

Schedule of Investments October 31, 2011

PRINCIPAL AMOUNT	VALUE	PRINCIPAL AMOUNT	VALUE
CORPORATE BONDS (24.6%)			
Consumer Discretionary (4.7%)			
13,102,000	DISH Network Corp. 7.125%, 02/01/16	\$ 13,986,385	
14,370,000	Hanesbrands, Inc.µ 3.770%, 12/15/14	14,334,075	
3,381,000	Jaguar Land Rover, PLC* 8.125%, 05/15/21	3,347,190	
1,902,000	7.750%, 05/15/18	1,892,490	
6,086,000	Jarden Corp.µ 7.500%, 05/01/17	6,542,450	
4,226,000	Liberty Media Corp. 8.250%, 02/01/30	4,099,220	
2,958,000	Live Nation Entertainment, Inc.µ* 8.125%, 05/15/18	2,854,470	
4,129,000	MGM Resorts International 7.500%, 06/01/16	3,943,195	
2,637,000	NetFlix, Inc. 8.500%, 11/15/17	2,749,073	
10,989,000	Royal Caribbean Cruises, Ltd. 7.500%, 10/15/27	10,686,802	
3,888,000	7.250%, 06/15/16	4,140,720	
3,381,000	Service Corp. International 7.000%, 05/15/19	3,566,955	
1,479,000	Wynn Las Vegas, LLC 7.750%, 08/15/20	1,634,295	
		73,777,320	
Consumer Staples (1.6%)			
5,706,000	Chiquita Brands International, Inc.µ 7.500%, 11/01/14	5,748,795	
4,776,000	Darling International, Inc. 8.500%, 12/15/18	5,384,940	
12,679,000	Smithfield Foods, Inc. 7.750%, 07/01/17	13,756,715	
		24,890,450	
Energy (4.4%)			
19,019,000	NOK Aker Solutions, ASA 8.700%, 06/26/14	3,695,261	
2,958,000	Basic Energy Services, Inc.* 7.750%, 02/15/19	2,972,790	
2,143,000	Berry Petroleum Company 8.250%, 11/01/16	2,234,077	
3,381,000	Brigham Exploration Company 8.750%, 10/01/18	4,006,485	
2,367,000	Carrizo Oil & Gas, Inc.µ 8.625%, 10/15/18	2,414,340	
3,381,000	Clayton Williams Energy, Inc.* 7.750%, 04/01/19	3,144,330	
4,480,000	Complete Production Services, Inc. 8.000%, 12/15/16	4,681,600	
6,762,000	Comstock Resources, Inc. 8.375%, 10/15/17	6,964,860	
4,649,000	Concho Resources, Inc.µ 8.625%, 10/01/17	\$ 5,090,655	
3,787,000	Frontier Oil Corp. 6.875%, 11/15/18	3,881,675	
845,000	8.500%, 09/15/16	895,700	
2,536,000	GulfMark Offshore, Inc.µ 7.750%, 07/15/14	2,504,300	
2,147,000	HollyFrontier Corp. 9.875%, 06/15/17	2,361,700	
2,536,000	Pride International, Inc. 8.500%, 06/15/19	3,211,951	
4,226,000	SESI, LLC 6.875%, 06/01/14	4,247,130	
6,762,000	Swift Energy Company 8.875%, 01/15/20µ	7,167,720	
5,456,000	7.125%, 06/01/17	5,565,120	
3,880,000	Trinidad Drilling, Ltd.µ* 7.875%, 01/15/19	4,083,700	
507,000	Unit Corp. 6.625%, 05/15/21	499,395	
		69,622,789	
Financials (2.3%)			
14,065,000	Leucadia National Corp.µ 8.125%, 09/15/15	15,260,525	
8,453,000	Nuveen Investments, Inc. 10.500%, 11/15/15	8,495,265	
2,958,000	OMEGA Healthcare Investors, Inc. 7.500%, 02/15/20	3,150,270	
8,875,000	Senior Housing Properties Trustµ 8.625%, 01/15/12	8,977,693	
		35,883,753	
Health Care (2.6%)			
4,226,000	Community Health Systems, Inc.µ 8.875%, 07/15/15	4,336,932	
4,649,000	Endo Pharmaceuticals Holdings, Inc.µ* 7.000%, 07/15/19	5,044,165	
5,072,000	Giant Funding Corp.* 8.250%, 02/01/18	5,363,640	
2,113,000	HealthSouth Corp. 7.750%, 09/15/22µ	2,123,565	
1,691,000	7.250%, 10/01/18	1,699,455	
4,226,000	Mylan, Inc.* 7.875%, 07/15/20µ	4,754,250	
3,521,000	7.625%, 07/15/17	3,908,310	
7,607,000	Valeant Pharmaceuticals International, Inc.* 7.000%, 10/01/20	7,568,965	
1,268,000	6.750%, 10/01/17	1,274,340	
5,500,000	Warner Chilcott Company, LLC 7.750%, 09/15/18	5,761,250	
		41,834,872	

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PRINCIPAL AMOUNT		VALUE	PRINCIPAL AMOUNT		VALUE
Industrials (2.1%)					
3,857,000	Abengoa, SA*		5,215,000	Steel Dynamics, Inc.	
	8.875%, 11/01/17	\$ 3,914,855	1,183,000	7.750%, 04/15/16μ	\$ 5,514,862
3,381,000	BE Aerospace, Inc.		9,256,000	7.625%, 03/15/20	1,259,895
	8.500%, 07/01/18	3,710,648		Union Carbide Corp.~	
1,479,000	Belden, Inc.			7.875%, 04/01/23	11,188,005
528,000	7.000%, 03/15/17	1,493,790			<u>37,509,008</u>
3,829,000	9.250%, 06/15/19	567,600	Telecommunication Services (2.7%)		
4,226,000	H&E Equipment Services, Inc.μ		14,116,000	Frontier Communications Corp.	
	8.375%, 07/15/16	3,896,007	3,212,000	9.000%, 08/15/31μ	13,904,260
1,691,000	Spirit AeroSystems Holdings, Inc.		5,542,000	8.250%, 04/15/17	3,444,870
	7.500%, 10/01/17	4,564,080	12,282,000	MetroPCS Wireless, Inc.μ	
5,258,000	Terex Corp.			7.875%, 09/01/18	5,666,695
1,707,000	8.000%, 11/15/17	1,669,863		Qwest Communications International, Inc.μ	
924,000	Triumph Group, Inc.		3,381,000	7.750%, 02/15/31	12,097,770
	8.625%, 07/15/18	5,810,090	3,381,000	Windstream Corp.	
4,226,000	8.000%, 11/15/17	1,835,025		7.750%, 10/15/20μ	3,550,050
	Tutor Perini Corp.			7.500%, 04/01/23	3,448,620
	7.625%, 11/01/18	866,250			<u>42,112,265</u>
	WESCO Distribution, Inc.		TOTAL CORPORATE BONDS		
	7.500%, 10/15/17	4,352,780		(Cost \$373,364,124)	<u>386,234,777</u>
		<u>32,680,988</u>	CONVERTIBLE BONDS (11.5%)		
Information Technology (1.8%)			Consumer Discretionary (1.7%)		
2,536,000	Amkor Technology, Inc.		15,000,000	Liberty Media Corp. (Time Warner, Inc.)§	
	7.375%, 05/01/18	2,574,040		3.125%, 03/30/23	16,800,000
4,649,000	Audatex North America, Inc.*		13,164,000	Liberty Media Corp. (Viacom, CBS Corp. - Class B)§	
	6.750%, 06/15/18	4,741,980		3.250%, 03/15/31	10,613,475
3,804,000	Equinix, Inc.				<u>27,413,475</u>
3,550,000	7.000%, 07/15/21	4,060,770	Financials (1.4%)		
761,000	8.125%, 03/01/18μ	3,887,250	20,020,000	Affiliated Managers Group, Inc.	
	Fidelity National Information Services, Inc.			3.950%, 08/15/38	21,796,775
	7.875%, 07/15/20	835,198	Health Care (0.4%)		
824,000	Hynix Semiconductor, Inc.*		5,000,000	Shire, PLC	
	7.875%, 06/27/17	848,720		2.750%, 05/09/14	5,766,403
9,298,000	iGATE Corp.μ*		Industrials (0.7%)		
	9.000%, 05/01/16	9,298,000	12,038,000	Trinity Industries, Inc.	
1,509,000	Lexmark International, Inc.μ			3.875%, 06/01/36	11,556,480
	6.650%, 06/01/18	1,677,374	Information Technology (5.0%)		
		<u>27,923,332</u>	11,000,000	Electronic Arts, Inc.μ*	
Materials (2.4%)				0.750%, 07/15/16	11,247,500
1,691,000	Allegheny Ludlum Corp.μ		31,500,000	Intel Corp.	
	6.950%, 12/15/25	1,867,926		2.950%, 12/15/35	33,941,250
9,298,000	FMG Resources*		11,000,000	Lam Research Corp.*	
	8.250%, 11/01/19	9,437,470		1.250%, 05/15/18	10,876,250
2,285,000	Nalco Company		9,900,000	Linear Technology Corp.μ	
	8.250%, 05/15/17	2,547,775		3.000%, 05/01/27	10,407,375
2,730,000	Sealed Air Corp.*				
	8.125%, 09/15/19	2,968,875			
2,570,000	Silgan Holdings, Inc.				
	7.250%, 08/15/16	2,724,200			

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10,418,000	Nuance Communications, Inc.* 2.750%, 11/01/31	\$ 11,485,845		2,011,000	Royal Caribbean Cruises, Ltd. 7.500%, 10/15/27	\$ 1,955,697
		<u>77,958,220</u>		712,000	7.250%, 06/15/16	758,280
	Materials (2.3%)			619,000	Service Corp. International 7.000%, 05/15/19	653,045
3,698,000	Allegheny Technologies, Inc. 4.250%, 06/01/14	5,038,525		271,000	Wynn Las Vegas, LLC 7.750%, 08/15/20	<u>299,455</u>
12,500,000	Anglo American, PLC 4.000%, 05/07/14	18,126,574				<u>13,505,705</u>
9,000,000	AngloGold Ashanti, Ltd.µ 3.500%, 05/22/14	10,350,000			Consumer Staples (0.3%)	
2,000,000	Newmont Mining Corp.µ 3.000%, 02/15/12	<u>2,925,000</u>		1,044,000	Chiquita Brands International, Inc.µ 7.500%, 11/01/14	1,051,830
		<u>36,440,099</u>		874,000	Darling International, Inc. 8.500%, 12/15/18	985,435
	TOTAL CONVERTIBLE BONDS (Cost \$180,361,006)	<u>180,931,452</u>		2,321,000	Smithfield Foods, Inc. 7.750%, 07/01/17	<u>2,518,285</u>
						<u>4,555,550</u>
	U.S. GOVERNMENT AND AGENCY SECURITIES (1.1%)				Energy (0.8%)	
	United States Treasury Note~			3,481,000	NOK Aker Solutions, ASA 8.700%, 06/26/14	676,334
14,792,000	1.000%, 03/31/12	14,850,384		542,000	Basic Energy Services, Inc.* 7.750%, 02/15/19	544,710
2,536,000	0.875%, 01/31/12	<u>2,541,648</u>		392,000	Berry Petroleum Company 8.250%, 11/01/16	408,660
	TOTAL U.S. GOVERNMENT AND AGENCY SECURITIES (Cost \$17,378,604)	<u>17,392,032</u>		619,000	Brigham Exploration Company 8.750%, 10/01/18	733,515
				433,000	Carrizo Oil & Gas, Inc.µ 8.625%, 10/15/18	441,660
	SOVEREIGN BONDS (1.4%)			619,000	Clayton Williams Energy, Inc.* 7.750%, 04/01/19	575,670
	Federal Republic of Brazil			820,000	Complete Production Services, Inc. 8.000%, 12/15/16	856,900
2,916,000	BRL 10.000%, 01/01/12	17,497,546		1,238,000	Comstock Resources, Inc. 8.375%, 10/15/17	1,275,140
845,000	BRL 10.000%, 01/01/13	<u>5,059,556</u>		851,000	Concho Resources, Inc.µ 8.625%, 10/01/17	931,845
	TOTAL SOVEREIGN BONDS (Cost \$21,919,895)	<u>22,557,102</u>		693,000	Frontier Oil Corp. 6.875%, 11/15/18	710,325
				155,000	8.500%, 09/15/16	164,300
	SYNTHETIC CONVERTIBLE SECURITIES (5.8%)			464,000	GulfMark Offshore, Inc.µ 7.750%, 07/15/14	458,200
	Corporate Bonds (4.4%)			393,000	HollyFrontier Corp. 9.875%, 06/15/17	432,300
	Consumer Discretionary (0.9%)			464,000	Pride International, Inc. 8.500%, 06/15/19	587,676
2,398,000	DISH Network Corp. 7.125%, 02/01/16	2,559,865		774,000	SESI, LLC 6.875%, 06/01/14	777,870
2,630,000	Hanesbrands, Inc.µ 3.770%, 12/15/14	2,623,425		542,000	Swift Energy Company 8.875%, 01/15/20µ	1,312,280
619,000	Jaguar Land Rover, PLC* 8.125%, 05/15/21	612,810		756,000	7.125%, 06/01/17	1,018,980
348,000	7.750%, 05/15/18	346,260		483,000	Trinidad Drilling, Ltd.µ* 7.875%, 01/15/19	747,275
1,114,000	Jarden Corp.µ 7.500%, 05/01/17	1,197,550				
774,000	Liberty Media Corp. 8.250%, 02/01/30	750,780				
542,000	Live Nation Entertainment, Inc.µ* 8.125%, 05/15/18	523,030				
756,000	MGM Resorts International 7.500%, 06/01/16	721,980				
483,000	NetFlix, Inc. 8.500%, 11/15/17	503,528				

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PRINCIPAL AMOUNT		VALUE
U.S. Government and Agency Securities (0.2%)		
2,708,000	United States Treasury Note~ 1.000%, 03/31/12	\$ 2,718,689
464,000	0.875%, 01/31/12	465,033
	TOTAL U.S. GOVERNMENT AND AGENCY SECURITIES	3,183,722

Sovereign Bonds (0.3%)		
534,000 BRL	Federal Republic of Brazil 10.000%, 01/01/12	3,204,283
155,000 BRL	10.000%, 01/01/13	928,084
	TOTAL SOVEREIGN BONDS	4,132,367

NUMBER OF CONTRACTS		VALUE
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Purchased Options (0.9%) #		
Consumer Discretionary (0.3%)		
635	Amazon.com, Inc. Call, 01/19/13, Strike \$240.00	1,790,700
240	Priceline.com, Inc. Call, 01/19/13, Strike \$520.00	2,204,400
		<u>3,995,100</u>

Information Technology (0.6%)		
565	Apple, Inc. Call, 01/19/13, Strike \$395.00	3,847,650
6,100	Dell, Inc. Call, 01/19/13, Strike \$15.00	1,808,650
5,800	EMC Corp. Call, 01/19/13, Strike \$25.00	1,841,500
3,600	Oracle Corp. Call, 01/19/13, Strike \$30.00	2,250,000
		<u>9,747,800</u>
	TOTAL PURCHASED OPTIONS	13,742,900

	TOTAL SYNTHETIC CONVERTIBLE SECURITIES (Cost \$90,129,647)	90,707,197
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NUMBER OF SHARES		VALUE
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Convertible Preferred Stocks (9.6%)		
Consumer Staples (0.7%)		
111,900	Bunge, Ltd. 4.875%	10,840,312

Energy (3.9%)		
560,000	Apache Corp.µ 6.000%	31,528,000
26,000	Chesapeake Energy Corp.* 5.750%	30,225,000
		<u>61,753,000</u>

Financials (3.0%)		
42,562	Bank of America Corp. 7.250%	36,433,072
165,000	MetLife, Inc. 5.000%	11,205,150
		<u>47,638,222</u>

NUMBER OF SHARES		VALUE
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Industrials (0.4%)		
47,933	Stanley Black & Decker, Inc. 4.750%	\$ 5,486,891

Materials (0.9%)		
180,000	Vale, SAµ 6.750%	13,752,000

Utilities (0.7%)		
200,000	NextEra Energy, Inc. 7.000%	10,280,000

	TOTAL CONVERTIBLE PREFERRED STOCKS (Cost \$165,538,000)	149,750,425
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NUMBER OF UNITS		VALUE
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Structured Equity-Linked Securities (3.4%) +*		
Energy (1.3%)		

166,300	Credit Suisse Group (Baker Hughes, Inc.) 8.000%, 01/31/12	10,244,080
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365,000	Deutsche Bank, AG (Chesapeake Energy Corp.) 8.000%, 01/24/12	10,869,700
		<u>21,113,780</u>

Health Care (0.8%)		
120,000	Deutsche Bank, AG (Biogen) 8.000%, 12/13/11	11,823,600

Information Technology (1.3%)		
430,000	Barclays Capital, Inc. (EMC Corp.) 8.000%, 12/23/11	10,767,200
279,300	Credit Suisse Group (Autodesk, Inc.) 8.000%, 01/31/12	10,267,068
		<u>21,034,268</u>

	TOTAL STRUCTURED EQUITY-LINKED SECURITIES (Cost \$58,996,056)	53,971,648
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NUMBER OF SHARES		VALUE
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Common Stocks (77.2%)		
Consumer Discretionary (1.5%)		
400,000	Carnival Corp.µ	14,084,000
300,000	CBS Corp.µ	7,743,000
89,912	General Motors Company#	2,324,225
		<u>24,151,225</u>

Consumer Staples (7.3%)		
908,496	Archer-Daniels-Midland Company	26,291,874
850,000	Coca-Cola Companyµ	58,072,000

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365,000	Companhia de Bebidas das Americas	\$ 12,307,800	1,625,000	Microsoft Corp.µ	\$ 43,273,750
250,000	Kimberly-Clark Corp.µ	17,427,500	300,000	Nintendo Company, Ltd.µ	5,751,840
		114,099,174	2,200,000	Nokia Corp.	14,806,000
			800,000	QUALCOMM, Inc.µ	41,280,000
			540,000	SAP, AGµ	32,594,400
					247,658,532
	Energy (13.2%)			Materials (5.3%)	
405,000	Baker Hughes, Inc.	23,485,950	572,800	Barrick Gold Corp.	28,353,600
800,000	BP, PLCµ	35,344,000	400,000	Dow Chemical Companyµ	11,152,000
425,000	Chevron Corp.µ	44,646,250	700,000	Freeport-McMoRan Copper & Gold, Inc.	28,182,000
65,000	CNOOC, Ltd.	12,259,650	300,000	Goldcorp, Inc.µ	14,652,000
545,000	ConocoPhillipsµ	37,959,250			82,339,600
100,000	Diamond Offshore Drilling, Inc.	6,554,000		Telecommunication Services (4.3%)	
290,000	Exxon Mobil Corp.µ	22,646,100	1,225,000	AT&T, Inc.µ	35,904,750
165,000	Schlumberger, Ltd.	12,122,550	450,000 EUR	France Telecom, SA	8,090,473
50,000 EUR	Technip, SA	4,727,853	639,000	Verizon Communications, Inc.µ	23,630,220
150,000 EUR	TOTAL, SA	7,826,586			67,625,443
		207,572,189			
	Financials (2.3%)			TOTAL COMMON STOCKS	
42,000	American International Group, Inc.#	1,036,980		(Cost \$1,493,777,803)	1,210,259,160
500,000	Bank of America Corp.µ	3,415,000			
172,745	Citigroup, Inc.µ	5,457,014		RIGHTS (0.0%) #	
600,000	JPMorgan Chase & Companyµ	20,856,000		Consumer Discretionary (0.0%)	
158,074	Lincoln National Corp.µ	3,011,310		280,000	Escrow General Motors Corp. Rights
71,676	Wells Fargo & Company	1,857,125		150,000	Escrow General Motors Corp. Rights
		35,633,429			168,750
	Health Care (15.2%)				TOTAL RIGHTS
455,990	Bristol-Myers Squibb Companyµ	14,404,724			(Cost \$386,744)
300,000	Eli Lilly and Companyµ	11,148,000			247,486
945,000	Johnson & Johnsonµ	60,848,550		WARRANTS (0.2%) #	
2,559,134	Merck & Company, Inc.µ	88,290,123		Consumer Discretionary (0.2%)	
3,300,000	Pfizer, Inc.µ	63,558,000		81,739	General Motors Company 07/10/16, Strike \$10.00
		238,249,397		81,739	General Motors Company 07/10/19, Strike \$18.33
	Industrials (12.3%)				1,385,476
230,000	Boeing Companyµ	15,131,700			964,520
1,025,000	Eaton Corp.µ	45,940,500			TOTAL WARRANTS
3,135,000	General Electric Companyµ	52,385,850			(Cost \$12,673,055)
480,000	Honeywell International, Inc.µ	25,152,000			2,349,996
200,000	Illinois Tool Works, Inc.µ	9,726,000		SHORT TERM INVESTMENT (1.8%)	
450,000	Masco Corp.µ	4,320,000		27,509,746	Fidelity Prime Money Market Fund - Institutional Class
135,000 EUR	Siemens, AGµ	14,150,821			(Cost \$27,509,746)
335,000	United Technologies Corp.µ	26,123,300			27,509,746
		192,930,171			TOTAL INVESTMENTS (136.6%)
	Information Technology (15.8%)				(Cost \$2,442,034,680)
1,550,000	Applied Materials, Inc.	19,096,000			2,141,911,021
250,000	Canon, Inc.µ	11,387,500			LIABILITIES, LESS OTHER ASSETS (-36.6%)
600,000	eBay, Inc.µ#	19,098,000			(574,030,870)
735,000	TWD HTC Corp.	16,518,062			NET ASSETS APPLICABLE TO COMMON SHAREHOLDERS (100.0%)
1,787,000	Intel Corp.µ	43,852,980			\$1,567,880,151

NOTES TO SCHEDULE OF INVESTMENTS

- ‡ Variable rate or step bond security. The rate shown is the rate in effect at October 31, 2011.
- μ Security, or portion of security, is held in a segregated account as collateral for note payable aggregating a total value of \$1,093,470,295. \$536,038,357 of the collateral has been re-registered by the counterparty.
- * Securities issued and sold pursuant to a Rule 144A transaction are excepted from the registration requirement of the Securities Act of 1933, as amended. These securities may only be sold to qualified institutional buyers ("QIBs"), such as the Fund. Any resale of these securities must generally be effected through a sale that is registered under the Act or otherwise exempted from such registration requirements. At October 31, 2011, the value of 144A securities that could not be exchanged to the registered form is \$182,567,438 or 11.6% of net assets applicable to common shareholders.
- ~ Security, or portion of security, is segregated as collateral (or potential collateral for future transactions) for written options and swaps. The aggregate value of such securities is \$21,364,974.
- § Securities exchangeable or convertible into securities of one or more entities that are different than the issuer. Each entity is identified in the parenthetical.
- # Non-income producing security.
- + Structured equity-linked securities are designed to simulate the characteristics of the equity security in the parenthetical.

FOREIGN CURRENCY ABBREVIATIONS

BRL	Brazilian Real
EUR	European Monetary Unit
NOK	Norwegian Krone
TWD	New Taiwanese Dollar

Note: Value for securities denominated in foreign currencies is shown in U.S. dollars. The principal amount for such securities is shown in the respective foreign currency. The date on options represents the expiration date of the option contract. The option contract may be exercised at any date on or before the date shown.

INTEREST RATE SWAPS

COUNTERPARTY	FIXED RATE (FUND PAYS)	FLOATING RATE (FUND RECEIVES)	TERMINATION DATE	NOTIONAL AMOUNT	UNREALIZED APPRECIATION/ (DEPRECIATION)
BNP Paribas, SA	1.8525% quarterly	3 month LIBOR	09/14/12	\$108,100,000	\$ (1,499,145)
BNP Paribas, SA	2.5350% quarterly	3 month LIBOR	03/09/14	90,000,000	(4,446,441)
BNP Paribas, SA	2.9700% quarterly	3 month LIBOR	07/03/14	75,000,000	(4,857,774)
BNP Paribas, SA	2.0200% quarterly	3 month LIBOR	03/09/12	60,000,000	(490,000)
BNP Paribas, SA	3.3550% quarterly	3 month LIBOR	06/09/14	60,000,000	(4,559,537)
BNP Paribas, SA	2.1350% quarterly	3 month LIBOR	07/03/12	52,000,000	(654,687)
BNP Paribas, SA	2.4700% quarterly	3 month LIBOR	06/11/12	40,000,000	(617,250)
					<u>\$(17,124,834)</u>