EATON VANCE LTD DURATION INCOME FUND Form N-Q August 26, 2016

#### 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

June 30, 2016

Date of Reporting Period

Item 1. Schedule of Investments

#### **Eaton Vance**

**Limited Duration Income Fund** 

June 30, 2016

#### PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Loans 56.1%)

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Aerospace and Defense 0.7%			
IAP Worldwide Services, Inc.		_	
Revolving Loan, Maturing July 18, 2018 <sup>(2)</sup>	172	\$	158,911
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 <sup>(3)</sup>	234		186,911
Silver II US Holdings, LLC			
Term Loan, 4.00%, Maturing December 13, 2019	4,741		4,278,510
TransDigm, Inc.			
Term Loan, 3.75%, Maturing February 28, 2020	1,428		1,423,061
Term Loan, 3.75%, Maturing June 4, 2021	2,401		2,382,563
Term Loan, 3.75%, Maturing June 9, 2023	842		831,699
Term Loan, 3.75%, Maturing June 9, 2023	1,184		1,171,999
Term Loan, 3.75%, Maturing June 9, 2023	1,316		1,302,221
		\$	11,735,875
Air Transport 0.2%			
Virgin America, Inc.			
Term Loan, 4.50%, Maturing April 4, 2019	3,075	\$	3,062,392
Term Loan, 4.30%, Waturing April 4, 2019	3,073	Ф	3,002,392
		\$	3,062,392
Automotive 1.8%			
Allison Transmission, Inc.			
Term Loan, 3.50%, Maturing August 23, 2019	3,168	\$	3,170,112
CS Intermediate Holdco 2, LLC	3,100	Ψ	3,170,112
Term Loan, 4.00%, Maturing April 4, 2021	3,305		3,304,007
Dayco Products, LLC	3,303		3,301,007
Term Loan, 5.25%, Maturing December 12, 2019	1,295		1,288,712
FCA US, LLC	1,270		1,200,712
Term Loan, 3.50%, Maturing May 24, 2017	3,331		3,334,053
Term Loan, 3.25%, Maturing December 31, 2018	1,597		1,599,406
Federal-Mogul Holdings Corporation	1,377		1,555,100
Term Loan, 4.75%, Maturing April 15, 2021	5,134		4,777,422
Goodyear Tire & Rubber Company (The)	5,15		.,,,,,
Term Loan - Second Lien, 3.75%, Maturing April 30, 2019	3,388		3,394,556
Horizon Global Corporation	3,300		3,371,330
Term Loan, 7.00%, Maturing June 30, 2021	546		546,250
MPG Holdco I, Inc.	2 70		2 . 3,230
Term Loan, 3.75%, Maturing October 20, 2021	6,085		6,055,953
TI Group Automotive Systems, LLC	0,003		3,000,700
1 /	EUR 943		1,038,944
Term Loan, 4.50%, Maturing June 30, 2022	1,414		1,389,562
20111 20111, 1.0070, Manufing value 50, 2022	1,111		1,507,502

Tower Automotive Holdings USA, LLC		
Term Loan, 4.00%, Maturing April 23, 2020	1,220	1,212,805
		\$ 31,111,782
Beverage and Tobacco 0.1%		
Flavors Holdings, Inc.		
Term Loan, 6.75%, Maturing April 3, 2020	958	\$ 851,534
Term Loan - Second Lien, 11.00%, Maturing October 3, 2021	1,000	825,000
		\$ 1,676,534
Brokerage/Securities Dealers/Investment Houses 0.2%		
Aretec Group, Inc.		
Term Loan, 8.00%, Maturing May 25, 2023	641	\$ 642,248
Term Loan - Second Lien, 6.50%, (2.00% Cash, 4.50% PIK), Maturing May 23, 2021	2,213	1,692,797

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Salient Partners L.P.		
Term Loan, 7.50%, Maturing May 19, 2021	927	\$ 892,658
		\$ 3,227,703
Building and Development 1.3%		
ABC Supply Co., Inc.		
Term Loan, 3.50%, Maturing April 16, 2020	1,225	\$ 1,225,711
Americold Realty Operating Partnership L.P.		
Term Loan, Maturing December 1, 2022 <sup>(2)</sup>	525	526,628
Auction.com, LLC		
Term Loan, 6.00%, Maturing May 12, 2019	1,234	1,232,832
Capital Automotive L.P.	4.000	1 20 4 10 2
Term Loan, 4.00%, Maturing April 10, 2019	1,393	1,396,183
CPG International, Inc.	1.740	1 726 715
Term Loan, 4.75%, Maturing September 30, 2020  DTZ U.S. Borrower, LLC	1,749	1,726,715
Term Loan, 4.25%, Maturing November 4, 2021	3,815	3,781,141
Gates Global, Inc.	3,013	3,701,141
Term Loan, 4.25%, Maturing July 6, 2021	5,837	5,563,091
Headwaters, Incorporated	2,00	2,2 02,03
Term Loan, 4.50%, Maturing March 24, 2022	248	247,809
Quikrete Holdings, Inc.		
Term Loan, 4.00%, Maturing September 28, 2020	1,333	1,332,215
RE/MAX International, Inc.		
Term Loan, 4.00%, Maturing July 31, 2020	1,745	1,736,911
Realogy Corporation	1.500	1.501.105
Term Loan, 3.75%, Maturing March 5, 2020	1,580	1,581,187
Summit Materials Companies I, LLC Term Loan, 4.00%, Maturing July 17, 2022	718	717 210
WireCo WorldGroup, Inc.	/16	717,319
Term Loan, 6.00%, Maturing February 15, 2017	625	623,042
20m, 0.00%, Mattering 1 cortain, 15, 2017	023	ŕ
		\$ 21,690,784
Business Equipment and Services 4.0%		
Acosta Holdco, Inc.		
Term Loan, 4.25%, Maturing September 26, 2021	4,383	\$ 4,230,051
AlixPartners, LLP		
Term Loan, 4.50%, Maturing July 28, 2022	2,411	2,413,050
Altisource Solutions S.a.r.l.	521	454 100
Term Loan, 4.50%, Maturing December 9, 2020  Brock Holdings III, Inc.	531	454,190
Term Loan, 6.00%, Maturing March 16, 2017	956	906,003
CCC Information Services, Inc.	950	900,003
Term Loan, 4.00%, Maturing December 20, 2019	483	477,117
Ceridian, LLC		,
Term Loan, 4.50%, Maturing September 15, 2020	734	711,672
Corporate Capital Trust, Inc.		
Term Loan, 4.00%, Maturing May 20, 2019	2,241	2,225,759
CPM Holdings, Inc.		
Term Loan, 6.00%, Maturing April 11, 2022	347	346,608
Crossmark Holdings, Inc.	2 005	1.050.550
Term Loan, 4.50%, Maturing December 20, 2019	2,005	1,378,550
Education Management, LLC Term Loan, 5.50%, Maturing July 2, 2020 <sup>(3)</sup>	466	263,029
Torm Loan, 5.50 %, waturing Jury 2, 2020	400	203,029

Term Loan, 8.50%, (2.00% Cash, 6.50% PIK), Maturing July 2, 2020 <sup>(3)</sup>	843	45,159
EIG Investors Corp.		
Term Loan, 6.48%, Maturing November 9, 2019	4,498	4,307,003
Emdeon Business Services, LLC		
Term Loan, 3.75%, Maturing November 2, 2018	2,482	2,484,555
Extreme Reach, Inc.		
Term Loan, 7.25%, Maturing February 7, 2020	803	803,756

Borrower/Tranche Description	Princi Amou (000 s o	nt*		Value
Garda World Security Corporation  Torm Loan 4.75% Maturing November 6, 2020	CAD	5,791	\$	4,258,031
Term Loan, 4.75%, Maturing November 6, 2020  Global Payments, Inc.	CAD	3,791	Ф	4,238,031
Term Loan, 3.96%, Maturing April 22, 2023		800		907 166
IG Investment Holdings, LLC		800		807,166
Term Loan, 6.00%, Maturing October 29, 2021		2,092		2,082,007
IMS Health Incorporated		2,092		2,062,007
Term Loan, 3.50%, Maturing March 17, 2021		5,805		5,770,096
Information Resources, Inc.		3,803		3,770,090
Term Loan, 4.75%, Maturing September 30, 2020		2,509		2,510,745
ION Trading Finance Limited		2,307		2,310,743
Term Loan, 4.25%, Maturing June 10, 2021		546		543,146
Term Loan, 4.50%, Maturing June 10, 2021	EUR	1,353		1,503,994
J.D. Power and Associates	Lor	1,555		1,505,771
Term Loan, Maturing May 24, 2023 <sup>(2)</sup>		875		875,000
KAR Auction Services, Inc.		075		075,000
Term Loan, 3.94%, Maturing March 11, 2021		3,379		3,392,228
Kronos Incorporated		3,317		3,372,220
Term Loan, 4.50%, Maturing October 30, 2019		5,032		5,027,441
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020		2,396		2,417,510
MCS AMS Sub-Holdings, LLC		2,370		2,117,310
Term Loan, 7.50%, Maturing October 15, 2019		1,455		1,337,731
Monitronics International, Inc.		1,.00		1,007,701
Term Loan, 4.25%, Maturing March 23, 2018		801		794,823
Term Loan, 4.50%, Maturing April 11, 2022		1,012		957,782
National CineMedia, LLC		1,012		337,702
Term Loan, 3.22%, Maturing November 26, 2019		575		573,802
PGX Holdings, Inc.		0,0		272,002
Term Loan, 5.75%, Maturing September 29, 2020		1,707		1,706,283
Prime Security Services Borrower, LLC		1,707		1,700,200
Term Loan, 4.75%, Maturing May 2, 2022		1,375		1,378,437
Quintiles Transnational Corp.		1,5 7 6		1,5 / 0, 15 /
Term Loan, 3.25%, Maturing May 12, 2022		2,203		2,204,816
Sensus USA, Inc.		2,200		2,201,010
Term Loan, 6.50%, Maturing March 16, 2023		1,425		1,414,312
ServiceMaster Company		1, .20		1,111,012
Term Loan, 4.25%, Maturing July 1, 2021		4,139		4,144,731
TNS, Inc.		1,227		1,2 1 1,1 2 2
Term Loan, 5.00%, Maturing February 14, 2020		698		699,186
TransUnion, LLC		0, 0		0,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 3.50%, Maturing April 9, 2021		298		296,236
Travelport Finance (Luxembourg) S.a.r.l.		_, _,		_, ,
Term Loan, 5.00%, Maturing September 2, 2021		1,551		1,541,616
WASH Multifamily Laundry Systems, LLC		,		,- ,
Term Loan, 4.25%, Maturing May 14, 2022		317		312,624
West Corporation				,
Term Loan, 3.25%, Maturing June 30, 2018		134		133,409
		-		,
			\$	67,729,654
Cable and Satellite Television 1.8%				
Altice US Finance I Corporation				
Term Loan, 4.25%, Maturing December 14, 2022		5,027	\$	5,024,977
Atlantic Broadband Finance, LLC		3,021	Ψ	3,027,777
Term Loan, 3.25%, Maturing November 30, 2019		799		798,515
Charter Communications Operating, LLC		177		770,313

Term Loan, 3.00%, Maturing July 1, 2020	363	360,999
Term Loan, 3.50%, Maturing January 24, 2023	2,419	2,422,825
MCC Iowa, LLC		
Term Loan, 3.25%, Maturing January 29, 2021	1,116	1,112,530
Term Loan, 3.75%, Maturing June 30, 2021	1,152	1,151,313
Mediacom Illinois, LLC		
Term Loan, 3.50%, Maturing June 30, 2021	639	637,827

	Principal Amount*		Volvo	
Borrower/Tranche Description	(000 s o	mitted)		Value
Neptune Finco Corp.				4 <0.2 =0.0
Term Loan, 5.00%, Maturing October 9, 2022		4,675	\$	4,693,700
Numericable Group SA				
Term Loan, 4.56%, Maturing July 31, 2022		448		443,113
Term Loan, 4.00%, Maturing July 31, 2023	EUR	821		907,835
Numericable U.S., LLC				
Term Loan, 5.00%, Maturing January 15, 2024		1,025		1,024,359
Telenet International Finance S.a.r.l.				
Term Loan, 4.25%, Maturing June 30, 2024		1,025		1,020,729
UPC Financing Partnership				
Term Loan, 3.34%, Maturing June 30, 2021		2,054		2,007,907
Virgin Media Investment Holdings Limited				
Term Loan, 3.65%, Maturing June 30, 2023		4,719		4,607,354
Term Loan, 4.25%, Maturing June 30, 2023	GBP	1,800		2,350,890
Ziggo B.V.				
Term Loan, 3.75%, Maturing January 15, 2022	EUR	508		556,637
Term Loan, 3.75%, Maturing January 15, 2022	EUR	789		864,055
Term Loan, 3.75%, Maturing January 15, 2022	EUR	1,428		1,563,955
, , , , , , , , , , , , , , , , , , , ,		,		, ,
			\$	31,549,520
			Ψ	31,349,320
Chemicals and Plastics 3.0%				
Allnex (Luxembourg) & Cy S.C.A.				
Term Loan, 4.50%, Maturing October 3, 2019		1,156	\$	1,154,312
Allnex USA, Inc.				
Term Loan, 4.50%, Maturing October 3, 2019		600		598,917
Aruba Investments, Inc.				
Term Loan, 4.50%, Maturing February 2, 2022		373		373,563
Axalta Coating Systems US Holdings, Inc.				
Term Loan, 3.75%, Maturing February 1, 2020		3,631		3,632,256
Chemours Company (The)				
Term Loan, 3.75%, Maturing May 12, 2022		827		801,018
Emerald Performance Materials, LLC				
Term Loan, 4.50%, Maturing August 1, 2021		651		649,593
Term Loan - Second Lien, 7.75%, Maturing August 1, 2022		725		706,875
Flint Group GmbH				
Term Loan, 4.50%, Maturing September 7, 2021		195		193,178
Flint Group US, LLC				
Term Loan, 4.50%, Maturing September 7, 2021		1,180		1,168,567
GCP Applied Technologies, Inc.				
Term Loan, 5.25%, Maturing February 3, 2022		648		651,009
Gemini HDPE, LLC				,
Term Loan, 4.75%, Maturing August 7, 2021		2,063		2,047,810
Huntsman International, LLC		,		, , , , , ,
Term Loan, 3.54%, Maturing April 19, 2019		2,059		2,053,555
Term Loan, 3.75%, Maturing October 1, 2021		2,512		2,507,563
Term Loan, 4.25%, Maturing April 1, 2023		648		649,996
Ineos Finance PLC		0.0		0.5,550
Term Loan, 4.25%, Maturing March 31, 2022	EUR	518		564,666
Ineos US Finance, LLC	Lon	210		501,000
Term Loan, 3.75%, Maturing May 4, 2018		6,463		6,416,948
Term Loan, 4.25%, Maturing May 4, 2018  Term Loan, 4.25%, Maturing March 31, 2022		839		827,828
Kraton Polymers, LLC		037		021,020
		1.650		1 627 021
Term Loan, 6.00%, Maturing January 6, 2022		1,650		1,627,931
Kronos Worldwide, Inc. Tarm Loan 4 00% Maturing Fabruary 18, 2020		391		366,807
Term Loan, 4.00%, Maturing February 18, 2020		371		300,807

MacDermid, Inc.		
Term Loan, 5.50%, Maturing June 7, 2020	670	662,261
Term Loan, 5.50%, Maturing June 7, 2020	1,610	1,591,265
Term Loan, 5.50%, Maturing June 7, 2020	2,256	2,226,192
Minerals Technologies, Inc.		
Term Loan, 3.75%, Maturing May 9, 2021	1,494	1,493,907

Borrower/Tranche Description	Amo	cipal ount* omitted)		Value
Orion Engineered Carbons GmbH				
Term Loan, 4.75%, Maturing July 25, 2021		818	\$	820,826
Term Loan, 4.75%, Maturing July 25, 2021	EUR	1,109		1,236,436
OXEA Finance, LLC				
Term Loan, 4.25%, Maturing January 15, 2020		1,243		1,180,375
PolyOne Corporation				
Term Loan, 3.50%, Maturing November 11, 2022		597		598,496
PQ Corporation				== -=.
Term Loan, 5.75%, Maturing November 4, 2022		1,475		1,478,381
Solenis International L.P.		202		200 (
Term Loan, 4.25%, Maturing July 31, 2021	ELID	393		389,667
Term Loan, 4.50%, Maturing July 31, 2021	EUR	1,277		1,417,428
Sonneborn Refined Products B.V.		0.4		02.724
Term Loan, 4.75%, Maturing December 10, 2020		84		83,734
Sonneborn, LLC		47.4		47.4.405
Term Loan, 4.75%, Maturing December 10, 2020		474		474,495
Tata Chemicals North America, Inc.		1 110		1 107 000
Term Loan, 3.75%, Maturing August 7, 2020		1,112		1,107,989
Trinseo Materials Operating S.C.A.		2,871		2 965 617
Term Loan, 4.25%, Maturing November 5, 2021  Tronox Pigments (Netherlands) B.V.		2,871		2,865,617
Term Loan, 4.50%, Maturing March 19, 2020		2,421		2,319,049
Univar, Inc.		2,421		2,319,049
Term Loan, 4.25%, Maturing July 1, 2022		3,821		3,781,958
Zep, Inc.		3,621		3,761,936
Term Loan, 5.50%, Maturing June 27, 2022		396		396,743
Term Loan, 5.50 %, Maturing June 27, 2022		370		370,743
			\$	51,117,211
			т -	
			•	
Clothing/Textiles 0.1%			<b>.</b>	
Clothing/Textiles 0.1% Ascena Retail Group, Inc.			7	
		1,890	\$	1,806,269
Ascena Retail Group, Inc.		1,890	·	
Ascena Retail Group, Inc.		1,890	\$	1,806,269
Ascena Retail Group, Inc.		1,890	·	
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022		1,890	\$	1,806,269
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4%		1,890	\$	1,806,269
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4% Bestway UK Holdco Limited	GBP		\$ <b>\$</b>	1,806,269 1,806,269
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4% Bestway UK Holdco Limited Term Loan, 5.01%, Maturing October 6, 2021	GBP	1,890 1,103	\$	1,806,269
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4% Bestway UK Holdco Limited Term Loan, 5.01%, Maturing October 6, 2021 RGIS Services, LLC	GBP	1,103	\$ <b>\$</b>	1,806,269 1,806,269
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4% Bestway UK Holdco Limited Term Loan, 5.01%, Maturing October 6, 2021 RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017	GBP		\$ <b>\$</b>	1,806,269 1,806,269
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4% Bestway UK Holdco Limited Term Loan, 5.01%, Maturing October 6, 2021 RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands, Inc.	GBP	1,103 3,289	\$ <b>\$</b>	1,806,269 1,806,269 1,458,915 2,845,304
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4% Bestway UK Holdco Limited Term Loan, 5.01%, Maturing October 6, 2021 RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017	GBP	1,103	\$ <b>\$</b>	1,806,269 1,806,269
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4% Bestway UK Holdco Limited Term Loan, 5.01%, Maturing October 6, 2021 RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands, Inc.	GBP	1,103 3,289	\$ \$	1,806,269 1,806,269 1,458,915 2,845,304 1,981,463
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4% Bestway UK Holdco Limited Term Loan, 5.01%, Maturing October 6, 2021 RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands, Inc.	GBP	1,103 3,289	\$ <b>\$</b>	1,806,269 1,806,269 1,458,915 2,845,304
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4%  Bestway UK Holdco Limited Term Loan, 5.01%, Maturing October 6, 2021  RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017  Spectrum Brands, Inc. Term Loan, 3.51%, Maturing June 23, 2022	GBP	1,103 3,289	\$ \$	1,806,269 1,806,269 1,458,915 2,845,304 1,981,463
Ascena Retail Group, Inc.  Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4%  Bestway UK Holdco Limited  Term Loan, 5.01%, Maturing October 6, 2021  RGIS Services, LLC  Term Loan, 5.50%, Maturing October 18, 2017  Spectrum Brands, Inc.  Term Loan, 3.51%, Maturing June 23, 2022  Containers and Glass Products 1.6%	GBP	1,103 3,289	\$ \$	1,806,269 1,806,269 1,458,915 2,845,304 1,981,463
Ascena Retail Group, Inc.  Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4%  Bestway UK Holdco Limited  Term Loan, 5.01%, Maturing October 6, 2021  RGIS Services, LLC  Term Loan, 5.50%, Maturing October 18, 2017  Spectrum Brands, Inc.  Term Loan, 3.51%, Maturing June 23, 2022  Containers and Glass Products 1.6%  Berry Plastics Holding Corporation	GBP	1,103 3,289 1,978	\$ \$ \$	1,806,269 1,806,269 1,458,915 2,845,304 1,981,463 6,285,682
Ascena Retail Group, Inc.  Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4%  Bestway UK Holdco Limited  Term Loan, 5.01%, Maturing October 6, 2021  RGIS Services, LLC  Term Loan, 5.50%, Maturing October 18, 2017  Spectrum Brands, Inc.  Term Loan, 3.51%, Maturing June 23, 2022  Containers and Glass Products 1.6%  Berry Plastics Holding Corporation  Term Loan, 3.50%, Maturing February 8, 2020	GBP	1,103 3,289 1,978	\$ \$	1,806,269 1,806,269 1,458,915 2,845,304 1,981,463 6,285,682 2,507,211
Ascena Retail Group, Inc.  Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4%  Bestway UK Holdco Limited  Term Loan, 5.01%, Maturing October 6, 2021  RGIS Services, LLC  Term Loan, 5.50%, Maturing October 18, 2017  Spectrum Brands, Inc.  Term Loan, 3.51%, Maturing June 23, 2022  Containers and Glass Products 1.6%  Berry Plastics Holding Corporation  Term Loan, 3.50%, Maturing February 8, 2020  Term Loan, 3.50%, Maturing January 6, 2021	GBP	1,103 3,289 1,978 2,516 5,670	\$ \$ \$	1,806,269  1,806,269  1,458,915  2,845,304  1,981,463  6,285,682  2,507,211 5,638,343
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4%  Bestway UK Holdco Limited Term Loan, 5.01%, Maturing October 6, 2021  RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017  Spectrum Brands, Inc. Term Loan, 3.51%, Maturing June 23, 2022  Containers and Glass Products 1.6%  Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.50%, Maturing January 6, 2021 Term Loan, 3.75%, Maturing October 3, 2022	GBP	1,103 3,289 1,978	\$ \$ \$	1,806,269 1,806,269 1,458,915 2,845,304 1,981,463 6,285,682 2,507,211
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4%  Bestway UK Holdco Limited Term Loan, 5.01%, Maturing October 6, 2021  RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017  Spectrum Brands, Inc. Term Loan, 3.51%, Maturing June 23, 2022  Containers and Glass Products 1.6%  Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.50%, Maturing January 6, 2021 Term Loan, 3.75%, Maturing October 3, 2022  Hilex Poly Co., LLC	GBP	1,103 3,289 1,978 2,516 5,670 1,241	\$ \$ \$	1,806,269 1,806,269 1,458,915 2,845,304 1,981,463 6,285,682 2,507,211 5,638,343 1,233,632
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4% Bestway UK Holdco Limited Term Loan, 5.01%, Maturing October 6, 2021 RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands, Inc. Term Loan, 3.51%, Maturing June 23, 2022  Containers and Glass Products 1.6% Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.50%, Maturing January 6, 2021 Term Loan, 3.75%, Maturing October 3, 2022 Hilex Poly Co., LLC Term Loan, 6.00%, Maturing December 5, 2021	GBP	1,103 3,289 1,978 2,516 5,670	\$ \$ \$	1,806,269  1,806,269  1,458,915  2,845,304  1,981,463  6,285,682  2,507,211 5,638,343
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4% Bestway UK Holdco Limited Term Loan, 5.01%, Maturing October 6, 2021 RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands, Inc. Term Loan, 3.51%, Maturing June 23, 2022  Containers and Glass Products 1.6% Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.50%, Maturing January 6, 2021 Term Loan, 3.75%, Maturing October 3, 2022 Hilex Poly Co., LLC Term Loan, 6.00%, Maturing December 5, 2021 Horizon Holdings III SAS		1,103 3,289 1,978 2,516 5,670 1,241 3,716	\$ \$ \$	1,806,269  1,806,269  1,458,915  2,845,304  1,981,463  6,285,682  2,507,211  5,638,343  1,233,632  3,727,769
Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022  Conglomerates 0.4% Bestway UK Holdco Limited Term Loan, 5.01%, Maturing October 6, 2021 RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands, Inc. Term Loan, 3.51%, Maturing June 23, 2022  Containers and Glass Products 1.6% Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.50%, Maturing January 6, 2021 Term Loan, 3.75%, Maturing October 3, 2022 Hilex Poly Co., LLC Term Loan, 6.00%, Maturing December 5, 2021	GBP	1,103 3,289 1,978 2,516 5,670 1,241	\$ \$ \$	1,806,269 1,806,269 1,458,915 2,845,304 1,981,463 6,285,682 2,507,211 5,638,343 1,233,632

Term Loan, 3.75%, Maturing April 9, 2021	527	524,855
Owens-Illinois, Inc.		
Term Loan, 3.50%, Maturing September 1, 2022	1,457	1,456,562
Pelican Products, Inc.		
Term Loan, 5.25%, Maturing April 10, 2020	360	349,171
Reynolds Group Holdings, Inc.		
Term Loan, 4.50%, Maturing December 1, 2018	5,944	5,951,658
SIG Combibloc US Acquisition, Inc.		
Term Loan, 4.25%, Maturing March 13, 2022	2,924	2,916,491

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
TricorBraun, Inc.	620	¢	610,602
Term Loan, 4.00%, Maturing May 3, 2018	620	\$	619,602
		\$	27,062,797
Cosmetics/Toiletries 0.7%			
Coshietics Tohetries 0.7 % Coty, Inc.			
Term Loan, 3.75%, Maturing October 27, 2022	1,047	\$	1,047,803
Galleria Co.			
Term Loan, 3.75%, Maturing January 26, 2023	2,100		2,101,287
KIK Custom Products, Inc.	1.027		1.016.024
Term Loan, 6.00%, Maturing August 26, 2022  Prestige Brands, Inc.	1,836		1,816,234
Term Loan, 3.53%, Maturing September 3, 2021	711		712,206
Revlon Consumer Products Corporation	,11		712,200
Term Loan, 4.00%, Maturing October 8, 2019	1,411		1,412,594
Sun Products Corporation (The)			
Term Loan, 5.50%, Maturing March 23, 2020	4,060		4,067,280
		\$	11,157,404
Drugs 1.3%			
Alkermes, Inc.			
Term Loan, 3.50%, Maturing September 25, 2019	1,156	\$	1,153,195
AMAG Pharmaceuticals, Inc.	1 225		1.210.510
Term Loan, 4.75%, Maturing August 13, 2021	1,227		1,219,518
DPx Holdings B.V. Term Loan, 4.25%, Maturing March 11, 2021	2,146		2,095,983
Endo Luxembourg Finance Company I S.a.r.l.	2,140		2,073,703
Term Loan, 3.75%, Maturing September 26, 2022	3,607		3,557,602
Horizon Pharma, Inc.			
Term Loan, 4.50%, Maturing May 7, 2021	272		266,039
Mallinckrodt International Finance S.A.	1.070		1.057.551
Term Loan, 3.25%, Maturing March 19, 2021 Term Loan, 3.50%, Maturing March 19, 2021	1,979 1,474		1,956,551 1,459,013
Valeant Pharmaceuticals International, Inc.	1,474		1,439,013
Term Loan, 3.72%, Maturing October 20, 2018	467		457,416
Term Loan, 4.75%, Maturing December 11, 2019	3,329		3,241,462
Term Loan, 4.75%, Maturing August 5, 2020	4,505		4,376,922
Term Loan, 5.00%, Maturing April 1, 2022	3,318		3,231,448
		\$	23,015,149
Ecological Services and Equipment 0.4%			
ADS Waste Holdings, Inc.			
Term Loan, 3.75%, Maturing October 9, 2019 EnergySolutions, LLC	5,039	\$	4,967,608
Term Loan, 6.75%, Maturing May 29, 2020	2,186		2,131,122
		\$	7,098,730
		·	,,
Electronics/Electrical 5.9% Answers Corporation			
Term Loan, 6.25%, Maturing October 3, 2021	1,502	\$	788,616
Applied Systems, Inc.	·		ŕ

Term Loan, 4.00%, Maturing January 25, 2021	2,046	2,032,624
Avago Technologies Cayman Ltd.		
Term Loan, 4.25%, Maturing February 1, 2023	10,873	10,885,591
Campaign Monitor Finance Pty. Limited		
Term Loan, 6.25%, Maturing March 18, 2021	922	892,243
CommScope, Inc.		
Term Loan, 3.75%, Maturing December 29, 2022	2,087	2,090,976
CompuCom Systems, Inc.		
Term Loan, 4.25%, Maturing May 11, 2020	943	637,444
Cypress Semiconductor Corporation		
Term Loan, Maturing June 3, 2021 <sup>(2)</sup>	1,350	1,344,094

Daniel de Description	Principal Amount*		V-L
Borrower/Tranche Description	(000 s omitted)		Value
Dell International, LLC	6,979	\$	6 075 064
Term Loan, 4.00%, Maturing April 29, 2020	0,979	Ъ	6,975,964
Dell, Inc.	070		070 740
Term Loan, 3.75%, Maturing October 29, 2018	879		879,742
Deltek, Inc.			
Term Loan, 5.00%, Maturing June 25, 2022	1,592		1,590,341
Term Loan - Second Lien, 9.50%, Maturing June 25, 2023	475		481,234
Entegris, Inc.			
Term Loan, 3.50%, Maturing April 30, 2021	401		400,758
Excelitas Technologies Corp.			
Term Loan, 6.00%, Maturing October 31, 2020	1,997		1,896,708
Eze Castle Software, Inc.			
Term Loan, 4.00%, Maturing April 6, 2020	733		731,692
Go Daddy Operating Company, LLC			
Term Loan, 4.25%, Maturing May 13, 2021	5,006		5,012,070
Hyland Software, Inc.			
Term Loan, 4.75%, Maturing July 1, 2022	1,695		1,688,739
Term Loan - Second Lien, 8.25%, Maturing July 1, 2023	675		653,625
Infor (US), Inc.			
Term Loan, 3.75%, Maturing June 3, 2020	8,515		8,309,664
Informatica Corporation	,		, ,
Term Loan, 4.50%, Maturing August 5, 2022	3,647		3,561,723
Lattice Semiconductor Corporation			.,,.
Term Loan, 5.25%, Maturing March 10, 2021	688		674,183
M/A-COM Technology Solutions Holdings, Inc.			07.1,100
Term Loan, 4.50%, Maturing May 7, 2021	662		664,807
MA FinanceCo., LLC	002		001,007
Term Loan, 4.50%, Maturing November 20, 2019	2,323		2,322,683
Term Loan, 5.25%, Maturing November 19, 2021	2,544		2,546,907
Magic Newco, LLC	2,544		2,540,907
Term Loan, 5.00%, Maturing December 12, 2018	2,848		2,852,227
MH Sub I, LLC	2,040		2,632,221
Term Loan, 4.75%, Maturing July 8, 2021	1,572		1,561,343
	1,372		1,301,343
Microsemi Corporation	(21		620.502
Term Loan, 3.75%, Maturing January 15, 2023	631		630,592
MTS Systems Corporation	1.600		1 500 000
Term Loan, Maturing June 21, 2023 <sup>(2)</sup>	1,600		1,599,000
NXP B.V.	0.500		2 520 205
Term Loan, 3.25%, Maturing January 11, 2020	2,529		2,530,305
Term Loan, 3.75%, Maturing December 7, 2020	1,133		1,136,769
ON Semiconductor Corporation			
Term Loan, 5.25%, Maturing March 31, 2023	1,325		1,334,227
Renaissance Learning, Inc.			
Term Loan, 4.50%, Maturing April 9, 2021	904		889,117
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	300		277,500
Rocket Software, Inc.			
Term Loan, 5.75%, Maturing February 8, 2018	426		425,687
RP Crown Parent, LLC			
Term Loan, 6.00%, Maturing December 21, 2018	5,099		4,818,112
SGS Cayman L.P.			
Term Loan, 6.00%, Maturing April 23, 2021	260		259,567
SkillSoft Corporation			
Term Loan, 5.75%, Maturing April 28, 2021	4,161		3,328,571
Smart Technologies ULC	.,		, -,
Term Loan, 10.50%, Maturing January 31, 2018	586		586,582
Southwire Company			500,502
Term Loan, 3.00%, Maturing February 10, 2021	1,287		1,280,735
Torin Loan, 3.00 %, Maturing Footdary 10, 2021	1,207		1,200,733

#### SS&C Technologies, Inc.

Term Loan, 4.00%, Maturing July 8, 2022	298	298,219
Term Loan, 4.00%, Maturing July 8, 2022	2,177	2,179,422

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
SunEdison Semiconductor B.V.	(		
Term Loan, 6.50%, Maturing May 27, 2019	910	\$	889,150
SurveyMonkey, Inc.			
Term Loan, 6.25%, Maturing February 5, 2019	2,986		2,941,611
Sutherland Global Services, Inc.			
Term Loan, 6.00%, Maturing April 23, 2021	1,116		1,115,076
Sybil Software, LLC			
Term Loan, 4.25%, Maturing March 20, 2020	1,561		1,552,586
Veritas Bermuda Ltd.			
Term Loan, 6.63%, Maturing January 27, 2023	1,397		1,221,937
Vertafore, Inc.	2.025		2 020 507
Term Loan, 4.75%, Maturing June 9, 2023	2,825		2,820,587
Wall Street Systems Delaware, Inc.	1.511		1 500 200
Term Loan, 4.25%, Maturing April 30, 2021	1,511		1,508,308
Western Digital Corporation Term Lean 6.25% Measuring April 20, 2023	2 400		2 /10 125
Term Loan, 6.25%, Maturing April 29, 2023 <b>Zebra Technologies Corporation</b>	3,400		3,419,125
Term Loan, 4.00%, Maturing October 27, 2021	2,529		2,537,650
Torni Loan, 7.00 /0, Maturing October 27, 2021	2,329		2,331,030
		Ф	101 054 422
		\$	101,056,433
Equipment Leasing 0.50			
Equipment Leasing 0.5%			
Delos Finance S.a.r.l.  Term Lean 3 50% Maturing March 6 2021	2 275	Φ	2 275 000
Term Loan, 3.50%, Maturing March 6, 2021  Flying Fortress, Inc.	3,275	\$	3,275,000
Term Loan, 3.50%, Maturing April 30, 2020	4,712		4,711,667
101111 Loan, 3.30 /0, Maturing April 30, 2020	4,/12		7,/11,00/
		\$	7,986,667
		Ψ	7,200,007
Financial Intermediaries 2.2%			
Armor Holding II, LLC			
Term Loan, 5.75%, Maturing June 26, 2020	1,746	\$	1,720,150
Term Loan - Second Lien, 10.25%, Maturing December 26, 2020	2,475	Ψ	2,422,406
Citco Funding, LLC	2,175		2, 122, 100
Term Loan, 4.25%, Maturing June 29, 2018	3,169		3,163,033
Clipper Acquisitions Corp.			, ,,,,,,,,,
Term Loan, 3.00%, Maturing February 6, 2020	1,593		1,585,655
First Data Corporation	,		
Term Loan, 4.20%, Maturing July 8, 2022	5,550		5,506,061
Grosvenor Capital Management Holdings, LLP			
Term Loan, 3.75%, Maturing January 4, 2021	1,453		1,431,536
Guggenheim Partners, LLC			
Term Loan, 4.25%, Maturing July 22, 2020	3,554		3,554,956
Harbourvest Partners, LLC			
Term Loan, 3.25%, Maturing February 4, 2021	819		809,776
LPL Holdings, Inc.			
Term Loan, 4.25%, Maturing March 29, 2021	3,899		3,884,070
Medley, LLC	646		(55.20)
Term Loan, 6.50%, Maturing June 15, 2019	648		655,306
MIP Delaware, LLC	400		400.445
Term Loan, 4.00%, Maturing March 9, 2020	498		498,445
NXT Capital, Inc.	171		171.042
Term Loan, 6.25%, Maturing September 4, 2018	171		171,043
Term Loan, 6.25%, Maturing September 4, 2018	765 900		765,165 800,562
Term Loan, 6.25%, Maturing September 4, 2018	900		899,562
Ocwen Financial Corporation			

Term Loan, 5.50%, Maturing February 15, 2018	2,236	2,199,943
Sesac Holdco II, LLC		
Term Loan, 5.25%, Maturing February 8, 2019	1,895	1,894,790
Starwood Property Trust, Inc.		
Term Loan, 3.50%, Maturing April 17, 2020	1,262	1,253,548
Walker & Dunlop, Inc.		
Term Loan, 5.25%, Maturing December 11, 2020	839	841,493

	Prin Amo	cipal ount*	
Borrower/Tranche Description		omitted)	Value
Walter Investment Management Corp.			
Term Loan, 4.75%, Maturing December 19, 2020		4,979	\$ 4,018,487
			\$ 37,275,425
Food Products 1.6%			
AdvancePierre Foods, Inc.			
Term Loan, 4.75%, Maturing June 2, 2023		3,450	\$ 3,450,863
Blue Buffalo Company Ltd.			
Term Loan, 3.75%, Maturing August 8, 2019		1,348	1,353,527
Charger OpCo B.V.			1=< 202
Term Loan, 4.25%, Maturing July 2, 2022	EUR	427	476,382
Clearwater Seafoods Limited Partnership		0.42	0.45.010
Term Loan, 4.75%, Maturing June 26, 2019		942	945,310
Del Monte Foods, Inc.		1.600	1.505.660
Term Loan, 4.25%, Maturing February 18, 2021		1,690	1,585,662
Dole Food Company, Inc.		2.521	2.516.202
Term Loan, 4.50%, Maturing November 1, 2018		2,521	2,516,202
High Liner Foods Incorporated		1.005	000 600
Term Loan, 4.25%, Maturing April 24, 2021  JBS USA, LLC		1,005	999,699
Term Loan, 3.75%, Maturing May 25, 2018		2,667	2,671,537
Term Loan, 3.75%, Maturing September 18, 2020		1,945	1,949,863
Term Loan, 4.00%, Maturing October 30, 2022		796	795,254
Maple Holdings Acquisition Corp.		790	193,234
Term Loan, 5.25%, Maturing March 3, 2023		1,207	1,210,269
NBTY, Inc.		1,207	1,210,207
Term Loan, 5.00%, Maturing May 5, 2023		4,575	4,556,416
Term Loan, 6.25%, Maturing May 5, 2023	GBP	1,000	1,326,257
Oak Tea, Inc.	ODI	1,000	1,320,237
Term Loan, 4.25%, Maturing July 2, 2022		2,523	2,529,515
Pinnacle Foods Finance, LLC		_,= _==	_,e _, ,e =e
Term Loan, 3.25%, Maturing April 29, 2020		827	827,314
Post Holdings, Inc.			, i
Term Loan, 3.75%, Maturing June 2, 2021		337	337,701
			ŕ
			\$ 27,531,771
Food Service 1.2%			
1011778 B.C. Unlimited Liability Company			
Term Loan, 3.75%, Maturing December 10, 2021		6,260	\$ 6,257,888
Centerplate, Inc.			
Term Loan, 4.75%, Maturing November 26, 2019		1,140	1,107,709
Landry s, Inc.		2.250	
Term Loan, 4.00%, Maturing April 24, 2018		2,250	2,251,805
Manitowoc Foodservice, Inc.		2.160	2 10 ( 010
Term Loan, 5.75%, Maturing March 3, 2023		2,168	2,186,918
NPC International, Inc. Term Loan, 4.75%, Maturing December 28, 2018		668	667,381
P.F. Chang s China Bistro, Inc.		004	
Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc.		894	854,490
Term Loan, 3.50%, Maturing May 14, 2020		315	314,330
Weight Watchers International, Inc.		313	314,330
Term Loan, 4.00%, Maturing April 2, 2020		7,693	5,769,534
Yum! Brands, Inc.		7,093	3,102,334

Term Loan, Maturing June 16, 2023 <sup>(2)</sup>	1,200		1,204,126
		\$	20,614,181
Essal/Dung Datailong 0.76		·	, ,
Food/Drug Retailers 0.7%			
Albertsons, LLC			
Term Loan, 4.50%, Maturing August 25, 2021	3,999	\$	4,000,173
Term Loan, 4.75%, Maturing June 22, 2023	4,298		4,298,391

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Rite Aid Corporation		
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020	550	\$ 551,604
Term Loan - Second Lien, 4.88%, Maturing June 21, 2021	700	701,750
Supervalu, Inc.		
Term Loan, 5.50%, Maturing March 21, 2019	2,692	2,688,019
		\$ 12,239,937
Health Care 6.3%		
Acadia Healthcare Company, Inc.		
Term Loan, 3.75%, Maturing February 11, 2022	296	\$ 290,329
ADMI Corp.		,
Term Loan, 5.25%, Maturing April 30, 2022	1,888	1,893,184
Akorn, Inc.	,	, , .
Term Loan, 5.25%, Maturing April 16, 2021	1,115	1,121,523
Albany Molecular Research, Inc.	1,110	1,121,020
Term Loan, 5.75%, Maturing July 16, 2021	2,864	2,839,250
Alere, Inc.	2,001	2,037,230
Term Loan, 4.25%, Maturing June 18, 2022	1,891	1,885,136
Alliance Healthcare Services, Inc.	1,001	1,005,150
Term Loan, 4.25%, Maturing June 3, 2019	1,367	1,303,409
Amneal Pharmaceuticals, LLC	1,507	1,505,105
Term Loan, 4.50%, Maturing November 1, 2019	2,671	2,667,915
AmSurg Corp.	2,071	2,007,713
Term Loan, 3.50%, Maturing July 16, 2021	784	784,000
Ardent Legacy Acquisitions, Inc.	704	704,000
Term Loan, 6.50%, Maturing August 4, 2021	1,316	1,316,306
Auris Luxembourg III S.a.r.l.	1,510	1,510,500
Term Loan, 4.25%, Maturing January 15, 2022	988	984,439
BSN Medical, Inc.	700	704,437
Term Loan, 4.00%, Maturing August 28, 2019	618	616,799
CareCore National, LLC	010	010,799
Term Loan, 5.50%, Maturing March 5, 2021	3,507	3,253,141
CeramTec Acquisition Corporation	3,307	3,233,141
Term Loan, 4.25%, Maturing August 30, 2020	175	174,210
CHG Healthcare Services, Inc.	173	174,210
Term Loan, Maturing June 7, 2023 <sup>(2)</sup>	2,400	2,401,500
Community Health Systems, Inc.	2,400	2,401,300
Term Loan, 3.92%, Maturing December 31, 2018	1,685	1,674,656
Term Loan, 3.75%, Maturing December 31, 2018  Term Loan, 3.75%, Maturing December 31, 2019		
	2,914	2,840,313
Concentra, Inc.	271	260.959
Term Loan, 4.00%, Maturing June 1, 2022	371	369,858
Convatec, Inc.	1 210	1 210 222
Term Loan, 4.25%, Maturing June 15, 2020	1,318	1,318,332
CPI Buyer, LLC	1 206	1 200 140
Term Loan, 5.50%, Maturing August 18, 2021	1,306	1,280,148
DaVita HealthCare Partners, Inc.	4.165	4 170 440
Term Loan, 3.50%, Maturing June 24, 2021	4,165	4,178,449
DJO Finance, LLC	0.00	0.400.073
Term Loan, 4.25%, Maturing June 8, 2020	2,605	2,488,073
Envision Healthcare Corporation	4.460	4 172 444
Term Loan, 4.25%, Maturing May 25, 2018	4,168	4,173,444
Faenza Acquisition GmbH		400.555
Term Loan, 4.25%, Maturing August 30, 2020	491	489,925
Term Loan, 4.25%, Maturing August 30, 2020	1,608	1,605,372
Global Healthcare Exchange, LLC		

Term Loan, 5.25%, Maturing August 15, 2022	1,265	1,267,826
Greatbatch Ltd.		
Term Loan, 5.25%, Maturing October 27, 2022	1,147	1,141,031
Grifols Worldwide Operations USA, Inc.		
Term Loan, 3.46%, Maturing February 27, 2021	6,158	6,164,550
Iasis Healthcare, LLC		
Term Loan, 4.50%, Maturing May 3, 2018	3,204	3,200,283

Bornower/Tranch Description		Principal Amount*		V. I
Term Loan, 7.00%, Maturing December 19, 2019   1,173,478 in/Vertity Health, Inc.   Term Loan, 7.75%, Maturing May 15, 2018   1,249   1,246,539   1,2	•	(000 s omitted)		vaiue
Inventity Health, Inc.   1,246,330   1,246,330   1,246,330   1,240,530   1,2		1 179	\$	1 173 478
Term Loan, 7.75%, Maturing May 15, 2018         4,16         4,246,39           Term Loan, 7.75%, Maturing May 15, 2018         4,116         4,127,288           Jaguar Holding Company II         6,547         6,503,804           Term Loan, 4.25%, Maturing August 18, 2022         6,547         6,503,804           Kindred Healthears, Inc.         3,327         3,243,422           Kinetic Concepts, Inc.         6,662         6,655,118           Term Loan, 5,00%, Maturing November 4, 2020         1,315         1,305,200           MMN Holdings, Inc.         1,227         840,302           Term Loan, 5,00%, Maturing December 12, 2017 <sup>(3)</sup> 2,975         2,987,218           MSO of Puer Give, Inc.         2,975         2,987,218           MSO of Puer Give, Inc.         802         610,895           Term Loan, 5,00%, Maturing December 12, 2017 <sup>(3)</sup> 892         610,895           National Mentor Holdings, Inc.         892         610,895           Term Loan, 4,25%, Maturing December 12, 2017 (2)         484         1,085,019           New Millennium Holded, Inc.         1,438         1,085,019           Term Loan, 5,00%, Maturing December 21, 2020         3,525         3,392,723           Opal Acquisition, Inc.         2,299         2,017,259           <		1,179	Ψ	1,175,176
Term Loan, 7.5%, Maturing May 15, 2018         4,16         4,127,288         Jaguar Holding Company II           Term Loan, 4.25%, Maturing August 18, 2022         6,547         6,503,804         Kindred Healthears, Inc.           Ferm Loan, 4.25%, Maturing August 18, 2022         3,327         3,243,424           Kinetic Concepts, Inc.         Term Loan, 5,00%, Maturing November 4,2020         6,672         6,655,118           Knowledge Universe Education, LLC         Term Loan, 6,00%, Maturing August 13, 2022         1,315         1,305,200           MMM Holdings, Inc.         1,227         840,302           Term Loan, 5,00%, Maturing June 7, 2023         2,95         2,987,218           MSO Of Puerto Rico, Inc.         802         610,895           Term Loan, 5,00%, Maturing June 7, 2013         802         610,895           National Mentor Holdings, Inc.         802         610,895           Term Loan, 5,075%, Maturing December 21, 2017 <sup>(5)</sup> 802         610,895           New Milleamium Holdco, Inc.         484         680,829           New Milleamium Holdco, Inc.         3,252         3,392,723           Term Loan, 5,00%, Maturing June 7, 2019         3,252         3,392,723           Term Loan, 5,00%, Maturing June 7, 2019         4,127         3,906,421           Term Loan, 4,00%, Maturing J		1.249		1.246.539
Jaguar Holding Company II Ferm Loans, 4.25%, Maturing August 18, 2022   Kindred Healthcare, Inc.   Say				
Term Loan, 4.25%, Maturing August 18, 2022   5.03, 30, 30, 30, 30, 30, 30, 30, 30, 30,		,,110		1,127,200
Management   Man		6,547		6,503,804
Term Loan, 425%, Maturing April 9, 2021         3,327         3,243,242           Kinchic Concepts, Inc.         6,672         6,655,118           Term Loan, 5,00%, Maturing November 4, 2020         1,315         1,305,200           MMM Holdings, Inc.         1,227         840,302           MPH Acquisition Holdings, LLC         1,227         840,302           MPH Acquisition Holdings, LLC         2,975         2,987,218           MSO Of Puerto Rico, Inc.         892         610,895           Term Loan, 5,00%, Maturing June 7, 2023         892         610,895           National Mentor Holdings, Inc.         882         680,829           Term Loan, 5,00%, Maturing January 31, 2021         684         680,829           New Millennim Holdco, Inc.         1         1438         1,055,019           Term Loan, 5,00%, Maturing January 31, 2021         1,438         1,055,019           New Millennim Holdco, Inc.         2         1,438         1,055,019           Term Loan, 5,00%, Maturing June 7, 2010         3,525         3,392,723           Opal Acquisition, Inc.         2         2,299         2,017,259           Term Loan, 5,00%, Maturing June 30, 2021         4,127         3,906,421           PRA Holdings, Inc.         3,250         3,250         3		-,-		-,,
Ministry		3,327		3,243,342
Term Loan, 5,00%, Maturing November 4, 2020		,		, ,
Roune Reducation, LLC   1,315   1,305,200   1,305   1,305,200   1,305   1,305,200   1,305   1,305,200   1,305   1,305,200   1,305,200   1,305   1,305,200   1,305,200   1,305,300   1,305,200   1,305,300   1,30		6,672		6,655,118
Term Loan, 6,00%, Maturing August 13, 2022         1,315         1,305,200           MMM Holdings, Inc.         1,227         840,302           MPH Acquisition Holdings, LLC         2,975         2,987,218           Kern Loan, 9,75%, Maturing December 12, 2017 <sup>(5)</sup> 892         610,895           MSO of Puerto Rico, Inc.         892         610,895           Term Loan, 9,75%, Maturing December 12, 2017 <sup>(5)</sup> 882         610,895           National Mentor Holdings, Inc.         882         10,805           Term Loan, 425%, Maturing December 21, 2020         1,438         1,055,019           New Millennium Holdco, Inc.         1         4,438         1,055,019           Term Loan, 5,00%, Maturing June 7, 2019         3,525         3,392,723         0,904 Acquisition, Inc.         2,299         2,017,259         2,007,259         2,017,259         2,007,259         2,017,259         2,		,		, ,
MMM Holdings, Inc.         1,227         840,302           MPH Acquisition Holdings, LLC         2,975         2,987,218           REON, 1,975%, Maturing June 7, 2023         2,975         2,987,218           MSO of Puerto Rico, Inc.         Term Loan, 9,175%, Maturing December 12, 2017.35         892         10,895           National Mentor Holdings, Inc.         Term Loan, 4,25%, Maturing January 31, 2021         684         680,829           New Millennium Holdco, Inc.         Term Loan, 5,30%, Maturing December 21, 2020         1,438         1,055,019           Onex Carestream Finance L.P.         Term Loan, 5,00%, Maturing June 7, 2019         3,525         3,392,723           Opal Acquisition, Inc.         Term Loan, 5,00%, Maturing November 27, 2020         Opal Acquisition, Inc.           Term Loan, 4,75%, Maturing June 30, 2021         4,127         3,906,421           PRA Holdings, Inc.         Term Loan, 4,50%, Maturing September 23, 2020         A special part of the par		1,315		1,305,200
Term Loan, 9.75%. Maturing December 12, 2017.3)         1,227         840,302           MPH Acquisition Holdings, LLC         2,975         2,987,218           MSO of Puerto Rico, Inc.         892         610,895           Term Loan, 5.75%. Maturing December 12, 2017.3)         892         610,895           National Mentor Holdings, Inc.         884         680,829           Term Loan, 7.50%. Maturing December 21, 2020         1,438         1,055,019           Onex Carestream Finance L.P.         3,525         3,392,723           Term Loan, 5,00%. Maturing June 7, 2019         3,525         3,392,723           Opal Acquisition, Inc.         2,299         2,017,259           Term Loan, 5,00%. Maturing November 27, 2020         2,299         2,017,259           Ortho-Clinical Diagnostics, Inc.         4,127         3,906,421           Term Loan, 4,75%. Maturing June 30, 2021         4,515         4,584,586           Rad Net Management, Inc.         3,250         3,250,828           Term Loan, 4,27%. Maturing Qetober 10, 2018         3,250         3,250,828           Rad Net Management, Inc.         84         8,351,89           Term Loan, 6,00%. Maturing June 1, 2018         1,381         1,386,305           Sterigenics-Nordion Holdings, LLC         2         84         835		,		
MPH Acquisition Holdings, LLC           Term Loan, 5.00%, Maturing June 7, 2023         2,975         2,987,218           MSO of Puerto Rico, Inc.         Term Loan, 9.75%, Maturing December 12, 2017 <sup>(3)</sup> 892         610,895           National Mentor Holdings, Inc.         Term Loan, 4.25%, Maturing January 31, 2021         684         680,829           New Millennium Holdo, Inc.         Term Loan, 7.50%, Maturing December 21, 2020         1,438         1,055,019           Onex Carestream Finance L.P.         Term Loan, 5.00%, Maturing Dune 7, 2019         3,525         3,392,723           Opal Acquisition, Inc.         Term Loan, 5.00%, Maturing November 27, 2020         2,99         2,017,259           Ortho-Clinical Diagnostics, Inc.         Term Loan, 4.75%, Maturing June 30, 2021         4,127         3,906,421           PRA Holdings, Inc.         Term Loan, 4.50%, Maturing September 23, 2020         4,575         4,584,586           RadNet Management, Inc.         Term Loan, 4.27%, Maturing October 10, 2018         3,250         3,250,828           Term Loan, 4.27%, Maturing June 30, 2023 <sup>(2)</sup> 1,750         1,732,500           Select Medical Corporation         1,381         1,386,305           Term Loan, 6.00%, Maturing June 1, 2018         1,381         1,386,305           Stevard Health Care System, LLC         Term Loan, 6.75%,		1,227		840,302
Term Loan, 5,00%, Maturing June 7, 2023         2,975         2,987,218           MSO of Puerto Rico, Inc.         Term Loan, 9,75%, Maturing December 12, 2017 <sup>(3)</sup> 892         610,895           National Mentor Holdings, Inc.         Term Loan, 4,25%, Maturing January 31, 2021         684         680,829           New Millennium Holdco, Inc.         Term Loan, 7,50%, Maturing June 2,019         1,438         1,055,019           Onex Carestream Finance L.P.         Term Loan, 5,00%, Maturing June 7,2019         2,299         2,017,259           Ortho-Clinical Diagnostics, Inc.         Term Loan, 5,00%, Maturing Movember 27, 2020         2,299         2,017,259           Ortho-Clinical Diagnostics, Inc.         Term Loan, 4,75%, Maturing June 30, 2021         4,127         3,906,421           PRA         Holdings, Inc.           Term Loan, 4,75%, Maturing September 23, 2020         4,575         4,584,586           Radio Management, Inc.         Term Loan, 4,25%, Maturing Qctober 10, 2018         3,250         3,250         3,250         8         8         1,732,500         Select Medical Corporation         Term Loan, 4,25%, Maturing May 15, 2022 <td></td> <td>,</td> <td></td> <td>ĺ</td>		,		ĺ
MSO of Puerto Rico, Inc.   Ferm Loan, 9.75%, Maturing December 12, 2017 <sup>(5)</sup>   892   610,895   National Mentor Holdings, Inc.   Ferm Loan, 4.25%, Maturing January 31, 2021   1,438   1,055,019   New Millennium Holdco, Inc.   Term Loan, 7.50%, Maturing December 21, 2020   1,438   1,055,019   Onex Carestream Finance L.P.   Term Loan, 5.00%, Maturing June 7, 2019   3,525   3,392,723   Opal Acquisition, Inc.   Term Loan, 5.00%, Maturing Inve 72, 2020   2,017,259   Ortho-Clinical Diagnostics, Inc.   Term Loan, 5.00%, Maturing June 30, 2021   4,127   3,906,421   PRA Holdings, Inc.   Term Loan, 4.75%, Maturing June 30, 2021   4,575   4,584,586   RadNet Management, Inc.   Term Loan, 4.25%, Maturing September 23, 2020   4,575   4,584,586   RadNet Management, Inc.   Term Loan, 4.27%, Maturing Detober 10, 2018   3,250   3,250,828   Term Loan, Maturing June 30, 2023 <sup>(2)</sup>   1,750   1,732,500   Select Medical Corporation   Term Loan, 6.00%, Maturing June 1, 2018   1,381   1,386,305   Sterigenics-Nordion Holdings, LLC   Term Loan, 4.25%, Maturing May 15, 2022   844   835,189   Stevard Health Care System, LLC   Term Loan, 6.75%, Maturing December 5, 2021   1,478   1,411,013   1,478   1,411,013   Term Loan, 5.75%, Maturing December 5, 2021   1,478   1,411,013   1,411,013   1,411,013   1,411,013   1,411,013   1,411,013   1,411,013   1,411,013   1,411,013   1,411,013   1,411,013   1,411,013   1,411,01		2,975		2,987,218
Term Loan, 9.75%. Maturing December 12, 2017 <sup>(5)</sup> 892         610,895           National Mentor Holdings, Inc.         684         680,829           Term Loan, 4.25%. Maturing Jamuary 31, 2021         1,438         1,055,019           New Millennium Holdco, Inc.         3,525         3,392,723           Term Loan, 5.00%. Maturing December 21, 2020         3,525         3,392,723           Opal Acquisition, Inc.         3,525         3,392,725           Term Loan, 5.00%. Maturing November 27, 2020         2,299         2,017,259           Ortho-Clinical Diagnostics, Inc.         4,127         3,906,421           Ferm Loan, 4.75%. Maturing June 30, 2021         4,575         4,584,586           RadNet Management, Inc.         4,575         4,584,586           Term Loan, 4.27%. Maturing October 10, 2018         3,250         3,250,828           Term Loan, 4.27%. Maturing June 30, 2023 <sup>(2)</sup> 1,750         1,732,500           Select Medical Corporation         1,781         1,381         1,386,055           Term Loan, 6.00%. Maturing June 1, 2018         3,84         835,189           Sterigenics-Nordion Holdings, LLC         6         1,382         1,368,428           Term Loan, 6.75%. Maturing April 12, 2020         1,382         1,368,428           Term Loan, 5.75%. M	•	,		, ,
National Mentor Holdings, Inc.   Ferm Loan, 4.25%, Maturing January 31, 2021   1,438   1,055,019   1,438   1,055,019   1,438   1,055,019   1,438   1,055,019   1,438   1,055,019   1,438   1,055,019   1,438   1,055,019   1,438   1,055,019   1,438   1,055,019   1,438   1,055,019   1,438   1,055,019   1,438   1,055,019   1,438   1,055,019   1,438   1,055,019   1,438   1,055,019   1,438   1,055,019   1,438   1,055,019   1,438   1,255   1		892		610,895
Term Loan, 4.25%, Maturing January 31, 2021         684         680,829           New Millennium Holdco, Inc.         1,438         1,055,019           Term Loan, 7.50%, Maturing December 21, 2020         3,525         3,392,723           Opal Acquisition, Inc.         2,299         2,017,259           Term Loan, 5.00%, Maturing November 27, 2020         2,299         2,017,259           Ortho-Clinical Diagnostics, Inc.         2,299         3,906,421           Term Loan, 5.00%, Maturing June 30, 2021         4,127         3,906,421           PRA Holdings, Inc.         1         4,278         4,584,586           Term Loan, 4.50%, Maturing September 23, 2020         4,575         4,584,586           RadNet Management, Inc.         3,250, 282         1,750         1,732,500           Term Loan, 4.27%, Maturing October 10, 2018         3,250, 282         1,750         1,732,500           Sterigenics, Nordion Holdings, LLC         1         1,750         1,732,500           Term Loan, 6.00%, Maturing June 1, 2018         844         835,189           Stevard Health Care System, LLC         1         1,382         1,368,428           Term Loan, 6.75%, Maturing April 12, 2020         1,382         1,368,428           Term Loan, 5.75%, Maturing December 5, 2021         1,48         1,41				ĺ
New Millennium Holdoo, Inc.         Term Loan, 7.50%, Maturing December 21, 2020       1,438       1,055,019         Onex Carestream Finance L.P.       3,525       3,392,723         Opal Acquisition, Inc.       2,299       2,017,259         Term Loan, 5.00%, Maturing November 27, 2020       2,299       2,017,259         Ortho-Clinical Diagnostics, Inc.       3,906,421         Term Loan, 4.75%, Maturing June 30, 2021       4,127       3,906,421         PRA Holdings, Inc.       ****       ****         Term Loan, 4.50%, Maturing September 23, 2020       4,575       4,584,586         RadNett Management, Inc.       ****       ****         Term Loan, 4.27%, Maturing October 10, 2018       3,250       3,250,828         Term Loan, Maturing June 30, 2023 <sup>(2)</sup> 1,750       1,732,500         Select Medical Corporation       ****       ****         Term Loan, 6,00%, Maturing June 1, 2018       1,381       1,386,305         Sterigenics-Nordion Holdings, LLC       ***       ***         Term Loan, 6,75%, Maturing May 15, 2022       844       835,189         Steward Health Care System, LLC       ***       ***         Term Loan, 5,75%, Maturing December 5, 2021       1,478       1,411,013         ***       ***	S .	684		680,829
Term Loan, 7.50%, Maturing December 21, 2020       1,438       1,055,019         Onex Carestream Finance L.P.       3,525       3,392,723         Cerm Loan, 5.00%, Maturing June 7, 2019       3,525       3,392,723         Opal Acquisition, Inc.       2,299       2,017,259         Cerm Loan, 5.00%, Maturing November 27, 2020       4,127       3,906,421         PRA Holdings, Inc.				,
Onex Carestream Finance L.P.           Term Loan, 5.00%, Maturing June 7, 2019         3,525         3,392,723           Opal Acquisition, Inc.         2,299         2,017,259           Ortho-Clinical Diagnostics, Inc.         8           Term Loan, 4,75%, Maturing June 30, 2021         4,127         3,906,421           PRA Holdings, Inc.         5         4,575         4,584,586           RadNet Management, Inc.         5         4,575         4,584,586           RadNet Management, Inc.         1,750         1,732,500         3,250,828           Term Loan, 4,27%, Maturing October 10, 2018         3,250         3,250,828         3,250         3,250,828           Term Loan, Maturing June 30, 2023 <sup>20</sup> 1,750         1,732,500         500         1,732,500         500		1,438		1,055,019
Opal Acquisition, Inc.           Term Loan, 5.00%, Maturing November 27, 2020         2,099         2,017,259           Ortho-Clinical Diagnostics, Inc.	·	,		
Opal Acquisition, Inc.           Term Loan, 5.00%, Maturing November 27, 2020         2,099         2,017,259           Ortho-Clinical Diagnostics, Inc.	Term Loan, 5.00%, Maturing June 7, 2019	3,525		3,392,723
Term Loan, 5.00%, Maturing November 27, 2020       2,299       2,017,259         Ortho-Clinical Diagnostics, Inc.       3,906,421         Ferm Loan, 4.75%, Maturing June 30, 2021       4,127       3,906,421         PRA Holdings, Inc.       Term Loan, 4.50%, Maturing September 23, 2020       4,575       4,584,586         RadNet Management, Inc.       Term Loan, 4.27%, Maturing October 10, 2018       3,250       3,250       3,250,828         Term Loan, 4.27%, Maturing June 30, 2023 <sup>(2)</sup> 1,750       1,750				
Term Loan, 4.75%, Maturing June 30, 2021       4,127       3,906,421         PRA Holdings, Inc.       Term Loan, 4.50%, Maturing September 23, 2020       4,575       4,584,586         RadNet Management, Inc.       Term Loan, 4.27%, Maturing October 10, 2018       3,250       3,250       3,250,828         Term Loan, Maturing June 30, 2023(2)       1,750       1,750       1,732,500         Select Medical Corporation       Term Loan, 6.00%, Maturing June 1, 2018       1,381       1,386,305         Sterigenics-Nordion Holdings, LLC       Term Loan, 4.25%, Maturing May 15, 2022       844       835,189         Steward Health Care System, LLC       Term Loan, 6.75%, Maturing April 12, 2020       1,382       1,368,428         Term Loan, 5.75%, Maturing December 5, 2021       1,478       1,411,013         Home Furnishings 0.4%       Serta Simmons Holdings, LLC         Term Loan, 4.25%, Maturing October 1, 2019       6,487       \$ 6,493,690         Industrial Equipment 2.1%         Apex Tool Group, LLC		2,299		2,017,259
PRA Holdings, Inc.         Term Loan, 4.50%, Maturing September 23, 2020       4,575       4,584,586         RadNet Management, Inc.       3,250       3,250,828         Term Loan, 4.27%, Maturing October 10, 2018       3,250       1,750       1,732,500         Select Medical Corporation       Term Loan, 6.00%, Maturing June 1, 2018       1,381       1,386,305         Sterigenics-Nordion Holdings, LLC       Term Loan, 4.25%, Maturing May 15, 2022       844       835,189         Steward Health Care System, LLC       Term Loan, 6.75%, Maturing April 12, 2020       1,382       1,368,428         Tecomet, Inc.       Term Loan, 5.75%, Maturing December 5, 2021       1,478       1,411,013         Home Furnishings 0.4%       Serta Simmons Holdings, LLC         Term Loan, 4.25%, Maturing October 1, 2019       6,493,690         Industrial Equipment 2.1%         Apex Tool Group, LLC				
Term Loan, 4.50%, Maturing September 23, 2020       4,575       4,584,586         RadNet Management, Inc.         Term Loan, 4.27%, Maturing October 10, 2018       3,250       3,250,828         Term Loan, Maturing June 30, 2023(2)       1,750       1,732,500         Select Medical Corporation         Term Loan, 6.00%, Maturing June 1, 2018       1,381       1,386,305         Sterigenics-Nordion Holdings, LLC         Term Loan, 4.25%, Maturing May 15, 2022       844       835,189         Steward Health Care System, LLC         Term Loan, 6.75%, Maturing April 12, 2020       1,382       1,368,428         Term Loan, 5.75%, Maturing December 5, 2021       1,478       1,411,013         Home Furnishings 0.4%         Serta Simmons Holdings, LLC         Term Loan, 4.25%, Maturing October 1, 2019       6,487       6,493,690         Industrial Equipment 2.1%         Apex Tool Group, LLC	Term Loan, 4.75%, Maturing June 30, 2021	4,127		3,906,421
Term Loan, 4.50%, Maturing September 23, 2020       4,575       4,584,586         RadNet Management, Inc.         Term Loan, 4.27%, Maturing October 10, 2018       3,250       3,250,828         Term Loan, Maturing June 30, 2023(2)       1,750       1,732,500         Select Medical Corporation         Term Loan, 6.00%, Maturing June 1, 2018       1,381       1,386,305         Sterigenics-Nordion Holdings, LLC         Term Loan, 4.25%, Maturing May 15, 2022       844       835,189         Steward Health Care System, LLC         Term Loan, 6.75%, Maturing April 12, 2020       1,382       1,368,428         Term Loan, 5.75%, Maturing December 5, 2021       1,478       1,411,013         Home Furnishings 0.4%         Serta Simmons Holdings, LLC         Term Loan, 4.25%, Maturing October 1, 2019       6,487       6,493,690         Industrial Equipment 2.1%         Apex Tool Group, LLC				
RadNet Management, Inc.         Term Loan, 4.27%, Maturing October 10, 2018       3,250       3,250,828         Term Loan, Maturing June 30, 2023 <sup>(2)</sup> 1,750       1,732,500         Select Medical Corporation         Term Loan, 6.00%, Maturing June 1, 2018       1,381       1,386,305         Sterigenics-Nordion Holdings, LLC         Term Loan, 4.25%, Maturing May 15, 2022       844       835,189         Steward Health Care System, LLC         Term Loan, 6.75%, Maturing April 12, 2020       1,382       1,368,428         Term Loan, 5.75%, Maturing December 5, 2021       1,478       1,411,013         Home Furnishings 0.4%         Serta Simmons Holdings, LLC         Term Loan, 4.25%, Maturing October 1, 2019       6,487       6,493,690         Industrial Equipment 2.1%         Apex Tool Group, LLC		4,575		4,584,586
Term Loan, Maturing June 30, 2023(2)       1,750       1,732,500         Select Medical Corporation         Term Loan, 6.00%, Maturing June 1, 2018       1,381       1,386,305         Sterigenics-Nordion Holdings, LLC         Term Loan, 4.25%, Maturing May 15, 2022       844       835,189         Steward Health Care System, LLC         Term Loan, 6.75%, Maturing April 12, 2020       1,382       1,368,428         Term Loan, 5.75%, Maturing December 5, 2021       1,478       1,411,013         Home Furnishings 0.4%         Serta Simmons Holdings, LLC         Term Loan, 4.25%, Maturing October 1, 2019       6,487       \$ 6,493,690         Industrial Equipment 2.1%         Apex Tool Group, LLC				
Select Medical Corporation         Term Loan, 6.00%, Maturing June 1, 2018       1,381       1,386,305         Sterigenics-Nordion Holdings, LLC         Term Loan, 4.25%, Maturing May 15, 2022       844       835,189         Steward Health Care System, LLC         Term Loan, 6.75%, Maturing April 12, 2020       1,382       1,368,428         Tecomet, Inc.         Term Loan, 5.75%, Maturing December 5, 2021       1,478       1,411,013         Home Furnishings 0.4%         Serta Simmons Holdings, LLC       Term Loan, 4.25%, Maturing October 1, 2019       6,487       6,493,690         Industrial Equipment 2.1%         Apex Tool Group, LLC       Apex Tool Group, LLC		3,250		3,250,828
Select Medical Corporation         Term Loan, 6.00%, Maturing June 1, 2018       1,381       1,386,305         Sterigenics-Nordion Holdings, LLC         Term Loan, 4.25%, Maturing May 15, 2022       844       835,189         Steward Health Care System, LLC         Term Loan, 6.75%, Maturing April 12, 2020       1,382       1,368,428         Tecomet, Inc.         Term Loan, 5.75%, Maturing December 5, 2021       1,478       1,411,013         Home Furnishings 0.4%         Serta Simmons Holdings, LLC       Term Loan, 4.25%, Maturing October 1, 2019       6,487       6,493,690         Industrial Equipment 2.1%         Apex Tool Group, LLC       Apex Tool Group, LLC	Term Loan, Maturing June 30, 2023 <sup>(2)</sup>	1,750		1,732,500
Term Loan, 6.00%, Maturing June 1, 2018       1,381       1,386,305         Sterigenics-Nordion Holdings, LLC         Term Loan, 4.25%, Maturing May 15, 2022       844       835,189         Steward Health Care System, LLC         Term Loan, 6.75%, Maturing April 12, 2020       1,382       1,368,428         Term Loan, 5.75%, Maturing December 5, 2021       1,478       1,411,013         Home Furnishings 0.4%         Serta Simmons Holdings, LLC         Term Loan, 4.25%, Maturing October 1, 2019       6,487       6,493,690         Industrial Equipment 2.1%         Apex Tool Group, LLC				
Sterigenics-Nordion Holdings, LLC         Term Loan, 4.25%, Maturing May 15, 2022       844       835,189         Steward Health Care System, LLC         Term Loan, 6.75%, Maturing April 12, 2020       1,382       1,368,428         Tecomet, Inc.         Term Loan, 5.75%, Maturing December 5, 2021       1,478       1,411,013         \$ 108,037,685         Home Furnishings 0.4%         Serta Simmons Holdings, LLC         Term Loan, 4.25%, Maturing October 1, 2019       6,487       \$ 6,493,690         Industrial Equipment 2.1%         Apex Tool Group, LLC		1,381		1,386,305
Steward Health Care System, LLC         Term Loan, 6.75%, Maturing April 12, 2020       1,382       1,368,428         Tecomet, Inc.         Term Loan, 5.75%, Maturing December 5, 2021       1,478       1,411,013         \$ 108,037,685         Home Furnishings 0.4%         Serta Simmons Holdings, LLC         Term Loan, 4.25%, Maturing October 1, 2019       6,487       \$ 6,493,690         Industrial Equipment 2.1%         Apex Tool Group, LLC				
Steward Health Care System, LLC         Term Loan, 6.75%, Maturing April 12, 2020       1,382       1,368,428         Tecomet, Inc.         Term Loan, 5.75%, Maturing December 5, 2021       1,478       1,411,013         \$ 108,037,685         Home Furnishings 0.4%         Serta Simmons Holdings, LLC         Term Loan, 4.25%, Maturing October 1, 2019       6,487       \$ 6,493,690         Industrial Equipment 2.1%         Apex Tool Group, LLC	Term Loan, 4.25%, Maturing May 15, 2022	844		835,189
Term Loan, 6.75%, Maturing April 12, 2020  Tecomet, Inc.  Term Loan, 5.75%, Maturing December 5, 2021  1,478  1,411,013  108,037,685  Home Furnishings 0.4%  Serta Simmons Holdings, LLC  Term Loan, 4.25%, Maturing October 1, 2019  6,487  6,493,690  Industrial Equipment 2.1%  Apex Tool Group, LLC				
Term Loan, 5.75%, Maturing December 5, 2021  1,478  1,411,013  108,037,685  Home Furnishings 0.4% Serta Simmons Holdings, LLC  Term Loan, 4.25%, Maturing October 1, 2019  6,487  \$ 6,493,690  Industrial Equipment 2.1% Apex Tool Group, LLC		1,382		1,368,428
### 108,037,685  Home Furnishings	Tecomet, Inc.			
Home Furnishings 0.4% Serta Simmons Holdings, LLC Term Loan, 4.25%, Maturing October 1, 2019 6,487 \$ 6,493,690  Industrial Equipment 2.1% Apex Tool Group, LLC	Term Loan, 5.75%, Maturing December 5, 2021	1,478		1,411,013
Home Furnishings 0.4% Serta Simmons Holdings, LLC Term Loan, 4.25%, Maturing October 1, 2019 6,487 \$ 6,493,690  Industrial Equipment 2.1% Apex Tool Group, LLC				
Home Furnishings 0.4% Serta Simmons Holdings, LLC Term Loan, 4.25%, Maturing October 1, 2019 6,487 \$ 6,493,690  Industrial Equipment 2.1% Apex Tool Group, LLC			\$	108,037,685
Serta Simmons Holdings, LLC Term Loan, 4.25%, Maturing October 1, 2019 6,487 \$ 6,493,690  Industrial Equipment 2.1% Apex Tool Group, LLC			Ψ	,,
Serta Simmons Holdings, LLC Term Loan, 4.25%, Maturing October 1, 2019 6,487 \$ 6,493,690  Industrial Equipment 2.1% Apex Tool Group, LLC	Home Furnishings 0.4%			
Term Loan, 4.25%, Maturing October 1, 2019 6,487 \$ 6,493,690  * 6,493,690  Industrial Equipment 2.1%  Apex Tool Group, LLC	S .			
\$ 6,493,690  Industrial Equipment 2.1%  Apex Tool Group, LLC	= :	6 107	¢	6.402.600
Industrial Equipment 2.1% Apex Tool Group, LLC	Term Loan, 4.23%, Maturing October 1, 2019	0,467	Ф	0,493,090
Industrial Equipment 2.1% Apex Tool Group, LLC				
Apex Tool Group, LLC			\$	6,493,690
Apex Tool Group, LLC				
	Industrial Equipment 2.1%			
T	Apex Tool Group, LLC			
Term Loan, 4.50%, Maturing January 31, 2020 2,348 \$ 2,317,965	Term Loan, 4.50%, Maturing January 31, 2020	2,348	\$	2,317,965
Blount International, Inc.				
Term Loan, 7.25%, Maturing April 12, 2023 1,157,188	Term Loan, 7.25%, Maturing April 12, 2023	1,150		1,157,188

Delachaux S.A.		
Term Loan, 4.50%, Maturing October 28, 2021	552	538,098
Doosan Infracore International, Inc.		
Term Loan, 4.50%, Maturing May 28, 2021	1,196	1,186,916
Filtration Group Corporation		
Term Loan, 4.25%, Maturing November 21, 2020	1,624	1,620,341
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021	262	258,160

	Principal Amount* (000 s omitted)			
Borrower/Tranche Description	(000 s	omitted)		Value
Gardner Denver, Inc.		4.701	ф	4 400 024
Term Loan, 4.25%, Maturing July 30, 2020	EHD	4,781	\$	4,402,934
Term Loan, 4.75%, Maturing July 30, 2020	EUR	462		480,687
Generac Power Systems, Inc. Term Lean 2.50% Maturing May 21, 2020		1.620		1 620 074
Term Loan, 3.50%, Maturing May 31, 2020		1,630		1,620,074
Husky Injection Molding Systems Ltd. Term Loan, 4.25%, Maturing June 30, 2021		3,592		2 570 207
		573		3,570,307 555,061
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022  Milacron, LLC		313		333,001
Term Loan, 4.25%, Maturing September 28, 2020		1,387		1,390,042
Paladin Brands Holding, Inc.		1,567		1,390,042
Term Loan, 7.25%, Maturing August 16, 2019		2,766		2,392,531
Paternoster Holding IV GmbH		2,700		2,392,331
Term Loan, 6.63%, Maturing February 10, 2022	EUR	1,100		1,181,814
Rexnord, LLC	LOK	1,100		1,101,014
Term Loan, 4.00%, Maturing August 21, 2020		7,714		7,658,957
Signode Industrial Group US, Inc.		7,714		7,036,937
Term Loan, 3.75%, Maturing May 1, 2021		1,189		1,183,313
STS Operating, Inc.		1,109		1,105,515
Term Loan, 4.75%, Maturing February 12, 2021		381		343,131
		301		343,131
Tank Holding Corp. Term Loan, 5.25%, Maturing March 16, 2022		797		745,176
Terex Corporation		191		743,170
Term Loan, 3.50%, Maturing August 13, 2021	EUR	2,063		2,286,829
Unifrax Corporation	EUK	2,003		2,200,029
Term Loan, 4.25%, Maturing November 28, 2018		508		405 275
VAT Lux III S.a.r.l.		308		495,375
Term Loan, 4.25%, Maturing February 11, 2021		392		390,557
			\$	35,775,456
Insurance 1.8%				
Alliant Holdings I, Inc.				
Term Loan, 4.50%, Maturing August 12, 2022		2,203	\$	2,178,888
AmWINS Group, LLC				
Term Loan, 4.75%, Maturing September 6, 2019		4,952		4,955,947
AssuredPartners, Inc.				
Term Loan, 5.75%, Maturing October 21, 2022		1,120		1,115,743
Term Loan - Second Lien, 10.00%, Maturing October 20, 2023		875		864,609
Asurion, LLC				
Term Loan, 5.00%, Maturing May 24, 2019		3,369		3,363,104
Term Loan, 5.00%, Maturing August 4, 2022		6,093		6,019,100
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021		2,850		2,757,375
Cunningham Lindsey U.S., Inc.				
Term Loan, 5.00%, Maturing December 10, 2019		2,228		1,782,747
Term Loan - Second Lien, 9.25%, Maturing June 10, 2020		572		426,403
Hub International Limited				
Term Loan, 4.00%, Maturing October 2, 2020		3,477		3,430,003
USI, Inc.				
Term Loan, 4.25%, Maturing December 27, 2019		3,823		3,790,880
			\$	30,684,799
Leisure Goods/Activities/Movies 2.6%				
Ancestry.com, Inc.				
Term Loan, 5.00%, Maturing August 17, 2022		2,779	\$	2,777,263
		_,,,,	Ψ	_,,_03

Bombardier Recreational Products, Inc.		
Term Loan, Maturing June 30, 2023 <sup>(2)</sup>	5,450	5,395,500
Bright Horizons Family Solutions, Inc.		
Term Loan, 3.75%, Maturing January 30, 2020	217	217,430
CDS U.S. Intermediate Holdings, Inc.		
Term Loan, 5.00%, Maturing July 8, 2022	1,989	1,943,985
ClubCorp Club Operations, Inc.		
Term Loan, 4.25%, Maturing December 15, 2022	3,350	3,355,584

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Emerald Expositions Holding, Inc.			
Term Loan, 4.75%, Maturing June 17, 2020	1,067	\$	1,064,245
Fender Musical Instruments Corporation			
Term Loan, 5.75%, Maturing April 3, 2019	300		298,027
Kasima, LLC			
Term Loan, 3.25%, Maturing May 17, 2021	653		653,289
Lindblad Expeditions, Inc.			
Term Loan, 5.50%, Maturing May 8, 2021	275		274,713
Term Loan, 5.50%, Maturing May 8, 2021	2,129		2,129,022
Live Nation Entertainment, Inc.			
Term Loan, 3.50%, Maturing August 16, 2020	6,885		6,888,949
LTF Merger Sub, Inc.			
Term Loan, 4.25%, Maturing June 10, 2022	2,579		2,528,203
Match Group, Inc.			
Term Loan, 5.50%, Maturing November 16, 2022	683		689,325
Nord Anglia Education Finance, LLC			
Term Loan, 5.00%, Maturing March 31, 2021	3,673		3,649,656
Sabre, Inc.			
Term Loan, 4.00%, Maturing February 19, 2019	1,399		1,401,290
SeaWorld Parks & Entertainment, Inc.			
Term Loan, 3.00%, Maturing May 14, 2020	2,277		2,196,964
Sonifi Solutions, Inc.			
Term Loan, 6.75%, Maturing March 28, 2018 <sup>(3)</sup>	560		223,972
SRAM, LLC			
Term Loan, 4.01%, Maturing April 10, 2020	2,051		1,827,057
Steinway Musical Instruments, Inc.			
Term Loan, 4.75%, Maturing September 19, 2019	2,452		2,378,532
WMG Acquisition Corp.			
Term Loan, 3.75%, Maturing July 1, 2020	1,143		1,132,511
Zuffa, LLC			
Term Loan, 3.75%, Maturing February 25, 2020	3,402		3,394,771
		\$	44,420,288
		Ψ	11,120,200
Lodging and Casinos 2.3%			
Affinity Gaming, LLC			
Term Loan, 6.50%, Maturing November 9, 2017	1,456	\$	1,461,092
Amaya Holdings B.V.	1,100	Ψ	1,101,072
Term Loan, 5.00%, Maturing August 1, 2021	5,249		5,102,525
Term Loan - Second Lien, 8.00%, Maturing August 1, 2022	1,006		999,231
Boyd Gaming Corporation	1,000		<i>,,231</i>
Term Loan, 4.00%, Maturing August 14, 2020	484		484,642
Caesars Entertainment Operating Company			,2
Term Loan, 0.00%, Maturing March 1, 2017 <sup>(4)</sup>	1,594		1,597,697
CityCenter Holdings, LLC	1,571		1,557,057
Term Loan, 4.25%, Maturing October 16, 2020	2,027		2,030,333
Four Seasons Holdings, Inc.	2,027		2,030,333
Term Loan - Second Lien, 7.75%, Maturing December 27, 2020	3,100		3,115,500
Gala Group Finance PLC	3,100		3,113,300
	GBP 2,775		3,678,439
Golden Nugget, Inc.	2,113		5,070,759
Term Loan, 5.50%, Maturing November 21, 2019	515		516,413
Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019	1,202		1,204,965
Hilton Worldwide Finance, LLC	1,202		1,204,703
Term Loan, 3.50%, Maturing October 26, 2020	6,629		6,641,789
La Quinta Intermediate Holdings, LLC	0,029		0,041,709

Term Loan, 3.75%, Maturing April 14, 2021	2,275	2,226,425
MGM Growth Properties Operating Partnership L.P.		
Term Loan, 4.00%, Maturing April 25, 2023	2,344	2,351,816
Playa Resorts Holding B.V.		
Term Loan, 4.00%, Maturing August 9, 2019	2,573	2,557,992
RHP Hotel Properties L.P.		
Term Loan, 3.50%, Maturing January 15, 2021	858	858,572

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Scientific Games International, Inc.	(111 11 11 11 11 11 11 11 11 11 11 11 11		
Term Loan, 6.00%, Maturing October 18, 2020	4,095	\$	4,051,065
Term Loan, 6.00%, Maturing October 1, 2021	1,133		1,118,414
θ	,		, -,
		\$	39,996,910
Nonferrous Metals/Minerals 0.9%			
Alpha Natural Resources, LLC			
DIP Loan, 10.00%, Maturing February 6, 2017	150	\$	147,750
Term Loan, 3.50%, Maturing May 22, 2020	904		474,698
Arch Coal, Inc.			
DIP Loan, 5.00%, Maturing January 31, 2017 <sup>(5)</sup>	700		696,500
Term Loan, 7.50%, Maturing May 16, 2018	2,993		1,410,480
Dynacast International, LLC			
Term Loan, 4.50%, Maturing January 28, 2022	840		842,413
Fairmount Santrol, Inc.			
Term Loan, 4.50%, Maturing July 15, 2018	244		221,813
Term Loan, 4.50%, Maturing September 5, 2019	3,148		2,572,535
Global Brass & Copper, Inc.			
Term Loan, Maturing June 15, 2023 <sup>(2)</sup>	1,025		1,014,750
Murray Energy Corporation			
Term Loan, 7.00%, Maturing April 16, 2017	370		317,482
Term Loan, 7.50%, Maturing April 16, 2020	2,251		1,650,102
Noranda Aluminum Acquisition Corporation			
Term Loan, 5.75%, Maturing February 28, 2019	1,011		521,735
Novelis, Inc.			
Term Loan, 4.00%, Maturing June 2, 2022	3,787		3,759,769
Oxbow Carbon, LLC			
Term Loan, 4.25%, Maturing July 19, 2019	106		105,326
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	1,425		1,357,313
United Central Industrial Supply Company, LLC			
Term Loan - Second Lien, 15.00%, (0.00% Cash, 15.00% PIK), Maturing April 9, 2019 <sup>(3)</sup>	513		167,878
		\$	15,260,544
09 10 140			
Oil and Gas 1.4%			
Ameriforge Group, Inc.	2.000	Ф	1 002 022
Term Loan, 5.00%, Maturing December 19, 2019	3,069	\$	1,802,933
Bronco Midstream Funding, LLC	1 770		1 507 740
Term Loan, 5.00%, Maturing August 15, 2020	1,770		1,597,740
CITGO Holding, Inc.	006		1 004 221
Term Loan, 9.50%, Maturing May 12, 2018	996		1,004,221
CITGO Petroleum Corporation	1 077		1 262 092
Term Loan, 4.50%, Maturing July 29, 2021	1,277		1,262,083
Crestwood Holdings, LLC	020		924 170
Term Loan, 9.00%, Maturing June 19, 2019	939		834,179
Drillships Ocean Ventures, Inc.	1 251		912 676
Term Loan, 5.50%, Maturing July 25, 2021	1,351		813,676
Energy Transfer Equity L.P.	2 200		2 121 000
Term Loan, 3.25%, Maturing December 2, 2019	2,200		2,131,800
Term Loan, 4.00%, Maturing December 2, 2019	404		393,946
Fieldwood Energy, LLC	275		220 212
Term Loan, 8.00%, Maturing September 28, 2018	275		230,313
Term Loan, 8.38%, Maturing October 1, 2018	1,296		1,125,845
Term Loan, 8.38%, Maturing September 30, 2020	363		194,447
Term Loan - Second Lien, 8.38%, Maturing September 30, 2020	512		145,472

Floatel International, Ltd.		
Term Loan, 6.00%, Maturing June 27, 2020	746	466,403
MEG Energy Corp.		
Term Loan, 3.75%, Maturing March 31, 2020	6,559	5,784,528
Paragon Offshore Finance Company		
Term Loan, 5.25%, Maturing July 18, 2021	1,111	316,617
Samson Investment Company		
Term Loan - Second Lien, 0.00%, Maturing September 25, 2018 <sup>(4)</sup>	1,900	110,438

	Principal		
Borrower/Tranche Description	Amount* (000 s omitted)		Value
Seadrill Partners Finco, LLC	(000 s offitted)		value
Term Loan, 4.00%, Maturing February 21, 2021	5,591	\$	2,508,800
Sheridan Investment Partners II L.P.			
Term Loan, 4.25%, Maturing December 16, 2020	47		29,666
Term Loan, 4.25%, Maturing December 16, 2020	125		79,545
Term Loan, 4.25%, Maturing December 16, 2020	901		571,826
Sheridan Production Partners I, LLC			
Term Loan, 4.25%, Maturing October 1, 2019	258		146,998
Term Loan, 4.25%, Maturing October 1, 2019	422		240,663
Term Loan, 4.25%, Maturing October 1, 2019	3,186		1,816,214
Southcross Holdings Borrower L.P.	(0		(0.625
Term Loan, 9.00%, (3.50% Cash, 5.50% PIK), Maturing April 13, 2023	69		60,635
Tervita Corporation  Term Lean 6.25% Maturing May 15, 2018	980		939,561
Term Loan, 6.25%, Maturing May 15, 2018	980		939,301
		\$	24,608,549
		Ψ	24,000,547
Publishing 1.0%			
682534 N.B., Inc.			
Term Loan, 12.00%, (8.00% Cash, 4.00% PIK), Maturing October 1, 2020 <sup>(3)</sup>	447	\$	357,404
Getty Images, Inc.	117	Ψ	337,101
Term Loan, 4.75%, Maturing October 18, 2019	8,902		6,682,157
Laureate Education, Inc.			0,002,00
Term Loan, 5.00%, Maturing June 15, 2018	4,990		4,815,273
Merrill Communications, LLC			
Term Loan, 6.25%, Maturing June 1, 2022	694		628,283
Penton Media, Inc.			
Term Loan, 4.75%, Maturing October 3, 2019	754		752,510
ProQuest, LLC			
Term Loan, 5.75%, Maturing October 24, 2021	1,886		1,829,883
Springer Science+Business Media Deutschland GmbH			
Term Loan, 4.50%, Maturing August 14, 2020	2,657		2,562,538
		\$	17,628,048
Radio and Television 1.6%			
ALM Media Holdings, Inc.		_	
Term Loan, 5.50%, Maturing July 31, 2020	550	\$	521,472
AP NMT Acquisition B.V.	500		497.227
Term Loan, 6.75%, Maturing August 13, 2021	589		486,337
Block Communications, Inc. Term Loan, 4.00%, Maturing November 7, 2021	295		295,306
Cumulus Media Holdings, Inc.	293		293,300
Term Loan, 4.25%, Maturing December 23, 2020	5,477		3,866,465
Entercom Radio, LLC	3,477		3,000,403
Term Loan, 4.00%, Maturing November 23, 2018	1,339		1,339,134
Entravision Communications Corporation	-,		-,,
Term Loan, 3.50%, Maturing May 31, 2020	1,131		1,125,129
Gray Television, Inc.			
Term Loan, 3.94%, Maturing June 13, 2021	334		334,280
Hubbard Radio, LLC			
Term Loan, 4.25%, Maturing May 27, 2022	726		711,929
iHeartCommunications, Inc.			
Term Loan, 7.21%, Maturing January 30, 2019	1,066		783,715
Term Loan, 7.96%, Maturing July 30, 2019	1,682		1,237,413
MGOC, Inc.			

Term Loan, 4.00%, Maturing July 31, 2020	1,632	1,633,627
Mission Broadcasting, Inc.		
Term Loan, 3.75%, Maturing October 1, 2020	923	924,392
Nexstar Broadcasting, Inc.		
Term Loan, 3.75%, Maturing October 1, 2020	1,047	1,048,275
Raycom TV Broadcasting, LLC		
Term Loan, 3.75%, Maturing August 4, 2021	3,363	3,320,576

Manuration Pescription   Manuration Pescription Pescri			cipal			
Similar Television Group, Inc.   1970   2020   20	Pannaway/Transha Decarintian				Value	
Term Laun, 3.00%, Maturing April 1, 2022         2,406         2,401,145           Term Laun, 4.25%, Maturing April 1, 2022         2,406         2,401,145           Univision Communications, Inc.         2         2,406         2,401,145           Week Laun, 4.00%, Maturing March 1, 2020         6,504         6,570,209           Retailers (Except Food and Drug)         2.7%         8           BAM Retail Limited         3         617,589           Term Laun, 3.76%, Maturing May 21, 2019         GBP         475         \$ 617,589           Term Laun, 3.76%, Maturing May 21, 2019         GBP         475         \$ 617,589           Term Laun, 3.76%, Maturing May 21, 2019         GBP         475         \$ 617,589           Term Laun, 3.76%, Maturing May 21, 2020         3         2.584,888           CDW, LLC         Term Laun, 3.62%, Maturing May 14, 2022         5         5         5.3885           Term Laun, 4.25%, Maturing May 14, 2022         2         2         2         2.412,759           David 3 Brieful, Inc.         2         2         2         2.412,759           Term Laun, 4.25%, Maturing May 14, 2022         2         2         2         2.481,255           Term Laun, 4.25%, Maturing March 16, 2019         1,146         1,150,185         2 <td></td> <td>(000 8</td> <td>omittea)</td> <td></td> <td>vaiue</td>		(000 8	omittea)		vaiue	
Term Loan, 4.25%, Maturing April 1.2022			508	\$	505 552	
Term Loam, 4.25%, Maturing Agrel 1, 2020         2,406         2,401/45           Univision Communications, IC.         Communication (Asserting March 1, 2020)         6,504         6,571,629           Retailers (Except Food and Drug)         2,7%         Secondary 1, 100         Secondary 1, 100         Secondary 1, 100           Retailers (Except Food and Drug)         2,7%         Secondary 1, 100         GBP         475         \$ 617,589           Rem Loan, 3,26%, Maturing May 21, 2019         GBP         475         \$ 617,589         248,224           Bass Pro Group LLC         GBP         475         \$ 617,589         248,224         282,25         282,44,27         282,44,27         282,24         282,25         282,412,75         282,412,75         282,412,75         282,412,75         282,412,75         282,412,75         282,412,75         282,412,75         282,412,75         282,412,75         282,412,			300	Ψ	303,332	
Perm Loan, 4.00%, Maturing March 1, 2020			2 406		2 401 745	
Term Loan, 4.00%, Maturing March 1, 2020   5, 27,006,976			2,400		2,401,743	
Retailers (Except Food and Drug) 2.7%  B&M Retail Limited  Term Loan, 3.26%, Maturing May 21, 2019  GBP 475 \$617,899  Term Loan, 3.76%, Maturing Jay128, 2020  GBP 375 489,234  Bass Pro Group, LLC  Term Loan, 4.06%, Maturing June 5, 2020  3,112 3,072,743  CDW, LLC  Term Loan, 3.25%, Maturing June 5, 2020  2,583 2,584,889  Coinamatic Canada, Inc.  Term Loan, 3.25%, Maturing May 14, 2022  55 5 33,985  David 8 Bridal, Inc.  Term Loan, 5.25%, Maturing May 14, 2022  2,412,759  Dollar Tree, Inc.  Term Loan, 5.25%, Maturing July 6, 2022  2,412,759  Dollar Tree, Inc.  Term Loan, 5.90%, Maturing July 5, 2029  2,481,255  Evergreen Acqoo I. L.P  Term Loan, 5.90%, Maturing July 9, 2019  1,146  Term Loan, 5.90%, Maturing July 9, 2019  1,150, Ans Store, Inc.  Term Loan, 4.90%, Maturing March 5, 2021  Ja-Ann Stores, Inc.  Term Loan, 4.90%, Maturing March 5, 2021  Ja-Ann Stores, Inc.  Term Loan, 5.90%, Maturing March 16, 2018  Men & Wearhouse, Inc. (The)  Term Loan, 5.90%, Maturing March 16, 2018  Men & Wearhouse, Inc. (The)  Term Loan, 5.90%, Maturing January 28, 2020  1,068  1,088, 768  Neiman Marcus Group, Inc. (The)  Term Loan, 5.90%, Maturing January 28, 2020  3,346  3,041,079  Part (City Holdings, Inc.  Term Loan, 5.95%, Maturing January 28, 2020  4,146  4,120,032  Petsmart, Inc.  Term Loan, 5.95%, Maturing January 31, 2021  Term Loan, 5.95%, Maturing Agril 30, 2021  Ferm Loan, 5.95%, Maturing January 31, 2021  Term Loan, 4.95%, Maturing Agril 30, 2021  Term Loan, 4.95%, Maturing Agril 30, 2021  Term Loan, 5.95%, Maturing March 11, 2022  Petsmart, Inc.  Term Loan, 5.95%, Maturing March 14, 2019  Term Loan, 5.95%, Maturing March 14, 2019  Term Loan, 5.95%, Maturing March 14, 2019  Term Loan, 5.95%, Maturing March 19, 2021  Term			6.504		6.471.620	
Retailers (Except Food and Drug) 2.7% B&M Retail Limited Term Loan, 3.26%, Maturing May 21, 2019 GBP 475 8617,589 Term Loan, 3.26%, Maturing April 28, 2020 GBP 375 489,234 Bass Pro Group, LLC Term Loan, 4.00%, Maturing June 5, 2020 3,112 3,072,743 CDW, LLC Term Loan, 3.25%, Maturing April 29, 2020 2,583 2,584,888 Coinamatic Canada, Inc. Term Loan, 3.25%, Maturing May 14, 2022 55 53,985 David s Bridal, Inc. Term Loan, 3.25%, Maturing May 14, 2022 2,479 2,481,255 David s Bridal, Inc. Term Loan, 3.55%, Maturing May 14, 2022 2,479 2,481,255 David s Bridal, Inc. Term Loan, 3.50%, Maturing July 6, 2022 2,479 2,481,255 David s Bridal, Inc. Term Loan, 3.50%, Maturing July 9, 2019 1,943 1,707,163 Harbor Preight Tools USA, Inc. Term Loan, 4.05%, Maturing July 26, 2019 1,146 1,150,185 1,Crew Group, Inc. Term Loan, 4.05%, Maturing July 26, 2019 1,146 1,150,185 1,Crew Group, Inc. Term Loan, 4.00%, Maturing March 5, 2021 2,826 2,792,501 Men s Wearhouse, Inc. (The) Term Loan, 4.00%, Maturing July 28, 2009 1,048 1,162 1,162 1,162 1,162 1,163 1,	101111 Loan, 4.00 %, Maturing March 1, 2020		0,504		0,471,029	
Retailers (Except Food and Drug) 2.7% B&M Retail Limited Term Loan, 3.26%, Maturing May 21, 2019 GBP 475 8617,589 Term Loan, 3.26%, Maturing April 28, 2020 GBP 375 489,234 Bass Pro Group, LLC Term Loan, 4.00%, Maturing June 5, 2020 3,112 3,072,743 CDW, LLC Term Loan, 3.25%, Maturing April 29, 2020 2,583 2,584,888 Coinamatic Canada, Inc. Term Loan, 3.25%, Maturing May 14, 2022 55 53,985 David s Bridal, Inc. Term Loan, 3.25%, Maturing May 14, 2022 2,479 2,481,255 David s Bridal, Inc. Term Loan, 3.55%, Maturing May 14, 2022 2,479 2,481,255 David s Bridal, Inc. Term Loan, 3.50%, Maturing July 6, 2022 2,479 2,481,255 David s Bridal, Inc. Term Loan, 3.50%, Maturing July 9, 2019 1,943 1,707,163 Harbor Preight Tools USA, Inc. Term Loan, 4.05%, Maturing July 26, 2019 1,146 1,150,185 1,Crew Group, Inc. Term Loan, 4.05%, Maturing July 26, 2019 1,146 1,150,185 1,Crew Group, Inc. Term Loan, 4.00%, Maturing March 5, 2021 2,826 2,792,501 Men s Wearhouse, Inc. (The) Term Loan, 4.00%, Maturing July 28, 2009 1,048 1,162 1,162 1,162 1,162 1,163 1,				ø	27.006.076	
B&M Retail Limited         GiBP         475         \$ 617,589           Term Loan, 3,56%, Maturing April 28, 2020         GBP         375         489,234           Bass Pro Group, LLC         3,112         3,072,743           Crm Loan, 4098, Maturing June 5, 2020         2,583         2,584,889           Cornalistic Canada, Inc.         55         53,988           Ferm Loan, 245%, Maturing April 29, 2020         26.62         2,412,759           David 8 Bridal, Inc.         2,662         2,412,759           Ferm Loan, 255%, Maturing October 11, 2019         2,662         2,412,759           Dollar Tee, Inc.         2,479         2,481,255           Feregreen Acquo 1 L.P.         1,943         1,707,163           Ferm Loan, 3,59%, Maturing July 9, 2019         1,146         1,150,185           Ferm Ferm Ferm Loan, 4,50%, Maturing July 9, 2019         1,146         1,150,185           Ferm Loan, 4,50%, Maturing March 5, 2021         3,873         2,661,130           J. Crew Group, Inc.         2,826         2,792,501           Ferm Loan, 4,00%, Maturing March 16, 2018         2,826         2,792,501           Men S Wearhouse, Inc. (The)         1,123         1,080,186           Ferm Loan, 4,50%, Maturing January 28, 200         1,08         1,068,786				<b>3</b>	27,006,976	
B&M Retail Limited         GBP         475         \$ 617,589           Term Loan, 3,56%, Maturing April 28, 2020         GBP         375         489,234           Bass Pro Group, LLC         3,112         3,072,743           CDW, LLC         2,583         2,584,889           Command, 400%, Maturing April 29, 2020         2,583         2,584,889           Coinsande Canada, Inc.         55         53,985           Ferm Loan, 425%, Maturing May 14, 2022         35         53,985           David 8 Bridal, Inc.         2,662         2,412,759           Term Loan, 525%, Maturing Quotober 11, 2019         2,662         2,412,759           Dollar Tree, Inc.         2         2,479         2,481,255           Evergreen Acquo 1 L.P.         1,943         1,707,165           Term Loan, 5,50%, Maturing July 9, 2019         1,146         1,150,185           Harbor Freight Tools USA, Inc.         1         1,146         1,150,185           Evergreen Acquo 1 L.P.         3,873         2,661,130         2,826         2,792,501           Term Loan, 4,05%, Maturing July 26, 2019         1,146         1,150,185         3,813         2,661,130         1,061         1,061         1,061,061         1,061         1,061,061         1,061         1,061	D. H. (T T					
Term Loan, 3.26%, Maturing May 21, 2019         GBP         475         \$ 61,789           Ferm Loan, 3.76%, Maturing April 28, 2020         3.12         3.072,743           Term Loan, 4.00%, Maturing June 5, 2020         2,583         2,584,889           CDW, LLC         2         3.12         3.072,743           Term Loan, 3.25%, Maturing April 29, 2020         55         53,985           Coinamatic Canada, Inc.         5         53,985           David S Bridal, Inc.         2,662         2,412,759           Dollar Tree, Inc.         2         2,49         2,481,255           Evergreen Acqco 1 L.P.         2         2,49         2,481,255           Evergreen Acqco 1 L.P.         3         1,193         1,707,163           Harbor Freight Tools USA, Inc.         3         1,201,103         1,107,163           Harbor Freight Tools USA, Inc.         3         2,661,130         1,107,163           J. Crew Group, Inc.         3         3,873         2,661,130           J. Crew Group, Inc.         3         2,661,130         2,662         2,792,201           Men S Wearbouse, Inc. (The)         3         2,661,130         2,662         2,792,201           Men S Wearbouse, Inc. (The)         3         4,661,201						
Term Loan, 3,76%, Maturing April 28, 2020         3,112         3,072,743           Term Loan, 4,40%, Maturing June 5, 2020         3,112         3,072,743           CDW, LLC         2,583         2,584,888           Coinamatic Canada, Inc.         55         5,985           Term Loan, 2,25%, Maturing May 14, 2022         55         5,985           David 8 Bridal, Inc.         2,662         2,412,759           Dollar Tree, Inc.         2,479         2,481,255           Term Loan, 5,25%, Maturing July 6, 2022         2,479         2,481,255           Evergreen Acque 1 L.P.         1,943         1,707,163           Harbor Freight Tools USA, Inc.         1,943         1,707,163           Term Loan, 4,50%, Maturing July 26, 2019         1,943         1,707,163           Harbor Freight Tools USA, Inc.         3,873         2,661,130           J. Crew Group, Inc.         3,873         2,661,130           Jo-Am Stores, Inc.         3,873         2,661,130           Jo-Am Stores, Inc.         3,873         2,661,130           Ferm Loan, 4,00%, Maturing June 18, 2021         1,123         1,080,186           Men s Wearhouse, Inc. (The)         1,123         1,080,186           Ferm Loan, 4,25%, Maturing Junuary 28, 2020         4,245         4,41						
Bass Pro Group, ILC         3,112         3,072,743           CDW, LLC         3,112         3,072,743           CDW, LLC         2,583         2,584,889           Coinamatic Canada, Inc.         35         58,885           Erm Loan, 4,25%, Maturing May 14, 2022         55         5,985           David's Bridal, Inc.         2,662         2,42,759           Cerm Loan, 5,25%, Maturing October 11, 2019         2,662         2,41,759           Dollar Tree, Inc.         2         2,479         2,481,255           Evergreen Acqool L.P.         1,943         1,707,163         1,813         1,707,163           Harbor Freight Tools USA, Inc.         1,943         1,707,163         1,818         1,818         1,707,163           Harbor Freight Tools USA, Inc.         1,146         1,150,185         1,150,185         1,161         1,150,185         1,161         1,150,185         1,170,163         1,170,163         1,170,163         1,170,163         1,170,163         1,170,163         1,170,163         1,170,163         1,170,163         1,170,163         1,170,163         1,170,163         1,170,163         1,170,163         1,170,170,163         1,170,170,163         1,170,170,163         1,170,170,163         1,170,170,163         1,170,170,163         1,170,170,				\$		
Term Loan, 4,00%, Maturing June 5, 2020         3,112         3,072,748           CDW, LLC         2,583         2,584,889           Coinamatic Canada, Inc.         55         53,985           Term Loan, 2,55%, Maturing May 14, 2022         55         53,985           David s Bridal, Inc.         2,662         2,412,759           Dollar Tree, Inc.         2,662         2,412,759           Dollar Tree, Inc.         2,479         2,481,255           Term Loan, 3,50%, Maturing July 6, 2022         2,479         2,481,255           Evergreen Acqco I L.P.         1,943         1,707,163           Harbor Freight Tools USA, Inc.         1,146         1,150,185           Term Loan, 4,55%, Maturing July 26, 2019         1,146         1,150,185           J. Crew Group, Inc.         3,873         2,661,130           Term Loan, 4,55%, Maturing March 5, 2021         3,873         2,661,130           Jo-Ann Stores, Inc.         2,826         2,792,501           Men Swearhouse, Inc. (The)         2,826         2,792,501           Men Swearhouse, Inc. (The)         1,123         1,080,186           Michaels Stores, Inc.         1,123         1,080,186           Term Loan, 4,50%, Maturing January 28, 2020         4,425         4,418,770		GBP	375		489,234	
CDW, LLC           Ferm Loan, 3.25%, Maturing April 29, 2020         2,583         2,584,889           Coinamatic Canada, Inc.         5         53,985           David & Bridal, Inc.						
Term Loan, 3.5%, Maturing April 29, 2020         2,583         2,584,889           Coinamatic Canada, Inc.         55         3,985           Term Loan, 4.25%, Maturing May 14, 2022         3,662         2,412,759           Dollar Tree, Inc.         2,662         2,412,759           Term Loan, 5.5%, Maturing October 11, 2019         2,679         2,481,255           Dollar Tree, Inc.         2,479         2,481,255           Term Loan, 5.00%, Maturing July 9, 2019         1,943         1,707,163           Barbor Freight Tools USA, Inc.         1,146         1,150,185           J. Crew Group, Inc.         3,873         2,661,130           Jo-Ann Stores, Inc.         3,873         2,661,130           Jo-Ann Stores, Inc.         3,873         2,661,130           Term Loan, 4,00%, Maturing March 16, 2018         2,826         2,792,501           Men s Wearhouse, Inc. (The)         1,123         1,808,186           Michaels Stores, Inc.         1         1,681,286         4,18,770           Term Loan, 4,50%, Maturing January 28, 2020         4,425         4,18,770           Term Loan, 4,50%, Maturing October 25, 2020         3,346         3,014,079           Party City Holdings, Inc.         1         1,682         4,252           Term Loan,			3,112		3,072,743	
Coinamatic Canada, Inc.         5         53,98           David s Bridal, Inc.         24,275         50,58         Maturing October 11, 2019         24,279         24,212,759           Dollar Tree, Inc.         24,79         2,481,255           Evergreen Acqto I L.P.         1,943         1,707,163           Harbor Freight Tools USA, Inc.         1,146         1,150,185           1,250,2019         1,146         1,150,185           1,250,2019         1,146         1,150,185           1,250,2019         3,873         2,661,130           1,250,2019         3,873         2,661,130           1,250,2019         3,873         2,661,130           1,250,2019         3,873         2,661,130           1,250,2019         3,873         2,661,130           1,250,2019         3,873         2,661,130           1,250,2019         3,873         2,661,130           1,250,2019         3,873         2,661,130           1,250,2019         3,843         3,041,079           1,250,2019         4,425 <td>CDW, LLC</td> <td></td> <td></td> <td></td> <td></td>	CDW, LLC					
Term Loan, 4.25%, Maturing May 14, 2022         55         53,985           David s Bridal, Inc.         2,662         2,412,759           Dollar Tree, Inc.         2,672         2,481,255           Evergene, Inc.         2,479         2,481,255           Evergreen Acqco I L.P.         1,913         1,707,163           Barbor Freight Tools USA, Inc.         3,873         2,661,130           J. Crew Group, Inc.         3,873         2,661,130           Jo-Am Stores, Inc.         3,873         2,661,130           Jo-Am Stores, Inc.         3,873         2,661,130           Term Loan, 4,00%, Maturing March 16, 2018         2,826         2,792,501           Men s Wearhouse, Inc. (The)         1,123         1,080,186           Term Loan, 4,50%, Maturing June 18, 2021         1,23         1,080,186           Michaek Stores, Inc.         1         1,23         1,080,186           Term Loan, 4,50%, Maturing January 28, 2020         4,425         4,418,770           Term Loan, 4,25%, Maturing Anuary 28, 2020         4,425         4,418,770           Term Loan, 4,25%, Maturing August 19, 2022         4,146         4,120,032           PetSmart, Inc.         2         26         605,272           Term Loan, 4,25%, Maturing April 30, 2021	Term Loan, 3.25%, Maturing April 29, 2020		2,583		2,584,889	
David s Bridal. Inc.           Term Loan, 5.25%, Maturing October 11, 2019         2,662         2,412,759           Dollar Tree, Inc.         2,479         2,481,255           Evergreen Acqeo 1 L.P.         1,943         1,707,163           Harbor Freight Tools USA, Inc.         1,146         1,150,185           Term Loan, 4.75%, Maturing July 26, 2019         1,146         1,150,185           J. Crew Group, Inc.         3,873         2,661,130           Term Loan, 4.00%, Maturing March 5, 2021         3,873         2,661,130           Jo-Ann Stores, Inc.         3,873         2,661,130           Term Loan, 4.00%, Maturing March 16, 2018         2,826         2,792,501           Men s Wearhouse, Inc. (The)         1,123         1,080,186           Term Loan, 4,00%, Maturing January 28, 2020         1,123         1,080,186           Michaels Stores, Inc.         1         1,123         1,080,186           Michael Stores, Inc.         4,425         4,418,770         1           Term Loan, 3,55%, Maturing January 28, 2020         3,346         3,014,079           Term Loan, 4,25%, Maturing October 25, 2020         3,346         3,014,079           Perm Loan, 4,25%, Maturing October 25, 2020         3,346         3,014,079           Term Loan, 4,	Coinamatic Canada, Inc.					
Term Loan, 5.25%, Maturing October 11, 2019         2,662         2,412,759           Dollar Tree, Inc.         2,479         2,481,255           Evergreen Acqco 1 L.P.         1,943         1,707,163           Harbor Freight Tools USA, Inc.         1,146         1,150,185           J. Crew Group, Inc.         3,873         2,661,130           Jo-Ann Stores, Inc.         3,873         2,661,130           Term Loan, 4,00%, Maturing March 5, 2021         3,873         2,661,130           Jo-Ann Stores, Inc.         2,826         2,792,501           Hern Swearhouse, Inc. (The)         2,826         2,792,501           Hern Loan, 4,00%, Maturing June 18, 2021         1,123         1,808,186           Michaels Stores, Inc.         1,123         1,808,186           Term Loan, 4,50%, Maturing January 28, 2020         4,425         4,418,770           Term Loan, 4,00%, Maturing January 28, 2020         1,068         1,068,70           Term Loan, 4,25%, Maturing August 19, 2022         3,346         3,014,079           Perty City Holdings, Inc.         2         2           Term Loan, 4,25%, Maturing March 11, 2022         5,841         5,826,730           PES         PES         3         269,563           Perty Loan, 4,25%, Maturing April 30, 2021	Term Loan, 4.25%, Maturing May 14, 2022		55		53,985	
Dollar Tree, Inc.   Term Loan, 3.50%, Maturing July 6, 2022	David s Bridal, Inc.					
Term Loan, 3.50%, Maturing July 6, 2022         2,479         2,481,255           Evergeen Acqco I L.P.         1.943         1,707,163           Harbor Freight Tools USA, Inc.         1.948         1,50,185           Term Loan, 4.75%, Maturing July 26, 2019         1,146         1,150,185           J. Crew Group, Inc.         3,873         2,661,130           Jo-Ann Stores, Inc.         2         1,123         2,661,130           Jo-Ann Stores, Inc.         2,826         2,792,501           Men s Wearhouse, Inc. (The)         2,826         2,792,501           Term Loan, 4.50%, Maturing March 16, 2018         2,826         2,792,501           Men s Wearhouse, Inc. (The)         1,123         1,080,186           Michaels Stores, Inc.         2         3,123         1,080,186           Michaels Stores, Inc.         3         4,425         4,418,770           Term Loan, 4.50%, Maturing January 28, 2020         4,425         4,418,770           Term Loan, 4.00%, Maturing January 28, 2020         3,346         3,014,079           Party City Holdings, Inc.         3,346         3,014,079           Term Loan, 4.25%, Maturing August 19, 2022         4,146         4,120,032           PES Holding Corporation         293         269,563	Term Loan, 5.25%, Maturing October 11, 2019		2,662		2,412,759	
Evergreen Acqoo 1 L.P.         1,943         1,707,163           Term Loan, 5,00%, Maturing July 9, 2019         1,943         1,707,163           Harbor Freight Tools USA, Inc.         1,146         1,150,185           J. Crew Group, Inc.         3,873         2,661,130           Jo-Ann Stores, Inc.         2,826         2,792,501           Term Loan, 4,00%, Maturing March 16, 2018         3,873         1,080,185           Men s Wearhouse, Inc. (The)         1,123         1,080,186           Michaels Stores, Inc.         1,123         1,080,186           Michaels Stores, Inc.         1,123         1,080,186           Michaels Stores, Inc.         1,123         1,080,186           Term Loan, 4,50%, Maturing January 28, 2020         4,425         4,418,770           Term Loan, 4,00%, Maturing October 25, 2020         3,346         3,014,079           Party City Holdings, Inc.         3,346         3,014,079           Pers Moduring, March 11, 2022         5,841         5,826,730           Pers Holan, 4,25%, Maturing March 11, 2022         5,841         5,826,730           PES Holding Corporation         293         269,563           Term Loan, 4,50%, Maturing January 31, 2021         5,841         5,842           Term Loan, 4,50%, Maturing Agril 30, 2021 <td></td> <td></td> <td></td> <td></td> <td></td>						
Evergreen Acqoo 1 L.P.         1,943         1,707,163           Term Loan, 5,00%, Maturing July 9, 2019         1,943         1,707,163           Harbor Freight Tools USA, Inc.         1,146         1,150,185           J. Crew Group, Inc.         3,873         2,661,130           Jo-Ann Stores, Inc.         2,826         2,792,501           Term Loan, 4,00%, Maturing March 16, 2018         3,873         1,080,185           Men s Wearhouse, Inc. (The)         1,123         1,080,186           Michaels Stores, Inc.         1,123         1,080,186           Michaels Stores, Inc.         1,123         1,080,186           Michaels Stores, Inc.         1,123         1,080,186           Term Loan, 4,50%, Maturing January 28, 2020         4,425         4,418,770           Term Loan, 4,00%, Maturing October 25, 2020         3,346         3,014,079           Party City Holdings, Inc.         3,346         3,014,079           Pers Moduring, March 11, 2022         5,841         5,826,730           Pers Holan, 4,25%, Maturing March 11, 2022         5,841         5,826,730           PES Holding Corporation         293         269,563           Term Loan, 4,50%, Maturing January 31, 2021         5,841         5,842           Term Loan, 4,50%, Maturing Agril 30, 2021 <td>Term Loan, 3.50%, Maturing July 6, 2022</td> <td></td> <td>2,479</td> <td></td> <td>2,481,255</td>	Term Loan, 3.50%, Maturing July 6, 2022		2,479		2,481,255	
Term Loan, 5.00%, Maturing July 9, 2019   1,943   1,707,163   1,1465   1,150,185   1,160   1,150,185   1,160   1,150,185   1,160   1,150,185   1,160   1,160   1,150,185   1,160   1,160   1,150,185   1,160			,		, - ,	
Harbor Freight Tools USA, Inc.   Term Loan, 4.75%, Maturing July 26, 2019			1.943		1.707.163	
Term Loan, 4.75%, Maturing July 26, 2019   1,146   1,150,185   1,150			1,5 .6		1,707,100	
Section   Inc.   Section   Inc.   Section   Inc.   Section   Inc.   Section   Inc.   Section   Inc.   Inc			1.146		1.150.185	
Term Loan, 4.00%, Maturing March 5, 2021         3,873         2,661,130           Jo-Ann Stores, Inc.         2,826         2,792,501           Term Loan, 4.00%, Maturing March 16, 2018         2,826         2,792,501           Men s Wearhouse, Inc. (The)         1,123         1,080,186           Michaels Stores, Inc.			1,110		1,150,105	
Pern Loan, 4.00%, Maturing March 16, 2018   2,826   2,792,501			3 873		2 661 130	
Term Loan, 4.00%, Maturing March 16, 2018         2,826         2,792,501           Men s Wearhouse, Inc. (The)         Term Loan, 4.50%, Maturing June 18, 2021         1,080,186           Michaels Stores, Inc.         Term Loan, 3.75%, Maturing January 28, 2020         4,425         4,418,770           Term Loan, 4.00%, Maturing January 28, 2020         3,346         1,068,768           Neiman Marcus Group, Inc. (The)         Term Loan, 4.25%, Maturing Dectober 25, 2020         3,346         3,014,079           Party City Holdings, Inc.         Term Loan, 4.25%, Maturing August 19, 2022         4,146         4,120,032           PetSmart, Inc.         Term Loan, 4.25%, Maturing March 11, 2022         5,841         5,826,730           PFS Holding Corporation         Term Loan, 4.50%, Maturing January 31, 2021         293         269,563           Pier I Imports (U.S.), Inc.         Term Loan, 3,5%, Maturing April 30, 2021         662         605,272           Rent-A-Center, Inc.         Term Loan, 3,75%, Maturing March 19, 2021         579         567,584           Spin Holdeo, Inc.         1,947         1,919,261           Term Loan,	<del>-</del>		3,073		2,001,130	
Men s Wearhouse, Inc. (The)           Term Loan, 4.50%, Maturing June 18, 2021         1,123         1,080,186           Michaels Stores, Inc.           Term Loan, 3.75%, Maturing January 28, 2020         4,425         4,418,770           Term Loan, 4.00%, Maturing January 28, 2020         1,068         1,068,768           Neiman Marcus Group, Inc. (The)           Term Loan, 4.25%, Maturing October 25, 2020         3,346         3,014,079           Party City Holdings, Inc.           Term Loan, 4.25%, Maturing August 19, 2022         4,146         4,120,032           PetSmart, Inc.           Term Loan, 4.25%, Maturing March 11, 2022         5,841         5,826,730           PFS Holding Corporation           Term Loan, 4.50%, Maturing January 31, 2021         293         269,563           Pier I Imports (U.S.), Inc.           Term Loan, 4.50%, Maturing April 30, 2021         662         605,272           Ren. A-Center, Inc.           Term Loan, 3.75%, Maturing March 19, 2021         579         567,584           Spin Holdco, Inc.           Term Loan, 4.25%, Maturing November 14, 2019         1,947         1,919,261           Toys R Us Property Company I, LLC			2 826		2 792 501	
Term Loan, 4.50%, Maturing Junue 18, 2021       1,123       1,080,186         Michaels Stores, Inc.         Term Loan, 3.75%, Maturing January 28, 2020       4,425       4,418,770         Term Loan, 4.00%, Maturing January 28, 2020       1,068       1,068,768         Neiman Marcus Group, Inc. (The)         Term Loan, 4.25%, Maturing October 25, 2020       3,346       3,014,079         Party City Holdings, Inc.         Term Loan, 4.25%, Maturing August 19, 2022       4,146       4,120,032         PetSmart, Inc.         Term Loan, 4.25%, Maturing March 11, 2022       5,841       5,826,730         PFS Holding Corporation         Term Loan, 4.50%, Maturing January 31, 2021       293       269,563         Pier 1 Imports (U.S.), Inc.         Term Loan, 4.50%, Maturing April 30, 2021       662       605,272         Rent-A-Center, Inc.         Term Loan, 3.75%, Maturing March 19, 2021       579       567,584         Spin Holdco, Inc.         Term Loan, 4.25%, Maturing Movember 14, 2019       1,947       1,919,261         Toys R Us Property Company I, LLC         Term Loan, 6.00%, Maturing August 21, 2019			2,020		2,772,301	
Michaels Stores, Inc.         Term Loan, 3.75%, Maturing January 28, 2020       4,425       4,418,770         Term Loan, 4.00%, Maturing January 28, 2020       1,068       1,068,768         Neiman Marcus Group, Inc. (The)         Term Loan, 4.25%, Maturing October 25, 2020       3,346       3,014,079         Party City Holdings, Inc.         Term Loan, 4.25%, Maturing August 19, 2022       4,146       4,120,032         PES Molding Corporation         Term Loan, 4.25%, Maturing March 11, 2022       5,841       5,826,730         PES Holding Corporation         Term Loan, 4.50%, Maturing January 31, 2021       293       269,563         Pier 1 Imports (U.S.), Inc.         Term Loan, 4.50%, Maturing April 30, 2021       662       605,272         Rent-A-Center, Inc.         Term Loan, 3.75%, Maturing March 19, 2021       579       567,584         Spin Holdeo, Inc.         Term Loan, 4.25%, Maturing November 14, 2019       1,947       1,919,261         Toys R Us Property Company I, LLC         Term Loan, 6.00%, Maturing August 21, 2019       2,263       2,064,466         Vivarte SA <td< td=""><td></td><td></td><td>1 123</td><td></td><td>1.080.186</td></td<>			1 123		1.080.186	
Term Loan, 3.75%, Maturing January 28, 2020         4,425         4,418,770           Term Loan, 4.00%, Maturing January 28, 2020         1,068         1,068,768           Neiman Marcus Group, Inc. (The)           Term Loan, 4.25%, Maturing October 25, 2020         3,346         3,014,079           Party City Holdings, Inc.           Term Loan, 4.25%, Maturing August 19, 2022         4,146         4,120,032           PetS Holding Corporation           Term Loan, 4.25%, Maturing March 11, 2022         5,841         5,826,730           PFS Holding Corporation           Term Loan, 4.50%, Maturing January 31, 2021         293         269,563           Pier 1 Imports (U.S.), Inc.           Term Loan, 4.50%, Maturing April 30, 2021         662         605,272           Ren. A-Center, Inc.           Term Loan, 3.75%, Maturing March 19, 2021         579         567,584           Spin Holdeo, Inc.           Term Loan, 4.25%, Maturing November 14, 2019         1,947         1,919,261           Toys R Us Property Company I, LLC           Term Loan, 6.00%, Maturing August 21, 2019         2,263         2,064,466           Vivarte SA			1,123		1,000,100	
Term Loan, 4.00%, Maturing January 28, 2020       1,068       1,068,768         Neiman Marcus Group, Inc. (The)         Term Loan, 4.25%, Maturing October 25, 2020       3,346       3,014,079         Party City Holdings, Inc.         Term Loan, 4.25%, Maturing August 19, 2022       4,146       4,120,032         PetSmart, Inc.         Term Loan, 4.25%, Maturing March 11, 2022       5,841       5,826,730         PFS Holding Corporation         Term Loan, 4.50%, Maturing January 31, 2021       293       269,563         Pier 1 Imports (U.S.), Inc.         Term Loan, 4.50%, Maturing April 30, 2021       662       662,272         Rent-A-Center, Inc.         Term Loan, 3.75%, Maturing March 19, 2021       579       567,584         Spin Holdco, Inc.         Term Loan, 4.25%, Maturing November 14, 2019       1,947       1,919,261         Toys R Us Property Company I, LLC         Term Loan, 6.00%, Maturing August 21, 2019       2,263       2,064,466         Vivarte SA         Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> EUR       836       842,589 <td colspa<="" td=""><td></td><td></td><td>4.425</td><td></td><td>4 419 770</td></td>	<td></td> <td></td> <td>4.425</td> <td></td> <td>4 419 770</td>			4.425		4 419 770
Neiman Marcus Group, Inc. (The)         Term Loan, 4.25%, Maturing October 25, 2020       3,346       3,014,079         Party City Holdings, Inc.         Term Loan, 4.25%, Maturing August 19, 2022       4,146       4,120,032         PetSmart, Inc.         Term Loan, 4.25%, Maturing March 11, 2022       5,841       5,826,730         PFS Holding Corporation         Term Loan, 4.50%, Maturing January 31, 2021       293       269,563         Pier I Imports (U.S.), Inc.         Term Loan, 4.50%, Maturing April 30, 2021       662       605,272         Rent-A-Center, Inc.         Term Loan, 3.75%, Maturing March 19, 2021       579       567,584         Spin Holdco, Inc.         Term Loan, 4.25%, Maturing November 14, 2019       1,947       1,919,261         Toys R Us Property Company I, LLC         Term Loan, 6.00%, Maturing August 21, 2019       2,263       2,064,466         Vivarte SA         Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> EUR       836       842,589         Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR       1,252       469,076						
Term Loan, 4.25%, Maturing October 25, 2020       3,346       3,014,079         Party City Holdings, Inc.         Term Loan, 4.25%, Maturing August 19, 2022       4,146       4,120,032         PetSmart, Inc.         Term Loan, 4.25%, Maturing March 11, 2022       5,841       5,826,730         PFS Holding Corporation         Term Loan, 4.50%, Maturing January 31, 2021       293       269,563         Pier 1 Imports (U.S.), Inc.         Term Loan, 4.50%, Maturing April 30, 2021       662       605,272         Rent-A-Center, Inc.         Term Loan, 3.75%, Maturing March 19, 2021       579       567,584         Spin Holdco, Inc.         Term Loan, 4.25%, Maturing November 14, 2019       1,947       1,919,261         Toys R Us Property Company I, LLC         Term Loan, 6.00%, Maturing August 21, 2019       2,263       2,064,466         Vivarte SA         Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> EUR       836       842,589         Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR       1,252       469,076			1,008		1,000,700	
Party City Holdings, Inc.         Term Loan, 4.25%, Maturing August 19, 2022       4,146       4,120,032         PetSmart, Inc.       5,841       5,826,730         Term Loan, 4.25%, Maturing March 11, 2022       5,841       5,826,730         PFS Holding Corporation       293       269,563         Term Loan, 4.50%, Maturing January 31, 2021       293       269,563         Pier 1 Imports (U.S.), Inc.       662       605,272         Rent-A-Center, Inc.       579       567,584         Term Loan, 3.75%, Maturing March 19, 2021       579       567,584         Spin Holdco, Inc.       1,947       1,919,261         Toys R Us Property Company I, LLC       2,263       2,064,466         Term Loan, 6.00%, Maturing August 21, 2019       2,263       2,064,466         Vivarte SA         Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> EUR       836       842,589         Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR       1,252       469,076			2 246		2.014.070	
Term Loan, 4.25%, Maturing August 19, 2022       4,146       4,120,032         PetSmart, Inc.         Term Loan, 4.25%, Maturing March 11, 2022       5,841       5,826,730         PFS Holding Corporation         Term Loan, 4.50%, Maturing January 31, 2021       293       269,563         Pier I Imports (U.S.), Inc.         Term Loan, 4.50%, Maturing April 30, 2021       662       605,272         Rent-A-Center, Inc.         Term Loan, 3.75%, Maturing March 19, 2021       579       567,584         Spin Holdco, Inc.         Term Loan, 4.25%, Maturing November 14, 2019       1,947       1,919,261         Toys R Us Property Company I, LLC         Term Loan, 6.00%, Maturing August 21, 2019       2,263       2,064,466         Vivarte SA         Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> EUR       836       842,589         Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR       1,252       469,076			3,340		3,014,079	
PetSmart, Inc.         Term Loan, 4.25%, Maturing March 11, 2022       5,841       5,826,730         PFS Holding Corporation         Term Loan, 4.50%, Maturing January 31, 2021       293       269,563         Pier 1 Imports (U.S.), Inc.         Term Loan, 4.50%, Maturing April 30, 2021       662       605,272         Rent-A-Center, Inc.         Term Loan, 3.75%, Maturing March 19, 2021       579       567,584         Spin Holdco, Inc.         Term Loan, 4.25%, Maturing November 14, 2019       1,947       1,919,261         Toys R Us Property Company I, LLC         Term Loan, 6.00%, Maturing August 21, 2019       2,263       2,064,466         Vivarte SA         Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> EUR       836       842,589         Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR       1,252       469,076			4 1 4 6		4 120 022	
Term Loan, 4.25%, Maturing March 11, 2022       5,841       5,826,730         PFS Holding Corporation         Term Loan, 4.50%, Maturing January 31, 2021       293       269,563         Pier 1 Imports (U.S.), Inc.         Term Loan, 4.50%, Maturing April 30, 2021       662       605,272         Rent-A-Center, Inc.			4,146		4,120,032	
PFS Holding Corporation         Term Loan, 4.50%, Maturing January 31, 2021       293       269,563         Pier 1 Imports (U.S.), Inc.         Term Loan, 4.50%, Maturing April 30, 2021       662       605,272         Rent-A-Center, Inc.       579       567,584         Spin Holdco, Inc.         Term Loan, 4.25%, Maturing November 14, 2019       1,947       1,919,261         Toys R Us Property Company I, LLC         Term Loan, 6.00%, Maturing August 21, 2019       2,263       2,064,466         Vivarte SA         Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> EUR       836       842,589         Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR       1,252       469,076			5.041		5.006.700	
Term Loan, 4.50%, Maturing January 31, 2021       293       269,563         Pier 1 Imports (U.S.), Inc.         Term Loan, 4.50%, Maturing April 30, 2021       662       605,272         Rent-A-Center, Inc.         Term Loan, 3.75%, Maturing March 19, 2021       579       567,584         Spin Holdco, Inc.         Term Loan, 4.25%, Maturing November 14, 2019       1,947       1,919,261         Toys R Us Property Company I, LLC         Term Loan, 6.00%, Maturing August 21, 2019       2,263       2,064,466         Vivarte SA         Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> EUR       836       842,589         Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR       1,252       469,076			5,841		5,826,730	
Pier 1 Imports (U.S.), Inc.         Term Loan, 4.50%, Maturing April 30, 2021       662       605,272         Rent-A-Center, Inc.         Term Loan, 3.75%, Maturing March 19, 2021       579       567,584         Spin Holdco, Inc.         Term Loan, 4.25%, Maturing November 14, 2019       1,947       1,919,261         Toys R Us Property Company I, LLC         Term Loan, 6.00%, Maturing August 21, 2019       2,263       2,064,466         Vivarte SA         Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> EUR       836       842,589         Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR       1,252       469,076			•••		260 762	
Term Loan, 4.50%, Maturing April 30, 2021       662       605,272         Rent-A-Center, Inc.         Term Loan, 3.75%, Maturing March 19, 2021       579       567,584         Spin Holdco, Inc.         Term Loan, 4.25%, Maturing November 14, 2019       1,947       1,919,261         Toys R Us Property Company I, LLC         Term Loan, 6.00%, Maturing August 21, 2019       2,263       2,064,466         Vivarte SA         Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> EUR       836       842,589         Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR       1,252       469,076			293		269,563	
Rent-A-Center, Inc.         Term Loan, 3.75%, Maturing March 19, 2021       579       567,584         Spin Holdco, Inc.         Term Loan, 4.25%, Maturing November 14, 2019       1,947       1,919,261         Toys R Us Property Company I, LLC         Term Loan, 6.00%, Maturing August 21, 2019       2,263       2,064,466         Vivarte SA         Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> EUR       836       842,589         Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR       1,252       469,076						
Term Loan, 3.75%, Maturing March 19, 2021       579       567,584         Spin Holdco, Inc.         Term Loan, 4.25%, Maturing November 14, 2019       1,947       1,919,261         Toys R Us Property Company I, LLC         Term Loan, 6.00%, Maturing August 21, 2019       2,263       2,064,466         Vivarte SA         Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> EUR       836       842,589         Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR       1,252       469,076			662		605,272	
Spin Holdco, Inc.         Term Loan, 4.25%, Maturing November 14, 2019       1,947       1,919,261         Toys R Us Property Company I, LLC       2,263       2,064,466         Term Loan, 6.00%, Maturing August 21, 2019       2,263       2,064,466         Vivarte SA       EUR       836       842,589         Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR       1,252       469,076						
Term Loan, 4.25%, Maturing November 14, 2019  Toys R Us Property Company I, LLC  Term Loan, 6.00%, Maturing August 21, 2019  2,263  2,064,466  Vivarte SA  Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR  836  842,589  Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR  1,252  469,076			579		567,584	
Toys R Us Property Company I, LLC           Term Loan, 6.00%, Maturing August 21, 2019         2,263         2,064,466           Vivarte SA           Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> EUR         836         842,589           Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR         1,252         469,076						
Term Loan, 6.00%, Maturing August 21, 2019  Vivarte SA  Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR 1,252 469,076			1,947		1,919,261	
Vivarte SA         Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> EUR       836       842,589         Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR       1,252       469,076						
Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup> EUR 836 842,589 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR 1,252 469,076	Term Loan, 6.00%, Maturing August 21, 2019		2,263		2,064,466	
Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> EUR 1,252 469,076	Vivarte SA					
	Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup>	EUR	836		842,589	
					469,076	
	Term Loan, 0.10%, (0.10% Cash, 0.00% PIK), Maturing October 29, 2021 <sup>(3)</sup>	EUR	204		0	

Wilton Brands, LLC		
Term Loan, 8.50%, Maturing August 30, 2018	475	392,066
		\$ 46,681,875
Steel 0.5%		
FMG Resources (August 2006) Pty. Ltd.		
Term Loan, 4.25%, Maturing June 30, 2019	6,422	\$ 6,161,365

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Neenah Foundry Company	(ood somitted)	v aluc
Term Loan, 6.75%, Maturing April 26, 2017	1.983	1,972,704
Zekelman Industries, Inc.	1,703	1,572,704
Term Loan, 6.00%, Maturing June 14, 2021	1,194	1,194,459
Term Loan, 0.00 %, Waturing Julie 14, 2021	1,194	1,194,439
		0.220.520
		9,328,528
G		
Surface Transport 0.2%		
Hertz Corporation (The)	1.055	1.055.100
Term Loan, 3.50%, Maturing June 30, 2023	1,275	1,277,192
Kenan Advantage Group, Inc.		
Term Loan, 1.50%, Maturing January 31, 2017 <sup>(5)</sup>	55	54,561
Term Loan, 4.00%, Maturing July 31, 2022	133	132,397
Term Loan, 4.00%, Maturing July 31, 2022	408	406,731
Stena International S.a.r.l.		
Term Loan, 4.00%, Maturing March 3, 2021	2,053	1,716,612
	9	3,587,493
Telecommunications 1.5%		
Ciena Corporation		
Term Loan, 3.75%, Maturing July 15, 2019	1,745	1,737,109
Intelsat Jackson Holdings S.A.		
Term Loan, 3.75%, Maturing June 30, 2019	10,100	9,178,375
IPC Corp.		
Term Loan, 5.50%, Maturing August 6, 2021	2,074	1,897,481
Mitel US Holdings, Inc.		
Term Loan, 5.50%, Maturing April 29, 2022	2,885	2,890,637
Syniverse Holdings, Inc.		
Term Loan, 4.00%, Maturing April 23, 2019	2,345	1,770,389
Term Loan, 4.00%, Maturing April 23, 2019	2,776	2,096,212
Telesat Canada		
Term Loan, 3.50%, Maturing March 28, 2019	5,723	5,701,640
Windstream Corporation		
Term Loan, 3.50%, Maturing August 8, 2019	963	959,604
	9	26,231,447
Utilities 1.1%		
Calpine Construction Finance Company L.P.	1 010	1 100 776
Term Loan, 3.00%, Maturing May 3, 2020		1,190,776
Term Loan, 3.25%, Maturing January 31, 2022	1,216	1,196,097
Calpine Corporation		
Term Loan, 3.50%, Maturing May 27, 2022	3,737	3,702,213
Dynegy Holdings, Inc.		
Term Loan, 4.00%, Maturing April 23, 2020	4,111	4,032,451
Electrical Components International, Inc.		
Term Loan, 5.75%, Maturing May 28, 2021	1,445	1,444,682
EWT Holdings III Corp.		
Term Loan, 4.75%, Maturing January 15, 2021	512	510,595
Term Loan, 5.50%, Maturing January 15, 2021	698	696,504
Granite Acquisition, Inc.		
Term Loan, 5.00%, Maturing December 19, 2021	143	137,683
Term Loan, 5.00%, Maturing December 19, 2021	3,208	3,082,212
Invenergy Thermal Operating I, LLC		

Term Loan, 6.50%, Maturing October 19, 2022	223	210,472
Lonestar Generation, LLC		
Term Loan, 5.25%, Maturing February 22, 2021	1,332	1,025,842
Longview Power, LLC		
Term Loan, 7.00%, Maturing April 13, 2021	347	304,920

	Principal		
Borrower/Tranche Description	Amount* (000 s omitted)		Value
TPF II Power, LLC	(111 111 1111)		
Term Loan, 5.52%, Maturing October 2, 2021	1,739	\$	1,737,943
		\$	19,272,390
		Ψ	19,272,390
Total Senior Floating-Rate Loans (identified cost \$1,003,874,156)		\$	961,046,578
Corporate Bonds & Notes 53.8%			
-			
	Principal Amount*		
Security Assessment Defense A 9.67	(000 s omitted)		Value
Aerospace and Defense 0.8%			
Aerojet Rocketdyne Holdings, Inc. 7.125%, 3/15/21	2,215	\$	2,337,379
CBC Ammo, LLC/CBC FinCo, Inc.	2,213	Ф	2,331,319
7.25%, 11/15/21 <sup>(8)</sup>	2,415		2,052,750
Hexcel Corp.	2,113		2,032,730
4.70%, 8/15/25	369		394,024
<b>Huntington Ingalls Industries, Inc.</b>			
5.00%, 11/15/25 <sup>(8)</sup>	675		714,656
Orbital ATK, Inc.			
5.25%, 10/1/21	1,515		1,588,902
TransDigm, Inc.			
7.50%, 7/15/21	460		486,450
6.00%, 7/15/22	2,850		2,879,013
6.50%, 7/15/24 VistaJet Malta Finance PLC/VistaJet Co. Finance, LLC	2,785		2,812,850
7.75%, 6/1/20 <sup>(8)</sup>	2,490		1,139,175
1.13 /0, 0/11/20	2,450		1,139,173
		\$	14,405,199
Air Transport 0.1%			
WestJet Airlines, Ltd.	2.000	ф	2.012.274
3.50%, 6/16/21 <sup>(8)</sup>	2,000	\$	2,012,374
		ф	2 012 254
		\$	2,012,374
Automotivo 0.00/			
Automotive 0.9% American Axle & Manufacturing, Inc.			
5.125%, 2/15/19	660	\$	672,195
Deck Chassis Acquisition, Inc.	000	Ψ	072,193
10.00%, 6/15/23 <sup>(8)</sup>	1,840		1,909,000
FTE Verwaltungs GmbH			
9.00%, 7/15/20 <sup>(9)</sup>	EUR 400		469,424
General Motors Co.			
5.00%, 4/1/35	1,095		1,094,439
General Motors Financial Co., Inc.			1.00000
4.75%, 8/15/17 6.75%, 6/1/18	1,615		1,666,884
6.75%, 6/1/18  Jaguar Land Rover Automotive PLC	1,365		1,483,931
5.00%, 2/15/22 <sup>(9)</sup>	GBP 400		540,487
J.00 /0, 4/ 1J/ 44	GDI 400		570,707

Schaeffler Holding Finance B.V.		
$6.875\%, 8/15/18^{(8)(10)}$	1,785	1,825,163
$6.75\%, 11/15/22^{(8)(10)}$	2,334	2,579,014
ZF North America Capital, Inc.		
4.00%, 4/29/20(8)	1,200	1,235,244
4.50%, 4/29/22(8)	720	732,600
4.75%, 4/29/25 <sup>(8)</sup>	630	640,628

\$ 14,849,009

Autoritia and New Zealand Banking Group, Ltd.   1,000   1,007,386   1,000   1,007,386   1,000   1,007,386   1,000   1,007,386   1,000   1,007,386   1,000   1,007,386   1,000   1,007,386   1,000   1,007,386   1,000   1,007,386   1,000   1,007,386   1,007,386   1,000   1,007,386	Security Banks and Thrifts 1.0%	Principal Amount* (000 s omitted)		Value
4494, 519269   1,000   5 1,027,386   1,000   5 1,027,386   1,027,386   1,027,386   1,027,386   1,027,386   1,027,386   1,027,258   1,027				
Banco Nizeya Argentaria SA		1.000	\$	1.027.386
1,994,025   1,99		-,000	-	2,027,000
Banco do Brasil SA   900% to 60 fla2A, 6294989101   801 624,789   808   804,7789   808   808,7859, 11/1725   81,815   81,815   81,8177   82,759, 11/1725   81,815   81,8177   82,759, 11/1725   81,815   82,759, 11/1725   82,759,		2,010		1,994,925
BankUnited, Inc.   4,875%, 11/1725   1,815   1,888,002     4,920%, 10/29075   950   978,978     5,000%, 11/1926   950   978,978     5,000%, 11/1926   950   960,000     5,000%, 11/1926   950   960,000     5,000%, 11/1926   960,000   960,000     5,000%, 11/1926   960,000   960,000     5,000%, 11/1926   960,000   960,000     5,000%, 11/1926   960,000   960,000     5,000%, 11/1926   960,000   960,000     5,000%, 11/1926   960,000   960,000     5,000%, 11/1926   960,000   960,000     5,000%, 11/1926   960,000   960,000     5,000%, 11/1928   960,000     5,000%, 11/1928   960,000     5,000%, 11/1928   960,000     5,000%, 11/1928   960,000     5,000%, 11/1928   960,000     5,000%, 11/1928   960,000     5,000%, 11/1928   960,000     5,000%, 11/1928   960,000     5,000%, 11/1928   960,000     5,000%, 11/1928   960,000     5,000%, 11/1928   960,000     5,000%, 11/1928   960,000     5,000%, 11/1928   960,000     5,000%, 11/1928   960,000     5,000%, 11/1928   96	·	,		, ,
### 1875 (*** 1/17/25**** 1885 (*** 1885 (*** 1885 (*** 1885 (*** 1885 (*** 1885 (*** 1885 (*** 1885 (*** 1885 (*** 1885 (** 1885 (***	9.00% to 6/18/24, 6/29/49 <sup>(8)(11)</sup>	801		624,780
Capital One Financial Corp.   950   978.979   179.00	BankUnited, Inc.			
\$20, 10/29/25	4.875%, 11/17/25	1,815		1,888,907
Credit suisse Group Funding Guernsey, Ltd.         250         260.544           Development Bank of Mongolia, LLC         617         620.085           5.75%, 3/21/17°9         190         1.910.00           3.50%, 12/15/20         1,90         1.919.00           1.95%, 7/15/21/98/12         60         4.99.93           6.125%, 7/15/21/98/12         60         4.99.93           6.125%, 7/15/21/98/12         60         4.99.93           6.125%, 7/15/21/98/12         60         4.99.93           6.125%, 7/15/21/98/12         200         2.002.678           5.814         1,190/25         2.00         2.002.678           Societ Generale SA         1,500         1,492.500           2.5% to 1/12/18, 12/31/49°×10         1,500         1,492.500           Zions Bancorporation         1,890         1,004.75           5.65% to 1/15/18, 1/15/23°01         1,890         1,004.75           4.25%, 5/1/23         2,910         3,040.95           Constellation Brands, Inc.           Constellation Brands	Capital One Financial Corp.			
\$250   \$260.544   \$250   \$260.544   \$250   \$260.544   \$250   \$260.544   \$250   \$260.544   \$250   \$260.544   \$250.556		950		978,979
Pevelopment Bank of Mongolia, LLC   S.75%, 3/21/17 <sup>90</sup>   10, 20, 20, 20, 20, 20, 20, 20, 20, 20, 2				
5.75%, 3/21/17 <sup>90</sup> 1,70         620,085           First Horizon National Corp.         1,900         1,919,509           7.828 Rancorp, Inc.         650         649,993           6.125%, 71/5/21 <sup>60/12)</sup> 650         649,993           Lloyds Banking Group PLC         1,715         1,728,130           Santander Issuances SAU         2,000         2,002,678           S.179%, 11/19/25         2,000         2,002,678           Scotete Generale SA         3,500         1,892,500           8,25% to 11/29/18, 12/31/49 <sup>99,11</sup> 1,500         1,904,175           Scote to 11/15/18, 11/15/23 <sup>(11)</sup> 1,890         1,904,175           Beverage and Tobacco 0.3%           Constellation Brands, Inc.           Constellation Brands, Inc.           Constellation Brands, Inc.           Constellation Brands, Inc.           Logonome Conference           Alloyde Conference           Alloyde Conference           Brokerage/Securities Dealers/Investment Houses 0.1%           Brokerage/Securities Dealers/Investment Houses 0.1%           Alloyde Conference           Conference           Logonome Conf		250		260,544
First Horizon National Corp.				
1,900   1,91,950   1		617		620,085
Plagstar Bancorp, Inc.   1,25%, 7/15/21   96/12   97/25   98/26, 12/10/25   98/26,		4.000		1 010 700
6.125%, 7/15/21 <sup>(6)(12)</sup> 6.10948 Banking Group PLC  Lloyds Banking Group PLC  Lloyds Banking Group PLC  1,715 1,728,130  Santander Issuances SAU  5.179%, 1/119/25 2,000 2,002,678  Societe Generale SA  8,25% to 1/129/18, 1/23/149 <sup>(9)(11)</sup> 1,500 1,492,500  Zions Bancorporation  5.65% to 11/15/18, 11/15/23 <sup>(11)</sup> 1,890 1,904,175  Beverage and Tobacco 0.3%  Constellation Brands, Inc.  6.00%, 5/1/22 1,530 \$ 1,728,900  4,25%, 5/1/23 2,910 3,040,950  Brokerage/Securities Dealers/Investment Houses 0.1%  Alliance Data Systems Corp.  6.375%, 4/1/20 <sup>(8)</sup> 7,29 \$ 7,65,450  1,233,613  Building and Development 1.9%  Building and Development 1.9%  Building Sirts Source, Inc.  7,25%, 6/12(18) 7,29 \$ 7,65,450  10,75%, 8/15/23 <sup>(8)</sup> 7,85 \$ 1,919,925  HD Supply, Inc.  7,20%, 7/15/20 \$ 3,650 3,832,135  5,25%, 1/15/20 <sup>(8)</sup> 1,545 1,625,634  Hillman Group, Inc. (The)  6,375%, 4/15/20 <sup>(8)</sup> 2,665 2,385,175		1,900		1,919,509
Loye		(50		(40,002
1,715   1,728,130     Santander Issuances SAU     5,179%, 11/19/25   2,000   2,002,678     5,000   2,002,678     5,000   2,002,678     5,000   2,002,678     5,000   2,002,678     5,000   1,500   1,492,500     5,000   1,500   1,904,175     5,000   1,904,175     5,000   1,904,175     5,000   1,904,175     5,000   1,904,175     5,000   1,904,175     5,000   1,904,175     5,000   1,904,175     5,000   1,904,175     5,000   1,904,175     5,000   1,904,175     5,000   1,904,175     6,000   1,904,175     6,000   1,904     6,000   1,9		650		649,993
Santader Issuances SAU   2,000   2,002,678   2,007   17/19/25   2,000   2,002,678   2,007   17/19/25   2,000   2,002,678   2,007   2,002,678   2,002		1 715		1 720 120
5.179%, 11/19/25       2,000       2,026,678         Societe Generale SA       1,500       1,492,500         2.5% to 11/29/18, 12/31/49 <sup>(0)(11)</sup> 1,500       1,904,175         5.6% to 11/15/18, 11/15/23 <sup>(11)</sup> 1,890       1,904,175         Beverage and Tobacco 0.3%         Constellation Brands, Inc.         6.00%, 5/1/22       1,530       \$ 1,728,900         4.25%, 5/1/23       2,910       3,040,950         Brokerage/Securities Dealers/Investment Houses 0.1%         Alliance Data Systems Corp.         6.375%, 4/1/20 <sup>(0)</sup> 1,210       \$ 1,223,613         Building and Development 1.9%         Building and Development 1.9%         Building and Development 1.9%         Builders FirstSource, Inc.         7.625%, 6/1/21 <sup>(0)</sup> 729       \$ 765,450         10.75%, 8/15/23 <sup>(8)</sup> 745       8 13,912         6.95%, 12/15/21 <sup>(8)</sup> 1,855       1,919,925         HD Supply, Inc.         7.50%, 7/15/20       3,650       3,832,135         5,25%, 12/15/21 <sup>(8)</sup> 1,655       1,625,634         HIlman Group, Inc. (The)         6,375%, 7/15/22 <sup>(8)</sup> 2,665		1,/15		1,/28,130
Societ Generale SA   8,25% to 11/29/18, 1/231/49 <sup>(9)(11)</sup>   1,500   1,492,500   1,505   1,202,501   1,500   1,492,500   1,505   1,11/5/18, 11/15/23 <sup>(11)</sup>   1,890   1,904,175   1,890   1,904,175   1,890   1,904,175   1,890   1,904,175   1,890   1,904,175   1,890   1,904,175   1,890   1,904,175   1,890   1,503   1,728,900   1,503   1,728,900   1,503   1,728,900   1,503   1,728,900   1,505   1,904,175   1,905		2,000		2 002 679
8.25% to 11/29/18, 12/31/49 <sup>(9)(11)</sup> Zions Bancorporation 5.65% to 11/15/18, 11/15/23 <sup>(11)</sup> 8everage and Tobacco 0.3%  Constellation Brands, Inc. 6.0%, 5/1/22 1.530 2,910 3,040,950 4.25%, 5/1/23 2,910 3,040,950 8everage/Securities Dealers/Investment Houses 0.1%  Alliance Data Systems Corp. 6.375%, 4/1/20 <sup>(8)</sup> 1,210 8 1,223,613  Building and Development 1.9% Builders FirstSource, Inc. 7.625%, 6/1/21 <sup>(8)</sup> 7.29 7.65,450 7.65%, 8/15/23 8 1,855 8 1,919,925 HD Supply, Inc. 7.50%, 7/15/20 3,650 3,832,135 5,25%, 12/15/21 <sup>(8)</sup> 1,545 1,625,634 HIllman Group, Inc. (The) 6,375%, 7/15/20 <sup>(8)</sup> 3,265 2,385,17		2,000		2,002,078
		1.500		1 402 500
1,900   1,904,175		1,500		1,492,300
Severage and Tobacco 0.3%   Constellation Brands, Inc.		1 890		1 904 175
Constellation Brands, Inc.   6.00%, \$/1/22		,	\$	
Constellation Brands, Inc.   6.00%, \$/1/22	Beverage and Tobacco 0.3%			
4.25%, 5/1/23  Brokerage/Securities Dealers/Investment Houses 0.1%  Alliance Data Systems Corp. 6.375%, 4/1/20 <sup>(8)</sup> 1,210  \$1,223,613  Building and Development 1.9%  Builders FirstSource, Inc. 7.625%, 6/1/21 <sup>(8)</sup> 729 \$765,450 10,75%, 8/15/23 <sup>(8)</sup> 745 813,912  Greystar Real Estate Partners, LLC 8.25%, 12/1/22 <sup>(8)</sup> 1,855 1,919,925  HD Supply, Inc. 7.50%, 7/15/20 3,650 3,832,135 5,25%, 12/15/21 <sup>(8)</sup> 1,545 1,625,634  Hillman Group, Inc. (The) 6.375%, 7/15/22 <sup>(8)</sup> 2,665 2,385,175	S .			
Sample   Securities Dealers/Investment Houses   0.1%   Alliance Data Systems Corp.	6.00%, 5/1/22	1,530	\$	1,728,900
Brokerage/Securities Dealers/Investment Houses 0.1% Alliance Data Systems Corp. 6.375%, 4/1/20 <sup>(8)</sup> 1,210 \$ 1,223,613  Building and Development 1.9% Builders FirstSource, Inc. 7.625%, 6/1/21 <sup>(8)</sup> 729 \$ 765,450 10.75%, 8/15/23 <sup>(8)</sup> 745 813,912  Greystar Real Estate Partners, LLC 8.25%, 12/1/22 <sup>(8)</sup> 1,855 1,919,925  HD Supply, Inc. 7.50%, 7/15/20 3,650 3,832,135 5.25%, 12/15/21 <sup>(8)</sup> 1,545 1,625,634  Hillman Group, Inc. (The) 6.375%, 7/15/22 <sup>(8)</sup> 2,665 2,385,175	4.25%, 5/1/23	2,910		3,040,950
Brokerage/Securities Dealers/Investment Houses 0.1% Alliance Data Systems Corp. 6.375%, 4/1/20 <sup>(8)</sup> 1,210 \$ 1,223,613  Building and Development 1.9% Builders FirstSource, Inc. 7.625%, 6/1/21 <sup>(8)</sup> 729 \$ 765,450 10.75%, 8/15/23 <sup>(8)</sup> 745 813,912  Greystar Real Estate Partners, LLC 8.25%, 12/1/22 <sup>(8)</sup> 1,855 1,919,925  HD Supply, Inc. 7.50%, 7/15/20 3,650 3,832,135 5.25%, 12/15/21 <sup>(8)</sup> 1,545 1,625,634  Hillman Group, Inc. (The) 6.375%, 7/15/22 <sup>(8)</sup> 2,665 2,385,175				
Brokerage/Securities Dealers/Investment Houses 0.1% Alliance Data Systems Corp. 6.375%, 4/1/20 <sup>(8)</sup> 1,210 \$ 1,223,613  Building and Development 1.9% Builders FirstSource, Inc. 7.625%, 6/1/21 <sup>(8)</sup> 729 \$ 765,450 10.75%, 8/15/23 <sup>(8)</sup> 745 813,912  Greystar Real Estate Partners, LLC 8.25%, 12/1/22 <sup>(8)</sup> 1,855 1,919,925  HD Supply, Inc. 7.50%, 7/15/20 3,650 3,832,135 5.25%, 12/15/21 <sup>(8)</sup> 1,545 1,625,634  Hillman Group, Inc. (The) 6.375%, 7/15/22 <sup>(8)</sup> 2,665 2,385,175			\$	4,769,850
Alliance Data Systems Corp.  6.375%, 4/1/20 <sup>(8)</sup> 1,210 \$ 1,223,613   Building and Development 1.9%  Builders FirstSource, Inc.  7.625%, 6/1/21 <sup>(8)</sup> 729 \$ 765,450 10.75%, 8/15/23 <sup>(8)</sup> 745 813,912  Greystar Real Estate Partners, LLC  8.25%, 12/1/22 <sup>(8)</sup> 1,855 1,919,925  HD Supply, Inc.  7.50%, 7/15/20  3,650 3,832,135 5.25%, 12/15/21 <sup>(8)</sup> Hillman Group, Inc. (The)  6.375%, 7/15/22 <sup>(8)</sup> 2,665 2,385,175				, ,
Alliance Data Systems Corp.  6.375%, 4/1/20 <sup>(8)</sup> 1,210 \$ 1,223,613   Building and Development 1.9%  Builders FirstSource, Inc.  7.625%, 6/1/21 <sup>(8)</sup> 729 \$ 765,450 10.75%, 8/15/23 <sup>(8)</sup> 745 813,912  Greystar Real Estate Partners, LLC  8.25%, 12/1/22 <sup>(8)</sup> 1,855 1,919,925  HD Supply, Inc.  7.50%, 7/15/20  3,650 3,832,135 5.25%, 12/15/21 <sup>(8)</sup> Hillman Group, Inc. (The)  6.375%, 7/15/22 <sup>(8)</sup> 2,665 2,385,175	Brokerage/Securities Dealers/Investment Houses 0.1%			
6.375%, 4/1/20 <sup>(8)</sup> 1,210 \$ 1,223,613   Building and Development 1.9%  Builders FirstSource, Inc.  7.625%, 6/1/21 <sup>(8)</sup> 10.75%, 8/15/23 <sup>(8)</sup> 729 \$ 765,450 10.75%, 8/15/23 <sup>(8)</sup> 745 813,912  Greystar Real Estate Partners, LLC  8.25%, 12/1/22 <sup>(8)</sup> 1,855 1,919,925  HD Supply, Inc.  7.50%, 7/15/20 3,650 3,832,135 5.25%, 12/15/21 <sup>(8)</sup> 1,545 1,625,634  Hillman Group, Inc. (The)  6.375%, 7/15/22 <sup>(8)</sup> 2,665 2,385,175				
\$ 1,223,613         Building and Development 1.9%         Builders FirstSource, Inc.         7.625%, 6/1/21 <sup>(8)</sup> 729       765,450         10.75%, 8/15/23 <sup>(8)</sup> 745       813,912         Greystar Real Estate Partners, LLC         8.25%, 12/1/22 <sup>(8)</sup> 1,855       1,919,925         HD Supply, Inc.         7.50%, 7/15/20       3,650       3,832,135         5.25%, 12/15/21 <sup>(8)</sup> 1,545       1,625,634         Hillman Group, Inc. (The)         6.375%, 7/15/22 <sup>(8)</sup> 2,665       2,385,175		1,210	\$	1,223,613
Building and Development 1.9%         Builders FirstSource, Inc.         7.625%, 6/1/21 <sup>(8)</sup> 729       765,450         10.75%, 8/15/23 <sup>(8)</sup> 745       813,912         Greystar Real Estate Partners, LLC         8.25%, 12/1/22 <sup>(8)</sup> 1,855       1,919,925         HD Supply, Inc.         7.50%, 7/15/20       3,650       3,832,135         5.25%, 12/15/21 <sup>(8)</sup> 1,545       1,625,634         Hillman Group, Inc. (The)         6.375%, 7/15/22 <sup>(8)</sup> 2,665       2,385,175				
Building and Development 1.9%         Builders FirstSource, Inc.         7.625%, 6/1/21 <sup>(8)</sup> 729       765,450         10.75%, 8/15/23 <sup>(8)</sup> 745       813,912         Greystar Real Estate Partners, LLC         8.25%, 12/1/22 <sup>(8)</sup> 1,855       1,919,925         HD Supply, Inc.         7.50%, 7/15/20       3,650       3,832,135         5.25%, 12/15/21 <sup>(8)</sup> 1,545       1,625,634         Hillman Group, Inc. (The)         6.375%, 7/15/22 <sup>(8)</sup> 2,665       2,385,175			\$	1.223.613
Builders FirstSource, Inc.         7.625%, 6/1/21 <sup>(8)</sup> 729       \$ 765,450         10.75%, 8/15/23 <sup>(8)</sup> 745       813,912         Greystar Real Estate Partners, LLC         8.25%, 12/1/22 <sup>(8)</sup> 1,855       1,919,925         HD Supply, Inc.         7.50%, 7/15/20       3,650       3,832,135         5.25%, 12/15/21 <sup>(8)</sup> 1,545       1,625,634         Hillman Group, Inc. (The)         6.375%, 7/15/22 <sup>(8)</sup> 2,665       2,385,175			Ψ	1,220,010
Builders FirstSource, Inc.         7.625%, 6/1/21 <sup>(8)</sup> 729       \$ 765,450         10.75%, 8/15/23 <sup>(8)</sup> 745       813,912         Greystar Real Estate Partners, LLC         8.25%, 12/1/22 <sup>(8)</sup> 1,855       1,919,925         HD Supply, Inc.         7.50%, 7/15/20       3,650       3,832,135         5.25%, 12/15/21 <sup>(8)</sup> 1,545       1,625,634         Hillman Group, Inc. (The)         6.375%, 7/15/22 <sup>(8)</sup> 2,665       2,385,175	Ruilding and Davelonment 10%			
7.625%, 6/1/21 <sup>(8)</sup> 729       \$ 765,450         10.75%, 8/15/23 <sup>(8)</sup> 745       813,912         Greystar Real Estate Partners, LLC         8.25%, 12/1/22 <sup>(8)</sup> 1,855       1,919,925         HD Supply, Inc.         7.50%, 7/15/20       3,650       3,832,135         5.25%, 12/15/21 <sup>(8)</sup> 1,545       1,625,634         Hillman Group, Inc. (The)         6.375%, 7/15/22 <sup>(8)</sup> 2,665       2,385,175				
10.75%, 8/15/23(8)       745       813,912         Greystar Real Estate Partners, LLC         8.25%, 12/1/22(8)       1,855       1,919,925         HD Supply, Inc.         7.50%, 7/15/20       3,650       3,832,135         5.25%, 12/15/21(8)       1,545       1,625,634         Hillman Group, Inc. (The)         6.375%, 7/15/22(8)       2,665       2,385,175		729	\$	765.450
Greystar Real Estate Partners, LLC         8.25%, 12/1/22 <sup>(8)</sup> 1,855       1,919,925         HD Supply, Inc.         7.50%, 7/15/20       3,650       3,832,135         5.25%, 12/15/21 <sup>(8)</sup> 1,545       1,625,634         Hillman Group, Inc. (The)         6.375%, 7/15/22 <sup>(8)</sup> 2,665       2,385,175			ψ	
8.25%, 12/1/22 <sup>(8)</sup> 1,855       1,919,925         HD Supply, Inc.         7.50%, 7/15/20       3,650       3,832,135         5.25%, 12/15/21 <sup>(8)</sup> 1,545       1,625,634         Hillman Group, Inc. (The)         6.375%, 7/15/22 <sup>(8)</sup> 2,665       2,385,175		773		313,712
HD Supply, Inc.         7.50%, 7/15/20       3,650       3,832,135         5.25%, 12/15/21 <sup>(8)</sup> 1,545       1,625,634         Hillman Group, Inc. (The)         6.375%, 7/15/22 <sup>(8)</sup> 2,665       2,385,175		1.855		1,919,925
7.50%, 7/15/20       3,650       3,832,135         5.25%, 12/15/21 <sup>(8)</sup> 1,545       1,625,634         Hillman Group, Inc. (The)         6.375%, 7/15/22 <sup>(8)</sup> 2,665       2,385,175		1,000		-,>,> =0
5.25%, 12/15/21 <sup>(8)</sup> 1,545       1,625,634         Hillman Group, Inc. (The)         6.375%, 7/15/22 <sup>(8)</sup> 2,665       2,385,175		3.650		3,832,135
<b>Hillman Group, Inc. (The)</b> 6.375%, 7/15/22 <sup>(8)</sup> 2,665 2,385,175				
6.375%, 7/15/22 <sup>(8)</sup> 2,385,175				
		2,665		2,385,175
	MDC Holdings, Inc.			

5.625%, 2/1/20	778	807,175
6.00%, 1/15/43	657	507,533
Nortek, Inc.		
8.50%, 4/15/21	1,840	1,909,460
Reliance Intermediate Holdings, L.P.		
6.50%, 4/1/23 <sup>(8)</sup>	4,610	4,817,450
Rexel SA		
5.25%, 6/15/20 <sup>(8)</sup>	2,710	2,806,544

	Principal		
	Amount*		
Security	(000 s omitted)		Value
Standard Industries, Inc.	2.025	Ф	2 000 562
5.375%, 11/15/24 <sup>(8)</sup>	2,825	\$	2,888,562
6.00%, 10/15/25 <sup>(8)</sup>	2,230		2,341,500
TRI Pointe Group, Inc./TRI Pointe Homes, Inc.	1 725		1 742 250
4.375%, 6/15/19 5.875%, 6/15/24	1,725 2,235		1,742,250 2,282,494
USG Corp.	2,233		2,202,494
5.875%, 11/1/21 <sup>(8)</sup>	870		914,587
5.50%, 3/1/25 <sup>(8)</sup>	345		362,681
5.50 %, 5/1/25	313		302,001
		\$	32,722,467
		Ф	32,722,407
D E			
Business Equipment and Services 1.3%			
Acosta, Inc. 7.75%, 10/1/22 <sup>(8)</sup>	4,105	\$	3 600 660
FTI Consulting, Inc.	4,103	Э	3,622,663
6.00%, 11/15/22	3,974		4,189,589
National CineMedia, LLC	3,974		4,109,509
7.875%, 7/15/21	3,090		3,213,600
6.00%, 4/15/22	3,625		3,770,000
ServiceMaster Co., LLC (The)	3,023		3,770,000
7.45%, 8/15/27	1,975		2,039,188
United Rentals North America, Inc.	2,5 / 2		_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
7.375%, 5/15/20	1,167		1,213,680
7.625%, 4/15/22	3,665		3,930,712
6.125%, 6/15/23	225		235,406
		\$	22,214,838
		\$	22,214,838
Cable and Satellite Television 2.9%		\$	22,214,838
Cable and Satellite Television 2.9% Cable One, Inc.		\$	22,214,838
Cable and Satellite Television 2.9% Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup>	810	<b>\$</b> \$	
Cable One, Inc.	810		<b>22,214,838</b> 832,275
<b>Cable One, Inc.</b> 5.75%, 6/15/22 <sup>(8)</sup>	810 1,055		
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp.			832,275
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22			832,275 1,132,142 4,418,481
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24	1,055 4,295 1,980		832,275 1,132,142 4,418,481 2,088,702
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24 <sup>(8)</sup>	1,055 4,295 1,980 230		832,275 1,132,142 4,418,481 2,088,702 240,350
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup>	1,055 4,295 1,980 230 3,605		832,275 1,132,142 4,418,481 2,088,702 240,350 3,668,087
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup>	1,055 4,295 1,980 230		832,275 1,132,142 4,418,481 2,088,702 240,350
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp.	1,055 4,295 1,980 230 3,605 1,885		832,275 1,132,142 4,418,481 2,088,702 240,350 3,668,087 1,946,263
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup>	1,055 4,295 1,980 230 3,605		832,275 1,132,142 4,418,481 2,088,702 240,350 3,668,087
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/124 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital	1,055 4,295 1,980 230 3,605 1,885		832,275 1,132,142 4,418,481 2,088,702 240,350 3,668,087 1,946,263
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/124 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp.	1,055 4,295 1,980 230 3,605 1,885		832,275 1,132,142 4,418,481 2,088,702 240,350 3,668,087 1,946,263 100,275
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup>	1,055 4,295 1,980 230 3,605 1,885		832,275 1,132,142 4,418,481 2,088,702 240,350 3,668,087 1,946,263
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC	1,055 4,295 1,980 230 3,605 1,885		832,275 1,132,142 4,418,481 2,088,702 240,350 3,668,087 1,946,263 100,275 537,069
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19	1,055 4,295 1,980 230 3,605 1,885 105 452		832,275 1,132,142 4,418,481 2,088,702 240,350 3,668,087 1,946,263 100,275 537,069 209,475
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21	1,055 4,295 1,980 230 3,605 1,885 105 452		832,275  1,132,142  4,418,481  2,088,702  240,350  3,668,087  1,946,263  100,275  537,069  209,475  2,842,550
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21 5.25%, 6/1/24	1,055 4,295 1,980 230 3,605 1,885 105 452		832,275 1,132,142 4,418,481 2,088,702 240,350 3,668,087 1,946,263 100,275 537,069 209,475
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21 5.25%, 6/1/24 DISH DBS Corp.	1,055  4,295 1,980 230 3,605 1,885  105  452  190 2,780 355		832,275  1,132,142  4,418,481 2,088,702 240,350 3,668,087 1,946,263  100,275  537,069  209,475 2,842,550 323,050
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 (8) Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21 5.25%, 6/1/24 DISH DBS Corp. 6.75%, 6/1/21	1,055  4,295 1,980 230 3,605 1,885  105  452  190 2,780 355 3,310		832,275  1,132,142  4,418,481 2,088,702 240,350 3,668,087 1,946,263  100,275  537,069  209,475 2,842,550 323,050  3,438,263
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21 5.25%, 6/1/24 DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22	1,055  4,295 1,980 230 3,605 1,885  105  452  190 2,780 355  3,310 3,055		832,275  1,132,142  4,418,481 2,088,702 240,350 3,668,087 1,946,263  100,275  537,069  209,475 2,842,550 323,050  3,438,263 2,978,625
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21 5.25%, 6/1/24 DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22 5.875%, 11/15/24	1,055  4,295 1,980 230 3,605 1,885  105  452  190 2,780 355 3,310		832,275  1,132,142  4,418,481 2,088,702 240,350 3,668,087 1,946,263  100,275  537,069  209,475 2,842,550 323,050  3,438,263
Cable One, Inc. 5.75%, 6/15/22(8)  Cablevision Systems Corp. 7.75%, 4/15/18  CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24(8) 5.375%, 5/1/25(8) 5.75%, 2/15/26(8)  Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21(8)  Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35(8)  CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21 5.25%, 6/1/24  DISH DBS Corp. 6.38%, 6/1/21 5.875%, 7/15/22 5.875%, 11/15/24  IAC/InterActiveCorp	1,055  4,295 1,980 230 3,605 1,885  105  452  190 2,780 355 3,310 3,055 1,815		832,275  1,132,142  4,418,481 2,088,702 240,350 3,668,087 1,946,263  100,275  537,069  209,475 2,842,550 323,050  3,438,263 2,978,625 1,701,563
Cable One, Inc. 5.75%, 6/15/22 <sup>(8)</sup> Cablevision Systems Corp. 7.75%, 4/15/18 CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22 5.75%, 1/15/24 5.875%, 4/1/24 <sup>(8)</sup> 5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21 5.25%, 6/1/24 DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22 5.875%, 11/15/24	1,055  4,295 1,980 230 3,605 1,885  105  452  190 2,780 355  3,310 3,055		832,275  1,132,142  4,418,481 2,088,702 240,350 3,668,087 1,946,263  100,275  537,069  209,475 2,842,550 323,050  3,438,263 2,978,625

10.125%, 1/15/23 <sup>(8)</sup>	2,880	3,232,800
10.875%, 10/15/25 <sup>(8)</sup>	3,350	3,844,125
Numericable-SFR S.A.		
$6.00\%$ , $5/15/22^{(8)}$	3,820	3,729,275
6.25%, 5/15/24 <sup>(8)</sup>	555	532,800
UPCB Finance V, Ltd.		
7.25%, 11/15/21 <sup>(8)</sup>	2,750	2,876,664

		ncipal		
C		ount*		V/-l
Security LIDCR Elimana VI I 44	(000 s	s omitted)		Value
UPCB Finance VI, Ltd. 6.875%, 1/15/22 <sup>(8)</sup>		1 022	¢	1,902,234
		1,823	\$	1,902,234
Virgin Media Secured Finance PLC 5.50%, 1/15/25 <sup>(8)</sup>		725		714 125
5.25%, 1/15/26 <sup>(8)</sup>				714,125 2,366,213
	CDD	2,430		
6.25%, 3/28/29 <sup>(9)</sup> VTR Finance B.V.	GBP	400		524,645
6.875%, 1/15/24 <sup>(8)</sup>		1 575		1 574 101
Ziggo Bond Finance B.V.		1,575		1,574,181
5.875%, 1/15/25 <sup>(8)</sup>		020		002 100
5.875%, 1/13/25		930		902,100
			\$	50,427,532
Capital Goods 0.1%				
Valmont Industries, Inc.				
5.00%, 10/1/44		1,000	\$	953,327
			\$	953,327
				ĺ
Chemicals and Plastics 0.8%				
Albemarle Corp.				
4.15%, 12/1/24		600	\$	629,633
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding B		000	Ψ	029,033
B.V.				
7.375%, 5/1/21 <sup>(8)</sup>		2,810		2,968,062
Monitchem HoldCo 2 SA		2,610		2,908,002
6.875%, 6/15/22 <sup>(9)</sup>	EUR	400		392,838
	EUK	400		392,838
Platform Specialty Products Corp. 10.375%, 5/1/21 <sup>(8)</sup>		660		666 600
6.50%, 2/1/22 <sup>(8)</sup>				666,600
		2,325		2,057,625
Scotts Miracle-Gro Co. (The) 6.00%, 10/15/23 <sup>(8)</sup>		670		700 525
		670		708,525
Tronox Finance, LLC		2 475		2 507 562
6.375%, 8/15/20 7.50%, 2/15/20 <sup>(8)</sup>		3,475		2,597,563
7.50%, 3/15/22 <sup>(8)</sup>		910		659,750
W.R. Grace & Co.		2.170		2 225 100
5.125%, 10/1/21 <sup>(8)</sup>		2,170		2,235,100
5.625%, 10/1/24 <sup>(8)</sup>		490		504,088
			\$	13,419,784
Clothing/Textiles 0.3%				
BiSoho SAS				
5.875%, 5/1/23 <sup>(9)</sup>	EUR	200	\$	229,157
Hanesbrands Finance Luxembourg SCA				
3.50%, 6/15/24 <sup>(9)</sup>	EUR	435		488,776
PVH Corp.				
7.75%, 11/15/23		3,740		4,263,600
			\$	4,981,533
			Ψ	.,. 01,000
Commercial Services 0.2%				
Block Financial, LLC		1,110	¢	1,192,675
5.25%, 10/1/25 CEB, Inc.		1,110	\$	1,192,073
CED, IIIC				

5.625%, 6/15/23 <sup>(8)</sup>		710	693,138
ExamWorks Group, Inc.			
5.625%, 4/15/23		1,170	1,298,700
Prime Security Services Borrower, LLC/Prime Finance, Inc.			
9.25%, 5/15/23 <sup>(8)</sup>		200	212,500
Verisure Holding AB			
6.00%, 11/1/22 <sup>(8)</sup>	EUR	400	474,307

\$ 3,871,320

		ncipal ount*		
Security		ount on the comments of the co		Value
Conglomerates 0.3%	(444			,
Spectrum Brands, Inc.				
6.375%, 11/15/20		1,100	\$	1,150,875
5.75%, 7/15/25		2,995	Ψ	3,133,519
TMS International Corp.		2,775		5,155,517
7.625%, 10/15/21 <sup>(8)</sup>		2,160		1,522,800
7.02370, 10/13/21		2,100		1,322,000
			\$	5,807,194
Consumer Products 0.3%				
Central Garden & Pet Co.				
6.125%, 11/15/23		880	\$	919,600
HRG Group, Inc.		000	Ψ	717,000
7.875%, 7/15/19		3,780		3,973,725
7.873%, 7713/19		3,760		3,913,123
			\$	4,893,325
Containers and Glass Products 1.0%				
Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc.				
3.653%, 12/15/19(8)(13)		1,020	\$	1,026,375
7.00%, 11/15/20(8)		784		772,646
6.00%, 6/30/21 <sup>(8)</sup>		615		613,462
6.75%, 5/15/24 <sup>(9)</sup>	EUR	425		481,077
Ball Corp.	Lon			.01,077
4.375%, 12/15/20		2,375		2,502,656
4.375%, 12/15/23	EUR	800		959,934
Berry Plastics Corp.	Len	000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
6.00%, 10/15/22		970		1,007,587
Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II		210		1,007,507
Issuer, Inc.				
5.625%, 12/15/16 <sup>(8)</sup>		385		385,963
Owens-Brockway Glass Container, Inc.		303		303,703
5.875%, 8/15/23 <sup>(8)</sup>		1,345		1,415,337
6.375%, 8/15/25 <sup>(8)</sup>		625		654,297
		023		034,297
Reynolds Group Holdings, Inc.		4 150		4,290,062
9.875%, 8/15/19 5.75%, 10/15/20		4,150		
5.75%, 10/15/20		250		258,855
7.00%, 7/15/24 <sup>(8)</sup>		1,485		1,531,592
Smurfit Kappa Acquisitions 2.75%, 2/1/25 <sup>(9)</sup>	EUR	400		447,229
2.73 70, 2/17/25**	EUK	400		447,229
			\$	16,347,072
Distribution & Wholesale 0.1%				
American Tire Distributors, Inc.				
10.25%, 3/1/22 <sup>(8)</sup>		1,875	\$	1,654,688
LKQ Italia Bondco SpA		1,073	ψ	1,007,000
3.875%, 4/1/24 <sup>(9)</sup>	EUR	300		343,745
3.073 /o, 47 1724	LUK	300		343,743
			\$	1,998,433
Diversified Financial Services 1.0%				
AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust				
4.625%, 10/30/20		730	\$	759,565
3.95%, 2/1/22		800		802,000

4.625%, 7/1/22		210	215,844
Argos Merger Sub, Inc.			
7.125%, 3/15/23 <sup>(8)</sup>		4,540	4,681,875
Arrow Global Finance PLC			
$4.75\%, 5/1/23^{(9)(13)}$	EUR	600	659,225
BPCE SA			
4.625%, 7/11/24 <sup>(8)</sup>		775	778,348
Cadence Financial Corp.			
4.875%, 6/28/19 <sup>(8)</sup>		1,375	1,258,125
Citigroup, Inc.			
4.30%, 11/20/26		92	95,032

Sequency   Application   Ap		Principal		
Page   Manufact   M	Security			Value
1,000   1	· · · · · · · · · · · · · · · · · · ·	(000 5 onnecu)		varue
Marian	- 65	985	\$	1,041,220
66.25%, 1/12/21/31         683         590,617           Chebr.III Finance Cos, LIC         1,509         1,440,337           Quicken Losan, Inc.         1,210         1,173,700           5.75%, 51/12/56         1,210         1,173,700           Royal Bank of Canata         1,2706         1,998,870           8,00% to 8/10/25, 12/29/49/11         2,537         2,372,055           Drugs 1.2%         2,537         2,372,055           Drugs 1.2%         Extending Colspan="2">Extending Colspan="2">Extend				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
1,1001/96   1,403,37   1,403,37   1,400,37   1,400,37   1,400,37   1,200   1,173,700   1	•	683		590,617
United Notes           Tyses, \$1/255°         1,210         1,173,000           Royal Bank of Canada           1,919,870           Royal Bank of Scotland Group PLC           8,00% to 8/10/25, 12/29/49 <sup>(1)</sup> 1,790         1,919,870           Solid Bank of Scotland Group PLC           Convariance International Scotland Flore International Scotland Flore International Flore           8,25%, 11/5/19 <sup>(9),100</sup> 4,815         \$ 4,730,737           Table International Flore Internati				
575%, 5/125%         1,210         1,173,00           Royal Bank of Canada         1,291,00         1,919,870           Royal Bank of Scotland Group PLC         2,537         2,372,055           Royal Canada         2,537         2,372,055           Drugs 1.2%         L.294/99 <sup>(1)</sup> A (3,73,737           Drugs 1.2%         L.295         L.	4.50%, 11/20/19 <sup>(8)</sup>	1,509		1,440,337
Royal Bank of Canada   1,919,370   1,919,370   1,919,370   1,920   1,930   1	Quicken Loans, Inc.			
4,65%, 1/27/26         1,790         1,919,870           Royal Bank of Scotland Group PLC         2,537         2,372,005           8,00% to 8/10/25, 1/2/949 <sup>(11)</sup> 2,537         2,372,005           Drugs 1.2%           ConvaTec Finance International SA           8,25%, 1/15/19 <sup>(00,00)</sup> 4,815         \$ 4,730,737           Endo Finance, LLC/Endo Finco, Inc.           1806 LLC/Endo Finco, Inc.           6,00%, 2/1/25 <sup>(00)</sup> 465         411,525           6,00%, 2/1/25 <sup>(00)</sup> 465         411,525           Mallinekroft International Finance SA/Mallinekroft CB, LLC           4,415/20 <sup>(00)</sup> 3,20         3,492,212           5,00%, 2/1/25 <sup>(00)</sup> 3,730         3,492,212           5,00%, 4/15/25 <sup>(00)</sup> 3,730         3,492,212           5,00%, 4/15/25 <sup>(00)</sup> 3,730         3,492,212           5,00%, 4/15/25 <sup>(00)</sup> 425         36,760           2,00%, 4/15/25 <sup>(00)</sup> 425         36,760           5,00%, 4/15/25 <sup>(00)</sup> 1,165         96,050           5,00%, 4/15/25 <sup>(00)</sup> 3,55         3,12,188           6,125%, 4/15/25 <sup>(00)</sup> 3,50         2,69,356	5.75%, 5/1/25 <sup>(8)</sup>	1,210		1,173,700
Rayal Bank of Scotland Group PLC   S.00% to 8/10/25, 12/29/49 <sup>(11)</sup>   2,537   2,372,095	Royal Bank of Canada			
Page	4.65%, 1/27/26	1,790		1,919,870
Purgs 1.2%				
Page   1.2%   1.2%   2.2%   1.15   1.2%   2.2%   1.15   1.2%   2.2%   1.15   1.2%   2.2%   1.15   1.2%   2.2%   1.15   1.2%   2.2%   1.15   1.2%   2.2%   2.2%   1.15   2.2%	8.00% to 8/10/25, 12/29/49 <sup>(11)</sup>	2,537		2,372,095
Page   1.2%   1.2%   2.2%   1.15   1.2%   2.2%   1.15   1.2%   2.2%   1.15   1.2%   2.2%   1.15   1.2%   2.2%   1.15   1.2%   2.2%   1.15   1.2%   2.2%   2.2%   1.15   2.2%				
Page   1.2%   1.2%   2.2%   1.15   1.2%   2.2%   1.15   1.2%   2.2%   1.15   1.2%   2.2%   1.15   1.2%   2.2%   1.15   1.2%   2.2%   1.15   1.2%   2.2%   2.2%   1.15   2.2%			\$	17,787,853
Control Finance International SA   \$   \$   \$   \$   \$   \$   \$   \$   \$				, ,
Control Finance International SA   \$   \$   \$   \$   \$   \$   \$   \$   \$	Drugs 1.2%			
8.25%, 1/15/19/88/100       4,815       \$ 4,730,737         Endo Finance, LLC/Endo Finco, Inc.         17.75%, 1/15/22/9       465       172,513         Endo Lul/Endo Finance, LLC/Endo Finco, Inc.         1.00%, 7/15/23/9       465       41,162,525         6.00%, 7/15/23/9       1,210       1,173,700         5.625%, 10/15/23/9       1,210       1,173,700         5.625%, 10/15/23/9       1,210       1,173,700         5.625%, 10/15/23/9       1,215       1,000,001         Value         8.75%, 10/15/23/9       1,615       1,432,33       3,625%, 10/15/23/9       1,615       1,432,33       3,625%, 12/121(9)       1,615       1,432,33       3,5625%, 12/121(9)       1,615       9,625%, 12/121(9)       1,615       1,432,288       6,625%, 12/121(9)       1,615       1,432,288       6,625%, 12/121(9)       1,615       1,432,33       3,5625%, 12/121(9)       1,615       1,625%, 12/121(9) </td <td></td> <td></td> <td></td> <td></td>				
Profession   Pro		4.815	\$	4.730.737
7.75% . 1/15/22/8) 185 172.513 1840 141.525 1800		1,013	Ψ	1,730,737
Product Incl. In		185		172,513
6.00%, 7/15/23/8)       465       41,255         6.00%, 2/1/25/8)       1,340       1,169,150         Mallinckrodt International Finance S.A./Mallinckrodt CB, LLC       1,210       1,173,700         4.875%, 4/15/20/8)       3,730       3,492,212         5.625%, 1/15/23/8)       1,215       1,090,001         5.00%, 4/15/25/8)       1,215       1,090,001         Valeant Pharmaceuticals International, Inc.         8,75%, 10/15/20/8)       425       367,625         7.50%, 7/15/21/9)       1,615       1,432,303         5.625%, 12/1/21/9       3,855       3,132,188         6.125%, 4/15/25/8)       3,855       3,132,188         6.125%, 4/15/25/8)       3,855       3,132,188         6.125%, 4/15/25/8)       3,855       3,856         Ceological Services and Equipment 0.3%         Advanced Disposal Services, Inc.         8.25%, 10/1/20       765       \$ 780,300         Clean Harbors, Inc.         8.25%, 10/1/2       900       925,308         5.25%, 8/1/20       1,96       2,023,700         5.87%, 3/1/24       900       877,500         Electric Utilities 0.2%         E.CL SA		103		172,313
1,340   1,169,150   1,340   1,169,150   1,340   1,169,150   1,340   1,340   1,340   1,340   1,340   1,340   1,340   1,340   3,340   3,349,212   3,508   3,330   3,492,212   3,508   1,215   1,090,001   1,255,008   1,215   1,090,001   1,235,008   1,215   1,090,001   1,235,008   1,215   1,232,003   1,615   1,432,303   1,615   1,432,303   1,625,008,715,721   1,615   1,432,303   1,625,008,715,721   1,615   1,432,303   1,625,008,715,721   1,615   1,432,303   1,625,008,715,721   1,615   1,432,303   1,625,008,715,721   1,615   1,432,303   1,625,008,715,723   1,615   1,615   1,615   1,615   1,625,008,715,723   1,615   1,615   1,615   1,625,008,750   1,62		465		411,525
Mallinckrodt International Finance S.A./Mallinckrodt CB, LLC 4.875%, 4/15/20/8				
1,210		-,-		2,207,200
5.625%, 10/15/23/8)       3,730       3,492,212         5.50%, 4/15/25/8)       1,215       1,090,001         Valeant Pharmaceuticals International, Inc.       425       367,625         6.375%, 10/15/21/8)       1,615       1,432,303         5.625%, 12/12/18)       1,165       966,950         5.875%, 5/15/23/8)       3,855       3,132,188         6.125%, 4/15/25/8)       3,350       2,696,750         Ecological Services and Equipment 0.3%         Advanced Disposal Services, Inc.         8.25%, 10/1/20       765       \$ 780,300         Clean Harbors, Inc.         5.25%, 8/1/20       1,095       1,123,744         5.25%, 6/1/21       900       925,308         Covanta Holding Corp.         6.375%, 10/1/22       1,960       2,023,700         5.875%, 3/1/24       900       877,500         Electric Utilities 0.2%         Electric Utilities 0.2       5		1.210		1.173.700
5.50%, 4/15/25(8)       1,215       1,090,001         Valeant Pharmaceuticals International, Inc.         6.375%, 1/015/20(8)       425       367,625         7.50%, 7/15/21(8)       1,615       1,432,303         5.625%, 12/1/21(8)       1,165       966,950         5.875%, 5/15/23(8)       3,855       3,132,188         6.125%, 4/15/25(8)       3,350       2,696,750         Ecological Services and Equipment 0.3%         Advanced Disposal Services, Inc.         8.25%, 10/1/20       765       \$ 780,300         Clean Harbors, Inc.       1,995       1,123,744         5.125%, 6/1/21       900       925,308         Covanta Holding Corp.       1,960       2,023,700         5.875%, 3/1/24       900       877,500         5.875%, 3/1/24       900       877,505         Electric Utilities 0.2%				
Valeant Pharmaceuticals International, Inc.   6.375%, 10/15/20/8   425   367,625     5.50%, 7/15/21/8   1,615   1,432,303     5.625%, 12/121/8   1,165   966,950     5.875%, 5/15/23/8   3,855   3,132,188     6.125%, 4/15/25/8   3,350   2,696,750				
6.375%, 10/15/20(8)       425       367,625         7.50%, 7/15/21(8)       1,615       1,432,303         5.625%, 12/1/21(8)       3,855       3,855       3,132,188         6.125%, 4/15/25(8)       3,350       2,696,750         Ecological Services and Equipment 0.3%         Advanced Disposal Services, Inc.         8.25%, 10/1/20       765       \$ 780,300         Clean Harbors, Inc.       765       \$ 780,300         5.25%, 8/1/20       1,095       1,123,744         5.125%, 6/1/21       900       925,308         Covanta Holding Corp.         6.375%, 10/1/22       1,960       2,023,700         5.875%, 3/1/24       900       877,500         Electric Utilities 0.2%         Electric Utilities 0.2%         E.CL SA         4.50%, 1/29/25(8)       637       \$ 657,491         First Energy Transmission, LLC         5.45%, 7/15/44(8)       546       597,457         NRG Yield Operating, LLC		,		, ,
7.50%, 7/15/21(8) 1,615 1,432,303 5,625%, 12/1/21(8) 1,165 966,950 5,875%, 5/15/23(8) 3,855 3,132,188 6,125%, 4/15/25(8) 3,350 2,696,750 \$		425		367,625
5.625%, 12/1/21(8)       1,165       966,950         5.875%, 5/15/23(8)       3,855       3,132,188         6.125%, 4/15/25(8)       3,350       2,696,750         Ecological Services and Equipment 0.3%         Advanced Disposal Services, Inc.         8.25%, 10/1/20       765       \$ 780,300         Clean Harbors, Inc.         5.25%, 8/1/20       1,095       1,123,744         5.125%, 6/1/21       900       925,308         Covanta Holding Corp.         6.375%, 10/1/22       1,960       2,023,700         5.875%, 3/1/24       900       877,500         Electric Utilities 0.2%         E.CL SA         4.50%, 1/29/25(8)       637       \$ 657,491         FirstEnergy Transmission, LLC         5.45%, 7/15/44(8)       546       597,457         NRG Yield Operating, LLC				
6.125%, 4/15/25(8)  6.125%, 4/15/25(8)  2,696,750  \$20,835,654   Ecological Services and Equipment 0.3% Advanced Disposal Services, Inc.  8.25%, 10/1/20 765 \$780,300  Clean Harbors, Inc.  5.25%, 8/1/20 1,095 1,123,744  5.125%, 6/1/21 900 925,308  Covanta Holding Corp.  6.375%, 10/1/22 1,960 2,023,700  5.875%, 3/1/24 900 877,500  Electric Utilities 0.2%  E.CL SA  4.50%, 1/29/25(8) 637 \$657,491  FirstEnergy Transmission, LLC  5.45%, 7/15/44(8) 546 597,457  NRG Yield Operating, LLC				
Second Services and Equipment   0.3%	5.875%, 5/15/23(8)	3,855		3,132,188
Ecological Services and Equipment   0.3%   Advanced Disposal Services, Inc.   8.25%, 10/1/20   765   780,300   Clean Harbors, Inc.     1,095   1,123,744   5.25%, 8/1/20   900   925,308   Covanta Holding Corp.	6.125%, 4/15/25 <sup>(8)</sup>	3,350		2,696,750
Ecological Services and Equipment   0.3%   Advanced Disposal Services, Inc.   8.25%, 10/1/20   765   780,300   Clean Harbors, Inc.     1,095   1,123,744   5.25%, 8/1/20   900   925,308   Covanta Holding Corp.				
Ecological Services and Equipment   0.3%   Advanced Disposal Services, Inc.   8.25%, 10/1/20   765   780,300   Clean Harbors, Inc.     1,095   1,123,744   5.25%, 8/1/20   900   925,308   Covanta Holding Corp.			\$	20.835.654
Advanced Disposal Services, Inc.         8.25%, 10/1/20       765       \$ 780,300         Clean Harbors, Inc.         5.25%, 8/1/20       1,095       1,123,744         5.125%, 6/1/21       900       925,308         Covanta Holding Corp.         6.375%, 10/1/22       1,960       2,023,700         5.875%, 3/1/24       900       877,500         Electric Utilities 0.2%         E.CL SA         4.50%, 1/29/25(8)       637       \$ 657,491         FirstEnergy Transmission, LLC         5.45%, 7/15/44(8)       546       597,457         NRG Yield Operating, LLC			Ψ	20,000,00
Advanced Disposal Services, Inc.         8.25%, 10/1/20       765       \$ 780,300         Clean Harbors, Inc.         5.25%, 8/1/20       1,095       1,123,744         5.125%, 6/1/21       900       925,308         Covanta Holding Corp.         6.375%, 10/1/22       1,960       2,023,700         5.875%, 3/1/24       900       877,500         Electric Utilities 0.2%         E.CL SA         4.50%, 1/29/25(8)       637       \$ 657,491         FirstEnergy Transmission, LLC         5.45%, 7/15/44(8)       546       597,457         NRG Yield Operating, LLC	Ecological Convices and Equipment 0.2%			
8.25%, 10/1/20       765       \$ 780,300         Clean Harbors, Inc.         5.25%, 8/1/20       1,095       1,123,744         5.125%, 6/1/21       900       925,308         Covanta Holding Corp.         6.375%, 10/1/22       1,960       2,023,700         5.875%, 3/1/24       900       877,500         Electric Utilities 0.2%         E.CL SA         4.50%, 1/29/25(8)       637       \$ 657,491         FirstEnergy Transmission, LLC         5.45%, 7/15/44(8)       546       597,457         NRG Yield Operating, LLC				
Clean Harbors, Inc.         5.25%, 8/1/20       1,095       1,123,744         5.125%, 6/1/21       900       925,308         Covanta Holding Corp.         6.375%, 10/1/22       1,960       2,023,700         5.875%, 3/1/24       900       877,500         Electric Utilities 0.2%         E.CL SA       4.50%, 1/29/25(8)       637       \$ 657,491         FirstEnergy Transmission, LLC         5.45%, 7/15/44(8)       546       597,457         NRG Yield Operating, LLC		765	¢	780 300
5.25%, 8/1/20       1,095       1,123,744         5.125%, 6/1/21       900       925,308         Covanta Holding Corp.         6.375%, 10/1/22       1,960       2,023,700         5.875%, 3/1/24       900       877,500         Electric Utilities 0.2%         E.CL SA       4.50%, 1/29/25(8)       637       \$ 657,491         FirstEnergy Transmission, LLC         5.45%, 7/15/44(8)       546       597,457         NRG Yield Operating, LLC		703	Ф	780,300
5.125%, 6/1/21       900       925,308         Covanta Holding Corp.		1 005		1 123 744
Covanta Holding Corp.         6.375%, 10/1/22       1,960       2,023,700         5.875%, 3/1/24       900       877,500         Electric Utilities 0.2%         E.CL SA       4.50%, 1/29/25 <sup>(8)</sup> 637       \$ 657,491         FirstEnergy Transmission, LLC         5.45%, 7/15/44 <sup>(8)</sup> 546       597,457         NRG Yield Operating, LLC				
6.375%, 10/1/22 1,960 2,023,700 5.875%, 3/1/24 900 877,500 \$  Electric Utilities 0.2% E.CL SA 4.50%, 1/29/25 <sup>(8)</sup> 637 \$ 657,491 FirstEnergy Transmission, LLC 5.45%, 7/15/44 <sup>(8)</sup> 546 597,457 NRG Yield Operating, LLC		900		923,300
5.875%, 3/1/24 900 877,500  \$ 5,730,552  Electric Utilities 0.2% E.CL SA 4.50%, 1/29/25 <sup>(8)</sup> 637 \$ 657,491  FirstEnergy Transmission, LLC 5.45%, 7/15/44 <sup>(8)</sup> 546 597,457  NRG Yield Operating, LLC		1 960		2 023 700
Electric Utilities 0.2% E.CL SA 4.50%, 1/29/25 <sup>(8)</sup> 637 \$ 657,491 FirstEnergy Transmission, LLC 5.45%, 7/15/44 <sup>(8)</sup> 546 597,457 NRG Yield Operating, LLC				
Electric Utilities 0.2%  E.CL SA  4.50%, 1/29/25 <sup>(8)</sup> FirstEnergy Transmission, LLC  5.45%, 7/15/44 <sup>(8)</sup> NRG Yield Operating, LLC	3.013 10, 31 112 1	700		077,500
Electric Utilities 0.2%  E.CL SA  4.50%, 1/29/25 <sup>(8)</sup> FirstEnergy Transmission, LLC  5.45%, 7/15/44 <sup>(8)</sup> NRG Yield Operating, LLC			Ф	5 730 55 <b>2</b>
E.CL SA 4.50%, 1/29/25 <sup>(8)</sup> 637 \$ 657,491  FirstEnergy Transmission, LLC 5.45%, 7/15/44 <sup>(8)</sup> NRG Yield Operating, LLC			Þ	5,750,552
E.CL SA 4.50%, 1/29/25 <sup>(8)</sup> 637 \$ 657,491  FirstEnergy Transmission, LLC 5.45%, 7/15/44 <sup>(8)</sup> NRG Yield Operating, LLC	FILA LANGE			
4.50%, 1/29/25 <sup>(8)</sup> FirstEnergy Transmission, LLC  5.45%, 7/15/44 <sup>(8)</sup> NRG Yield Operating, LLC				
FirstEnergy Transmission, LLC 5.45%, 7/15/44 <sup>(8)</sup> 546 597,457 NRG Yield Operating, LLC		/2-		2 <b>5-</b> 101
5.45%, 7/15/44 <sup>(8)</sup> 546 597,457 <b>NRG Yield Operating, LLC</b>		637	\$	657,491
NRG Yield Operating, LLC				<b>-</b> 0
		546		597,457
5.575%, 8/15/24		1.000		1 000 000
	3.313%, 8/13/24	1,080		1,080,000

Southern Water Greensand Financing PLC		
$8.50\%, 4/15/19^{(9)}$	GBP 204	304,849
		\$ 2,639,797
		,,
Electronics/Electrical 2.1%		
AES Panama SA		
$6.00\%$ , $6/25/22^{(8)}$	463	\$ 476,844
Anixter, Inc.		
5.50%, 3/1/23	1,890	1,930,162

Scale   Scal		Principal Amount*		<b>3</b> 7.1
4.025%, 4/15/26         985         \$ 1,055.65           Comision Federal de Electricidad         1,009.819           4.875%, 5/26/21 <sup>18</sup> 825         \$ 81,813           EcommScope, Inc.         389         980,505           4.375%, 6/15/205         819         980,505           Escelon Corp.         1,000         1,015,000           FESTONICS International, Ltd.         3129         951,502           FULIS Systems, Inc.         31296, 6/15/215         951,502           FUTING COST.         315%, 6/15/216         945         974,456           Freescale Semiconductor, Inc.         1,607         1,765,190         1670         1,765,190           16076, 11/51/206         1,607         1,765,190         1670         1,765,190         1670         1,765,190         1070         1,765,190         1070         1,765,190         1070         1,765,190         1070         1,705,190         1070         1,705,190         1070         1,705,190         1070         1,705,190         1070         1,705,190         1070         1,705,190         1070         1,705,190         1070         1,705,190         1070         1,705,190         1070         1,705,190         1070         1,705,190         1,705,190         1,705,190 </th <th>Security</th> <th>(000 s omitted)</th> <th></th> <th>Value</th>	Security	(000 s omitted)		Value
Comison Federal de Electricidad         1,010         1,069,819         4,8758, 2626         1,001         1,069,819         2,818         1,818		005	¢	1 025 565
4,875%, 256/21%         1,010         1,069,819           CommScope, Inc.         4375%, 6/15/20%         815         81,813           Excelon Corp.         5625%, 6/15/20%         819         980,565           Excelon Lorger         1,000         1,015,000           Exterioris International, Ltd.         3125%, 6/15/21         1,000         1,015,000           FLIK Systems, Inc.         31,25%, 6/15/21         951,592         951,592           Fortive Corp.         3,15%, 6/15/216         1,670         974,456           Freescale Semiconductor, Inc.         1,670         1,765,190         1,660           6,59%, 5/15/22         1,600         1,070,690         1,670,190           Infor (US), 10         1,600         1,670,190         1,670,190           Infor (US), 20         1,600         1,670,190         1,670,190           Infor (US), 20         1,600         1,670,190         1,600,200 <t< td=""><td></td><td>963</td><td>Þ</td><td>1,025,305</td></t<>		963	Þ	1,025,305
Commospoe. Inc.           4375%, 61520th         825         851,813           Exclord.         819         98,055           Exclosed (1523)         819         98,055           Exclosed (1523)         1,000         1,015,000           FLIK Systems, Inc.         1,000         9,015,000           1,15%, 61520th         95         95,159           Fortive Corp.           1,15%, 61520th         96         97,455           1,15%, 61520th         96         97,455           1,15%, 61520th         96         1,050,000           1,15%, 61520th         96         1,050,000           1,15%, 81520th         96         86,730           1,15%, 81520th         91         490,538           1,15%, 81520th         80         86,730           1,15%, 81520th         80         86,730           1,15%, 81520th         80         86,730           1,15%, 81520th         81         42,230           1,15%, 81520th         81         42,230           1,15%, 81520th         81         42,230           1,25%, 8		1 001		1 060 910
4,375%, of 1520%         825         81.813           Excloin Crop.         819         980,565           Festronics International, Ltd.         1,000         1,015,000           4,75%, of 15215         925         951,592           Fortive Corp.         945         974,456           3,15%, of 1521         925         974,456           Freecate Semiconductor, Inc.         1,670         1,765,190           Infor (US), Inc.         1,670         1,765,190           1,575, of 1522%         965         1,015,662           6,50%, 515,22         1,670         1,670,090           Informatica, LLC         1,760         1,670,090           1,125, of 1,752,23%         98         86,739           1,25%, 7,175,23%         314         442,390           1,25%, 7,175,23%         310         310,95           1,25%, 2,175,21%         310         310,95           1,25%, 2,175,21%         310         310,95           1,25%, 2,175,21%         310         310,95           1,25%, 2,175,21%         310         462,13           4,02%, 6,172,3%         1,05         1,51,96           5,87%, 2,175,22%         1,26         2,706,62           5,87%, 11,1		1,001		1,009,819
Exelon Corp.         819         980,55           Featurinis International, Ltd.         31,000         1,015,000           FLIR Systems, Inc.         31,25%, (015/21)         925         951,592           5,125%, (015/21)         925         951,592           5,15%, (015/21)         925         951,592           5,15%, (015/22)         16,70         1,765,190           1,15%, (015/22)         16,70         1,105,000           1,15%, (015/22)         16,70         1,105,000           1,15%, (015/22)         16,70         1,105,000           1,15%, (015/22)         16,70         1,105,000           1,105,15,120         15         490,538           1,105,15,120         15         490,538           1,105,15,120         15         490,538           1,105,15,120         15         490,538           1,105,15,120         1,105         1,151,962         1,105         1,151,962         1,105         1,151,962         1,105         1,151,962         1,105         1,21,93         1,215         2,709,625         1,215         1,215         2,709,625         2,709,625         2,709,625		925		051 012
5.625%, (d.1525         819         980.56           Flestronics International, Ltd.         1,000         1,015,000           FLIR Systems, Inc.         3125%, (d.1526)         951.592           3.125%, (d.1526)         951.592         951.592           Fortive Corp.         945         974.456           Freesale Semiconductor, Inc.         1,670         1,765.190           Infor (US), Inc.         1,670         1,765.190           Informalics, LLC         1,760         1,670.090           7,125%, (d.1523%)         965         1,670.090           Informatics, LLC         1,765.190         869         867.390           1,2157, (d.1523%)         818         442.390         867.390           1,2157, (d.1523%)         310         316.975         867.390           1,2157, (d.1523%)         310         316.975         86.975		823		831,813
Petronis International, Ltd.   \$1,50%, (15/215   0.00   0.00   0.000		010		000 565
4.75%, 6.1525		819		980,363
F.J.R. Systems, Inc.		1 000		1.015.000
3,125%, 6/15/216   925   951,592		1,000		1,015,000
Port		005		051 500
3.15%_6/15/26\( psi)		925		951,592
Freescale Semiconductor, Inc.         1,670         1,765,190           Infor (US), Inc.         1,670         1,765,190           5,75%, 81/5203         965         1,015,626           6,50%, 51/522         1,760         1,670         1,670,605           Informatica, I.LC         315         490,538           Ingram Micro, Inc.         315         490,538           Use of System Midmerican Funding, I.LC         869         867,399           Midmerican Funding, I.LC         314         442,390           Nuance Communications, Inc.         310         315,958           XPS B.V.NXP Funding, I.LC         310         1,105         1,159,62           4,625%, 61/1238         1,105         1,115         1,159,62           4,625%, 1/15/209         EUR         40         462,119,62           8xC Technologies Holdings, Inc.         81         40         462,119,62           5xSX-C Technologies Holdings, Inc.         85         85         89,189           5xXC Technologies Logical Corp.         3,535         3,773,612         3,535         3,773,612           475%, 1/12/19         3,535         3,773,612         3,535         3,773,612         3,535         3,773,612           20cha Technologies Corp.<				
1,765,190		945		974,456
Info (US), Inc.				
5.75%, 8/15/20%     1,050     1,050,020       1.100 Informatica, LLC     7.125%, 7/15/23%     35     490,538       1.125%, 7/15/23%     869     867,399       Midamerican Funding, LLC     869     867,399       6.927%, 3/12/24     819     314     442,390       Nuane Communications, Inc.     310     316,975       8.75%, 8/15/20%     310     316,975       NXP B.V./NXP Funding, LLC     1,105     1,151,962       5.75%, 2/15/21%     1,105     1,215,900       8evin Holding GmbH     810     462,131       6.625%, 1/1/15/20%     260     2,709,625       7.87%, 1/1/15/20     855     893,189       Western Digital Corp.     855     893,189       7.37%, 4/12/3%     3,535     3,773,612       10.50%, 4/1/24%     3,535     3,773,612       10.50%, 4/1/24%     4,645     4,981,762       2cbra Technologies Corp.     5,175     5,511,375       7.25%, 10/15/22     5,175     5,511,375       Entertainment 0.0%%     6     4     4,981,762       CPUK Finance, Ltd.     7,00%, 8/28/20%     GBP     400     \$ 548,746       Equipment Leasing 0.6%     4     4     4     4       Air Lease Corp.     3,355     5,10,54,815		1,670		1,765,190
1,760   1,700,909   1,700,90				
Informatica, I.I.C				
7,125%, 7/15/23%	6.50%, 5/15/22	1,760		1,670,909
Ingram Micro, Inc.				
4.95%, 1/21/5/24       869       867,399         Midamerican Funding, LLC       869       867,399         Oscipation of Michael State (1988)       314       442,390         Name Communications, Inc.       310       316,975         NXP B.V.NXP Funding, LLC       310       1,105       1,115,962         5.75%, 2/15/21(8)       1,105       1,115,1962       729,300         Section Holding GmbH       400       462,313       886,278,0115/20       80       2,709,625         Sex C Technologies Holdings, Inc.       2,650       2,709,625       2,709,625         Trimble Navigation, Ltd.       855       893,189       893,189         Western Digital Corp.       3,535       3,773,612       4,645       4,981,762         Zobra Technologies Corp.       3,535       3,773,612       4,645       4,981,762         Zebra Technologies Corp.       5,175       5,511,375       5,511,375         Entertainment 0.0% <sup>10</sup> 6       4,645       4,981,762         CPUK Finance, Ltd.       7,00%, 8/28/20(6)       GBP       400       \$48,746         Equipment Leasing 0.6%       4       4       4       4       4         Air Lease Corp.       3,375, 6/1/21       945       970,061 <td></td> <td>515</td> <td></td> <td>490,538</td>		515		490,538
Midamerican Funding, LLC   1310   142,307   182,007	Ingram Micro, Inc.			
Manace Communications, Inc.   Sa75%, 8/15/20/8)   310   316,975     NXP Funding, LLC	4.95%, 12/15/24	869		867,399
Numer Communications, Inc. 5.375%, 8/15/20% 310 316,975     NXP BV/NXP Funding, LLC 5.75%, 2/15/21 (10.23% 11.05 1.151,962 1.40.25%, 6/1/23% 17.09.00     Servion Holding GmbH	Midamerican Funding, LLC			
5.375%, 8/15/20/8)       310       316,975         NXP BV./NXP Funding, LLC       1,105       1,151,962         4.625%, 6/1/23/8)       715       729,300         Senvion Holding GmbH         6.625%, 1/1/5/20/9       EUR       400       462,131         S&C Technologies Holdings, Inc.         5.875%, 7/15/23       2,650       2,709,625         Trimble Navigation, Ltd.         4.75%, 12/12/4       855       893,189         Western Digital Corp.         7.375%, 4/1/23/8)       3,535       3,773,612         10,50%, 4/1/24/8       4,645       4,981,762         Zebra Technologies Corp.       5,175       5,511,375         7.25%, 10/15/22       5,175       5,511,375         Entertainment 0.0%4         CPUK Finance, Ltd.         7.00%, 8/28/20/8)       GBP       400       \$ 548,746         Equipment Leasing 0.6%         Equipment Leasing 0.6%       \$ 548,746         Air Lease Corp.       3,315,11       970,061         8,75%, 3/15/17       1,525       1,594,815	6.927%, 3/1/29	314		442,390
NXP Funding, LLC   1,105   1,151,962   4,625%, 6/1/2389   715   729,300	Nuance Communications, Inc.			
5.75%, 2/15/218       1,105       1,151,962         4.625%, 6/1/238       715       729,300         Servion Holding GmbH         6.625%, 11/15/20**       EUR       400       462,131         S&C Technologies Holdings, Inc.         S.875%, 7/15/23       2,650       2,709,625         Trimble Navigation, Ltd.         4.75%, 12/1/24       855       893,189         Western Digital Corp.         7.375%, 4/1/24**       3,535       3,773,612         10.50%, 4/1/24**       4,645       4,981,762         Zebra Technologies Corp.         T.25%, 10/15/22       5,175       5,511,375         Entertainment 0.0%*1         CPUK Finance, Ltd.         7.00%, 8/28/20**       GBP       400       548,746         Equipment Leasing 0.6%         Equipment Leasing 0.6%         Air Lease Corp.         3,37%, 6/1/21       945       970,061         International Lease Finance Corp.         8,5%, 3/15/17       1,525       1,594,815	5.375%, 8/15/20 <sup>(8)</sup>	310		316,975
4.625%, 6/1/23®       715       729,300         Servion Holding GmbH         6.625%, 1/1/5/20°       EUR       400       462,131         S&C Technologies Holdings, Inc.         5.875%, 7/15/23       2,650       2,709,625         Trimble Navigation, Ltd.         4.75%, 12/1/24       855       893,189         Western Digital Corp.         7.375%, 4/1/24®       3,535       3,773,612         10.50%, 4/1/24®       4,645       4,981,762         Zebra Technologies Corp.         7.25%, 10/15/22       5,175       5,511,375         Entertainment 0.0%¹0         CPUK Finance, Ltd.         7.00%, 8/28/20®       GBP       400       \$ 548,746         Equipment Leasing 0.6%         Air Lease Corp.         3,375%, 6/1/21       945       \$ 970,061         International Lease Finance Corp.         8,75%, 3/15/17       1,525       1,594,815	NXP B.V./NXP Funding, LLC			
Servior Holding GmbH	5.75%, 2/15/21 <sup>(8)</sup>	1,105		1,151,962
FUR   400   462,131   S8&C Technologies Holdings, Inc.	4.625%, 6/1/23(8)	715		729,300
FUR   400   462,131   S8&C Technologies Holdings, Inc.	Senvion Holding GmbH			
SS&C Technologies Holdings, Inc.		EUR 400		462,131
5.875%, 7/15/23       2,650       2,709,625         Trimble Navigation, Ltd.         4.75%, 12/1/24       855       893,189         Western Digital Corp.         7.375%, 4/1/23(8)       3,535       3,773,612         10.50%, 4/1/24(8)       4,645       4,981,762         Zebra Technologies Corp.         7.25%, 10/15/22       5,175       5,511,375         Entertainment 0.0% <sup>41</sup> CPUK Finance, Ltd.         7.00%, 8/28/20(8)       GBP       400       \$ 548,746         Equipment Leasing 0.6%         Air Lease Corp.         3.375%, 6/1/21       945       \$ 970,061         International Lease Finance Corp.         8.75%, 3/15/17       1,525       1,594,815				
Trimble Navigation, Ltd.		2,650		2,709,625
4.75%, 12/1/24       855       893,189         Western Digital Corp.         7.375%, 4/1/23 <sup>(8)</sup> 3,535       3,773,612         10.50%, 4/1/24 <sup>(8)</sup> 4,645       4,981,762         Zebra Technologies Corp.         7.25%, 10/15/22       5,175       5,511,375         Entertainment 0.0% <sup>4)</sup> CPUK Finance, Ltd.         7.00%, 8/28/20 <sup>(8)</sup> GBP 400       \$ 548,746         Equipment Leasing 0.6%         Air Lease Corp.         3.375%, 6/1/21       945       \$ 970,061         International Lease Finance Corp.         8.75%, 3/15/17       1,525       1,594,815				
Western Digital Corp.         7.375%, 4/1/23(8)       3,535       3,773,612         10.50%, 4/1/24(8)       4,645       4,981,762         Zebra Technologies Corp.         7.25%, 10/15/22       5,175       5,511,375         Entertainment 0.0%4)         CPUK Finance, Ltd.         7.00%, 8/28/20(8)       GBP 400       \$ 548,746         Equipment Leasing 0.6%         Air Lease Corp.       3,375%, 6/1/21       945       \$ 970,061         International Lease Finance Corp.         8.75%, 3/15/17       1,525       1,594,815		855		893,189
7.375%, 4/1/23 <sup>(8)</sup> 10.50%, 4/1/24 <sup>(8)</sup> 2cbra Technologies Corp. 7.25%, 10/15/22  5,175  5,511,375  Entertainment 0.0% <sup>4)</sup> CPUK Finance, Ltd. 7.00%, 8/28/20 <sup>(8)</sup> GBP 400 \$ 548,746  Equipment Leasing 0.6%  Air Lease Corp. 3.375%, 6/1/21 945 \$ 970,061  International Lease Finance Corp. 8.75%, 3/15/17 1,525 1,594,815				, , , , ,
10.50%, 4/1/24 <sup>(8)</sup> 4,645 4,981,762  Zebra Technologies Corp. 7.25%, 10/15/22 5,175 5,511,375  Entertainment 0.0% <sup>4)</sup> CPUK Finance, Ltd. 7.00%, 8/28/20 <sup>(8)</sup> GBP 400 \$ 548,746  Equipment Leasing 0.6%  Air Lease Corp. 3.375%, 6/1/21 945 \$ 970,061  International Lease Finance Corp. 8.75%, 3/15/17 1,525 1,594,815		3,535		3,773,612
Zebra Technologies Corp. 7.25%, 10/15/22 5,175 5,511,375 \$ 36,057,835  Entertainment 0.0%4  CPUK Finance, Ltd. 7.00%, 8/28/20 <sup>(8)</sup> GBP 400 \$ 548,746  Equipment Leasing 0.6%  Air Lease Corp. 3.375%, 6/1/21 945 \$ 970,061  International Lease Finance Corp. 8.75%, 3/15/17 1,525 1,594,815				
7.25%, 10/15/22 5,511,375 \$ 36,057,835  Entertainment 0.0%4  CPUK Finance, Ltd. 7.00%, 8/28/20 <sup>(8)</sup> GBP 400 \$ 548,746  \$ 548,746  Equipment Leasing 0.6%  Air Lease Corp. 3.375%, 6/1/21 945 \$ 970,061  International Lease Finance Corp. 8.75%, 3/15/17 1,525 1,594,815		1,010		1,2 0 2,1 0 2
### Section of Company		5 175		5 511 375
Entertainment 0.0%4) CPUK Finance, Ltd. 7.00%, 8/28/20 <sup>(8)</sup> GBP 400 \$ 548,746   Equipment Leasing 0.6% Air Lease Corp. 3.375%, 6/1/21 945 \$ 970,061 International Lease Finance Corp. 8.75%, 3/15/17 1,525 1,594,815	1.23 70, 10/13/22	3,173		3,311,373
Entertainment 0.0%4) CPUK Finance, Ltd. 7.00%, 8/28/20 <sup>(8)</sup> GBP 400 \$ 548,746   Equipment Leasing 0.6% Air Lease Corp. 3.375%, 6/1/21 945 \$ 970,061 International Lease Finance Corp. 8.75%, 3/15/17 1,525 1,594,815			ф	24.055.025
CPUK Finance, Ltd. 7.00%, 8/28/20 <sup>(8)</sup> GBP 400 \$ 548,746  \$ 548,746  Equipment Leasing 0.6% Air Lease Corp. 3.375%, 6/1/21 945 \$ 970,061 International Lease Finance Corp. 8.75%, 3/15/17 1,525 1,594,815			\$	36,057,835
CPUK Finance, Ltd. 7.00%, 8/28/20 <sup>(8)</sup> GBP 400 \$ 548,746  \$ 548,746  Equipment Leasing 0.6% Air Lease Corp. 3.375%, 6/1/21 945 \$ 970,061 International Lease Finance Corp. 8.75%, 3/15/17 1,525 1,594,815				
7.00%, 8/28/20 <sup>(8)</sup> GBP 400 \$ 548,746  \$ 548,746  Equipment Leasing 0.6% Air Lease Corp. 3.375%, 6/1/21 945 \$ 970,061  International Lease Finance Corp. 8.75%, 3/15/17 1,525 1,594,815				
Equipment Leasing 0.6% Air Lease Corp. 3.375%, 6/1/21 945 \$ 970,061 International Lease Finance Corp. 8.75%, 3/15/17 1,594,815				
Equipment Leasing 0.6% Air Lease Corp.  3.375%, 6/1/21 945 \$ 970,061 International Lease Finance Corp.  8.75%, 3/15/17 1,594,815	7.00%, 8/28/20 <sup>(8)</sup>	GBP 400	\$	548,746
Equipment Leasing 0.6% Air Lease Corp.  3.375%, 6/1/21 945 \$ 970,061 International Lease Finance Corp.  8.75%, 3/15/17 1,594,815				
Equipment Leasing 0.6% Air Lease Corp.  3.375%, 6/1/21 945 \$ 970,061 International Lease Finance Corp.  8.75%, 3/15/17 1,594,815			\$	548.746
Air Lease Corp.       3.375%, 6/1/21       945       \$ 970,061         International Lease Finance Corp.       8.75%, 3/15/17       1,525       1,594,815			·	,
Air Lease Corp.       3.375%, 6/1/21       945       \$ 970,061         International Lease Finance Corp.       8.75%, 3/15/17       1,525       1,594,815	Fauinment Lessing 0.6%			
3.375%, 6/1/21       945       \$ 970,061         International Lease Finance Corp.         8.75%, 3/15/17       1,525       1,594,815				
International Lease Finance Corp.         8.75%, 3/15/17       1,525       1,594,815		045	ď	070.061
8.75%, 3/15/17 1,594,815		945	\$	970,061
		1.505		1.504.015
0.25%, 5/15/19 1,106,846				
	0.25%, 3/13/19	1,025		1,106,846

8.25%, 12/15/20	3,275	3,884,379
4.625%, 4/15/21	100	103,250
8.625%, 1/15/22	2,615	3,193,569
		\$ 10,852,920
Financial Intermediaries 2.9%		
Ally Financial, Inc.		
Any Financial, inc.		
5.50%, 2/15/17	5,000	\$ 5,082,610

	Principal		
	Amount*		*7 *
Security 6.25% 12/1/17	(000 s omitted)	\$	Value
6.25%, 12/1/17 8.00%, 12/31/18	3,295 250	Ф	3,459,750 273,750
5.75%, 11/20/25	950		955,938
CIT Group, Inc.	930		955,956
5.25%, 3/15/18	8,780		9,067,808
First Data Corp.	0,700		2,007,000
6.75%, 11/1/20 <sup>(8)</sup>	3,932		4,116,765
7.00%, 12/1/23 <sup>(8)</sup>	6,630		6,754,312
5.00%, 1/15/24 <sup>(8)</sup>	1,255		1,262,844
Icahn Enterprises, L.P./Icahn Enterprises Finance Corp.	1,200		1,202,011
3.50%, 3/15/17	1,500		1,510,200
6.00%, 8/1/20	2,225		2,202,750
Janus Capital Group, Inc.	,		, ,
4.875%, 8/1/25	1,894		2,052,702
JPMorgan Chase & Co.			
6.75% to 2/1/24, 1/29/49 <sup>(11)</sup>	2,640		2,910,600
Navient Corp.			
5.50%, 1/15/19	3,125		3,150,781
4.875%, 6/17/19	215		208,013
8.00%, 3/25/20	3,743		3,834,254
5.00%, 10/26/20	995		935,300
7.25%, 1/25/22	215		208,819
5.875%, 10/25/24	1,245		1,070,700
		\$	49,057,896
Financial Services 0.4%			
Santander Holdings USA, Inc.			
4.50%, 7/17/25	1,445	\$	1,489,634
Sensata Technologies UK Financing Co. PLC			
$6.25\%, 2/15/26^{(8)}$	2,735		2,844,400
Solera, LLC/Solera Finance, Inc.			
10.50%, 3/1/24 <sup>(8)</sup>	810		854,044
Trade and Development Bank of Mongolia, LLC			
9.375%, 5/19/20 <sup>(9)</sup>	1,450		1,438,612
		\$	6,626,690
Food Products 0.7%			
BRF SA			
3.95%, 5/22/23 <sup>(8)</sup>	1,250	\$	1,218,750
Corn Products International, Inc.			
6.625%, 4/15/37	296		373,411
Dean Foods Co.			
6.50%, 3/15/23 <sup>(8)</sup>	1,875		1,940,625
Delhaize Group SA			
5.70%, 10/1/40	500		586,688
Iceland Bondco PLC			
4.838%, 7/15/20 <sup>(8)(13)</sup>	GBP 1,500		1,777,218
Post Holdings, Inc.			
6.75%, 12/1/21 <sup>(8)</sup>	570		604,200
7.75%, 3/15/24 <sup>(8)</sup>	1,495		1,646,369
8.00%, 7/15/25 <sup>(8)</sup>	745		829,744
US Foods, Inc.			
5.875%, 6/15/24 <sup>(8)</sup>	1,770		1,818,675
WhiteWave Foods Co. (The)			

5.375%, 10/1/22	855	919,125
	\$	11,714,805
Food Service 0.8%		
1011778 B.C. Unlimited Liability Company/New Red Finance, Inc.		
4.625%, 1/15/22(8)	2,410 \$	2,452,175
6.00%, 4/1/22(8)	4,775	4,964,520

Security Manitowoc Foodservice, Inc.	Principal Amount* (000 s omitted)		Value
9.50%, 2/15/24 <sup>(8)</sup>	115	\$	128,800
	113	Ф	120,000
NPC International, Inc./NPC Quality Burgers, Inc./NPC Operating Company B, Inc.	4.405		1 650 207
10.50%, 1/15/20	4,405		4,658,287
Yum! Brands, Inc.	405		452.004
5.30%, 9/15/19	425		452,094
3.75%, 11/1/21	705		693,544
3.875%, 11/1/23	190		180,025
		\$	13,529,445
Food/Drug Retailers 0.3%			
Rite Aid Corp.		_	
6.125%, 4/1/23 <sup>(8)</sup>	4,230	\$	4,541,539
		\$	4,541,539
Forest Products 0.0% <sup>4)</sup> Domtar Corp.			
10.75%, 6/1/17	677	\$	721,945
		\$	721,945
Health Care 4.7%			
Aetna, Inc.			
2.80%, 6/15/23	948	\$	970,626
Alere, Inc.			
7.25%, 7/1/18	485		498,034
6.50%, 6/15/20	1,055		1,055,000
6.375%, 7/1/23(8)	2,635		2,760,162
AmSurg Corp.			
5.625%, 11/30/20	1,865		1,934,937
5.625%, 7/15/22	1,690		1,742,813
Capsugel SA			
$7.00\%, 5/15/19^{(8)(10)}$	603		604,508
Centene Corp.			
4.75%, 5/15/22	870		891,750
6.125%, 2/15/24 <sup>(8)</sup>	200		213,125
Cerberus Nightingale 1 S.a.r.l.			
8.25%, 2/1/20 <sup>(9)</sup>	EUR 400		455,885
CHS/Community Health Systems, Inc.			
5.125%, 8/15/18	2,748		2,799,525
7.125%, 7/15/20	2,785		2,595,871
6.875%, 2/1/22	2,640		2,323,200
Concordia International			
9.50%, 10/21/22 <sup>(8)</sup>	2,000		1,875,000
ConvaTec Healthcare E SA			
10.50%, 12/15/18 <sup>(8)</sup>	2,235		2,285,287
DJO Finco, Inc./DJO Finance, LLC/DJO Finance Corp.			
8.125%, 6/15/21 <sup>(8)</sup>	1,485		1,291,950
Fresenius Medical Care US Finance II, Inc.			
5.625%, 7/31/19 <sup>(8)</sup>	1,640		1,784,517
5.875%, 1/31/22 <sup>(8)</sup>	1,365		1,503,206
Grifols Worldwide Operations, Ltd.			
5.25%, 4/1/22	1,235		1,262,788

1,710	1,838,250
3,215	3,572,669
2,930	3,338,735
1,125	1,155,938
2,705	2,813,200
1,030	1,058,325
	3,215 2,930 1,125 2,705

Security	Am	ncipal ount* s omitted)		Value
Hologic, Inc.	(000 s	omitted)		value
5.25%, 7/15/22 <sup>(8)</sup>		2,835	\$	2,973,206
Jaguar Holding Co. II/Pharmaceutical Product Development, LLC		_,==		_,,,,_,
6.375%, 8/1/23 <sup>(8)</sup>		5,605		5,745,125
Kinetic Concepts, Inc./KCI USA, Inc.		2,222		.,,
10.50%, 11/1/18		3,115		3,122,787
7.875%, 2/15/21 <sup>(8)</sup>		1,405		1,497,196
MEDNAX, Inc.				
5.25%, 12/1/23 <sup>(8)</sup>		2,105		2,136,575
MPH Acquisition Holdings, LLC				
7.125%, 6/1/24 <sup>(8)</sup>		400		421,000
Opal Acquisition, Inc.				
8.875%, 12/15/21 <sup>(8)</sup>		1,960		1,514,100
Surgical Care Affiliates, Inc.				
6.00%, 4/1/23 <sup>(8)</sup>		1,475		1,511,875
Synlab Bondco PLC				
6.25%, 7/1/22 <sup>(9)</sup>	EUR	650		764,618
TeamHealth, Inc.				
7.25%, 12/15/23 <sup>(8)</sup>		3,360		3,604,003
Teleflex, Inc.				
5.25%, 6/15/24		790		801,850
Tenet Healthcare Corp.				
6.00%, 10/1/20		1,795		1,902,700
8.125%, 4/1/22		6,185		6,369,313
6.75%, 6/15/23		745		716,131
Unilabs Subholding AB				
8.50%, 7/15/18 <sup>(9)</sup>	EUR	750		853,287
WellCare Health Plans, Inc.				
5.75%, 11/15/20		4,015		4,160,544
			\$	80,719,611
Home Furnishings 0.2%				
Harman International Industries, Inc.				
4.15%, 5/15/25		940	\$	982,524
Newell Rubbermaid, Inc.				
4.20%, 4/1/26		945		1,026,152
Tempur Sealy International, Inc.				
5.625%, 10/15/23		1,445		1,495,575
			\$	3,504,251
			Ψ	-, <b>-,</b> -
Homebuilders/Real Estate 0.0% <sup>4)</sup>				
Bormioli Rocco Holdings SA				
10.00%, 8/1/18 <sup>(9)</sup>	EUR	400	\$	453,992
10.00 //, 0/1/16	LUK	400	φ	433,332
			ф	452.002
			\$	453,992
Industrial Equipment 0.5%				
Accudyne Industries Borrower/Accudyne Industries, LLC				
7.75%, 12/15/20 <sup>(8)</sup>		1,395	\$	1,238,063
BlueLine Rental Finance Corp.				
7.00%, 2/1/19 <sup>(8)</sup>		2,690		2,326,850
CNH Industrial Capital, LLC				
6.25%, 11/1/16		2,055		2,082,356

3.625%, 4/15/18	2,500		2,512,500
Erickson Air-Crane, Inc., Promissory Note			
$6.00\%, 11/2/20^{(3)(15)}$	56		19,931
Vander Intermediate Holding II Corp.			
$9.75\%, 2/1/19^{(8)(10)}$	1,630		813,989
		\$	8,993,689
Insurance 0.7%			
Genworth Financial, Inc.			
7.625%, 9/24/21	1.654	ф	1,416,238

Security Hanover Insurance Group, Inc. (The)	Principal Amount* (000 s omitted)		Value
4.50%, 4/15/26	985	\$	1,019,355
Hub Holdings, LLC/Hub Holdings Finance, Inc.			
8.125%, 7/15/19 <sup>(8)(10)</sup>	1,695		1,635,675
Hub International, Ltd.			
7.875%, 10/1/21 <sup>(8)</sup>	2,325		2,237,812
Principal Financial Group, Inc.			
6.05%, 10/15/36	309		387,849
USI, Inc.	2.670		2 (52 212
7.75%, 1/15/21 <sup>(8)</sup>	2,670		2,653,312
<b>Wayne Merger Sub, LLC</b> 8.25%, 8/1/23 <sup>(8)</sup>	1,655		1,638,450
8.25%, 8/1/25% XLIT, Ltd.	1,033		1,036,430
6.50% to 4/15/17, 10/29/49 <sup>(11)</sup>	575		401,063
0.30 // 10 4/13/11, 10/2/14/	313		401,003
		\$	11,389,754
		φ	11,309,734
I. A 4 C. C			
Internet Software & Services 0.3%  Netflix, Inc.			
5.50%, 2/15/22	3,215	\$	3,367,712
Riverbed Technology, Inc.	3,213	φ	3,307,712
8.875%, 3/1/23 <sup>(8)</sup>	1,560		1,622,400
0.01570, 511125	1,500		1,022,100
		\$	4,990,112
		Ψ	7,770,112
Leisure Goods/Activities/Movies 0.7%			
Activision Blizzard, Inc.			
6.125%, 9/15/23 <sup>(8)</sup>	1,190	\$	1,300,075
AMC Entertainment, Inc.	1,190	Ψ	1,500,075
5.75%, 6/15/25	250		250,000
Match Group, Inc.			
6.375%, 6/1/24 <sup>(8)</sup>	200		209,000
NCL Corp., Ltd.			
5.25%, 11/15/19 <sup>(8)</sup>	985		999,775
4.625%, 11/15/20 <sup>(8)</sup>	1,870		1,875,834
Nord Anglia Education Finance, LLC			
5.75%, 7/15/22 <sup>(9)</sup>	CHF 600		628,264
Regal Entertainment Group			
5.75%, 3/15/22	1,030		1,060,900
Royal Caribbean Cruises, Ltd.	1.600		1 022 000
7.25%, 3/15/18	1,680		1,822,800
<b>Sabre GLBL, Inc.</b> 5.375%, 4/15/23 <sup>(8)</sup>	855		878,513
Viking Cruises, Ltd.	833		6/6,313
8.50%, 10/15/22 <sup>(8)</sup>	1,650		1,414,875
6.25%, 5/15/25 <sup>(8)</sup>	1,690		1,284,400
0.25 70, 31 131 25	1,000		1,201,100
		\$	11,724,436
		φ	11,724,430
Lodging and Casinas 15%			
Lodging and Casinos 1.5%  Buffalo Thunder Development Authority			
11.00%, 12/9/22 <sup>(8)</sup>	2,006	\$	952,888
Caesars Entertainment Operating Co., Inc.	2,000	Ф	934,000
8.50%, 2/15/20 <sup>(4)</sup>	2,175		2,011,875
GLP Capital, L.P./GLP Financing II, Inc.	2,1,3		_,011,075
r,			

4.875%, 11/1/20	2,650	2,778,763
Hilton Worldwide Finance, LLC/Hilton Worldwide Finance Corp.		
5.625%, 10/15/21	3,645	3,775,181
MGM Resorts International		
6.625%, 12/15/21	2,455	2,682,088
7.75%, 3/15/22	3,970	4,500,987
6.00%, 3/15/23	2,460	2,601,450
RHP Hotel Properties, L.P./RHP Finance Corp.		
5.00%, 4/15/23	1,215	1,211,963

Security Studio City Finance, Ltd.	Principal Amount* (000 s omitted)			Value
8.50%, 12/1/20 <sup>(8)</sup>		4,085	\$	4,146,275
Tunica-Biloxi Gaming Authority		,	·	, ,,,,,,
9.00%, 11/15/15 <sup>(4)(8)</sup>		3,565		1,283,400
		- /		,,
			\$	25,944,870
			Ψ	20,511,070
Media 0.3%				
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH				
5.50%, 1/15/23 <sup>(8)</sup>		4,295	\$	4,332,581
4.00%, 1/15/25 <sup>(9)</sup>	EUR	500	φ	560,546
4.00%, 1/13/25	LUK	300		300,340
			ф	4 002 125
			\$	4,893,127
Metals/Mining 0.2%				
Freeport-McMoRan, Inc.		1.000	Φ.	007.000
3.55%, 3/1/22		1,000	\$	885,000
Glencore Funding, LLC		4.000		4 4 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7
4.00%, 4/16/25 <sup>(8)</sup>		1,300		1,152,570
Newcrest Finance Pty. Ltd.		<b>5</b> 0.4		545,000
5.75%, 11/15/41 <sup>(8)</sup>		794		745,903
Southern Copper Corp.				<
5.25%, 11/8/42		753		671,552
			\$	3,455,025
Nonferrous Metals/Minerals 0.9%				
BHP Billiton Finance USA, Ltd.			_	
6.75% to 10/19/25, 10/19/75 <sup>(8)(11)</sup>		1,460	\$	1,553,075
Eldorado Gold Corp.				
6.125%, 12/15/20 <sup>(8)</sup>		3,315		3,331,575
Imperial Metals Corp.		000		<b>5</b> 04 <b>5</b> 00
7.00%, 3/15/19 <sup>(8)</sup>		880		794,200
Kissner Milling Co., Ltd.		1015		1 266 225
7.25%, 6/1/19 <sup>(8)</sup>		4,245		4,266,225
New Gold, Inc.		1.525		1.504.200
6.25%, 11/15/22 <sup>(8)</sup>		1,535		1,504,300
Novelis, Inc.		1 565		1 (01 101
8.375%, 12/15/17 SunCake Energy Portners L. D./SunCake Energy Portners Finance Com-		1,565		1,601,191
SunCoke Energy Partners, L.P./SunCoke Energy Partners Finance Corp.		2 220		1 060 050
7.375%, 2/1/20 SunCoke Energy, Inc.		2,330		1,968,850
7.625%, 8/1/19		92		86,940
7.023 /0, 6/1/17		92		80,940
			\$	15,106,356
Oil and Gas 6.5%				
AmeriGas Finance, LLC/AmeriGas Finance Corp. 7.00%, 5/20/22		5,220	\$	5,536,436
AmeriGas Partners, L.P./AmeriGas Finance Corp.				
5.625%, 5/20/24		380		383,325
5.875%, 8/20/26		940		943,525
Antero Resources Corp.				
6.00%, 12/1/20		473		480,492
5.375%, 11/1/21		3,515		3,462,275

5.625%, 6/1/23	1,270	1,238,250
Apache Corp.		
6.00%, 1/15/37	479	548,520
Blue Racer Midstream, LLC/Blue Racer Finance Corp.		
$6.125\%$ , $11/15/22^{(8)}$	700	666,750
Bonanza Creek Energy, Inc.		
6.75%, 4/15/21	2,010	825,105
Canbriam Energy, Inc.		
9.75%, 11/15/19 <sup>(8)</sup>	1,370	1,390,550
Chevron Corp.		
3.326%, 11/17/25	815	872,508

	Principal Amount*	
Security	(000 s omitted)	Value
Concho Resources, Inc.	1 000	¢ 1.050.500
7.00%, 1/15/21	1,800	\$ 1,858,500
6.50%, 1/15/22	685	704,694
5.50%, 4/1/23	5,200	5,239,000
ConocoPhillips Holding Co.		
6.95%, 4/15/29	850	1,059,294
CrownRock, L.P./CrownRock Finance, Inc.		
7.125%, 4/15/21 <sup>(8)</sup>	2,840	2,925,200
7.75%, 2/15/23 <sup>(8)</sup>	2,450	2,572,500
CVR Refining, LLC/Coffeyville Finance, Inc.		
6.50%, 11/1/22	5,210	4,506,650
Denbury Resources, Inc.		
9.00%, 5/15/21 <sup>(8)</sup>	880	884,400
5.50%, 5/1/22	675	459,000
Encana Corp.		
6.50%, 5/15/19	2,218	2,356,625
Endeavor Energy Resources, L.P./EER Finance, Inc.		
7.00%, 8/15/21 <sup>(8)</sup>	3,275	3,234,062
8.125%, 9/15/23 <sup>(8)</sup>	975	999,375
Energy Transfer Equity L.P.		
7.50%, 10/15/20	1,950	2,076,750
5.875%, 1/15/24	1,930	1,886,575
EP Energy, LLC/Everest Acquisition Finance, Inc.		
7.75%, 9/1/22	2,065	1,269,975
Gulfport Energy Corp.		
7.75%, 11/1/20	4,585	4,734,012
6.625%, 5/1/23	2,420	2,395,800
Holly Energy Partners, L.P./Holly Energy Finance Corp.	,	, ,
6.50%, 3/1/20	615	621,150
Kerr-McGee Corp.		021,110
6.95%, 7/1/24	1,000	1,158,497
Matador Resources Co.	1,000	1,100,177
6.875%, 4/15/23	2,675	2,741,875
Memorial Resource Development Corp.	2,073	2,711,073
5.875%, 7/1/22	5,440	5,440,000
Noble Energy, Inc.	3,110	3,110,000
5.625%, 5/1/21	782	815,542
Oasis Petroleum, Inc.	702	013,342
6.50%, 11/1/21	420	385,350
6.875%, 3/15/22	110	102,300
Pacific Drilling SA	110	102,300
5.375%, 6/1/20 <sup>(8)</sup>	1,274	388,570
	1,274	300,370
Pacific Exploration and Production Corp.	010	172 000
5.625%, 1/19/25 <sup>(8)</sup>	910	172,900
Paramount Resources, Ltd.	1.250	007.500
6.875%, 6/30/23 <sup>(8)</sup>	1,250	987,500
PBF Holding Co., LLC/PBF Finance Corp.	2.545	2 (52 1(2
8.25%, 2/15/20	2,545	2,653,162
PBF Logistics, L.P./PBF Logistics Finance Corp.	1 000	1 == 2 000
6.875%, 5/15/23	1,800	1,773,000
Petrobras Global Finance B.V.		
3.00%, 1/15/19	980	910,420
7.875%, 3/15/19	940	972,900
Petroleos Mexicanos		
6.875%, 8/4/26 <sup>(8)</sup>	1,185	1,327,793
Precision Drilling Corp.		
6.625%, 11/15/20	260	239,200

Rowan Cos., Inc.		
7.875%, 8/1/19	2,433	2,507,683
RSP Permian, Inc.		
6.625%, 10/1/22	3,090	3,198,150

	Principal		
	Amount*		
Security	( <b>000</b> s omitted)		Value
Sabine Pass Liquefaction, LLC			
5.625%, 2/1/21	3,640	\$	3,694,600
5.625%, 4/15/23	4,451		4,489,946
5.75%, 5/15/24	1,645		1,640,888
5.625%, 3/1/25	2,885		2,885,000
Seven Generations Energy, Ltd.			
8.25%, 5/15/20 <sup>(8)</sup>	4,390		4,571,087
6.75%, 5/1/23 <sup>(8)</sup>	2,225		2,252,812
Seventy Seven Energy, Inc.			
6.50%, 7/15/22 <sup>(4)</sup>	1,255		81,575
Seventy Seven Operating, LLC			
6.625%, 11/15/19 <sup>(4)</sup>	1,100		555,500
Shell International Finance B.V.			
3.25%, 5/11/25	1,010		1,061,320
SM Energy Co.			
6.125%, 11/15/22	870		803,663
6.50%, 1/1/23	1,995		1,865,325
Southwestern Energy Co.			
4.05%, 1/23/20	375		368,438
Sunoco, L.P./Sunoco Finance Corp.			
6.375%, 4/1/23 <sup>(8)</sup>	1,835		1,830,413
Tesoro Logistics, L.P./Tesoro Logistics Finance Corp.			
5.50%, 10/15/19	630		661,500
6.25%, 10/15/22	1,505		1,576,488
Triangle USA Petroleum Corp.			
6.75%, 7/15/22 <sup>(4)(8)</sup>	1,375		323,125
Williams Partners, L.P./ACMP Finance Corp.			
4.875%, 3/15/24	385		369,995
		\$	110,937,815
Packaging & Containers 0.0% <sup>4)</sup>			
Horizon Holdings I SASU			
7.25%, 8/1/23 <sup>(8)</sup>	EUR 500	\$	577,139
			,
		\$	577,139
		Ψ	377,137
Pharmaceuticals 0.1%			
Actavis Funding SCS	480	¢	495,006
3.00%, 3/12/20 4.55%, 3/15/25		\$	
4.55%, 3/15/35	500		513,903
Baxalta, Inc.	750		702.200
4.00%, 6/23/25	750		783,208
Vizient, Inc.	110		110.050
10.375%, 3/1/24 <sup>(8)</sup>	110		118,250
		\$	1,910,367
Pipelines 0.2%			
Georgian Oil and Gas Corp. JSC			
6.75%, 4/26/21 <sup>(9)</sup>	200	\$	206,500
Plains All America Pipeline, L.P./PAA Finance Corp.			
4.65%, 10/15/25	1,000		1,011,967
Regency Energy Partners, L.P./Regency Energy Finance Corp.			
5.00%, 10/1/22	2,002		2,057,149

Φ	2 275 616
J)	3,275,616

Publishing 0.9%		
Laureate Education, Inc.		
9.25%, 9/1/19 <sup>(8)</sup>	13,900	\$ 12,232,000
MHGE Parent, LLC/MHGE Parent Finance, Inc.		
$8.50\%, 8/1/19^{(8)(10)}$	1,020	1,035,300

Security	Principal Amount* (000 s omitted)		Value
Tribune Media Co.	(000 s offitted)		value
5.875%, 7/15/22	2,390	\$	2,390,000
		\$	15,657,300
Radio and Television 0.7%			
Clear Channel Worldwide Holdings, Inc.			
Series A, 7.625%, 3/15/20	470	\$	431,225
Series A, 6.50%, 11/15/22	1,100		1,064,250
Series B, 6.50%, 11/15/22	2,130		2,140,650
iHeartCommunications, Inc.	_,		_,,
9.00%, 12/15/19	226		172,608
11.25%, 3/1/21	1,505		1,083,600
Nielsen Co. Luxembourg S.a.r.l. (The)	1,505		1,005,000
5.50%, 10/1/21 <sup>(8)</sup>	1,250		1,295,313
Sirius XM Radio, Inc.	1,200		1,2>0,010
5.875%, 10/1/20 <sup>(8)</sup>	745		773,869
6.00%, 7/15/24 <sup>(8)</sup>	2,830		2,932,587
Starz, LLC/Starz Finance Corp.	2,030		2,732,307
5.00%, 9/15/19	1,470		1,501,237
Univision Communications, Inc.	1,170		1,501,257
5.125%, 5/15/23 <sup>(8)</sup>	1,260		1,256,850
		\$	12,652,189
Real Estate Investment Trusts (REITs) 0.2%  ARC Properties Operating Partnership, L.P.	508	ф	£11 175
3.00%, 2/6/19	308	\$	511,175
CBL & Associates, L.P. 4.60%, 10/15/24	878		792,824
Communications Sales & Leasing, Inc./CSL Capital LLC	878		192,624
8.25%, 10/15/23	485		493,488
DDR Corp.	463		475,400
3.625%, 2/1/25	455		457,377
ESH Hospitality, Inc.	455		437,377
5.25%, 5/1/25 <sup>(8)</sup>	1,260		1,233,225
		\$	3,488,089
Retail 0.0% <sup>4)</sup>			
Douglas GmbH			
6.25%, 7/15/22 <sup>(8)</sup>	EUR 500	\$	593,716
		\$	593,716
Retailers (Except Food and Drug) 3.1% Best Buy Co., Inc.			
5.50%, 3/15/21	1,115	\$	1,190,262
Chinos Intermediate Holdings A, Inc.		T	, : :,===
7.75%, 5/1/19 <sup>(8)(10)</sup>	1,569		521,021
Dollar Tree, Inc.	1,507		521,021
5.25%, 3/1/20 <sup>(8)</sup>	1,905		1,971,675
5.75%, 3/1/23 <sup>(8)</sup>	4,400		4,697,000
Gap, Inc. (The)	.,100		.,,,,,,,
5.95%, 4/12/21	2,212		2,321,129
	2,212		_,5_1,1_7

Hot Topic, Inc.		
9.25%, 6/15/21 <sup>(8)</sup>	4,740	4,822,950
L Brands, Inc.		
8.50%, 6/15/19	3,325	3,873,625
6.625%, 4/1/21	6,135	6,932,550
5.625%, 2/15/22	790	851,028
6.875%, 11/1/35	2,850	2,899,875
Macy s Retail Holdings, Inc.		
6.70%, 7/15/34	785	848,415
4.30%, 2/15/43	641	504,849

	ъ.			
	Princ Amo	unt*		
Security Michaela Stanca Inc.	(000 s	omitted)		Value
Michaels Stores, Inc. 5.875%, 12/15/20 <sup>(8)</sup>		1 775	\$	1,854,875
Murphy Oil USA, Inc.		1,775	Þ	1,834,873
6.00%, 8/15/23		4,165		4,331,600
Party City Holdings, Inc.		4,103		4,331,000
6.125%, 8/15/23 <sup>(8)</sup>		3,215		3,343,600
Radio Systems Corp.		3,213		3,343,000
8.375%, 11/1/19 <sup>(8)</sup>		3,300		3,440,250
Sally Holdings, LLC/Sally Capital, Inc.		3,300		3,440,230
5.75%, 6/1/22		1,225		1,275,531
5.625%, 12/1/25		2,385		2,510,212
Signet UK Finance PLC		2,363		2,310,212
4.70%, 6/15/24		1,321		1,291,868
Vista Outdoor, Inc.		1,321		1,271,000
5.875%, 10/1/23 <sup>(8)</sup>		1,620		1,696,950
Walgreens Boots Alliance, Inc.		1,020		1,000,000
3.10%, 6/1/23		945		962,201
5.1070, 01125		713		702,201
			\$	52,141,466
Road & Rail 0.1%				
Watco Cos., LLC/Watco Finance Corp.				
6.375%, 4/1/23 <sup>(8)</sup>		1,850	\$	1,840,750
0.373 /0, 4/1723		1,650	φ	1,040,730
			\$	1,840,750
Software and Services 0.4%				
Electronic Arts, Inc.				
4.80%, 3/1/26		990	\$	1,073,538
IHS, Inc.				
5.00%, 11/1/22		2,240		2,324,000
Infor Software Parent, LLC/Infor Software Parent, Inc.				
$7.125\%, 5/1/21^{(8)(10)}$		2,090		1,870,550
SunGard Availability Services Capital, Inc.				
8.75%, 4/1/22 <sup>(8)</sup>		1,875		1,035,938
			\$	6,304,026
				, ,
Steel 0.3%				
ArcelorMittal				
7.25%, 2/25/22		4,000	\$	4,230,000
Steel Dynamics, Inc.		.,500	Ψ.	., 0,000
6.375%, 8/15/22		500		527,500
,,		300		227,200
			\$	4,757,500
			Þ	4,757,500
C D . H . A A COLO				
Super Retail 0.0% <sup>4)</sup>				
Dufry Finance SCA	Ein	500	Δ.	501.051
4.50%, 8/1/23 <sup>(9)</sup>	EUR	500	\$	581,254
			\$	581,254
Surface Transport 0.6%				
Hertz Corp. (The)				
6.25%, 10/15/22		435	\$	450,225

XPO Logistics, Inc.		
7.875%, 9/1/19 <sup>(8)</sup>	6,790	6,942,775
6.50%, 6/15/22(8)	3,035	2,909,806
		\$ 10,302,806
Technology 0.6%		
Abengoa Finance S.A.U.		
$7.75\%, 2/1/20^{(4)(8)}$	1,125	\$ 53,437
Diamond 1 Finance Corp./Diamond 2 Finance Corp.		
5.875%, 6/15/21 <sup>(8)</sup>	100	102,578
7.125%, 6/15/24 <sup>(8)</sup>	100	104,600
6.02%, 6/15/26 <sup>(8)</sup>	200	207,881

	Principal Amount*		
Security  Letomotional Come Technology BLC	(000 s omitted)		Value
International Game Technology PLC 6.50%, 2/15/25 <sup>(8)</sup>	720	\$	729,000
Israel Electric Corp, Ltd.	720	φ	729,000
5.00%, 11/12/24 <sup>(8)(9)</sup>	1,000		1,070,000
KLA-Tencor Corp.	1,000		1,070,000
4.65%, 11/1/24	1,625		1,776,439
Micron Technology, Inc.	1,020		1,770,137
5.25%, 8/1/23 <sup>(8)</sup>	835		716,012
5.625%, 1/15/26 <sup>(8)</sup>	1,080		904,500
Seagate HDD Cayman	1,000		J0 1,500
4.75%, 6/1/23	1,750		1,480,264
4.75%, 1/1/25	695		550,353
Total System Services, Inc.	0,0		223,222
4.80%, 4/1/26	1,075		1,168,521
Western Union Co. (The)	1,075		1,100,521
6.20%, 11/17/36	637		682,940
0.2070, 11/17/30	037		002,710
		\$	9,546,525
		Þ	9,540,525
m			
Telecommunications 6.1%			
Altice Financing SA		Φ.	
6.625%, 2/15/23 <sup>(8)</sup>	2,580	\$	2,542,900
Altice Luxembourg SA			240040
7.25%, 5/15/22 <sup>(9)</sup>	EUR 304		340,948
7.75%, 5/15/22 <sup>(8)</sup>	1,710		1,733,512
7.625%, 2/15/25 <sup>(8)</sup>	1,290		1,264,200
AT&T, Inc.			
4.35%, 6/15/45	455		442,972
Avaya, Inc.			
9.00%, 4/1/19 <sup>(8)</sup>	2,250		1,687,500
CenturyLink, Inc.			****
5.80%, 3/15/22	210		204,685
6.75%, 12/1/23	1,695		1,671,694
Colombia Telecomunicaciones SA ESP			
8.50% to 3/30/20, 12/29/49 <sup>(8)(11)</sup>	754		667,290
CommScope Technologies Finance, LLC			
6.00%, 6/15/25 <sup>(8)</sup>	2,595		2,672,850
Digicel, Ltd.			
6.00%, 4/15/21 <sup>(8)</sup>	1,450		1,257,875
6.75%, 3/1/23 <sup>(8)</sup>	2,230		1,906,650
eircom Finance DAC	EV.D. 124		126.550
4.50%, 5/31/22 <sup>(9)</sup>	EUR 124		136,550
Equinix, Inc.			2017/27
5.875%, 1/15/26	2,725		2,847,625
Frontier Communications Corp.	1.500		
6.25%, 9/15/21	1,600		1,516,419
10.50%, 9/15/22	685		727,384
7.625%, 4/15/24	285		253,650
6.875%, 1/15/25	1,845		1,555,566
11.00%, 9/15/25	2,190		2,283,075
Hughes Satellite Systems Corp.			0.155.000
6.50%, 6/15/19	2,912		3,155,880
Intelsat Jackson Holdings S.A.			1 000 =
7.25%, 10/15/20	1,815		1,302,263
7.50%, 4/1/21	105		72,975
6.625%, 12/15/22	980		666,400

Intelsat Luxembourg S.A.			
7.75%, 6/1/21		2,550	637,500
8.125%, 6/1/23		4,100	1,035,250
Interoute Finco PLC			
7.375%, 10/15/20 <sup>(9)</sup>	EUR	400	472,398

Stu	Principal Amount*			Valera
Security Lucinon Naturalis Inc.	(000 s omits	.ea)		Value
Juniper Networks, Inc. 4.35%, 6/15/25		730	\$	756,384
Level 3 Financing, Inc.		730	φ	750,564
5.375%, 1/15/24		1,000		1,008,750
Matterhorn Telecom SA		1,000		1,000,750
3.875%, 5/1/22 <sup>(9)</sup>	EUR	625		670,955
SBA Telecommunications, Inc.	EUK	023		070,933
5.75%, 7/15/20		1,985		2,049,512
Sprint Communications, Inc.		1,905		2,049,312
9.125%, 3/1/17		1,225		1,266,981
9.00%, 11/15/18 <sup>(8)</sup>		3,520		14,449,500
7.00%, 8/15/20		4,810		4,322,987
6.00%, 11/15/22		250		197,975
Sprint Corp.		230		177,973
7.25%, 9/15/21		2,060		1,766,450
7.875%, 9/15/23		9,915		8,155,087
7.625%, 2/15/25		1,870		1,488,988
T-Mobile USA, Inc.		1,070		1,700,700
5.25%, 9/1/18		4,725		4,825,406
6.25%, 4/1/21		1,100		1,151,557
6.633%, 4/28/21		1,735		1,819,581
6.731%, 4/28/22		620		654,286
6.625%, 4/1/23		1,670		1,771,653
6.375%, 3/1/25		1,395		1,463,006
6.50%, 1/15/26		610		645,838
Telecom Italia Capital SA		010		045,656
7.721%, 6/4/38		546		570,570
Verizon Communications, Inc.		340		370,370
4.50%, 9/15/20		664		737,961
6.00%, 4/1/41		431		538,501
Virgin Media Finance PLC		731		330,301
6.375%, 4/15/23 <sup>(8)</sup>	1	0,705		10,758,525
5.75%, 1/15/25 <sup>(8)</sup>		2,015		1,959,587
Wind Acquisition Finance SA		2,013		1,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
4.999%, 4/30/19 <sup>(8)(13)</sup>	EUR	600		666,849
3.751%, 7/15/20 <sup>(8)(13)</sup>	EUR	625		676,254
4.75%, 7/15/20 <sup>(8)</sup>		3,800		3,743,000
7.375%, 4/23/21 <sup>(8)</sup>		1,450		1,395,625
Windstream Corp.		1,150		1,575,025
7.50%, 6/1/22		1,870		1,692,350
Windstream Services, LLC		1,070		1,072,330
7.75%, 10/1/21		360		341,100
Zayo Group, LLC/Zayo Capital, Inc.		300		311,100
6.375%, 5/15/25		200		204,750
013 13 10, 31 13/23		200		201,730
			\$	104,805,979
			Ф	104,003,979
Utilities 1.1%				
AES Corp. (The)				
5.50%, 3/15/24		760	\$	781,850
AES Gener SA			Ψ	. 31,000
5.25%, 8/15/21 <sup>(8)</sup>		660		703,987
Air Medical Merger Sub Corp.				. 50,507
6.375%, 5/15/23 <sup>(8)</sup>		1,795		1,714,225
Calpine Corp.		,		-, · <b>,==</b>
5.375%, 1/15/23		1,905		1,866,900
		,		-,- 50,7 00

5.75%, 1/15/25	610	595,512
Dynegy, Inc.		
6.75%, 11/1/19	3,130	3,153,475
7.375%, 11/1/22	2,490	2,415,300
7.625%, 11/1/24	2,120	2,043,150

	Principal Amount*		
Security	(000 s omitted)		Value
Enel SpA			
8.75% to 9/24/23, 9/24/73 <sup>(8)(11)</sup>	1,092	\$	1,246,245
ITC Holdings Corp.	((0)		742.001
5.30%, 7/1/43	660		743,891
NRG Energy, Inc.	1 250		1 200 625
8.25%, 9/1/20 7.875%, 5/15/21	1,250 1,236		1,290,625 1,285,440
Southwestern Electric Power Co.	1,230		1,283,440
6.20%, 3/15/40	696		870,098
0.20%, 3/13/40	090		670,096
		\$	18,710,698
Total Corporate Bonds & Notes (identified cost \$940,194,759)		\$	921,893,596
auchtified cost \$740,174,737)		φ	921,093,390
Foreign Government and Agency Securities 3.2%			
	Principal		
S4	Amount*		Value
Security Albania 0.2%	(000 s omitted)		Value
Albania 0.2% Republic of Albania			
5.75%, 11/12/20 <sup>(9)</sup>	EUR 2,270	\$	2,684,349
5.75 %, 11/12/20°	EUR 2,270	φ	2,004,343
Total Albania		\$	2,684,349
Angola 0.1%			
Republic of Angola Via Northern Lights III B.V.	2.424	Ф	2 450 104
7.00%, 8/16/19 <sup>(9)</sup>	2,434	\$	2,458,106
Total Angola		\$	2,458,106
Argentina 0.1%			
City of Buenos Aires			
7.50%, 6/1/27 <sup>(9)</sup>	1,292	\$	1,350,140
Republic of Argentina			
2.50% to 3/31/19, 12/31/38 <sup>(16)</sup>	1,325		897,687
Total Argentina		\$	2,247,827
Armenia 0.1%			
Republic of Armenia	200	¢.	202.21
6.00%, 9/30/20 <sup>(9)</sup>	200	\$	202,244
7.15%, 3/26/25 <sup>(9)</sup>	950		969,000
Total Armenia		\$	1,171,244
Barbados 0.2%			
Barbados Government International Bond			
6.625%, 12/5/35 <sup>(9)</sup>	4,200	\$	3,444,000
Total Barbados		\$	3,444,000

Belarus 0.1%		
Republic of Belarus		
8.95%, 1/26/18 <sup>(9)</sup>	1,647	\$ 1,720,292
Total Belarus		\$ 1,720,292
Brazil 0.1%		
Federative Republic of Brazil		
6.00%, 1/17/17	1,408	\$ 1,448,128
Total Brazil		\$ 1,448,128
Congo 0.1%		
Republic of Congo		
4.00% to 6/30/17, 6/30/29 <sup>(9)(16)</sup>	1,675	\$ 1,222,639
Total Congo		\$ 1,222,639

	Principal			
Committee		Amount*		¥7-1
Security Cyprus 0.1%	(000 s	omitted)		Value
Republic of Cyprus				
3.875%, 5/6/22 <sup>(9)</sup>	EUR	1,615	\$	1,839,920
4.625%, 2/3/20 <sup>(8)(9)</sup>	EUR	120	Ψ	142,332
4.75%, 6/25/19 <sup>(9)</sup>	EUR	415		493,512
·				,
Total Cyprus			\$	2,475,764
Dominican Republic 0.1%				
Dominican Republic International Bond				
8.625%, 4/20/2 <sup>7(9)</sup>		2,000	\$	2,395,000
Total Dominican Republic			\$	2,395,000
Ecuador 0.2%				
Republic of Ecuador				
10.50%, 3/24/20 <sup>(8)</sup>		1,965	\$	1,955,175
$10.50\%, 3/24/20^{(9)}$		1,000	·	995,000
Total Ecuador			\$	2,950,175
			•	_,, _ ,_ ,_ ,
Fiji 0.1%				
Republic of Fiji				
6.625%, 10/2/20 <sup>(9)</sup>		2,443	\$	2,434,694
		,		, ,
Total Fiji			\$	2,434,694
- · · · · · · · · · · · · · · · · · · ·			Ψ	2,101,051
Georgia 0.0% <sup>4)</sup>				
Republic of Georgia				
6.875%, 4/12/21 <sup>(9)</sup>		559	\$	616,692
			*	,
Total Georgia			\$	616,692
Total Georgia			Ψ	010,052
Honduras $0.0\%^{4}$				
Honduras Government International Bond				
7.50%, 3/15/24 <sup>(9)</sup>		200	\$	218,000
8.75%, 12/16/20 <sup>(9)</sup>		500	Ψ	562,500
				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Total Honduras			\$	780,500
2000 220100 00			Ψ.	.00,200
Iraq 0.1%				
Republic of Iraq				
5.80%, 1/15/28 <sup>(9)</sup>		3,201	\$	2,448,765
,		,		, ,
Total Iraq			\$	2,448,765
<b>-</b>			Ψ	_, , , 00
Kazakhstan 0.1%				
Kazakhstan Government International Bond				
5.125%, 7/21/25 <sup>(8)</sup>		1,452	\$	1,595,196
6.50%, 7/21/45 <sup>(8)</sup>		220	Ψ	256,386
······································		220		20,000
Total Kazakhstan			\$	1,851,582
I VMI INIZUMIJMII			Ψ	1,001,002

Kenya 0.1%				
Republic of Kenya				
6.875%, 6/24/24 <sup>(8)</sup>		200	\$	185,514
6.875%, 6/24/24 <sup>(9)</sup>		1,065		987,862
Total Kenya			\$	1,173,376
			*	_,
Macedonia 0.2%				
Republic of Macedonia				
3.975%, 7/24/21 <sup>(9)</sup>	EUR	2,500	\$	2,708,483
4.875%, 12/1/20 <sup>(8)</sup>	EUR	485		545,629
Total Macedonia			\$	3,254,112
Mongolia 0.1%				
Mongolia International Bond				
4.125%, 1/5/18 <sup>(9)</sup>		655	\$	638,625
5.125%, 12/5/22 <sup>(9)</sup>		200		164,881
Total Mongolia			\$	803,506

	Principal Amount*		
Security	(000 s omitted)		Value
Nigeria 0.1%			
Republic of Nigeria	1 000	Ф	1 000 224
5.125%, 7/12/18 <sup>(9)</sup>	1,800	\$	1,808,334
Total Nigeria		\$	1,808,334
Rwanda 0.1%			
Republic of Rwanda			
6.625%, 5/2/23 <sup>(9)</sup>	2,196	\$	2,141,539
Total Rwanda		\$	2,141,539
Serbia 0.1%			
Republic of Serbia			
4.875%, 2/25/20 <sup>(9)</sup>	600	\$	619,848
5.25%, 11/21/17 <sup>(9)</sup>	200		207,043
5.875%, 12/3/18 <sup>(9)</sup>	980		1,040,564
Total Serbia		\$	1,867,455
Seychelles 0.1%			
Republic of Seychelles			
$7.00\%$ to $1/1/18$ , $1/1/26^{(9)(16)}$	1,500	\$	1,474,050
	2,0 0 0	Ť	2,111,020
Total Seychelles		\$	1,474,050
Sri Lanka 0.2%			
Republic of Sri Lanka			
6.125%, 6/3/25 <sup>(9)</sup>	3,280	\$	3,080,386
Total Sri Lanka		\$	3,080,386
Sweden 0.1%			
Svensk Exportkredit AB			
2.875% to 11/14/18, 11/14/23 <sup>(8)(11)</sup>	900	\$	902,745
·			,
Total Sweden		\$	902,745
Tanzania 0.2%			
United Republic of Tanzania			
6.892%, 3/9/20 <sup>(9)(13)</sup>	2,660	\$	2,733,610
0.002 10, 3171 20	2,000	Ψ	2,733,010
Total Tanzania		\$	2,733,610
Venezuela 0.1%			
Bolivarian Republic of Venezuela			
9.25%, 9/15/27	2,794	\$	1,362,075
21 <del>-0</del> 10, 21 101-1	2,171	Ψ	1,502,075
Total Venezuela		\$	1,362,075
Zambia 0.1%			
Republic of Zambia	705	ø	616 225
5.375%, 9/20/22 <sup>(9)</sup>	785	\$	616,225

8.50%, 4/14/24 <sup>(8)</sup> 8.97%, 7/30/27 <sup>(8)</sup>	614 1,191	536,513 1,036,170
Total Zambia		\$ 2,188,908
Total Foreign Government and Agency Securities		
(identified cost \$54,871,419)		\$ 55,139,853

Sovereign Loans 0.1%

		incipal mount	
Borrower	(000)	s omitted)	Value
Kenya 0.1%			
Government of Kenya			
Term Loan, 5.95%, Maturing October 28, 2017 <sup>(17)</sup>	\$	1,150	\$ 1,147,125
Total Kenya			\$ 1,147,125

Borrower	Principal Amount (000 s omitted)	Value
Suriname 0.0% <sup>4)</sup>		
Republic of Suriname		
Term Loan, 8.75%, Maturing September 30, 2017 <sup>(3)(18)</sup>	\$ 315	\$ 320,990
Total Suriname		\$ 320,990
Total Sovereign Loans		
(identified cost \$1,452,111)		\$ 1,468,115
Mortgage Pass-Throughs 13.1% Security	Principal Amount (000 s omitted)	Value
Federal Home Loan Mortgage Corp.:		
5.00%, with various maturities to 2019 <sup>(19)</sup>	\$ 3,252	\$ 3,377,759
5.50%, with various maturities to 2032	1,574	1,734,827
6.00%, with various maturities to 2031	597	649,117
6.50%, with various maturities to 2036	8,639	9,991,463
7.00%, with various maturities to 2036 <sup>(19)</sup>	8,811	10,337,595
7.13%, with maturity at 2023	156	172,775
7.50%, with various maturities to 2035	6,045	7,067,830

7.65%, with maturity at 2022

8.25%, with maturity at 2020

8.30%, with maturity at 2020

10.00%, with maturity at 2020

10.50%, with maturity at 2020

8.00%, with various maturities to 2030

8.50%, with various maturities to 2031

9.00%, with various maturities to 2031

9.50%, with various maturities to 2025

\$	42	076	.215
.70	42.	บ/ถ	. 215

152,778

81,354

318,456

442,013

446,216

42,072

37,968

3,448,634

3,775,358

139

76 298

3,338

2,946

395

421

39

35

Federal National Mortgage Association:			
2.372%, with maturity at 2037 <sup>(20)</sup>	\$	2,874	\$ 2,965,546
2.599%, with maturity at 2036 <sup>(20)</sup>		1,590	1,615,024
2.63%, with maturity at 2036 <sup>(20)</sup>	1	7,008	17,941,576
2.644%, with maturity at 2022 <sup>(20)</sup>		390	397,708
4.50%, with maturity at 2042 <sup>(19)</sup>	1	3,227	14,489,489
5.00%, with various maturities to 2040 <sup>(19)</sup>	1	6,242	17,997,382
5.50%, with various maturities to 2033		1,635	1,852,175
6.00%, with various maturities to 2033		4,717	5,250,763
6.318%, with maturity at 2032 <sup>(20)</sup>		4,885	5,383,146
6.50%, with various maturities to 2036 <sup>(19)</sup>	3	5,490	41,044,764
6.75%, with maturity at 2023		83	91,750
7.00%, with various maturities to 2037	1	6,464	19,436,317
7.50%, with various maturities to 2035		6,836	8,136,195
7.948%, with maturity at 2027 <sup>(21)</sup>		501	583,210
8.00%, with various maturities to 2034		2,296	2,694,293
8.195%, with maturity at 2029 <sup>(21)</sup>		163	190,953
8.25%, with maturity at 2018		1	685
8.295%, with maturity at 2024 <sup>(21)</sup>		25	28,998
8.307%, with maturity at 2028 <sup>(21)</sup>		138	162,364
·			

8.469%, with maturity at 2018 <sup>(21)</sup>	11	11,286
8.50%, with various maturities to 2030	2,236	2,549,754
8.513%, with maturity at 2027 <sup>(21)</sup>	190	222,084
9.00%, with various maturities to 2027	3,087	3,529,379
9.50%, with various maturities to 2030	717	799,642
9.51%, with maturity at 2025 <sup>(21)</sup>	70	77,010
9.866%, with maturity at 2019 <sup>(21)</sup>	26	26,922

Security	A1 (000	incipal mount s omitted)	Φ.	Value
10.00%, with various maturities to 2020	\$	124	\$	131,416
10.50%, with maturity at 2021		128		143,259
			\$	147,753,090
Government National Mortgage Association:				
6.00%, with maturity at 2024	\$	865	\$	964,295
6.50%, with various maturities to 2032 <sup>(19)</sup>		6,426		7,299,399
7.00%, with various maturities to 2033		4,605		5,497,512
7.50%, with various maturities to 2032 <sup>(19)</sup>		9,175		10,629,279
8.00%, with various maturities to 2034 <sup>(19)</sup>		5,406		6,438,813
8.30%, with maturity at 2020		136		146,524
8.50%, with various maturities to 2022		271		304,331
9.00%, with various maturities to 2026		1,179		1,367,300
9.50%, with various maturities to 2026		1,701		1,932,771
10.00%, with maturity at 2019		63		67,080
			\$	34,647,304

Total Mortgage Pass-Throughs (identified cost \$214,395,954)

\$ 224,476,609

### Collateralized Mortgage Obligations 15.6%

	Principal Amount			
Security	(000)	s omitted)		Value
Federal Home Loan Mortgage Corp.:				
Series 24, Class J, 6.25%, 11/25/23	\$	475	\$	525,514
Series 259, (Principal Only), Class PO, 0.00%, 4/15/39 <sup>(22)</sup>		5,674		5,354,567
Series 267, (Interest Only), Class S5, 5.558%, 8/15/42 <sup>(23)(24)</sup>		11,382		2,575,154
Series 284, (Interest Only), Class S6, 5.658%, 10/15/42 <sup>(23)(24)</sup>		6,182		1,448,218
Series 1497, Class K, 7.00%, 4/15/23		439		492,269
Series 1529, Class Z, 7.00%, 6/15/23		656		739,133
Series 1620, Class Z, 6.00%, 11/15/23		551		609,301
Series 1677, Class Z, 7.50%, 7/15/23		373		425,851
Series 1702, Class PZ, 6.50%, 3/15/24		4,472		5,009,845
Series 2113, Class QG, 6.00%, 1/15/29		955		1,091,896
Series 2122, Class K, 6.00%, 2/15/29		176		201,118
Series 2130, Class K, 6.00%, 3/15/29		119		136,260
Series 2167, Class BZ, 7.00%, 6/15/29		118		137,534
Series 2182, Class ZB, 8.00%, 9/15/29		1,284		1,540,815
Series 2198, Class ZA, 8.50%, 11/15/29		1,552		1,863,221
Series 2245, Class A, 8.00%, 8/15/27		3,843		4,601,108
Series 2458, Class ZB, 7.00%, 6/15/32		1,291		1,538,606
Series 3606, (Principal Only), Class PO, 0.00%, 12/15/39 <sup>(22)</sup>		5,513		4,917,334
Series 3727, (Interest Only), Class PS, 6.258%, 11/15/38 <sup>(23)(24)</sup>		6,458		281,624
Series 3762, Class SH, 9.087%, 11/15/40 <sup>(23)</sup>		979		1,242,984
Series 3780, (Interest Only), Class PS, 6.008%, 8/15/35 <sup>(23)(24)</sup>		2,764		32,542
Series 3973, (Interest Only), Class SG, 6.208%, 4/15/30 <sup>(23)(24)</sup>		6,687		581,196
Series 4067, (Interest Only), Class JI, 3.50%, 6/15/27 <sup>(24)</sup>		7,468		775,688
Series 4070, (Interest Only), Class S, 5.658%, 6/15/32 <sup>(23)(24)</sup>		13,053		2,428,745
Series 4088, (Interest Only), Class EI, 3.50%, 9/15/41 <sup>(24)</sup>		16,683		1,498,126
Series 4094, (Interest Only), Class CS, 5.558%, 8/15/42 <sup>(23)(24)</sup>		7,093		1,389,122

Series 4095, (Interest Only), Class HS, 5.658%, 7/15/32 <sup>(23)(24)</sup>	5,268	875,733
Series 4097, Class PE, 3.00%, 11/15/40	2,820	2,904,632
Series 4109, (Interest Only), Class ES, 5.708%, 12/15/41 <sup>(23)(24)</sup>	264	36,759
Series 4109, (Interest Only), Class KS, 5.658%, 5/15/32 <sup>(23)(24)</sup>	8,281	322,240
Series 4110, (Interest Only), Class SA, 5.208%, 9/15/42 <sup>(23)(24)</sup>	8,426	1,488,416
Series 4149, (Interest Only), Class S, 5.808%, 1/15/33 <sup>(23)(24)</sup>	6,245	1,235,148
Series 4186, (Interest Only), Class IQ, 4.00%, 12/15/28 <sup>(24)</sup>	6,973	189,524
Series 4188, (Interest Only), Class AI, 3.50%, 4/15/28 <sup>(24)</sup>	5,273	504,291

Security	Principal Amount (000 s omitted)		Value
Series 4203, (Interest Only), Class QS, 5.808%, 5/15/43 <sup>(23)(24)</sup>	\$ 11,893	\$	2,172,552
Series 4233, (Interest Only), Class GI, 3.50%, 3/15/25 <sup>(24)</sup>	5,399	<u> </u>	186,088
Series 4273, Class PU, 4.00%, 11/15/43	4,821		4,940,561
Series 4273, Class SP, 10.782%, 11/15/43 <sup>(23)</sup>	1,071		1,298,225
Series 4313, Class SY, 10.821%, 3/15/44 <sup>(23)</sup>	340		345,577
Series 4316, (Interest Only), Class JS, 5.658%, 1/15/44 <sup>(23)(24)</sup>	4,880		634,606
Series 4326, Class TS, 12.299%, 4/15/44 <sup>(23)</sup>	2,108		2,138,940
Series 4336, Class GU, 3.50%, 2/15/53	3,436		3,484,889
Series 4337, Class YT, 3.50%, 4/15/49	8,995		9,204,997
Series 4407, Class LN, 8.256%, 12/15/43 <sup>(23)</sup>	1,382		1,418,664
Series 4416, Class SU, 7.687%, 12/15/44 <sup>(23)</sup>	16,992		17,731,613
Series 4417, (Principal Only), Class KO, 0.00%, 12/15/43 <sup>(22)</sup>	1,160		1,080,019
Series 4452, Class ZJ, 3.00%, 11/15/44	4,293		4,234,058
Series 4478, (Principal Only), Class PO, 0.00%, 5/15/45 <sup>(22)</sup>	6,246		5,820,047
Series 4550, Class ZT, 2.00%, 1/15/45	4,150		4,151,868
Series 4568, Class ZM, 4.00%, 4/15/46	3,114		3,134,857
Series 4584, Class PM, 3.00%, 5/15/46	10,753		11,299,641
		\$	122,271,716
Federal National Mortgage Association:			
Series G92-44, Class Z, 8.00%, 7/25/22	\$ 18	\$	19,052
Series G92-44 Class ZO 8 00% 7/25/22	30		31 001

Federal National Mortgage Association:		
Series G92-44, Class Z, 8.00%, 7/25/22	\$ 18	\$ 19,052
Series G92-44, Class ZQ, 8.00%, 7/25/22	30	31,001
Series G92-46, Class Z, 7.00%, 8/25/22	246	270,508
Series G92-60, Class Z, 7.00%, 10/25/22	338	371,068
Series G93-35, Class ZQ, 6.50%, 11/25/23	6,024	6,698,450
Series G93-40, Class H, 6.40%, 12/25/23	1,259	1,393,970
Series 1988-14, Class I, 9.20%, 6/25/18	25	25,796
Series 1989-1, Class D, 10.30%, 1/25/19	3	3,095
Series 1989-34, Class Y, 9.85%, 7/25/19	84	90,661
Series 1990-17, Class G, 9.00%, 2/25/20	52	56,800
Series 1990-27, Class Z, 9.00%, 3/25/20	40	43,027
Series 1990-29, Class J, 9.00%, 3/25/20	43	47,192
Series 1990-43, Class Z, 9.50%, 4/25/20	161	175,361
Series 1991-98, Class J, 8.00%, 8/25/21	95	105,661
Series 1992-77, Class ZA, 8.00%, 5/25/22	593	662,018
Series 1992-103, Class Z, 7.50%, 6/25/22	37	41,213
Series 1992-113, Class Z, 7.50%, 7/25/22	74	82,686
Series 1992-185, Class ZB, 7.00%, 10/25/22	126	139,337
Series 1993-16, Class Z, 7.50%, 2/25/23	366	412,444
Series 1993-22, Class PM, 7.40%, 2/25/23	310	345,764
Series 1993-25, Class J, 7.50%, 3/25/23	386	437,587
Series 1993-30, Class PZ, 7.50%, 3/25/23	702	794,400
Series 1993-42, Class ZQ, 6.75%, 4/25/23	998	1,110,739
Series 1993-56, Class PZ, 7.00%, 5/25/23	147	165,423
Series 1993-156, Class ZB, 7.00%, 9/25/23	168	190,235
Series 1994-45, Class Z, 6.50%, 2/25/24	1,276	1,419,985
Series 1994-89, Class ZQ, 8.00%, 7/25/24	777	899,430
Series 1996-57, Class Z, 7.00%, 12/25/26	753	871,148
Series 1997-77, Class Z, 7.00%, 11/18/27	343	390,699
Series 1998-44, Class ZA, 6.50%, 7/20/28	372	428,161
Series 1999-45, Class ZG, 6.50%, 9/25/29	119	133,750
Series 2000-22, Class PN, 6.00%, 7/25/30	1,132	1,292,903
Series 2002-1, Class G, 7.00%, 7/25/23	225	251,139
Series 2002-21, Class PE, 6.50%, 4/25/32	923	1,067,141
Series 2005-75, Class CS, 22.387%, 9/25/35 <sup>(23)</sup>	948	2,181,430

Series 2006-8, (Principal Only), Class WQ, 0.00%, 3/25/36 <sup>(22)</sup>	7,095	6,392,800
Series 2007-74, Class AC, 5.00%, 8/25/37	10,213	11,267,376
Series 2010-99, (Interest Only), Class NS, 6.147%, 3/25/39 <sup>(23)(24)</sup>	5,482	375,920
Series 2010-119, (Interest Only), Class SK, 5.547%, 4/25/40 <sup>(23)(24)</sup>	2,308	67,334
Series 2010-124, (Interest Only), Class SJ, 5.597%, 11/25/38 <sup>(23)(24)</sup>	5,148	488,681

Committee	Aı	incipal nount s omitted)		Value
Security Series 2010-151, (Interest Only), Class PI, 4.00%, 5/25/28 <sup>(24)</sup>	\$	8,765	\$	109,358
Series 2011-45, (Interest Only), Class SA, 6.197%, 1/25/29 <sup>(23)(24)</sup>	Ψ	4,525	Ψ	218,586
Series 2011-49, Class NT, 6.00%, 6/25/41 <sup>(23)</sup>		1,299		1,448,544
Series 2011-101, (Interest Only), Class IC, 3.50%, 10/25/26 <sup>(24)</sup>		18,506		1,704,045
Series 2011-101, (Interest Only), Class IE, 3.50%, 10/25/26 <sup>(24)</sup>		6,002		554,548
Series 2011-109, Class PE, 3.00%, 8/25/41		5,644		5,823,562
Series 2012-24, (Interest Only), Class S, 5.047%, 5/25/30 <sup>(23)(24)</sup>		4,797		396,631
Series 2012-33, (Interest Only), Class CI, 3.50%, 3/25/27 <sup>(24)</sup>		9,842		920,971
Series 2012-56, (Interest Only), Class SU, 6.297%, 8/25/26 <sup>(23)(24)</sup>		4,767		350,921
Series 2012-103, (Interest Only), Class GS, 5.647%, 2/25/40 <sup>(23)(24)</sup>		13,370		1,472,799
Series 2012-124, (Interest Only), Class IO, 1.596%, 11/25/42 <sup>(21)(24)</sup>		13,310		736,561
Series 2012-134, Class ZT, 2.00%, 12/25/42		5,725		5,337,760
Series 2012-150, (Interest Only), Class SK, 5.697%, 1/25/43 <sup>(23)(24)</sup>		8,306		1,735,258
Series 2013-6, Class TA, 1.50%, 1/25/43		9,690		9,575,913
Series 2013-12, (Interest Only), Class SP, 5.197%, 11/25/41 <sup>(23)(24)</sup>		4,764		626,435
Series 2013-15, (Interest Only), Class DS, 5.747%, 3/25/33 <sup>(23)(24)</sup>		17,017		3,749,239
Series 2013-16, (Interest Only), Class SY, 5.697%, 3/25/43 <sup>(23)(24)</sup>		3,813		755,458
Series 2013-54, (Interest Only), Class HS, 5.847%, 10/25/41 <sup>(23)(24)</sup>		6,297		904,795
Series 2013-64, (Interest Only), Class PS, 5.797%, 4/25/43 <sup>(23)(24)</sup>		6,833		1,242,922
Series 2013-75, (Interest Only), Class SC, 5.797%, 7/25/42 <sup>(23)(24)</sup>		16,885		2,696,164
Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 <sup>(24)</sup>		2,942		332,048
Series 2014-36, (Interest Only), Class ID, 4.00%, 6/25/44 <sup>(24)</sup>		3,019		336,848
Series 2014-55, (Interest Only), Class IN, 3.50%, 7/25/44 <sup>(24)</sup>		7,409		883,037
Series 2014-64, Class PA, 3.00%, 3/25/44		12,143		12,462,051
Series 2014-72, Class CS, 8.276%, 11/25/44 <sup>(23)</sup>		965		971,901
Series 2014-74, Class HS, 7.693%, 11/25/44 <sup>(23)</sup>		25		25,242
Series 2014-89, (Interest Only), Class IO, 3.50%, 1/25/45 <sup>(24)</sup>		9,210		1,154,864
Series 2015-17, (Interest Only), Class SA, 5.747%, 11/25/43 <sup>(23)(24)</sup>		12,112		1,296,171
Series 2015-42, Class SC, 7.304%, 5/25/45 <sup>(23)</sup>		8		7,756
Series 2015-43, Class ZA, 4.00%, 6/25/45		1,435		1,437,520
Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 <sup>(24)</sup>		8,616		1,061,283
Series 2015-89, Class ZB, 3.00%, 5/25/54		8,366		8,305,776
Series 2015-95, (Interest Only), Class SB, 5.547%, 1/25/46 <sup>(23)(24)</sup>		22,178		5,161,044
Series 2016-1, (Interest Only), Class SJ, 5.697%, 2/25/46 <sup>(23)(24)</sup>		33,642		6,890,837
Series 2016-22, Class ZE, 3.00%, 6/25/44		3,459		3,476,046
		,	\$	125,404,279
			Ф	123,404,279
Government National Mortgage Association:	¢	776	¢	900.000
Series 2002-45, Class PG, 6.00%, 3/17/32	\$	776	\$	800,238
Series 2011-156, Class GA, 2.00%, 12/16/41		1,322		1,271,921
Series 2014-146, Class S, 5.478%, 10/20/44 <sup>(23)</sup>		311		311,138
Series 2015-79, Class CS, 5.203%, 5/20/45 <sup>(23)</sup>		1,341		1,347,853
Series 2015-113, Class SU, 5.104%, 7/20/45 <sup>(23)</sup>		2,858		2,869,241
Series 2016-58, Class ZC, 2.00%, 10/20/43		3,472		3,473,284
Series 2016-75, Class LZ, 2.25%, 10/20/39		1,890		1,890,371
Series 2016-75, Class WZ, 2.25%, 11/16/43		3,560		3,560,936
Series 2016-81, Class CZ, 2.25%, 3/16/45		3,848		3,803,968
				19,328,950

Total Collateralized Mortgage Obligations (identified cost \$270,309,891)

\$ 267,004,945

### Commercial Mortgage-Backed Securities 6.1%

	Princi	oal	
	Amou	nt	
Security	(000 s or	nitted)	Value
A10 Securitization, LLC			
Series 2013-1, Class A, 2.40%, 11/15/25 <sup>(8)</sup>	\$	24	\$ 24,435
Series 2015-1, Class A2, 3.13%, 4/15/34 <sup>(8)</sup>		2,400	2,418,928

	Aı	Principal Amount		<b>V</b> . I.	
Security Americal I.I. C.T. and	(000)	s omitted)		Value	
Americald LLC Trust Series 2010 ARTA Class D. 7.4429/. 1/14/20(8)	\$	3,000	\$	2 290 550	
Series 2010-ARTA, Class D, 7.443%, 1/14/29 <sup>(8)</sup>	Ф	3,000	Ф	3,380,559	
Banc of America Commercial Mortgage Trust Series 2006-3, Class A4, 5.889%, 7/10/44 <sup>(21)</sup>		294		294,097	
		3,000		,	
Series 2006-5, Class AM, 5.448%, 9/10/47		3,000		3,015,998	
Banc of America Merrill Lynch Large Loan, Inc. Series 2013-DSNY, Class E, 3.042%, 9/15/26 <sup>(8)(21)</sup>		1,500		1 405 055	
Bear Stearns Commercial Mortgage Securities Trust		1,300		1,495,955	
		1 172		1 170 677	
Series 2006-PW14, Class A4, 5.201%, 12/11/38		1,173		1,179,677	
CD Commercial Mortgage Trust		702		702 472	
Series 2006-CD3, Class A5, 5.617%, 10/15/48		703		703,473	
Citigroup Commercial Mortgage Trust		2.250		2 272 409	
Series 2012-GC8, Class A2, 1.813%, 9/10/45		3,258		3,272,498	
Series 2015-P1, Class D, 3.225%, 9/15/48 <sup>(8)</sup>		1,500		1,094,280	
COMM Mortgage Trust		1.075		1.000.262	
Series 2006-C8, Class A4, 5.306%, 12/10/46		1,075		1,080,362	
Series 2012-CR2, Class AM, 3.791%, 8/15/45		395		428,831	
Series 2012-CR2, Class D, 5.017%, 8/15/45 <sup>(8)(21)</sup>		1,650		1,633,359	
Series 2012-LC4, Class AM, 4.063%, 12/10/44		750		821,357	
Series 2013-CR10, Class D, 4.949%, 8/10/46 <sup>(8)(21)</sup>		1,700		1,492,727	
Series 2013-CR11, Class D, 5.337%, 10/10/46 <sup>(8)(21)</sup>		2,500		2,363,515	
Series 2014-CR21, Class D, 4.065%, 12/10/47 <sup>(8)(21)</sup>		2,500		1,943,914	
Series 2014-UBS2, Class A2, 2.82%, 3/10/47		2,200		2,266,103	
Series 2015-CR22, Class D, 4.264%, 3/10/48 <sup>(8)(21)</sup>		3,000		2,426,320	
Series 2015-LC19, Class C, 4.405%, 2/10/48 <sup>(21)</sup>		775		767,847	
DBUBS Mortgage Trust		4.0		40.050	
Series 2011-LC1A, Class A1, 3.742%, 11/10/46 <sup>(8)</sup>		18		18,278	
Deutsche Bank Commercial Mortgage Trust					
Series 2016-C1, Class B, 4.195%, 5/10/49 <sup>(21)</sup>		3,530		3,789,444	
Extended Stay America Trust					
Series 2013-ESH7, Class C7, 3.902%, 12/5/31 <sup>(8)(21)</sup>		500		502,917	
Series 2013-ESH7, Class D7, 4.171%, 12/5/31 <sup>(8)(21)</sup>		4,200		4,232,952	
JPMBB Commercial Mortgage Securities Trust		2.440			
Series 2014-C19, Class A2, 3.046%, 4/15/47		2,448		2,555,896	
Series 2014-C19, Class D, 4.83%, 4/15/47 <sup>(8)(21)</sup>		1,425		1,161,476	
Series 2014-C21, Class D, 4.816%, 8/15/47 <sup>(8)(21)</sup>		1,000		826,395	
Series 2014-C22, Class C, 4.712%, 9/15/47 <sup>(21)</sup>		730		731,086	
Series 2014-C22, Class D, 4.712%, 9/15/47 <sup>(8)(21)</sup>		4,500		3,560,733	
Series 2014-C23, Class C, 4.608%, 9/15/47 <sup>(21)</sup>		500		512,114	
Series 2014-C25, Class D, 4.097%, 11/15/47 <sup>(8)(21)</sup>		2,100		1,567,524	
Series 2015-C29, Class D, 3.842%, 5/15/48 <sup>(21)</sup>		2,000		1,429,300	
JPMorgan Chase Commercial Mortgage Securities Trust					
Series 2006-CB16, Class A4, 5.552%, 5/12/45		246		245,928	
Series 2006-LDP8, Class A4, 5.399%, 5/15/45		251		250,968	
Series 2006-LDP9, Class A3, 5.336%, 5/15/47		1,560		1,573,789	
Series 2006-LDP9, Class AM, 5.372%, 5/15/47		3,000		2,992,528	
Series 2010-C2, Class D, 5.743%, 11/15/43 <sup>(8)(21)</sup>		3,247		3,424,485	
Series 2011-C5, Class D, 5.494%, 8/15/46 <sup>(8)(21)</sup>		3,000		3,059,032	
Series 2012-CBX, Class AS, 4.271%, 6/15/45		1,000		1,103,318	
Series 2013-LC11, Class AS, 3.216%, 4/15/46		1,110		1,159,331	
Series 2014-DSTY, Class B, 3.771%, 6/10/27 <sup>(8)</sup>		2,700		2,787,208	
ML-CFC Commercial Mortgage Trust					
Series 2006-4, Class A3, 5.172%, 12/12/49		1,688		1,697,055	
Morgan Stanley Bank of America Merrill Lynch Trust					
Series 2014-C15, Class D, 5.058%, 4/15/47 <sup>(8)(21)</sup>		2,450		2,134,281	
Morgan Stanley Capital I Trust					
Series 2006-IQ12, Class A4, 5.332%, 12/15/43		941		943,315	

Series 2007-IQ15, Class A4, 6.102%, 6/11/49 <sup>(21)</sup>	3,853	3,998,614
Motel 6 Trust		
Series 2015-MTL6, Class D, 4.532%, 2/5/30 <sup>(8)</sup>	2,500	2,498,066

Security	Aı	incipal mount s omitted)	Value
UBS Commercial Mortgage Trust			
Series 2012-C1, Class D, 5.715%, 5/10/45 <sup>(8)(21)</sup>	\$	3,000	\$ 3,032,831
UBS-Citigroup Commercial Mortgage Trust			
Series 2011-C1, Class D, 6.084%, 1/10/45 <sup>(8)(21)</sup>		2,850	3,128,273
Wachovia Bank Commercial Mortgage Trust			
Series 2006-C29, Class A4, 5.308%, 11/15/48		1,328	1,333,798
Wells Fargo Commercial Mortgage Trust			
Series 2013-LC12, Class D, 4.433%, 7/15/46 <sup>(8)(21)</sup>		3,000	2,646,374
Series 2015-C29, Class D, 4.366%, 6/15/48 <sup>(21)</sup>		3,000	2,276,225
Series 2015-C31, Class D, 3.852%, 11/15/48		1,000	713,583
Series 2015-LC22, Class C, 4.69%, 9/15/58 <sup>(21)</sup>		1,000	1,014,342
Series 2015-NXS1, Class D, 4.241%, 5/15/48 <sup>(21)</sup>		2,500	1,955,001
Series 2015-SG1, Class C, 4.62%, 12/15/47 <sup>(21)</sup>		1,275	1,282,093
WF-RBS Commercial Mortgage Trust			
Series 2012-C9, Class D, 4.961%, 11/15/45 <sup>(8)(21)</sup>		2,750	2,666,891
Series 2013-C13, Class AS, 3.345%, 5/15/45		660	695,869
Series 2014-LC14, Class D, 4.586%, 3/15/47 <sup>(8)(21)</sup>		3,000	2,481,448

**Total Commercial Mortgage-Backed Securities** (identified cost \$106,171,267)

\$ 104,086,996

Asset-Backed Securities 3.2%

Security	Principal Amount (000 s omitted)		Value	
American Homes 4 Rent	(***	,		
Series 2014-SFR1, Class C, 2.196%, 6/17/31 <sup>(8)(13)</sup>	\$	2,875	\$ 2,820,130	
Series 2014-SFR1, Class D, 2.534%, 6/17/31 <sup>(8)(13)</sup>		1,475	1,449,132	
American Residential Properties Trust				
Series 2014-SFR1, Class C, 2.785%, 9/17/31 <sup>(8)(13)</sup>		500	496,276	
Apidos CLO XVII				
Series 2014-17A, Class B, 3.483%, 4/17/26 <sup>(8)(13)</sup>		750	733,839	
Series 2014-17A, Class C, 3.933%, 4/17/26 <sup>(8)(13)</sup>		1,000	916,621	
Series 2014-17A, Class D, 5.383%, 4/17/26 <sup>(8)(13)</sup>		1,000	802,097	
Avis Budget Rental Car Funding, LLC				
Series 2013-2A, Class B, 3.66%, 2/20/20 <sup>(8)</sup>		450	461,261	
Centurion CDO IX Ltd.				
Series 2005-9A, Class D1, 5.383%, 7/17/19 <sup>(8)(13)</sup>		500	486,860	
CIFC Funding, Ltd.				
Series 2013-2A, Class A3L, 3.283%, 4/21/25 <sup>(8)(13)</sup>		3,100	2,890,819	
Colony American Homes				
Series 2014-1A, Class C, 2.296%, 5/17/31 <sup>(8)(13)</sup>		2,740	2,697,374	
Series 2014-1A, Class D, 2.596%, 5/17/31 <sup>(8)(13)</sup>		500	491,048	
DB Master Finance, LLC				
Series 2015-1A, Class A2I, 3.262%, 2/20/45 <sup>(8)</sup>		1,669	1,688,865	
Dell Equipment Finance Trust				
Series 2014-1, Class C, 1.80%, 6/22/20 <sup>(8)</sup>		1,000	1,000,008	
Series 2015-1, Class C, 2.42%, 3/23/20 <sup>(8)</sup>		1,950	1,952,602	
First Investors Auto Owner Trust				
Series 2015-1A, Class C, 2.71%, 6/15/21 <sup>(8)</sup>		1,400	1,382,397	
FirstKey Lending Trust				
Series 2015-SFR1, Class A, 2.553%, 3/9/47 <sup>(8)</sup>		1,460	1,470,773	
Ford Credit Auto Owner Trust				

Series 2014-1, Class B, 2.41%, 11/15/25 <sup>(8)</sup>	2,600	2,624,445
GMF Floorplan Owner Revolving Trust		
Series 2015-1, Class B, 1.97%, 5/15/20 <sup>(8)</sup>	255	254,872
Invitation Homes Trust		
Series 2013-SFR1, Class C, 2.301%, 12/17/30 <sup>(8)(13)</sup>	1,250	1,233,535
Series 2013-SFR1, Class D, 2.601%, 12/17/30 <sup>(8)(13)</sup>	1,000	988,025

Security	Principal Amount (000 s omitted)	Value
MVW Owner Trust		
Series 2014-1A, Class A, 2.25%, 9/22/31 <sup>(8)</sup>	\$ 1,274	\$ 1,254,865
Nextgear Floorplan Master Owner Trust		
Series 2015-2A, Class A, 2.38%, 10/15/20 <sup>(8)</sup>	1,300	1,296,582
Octagon Investment Partners XVI Ltd.		
Series 2013-1A, Class C1, 3.383%, 7/17/25 <sup>(8)(13)</sup>	1,075	1,023,716
Series 2013-1A, Class D, 3.983%, 7/17/25 <sup>(8)(13)</sup>	1,075	949,391
Series 2013-1A, Class E, 5.133%, 7/17/25 <sup>(8)(13)</sup>	1,300	943,469
OneMain Financial Issuance Trust		
Series 2014-1A, Class A, 2.43%, 6/18/24 <sup>(8)</sup>	841	841,975
Series 2014-1A, Class B, 3.24%, 6/18/24 <sup>(8)</sup>	1,200	1,201,610
Series 2015-1A, Class B, 3.85%, 3/18/26 <sup>(8)</sup>	1,200	1,180,360
Progress Residential Trust		
Series 2014-SFR1, Class C, 2.696%, 10/17/31 <sup>(8)(13)</sup>	1,250	1,243,781
Series 2014-SFR1, Class D, 3.196%, 10/17/31 <sup>(8)(13)</sup>	2,500	2,496,532
Sierra Receivables Funding Co., LLC		
Series 2014-1A, Class B, 2.42%, 3/20/30 <sup>(8)</sup>	720	716,847
Series 2015-1A, Class B, 3.05%, 3/22/32 <sup>(8)</sup>	1,443	1,447,454
Silver Bay Realty Trust		
Series 2014-1, Class C, 2.496%, 9/17/31 <sup>(8)(13)</sup>	2,700	2,662,839
SpringCastle Funding Trust		
Series 2014-AA, Class B, 4.61%, 10/25/27 <sup>(8)</sup>	2,500	2,507,425
Synchrony Credit Card Master Note Trust		
Series 2015-3, Class A, 1.74%, 9/15/21	1,000	1,007,109
Taco Bell Funding, LLC	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Series 2016-1A, Class A2I, 3.832%, 5/25/46 <sup>(8)</sup>	2,990	3,035,034
Tricon American Homes	_,,,,,	2,022,02
Series 2015-SFR1, Class D, 2.643%, 5/17/32 <sup>(8)(13)</sup>	1,000	969,201
Wendys Funding, LLC	-,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Series 2015-1A, Class A2I, 3.371%, 6/15/45 <sup>(8)</sup>	3,176	3,203,247
Total Asset-Backed Securities (identified cost \$55,617,133)		\$ 54,822,416

## U.S. Government Agency Obligations 2.0%

Security	Amou	Principal Amount (000 s omitted) Value	
Federal Farm Credit Bank			
3.25%, 7/1/30 <sup>(19)</sup>	\$	5,000 \$	5,543,955
		\$	5,543,955
Federal Home Loan Bank			
4.125%, 12/13/19 <sup>(19)</sup>	\$	3,975 \$	4,404,781
5.25%, 12/9/22 <sup>(19)</sup>		9,000	11,098,944
5.375%, 5/15/19 <sup>(19)</sup>		6,585	7,425,694
5.50%, 7/15/36		4,000	5,795,152
		\$	28,724,571

Total U.S. Government Agency Obligations (identified cost \$31,547,172)

\$ 34,268,526

U.C. Tarrana Olivatara 196			
U.S. Treasury Obligations 1.8%			
	Principal Amount		
Security	(000 s omitted)		Value
U.S. Treasury Bond, 8.875%, 2/15/19 <sup>(19)</sup>	\$ 25,000	\$	30,378,425
Total U.S. Treasury Obligations			
(identified cost \$30,221,096)		\$	30,378,425
Common Stocks 0.4%			
Security	Shares		Value
Aerospace and Defense 0.0% <sup>4)</sup>	Shares		value
IAP Global Services, LLC <sup>(3)(15)(25)</sup>	31	\$	356,242
			,
		\$	356,242
Automotive 0.1%			
Dayco Products, LLC <sup>(15)(25)</sup>	27,250	\$	912,875
		\$	912,875
Business Equipment and Services 0.0% <sup>4)</sup>			
Education Management Corp. (3)(15)(25)	5,580,468	\$	0
RCS Capital Corp. (3)(15)(25)	37,523		281,428
		\$	201 420
		Þ	281,428
Health Care 0.0% <sup>4)</sup>			
New Millennium Holdco, Inc. (15)(25)	42,216	\$	145,118
100 100 100 100 100 100 100 100 100 100	.2,210	Ψ	1.0,110
		\$	145,118
			,
Lodging and Casinos 0.1%			
Affinity Gaming, LLC <sup>(15)(25)</sup>	46,819	\$	655,469
Tropicana Entertainment, Inc. (15)(25)	17,051		332,493
		\$	987,962
Nonferrous Metals/Minerals 0.0%	704	Φ.	0
ASP United/GHX Holding, LLC <sup>(3)(15)(25)</sup>	704	\$	0
		ø	0
		\$	0
Oil and Gas 0.0% <sup>4)</sup>			
Southcross Holdings Group, LLC <sup>(3)(15)(25)</sup>	78	\$	0
Southeross Holdings L.P., Class A <sup>(15)(25)</sup>	78	Ψ	31,200
			,
		\$	31,200
		•	,
Publishing 0.2%			
ION Media Networks, Inc. (3)(15)(25)	5,187	\$	2,943,570
MediaNews Group, Inc. (3)(15)(25)	14,016		463,080

Nelson Education, Ltd. (3)(15)(25)	73,690	0
		\$ 3,406,650
Total Common Stocks (identified cost \$2,025,721)  Convertible Preferred Stocks 0.0%4)		\$ 6,121,475
Security	Shares	Value
Business Equipment and Services 0.0% <sup>4)</sup>		
Education Management Corp., Series A-1, 7.50% (3)(15)(25)	6,209	\$ 55,012
Total Convertible Preferred Stocks (identified cost \$438,211)		\$ 55,012

Preferred Stocks 0.1%		
Security	Shares	Value
Banks and Thrifts 0.1%	9,000 ¢	024.750
Farm Credit Bank of Texas, 6.75% to 9/15/23 <sup>(11)</sup> Fifth Third Bancorp, Series H, 5.10% to 6/30/23 <sup>(11)</sup>	8,000 \$ 478	834,750 452,973
That Third Bancorp, Series 11, 3.10 % to 0/30/25	470	432,713
	\$	1,287,723
Utilities 0.0 % <sup>4)</sup>		
AES Gener SA, 8.375% to 6/18/19 <sup>(8)(11)</sup>	637 \$	678,888
	\$	678,888
Fotal Preferred Stocks identified cost \$1,977,353)	\$	1,966,611
Closed-End Funds 1.2%		
Security	Shares	Value
BlackRock Corporate High Yield Fund, Inc.	1,946,653 \$	20,323,057
Fotal Closed-End Funds identified cost \$23,805,085)	\$	20,323,057
Warrants 0.0%		
Security	Shares	Value
Food Products 0.0%	5.1 <b>4.1</b> 4.5	, 4240
ASG Consolidated, LLC/ASG Finance, Inc., Expires 5/15/18 <sup>(3)(25)</sup>	1,745 \$	0
Total Warrants identified cost \$0)	\$	0
Miscellaneous 0.0% <sup>4)</sup>		
	Principal Amount/	
Security	Shares	Value
Cable and Satellite Television 0.0% <sup>4)</sup> ACC Claims Holdings, LLC <sup>(25)</sup>	2,257,600 \$	14,674
	\$	14,674
odging and Casinos $0.0\%^{4)}$		
Buffalo Thunder Development Authority, Residual Claim Certificates, Expires 11/15/29 <sup>(8)(25)</sup>	\$ 889,622 \$	445
	\$	445

Oil and Gas 0.0%		
SemGroup Corp., Escrow Certificate <sup>(3)(25)</sup>	6,135,000	\$ 0
		\$ 0
Utilities $0.0\%^{4}$		
EME Reorganization Trust <sup>(25)</sup>	1,099,749	\$ 4,729
		\$ 4,729
Total Miscellaneous		
(identified cost \$203,413)		\$ 19,848

Short-Term Investments 2.9%

U.S. Treasury Obligations 0.0% <sup>4)</sup>				
	Aı	incipal mount		
Security		s omitted)	Φ.	Value
U.S. Treasury Bill, 0.00%, 9/22/16 <sup>(26)</sup>	\$	500	\$	499,727
Total U.S. Treasury Obligations (identified cost \$499,495)			\$	499,727
0.0 0.00				
Other 2.9%  Description		iterest s omitted)		Value
Eaton Vance Cash Reserves Fund, LLC, 0.52% <sup>(27)</sup>	\$	48,472	\$	48,471,994
Total Other (identified cost \$48,471,994)			\$	48,471,994
Total Short-Term Investments				
(identified cost \$48,971,489)			\$	48,971,721
Total Investments 159.6% (identified cost \$2,786,076,230)			\$ 2	,732,043,783
Less Unfunded Loan Commitments (0.1)%			\$	(754,766)
Net Investments 159.5% (identified cost \$2,785,321,464)				,731,289,017
Other Assets, Less Liabilities (43.9)%			\$	(752,725,539)
Auction Preferred Shares Plus Cumulative Unpaid Dividends (15.6)%  Net Assets Applicable to Common Shares 100.0%				(266,641,033)
100 1200 12 pricuote to Common Shares 100.00 //			ΨΙ	,, 11,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,

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

In U.S. dollars unless otherwise indicated.

<sup>(1)</sup> Senior floating-rate loans (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 typically 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 June 30, 2016, at which time the interest rate will be determined.
- (3) For fair value measurement disclosure purposes, security is categorized as Level 3.
- (4) Currently the issuer is in default with respect to interest and/or principal payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.

(5)	Unfunded or partially unfunded loan commitments. The Fund may enter into certain loan agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower s discretion.
(6)	Includes new money preferred shares that trade with the loan.
(7)	Includes Vivarte Class A preferred shares and Luxco ordinary shares that trade with the loan.
(8)	Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be sold in certain transactions in reliance on an exemption from registration (normally to qualified institutional buyers). At June 30, 2016, the aggregate value of these securities is \$521,777,034 or 30.5% of the Fund s net assets applicable to common shares.
(9)	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 June 30, 2016, the aggregate value of these securities is \$60,508,612 or 3.5% of the Fund s net assets applicable to common shares.
(10)	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.
(11)	Security converts to floating rate after the indicated fixed-rate coupon period.
(12)	When-issued security.
(13)	Variable rate security. The stated interest rate represents the rate in effect at June 30, 2016.
(14)	Amount is less than 0.05%.
(15)	Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
(16)	Multi-step coupon bond. Interest rate represents the rate in effect at June 30, 2016.
(17)	Variable interest rate that updates semiannually based on changes to the LIBOR. The stated interest rate represents the rate in effect at June 30, 2016.
(18)	Loan is subject to scheduled mandatory prepayments. Maturity date shown reflects the final maturity date.
(19)	Security (or a portion thereof) has been pledged for the benefit of the counterparty for reverse repurchase agreements.
(20)	Adjustable rate mortgage security. Rate shown is the rate at June 30, 2016.

- (21) Weighted average fixed-rate coupon that changes/updates monthly. Rate shown is the rate at June 30, 2016.
- (22) Principal only security that entitles the holder to receive only principal payments on the underlying mortgages.
- (23) 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 June 30, 2016.
- (24) 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.
- (25) Non-income producing security.
- (26) Security (or a portion thereof) has been pledged to cover margin requirements on open financial futures contracts.
- (27) 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 June 30, 2016. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended June 30, 2016 was \$68,948.

#### **Forward Foreign Currency Exchange Contracts**

Currency Currency		ıcy		Settlement	Unrealized	l Unrealized		
Purcha	nased Sold			Counterparty	Date	Appreciation	(Depreciation)	
EUR	2,177,559	USD	2,409,774	Goldman Sachs International	7/1/16	\$ 6,772	\$	
USD	2,447,531	EUR	2,177,559	Deutsche Bank AG	7/1/16	30,985		
EUR	707,186	USD	780,146	State Street Bank and Trust Company	7/29/16	5,338		
EUR	404,786	USD	447,317	State Street Bank and Trust Company	7/29/16	2,286		
EUR	21,210	USD	24,293	State Street Bank and Trust Company	7/29/16		(734)	
EUR	285,637	USD	319,091	State Street Bank and Trust Company	7/29/16		(1,829)	
EUR	380,208	USD	428,500	State Street Bank and Trust Company	7/29/16		(6,196)	
EUR	861,451	USD	979,677	State Street Bank and Trust Company	7/29/16		(22,847)	

Curren	•	Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation	Unrealized (Depreciation)
USD	657,419	CHF	635,800	State Street Bank and Trust Company	7/29/16	\$ 5,307	\$
USD	294,953	EUR	260,000	Citibank, N.A.	7/29/16	6,166	Ψ
USD	5,705,040	EUR	5,034,105	Goldman Sachs International	7/29/16	113,570	
USD	14,094,186	EUR	12,422,820	State Street Bank and Trust Company	7/29/16	295,937	
USD	490,471	EUR	425,000	State Street Bank and Trust Company	7/29/16	18,416	
USD	489,436	EUR	435,000	State Street Bank and Trust Company	7/29/16	6,274	
USD	322,732	EUR	285,000	State Street Bank and Trust Company	7/29/16	6,177	
USD	141,060	EUR	124,000	State Street Bank and Trust Company	7/29/16	3,331	
USD	2,151,927	GBP	1,479,506	State Street Bank and Trust Company	7/29/16	181,941	
USD	2,537,151	EUR	2,258,015	Deutsche Bank AG	8/17/16	27,459	
USD	538,097	EUR	479,767	Goldman Sachs International	8/24/16	4,729	
USD	4,310,015	CAD	5,598,882	State Street Bank and Trust Company	8/31/16		(24,298)
USD	14,071,795	EUR	12,542,601	State Street Bank and Trust Company	8/31/16	124,615	
USD	6,519,986	GBP	4,446,284	JPMorgan Chase Bank, N.A.	8/31/16	597,900	
USD	2,811,093	EUR	2,483,958	Deutsche Bank AG	9/7/16	48,297	
USD	5,763,815	GBP	4,318,435	Goldman Sachs International	9/30/16	9,990	
USD	2,418,179	EUR	2,177,559	Goldman Sachs International	10/5/16		(6,598)

**\$ 1,495,490 \$ (62,502)** 

#### **Futures Contracts**

Description	Contracts	Position	Expiration Month/Year	Aggregate Cost		Value		Unrealized epreciation
Interest Rate Futures								
Euro-Bobl	54	Short	Sep-16	\$ (7,939,061)	\$	(8,006,179)	\$	(67,118)
U.S. 2-Year Treasury Note	88	Short	Sep-16	(19,167,500)		(19,300,875)		(133,375)
U.S. 5-Year Deliverable Interest Rate Swap	12	Short	Sep-16	(1,242,750)		(1,256,813)		(14,063)
U.S. 5-Year Treasury Note	305	Short	Sep-16	(36,571,227)		(37,260,039)		(688,812)
U.S. 10-Year Deliverable Interest Rate Swap	161	Short	Sep-16	(17,022,625)		(17,362,844)		(340,219)
U.S. 10-Year Treasury Note	165	Short	Sep-16	(21,347,805)		(21,942,422)		(594,617)

\$ (1,838,204)

Euro-Bobl: Medium-term debt securities issued by the Federal Republic of Germany with a term to maturity of 4.5 to 5 years.

#### **Centrally Cleared Interest Rate Swaps**

Counterparty	Notional Amount (000 s omitted)		Fund Pays/Receives Floating Rate	Floating Rate	Annual Fixed Rate	Termination Date	Net Unrealized Depreciation		
LCH.Clearnet <sup>(1)</sup>	EUR	405	Receives	6-month Euro Interbank Offered Rate	$0.50\%^{(2)}$	9/21/21	\$	(1,318)	

(1,318)

<sup>(1)</sup> Effective date, which represents the date on which the Fund and the counterparty to the interest rate swap begin interest payment accrual, is after June 30, 2016.

(2) Upfront payment is exchanged with the counterparty as a result of the standardized trading coupon. Credit Default Swaps Sell Protection

		Aı	otional mount*	Contract Annual		Current Market Annual	Market	I	namortized Upfront Payments	Ap	Unrealized preciation
Reference Entity	Counterparty	(000	s omitted	Fixed Rate**	Date	Fixed Rate***	Value	]	Received	(De <sub>l</sub>	preciation)
Brazil	Deutsche Bank AG	\$	1,800	$1.00\%^{(1)}$	9/20/20	2.64%	\$ (115,901)	\$	103,081	\$	(12,820)
	Goldman Sachs										
Brazil	International		600	$1.00^{(1)}$	9/20/20	2.64	(38,634)		45,219		6,585
	Credit Suisse										
Colombia	International		1,200	$1.00^{(1)}$	9/20/20	1.82	(39,196)		40,197		1,001

Reference Entity	Counterparty	An	Notional Contract Amount* Annual 000 s omitte#jxed Rate**		TerminatioMa Date Fix	Market Value	Unamortized Upfront Payments Received		Net Unrealized Appreciation (Depreciation)		
Russia	Deutsche Bank AG	\$	1,200	$1.00\%^{(1)}$	9/20/20	1.98%	\$ (47,315)	\$	110,149	\$	62,834
Russia	Goldman Sachs International		600	1.00(1)	9/20/20	1.98	(23,658)		61,780		38,122
Turkey	Deutsche Bank AG		1,780	$1.00^{(1)}$	9/20/19	1.69	(37,819)		46,858		9,039
Total		\$	7,180				\$ (302,523)	\$	407,284	\$	104,761

- \* If the Fund is the seller of credit protection, the notional amount is the maximum potential amount of future payments the Fund could be required to make if a credit event, as defined in the credit default swap agreement, were to occur. At June 30, 2016, such maximum potential amount for all open credit default swaps in which the Fund is the seller was \$7,180,000.
- \*\* The contract annual fixed rate represents the fixed rate of interest received by the Fund (as a seller of protection) on the notional amount of the credit default swap contract.
- \*\*\* Current market annual fixed rates, utilized in determining the net unrealized appreciation or depreciation as of period end, serve as an indicator of the market sperception of the current status of the payment/performance risk associated with the credit derivative. The current market annual fixed rate of a particular reference entity reflects the cost, as quoted by the pricing vendor, of selling protection against default of that entity as of period end and may include upfront payments required to be made to enter into the agreement. The higher the fixed rate, the greater the market perceived risk of a credit event involving the reference entity. A rate identified as Defaulted indicates a credit event has occurred for the reference entity.
- (1) Upfront payment is exchanged with the counterparty as a result of the standardized trading coupon. **Abbreviations:**

DIP - Debtor In Possession

PIK - Payment In Kind

#### **Currency Abbreviations:**

CAD - Canadian Dollar

CHF - Swiss Franc

EUR - Euro

GBP - British Pound Sterling

USD - United States Dollar

At June 30, 2016, the Fund had sufficient cash and/or securities to cover commitments under open derivative contracts.

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

Credit Risk: The Fund enters into credit default swap contracts to enhance total return and/or as a substitute for the purchase of securities.

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 swaps 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 June 30, 2016 was as follows:

		Fair	Value	
		Asset		Liability
Risk	Derivative	Derivative		Derivative
Credit	Credit default swaps	\$	\$	(302,523)
Total		\$	\$	(302,523)
20002		4	Ψ	(002,020)
Foreign Exchange	Forward foreign currency exchange contracts	\$ 1,495,490	\$	(62,502)
Total		\$ 1,495,490	\$	(62,502)
Total		Ψ 1,475,470	Ψ	(02,302)
Interest Rate	Financial futures contracts*	\$	\$	(1,838,204)
Interest Rate	Interest rate swaps (centrally cleared)	Ψ	Ψ	(1,318)
micrest Nate	interest rate swaps (centrally cleared)			(1,316)
Total		\$	\$	(1,839,522)

#### **Reverse Repurchase Agreements**

Reverse repurchase agreements outstanding as of June 30, 2016 were as follows:

Counterparty	Trade Date	Maturity Date	Interest Rate	Principal Amount	V	alue Including Accrued Interest	J.S. Treasury and Agency Securities Pledged as Collateral
Bank of America	6/16/16	7/15/16	0.60%	\$ 30,502,500	\$	30,510,126	\$ 30,378,425
Bank of America	6/16/16	7/15/16	0.70	59,505,879		59,523,235	61,649,378
KGS Alpha Capital	6/15/16	7/15/16	0.63	57,367,286		57,382,345	59,904,368
Total				\$ 147,375,665	\$	147.415.706	\$ 151,932,171

At June 30, 2016, the remaining contractual maturity of all reverse repurchase agreements was less than 30 days.

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 June 30, 2016. If measured at fair value, borrowings under the reverse repurchase agreements would have been considered as Level 2 in the fair value hierarchy at June 30, 2016.

The cost and unrealized appreciation (depreciation) of investments of the Fund at June 30, 2016, as determined on a federal income tax basis, were as follows:

Aggregate cost \$ 2,808,133,365

<sup>\*</sup> Amount represents cumulative unrealized depreciation on futures contracts.

Net unrealized depreciation	\$ (76,844,348)
Gross unrealized depreciation	(127,162,493)
Gross unrealized appreciation	\$ 50,318,145

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 June 30, 2016, 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 Loans									
(Less Unfunded Loan									
Commitments)	\$		\$	957,596,262	\$	2,695,550	\$	960,291,812	
Corporate Bonds & Notes				921,873,665		19,931		921,893,596	
Foreign Government and									
Agency Securities				55,139,853				55,139,853	
Sovereign Loans				1,147,125		320,990		1,468,115	
Mortgage Pass-Throughs				224,476,609				224,476,609	
Collateralized Mortgage									
Obligations				267,004,945				267,004,945	
Commercial Mortgage-Backed									
Securities				104,086,996				104,086,996	
Asset-Backed Securities				54,822,416				54,822,416	
U.S. Government Agency									
Obligations				34,268,526				34,268,526	
U.S. Treasury Obligations				30,378,425				30,378,425	
Common Stocks		332,493		1,744,662		4,044,320		6,121,475	
Convertible Preferred Stocks						55,012		55,012	
Preferred Stocks				1,966,611				1,966,611	
Closed-End Funds		20,323,057						20,323,057	
Warrants						0		0	
Miscellaneous		4,729		15,119		0		19,848	
Short-Term Investments									
U.S. Treasury Obligations				499,727				499,727	
Other				48,471,994				48,471,994	
<b>Total Investments</b>	\$	20,660,279	\$	2,703,492,935	\$	7,135,803	\$	2,731,289,017	
Forward Foreign Currency									
Exchange Contracts	\$		\$	1,495,490	\$		\$	1,495,490	
Total	\$	20,660,279	\$	2,704,988,425	\$	7,135,803	\$	2,732,784,507	
Liability Description									
Forward Foreign Currency									
Exchange Contracts	\$		\$	(62,502)	\$		\$	(62,502)	
Futures Contracts		(1,838,204)						(1,838,204)	
Swap Contracts				(303,841)				(303,841)	
Total	\$	(1,838,204)	\$	(366,343)	\$		\$	(2,204,547)	

<sup>\*</sup> 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 June 30, 2016 is not presented. At June 30, 2016, the value of investments transferred between Level 1 and Level 2 during the fiscal year to date then ended was not significant.

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: August 22, 2016

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: August 22, 2016

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

Date: August 22, 2016