

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
ABG Intermediate Holdings 2	3.72	9/27/24	7,731,702	7,564,620	0.274%
ABG Intermediate Holdings 2	6.25	9/27/24	3,620,000	3,583,800	0.130%
Acrisure	3.65	2/15/27	7,115,527	6,857,589	0.248%
Acrisure LLC / Acrisure Finance	7	11/15/25	2,815,000	2,758,700	0.100%
Acrisure LLC / Acrisure Finance	8.13	2/15/24	3,943,000	4,110,578	0.149%
Acrisure LLC / Acrisure Finance	10.13	8/1/26	3,220,000	3,558,100	0.129%
Adient US	9	4/15/25	1,015,000	1,117,769	0.040%
Adient US	4.41	5/6/24	4,497,229	4,440,069	0.161%
Al Alpine US Bidco	4.2	10/31/25	6,929,513	6,375,152	0.231%
Aimbridge Acquisition	6.75	2/1/26	2,325,000	2,278,500	0.083%
Airbnb	8.5	4/17/25	6,718,163	7,222,025	0.262%
Albany Molecular Research	9.11	8/30/25	202,517	199,141	0.007%
Alchemy Copyrights	4	8/16/27	4,840,000	4,827,900	0.175%
Aldevron	5.25	10/12/26	23,259,846	23,250,077	0.842%
AlixPartners LLP	2.66	4/4/24	2,446,420	2,383,351	0.086%
Alliant Holdings Intermediate	2.91	5/9/25	12,500,630	12,124,111	0.439%
Alliant Holdings Intermediate	3.4	5/9/25	3,960,052	3,884,138	0.141%
Allied Universal Holdco LLC / Allied Universal Finance	6.63	7/15/26	2,125,000	2,257,813	0.082%
Altice Financing	2.89	1/31/26	1,188,223	1,119,901	0.041%
Altice Financing	2.9	7/15/25	2,793,211	2,662,042	0.096%
Altice France Holding	10.5	5/15/27	5,715,000	6,322,219	0.229%
Altice France SA/France	2.9	7/31/25	6,465,977	6,158,455	0.223%
Altice France SA/France	4.15	8/14/26	11,070,137	10,732,055	0.389%
American Airlines	2.25	12/14/23	3,115,000	2,535,890	0.092%
American Airlines	1.91	1/29/27	5,045,000	3,660,803	0.133%
American Airlines	1.98	6/27/25	4,145,000	2,515,518	0.091%
American Electric Power			79,750	3,872,261	0.140%
American Electric Power			67,734	3,311,493	0.120%
Amer Sports Holding Oy	4.5	3/30/26	8,415,000	8,808,366	0.319%
Amwins	3.75	1/25/24	6,692,756	6,624,289	0.240%
Apex Tool	6.5	8/1/24	16,861,218	15,950,712	0.578%
Apollo Commercial Real Estate Finance	2.9	5/15/26	3,811,146	3,620,589	0.131%
Applied Systems	4.25	9/19/24	15,515,267	15,403,712	0.558%
Applied Systems	8	9/19/25	21,876,096	22,104,045	0.801%
Aristocrat International Pty	4.75	10/19/24	3,955,088	3,929,142	0.142%
Ascend Learning	4	7/12/24	32,887,963	32,394,644	1.174%
ASP Chromaflo Intermediate Holdings	4.5	11/20/23	3,073,590	2,928,886	0.106%
AssuredPartners	3.65	2/12/27	5,475,165	5,308,939	0.192%
AssuredPartners	5.5	2/12/27	7,493,561	7,459,240	0.270%
AssuredPartners	7	8/15/25	2,272,000	2,300,400	0.083%
Asurion	3.15	11/3/23	20,389,898	20,067,126	0.727%
Asurion	3.15	11/3/24	2,816,962	2,765,919	0.100%
Asurion	3.15	8/4/22	14,333,579	14,151,399	0.513%
Asurion	6.65	8/4/25	67,810,152	67,824,392	2.457%
athenahealth	4.75	2/11/26	2,792,911	2,744,035	0.099%
ATI Holdings Acquisition	3.77	5/10/23	10,113,594	9,563,718	0.346%
Atkins Nutritionals Holdings	4.75	7/7/24	14,146,711	14,155,624	0.513%
Avantor			135,945	9,863,763	0.357%
Avantor Funding	3.25	11/21/24	7,196,190	7,091,269	0.257%
Awaze	4.5	5/9/25	2,500,000	2,743,549	0.099%
Awaze	9	5/9/26	450,000	427,360	0.015%
Azalea Topco	3.76	7/24/26	16,864,404	16,200,452	0.587%
Bausch Health Americas	2.9	11/27/25	12,390,879	12,081,107	0.438%
Bausch Health Americas	3.15	6/2/25	20,470,934	20,040,226	0.726%
BCP Raptor	5.25	6/24/24	28,553,503	22,248,033	0.806%
BCP Raptor II	4.9	11/3/25	18,502,322	12,890,013	0.467%
Becton Dickinson And	1.28	6/6/22	2,670,000	2,683,104	0.097%
Bellring Brands	6	10/21/24	10,749,663	10,754,178	0.390%
Big River Steel LLC / BRS Finance	6.63	1/31/29	4,335,000	4,378,350	0.159%
BJ s Wholesale Club	2.15	2/3/24	4,068,057	3,992,229	0.145%
Boxer Parent	4.4	10/2/25	5,472,922	5,300,032	0.192%
Boxer Parent	7.13	10/2/25	2,525,000	2,695,438	0.098%
Boxer Parent	9.13	3/1/26	2,485,000	2,634,100	0.095%
Boyd Gaming	2.36	9/15/23	3,622,283	3,517,635	0.127%
Bristol-Myers Squibb	0.66	5/16/22	6,645,000	6,668,650	0.242%

Brookfield WEC Holdings	3.75	8/1/25	9,710,710	9,454,056	0.343%
Buzz Merger Sub	2.9	1/29/27	2,732,310	2,670,833	0.097%
Cablevision Lightpath	3.75	9/29/27	5,960,000	5,922,750	0.215%
Caesars Resort Collection	2.91	12/23/24	24,434,490	22,832,076	0.827%
Caesars Resort Collection	4.73	7/21/25	17,935,000	17,332,205	0.628%
Camelot Finance	3.15	10/30/26	10,013,667	9,810,289	0.355%
Camelot Finance	4	10/31/26	1,955,000	1,944,404	0.070%
Casper Bidco SASU	3.88	7/30/26	985,000	987,829	0.036%
CCC Information Services	4	4/29/24	29,984,208	29,728,142	1.077%
CCM Merger	3	8/6/21	2,814,878	2,798,158	0.101%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	5.5	5/1/25	5,160,000	5,276,100	0.191%
Ceridian HCM Holding	2.6	4/30/25	8,331,530	8,063,338	0.292%
Charter Communications Operating LLC / Charter Communications Operating Capital	1.9	2/1/24	5,540,000	5,668,190	0.205%
Charter NEX US	3.75	5/16/24	14,456,306	14,082,900	0.510%
Charter NEX US	3.4	5/16/24	13,006,386	12,667,700	0.459%
Citadel Securities	2.91	2/27/26	5,385,155	5,348,159	0.194%
Citgo Holding	8	8/1/23	2,962,685	2,773,814	0.100%
Citizens Bank NA/Providence RI	0.98	2/14/22	4,250,000	4,259,520	0.154%
CityCenter Holdings	3	4/18/24	18,074,124	17,310,493	0.627%
Civitas Solutions	4.41	3/9/26	2,708,820	2,667,050	0.097%
Clarios Global	3.65	4/30/26	28,378,826	27,607,206	1.000%
Clarios Global Lp / Clarios Us Finance	6.25	5/15/26	5,095,000	5,349,750	0.194%
Clear Channel Outdoor Holdings	3.76	8/21/26	8,899,250	8,078,294	0.293%
ClubCorp Holdings	2.97	9/18/24	3,012,237	2,564,166	0.093%
Cologix Holdings	4	3/20/24	4,383,600	4,275,851	0.155%
Comstock Resources	9.75	8/15/26	4,265,000	4,371,625	0.158%
Conservice Midco	4.47	5/13/27	5,085,000	5,021,438	0.182%
Consolidated Communications	5.75	10/2/27	1,980,000	1,957,111	0.071%
CPI Holdco	4.4	11/4/26	16,895,100	16,768,387	0.608%
CSC Holdings	2.4	1/15/26	3,603,948	3,477,053	0.126%
CSC Holdings	2.65	4/15/27	4,088,659	3,956,636	0.143%
CSC Holdings	2.4	7/17/25	6,827,443	6,593,330	0.239%
Cushman & Wakefield US Borrower	6.75	5/15/28	3,960,000	4,108,500	0.149%
CVS Health	0.96	3/9/21	4,500,000	4,511,282	0.163%
Deerfield Dakota Holding	4.75	4/9/27	4,967,550	4,931,337	0.179%
Deliver Buyer	6	5/1/24	2,060,000	2,039,400	0.074%
Delta 2 Lux Sarl	3.5	2/1/24	11,586,178	11,214,494	0.406%
Delta Air Lines	7	5/1/25	2,405,000	2,645,500	0.096%
Delta Air Lines Inc / SkyMiles IP	4.75	10/20/28	4,585,000	4,762,669	0.173%
Dentalcorp Health Services ULC	4.75	6/6/25	2,872,653	2,706,269	0.098%
Dental Corp of Canada	8.5	6/8/26	330,000	296,175	0.011%
Diamond BC BV	3.26	9/6/24	16,842,445	15,705,580	0.569%
Diamond BC BV	6	9/6/24	3,970,000	3,960,075	0.143%
Dino Grandparent	2.44	2/20/23	8,630,000	8,457,400	0.306%
Dun & Bradstreet	3.89	2/6/26	9,379,483	9,271,619	0.336%
Dynasty Acquisition	3.72	4/6/26	12,644,957	11,118,584	0.403%
Eastern Power	4.75	10/2/25	21,765,137	21,561,198	0.781%
ECI Macola/Max Holding	4.5	9/17/27	7,745,000	7,674,830	0.278%
Edelman Financial Center	6.89	7/20/26	2,614,034	2,492,325	0.090%
EFS Cogen Holdings I	4.5	9/24/27	4,785,000	4,764,664	0.173%
EG America	4.22	2/7/25	10,761,411	10,527,673	0.381%
EG America	5.07	4/20/26	4,950,000	4,747,892	0.172%
eG Global Finance	8.5	10/30/25	790,000	824,563	0.030%
EIG Management	4.5	2/24/25	4,576,787	4,553,903	0.165%
Encapsys	4.25	11/7/24	18,273,587	17,908,115	0.649%
Engineered Machinery Holdings	8.25	7/18/25	4,655,000	4,561,900	0.165%
Engineered Machinery Holdings	4	7/19/24	1,000,381	974,121	0.035%
Engineered Machinery Holdings	5.25	7/19/24	678,274	664,709	0.024%
Epicor Software	5.25	7/30/27	18,815,000	18,770,597	0.680%
Epicor Software	8.75	7/31/28	7,045,000	7,221,125	0.262%
Exgen Renewables IV	4	11/28/24	3,652,814	3,642,549	0.132%
Expedia	6.25	5/1/25	3,385,000	3,724,472	0.135%
Expedia	7	5/1/25	3,955,000	4,259,393	0.154%
Fastlane Parent	4.77	12/19/25	4,015,000	3,854,400	0.140%
Filtration	3.16	3/31/25	20,536,934	20,103,810	0.728%
Fiserv Investment Solutions	5.02	2/18/27	8,204,438	8,136,095	0.295%
Fleet US Bidco	4.32	10/7/26	2,459,465	2,385,681	0.086%
Flex Acquisition	4	12/29/23	9,844,321	9,610,519	0.348%
Flex Acquisition	3.55	6/29/25	5,840,000	5,657,500	0.205%
Flynn Restaurant	7.22	6/29/26	3,260,000	2,771,000	0.100%
Four Seasons Hotels	2.16	11/30/23	5,398,164	5,242,966	0.190%
Froneri US	5.91	1/31/28	2,500,000	2,481,250	0.090%

Gemini HDPE	2.76	8/7/24	3,466,519	3,384,189	0.123%
Gentiva Health Services	3.44	7/2/25	9,429,639	9,223,413	0.334%
GFL Environmental	4	5/30/25	15,017,384	14,934,789	0.541%
Goldman Sachs	1.04	10/31/22	4,170,000	4,180,529	0.151%
GoodRx	2.9	10/10/25	8,221,964	8,057,525	0.292%
GTCR AP Finance	8	5/15/27	3,295,000	3,492,700	0.127%
GT Polaris	5	8/4/27	1,375,000	1,363,395	0.049%
GTT Communications		5/31/25	0	0	0.000%
Heartland dental	3.65	4/30/25	5,869,999	5,390,597	0.195%
Hilton domestic Operating	5.38	5/1/25	2,005,000	2,075,175	0.075%
HUB International	3.26	4/25/25	29,813,944	28,776,121	1.043%
HUB International	5.69	4/25/25	46,888,294	46,668,388	1.691%
HUB International	7	5/1/26	5,080,000	5,264,150	0.191%
Huskies Parent	4.15	7/31/26	2,842,518	2,824,752	0.102%
Hyland Software	4	7/1/24	12,280,338	12,216,358	0.443%
Hyland Software	7.75	7/7/25	17,095,339	16,974,304	0.615%
iHeartCommunications	4.75	5/1/26	3,286,763	3,158,020	0.114%
InSite Issuer	6.41	11/15/46	3,330,000	3,399,308	0.123%
Intelsat Jackson Holdings	8	11/27/23	14,355,000	14,404,812	0.522%
Intelsat Jackson Holdings	8.75	1/2/24	700,000	704,375	0.026%
Intelsat Jackson Holdings	8.63	1/2/24	3,054,000	3,080,723	0.112%
Intelsat Jackson Holdings	6.5	7/13/22	5,112,646	5,193,579	0.188%
Intelsat Jackson Holdings	9.5	9/30/22	4,625,000	5,041,250	0.183%
Intrado	5	10/10/24	2,792,821	2,527,782	0.092%
Iridium Satellite	4.75	11/4/26	28,148,550	28,058,193	1.017%
Jaguar Holding Co II	3.5	8/18/22	4,171,126	4,152,147	0.150%
Jane Street	3.16	1/31/25	3,223,448	3,193,245	0.116%
KAR Auction Services	2.44	9/19/26	3,033,557	2,919,799	0.106%
K-MAC Holdings	3.15	3/14/25	2,178,987	2,095,096	0.076%
K-MAC Holdings	6.9	3/16/26	7,879,167	7,481,899	0.271%
Kontoor Brands	4.39	5/15/26	2,805,217	2,777,165	0.101%
KREF Holdings X	5.75	8/5/27	3,150,000	3,134,250	0.114%
L Brands	6.88	7/1/25	6,900,000	7,408,875	0.268%
LEB Holdings USA	4.75	9/25/27	2,780,000	2,755,675	0.100%
LifePoint Health	3.9	11/16/25	15,983,767	15,504,254	0.562%
Life Time	3.75	6/10/22	28,852,306	26,135,284	0.947%
Lions Gate Capital Holdings	2.4	3/24/25	2,487,906	2,394,610	0.087%
Logan Merger Sub	5.5	9/1/27	3,885,000	3,938,419	0.143%
LogMeln	4.91	8/31/27	6,700,000	6,463,423	0.234%
Loire Finco Luxembourg Sarl	3.65	1/24/27	31,575,863	30,628,587	1.110%
LTI Holdings	4.9	7/24/26	1,975,000	1,838,389	0.067%
LTI Holdings	5.2	9/6/25	965,000	894,883	0.032%
LTI Holdings	9.19	9/6/26	415,000	363,540	0.013%
Lucid Energy Group II Borrower	4	2/17/25	9,375,959	8,555,563	0.310%
Marriott International Inc/MD	5.75	5/1/25	895,000	995,688	0.036%
Marriott Ownership Resorts	1.91	8/29/25	3,147,580	3,002,005	0.109%
Mauser Packaging Solutions Holding	3.52	4/3/24	5,548,008	5,197,818	0.188%
Mavis Tire Express Services	3.47	3/20/25	6,847,479	6,483,741	0.235%
McAfee	9.5	9/29/25	6,910,000	6,944,550	0.252%
McAfee	3.9	9/30/24	2,743,003	2,719,769	0.099%
Medallion Midland Acquisition	4.25	10/30/24	7,480,769	7,028,183	0.255%
Med Parentco	8.4	8/30/27	6,135,000	5,644,200	0.204%
Med Parentco	4.38	8/31/26	3,151,772	2,988,542	0.108%
Merrill Communications	6.2	10/5/26	2,415,142	2,353,266	0.085%
Messer Industries USA	2.72	3/2/26	3,874,172	3,787,004	0.137%
MH Sub I	3.65	9/13/24	7,059,113	6,856,164	0.248%
MH Sub I	4.75	9/13/24	1,546,125	1,525,345	0.055%
MH Sub I	7.65	9/15/25	3,590,000	3,560,095	0.129%
Microchip Technology	2.16	5/29/25	2,715,393	2,701,816	0.098%
Milano Acquisition	4.75	10/1/27	10,225,000	10,097,188	0.366%
Mileage Plus Holdings	6.25	6/21/27	26,710,000	27,125,608	0.983%
Mileage Plus Holdings LLC / Mileage Plus Intellectual Property Assets	6.5	6/20/27	1,855,000	1,929,200	0.070%
Mitchell International	4.75	11/29/24	5,135,000	5,029,116	0.182%
Mitchell International	7.4	12/1/25	5,785,000	5,469,718	0.198%
mon Holding	4.75	10/30/24	2,523,759	2,485,903	0.090%
Nascar Holdings	2.89	10/19/26	4,615,038	4,495,832	0.163%
Navicare	4.75	10/23/26	3,130,000	3,098,700	0.112%
Navistar	3.66	11/6/24	5,499,753	5,444,755	0.197%
Navistar International	9.5	5/1/25	7,020,000	7,879,950	0.285%
Navitas Midstream Midland Basin	5.5	12/13/24	2,786,740	2,618,142	0.095%
Nep	7.15	10/19/26	5,220,000	4,071,600	0.148%
Nep	3.4	10/20/25	6,616,329	5,671,848	0.205%

Netsmart Technologies	4.75	9/29/27	7,585,000	7,548,971	0.273%
Newco Financing Partnership	3.67	1/31/29	9,845,000	9,539,805	0.346%
Nexstar Broadcasting	2.39	1/17/24	4,054,502	3,948,071	0.143%
Nexstar Broadcasting	2.91	9/18/26	6,878,832	6,718,349	0.243%
Nexus Buyer	3.9	11/9/26	3,549,413	3,522,047	0.128%
NGL Energy Partners LP / NGL Energy Finance	7.5	11/1/23	5,720,000	3,810,950	0.138%
NGL Energy Partners LP / NGL Energy Finance	7.5	4/15/26	3,850,000	2,348,500	0.085%
Nielsen Finance	4.75	6/4/25	2,628,413	2,623,156	0.095%
NMI Holdings	7.38	6/1/25	930,000	990,450	0.036%
Nustar Energy			140,075	3,794,444	0.137%
Occidental Petroleum	2.7	2/15/23	2,642,000	2,417,430	0.088%
Omnitracs	8.15	10/1/28	3,125,000	3,074,219	0.111%
Omnitracs	4.4	3/23/25	2,525,000	2,504,497	0.091%
Ortho-Clinical Diagnostics	3.41	6/30/25	12,988,422	12,410,438	0.450%
Pathway Vet Alliance	4.16	3/31/27	16,732,268	16,452,002	0.596%
PetSmart	4.5	3/11/22	7,705,275	7,681,851	0.278%
PetVet Care Centers	6.4	2/13/26	6,493,667	6,306,974	0.229%
PetVet Care Centers	2.9	2/14/25	8,209,420	7,929,807	0.287%
PetVet Care Centers	3.4	2/14/25	3,250,127	3,176,999	0.115%
PetVet Care Centers	5.25	2/14/25	4,643,275	4,631,666	0.168%
PG&E	5.5	6/23/25	27,715,538	27,114,942	0.982%
Phoenix Guarantor	3.4	3/5/26	2,759,811	2,683,226	0.097%
Photo Holdings Merger Sub	8.5	10/1/26	1,415,000	1,301,800	0.047%
Pike	3.15	7/24/26	5,575,000	5,519,250	0.200%
Playtika Holding	7	12/10/24	5,639,756	5,637,670	0.204%
Prairie Eci Acquiror	4.91	3/11/26	13,915,000	12,488,713	0.452%
Presidio Holdings	3.77	1/22/27	2,560,000	2,523,213	0.091%
Prime Security Services Borrower	4.25	9/23/26	6,143,734	6,081,191	0.220%
Project Boost Purchaser	3.65	6/1/26	2,870,749	2,782,244	0.101%
Pro Mach	4.5	3/7/25	5,353,015	5,219,190	0.189%
Pro Mach	4.5	3/7/25	4,966,985	5,091,159	0.184%
Radiate Holdco	3.75	2/1/24	7,627,816	7,491,965	0.271%
Radiate Holdco	4.25	9/25/26	1,375,000	1,349,219	0.049%
Realogy Group LLC / Realogy Co-Issuer	7.63	6/15/25	1,095,000	1,141,538	0.041%
Redstone Buyer	6	6/29/27	7,250,000	7,213,750	0.261%
Refinitiv US Holdings	3.4	10/1/25	36,829,816	36,428,739	1.320%
Refinitiv US Holdings	3.25	10/1/25	14,880,999	17,213,357	0.624%
Refinitiv US Holdings	8.25	11/15/26	2,475,000	2,713,219	0.098%
Renaissance Holdings	7.15	5/29/26	6,230,000	5,943,420	0.215%
Renaissance Holdings	3.4	5/30/25	3,142,090	3,021,654	0.109%
Reynolds Group Holdings	3.98	2/5/23	12,196,997	12,033,923	0.436%
Rhp Hotel Properties	2.15	5/11/24	3,849,838	3,628,472	0.131%
Ryan Specialty	4.5	9/1/27	14,020,000	13,871,108	0.503%
S2P Acquisition Borrower	4.15	8/14/26	2,896,886	2,853,433	0.103%
Sabre GBLB	9.25	4/15/25	3,760,000	4,136,000	0.150%
SAM Bidco SASU	4.19	12/13/24	4,405,000	4,184,750	0.152%
Scientific Games International	3.46	8/14/24	24,281,914	22,791,247	0.826%
SCS Holdings I	3.66	7/1/26	3,711,056	3,621,360	0.131%
SeaWorld Parks & Entertainment	3.75	4/1/24	11,684,728	10,847,284	0.393%
Sedgwick Claims Management Services	3.4	12/31/25	5,430,925	5,230,687	0.190%
Sedgwick Claims Management Services	5.25	9/3/26	633,413	627,870	0.023%
Select Medical	2.78	3/6/25	6,131,176	5,954,904	0.216%
Shearers Foods	4.75	9/23/27	4,030,000	3,997,276	0.145%
Shutterfly	7	10/1/26	2,605,000	2,356,717	0.085%
SkyMiles IP	4.75	10/20/27	19,660,000	19,789,953	0.717%
Solenis International	4.26	6/26/25	6,335,362	6,176,978	0.224%
Solera	2.94	3/3/23	30,226,095	29,562,935	1.071%
Solera LLC / Solera Finance	10.5	3/1/24	7,855,000	8,188,838	0.297%
Sophia	4.5	10/6/27	5,800,000	5,757,950	0.209%
Sotera Health Holdings	5.5	12/11/26	3,206,942	3,190,908	0.116%
SRAM	3.78	3/15/24	2,821,754	2,807,646	0.102%
SRS Distribution	3.15	5/23/25	2,700,162	2,623,802	0.095%
SS&C European Holdings Sarl	1.92	4/16/25	8,264,618	7,989,159	0.289%
Staples	5.02	4/12/26	6,230,000	5,780,256	0.209%
Staples	7.5	4/15/26	2,845,000	2,631,625	0.095%
Stars Group Holdings BV	3.72	7/10/25	7,772,907	7,746,479	0.281%
Stonepeak Lonestar Holdings	4.77	10/19/26	7,110,940	6,990,978	0.253%
Sunshine Luxembourg VII Sarl	5.32	10/1/26	6,130,537	6,089,339	0.221%
Surgery Center Holdings	4.25	9/3/24	6,633,493	6,235,484	0.226%
Surgery Center Holdings	9	9/3/24	2,661,625	2,684,914	0.097%
Synlab Bondco	4.75	7/1/25	1,590,000	1,885,104	0.068%
Tacala Investment	7.65	2/4/28	10,046,821	9,406,337	0.341%

Tacala Investment	3.4	2/5/27	3,003,757	2,892,197	0.105%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	7.5	10/1/25	2,195,000	2,195,000	0.080%
Targa Resources			14,780	15,597,039	0.565%
Telesat	2.91	12/7/26	11,174,723	10,774,332	0.390%
Tenet Healthcare	7.5	4/1/25	2,715,000	2,932,200	0.106%
Tenneco	3.16	10/1/25	11,994,480	10,787,595	0.391%
Tenneco	4.88	4/15/24	1,250,000	1,334,651	0.048%
Terrier Media Buyer	4.4	12/17/26	11,097,257	10,807,951	0.392%
Tesla	5.3	8/15/25	4,095,000	4,243,444	0.154%
TIBCO Software	7.4	3/3/28	6,835,000	6,664,125	0.241%
TIBCO Software	3.9	6/30/26	3,900,225	3,797,844	0.138%
TierPoint	4.75	5/6/24	2,950,990	2,863,847	0.104%
Townsquare Media	4	4/1/22	6,184,020	5,843,898	0.212%
TransDigm	8	12/15/25	2,985,000	3,238,725	0.117%
TransDigm	2.4	12/9/25	12,588,571	11,880,464	0.430%
TransDigm	2.4	8/22/24	3,615,892	3,416,620	0.124%
Trivium Packaging Finance BV	3.75	8/15/26	720,000	827,522	0.030%
TRP Government Reserve	0.09		260,263,502	260,263,502	9.429%
Uber Technologies	5	4/4/25	7,937,190	7,864,882	0.285%
Uber Technologies	3.66	7/13/23	19,524,564	19,168,632	0.694%
UFC Holdings	4.25	4/29/26	55,958,877	54,909,648	1.989%
UFC Holdings	4.25	4/29/26	4,438,875	4,400,035	0.159%
Ultimate Software	7.5	5/3/27	64,595,000	65,671,799	2.379%
Ultimate Software	4.75	5/4/26	51,010,000	50,825,344	1.841%
Univar Solutions USA Inc/Washington	2.4	7/1/24	6,727,177	6,629,095	0.240%
Univision Communications	3.75	3/15/24	5,997,124	5,760,477	0.209%
Univision Communications	9.5	5/1/25	3,820,000	4,087,400	0.148%
Upfield USA	3.37	7/2/25	5,157,964	5,009,672	0.181%
USIC Holdings	4.25	12/8/23	3,404,454	3,347,702	0.121%
USI Inc/NY	4.22	12/2/26	9,390,779	9,281,188	0.336%
USI Inc/NY	4.5	12/2/26	4,645,000	4,590,793	0.166%
USI Inc/NY	3.22	5/16/24	34,768,580	33,580,537	1.217%
VeriFone Systems	4.25	8/20/25	6,031,907	5,389,750	0.195%
Veritas US	6.5	9/1/25	2,740,000	2,678,350	0.097%
Veritas US Inc / Veritas Bermuda	7.5	9/1/25	2,855,000	2,947,788	0.107%
Versant Health Holdco	7.75	12/1/25	18,022,028	18,007,070	0.652%
Versant Health Holdco	4	12/2/24	21,528,005	21,447,275	0.777%
Vertical US Newco	4.42	7/30/27	30,775,000	30,483,869	1.104%
VetCor Professional Practices	3.15	7/2/25	7,568,785	7,313,338	0.265%
VFH Parent	3.15	3/1/26	4,896,343	4,858,102	0.176%
Wand NewCo 3	3.15	2/5/26	11,689,791	11,262,413	0.408%
Welbilt	2.65	10/23/25	5,512,473	5,004,278	0.181%
WW International	5.5	11/29/24	10,547,626	10,497,525	0.380%
Xplornet Communications	4.9	6/10/27	8,628,375	8,450,458	0.306%
Yum Brands	7.75	4/1/25	1,025,000	1,132,625	0.041%
Zayo Group Holdings	3.15	3/9/27	3,935,128	3,813,571	0.138%

Total Investments in Securities **2,863,537,356**

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
CITIBANK N A	USD	30,571,395	EUR	(25,726,693)	11/20/2020	376,336	0.014%

Total Forward Currency Exchange Contracts **376,336**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
TESLA INC CDS 06/20/2021	(1,102,000)	(141)	0.000%
TESLA INC CDS 06/20/2021	(1,698,000)	(217)	0.000%
UNITED CONTINENTAL CDS 06/20/2021	(2,600,000)	(58,695)	(0.002%)
FI TRS REC IBXLLTR 12/20/2020	91,822	(124,878)	(0.005%)
FI TRS REC IBXLLTR 12/20/2020	54,085	(49,218)	(0.002%)

Total Swap Contracts **(233,149)**

NET ASSETS 2,760,160,214

NET ASSET VALUE PER SHARE

Institutional Floating Rate Fund Shares **9.48**
(\$1,853,690,342 / 195,583,136 Shares Outstanding)

Institutional Floating Rate Fund - F Class Shares **9.47**
(\$439,220,151 / 46,370,542 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
AED	United Arab Emirates Dirham
AFA	Afghanistan Afghani
ALL	Albania Lek
AMD	Armenian Dram
ANG	Netherlands Antillian Guilder
AOA	Angolan Kwanza
ARS	Argentine Peso
AUD	Australian Dollar
AZM	Azerbaijan Manat
BAM	Bosnia and Herzegovina Convertible Mark
BBD	Bardados Dollar
BDT	Bandladesh Taka
BGN	Bulgarian Lev
BHD	Bahraini Dinar
BMD	Bermudian Dollar
BOB	Bolivian Boliviano
BRL	Brazilian Real
BSD	Bahamian Dollar
BWP	Botswana Pula
BYR	Belarusian Ruble
BZD	Belize Dollar
CAD	Canadian Dollar
CHF	Swiss Franc
CLP	Chilean Peso
CNY	China Yuan Renminbi
COP	Columbian Peso
CRC	Costa Rican Colon
CUP	Cuban Peso
CYP	Cyprus Pound
CZK	Czech Koruna
DOP	Dominican Peso
DZD	Algerian Dinar
ECS	Ecuador Sucre
EEK	Estonian Kroon
EGP	Egyptian Pound
ETB	Ethiopian Birr
EUR	Euro
FJD	Fiji Dollar
FKP	Falkland Islands Pound
GBP	British Pound
GHC	Ghanaian Cedi
GIP	Gibraltar Pound
GTQ	Guatemalan Quetzal
GYP	Guyanese Dollar
HKD	Hong Kong Dollar
HNL	Honduran Lempira
HNL	Honduran Lempira
HRK	Croatian Kuna
HTG	Haitian Gourde
HUF	Hungarian Forint
IDR	Indonesian Rupiah
ILS	Israeli New Shekel
INR	Indian Rupee
IQD	Iraqi Dinar
IRR	Iranian Rial
ISK	Iceland Krona
JMD	Jamaican Dollar
JOD	Jordanian Dinar
JPY	Japanese Yen
KES	Kenyan Shilling
KHR	Cambodian Riel
KPW	North Korean Won
LBP	Lebanese Pound
LKR	Sri Lanka Rupee
LRD	Liberian Dollar
LTL	Lithuanian Litas
LVL	Latvian Lats
LYD	Libyan Dinar
MAD	Moroccan Dirham
MDL	Moldavan Leu
MGA	Malagasy Franc
MOP	Macau Pataca
MRO	Mauritanian Ouguiya
MTL	Maltese Lira
MUR	Mauritius Rupee
MWK	Malawi Kwacha
MXN	Mexican Peso
MYR	Malaysian Ringgit
MZM	Mozambican Metical
NAD	Namibian Dollar
NGN	Nigerian Naira
NIO	Nicarguan Cordoba Oro
NOK	Norwegian Kroner
NPR	Nepalese Rupee
NZD	New Zealand Dollar
OMR	Omani Rial
PAB	Panamanian Balboa
PEN	Peruvian Nuevo Sol
PGK	Papua New Guinea Kina
PHP	Philippine Peso
PKR	Pakistan Rupee
PLN	Polish Zloty
PYG	Guarani
QAR	Qatari Rial
RON	Romanian Leu
RSD	Serbian Dinar
RUB	Russian Rouble
RWF	Rwandan Franc
SAR	Saudi Riyal
SDD	Sudanese Dinar
SEK	Swedish Krona
SGD	Singapore Dollar
SIT	Slovenian Tolar
SKK	Slovak Koruna
SLL	Sierra Leonean Leone
SOS	Somali Shilling
SVC	El Salvador Colon
SZL	Swazi Lilangeni
THB	Thai Baht
TND	Tunisian Dinar
TRY	Turkish Lira
TTD	Trinidad and Tobago Dollar
TWD	Taiwan Dollar
TZS	Tanzanian Shilling
UAG	Ukrainian Hryvni
UGX	Uganda Shilling
USD	U.S. Dollar
UYU	Uruguayan Peso
VEB	Venezuelan Bolivar
VND	Vietnamese Dong
XAF	CFA Franc BEAC
XCD	East Caribbean Dollar
XOF	CFA Franc BCEAO
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.