	8/15/26	1,775,000	1,629,228	0.081%
Dynasty Acquisition	3.72	4/6/26	4,083,750	3,590,801	0.178%
Edgewell Personal Care	5.5	6/1/28	1,600,000	1,676,000	0.083%
eG Global Finance	8.5	10/30/25	2,205,000	2,301,469	0.114%
eG Global Finance	6.75	2/7/25	3,935,000	4,018,619	0.199%
EIG Investors	10.88	2/1/24	220,000	227,700	0.011%
Element Solutions	3.88	9/1/28	2,010,000	1,969,800	0.097%
Endeavor Energy Resources LP / EER Finance	5.75	1/30/28	2,798,000	2,804,995	0.139%
Endeavor Energy Resources LP / EER Finance	6.63	7/15/25	580,000	595,950	0.029%
Energizer Gamma Acquisition BV	4.63	7/15/26	2,045,000	2,456,297	0.121%
Energizer Holdings	7.75	1/15/27	1,035,000	1,125,563	0.056%
Energizer Holdings	4.38	3/31/29	2,100,000	2,123,625	0.105%
Epicor Software	8.75	7/31/28	840,000	861,000	0.043%
EQT	8.75	2/1/30	5,070,000	5,982,600	0.296%
Escrow Smith Investment Co			8,225	0	0.000%
Expedia	6.25	5/1/25	2,615,000	2,877,251	0.142%
Expedia	7	5/1/25	2,180,000	2,347,782	0.116%
Expedia	4.63	8/1/27	890,000	931,734	0.046%
Exterran Energy Solutions LP / EES Finance	8.13	5/1/25	4,610,000	4,010,700	0.198%
FAGE International SA / FAGE USA Dairy Industry	5.63	8/15/26	2,470,000	2,368,113	0.117%
Fair Isaac	5.25	5/15/26	3,480,000	3,849,750	0.190%
F-Brasile SpA / F-Brasile US	7.38	8/15/26	2,325,000	1,935,563	0.096%
Filtration	3.16	3/31/25	1,314,245	1,286,527	0.064%
FMG Resources August 2006 Pty	5.13	3/15/23	2,145,000	2,233,481	0.110%
FMG Resources August 2006 Pty	5.13	5/15/24	3,285,000	3,482,100	0.172%

Ford Motor	8.5	4/21/23	1,995,000	2,173,948	0.107%
Ford Motor	9	4/22/25	5,780,000	6,622,158	0.327%
Ford Motor Credit	5.75	2/1/21	7,466,000	7,521,532	0.372%
Ford Motor Credit	5.13	6/16/25	2,045,000	2,108,939	0.104%
Forterra Finance LLC / FRTA Finance	6.5	7/15/25	2,505,000	2,642,775	0.131%
Freeport-McMoRan	5.4	11/14/34	6,432,000	7,139,520	0.353%
Freeport-McMoRan	5.45	3/15/43	3,755,000	4,168,050	0.206%
Freeport-McMoRan	5	9/1/27	2,470,000	2,584,238	0.128%
Freeport-McMoRan	5.25	9/1/29	1,515,000	1,617,263	0.080%
Gartner	4.5	7/1/28	1,160,000	1,210,750	0.060%
GCI	4.75	10/15/28	2,740,000	2,781,100	0.138%
General Electric	5	6/15/69	9,835,000	7,818,825	0.387%
Genworth Mortgage Holdings	6.5	8/15/25	3,175,000	3,325,813	0.164%
GFL Environmental	8.5	5/1/27	2,384,000	2,586,640	0.128%
GFL Environmental	4	5/30/25	1,908,690	1,898,192	0.094%
GFL Environmental	7	6/1/26	1,833,000	1,931,524	0.095%
Go Daddy Operating Co LLC / GD Finance	5.25	12/1/27	1,945,000	2,032,525	0.100%
Goodyear Tire & Rubber	9.5	5/31/25	1,420,000	1,544,250	0.076%
Group 1 Automotive	4	8/15/28	1,680,000	1,650,600	0.082%
GTCR AP Finance	8	5/15/27	2,715,000	2,877,900	0.142%
HCA	5.38	2/1/25	2,295,000	2,513,025	0.124%
HCA	5.88	2/1/29	1,970,000	2,295,050	0.113%
HCA	5.88	2/15/26	2,550,000	2,856,000	0.141%
HCA	5.63	9/1/28	990,000	1,133,550	0.056%
HD Supply	5.38	10/15/26	3,515,000	3,677,569	0.182%
Hecla Mining	7.25	2/15/28	4,950,000	5,364,563	0.265%
H&E Equipment Services	5.63	9/1/25	6,295,000	6,562,538	0.324%
Hess	7.88	10/1/29	270,000	332,100	0.016%
Hess	5.6	2/15/41	220,000	238,425	0.012%
Hess	7.3	8/15/31	550,000	663,438	0.033%
Hillenbrand	5.75	6/15/25	505,000	541,613	0.027%
Hillenbrand	5	9/15/26	90,000	97,200	0.005%
Hilton domestic Operating	5.38	5/1/25	785,000	812,475	0.040%
Hilton domestic Operating	5.75	5/1/28	905,000	953,644	0.047%
Hilton Worldwide Finance LLC / Hilton Worldwide Finance	4.88	4/1/27	2,550,000	2,613,750	0.129%
Howard Hughes	5.38	3/15/25	6,430,000	6,446,075	0.319%
Howard Hughes	5.38	8/1/28	2,830,000	2,808,775	0.139%
HUB International	7	5/1/26	6,420,000	6,652,725	0.329%
Hudbay Minerals	7.63	1/15/25	6,369,000	6,492,813	0.321%
Hudbay Minerals	6.13	4/1/29	3,455,000	3,433,406	0.170%
Hughes Satellite Systems	7.63	6/15/21	300,000	310,500	0.015%
Hughes Satellite Systems	6.63	8/1/26	7,670,000	8,302,775	0.411%
IAA	5.5	6/15/27	1,215,000	1,263,600	0.062%
Icahn Enterprises LP / Icahn Enterprises Finance	6.25	5/15/26	5,665,000	5,905,763	0.292%
Iceland Bondco	4.63	3/15/25	3,000,000	3,650,262	0.180%
iHeartCommunications	6.38	5/1/26	1,089,801	1,133,393	0.056%
iHeartCommunications	8.38	5/1/27	18,005,266	17,735,187	0.877%
iHeartCommunications	5.25	8/15/27	1,175,000	1,145,625	0.057%
iHeartMedia			173,948	1,412,458	0.070%
iHeartMedia, Inc.			18,764	131,348	0.006%
InSite Issuer	6.41	11/15/46	1,285,000	1,311,745	0.065%
Intelligent Packaging Ltd Finco Inc / Intelligent Packaging Ltd Co-Issuer	6	9/15/28	840,000	851,550	0.042%
Intelsat Jackson Holdings	8	11/27/23	9,235,000	9,267,045	0.458%
Intelsat Jackson Holdings	8.75	1/2/24	490,000	493,063	0.024%
Intelsat Jackson Holdings	8.63	1/2/24	6,777,757	6,837,062	0.338%
Intelsat Jackson Holdings	8	2/15/24	1,455,000	1,473,188	0.073%
Intelsat Jackson Holdings	6.5	7/13/22	4,372,093	4,441,303	0.220%
Intelsat Jackson Holdings	9.5	9/30/22	11,415,000	12,442,350	0.615%
International Game Technology	6.25	1/15/27	4,820,000	5,163,425	0.255%
International Game Technology	5.25	1/15/29	4,005,000	4,050,056	0.200%
International Game Technology	6.25	2/15/22	1,570,000	1,601,400	0.079%
Iridium Satellite	4.75	11/4/26	7,529,669	7,505,498	0.371%
iShares iBoxx Corp Bd Fund			105,000	8,809,500	0.436%
Itau Unibanco Holding SA/Cayman Island	6.13	6/12/69	4,380,000	4,237,541	0.210%
Jagged Peak Energy	5.88	5/1/26	5,140,000	5,114,300	0.253%
Jaguar Holding Co li / Ppd Development	4.63	6/15/25	695,000	715,850	0.035%
Jaguar Holding Co li / Ppd Development	5	6/15/28	650,000	677,625	0.034%
Joseph T Ryerson & Son	8.5	8/1/28	4,215,000	4,436,288	0.219%
Kleopatra Holdings 1 SCA	9.25	6/30/23	611,099	635,882	0.031%
Kleopatra Holdings 1 SCA	9.25	6/30/23	359,470	374,049	0.018%
Kosmos Energy	7.13	4/4/26	1,130,000	992,988	0.049%
Kraft Heinz Foods	6.88	1/26/39	1,885,000	2,513,683	0.124%

Kraft Heinz Foods	7.13	8/1/39	1,450,000	1,961,263	0.097%
Kraton Polymers LLC / Kraton Polymers Capital	7	4/15/25	2,745,000	2,799,900	0.138%
Kraton Polymers LLC / Kraton Polymers Capital	5.25	5/15/26	890,000	1,050,760	0.052%
Lamb Weston Holdings	4.88	5/15/28	645,000	696,600	0.034%
Laureate Education	8.25	5/1/25	7,975,000	8,463,469	0.418%
L Brands	6.63	10/1/30	3,675,000	3,739,313	0.185%
L Brands	6.69	1/15/27	350,000	350,000	0.017%
L Brands	7.5	6/15/29	2,115,000	2,220,750	0.110%
L Brands	6.88	7/1/25	300,000	322,125	0.016%
L Brands	9.38	7/1/25	2,665,000	3,058,088	0.151%
LCPR Senior Secured Financing DAC	6.75	10/15/27	1,185,000	1,232,425	0.061%
Level 3 Financing	5.25	3/15/26	2,000,000	2,070,000	0.102%
Level 3 Financing	5.38	5/1/25	2,790,000	2,880,675	0.142%
Level 3 Financing	4.63	9/15/27	3,200,000	3,280,000	0.162%
Liberty Broadband			12,700	1,814,449	0.090%
LifePoint Health	3.9	11/16/25	2,399,481	2,327,497	0.115%
LifePoint Health	6.75	4/15/25	2,170,000	2,283,925	0.113%
Life Time	3.75	6/10/22	7,820,703	7,084,227	0.350%
Linens n Things	8.34	1/15/21	1,050,000	0	0.000%
Lions Gate Capital Holdings	6.38	2/1/24	3,400,000	3,366,000	0.166%
Live Nation Entertainment	4.75	10/15/27	2,165,000	2,024,275	0.100%
Logan Merger Sub	5.5	9/1/27	1,940,000	1,966,675	0.097%
LPL Holdings	5.75	9/15/25	4,440,000	4,573,200	0.226%
LTF Merger Sub	8.5	6/15/23	750,000	720,000	0.036%
Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance	6	8/1/26	6,355,000	6,196,125	0.306%
Marriott International Inc/MD	5.75	5/1/25	1,365,000	1,518,563	0.075%
Marriott International Inc/MD	4.63	6/15/30	730,000	779,514	0.039%
Marriott Ownership Resorts	6.13	9/15/25	2,200,000	2,293,500	0.113%
Marriott Ownership Resorts Inc / ILG	6.5	9/15/26	3,640,000	3,712,800	0.184%
Matador Resources	5.88	9/15/26	10,615,000	8,863,525	0.438%
Mattel	5.88	12/15/27	1,600,000	1,720,000	0.085%
Mauser Packaging Solutions Holding	7.25	4/15/25	7,735,000	7,280,569	0.360%
MDC Partners	6.5	5/1/24	8,803,000	8,054,745	0.398%
Melco Resorts Finance	5.38	12/4/29	1,325,000	1,316,719	0.065%
Meritor	6.25	6/1/25	2,373,000	2,485,718	0.123%
Methanex	5.13	10/15/27	3,355,000	3,338,225	0.165%
Methanex	5.65	12/1/44	2,365,000	2,118,856	0.105%
Methanex	5.25	12/15/29	1,625,000	1,608,750	0.080%
MGIC Investment	5.25	8/15/28	1,390,000	1,438,650	0.071%
MGM China Holdings	5.38	5/15/24	1,460,000	1,508,333	0.075%
MGM China Holdings	5.88	5/15/26	2,445,000	2,524,071	0.125%
MGM China Holdings	5.25	6/18/25	1,635,000	1,663,613	0.082%
MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer	5.75	2/1/27	1,905,000	2,047,875	0.101%
MGM Resorts International	6	3/15/23	2,695,000	2,826,381	0.140%
Microchip Technology	4.25	9/1/25	1,655,000	1,717,063	0.085%
Mileage Plus Holdings	6.25	6/21/27	3,780,000	3,838,817	0.190%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	2,100,000	2,184,000	0.108%
Molina Healthcare	5.38	11/15/22	60,000	62,400	0.003%
Molina Healthcare	4.38	6/15/28	2,225,000	2,258,375	0.112%
Moog	4.25	12/15/27	880,000	897,600	0.044%
MPT Operating Partnership LP / MPT Finance	6.38	3/1/24	2,375,000	2,431,406	0.120%
MSCI	4	11/15/29	2,335,000	2,454,669	0.121%
MSCI	3.63	9/1/30	680,000	700,400	0.035%
Nabors Industries	7.25	1/15/26	1,105,000	549,738	0.027%
Nabors Industries	7.5	1/15/28	1,965,000	943,200	0.047%
Navient	7.25	1/25/22	740,000	758,500	0.038%
Navient	5	3/15/27	5,800,000	5,437,500	0.269%
Navient	6.13	3/25/24	7,480,000	7,554,800	0.374%
Navient	6.75	6/15/26	945,000	942,638	0.047%
Navient	6.75	6/25/25	3,855,000	3,903,188	0.193%
Navient	7.25	9/25/23	3,320,000	3,436,200	0.170%
Navistar International	9.5	5/1/25	3,180,000	3,569,550	0.176%
Neon Holdings	10.13	4/1/26	2,830,000	2,985,650	0.148%
Netflix	5.88	11/15/28	6,765,000	8,033,438	0.397%
Netflix	3.88	11/15/29	1,895,000	2,449,718	0.121%
Netflix	5.38	11/15/29	3,540,000	4,141,800	0.205%
Netflix	6.38	5/15/29	14,385,000	17,747,494	0.877%
Netflix	3.63	6/15/25	2,740,000	2,849,600	0.141%
New Albertsons	8	5/1/31	1,240,000	1,439,950	0.071%
New Albertsons	7.45	8/1/29	2,035,000	2,299,550	0.114%
New Cotai Participation			12	0	0.000%
New Enterprise Stone & Lime	6.25	3/15/26	1,405,000	1,443,638	0.071%

New Gold	6.38	5/15/25	2,810,000	2,894,300	0.143%
New Gold	7.5	7/15/27	1,595,000	1,698,675	0.084%
Nexstar Broadcasting	4.75	11/1/28	2,400,000	2,448,000	0.121%
Nexstar Broadcasting	5.63	7/15/27	2,570,000	2,695,288	0.133%
NextEra Energy			141,260	6,630,703	0.328%
Nextera Energy Operating Partners	4.25	7/15/24	2,715,000	2,830,388	0.140%
Nextera Energy Operating Partners	4.25	9/15/24	3,565,000	3,716,513	0.184%
Nextera Energy Operating Partners	4.5	9/15/27	2,960,000	3,167,200	0.157%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	6,230,000	4,150,738	0.205%
NGL Energy Partners LP / NGL Energy Finance	7.5	4/15/26	5,795,000	3,534,950	0.175%
Nielsen Finance Llc / Nielsen Finance	5.63	10/1/28	2,900,000	2,972,500	0.147%
NiSource	5.65	6/15/69	2,725,000	2,684,125	0.133%
Novelis	4.75	1/30/30	3,725,000	3,641,188	0.180%
NRG Energy	6.63	1/15/27	5,235,000	5,529,469	0.273%
NRG Energy	5.75	1/15/28	2,480,000	2,675,300	0.132%
NRG Energy	7.25	5/15/26	11,825,000	12,578,844	0.622%
NRG Energy	5.25	6/15/29	1,565,000	1,699,981	0.084%
Nustar Energy			229,325	6,212,108	0.307%
Nustar Logistics	5.75	10/1/25	2,165,000	2,229,950	0.110%
Occidental Petroleum	3.13	2/15/22	150,000	140,625	0.007%
Occidental Petroleum	7.95	6/15/39	3,925,000	3,674,781	0.182%
Occidental Petroleum	6.95	7/1/24	190,000	184,063	0.009%
Occidental Petroleum	8	7/15/25	2,570,000	2,570,000	0.127%
Occidental Petroleum	8.5	7/15/27	5,180,000	5,218,850	0.258%
Occidental Petroleum	8.88	7/15/30	8,300,000	8,507,500	0.421%
Occidental Petroleum	5.88	9/1/25	1,910,000	1,750,038	0.087%
Occidental Petroleum	6.38	9/1/28	1,860,000	1,720,500	0.085%
Occidental Petroleum	6.45	9/15/36	460,000	391,000	0.019%
Oci	4.63	10/15/25	3,915,000	3,915,000	0.194%
OneMain Finance	6.63	1/15/28	3,085,000	3,420,494	0.169%
OneMain Finance	6.13	3/15/24	1,300,000	1,361,750	0.067%
OneMain Finance	6.88	3/15/25	3,755,000	4,158,663	0.206%
OneMain Finance	7.13	3/15/26	1,300,000	1,452,750	0.072%
OneMain Finance	8.88	6/1/25	1,555,000	1,720,219	0.085%
Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics	7.25	2/1/28	280,000	291,200	0.014%
Ortho-Clinical Diagnostics Inc / Ortho-Clinical Diagnostics	7.38	6/1/25	785,000	800,700	0.040%
Outfront Media Capital LLC / Outfront Media Capital	6.25	6/15/25	1,200,000	1,236,000	0.061%
Outfront Media Capital LLC / Outfront Media Capital	5	8/15/27	315,000	307,125	0.015%
Pacific Gas & Electric	4.75	2/15/44	2,905,000	2,974,296	0.147%
Pacific Gas & Electric	4.55	7/1/30	7,732,500	8,354,201	0.413%
Pacific Gas & Electric	4.95	7/1/50	3,987,500	4,263,686	0.211%
Pactiv	7.95	12/15/25	1,800,000	1,980,000	0.098%
Pactiv	8.38	4/15/27	650,000	716,625	0.035%
Park Intermediate Holdings LLC / PK domestic Property LLC / PK Finance Co-Issuer	5.88	10/1/28	1,900,000	1,895,250	0.094%
Park Intermediate Holdings LLC / PK domestic Property LLC / PK Finance Co-Issuer	7.5	6/1/25	1,515,000	1,609,688	0.080%
Pattern Energy Operations LP / Pattern Energy Operations	4.5	8/15/28	840,000	871,500	0.043%
PennyMac Financial Services	5.38	10/15/25	2,500,000	2,537,500	0.125%
Performance Food	5.5	10/15/27	2,545,000	2,621,350	0.130%
Petrobras Global Finance BV	7.38	1/17/27	3,285,000	3,894,696	0.193%
Petrobras Global Finance BV	6.75	6/3/50	980,000	1,062,732	0.053%
PetSmart	7.13	3/15/23	3,550,000	3,581,063	0.177%
PG&E	5	7/1/28	5,090,000	4,937,300	0.244%
PG&E	5.25	7/1/30	3,730,000	3,604,113	0.178%
PGT Innovations	6.75	8/1/26	2,070,000	2,204,550	0.109%
Picasso Finance Sub	6.13	6/15/25	1,395,000	1,499,625	0.074%
Pike	5.5	9/1/28	2,605,000	2,608,256	0.129%
Post Holdings	5.63	1/15/28	2,485,000	2,630,994	0.130%
Post Holdings	5.75	3/1/27	1,740,000	1,829,175	0.090%
Prairie Eci Acquiror	4.91	3/11/26	2,143,750	1,924,016	0.095%
Presidio Holdings	4.88	2/1/27	1,125,000	1,139,063	0.056%
Presidio Holdings	8.25	2/1/28	2,850,000	2,971,125	0.147%
Prestige Brands	6.38	3/1/24	4,180,000	4,300,175	0.213%
Prime Security Services Borrower LLC / Prime Finance	6.25	1/15/28	2,485,000	2,534,700	0.125%
Prime Security Services Borrower LLC / Prime Finance	5.25	4/15/24	2,930,000	3,058,188	0.151%
Prime Security Services Borrower LLC / Prime Finance	5.75	4/15/26	1,380,000	1,474,875	0.073%
Prime Security Services Borrower LLC / Prime Finance	3.38	8/31/27	1,070,000	1,025,863	0.051%
Quicken Loans	5.25	1/15/28	4,419,000	4,654,975	0.230%
Radiate Holdco LLC / Radiate Finance	4.5	9/15/26	2,600,000	2,609,750	0.129%
Radiate Holdco LLC / Radiate Finance	6.5	9/15/28	3,810,000	3,905,250	0.193%
Radiology Partners	9.25	2/1/28	680,000	707,200	0.035%
Range Resources	9.25	2/1/26	3,770,000	3,873,675	0.192%
Realogy Group LLC / Realogy Co-Issuer	7.63	6/15/25	795,000	828,788	0.041%

Refinitiv US Holdings	3.4	10/1/25	7,314,233	7,234,581	0.358%
Refinitiv US Holdings	8.25	11/15/26	11,525,000	12,634,281	0.625%
Regionalcare Hospital Partners Holdings Inc / Lifepoint Health	9.75	12/1/26	5,975,000	6,333,500	0.313%
Renaissance Holdings	7.15	5/29/26	1,460,000	1,392,840	0.069%
RHP Hotel Properties LP / RHP Finance	4.75	10/15/27	2,685,000	2,470,200	0.122%
RHP Hotel Properties LP / RHP Finance	5	4/15/23	2,065,000	2,015,956	0.100%
Royal Caribbean Cruises	11.5	6/1/25	3,245,000	3,760,144	0.186%
Sabre GBLB	9.25	4/15/25	1,275,000	1,402,500	0.069%
Sabre GBLB	7.38	9/1/25	1,890,000	1,885,275	0.093%
SBA Communications	3.88	2/15/27	3,300,000	3,345,375	0.165%
Scientific Games International	7.25	11/15/29	3,635,000	3,689,525	0.182%
Scientific Games International	8.25	3/15/26	7,750,000	8,079,375	0.399%
Scientific Games International	7	5/15/28	1,145,000	1,145,000	0.057%
Scientific Games International	8.63	7/1/25	1,775,000	1,854,875	0.092%
Scientific Games International	3.46	8/14/24	4,219,435	3,960,404	0.196%
SeaWorld Parks & Entertainment	9.5	8/1/25	2,270,000	2,343,775	0.116%
Select Medical	6.25	8/15/26	2,095,000	2,178,800	0.108%
Sempra Energy			12,100	1,432,156	0.071%
Sensata Technologies	3.75	2/15/31	1,545,000	1,529,550	0.076%
Sensata Technologies UK Financing	6.25	2/15/26	4,185,000	4,357,631	0.215%
Servicemaster	5.13	11/15/24	1,335,000	1,363,369	0.067%
Seven Generations Energy	5.38	9/30/25	13,900,000	13,205,000	0.653%
Shea Homes LP / Shea Homes Funding	4.75	4/1/29	740,000	736,300	0.036%
Shimao Group Holdings	6.13	2/21/24	615,000	654,611	0.032%
Sigma Holdco BV	7.88	5/15/26	3,265,000	3,318,056	0.164%
Sirius XM Radio	4.13	7/1/30	2,360,000	2,404,250	0.119%
Sirius XM Radio	4.63	7/15/24	2,635,000	2,720,638	0.135%
Sirius XM Radio	5.38	7/15/26	3,840,000	3,993,600	0.197%
Sirius XM Radio	5	8/1/27	4,130,000	4,310,688	0.213%
Six Flags theme Parks	7	7/1/25	920,000	977,500	0.048%
SkyMiles IP	4.75	10/20/27	3,090,000	3,110,425	0.154%
Solera	2.94	3/3/23	2,825,619	2,763,625	0.137%
Solera LLC / Solera Finance	10.5	3/1/24	11,570,000	12,061,725	0.596%
Specialty Building Products Holdings LLC / SBP Finance	6.38	9/30/26	1,960,000	1,989,400	0.098%
Sprint	7.13	6/15/24	12,334,235	14,138,117	0.699%
Sprint Capital	6.88	11/15/28	5,290,000	6,586,050	0.326%
Sprint Communications	11.5	11/15/21	5,105,000	5,609,119	0.277%
SS&C Technologies	5.5	9/30/27	3,715,000	3,937,900	0.195%
Staples	7.5	4/15/26	3,172,000	2,934,100	0.145%
Staples	10.75	4/15/27	2,500,000	2,003,125	0.099%
Stars Group Holdings BV / Stars Group US Co-Borrower	7	7/15/26	5,530,000	5,847,975	0.289%
Stonepeak Lonestar Holdings	4.77	10/19/26	2,258,363	2,220,265	0.110%
Summit Materials LLC / Summit Materials Finance	5.25	1/15/29	1,225,000	1,275,531	0.063%
Summit Materials LLC / Summit Materials Finance	6.5	3/15/27	3,645,000	3,863,700	0.191%
Summit Materials LLC / Summit Materials Finance	5.13	6/1/25	1,555,000	1,578,325	0.078%
Synlab Unsecured Bondco	8.25	7/1/23	2,100,000	2,514,997	0.124%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	7.5	10/1/25	3,445,000	3,445,000	0.170%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	6	3/1/27	1,685,000	1,550,200	0.077%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	5.5	9/15/24	2,160,000	2,030,400	0.100%
Targa Resources			19,075	20,129,467	0.995%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	4,730,000	5,072,925	0.251%
Targa Resources Partners LP / Targa Resources Partners Finance	5.38	2/1/27	250,000	251,250	0.012%
Targa Resources Partners LP / Targa Resources Partners Finance	5.88	4/15/26	220,000	225,775	0.011%
Targa Resources Partners LP / Targa Resources Partners Finance	6.5	7/15/27	1,360,000	1,421,200	0.070%
Taylor Morrison Communities	5.13	8/1/30	1,355,000	1,449,850	0.072%
Taylor Morrison Communities Inc / Taylor Morrison Holdings li	5.88	4/15/23	2,675,000	2,822,125	0.140%
TEGNA	4.75	3/15/26	1,875,000	1,912,500	0.095%
Teleflex	4.25	6/1/28	885,000	918,188	0.045%
Telesat Canada / Telesat	6.5	10/15/27	4,145,000	4,176,088	0.206%
Tempur Sealy International	5.63	10/15/23	3,411,000	3,462,165	0.171%
Tempur Sealy International	5.5	6/15/26	2,980,000	3,091,750	0.153%
Tenet Healthcare	6.13	10/1/28	8,190,000	7,964,775	0.394%
Tenet Healthcare	6.88	11/15/31	1,650,000	1,600,500	0.079%
Tenet Healthcare	4.88	1/1/26	5,500,000	5,582,500	0.276%
Tenet Healthcare	7.5	4/1/25	2,880,000	3,110,400	0.154%
Tenneco	5.38	12/15/24	1,790,000	1,400,675	0.069%
Tenneco	5	7/15/24	635,000	686,982	0.034%
Tenneco	5	7/15/26	2,100,000	1,554,000	0.077%
Terraform Global Operating	6.13	3/1/26	3,955,000	4,014,325	0.198%
Terrier Media Buyer	8.88	12/15/27	3,800,000	3,819,000	0.189%
Tesla	5.3	8/15/25	9,920,000	10,279,600	0.508%
Teva Pharmaceutical Finance	6.15	2/1/36	885,000	882,788	0.044%

Teva Pharmaceutical Finance Netherlands III BV	7.13	1/31/25	6,230,000	6,541,500	0.323%
Teva Pharmaceutical Finance Netherlands III BV	6	4/15/24	1,275,000	1,303,688	0.064%
Teva Pharmaceutical Finance Netherlands III BV	2.8	7/21/23	2,845,000	2,716,975	0.134%
T-Mobile US			31,480	3,600,053	0.178%
T-Mobile USA	6.5	1/15/26	6,725,000	7,002,406	0.346%
Townsquare Media	6.5	4/1/23	3,800,000	3,481,750	0.172%
TransDigm	8	12/15/25	3,885,000	4,215,225	0.208%
TransDigm	6.25	3/15/26	10,800,000	11,286,000	0.558%
TransDigm	7.5	3/15/27	709,000	733,815	0.036%
Trivium Packaging Finance BV	3.75	8/15/26	300,000	347,157	0.017%
Trivium Packaging Finance BV	5.5	8/15/26	1,415,000	1,455,681	0.072%
Trivium Packaging Finance BV	8.5	8/15/27	4,505,000	4,792,194	0.237%
TRP Government Reserve	0.09		167,468,621	167,468,621	8.280%
Uber Technologies	7.5	5/15/25	1,500,000	1,590,000	0.079%
Uber Technologies	7.5	9/15/27	8,270,000	8,797,213	0.435%
Ultimate Software	7.5	5/3/27	10,570,000	10,746,202	0.531%
Ultimate Software	4.75	5/4/26	6,740,000	6,715,601	0.332%
United Airlines Holdings	4.25	10/1/22	4,145,000	3,813,400	0.189%
United Airlines Holdings	4.88	1/15/25	1,915,000	1,622,963	0.080%
United Airlines Holdings	6	12/1/20	1,565,000	1,571,030	0.078%
United Airlines Holdings	5	2/1/24	2,170,000	1,904,175	0.094%
United Rentals North America	3.88	2/15/31	3,405,000	3,456,075	0.171%
Univar Solutions USA Inc/Washington	5.13	12/1/27	4,070,000	4,151,400	0.205%
Univision Communications	9.5	5/1/25	1,540,000	1,647,800	0.081%
Univision Communications	6.63	6/1/27	3,135,000	3,056,625	0.151%
USA Compression Partners LP / USA Compression Finance	6.88	4/1/26	2,085,000	2,058,938	0.102%
USA Compression Partners LP / USA Compression Finance	6.88	9/1/27	1,640,000	1,619,500	0.080%
U.S. Treasury Bill	0.1	12/3/20	10,200,000	10,198,304	0.504%
Vail Resorts	6.25	5/15/25	1,650,000	1,744,875	0.086%
VanEck Vectors Fallen Angel High Yield Bond ETF			304,600	9,058,804	0.448%
Veritas US Inc / Veritas Bermuda	10.5	2/1/24	2,005,000	1,884,700	0.093%
Veritas US Inc / Veritas Bermuda	7.5	9/1/25	1,345,000	1,388,713	0.069%
Vertical Holdco GmbH	7.63	7/15/28	6,020,000	6,336,050	0.313%
Vertical US Newco	5.25	7/15/27	4,870,000	5,058,713	0.250%
ViaSat	5.63	4/15/27	2,010,000	2,070,300	0.102%
VICI Properties LP / VICI Note	4.63	12/1/29	1,970,000	2,011,863	0.099%
VICI Properties LP / VICI Note	4.13	8/15/30	1,045,000	1,025,406	0.051%
Videotron	5.13	4/15/27	1,540,000	1,620,850	0.080%
Videotron	5	7/15/22	1,530,000	1,595,025	0.079%
Virgin Media Finance	5	7/15/30	1,065,000	1,059,675	0.052%
Virgin Media Secured Finance	5.5	8/15/26	3,025,000	3,149,781	0.156%
Virgin Media Vendor Financing Notes IV DAC	5	7/15/28	2,750,000	2,743,125	0.136%
Vistra			44,200	833,612	0.041%
Vistra Operations	5	7/31/27	4,055,000	4,247,613	0.210%
Vistra Operations	5.5	9/1/26	5,305,000	5,530,463	0.273%
Vtr Finance	6.38	7/15/28	1,475,000	1,550,594	0.077%
Watco Cos LLC / Watco Finance	6.5	6/15/27	3,480,000	3,540,900	0.175%
Weekley Homes LLC / Weekley Finance	4.88	9/15/28	1,075,000	1,085,750	0.054%
Welbilt	2.65	10/23/25	530,500	481,593	0.024%
Welbilt	9.5	2/15/24	1,325,000	1,358,125	0.067%
Williams Scotsman International	4.63	8/15/28	1,605,000	1,605,000	0.079%
WPX Energy	5.88	6/15/28	1,330,000	1,389,850	0.069%
WR Grace & Co-Conn	4.88	6/15/27	2,095,000	2,163,088	0.107%
WW International	5.5	11/29/24	1,971,411	1,962,046	0.097%
Wynn Las Vegas LLC / Wynn Las Vegas Capital	5.25	5/15/27	6,760,000	6,337,500	0.313%
Wynn Macau	5.5	10/1/27	1,975,000	1,920,688	0.095%
Wynn Macau	5.5	1/15/26	2,400,000	2,369,700	0.117%
Wynn Macau	5.63	8/26/28	4,900,000	4,765,250	0.236%
Wynn Resorts Finance LLC / Wynn Resorts Capital	5.13	10/1/29	4,445,000	4,289,425	0.212%
Yum Brands	5.35	11/1/43	3,890,000	4,142,850	0.205%
Yum Brands	6.88	11/15/37	3,515,000	4,200,425	0.208%
Yum Brands	7.75	4/1/25	2,105,000	2,326,025	0.115%
Zayo Group Holdings	4	3/1/27	1,485,000	1,460,869	0.072%
Zayo Group Holdings	6.13	3/1/28	2,015,000	2,075,450	0.103%
Ziggo Bond Co BV	6	1/15/27	3,985,000	4,094,588	0.202%
Ziggo Bond Co BV	5.13	2/28/30	1,245,000	1,257,450	0.062%

Total Investments in Securities

2,034,565,542

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
JP MORGAN CHASE BANK	USD	374,720	GBP	(288,000)	10/23/2020	3,055	0.000%
CITIBANK N A	USD	6,791,327	GBP	(5,344,346)	10/23/2020	(105,573)	-0.005%

CITIBANK N A	USD	13,522,663	EUR	(11,379,704)	11/20/2020	166,465	0.008%
UBS SECURITIES LLC	USD	702,629	EUR	(598,205)	11/20/2020	523	0.000%

Total Forward Currency Exchange Contracts **64,470**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
TESLA INC CDS 06/20/2021	(905,000)	(116)	0.000%
TESLA INC CDS 06/20/2021	(1,395,000)	(179)	0.000%
CDX HY CDSI S34 V9 5Y PRC 06/20/2025	(17,664,000)	4,594,388	0.227%

Total Swap Contracts **4,594,094**

NET ASSETS **2,022,578,121**

NET ASSET VALUE PER SHARE

Institutional High Yield Fund Shares **8.45**
(\$1,782,580,455 / 210,895,392 Shares Outstanding)

Institutional High Yield Fund - Z Class Shares **8.45**
(\$239,997,666 / 28,402,199 Shares Outstanding)

ADR	American Depositary Receipts
ADS	American Depositary 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 Depositary Receipt
FRN	Floating Rate Note
GDR	Global Depositary Receipts
GDS	Global Depositary 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	Bangladesh 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	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.