
Invesco Corporate Bond Fund
Quarterly Schedule of Portfolio Holdings
November 30, 2017



Schedule of Investments^(a)

November 30, 2017

(Unaudited)

	Principal Amount	Value
U.S. Dollar Denominated Bonds & Notes—92.77%		
Advertising—0.05%		
Lamar Media Corp., Sr. Unsec. Gtd. Global Notes, 5.75%, 02/01/2026	\$ 769,000	\$ 828,598
Aerospace & Defense—0.74%		
Bombardier Inc. (Canada), Sr. Unsec. Notes, 6.00%, 10/15/2022 ^(b)	220,000	216,425
7.50%, 03/15/2025 ^(b)	190,000	191,187
Huntington Ingalls Industries, Inc., Sr. Unsec. Gtd. Notes, 3.48%, 12/01/2027 ^(b)	2,778,000	2,779,056
KLX Inc., Sr. Unsec. Gtd. Notes, 5.88%, 12/01/2022 ^(b)	397,000	416,354
Moog Inc., Sr. Unsec. Gtd. Notes, 5.25%, 12/01/2022 ^(b)	274,000	285,302
Northrop Grumman Corp., Sr. Unsec. Global Notes, 4.03%, 10/15/2047	4,692,000	4,803,339
Rockwell Collins, Inc., Sr. Unsec. Notes, 3.20%, 03/15/2024	2,104,000	2,125,398
TransDigm Inc., Sr. Unsec. Gtd. Sub. Global Notes, 6.50%, 07/15/2024	93,000	95,325
6.50%, 05/15/2025	725,000	741,747
		11,654,133
Agricultural & Farm Machinery—0.04%		
Titan International, Inc., Sr. Sec. Gtd. First Lien Notes, 6.50%, 11/30/2023 ^(b)	582,000	580,370
Air Freight & Logistics—0.44%		
Adani Abbot Point Terminal Pty Ltd (Australia), Sr. Sec. Gtd. Notes, 4.45%, 12/15/2022 ^(b)	4,644,000	4,614,325
United Parcel Service, Inc., Sr. Unsec. Notes, 3.75%, 11/15/2047	2,047,000	2,065,639
XPO Logistics, Inc., Sr. Unsec. Gtd. Notes, 6.50%, 06/15/2022 ^(b)	150,000	157,312
		6,837,276

	Principal Amount	Value
Airlines—4.81%		
American Airlines Pass Through Trust, Series 2015-2, Class B, Sec. Third Lien Pass Through Ctfs., 4.40%, 03/22/2025	\$ 1,918,822	\$ 1,974,756
Series 2016-1, Class AA, Sr. Sec. First Lien Pass Through Ctfs., 3.58%, 01/15/2028	1,911,751	1,959,353
Series 2016-3, Class B, Sec. Third Lien Pass Through Ctfs., 3.75%, 04/15/2027	2,690,000	2,668,879
Series 2016-3, Class AA, Sr. Sec. First Lien Pass Through Ctfs., 3.00%, 04/15/2030	4,502,149	4,434,617
Series 2017-1, Class A, Sec. Second Lien Pass Through Ctfs., 4.00%, 08/15/2030	2,591,000	2,718,736
Series 2017-1, Class B, Sec. Third Lien Pass Through Ctfs., 4.95%, 08/15/2026	2,800,000	2,940,560
Series 2017-1, Class AA, Sr. Sec. First Lien Pass Through Ctfs., 3.65%, 08/15/2030	3,239,000	3,367,686
Series 2017-2, Class A, Sec. Second Lien Pass Through Ctfs., 3.60%, 04/15/2031	4,077,000	4,169,344
Series 2017-2, Class B, Sec. Third Lien Pass Through Ctfs., 3.70%, 04/15/2027	2,775,000	2,759,302
Series 2017-2, Class AA, Sr. Sec. First Lien Pass Through Ctfs., 3.35%, 04/15/2031	5,076,000	5,133,105
Continental Airlines Pass Through Trust, Series 2010-1, Class B, Sec. Second Lien Pass Through Ctfs., 6.00%, 07/12/2020	604,497	619,609
Delta Air Lines Pass Through Trust, Series 2010-2, Class A, Sr. Sec. First Lien Pass Through Ctfs., 4.95%, 11/23/2020	917,916	943,434
Delta Air Lines, Inc., Sr. Unsec. Global Notes, 3.63%, 03/15/2022	9,961,000	10,172,728
LATAM Airlines Group S.A. Pass Through Trust (Chile), Series 2015-1, Class A, Sec. Global Pass Through Ctfs., 4.20%, 08/15/2029	5,692,557	5,777,945
Norwegian Air Shuttle ASA Pass Through Trust (Norway), Series 2016-1, Class A, Sec. Pass Through Ctfs., 4.88%, 11/10/2029 ^(b)	6,625,059	6,732,716
Series 2016-1, Class B, Sec. Pass Through Ctfs., 7.50%, 05/10/2025 ^(b)	5,494,269	5,876,121

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Airlines—(continued)		
United Airlines Pass Through Trust, Series 2014-2, Class B, Sec. Second Lien Pass Through Cdfs., 4.63%, 09/03/2022	\$ 2,064,379	\$ 2,140,658
Series 2016-1, Class B, Sec. Third Lien Pass Through Cdfs., 3.65%, 07/07/2027	2,777,000	2,757,436
Series 2016-2, Class B, Sec. Third Lien Pass Through Cdfs., 3.65%, 04/07/2027	3,204,000	3,178,253
WestJet Airlines Ltd. (Canada), Sr. Unsec. Notes, 3.50%, 06/16/2021 ^(b)	4,986,000	5,048,725
		75,373,963

Alternative Carriers—0.09%

CenturyLink, Inc., Series S, Sr. Unsec. Notes, 6.45%, 06/15/2021	372,000	371,301
Series Y, Sr. Unsec. Global Notes, 7.50%, 04/01/2024	328,000	320,620
Level 3 Financing, Inc., Sr. Unsec. Gtd. Global Notes, 5.25%, 03/15/2026	274,000	269,376
5.38%, 05/01/2025	372,000	373,971
		1,335,268

Aluminum—0.06%

Alcoa Nederland Holding B.V., Sr. Unsec. Gtd. Notes, 6.75%, 09/30/2024 ^(b)	400,000	442,120
Novelis Corp., Sr. Unsec. Gtd. Notes, 6.25%, 08/15/2024 ^(b)	419,000	443,093
		885,213

Apparel Retail—0.10%

Gap, Inc. (The), Sr. Unsec. Global Bonds, 5.95%, 04/12/2021	246,000	265,826
Hot Topic, Inc., Sr. Sec. Gtd. First Lien Notes, 9.25%, 06/15/2021 ^(b)	529,000	396,089
L Brands, Inc., Sr. Unsec. Gtd. Global Notes, 5.63%, 02/15/2022	609,000	658,755
6.75%, 07/01/2036	63,000	63,158
6.88%, 11/01/2035	252,000	255,780
		1,639,608

Apparel, Accessories & Luxury Goods—0.85%

Hanesbrands Inc., Sr. Unsec. Gtd. Notes, 4.63%, 05/15/2024 ^(b)	86,000	87,828
4.88%, 05/15/2026 ^(b)	496,000	508,251
Michael Kors (USA), Inc., Sr. Unsec. Gtd. Notes, 4.00%, 11/01/2024 ^(b)	12,579,000	12,655,386
		13,251,465

Asset Management & Custody Banks—1.64%

Affiliated Managers Group, Inc., Sr. Unsec. Global Notes, 4.25%, 02/15/2024	\$ 4,515,000	\$ 4,741,934
Apollo Management Holdings L.P., Sr. Unsec. Gtd. Notes, 4.00%, 05/30/2024 ^(b)	1,435,000	1,472,739
Bank of New York Mellon Corp. (The), Unsec. Sub. Medium- Term Notes, 3.30%, 08/23/2029	4,948,000	4,909,888
Blackstone Holdings Finance Co. LLC, Sr. Unsec. Gtd. Notes, 5.00%, 06/15/2044 ^(b)	4,355,000	4,904,113
Brookfield Asset Management Inc. (Canada), Sr. Unsec. Notes, 4.00%, 01/15/2025	2,170,000	2,233,656
Carlyle Holdings II Finance LLC, Sr. Unsec. Gtd. Notes, 5.63%, 03/30/2043 ^(b)	5,900,000	6,594,021
Prime Security Services Borrower, LLC/Prime Finance, Inc., Sec. Gtd. Second Lien Notes, 9.25%, 05/15/2023 ^(b)	824,000	911,550
		25,767,901

Auto Parts & Equipment—0.04%

Dana Financing Luxembourg S.a.r.l., Sr. Unsec. Gtd. Notes, 5.75%, 04/15/2025 ^(b)	165,000	175,675
Dana Inc., Sr. Unsec. Notes, 5.50%, 12/15/2024	101,000	107,474
Delphi Jersey Holdings PLC, Sr. Unsec. Notes, 5.00%, 10/01/2025 ^(b)	283,000	288,131
Hertz Corp. (The), Sec. Gtd. Second Lien Notes, 7.63%, 06/01/2022 ^(b)	112,000	115,889
		687,169

Automobile Manufacturers—0.46%

General Motors Co., Sr. Unsec. Global Notes, 3.50%, 10/02/2018	3,805,000	3,849,941
General Motors Financial Co., Inc., Sr. Unsec. Gtd. Global Notes, 3.20%, 07/06/2021	1,175,000	1,189,930
Sr. Unsec. Gtd. Notes, 3.15%, 01/15/2020	2,177,000	2,204,722
		7,244,593

Automotive Retail—0.55%

Advance Auto Parts, Inc., Sr. Unsec. Gtd. Notes, 4.50%, 12/01/2023	3,400,000	3,567,244
5.75%, 05/01/2020	3,940,000	4,202,452
Lithia Motors, Inc., Sr. Unsec. Gtd. Notes, 5.25%, 08/01/2025 ^(b)	144,000	151,560
Murphy Oil USA, Inc., Sr. Unsec. Gtd. Global Notes, 5.63%, 05/01/2027	373,000	392,583
Penske Automotive Group Inc., Sr. Unsec. Sub. Gtd. Notes, 5.50%, 05/15/2026	340,000	346,800
		8,660,639

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Brewers—1.72%		
Anheuser-Busch InBev Finance, Inc. (Belgium), Sr. Unsec. Gtd. Global Notes, 3.30%, 02/01/2023	\$ 4,356,000	\$ 4,471,323
3.65%, 02/01/2026	7,630,000	7,840,149
4.90%, 02/01/2046	9,633,000	10,898,795
Anheuser-Busch InBev Worldwide Inc. (Belgium), Sr. Unsec. Gtd. Global Notes, 8.00%, 11/15/2039	2,414,000	3,752,530
		26,962,797

	Principal Amount	Value
Broadcasting—0.15%		
AMC Networks Inc., Sr. Unsec. Gtd. Global Notes, 4.75%, 08/01/2025	76,000	75,620
5.00%, 04/01/2024	440,000	446,600
Clear Channel Worldwide Holdings, Inc., Series B, Sr. Unsec. Gtd. Global Notes, 6.50%, 11/15/2022	333,000	338,411
Sr. Unsec. Gtd. Sub. Global Notes, 7.63%, 03/15/2020	508,000	504,825
Netflix, Inc., Sr. Unsec. Global Notes, 5.75%, 03/01/2024	311,000	332,770
Nexstar Broadcasting, Inc., Sr. Unsec. Gtd. Notes, 5.63%, 08/01/2024 ^(b)	312,000	319,800
Tribune Media Co., Sr. Unsec. Gtd. Global Notes, 5.88%, 07/15/2022	350,000	358,750
		2,376,776

	Principal Amount	Value
Building Products—0.66%		
Builders FirstSource, Inc., Sr. Unsec. Gtd. Notes, 10.75%, 08/15/2023 ^(b)	433,000	489,290
Gibraltar Industries Inc., Sr. Unsec. Gtd. Sub. Global Notes, 6.25%, 02/01/2021	409,000	417,384
Owens Corning, Sr. Unsec. Gtd. Global Notes, 4.30%, 07/15/2047	9,388,000	9,140,422
Standard Industries Inc., Sr. Unsec. Notes, 5.00%, 02/15/2027 ^(b)	306,000	319,005
		10,366,101

	Principal Amount	Value
Cable & Satellite—2.49%		
Altice Financing S.A. (Luxembourg), Sr. Sec. Gtd. First Lien Bonds, 7.50%, 05/15/2026 ^(b)	260,000	272,350
Sr. Sec. Gtd. First Lien Notes, 6.63%, 02/15/2023 ^(b)	400,000	411,000
Altice Luxembourg S.A. (Luxembourg), Sr. Unsec. Gtd. Notes, 7.63%, 02/15/2025 ^(b)	205,000	187,831
7.75%, 05/15/2022 ^(b)	415,000	396,844
Altice US Finance I Corp., Sr. Sec. Notes, 5.50%, 05/15/2026 ^(b)	265,000	268,975
CCO Holdings LLC/CCO Holdings Capital Corp., Sr. Unsec. Global Notes, 5.75%, 09/01/2023	420,000	433,650
Sr. Unsec. Notes, 5.75%, 02/15/2026 ^(b)	910,000	946,400

	Principal Amount	Value
Cable & Satellite—(continued)		
Charter Communications Operating, LLC/Charter Communications Operating Capital Corp., Sr. Sec. Gtd. First Lien Global Notes, 4.91%, 07/23/2025	\$ 5,493,000	\$ 5,811,142
6.83%, 10/23/2055	4,449,000	5,222,012
Comcast Corp., Sr. Unsec. Gtd. Global Bonds, 6.40%, 05/15/2038	1,100,000	1,465,082
Sr. Unsec. Gtd. Global Notes, 3.40%, 07/15/2046	1,915,000	1,746,780
Sr. Unsec. Gtd. Notes, 6.45%, 03/15/2037	1,885,000	2,508,567
Cox Communications, Inc., Sr. Unsec. Notes, 3.35%, 09/15/2026 ^(b)	3,514,000	3,424,057
CSC Holdings LLC, Sr. Unsec. Global Notes, 6.75%, 11/15/2021	495,000	533,362
Sr. Unsec. Gtd. Notes, 6.63%, 10/15/2025 ^(b)	200,000	216,000
Sr. Unsec. Notes, 10.13%, 01/15/2023 ^(b)	400,000	453,500
10.88%, 10/15/2025 ^(b)	356,000	422,202
Discovery Communications LLC, Sr. Unsec. Gtd. Global Notes, 5.20%, 09/20/2047	1,090,000	1,088,310
DISH DBS Corp., Sr. Unsec. Gtd. Global Notes, 5.88%, 11/15/2024	1,027,000	1,035,781
7.88%, 09/01/2019	665,000	713,352
Intelsat Jackson Holdings S.A. (Luxembourg), Sr. Unsec. Gtd. Global Bonds, 5.50%, 08/01/2023	340,000	279,225
Sr. Unsec. Gtd. Global Notes, 7.25%, 10/15/2020	533,000	506,350
7.50%, 04/01/2021	295,000	276,194
NBCUniversal Media LLC, Sr. Unsec. Gtd. Global Notes, 5.15%, 04/30/2020	1,050,000	1,122,738
5.95%, 04/01/2041	3,964,000	5,053,678
Sirius XM Radio Inc., Sr. Unsec. Gtd. Notes, 3.88%, 08/01/2022 ^(b)	770,000	779,779
5.38%, 04/15/2025 ^(b)	3,000	3,162
5.38%, 07/15/2026 ^(b)	377,000	395,850
6.00%, 07/15/2024 ^(b)	453,000	481,879
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH (Germany), Sr. Sec. Gtd. First Lien Bonds, 5.00%, 01/15/2025 ^(b)	530,000	550,537
UPC Holding B.V. (Netherlands), Sr. Sec. First Lien Notes, 5.50%, 01/15/2028 ^(b)	200,000	199,500
UPCB Finance IV Ltd. (Netherlands), Sr. Sec. First Lien Notes, 5.38%, 01/15/2025 ^(b)	268,000	273,360

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Cable & Satellite—(continued)		
Virgin Media Finance PLC (United Kingdom), Sr. Unsec. Gtd. Notes, 6.00%, 10/15/2024 ^(b)	\$ 200,000	\$ 207,750
Virgin Media Secured Finance PLC (United Kingdom), Sr. Sec. Gtd. First Lien Notes, 5.50%, 08/15/2026 ^(b)	400,000	418,680
REGS, Sr. Sec. Gtd. First Lien Euro Bonds, 5.50%, 01/15/2025 ^(b)	353,000	369,326
VTR Finance B.V. (Chile), Sr. Sec. First Lien Notes, 6.88%, 01/15/2024 ^(b)	220,000	233,200
Ziggo Secured Finance B.V. (Netherlands), Sr. Sec. Gtd. First Lien Notes, 5.50%, 01/15/2027 ^(b)	250,000	251,875
		38,960,280
Casinos & Gaming—0.23%		
Boyd Gaming Corp., Sr. Unsec. Gtd. Global Notes, 6.38%, 04/01/2026	142,000	155,135
6.88%, 05/15/2023	485,000	518,950
Codere Finance 2 (Luxembourg) S.A. (Spain), Sr. Sec. Gtd. First Lien Notes, 7.63%, 11/01/2021 ^(b)	200,000	204,875
MGM Resorts International, Sr. Unsec. Gtd. Global Notes, 6.63%, 12/15/2021	126,000	140,489
Sr. Unsec. Gtd. Notes, 4.63%, 09/01/2026	166,000	170,150
6.00%, 03/15/2023	265,000	292,825
7.75%, 03/15/2022	403,000	468,487
Pinnacle Entertainment, Inc., Sr. Unsec. Global Notes, 5.63%, 05/01/2024	520,000	542,100
Scientific Games International Inc., Sr. Unsec. Gtd. Global Notes, 10.00%, 12/01/2022	500,000	552,500
Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Gtd. Notes, 5.25%, 05/15/2027 ^(b)	146,000	149,011
5.50%, 03/01/2025 ^(b)	398,000	412,049
		3,606,571
Coal & Consumable Fuels—0.02%		
SunCoke Energy Partners, L.P./SunCoke Energy Partners Finance Corp., Sr. Unsec. Gtd. Notes, 7.50%, 06/15/2025 ^(b)	275,000	291,156
Commodity Chemicals—0.03%		
Koppers Inc., Sr. Unsec. Gtd. Notes, 6.00%, 02/15/2025 ^(b)	272,000	292,822
Valvoline Inc., Sr. Unsec. Gtd. Notes, 5.50%, 07/15/2024 ^(b)	230,000	244,950
		537,772

	Principal Amount	Value
Communications Equipment—0.10%		
CommScope Technologies LLC, Sr. Unsec. Gtd. Notes, 6.00%, 06/15/2025 ^(b)	\$ 764,000	\$ 821,300
Hughes Satellite Systems Corp., Sr. Sec. Gtd. First Lien Global Notes, 5.25%, 08/01/2026	326,000	332,113
Sr. Unsec. Gtd. Global Notes, 7.63%, 06/15/2021	376,000	417,360
		1,570,773
Construction & Engineering—0.01%		
AECOM, Sr. Unsec. Gtd. Global Notes, 5.13%, 03/15/2027	166,000	169,619
Construction Machinery & Heavy Trucks—0.05%		
Meritor Inc., Sr. Unsec. Gtd. Notes, 6.25%, 02/15/2024	252,000	266,175
Oshkosh Corp., Sr. Unsec. Gtd. Global Notes, 5.38%, 03/01/2025	263,000	280,753
Terex Corp., Sr. Unsec. Gtd. Notes, 5.63%, 02/01/2025 ^(b)	269,000	284,299
		831,227
Construction Materials—0.18%		
James Hardie International Finance DAC (Ireland), Sr. Unsec. Notes, 4.75%, 01/15/2025 ^(b)	200,000	204,500
5.00%, 01/15/2028 ^(b)	2,591,000	2,649,297
		2,853,797
Consumer Finance—2.03%		
Ally Financial Inc., Sr. Unsec. Global Notes, 4.13%, 03/30/2020	4,155,000	4,288,749
4.63%, 03/30/2025	800,000	851,000
5.13%, 09/30/2024	472,000	515,660
Capital One Financial Corp., Sr. Unsec. Global Notes, 3.05%, 03/09/2022	2,580,000	2,600,310
3.75%, 03/09/2027	6,970,000	7,042,289
Discover Bank, Sr. Unsec. Global Bonds, 3.45%, 07/27/2026	4,510,000	4,432,516
Discover Financial Services, Inc., Series C, Jr. Unsec. Sub. Global Notes, 5.50% ^(c)	5,202,000	5,371,065
Navient Corp., Sr. Unsec. Medium-Term Notes, 7.25%, 01/25/2022	200,000	216,250
8.00%, 03/25/2020	400,000	437,000
Synchrony Financial, Sr. Unsec. Global Notes, 4.50%, 07/23/2025	5,770,000	6,010,500
		31,765,339
Copper—0.21%		
First Quantum Minerals Ltd. (Zambia), Sr. Unsec. Gtd. Notes, 7.00%, 02/15/2021 ^(b)	505,000	525,200

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Copper—(continued)		
Freeport-McMoRan Inc., Sr. Unsec. Gtd. Global Notes, 5.40%, 11/14/2034	\$ 410,000	\$ 400,775
Lundin Mining Corp. (Canada), Sr. Sec. Gtd. First Lien Notes, 7.88%, 11/01/2022 ^(b)	2,127,000	2,302,477
		3,228,452

Data Processing & Outsourced Services—0.25%

Fidelity National Information Services, Inc., Sr. Unsec. Global Notes, 4.50%, 08/15/2046	2,418,000	2,484,808
First Data Corp., Sr. Sec. Gtd. First Lien Notes, 5.00%, 01/15/2024 ^(b)	222,000	230,603
Sr. Unsec. Gtd. Notes, 7.00%, 12/01/2023 ^(b)	1,111,000	1,178,354
		3,893,765

Diversified Banks—9.41%

ANZ New Zealand (Int'l) Ltd. (New Zealand), Sr. Unsec. Gtd. Notes, 2.13%, 07/28/2021 ^(b)	3,990,000	3,911,719
Australia and New Zealand Banking Group Ltd. (Australia), Jr. Unsec. Sub. Notes, 6.75% ^{(b)(c)}	6,555,000	7,480,894
Bank of America Corp., Unsec. Sub. Global Notes, 7.75%, 05/14/2038	2,850,000	4,220,499
Series X, Jr. Unsec. Sub. Notes, 6.25% ^(c)	2,390,000	2,649,912
Series Z, Jr. Unsec. Sub. Notes, 6.50% ^(c)	4,500,000	5,124,825
Series AA, Jr. Unsec. Sub. Notes, 6.10% ^(c)	6,420,000	7,126,200
Series DD, Jr. Unsec. Sub. Notes, 6.30% ^(c)	2,040,000	2,331,516
Bank of China Ltd. (China), Unsec. Sub. Notes, 5.00%, 11/13/2024 ^(b)	2,850,000	3,049,566
Barclays Bank PLC (United Kingdom), Unsec. Sub. Global Notes, 5.14%, 10/14/2020	765,000	811,609
Unsec. Sub. Notes, 6.05%, 12/04/2017 ^(b)	1,210,000	1,210,000
Barclays PLC (United Kingdom), Unsec. Sub. Global Notes, 4.84%, 05/09/2028	965,000	1,003,630
BBVA Bancomer S.A. (Mexico), Sr. Unsec. Notes, 4.38%, 04/10/2024 ^(b)	2,015,000	2,118,269

Diversified Banks—(continued)

Citigroup Inc., Sr. Unsec. Global Notes, 2.88%, 07/24/2023	\$ 1,575,000	\$ 1,567,170
Unsec. Sub. Global Notes, 3.50%, 05/15/2023	3,980,000	4,052,491
5.50%, 09/13/2025	4,845,000	5,459,595
Series N, Jr. Unsec. Sub. Global Notes, 5.80% ^(c)	2,535,000	2,632,724
Series Q, Jr. Unsec. Sub. Global Notes, 5.95% ^(c)	2,435,000	2,558,588
Series T, Jr. Unsec. Sub. Global Notes, 6.25% ^(c)	2,110,000	2,363,474
Coöperatieve Rabobank U.A. (Netherlands), Jr. Unsec. Sub. Notes, 11.00% ^{(b)(c)}	760,000	857,850
Crédit Agricole S.A. (France), Unsec. Sub. Notes, 4.38%, 03/17/2025 ^(b)	6,539,000	6,842,684
Global Bank Corp. (Panama), Sr. Unsec. Notes, 4.50%, 10/20/2021 ^(b)	6,573,000	6,709,390
HSBC Holdings PLC (United Kingdom), Jr. Unsec. Sub. Global Bonds, 6.00% ^(c)	5,365,000	5,649,345
Sr. Unsec. Global Notes, 4.00%, 03/30/2022	2,070,000	2,173,206
Unsec. Sub. Global Notes, 4.38%, 11/23/2026	1,064,000	1,108,913
Industrial & Commercial Bank of China Ltd. (China), Sr. Unsec. Notes, 3.54%, 11/08/2027	1,411,000	1,415,502
ING Groep N.V. (Netherlands), Jr. Unsec. Sub. Global Notes, 6.00% ^(c)	465,000	483,507
6.50% ^(c)	3,130,000	3,414,830
Intesa Sanpaolo S.p.A. (Italy), Sr. Unsec. Gtd. Medium-Term Notes, 3.88%, 01/15/2019	4,560,000	4,634,130
Sr. Unsec. Notes, 3.13%, 07/14/2022 ^(b)	2,518,000	2,507,381
JPMorgan Chase & Co., Sr. Unsec. Global Notes, 4.26%, 02/22/2048	1,935,000	2,046,605
Sr. Unsec. Medium-Term Global Bonds, 2.30%, 08/15/2021	4,545,000	4,512,125
Unsec. Sub. Global Notes, 3.63%, 12/01/2027	2,750,000	2,765,579
Series I Jr. Unsec. Sub. Global Notes, 7.90% ^(c)	2,185,000	2,227,061
Series V, Jr. Unsec. Sub. Global Notes, 5.00% ^(c)	2,005,000	2,060,137
Series CC, Jr. Unsec. Sub. Global Notes, 4.63% ^(c)	4,850,000	4,801,500

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Diversified Banks—(continued)		
Nordea Bank AB (Sweden), Jr. Unsec. Sub. Notes, 5.50% ^{(b)(c)}	\$ 3,045,000	\$ 3,128,737
Royal Bank of Scotland Group PLC (The) (United Kingdom), Sr. Unsec. Notes, 3.50%, 05/15/2023	5,411,000	5,421,910
Unsec. Sub. Global Bonds, 5.13%, 05/28/2024	900,000	957,135
Société Générale S.A. (France), Jr. Unsec. Sub. Notes, 7.38% ^{(b)(c)}	1,507,000	1,636,979
Standard Chartered PLC (United Kingdom), Jr. Unsec. Sub. Notes, 7.75% ^{(b)(c)}	2,690,000	2,952,275
Unsec. Sub. Notes, 4.30%, 02/19/2027 ^(b)	1,628,000	1,662,672
Wells Fargo & Co., Unsec. Sub. Global Notes, 5.38%, 11/02/2043	7,865,000	9,238,818
Unsec. Sub. Medium-Term Notes, 4.75%, 12/07/2046	2,045,000	2,241,012
Series U, Jr. Unsec. Sub. Global Notes, 5.88% ^(c)	2,663,000	2,959,259
Westpac Banking Corp. (Australia), Jr. Unsec. Sub. Global Bonds, 5.00% ^(c)	3,270,000	3,271,093
		147,352,316

Diversified Capital Markets—0.83%

Credit Suisse AG (Switzerland), Sr. Unsec. Notes, 3.00%, 10/29/2021	2,065,000	2,098,558
Unsec. Sub. Notes, 6.50%, 08/08/2023 ^(b)	1,284,000	1,446,133
Credit Suisse Group Funding (Guernsey) Ltd. (Switzerland), Sr. Unsec. Gtd. Global Notes, 3.75%, 03/26/2025	2,220,000	2,270,827
Macquarie Bank Ltd. (Australia), Jr. Unsec. Sub. Notes, 6.13% ^{(b)(c)}	5,010,000	5,229,188
Macquarie Group Ltd. (Australia), Sr. Unsec. Notes, 7.63%, 08/13/2019 ^(b)	1,860,000	2,014,335
		13,059,041

Diversified Chemicals—0.33%

Chemours Co. (The), Sr. Unsec. Gtd. Global Notes, 6.63%, 05/15/2023	2,417,000	2,568,062
7.00%, 05/15/2025	130,000	142,838
OCP S.A. (Morocco), Sr. Unsec. Notes, 4.50%, 10/22/2025 ^(b)	2,259,000	2,251,319
Trinseo Materials Operating S.C.A./Trinseo Materials Finance, Inc., Sr. Unsec. Gtd. Notes, 5.38%, 09/01/2025 ^(b)	166,000	173,658
		5,135,877

Diversified Metals & Mining—0.14%

HudBay Minerals, Inc. (Canada), Sr. Unsec. Gtd. Notes, 7.63%, 01/15/2025 ^(b)	\$ 336,000	\$ 372,540
Rio Tinto Finance USA Ltd. (United Kingdom), Sr. Unsec. Gtd. Global Notes, 7.13%, 07/15/2028	1,000,000	1,327,720
Teck Resources Ltd. (Canada), Sr. Unsec. Gtd. Global Notes, 4.75%, 01/15/2022	186,000	196,230
Sr. Unsec. Notes, 6.13%, 10/01/2035	305,000	344,650
		2,241,140

Diversified REIT's—0.77%

CyrusOne L.P./CyrusOne Finance Corp., Sr. Unsec. Gtd. Notes, 5.00%, 03/15/2024 ^(b)	98,000	102,165
5.00%, 03/15/2024 ^(b)	103,000	107,377
5.38%, 03/15/2027 ^(b)	218,000	228,900
Select Income REIT, Sr. Unsec. Global Notes, 4.50%, 02/01/2025	1,893,000	1,921,682
Trust F/1401 (Mexico), Sr. Unsec. Notes, 5.25%, 12/15/2024 ^(b)	5,336,000	5,704,184
5.25%, 01/30/2026 ^(b)	3,705,000	3,945,825
		12,010,133

Diversified Support Services—0.01%

Jaguar Holding Co. II/Pharmaceutical Product Development, LLC, Sr. Unsec. Gtd. Notes, 6.38%, 08/01/2023 ^(b)	150,000	154,875
--	---------	---------

Drug Retail—0.25%

CVS Pass Through Trust, Sr. Sec. First Lien Global Pass Through Cdfs., 6.04%, 12/10/2028	1,587,819	1,761,626
Sr. Sec. First Lien Mortgage Pass Through Cdfs., 5.77%, 01/10/2033 ^(b)	1,967,461	2,202,662
		3,964,288

Electric Utilities—3.55%

Electricite de France S.A. (France), Sr. Unsec. Notes, 6.00%, 01/22/2114 ^(b)	6,655,000	7,416,682
Enel Finance International N.V. (Italy), Sr. Unsec. Gtd. Notes, 2.75%, 04/06/2023 ^(b)	4,705,000	4,633,967
3.50%, 04/06/2028 ^(b)	5,166,000	5,045,699
4.75%, 05/25/2047 ^(b)	4,105,000	4,288,114
Exelon Corp., Jr. Unsec. Sub. Notes, 3.50%, 06/01/2022	2,475,000	2,535,666
FirstEnergy Corp., Series B, Sr. Unsec. Global Notes, 3.90%, 07/15/2027	2,414,000	2,467,582
Series C, Sr. Unsec. Global Notes, 4.85%, 07/15/2047	2,034,000	2,200,615

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Electric Utilities—(continued)		
Georgia Power Co., Sr. Unsec. Notes, 2.85%, 05/15/2022	\$ 3,862,000	\$ 3,873,248
Kansas City Power & Light Co., Sr. Unsec. Notes, 4.20%, 06/15/2047	6,000,000	6,218,980
Pacific Gas & Electric Co., Sr. Unsec. Notes, 3.30%, 12/01/2027 ^(b)	3,475,000	3,460,070
Southern Co. (The), Series B, Jr. Unsec. Sub. Global Notes, 5.50%, 03/15/2057	12,622,000	13,394,932
		55,535,555

Electrical Components & Equipment—0.07%

EnerSys, Sr. Unsec. Gtd. Notes, 5.00%, 04/30/2023 ^(b)	592,000	624,560
Sensata Technologies B.V., Sr. Unsec. Gtd. Notes, 4.88%, 10/15/2023 ^(b)	205,000	214,840
5.00%, 10/01/2025 ^(b)	220,000	235,950
		1,075,350

Environmental & Facilities Services—0.04%

Advanced Disposal Services, Inc., Sr. Unsec. Gtd. Notes, 5.63%, 11/15/2024 ^(b)	238,000	246,330
Core & Main LP, Sr. Unsec. Notes, 6.13%, 08/15/2025 ^(b)	375,000	383,906
Wrangler Buyer Corp., Sr. Unsec. Notes, 6.00%, 10/01/2025 ^(b)	38,000	38,760
		668,996

Fertilizers & Agricultural Chemicals—0.77%

Mosaic Co. (The), Sr. Unsec. Global Notes, 3.25%, 11/15/2022	4,566,000	4,536,911
4.05%, 11/15/2027	7,575,000	7,529,729
		12,066,640

Financial Exchanges & Data—0.92%

Moody's Corp., Sr. Unsec. Global Bonds, 5.50%, 09/01/2020	1,710,000	1,847,180
Sr. Unsec. Global Notes, 2.75%, 07/15/2019	2,140,000	2,157,085
4.88%, 02/15/2024	6,093,000	6,698,990
5.25%, 07/15/2044	1,665,000	1,987,395
MSCI Inc., Sr. Unsec. Gtd. Notes, 5.25%, 11/15/2024 ^(b)	495,000	525,938
Nasdaq, Inc., Sr. Unsec. Notes, 3.85%, 06/30/2026	1,135,000	1,165,585
		14,382,173

Food Distributors—0.04%

US Foods, Inc., Sr. Unsec. Gtd. Notes, 5.88%, 06/15/2024 ^(b)	\$ 623,000	\$ 657,265
--	------------	------------

Food Retail—0.65%

Albertsons Cos. LLC/ Safeway Inc./New Albertson's, Inc./Albertson's LLC, Sr. Unsec. Gtd. Global Notes, 6.63%, 06/15/2024	450,000	432,000
Alimentation Couche-Tard Inc. (Canada), Sr. Unsec. Gtd. Notes, 2.70%, 07/26/2022 ^(b)	5,299,000	5,243,407
3.55%, 07/26/2027 ^(b)	3,929,000	3,914,538
Ingles Markets, Inc., Sr. Unsec. Global Notes, 5.75%, 06/15/2023	554,000	551,230
		10,141,175

Forest Products—0.14%

Klabin Finance S.A. (Brazil), Sr. Unsec. Gtd. Notes, 4.88%, 09/19/2027 ^(b)	2,250,000	2,234,700
--	-----------	-----------

Gas Utilities—0.33%

AmeriGas Partners, L.P./AmeriGas Finance Corp., Sr. Unsec. Global Notes, 5.63%, 05/20/2024	338,000	354,900
5.88%, 08/20/2026	372,000	387,810
Ferrellgas L.P./Ferrellgas Finance Corp., Sr. Unsec. Global Notes, 6.50%, 05/01/2021	231,000	220,027
Kinder Morgan Finance Co. LLC, Sr. Unsec. Gtd. Notes, 6.00%, 01/15/2018 ^(b)	3,510,000	3,526,196
Suburban Propane Partners, L.P./Suburban Energy Finance Corp., Sr. Unsec. Global Notes, 5.50%, 06/01/2024	656,000	652,720
		5,141,653

General Merchandise Stores—0.26%

Dollar Tree, Inc., Sr. Unsec. Gtd. Global Notes, 5.75%, 03/01/2023	3,803,000	3,997,904
---	-----------	-----------

Gold—0.25%

Yamana Gold Inc. (Canada), Sr. Unsec. Notes, 4.63%, 12/15/2027 ^(b)	3,861,000	3,861,256
--	-----------	-----------

Health Care Distributors—0.48%

AmerisourceBergen Corp., Sr. Unsec. Global Notes, 3.45%, 12/15/2027	3,782,000	3,763,498
4.30%, 12/15/2047	3,717,000	3,707,626
		7,471,124

Health Care Equipment—0.49%

Becton, Dickinson and Co., Sr. Unsec. Notes, 2.89%, 06/06/2022	2,696,000	2,679,414
3.70%, 06/06/2027	3,187,000	3,182,076

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Health Care Equipment—(continued)		
Hill-Rom Holdings, Inc., Sr. Unsec. Gtd. Notes, 5.00%, 02/15/2025 ^(b)	\$ 378,000	\$ 386,505
Teleflex Inc., Sr. Unsec. Gtd. Global Notes, 4.63%, 11/15/2027	1,267,000	1,299,118
4.88%, 06/01/2026	67,000	69,740
5.25%, 06/15/2024	26,000	27,430
		7,644,283

Health Care Facilities—0.72%

Acadia Healthcare Co., Inc., Sr. Unsec. Gtd. Global Notes, 6.50%, 03/01/2024	295,000	306,063
Community Health Systems, Inc., Sr. Sec. Gtd. First Lien Global Notes, 5.13%, 08/01/2021	225,000	211,500
Sr. Sec. Gtd. First Lien Notes, 6.25%, 03/31/2023	417,000	391,980
Sr. Unsec. Gtd. Global Notes, 6.88%, 02/01/2022	100,532	61,073
8.00%, 11/15/2019	270,000	242,663
HCA Healthcare, Inc., Sr. Unsec. Notes, 6.25%, 02/15/2021	830,000	891,212
HCA, Inc., Sr. Sec. Gtd. First Lien Global Notes, 5.88%, 03/15/2022	267,000	290,029
6.50%, 02/15/2020	974,000	1,048,267
Sr. Sec. Gtd. First Lien Notes, 5.25%, 04/15/2025	491,000	524,142
5.50%, 06/15/2047	4,943,000	5,017,145
Sr. Unsec. Gtd. Notes, 5.38%, 02/01/2025	300,000	312,000
5.88%, 02/15/2026	300,000	319,875
HealthSouth Corp., Sr. Unsec. Gtd. Global Notes, 5.75%, 09/15/2025	250,000	260,625
LifePoint Health, Inc., Sr. Unsec. Gtd. Global Notes, 5.38%, 05/01/2024	254,000	249,873
Sr. Unsec. Gtd. Notes, 5.88%, 12/01/2023	65,000	66,381
Tenet Healthcare Corp., Sec. Gtd. Second Lien Notes, 7.50%, 01/01/2022 ^(b)	64,000	67,760
Sr. Unsec. Global Notes, 6.75%, 06/15/2023	621,000	582,964
8.13%, 04/01/2022	365,000	362,719
		11,206,271

Health Care REIT's—0.75%

HCP, Inc., Sr. Unsec. Global Notes, 4.00%, 12/01/2022	4,603,000	4,818,833
4.25%, 11/15/2023	2,095,000	2,202,214
Physicians Realty L.P., Sr. Unsec. Gtd. Global Notes, 4.30%, 03/15/2027	1,775,000	1,806,636

Health Care REIT's—(continued)

Senior Housing Properties Trust, Sr. Unsec. Notes, 6.75%, 12/15/2021	\$ 2,606,000	\$ 2,890,317
		11,718,000

Health Care Services—0.53%

AMN Healthcare, Inc., Sr. Unsec. Gtd. Notes, 5.13%, 10/01/2024 ^(b)	242,000	250,470
DaVita Inc., Sr. Unsec. Gtd. Global Notes, 5.00%, 05/01/2025	294,000	295,102
Eagle Holding Co. II, LLC, Sr. Unsec. PIK Notes, 8.38% PIK Rate, 7.63% Cash Rate, 05/15/2022 ^{(b)(d)}	311,000	316,442
Envision Healthcare Corp., Sr. Unsec. Gtd. Notes, 6.25%, 12/01/2024 ^(b)	130,000	137,637
Express Scripts Holding Co., Sr. Unsec. Gtd. Global Notes, 3.00%, 07/15/2023	2,907,000	2,875,741
Laboratory Corp. of America Holdings, Sr. Unsec. Notes, 3.60%, 09/01/2027	2,900,000	2,905,139
MEDNAX, Inc., Sr. Unsec. Gtd. Notes, 5.25%, 12/01/2023 ^(b)	472,000	484,980
MPH Acquisition Holdings LLC, Sr. Unsec. Gtd. Notes, 7.13%, 06/01/2024 ^(b)	579,000	623,149
Surgery Center Holdings, Inc., Sr. Unsec. Gtd. Notes, 6.75%, 07/01/2025 ^(b)	137,000	125,355
8.88%, 04/15/2021 ^(b)	61,000	61,763
Team Health Holdings, Inc., Sr. Unsec. Gtd. Notes, 6.38%, 02/01/2025 ^(b)	270,000	245,700
		8,321,478

Home Entertainment Software—0.18%

Electronic Arts Inc., Sr. Unsec. Global Notes, 3.70%, 03/01/2021	2,690,000	2,775,219
---	-----------	-----------

Home Improvement Retail—0.03%

Hillman Group Inc. (The), Sr. Unsec. Gtd. Notes, 6.38%, 07/15/2022 ^(b)	546,000	541,905
--	---------	---------

Homebuilding—1.14%

Ashton Woods USA LLC/Ashton Woods Finance Co., Sr. Unsec. Notes, 6.75%, 08/01/2025 ^(b)	214,000	215,605
6.88%, 02/15/2021 ^(b)	234,000	240,435
Beazer Homes USA, Inc., Sr. Unsec. Gtd. Global Notes, 6.75%, 03/15/2025	372,000	393,278
8.75%, 03/15/2022	250,000	274,687
Sr. Unsec. Notes, 5.88%, 10/15/2027 ^(b)	54,000	54,270

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Homebuilding--(continued)		
CalAtlantic Group, Inc., Sr. Unsec. Gtd. Global Notes, 8.38%, 01/15/2021	\$ 48,000	\$ 55,680
Sr. Unsec. Gtd. Notes, 5.25%, 06/01/2026	129,000	135,934
5.38%, 10/01/2022	433,000	469,264
KB Home, Sr. Unsec. Gtd. Notes, 7.50%, 09/15/2022	184,000	212,060
Lennar Corp., Sr. Unsec. Gtd. Global Notes, 4.75%, 11/15/2022	230,000	243,800
Sr. Unsec. Gtd. Notes, 4.50%, 04/30/2024	1,617,000	1,671,574
MDC Holdings, Inc., Sr. Unsec. Gtd. Notes, 6.00%, 01/15/2043	13,211,000	13,144,945
Meritage Homes Corp., Sr. Unsec. Gtd. Global Notes, 6.00%, 06/01/2025	246,000	265,914
7.15%, 04/15/2020	160,000	175,600
Taylor Morrison Communities Inc./ Taylor Morrison Holdings II, Inc., Sr. Unsec. Gtd. Notes, 5.88%, 04/15/2023 ^(b)	348,000	370,836
		17,923,882
Hotel and Resort REIT's--0.27%		
Hospitality Properties Trust, Sr. Unsec. Notes, 4.95%, 02/15/2027	1,665,000	1,757,022
Host Hotels & Resorts L.P., Series F, Sr. Unsec. Global Notes, 4.50%, 02/01/2026	2,300,000	2,418,300
		4,175,322
Hotels, Resorts & Cruise Lines--0.11%		
Choice Hotels International, Inc., Sr. Unsec. Gtd. Notes, 5.75%, 07/01/2022	174,000	191,183
Royal Caribbean Cruises Ltd., Sr. Unsec. Global Notes, 3.70%, 03/15/2028	1,499,000	1,491,849
		1,683,032
Household Products--0.37%		
Reynolds Group Issuer Inc./LLC, Sr. Sec. Gtd. First Lien Global Notes, 5.75%, 10/15/2020	4,536,000	4,618,215
Sr. Sec. Gtd. First Lien Notes, 5.13%, 07/15/2023 ^(b)	121,000	125,689
Sr. Unsec. Gtd. Notes, 7.00%, 07/15/2024 ^(b)	287,000	308,467
Spectrum Brands, Inc., Sr. Unsec. Gtd. Global Notes, 5.75%, 07/15/2025	410,000	432,550
Springs Industries, Inc., Sr. Sec. Global Notes, 6.25%, 06/01/2021	272,000	278,800
		5,763,721

	Principal Amount	Value
Independent Power Producers & Energy Traders--0.40%		
AES Corp. (The), Sr. Unsec. Notes, 5.50%, 03/15/2024	\$ 275,000	\$ 289,437
5.50%, 04/15/2025	780,000	825,825
Calpine Corp., Sr. Unsec. Global Notes, 5.38%, 01/15/2023	202,000	202,000
Dynegy Inc., Sr. Unsec. Gtd. Global Notes, 7.38%, 11/01/2022	170,000	182,112
Inkia Energy Ltd. (Peru), Sr. Unsec. Notes, 5.88%, 11/09/2027 ^(b)	4,147,000	4,188,470
NRG Energy, Inc., Sr. Unsec. Gtd. Global Notes, 6.25%, 05/01/2024	184,000	195,960
6.63%, 03/15/2023	210,000	218,316
6.63%, 01/15/2027	105,000	113,663
		6,215,783
Industrial Conglomerates--0.59%		
ALFA, S.A.B. de C.V. (Mexico), Sr. Unsec. Notes, 6.88%, 03/25/2044 ^(b)	3,754,000	4,101,245
General Electric Co., Series D, Jr. Unsec. Sub. Global Notes, 5.00% ^(c)	5,001,000	5,119,774
		9,221,019
Industrial Machinery--0.04%		
CBC Ammo LLC/CBC FinCo Inc. (Brazil), Sr. Unsec. Notes, 7.25%, 11/15/2021 ^(b)	188,000	195,990
Mueller Industries, Inc., Unsec. Sub. Deb., 6.00%, 03/01/2027	252,000	260,190
TriMas Corp., Sr. Unsec. Gtd. Notes, 4.88%, 10/15/2025 ^(b)	136,000	137,615
		593,795
Integrated Oil & Gas--0.34%		
Petróleos Mexicanos (Mexico), Sr. Unsec. Gtd. Notes, 5.38%, 03/13/2022 ^(b)	3,034,000	3,250,931
6.50%, 03/13/2027 ^(b)	1,952,000	2,155,008
		5,405,939
Integrated Telecommunication Services--4.35%		
AT&T Inc., Sr. Unsec. Global Notes, 3.40%, 05/15/2025	1,812,000	1,777,507
3.90%, 08/14/2027	14,326,000	14,254,602
4.75%, 05/15/2046	2,646,000	2,539,205
5.15%, 03/15/2042	3,670,000	3,739,564
5.15%, 02/14/2050	5,812,000	5,775,533
5.25%, 03/01/2037	2,660,000	2,777,575
5.30%, 08/14/2058	5,538,000	5,460,306
5.70%, 03/01/2057	2,735,000	2,942,200
Sr. Unsec. Notes, 4.45%, 04/01/2024	1,475,000	1,558,153

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Integrated Telecommunication Services—(continued)		
Cincinnati Bell Inc., Sr. Unsec. Gtd. Notes, 7.00%, 07/15/2024 ^(b)	\$ 250,000	\$ 243,125
Deutsche Telekom International Finance B.V. (Germany), Sr. Unsec. Gtd. Notes, 6.75%, 08/20/2018	905,000	936,036
Frontier Communications Corp., Sr. Unsec. Global Notes, 8.50%, 04/15/2020	508,000	465,455
10.50%, 09/15/2022	280,000	222,600
11.00%, 09/15/2025	306,000	236,385
SFR Group S.A. (France), Sr. Sec. Gtd. First Lien Bonds, 6.00%, 05/15/2022 ^(b)	490,000	494,594
Sr. Sec. Gtd. First Lien Notes, 7.38%, 05/01/2026 ^(b)	400,000	404,500
T-Mobile USA, Inc., Sr. Unsec. Gtd. Global Bonds, 6.50%, 01/15/2026	360,000	395,435
Sr. Unsec. Gtd. Global Notes, 6.38%, 03/01/2025	735,000	790,823
Telecom Italia Capital S.A. (Italy), Sr. Unsec. Gtd. Global Notes, 6.38%, 11/15/2033	138,000	160,080
7.20%, 07/18/2036	186,000	231,803
Telefónica Emisiones, S.A.U. (Spain), Sr. Unsec. Gtd. Global Notes, 5.46%, 02/16/2021	3,555,000	3,849,663
7.05%, 06/20/2036	2,865,000	3,788,264
Verizon Communications Inc., Sr. Unsec. Global Notes, 4.13%, 08/15/2046	1,524,000	1,388,670
4.52%, 09/15/2048	8,887,000	8,624,014
4.81%, 03/15/2039	2,267,000	2,339,003
5.01%, 08/21/2054	2,693,000	2,731,848
		68,126,943

Internet & Direct Marketing Retail—1.08%

Amazon.com, Inc., Sr. Unsec. Notes, 2.40%, 02/22/2023 ^(b)	2,811,000	2,780,058
4.05%, 08/22/2047 ^(b)	3,484,000	3,641,340
4.25%, 08/22/2057 ^(b)	2,571,000	2,713,415
QVC, Inc., Sr. Sec. Gtd. First Lien Global Notes, 5.45%, 08/15/2034	7,880,000	7,838,549
		16,973,362

Internet Software & Services—0.53%

Alibaba Group Holding Ltd. (China), Sr. Unsec. Global Notes, 4.20%, 12/06/2047	2,190,000	2,218,398
4.40%, 12/06/2057	2,190,000	2,238,021
Tencent Holdings Ltd. (China), Sr. Unsec. Notes, 3.38%, 05/02/2019 ^(b)	3,805,000	3,860,009
		8,316,428

Investment Banking & Brokerage—2.44%

Cantor Fitzgerald, L.P., Unsec. Notes, 6.50%, 06/17/2022 ^(b)	\$ 3,205,000	\$ 3,574,711
Charles Schwab Corp. (The), Series E, Jr. Unsec. Sub. Global Notes, 4.63% ^(c)	4,560,000	4,678,461
E*TRADE Financial Corp., Sr. Unsec. Global Notes, 2.95%, 08/24/2022	824,000	818,238
Series B, Jr. Unsec. Sub. Global Notes, 5.30% ^(c)	3,900,000	3,943,875
Goldman Sachs Group, Inc. (The), Sr. Unsec. Medium-Term Notes, 4.80%, 07/08/2044	4,280,000	4,833,245
Unsec. Sub. Global Notes, 6.75%, 10/01/2037	4,675,000	6,176,030
Series L, Jr. Unsec. Sub. Notes, 5.70% ^(c)	1,725,000	1,776,836
Series P, Jr. Unsec. Sub. Notes, 5.00% ^(c)	3,255,000	3,246,863
Jefferies Group LLC/Jefferies Group Capital Finance Inc., Sr. Unsec. Global Notes, 4.85%, 01/15/2027	1,816,000	1,915,170
Morgan Stanley, Series F, Sr. Unsec. Medium-Term Global Notes, 5.63%, 09/23/2019	1,345,000	1,422,360
Raymond James Financial, Inc., Sr. Unsec. Global Notes, 4.95%, 07/15/2046	5,353,000	5,902,986
		38,288,775

IT Consulting & Other Services—0.10%

DXC Technology Co., Sr. Unsec. Global Notes, 4.45%, 09/18/2022	1,460,000	1,524,742
---	-----------	-----------

Leisure Facilities—0.05%

Cedar Fair L.P./Canada's Wonderland Co./Magnum Management Corp., Sr. Unsec. Gtd. Global Notes, 5.38%, 06/01/2024	330,000	347,325
Six Flags Entertainment Corp., Sr. Unsec. Gtd. Notes, 4.88%, 07/31/2024 ^(b)	438,000	446,760
		794,085

Life & Health Insurance—1.74%

American Equity Investment Life Holding Co., Sr. Unsec. Global Notes, 5.00%, 06/15/2027	3,375,000	3,485,085
Dai-ichi Life Insurance Co., Ltd. (The) (Japan), Jr. Unsec. Sub. Notes, 4.00% ^{(b)(c)}	3,060,000	3,014,406
MetLife, Inc., Sr. Unsec. Global Notes, 4.13%, 08/13/2042	2,400,000	2,489,586
Series C, Jr. Unsec. Sub. Global Notes, 5.25% ^(c)	3,990,000	4,163,565

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Life & Health Insurance—(continued)		
Nationwide Financial Services, Inc., Sr. Unsec. Notes, 5.38%, 03/25/2021 ^(b)	\$ 6,960,000	\$ 7,534,896
Pacific Life Insurance Co., Unsec. Sub. Notes, 4.30%, 10/24/2067 ^(b)	2,855,000	2,842,524
Prudential Financial, Inc., Jr. Unsec. Sub. Global Notes, 8.88%, 06/15/2068	1,690,000	1,753,375
Series D, Sr. Unsec. Medium-Term Notes, 6.63%, 12/01/2037	1,420,000	1,973,036
		27,256,473

Managed Health Care—0.32%

Centene Corp., Sr. Unsec. Notes, 4.75%, 01/15/2025	183,000	188,179
Cigna Corp., Sr. Unsec. Notes, 4.50%, 03/15/2021	1,860,000	1,959,456
Molina Healthcare, Inc., Sr. Unsec. Gtd. Notes, 4.88%, 06/15/2025 ^(b)	205,000	206,025
UnitedHealth Group Inc., Sr. Unsec. Global Notes, 3.75%, 07/15/2025	2,134,000	2,246,340
WellCare Health Plans Inc., Sr. Unsec. Notes, 5.25%, 04/01/2025	455,000	482,869
		5,082,869

Metal & Glass Containers—0.11%

Ardagh Packaging Finance PLC / Ardagh Holdings USA Inc. (Ireland), Sr. Sec. Gtd. First Lien Notes, 4.25%, 09/15/2022 ^(b)	227,000	232,647
Sr. Unsec. Gtd. Notes, 6.00%, 02/15/2025 ^(b)	200,000	213,020
7.25%, 05/15/2024 ^(b)	200,000	219,750
Ball Corp., Sr. Unsec. Gtd. Global Notes, 5.25%, 07/01/2025	520,000	571,350
Berry Global, Inc., Sec. Gtd. Second Lien Global Notes, 6.00%, 10/15/2022	155,000	164,106
Sec. Gtd. Second Lien Notes, 5.50%, 05/15/2022	243,000	252,112
		1,652,985

Movies & Entertainment—0.77%

AMC Entertainment Holdings, Inc., Sr. Unsec. Gtd. Sub. Global Notes, 5.75%, 06/15/2025	520,000	508,950
Lions Gate Entertainment Corp., Sr. Unsec. Gtd. Notes, 5.88%, 11/01/2024 ^(b)	273,000	289,721
Time Warner Cable, Inc., Sr. Sec. Gtd. First Lien Global Deb., 6.75%, 07/01/2018	3,365,000	3,453,301
Time Warner, Inc., Sr. Unsec. Gtd. Global Deb., 5.35%, 12/15/2043	3,360,000	3,655,482

Movies & Entertainment—(continued)

Viacom Inc., Jr. Unsec. Sub. Global Notes, 5.88%, 02/28/2057	\$ 2,240,000	\$ 2,212,732
6.25%, 02/28/2057	1,075,000	1,050,005
Sr. Unsec. Global Notes, 3.45%, 10/04/2026	1,010,000	959,946
		12,130,137

Multi-Line Insurance—1.28%

American Financial Group, Inc., Sr. Unsec. Notes, 3.50%, 08/15/2026	1,366,000	1,354,114
9.88%, 06/15/2019	6,485,000	7,184,088
American International Group, Inc., Sr. Unsec. Global Notes, 3.90%, 04/01/2026	2,560,000	2,642,655
4.50%, 07/16/2044	2,260,000	2,374,073
Massachusetts Mutual Life Insurance Co., Unsec. Sub. Notes, 4.90%, 04/01/2077 ^(b)	1,125,000	1,255,855
Nationwide Mutual Insurance Co., Unsec. Sub. Notes, 4.95%, 04/22/2044 ^(b)	3,210,000	3,543,698
XLIT Ltd. (Bermuda), Unsec. Gtd. Sub. Bonds, 5.50%, 03/31/2045	1,670,000	1,763,379
		20,117,862

Office REIT's—0.33%

Alexandria Real Estate Equities, Inc., Sr. Unsec. Gtd. Global Notes, 3.95%, 01/15/2027	2,640,000	2,692,598
Hudson Pacific Properties, LP, Sr. Unsec. Gtd. Notes, 3.95%, 11/01/2027	2,550,000	2,536,820
		5,229,418

Office Services & Supplies—0.37%

Pitney Bowes Inc., Sr. Unsec. Global Notes, 3.63%, 10/01/2021	4,150,000	3,900,792
4.70%, 04/01/2023	1,971,000	1,828,103
		5,728,895

Oil & Gas Drilling—0.08%

EnSCO PLC, Sr. Unsec. Global Notes, 4.50%, 10/01/2024	337,000	275,076
Noble Holding International Ltd. (United Kingdom), Sr. Unsec. Gtd. Global Notes, 7.75%, 01/15/2024	265,000	230,550
Precision Drilling Corp. (Canada), Sr. Unsec. Gtd. Global Notes, 5.25%, 11/15/2024	352,000	331,760
6.50%, 12/15/2021	94,000	96,115
7.75%, 12/15/2023	55,000	57,063

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Oil & Gas Drilling--(continued)		
Transocean Inc., Sr. Unsec. Gtd.		
Global Notes, 7.50%, 04/15/2031	\$ 305,000	\$ 269,925
		1,260,489

Oil & Gas Equipment & Services--0.05%

Archrock Partners, L.P./Archrock Partners Finance Corp., Sr. Unsec. Gtd.		
Global Notes, 6.00%, 10/01/2022	145,000	145,363
SESI, L.L.C., Sr. Unsec. Gtd.		
Global Notes, 7.13%, 12/15/2021	302,000	309,550
Weatherford International Ltd., Sr. Unsec. Gtd. Notes, 6.50%, 08/01/2036	309,000	248,745
8.25%, 06/15/2023	105,000	104,409
		808,067

Oil & Gas Exploration & Production--3.79%

Anadarko Petroleum Corp., Sr. Unsec. Notes, 6.60%, 03/15/2046	4,131,000	5,195,399
Antero Resources Corp., Sr. Unsec. Gtd. Global Notes, 5.63%, 06/01/2023	424,000	444,140
California Resources Corp., Sec. Gtd. Second Lien Notes, 8.00%, 12/15/2022 ^(b)	291,000	216,431
Callon Petroleum Co., Sr. Unsec. Gtd. Global Notes, 6.13%, 10/01/2024	323,000	334,305
Concho Resources Inc., Sr. Unsec. Gtd. Global Notes, 4.38%, 01/15/2025	6,597,000	6,885,619
Continental Resources Inc., Sr. Unsec. Gtd. Global Notes, 3.80%, 06/01/2024	465,000	460,350
5.00%, 09/15/2022	5,454,000	5,576,715
Denbury Resources Inc., Sr. Unsec. Gtd. Sub. Notes, 5.50%, 05/01/2022	245,000	161,700
Enterprise Products Operating LLC, Series A, Jr. Unsec. Gtd. Sub. Variable Rate Notes, 5.08% (3 mo. USD LIBOR + 3.71%), 08/01/2066 ^(e)	6,005,000	6,012,506
Series D, Jr. Unsec. Gtd. Sub. Deb., 4.88%, 08/16/2077	11,624,000	11,624,000
Sr. Unsec. Gtd. Global Notes, 6.88%, 03/01/2033	2,660,000	3,473,678
EP Energy LLC/Everest Acquisition Finance Inc., Sr. Sec. Gtd. First Lien Notes, 8.00%, 11/29/2024 ^(b)	253,000	254,265
Gulfport Energy Corp., Sr. Unsec. Gtd. Global Notes, 6.00%, 10/15/2024	293,000	295,564
Newfield Exploration Co., Sr. Unsec. Global Notes, 5.63%, 07/01/2024	413,000	448,105

Oil & Gas Exploration & Production--(continued)

Noble Energy, Inc., Sr. Unsec. Global Notes, 3.85%, 01/15/2028	\$ 4,198,000	\$ 4,178,529
4.95%, 08/15/2047	5,131,000	5,337,278
Oasis Petroleum Inc., Sr. Unsec. Gtd. Global Notes, 6.88%, 01/15/2023	658,000	672,805
Parsley Energy LLC/Parsley Finance Corp., Sr. Unsec. Gtd. Notes, 6.25%, 06/01/2024 ^(b)	552,000	586,500
QEP Resources, Inc., Sr. Unsec. Global Notes, 5.25%, 05/01/2023	136,000	138,380
5.63%, 03/01/2026	132,000	134,459
Sr. Unsec. Notes, 6.88%, 03/01/2021	360,000	391,050
Range Resources Corp., Sr. Unsec. Gtd. Global Notes, 4.88%, 05/15/2025	409,000	400,820
5.88%, 07/01/2022	267,000	275,677
RSP Permian, Inc., Sr. Unsec. Gtd. Global Notes, 5.25%, 01/15/2025	435,000	445,875
SM Energy Co., Sr. Unsec. Global Notes, 6.13%, 11/15/2022	100,000	101,750
6.75%, 09/15/2026	275,000	279,469
Southwestern Energy Co., Sr. Unsec. Global Notes, 4.10%, 03/15/2022	418,000	412,775
Tengizchevroil Finance Co. International Ltd. (Kazakhstan), Sr. Sec. Bonds, 4.00%, 08/15/2026 ^(b)	3,438,000	3,418,641
Whiting Petroleum Corp., Sr. Unsec. Gtd. Global Notes, 6.25%, 04/01/2023	537,000	539,685
WildHorse Resource Development Corp., Sr. Unsec. Gtd. Global Notes, 6.88%, 02/01/2025	403,000	412,112
WPX Energy Inc., Sr. Unsec. Notes, 5.25%, 09/15/2024	341,000	336,737
		59,445,319

Oil & Gas Storage & Transportation--12.94%

Abu Dhabi Crude Oil Pipeline LLC (United Arab Emirates), Sr. Sec. Notes, 3.65%, 11/02/2029 ^(b)	4,514,000	4,479,423
Andeavor Logistics LP, Series A, Jr. Unsec. Sub. Notes, 6.88% ^(c)	6,116,000	6,202,694
Andeavor Logistics LP/ Tesoro Logistics Finance Corp., Sr. Unsec. Gtd. Global Bonds, 3.50%, 12/01/2022	1,235,000	1,235,583
Sr. Unsec. Gtd. Global Notes, 5.20%, 12/01/2047	1,745,000	1,755,338
6.38%, 05/01/2024	760,000	828,590
Sr. Unsec. Gtd. Notes, 4.25%, 12/01/2027	1,296,000	1,295,805
5.25%, 01/15/2025	90,000	95,063

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Oil & Gas Storage & Transportation—(continued)		
Antero Midstream Partners LP/Antero Midstream Finance Corp., Sr. Unsec. Gtd. Global Notes, 5.38%, 09/15/2024	\$ 509,000	\$ 528,088
Enbridge Inc. (Canada), Sr. Unsec. Global Notes, 3.70%, 07/15/2027	2,368,000	2,365,167
5.50%, 12/01/2046	1,127,000	1,303,637
Energy Transfer Equity, L.P., Sr. Sec. First Lien Notes, 5.88%, 01/15/2024	668,000	718,100
Energy Transfer Partners, L.P., Series A, Jr. Unsec. Sub. Global Notes, 6.25% ^(c)	17,275,000	17,048,266
Series B, Jr. Unsec. Sub. Global Notes, 6.63% ^(c)	8,078,000	7,982,074
Energy Transfer, L.P., Sr. Unsec. Global Notes, 4.65%, 06/01/2021	1,257,000	1,323,930
Sr. Unsec. Notes, 4.20%, 04/15/2027	1,689,000	1,689,818
4.75%, 01/15/2026	4,969,000	5,175,947
4.90%, 03/15/2035	8,695,000	8,499,482
5.15%, 03/15/2045	3,110,000	2,983,729
5.30%, 04/15/2047	3,569,000	3,487,896
EQT Midstream Partners L.P., Sr. Unsec. Notes, 4.00%, 08/01/2024	3,270,000	3,294,928
Holly Energy Partners L.P./Holly Energy Finance Corp., Sr. Unsec. Gtd. Notes, 6.00%, 08/01/2024 ^(b)	154,000	161,315
Kinder Morgan Energy Partners, L.P., Sr. Unsec. Gtd. Notes, 4.25%, 09/01/2024	1,690,000	1,757,851
4.30%, 05/01/2024	2,133,000	2,216,689
5.40%, 09/01/2044	3,529,000	3,660,670
Kinder Morgan, Inc., Sr. Unsec. Gtd. Medium-Term Global Notes, 7.75%, 01/15/2032	9,828,000	12,620,193
7.80%, 08/01/2031	9,500,000	12,184,985
MPLX LP, Sr. Unsec. Global Bonds, 4.50%, 07/15/2023	10,840,000	11,485,465
Sr. Unsec. Global Notes, 5.50%, 02/15/2023	12,729,000	13,111,393
NGPL PipeCo. LLC, Sr. Unsec. Bonds, 4.88%, 08/15/2027 ^(b)	1,858,000	1,935,887
Sr. Unsec. Notes, 4.38%, 08/15/2022 ^(b)	1,085,000	1,116,194
ONEOK Partners, L.P., Sr. Unsec. Gtd. Global Notes, 3.38%, 10/01/2022	4,373,000	4,430,015

	Principal Amount	Value
Oil & Gas Storage & Transportation—(continued)		
ONEOK, Inc., Sr. Unsec. Gtd. Global Notes, 4.95%, 07/13/2047	\$ 4,409,000	\$ 4,458,804
Plains All American Pipeline, L.P., Series B, Jr. Unsec. Sub. Notes, 6.13% ^(c)	13,969,000	13,846,771
Sabine Pass Liquefaction, LLC, Sr. Sec. First Lien Global Notes, 4.20%, 03/15/2028	7,077,000	7,141,999
5.00%, 03/15/2027	2,043,000	2,177,538
5.63%, 04/15/2023	2,000,000	2,203,053
5.63%, 03/01/2025	1,028,000	1,132,871
5.75%, 05/15/2024	10,000,000	11,107,532
SemGroup Corp., Sr. Unsec. Gtd. Notes, 6.38%, 03/15/2025 ^(b)	315,000	314,213
Sunoco Logistics Partners Operations L.P., Sr. Unsec. Gtd. Notes, 5.40%, 10/01/2047	2,392,000	2,390,367
Targa Resources Partners L.P./Targa Resources Partners Finance Corp., Sr. Unsec. Gtd. Global Bonds, 5.13%, 02/01/2025	278,000	285,298
5.25%, 05/01/2023	5,573,000	5,726,257
Western Gas Partners, LP, Sr. Unsec. Global Notes, 4.00%, 07/01/2022	2,910,000	2,978,206
Williams Cos., Inc. (The), Sr. Unsec. Global Notes, 4.55%, 06/24/2024	533,000	554,986
Sr. Unsec. Notes, 7.88%, 09/01/2021	186,000	217,620
Williams Partners L.P., Sr. Unsec. Global Notes, 3.60%, 03/15/2022	3,670,000	3,759,337
5.10%, 09/15/2045	4,850,000	5,164,323
Sr. Unsec. Notes, 4.13%, 11/15/2020	2,111,000	2,193,064
		202,626,454
Other Diversified Financial Services—1.13%		
Football Trust V, Sec. Pass Through Ctfs., 5.35%, 10/05/2020 ^(b)	1,350,000	1,443,517
ILFC E-Capital Trust II, Jr. Unsec. Gtd. Sub. Variable Rate Notes, 4.61% (30 yr. U.S. Treasury Yield Curve Rate + 1.80%), 12/21/2065 ^{(b)(e)}	1,975,000	1,910,813
Lincoln Finance Ltd. (Netherlands), Sr. Sec. Gtd. First Lien Notes, 7.38%, 04/15/2021 ^(b)	205,000	215,506
LPL Holdings Inc., Sr. Unsec. Gtd. Notes, 5.75%, 09/15/2025 ^(b)	299,000	308,344
Park Aerospace Holdings Ltd. (Ireland), Sr. Unsec. Gtd. Notes, 4.50%, 03/15/2023 ^(b)	3,131,000	3,044,897
SMBC Aviation Capital Finance DAC (Ireland), Sr. Unsec. Gtd. Notes, 3.00%, 07/15/2022 ^(b)	3,147,000	3,122,373

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Other Diversified Financial Services—(continued)		
SPARC EM SPC Panama Metro Line 2 S.P. (Cayman Islands), Sr. Sec. Gtd. Notes, 0.00%, 12/05/2022 ^{(b)(f)}	\$ 1,146,000	\$ 1,051,455
VFH Parent LLC/Orchestra Co-Issuer Inc., Sec. Gtd. Second Lien Notes, 6.75%, 06/15/2022 ^(b)	2,311,000	2,429,439
Voya Financial, Inc., Jr. Unsec. Gtd. Sub. Global Notes, 5.65%, 05/15/2053	3,995,000	4,228,707
		17,755,051

Packaged Foods & Meats—0.17%

B&G Foods, Inc., Sr. Unsec. Gtd. Notes, 5.25%, 04/01/2025	228,000	233,677
JBS Investments GmbH (Brazil), Sr. Unsec. Gtd. Notes, 7.25%, 04/03/2024 ^(b)	405,000	403,360
Kraft Heinz Foods Co. (The), Sr. Unsec. Gtd. Global Notes, 4.38%, 06/01/2046	1,273,000	1,232,103
Lamb Weston Holdings, Inc., Sr. Unsec. Gtd. Notes, 4.63%, 11/01/2024 ^(b)	249,000	258,649
TreeHouse Foods, Inc., Sr. Unsec. Gtd. Notes, 6.00%, 02/15/2024 ^(b)	580,000	609,725
		2,737,514

Paper Packaging—0.29%

Graphic Packaging International Inc., Sr. Unsec. Gtd. Notes, 4.13%, 08/15/2024	110,000	115,225
4.88%, 11/15/2022	315,000	336,656
International Paper Co., Sr. Unsec. Global Notes, 5.15%, 05/15/2046	3,223,000	3,692,426
Plastipak Holdings Inc., Sr. Unsec. Notes, 6.25%, 10/15/2025 ^(b)	340,000	347,650
		4,491,957

Paper Products—0.27%

Clearwater Paper Corp., Sr. Unsec. Gtd. Global Notes, 4.50%, 02/01/2023	1,187,000	1,189,967
Fibria Overseas Finance Ltd. (Brazil), Sr. Unsec. Gtd. Global Notes, 4.00%, 01/14/2025	2,527,000	2,512,028
Mercer International Inc. (Canada), Sr. Unsec. Global Notes, 6.50%, 02/01/2024	122,000	129,168
7.75%, 12/01/2022	140,000	148,575
PH Glatfelter Co., Sr. Unsec. Gtd. Global Notes, 5.38%, 10/15/2020	212,000	215,445
		4,195,183

Pharmaceuticals—0.14%

Catalent Pharma Solutions, Inc., Sr. Unsec. Gtd. Notes, 4.88%, 01/15/2026 ^(b)	72,000	73,080
Eli Lilly and Co., Sr. Unsec. Global Notes, 2.35%, 05/15/2022	645,000	644,617

Pharmaceuticals—(continued)

Endo DAC/Endo Finance LLC/Endo Finco Inc., Sr. Unsec. Gtd. Notes, 6.00%, 07/15/2023 ^(b)	\$ 200,000	\$ 154,000
Valeant Pharmaceuticals International, Inc., Sr. Sec. Gtd. First Lien Notes, 5.50%, 11/01/2025 ^(b)	220,000	223,300
Sr. Unsec. Gtd. Notes, 5.63%, 12/01/2021 ^(b)	620,000	579,700
5.88%, 05/15/2023 ^(b)	120,000	105,150
6.13%, 04/15/2025 ^(b)	235,000	202,394
7.25%, 07/15/2022 ^(b)	265,000	258,706
		2,240,947

Property & Casualty Insurance—0.51%

Allstate Corp. (The), Sr. Unsec. Notes, 4.20%, 12/15/2046	1,505,000	1,602,638
Arch Capital Finance LLC, Sr. Unsec. Gtd. Notes, 5.03%, 12/15/2046	1,700,000	1,923,813
Liberty Mutual Group Inc., Jr. Unsec. Gtd. Sub. Bonds, 7.80%, 03/07/2087 ^(b)	2,105,000	2,678,612
Sr. Unsec. Gtd. Notes, 4.25%, 06/15/2023 ^(b)	5,000	5,289
W.R. Berkley Corp., Sr. Unsec. Notes, 7.38%, 09/15/2019	1,585,000	1,715,164
		7,925,516

Railroads—0.04%

Kenan Advantage Group Inc. (The), Sr. Unsec. Notes, 7.88%, 07/31/2023 ^(b)	545,000	566,800
--	---------	---------

Regional Banks—1.02%

CIT Group Inc., Sr. Unsec. Global Notes, 5.00%, 08/15/2022	345,000	369,581
5.00%, 08/01/2023	415,000	447,661
Citizens Financial Group, Inc., Jr. Unsec. Sub. Global Bonds, 5.50% ^(c)	1,100,000	1,146,750
Sr. Unsec. Global Notes, 2.38%, 07/28/2021	5,719,000	5,658,075
Fifth Third Bancorp, Unsec. Sub. Notes, 4.30%, 01/16/2024	2,730,000	2,897,609
First Niagara Financial Group Inc., Unsec. Sub. Notes, 7.25%, 12/15/2021	1,300,000	1,503,739
M&T Bank Corp., Series F, Jr. Unsec. Sub. Global Notes, 5.13% ^(c)	1,366,000	1,453,083
Synovus Financial Corp., Sr. Unsec. Global Notes, 3.13%, 11/01/2022	2,457,000	2,447,737
		15,924,235

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Reinsurance—0.18%		
Reinsurance Group of America, Inc., Sr. Unsec. Medium-Term Notes, 4.70%, 09/15/2023	\$ 2,665,000	\$ 2,865,163
Residential REIT's—0.24%		
Essex Portfolio L.P., Sr. Unsec. Gtd. Global Notes, 3.63%, 08/15/2022	3,600,000	3,712,280
Restaurants—1.06%		
1011778 BC ULC/ New Red Finance, Inc. (Canada), Sec. Gtd. Second Lien Notes, 5.00%, 10/15/2025 ^(b)	8,129,000	8,372,870
Sr. Sec. Gtd. First Lien Notes, 4.63%, 01/15/2022 ^(b)	2,893,000	2,965,325
Aramark Services, Inc., Sr. Unsec. Gtd. Notes, 5.00%, 04/01/2025 ^(b)	266,000	283,955
Carrols Restaurant Group, Inc., Sec. Gtd. Second Lien Global Notes, 8.00%, 05/01/2022	391,000	414,949
KFC Holding Co./Pizza Hut Holdings LLC/Taco Bell of America LLC, Sr. Unsec. Gtd. Notes, 4.75%, 06/01/2027 ^(b)	144,000	147,729
Starbucks Corp., Sr. Unsec. Global Notes, 3.75%, 12/01/2047	4,446,000	4,433,851
		16,618,679
Retail REIT's—0.15%		
Brixmor Operating Partnership LP, Sr. Unsec. Global Notes, 3.25%, 09/15/2023	2,414,000	2,368,584
Semiconductor Equipment—0.01%		
Entegris Inc., Sr. Unsec. Gtd. Notes, 4.63%, 02/10/2026 ^(b)	161,000	165,226
Semiconductors—2.15%		
Analog Devices, Inc., Sr. Unsec. Global Notes, 3.13%, 12/05/2023	2,420,000	2,436,717
Broadcom Corp./Broadcom Cayman Finance Ltd., Sr. Unsec. Gtd. Notes, 3.00%, 01/15/2022 ^(b)	8,835,000	8,740,926
3.50%, 01/15/2028 ^(b)	6,751,000	6,412,770
3.88%, 01/15/2027 ^(b)	5,965,000	5,862,128
Micron Technology, Inc., Sr. Unsec. Global Notes, 5.50%, 02/01/2025	368,000	390,190
NXP B.V./NXP Funding LLC (Netherlands), Sr. Unsec. Gtd. Notes, 3.88%, 09/01/2022 ^(b)	7,160,000	7,308,928
5.75%, 03/15/2023 ^(b)	2,379,000	2,468,213
		33,619,872
Sovereign Debt—1.43%		
Argentine Republic Government International Bond (Argentina), Sr. Unsec. Global Bonds, 6.25%, 04/22/2019	4,440,000	4,642,020

Sovereign Debt—(continued)

	Principal Amount	Value
Banque Ouest Africaine de Développement (Supranational), Sr. Unsec. Notes, 5.00%, 07/27/2027 ^(b)	\$ 8,000,000	\$ 8,340,000
Brazilian Government International Bond (Brazil), Sr. Unsec. Global Notes, 4.63%, 01/13/2028	2,718,000	2,709,167
Chile Government International Bond (Chile), Sr. Unsec. Global Notes, 3.86%, 06/21/2047	3,406,000	3,480,506
Jamaica Government International Bond (Jamaica), Sr. Unsec. Global Notes, 7.88%, 07/28/2045	2,620,000	3,222,600
		22,394,293
Specialized Consumer Services—0.06%		
ServiceMaster Co., LLC (The), Sr. Unsec. Gtd. Notes, 5.13%, 11/15/2024 ^(b)	315,000	320,513
Sr. Unsec. Notes, 7.45%, 08/15/2027	522,000	567,675
		888,188
Specialized Finance—3.36%		
AerCap Global Aviation Trust (Ireland), Jr. Unsec. Gtd. Sub. Notes, 6.50%, 06/15/2045 ^(b)	21,185,000	23,197,575
AerCap Ireland Capital DAC/AerCap Global Aviation Trust (Netherlands), Sr. Unsec. Gtd. Global Notes, 3.50%, 05/26/2022	1,798,000	1,831,620
4.63%, 10/30/2020	540,000	568,331
5.00%, 10/01/2021	890,000	952,570
Air Lease Corp., Sr. Unsec. Global Notes, 3.00%, 09/15/2023	1,965,000	1,955,622
3.38%, 06/01/2021	3,865,000	3,956,708
3.63%, 12/01/2027	2,770,000	2,759,375
3.88%, 04/01/2021	3,960,000	4,120,796
Aircastle Ltd., Sr. Unsec. Global Notes, 7.63%, 04/15/2020	95,000	104,619
Sr. Unsec. Notes, 5.00%, 04/01/2023	714,000	756,840
Aviation Capital Group LLC, Sr. Unsec. Notes, 3.50%, 11/01/2027 ^(b)	8,620,000	8,460,572
International Lease Finance Corp., Sr. Unsec. Global Notes, 5.88%, 04/01/2019	3,800,000	3,970,174
		52,634,802
Specialized REIT's—1.21%		
Crown Castle Towers LLC, Sr. Sec. Gtd. First Lien Notes, 4.88%, 08/15/2020 ^(b)	5,750,000	6,053,435
EPR Properties, Sr. Unsec. Gtd. Global Notes, 7.75%, 07/15/2020	4,526,000	5,041,063

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Specialized REIT's--(continued)		
Equinix Inc., Sr. Unsec. Notes, 5.75%, 01/01/2025	\$ 36,000	\$ 38,655
5.88%, 01/15/2026	699,000	760,163
GLP Capital LP/GLP Financing II Inc., Sr. Unsec. Gtd. Notes, 5.38%, 04/15/2026	306,000	331,052
Iron Mountain Inc., Sr. Unsec. Gtd. Notes, 6.00%, 08/15/2023	243,000	255,830
Iron Mountain US Holdings, Inc., Sr. Unsec. Gtd. Notes, 5.38%, 06/01/2026 ^(b)	300,000	315,750
Rayonier A.M. Products Inc., Sr. Unsec. Gtd. Notes, 5.50%, 06/01/2024 ^(b)	402,000	398,627
SBA Communications Corp., Sr. Unsec. Global Notes, 4.88%, 09/01/2024	542,000	562,325
Sr. Unsec. Notes, 4.00%, 10/01/2022 ^(b)	5,154,000	5,205,540
		18,962,440

Specialty Chemicals--0.34%

Ashland LLC, Sr. Unsec. Gtd. Global Notes, 4.75%, 08/15/2022	255,000	266,475
Axalta Coating Systems, LLC, Sr. Unsec. Gtd. Notes, 4.88%, 08/15/2024 ^(b)	306,000	321,300
GCP Applied Technologies Inc., Sr. Unsec. Gtd. Notes, 9.50%, 02/01/2023 ^(b)	350,000	390,687
Kraton Polymers LLC/Kraton Polymers Capital Corp., Sr. Unsec. Gtd. Notes, 10.50%, 04/15/2023 ^(b)	371,000	422,012
Platform Specialty Products Corp., Sr. Unsec. Gtd. Notes, 5.88%, 12/01/2025 ^(b)	370,000	373,238
PolyOne Corp., Sr. Unsec. Global Notes, 5.25%, 03/15/2023	388,000	418,070
PQ Corp., Sr. Sec. Gtd. First Lien Notes, 6.75%, 11/15/2022 ^(b)	260,000	281,125
Sr. Unsec. Gtd. Notes, 5.75%, 12/15/2025 ^(b)	56,000	57,400
Sherwin-Williams Co. (The), Sr. Unsec. Global Notes, 4.50%, 06/01/2047	2,563,000	2,707,749
Venator Finance S.a.r.l./Venator Materials Corp., Sr. Unsec. Gtd. Notes, 5.75%, 07/15/2025 ^(b)	128,000	135,360
		5,373,416

Steel--0.33%

ArcelorMittal (Luxembourg), Sr. Unsec. Global Notes, 7.50%, 10/15/2039	249,000	314,362
--	---------	---------

Steel--(continued)

Steel Dynamics, Inc., Sr. Unsec. Gtd. Global Notes, 5.00%, 12/15/2026	\$ 87,000	\$ 92,166
5.13%, 10/01/2021	905,000	931,019
Sr. Unsec. Gtd. Notes, 4.13%, 09/15/2025 ^(b)	1,261,000	1,267,305
United States Steel Corp., Sr. Unsec. Global Notes, 6.88%, 08/15/2025	2,512,000	2,611,978
		5,216,830

Systems Software--0.13%

Microsoft Corp., Sr. Unsec. Global Notes, 4.25%, 02/06/2047	1,868,000	2,083,304
--	-----------	-----------

Technology Distributors--0.17%

Avnet, Inc., Sr. Unsec. Global Notes, 4.63%, 04/15/2026	2,250,000	2,343,790
CDW LLC/CDW Finance Corp., Sr. Unsec. Gtd. Notes, 5.00%, 09/01/2025	271,000	284,550
		2,628,340

Technology Hardware, Storage & Peripherals--0.76%

Apple Inc., Sr. Unsec. Global Notes, 4.25%, 02/09/2047	1,435,000	1,535,193
Dell International LLC/ EMC Corp., Sr. Sec. Gtd. First Lien Notes, 6.02%, 06/15/2026 ^(b)	6,007,000	6,609,577
8.35%, 07/15/2046 ^(b)	1,447,000	1,821,268
Sr. Unsec. Gtd. Notes, 7.13%, 06/15/2024 ^(b)	725,000	786,930
Diebold Nixdorf, Inc., Sr. Unsec. Gtd. Global Notes, 8.50%, 04/15/2024	342,000	368,932
Western Digital Corp., Sr. Unsec. Gtd. Global Notes, 10.50%, 04/01/2024	634,000	737,421
		11,859,321

Thriffs & Mortgage Finance--0.10%

Nationwide Building Society (United Kingdom), Unsec. Sub. Notes, 4.13%, 10/18/2032 ^(b)	1,585,000	1,586,320
---	-----------	-----------

Tobacco--1.12%

BAT Capital Corp. (United Kingdom), Sr. Unsec. Gtd. Notes, 2.76%, 08/15/2022 ^(b)	4,382,000	4,350,220
3.22%, 08/15/2024 ^(b)	2,862,000	2,856,734
3.56%, 08/15/2027 ^(b)	4,140,000	4,141,167
Philip Morris International Inc., Sr. Unsec. Global Notes, 2.50%, 11/02/2022	6,289,000	6,222,530
		17,570,651

Trading Companies & Distributors--0.38%

BMC East, LLC, Sr. Sec. Gtd. First Lien Notes, 5.50%, 10/01/2024 ^(b)	391,000	404,685
--	---------	---------

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Trading Companies & Distributors—(continued)		
Fly Leasing Ltd. (Ireland), Sr. Unsec. Global Notes, 6.75%, 12/15/2020	\$ 621,000	\$ 643,248
Sr. Unsec. Notes, 5.25%, 10/15/2024	3,400,000	3,417,000
H&E Equipment Services, Inc., Sr. Unsec. Gtd. Notes, 5.63%, 09/01/2025 ^(b)	461,000	484,050
Herc Rentals Inc., Sec. Gtd. Second Lien Notes, 7.75%, 06/01/2024 ^(b)	382,000	420,238
United Rentals North America, Inc., Sr. Unsec. Gtd. Global Notes, 5.50%, 07/15/2025	248,000	264,740
Sr. Unsec. Gtd. Notes, 5.50%, 05/15/2027	160,000	170,000
5.88%, 09/15/2026	75,000	81,000
		5,884,961

Trucking—0.29%

Avis Budget Car Rental LLC/Avis Budget Finance Inc., Sr. Unsec. Gtd. Notes, 5.25%, 03/15/2025 ^(b)	169,000	167,099
DAE Funding LLC (United Arab Emirates), Sr. Unsec. Gtd. Notes, 4.00%, 08/01/2020 ^(b)	2,872,000	2,891,386
4.50%, 08/01/2022 ^(b)	1,483,000	1,479,292
		4,537,777

Wireless Telecommunication Services—2.20%

América Móvil, S.A.B. de C.V. (Mexico), Sr. Unsec. Global Notes, 4.38%, 07/16/2042	1,955,000	2,043,474
Sr. Unsec. Gtd. Global Notes, 6.13%, 03/30/2040	2,320,000	2,914,706
Bharti Airtel International Netherlands B.V. (India), Sr. Unsec. Gtd. Notes, 5.35%, 05/20/2024 ^(b)	745,000	800,502
CB Escrow Corp., Sr. Unsec. Notes, 8.00%, 10/15/2025 ^(b)	53,000	53,530
Rogers Communications Inc. (Canada), Sr. Unsec. Gtd. Global Notes, 4.50%, 03/15/2043	1,565,000	1,645,061
5.00%, 03/15/2044	4,835,000	5,483,717
Sprint Communications Inc., Sr. Unsec. Gtd. Notes, 7.00%, 03/01/2020 ^(b)	182,000	195,422
Sprint Corp., Sr. Unsec. Gtd. Global Notes, 7.25%, 09/15/2021	558,000	595,665
7.63%, 02/15/2025	250,000	266,125
7.88%, 09/15/2023	1,210,000	1,306,800
Sprint Spectrum Co. LLC/Sprint Spectrum Co. II LLC/Sprint Spectrum Co. III LLC, Class A-1, Sr. Sec. Gtd. First Lien Asset-Backed Notes, 3.36%, 03/20/2023 ^(b)	18,801,000	18,994,650

Wireless Telecommunication Services—(continued)

Wind Tre S.p.A. (Italy), Sr. Sec. Gtd. Notes, 5.00%, 01/20/2026 ^(b)	\$ 200,000	\$ 192,322
		34,491,974
Total U.S. Dollar Denominated Bonds & Notes (Cost \$1,403,798,945)		1,453,164,658

U.S. Treasury Securities—3.45%

U.S. Treasury Bills—0.22%

1.04%, 02/01/2018 ^{(g)(h)}	35,000	34,932
1.05%, 02/01/2018 ^{(g)(h)}	195,000	194,621
1.06%, 02/01/2018 ^{(g)(h)}	2,405,000	2,400,330
1.11%, 02/01/2018 ^{(g)(h)}	805,000	803,437
		3,433,320

U.S. Treasury Notes—2.05%

2.00%, 10/31/2022	1,748,800	1,737,802
2.13%, 07/31/2024	1,800,000	1,780,418
2.25%, 10/31/2024	11,697,800	11,652,334
2.25%, 11/15/2027	17,253,000	16,997,894
		32,168,448

U.S. Treasury Bonds—1.18%

2.75%, 08/15/2047	18,762,000	18,422,304
Total U.S. Treasury Securities (Cost \$54,049,079)		54,024,072

Shares

Preferred Stocks—1.30%

Investment Banking & Brokerage—0.98%

Goldman Sachs Group, Inc. (The), Series J, 5.50% Pfd.	122,000	3,311,080
Morgan Stanley, Series E, 7.13% Pfd.	265,000	7,724,750
Morgan Stanley, Series F, 6.88% Pfd.	150,000	4,333,500
		15,369,330

Regional Banks—0.22%

CIT Group Inc., Series A, 5.80% Pfd.	75,000	77,531
PNC Financial Services Group, Inc. (The), Series P, 6.13% Pfd.	95,000	2,706,551
SunTrust Banks, Inc., Series G, 5.05% Pfd.	641,000	654,653
		3,438,735

Reinsurance—0.10%

Reinsurance Group of America, Inc., 6.20% Pfd.	56,000	1,545,600
Total Preferred Stocks (Cost \$17,886,000)		20,353,665

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Asset-Backed Securities—0.81%		
DB Master Finance LLC, Series 2015-1A, Class A2II, Pass Through Cdfs., 3.98%, 02/20/2045 ^(b)	\$ 1,434,438	\$ 1,461,296
Series 2017-1A, Class A2I, Pass Through Cdfs., 3.63%, 11/20/2047 ^(b)	5,200,000	5,238,185
Series 2017-1A, Class A2II, Pass Through Cdfs., 4.03%, 11/20/2047 ^(b)	5,575,000	5,568,098
Wells Fargo Mortgage Backed Securities Trust, Series 2004-Z, Class 2A1, Variable Rate Pass Through Cdfs., 3.69%, 12/25/2034 ⁽ⁱ⁾	484,605	494,709
Total Asset-Backed Securities (Cost \$12,690,038)		12,762,288

Variable Rate Senior Loan Interests—0.45%^(j)

Food & Drug Retailers—0.45%

Albertson's LLC, Term Loan B-4, 4.10% (1 mo. USD LIBOR + 2.75%), 08/25/2021 (Cost \$6,901,923)	7,161,318	6,971,113
---	-----------	-----------

Municipal Obligations—0.18%

Florida Development Finance Corp. (Palm Bay Academy Inc.); Series 2017, Secondary Sub. Lien Taxable CAB RB, 0.00%, 05/15/2037 ^{(b)(l)}	360,000	3,600
Sub. Lien Taxable Conv. CAB RB, 9.00%, 05/15/2037 ^{(b)(k)}	350,000	230,731
Series 2017 B, Sr. Lien Taxable RB, 9.00%, 05/15/2024 ^(b)	735,000	730,906
Georgia (State of) Municipal Electric Authority (Plant Vogtle Units 3 & 4 Project J); Series 2010 A, Taxable Build America RB, 6.64%, 04/01/2057	1,485,000	1,881,079
Total Municipal Obligations (Cost \$2,515,994)		2,846,316

Non-U.S. Dollar Denominated Bonds & Notes—0.04%^(l)

Food Retail—0.02%

Iceland Bondco PLC (United Kingdom), REGS, Sr. Sec. Gtd. Euro Notes, 4.63%, 03/15/2025 ^(b)	GBP 200,000	257,044
--	-------------	---------

Health Care Services—0.02%

Synlab Unsecured Bondco PLC (United Kingdom), REGS, Sr. Unsec. Gtd. Euro Bonds, 8.25%, 07/01/2023 ^(b)	EUR 250,000	325,993
Total Non-U.S. Dollar Denominated Bonds & Notes (Cost \$545,670)		583,037

Common Stocks & Other Equity Interests—0.00%

Broadcasting—0.00%

Adelphia Recovery Trust -Series ACC-1 ^(m)	859,558	\$ 344
---	---------	--------

Diversified Support Services—0.00%

ACC Claims Holdings, LLC ^{(n)(o)}	727,470	2,546
Total Common Stocks & Other Equity Interests (Cost \$218,117)		2,890

Money Market Funds—1.19%

Invesco Government & Agency Portfolio - Institutional Class, 0.98% ^(p)	6,547,508	6,547,508
Invesco Liquid Assets Portfolio - Institutional Class, 0.88% ^(p)	4,675,857	4,676,792
Invesco Treasury Portfolio - Institutional Class, 0.98% ^(p)	7,482,866	7,482,866
Total Money Market Funds (Cost \$18,707,166)		18,707,166

TOTAL INVESTMENTS IN SECURITIES—100.19%
(Cost \$1,517,312,932) 1,569,415,205

OTHER ASSETS LESS LIABILITIES—(0.19)% (2,990,492)

NET ASSETS—100.00% \$ 1,566,424,713

Investment Abbreviations:

CAB	—	Capital Appreciation Bonds
Conv.	—	Convertible
Cdfs.	—	Certificates
Deb.	—	Debentures
EUR	—	Euro
GBP	—	British Pound
Gtd.	—	Guaranteed
Jr.	—	Junior
LIBOR	—	London Interbank Offered Rate
Pfd.	—	Preferred
PIK	—	Pay-in-Kind
RB	—	Revenue Bonds
REGS	—	Regulation S
REIT	—	Real Estate Investment Trust
Sec.	—	Secured
Sr.	—	Senior
Sub.	—	Subordinated
Unsec.	—	Unsecured
USD	—	U.S. Dollar

See accompanying notes which are an integral part of this schedule.

Notes to Schedule of Investments:

- (a) Industry and/or sector classifications used in this report are generally according to the Global Industry Classification Standard, which was developed by and is the exclusive property and a service mark of MSCI Inc. and Standard & Poor's.
- (b) Security purchased or received in a transaction exempt from registration under the Securities Act of 1933, as amended (the "1933 Act"). The security may be resold pursuant to an exemption from registration under the 1933 Act, typically to qualified institutional buyers. The aggregate value of these securities at November 30, 2017 was \$441,573,801, which represented 28.19% of the Fund's Net Assets.
- (c) Perpetual bond with no specified maturity date.
- (d) All or a portion of this security is Pay-in-Kind. Pay-in-Kind securities pay interest income in the form of securities.
- (e) Interest or dividend rate is redetermined periodically. Rate shown is the rate in effect on November 30, 2017.
- (f) Zero coupon bond issued at a discount.
- (g) Security traded on a discount basis. The interest rate shown represents the discount rate at the time of purchase by the Fund.
- (h) All or a portion of the value was pledged as collateral to cover margin requirements for open futures contracts. See Note 1F.
- (i) Interest rate is redetermined periodically based on the cash flows generated by the pool of assets backing the security, less any applicable fees. The rate shown is the rate in effect November 30, 2017.
- (j) Variable rate senior loan interests are, at present, not readily marketable, not registered under the Securities Act of 1933, as amended (the "1933 Act"), and may be subject to contractual and legal restrictions on sale. Variable rate senior loan interests in the Fund's portfolio generally have variable rates which adjust to a base, such as the London Interbank Offered Rate ("LIBOR"), on set dates, typically every 30 days but not greater than one year; and/or have interest rates that float at a margin above a widely recognized base lending rate such as the Prime Rate of a designated U.S. bank.
- (k) Convertible CAB. The interest rate shown represents the coupon rate at which the bond will accrue at a specified future date.
- (l) Foreign denominated security. Principal amount is denominated in the currency indicated.
- (m) Non-income producing security acquired as part of the Adelphia Communications bankruptcy reorganization.
- (n) Non-income producing security.
- (o) Security valued using significant unobservable inputs (Level 3). See Note 2.
- (p) The money market fund and the Fund are affiliated by having the same investment adviser. The rate shown is the 7-day SEC standardized yield as of November 30, 2017.

Open Futures Contracts

	Number of Contracts	Expiration Month	Notional Value	Value	Unrealized Appreciation (Depreciation)
Long Futures Contracts					
U.S. Treasury 2 Year Notes	225	March-2018	\$ 48,241,407	\$ (32,122)	\$ (32,122)
U.S. Treasury 5 Year Notes	779	March-2018	90,631,781	(225,087)	(225,087)
U.S. Treasury 10 Year Notes	598	March-2018	74,180,031	(336,376)	(336,376)
U.S. Treasury 30 Year Bonds	131	March-2018	19,875,156	(186,577)	(186,577)
Subtotal—Long				(780,162)	(780,162)
Short Futures Contracts					
U.S. Treasury 10 Year Ultra Bonds	21	March-2018	(2,796,609)	21,442	21,442
U.S. Treasury Ultra Bonds	349	March-2018	(57,541,375)	710,662	710,662
Subtotal—Short				732,104	732,104
Total Futures Contracts—Interest Rate Risk				\$ (48,058)	\$ (48,058)

Open Forward Foreign Currency Contracts

Settlement Date	Counterparty	Contract to			Unrealized Appreciation (Depreciation)
			Deliver	Receive	
02/28/2018	Barclays Bank PLC	EUR	317,182	USD 374,655	\$ (5,056)
02/28/2018	Barclays Bank PLC	GBP	153,075	USD 203,383	(4,323)
Total Forward Foreign Currency Contracts—Currency Risk					\$ (9,379)

Abbreviations:

EUR — Euro

GBP — British Pound Sterling

USD — U.S. Dollar

See accompanying notes which are an integral part of this schedule.

Notes to Quarterly Schedule of Portfolio Holdings

November 30, 2017
(Unaudited)

NOTE 1 -- Significant Accounting Policies

A. Security Valuations – Securities, including restricted securities, are valued according to the following policy.

Debt obligations (including convertible securities) and unlisted equities are fair valued using an evaluated quote provided by an independent pricing service. Evaluated quotes provided by the pricing service may be determined without exclusive reliance on quoted prices, and may reflect appropriate factors such as institution-size trading in similar groups of securities, developments related to specific securities, dividend rate (for unlisted equities), yield (for debt obligations), quality, type of issue, coupon rate (for debt obligations), maturity (for debt obligations), individual trading characteristics and other market data. Pricing services generally value debt obligations assuming orderly transactions of institutional round lot size, but a fund may hold or transact in the same securities in smaller, odd lot sizes. Odd lots often trade at lower prices than institutional round lots. Debt obligations are subject to interest rate and credit risks. In addition, all debt obligations involve some risk of default with respect to interest and/or principal payments.

A security listed or traded on an exchange (except convertible securities) is valued at its last sales price or official closing price as of the close of the customary trading session on the exchange where the security is principally traded, or lacking any sales or official closing price on a particular day, the security may be valued at the closing bid price on that day. Securities traded in the over-the-counter market are valued based on prices furnished by independent pricing services or market makers. When such securities are valued by an independent pricing service they may be considered fair valued. Futures contracts are valued at the final settlement price set by an exchange on which they are principally traded. Listed options are valued at the mean between the last bid and asked prices from the exchange on which they are principally traded. Options not listed on an exchange are valued by an independent source at the mean between the last bid and asked prices. For purposes of determining net asset value ("NAV") per share, futures and option contracts generally are valued 15 minutes after the close of the customary trading session of the New York Stock Exchange ("NYSE").

Investments in open-end and closed-end registered investment companies that do not trade on an exchange are valued at the end-of-day net asset value per share. Investments in open-end and closed-end registered investment companies that trade on an exchange are valued at the last sales price or official closing price as of the close of the customary trading session on the exchange where the security is principally traded.

Swap agreements are fair valued using an evaluated quote, if available, provided by an independent pricing service. Evaluated quotes provided by the pricing service are valued based on a model which may include end-of-day net present values, spreads, ratings, industry, company performance and returns of referenced assets. Centrally cleared swap agreements are valued at the daily settlement price determined by the relevant exchange or clearinghouse.

Foreign securities' (including foreign exchange contracts) prices are converted into U.S. dollar amounts using the applicable exchange rates as of the close of the NYSE. If market quotations are available and reliable for foreign exchange-traded equity securities, the securities will be valued at the market quotations. Because trading hours for certain foreign securities end before the close of the NYSE, closing market quotations may become unreliable. If between the time trading ends on a particular security and the close of the customary trading session on the NYSE, events occur that the investment adviser determines are significant and make the closing price unreliable, the Fund may fair value the security. If the event is likely to have affected the closing price of the security, the security will be valued at fair value in good faith using procedures approved by the Board of Trustees. Adjustments to closing prices to reflect fair value may also be based on a screening process of an independent pricing service to indicate the degree of certainty, based on historical data, that the closing price in the principal market where a foreign security trades is not the current value as of the close of the NYSE. Foreign securities' prices meeting the approved degree of certainty that the price is not reflective of current value will be priced at the indication of fair value from the independent pricing service. Multiple factors may be considered by the independent pricing service in determining adjustments to reflect fair value and may include information relating to sector indices, American Depositary Receipts and domestic and foreign index futures. Foreign securities may have additional risks including exchange rate changes, potential for sharply devalued currencies and high inflation, political and economic upheaval, the relative lack of issuer information, relatively low market liquidity and the potential lack of strict financial and accounting controls and standards.

Securities for which market prices are not provided by any of the above methods may be valued based upon quotes furnished by independent sources. The last bid price may be used to value equity securities. The mean between the last bid and asked prices is used to value debt obligations, including corporate loans.

A. Security Valuations – (continued)

Securities for which market quotations are not readily available or became unreliable are valued at fair value as determined in good faith by or under the supervision of the Trust's officers following procedures approved by the Board of Trustees. Issuer specific events, market trends, bid/asked quotes of brokers and information providers and other market data may be reviewed in the course of making a good faith determination of a security's fair value.

The Fund may invest in securities that are subject to interest rate risk, meaning the risk that the prices will generally fall as interest rates rise and, conversely, the prices will generally rise as interest rates fall. Specific securities differ in their sensitivity to changes in interest rates depending on their individual characteristics. Changes in interest rates may result in increased market volatility, which may affect the value and/or liquidity of certain Fund investments.

Valuations change in response to many factors including the historical and prospective earnings of the issuer, the value of the issuer's assets, general economic conditions, interest rates, investor perceptions and market liquidity. Because of the inherent uncertainties of valuation, the values reflected in the financial statements may materially differ from the value received upon actual sale of those investments.

B. Securities Transactions and Investment Income – Securities transactions are accounted for on a trade date basis. Realized gains or losses on sales are computed on the basis of specific identification of the securities sold. Interest income (net of withholding tax, if any) is recorded on the accrual basis from settlement date. Bond premiums and discounts are amortized and/or accreted over the lives of the respective securities. Pay-in-kind income received in the form of securities in-lieu of cash is recorded as interest income. Paydown gains and losses on mortgage and asset-backed securities are recorded as adjustments to interest income. Dividend income (net of withholding tax, if any) is recorded on the ex-dividend date.

The Fund may periodically participate in litigation related to Fund investments. As such, the Fund may receive proceeds from litigation settlements. Any proceeds received are included in the Statement of Operations as realized gain (loss) for investments no longer held and as unrealized gain (loss) for investments still held.

Brokerage commissions and mark ups are considered transaction costs and are recorded as an increase to the cost basis of securities purchased and/or a reduction of proceeds on a sale of securities. Such transaction costs are included in the determination of net realized and unrealized gain (loss) from investment securities reported in the Statement of Operations and the Statement of Changes in Net Assets and the net realized and unrealized gains (losses) on securities per share in the Financial Highlights. Transaction costs are included in the calculation of the Fund's net asset value and, accordingly, they reduce the Fund's total returns. These transaction costs are not considered operating expenses and are not reflected in net investment income reported in the Statement of Operations and the Statement of Changes in Net Assets, or the net investment income per share and the ratios of expenses and net investment income reported in the Financial Highlights, nor are they limited by any expense limitation arrangements between the Fund and the investment adviser.

The Fund allocates realized and unrealized capital gains and losses to a class based on the relative net assets of each class. The Fund allocates income to a class based on the relative value of the settled shares of each class.

C. Country Determination – For the purposes of making investment selection decisions and presentation in the Schedule of Investments, the investment adviser may determine the country in which an issuer is located and/or credit risk exposure based on various factors. These factors include the laws of the country under which the issuer is organized, where the issuer maintains a principal office, the country in which the issuer derives 50% or more of its total revenues and the country that has the primary market for the issuer's securities, as well as other criteria. Among the other criteria that may be evaluated for making this determination are the country in which the issuer maintains 50% or more of its assets, the type of security, financial guarantees and enhancements, the nature of the collateral and the sponsor organization. Country of issuer and/or credit risk exposure has been determined to be the United States of America, unless otherwise noted.

D. Foreign Currency Translations – Foreign currency is valued at the close of the NYSE based on quotations posted by banks and major currency dealers. Portfolio securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollar amounts at date of valuation. Purchases and sales of portfolio securities (net of foreign taxes withheld on disposition) and income items denominated in foreign currencies are translated into U.S. dollar amounts on the respective dates of such transactions. The Fund does not separately account for the portion of the results of operations resulting from changes in foreign exchange rates on investments and the fluctuations arising from changes in market prices of securities held. The combined results of changes in foreign exchange rates and the fluctuation of market prices on investments (net of estimated foreign tax withholding) are included with the net realized and unrealized gain or loss from investments in the Statement of Operations. Reported net realized foreign currency gains or losses arise from (1) sales of foreign currencies, (2) currency gains or losses realized between the trade and settlement dates on securities transactions, and (3) the difference between the amounts of dividends, interest, and foreign withholding taxes recorded on the Fund's books and the U.S. dollar equivalent of the amounts actually received or paid. Net unrealized foreign currency gains and losses arise from changes in the fair values of assets and liabilities, other than investments in securities at fiscal period end, resulting from changes in exchange rates.

D. Foreign Currency Translations – (continued)

The Fund may invest in foreign securities, which may be subject to foreign taxes on income, gains on investments or currency repatriation, a portion of which may be recoverable. Foreign taxes, if any, are recorded based on the tax regulations and rates that exist in the foreign markets in which the Fund invests and are shown in the Statement of Operations.

E. Forward Foreign Currency Contracts – The Fund may engage in foreign currency transactions either on a spot (i.e. for prompt delivery and settlement) basis, or through forward foreign currency contracts, to manage or minimize currency or exchange rate risk.

The Fund may also enter into forward foreign currency contracts for the purchase or sale of a security denominated in a foreign currency in order to “lock in” the U.S. dollar price of that security, or the Fund may also enter into forward foreign currency contracts that do not provide for physical settlement of the two currencies, but instead are settled by a single cash payment calculated as the difference between the agreed upon exchange rate and the spot rate at settlement based upon an agreed upon notional amount (non-deliverable forwards). The Fund will set aside liquid assets in an amount equal to the daily mark-to-market obligation for forward foreign currency contracts.

A forward foreign currency contract is an obligation between two parties (“Counterparties”) to purchase or sell a specific currency for an agreed-upon price at a future date. The use of forward foreign currency contracts does not eliminate fluctuations in the price of the underlying securities the Fund owns or intends to acquire but establishes a rate of exchange in advance. Fluctuations in the value of these contracts are measured by the difference in the contract date and reporting date exchange rates and are recorded as unrealized appreciation (depreciation) until the contracts are closed. When the contracts are closed, realized gains (losses) are recorded. Realized and unrealized gains (losses) on the contracts are included in the Statement of Operations. The primary risks associated with forward foreign currency contracts include failure of the Counterparty to meet the terms of the contract and the value of the foreign currency changing unfavorably. These risks may be in excess of the amounts reflected in the Statement of Assets and Liabilities.

F. Futures Contracts – The Fund may enter into futures contracts to manage exposure to interest rate, equity and market price movements and/or currency risks. A futures contract is an agreement between Counterparties to purchase or sell a specified underlying security, currency or commodity (or delivery of a cash settlement price, in the case of an index future) for a fixed price at a future date. The Fund currently invests only in exchange-traded futures and they are standardized as to maturity date and underlying financial instrument. Initial margin deposits required upon entering into futures contracts are satisfied by the segregation of specific securities or cash as collateral at the futures commission merchant (broker). During the period the futures contracts are open, changes in the value of the contracts are recognized as unrealized gains or losses by recalculating the value of the contracts on a daily basis. Subsequent or variation margin payments are received or made depending upon whether unrealized gains or losses are incurred. These amounts are reflected as receivables or payables on the Statement of Assets and Liabilities. When the contracts are closed or expire, the Fund recognizes a realized gain or loss equal to the difference between the proceeds from, or cost of, the closing transaction and the Fund’s basis in the contract. The net realized gain (loss) and the change in unrealized gain (loss) on futures contracts held during the period is included on the Statement of Operations. The primary risks associated with futures contracts are market risk and the absence of a liquid secondary market. If the Fund were unable to liquidate a futures contract and/or enter into an offsetting closing transaction, the Fund would continue to be subject to market risk with respect to the value of the contracts and continue to be required to maintain the margin deposits on the futures contracts. Futures contracts have minimal Counterparty risk since the exchange’s clearinghouse, as Counterparty to all exchange-traded futures, guarantees the futures against default. Risks may exceed amounts recognized in the Statement of Assets and Liabilities.

G. Swap Agreements – The Fund may enter into various swap transactions, including interest rate, total return, index, currency and credit default swap contracts (“CDS”) for investment purposes or to manage interest rate, currency or credit risk. Such transactions are agreements between Counterparties. A swap agreement may be negotiated bilaterally and traded over-the-counter (“OTC”) between two parties (“uncleared/OTC”) or, in some instances, must be transacted through a future commission merchant (“FCM”) and cleared through a clearinghouse that serves as a central Counterparty (“centrally cleared swap”). These agreements may contain among other conditions, events of default and termination events, and various covenants and representations such as provisions that require the Fund to maintain a pre-determined level of net assets, and/or provide limits regarding the decline of the Fund’s NAV over specific periods of time. If the Fund were to trigger such provisions and have open derivative positions at that time, the Counterparty may be able to terminate such agreement and request immediate payment in an amount equal to the net liability positions, if any.

Interest rate, total return, index, and currency swap agreements are two-party contracts entered into primarily to exchange the returns (or differentials in rates of returns) earned or realized on particular predetermined investments or instruments. The gross returns to be exchanged or “swapped” between the parties are calculated with respect to a notional amount, i.e., the return on or increase in value of a particular dollar amount invested at a particular interest rate or return of an underlying asset, in a particular foreign currency, or in a “basket” of securities representing a particular index.

G. Swap Agreements – (continued)

In a centrally cleared swap, the Fund's ultimate Counterparty is a central clearinghouse. The Fund initially will enter into centrally cleared swaps through an executing broker. When a fund enters into a centrally cleared swap, it must deliver to the central Counterparty (via the FCM) an amount referred to as "initial margin." Initial margin requirements are determined by the central Counterparty, but an FCM may require additional initial margin above the amount required by the central Counterparty. Initial margin deposits required upon entering into centrally cleared swaps are satisfied by cash or securities as collateral at the FCM. Securities deposited as initial margin are designated on the Schedule of Investments and cash deposited is recorded on the Statement of Assets and Liabilities. During the term of a cleared swap agreement, a "variation margin" amount may be required to be paid by the Fund or may be received by the Fund, based on the daily change in price of the underlying reference instrument subject to the swap agreement and is recorded as a receivable or payable for variation margin in the Statement of Assets and Liabilities until the centrally cleared swap is terminated at which time a realized gain or loss is recorded.

A CDS is an agreement between Counterparties to exchange the credit risk of an issuer. A buyer of a CDS is said to buy protection by paying a fixed payment over the life of the agreement and in some situations an upfront payment to the seller of the CDS. If a defined credit event occurs (such as payment default or bankruptcy), the Fund as a protection buyer would cease paying its fixed payment, the Fund would deliver eligible bonds issued by the reference entity to the seller, and the seller would pay the full notional value, or the "par value", of the referenced obligation to the Fund. A seller of a CDS is said to sell protection and thus would receive a fixed payment over the life of the agreement and an upfront payment, if applicable. If a credit event occurs, the Fund as a protection seller would cease to receive the fixed payment stream, the Fund would pay the buyer "par value" or the full notional value of the referenced obligation, and the Fund would receive the eligible bonds issued by the reference entity. In turn, these bonds may be sold in order to realize a recovery value. Alternatively, the seller of the CDS and its Counterparty may agree to net the notional amount and the market value of the bonds and make a cash payment equal to the difference to the buyer of protection. If no credit event occurs, the Fund receives the fixed payment over the life of the agreement. As the seller, the Fund would effectively add leverage to its portfolio because, in addition to its total net assets, the Fund would be subject to investment exposure on the notional amount of the CDS. In connection with these agreements, cash and securities may be identified as collateral in accordance with the terms of the respective swap agreements to provide assets of value and recourse in the event of default under the swap agreement or bankruptcy/insolvency of a party to the swap agreement. If a Counterparty becomes bankrupt or otherwise fails to perform its obligations due to financial difficulties, the Fund may experience significant delays in obtaining any recovery in a bankruptcy or other reorganization proceeding. The Fund may obtain only limited recovery or may obtain no recovery in such circumstances. The Fund's maximum risk of loss from Counterparty risk, either as the protection seller or as the protection buyer, is the value of the contract. The risk may be mitigated by having a master netting arrangement between the Fund and the Counterparty and by the designation of collateral by the Counterparty to cover the Fund's exposure to the Counterparty.

Implied credit spreads represent the current level at which protection could be bought or sold given the terms of the existing CDS contract and serve as an indicator of the current status of the payment/performance risk of the CDS. An implied spread that has widened or increased since entry into the initial contract may indicate a deteriorating credit profile and increased risk of default for the reference entity. A declining or narrowing spread may indicate an improving credit profile or decreased risk of default for the reference entity. Alternatively, credit spreads may increase or decrease reflecting the general tolerance for risk in the credit markets.

An interest rate swap is an agreement between Counterparties pursuant to which the parties exchange a floating rate payment for a fixed rate payment based on a specified notional amount.

Changes in the value of centrally cleared and OTC swap agreements are recognized as unrealized gains (losses) in the Statement of Operations by "marking to market" on a daily basis to reflect the value of the swap agreement at the end of each trading day. Payments received or paid at the beginning of the agreement are reflected as such on the Statement of Assets and Liabilities and may be referred to as upfront payments. The Fund accrues for the fixed payment stream and amortizes upfront payments, if any, on swap agreements on a daily basis with the net amount, recorded as a component of realized gain (loss) on the Statement of Operations. A liquidation payment received or made at the termination of a swap agreement is recorded as realized gain (loss) on the Statement of Operations. The Fund segregates cash or liquid securities having a value at least equal to the amount of the potential obligation of a Fund under any swap transaction. Cash held as collateral is recorded as deposits with brokers on the Statement of Assets and Liabilities. Entering into these agreements involves, to varying degrees, lack of liquidity and elements of credit, market, and Counterparty risk in excess of amounts recognized on the Statement of Assets and Liabilities. Such risks involve the possibility that a swap is difficult to sell or liquidate; the Counterparty does not honor its obligations under the agreement and unfavorable interest rates and market fluctuations. It is possible that developments in the swaps market, including potential government regulation, could adversely affect the Fund's ability to terminate existing swap agreements or to realize amounts to be received under such agreements. A short position in a security poses more risk than holding the same security long. As there is no limit on how much the price of the security can increase, the Fund's exposure is unlimited.

G. Swap Agreements – (continued)

Notional amounts of each individual credit default swap agreement outstanding as of November 30, 2017 for which the Fund is the seller of protection are disclosed in the open swap agreements table. These potential amounts would be partially offset by any recovery values of the respective referenced obligations, upfront payments received upon entering into the agreement, or net amounts received from the settlement of buy protection credit default swap agreements entered into by the Fund for the same referenced entity or entities.

H. Leverage Risk – Leverage exists when the Fund can lose more than it originally invests because it purchases or sells an instrument or enters into a transaction without investing an amount equal to the full economic exposure of the instrument or transaction.

I. Collateral – To the extent the Fund has designated or segregated a security as collateral and that security is subsequently sold, it is the Fund's practice to replace such collateral no later than the next business day.

NOTE 2 -- Additional Valuation Information

Generally Accepted Accounting Principles ("GAAP") defines fair value as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date, under current market conditions. GAAP establishes a hierarchy that prioritizes the inputs to valuation methods, giving the highest priority to readily available unadjusted quoted prices in an active market for identical assets (Level 1) and the lowest priority to significant unobservable inputs (Level 3), generally when market prices are not readily available or are unreliable. Based on the valuation inputs, the securities or other investments are tiered into one of three levels. Changes in valuation methods may result in transfers in or out of an investment's assigned level:

Level 1 – Prices are determined using quoted prices in an active market for identical assets.

Level 2 – Prices are determined using other significant observable inputs. Observable inputs are inputs that other market participants may use in pricing a security. These may include quoted prices for similar securities, interest rates, prepayment speeds, credit risk, yield curves, loss severities, default rates, discount rates, volatilities and others.

Level 3 – Prices are determined using significant unobservable inputs. In situations where quoted prices or observable inputs are unavailable (for example, when there is little or no market activity for an investment at the end of the period), unobservable inputs may be used. Unobservable inputs reflect the Fund's own assumptions about the factors market participants would use in determining fair value of the securities or instruments and would be based on the best available information.

The following is a summary of the tiered valuation input levels, as of November 30, 2017. The level assigned to the securities valuations may not be an indication of the risk or liquidity associated with investing in those securities. Because of the inherent uncertainties of valuation, the values reflected in the financial statements may materially differ from the value received upon actual sale of those investments.

The Fund's policy is to recognize transfers in and out of the valuation levels as of the end of the reporting period. During the nine months ended November 30, 2017, there were no material transfers between valuation levels.

	Level 1	Level 2	Level 3	Total
U.S. Dollar Denominated Bonds & Notes	\$ —	\$ 1,453,164,658	\$ —	\$ 1,453,164,658
U.S. Treasury Securities	—	54,024,072	—	54,024,072
Preferred Stocks	19,621,481	732,184	—	20,353,665
Asset-Backed Securities	—	12,762,288	—	12,762,288
Variable Rate Senior Loan Interests	—	6,971,113	—	6,971,113
Municipal Obligations	—	2,846,316	—	2,846,316
Non-U.S. Dollar Denominated Bonds & Notes	—	583,037	—	583,037
Common Stocks & Other Equity Interests	—	344	2,546	2,890
Money Market Funds	18,707,166	—	—	18,707,166
	38,328,647	1,531,084,012	2,546	1,569,415,205
Forward Foreign Currency Contracts*	—	(9,379)	—	(9,379)
Futures Contracts*	(48,058)	—	—	(48,058)
Total Investments	\$ 38,280,589	\$ 1,531,074,633	\$ 2,546	\$ 1,569,357,768

* Unrealized appreciation (depreciation).

NOTE 3 -- Derivative Investments

The Fund may enter into an International Swaps and Derivatives Association Master Agreement (“ISDA Master Agreement”) under which a fund may trade OTC derivatives. An OTC transaction entered into under an ISDA Master Agreement typically involves a collateral posting arrangement, payment netting provisions and close-out netting provisions. These netting provisions allow for reduction of credit risk through netting of contractual obligations. The enforceability of the netting provisions of the ISDA Master Agreement depends on the governing law of the ISDA Master Agreement, among other factors.

For financial reporting purposes, the Fund does not offset OTC derivative assets or liabilities that are subject to ISDA Master Agreements in the Statement of Assets and Liabilities.

Value of Derivative Investments at Period-End

The table below summarizes the value of the Fund’s derivative investments, detailed by primary risk exposure, held as of November 30, 2017:

Derivative Assets	Value		
	Currency Risk	Interest Rate Risk	Total
Unrealized appreciation on futures contracts—Exchange-Traded	\$ —	\$ 732,104	\$ 732,104
Derivatives not subject to master netting agreements	—	(732,104)	(732,104)
Total Derivative Assets subject to master netting agreements	\$ —	\$ —	\$ —

Derivative Liabilities	Value		
	Currency Risk	Interest Rate Risk	Total
Unrealized depreciation on futures contracts—Exchange-Traded	\$ —	\$ (780,162)	\$ (780,162)
Unrealized depreciation on forward foreign currency contracts outstanding	(9,379)	—	(9,379)
Total Derivative Liabilities	(9,379)	(780,162)	(789,541)
Derivatives not subject to master netting agreements	—	780,162	780,162
Total Derivative Liabilities subject to master netting agreements	\$ (9,379)	\$ —	\$ (9,379)

Effect of Derivative Investments for the nine months ended November 30, 2017

The table below summarizes the gains (losses) on derivative investments, detailed by primary risk exposure, recognized in earnings during the period:

	Location of Gain (Loss) on Statement of Operations			
	Credit Risk	Currency Risk	Interest Rate Risk	Total
Realized Gain (Loss):				
Forward foreign currency contracts	\$ —	\$ (35,694)	\$ —	\$ (35,694)
Futures contracts	—	—	(2,005,962)	(2,005,962)
Swap agreements	(1,446,590)	—	—	(1,446,590)
Change in Net Unrealized Appreciation (Depreciation):				
Forward foreign currency contracts	—	(7,396)	—	(7,396)
Futures contracts	—	—	(18,659)	(18,659)
Swap agreements	82,111	—	—	82,111
Total	\$(1,364,479)	\$ (43,090)	\$ (2,024,621)	\$ (3,432,190)

The table below summarizes the nine months average notional value of forward foreign currency contracts and futures contracts and the eight months average notional value of swap agreements outstanding during the period.

	Forward Foreign Currency Contracts	Futures Contracts	Swap Agreements
Average notional value	\$ 5,804,361	\$ 187,985,222	\$ 34,068,156