EATON VANCE LTD DURATION INCOME FUND Form N-Q February 27, 2015

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

811-21323

Investment Company Act File Number

Eaton Vance Limited Duration Income Fund

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant s Telephone Number, Including Area Code)

March 31

Date of Fiscal Year End

December 31, 2014

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Limited Duration Income Fund

December 31, 2014

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 59.7%)

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Aerospace and Defense 0.7%		
Atlantic Aviation FBO, Inc.		
Term Loan, 3.25%, Maturing June 1, 2020	789	\$ 770,685
BE Aerospace, Inc.		
Term Loan, 4.00%, Maturing December 16, 2021	1,350	1,350,000
DAE Aviation Holdings, Inc.		
Term Loan, 5.00%, Maturing November 2, 2018	723	721,240
Ducommun Incorporated		
Term Loan, 4.75%, Maturing June 28, 2017	272	273,049
IAP Worldwide Services, Inc.		
Revolving Loan, Maturing July 18, 2018 ⁽²⁾	172	172,298
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 ⁽³⁾	237	189,772
Silver II US Holdings, LLC		
Term Loan, 4.00%, Maturing December 13, 2019	4,851	4,516,930
Standard Aero Limited		
Term Loan, 5.00%, Maturing November 2, 2018	328	326,957
Transdigm, Inc.		
Term Loan, 3.75%, Maturing February 28, 2020	2,874	2,829,702
Term Loan, 3.75%, Maturing June 4, 2021	2,438	2,397,527
		\$ 13,548,160
Air Transport 0.2%		
Virgin America, Inc.		
Term Loan, Maturing April 4, 2019 ⁽²⁾	3,075	\$ 2,725,372
		\$ 2,725,372
Automotive 2.3%		
Affinia Group Intermediate Holdings, Inc.		
Term Loan, 4.75%, Maturing April 27, 2020	528	\$ 523,919
Allison Transmission, Inc.		
Term Loan, 2.92%, Maturing August 7, 2017	326	324,958
Term Loan, 3.75%, Maturing August 23, 2019	5,791	5,733,356
Chrysler Group, LLC		
Term Loan, 3.50%, Maturing May 24, 2017	5,746	5,738,393
Term Loan, 3.25%, Maturing December 31, 2018	2,754	2,736,115
CS Intermediate Holdco 2, LLC		
Term Loan, 4.00%, Maturing April 4, 2021	1,841	1,821,192
Dayco Products, LLC		
Term Loan, 5.25%, Maturing December 12, 2019	1,315	1,307,665
Federal-Mogul Holdings Corporation		

Term Loan, 4.75%, Maturing April 15, 2021	5,212	5,180,994
Goodyear Tire & Rubber Company (The)		
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	6,775	6,759,756
INA Beteiligungsgesellschaft GmbH		
Term Loan, 4.25%, Maturing May 15, 2020	1,325	1,327,209
MPG Holdco I, Inc.		
Term Loan, 4.25%, Maturing October 20, 2021	3,474	3,461,915
TI Group Automotive Systems, LLC		
Term Loan, 4.25%, Maturing July 2, 2021	3,134	3,095,072
Tower Automotive Holdings USA, LLC		
Term Loan, 4.00%, Maturing April 23, 2020	960	945,435

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Veyance Technologies, Inc.			
Term Loan, 5.25%, Maturing September 8, 2017	3,274	\$	3,272,058
Visteon Corporation	-, -		, , , , , , , , , , , , , , , , , , , ,
Term Loan, 3.50%, Maturing April 9, 2021	1,418		1,402,810
10/m 20mi, 0.5070, 17mining 11pm 7, 2021	1,110		1,102,010
		ф	42 (20 047
		\$	43,630,847
Beverage and Tobacco 0.1%			
Flavors Holdings, Inc.			
Term Loan, 6.75%, Maturing October 3, 2020	1,037	\$	992,808
Term Loan - Second Lien, 11.00%, Maturing October 3, 2021	1,000		955,000
		\$	1,947,808
		Ψ	1,547,000
Duellous as (Committee Declary (Innection of House)			
Brokerage/Securities Dealers/Investment Houses 0.0%			
American Beacon Advisors, Inc.		+	
Term Loan, 4.75%, Maturing November 22, 2019	419	\$	414,151
		\$	414,151
Building and Development 0.6%			
ABC Supply Co., Inc.			
Term Loan, 3.50%, Maturing April 16, 2020	1,555	\$	1,510,597
Capital Automotive L.P.	1,555	φ	1,510,597
	1.027		1 007 975
Term Loan, 4.00%, Maturing April 10, 2019	1,937		1,907,875
CPG International, Inc.	765		750 572
Term Loan, 4.75%, Maturing September 30, 2020	765		759,573
Gates Global, Inc.	4.00		4 0 4 7 4 0 5
Term Loan, 4.25%, Maturing July 5, 2021	1,995		1,945,482
Quikrete Holdings, Inc.			
Term Loan, 4.00%, Maturing September 28, 2020	1,158		1,145,020
RE/MAX International, Inc.			
Term Loan, 4.00%, Maturing July 31, 2020	1,959		1,935,106
Realogy Corporation			
Term Loan, 3.75%, Maturing March 5, 2020	1,604		1,581,384
Summit Materials Companies I, LLC			
Term Loan, 5.00%, Maturing January 30, 2019	488		487,769
WireCo WorldGroup, Inc.			
Term Loan, 6.00%, Maturing February 15, 2017	678		679,043
		\$	11,951,849
		Ψ	11,751,077
D I D I GOD			
Business Equipment and Services 5.0%			
Acosta Holdco, Inc.		_	
Term Loan, 5.00%, Maturing September 26, 2021	4,450	\$	4,448,888
Allied Security Holdings, LLC			
Term Loan, 4.25%, Maturing February 12, 2021	821		808,948
Altisource Solutions S.a.r.l.			
Term Loan, 4.50%, Maturing December 9, 2020	2,219		1,730,462
AVSC Holding Corp.			
Term Loan, 4.50%, Maturing January 24, 2021	571		568,547
BakerCorp International, Inc.			
Term Loan, 4.25%, Maturing February 14, 2020	860		793,122
Brickman Group Ltd., LLC			
Term Loan, 4.00%, Maturing December 18, 2020	1,089		1,062,810
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Brock Holdings III, Inc.		
Term Loan, 6.00%, Maturing March 16, 2017	977	920,560
CCC Information Services, Inc.		
Term Loan, 4.00%, Maturing December 20, 2019	490	477,803
Ceridian, LLC		
Term Loan, 4.50%, Maturing September 15, 2020	754	744,741
ClientLogic Corporation		
Term Loan, 7.48%, Maturing January 30, 2017	1,171	1,141,818
Corporate Capital Trust, Inc.		
Term Loan, 4.00%, Maturing May 15, 2019	1,265	1,250,379

	Principal		
Borrower/Tranche Description	Amount* (000 s omitted)		Value
CPM Acquisition Corp.	(000 somitted)		value
Term Loan, 6.25%, Maturing August 29, 2017	494	\$	493,752
Crossmark Holdings, Inc.	121	Ψ	173,732
Term Loan, 4.50%, Maturing December 20, 2019	2,036		1,997,301
Education Management, LLC	2,030		1,997,301
Term Loan, 5.25%, Maturing June 1, 2016	1,505		680,925
Term Loan, 9.25%, Maturing March 30, 2018 ⁽⁵⁾	2,118		958,563
EIG Investors Corp.	2,110		930,303
Term Loan, 5.00%, Maturing November 9, 2019	4,665		4,647,137
Emdeon Business Services, LLC	4,003		4,047,137
	2 521		2 491 940
Term Loan, 3.75%, Maturing November 2, 2018	2,521		2,481,849
Expert Global Solutions, Inc.	660		656 010
Term Loan, 8.52%, Maturing April 3, 2018	000		656,919
Extreme Reach, Inc.	057		052.750
Term Loan, 6.75%, Maturing February 7, 2020	957		953,758
Garda World Security Corporation	146		142 101
Term Loan, 4.00%, Maturing November 6, 2020	146		143,101
Term Loan, 4.00%, Maturing November 6, 2020	572		559,396
Term Loan, 5.03%, Maturing November 6, 2020	CAD 817		686,747
Genpact International, Inc.	2 (16		2 (22 0 40
Term Loan, 3.50%, Maturing August 30, 2019	2,646		2,623,048
IG Investment Holdings, LLC	1.505		1 500 105
Term Loan, 5.25%, Maturing October 31, 2019	1,525		1,522,135
IMS Health Incorporated	0.704		2 < 71 121
Term Loan, 3.50%, Maturing March 17, 2021	3,724		3,651,431
Information Resources, Inc.			4 772 260
Term Loan, 4.75%, Maturing September 30, 2020	1,555		1,553,368
ION Trading Technologies S.a.r.l.			
Term Loan, 4.50%, Maturing June 10, 2021	EUR 1,518		1,833,794
Term Loan - Second Lien, 7.25%, Maturing June 10, 2022	1,000		955,000
KAR Auction Services, Inc.			
Term Loan, 3.50%, Maturing March 11, 2021	3,438		3,397,524
Kronos Incorporated			
Term Loan, 4.50%, Maturing October 30, 2019	5,120		5,094,637
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020	2,396		2,448,652
MCS AMS Sub-Holdings, LLC			
Term Loan, 7.00%, Maturing October 15, 2019	1,652		1,478,148
Monitronics International, Inc.			
Term Loan, 4.25%, Maturing March 23, 2018	1,783		1,764,901
National CineMedia, LLC			
Term Loan, 2.92%, Maturing November 26, 2019	575		548,646
PGX Holdings, Inc.			
Term Loan, 6.25%, Maturing September 29, 2020	745		748,107
Quintiles Transnational Corp.			
Term Loan, 3.75%, Maturing June 8, 2018	7,063		6,992,615
RCS Capital Corporation			
Term Loan, 6.50%, Maturing April 29, 2019	1,341		1,253,484
Term Loan - Second Lien, 10.50%, Maturing April 29, 2021	500		467,500
Sensus USA, Inc.			
Term Loan, 4.50%, Maturing May 9, 2017	698		683,880
ServiceMaster Company			
Term Loan, 4.25%, Maturing July 1, 2021	3,192		3,139,715

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
SunGard Data Systems, Inc.		
Term Loan, 3.91%, Maturing February 28, 2017	180	\$ 179,124
Term Loan, 4.00%, Maturing March 8, 2020 TNS, Inc.	8,826	8,759,675
Term Loan, 5.00%, Maturing February 14, 2020	1,228	1,228,231
TransUnion, LLC	5.500	5 442 062
Term Loan, 4.00%, Maturing April 9, 2021 Travelport Finance (Luxembourg) S.a.r.l.	5,508	5,442,963
Term Loan, 6.00%, Maturing September 2, 2021	1,575	1,575,394
U.S. Security Holdings, Inc.	1,575	1,373,374
Term Loan, 6.25%, Maturing July 28, 2017	127	126,180
Term Loan, 6.25%, Maturing July 28, 2017	648	644,605
WASH Multifamily Laundry Systems, LLC	0.0	0,002
Term Loan, 4.50%, Maturing February 21, 2019	393	388,579
West Corporation		
Term Loan, 3.25%, Maturing June 30, 2018	5,434	5,338,907
		\$ 92,047,769
Cable and Satellite Television 2.1%		
Atlantic Broadband Finance, LLC		
Term Loan, 3.25%, Maturing November 30, 2019	813	\$ 798,230
Cequel Communications, LLC		,
Term Loan, 3.50%, Maturing February 14, 2019	5,093	5,028,263
Charter Communications Operating, LLC		
Term Loan, 3.00%, Maturing July 1, 2020	1,650	1,619,824
Term Loan, 3.00%, Maturing January 3, 2021	1,788	1,755,213
Crown Media Holdings, Inc.		
Term Loan, 4.00%, Maturing July 14, 2018	313	310,593
MCC Iowa, LLC		
Term Loan, 3.25%, Maturing January 29, 2021	1,133	1,093,104
Term Loan, 3.75%, Maturing June 30, 2021	1,169	1,146,716
Mediacom Illinois, LLC	070	065 110
Term Loan, 3.14%, Maturing October 23, 2017	979	965,110
Term Loan, 3.75%, Maturing June 30, 2021 Numericable U.S., LLC	648	636,488
Term Loan, 4.50%, Maturing May 21, 2020	1,368	1,368,346
Term Loan, 4.50%, Maturing May 21, 2020	1,582	1,581,654
UPC Financing Partnership	1,502	1,501,051
Term Loan, 3.77%, Maturing March 31, 2021	EUR 6,493	7,852,443
Term Loan, 3.25%, Maturing June 30, 2021	2,054	2,013,770
Virgin Media Bristol, LLC	·	
Term Loan, 3.50%, Maturing June 7, 2020	6,950	6,845,750
Virgin Media Investment Holdings Limited		
Term Loan, 4.25%, Maturing June 30, 2023 Ziggo B.V.	GBP 1,800	2,779,932
Term Loan, 3.50%, Maturing January 15, 2022	EUR 508	603,048
Term Loan, 3.75%, Maturing January 15, 2022	EUR 591	701,670
Term Loan, 3.75%, Maturing January 15, 2022	EUR 789	936,098
Term Loan, 3.75%, Maturing January 15, 2022	EUR 837	992,685
		\$ 39,028,937
Chemicals and Plastics 2.9%		
Allnex (Luxembourg) & Cy S.C.A.		
Term Loan, 4.50%, Maturing October 3, 2019	1,202	\$ 1,192,844

Allnex USA, Inc.		
Term Loan, 4.50%, Maturing October 3, 2019	624	618,909
Arysta LifeScience SPC, LLC		
Term Loan, 4.50%, Maturing May 29, 2020	3,620	3,604,785

	Amo	ncipal ount*		
Borrower/Tranche Description	(000 s	omitted)		Value
Axalta Coating Systems US Holdings, Inc.		4.072	¢.	2.077.015
Term Loan, 3.75%, Maturing February 1, 2020		4,072	\$	3,977,915
AZ Chem US, Inc.		000		976 005
Term Loan, 4.50%, Maturing June 12, 2021		888		876,995
ECO Services Operations, LLC		525		£10.750
Term Loan, 4.75%, Maturing October 8, 2021 Emerald Performance Materials, LLC		525		519,750
Term Loan, 4.50%, Maturing August 1, 2021		673		659,565
		725		
Term Loan - Second Lien, 7.75%, Maturing August 1, 2022		123		708,688
Flint Group GmbH		198		102 009
Term Loan, 4.75%, Maturing September 7, 2021		198		192,908
Flint Group US, LLC		1 100		1 166 024
Term Loan, 4.75%, Maturing September 7, 2021		1,198		1,166,934
Gemini HDPE, LLC		2.005		2.026.675
Term Loan, 4.75%, Maturing August 7, 2021		2,095		2,026,675
Huntsman International, LLC Term Loan, 2.71%, Maturing April 19, 2017		2 101		2.062.265
		2,101		2,063,365
Term Loan, 3.75%, Maturing August 12, 2021		2,550		2,513,344
Ineos US Finance, LLC		7.000		7.600.140
Term Loan, 3.75%, Maturing May 4, 2018		7,909		7,698,142
Kronos Worldwide, Inc.		207		206 504
Term Loan, 4.75%, Maturing February 18, 2020		397		396,504
MacDermid, Inc.		1.625		1 606 507
Term Loan, 4.00%, Maturing June 7, 2020		1,635		1,606,507
Minerals Technologies, Inc.		2.471		2.452.000
Term Loan, 4.00%, Maturing May 9, 2021		2,471		2,452,000
Orion Engineered Carbons GmbH		7.40		750.020
Term Loan, 5.00%, Maturing July 25, 2021	ELID	748		750,930
Term Loan, 5.00%, Maturing July 25, 2021	EUR	1,272		1,544,728
OXEA Finance, LLC		2.255		2 105 020
Term Loan, 4.25%, Maturing January 15, 2020		2,277		2,185,920
Term Loan - Second Lien, 8.25%, Maturing July 15, 2020		1,000		957,500
Polarpak, Inc.		502		502.050
Term Loan, 4.50%, Maturing June 5, 2020	G 1 P	592		582,850
Term Loan, 5.53%, Maturing June 8, 2020	CAD	1,943		1,659,609
PQ Corporation		0.004		0.457.500
Term Loan, 4.00%, Maturing August 7, 2017		3,234		3,175,788
Solenis International, L.P.		600		201.255
Term Loan, 4.25%, Maturing July 31, 2021		399		391,269
Term Loan, 4.50%, Maturing July 31, 2021	EUR	1,297		1,565,864
Sonneborn Refined Products B.V.		0.0		00.00
Term Loan, 5.50%, Maturing December 10, 2020		90		90,225
Sonneborn, LLC				
Term Loan, 5.50%, Maturing December 10, 2020		510		511,275
Tata Chemicals North America, Inc.				
Term Loan, 3.75%, Maturing August 7, 2020		1,404		1,380,816
Tronox Pigments (Netherlands) B.V.				
Term Loan, 4.00%, Maturing March 19, 2020		2,458		2,424,564
Univar, Inc.				
Term Loan, 5.00%, Maturing June 30, 2017		3,877		3,761,817
WNA Holdings, Inc.				
Term Loan, 4.50%, Maturing June 7, 2020		309		304,031
			\$	53,563,016

Bestway UK Holdco Limited			
Term Loan, 5.31%, Maturing September 30, 2021	GBP	2,000	\$ 3,129,671
RGIS Services, LLC			
Term Loan, 5.50%, Maturing October 18, 2017		3,374	3,087,107

	Principal Amount* (000 s omitted)		Volvo	
Borrower/Tranche Description	(000 s	s omitted)		Value
Spectrum Brands Europe GmbH	ELID	1.212	Ф	1.506.601
Term Loan, 3.75%, Maturing September 4, 2019	EUR	1,312	\$	1,586,621
Spectrum Brands, Inc.		2 442		
Term Loan, 3.50%, Maturing September 4, 2019		2,413		2,390,927
Term Loan, 5.05%, Maturing December 17, 2019	CAD	408		347,898
			\$	10,542,224
Containers and Glass Products 1.0%				
Berry Plastics Holding Corporation				
Term Loan, 3.50%, Maturing February 8, 2020		2,555	\$	2,484,251
Term Loan, 3.75%, Maturing January 6, 2021		5,670		5,539,859
Crown Americas, LLC				
Term Loan, 1.625%, Maturing October 22, 2021 ⁽⁶⁾		1,975		1,980,431
Hilex Poly Co., LLC				
Term Loan, 6.00%, Maturing December 5, 2021		1,950		1,930,500
Libbey Glass, Inc.				
Term Loan, 3.75%, Maturing April 9, 2021		547		540,409
Pelican Products, Inc.				1, 11
Term Loan, 5.25%, Maturing April 10, 2020		372		370,549
Reynolds Group Holdings, Inc.		5.2		270,219
Term Loan, 4.00%, Maturing December 1, 2018		5,072		4,991,859
TricorBraun, Inc.		5,072		1,551,055
Term Loan, 4.01%, Maturing May 3, 2018		624		617,091
			\$	18,454,949
			·	-, - ,
Cosmetics/Toiletries 0.3%				
Prestige Brands, Inc.				
Term Loan, 4.13%, Maturing January 31, 2019		197	\$	196,793
Term Loan, 4.50%, Maturing September 3, 2021		845	φ	845,146
Revlon Consumer Products Corporation		043		043,140
		1 405		1 464 110
Term Loan, 4.00%, Maturing October 8, 2019		1,485		1,464,118
Sun Products Corporation (The)		0.501		0.400.441
Term Loan, 5.50%, Maturing March 23, 2020		2,591		2,422,441
			\$	4,928,498
Drugs 1.1%				
Alkermes, Inc.				
Term Loan, 3.50%, Maturing September 18, 2019		1,174	\$	1,168,232
AMAG Pharmaceuticals, Inc.		1,171	Ψ	1,100,232
Term Loan, 7.25%, Maturing November 12, 2020		775		771,125
Auxilium Pharmaceuticals, Inc.		775		771,123
Term Loan, 6.25%, Maturing April 26, 2017		835		834,782
Endo Luxembourg Finance Company I S.a.r.l.		033		034,702
Term Loan, 3.25%, Maturing February 28, 2021		521		506,082
Ikaria, Inc.		321		300,082
		1.022		1 020 500
Term Loan, 5.00%, Maturing February 12, 2021		1,033		1,028,508
Impax Laboratories, Inc.		1.050		1.050.000
Term Loan, Maturing December 2, 2020 ⁽²⁾		1,050		1,050,000
Par Pharmaceutical Companies, Inc.				
Term Loan, 4.00%, Maturing September 30, 2019		2,195		2,146,179
Valeant Pharmaceuticals International, Inc.				
Term Loan, 3.50%, Maturing February 13, 2019		1,614		1,601,125
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Term Loan, 3.50%, Maturing December 11, 2019	3,432	3,404,605
Term Loan, 3.50%, Maturing August 5, 2020	4,646	4,611,729
VWR Funding, Inc.		
Term Loan, 3.42%, Maturing April 3, 2017	3,839	3,812,283

\$ 20,934,650

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Ecological Services and Equipment 0.3%	(000 Somitted)		value
ADS Waste Holdings, Inc.			
Term Loan, 3.75%, Maturing October 9, 2019	5,229	\$	5,087,224
EnergySolutions, LLC	3,227	Ψ	3,007,221
Term Loan, 6.75%, Maturing May 29, 2020	1,144		1,144,965
5	,		, ,,
		\$	6,232,189
Electronics/Electrical 5.7%			
Allflex Holdings III, Inc.			
Term Loan, 4.25%, Maturing July 17, 2020	765	\$	750,006
Answers Corporation	, , ,	-	,
Term Loan, 6.25%, Maturing October 3, 2021	1,525		1,464,000
Applied Systems, Inc.	,		, , , , , , ,
Term Loan, 4.25%, Maturing January 25, 2021	1,139		1,121,138
Avago Technologies Cayman Ltd.	,		, , ,
Term Loan, 3.75%, Maturing May 6, 2021	11,119		11,091,327
Blue Coat Systems, Inc.	,		, ,
Term Loan, 4.00%, Maturing May 31, 2019	494		482,025
Term Loan - Second Lien, 9.50%, Maturing June 28, 2020	3,975		3,915,375
Campaign Monitor Finance Pty Limited			- , ,
Term Loan, 6.25%, Maturing March 18, 2021	943		931,089
Carros Finance Luxembourg S.a.r.l.			ĺ
Term Loan, 4.50%, Maturing September 30, 2021	449		444,947
Cinedigm Digital Funding I, LLC			,-
Term Loan, 3.75%, Maturing February 28, 2018	397		397,377
CommScope, Inc.			
Term Loan, 3.25%, Maturing January 14, 2018	1,531		1,520,420
CompuCom Systems, Inc.			
Term Loan, 4.25%, Maturing May 11, 2020	2,314		2,210,867
Dealertrack Technologies, Inc.			
Term Loan, 3.25%, Maturing February 28, 2021	644		632,889
Dell, Inc.			
Term Loan, 3.75%, Maturing October 29, 2018	1,314		1,309,666
Term Loan, 4.50%, Maturing April 29, 2020	11,956		11,939,730
Eagle Parent, Inc.			
Term Loan, 4.00%, Maturing May 16, 2018	2,610		2,580,317
Entegris, Inc.			
Term Loan, 3.50%, Maturing April 30, 2021	578		566,529
Excelitas Technologies Corp.			
Term Loan, 6.00%, Maturing October 31, 2020	2,027		2,017,193
Eze Castle Software, Inc.			
Term Loan, 4.00%, Maturing April 6, 2020	740		726,583
FIDJI Luxembourg (BC4) S.a.r.l.			
Term Loan, 6.25%, Maturing December 24, 2020	1,035		1,037,921
Freescale Semiconductor, Inc.			
Term Loan, 4.25%, Maturing February 28, 2020	2,969		2,901,784
Go Daddy Operating Company, LLC			
Term Loan, 4.75%, Maturing May 13, 2021	5,082		5,055,964
Hyland Software, Inc.			
Term Loan, 4.75%, Maturing February 19, 2021	517		515,077
Infor (US), Inc.			
Term Loan, 3.75%, Maturing June 3, 2020	8,649		8,402,936
M/A-COM Technology Solutions Holdings, Inc.			
Term Loan, 4.50%, Maturing May 7, 2021	672		671,625

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
MA FinanceCo., LLC	1.500	¢	1 420 751
Term Loan, 4.50%, Maturing October 7, 2019	1,500 1,500	\$	1,438,751 1,446,251
Term Loan, 5.25%, Maturing October 7, 2021 Magic Newco, LLC	1,300		1,440,231
Term Loan, 5.00%, Maturing December 12, 2018	2,893		2,881,708
MH Sub I, LLC	2,093		2,001,700
Term Loan, 4.00%, Maturing July 8, 2021 ⁽⁶⁾	75		74,301
Term Loan, 5.00%, Maturing July 8, 2021	1,070		1,061,832
Microsemi Corporation	,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 3.25%, Maturing February 19, 2020	1,333		1,310,965
NXP B.V.			
Term Loan, 3.25%, Maturing January 11, 2020	2,568		2,536,477
Orbotech, Inc.			
Term Loan, 5.00%, Maturing August 6, 2020	599		594,011
Renaissance Learning, Inc.			
Term Loan, 4.50%, Maturing April 9, 2021	918		901,996
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	300		291,000
Rocket Software, Inc.			
Term Loan, 5.75%, Maturing February 8, 2018	431		429,904
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	1,500		1,500,000
RP Crown Parent, LLC	5 100		4.015.010
Term Loan, 6.00%, Maturing December 21, 2018	5,177		4,817,818
Sensata Technologies B.V.	1.612		1 (12 001
Term Loan, 3.25%, Maturing May 12, 2019	1,613		1,613,081
SGMS Escrow Corp. Term Loan, 6.00%, Maturing October 1, 2021	1,150		1,135,625
SGS Cayman, L.P.	1,130		1,133,023
Term Loan, 6.00%, Maturing April 23, 2021	264		262,374
Shield Finance Co. S.a.r.l.	201		202,571
Term Loan, 5.00%, Maturing January 29, 2021	918		915,767
Sirius Computer Solutions, Inc.			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 7.00%, Maturing November 30, 2018	517		518,553
SkillSoft Corporation			
Term Loan, 5.75%, Maturing April 28, 2021	2,918		2,869,546
Smart Technologies ULC			
Term Loan, 10.50%, Maturing January 31, 2018	680		672,891
Sophia, L.P.			
Term Loan, 4.00%, Maturing July 19, 2018	1,742		1,722,431
SunEdison Semiconductor B.V.			
Term Loan, 6.50%, Maturing May 27, 2019	1,144		1,127,086
SurveyMonkey.com, LLC	1 505		1 510 225
Term Loan, 5.50%, Maturing February 5, 2019 Sutherland Global Services, Inc.	1,525		1,518,325
Term Loan, 6.00%, Maturing April 23, 2021	1,133		1,127,144
Sybil Software, LLC	1,133		1,127,144
Term Loan, 4.75%, Maturing March 20, 2020	2,166		2,149,383
Vantiv, LLC	2,100		2,117,303
Term Loan, 3.75%, Maturing June 13, 2021	1,194		1,185,970
Vertafore, Inc.	2,2,2		2,200,200
Term Loan, 4.25%, Maturing October 3, 2019	1,984		1,968,075
Wall Street Systems Delaware, Inc.	,		, ,
Term Loan, 4.50%, Maturing April 30, 2021	1,940		1,917,044
Websense, Inc.			
Term Loan, 4.50%, Maturing June 25, 2020	936		922,158
Zebra Technologies Corporation			
Term Loan, 4.75%, Maturing October 27, 2021	2,875		2,897,462

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Equipment Leasing 0.4%	(000 3 omitted)		varue
Delos Finance S.a.r.l.			
Term Loan, 3.50%, Maturing March 6, 2021	3,275	\$	3,255,897
Flying Fortress, Inc.	3,273	Ψ	3,233,071
Term Loan, 3.50%, Maturing June 30, 2017	4,712		4,664,550
Term Loan, 5.50 %, Maturing June 50, 2017	7,712		4,004,550
		\$	7,920,447
Financial Intermediaries 2.3%			
American Capital, Ltd.			
Term Loan, 3.50%, Maturing August 22, 2017	650	\$	641,566
Armor Holding II, LLC			,
Term Loan, 5.75%, Maturing June 26, 2020	771		767,100
Term Loan - Second Lien, 10.25%, Maturing December 26, 2020	1,000		1,000,000
Citco Funding, LLC	-,000		-,,
Term Loan, 4.25%, Maturing June 29, 2018	3,219		3,209,511
Clipper Acquisitions Corp.	-, -		.,,
Term Loan, 3.00%, Maturing February 6, 2020	1,617		1,557,492
First Data Corporation	, , ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 3.67%, Maturing March 24, 2017	1,000		984,500
Term Loan, 3.67%, Maturing March 23, 2018	4,100		4,023,125
Term Loan, 3.67%, Maturing September 24, 2018	4,650		4,564,268
Grosvenor Capital Management Holdings, LLP	,,,,,		, ,
Term Loan, 3.75%, Maturing January 4, 2021	1,609		1,580,597
Guggenheim Partners, LLC	,		,,
Term Loan, 4.25%, Maturing July 22, 2020	3,609		3,584,412
Hamilton Lane Advisors, LLC			
Term Loan, 4.00%, Maturing February 28, 2018	543		535,736
Harbourvest Partners, LLC			
Term Loan, 3.25%, Maturing February 4, 2021	965		934,728
Home Loan Servicing Solutions, Ltd.			
Term Loan, 4.50%, Maturing June 26, 2020	1,231		1,165,070
LPL Holdings, Inc.			
Term Loan, 3.25%, Maturing March 29, 2019	3,948		3,893,736
Medley, LLC			
Term Loan, 6.50%, Maturing June 15, 2019	648		644,489
MIP Delaware, LLC			
Term Loan, 4.00%, Maturing March 9, 2020	659		653,591
Moneygram International, Inc.			
Term Loan, 4.25%, Maturing March 27, 2020	1,525		1,414,750
NXT Capital, Inc.			
Term Loan, 6.25%, Maturing September 4, 2018	174		174,549
Term Loan, 6.25%, Maturing September 4, 2018	913		918,005
Ocwen Financial Corporation			
Term Loan, 5.00%, Maturing February 15, 2018	4,409		4,151,927
Sesac Holdco II, LLC			
Term Loan, 5.00%, Maturing February 8, 2019	1,959		1,947,613
Starwood Property Trust, Inc.			
Term Loan, 3.50%, Maturing April 17, 2020	1,282		1,258,560
Walker & Dunlop, Inc.			
Term Loan, 5.25%, Maturing December 11, 2020	866		864,084
Walter Investment Management Corp.			
Term Loan, 4.75%, Maturing December 11, 2020	2,064		1,868,068

\$ 42,337,477

Food Products 2.5%		
AdvancePierre Foods, Inc.		
Term Loan, 5.75%, Maturing July 10, 2017	4,330	\$ 4,308,159
Big Heart Pet Brands		
Term Loan, 3.50%, Maturing March 8, 2020	3,795	3,652,725

	Princ Amo	•		
Borrower/Tranche Description	(000 s	omitted)		Value
Blue Buffalo Company, Ltd.				
Term Loan, 3.75%, Maturing August 8, 2019		1,369	\$	1,355,869
Charger OpCo B.V.				
Term Loan, 3.50%, Maturing June 30, 2021	EUR	950		1,145,824
Term Loan, 3.50%, Maturing July 23, 2021		2,875		2,810,312
Clearwater Seafoods Limited Partnership		4.004		
Term Loan, 4.75%, Maturing June 24, 2019		1,034		1,032,311
CSM Bakery Solutions, LLC				
Term Loan, 5.00%, Maturing July 3, 2020		1,185		1,164,268
Del Monte Foods, Inc.				
Term Loan, 4.25%, Maturing February 18, 2021		1,716		1,578,539
Diamond Foods, Inc.				
Term Loan, 4.25%, Maturing August 20, 2018		248		246,368
Dole Food Company, Inc.				
Term Loan, 4.50%, Maturing November 1, 2018		2,134		2,115,328
H.J. Heinz Company				
Term Loan, 3.50%, Maturing June 5, 2020		11,052		11,006,673
High Liner Foods Incorporated				
Term Loan, 4.25%, Maturing April 24, 2021		1,117		1,104,001
JBS USA Holdings, Inc.				
Term Loan, 3.75%, Maturing May 25, 2018		2,667		2,628,139
Term Loan, 3.75%, Maturing September 18, 2020		1,975		1,950,905
NBTY, Inc.				
Term Loan, 3.50%, Maturing October 1, 2017		9,496		9,246,495
Pinnacle Foods Finance, LLC				
Term Loan, 3.00%, Maturing April 29, 2020		839		815,873
Post Holdings, Inc.				
Term Loan, 3.75%, Maturing June 2, 2021		746		744,651
			\$	46,906,440
Food Service 1.5%				
Aramark Services, Inc.				
Term Loan, 3.67%, Maturing July 26, 2016		137	\$	135,383
Term Loan, 3.67%, Maturing July 26, 2016		246	Ψ	243,177
ARG IH Corporation		240		243,177
Term Loan, 4.75%, Maturing November 15, 2020		347		345,417
Buffets, Inc.		5-1		343,417
Term Loan, 0.13%, Maturing April 22, 2015 ⁽³⁾		121		96,423
CEC Entertainment, Inc.		121		90,423
Term Loan, 4.00%, Maturing February 14, 2021		968		945,109
Centerplate, Inc.		900		743,107
Term Loan, 4.75%, Maturing November 26, 2019		1,157		1,139,896
		1,137		1,139,690
Darling International, Inc.	EUR	1 200		1 554 500
Term Loan, 3.50%, Maturing January 6, 2021	EUK	1,290		1,554,599
Dunkin Brands, Inc.		2.250		2 107 701
Term Loan, 3.25%, Maturing February 7, 2021		3,258		3,187,781
Landry s, Inc.		2.562		2.550.122
Term Loan, 4.00%, Maturing April 24, 2018		2,562		2,550,132
NPC International, Inc.		(01		662.721
Term Loan, 4.00%, Maturing December 28, 2018		681		663,731
OSI Restaurant Partners, LLC		650		(51.055
Term Loan, 3.50%, Maturing October 25, 2019		658		651,955
P.F. Chang s China Bistro, Inc.				0=::
Term Loan, 4.25%, Maturing July 2, 2019		908		871,521
Seminole Hard Rock Entertainment, Inc.				

309,187

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
US Foods, Inc.			
Term Loan, 4.50%, Maturing March 31, 2019	7,708	\$	7,673,904
Weight Watchers International, Inc.			- 0
Term Loan, 4.00%, Maturing April 2, 2020	7,565		5,867,797
Wendy s International, Inc.	2.055		2 0 41 722
Term Loan, 3.25%, Maturing May 15, 2019	2,055		2,041,732
		\$	28,277,744
Food/Drug Retailers 1.3%			
Albertson s Holdings, LLC			
Term Loan, 4.00%, Maturing August 25, 2019	2,975	\$	2,966,075
Term Loan, 4.50%, Maturing August 25, 2021	1,200		1,202,250
Albertson s, LLC			
Term Loan, 4.75%, Maturing March 21, 2019	1,364		1,357,967
General Nutrition Centers, Inc.			
Term Loan, 3.25%, Maturing March 4, 2019	6,365		6,162,397
New Albertson s, Inc.			
Term Loan, 4.75%, Maturing June 27, 2021	1,397		1,378,608
Pantry, Inc. (The)			
Term Loan, 4.75%, Maturing August 2, 2019	464		463,715
Rite Aid Corporation			
Term Loan, 3.50%, Maturing February 21, 2020	5,743		5,732,122
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020	550		553,094
Supervalu, Inc.			
Term Loan, 4.50%, Maturing March 21, 2019	4,245		4,179,868
		•	23 006 006
		\$	23,996,096
Hoolth Coro 68%		\$	23,996,096
Health Care 6.8%		\$	23,996,096
Akorn, Inc.	1 307		
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021	1,397	\$ \$	23,996,096 1,387,772
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc.			1,387,772
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017	1,397 4,240		
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc.	4,240		1,387,772 4,215,368
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019			1,387,772
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC	4,240 1,404		1,387,772 4,215,368 1,389,595
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019	4,240		1,387,772 4,215,368
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp.	4,240 1,404 1,989		1,387,772 4,215,368 1,389,595 1,988,839
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021	4,240 1,404		1,387,772 4,215,368 1,389,595
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc.	4,240 1,404 1,989 796		1,387,772 4,215,368 1,389,595 1,988,839 793,015
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018	4,240 1,404 1,989		1,387,772 4,215,368 1,389,595 1,988,839
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc.	4,240 1,404 1,989 796 5,266		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019	4,240 1,404 1,989 796		1,387,772 4,215,368 1,389,595 1,988,839 793,015
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A.	4,240 1,404 1,989 796 5,266 515		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2)	4,240 1,404 1,989 796 5,266		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc.	4,240 1,404 1,989 796 5,266 515 1,000		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596 998,750
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc. Term Loan, 3.67%, Maturing July 25, 2017	4,240 1,404 1,989 796 5,266 515		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc. Term Loan, 3.67%, Maturing July 25, 2017 BSN Medical, Inc.	4,240 1,404 1,989 796 5,266 515 1,000 5,786		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596 998,750 5,768,719
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc. Term Loan, 3.67%, Maturing July 25, 2017 BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019	4,240 1,404 1,989 796 5,266 515 1,000		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596 998,750
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021 ⁽²⁾ Biomet, Inc. Term Loan, 3.67%, Maturing July 25, 2017 BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019 Capella Healthcare, Inc.	4,240 1,404 1,989 796 5,266 515 1,000 5,786 618		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596 998,750 5,768,719 618,345
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc. Term Loan, 3.67%, Maturing July 25, 2017 BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019 Capella Healthcare, Inc. Term Loan, Maturing December 10, 2021(2)	4,240 1,404 1,989 796 5,266 515 1,000 5,786		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596 998,750 5,768,719
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc. Term Loan, 3.67%, Maturing July 25, 2017 BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019 Capella Healthcare, Inc. Term Loan, Maturing December 10, 2021(2) CareCore National, LLC	4,240 1,404 1,989 796 5,266 515 1,000 5,786 618 1,000		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596 998,750 5,768,719 618,345 995,000
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc. Term Loan, 3.67%, Maturing July 25, 2017 BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019 Capella Healthcare, Inc. Term Loan, Maturing December 10, 2021(2) CareCore National, LLC Term Loan, 5.50%, Maturing March 5, 2021	4,240 1,404 1,989 796 5,266 515 1,000 5,786 618		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596 998,750 5,768,719 618,345
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 5.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc. Term Loan, 3.67%, Maturing July 25, 2017 BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019 Capella Healthcare, Inc. Term Loan, Maturing December 10, 2021(2) CareCore National, LLC	4,240 1,404 1,989 796 5,266 515 1,000 5,786 618 1,000		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596 998,750 5,768,719 618,345 995,000

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CHG	Health	care Se	rvices	. Inc.

Term Loan, 4.25%, Maturing November 19, 2019

2,203

2,182,759

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Community Health Systems, Inc.	1.010	¢ 1.010.704
Term Loan, 3.49%, Maturing January 25, 2017	1,919	\$ 1,910,784
Term Loan, 4.25%, Maturing January 27, 2021	8,381	8,375,514
Convatec, Inc.	1 200	1.055.046
Term Loan, 4.00%, Maturing December 22, 2016	1,390	1,377,346
CPI Buyer, LLC	1 2 4 7	1 226 126
Term Loan, 5.50%, Maturing August 18, 2021	1,347	1,326,426
DaVita HealthCare Partners, Inc.	4.000	1.101.760
Term Loan, 3.50%, Maturing June 24, 2021	4,229	4,194,768
DJO Finance, LLC		
Term Loan, 4.25%, Maturing September 15, 2017	1,429	1,400,466
Envision Healthcare Corporation		
Term Loan, 4.00%, Maturing May 25, 2018	4,234	4,195,716
Faenza Acquisition GmbH		
Term Loan, 4.25%, Maturing August 30, 2020	534	528,680
Term Loan, 4.25%, Maturing August 30, 2020	1,786	1,768,618
Gentiva Health Services, Inc.		
Term Loan, 6.50%, Maturing October 18, 2019	3,772	3,776,665
Grifols Worldwide Operations USA, Inc.		
Term Loan, 3.17%, Maturing February 27, 2021	6,253	6,177,717
HCA, Inc.		
Term Loan, 3.01%, Maturing May 1, 2018	2,125	2,111,168
Hologic Inc.		
Term Loan, 3.25%, Maturing August 1, 2019	1,182	1,178,212
Iasis Healthcare, LLC		
Term Loan, 4.50%, Maturing May 3, 2018	3,253	3,229,018
inVentiv Health, Inc.		
Term Loan, 7.75%, Maturing May 15, 2018	1,249	1,245,758
Term Loan, 7.75%, Maturing May 15, 2018	3,116	3,105,974
JLL/Delta Dutch Newco B.V.	,	, ,
Term Loan, 4.25%, Maturing March 11, 2021	1,169	1,138,071
Term Loan, 4.50%, Maturing March 11, 2021	EUR 398	481,480
Kindred Healthcare, Inc.		,
Term Loan, 4.25%, Maturing April 9, 2021	1,965	1,911,084
Kinetic Concepts, Inc.	,,	,. ,
Term Loan, 4.00%, Maturing May 4, 2018	6,774	6,711,952
LHP Hospital Group, Inc.	3,77.	0,711,502
Term Loan, 9.00%, Maturing July 3, 2018	2,459	2,372,666
Mallinckrodt International Finance S.A.	2,139	2,572,000
Term Loan, 3.25%, Maturing March 19, 2021	2,010	1,972,547
Term Loan, 3.50%, Maturing March 19, 2021	1,496	1,475,210
MedAssets, Inc.	1,170	1,173,210
Term Loan, 4.00%, Maturing December 13, 2019	418	415,704
Millennium Laboratories, Inc.	410	413,704
Term Loan, 5.25%, Maturing April 16, 2021	4,254	4,239,005
	4,234	4,239,003
MMM Holdings, Inc.	1 351	1 210 750
Term Loan, 9.75%, Maturing December 12, 2017 MSO of Puerto Rico, Inc.	1,351	1,310,758
	082	072 594
Term Loan, 9.75%, Maturing December 12, 2017	982	972,584
National Mentor Holdings, Inc.	605	(70.550
Term Loan, 4.25%, Maturing January 31, 2021	695	679,552
Onex Carestream Finance L.P.	2.040	2.020.451
Term Loan, 5.00%, Maturing June 7, 2019	3,948	3,930,476
Opal Acquisition, Inc.		
Term Loan, 5.00%, Maturing November 27, 2020	2,153	2,135,083
Ortho-Clinical Diagnostics, Inc.		
Term Loan, 4.75%, Maturing June 30, 2021	4,179	4,118,927

Pharmaceutical Product Development, LLC

Term Loan, 4.00%, Maturing December 5, 2018 3,479 3,465,084

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
PRA Holdings, Inc.			. =
Term Loan, 4.50%, Maturing September 23, 2020	1,741	\$	1,721,008
Radnet Management, Inc.	4.004		4 000 000
Term Loan, 4.27%, Maturing October 10, 2018	1,904		1,893,829
RegionalCare Hospital Partners, Inc.	• • • •		
Term Loan, 6.00%, Maturing April 19, 2019	2,017		2,012,082
Sage Products Holdings III, LLC	1 455		1 454 542
Term Loan, 5.00%, Maturing December 13, 2019	1,477		1,474,743
Salix Pharmaceuticals Ltd.	002		004.000
Term Loan, 4.25%, Maturing January 2, 2020	903		894,322
Select Medical Corporation	225		221.062
Term Loan, 2.99%, Maturing December 20, 2016	225		221,062
Term Loan, 3.75%, Maturing June 1, 2018	1,225		1,194,375
Steward Health Care System, LLC			
Term Loan, 6.75%, Maturing April 12, 2020	1,404		1,391,764
Tecomet, Inc.			
Term Loan, 5.75%, Maturing December 5, 2021	1,500		1,447,500
Truven Health Analytics, Inc.			
Term Loan, 4.50%, Maturing June 6, 2019	1,784		1,737,243
U.S. Renal Care, Inc.			
Term Loan, 4.25%, Maturing July 3, 2019	2,199		2,168,319
		\$	126,286,735
Home Furnishings 0.3%			
Interline Brands, Inc.			
Term Loan, 4.00%, Maturing March 17, 2021	323	\$	311,676
Serta Simmons Holdings, LLC			,
Term Loan, 4.25%, Maturing October 1, 2019	3,459		3,421,233
Tempur-Pedic International, Inc.	,		, ,
Term Loan, 3.50%, Maturing March 18, 2020	2,196		2,168,140
	,		, ,
		\$	5,901,049
		Ψ	3,501,045
Industrial Equipment 1.7%			
Alliance Laundry Systems, LLC			
	260	¢	264 201
Term Loan, 4.25%, Maturing December 10, 2018	368	\$	364,381
Apex Tool Group, LLC	1 226		1,289,900
Term Loan, 4.50%, Maturing January 31, 2020 Delachaux S.A.	1,326		1,289,900
	750		748,125
Term Loan, 5.25%, Maturing September 25, 2021	750		746,123
Doosan Infracore International, Inc.	1 254		1 247 202
Term Loan, 4.50%, Maturing May 28, 2021	1,354		1,347,393
Filtration Group Corporation	1 000		1,003,750
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021	1,000		1,005,750
Gardner Denver, Inc.	2 1 4 0		2.019.600
Term Loan, 4.25%, Maturing July 30, 2020	2,148		2,018,609
Term Loan, 4.75%, Maturing July 30, 2020 Generac Power Systems, Inc.	UR 469		552,927
•	1 006		1 920 420
Term Loan, 3.25%, Maturing May 31, 2020	1,886		1,829,420
Husky Injection Molding Systems Ltd.	2 ((1		2 564 025
Term Loan, 4.25%, Maturing June 30, 2021	3,661		3,564,925
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022	900		870,750
Milacron, LLC	1 000		1 050 604
Term Loan, 4.00%, Maturing March 28, 2020	1,898		1,850,684
NN, Inc.			

Term Loan, 6.00%, Maturing August 27, 2021	887	886,588
Paladin Brands Holding, Inc.		
Term Loan, 6.75%, Maturing August 16, 2019	845	842,515

Borrower/Tranche Description	Princ Amo (000 s	•		Value
Rexnord, LLC			_	
Term Loan, 4.00%, Maturing August 21, 2020		6,542	\$	6,416,250
Signode Industrial Group US, Inc.		4 500		4 770 070
Term Loan, 3.75%, Maturing May 1, 2021		1,583		1,523,958
Spansion, LLC				1 102 0 60
Term Loan, 3.75%, Maturing December 19, 2019		1,201		1,193,069
STS Operating, Inc.		207		201.045
Term Loan, 4.75%, Maturing February 12, 2021		397		391,045
Tank Holding Corp.		0.47		022.017
Term Loan, 4.25%, Maturing July 9, 2019		847		832,917
Terex Corporation	ELID	2.005		2.541.000
Term Loan, 4.00%, Maturing August 13, 2021	EUR	2,095		2,541,089
Unifrax Corporation		(22		(27.920
Term Loan, 4.25%, Maturing November 28, 2018		633		627,830
Virtuoso US, LLC		571		565 101
Term Loan, 4.75%, Maturing February 11, 2021		571		567,121
			\$	31,263,246
Insurance 2.0%				
Alliant Holdings I, Inc.				
Term Loan, 4.25%, Maturing December 20, 2019		3,205	\$	3,164,119
AmWINS Group, LLC				
Term Loan, 5.00%, Maturing September 6, 2019		5,029		5,016,502
Asurion, LLC				
Term Loan, 5.00%, Maturing May 24, 2019		10,210		10,086,943
Term Loan, 4.25%, Maturing July 8, 2020		1,133		1,101,599
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021		1,375		1,371,563
CGSC of Delaware Holding Corporation				
Term Loan, 5.00%, Maturing April 16, 2020		1,578		1,460,083
CNO Financial Group, Inc.				
Term Loan, 3.75%, Maturing September 28, 2018		4,743		4,636,202
Cunningham Lindsey U.S., Inc.				
Term Loan, 5.00%, Maturing December 10, 2019		2,398		2,345,270
Term Loan - Second Lien, 9.25%, Maturing June 10, 2020		572		557,895
Hub International Limited				, i
Term Loan, 4.25%, Maturing October 2, 2020		3,530		3,438,655
USI, Inc.		,		
Term Loan, 4.25%, Maturing December 27, 2019		3,882		3,816,355
5 The state of the		- ,		-,,
			\$	36,995,186
			Ψ	00,770,100
Leisure Goods/Activities/Movies 2.2%				
Activision Blizzard, Inc.				
Term Loan, 3.25%, Maturing October 12, 2020		3,665	\$	3,659,621
•		3,003	Ф	3,039,021
Aufinco Pty Limited Term Lean 4 00% Metaring May 20, 2020		1 650		1 610 752
Term Loan, 4.00%, Maturing May 29, 2020		1,650		1,612,753
Term Loan - Second Lien, 8.25%, Maturing November 30, 2020		2,000		1,970,000
Bombardier Recreational Products, Inc.		4 500		4 502 006
Term Loan, 4.00%, Maturing January 30, 2019		4,582		4,502,096
Bright Horizons Family Solutions, Inc.		221		217 469
Term Loan, 3.75%, Maturing January 30, 2020		221		217,468
ClubCorp Club Operations, Inc.		0.440		0.410.040
Term Loan, 4.50%, Maturing July 24, 2020		2,442		2,410,240
Dave & Buster s, Inc.		100		101.070
Term Loan, 4.25%, Maturing July 25, 2020		183		181,863

Emerald Expositions Holding, Inc.		
Term Loan, 4.75%, Maturing June 17, 2020	1,190	1,171,803
Equinox Holdings, Inc.		
Term Loan, 5.00%, Maturing January 31, 2020	2,122	2,109,129

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Fender Musical Instruments Corporation			
Term Loan, 5.75%, Maturing April 3, 2019	444	\$	442,054
Kasima, LLC		·	,
Term Loan, 3.25%, Maturing May 17, 2021	1,026		1,002,656
Live Nation Entertainment, Inc.	1,020		1,002,000
Term Loan, 3.50%, Maturing August 17, 2020	6,991		6,912,189
Nord Anglia Education Finance, LLC	0,551		0,512,105
Term Loan, 4.50%, Maturing March 31, 2021	1.866		1,837,641
Regal Cinemas, Inc.	1,000		1,037,011
Term Loan, 2.70%, Maturing August 23, 2017	871		856,775
Sabre, Inc.	071		030,773
Term Loan, 4.00%, Maturing February 19, 2019	1,421		1,402,349
SeaWorld Parks & Entertainment, Inc.	1,721		1,402,547
Term Loan, 3.00%, Maturing May 14, 2020	2,313		2,197,051
Sonifi Solutions, Inc.	2,313		2,197,031
Term Loan, 6.75%, Maturing March 28, 2018 ⁽³⁾	544		38,110
SRAM, LLC	J 44		36,110
	2,133		2.067.012
Term Loan, 4.01%, Maturing April 10, 2020	2,133		2,067,912
Town Sports International, Inc.	1.541		1 112 (7)
Term Loan, 4.50%, Maturing November 16, 2020	1,541		1,113,676
WMG Acquisition Corp.	1.160		1 110 702
Term Loan, 3.75%, Maturing July 1, 2020	1,160		1,119,702
Zuffa, LLC	2.455		2.216.241
Term Loan, 3.75%, Maturing February 25, 2020	3,455		3,316,341
		\$	40,141,429
Lodging and Casinos 2.2%			
Lodging and Casinos 2.2% Affinity Gaming, LLC			
Affinity Gaming, LLC	1,553	\$	1,541,683
	1,553	\$	1,541,683
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017	1,553 3,616	\$	1,541,683 3,595,146
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V.		\$	
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022	3,616	\$	3,595,146
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation	3,616	\$	3,595,146
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020	3,616 975	\$	3,595,146 967,687
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company	3,616 975	\$	3,595,146 967,687
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾	3,616 975 560	\$	3,595,146 967,687 552,092
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC	3,616 975 560 1,594	\$	3,595,146 967,687 552,092 1,408,444
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020	3,616 975 560	\$	3,595,146 967,687 552,092
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc.	3,616 975 560 1,594 2,523	\$	3,595,146 967,687 552,092 1,408,444 2,507,944
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020	3,616 975 560 1,594	\$	3,595,146 967,687 552,092 1,408,444
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd.	3,616 975 560 1,594 2,523 3,100	\$	3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018	3,616 975 560 1,594 2,523	\$	3,595,146 967,687 552,092 1,408,444 2,507,944
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc.	3,616 975 560 1,594 2,523 3,100 GBP 2,775	\$	3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ City Center Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019	3,616 975 560 1,594 2,523 3,100 GBP 2,775	\$	3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ City Center Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019	3,616 975 560 1,594 2,523 3,100 GBP 2,775	\$	3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017(5) City Center Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC	3,616 975 560 1,594 2,523 3,100 GBP 2,775	\$	3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017(5) City Center Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020	3,616 975 560 1,594 2,523 3,100 GBP 2,775	\$	3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020 La Quinta Intermediate Holdings, LLC	3,616 975 560 1,594 2,523 3,100 GBP 2,775 178 416	\$	3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941 7,764,979
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017(5) CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020 La Quinta Intermediate Holdings, LLC Term Loan, 4.00%, Maturing April 14, 2021	3,616 975 560 1,594 2,523 3,100 GBP 2,775	\$	3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020 La Quinta Intermediate Holdings, LLC Term Loan, 4.00%, Maturing April 14, 2021 MGM Resorts International	3,616 975 560 1,594 2,523 3,100 GBP 2,775 178 416 7,845	\$	3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941 7,764,979 1,384,287
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020 La Quinta Intermediate Holdings, LLC Term Loan, 4.00%, Maturing April 14, 2021 MGM Resorts International Term Loan, 3.50%, Maturing December 20, 2019	3,616 975 560 1,594 2,523 3,100 GBP 2,775 178 416	\$	3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941 7,764,979
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020 La Quinta Intermediate Holdings, LLC Term Loan, 4.00%, Maturing April 14, 2021 MGM Resorts International Term Loan, 3.50%, Maturing December 20, 2019 Pinnacle Entertainment, Inc.	3,616 975 560 1,594 2,523 3,100 GBP 2,775 178 416 7,845 1,399 6,395	\$	3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941 7,764,979 1,384,287 6,254,924
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020 La Quinta Intermediate Holdings, LLC Term Loan, 3.50%, Maturing August 14, 2021 MGM Resorts International Term Loan, 3.50%, Maturing December 20, 2019 Pinnacle Entertainment, Inc. Term Loan, 3.75%, Maturing August 13, 2020	3,616 975 560 1,594 2,523 3,100 GBP 2,775 178 416 7,845	\$	3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941 7,764,979 1,384,287
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020 La Quinta Intermediate Holdings, LLC Term Loan, 4.00%, Maturing April 14, 2021 MGM Resorts International Term Loan, 3.50%, Maturing December 20, 2019 Pinnacle Entertainment, Inc.	3,616 975 560 1,594 2,523 3,100 GBP 2,775 178 416 7,845 1,399 6,395	\$	3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941 7,764,979 1,384,287 6,254,924

Marcine Discription		Principal		
Part				
Term. Loan, 3.75%, Maturing Manuary 15, 2021 Marker Scientific American Incentation Inc. Term. Loan, 6.00%, Maturing October 18, 2020 4,108	•	(000 s omitted)		Value
Scientific Games International, Inc.		071	¢	971 160
Term Lean, 6.00%, Maturing October 18, 2020 4,108 (24) Tropicana Entertainment, Inc. Term Lean, 4.00%, Maturing November 27, 2020 494 486,035 Nonferrous Metals/Minerals 0.9% Nonferrous Metals/Minerals 0.9% Author Maturial Resources, LLC Term Loan, 6.25%, Maturing May 22, 2020 909 \$ 737,274 Arch Coal, Inc. Term Loan, 6.25%, Maturing May 16, 2018 3.024 2.514,460 Failed Maturials May 16, 2018 3.024 2.514,460 Failed Maturials May 16, 2018 494 4.56,719 Term Loan, 5.25%, Maturing March 15, 2017 494 4.56,719 Term Loan, 5.35%, Maturing March 15, 2017 494 4.56,719 Term Loan, 5.25%, Maturing December 5, 2019 1,01 980,280 Normal Aluminum Acquisition Croporation Term Loan, 5.35%, Maturing March 10, 2017 3.22 3.06,692 Term Loan, 5.35%, Maturing March 10, 2017 3.05 4.93 4.94 Term Loan, 5.25%, Maturing March 10, 2017 2.05 8.14 9		8/1	\$	8/1,169
Perm Loan, A.00%, Maturing November 27, 2020	•	4 150		4 109 624
Term Loan, 4.00%, Maturing November 27, 2020 494 486,035 Nonferrous Metals/Minerals 0.9% 4.082,362 Nonferrous Metals/Minerals 0.9% \$ 737,274 Alpha Natural Resources, LLC 909 \$ 737,274 Term Loan, 6.5%, Maturing May 22, 2020 909 \$ 737,274 Arch Coal, Inc. 3,024 2,514,460 Farm Loan, 6.5%, Maturing March 15, 2017 494 456,719 Term Loan, 6.5%, Maturing September 5, 2019 2493 2,271,105 Murray Energy Corporation 1811 1,748,369 Noranda Albumium Acquisition Corporation 1021 980,280 Novelis, Inc. 3,232 3,206,792 Term Loan, 5.75%, Maturing March 10, 2017 3,232 3,206,792 Oxhow Carbon, LLC 3 2,32 3,206,792 Term Loan, 5.25%, Maturing July 19, 2019 509 469,322 Term Loan, 5.25%, Maturing July 19, 2019 500 475,000 United Central Industrial Supply Company, LLC 3,138 2,441,028 Term Loan, 7.25%, Maturing April 2, 2018 3,138 2,441,238		4,138		4,108,024
Nonferrous Metals/Minerals 0.9%		404		196 025
Nonferrous Metals/Minerals 0.9% Alpha Natural Resources, LLC Term Loan, 3.0%, Maturing May 22, 2020 3, 23, 24, 4606 Agriculturing May 16, 2018 3, 024 2,514,4606 Agriculturing May 16, 2018 3, 024 2,514,4606 Agriculturing May 16, 2018 3, 024 2,514,4606 Agriculturing March 15, 2017 2494 245,719 2493 2,271,105 Agriculturing March 15, 2017 2494 245,719 2493 2,271,105 Murray Energy Corporation 1,811 1,748,369 Noranda Aluminum Acquisition Corporation 1,811 1,748,369 Noranda Aluminum Acquisition Corporation 3,232 3,206,792 3,206,792 3,207,105 3,207,1	Term Loan, 4.00%, Maturing November 27, 2020	494		480,033
Apha Natural Resources, LLC			\$	40,882,362
Apha Natural Resources, LLC	Nonferrous Metals/Minerals 0.9%			
Term Loan, 3.50%, Maturing May 12, 2020 90 \$ 737,274 Arch Coal, Inc. 3,024 2,514,460 Fairmount Minerals Ltd. 494 456,719 Term Loan, 4.50%, Maturing March 15, 2017 494 456,719 Term Loan, 3.50%, Maturing September 5, 2019 1,121 3,243 Murray Energy Corporation 3 2,271,105 Term Loan, 5.25%, Maturing December 5, 2019 1,021 980,280 Noranda Aluminum Acquisition Corporation 3,232 3,206,792 Term Loan, 5.75%, Maturing February 28, 2019 1,021 980,280 Novelis, Inc. 3,232 3,206,792 Term Loan, 5.75%, Maturing July 19, 2017 509 469,322 Term Loan, 5.20%, Maturing July 19, 2019 509 469,322 Term Loan, 5.20%, Maturing July 19, 2019 509 469,322 Term Loan, 5.20%, Maturing July 19, 2019 509 469,322 Term Loan, 5.20%, Maturing July 19, 2019 509 469,322 Term Loan, 5.20%, Maturing April 2, 2018 3,133 2,441,028 Oil and Gas 2.1% 3,133 2,441,028 </td <td></td> <td></td> <td></td> <td></td>				
Arch Coal, Inc. 3,024 2,514,460 Fairmount Minerals Ltd. 494 456,719 Term Loan, 3,81%, Maturing March 15, 2017 494 456,719 Term Loan, 3,81%, Maturing September 5, 2019 2,493 2,271,105 Murray Energy Corporation 1,811 1,748,369 Form Loan, 5,25%, Maturing December 5, 2019 1,811 1,748,369 Novalis, Inc. 3,222 3,200,792 Term Loan, 3,75%, Maturing March 10, 2017 302 3,206,792 Oxbow Carbon, LLC 3 469,322 Term Loan, 2,25%, Maturing July 19, 2019 50 469,322 Term Loan, 2,25%, Maturing March 10, 2017 50 469,322 Term Loan, 2,25%, Maturing July 19, 2019 50 475,000 Carter Loan, 50,00%, Maturing January 17, 2020 925 814,000 United Central Industrial Supply Company, LLC 3,138 2,441,238 Term Loan, 7,25%, Maturing April 2, 2018 3,138 2,441,238 Oll and Gas 2,18 2,441,233 2,441,233 Term Loan, 5,00%, Maturing December 19, 2019 3,15 2,288,000 <t< td=""><td></td><td>909</td><td>\$</td><td>737 274</td></t<>		909	\$	737 274
Term Loan, 6.25%, Maturing May 16, 2018 3,024 2,514,460 Fairmount Minerals Ltd. 494 456,719 Term Loan, 3.50%, Maturing September 5, 2019 2,493 2,271,105 Murray Energy Corporation 1 1,748,368 Term Loan, 5.25%, Maturing December 5, 2019 1,021 980,280 Novells, Inc. 3,232 3,206,792 Term Loan, 5.75%, Maturing Jebruary 28, 2019 1,021 980,280 Novells, Inc. 3,232 3,206,792 Term Loan, 3.75%, Maturing March 10, 2017 509 469,322 Term Loan, 25%, Maturing July 19, 2019 509 469,322 Term Loan, 5econd Lien, 8.00%, Maturing January 17, 2020 925 814,000 United Central Industrial Supply Company, LLC 500 475,000 Term Loan, 5.26%, Maturing April 2, 2018 3,138 2,441,928 American, 7.25%, Maturing April 2, 2018 3,138 2,441,928 Oil and Gas 2.1% 2 3,138 2,441,928 American, 5.00%, Maturing April 2, 2018 2,712 \$ 2,481,337 Term Loan, 5.00%, Maturing April		707	Ψ	131,217
Farmount Minerals Ltd. Term Loan, 3.50%, Maturing March 15, 2017 494 456,719 Term Loan, 4.50%, Maturing September 5, 2019 2,493 2,271,105 Murray Energy Corporation 1,811 1,748,369 Term Loan, 5.25%, Maturing December 5, 2019 1,021 980,280 Novelis, Inc.	·	3.024		2 514 460
Term Loan, 3.81%, Maturing March 15, 2017 494 456,719 ferm Loan, 3.81%, Maturing September 5, 2019 2,493 2,271,105 Murray Energy Corporation 1,811 1,748,369 Noranda Aluminum Acquistion Corporation 80,280 1,021 898,280 Ferm Loan, 5,75%, Maturing February 28, 2019 1,021 898,280 Novelis, Inc. 3,232 3,206,792 Chybox Carbon, LLC 509 469,322 Term Loan, 25%, Maturing March 10, 2017 509 469,322 Term Loan, 25%, Maturing Junuary 17, 2020 925 814,000 United Central Industrial Supply Company, LLC 500 475,000 Term Loan, 25%, Maturing April 2, 2018 3,138 2,441,928 Term Loan, 7.25%, Maturing April 2, 2018 3,138 2,441,928 Oil and Gas 2.1% Ameriforge Group, Inc. Term Loan, 5.00%, Maturing December 19, 2019 2,712 8,2481,337 Term Loan, 5.00%, Maturing August 15, 2020 1,97 1,887,155 Citgo Petroleum Corporation 1 1,297 1,293,508 <td< td=""><td></td><td>3,024</td><td></td><td>2,314,400</td></td<>		3,024		2,314,400
Term Loan, 4.50%, Maturing September 5, 2019 2,493 2,271,105 Murray Energy Corporation 1,811 1,748,369 Noranda Aluminum Acquisition Corporation 1,021 980,280 Novelis, Inc. 3,232 3,206,792 Cerm Loan, 3.75%, Maturing February 28, 2019 50 469,322 Novelis, Inc. 50 469,322 Term Loan, 4.25%, Maturing July 19, 2019 50 469,322 Term Loan, 2500, Maturing July 19, 2019 50 475,000 United Central Industrial Supply Company, LLC 50 475,000 Term Loan, 2500, Maturing April 2, 2018 3,138 2,441,928 Walter Energy, Inc. 50 475,000 Term Loan, 7,25%, Maturing April 2, 2018 3,138 2,441,928 Amerifore Group, Inc. Term Loan, 5,00%, Maturing December 19, 2019 2,712 2,481,337 Term Loan, 5,00%, Maturing December 19, 2019 3,150 2,898,000 Promo Midstream Funding, LLC Term Loan, 5,00%, Maturing August 15, 2020 1,997 1,887,155 Citgo Petroleum Corporation 1,297 1,29		101		456 710
Murray Energy Corporation				
Term Loan, 5.25%, Maturing December 5, 2019 1,811 1,748,369 Noranda Aluminum Acquisition Corporation 1 2980,280 Term Loan, 5.75%, Maturing February 28, 2019 3,232 3,206,792 Oxbow Carbon, LLC 3 3,206,792 Term Loan, 4.25%, Maturing July 19, 2019 509 469,322 Term Loan, 5.80%, Maturing July 19, 2019 500 475,000 United Central Industrial Supply Company, LLC 500 475,000 Term Loan, 2.25%, Maturing April 2, 2018 500 475,000 Walter Energy, Inc. 500 475,000 Term Loan, 7.25%, Maturing April 2, 2018 3,138 2,441,928 Oil and Gas 2.1% Ameriforge Group, Inc. Term Loan, 5.00%, Maturing December 19, 2019 2,712 \$ 2,481,337 Term Loan, 5.00%, Maturing August 15, 2020 1,997 1,887,155 Citgo Petroleum Corporation 1,297 1,293,508 Term Loan, 5.00%, Maturing July 29, 2021 1,010 954,716 Term Loan, 5.00%, Maturing July 29, 2021 1,010 954,716 Term Loan, 3.85%, Maturing July 25, 2021	* *	2,493		2,271,103
Noranda Aluminum Acquisition Corporation ferm Loan, 5.75%, Maturing February 28, 2019 1,021 980,280 Novelis, Inc. 3,323 3,206,792 Erm Loan, 3.75%, Maturing March 10, 2017 509 469,322 Term Loan, 4.25%, Maturing July 19, 2019 509 469,322 Term Loan - Second Lien, 8.00%, Maturing January 17, 2020 925 814,000 United Central Industrial Supply Company, LLC Term Loan - Second Lien, 12.50%, Maturing April 9, 2019 500 475,000 Walter Energy, Inc. 3,138 2,441,928 Ferm Loan, 7.25%, Maturing April 2, 2018 3,138 2,441,928 Oil and Gas 2.1% Ameriforge Group, Inc. Ferm Loan, 5.00%, Maturing December 19, 2019 2,712 \$ 2,481,337 Term Loan, 5.00%, Maturing December 19, 2019 3,150 2,898,000 For Loan - Second Lien, 8.75%, Maturing December 19, 2020 1,997 1,887,155 City Detroleum Corporation Term Loan, 5.00%, Maturing July 29, 2021 1,207 2,203 2,93,508 Creswood Holdings, LLC 1,307 1,132,		1 911		1 748 360
Term Loan, 5.75%, Maturing February 28, 2019 1,021 980,280 Novelis, Inc. 3,232 3,206,792 Term Loan, 3.75%, Maturing March 10, 2017 3,232 3,206,792 Oxbow Carbon, LLC 509 469,322 Term Loan, 4.25%, Maturing July 19, 2019 925 814,000 United Central Industrial Supply Company, LLC 500 475,000 Term Loan Second Lien, 12,50%, Maturing April 9, 2019 500 475,000 Walter Energy, Inc. 500 475,000 Term Loan, 7,25%, Maturing April 2, 2018 3,138 2,441,288 Oil and Gas 2.1% Ameriforge Group, Inc. 5 6,115,249 Oil and Gas 2.1% 5 2,481,337 Term Loan, 5,00%, Maturing December 19, 2019 2,712 \$ 2,481,337 Term Loan, 5,00%, Maturing August 15, 2020 1,997 1,887,155 Term Loan, 5,00%, Maturing Multing December 19, 2020 1,997 1,887,155 Citgo Petroleum Corporation 1,297 1,293,508 Term Loan, 4,50%, Maturing June 19, 2019 1,010 954,716 Term Loan, 7,00%, Maturing Ju		1,011		1,740,309
Novelis, Inc. 3,232 3,206,792 Term Loan, 3,75%, Maturing March 10, 2017 3,232 3,206,792 Term Loan, 4,25%, Maturing July 19, 2019 509 469,322 Term Loan, 5,25%, Maturing Juny 19, 2019 925 814,000 United Central Industrial Supply Company, LLC 300 475,000 Term Loan - Second Lien, 12,50%, Maturing April 9, 2019 500 475,000 Walter Energy, Inc. 3,138 2,441,928 Term Loan, 7,25%, Maturing April 2, 2018 3,138 2,441,928 Oil and Gas 2.1% 4 4 4,41,928 Amerifore Group, Inc. 5 16,115,249 Oil and Gas 2.1% 2 2,481,337 Amerifore Group, Inc. 2,712 \$ 2,481,337 Term Loan, 5,00%, Maturing December 19, 2019 2,712 \$ 2,481,337 Term Loan, 5,00%, Maturing August 15, 2020 1,997 1,887,155 City Petroleum Corporation 1,297 1,293,508 Term Loan, 5,50%, Maturing Jule 19, 2019 1,207 1,293,508				

Obsidian	Natural (Gas Trust

Term Loan, 7.00%, Maturing November 2, 2015

687

682,318

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Paragon Offshore Finance Company Them Land 2.75% Metaping July 19, 2021	1 122	¢	021 416
Term Loan, 3.75%, Maturing July 18, 2021	1,122	\$	931,416
Samson Investment Company Term Loan - Second Lien, 5.00%, Maturing September 25, 2018	1,900		1,502,583
Seadrill Partners Finco, LLC	1,900		1,302,363
,	5,677		1 122 161
Term Loan, 4.00%, Maturing February 21, 2021 Seventy Seven Operating, LLC	3,077		4,433,464
Term Loan, 3.75%, Maturing June 25, 2021	697		590,284
Sheridan Investment Partners II, L.P.	091		390,204
Term Loan, 4.25%, Maturing December 16, 2020	47		38,424
Term Loan, 4.25%, Maturing December 16, 2020	127		103,028
Term Loan, 4.25%, Maturing December 16, 2020	914		740,638
Sheridan Production Partners I, LLC	714		740,036
Term Loan, 4.25%, Maturing October 1, 2019	262		229,172
Term Loan, 4.25%, Maturing October 1, 2019	429		375,197
Term Loan, 4.25%, Maturing October 1, 2019			
Tallgrass Operations, LLC	3,236		2,831,497
	1 /150		1,427,177
Term Loan, 4.25%, Maturing November 13, 2018 Tervita Corporation	1,458		1,427,177
-	2.052		2 740 845
Term Loan, 6.25%, Maturing May 15, 2018	2,952		2,740,845
		Φ.	20.277.070
		\$	39,375,879
Publishing 1.4%			
Ascend Learning, LLC			
Term Loan, 6.00%, Maturing July 31, 2019	1,687	\$	1,678,814
Getty Images, Inc.			
Term Loan, 4.75%, Maturing October 18, 2019	9,041		8,377,533
Interactive Data Corporation			
Term Loan, 4.75%, Maturing May 2, 2021	2,090		2,079,575
Laureate Education, Inc.			
Term Loan, 5.00%, Maturing June 15, 2018	8,589		8,223,988
McGraw-Hill Global Education Holdings, LLC			
Term Loan, 5.75%, Maturing March 22, 2019	841		838,039
Merrill Communications, LLC			
Term Loan, 5.75%, Maturing March 8, 2018	763		762,985
Multi Packaging Solutions, Inc.			
Term Loan, 4.25%, Maturing September 30, 2020	422		409,422
Nelson Education, Ltd.			
Term Loan, 6.75%, Maturing July 3, 2014 ⁽⁷⁾	582		477,640
Penton Media, Inc.			
Term Loan, 5.50%, Maturing October 3, 2019	765		761,486
ProQuest, LLC			
Term Loan, 5.25%, Maturing October 24, 2021	900		897,375
Springer Science+Business Media Deutschland GmbH			
Term Loan, 4.75%, Maturing August 14, 2020	2,296		2,267,324
		\$	26,774,181
Radio and Television 1.4%			
ALM Media Holdings, Inc.			
Term Loan, 5.50%, Maturing July 31, 2020	571	\$	569,978
AP NMT Acquisition B.V.	3,1	Ψ	23,770
Term Loan, 6.75%, Maturing August 13, 2021	599		589,522
Block Communications, Inc.	377		307,322
Term Loan, 5.75%, Maturing October 21, 2021	299		298,502
, o /v,	2//		2,0,502

Clear Channel Communications, Inc.		
Term Loan, 3.82%, Maturing January 29, 2016	5	4,732
Term Loan, 6.92%, Maturing January 30, 2019	566	534,953
Term Loan, 7.67%, Maturing July 30, 2019	1,682	1,616,943

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Cumulus Media Holdings, Inc.		
Term Loan, 4.25%, Maturing December 23, 2020	5,477	\$ 5,308,858
Entercom Radio, LLC		
Term Loan, 4.00%, Maturing November 23, 2018	419	417,628
Entravision Communications Corporation		
Term Loan, 3.50%, Maturing May 31, 2020	1,815	1,760,550
Gray Television, Inc.		
Term Loan, 3.75%, Maturing June 10, 2021	334	329,439
Media General, Inc.		
Term Loan, 4.25%, Maturing July 31, 2020	1,802	1,784,101
Mission Broadcasting, Inc.		
Term Loan, 3.75%, Maturing October 1, 2020	935	926,098
Nexstar Broadcasting, Inc.		
Term Loan, 3.75%, Maturing October 1, 2020	1,061	1,050,210
Raycom TV Broadcasting, LLC		
Term Loan, 3.75%, Maturing August 4, 2021	895	886,057
Sinclair Television Group, Inc.		
Term Loan, 3.00%, Maturing April 9, 2020	516	502,929
TWCC Holding Corp.		
Term Loan, 3.50%, Maturing February 13, 2017	1,211	1,187,263
Term Loan - Second Lien, 7.00%, Maturing June 26, 2020	825	787,875
Tyrol Acquisitions 2 SAS		
Term Loan, 4.02%, (3.02% Cash, 1.00% PIK), Maturing January 29, 2016	EUR 717	856,966
Term Loan, 4.02%, (3.02% Cash, 1.00% PIK), Maturing January 29, 2016	EUR 717	856,966
Univision Communications, Inc.		
Term Loan, 4.00%, Maturing March 1, 2020	6,607	6,475,291
		\$ 26,744,861
Retailers (Except Food and Drug) 3.3%		
99 Cents Only Stores		
Term Loan, 4.50%, Maturing January 11, 2019	2,887	\$ 2,865,403
B&M Retail Limited	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 3.81%, Maturing May 21, 2019	GBP 475	731,161
Term Loan, 4.31%, Maturing April 28, 2020	GBP 375	580,457
B.C. Unlimited Liability Company		
Term Loan, 4.50%, Maturing December 12, 2021	8,725	8,728,891
Bass Pro Group, LLC	·	, ,
Term Loan, 3.75%, Maturing November 20, 2019	3,159	3,115,750
Burlington Coat Factory Warehouse Corporation	,	, ,
Term Loan, 4.25%, Maturing August 13, 2021	648	642,702
CDW, LLC		
Term Loan, 3.25%, Maturing April 29, 2020	4,623	4,499,907
David s Bridal, Inc.	,	, ,
Term Loan, 5.25%, Maturing October 11, 2019	669	634,536
Evergreen Acqco 1 L.P.		,
Term Loan, 5.00%, Maturing July 9, 2019	709	698,979
Harbor Freight Tools USA, Inc.		
Term Loan, 4.75%, Maturing July 26, 2019	1,308	1,307,129
Hudson s Bay Company	,	
Term Loan, 4.75%, Maturing November 4, 2020	1,633	1,636,391
J. Crew Group, Inc.		
Term Loan, 4.00%, Maturing March 5, 2021	3,831	3,610,482
Jo-Ann Stores, Inc.		
Term Loan, 4.00%, Maturing March 16, 2018	4,024	3,923,383
Men s Wearhouse, Inc. (The)		

Term Loan, 4.50%, Maturing June 18, 2021	1,895	1,888,143
Michaels Stores, Inc.		
Term Loan, 3.75%, Maturing January 28, 2020	3,965	3,897,722
Term Loan, 4.00%, Maturing January 28, 2020	1,322	1,305,166

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Neiman Marcus Group, Inc. (The)	(*** * ********************************		
Term Loan, 4.25%, Maturing October 25, 2020	5,420	\$	5,317,214
Party City Holdings, Inc.			
Term Loan, 4.00%, Maturing July 27, 2019	2,622		2,569,332
Pep Boys-Manny, Moe & Jack (The)			
Term Loan, 4.25%, Maturing October 11, 2018	490		486,631
Petco Animal Supplies, Inc.			
Term Loan, 4.00%, Maturing November 24, 2017	2,390		2,366,302
PFS Holding Corporation			
Term Loan, 4.50%, Maturing January 31, 2021	298		248,621
Pier 1 Imports (U.S.), Inc.			
Term Loan, 4.50%, Maturing April 30, 2021	672		668,267
Pilot Travel Centers, LLC			
Term Loan, 4.25%, Maturing October 1, 2021	2,725		2,733,516
Rent-A-Center, Inc.			
Term Loan, 3.75%, Maturing March 19, 2021	670		655,701
Spin Holdco, Inc.	4.0==		1 0 10 = 2 1
Term Loan, 4.25%, Maturing November 14, 2019	1,977		1,949,724
Toys R Us Property Company I, LLC	2.470		2212177
Term Loan, 6.00%, Maturing August 21, 2019	2,450		2,348,155
Vivarte SA	ELID 700		0.45.050
Term Loan, 11.02%, (4.02% Cash, 7.00% PIK), Maturing July 24, 2019 ⁽⁸⁾	EUR 780		845,252
Term Loan, 5.02%, (1.27% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁹⁾ Wilton Brands, LLC	EUR 1,207		437,989
Term Loan, 7.50%, Maturing August 30, 2018	591		556,201
Term Loan, 7.50 %, Waturing August 50, 2010	371		330,201
		\$	61,249,107
Steel 0.6%			
FMG Resources (August 2006) Pty Ltd.			
Term Loan, 3.75%, Maturing June 30, 2019	8,539	\$	7,801,072
JMC Steel Group, Inc.			
Term Loan, 4.75%, Maturing April 1, 2017	1,343		1,318,089
Neenah Foundry Company			
Term Loan, 6.75%, Maturing April 26, 2017	2,158		2,139,576
Patriot Coal Corporation			
Term Loan, 9.00%, Maturing December 15, 2018	644		615,347
		\$	11,874,084
Surface Transport 0.6%			
Hertz Corporation (The)			
Term Loan, 3.50%, Maturing March 11, 2018	3,226	\$	3,150,286
Term Loan, 3.75%, Maturing March 11, 2018	1,000	-	995,000
Term Loan, 4.00%, Maturing March 11, 2018	2,916		2,877,841
Stena International S.a.r.l.	,		, , .
Term Loan, 4.00%, Maturing March 3, 2021	2,084		1,844,561
Swift Transportation Co., LLC	,		
Term Loan, 3.75%, Maturing June 9, 2021	1,563		1,546,774
		\$	10,414,462
		*	- ,, -v-
Telecommunications 1.8%			
Arris Group, Inc.			
Term Loan, 3.25%, Maturing April 17, 2020	1,039	\$	1,026,133

Cellular South, Inc.		
Term Loan, 3.25%, Maturing May 22, 2020	442	438,441
Crown Castle Operating Company		
Term Loan, 3.00%, Maturing January 31, 2021	1,568	1,543,480
Intelsat Jackson Holdings S.A.		
Term Loan, 3.75%, Maturing June 30, 2019	10,100	9,977,961

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
IPC Systems, Inc. Term Loan, 6.00%, Maturing November 8, 2020	1,393	\$	1,387,776
Sable International Finance Limited	1,393	Ф	1,367,770
Term Loan, Maturing November 6, 2016 ⁽²⁾	500		500,000
SBA Senior Finance II, LLC	300		300,000
Term Loan, 3.25%, Maturing March 24, 2021	2,388		2 242 225
Syniverse Holdings, Inc.	2,300		2,343,225
Term Loan, 4.00%, Maturing April 23, 2019	2,400		2,331,579
Term Loan, 4.00%, Maturing April 23, 2019 Term Loan, 4.00%, Maturing April 23, 2019	2,841		2,760,683
Telesat Canada	2,041		2,700,003
Term Loan, 3.50%, Maturing March 28, 2019	5,812		5,724,654
Windstream Corporation	3,012		3,724,034
Term Loan, 3.50%, Maturing August 8, 2019	978		966,627
			,
Term Loan, 3.50%, Maturing January 23, 2020	3,528		3,493,824
		\$	32,494,383
		Þ	32,494,363
Utilities 1.5%			
Calpine Construction Finance Company, L.P.			
Term Loan, 3.00%, Maturing May 3, 2020	1,231	\$	1,193,543
Term Loan, 3.25%, Maturing January 31, 2022	1,235	Ф	1,193,343
Calpine Corporation	1,233		1,200,128
Term Loan, 4.00%, Maturing April 1, 2018	989		981,954
			,
Term Loan, 4.00%, Maturing April 1, 2018 Term Loan, 4.00%, Maturing October 9, 2019	2,551 4,790		2,531,495 4,738,859
	4,790		
Term Loan, 4.00%, Maturing October 30, 2020	470		464,739
Dynegy Holdings, Inc. Term Loan, 4.00%, Maturing April 23, 2020	2,154		2,132,772
EFS Cogen Holdings I, LLC	2,134		2,132,772
Term Loan, 3.75%, Maturing December 17, 2020	674		665,377
Electrical Components International, Inc.	0/4		003,377
Term Loan, 5.75%, Maturing May 28, 2021	473		473,216
Energy Future Intermediate Holding Co., LLC	473		475,210
DIP Loan, 4.25%, Maturing June 19, 2016	3,122		3,126,426
Equipower Resources Holdings, LLC	3,122		3,120,420
Term Loan, 4.25%, Maturing December 31, 2019	1,506		1,501,320
Granite Acquisition, Inc.	1,500		1,501,520
Term Loan, 5.00%, Maturing October 15, 2021	143		144,728
Term Loan, 5.00%, Maturing October 15, 2021 Term Loan, 5.00%, Maturing October 15, 2021	3,257		3,289,272
La Frontera Generation, LLC	3,231		3,209,272
Term Loan, 4.50%, Maturing September 30, 2020	684		674,679
Lonestar Generation, LLC	004		074,079
Term Loan, 5.25%, Maturing February 20, 2021	748		733,155
PowerTeam Services, LLC	740		755,155
Term Loan, 4.25%, Maturing May 6, 2020	41		39,987
Term Loan, 4.25%, Maturing May 6, 2020	766		747,916
Southcross Holdings Borrower L.P.			
Term Loan, 6.00%, Maturing August 4, 2021	522		467,526
TerraForm Power Operating, LLC			
Term Loan, 4.75%, Maturing July 23, 2019	299		298,593
TPF II Power, LLC			
Term Loan, 5.50%, Maturing October 2, 2021	1,825		1,819,676
WTG Holdings III Corp.			
Term Loan, 4.75%, Maturing January 15, 2021	520		513,253
		\$	27,738,614

Total Senior Floating-Rate Interests (identified cost \$1,140,859,712)

\$ 1,110,134,164

Corporate Bonds & Notes 57.9%

Security	Principal Amount* (000 s omitted)		Value
Aerospace and Defense 0.8%	(ooo somittee)		v urue
Alliant Techsystems, Inc.			
5.25%, 10/1/21 ⁽¹⁰⁾	1,515	\$	1,533,938
CBC Ammo, LLC/CBC FinCo, Inc.	,	·	, ,
7.25%, 11/15/21 ⁽¹⁰⁾	2,415		2,285,194
Huntington Ingalls Industries, Inc.	·		
7.125%, 3/15/21	2,025		2,197,125
KLX, Inc.			
5.875%, 12/1/22 ⁽¹⁰⁾	1,845		1,868,062
TransDigm, Inc.			
7.50%, 7/15/21	460		492,200
6.00%, 7/15/22	2,850		2,857,125
6.50%, 7/15/24	2,785		2,812,850
		\$	14,046,494
Agriculture 0.0%			
Lorillard Tobacco Co.			
7.00%, 8/4/41	260	\$	329,404
		\$	329,404
Automotive 1.8%			
American Axle & Manufacturing, Inc.			
5.125%, 2/15/19	660	\$	676,500
Chrysler Group, LLC/CG Co-Issuer, Inc.		-	0.0,000
8.00%, 6/15/19	2,095		2,212,844
8.25%, 6/15/21	12,345		13,733,812
Ford Motor Co.			
6.625%, 10/1/28	1,000		1,231,107
General Motors Financial Co., Inc.			
2.75%, 5/15/16	3,070		3,125,644
4.75%, 8/15/17	1,615		1,707,217
4.25%, 5/15/23	960		981,494
Jaguar Land Rover Automotive PLC			
4.25%, 11/15/19 ⁽¹⁰⁾	1,255		1,270,688
Navistar International Corp.			
8.25%, 11/1/21	3,190		3,158,100
Schaeffler Holding Finance BV			
$6.875\%, 8/15/18^{(5)(10)}$	2,785		2,917,287
$6.75\%, 11/15/22^{(5)(10)}$	2,330		2,446,500
		\$	33,461,193
Banks and Thrifts 0.5%			
Banco do Brasil SA			
6.25% to 4/15/24, 10/29/49 ⁽¹⁰⁾⁽¹¹⁾	1,050	\$	769,125
Bank One Michigan		T	,3
8.25%, 11/1/24	275		371,823
Credit Suisse Group AG			, , ,
6.25% to 12/18/24, 12/29/49 ⁽¹⁰⁾⁽¹¹⁾	1,532		1,477,997
First Niagara Financial Group, Inc.	,		
7.25%, 12/15/21	945		1,071,592

Morgan Stanley		
4.35%, 9/8/26	1,600	1,611,757
Royal Bank of Scotland Group PLC		
6.10%, 6/10/23	1,850	2,009,831

Security	Principal Amount* (000 s omitted)		Value
Societe Generale SA	(ooo s omittee)		, and
8.25% to 11/29/18, 9/29/49 ⁽¹¹⁾⁽¹²⁾	645	\$	664,189
Standard Chartered PLC			
5.20%, 1/26/24 ⁽¹⁰⁾	1,662		1,730,037
Zions Bancorporation			
6.00%, 9/15/15	67		68,908
		\$	9,775,259
Beverage and Tobacco 0.4%			
Anheuser-Busch InBev Finance, Inc.			
4.625%, 2/1/44	750	\$	819,122
Constellation Brands, Inc.			
6.00%, 5/1/22	1,530		1,698,300
4.25%, 5/1/23	2,910		2,895,450
Cott Beverages, Inc.	2 200		2 024 000
5.375%, 7/1/22 ⁽¹⁰⁾	2,200		2,024,000
		\$	7,436,872
Brokerage/Securities Dealers/Investment Houses 0.3%			
Alliance Data Systems Corp.	1.210	Ф	1 241 762
6.375%, 4/1/20 ⁽¹⁰⁾	1,210	\$	1,241,762
Neuberger Berman Group, LLC/Neuberger Berman Finance Corp. 5.625%, 3/15/20 ⁽¹⁰⁾	4,335		4,551,750
		\$	5,793,512
Building and Development 1.9% Brookfield Residential Properties Inc.		\$	5,793,512
Brookfield Residential Properties, Inc.	1 555		
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾	1,555	\$ \$	5,793,512 1,632,750
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America	1,555 4,965		1,632,750
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾	,		
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾	,		1,632,750
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc.	4,965 1,855		1,632,750 4,977,412 1,896,737
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20	4,965 1,855 3,650		1,632,750 4,977,412 1,896,737 3,841,625
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾	4,965 1,855		1,632,750 4,977,412 1,896,737
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The)	4,965 1,855 3,650 1,545		1,632,750 4,977,412 1,896,737 3,841,625 1,575,900
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾	4,965 1,855 3,650		1,632,750 4,977,412 1,896,737 3,841,625
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc.	4,965 1,855 3,650 1,545 2,665		1,632,750 4,977,412 1,896,737 3,841,625 1,575,900 2,571,725
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾	4,965 1,855 3,650 1,545		1,632,750 4,977,412 1,896,737 3,841,625 1,575,900
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc.	4,965 1,855 3,650 1,545 2,665		1,632,750 4,977,412 1,896,737 3,841,625 1,575,900 2,571,725 4,734,450
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾	4,965 1,855 3,650 1,545 2,665 4,509		1,632,750 4,977,412 1,896,737 3,841,625 1,575,900 2,571,725
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20	4,965 1,855 3,650 1,545 2,665 4,509		1,632,750 4,977,412 1,896,737 3,841,625 1,575,900 2,571,725 4,734,450 895,613
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20 6.00%, 1/15/43 Nortek, Inc. 10.00%, 12/1/18	4,965 1,855 3,650 1,545 2,665 4,509 855 330 1,905		1,632,750 4,977,412 1,896,737 3,841,625 1,575,900 2,571,725 4,734,450 895,613 275,550 2,005,012
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20 6.00%, 1/15/43 Nortek, Inc. 10.00%, 12/1/18 8.50%, 4/15/21	4,965 1,855 3,650 1,545 2,665 4,509 855 330		1,632,750 4,977,412 1,896,737 3,841,625 1,575,900 2,571,725 4,734,450 895,613 275,550
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20 6.00%, 1/15/43 Nortek, Inc. 10.00%, 12/1/18 8.50%, 4/15/21 Rexel SA	4,965 1,855 3,650 1,545 2,665 4,509 855 330 1,905 1,840		1,632,750 4,977,412 1,896,737 3,841,625 1,575,900 2,571,725 4,734,450 895,613 275,550 2,005,012 1,978,000
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20 6.00%, 1/15/43 Nortek, Inc. 10.00%, 12/1/18 8.50%, 4/15/21 Rexel SA 6.125%, 12/15/19 ⁽¹⁰⁾	4,965 1,855 3,650 1,545 2,665 4,509 855 330 1,905 1,840 500		1,632,750 4,977,412 1,896,737 3,841,625 1,575,900 2,571,725 4,734,450 895,613 275,550 2,005,012 1,978,000 517,500
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20 6.00%, 1/15/43 Nortek, Inc. 10.00%, 12/1/18 8.50%, 4/15/21 Rexel SA 6.125%, 12/15/19 ⁽¹⁰⁾ 5.25%, 6/15/20 ⁽¹⁰⁾	4,965 1,855 3,650 1,545 2,665 4,509 855 330 1,905 1,840		1,632,750 4,977,412 1,896,737 3,841,625 1,575,900 2,571,725 4,734,450 895,613 275,550 2,005,012 1,978,000
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20 6.00%, 1/15/43 Nortek, Inc. 10.00%, 12/1/18 8.50%, 4/15/21 Rexel SA 6.125%, 12/15/19 ⁽¹⁰⁾ 5.25%, 6/15/20 ⁽¹⁰⁾ Toll Brothers Finance Corp.	4,965 1,855 3,650 1,545 2,665 4,509 855 330 1,905 1,840 500 2,710		1,632,750 4,977,412 1,896,737 3,841,625 1,575,900 2,571,725 4,734,450 895,613 275,550 2,005,012 1,978,000 517,500 2,743,875
Brookfield Residential Properties, Inc. 6.50%, 12/15/20 ⁽¹⁰⁾ Building Materials Corp. of America 5.375%, 11/15/24 ⁽¹⁰⁾ Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽¹⁰⁾ HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20 6.00%, 1/15/43 Nortek, Inc. 10.00%, 12/1/18 8.50%, 4/15/21 Rexel SA 6.125%, 12/15/19 ⁽¹⁰⁾ 5.25%, 6/15/20 ⁽¹⁰⁾	4,965 1,855 3,650 1,545 2,665 4,509 855 330 1,905 1,840 500		1,632,750 4,977,412 1,896,737 3,841,625 1,575,900 2,571,725 4,734,450 895,613 275,550 2,005,012 1,978,000 517,500

5.875%, 6/15/24 ⁽¹⁰⁾	1,810	1,816,788
USG Corp.		
5.875%, 11/1/21 ⁽¹⁰⁾	870	883,050
		\$ 34,955,012
Business Equipment and Services 2.4%		
Anna Merger Sub, Inc.		
$7.75\%, 10/1/22^{(10)}$	5,360	\$ 5,440,400

Sognity	Principal Amount* (000 s omitted)		Value
Security Audatov North Amorica, Inc.	(000 8 offitted)		vaiue
Audatex North America, Inc. 6.00%, 6/15/21 ⁽¹⁰⁾	2,445	\$	2,530,575
Avis Budget Car Rental, LLC/Avis Budget Finance, Inc.	2,443	φ	2,330,373
9.75%, 3/15/20	4,410		4,828,950
Carlson Travel Holdings, Inc.	7,710		4,020,930
7.50%, 8/15/19 ⁽¹⁰⁾	1,700		1,717,000
Carlson Wagonlit BV	1,700		1,717,000
6.875%, 6/15/19 ⁽¹⁰⁾	3,970		4,168,500
FTI Consulting, Inc.	3,770		1,100,500
6.00%, 11/15/22	3,974		4,083,285
National CineMedia, LLC	5,57.		.,002,202
7.875%, 7/15/21	3,090		3,267,675
ServiceMaster Co. (The)	2,11		, , , , , , , ,
8.00%, 2/15/20	2,337		2,471,378
7.00%, 8/15/20	803		835,120
TransUnion Holding Co., Inc.			
8.125%, 6/15/18	230		236,325
9.625%, 6/15/18	4,045		4,144,810
United Rentals North America, Inc.	,		
7.375%, 5/15/20	4,375		4,746,875
8.375%, 9/15/20	525		565,688
8.25%, 2/1/21	440		481,800
7.625%, 4/15/22	3,665		4,047,992
6.125%, 6/15/23	1,060		1,118,300
		\$	44,684,673
0.11 10 1 W. W. W. A.O.			
Cable and Satellite Television 3.8%			
AMC Networks, Inc.	2.520	Φ.	2.224.000
AMC Networks, Inc. 7.75%, 7/15/21	2,720	\$	2,924,000
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22	2,720 915	\$	2,924,000 892,125
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp.	915	\$	892,125
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18		\$	
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp.	915 1,055	\$	892,125 1,164,456
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20	915 1,055 365	\$	892,125 1,164,456 385,075
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22	915 1,055 365 4,295	\$	892,125 1,164,456 385,075 4,300,369
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24	915 1,055 365	\$	892,125 1,164,456 385,075
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC	915 1,055 365 4,295 1,980	\$	892,125 1,164,456 385,075 4,300,369 2,004,750
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22	915 1,055 365 4,295 1,980 3,110	\$	892,125 1,164,456 385,075 4,300,369 2,004,750 3,164,425
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22 5.75%, 12/1/24	915 1,055 365 4,295 1,980	\$	892,125 1,164,456 385,075 4,300,369 2,004,750
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22 5.75%, 12/1/24 CSC Holdings, LLC	915 1,055 365 4,295 1,980 3,110 3,730	\$	892,125 1,164,456 385,075 4,300,369 2,004,750 3,164,425 3,781,287
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22 5.75%, 12/1/24 CSC Holdings, LLC 6.75%, 11/15/21	915 1,055 365 4,295 1,980 3,110 3,730 2,780	\$	892,125 1,164,456 385,075 4,300,369 2,004,750 3,164,425 3,781,287 3,082,325
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22 5.75%, 12/1/24 CSC Holdings, LLC 6.75%, 11/15/21 5.25%, 6/1/24 ⁽¹⁰⁾	915 1,055 365 4,295 1,980 3,110 3,730	\$	892,125 1,164,456 385,075 4,300,369 2,004,750 3,164,425 3,781,287
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22 5.75%, 12/1/24 CSC Holdings, LLC 6.75%, 11/15/21 5.25%, 6/1/24(10) DISH DBS Corp.	915 1,055 365 4,295 1,980 3,110 3,730 2,780 1,130	\$	892,125 1,164,456 385,075 4,300,369 2,004,750 3,164,425 3,781,287 3,082,325 1,138,475
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22 5.75%, 12/1/24 CSC Holdings, LLC 6.75%, 11/15/21 5.25%, 6/1/24(10) DISH DBS Corp. 6.75%, 6/1/21	915 1,055 365 4,295 1,980 3,110 3,730 2,780 1,130 8,195	\$	892,125 1,164,456 385,075 4,300,369 2,004,750 3,164,425 3,781,287 3,082,325 1,138,475 8,830,112
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22 5.75%, 12/1/24 CSC Holdings, LLC 6.75%, 11/15/21 5.25%, 6/1/24(10) DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22	915 1,055 365 4,295 1,980 3,110 3,730 2,780 1,130 8,195 3,495	\$	892,125 1,164,456 385,075 4,300,369 2,004,750 3,164,425 3,781,287 3,082,325 1,138,475 8,830,112 3,591,112
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22 5.75%, 12/1/24 CSC Holdings, LLC 6.75%, 11/15/21 5.25%, 6/1/24(10) DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22 5.875%, 11/15/24(10)	915 1,055 365 4,295 1,980 3,110 3,730 2,780 1,130 8,195	\$	892,125 1,164,456 385,075 4,300,369 2,004,750 3,164,425 3,781,287 3,082,325 1,138,475 8,830,112
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22 5.75%, 12/1/24 CSC Holdings, LLC 6.75%, 11/15/21 5.25%, 6/1/24(10) DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22 5.875%, 11/15/24(10) IAC/InterActiveCorp	915 1,055 365 4,295 1,980 3,110 3,730 2,780 1,130 8,195 3,495 2,475	\$	892,125 1,164,456 385,075 4,300,369 2,004,750 3,164,425 3,781,287 3,082,325 1,138,475 8,830,112 3,591,112 2,493,563
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22 5.75%, 12/1/24 CSC Holdings, LLC 6.75%, 11/15/21 5.25%, 6/1/24 ⁽¹⁰⁾ DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22 5.875%, 11/15/24 IAC/InterActiveCorp 4.875%, 11/30/18	915 1,055 365 4,295 1,980 3,110 3,730 2,780 1,130 8,195 3,495	\$	892,125 1,164,456 385,075 4,300,369 2,004,750 3,164,425 3,781,287 3,082,325 1,138,475 8,830,112 3,591,112
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22 5.75%, 12/1/24 CSC Holdings, LLC 6.75%, 11/15/21 5.25%, 6/1/24(10) DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22 5.875%, 1/1/15/24 ⁽¹⁰⁾ IAC/InterActiveCorp 4.875%, 11/30/18 Numericable Group SA	915 1,055 365 4,295 1,980 3,110 3,730 2,780 1,130 8,195 3,495 2,475 1,825	\$	892,125 1,164,456 385,075 4,300,369 2,004,750 3,164,425 3,781,287 3,082,325 1,138,475 8,830,112 3,591,112 2,493,563 1,866,063
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22 5.75%, 12/1/24 CSC Holdings, LLC 6.75%, 11/15/21 5.25%, 6/1/24(10) DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22 5.875%, 11/15/24 5.875%, 7/15/22 5.875%, 11/15/24(10) IAC/InterActiveCorp 4.875%, 5/15/19(10)	915 1,055 365 4,295 1,980 3,110 3,730 2,780 1,130 8,195 3,495 2,475 1,825 1,470	\$	892,125 1,164,456 385,075 4,300,369 2,004,750 3,164,425 3,781,287 3,082,325 1,138,475 8,830,112 3,591,112 2,493,563 1,866,063 1,462,650
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22 5.75%, 12/1/24 CSC Holdings, LLC 6.75%, 1/1/5/21 5.25%, 6/1/24(10) DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22 5.875%, 7/15/22 5.875%, 1/1/15/24 Numericable Group SA 4.875%, 5/15/19(10) 6.00%, 5/15/22(10)	915 1,055 365 4,295 1,980 3,110 3,730 2,780 1,130 8,195 3,495 2,475 1,825 1,470 4,660	\$	892,125 1,164,456 385,075 4,300,369 2,004,750 3,164,425 3,781,287 3,082,325 1,138,475 8,830,112 3,591,112 2,493,563 1,866,063 1,462,650 4,691,455
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22 5.75%, 12/1/24 CSC Holdings, LLC 6.75%, 1/115/21 5.25%, 6/1/24 ⁽¹⁰⁾ DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22 5.875%, 11/15/24 1S.875%, 7/15/22 5.875%, 11/15/24 1S.875%, 7/15/20 5.875%, 11/15/24 ⁽¹⁰⁾ LAC/InterActiveCorp 4.875%, 11/30/18 Numericable Group SA 4.875%, 5/15/19 ⁽¹⁰⁾ 6.00%, 5/15/22 ⁽¹⁰⁾ 6.00%, 5/15/22 ⁽¹⁰⁾ 6.25%, 5/15/24 ⁽¹⁰⁾	915 1,055 365 4,295 1,980 3,110 3,730 2,780 1,130 8,195 3,495 2,475 1,825 1,470	\$	892,125 1,164,456 385,075 4,300,369 2,004,750 3,164,425 3,781,287 3,082,325 1,138,475 8,830,112 3,591,112 2,493,563 1,866,063 1,462,650
AMC Networks, Inc. 7.75%, 7/15/21 4.75%, 12/15/22 Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 8.125%, 4/30/20 5.25%, 9/30/22 5.75%, 1/15/24 CCOH Safari, LLC 5.50%, 12/1/22 5.75%, 12/1/24 CSC Holdings, LLC 6.75%, 1/1/5/21 5.25%, 6/1/24(10) DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22 5.875%, 7/15/22 5.875%, 1/1/15/24 Numericable Group SA 4.875%, 5/15/19(10) 6.00%, 5/15/22(10)	915 1,055 365 4,295 1,980 3,110 3,730 2,780 1,130 8,195 3,495 2,475 1,825 1,470 4,660	\$	892,125 1,164,456 385,075 4,300,369 2,004,750 3,164,425 3,781,287 3,082,325 1,138,475 8,830,112 3,591,112 2,493,563 1,866,063 1,462,650 4,691,455

7.25%, 11/15/21 ⁽¹⁰⁾	3,055	3,356,681
UPCB Finance VI, Ltd.		
6.875%, 1/15/22 ⁽¹⁰⁾	2,025	2,212,313

Security	Principal Amount* (000 s omitted)		Value
Virgin Media Finance PLC	(*** * ********************************		
6.375%, 4/15/23 ⁽¹⁰⁾	10,705	\$	11,267,012
Virgin Media Secured Finance PLC			
5.50%, 1/15/25 ⁽¹⁰⁾	725		750,375
VTR Finance BV			
6.875%, 1/15/24 ⁽¹⁰⁾	1,575		1,610,438
		\$	70,714,530
			, ,
Chemicals and Plastics 1.0%			
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding B BV			
7.375%, 5/1/21 ⁽¹⁰⁾	2,810	\$	2,992,650
Celanese US Holdings, LLC	2,010	Ψ	2,772,030
5.875%, 6/15/21	940		1,001,100
Chemtura Corp.	9 1 0		1,001,100
5.75%, 7/15/21	125		122,500
Ineos Finance PLC	123		122,300
7.25%, 2/15/19 ⁽¹⁰⁾⁽¹³⁾	EUR 1,000		1,240,301
8.375%, 2/15/19 ⁽¹⁰⁾	3,700		3,945,125
7.50%, 5/1/20 ⁽¹⁰⁾	850		895,688
Kraton Polymers, LLC	0.40		064.007
6.75%, 3/1/19	940		964,087
LYB International Finance BV	465		156 50 1
4.00%, 7/15/23	465		476,524
Polymer Group, Inc.	• • • •		•00.000
7.75%, 2/1/19	288		299,880
Tronox Finance, LLC			
6.375%, 8/15/20	4,170		4,201,275
Tyco Electronics Group SA			
4.875%, 1/15/21	750		823,993
WR Grace & Co. Conn			
5.125%, 10/1/21 ⁽¹⁰⁾	1,230		1,263,825
5.625%, 10/1/24 ⁽¹⁰⁾	490		512,663
		\$	18,739,611
Clothing/Textiles 0.2%			
Phillips-Van Heusen Corp.			
7.75%, 11/15/23	3,740	\$	4,580,000
		\$	4,580,000
		Ψ	1,200,000
Commercial Services 0.1%			
Commercial Services 0.1% Cielo SA/Cielo USA, Inc.			
	060	¢	966 400
3.75%, 11/16/22 ⁽¹⁰⁾	960	\$	866,400
		\$	866,400
Conglomerates 0.4%			
Harbinger Group, Inc.			
7.875%, 7/15/19	1,915	\$	2,049,050
Spectrum Brands, Inc.	1,713	Ψ	_,0 .>,000
6.75%, 3/15/20	1,645		1,723,137
6.375%, 11/15/20	1,100		1,152,250
6.625%, 11/15/22	740		786,250
0.020 10, 11/10/22	740		700,230

TMS International Corp.			
7.625%, 10/15/21 ⁽¹⁰⁾		2,220	2,325,450
			\$ 8,036,137
Containers and Glass Products	1.1%		
Ardagh Finance Holdings SA			
8.625%, 6/15/19 ⁽⁵⁾⁽¹⁰⁾		673	\$ 666,546
		673	\$ 666,546

Security	Principal Amount* (000 s omitted)		Value
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.	(*** * ********************************		
6.25%, 1/31/19 ⁽¹⁰⁾	765	\$	749,700
3.241%, 12/15/19 ⁽¹⁰⁾⁽¹³⁾	1,020		988,125
7.00%, 11/15/20 ⁽¹⁰⁾	784		796,178
6.00%, 6/30/21 ⁽¹⁰⁾	615		588,863
Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II Issuer,			
Inc.			
5.625%, 12/15/16 ⁽¹⁰⁾	385		378,263
Reynolds Group Holdings, Inc.			
7.125%, 4/15/19	2,665		2,761,606
7.875%, 8/15/19	1,225		1,293,906
9.875%, 8/15/19	4,150		4,419,750
Sealed Air Corp.			
8.375%, 9/15/21 ⁽¹⁰⁾	5,630		6,319,675
4.875%, 12/1/22 ⁽¹⁰⁾	865		860,675
Signode Industrial Group Lux SA/Signode Industrial Group US, Inc.			
6.375%, 5/1/22 ⁽¹⁰⁾	1,240		1,215,200
		\$	21,038,487
Cosmetics/Toiletries 0.4% Alphabet Holding Co., Inc.			
•	2 405	¢	2.062.250
7.75%, 11/1/17 ⁽⁵⁾	3,485	\$	2,962,250
Avon Products, Inc.	605		560,020
5.00%, 3/15/23	625		560,938
Party City Holdings, Inc. 8.875%, 8/1/20	2,735		2,933,287
		\$	6,456,475
Diversified Financial Services 0.9%			
Barclays PLC			
4.375%, 9/11/24	2,100	\$	2,027,069
BPCE SA	2,100	Ψ	2,027,007
4.50%, 3/15/25 ⁽¹⁰⁾	1,935		1,894,558
Citigroup, Inc.	1,755		1,00 1,000
4.30%, 11/20/26	1,200		1,200,076
Discover Financial Services	1,200		1,200,070
3.85%, 11/21/22	1,270		1,294,285
First Tennessee Bank NA	1,270		1,274,203
2.95%, 12/1/19	2,000		1,996,218
General Electric Capital Corp.	2,000		1,770,210
5.30%, 2/11/21	2,935		3,354,388
Goldman Sachs Group, Inc. (The)	2,733		3,334,300
5.95%, 1/15/27	1,300		1,490,670
KKR Group Finance Co. III LLC	1,500		1,120,070
5.125%, 6/1/44 ⁽¹⁰⁾	460		497,947
Leucadia National Corp.	700		771,971
6.625%, 10/23/43	750		767 426
	/30		767,426
Och-Ziff Finance Co., LLC	1 000		1 976 026
4.50%, 11/20/19 ⁽¹⁰⁾	1,900		1,876,936
Odebrecht Oil & Gas Finance, Ltd.	1 420		065.050
7.00% to 6/17/24, 12/29/49 ⁽¹⁰⁾⁽¹¹⁾	1,430		965,250
		\$	17,364,823

Diversified	Manufactu	ıring Operati	ions	0.1%
		T4		

Hutchison whampoa international, Ltd.		
1.625%, 10/31/17 ⁽¹⁰⁾	1,800	\$ 1,786,396

25

1,786,396

	Principal		
Security	Amount* (000 s omitted)	,	Value
Drugs 0.8%	(000 s dilitted)		v aluc
ConvaTec Finance International SA			
$8.25\%, 1/15/19^{(5)(10)}$	4,815	\$	4,890,234
Endo Finance, LLC & Endo Finco, Inc.			
$7.00\%, 7/15/19^{(10)}$	1,260		1,319,850
$7.00\%, 12/15/20^{(10)}$	1,145		1,206,544
7.25%, 1/15/22 ⁽¹⁰⁾	185		198,875
Pharmaceutical Product Development, Inc.			
9.50%, 12/1/19 ⁽¹⁰⁾	5,050		5,435,063
Valeant Pharmaceuticals International, Inc.			
6.375%, 10/15/20 ⁽¹⁰⁾	425		445,719
7.50%, 7/15/21 ⁽¹⁰⁾	1,615		1,750,256
		\$	15,246,541
Ecological Services and Equipment 0.4%			
Clean Harbors, Inc.			
5.25%, 8/1/20	1,095	\$	1,105,950
5.125%, 6/1/21	900		902,250
Covanta Holding Corp.			
6.375%, 10/1/22	2,085		2,220,525
5.875%, 3/1/24	1,505		1,538,862
Darling Ingredients, Inc.			
5.375%, 1/15/22	1,245		1,230,994
		\$	6,998,581
			, ,
Electric Utilities 0.0%			
E.CL SA			
4.50%, 1/29/25 ⁽¹⁰⁾	700	\$	704,142
10070, 112720	,,,,	Ψ	70.,1.2
		\$	704,142
		Ψ	704,142
El. 4			
Electronics/Electrical 1.8%			
Alcatel-Lucent USA, Inc.	1,000	ф	1 106 250
4.625%, 7/1/17 ⁽¹⁰⁾		\$	1,106,350
8.875%, 1/1/20 ⁽¹⁰⁾ 6.75%, 11/15/20 ⁽¹⁰⁾	6,085		6,647,862
Comision Federal de Electricidad	4,240		4,496,520
4.875%, 5/26/21 ⁽¹⁰⁾	1,100		1 172 072
CommScope Holding Co., Inc.	1,100		1,173,073
6.625%, 6/1/20 ⁽⁵⁾⁽¹⁰⁾	1,615		1,671,525
Entergy Corp.	1,015		1,071,323
3.625%, 9/15/15	2,390		2,424,423
Exelon Corp.	2,390		2,424,423
5.625%, 6/15/35	900		1,055,587
Freescale Semiconductor, Inc.	900		1,033,367
6.00%, 1/15/22 ⁽¹⁰⁾	1,670		1,749,325
Infor US, Inc.	1,070		1,179,343
9.375%, 4/1/19	1,965		2,109,919
Ingram Micro, Inc.	1,903		2,107,717
4.95%, 12/15/24	955		956,543
4.95%, 12/13/24 Midamerican Funding, LLC	733		930,3 4 3
6.927%, 3/1/29	345		460,254
NeuStar, Inc.	J 1 J		T00,2JT
ivultui, ilic.			

4.50%, 1/15/23	695	609,863
Nuance Communications, Inc.		
5.375%, 8/15/20 ⁽¹⁰⁾	885	891,637
NXP BV/NXP Funding, LLC		
5.75%, 2/15/21 ⁽¹⁰⁾	1,105	1,165,775
5.75%, 3/15/23 ⁽¹⁰⁾	1,000	1,055,000

Security	Principal Amount* (000 s omitted)		Value
Sensata Technologies B.V.			
5.625%, 11/1/24 ⁽¹⁰⁾	560	\$	582,050
Trimble Navigation, Ltd.			
4.75%, 12/1/24	940		964,978
Zebra Technologies Corp.			
7.25%, 10/15/22 ⁽¹⁰⁾	4,020		4,231,050
		\$	33,351,734
Equipment Leasing 0.9%			
AWAS Aviation Capital, Ltd.			
$7.00\%, 10/17/16^{(10)}$	2,926	\$	3,006,465
International Lease Finance Corp.			
8.625%, 9/15/15	2,645		2,764,025
8.75%, 3/15/17	1,525		1,692,750
6.25%, 5/15/19	1,025		1,122,375
8.25%, 12/15/20	3,275		3,954,563
8.625%, 1/15/22	2,615		3,252,406
		\$	15,792,584
Financial Intermediaries 3.1%			
Ally Financial, Inc.			
5.50%, 2/15/17	5,000	\$	5,262,500
3.25%, 9/29/17	1,908	Ф	1,912,770
6.25%, 12/1/17	3,295		3,566,837
CIT Group, Inc.	3,293		3,300,637
5.25%, 3/15/18	8,780		9,175,100
First Data Corp.	0,700		9,173,100
7.375%, 6/15/19 ⁽¹⁰⁾	2,470		2,605,850
6.75%, 11/1/20 ⁽¹⁰⁾	3,932		4,207,240
11.25%, 1/15/21	1,801		2,048,637
10.625%, 6/15/21	1,251		1,423,013
11.75%, 8/15/21	1,791		2,063,551
Ford Motor Credit Co., LLC	1,791		2,003,331
12.00%, 5/15/15	3,380		3,513,831
General Motors Financial Co., Inc.	3,300		3,313,631
6.75%, 6/1/18	1,365		1,549,275
Icahn Enterprises, LP/Icahn Enterprises Finance Corp.	1,303		1,349,273
3.50%, 3/15/17	1,500		1,503,750
6.00%, 8/1/20	1,360		1,407,872
JPMorgan Chase & Co.	1,500		1,407,072
4.85%, 2/1/44	750		835,359
6.75% to 2/1/24, 1/29/49 ⁽¹¹⁾	2,640		2,801,700
MSCI, Inc.	2,040		2,801,700
5.25%, 11/15/24 ⁽¹⁰⁾	745		772,938
Navient Corp.	/+3		114,730
5.50%, 1/15/19	5,390		5,524,750
8.00%, 3/25/20	3,900		4,317,807
5.00%, 10/26/20	1,245		1,224,769
7.25%, 1/25/22	430		467,625
5.875%, 10/25/24			
3.013 /u, 10123124	1,245		1,188,975
		\$	57,374,149

Food Products 0.7%		
ASG Consolidated, LLC/ASG Finance, Inc.		
15.00%, 5/15/17 ⁽⁵⁾⁽¹⁰⁾	3,356	\$ 2,317,014
BRF SA		
4.75%, 5/22/24 ⁽¹⁰⁾	960	934,800
Bunge, Ltd. Finance Corp.		
8.50%, 6/15/19	1,000	1,227,875

		Principal Amount*		
Security	(000 s	omitted)		Value
Corn Products International, Inc.				
6.625%, 4/15/37		325	\$	412,868
Gruma SAB de CV				
4.875%, 12/1/24 ⁽¹⁰⁾		200		207,500
Post Holdings, Inc.				
6.75%, 12/1/21 ⁽¹⁰⁾		995		967,637
Stretford 79 PLC				
$4.81\%, 7/15/20^{(10)(13)}$	GBP	4,000		4,956,351
6.25%, 7/15/21 ⁽¹⁰⁾	GBP	525		650,521
WhiteWave Foods Co. (The)				
5.375%, 10/1/22		855		882,788
			\$	12,557,354
Food Service 0.3%				
NPC International, Inc.				
10.50%, 1/15/20		4,405	\$	4,592,212
Pinnacle Operating Corp.				
9.00%, 11/15/20 ⁽¹⁰⁾		770		795,025
·				,
			\$	5,387,237
			Ψ	3,307,237
E. 1/D D.4-1 0.10				
Food/Drug Retailers 0.1%				
Albertsons Holdings, LLC/Saturn Acquisition Merger Sub, Inc.		0.70	Φ.	006.100
7.75%, 10/15/22 ⁽¹⁰⁾		870	\$	896,100
Pantry, Inc. (The)		1.625		1 500 500
8.375%, 8/1/20		1,635		1,798,500
			\$	2,694,600
Forest Products 0.2%				
Domtar Corp.				
10.75%, 6/1/17		2,995	\$	3,561,918
,		,		, ,
			\$	3,561,918
			Ψ	3,301,710
Health Care 4.5%				
Air Medical Group Holdings, Inc.				
9.25%, 11/1/18		1,588	\$	1,661,445
Alere, Inc.		1,566	Ψ	1,001,443
8.625%, 10/1/18		1,310		1,359,125
6.50%, 6/15/20		1,055		1,068,188
Amsurg Corp.		1,033		1,000,100
5.625%, 11/30/20		1,865		1,916,287
5.625%, 7/15/22 ⁽¹⁰⁾		1,690		1,740,700
		1,090		1,740,700
Biomet, Inc.		1 245		1 225 262
6.50%, 8/1/20 Capsugel SA		1,245		1,335,262
7.00%, 5/15/19 ⁽⁵⁾⁽¹⁰⁾		780		790 262
		/80		789,263
CHS/Community Health Systems, Inc.		4.920		5 011 105
5.125%, 8/15/18		4,830		5,011,125
7.125%, 7/15/20		2,785		2,972,987
6.875%, 2/1/22		3,455		3,677,416
ConvaTec Healthcare E SA		2.225		2 260 710
10.50%, 12/15/18 ⁽¹⁰⁾		2,235		2,360,719

Fresenius Medical Care US Finance II, Inc.		
5.625%, 7/31/19 ⁽¹⁰⁾	1,640	1,758,900
5.875%, 1/31/22 ⁽¹⁰⁾	1,365	1,487,850
Grifols Worldwide Operations, Ltd.		
5.25%, 4/1/22 ⁽¹⁰⁾	1,235	1,266,122
HCA Holdings, Inc.		
6.25%, 2/15/21	1,710	1,825,425

HCA Inc.		Principal Amount*		
6.50%, 2.15/20 3.215 \$ 3.010,445 7.50%, 2.15/22 2.930 3.354,850 4.75%, 3.1723 1.105 1.147,500 Mespira, Inc. 1.000 1.078,793 6.05%, 3/30/17 5.00 5.00 Kinetic Concepts, Inc/KCI USA, Inc. 3.115 3.395,350 Kinetic Concepts, Inc/KCI USA, Inc. 3.115 3.395,350 Kinetic Concepts, Inc/KCI USA, Inc. 3.115 3.395,350 Mina Inc. 3.115 3.395,350 Mylan Inc. 3.10 5.833,500 Mylan Inc. 3.00 5.00,366 3.125%, 1/15/23 ¹¹⁶ 1.00 968,578 Omnicare, Inc. 4.95 5.03,663 Ayr55%, 1/15/21 ¹¹⁶ 1.96 1.996,780 Physio-Control International, Inc. 3.51 1.593,240 Physio-Control International, Inc. 3.51 3.512,287 S00%, 1/15/21 ¹¹⁶ 1.59 2.00 Solic Purmaceuticules, Ltd. 3.00 1.593,240 S00%, 1/15/21 ¹¹⁸ 1.59 2.00 S00%, 1/15/	Security	(000 s omitted)		Value
1,305,2 1,305,2 1,105,0 1,10				
1,125 1,147,500 1,125 1,147,500 1,125 1,147,500 1,125 1,147,500 1,125 1,147,500 1,125 1,147,500 1,125 1,147,500 1,025,55			\$	
Hologic, Inc. 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,078,793 1,000 1,00	•			
1.000		1,125		1,147,500
Hospita, Inc. 605%, 3/01/7 1,000 50,008	9 ,			
1,000 1,078.793 1,000 500.205 500.20		5,990		6,259,550
5.00%, 91/540 500, 00 (00) Kinetic Concepts, Inc/ICI USA, Inc. 3,115 3,395,350 10.50%, 11/1/18 3,115 3,395,350 MPBA cquisition Holdings, LLC 5,740 5,883,500 Mylan Inc. 1000 968,578 Omnicare, Inc. 495 503,663 Opal Acquisition, Inc. 1960 1,996,758 Stry St. 12152100 1,960 1,996,758 Physio-Control International, Inc. 1,496 1,593,240 Strik Pharmaceuticals, Lt. 3,435 3,512,287 College, Inc. 3,435 3,512,287 STH Holding Corp. 3,435 3,512,287 STH Holding Corp. 3,435 3,512,287 STH Holding Corp. 3,435 1,438,594 STH Holding Corp. 3,435 1,438,594 STH, 106,190 3,43 5,656,505 SOW, 3/1518 ¹⁰⁰ 3,43 5,656,505 SOW, 3/1518 ¹⁰⁰ 8,43 1,50 SOW, 3/1518 ¹⁰⁰ 1,59 2,028,00 SOW, 3/1519 ¹⁰⁰ 8,43				
Ministry				
10.50%, 11/1/18 3,115 3,395,350 MPH Acquisition Holdings, LLC 5,740 5,883,500 Mylan line. 1,000 968,578 3,125%, 11/52,2160 1,000 968,578 3,125%, 11/52,2160 1,000 968,578 3,125%, 11/52,2160 1,960 1,966,530 3,125%, 11/52,1160 1,960 1,966,530 3,125%, 11/52,1160 1,960 1,966,530 3,125%, 11/52,1160 1,960 1,966,530 3,125%, 11/52,1160 1,960 1,966,530 3,135 3,132,240 3,135 3,132,240 3,135 3,132,240 3,135 3,132,240 3,135 3,132,240 3,135 3,132,240 3,135 3,132,240 3,135 3,132,240 3,135 3,132,240 3,135 3,132,240 3,135 3,132,240 3,135 3,132,240 3,135 3,132,240 3,135 3,135,304 3,135 3,135,304 3,135 3,135,304 3,135 3,135,304 3,135 3,135,304 3,135 3,135,304 3,135 3,1		500		560,206
MPI Acquisition Holdings, LLC 5,883,500 6,583, 400				
5,740 5,883,500 Mylan Inc. 1,000 968,578 Mylan Inc. 1,000 968,578 Mylan Inc. 1,000 968,578 Mylan Inc. 1,000 1,000 508,578 Mylan Inc. 1,000 1,000 1,006,570 Mylan Inc. 1,000 1,000 1,006,570 Mylan Inc. 1,000 1,000 1,006,570 Mylan Inc. 1,000 1,000,570 Mylan Inc. 1,000 1,000 Mylan Inc. 1,000 Mylan Inc		3,115		3,395,350
Mysic Mysi				
1,000 968,578 700micare, Inc. 1,000 508,578 700micare, Inc. 1,000 503,663 700micare, Inc. 1,000 1,996,750 700micare, Inc. 1,000 1,		5,740		5,883,500
Omnicare, Inc. 455 503.663 475%; 121/122 495 503.663 Opal Acquisition, Inc. 1,996,750 8x5%; 121/521 (100) 1,906,750 Physio-Control International, Inc. 1,986 1,593.240 Salis Pharmaceuticals, Ltd. 3,435 3,512,287 STH Holding Corp. 1,375 1,438,594 Teleflex, Inc. 540 565,650 8x75%; 6/115/24 (100) 540 565,650 8x75%; 6/15/24 (100) 840 843,150 6,00%; 3/11/19 (10) 840 843,150 6,00%; 3/11/19 (10) 1,880 2,028,050 United Surgical Partners International, Inc. 1,880 2,028,050 United Surgical Partners International, Inc. 1,880 2,028,050 VWR Funding, Inc. 1,880 2,028,050 2,028,050 VWR F				
4,75%, 12/1/22 495 503,603 Opal Acquisition, Inc. 1,960 1,996,75 8,875%, 12/15/21 ⁽¹⁰⁾ 1,96 1,593,240 Physio-Control International, Inc. 1,496 1,593,240 Salix Pharmaceuticals, Ltd. 3,435 3,512,287 STHI Holding Corp. 1,375 1,438,594 8,00%, 3/15/18 ⁽¹⁰⁾ 50 56,565 5,87%, 6/17/9 50 79,1975 Tetelfex, Inc. 30 79,1975 5,25%, 6/15/24 ⁽¹⁰⁾ 79 791,975 Tenet Healthcare Corp. 90 791,975 Tenet Healthcare Corp. 1,95 1,932,012 8,15%, 4/1/20 1,95 1,932,012 8,15%, 4/1/20 1,880 2,028,050 VWR Funding, Inc. 1,880 2,028,050 VWR Funding, Inc. 1,580 1,657,025 Well Care Health Plans, Inc. 3,060 3,174,750 2,25%, 9/15/17 3,06 3,174,750 Burney Foundard Foundations, Inc. 3,74 \$ 373,533 Tempur Sealy International, Inc. 3,74 \$ 373,533 Tempur Sealy Inte		1,000		968,578
Opal Acquisition, Inc. 1,960 1,996,750 Physio- Control International, Inc. 1,960 1,996,750 9,875%, 1/15/19 ⁽¹⁰⁾ 1,96 1,593,240 Salis Pharmaceuticals, Ltd. 3,435 3,512,287 STHI Holding Corp. 1,375 1,438,594 Teleflex, Inc. 540 565,650 8375%, 61/19 540 565,650 5,25%, 61/5/24 ⁽¹⁰⁾ 790 791,975 Tenet Beathcare Corp. 900 791,975 Tenet Beathcare Corp. 840 843,150 6,00%, 31/19 ⁽¹⁰⁾ 840 843,150 6,00%, 101/20 1,955 1,932,012 8,125%, 41/122 1,880 2,028,050 VWR Funding, Inc. 3 1,657,025 Well Care Health Plans, Inc. 3,060 3,174,750 Well Care Health Plans, Inc. 3,060 3,174,750 DR. Horton, Inc. 3 3,435,393 Home Furnishings 0.2% 3 3 3,335,33 Temp. 3,125 3,335,937 Emp.				
8.875%, [2/15/21 ¹⁰¹⁰ 1,960,750 1,996,750 Physio-Control International, Inc. 1,496 1,593,240 Salls, Pharmaceuticals, Ltd. 3,435 3,512,287 STH Holding Corp. 3,435 1,438,594 8.00%, 3/15/18 ¹⁰¹⁰ 1,375 1,438,594 Teleflex, Inc. 540 56,505 8.875%, 6/1/19 590 791,975 Tent Healthcare Corp. 5 1,795 1,919,75 5,00%, 3/1/19 ¹⁰¹⁰ 840 843,150 6,007, 100 1,955 1,932,012 8,150 6,007, 100 1,950 1,932,012 8,150 6,007,200 1,950 1,932,012 8,150 6,007,200 1,950 1,932,012 8,150 6,007,200 1,950 1,932,012 8,150 6,007,200 1,950 1,950 1,950,200 1,950 1,950 1,950,200 1,950 1,950,200 1,950 1,950,200 1,950 1,950,200 1,950,200 1,950 1,950,200 1,950,200 1,950,200 1,950,200 1,950,200 1,950,200 1,950,200 1,950,200 1,950,200 1,950,200 1,950,200 1,950,200 1,95		495		503,663
Physio-Control International, Inc. 98.75%, 1/15/19 ⁽¹⁰⁾				
9.875%, 1/15/19 ¹⁰⁰ 1,496 1,593,240 Salix Pharmaceuticals, Ltd. 3,435 3,512,287 6.00%, 1/15/21 ¹⁰⁰ 1,375 1,438,594 STH Holding Corp. 1,375 1,438,594 Teleflex, Inc. 540 56,505 6.875%, 6/1/19 590 791,975 Tenet Healthcare Corp. 1,795 1,932 5.00%, 3/119 ¹⁰⁰ 1,795 1,932 6.00%, 10/120 1,795 1,932 8.125%, 4/1/22 6,185 6,927,200 United Surgical Partners International, Inc. 1,880 2,028,050 VWR Funding, Inc. 7.25%, 9/15/17 1,580 1,657,025 WellCare Health Plans, Inc. 1,580 3,174,750 5.75%, 1/15/20 3,060 3,174,750 Home Furnishings 0.2% University Sequence of the Sequence of the Sequence of Sequenc		1,960		1,996,750
Salix Pharmaceuticals, Ltd. 1,15/21 100 3,43 3,512,287 STHI Holding Corp. 1,375 1,438,594 1,375 1,438,594 1,375 1,438,594 1,375 1,438,594 1,375 1,438,594 1,375 1,438,594 1,375 1,438,594 1,376 1,				
1,435,1400		1,496		1,593,240
STHI Holding Corp. 1,375 1,438,594 1,248,594				
1,375		3,435		3,512,287
Teleflex, Inc.				
6.875%, 6/11/9		1,375		1,438,594
5.25%, 6/15/24 ⁽¹⁰⁾ 790 791,975 Tent Healthcare Corp. 840 843,150 5.00%, 3/1/19 ⁽¹⁰⁾ 840 843,150 6.00%, 10/120 1,795 1,932,012 8.125%, 4/1/22 6,185 6,927,200 United Surgical Partners International, Inc. 9.00%, 4/1/20 1,880 2,028,050 VWR Funding, Inc. 7.25%, 9/15/17 1,580 1,657,025 WellCare Health Plans, Inc. 5.75%, 11/15/20 3,060 3,174,750 Home Furnishings 0.2% DR. Horton, Inc. 4.75%, 2/15/23 374 \$ 373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcon Corp.				
Part Healthcare Corp.				
5.00%, 3/1/19 ⁽¹⁰⁾ 840 843,150 6.00%, 10/1/20 1,795 1,932,012 8.125%, 4/1/22 6,185 6,927,200 United Surgical Partners International, Inc. 9.00%, 4/1/20 1,880 2,028,050 VWR Funding, Inc. 7.25%, 9/15/17 1,580 1,657,025 WellCare Health Plans, Inc. 5.75%, 11/15/20 3,060 3,174,750 Home Furnishings 0.2% D.R. Horton, Inc. 4.75%, 2/15/23 374 \$ 373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.		790		791,975
6.00%, 10/1/20 1,795 1,932,012 8.125%, 4/1/22 6,185 6,927,200 United Surgical Partners International, Inc. 9.00%, 4/1/20 1,880 2,028,050 VWR Funding, Inc. 7.25%, 9/15/17 1,580 1,580 1,657,025 WellCare Health Plans, Inc. 5.75%, 11/15/20 3,060 3,174,750 Home Furnishings 0.2% P.R. Horton, Inc. 4.75%, 2/15/23 374 \$373,533 Tempur Sealy International, Inc. 6.875%, 1/2/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 1,945 \$1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.				
8.125%, 4/1/22 6,185 6,927,200 United Surgical Partners International, Inc. 9.00%, 4/1/20 1,880 2,028,050 VWR Funding, Inc. 7.25%, 9/15/17 1,580 1,657,025 WellCare Health Plans, Inc. 5.75%, 11/15/20 3,060 3,174,750 Home Furnishings 0.2% D.R. Horton, Inc. 4.75%, 2/15/23 374 373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 1,945 \$ 1,847,750 Blue Line Rental Finance Corp. 10,00%, 2/1/19(10) 840 863,100 Broadcom Corp.				
United Surgical Partners International, Inc. 1,880 2,028,050				
9.00%, 4/1/20 1,880 2,028,050 VWR Funding, Inc. 7.25%, 9/15/17 1,580 1,657,025 WellCare Health Plans, Inc. 5.75%, 11/15/20 3,060 3,174,750 \$83,453,932		6,185		6,927,200
WRR Funding, Inc. 7.25%, 9/15/17 1,580 1,657,025 WellCare Health Plans, Inc. 3,060 3,174,750 5.75%, 11/15/20 3,060 3,174,750 Home Furnishings 0.2% D.R. Horton, Inc. 4.75%, 2/15/23 374 \$373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.				
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WellCare Health Plans, Inc. 5.75%, 11/15/20 3,060 3,174,750 Home Furnishings 0.2% D.R. Horton, Inc. 4.75%, 2/15/23 374 \$ 373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.				
5.75%, 11/15/20 \$ 3,060 \$ 3,174,750 \$ 83,453,932 Home Furnishings 0.2% D.R. Horton, Inc. 4.75%, 2/15/23 \$ 374 \$ 373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 \$ 3,125 \$ 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20(10) 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19(10) 840 863,100 Broadcom Corp.		1,580		1,657,025
## Say 1932 Home Furnishings 0.2%	WellCare Health Plans, Inc.			
Home Furnishings 0.2% D.R. Horton, Inc. 4.75%, 2/15/23 374 \$373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.	5.75%, 11/15/20	3,060		3,174,750
Home Furnishings 0.2% D.R. Horton, Inc. 4.75%, 2/15/23 374 \$373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.				
Home Furnishings 0.2% D.R. Horton, Inc. 4.75%, 2/15/23 374 \$373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.			\$	83,453,932
D.R. Horton, Inc. 4.75%, 2/15/23 374 \$373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.				
D.R. Horton, Inc. 4.75%, 2/15/23 374 \$373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.	Home Furnishings 0.2%			
4.75%, 2/15/23 373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.				
Tempur Sealy International, Inc.		374	\$	373.533
6.875%, 12/15/20 3,335,937 \$ 3,709,470 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.		371	Ψ	373,333
\$ 3,709,470 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.		3 125		3 335 937
Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.	0.07370, 12/13/20	3,123		3,333,737
Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.			ф	2 700 470
Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.			Ф	3,709,470
Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.				
7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.	Industrial Equipment 0.7%			
BlueLine Rental Finance Corp. 840 863,100 7.00%, 2/1/19(10) 840 863,100 Broadcom Corp. 840 863,100	Accudyne Industries Borrower/Accudyne Industries, LLC			
7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.	7.75%, 12/15/20 ⁽¹⁰⁾	1,945	\$	1,847,750
Broadcom Corp.	BlueLine Rental Finance Corp.			
	7.00%, 2/1/19 ⁽¹⁰⁾	840		863,100
3.50%, 8/1/24 1,095 1,102,051	Broadcom Corp.			
	3.50%, 8/1/24	1,095		1,102,051

Security CNH Industrial Capital, LLC	Principal Amount* (000 s omitted)		Value
3.875%, 11/1/15	1,070	\$	1,080,700
6.25%, 11/1/16	2,055	Ψ	2,162,888
3.625%, 4/15/18	2,500		2,475,000
Erikson Air-Crane, Inc., Promissory Note	2,300		2,473,000
6.00%, 11/2/20 ⁽³⁾⁽¹⁴⁾	85		55,476
Kennametal, Inc.	0.5		33,170
3.875%, 2/15/22	970		996,339
Vander Intermediate Holding II Corp.			
$9.75\%, 2/1/19^{(5)(10)}$	1,610		1,670,375
		\$	12,253,679
Insurance 0.7%			
A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC	1.705	ф	1.665.605
7.875%, 12/15/20 ⁽¹⁰⁾	1,625	\$	1,665,625
American International Group, Inc. 6.25%, 5/1/36	500		650,054
Genworth Financial, Inc.	300		030,034
7.625%, 9/24/21	1,960		1,926,388
Hockey Merger Sub 2, Inc.	1,200		1,520,500
7.875%, 10/1/21 ⁽¹⁰⁾	2,325		2,319,187
Hub Holdings, LLC/Hub Holdings Finance, Inc. 8.125%, 7/15/19 ⁽⁵⁾⁽¹⁰⁾	1,695		1,686,525
MetLife, Inc.			
4.875%, 11/13/43	500		566,972
PartnerRe Finance B, LLC	200		001.040
5.50%, 6/1/20	800		901,262
Principal Financial Group, Inc.	340		425 102
6.05%, 10/15/36 USI, Inc.	340		425,193
7.75%, 1/15/21 ⁽¹⁰⁾	2,670		2,616,600
Voya Financial, Inc.	2,070		2,010,000
5.70%, 7/15/43	200		240,516
XL Capital, Ltd.			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
6.50% to 4/15/17, 10/31/49 ⁽¹¹⁾	710		679,825
		\$	13,678,147
Internet Software & Services 0.1%			
Tencent Holdings, Ltd.			
3.375%, 5/2/19 ⁽¹⁰⁾	2,000	\$	2,034,910
VeriSign, Inc.			
4.625%, 5/1/23	550		541,750
		\$	2,576,660
Leisure Goods/Activities/Movies 0.7%			
Activision Blizzard, Inc.			
6.125%, 9/15/23 ⁽¹⁰⁾	1,190	\$	1,285,200
National CineMedia, LLC			
6.00%, 4/15/22	3,625		3,643,125
NCL Corp., Ltd.			
5.00%, 2/15/18	1,445		1,452,225
5.25%, 11/15/19 ⁽¹⁰⁾	985		997,312

Regal Entertainment Group		
5.75%, 3/15/22	1,030	988,800
Royal Caribbean Cruises		
7.25%, 6/15/16	660	706,200
7.25%, 3/15/18	1,680	1,881,600

Security	Principal Amount* (000 s omitted)		Value
Viking Cruises, Ltd.	(000 3 onnited)		value
8.50%, 10/15/22 ⁽¹⁰⁾	1,650	\$	1,794,375
		\$	12,748,837
Lodging and Casinos 1.9%			
Buffalo Thunder Development Authority			
11.00%, 12/9/22 ⁽¹⁰⁾	2,006	\$	1,690,122
Caesars Entertainment Operating Co., Inc.			
8.50%, 2/15/20	2,175		1,653,000
GLP Capital, LP/GLP Financing II, Inc.	2.570		
4.875%, 11/1/20	2,650		2,696,375
Hilton Worldwide Finance, LLC / Hilton Worldwide Finance Corp.	2.645		2.025.250
5.625%, 10/15/21	3,645		3,827,250
MGM Resorts International	2.455		2.500.025
6.625%, 12/15/21	2,455		2,590,025
7.75%, 3/15/22	3,970		4,406,700
6.00%, 3/15/23	2,460		2,484,600
Penn National Gaming, Inc.	1.445		1,351,075
5.875%, 11/1/21 Playa Resorts Holding B.V.	1,445		1,331,073
8.00%, 8/15/20 ⁽¹⁰⁾			
	1,220		1,223,050
Station Casinos, LLC	2.525		2 (11 050
7.50%, 3/1/21	2,535		2,611,050
Studio City Finance, Ltd.			
8.50%, 12/1/20 ⁽¹⁰⁾	5,275		5,565,125
Tunica-Biloxi Gaming Authority			
9.00%, 11/15/15 ⁽¹⁰⁾	3,565		2,335,075
Waterford Gaming, LLC			
8.625%, 9/15/14 ⁽³⁾⁽¹⁰⁾⁽¹⁵⁾	2,181		375,057
Wynn Las Vegas, LLC/Wynn Las Vegas Capital Corp.			
7.75%, 8/15/20	1,945		2,081,597
		\$	34,890,101
Modio 0.10			
Media 0.1% DIRECTV Holdings LLC/DIRECTV Finance Co.			
3.95%, 1/15/25	955	\$	964,496
Globo Comunicacao e Participacoes SA	933	Ф	904,490
4.875%, 4/11/22 ⁽¹⁰⁾	1.000		1.025.500
4.8/3%, 4/11/22	1,000		1,027,500
		\$	1,991,996
		Ψ	1,,,,1,,,,0
Metals/Mining 0.2%			
Alcoa, Inc.			
5.95%, 2/1/37	750	\$	768,531
FMG Resources August 2006 Pty, Ltd.			
6.875%, 4/1/22 ⁽¹⁰⁾	800		669,000
Glencore Finance Canada, Ltd.			7
6.00%, 11/15/41 ⁽¹⁰⁾	400		432,561
Newcrest Finance Pty, Ltd.	700		132,301
5.75%, 11/15/41 ⁽¹⁰⁾	972		769 200
Nucor Corp.	872		768,300
5.20%, 8/1/43	345		381,763
J.20 /0, 0/ 1/ 4 J	543		301,/03

Timken Co. (The)		
3.875%, 9/1/24 ⁽¹⁰⁾	935	935,417
	\$	3,955,572

	Principal Amount*		V 1
Security Nonfamous Matala/Minanala 116/	(000 s omitted)		Value
Nonferrous Metals/Minerals 1.1%			
Alpha Natural Resources, Inc.			
7.50%, 8/1/20 ⁽¹⁰⁾	560	\$	354,200
Barrick International Barbados Corp.			
$6.35\%, 10/15/36^{(10)}$	550		561,671
CONSOL Energy, Inc.			
5.875%, 4/15/22 ⁽¹⁰⁾	1,125		1,051,875
Eldorado Gold Corp.	·		
$6.125\%, 12/15/20^{(10)}$	3,315		3,232,125
First Quantum Minerals, Ltd.	3,313		3,232,123
6.75%, 2/15/20 ⁽¹⁰⁾	1,354		1,232,140
7.00%, 2/15/21 ⁽¹⁰⁾	889		804,545
Imperial Metals Corp.			33.,2
7.00%, 3/15/19 ⁽¹⁰⁾	995		920,375
KGHM International, Ltd.	,,,,		2 = 0,0 . 0
7.75%, 6/15/19 ⁽¹⁰⁾	3,730		3,860,550
New Gold, Inc.	2,4.2.2		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
$7.00\%, 4/15/20^{(10)}$	950		954,987
6.25%, 11/15/22 ⁽¹⁰⁾	1,535		1,511,975
Novelis, Inc.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,- ,- ,-
8.375%, 12/15/17	1,565		1,625,644
SunCoke Energy Inc.	·		, ,
7.625%, 8/1/19	495		510,221
SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp. 7.375%, 2/1/20 ⁽¹⁰⁾	2,005		2,092,719
Teck Resources, Ltd.	·		
4.75%, 1/15/22	1,000		976,147
Vale, Inc.			
6.875%, 11/21/36	700		741,433
		ф	20.420.607
		\$	20,430,607
Oil and Gas 7.9%			
Access Midstream Partners, LP/ACMP Finance Corp.			
4.875%, 3/15/24	385	\$	391,738
AmeriGas Finance LLC/AmeriGas Finance Corp.			
6.75%, 5/20/20	1,245		1,288,575
7.00%, 5/20/22	4,620		4,804,800
AmeriGas Partners LP/AmeriGas Finance Corp.			
6.25%, 8/20/19	1,570		1,628,875
Anadarko Finance Co.			
7.50%, 5/1/31	720		949,308
Antero Resources Finance Corp.			
6.00%, 12/1/20	473		474,183
5.375%, 11/1/21	3,515		3,413,944
Apache Corp.			
6.00%, 1/15/37	841		918,055
Berry Petroleum Co.			
6.375%, 9/15/22	1,535		1,174,275
Blue Racer Midstream, LLC/Blue Racer Finance Corp.			
6.125%, 11/15/22 ⁽¹⁰⁾	1,485		1,436,738
Bonanza Creek Energy, Inc.			
6.75%, 4/15/21	2,010		1,778,850
California Resources Corp.			
5.50%, 9/15/21 ⁽¹⁰⁾	1,840		1,582,400

6.00%, 11/15/24 ⁽¹⁰⁾	1,840	1,564,000
Chesapeake Energy Corp.		
7.25%, 12/15/18	4,415	4,856,500
3.481%, 4/15/19 ⁽¹³⁾	2,045	2,009,212
6.125%, 2/15/21	1,825	1,925,375
5.75%, 3/15/23	1,430	1,480,050

Security CRONOC Never Finance 2014 ULC		Principal Amount*			
425%, 430024 50 \$18,334 Concho Resources, Inc. 1800 18,44 500 50%, 1/1522 685 719,250 5.0%, 1/1522 150 522,504 5.0%, 4/123 200 522,504 5.0%, 4/123 13 13,86,281 Crowncock, LPCrownRock Finance, Inc.	Security CNOCC Name Figure 2014 III C	(000 s omitted)		Value	
Conce Nesources, Inc. 1,800 1,894, 10,250 6.50%, 1/15/22 1,500 1,522,500 5.50%, 1/15/22 1,500 1,522,500 5.50%, 1/15/22 1,500 5,250,400 5.50%, 1/16/22 1,431 1,386,281 Continental Resources, Inc. 1,238, 41,521,600 2,840 2,676,000 CrowRock, LP/CrowRock Finance, Inc. 2,840 2,676,000 CVR Refining, LLC/Coffeyille Finance, Inc. 5,500, 11/162 4,975,550 Soby, 11/16/2 6,500, 11/162 6,500, 11/162 Denbury Resources, Inc. 5,500, 51/162 6,500, 11/162 Soby, 5,11/16 3,200 5,500, 50/160 Soby, 5,11/16 3,200 5,500, 50/160 Encheror Energy 1,500, 50/160 3,200 Soby, 5,11/16 3,200 5,500, 50/160 Energy Transfer Equity, LP. 1,500 1,173,000 Energy Transfer Partners, LP. 1,173,000 1,173,000 Energy Transfer Partners, LP. 1,175,000 3,000 Soby, 5,11/20 3,000 3,000 E		500	¢	510 224	
7,00%, 1/15/21 1,800 1,804,500 5,0%, 1/15/22 1,500 1,522,500 5,0%, 4/12/3 5,200 5,250,400 Continental Resources, Inc. 1,336,281 Crown Rock, I.P/Crown Rock Finance, Inc. 1,25%, 41,523,100 1,25%, 41,523,100 2,840 2,676,700 CVR Refining, LLC/Coffeyville Finance, Inc. 2,840 4,975,550 2,50%, 11/1/22 6,50%, 11/1/22 6,50%, 11/1/22 5,50%, 11/1/22 6,50%, 11/1/22 4,975,550 CVR Refining, LLC/Coffeyville Finance, Inc. 3,200 4,975,550 Crown Resources, Inc. 8,50%, 11/12 3,50%, 51/120 621,000 5,87%, 5/28/45 8,50 621,000<		300	Ф	310,334	
6.50%, 1/15/22 1.50% 1.72.50 5.50%, 1/12/22 1.500 5.250,440 5.00%, 9/15/22 1.431 1.386,281 5.00%, 9/15/22 1.431 1.386,281 CownRock, LP/CrownRock Finance, Inc. 2.840 2.670,000 CVR Refining, LLC/Comparison 3.210 4.975,550 Denbury Resources, Inc. 5.00 4.975,550 Ecopert OSA 5.00 5.00 S.75%, 5/28/45 5.00 5.00 Ender OF Energy Resources, LP/EER Finance, Inc. 3.27 2.914,750 Energy Transfer Equity, L.P. 1.150 1.173,000 Energy Transfer Equity, L.P. 1.150 1.173,000 Energy Transfer Equity, L.P. 1.150 1.173,000 Energy Transfer Partners, L.P. 1.150 1.795,233 EP Frenzy, LL/Cleverest Acquisition Finance, Inc. 81 7.661,000 Energy LL/Cleverest Acquisition Finance, Inc. 81 7.661,000 ER75%, 21/120 3.05 3.100,825 575%, 31/120 3.05 3.100,825 6875%, 21/120 3.	•	1.800		1 894 500	
5.0% 1.01/125 5.0% 5.20 5.20 5.0% 5.0					
\$20, 41/23					
Contental Resources, Inc.					
1,386,281 1,386,281 1,386,281 1,28		3,200		3,230,110	
CrownRock , LP/CrownRock Finance, Inc. 2,840 2,676,700 2,1576, 41,572 11,572, 41,572 11,572, 41,572 11,572, 41,572 11,572, 41,572 11,572, 51,572 11,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,57	· · · · · · · · · · · · · · · · · · ·	1.431		1.386.281	
7.125%, 4.15.121100 2.840 2.676.0700 4.975.550 2.000 4.975.550 2.000 4.975.550 2.000 4.975.550 2.000 4.975.550 2.000 4.975.550 2.000 4.975.550 2.000 4.975.550 2.000 4.975.550 2.000 4.000 2.000	·	2,122		-,,	
CVR Refning, LLC/Coffeyville Finance, Inc. 5,210 4,975,550 Chosw, 11/1/22 5,210 4,975,550 5,50%, 5/1/22 6 6 6,210 Exopertor SA 3,875%, 5/28/45 80 3,930 5,875%, 5/28/45 3,90 2,947,50 Endeavor Energy Resources, LP/EER Finance, Inc. 3,70 2,147,50 Energy Transfer Equity, L.P. 3,150 1,173,000 5,875%, 1/15/24 1,150 1,795,233 Energy Transfer Partners, L.P. 1,179,233 1,190,233 EP Energy, LLC/Everest Acquisition Finance, Inc. 1,19 3,090,000 8,375%, 5/1/19 9 9,690,000 3,055 3,100,825 7,5%, 9/1/22 3,05 3,100,825 3,100,825 3,100,825 8,75%, 5/1/23 9 9 1,084,895 3,000,825 3,000,825 3,000,825 3,000,825 3,000,825 3,000,825 3,000,825 3,000,825 3,000,825 3,000,825 3,000,825 3,000,825 3,000,825 3,000,825 3,000,825 3,000,825 3,000,825 <th< td=""><td></td><td>2,840</td><td></td><td>2,676,700</td></th<>		2,840		2,676,700	
5.50%, 11/1/20		,		, ,	
Deniury Resources, Inc. 5.50%, 5/12/12 65 621,000 5.50%, 5/12/14 30 539,400 5.875%, 5/12/14 30 539,400 5.875%, 5/12/14 30 2,94,705 Energy Transfer Reguity, L.P. 375%, 1/15/24 1,150 1,730,000 Energy Transfer Partners, L.P. 1,715 1,795,23 EF Energy, LLC/Everest Acquisition Finance, Inc. 95 96,900 8,875%, 5/1/20 30,55 3,108,285 9,375%, 5/1/20 30 30 76,100 8,75%, 5/1/20 30 30 76,100 8,75%, 5/1/20 30 30 76,100 8,75%, 5/1/20 30 30 76,100 8,75%, 5/1/20 30 30 76,100 8,75%, 3/1/20 2 2 2 33,00 76,100 8,75%, 3/1/20 3 3 3,104,80 76,100 30 8,100 3,104,80 76,100 30 8,100 3,104,80 76,100 30 3,104,80		5,210		4,975,550	
5.0%, 5/1/22 675 621,000 Eccepter SA 580 539,400 5.875%, 5/28/45 580 539,400 Endeavor Energy Resources, LP/EER Finance, Inc. 3,275 2,914,750 Energy Transfer Equity, LP. 1,150 1,170,000 5.875%, 1/15/24 1,150 1,795,233 6.875%, 6/1/21 950 960,000 6.875%, 5/1/19 3,055 3,100,825 6.875%, 5/1/19 3,055 3,100,825 7,5%, 9/1/22 815 766,100 8.875%, 2/15/23 973 1,084,895 GenCorp, Inc. 2,100 2,063,250 Freeport-McMoran Oil & Gas, LLC/FCX Oil & Gas, Inc. 2,215 2,330,844 Gulfport Energy Crop. 2,100 2,063,250 Harvest Operations Corp. 2,100 2,063,250 Harvest Operations Corp. 8 891,250 Koliak Oil & Gas Corp. 8 8,630 8,824,175 S.50%, 1/17/20 ¹⁰⁰ 8,630 8,824,175 377,811 Lared Petroleum, Inc. 8 3,630					
5.875%, 5/28/45 580 539,400 Endeavor Energy Resources, LP/EER Finance, Inc. 3,275 2,914,750 Floow, 8/15/21/09 3,275 2,914,750 Energy Transfer Equity, LP. 1,150 1,173,000 Energy Transfer Partners, LP. 1,115 1,795,233 4,65%, 6/1/21 3,015 3,015 3,015 3,010,825 6,875%, 5/1/19 3,055 3,100,825		675		621,000	
Pendeavor Energy Resources, LP/EER Finance, Inc. 1,00%, 8/15/21 1,152	Ecopetrol SA				
7,00%, 8/15/21(400) 3,275 2,914,750 Energy Transfer Patinty, L.P. 1,150 1,173,000 Energy Transfer Patriners, L.P. 1,715 1,795,233 EP Energy, LLC/Everest Acquisition Finance, Inc. 950 969,000 6,875%, 5/1/19 3,055 3,100,825 7,75%, 5/1/20 3,05 3,100,825 7,58%, 9/1/22 973 1,084,895 GenCorp, Inc. 875%, 2/15/23 973 1,084,895 GenCorp, Inc. 2,105 2,330,844 Gulfport Energy Corp. 2,100 2,063,250 7,75%, 1/1/1/20 ⁽¹⁰⁾ 2,10 2,063,250 Barrest Operations Corp. 2,10 2,063,250 6,875%, 1/1/1/2 (10) 92 81,250 1,00%, 3/1/20 615 611,925 Kodiak Oil & Gas Corp. 8 8,241,75 8,125%, 1/2/1/2 8,630 8,824,175 5,50%, 1/1/5/21 1,820 1,633,450 MEG Energy Corp. 8,863 8,824,175 5,50%, 1/1/5/21 1,820 1,633,450	5.875%, 5/28/45	580		539,400	
Part	Endeavor Energy Resources, LP/EER Finance, Inc.				
5.875%, 1/15/24 1,150 1,173,000 Energy Transfer Partners, L.P. 1,715 1,795,233 EP Energy, LL/C/Everest Acquisition Finance, Inc. 950 969,000 6.875%, 5/1/20 3,055 3,100,825 7.75%, 5/1/20 3,05 3,100,825 7.75%, 9/1/22 973 1,084,895 GenCorp, Inc. 2,215 2,330,844 6.875%, 2/15/23 2,10 2,063,255 GenCorp, Inc. 2,10 2,063,255 7.75%, 1/1/20 ¹⁰ 2,10 2,063,255 Harvest Operations Corp. 80 2,063,255 6.875%, 3/1/20 615 611,925 Kodiak Oil & Gas Corp. 8630 8,824,175 8.125%, 12/1/19 8,630 8,824,175 5.50%, 1/15/21 3,75 37,813 Laredo Petroleum, Inc. 5,880 5,527,200 MEG Energy Corp. 5,880 5,527,200 8.25%, 5/1/22 5,880 5,527,200 8.25%, 7/1/22 Orgon 1,820 1,633,450 8.75%, 7/1/22 Orgon 1,820 1,633,450 8.875%, 7/1/22 Orgon 1,820	7.00%, 8/15/21 ⁽¹⁰⁾	3,275		2,914,750	
Part	Energy Transfer Equity, L.P.				
4.65%, 6/1/21 1,715 1,795,233 EP Energy, LLC/Everest Acquisition Finance, Inc. 8950 969,000 6.875%, 5/1/19 3,055 3,100,825 7.75%, 9/1/22 815 766,100 Freeport-McMoran Oil & Gas, LLC/FCX Oil & Gas, Inc. 815 766,100 6.875%, 2/15/23 973 1,084,895 GenCorp, Inc. 2,215 2,330,844 Gullport Energy Corp. 2,100 2,063,250 7.75%, 11/1/20 ¹⁰⁾ 2,100 2,063,250 Harvest Operations Corp. 2 891,250 6.875%, 10/1/17 920 891,250 Holly Energy Partners, LP/Holly Energy Finance Corp. 6 6 615 611,925 Kodiak Oil & Gas Corp. 8 8,630 8,824,175 8,715 5,50%, 11/15/21 375 377,813 Lactool Evroleum, Inc. 375 375%, 130,23109 1,820 1,633,450 Memorial Resource Development Corp. 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 <		1,150		1,173,000	
Page	Energy Transfer Partners, L.P.				
6.875%, 5/1/19 950 969,000 9.375%, 5/1/20 3,055 3,100,825 7.75%, 9/1/22 815 766,100 Freeport-McMoran Oil & Gas, LLC/FCX Oil & Gas, Inc. 6.875%, 2/15/23 973 1,084,895 GenCorp, Inc. 2,215 2,330,844 7.125%, 3/15/21 2,100 2,063,250 Harrest Operations Corp. 2 200 2,063,250 Harrest Operations Corp. 6.875%, 10/117 615 611,925 Koliak Oil & Gas Corp. 8.125%, 12/11/9 615 611,925 Koliak Oil & Gas Corp. Lared Petroleum, Inc. 8.125%, 12/11/9 375 377,813 Lared Petroleum, Inc. 8.375%, 1/30/23 (10) 1,820 1,633,450 Memorial Resource Development Corp. 5.875%, 7/1/22 (10) 910 825,825 Memorial Resource Development Corp. 5.875%, 7/1/22 (10) 910 825,825 Memorial Resource Development Corp. 5.875%, 7/1/22 (10) 910 825,825		1,715		1,795,233	
9.375%, 5/1/20 3,055 3,100,825 7.78%, 9/1/22 766,100 Freeport-McMoran Oil & Gas, LLC/FCX Oil & Gas, Inc. 875%, 2/15/23 973 1,084,895 GenCorp, Inc. 2,215 2,330,844 7.125%, 3/15/21 2,010 2,063,250 Ulfjort Energy Corp. 2,100 2,063,250 7.75%, 11/1/20 ⁽¹⁰⁾ 920 891,250 Harvest Operations Corp. 6 615 611,925 6.875%, 10/1/17 920 891,250 Holly Energy Partners, LP/Holly Energy Finance Corp. 6 61 611,925 Kodiak Oil & Gas Corp. 8,630 8,824,175 5,50%, 1/15/21 377,813 Laredo Petroleum, Inc. 5,880 5,527,200 865 5,527,200 MEG Energy Corp. 3,850 5,527,200 865 86,334,50 825,825 Murphy Oil Corp. 1,820 1,633,450 825,825 80 825,825 Murphy Oil Corp. 1,980 1,780,048 93 9,780,25 86,75% 9,780,25 2,805 86,75% 86,75%,31/15/23 2,805 2,566,575 86,75%,1/15/24 9,0	EP Energy, LLC/Everest Acquisition Finance, Inc.				
7.75%, 9/1/22 815 766,100 Freeport-McMoran Oil & Gas, LLC/FCX Oil & Gas, Inc. 6.875%, 2/15/23 973 1,084,895 GenCorp, Inc. 2,215 2,330,844 7.125%, 3/15/21 2,100 2,063,250 Gulfport Energy Corp. 7.75%, 11/1/20 ⁽¹⁰⁾ 2,100 2,063,250 Harvest Operations Corp. 6.875%, 10/1/17 920 891,250 Holly Energy Partners, LP/Holly Energy Finance Corp. 6.875%, 10/1/19 615 611,925 Kodiak Oil & Gas Corp. 8,630 8,824,175 8.125%, 12/1/19 8,630 8,824,175 5.50%, 1/15/21 375 377,813 Laredo Petroleum, Inc. 3.75%, 1/30/23 ⁽¹⁰⁾ 5,880 5,527,200 Meg Energy Corp. 5.875%, 1/10/23 ⁽¹⁰⁾ 910 825,825 Memorial Resource Development Corp. 5.875%, 7/1/22 ⁽¹⁰⁾ 910 825,825 Mulphy Oil Corp. 5.70%, 13/15/23 1,980 1,780,048 Osi, 11/15/24 2,805 <t< td=""><td>6.875%, 5/1/19</td><td>950</td><td></td><td>969,000</td></t<>	6.875%, 5/1/19	950		969,000	
Freeport-McMoran Oil & Gas, LLC/FCX Oil & Gas, Inc. 6.875%, 2/15/23 973 1,084,895 GenCorp, Inc. 2,215 2,330,844 7.125%, 3/15/21 2,100 2,063,250 Guiport Energy Corp. 7.75%, 11/1/20 ⁽¹⁰⁾ 2,100 2,063,250 Harvest Operations Corp. 6.875%, 10/1/17 920 891,250 Holly Energy Partners, LP/Holly Energy Finance Corp. 6.50%, 3/1/20 615 611,925 Kodiak Oil & Gas Corp. 8.125%, 12/1/19 8,630 8,824,175 5.50%, 1/15/21 375 377,813 Laredo Petroleum, Inc. 7.375%, 5/1/22 5,880 5,527,200 MEG Energy Corp. 6.375%, 1/3/023 ⁽¹⁰⁾ 1,820 1,633,450 Memorial Resource Development Corp. 5.875%, 7/1/22 ⁽¹⁰⁾ 1,980 1,780,048 Oil 1,980 1,780,048 Oil 1,980 1,780,048 Oil 1,980 1,780,048 Oil					
6.875%, 2/15/23 973 1,084,895 GenCorp, Inc. 2,215 2,330,844 7.125%, 3/15/21 2,100 2,063,250 Use of Markest Operations Corp. 2,100 2,063,250 6.875%, 10/1/7 920 891,250 Holly Energy Partners, LP/Holly Energy Finance Corp. 615 611,925 6.50%, 3/1/20 8,630 8,824,175 5.50%, 1/15/21 375 377,813 Laredo Petroleum, Inc. 375 377,813 7.375%, 5/1/22 5,880 5,527,200 MEG Energy Corp. 1,820 1,633,450 Memorial Resource Development Corp. 910 825,825 5.875%, 7/1/22(10) 910 825,825 Murphy Oil Corp. 1,980 1,780,048 3.00%, 12/1/22 1,980 1,780,048 Oasis Petroleum, Inc. 2,805 2,506,575 6.875%, 1/15/23 2,805 2,506,575 6.875%, 1/15/24 3,030 2,772,450 Oceaneering International, Inc. 465%, 1/15/24 940 922,201 Pacific Drilling SA 490 922,201 <td></td> <td>815</td> <td></td> <td>766,100</td>		815		766,100	
GenCorp, Inc. 7.125%, 3/15/21 2,215 2,330,844 Gulfport Energy Corp. 7.75%, 1/1/120 ⁽¹⁰⁾ 2,100 2,063,250 Harvest Operations Corp. 6.875%, 10/1/17 920 891,250 Holly Energy Partners, LP/Holly Energy Finance Corp. 6.50%, 3/1/20 615 611,925 Koilak Oil & Gas Corp. 8.125%, 12/1/19 8,630 8,824,175 5.50%, 1/15/21 375 377,813 Laredo Petroleum, Inc. 7.375%, 1/30/23 ⁽¹⁰⁾ 1,820 1,633,450 MEG Energy Corp. 6.375%, 1/13/22 ⁽¹⁰⁾ 1,820 1,633,450 Memorial Resource Development Corp. 5.875%, 7/1/22 ⁽¹⁰⁾ 9 1,980 1,780,048 Murphy Oil Corp. 3.70%, 12/1/22 1,980 1,780,048 Os. 1,11/21 955 873,825 6.875%, 1/15/23 2,805 2,566,575 6.875%, 1/15/24 3,030 2,772,450 <td colsp<="" td=""><td></td><td></td><td></td><td></td></td>	<td></td> <td></td> <td></td> <td></td>				
7.125%, 3/15/21 2,315 2,330,844 Gulfport Energy Corp. 7.75%, 11/1/20 ⁽¹⁰⁾ 2,00 2,063,250 Harvest Operations Corp. 6.875%, 10/1/17 920 891,250 Holly Energy Partners, LP/Holly Energy Finance Corp. 6.50%, 3/1/20 615 611,925 Kodiak Oil & Gas Corp. 8.125%, 12/1/19 8,630 8,824,175 5.50%, 1/15/21 375 377,813 Laredo Petroleum, Inc. 7.375%, 5/1/22 5,880 5,527,200 MEG Energy Corp. 6.375%, 1/30/23 (10) 1,820 1,633,450 Memorial Resource Development Corp. 5.875%, 7/1/22 (10) 910 825,825 Murphy Oil Corp. 3.70%, 12/1/22 1,980 1,780,048 Oasis Petroleum, Inc. 6.50%, 1/1/121 955 873,825 6.875%, 3/15/22 2,805 2,566,575 6.875%, 1/15/23 3,030 2,772,450 Oceaneering International, Inc. 4,65%, 1/1/15/24 90 <td></td> <td>973</td> <td></td> <td>1,084,895</td>		973		1,084,895	
Gulfport Energy Corp. 7.75%, 11/1/20 ⁽¹⁰⁾ 2,100 2,063,250 Harvest Operations Corp. 6.875%, 10/1/17 920 891,250 Holly Energy Partners, LIP/Holly Energy Finance Corp. 6.50%, 3/1/20 615 611,925 Kodiak Oil & Gas Corp. 8.125%, 12/1/19 8,630 8,24,175 5.50%, 1/15/21 375 377,813 Laredo Petroleum, Inc. 7.375%, 5/1/22 5,880 5,527,200 MEG Energy Corp. 6.375%, 1/30/23 ⁽¹⁰⁾ 1,820 1,633,450 Memorial Resource Development Corp. 5.875%, 7/1/22 ⁽¹⁰⁾ 910 825,825 Memorial Resource Development Corp. 5.0%, 11/1/21 91 825,825 Memorial Resource Development Corp. 5.0%, 11/1/121 95 873,825 6.875%, 3/15/22 2,805 2,566,575 6.875%, 3/15/23 2,805 2,566,575 6.875%, 1/15/23 3,030 2,772,450					

Principal

Amount*

Security	(000 s omitted)	Value
Pacific Rubiales Energy Corp.		
5.625%, 1/19/25 ⁽¹⁰⁾	1,000	\$ 770,000
PBF Holding Co., LLC/PBF Finance Corp.		
8.25%, 2/15/20	1,770	1,787,700
Petrobras International Finance Co.		
6.875%, 1/20/40	1,265	1,177,171
Pioneer Natural Resources Co.		
3.95%, 7/15/22	1,405	1,392,909
Precision Drilling Corp.		
6.50%, 12/15/21	2,035	1,745,012
Range Resources Corp.		
6.75%, 8/1/20	1,815	1,896,675
Rice Energy, Inc.		
6.25%, 5/1/22 ⁽¹⁰⁾	1,430	1,337,050
Rockies Express Pipeline, LLC		
3.90%, 4/15/15 ⁽¹⁰⁾	600	598,500
Rosetta Resources, Inc.		
5.625%, 5/1/21	1,715	1,577,971
5.875%, 6/1/22	2,695	2,452,450
Rowan Cos., Inc.		
7.875%, 8/1/19	640	730,004
5.40%, 12/1/42	460	402,069
RSP Permian, Inc.		
6.625%, 10/1/22 ⁽¹⁰⁾	1,365	1,276,275
Sabine Pass Liquefaction, LLC		
5.625%, 2/1/21	3,640	3,594,500
5.625%, 4/15/23	3,195	3,139,087
5.75%, 5/15/24	5,195	5,123,569
Samson Investment Co.		
9.75%, 2/15/20	1,515	635,353
SESI, LLC		
6.375%, 5/1/19	2,595	2,530,125
Seven Generations Energy, Ltd.		
8.25%, 5/15/20 ⁽¹⁰⁾	4,390	4,236,350
Seventy Seven Energy, Inc.		
6.50%, 7/15/22	1,255	740,450
Seventy Seven Operating, LLC		
6.625%, 11/15/19	1,100	841,500
SM Energy Co.		
6.125%, 11/15/22 ⁽¹⁰⁾	870	819,975
6.50%, 1/1/23	1,995	1,925,175
Southwestern Energy Co.		
4.10%, 3/15/22	1,500	1,474,355
Tesoro Corp.		
4.25%, 10/1/17	1,500	1,556,250
Tesoro Logistics, LP/Tesoro Logistics Finance Corp.		
5.50%, 10/15/19 ⁽¹⁰⁾	630	626,850
6.25%, 10/15/22 ⁽¹⁰⁾	1,505	1,508,762
Total Capital International SA		
2.70%, 1/25/23	960	931,218
Triangle USA Petroleum Corp.		
6.75%, 7/15/22 ⁽¹⁰⁾	1,375	914,375
WPX Energy, Inc.		
5.25%, 1/15/17	770	781,550

6.00%, 1/15/22

\$ 145,960,297

Security		Principal		
Publishing 1.2% Laurente Education, Inc. 1.05.40		Amount*		
Rational Education, Inc. 975%, 91/1909 16,640 17,222,400,400 McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 16,040 16,	Security	(000 s omitted)		Value
9.75%, 9/119169 16,640 \$ 1,7,222,400 McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21 3,640 4,404,040 MHGE Parent, LLC/MHGE Parent Finance, Inc. 8.50%, 8/1/19 ^{53,000} 1,020 998,325 Radio and Television 0.7% Clear Channel Communications, Inc. 100%, 1/15/15/19 220 \$ 2,234,188 Clear Channel Communications, Inc. 11,25%, 1/15/19 210 1,100 1,124,750 Series A, 6.50%, 1/15/15/2 1,100 1,124,750 Series A, 6.50%, 1/15/15/2 1,100 1,124,750 Series B, 6.50%, 1/15/15/2 1,100 Series B, 6.50%, 1/15/2 1,100 Series B, 6.50%	· · · · · · · · · · · · · · · · · · ·	,		
McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 1,000 1,				
9,75%, 4/1/21 3,640 4,040,040 MHGE Parent Finance, Inc. 8,50%, 8/1/19 ^{53,000} 1,020 998,325 Radio and Television 0,7% Clear Channel Communications, Inc. 100%, 1/21/51/9 220 \$22,34,58 Clear Channel Communications, Inc. 1100 1,124,750 Series A, 6,50%, 1/15/22 1,100 1,124,750 Series A, 6,50%, 1/15/22 1,100 1,124,750 Series B, 6,50%, 1/15/22 1,100 1,124,750 Series B, 6,50%, 1/15/22 1,100 1,124,750 Series B, 6,50%, 1/15/29 1,100 1		16,640	\$	17,222,400
March Marc		2 (10		1.0.10.100
1,020 998,325	•	3,640		4,040,400
Radio and Television 0.7%		1.020		008 325
Radio and Television 0.7% Clear Channel Communications, Inc. 200 3 223,458 233,458	6.50 //, 6/1/15 · · ·	1,020		990,323
Clear Channel Communications, Inc. 226 \$ 223,458 \$ 200,00%, 12/15/19 266 \$ 223,458 \$ 200,00%, 12/15/19 270 489,975 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,257,550 1,			\$	22,261,125
Clear Channel Communications, Inc. 226 \$ 223,458 \$ 200,00%, 12/15/19 266 \$ 223,458 \$ 200,00%, 12/15/19 270 489,975 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,247,550 \$ 261,00 1,257,550 1,	Radio and Talavisian 0.7%			
9.00%, 12/15/19 26 \$ 223,488 Clear Channel Worldwide Holdings, Inc. 470 489,975 Series A, 6.50%, 11/15/22 1,100 1,124,750 Scries B, 6.50%, 11/15/22 2,130 2,204,850 Crown Media Holdings, Inc. 1,325 1,447,562 HeartCommunications, Inc. 1,505 1,505 1,548,269 Nicksen Co. Luxembourg Sa.r.I. (The) 2,50%, 10/12/100 2,830 2,207,825 Sirius XM Radio, Inc. 2,830 2,907,825 2,830 2,907,825 Sirius XM Radio, Inc. 2,830 2,907,825 2,830 2,907,825 Sirius XM Radio, Inc. 2,830 2,907,825 2,832 2,907,825 Sirius XM Radio, Inc. 2,830 2,907,825 2,832 2,907,825 2,832 2,907,825 2,832 2,907,825 2,832 2,907,825 2,832 2,907,825 2,832 2,907,825 2,832 2,907,825 2,832 2,907,825 2,832 2,907,825 2,832 2,907,825 2,832 2,907,825 2,832 2,907,825 2,907,825 </td <td></td> <td></td> <td></td> <td></td>				
Clear Channel Worldwide Holdings, Inc. Series A, 7.625%, 3/15/20 470 489.75 Series A, 6.50%, 1/11/5/22 1,100 1,124.750 Series B, 6.50%, 1/11/5/22 1,100 2,204.550 Crown Media Holdings, Inc. 1 1,325 1,447.562 HeartCommunications, Inc. 1 1,505 1,548,269 Niclsen Co. Luxembourg Sa.r.I. (The) 1,250 1,281,250 Sirius XM Radio, Inc. 1 2,830 2,907,825 Sirys, 10/1/20 ¹⁰⁹ 7,45 76,921 6.00%, 7/15,24 ^{4/10} 2,830 2,907,825 Sirys, 10/1/20 ¹⁴⁹ 1,470 1,488,375 Sow, 9/15/19 1,470 1,488,375 Real Estate Investment Trusts (REITs) 0.1% 3 7,045,66 Real Estate Investment Trusts (REITs) 0.1% 760 704.566 Holde & Resorts L.P. 3 1,236,766 Real Estate Investment Trusts (REITs) 0.1% 3 3,200 Activate Investment Trusts (REITs) 0.1% 3 3,200 Real Estate I	· ·	226	\$	223,458
Series A, 7.625%, 31/15/20 470 489.975 Series B, 6.50%, 11/15/22 1,100 1,124,750 Series B, 6.50%, 11/15/22 2,130 2,204,550 Crown Media Holdings, Inc. 1,325 1,447,562 HEATCOmmunications, Inc. 1,505 1,548,269 Hicksen Co. Luxembourg S.a.r.I. (The) 5,50%, 10/12/100 1,250 1,281,250 Sirius XM Radio, Inc. 2 769,212 6,00%, 7/15/24/100 2,30 2,907,825 Starr, LLC/Starz Finance Corp. 3 1,488,375 5 5,50%, 9/15/19 1,470 1,488,375 Real Estate Investment Trusts (REITs) 0.1% 3 704,566 4 745 704,566 4 745 704,566 4 745 704,566 4 745 704,566 4 745 704,566 4 745 704,566 4 745 704,566 4 745 704,566 4 745 704,566 4 745 704,566 4 745 704,566 4 745 704,566 4				2, 2
Series B, 6.50%, 11/15/22 2,130 2,204,550 Crown Media Holdings, Inc. 1,325 1,447,562 iHeartCommunications, Inc. 1,505 1,548,269 Nicisen Co. Luxembourg S.a.r.l. (The) 1,505 1,548,259 Sirils XM Radio, Inc. 3,505 1,281,250 Sirils XM Radio, Inc. 2 1,281,250 Sirils XM Radio, Inc. 3,8755, 10/1/20 ¹⁰⁹ 243 2,907,825 Starz, LLC/Starz Finance Corp. 2 1,488,375 Soow, 9/15/19 1,470 1,488,375 Real Estate Investment Trusts (REITs) 0.1% 3 704,566 Rex Properties Operating Partnership, L.P. 7 70 \$ 704,566 Host Hotels & Resorts L.P. 3 5 33,203 4.75%, 3/1/23 5 3 33,203 Retailers (Except Food and Drug) 4.2% 3 3 3,165,000 Asbury Automotive Group, Inc. 2 1,236,769 B.C. Unlimited Liability Company 4 4,775 4,918,250 6.00%, 1/21/5/24 ¹⁰⁰ 2 2,354,184		470		489,975
Crown Media Holdings, Inc.		1,100		1,124,750
1,325		2,130		2,204,550
Heart Communications, Inc.	6 .	1.005		1 445 560
1,25%, 3/1/21		1,325		1,447,562
Nicisen Co. Luxembourg S.a.r.l. (The) 5.50%, 10/1/21(100) 1,250 1,281,250 5.50%, 10/1/20 ^{1/10} 745 769,212 5.875%, 10/1/20 ^{1/10} 2,830 2,907,825 5.00%, 7/15/24 ^{1/10} 2,830 2,907,825 5.00%, 9/15/19 1,470 1,488,375 Real Estate Investment Trusts (REITs) 0.1% Real Estate Investment Trusts (REITs) 0.1% ARC Properties Operating Partnership, L.P. 3.00%, 2/6/19 760 \$ 704,566 House of the Mode of Section L.P. 4.75%, 3/1/23 500 \$ 532,203 Retailers (Except Food and Drug) 4.2% Retailers (Except Food and Drug) 4.2% Asademy, Ltd./Academy Finance Corp. 9.25%, 8/1/19 ^{1/10} 3,000 \$ 3,165,000 Asbury Automotive Group, Inc. 6.00%, 4/1/21 ^{1/10} 4,775 4,918,250 BC. Unlimited Liability Company 6.00%, 4/1/21 ^{1/10} 4,775 4,918,250 Best by Co., Inc. 5.00%, 8/1/18 5,585 5,591,		1 505		1 548 260
5.50%, 10/1/21 ⁽¹⁰⁾ 1,250 1,281,250 Sirius XM Radio, Inc. 745 769,212 6.00%, 7/15/24 ⁽¹⁰⁾ 2,830 2,907,825 Starz, LL/C/starz Finance Corp. 1,470 1,488,375 5.00%, 9/15/19 1,470 1,488,375 Real Estate Investment Trusts (REITs) 0.1% ARC Properties Operating Partnership, L.P. 3.00%, 2/6/19 760 \$ 704,566 Host Hotels & Resorts L.P. 4.75%, 3/1/23 500 532,203 Retailers (Except Food and Drug) 4.2% Academy, Ltd/Academy Finance Corp. 9.25%, 8/1/19 ⁽¹⁰⁾ 3,000 \$ 3,165,000 Asbury Automotive Group, Inc. 6.00%, 4/1/22 ⁽¹⁰⁾ 4,775 4,918,250 Bc. Unlimited Liability Compans 6.00%, 4/1/22 ⁽¹⁰⁾ 4,775 4,918,250 Bet Buy Co., Inc. 5.00%, 8/1/18 2,265 2,354,184 Cappers, ILL/Express Finance Corp. 8.75%, 3/1/18 10,414 10,752,455		1,505		1,546,209
Siris XM Radio, Inc. 5.875%, 10/1/20 ¹⁰⁰ 2,830 2,907,825 6.00%, 7/15/24 ¹¹⁰ 2,830 2,907,825 5.872, LLC/Starz Finance Corp. 1,470 1,488,375 5.00%, 9/15/19 1,470 1,488,375 Real Estate Investment Trusts (REITs) 0.1% ARC Properties Operating Partnership, L.P. 3.00%, 2/6/19 760 \$ 704,566 Host Hotels & Resorts L.P. 4.75%, 3/1/23 500 532,203 Retailers (Except Food and Drug) 4.2% Academy, Ltd./Academy Finance Corp. 9.25%, 8/1/19 ⁽¹⁰⁾ 3,000 \$ 3,165,000 Academy, Ltd./Academy Finance Corp. 9.25%, 8/1/19 ⁽¹⁰⁾ 3,000 \$ 3,165,000 Academy, Ltd./Academy Finance Corp. 9.25%, 8/1/19 ⁽¹⁰⁾ 245 249,900 Academy, Ltd./Academy Finance Corp. 9.00%, 8/1/2/4 ⁽¹⁰⁾ 4,775 4,918,250 Bet Buy Co., Inc. 5.00%, 8/1/18 2,265 2,354,184 Calcs Sylvis <	5.50%. 10/1/21 ⁽¹⁰⁾	1.250		1.281.250
5.875%, 10/1/20 ¹⁰⁰ 745 769,212 6.00%, 7/15/24 ¹¹⁰ 2,830 2,907,825 Starz, LLC/Expers Finance Corp. 5.00%, 9/15/19 1,470 1,488,375 Real Estate Investment Trusts (REITs) 0.1% ARC Properties Operating Partnership, L.P. 3.00%, 2/6/19 760 \$ 704,566 Hots Hotels & Resorts L.P. 4.75%, 3/1/23 500 \$ 32,203 Retailers (Except Food and Drug) 4.2% Academy, Ltd./Academy Finance Corp. 9.25%, 8/1/19 ⁽¹⁰⁾ 3,000 \$ 3,165,000 Asbury Automotive Group, Inc. 6.00%, 12/15/24 ⁽¹⁰⁾ 245 249,900 Bc. Unlimited Liability Company 4,775 4,918,250 Best Buy Co., Inc. 5.00%, 8/1/18 2,265 2,354,184 Cappers, LLC/Express Finance Corp. 8.75%, 3/1/18 10,414 10,752,455		,		, , , , , ,
Starz, LLC/Starz Finance Corp. 5.00%, 9/15/19 1,470 1,488,375 1,488,		745		769,212
1,470 1,488,375		2,830		2,907,825
Real Estate Investment Trusts (REITs) 0.1%				
Real Estate Investment Trusts (REITs) 0.1% ARC Properties Operating Partnership, L.P. 3.00%, 2/6/19 760 704,566	5.00%, 9/15/19	1,470		1,488,375
ARC Properties Operating Partnership, L.P. 3.00%, 2/6/19 760 \$ 704,566 Host Hotels & Resorts L.P.			\$	13,485,226
ARC Properties Operating Partnership, L.P. 3.00%, 2/6/19 760 \$ 704,566 Host Hotels & Resorts L.P.	Real Estate Investment Trusts (REITs) 0.1%			
3.00%, 2/6/19				
4.75%, 3/1/23 532,203 Retailers (Except Food and Drug) 4.2% Academy, Ltd./Academy Finance Corp. 9.25%, 8/1/19 ⁽¹⁰⁾ 3,000 \$ 3,165,000 Asbury Automotive Group, Inc. 6.00%, 12/15/24 ⁽¹⁰⁾ 245 249,900 B.C. Unlimited Liability Company 6.00%, 4/1/22 ⁽¹⁰⁾ 4,775 4,918,250 Best Buy Co., Inc. 5.00%, 8/1/18 Claire s Stores, Inc. 9.00%, 3/15/19 ⁽¹⁰⁾ 5,585 5,529,150 Express, LLC/Express Finance Corp. 8.75%, 3/1/18 10,414 10,752,455		760	\$	704,566
\$ 1,236,769 Retailers (Except Food and Drug) 4.2% Academy, Ltd./Academy Finance Corp. 9.25%, 8/1/19(10) 3,000 \$ 3,165,000 Asbury Automotive Group, Inc. 6.00%, 12/15/24(10) 245 249,900 B.C. Unlimited Liability Company 6.00%, 4/1/22(10) 4,775 4,918,250 Best Buy Co., Inc. 5.00%, 8/1/18 2,265 2,354,184 Claire s Stores, Inc. 9.00%, 3/15/19(10) 5,585 5,529,150 Express, LLC/Express Finance Corp. 8.75%, 3/1/18 10,414 10,752,455	Host Hotels & Resorts L.P.			
Retailers (Except Food and Drug) 4.2% Academy, Ltd./Academy Finance Corp. 3,000 \$ 3,165,000 Asbury Automotive Group, Inc. 245 249,900 B.C. Unlimited Liability Company 4,775 4,918,250 Best Buy Co., Inc. 2,265 2,354,184 Claire s Stores, Inc. 5,00%, 3/15/19 ⁽¹⁰⁾ 5,585 5,529,150 Express, LLC/Express Finance Corp. 10,414 10,752,455	4.75%, 3/1/23	500		532,203
Academy, Ltd./Academy Finance Corp. 9.25%, 8/1/19 ⁽¹⁰⁾ 3,000 \$ 3,165,000 Asbury Automotive Group, Inc. 6.00%, 12/15/24 ⁽¹⁰⁾ 245 249,900 B.C. Unlimited Liability Company 6.00%, 4/1/22 ⁽¹⁰⁾ 4,775 4,918,250 Best Buy Co., Inc. 5.00%, 8/1/18 2,265 2,354,184 Claire s Stores, Inc. 9.00%, 3/15/19 ⁽¹⁰⁾ 5,585 5,529,150 Express, LLC/Express Finance Corp. 8.75%, 3/1/18 10,414 10,752,455			\$	1,236,769
Academy, Ltd./Academy Finance Corp. 9.25%, 8/1/19 ⁽¹⁰⁾ 3,000 \$ 3,165,000 Asbury Automotive Group, Inc. 6.00%, 12/15/24 ⁽¹⁰⁾ 245 249,900 B.C. Unlimited Liability Company 6.00%, 4/1/22 ⁽¹⁰⁾ 4,775 4,918,250 Best Buy Co., Inc. 5.00%, 8/1/18 2,265 2,354,184 Claire s Stores, Inc. 9.00%, 3/15/19 ⁽¹⁰⁾ 5,585 5,529,150 Express, LLC/Express Finance Corp. 8.75%, 3/1/18 10,414 10,752,455	Potoilogs (Event Food and Days) 42%			
9.25%, 8/1/19 ⁽¹⁰⁾ 3,000 \$ 3,165,000 Asbury Automotive Group, Inc. 6.00%, 12/15/24 ⁽¹⁰⁾ 245 249,900 B.C. Unlimited Liability Company 6.00%, 4/1/22 ⁽¹⁰⁾ 4,775 4,918,250 Best Buy Co., Inc. 5.00%, 8/1/18 2,265 2,354,184 Claire s Stores, Inc. 9.00%, 3/15/19 ⁽¹⁰⁾ 5,585 5,529,150 Express, LLC/Express Finance Corp. 8.75%, 3/1/18 10,752,455				
Asbury Automotive Group, Inc. 6.00%, 12/15/24 ⁽¹⁰⁾ 245 249,900 B.C. Unlimited Liability Company 6.00%, 4/1/22 ⁽¹⁰⁾ 4,775 4,918,250 Best Buy Co., Inc. 5.00%, 8/1/18 2,265 2,354,184 Claire s Stores, Inc. 9.00%, 3/15/19 ⁽¹⁰⁾ 5,585 5,529,150 Express, LLC/Express Finance Corp. 8.75%, 3/1/18 10,414 10,752,455		3.000	\$	3,165,000
6.00%, 12/15/24 ⁽¹⁰⁾ 245 249,900 B.C. Unlimited Liability Company 6.00%, 4/1/22 ⁽¹⁰⁾ 4,918,250 Best Buy Co., Inc. 5.00%, 8/1/18 2,265 2,354,184 Claire s Stores, Inc. 9.00%, 3/15/19 ⁽¹⁰⁾ 5,585 5,529,150 Express, LLC/Express Finance Corp. 8.75%, 3/1/18 10,752,455		,,,,,	· ·	, , , , , , ,
6.00%, 4/1/22 ⁽¹⁰⁾ 4,918,250 Best Buy Co., Inc. 5.00%, 8/1/18 Claire s Stores, Inc. 9.00%, 3/15/19 ⁽¹⁰⁾ 5,585 5,529,150 Express, LLC/Express Finance Corp. 8.75%, 3/1/18 10,414 10,752,455		245		249,900
Best Buy Co., Inc. 5.00%, 8/1/18 2,265 2,354,184 Claire s Stores, Inc. 9.00%, 3/15/19 ⁽¹⁰⁾ 5,585 5,529,150 Express, LLC/Express Finance Corp. 8.75%, 3/1/18 10,414 10,752,455	B.C. Unlimited Liability Company			
5.00%, 8/1/18 2,265 2,354,184 Claire s Stores, Inc. 3,00%, 3/15/19(10) 5,585 5,529,150 Express, LLC/Express Finance Corp. 10,414 10,752,455 8.75%, 3/1/18 10,414 10,752,455		4,775		4,918,250
Claire s Stores, Inc. 9.00%, 3/15/19 ⁽¹⁰⁾ 5,585 5,529,150 Express, LLC/Express Finance Corp. 8.75%, 3/1/18 10,414 10,752,455		2.265		2 254 104
9.00%, 3/15/19 ⁽¹⁰⁾ 5,585 5,529,150 Express, LLC/Express Finance Corp. 10,414 10,752,455		2,203		2,334,184
Express, LLC/Express Finance Corp. 8.75%, 3/1/18 10,414 10,752,455		5 585		5,529 150
8.75%, 3/1/18 10,414 10,752,455		3,303		5,527,150
		10,414		10,752,455
	Hot Topic, Inc.			

9.25%, 6/15/21 ⁽¹⁰⁾	4,550	4,891,250
L Brands, Inc.		
8.50%, 6/15/19	3,325	3,956,750
6.625%, 4/1/21	6,135	6,932,550
5.625%, 2/15/22	790	853,200
Levi Strauss & Co.		
6.875%, 5/1/22	2,125	2,295,000
Macy s Retail Holdings, Inc.		
6.90%, 4/1/29	650	829,383

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Pı	¹in	cin	a
		~-1	-

Amount*

Security	(000 s omitted)		Value
Men s Wearhouse, Inc. (The)			
7.00%, 7/1/22 ⁽¹⁰⁾	2,305	\$	2,379,913
Michaels FinCo Holdings, LLC/Michaels FinCo, Inc.			
$7.50\%, 8/1/18^{(5)(10)}$	558		570,555
Michaels Stores, Inc.			
5.875% , $12/15/20^{(10)}$	1,775		1,801,625
Murphy Oil USA, Inc.			
6.00%, 8/15/23	4,165		4,373,250
Neiman Marcus Group, Ltd.			
8.75%, 10/15/21 ⁽⁵⁾⁽¹⁰⁾	1,555		1,656,075
New Academy Finance Co., LLC/New Academy Finance Corp. 8.00%, 6/15/18 ⁽⁵⁾⁽¹⁰⁾	6,365		6,317,262
Petco Animal Supplies, Inc.			
9.25%, 12/1/18 ⁽¹⁰⁾	3,515		3,690,750
Petco Holdings, Inc.			
$8.50\%, 10/15/17^{(5)(10)}$	1,425		1,449,938
Radio Systems Corp.			
8.375%, 11/1/19 ⁽¹⁰⁾	3,300		3,547,500
Ross Stores, Inc.			
3.375%, 9/15/24	200		200,588
SACI Falabella			
4.375%, 1/27/25 ⁽¹⁰⁾	1,200		1,178,556
Sally Holdings, LLC/Sally Capital, Inc.			
5.75%, 6/1/22	2,870		3,020,675
Wal-Mart Stores, Inc.			
4.30%, 4/22/44	500		548,099
Walgreens Boots Alliance, Inc.			
3.80%, 11/18/24	930		950,411
		\$	78,412,269
Road & Rail 0.1%			
Florida East Coast Holdings Corp.			
6.75%, 5/1/19 ⁽¹⁰⁾	800	\$	794,000
Watco Cos., LLC/Watco Finance Corp.			
6.375%, 4/1/23 ⁽¹⁰⁾	1,045		1,039,775
		\$	1,833,775
		Ψ	1,000,770
Software and Souries 0.20			
Software and Services 0.3% IHS, Inc.			
5.00%, 11/1/22 ⁽¹⁰⁾	2,240	\$	2,228,800
Infor Software Parent, LLC/Infor Software Parent, Inc.	2,240	Ф	2,228,800
7.125%, 5/1/21 ⁽⁵⁾⁽¹⁰⁾	2,375		2,339,375
SunGard Availability Services Capital, Inc.	2,373		2,339,373
8.75%, 4/1/22 ⁽¹⁰⁾	2,350		1,398,250
0.73 /0, 4/1722	2,330		1,396,230
		ф	E 0.66 42E
		\$	5,966,425
Steel 0.3%			
AK Steel Corp.			
8.75%, 12/1/18	910	\$	958,912
A modern/Aittel			
ArcelorMittal			

6.75%, 2/25/22	4,000	4,290,000
Steel Dynamics, Inc.		
6.375%, 8/15/22	500	532,500
		\$ 5,781,412
Super Retail 0.1%		
AutoNation, Inc.		
5.50%, 2/1/20	1,080	\$ 1,185,765
		\$ 1,185,765

	Principal		
	Amount*		
Security	(000 s omitted)		Value
Surface Transport 0.3%	(000 somitted)		value
Hertz Corp. (The)			
6.25%, 10/15/22	690	\$	700,350
XPO Logistics, Inc.			
$7.875\%, 9/1/19^{(10)}$	4,250		4,462,500
		\$	5,162,850
Technology 0.2%			
Israel Electric Corp, Ltd. 5.00%, 11/12/24 ⁽¹⁰⁾⁽¹²⁾	1 000	¢	1.012.500
KLA-Tencor Corp.	1,000	\$	1,012,500
4.65%, 11/1/24	949		984,344
Seagate HDD Cayman	717		701,511
4.75%, 6/1/23	1,000		1,040,445
Western Union Co. (The)	,		, ,
6.20%, 11/17/36	700		720,272
		\$	3,757,561
Telecommunications 6.5%			
Altice SA			
7.75%, 5/15/22 ⁽¹⁰⁾	5,655	\$	5,679,741
Avaya, Inc.			
9.00%, 4/1/19 ⁽¹⁰⁾	2,515		2,584,162
10.50%, 3/1/21 ⁽¹⁰⁾	4,350		3,741,374
Axtel SAB de CV	0.45		017 021
8.00% to 1/31/15, 1/31/20 ⁽¹⁰⁾⁽²⁶⁾	945		917,831
CenturyLink, Inc. 6.75%, 12/1/23	3,155		3,466,556
Cogeco Cable, Inc.	3,133		3,400,330
4.875%, 5/1/20 ⁽¹⁰⁾	715		717,681
Colombia Telecomunicaciones SA ESP	,		,
5.375%, 9/27/22 ⁽¹⁰⁾	1,250		1,221,875
Digicel, Ltd.			
8.25%, 9/1/17 ⁽¹⁰⁾	5,905		6,008,337
6.00%, 4/15/21 ⁽¹⁰⁾	2,310		2,165,625
Equinix, Inc.	1.040		1.066.406
5.375%, 1/1/22	1,840		1,866,496
Frontier Communications Corp. 6.25%, 9/15/21	1,845		1 050 020
7.625%, 4/15/24	285		1,858,838 294,975
6.875%, 1/15/25	1,845		1,849,613
Hughes Satellite Systems Corp.	2,0 10		2,0 12,022
6.50%, 6/15/19	3,235		3,485,712
Intelsat Jackson Holdings SA			
7.25%, 10/15/20	2,350		2,488,063
Intelsat Luxembourg SA			
7.75%, 6/1/21	4,625		4,653,906
8.125%, 6/1/23	5,540		5,678,500
Koninklijke KPN NV 7.00% to 3/28/23, 3/28/73 ⁽¹⁰⁾⁽¹¹⁾	500		527,750
NII International Telecom SCA	300		341,130
THE INVENIGUE OF THE PROPERTY			

$7.875\%, 8/15/19^{(10)}$	2,090	1,515,250
SBA Telecommunications, Inc.		
5.75%, 7/15/20	1,985	2,030,258
Sprint Capital Corp.		
8.75%, 3/15/32	1,365	1,327,463
Sprint Communications, Inc.		
9.125%, 3/1/17	1,225	1,350,501
9.00%, 11/15/18 ⁽¹⁰⁾	13,520	15,411,448
7.00%, 8/15/20	4,810	4,834,050
6.00%, 11/15/22	250	230,938

Principal

Amount*

Security	(000	s omitted)	Value
Sprint Corp.			
7.25%, 9/15/21		2,060	\$ 2,052,275
7.875%, 9/15/23		8,550	8,483,310
T-Mobile USA, Inc.			
5.25%, 9/1/18		4,725	4,919,906
6.25%, 4/1/21		1,100	1,129,975
6.633%, 4/28/21		1,735	1,787,050
6.731%, 4/28/22		620	640,925
6.625%, 4/1/23		2,170	2,232,930
6.375%, 3/1/25		2,160	2,199,960
Telecom Italia Capital SA			
7.721%, 6/4/38		600	672,000
Telemar Norte Leste SA			
5.50%, 10/23/20 ⁽¹⁰⁾		950	888,250
Verizon Communications, Inc.			
4.50%, 9/15/20		1,499	1,628,780
6.55%, 9/15/43		500	641,513
Wind Acquisition Finance SA			
5.338%, 4/30/19 ⁽¹⁰⁾⁽¹³⁾	EUR	600	729,515
$4.082\%, 7/15/20^{(10)(13)}$	EUR	625	726,030
$4.75\%, 7/15/20^{(10)}$		5,820	5,456,250
$7.375\%, 4/23/21^{(10)}$		5,800	5,488,540
Windstream Corp.			
8.125%, 9/1/18		2,490	2,585,865
7.75%, 10/1/21		1,265	1,296,625
7.50%, 6/1/22		1,870	1,872,338
6.375%, 8/1/23		180	167,238

\$ 121,506,218

Utilities 1.4%		
AES Corp. (The)		
5.50%, 3/15/24	1,025	\$ 1,045,295
AES Gener SA		
5.25%, 8/15/21 ⁽¹⁰⁾	725	769,171
Calpine Corp.		
5.375%, 1/15/23	1,905	1,926,431
5.75%, 1/15/25	845	856,619
Duquesne Light Holdings, Inc.		
5.90%, 12/1/21 ⁽¹⁰⁾	850	987,173
Dynegy Finance I, Inc./Dynegy Finance II, Inc.		
$6.75\%, 11/1/19^{(10)}$	3,130	3,188,687
$7.375\%, 11/1/22^{(10)}$	2,490	2,536,688
7.625%, 11/1/24 ⁽¹⁰⁾	2,120	2,165,050
Enel SpA		
8.75% to 9/24/23, 9/24/73 ⁽¹⁰⁾⁽¹¹⁾	1,200	1,399,500
Iberdrola Finance Ireland, Ltd.		
5.00%, 9/11/19 ⁽¹⁰⁾	600	662,777
ITC Holdings Corp.		
5.30%, 7/1/43	725	848,648
NRG Energy, Inc.		
8.25%, 9/1/20	3,910	4,193,475
7.875%, 5/15/21	2,015	2,181,238
PPL Capital Funding, Inc.		

Series A, 6.70% to 3/30/17, 3/30/67 ⁽¹¹⁾	750	748,508
RJS Power Holdings, LLC		
5.125%, 7/15/19 ⁽¹⁰⁾	1,680	1,667,400

	Principal		
	Amount*		
Security	(000 s omitted)		Value
Southwestern Electric Power Co.			
5.20%, 3/15/40	565	\$	735,31
		\$	25,911,97
Fotal Corporate Bonds & Notes (identified cost \$1,068,907,420)		\$ 1	,075,884,78
		·	,,, -
Foreign Government Agency Bonds 0.1%			
Security	Principal Amount* (000 s omitted)		Value
Sweden 0.1%			
Svensk Exportkredit AB 2.875% to 11/14/18, 11/14/23 ⁽¹⁰⁾⁽¹¹⁾	\$ 900	\$	907,66
Total Foreign Government Agency Bonds (identified cost \$895,855)		\$	907,66
		φ	307,00
Mortgage Pass-Throughs 16.2%		Ψ	207,00
Mortgage Pass-Throughs 16.2%	Principal	Ф	<i>707</i> ,000
	Amount	Ф	
Security Federal Home Loan Mortgage Corp.:	_	Ф	Value
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾	Amount (000 s omitted) \$ 7,595	\$	Value 8,030,13
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾	Amount (000 s omitted) \$ 7,595 2,864		Value 8,030,13 3,124,74
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾ 6.00%, with various maturities to 2031	Amount (000 s omitted) \$ 7,595 2,864 1,851		Value 8,030,13 3,124,74 1,990,64
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2032 ⁽¹⁶⁾	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512		8,030,13 3,124,74: 1,990,64' 19,784,046
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2032 ⁽¹⁶⁾ 7.00%, with various maturities to 2036	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512 12,737		8,030,13 3,124,74: 1,990,64' 19,784,040 14,555,09:
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2032 ⁽¹⁶⁾ 7.00%, with various maturities to 2036 7.13%, with maturity at 2023	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512 12,737 198		8,030,13 3,124,74 1,990,64 19,784,04 14,555,09 221,70
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2032 ⁽¹⁶⁾ 7.00%, with various maturities to 2036 7.13%, with maturity at 2023 7.50%, with various maturities to 2029	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512 12,737 198 8,224		8,030,13 3,124,74 1,990,64 19,784,04 14,555,09 221,70 9,515,05
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2032 ⁽¹⁶⁾ 7.00%, with various maturities to 2036 7.13%, with maturity at 2023 7.50%, with various maturities to 2029 7.65%, with maturity at 2022	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512 12,737 198		8,030,13 3,124,74 1,990,64 19,784,04 14,555,09 221,70 9,515,05 280,79
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2032 ⁽¹⁶⁾ 7.00%, with various maturities to 2036 7.13%, with maturity at 2023 7.50%, with various maturities to 2029 7.65%, with maturity at 2022 8.00%, with various maturities to 2030	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512 12,737 198 8,224 251		8,030,13 3,124,74 1,990,64 19,784,04 14,555,09 221,70 9,515,05 280,79 5,833,27
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2032 ⁽¹⁶⁾ 7.00%, with various maturities to 2036 7.13%, with maturity at 2023 7.50%, with various maturities to 2029 7.65%, with maturity at 2022 8.00%, with various maturities to 2030 8.25%, with maturity at 2020 8.30%, with maturity at 2020	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512 12,737 198 8,224 251 5,137 121 492		8,030,13 3,124,74 1,990,64 19,784,04 14,555,09 221,70 9,515,05 280,79 5,833,27 132,98 543,16
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2032 ⁽¹⁶⁾ 7.00%, with various maturities to 2036 7.13%, with maturity at 2023 7.50%, with various maturities to 2029 7.65%, with maturity at 2022 8.00%, with various maturities to 2030 8.25%, with maturity at 2020 8.30%, with maturity at 2020 8.30%, with various maturities to 2031	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512 12,737 198 8,224 251 5,137 121 492 4,474		8,030,13 3,124,74 1,990,64 19,784,04 14,555,09 221,70 9,515,05 280,79 5,833,27 132,98 543,16 5,221,04
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2032 ⁽¹⁶⁾ 7.00%, with various maturities to 2036 7.13%, with maturity at 2023 7.50%, with various maturities to 2029 7.65%, with maturity at 2022 8.00%, with various maturities to 2030 8.25%, with maturity at 2020 8.30%, with maturity at 2020 8.50%, with various maturities to 2031 9.00%, with various maturities to 2031	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512 12,737 198 8,224 251 5,137 121 492 4,474 919		8,030,13 3,124,74 1,990,64 19,784,04 14,555,09 221,70 9,515,05 280,79 5,833,27 132,98 543,16 5,221,04 1,026,47
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2032 ⁽¹⁶⁾ 7.00%, with various maturities to 2036 7.13%, with maturity at 2023 7.50%, with various maturities to 2029 7.65%, with maturity at 2022 8.00%, with various maturities to 2030 8.25%, with maturity at 2020 8.30%, with maturity at 2020 8.30%, with various maturities to 2031 9.00%, with various maturities to 2031 9.00%, with various maturities to 2025	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512 12,737 198 8,224 251 5,137 121 492 4,474 919 821		Value 8,030,13 3,124,74 1,990,64 19,784,04 14,555,09 221,70 9,515,05 280,79 5,833,27 132,98 543,16 5,221,04 1,026,47 904,78
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2031 6.50%, with various maturities to 2036 7.00%, with various maturities to 2036 7.13%, with maturity at 2023 7.50%, with various maturities to 2029 7.65%, with maturity at 2022 8.00%, with various maturities to 2030 8.25%, with maturity at 2020 8.30%, with maturity at 2020 8.50%, with various maturities to 2031 9.00%, with various maturities to 2025 10.00%, with maturity at 2020	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512 12,737 198 8,224 251 5,137 121 492 4,474 919 821		8,030,13 3,124,74 1,990,64 19,784,04 14,555,09 221,70 9,515,05 280,79 5,833,27 132,98 543,16 5,221,04 1,026,47 904,78 104,99
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2032 ⁽¹⁶⁾ 7.00%, with various maturities to 2036 7.13%, with maturity at 2023 7.50%, with various maturities to 2029 7.65%, with maturity at 2022 8.00%, with various maturities to 2030 8.25%, with maturity at 2020 8.30%, with maturity at 2020 8.50%, with various maturities to 2031 9.00%, with various maturities to 2031 9.50%, with various maturities to 2025 10.00%, with maturity at 2020 10.50%, with maturity at 2020	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512 12,737 198 8,224 251 5,137 121 492 4,474 919 821		8,030,13 3,124,74 1,990,64 19,784,04 14,555,09 221,70 9,515,05 280,79 5,833,27 132,98 543,16 5,221,04 1,026,47 904,78 104,99 95,94
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2031 6.50%, with various maturities to 2036 7.00%, with various maturities to 2036 7.13%, with maturity at 2023 7.50%, with various maturities to 2029 7.65%, with maturity at 2022 8.00%, with various maturities to 2030 8.25%, with maturity at 2020 8.30%, with maturity at 2020 8.50%, with various maturities to 2031 9.00%, with various maturities to 2031 9.50%, with various maturities to 2025 10.00%, with maturity at 2020 10.50%, with maturity at 2020	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512 12,737 198 8,224 251 5,137 121 492 4,474 919 821 95		8,030,13 3,124,74; 1,990,64; 19,784,04; 14,555,09; 221,70; 9,515,05; 280,79; 5,833,27; 132,98 543,16; 5,221,04; 1,026,47; 904,78; 104,994; 95,94; 3,40;
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2032 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2032 ⁽¹⁶⁾ 7.00%, with various maturities to 2036 7.13%, with maturity at 2023 7.50%, with various maturities to 2029 7.65%, with maturity at 2022 8.00%, with various maturities to 2030 8.25%, with maturity at 2020 8.30%, with maturity at 2020 8.50%, with various maturities to 2031 9.00%, with various maturities to 2031 9.50%, with various maturities to 2025 10.00%, with maturity at 2020 10.50%, with maturity at 2020 12.00%, with maturity at 2020	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512 12,737 198 8,224 251 5,137 121 492 4,474 919 821 95	\$	8,030,13 3,124,74 1,990,64 19,784,04 14,555,09 221,70 9,515,05 280,79 5,833,27 132,98 543,16 5,221,04 1,026,47 904,78 104,99 95,94 3,40
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2031 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2032 ⁽¹⁶⁾ 7.00%, with various maturities to 2036 7.13%, with maturity at 2023 7.50%, with various maturities to 2029 7.65%, with maturity at 2022 8.00%, with various maturities to 2030 8.25%, with maturity at 2020 8.30%, with maturity at 2020 8.50%, with various maturities to 2031 9.00%, with various maturities to 2031 9.00%, with various maturities to 2025 10.00%, with maturity at 2020 10.50%, with maturity at 2020 10.50%, with maturity at 2020 12.00%, with maturity at 2020	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512 12,737 198 8,224 251 5,137 121 492 4,474 919 821 95	\$	
Security Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2023 ⁽¹⁶⁾ 5.50%, with various maturities to 2031 ⁽¹⁷⁾ 6.00%, with various maturities to 2031 6.50%, with various maturities to 2032 ⁽¹⁶⁾ 7.00%, with various maturities to 2036 7.13%, with maturity at 2023 7.50%, with various maturities to 2029 7.65%, with various maturities to 2029 8.00%, with various maturities to 2030 8.25%, with maturity at 2020 8.30%, with various maturities to 2031 9.00%, with various maturities to 2031 9.00%, with various maturities to 2031 9.50%, with various maturities to 2025 10.00%, with maturity at 2020 10.50%, with maturity at 2020 11.50%, with maturity at 2020 12.00%, with maturity at 2020 12.00%, with maturity at 2020	Amount (000 s omitted) \$ 7,595 2,864 1,851 17,512 12,737 198 8,224 251 5,137 121 492 4,474 919 821 95 84 3	\$	Value 8,030,1: 3,124,7- 1,990,6- 19,784,0- 14,555,0: 221,70 9,515,0: 280,7! 5,833,2: 132,9: 543,10 5,221,0- 1,026,4' 904,7: 104,9: 95,9- 3,46 71,368,2:

4.50%, with maturity at 2042 ⁽¹⁶⁾	16,224	17,633,228
5.00%, with various maturities to 2040 ⁽¹⁶⁾	25,193	27,688,155
5.379%, with maturity at 2037 ⁽¹⁸⁾	3,810	4,001,185
5.50%, with various maturities to 2033	3,516	3,917,968
6.00%, with various maturities to 2033	7,350	8,207,992
6.32%, with maturity at 2032 ⁽¹⁸⁾	6,603	7,387,605
6.50%, with various maturities to 2036 ⁽¹⁶⁾	45,656	52,260,277
6.75%, with maturity at 2023	128	142,767
7.00%, with various maturities to 2036 ⁽¹⁶⁾	22,562	26,051,299
7.50%, with various maturities to 2035	9,189	10,796,597
8.00%, with various maturities to 2031	3,327	3,853,781
8.055%, with maturity at 2027 ⁽¹⁹⁾	777	898,957

Security (000 s omitted) Value 8.25%, with maturity at 2018 \$ 2 \$ 8.277%, with maturity at 2029 ⁽¹⁹⁾ 259 8.382%, with maturity at 2028 ⁽¹⁹⁾ 265	2,180 301,243 304,082 43,958 4,415,719
8.277%, with maturity at 2029 ⁽¹⁹⁾	301,243 304,082 43,958 4,415,719
	304,082 43,958 4,415,719
0.2020/ with maturity at 2020(19)	43,958 4,415,719
	1,415,719
8.395%, with maturity at 2024 ⁽¹⁹⁾	, ,
, , , , , , , , , , , , , , , , , , ,	
8.614%, with maturity at 2027 ⁽¹⁹⁾	332,182
8.927%, with maturity at 2018 ⁽¹⁹⁾	78,556
9.00%, with various maturities to 2027 4,969 5	5,724,321
	1,477,439
9.513%, with maturity at 2025 ⁽¹⁹⁾	205,426
9.804%, with maturity at 2019 ⁽¹⁹⁾	96,672
10.00%, with various maturities to 2020 288	317,891
10.50%, with maturity at 2021 233	265,217
11.50%, with maturity at 2016 9	8,825
\$ 179	9,540,364
	,,
Government National Mortgage Association:	
6.00%, with maturity at 2024 1,183 1	1,315,122
6.50%, with various maturities to 2032 ⁽¹⁶⁾ 8,986 10),189,510
7.00%, with various maturities to 2033 6,127 7	7,081,710
7.50%, with various maturities to 2032 ⁽¹⁶⁾ 12,918 14	1,947,808
8.00%, with various maturities to 2034 7,917 9	9,240,341
8.30%, with maturity at 2020 237	263,162
8.50%, with various maturities to 2022 449	509,093
9.00%, with various maturities to 2026 1,986 2	2,290,046
9.50%, with various maturities to 2026 2,920 3	3,363,024
10.00%, with maturity at 2019	171,108
•	
\$ 49	9,370,924

Total Mortgage Pass-Throughs (identified cost \$283,824,935)

\$ 300,279,568

Collateralized Mortgage Obligations 11.4%

	Principal Amount		
Security	(000 s omitted	1)	Value
Federal Home Loan Mortgage Corp.:			
Series 24, Class J, 6.25%, 11/25/23	\$ 66	1 \$	729,274
Series 1497, Class K, 7.00%, 4/15/23	64	5	727,733
Series 1529, Class Z, 7.00%, 6/15/23	94	-3	1,064,098
Series 1620, Class Z, 6.00%, 11/15/23	77	5	853,423
Series 1677, Class Z, 7.50%, 7/15/23	56	1	641,965
Series 1702, Class PZ, 6.50%, 3/15/24	6,74	2	7,580,467
Series 2113, Class QG, 6.00%, 1/15/29	1,33	8	1,514,240
Series 2122, Class K, 6.00%, 2/15/29	25	4	285,857
Series 2130, Class K, 6.00%, 3/15/29	17	2	193,672
Series 2167, Class BZ, 7.00%, 6/15/29	17	4	199,501
Series 2182, Class ZB, 8.00%, 9/15/29	1,68	5	2,004,452
Series 2198, Class ZA, 8.50%, 11/15/29	2,08	1	2,488,338
Series 2245, Class A, 8.00%, 8/15/27	5,14	2	6,111,430
Series 2458, Class ZB, 7.00%, 6/15/32	1,73	9	2,026,080

Series 3727, (Interest Only), Class PS, 6.539%, 11/15/38 ⁽²⁰⁾⁽²¹⁾	15,134	1,611,168
Series 3762, Class SH, 9.689%, 11/15/40 ⁽²⁰⁾	1,936	2,145,123
Series 3780, (Interest Only), Class PS, 6.289%, 8/15/35 ⁽²⁰⁾⁽²¹⁾	12,468	777,132
Series 3973, (Interest Only), Class SG, 6.489%, 4/15/30 ⁽²⁰⁾⁽²¹⁾	10,591	1,386,464
Series 4067, (Interest Only) Class JI, 3.50%, 6/15/27 ⁽²¹⁾	10,885	1,418,600
Series 4070, (Interest Only), Class S, 5.939%, 6/15/32 ⁽²⁰⁾⁽²¹⁾	17,143	3,118,101
Series 4088, (Interest Only), Class EI, 3.50%, 9/15/41 ⁽²¹⁾	22,548	3,490,645

	Principal		
	Amount		
Security	(000 s omitted)		Value
Series 4095, (Interest Only), Class HS, 5.939%, 7/15/32 ⁽²⁰⁾⁽²¹⁾	\$ 7,774	\$	1,400,561
Series 4109, (Interest Only), Class ES, 5.989%, 12/15/41 ⁽²⁰⁾⁽²¹⁾	11,163		565,752
Series 4109, (Interest Only), Class KS, 5.939%, 5/15/32 ⁽²⁰⁾⁽²¹⁾	16,028		1,428,028
Series 4110, (Interest Only), Class SA, 5.489%, 9/15/42 ⁽²⁰⁾⁽²¹⁾	11,988		1,506,820
Series 4149, (Interest Only), Class S, 6.089%, 1/15/33 ⁽²⁰⁾⁽²¹⁾	8,083		1,607,139
Series 4186, (Interest Only), Class IQ, 4.00%, 12/15/28 ⁽²¹⁾	14,357		1,076,654
Series 4188, (Interest Only), Class AI, 3.50%, 4/15/28 ⁽²¹⁾	7,390		915,932
Series 4203, (Interest Only), Class QS, 6.089%, 5/15/43 ⁽²⁰⁾⁽²¹⁾	6,251		1,211,634
Series 4233, (Interest Only), Class GI, 3.50%, 3/15/25 ⁽²¹⁾	10,296		647,698
Series 4273, Class PU, 4.00%, 11/15/43 Series 4273, Class SP, 11.585%, 11/15/43(20)	12,304 2,734		12,489,462
Series 4273, Class SP, 11.585%, 11/15/43 ⁽²⁰⁾ Series 4313, Class SY, 11.571%, 3/15/44 ⁽²⁰⁾	2,734		2,988,916 2,714,613
Series 4316, (Interest Only), Class JS, 5.939%, 1/15/44 ⁽²⁰⁾⁽²¹⁾	9,516		1,488,995
Series 4326, Class TS, 13.262%, 4/15/44 ⁽²⁰⁾	9,510		10,251,873
Series 4407, Class LN, 8.957%, 12/15/43 ⁽²⁰⁾	3,903		4,082,917
Series 4407, Class Liv, 8.93170, 12/13/45	3,903		4,062,917
		\$	84,744,757
Federal National Mortgage Association:	0.0		02.025
Series G92-44, Class Z, 8.00%, 7/25/22	88		93,035
Series G92-44, Class ZQ, 8.00%, 7/25/22	143		151,383
Series G92-46, Class Z, 7.00%, 8/25/22	393		436,373
Series G92-60, Class Z, 7.00%, 10/25/22	592		648,993
Series G93-35, Class ZQ, 6.50%, 11/25/23	8,374		9,394,809
Series G93-40, Class H, 6.40%, 12/25/23	1,762		1,961,585
Series 1988-14, Class I, 9.20%, 6/25/18	71 49		76,109
Series 1989-1, Class D, 10.30%, 1/25/19			51,602
Series 1989-34, Class Y, 9.85%, 7/25/19	177		195,306
Series 1990-17, Class G, 9.00%, 2/25/20 Series 1990-27, Class Z, 9.00%, 3/25/20	122 71		136,537 80,363
Series 1990-27, Class Z, 9.00%, 3/25/20 Series 1990-29, Class J, 9.00%, 3/25/20	63		71,516
Series 1990-43, Class Z, 9.50%, 4/25/20	252		284,666
Series 1991-98, Class J, 8.00%, 8/25/21	130		145,709
Series 1992-77, Class ZA, 8.00%, 5/25/22	853		968,759
Series 1992-103, Class ZA, 8.00 %, 5/25/22	54		60,607
Series 1992-113, Class Z, 7.50%, 7/25/22	105		117,919
Series 1992-185, Class ZB, 7.00%, 10/25/22	205		228,026
Series 1993-16, Class Z, 7.50%, 2/25/23	516		582,788
Series 1993-22, Class PM, 7.40%, 2/25/23	424		478,261
Series 1993-25, Class J, 7.50%, 3/25/23	560		639,436
Series 1993-30, Class PZ, 7.50%, 3/25/23	976		1,111,665
Series 1993-42, Class ZQ, 6.75%, 4/25/23	1,423		1,578,561
Series 1993-56, Class PZ, 7.00%, 5/25/23	215		242,300
Series 1993-156, Class ZB, 7.00%, 9/25/23	250		282,891
Series 1994-45, Class Z, 6.50%, 2/25/24	1,863		2,066,676
Series 1994-89, Class ZQ, 8.00%, 7/25/24	1,170		1,347,548
Series 1996-57, Class Z, 7.00%, 12/25/26	1,115		1,280,555
Series 1997-77, Class Z, 7.00%, 11/18/27	469		531,864
Series 1998-44, Class ZA, 6.50%, 7/20/28	499		573,414
Series 1999-45, Class ZG, 6.50%, 9/25/29	166		185,627
Series 2000-22, Class PN, 6.00%, 7/25/30	1,585		1,789,171
Series 2001-37, Class GA, 8.00%, 7/25/16	71		73,221
Series 2002-1, Class G, 7.00%, 7/25/23	314		350,785
Series 2002-21, Class PE, 6.50%, 4/25/32	1,264		1,414,594
Series 2005-75, Class CS, 23.522%, 9/25/35 ⁽²⁰⁾	948		1,853,831
Series 2007-74, Class AC, 5.00%, 8/25/37 ⁽¹⁶⁾	14,646		16,066,798

Series 2010-99, (Interest Only), Class NS, 6.431%, 3/25/39 ⁽²⁰⁾⁽²¹⁾	10,129	1,035,721
Series 2010-119, (Interest Only), Class SK, 5.831%, 4/25/40 ⁽²⁰⁾⁽²¹⁾	7,914	460,494
Series 2010-124, (Interest Only), Class SJ, 5.881%, 11/25/38 ⁽²⁰⁾⁽²¹⁾	7,686	1,015,070
Series 2010-151, (Interest Only), Class PI, 4.00%, 5/25/28 ⁽²¹⁾	27,501	1,355,315
Series 2011-45, (Interest Only), Class SA, 6.481%, 1/25/29 ⁽²⁰⁾⁽²¹⁾	8,460	785,394

Security	A	rincipal mount s omitted)		Value
Series 2011-49, Class NT, 6.00%, 6/25/41 ⁽²⁰⁾	\$	2,157	\$	2,403,849
	Ф		Ф	, ,
Series 2011-101, (Interest Only), Class IC, 3.50%, 10/25/26 ⁽²¹⁾		15,137		1,849,978
Series 2011-101, (Interest Only), Class IE, 3.50%, 10/25/26 ⁽²¹⁾		8,319		1,016,820
Series 2012-24, (Interest Only), Class S, 5.331%, 5/25/30 ⁽²⁰⁾⁽²¹⁾		6,972		808,632
Series 2012-33, (Interest Only), Class CI, 3.50%, 3/25/27 ⁽²¹⁾		14,436		1,751,971
Series 2012-56, (Interest Only), Class SU, 6.581%, 8/25/26 ⁽²⁰⁾⁽²¹⁾		8,586		862,482
Series 2012-124, (Interest Only), Class IO, 1.503%, 11/25/42 ⁽¹⁹⁾⁽²¹⁾		19,038		1,055,982
Series 2012-129, (Interest Only), Class IO, 5.00%, 12/25/42 ⁽²¹⁾		7,183		1,572,352
Series 2012-150, (Interest Only), Class SK, 5.981%, 1/25/43 ⁽²⁰⁾⁽²¹⁾		10,435		2,015,566
Series 2013-6, Class TA, 1.50%, 1/25/43		17,847		16,882,542
Series 2013-12, (Interest Only), Class SP, 5.481%, 11/25/41 ⁽²⁰⁾⁽²¹⁾		6,064		921,052
Series 2013-15, (Interest Only), Class DS, 6.031%, 3/25/33 ⁽²⁰⁾⁽²¹⁾		21,340		4,276,886
Series 2013-16, (Interest Only), Class SY, 5.981%, 3/25/43 ⁽²⁰⁾⁽²¹⁾		4,743		937,003
Series 2013-54, (Interest Only), Class HS, 6.131%, 10/25/41 ⁽²⁰⁾⁽²¹⁾		8,502		1,396,131
Series 2013-64, (Interest Only), Class PS, 6.081%, 4/25/43 ⁽²⁰⁾⁽²¹⁾		8,768		1,684,539
Series 2013-75, (Interest Only), Class SC, 6.081%, 7/25/42 ⁽²⁰⁾⁽²¹⁾		19,997		3,291,815
Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 ⁽²¹⁾		6,465		1,098,525
Series 2014-36, (Interest Only), Class ID, 4.00%, 6/25/44 ⁽²¹⁾		7,033		1,189,298
Series 2014-55, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽²¹⁾		9,718		1,724,957
Series 2014-61, Class US, 8.161%, 10/25/44 ⁽²⁰⁾		6,513		6,661,323
Series 2014-72, Class CS, 8.938%, 11/25/44 ⁽²⁰⁾		5,546		5,645,232

Government National Mortgage Association:		
Series 2002-45, Class PG, 6.00%, 3/17/32	1,501	1,587,268
Series 2005-72, Class E, 12.00%, 11/16/15	4	4,329
Series 2012-50, (Principal Only), Class CO, 0.00%, 8/20/40 ⁽²²⁾	325	319,913
Series 2013-24, Class KS, 5.562%, 2/20/43 ⁽²⁰⁾	1,730	1,760,996
Series 2013-124, Class LS, 11.959%, 5/20/41 ⁽²⁰⁾	1,162	1,223,172
Series 2013-168, Class US, 11.559%, 11/20/43 ⁽²⁰⁾	1,045	1,114,159
Series 2014-117, Class HS, 31.476%, 8/20/44 ⁽²⁰⁾	2,603	3,587,125
Series 2014-132, Class SC, 13.391%, 9/20/44 ⁽²⁰⁾	3,570	3,849,299
Series 2014-146, Class S, 5.902%, 10/20/44 ⁽²⁰⁾	2,755	2,771,324
		\$ 16,217,585

Total Collateralized Mortgage Obligations (identified cost \$210,137,363)

\$ 212,214,554

\$ 111,252,212

Commercial Mortgage-Backed Securities 9.0%

	ncipal nount	
Security	 s omitted)	Value
A10 Securitization, LLC, Series 2013-1, Class A, 2.40%, 11/15/25 ⁽¹⁰⁾	\$ 1,060	\$ 1,064,065
ACRE, Series 2010-ARTA, Class D, 7.443%, 1/14/29 ⁽¹⁰⁾	3,000	3,414,217
BACM, Series 2006-3, Class A4, 5.889%, 7/10/44 ⁽¹⁹⁾	2,007	2,113,443
BACM, Series 2006-5, Class AM, 5.448%, 9/10/47	3,000	3,146,394
BAMLL, Series 2013-DSNY, Class E, 2.761%, 9/15/26 ⁽¹⁰⁾⁽¹⁹⁾	1,500	1,506,041
BSCMS, Series 2002-TOP8, Class C, 5.22%, 8/15/38 ⁽¹⁹⁾	1,469	1,498,831
BSCMS, Series 2005-PW10, Class A4, 5.405%, 12/11/40 ⁽¹⁹⁾	2,736	2,809,646
BSCMS, Series 2005-PWR7, Class A3, 5.116%, 2/11/41 ⁽¹⁹⁾	872	872,249
BSCMS, Series 2006-PW14, Class A4, 5.201%, 12/11/38	1,395	1,479,353

CDCMT, Series 2005-CD1, Class AJ, 5.226%, 7/15/44 ⁽¹⁹⁾	3,650	3,747,669
CDCMT, Series 2006-CD2, Class A4, 5.299%, 1/15/46 ⁽¹⁹⁾	1,472	1,514,315
CDCMT, Series 2006-CD3, Class A5, 5.617%, 10/15/48	3,636	3,824,455
CGCMT, Series 2012-GC8, Class A2, 1.813%, 9/10/45	3,258	3,280,527
COMM, Series 2006-C7, Class AM, 5.781%, 6/10/46 ⁽¹⁹⁾	4,620	4,883,312
COMM, Series 2006-C8, Class A4, 5.306%, 12/10/46	618	654,746
COMM, Series 2012-CR2, Class AM, 3.791%, 8/15/45	395	415,903
COMM, Series 2012-CR2, Class D, 4.858%, 8/15/45 ⁽¹⁰⁾⁽¹⁹⁾	1,650	1,765,619

	Principal		
Security	Amount (000 s omitted)		Value
COMM, Series 2012-LC4, Class AM, 4.063%, 12/10/44	\$ 750	\$	800,622
COMM, Series 2012-LC4, Class C, 5.647%, 12/10/44 ⁽¹⁹⁾	600	Ψ	679,806
COMM, Series 2013-CR10, Class D, 4.795%, 8/10/46 ⁽¹⁰⁾⁽¹⁹⁾	1,700		1,670,104
COMM, Series 2014-KYO, Class D, 2.159%, 6/11/27 ⁽¹⁰⁾⁽¹⁹⁾	3,250		3,234,631
COMM, Series 2014-UBS2, Class A2, 2.82%, 3/10/47	2,200		2,258,328
CSMC, Series 2006-C3, Class A3, 5.806%, 6/15/38 ⁽¹⁹⁾	1,876		1,961,177
CSMC, Series 2006-C4, Class A3, 5.467%, 9/15/39	564		593,729
DBUBS, Series 2011-LC1A, Class A1, 3.742%, 11/10/46 ⁽¹⁰⁾	986		1,010,519
ESA, Series 2013-ESH5, Class D5, 4.093%, 12/5/31 ⁽¹⁰⁾⁽¹⁹⁾	500		501,751
ESA, Series 2013-ESH7, Class D7, 5.053%, 12/5/31 ⁽¹⁰⁾⁽¹⁹⁾	4,200		4,333,600
HILT, Series 2013-HLT, Class DFX, 4.407%, 11/5/30 ⁽¹⁰⁾	2,400		2,461,624
JPMBB, Series 2014-C19, Class A2, 3.046%, 4/15/47	2,448		2,538,751
JPMBB, Series 2014-C19, Class D, 4.678%, 4/15/47 ⁽¹⁰⁾⁽¹⁹⁾	1,425		1,328,889
JPMBB, Series 2014-C21, Class D, 4.661%, 8/15/47 ⁽¹⁹⁾	1,000		947,572
JPMBB, Series 2014-C22, Class D, 4.562%, 9/15/47 ⁽¹⁰⁾⁽¹⁹⁾	2,500		2,301,387
JPMBB, Series 2014-C23, Class C, 4.461%, 9/15/47 ⁽¹⁹⁾	500		517,763
JPMBB, Series 2014-C25, Class D, 3.95%, 11/15/47 ⁽¹⁰⁾⁽¹⁹⁾	2,100		1,847,140
JPMCC, Series 2005-LDP4, Class A4, 4.918%, 10/15/42 ⁽¹⁹⁾	2,618		2,654,004
JPMCC, Series 2005-LDP5, Class A4, 5.236%, 12/15/44 ⁽¹⁹⁾	2,291		2,331,236
JPMCC, Series 2005-LDP5, Class AJ, 5.357%, 12/15/44 ⁽¹⁹⁾	1,000		1,035,039
JPMCC, Series 2006-CB14, Class A4, 5.481%, 12/12/44 ⁽¹⁹⁾	3,138		3,210,506
JPMCC, Series 2006-CB16, Class A4, 5.552%, 5/12/45	1,721		1,800,119
JPMCC, Series 2006-LDP7, Class A4, 5.865%, 4/15/45 ⁽¹⁹⁾	3,990		4,169,175
JPMCC, Series 2006-LDP8, Class A4, 5.399%, 5/15/45	2,260		2,379,377
JPMCC, Series 2006-LDP9, Class A3, 5.336%, 5/15/47	1,721		1,829,686
JPMCC, Series 2006-LDP9, Class AM, 5.372%, 5/15/47	3,000		3,117,277
JPMCC, Series 2010-C2, Class D, 5.506%, 11/15/43 ⁽¹⁰⁾⁽¹⁹⁾	3,247		3,492,156
JPMCC, Series 2010-CNTR, Class A2, 4.311%, 8/5/32 ⁽¹⁰⁾	3,750		4,101,315
JPMCC, Series 2011-C3, Class A2, 3.673%, 2/15/46 ⁽¹⁰⁾	1,491		1,538,569
JPMCC, Series 2011-C5, Class D, 5.323%, 8/15/46 ⁽¹⁰⁾⁽¹⁹⁾	3,000		3,225,381
JPMCC, Series 2012-CBX, Class AS, 4.271%, 6/15/45	1,000		1,083,477
JPMCC, Series 2013-LC11, Class AS, 3.216%, 4/15/46	1,110		1,114,234
JPMCC, Series 2014-DSTY, Class B, 3.771%, 6/10/27 ⁽¹⁰⁾	2,700		2,779,341
JPMCC, Series 2014-FBLU, Class D, 2.761%, 12/15/28 ⁽¹⁰⁾⁽¹⁹⁾	1,500		1,502,699
LB-UBS, Series 2006-C1, Class A4, 5.156%, 2/15/31	1,953		2,001,817
LB-UBS, Series 2006-C7, Class AM, 5.378%, 11/15/38	1,750		1,856,106
MLCFC, Series 2006-4, Class A3, 5.172%, 12/12/49	4,727		5,006,509
Motel 6, Series 2012-MTL6, Class D, 3.781%, 10/5/25 ⁽¹⁰⁾	3,045		3,018,565
MSC, Series 2003-T11, Class B, 5.498%, 6/13/41 ⁽¹⁹⁾	103		103,908
MSC, Series 2006-HQ8, Class A4, 5.412%, 3/12/44 ⁽¹⁹⁾	4,875		4,999,512
MSC, Series 2006-IQ12, Class A4, 5.332%, 12/15/43	3,747		3,958,909
MSC, Series 2007-IQ15, Class A4, 5.908%, 6/11/49 ⁽¹⁹⁾	3,868		4,211,319
UBSC, Series 2011-C1, Class D, 5.888%, 1/10/45 ⁽¹⁰⁾⁽¹⁹⁾ UBSCM, Series 2012-C1, Class D, 5.543%, 5/10/45 ⁽¹⁰⁾⁽¹⁹⁾	2,850 3,000		3,238,790
WBCMT, Series 2004-C11, Class A5, 5.188%, 1/15/41 ⁽¹⁹⁾	175		3,153,874 175,117
WBCMT, Series 2006-C23, Class A4, 5.418%, 1/15/45 ⁽¹⁹⁾	2,545		2,612,064
WBCMT, Series 2006-C23, Class A4, 5.416%, 1/13/45 WBCMT, Series 2006-C24, Class A3, 5.558%, 3/15/45 ⁽¹⁹⁾	2,036		2,108,873
WBCMT, Series 2006-C27, Class A3, 5.765%, 7/15/45 ⁽¹⁹⁾	2,722		2,853,702
WBCMT, Series 2006-C27, Class A4, 5.572%, 10/15/48	3,475		3,675,157
WBCMT, Series 2006-C28, Class A4, 5.572%, 10/15/48 ⁽¹⁹⁾	3,000		3,198,354
WBCMT, Series 2006-C29, Class A4, 5.308%, 10/15/48	3,893		4,128,745
WFCM, Series 2013-LC12, Class D, 4.302%, 7/15/46 ⁽¹⁰⁾⁽¹⁹⁾	3,000		2,817,745
WF-RBS, Series 2012-C9, Class D, 4.803%, 11/15/45 ⁽¹⁰⁾⁽¹⁹⁾	2,750		2,750,293
WF-RBS, Series 2013-C13, Class AS, 3.345%, 5/15/45	660		670,091
WF-RBS, Series 2014-LC14, Class D, 4.586%, 3/15/47 ⁽¹⁰⁾⁽¹⁹⁾	3,000		2,794,215
	5,000		-,.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,

Total Commercial Mortgage-Backed Securities (identified cost \$166,356,354)

\$ 167,675,434

Asset-Backed Securities 2.6%

	An	ncipal 10unt		
Security AESOD Series 2014 1A Class D 2 060/ 7/20/20(10)	(000 s	s omitted)	\$	Value
AESOP, Series 2014-1A, Class B, 2.96%, 7/20/20 ⁽¹⁰⁾ AH4R, Series 2014-SFR1, Class C, 2.00%, 6/17/31 ⁽¹⁰⁾⁽¹³⁾	ф	1,335 400	Þ	1,332,856 388,868
AH4R, Series 2014-SFR1, Class D, 2.35%, 6/17/31 ⁽¹⁰⁾⁽¹³⁾		1,475		1,438,773
Apidos CLO XVII, Series 2014-17A, Class B, 3.078%, 4/17/26 ⁽¹⁰⁾⁽¹³⁾		750		720.640
Apidos CLO XVII, Series 2014-17A, Class B, 5.078%, 4/17/26 Apidos CLO XVII, Series 2014-17A, Class C, 3.528%, 4/17/26 ⁽¹⁰⁾⁽¹³⁾		1.000		923,497
Apidos CLO XVII, Series 2014-17A, Class C, 3.528 %, 4/17/26 Apidos CLO XVII, Series 2014-17A, Class D, 4.978 %, 4/17/26 (10)(13)		1,000		878,283
ARP, Series 2014-SFR1, Class C, 2.512%, 9/17/31 ⁽¹⁰⁾⁽¹³⁾		3.000		2,990,115
CAH, Series 2014-1A, Class C, 2.10%, 5/17/31 ⁽¹⁰⁾⁽¹³⁾		1,740		1,699,556
CAH, Series 2014-1A, Class D, 2.40%, 5/17/31 ⁽¹⁰⁾⁽¹³⁾		500		488,949
Centurion CDO IX Ltd., Series 2005-9A, Class D1, 4.978%, 7/17/19 ⁽¹⁰⁾⁽¹³⁾		500		496,369
CIFC Funding, Ltd., Series 2013-2A, Class A3L, 2.881%, 4/21/25 ⁽¹⁰⁾⁽¹³⁾		3,100		2.953.953
DEFT, Series 2014-1, Class C, 1.80%, 6/22/20 ⁽¹⁰⁾		1.000		999,656
DROT, Series 2013-2, Class A, 2.27%, 5/20/26 ⁽¹⁰⁾		2,346		2,361,610
EART, Series 2014-3A, Class A, 1.32%, 1/15/19 ⁽¹⁰⁾		4.684		4,684,262
FORDR, Series 2014-1, Class A, 2.26%, 11/15/25 ⁽¹⁰⁾		1,000		1,006,505
FORDR, Series 2014-1, Class B, 2.41%, 11/15/25 ⁽¹⁰⁾		1,600		1,611,137
HGVT, Series 2014-AA, Class A, 1.77%, 11/25/26 ⁽¹⁰⁾		710		703,293
Invitation Homes Trust, Series 2013-SFR1, Class C, 2.10%, 12/17/30 ⁽¹⁰⁾⁽¹³⁾		650		638,515
Invitation Homes Trust, Series 2013-SFR1, Class D, 2.40%, 12/17/30 ⁽¹⁰⁾⁽¹³⁾		1,000		981,888
Invitation Homes Trust, Series 2014-SFR1, Class D, 2.762%, 6/17/31 ⁽¹⁰⁾⁽¹³⁾		2,461		2,451,688
MVW Owner Trust, Series 2013-1A, Class A, 2.15%, 4/22/30 ⁽¹⁰⁾		870		871,248
MVW Owner Trust, Series 2014-1A, Class A, 2.25%, 9/20/31 ⁽¹⁰⁾		1,930		1,917,272
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class C1, 2.978%, 7/17/25 ⁽¹⁰⁾⁽¹³⁾		1,075		1,034,966
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.578%, 7/17/25 ⁽¹⁰⁾⁽¹³⁾		1,075		1,002,771
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class E, 4.728%, 7/17/25 ⁽¹⁰⁾⁽¹³⁾		1,300		1,134,550
OMFIT, Series 2014-1A, Class A, 2.43%, 6/18/24 ⁽¹⁰⁾		1,040		1,039,979
OMFIT, Series 2014-1A, Class B, 3.24%, 6/18/24 ⁽¹⁰⁾		1,200		1,211,280
PROG, Series 2014-SFR1, Class C, 2.412%, 10/17/31 ⁽¹⁰⁾⁽¹³⁾		1,250		1,240,199
SBY, Series 2014-1, Class C, 2.212%, 9/17/31 ⁽¹⁰⁾⁽¹³⁾		2,700		2,656,701
SCFT, Series 2014-AA, Class B, 4.61%, 10/25/27 ⁽¹⁰⁾		2,955		2,989,655
SRFC, Series 2014-1A, Class B, 2.42%, 3/20/30 ⁽¹⁰⁾		1,564		1,572,285
SRFC, Series 2014-2A, Class A, 2.05%, 6/20/31 ⁽¹⁰⁾		2,319		2,330,136
Total Asset-Backed Securities				
(identified cost \$49,238,232)			\$	48,751,455

U.S. Government Agency Obligations 1.2%

	Principal Amount	•	
Security	(000 s omitted)		Value
Federal Home Loan Bank:			
4.125%, 12/13/19 ⁽¹⁶⁾	\$ 3,975	5 \$	4,408,187
5.25%, 12/9/22	9,000)	10,817,631
5.375%, 5/15/19 ⁽¹⁶⁾	6,585	i	7,630,224
Total U.S. Government Agency Obligations			
(identified cost \$21 588 480)		\$	22 856 042

U.S. Treasury Obligations 1.7%

Security	A	incipal mount s omitted)	Value
U.S. Treasury Bond, 8.875%, 2/15/19	\$	25,000	\$ 32,464,850
Total U.S. Treasury Obligations (identified cost \$33,154,189)			\$ 32,464,850

Common Stocks	0.4%
Security	

Security	Shares		Value
Aerospace and Defense 0.0 ^ℜ			
IAP Worldwide Services, LLC ⁽³⁾⁽¹⁴⁾⁽²³⁾	31	\$	29,150
		\$	29,150
			, , , , ,
Automotive 0.1%			
Dayco Products, LLC ⁽¹⁴⁾	25,372	\$	938,764
	- /		,
		\$	938,764
Building and Development 0.2%			
Panolam Holdings Co. (3)(23)(24)	3,677	\$	3,228,994
		\$	3,228,994
		Ф	3,228,994
F 1 C			
Food Service 0.0%	EE 00.4	ф	22.012
Buffets Restaurants Holdings, Inc. (3)(14)(23)	55,884	\$	22,913
		\$	22,913
Home Furnishings 0.0%)			
Sanitec Europe Oy B Units ⁽³⁾⁽¹⁴⁾	27,040	\$	60,407
Sanitec Europe Oy E Units ⁽³⁾⁽¹⁴⁾⁽²³⁾	25,787	φ	00,407
Sanitec Europe Oy E1 Units (3)(14)(23)	37,069		82,811
Samee Europe Gy E1 Omis	37,009		02,011
		\$	143,218
		Ф	143,210
Lodging and Casinos 0.0%	46.910	ф	401 602
Affinity Gaming, LLC ⁽³⁾⁽¹⁴⁾⁽²³⁾ Tropicana Entertainment, Inc. ⁽¹⁴⁾⁽²³⁾	46,819	\$	491,602
Tropicana Emerianiment, inc. (1995)	17,051		287,309
		ф	55 0.011
		\$	778,911
Publishing 0.1%	5 10 5	Ф	1 770 010
ION Media Networks, Inc. (3)(14)	5,187	\$	1,770,012
MediaNews Group, Inc. (14)(23)	14,016		471,863
		ф	2 241 975
		\$	2,241,875
Turner a a confession of the c			
Utilities 0.0%	2 (16	¢	07.451
NRG Energy, Inc.	3,616	\$	97,451
		Ф	07.451
		\$	97,451
Total Common Stocks		d.	- 404 - 5
(identified cost \$3,859,275)		\$	7,481,276
Preferred Stocks 0.4%			
Security	Shares		Value

Banks and Thrifts 0.2%		
Banco Santander (Mexico), SA, 5.95% to 1/30/19 ⁽¹⁰⁾⁽¹¹⁾	1,765	\$ 1,892,729
Farm Credit Bank of Texas, 6.75% to 9/15/23 ⁽¹⁰⁾⁽¹¹⁾	8,833	916,148
Fifth Third Bancorp, Series H, 5.10% to 6/30/23 ⁽¹¹⁾	525	487,742
PNC Financial Services Group, Inc. (The), 4.85% to 6/1/23 ⁽¹¹⁾	650	618,193
		\$ 3,914,812
Electronics/Electrical 0.1%		
Electricite de France SA, 5.25% to 1/29/23 ⁽¹⁰⁾⁽¹¹⁾	1,000	\$ 1,049,812
		\$ 1,049,812
Oil, Gas & Consumable Fuels 0.0%		
Chesapeake Energy Corp., 4.50% Convertible	6,331	\$ 579,287
		\$ 579,287

Security	Shares	Value
Real Estate Investment Trusts (REITs) 0.1%		
American Realty Capital Properties, Inc., Series F, 6.70% ⁽²³⁾	24,275 \$	
Ventas Realty LP/Ventas Capital Corp., 5.45%	49,997	1,234,926
	ф	1 700 (10
	\$	1,789,610
Utilities 0.0%)		
AES Gener SA, 8.375% to 6/18/19 ⁽¹⁰⁾⁽¹¹⁾	700 \$	765,280
7125 Gener 671, 0.373 % to 0/10/17	700 ψ	703,200
	\$	765,280
	*	700,200
Total Preferred Stocks		
(identified cost \$8,011,676)	\$	8,098,801
Closed-End Funds 1.1%		
Security Plant Book Community Available Avail	Shares	Value
BlackRock Corporate High Yield Fund VI, Inc.	1,742,858 \$	19,868,581
Total Closed End Funds		
Total Closed-End Funds (identified cost \$21,664,657)	\$	19,868,581
(identified cost \$21,004,037)	φ	19,000,301
Warrants 0.0%		
vialiants 0.0 /u		
Security	Shares	Value
Chemicals and Plastics 0.0%		
Foamex, Series B, Expires 12/31/15 ⁽³⁾⁽¹⁴⁾⁽²³⁾	663 \$	0
	\$	0
Food Products 0.0%		
ASG Consolidated, LLC/ASG Finance, Inc., Expires 5/15/18 ⁽²³⁾	1,745 \$	56,713
	\$	56,713
Total Warrants	ф	56 513
(identified cost \$0)	\$	56,713
Miscellaneous 0.0%		
Miscellaneous 0.0%)		
Security	Shares	Value
Cable and Satellite Television 0.0%	Simi es	,
Adelphia, Inc., Escrow Certificate ⁽²³⁾	300,000 \$	2,625
Adelphia, Inc., Escrow Certificate ⁽²³⁾	2,500,000	21,875
	\$	24,500
Oil and Gas 0.0%		

SemGroup Corp., Escrow Certificate ⁽²³⁾	6,135,000	\$ 15,338
		\$ 15,338
Utilities 0.0%		
EME Reorganization Trust ⁽²³⁾	1,099,749	\$ 28,593
		\$ 28,593
Total Miscellaneous (identified cost \$203,413)		\$ 68,431

Interest Rate Swaptions Purchased 0.0%)

Description	Counterparty	Expiration Date	Notional Amount (000 s omitted)		Value
Options to receive 3-month USD-LIBOR-BBA Rate and				_	
pay 5.25%	Credit Suisse International	2/28/17	\$ 52,500	\$	165,375
Total Interest Rate Swaptions Purchased (identified cost \$2,535,750)				\$	165,375
Short-Term Investments 2.2%					
Security Eaton Vance Cash Reserves Fund, LLC, 0.14% ⁽²⁵⁾			Interest (000 s omitted) \$ 40,403	\$	Value 40,402,898
Total Short-Term Investments (identified cost \$40,402,898)				\$	40,402,898
Total Investments 163.9% (identified cost \$3,051,640,209)				\$	3,047,310,597
Less Unfunded Loan Commitments (0.1)%				\$	(2,049,863)
Net Investments 163.8%					
(identified cost \$3,049,590,346)				\$	3,045,260,734
Interest Rate Swaptions Written (0.0)%)			Notional		
		Expiration	Amount		
Description Options to receive 3-month USD-LIBOR-BBA Rate and	Counterparty	Date	(000 s omitted)		Value
pay 5.25%	Citibank, N.A.	2/28/17	\$ (52,500)	\$	(165,375)
Total Interest Rate Swaptions Written (premiums received \$2,031,750)				\$	(165,375)
Other Assets, Less Liabilities (49.5)%				\$	(919,068,245)
Auction Preferred Shares Plus Cumulative Unpaid Div	vidends (14.3)%			\$	(266,630,555)

Net Assets Applicable to Common Shares 100.0%

\$ 1,859,396,559

The percentage shown for each investment category in the Portfolio of Investments is based on net assets applicable to common shares.

ACRE - Americold LLC Trust

AESOP - Avis Budget Rental Car Funding LLC

AH4R - American Homes 4 Rent

ARP - American Residential Properties Trust

BACM - Banc of America Commercial Mortgage Trust
 BAMLL - Banc of America Merrill Lynch Large Loan, Inc.
 BSCMS - Bear Stearns Commercial Mortgage Securities Trust

CAH - Colony American Homes

CDCMT - CD Commercial Mortgage Trust

CGCMT - Citigroup Commercial Mortgage Trust

COMM - Commercial Mortgage Pass-Through Certificates

CSMC - Credit Suisse Commercial Mortgage Trust

DBUBS - DBUBS Mortgage Trust

DEFT - Dell Equipment Finance Trust

DIP - Debtor In Possession

DROT - Diamond Resorts Owner Trust

EART - Exeter Automobile Receivables Trust

ESA - Extended Stay America TrustFORDR - Ford Credit Auto Owner TrustHGVT - Hilton Grand Vacations Trust

HILT - Hilton USA Trust

JPMBB - JPMBB Commercial Mortgage Securities Trust

JPMCC - JPMorgan Chase Commercial Mortgage Securities Trust

LB-UBS - LB-UBS Commercial Mortgage Trust
MLCFC - ML-CFC Commercial Mortgage Trust

MSC - Morgan Stanley Capital I TrustOMFIT - OneMain Financial Issuance Trust

PIK - Payment In Kind

PROG - Progress Residential Trust
SBY - Silver Bay Realty Trust
SCFT - SpringCastle Funding Trust

SRFC - Sierra Receivables Funding Co., LLC

UBSC - UBS-Citigroup Commercial Mortgage Trust

UBSCM - UBS Commercial Mortgage Trust

WBCMT - Wachovia Bank Commercial Mortgage Trust
WFCM - Wells Fargo Commercial Mortgage Trust
WF-RBS - WF-RBS Commercial Mortgage Trust

CAD - Canadian Dollar

EUR - Euro

GBP - British Pound Sterling

- (1) Senior floating-rate interests (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
- (2) This Senior Loan will settle after December 31, 2014, at which time the interest rate will be determined.

^{*} In U.S. dollars unless otherwise indicated.

For fair value measurement disclosure purposes, security is categorized as Level 3.

(3)

(4)	Amount is less than 0.05% or $(0.05)\%$, as applicable.
(5)	Represents a payment-in-kind security which may pay interest in additional principal at the issuer s discretion. For corporate bonds, the interest rate paid in additional principal is generally higher than the indicated cash rate.

(6) Unfunded or partially unfunded loan commitments. The Fund may enter into certain credit agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower s discretion.

(7)	The issuer is in default on the payment of principal but continues to pay interest.
(8)	Includes new money preferred shares that trade with the loan.
(9)	Includes Vivarte Class A preferred shares, Vivarte Class B ordinary shares and Luxco ordinary shares that trade with the loan.
(10)	Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be sold in certain transactions (normally to qualified institutional buyers) and remain exempt from registration. At December 31, 2014, the aggregate value of these securities is \$554,532,307 or 29.8% of the Fund s net assets applicable to common shares.
(11)	Security converts to floating rate after the indicated fixed-rate coupon period.
(12)	Security exempt from registration under Regulation S of the Securities Act of 1933, which exempts from registration securities offered and sold outside the United States. Security may not be offered or sold in the United States except pursuant to an exemption from, or in a transaction not subject to, the registration requirements of the Securities Act of 1933. At December 31, 2014, the aggregate value of these securities is \$1,676,689 or 0.1% of the Fund s net assets applicable to common shares.
(13)	Variable rate security. The stated interest rate represents the rate in effect at December 31, 2014.
(14)	Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
(15)	Defaulted matured security.
(16)	Security (or a portion thereof) has been pledged for the benefit of the counterparty for reverse repurchase agreements.
(17)	Security (or a portion thereof) has been pledged to cover margin requirements on open financial futures contracts.
(18)	Adjustable rate mortgage security. Rate shown is the rate at December 31, 2014.
(19)	Weighted average fixed-rate coupon that changes/updates monthly. Rate shown is the rate at December 31, 2014.
(20)	Inverse floating-rate security whose coupon varies inversely with changes in the interest rate index. The stated interest rate represents the coupon rate in effect at December 31, 2014.
(21)	Interest only security that entitles the holder to receive only interest payments on the underlying mortgages. Principal amount shown is the notional amount of the underlying mortgages on which coupon interest is calculated.
(22)	Principal only security that entitles the holder to receive only principal payments on the underlying mortgages.

- (23) Non-income producing security.
- (24) Restricted security.
- Affiliated investment company, available to Eaton Vance portfolios and funds, which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of December 31, 2014. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended December 31, 2014 was \$26,264.
- (26) Multi-step coupon bond. Interest rate represents the rate in effect at December 31, 2014. A summary of open financial instruments at December 31, 2014 is as follows:

Forward Foreign Currency Exchange Contracts

Settlement				Un	realized	Unrealized	Net l	U nrealized
Date	Deliver	In Exchange For	Counterparty	App	reciation	(Depreciation)	App	oreciation
			JPMorgan					
	British Pound Sterling	United States Dollar	Chase Bank,					
2/27/15	5,265,127	8,264,875	N.A.	\$	62,092	\$	\$	62,092
			State Street					
			Bank and					
	Canadian Dollar	United States Dollar	Trust					
2/27/15	3,148,078	2,794,690	Company		88,387			88,387
			Goldman					
	Euro	United States Dollar	Sachs					
2/27/15	19,107,332	23,831,180	International		698,653			698,653
			Goldman					
	British Pound Sterling	United States Dollar	Sachs					
3/31/15	5,743,266	8,964,549	International		19,227			19,227

Settlement Date	Deliver	In Exchange For	Counterparty	_	nrealized preciation	Unrealized (Depreciation)	 Unrealized preciation
	Euro	United States Dollar	HSBC Bank USA,				
3/31/15	5,779,394	7,091,027	N.A.	\$	92,296	\$	\$ 92,296
				\$	960,655	\$	\$ 960,655

Futures Contracts

Expiration	Contracts	D:4:	A Coot	Yahaa	Ap	Unrealized preciation
Month/Year	Contracts	Position	Aggregate Cost	Value	(De	preciation)
3/15	150 U.S. 2-Year Treasury Note	Short	\$ (32,847,656)	\$ (32,789,062)	\$	58,594
3/15	230 U.S. 5-Year Treasury Note	Short	(27,404,141)	(27,353,828)		50,313
3/15	235 U.S. 10-Year Treasury Note	Short	(29,641,211)	(29,797,266)		(156,055)

(47,148)

There was no written swaptions activity for the fiscal year to date ended December 31, 2014.

At December 31, 2014, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

In the normal course of pursuing its investment objective, the Fund is subject to the following risks:

Foreign Exchange Risk: The Fund holds foreign currency denominated investments. The value of these investments and related receivables and payables may change due to future changes in foreign currency exchange rates. To hedge against this risk, the Fund enters into forward foreign currency exchange contracts.

Interest Rate Risk: The Fund utilizes various interest rate derivatives including futures contracts and interest rate swaptions to manage the duration of its portfolio and to hedge against fluctuations in securities prices due to interest rates.

The fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) by risk exposure at December 31, 2014 was as follows:

		Fair Value					
			Asset		Liability		
Risk	Derivative	I	Derivative		Derivative		Derivative
Foreign Exchange	Forward foreign currency exchange contracts	\$	960,655	\$			
Interest Rate	Financial futures contracts*		108,907		(156,055)		
Interest Rate	Interest rate swaptions purchased		165,375				
Interest Rate	Interest rate swaptions written				(165,375)		
Total		\$	1,234,937	\$	(321,430)		

^{*} Amount represents cumulative unrealized appreciation or (depreciation) on futures contracts in the Futures Contracts table above. **Reverse Repurchase Agreements**

Reverse repurchase agreements outstanding as of December 31, 2014 were as follows:

			Interest Rate	Principal		Va	lue Including
Counterparty	Trade Date	Maturity Date	turity Date Paid		Amount		crued Interest
Bank of America	12/29/14	1/29/15	0.38%	\$	61,521,722	\$	61,523,020
KGS Alpha Capital	12/29/14	1/30/15	0.31		55,022,832		55,023,780
KGS Alpha Capital	12/29/14	1/30/15	0.41		14,821,020		14,821,358

At December 31, 2014, the market value of securities pledged for the benefit of the counterparty for reverse repurchase agreements was \$137,037,813. Based on the short-term nature of the borrowings under the reverse repurchase agreements, the carrying value of the payable for reverse repurchase agreements approximated its fair value at December 31, 2014. If measured at fair value, borrowings under the reverse repurchase agreements would have been considered as Level 2 in the fair value hierarchy at December 31, 2014.

The cost and unrealized appreciation (depreciation) of investments of the Fund at December 31, 2014, as determined on a federal income tax basis, were as follows:

Aggregate cost	\$ 3,071,939,537
Gross unrealized appreciation	\$ 56,081,269
Gross unrealized depreciation	(82,760,072)
Net unrealized depreciation	\$ (26,678,803)

Restricted Securities

At December 31, 2014, the Fund owned the following securities (representing 0.2% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Fund has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

Description	Date of Acquisition	Shares	Cost	Value
Common Stocks				
Panolam Holdings Co.	12/30/09	3,677	\$ 2,020,511	\$ 3,228,994
Total Restricted Securities			\$ 2,020,511	\$ 3,228,994

Under generally accepted accounting principles for fair value measurements, a three-tier hierarchy to prioritize the assumptions, referred to as inputs, is used in valuation techniques to measure fair value. The three-tier hierarchy of inputs is summarized in the three broad levels listed below.

Level 1 quoted prices in active markets for identical investments

Level 2 other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)

Level 3 significant unobservable inputs (including a fund s own assumptions in determining the fair value of investments)

In cases where the inputs used to measure fair value fall in different levels of the fair value hierarchy, the level disclosed is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

At December 31, 2014, the hierarchy of inputs used in valuing the Fund s investments and open derivative instruments, which are carried at value, were as follows:

Asset Description	Level 1	Level 2	Level 3*	Total
Senior Floating-Rate Interests				
(Less Unfunded Loan				
Commitments)	\$	\$ 1,107,759,996	\$ 324,305	\$ 1,108,084,301
Corporate Bonds & Notes		1,075,454,254	430,533	1,075,884,787
Foreign Government Agency				
Bonds		907,668		907,668
Mortgage Pass-Throughs		300,279,568		300,279,568
Collateralized Mortgage				
Obligations		212,214,554		212,214,554
Commercial Mortgage-Backed				
Securities		167,675,434		167,675,434
Asset-Backed Securities		48,751,455		48,751,455
U.S. Government Agency				
Obligations		22,856,042		22,856,042
U.S. Treasury Obligations		32,464,850		32,464,850

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Common Stocks	384,760	1,410,627	5,685,889	7,481,276
Preferred Stocks	2,368,897	5,729,904		8,098,801
Closed-End Funds	19,868,581			19,868,581
Warrants		56,713	0	56,713
Miscellaneous	28,593	39,838		68,431
Interest Rate Swaptions				
Purchased		165,375		165,375
Short-Term Investments		40,402,898		40,402,898
Total Investments	\$ 22,650,831	\$ 3,016,169,176	\$ 6,440,727	\$ 3,045,260,734
Forward Foreign Currency				
Exchange Contracts	\$	\$ 960,655	\$	\$ 960,655
Futures Contracts	108,907			108,907
Total	\$ 22,759,738	\$ 3,017,129,831	\$ 6,440,727	\$ 3,046,330,296

Liability Description	Level 1	Level 2	Level 3*	Total
Interest Rate Swaptions Written	\$	\$ (165,375)	\$	\$ (165,375)
Futures Contracts	(156,055)			(156,055)
Total	\$ (156,055)	\$ (165.375)	\$	\$ (321,430)

^{*} None of the unobservable inputs for Level 3 assets, individually or collectively, had a material impact on the Fund.

Level 3 investments at the beginning and/or end of the period in relation to net assets were not significant and accordingly, a reconciliation of Level 3 assets for the fiscal year to date ended December 31, 2014 is not presented.

At December 31, 2014, there were no investments transferred between Level 1 and Level 2 during the fiscal year to date then ended.

For information on the Fund s policy regarding the valuation of investments and other significant accounting policies, please refer to the Fund s most recent financial statements included in its semiannual or annual report to shareholders.

Item 2. Controls and Procedures

(a) It is the conclusion of the registrant s principal executive officer and principal financial officer that the effectiveness of the registrant s current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this

Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission s rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant s principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.

(b) There have been no changes in the registrant s internal controls over financial reporting during the fiscal quarter for which the report is being filed that have materially affected, or are reasonably likely to materially affect the registrant s internal control over financial reporting.

Signatures

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Eaton Vance Limited Duration Income Fund

By: /s/ Payson F. Swaffield Payson F. Swaffield President

Date: February 23, 2015

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ Payson F. Swaffield Payson F. Swaffield President

Date: February 23, 2015

By: /s/ James F. Kirchner James F. Kirchner Treasurer

Date: February 23, 2015