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

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

811-21323

Investment Company Act File Number

Eaton Vance Limited Duration Income Fund

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant s Telephone Number, Including Area Code)

March 31

Date of Fiscal Year End

December 31, 2014

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Limited Duration Income Fund

December 31, 2014

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 59.7%)

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Aerospace and Defense 0.7%		
Atlantic Aviation FBO, Inc.		
Term Loan, 3.25%, Maturing June 1, 2020	789	\$ 770,685
BE Aerospace, Inc.		
Term Loan, 4.00%, Maturing December 16, 2021	1,350	1,350,000
DAE Aviation Holdings, Inc.		
Term Loan, 5.00%, Maturing November 2, 2018	723	721,240
Ducommun Incorporated		
Term Loan, 4.75%, Maturing June 28, 2017	272	273,049
IAP Worldwide Services, Inc.		
Revolving Loan, Maturing July 18, 2018 ⁽²⁾	172	172,298
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 ⁽³⁾	237	189,772
Silver II US Holdings, LLC		
Term Loan, 4.00%, Maturing December 13, 2019	4,851	4,516,930
Standard Aero Limited		
Term Loan, 5.00%, Maturing November 2, 2018	328	326,957
Transdigm, Inc.		
Term Loan, 3.75%, Maturing February 28, 2020	2,874	2,829,702
Term Loan, 3.75%, Maturing June 4, 2021	2,438	2,397,527
		12 710 1 60
		\$ 13,548,160
Air Transport 0.2%		
Virgin America, Inc.		
Term Loan, Maturing April 4, 2019 ⁽²⁾	3,075	\$ 2,725,372
		\$ 2,725,372
Automotive 2.3%		
Affinia Group Intermediate Holdings, Inc.		
Term Loan, 4.75%, Maturing April 27, 2020	528	\$ 523,919
Allison Transmission, Inc.		
Term Loan, 2.92%, Maturing August 7, 2017	326	324,958
Term Loan, 3.75%, Maturing August 23, 2019	5,791	5,733,356
Chrysler Group, LLC		
Term Loan, 3.50%, Maturing May 24, 2017	5,746	5,738,393
Term Loan, 3.25%, Maturing December 31, 2018	2,754	2,736,115
CS Intermediate Holdco 2, LLC	,	
Term Loan, 4.00%, Maturing April 4, 2021	1,841	1,821,192
Dayco Products, LLC		
Term Loan, 5.25%, Maturing December 12, 2019	1,315	1,307,665
Federal-Mogul Holdings Corporation	,	

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

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

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Borrower/Tranche Description	Amou (000 s o			Value
CPM Acquisition Corp.	(000 3 0	illitted)		vaiuc
Term Loan, 6.25%, Maturing August 29, 2017		494	\$	493,752
Crossmark Holdings, Inc.		121	Ψ	175,752
Term Loan, 4.50%, Maturing December 20, 2019		2,036		1,997,301
Education Management, LLC		2,030		1,997,501
Term Loan, 5.25%, Maturing June 1, 2016		1,505		680,925
Term Loan, 9.25%, Maturing March 30, 2018 ⁽⁵⁾		2,118		958,563
EIG Investors Corp.		2,110		936,303
Term Loan, 5.00%, Maturing November 9, 2019		4,665		4,647,137
Emdeon Business Services, LLC		4,003		4,047,137
		2.521		2 401 040
Term Loan, 3.75%, Maturing November 2, 2018		2,521		2,481,849
Expert Global Solutions, Inc.		660		656 010
Term Loan, 8.52%, Maturing April 3, 2018		000		656,919
Extreme Reach, Inc.		057		052.750
Term Loan, 6.75%, Maturing February 7, 2020		957		953,758
Garda World Security Corporation		1.46		142 101
Term Loan, 4.00%, Maturing November 6, 2020		146		143,101
Term Loan, 4.00%, Maturing November 6, 2020	CAD	572		559,396
Term Loan, 5.03%, Maturing November 6, 2020	CAD	817		686,747
Genpact International, Inc.		2.646		2 (22 0 10
Term Loan, 3.50%, Maturing August 30, 2019		2,646		2,623,048
IG Investment Holdings, LLC		1.505		1 500 105
Term Loan, 5.25%, Maturing October 31, 2019		1,525		1,522,135
IMS Health Incorporated		0.701		0 (51 101
Term Loan, 3.50%, Maturing March 17, 2021		3,724		3,651,431
Information Resources, Inc.				4 770 040
Term Loan, 4.75%, Maturing September 30, 2020		1,555		1,553,368
ION Trading Technologies S.a.r.l.				
Term Loan, 4.50%, Maturing June 10, 2021	EUR	1,518		1,833,794
Term Loan - Second Lien, 7.25%, Maturing June 10, 2022		1,000		955,000
KAR Auction Services, Inc.				
Term Loan, 3.50%, Maturing March 11, 2021		3,438		3,397,524
Kronos Incorporated				
Term Loan, 4.50%, Maturing October 30, 2019		5,120		5,094,637
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020		2,396		2,448,652
MCS AMS Sub-Holdings, LLC				
Term Loan, 7.00%, Maturing October 15, 2019		1,652		1,478,148
Monitronics International, Inc.				
Term Loan, 4.25%, Maturing March 23, 2018		1,783		1,764,901
National CineMedia, LLC				
Term Loan, 2.92%, Maturing November 26, 2019		575		548,646
PGX Holdings, Inc.				
Term Loan, 6.25%, Maturing September 29, 2020		745		748,107
Quintiles Transnational Corp.				
Term Loan, 3.75%, Maturing June 8, 2018		7,063		6,992,615
RCS Capital Corporation				
Term Loan, 6.50%, Maturing April 29, 2019		1,341		1,253,484
Term Loan - Second Lien, 10.50%, Maturing April 29, 2021		500		467,500
Sensus USA, Inc.				
Term Loan, 4.50%, Maturing May 9, 2017		698		683,880
ServiceMaster Company				
Term Loan, 4.25%, Maturing July 1, 2021		3,192		3,139,715

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

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

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

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

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

\$ 20,934,650

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

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
MA FinanceCo., LLC	1.500	¢	1 420 751
Term Loan, 4.50%, Maturing October 7, 2019 Term Loan, 5.25%, Maturing October 7, 2021	1,500 1,500	\$	1,438,751 1,446,251
Magic Newco, LLC	1,300		1,440,231
Term Loan, 5.00%, Maturing December 12, 2018	2,893		2,881,708
MH Sub I, LLC	2,093		2,001,700
Term Loan, 4.00%, Maturing July 8, 2021 ⁽⁶⁾	75		74,301
Term Loan, 5.00%, Maturing July 8, 2021	1,070		1,061,832
Microsemi Corporation	-,		-,00-,00-
Term Loan, 3.25%, Maturing February 19, 2020	1,333		1,310,965
NXP B.V.	,		, ,
Term Loan, 3.25%, Maturing January 11, 2020	2,568		2,536,477
Orbotech, Inc.			
Term Loan, 5.00%, Maturing August 6, 2020	599		594,011
Renaissance Learning, Inc.			
Term Loan, 4.50%, Maturing April 9, 2021	918		901,996
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	300		291,000
Rocket Software, Inc.			
Term Loan, 5.75%, Maturing February 8, 2018	431		429,904
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	1,500		1,500,000
RP Crown Parent, LLC			
Term Loan, 6.00%, Maturing December 21, 2018	5,177		4,817,818
Sensata Technologies B.V.			
Term Loan, 3.25%, Maturing May 12, 2019	1,613		1,613,081
SGMS Escrow Corp.	4.450		
Term Loan, 6.00%, Maturing October 1, 2021	1,150		1,135,625
SGS Cayman, L.P.	264		262 274
Term Loan, 6.00%, Maturing April 23, 2021 Shield Finance Co. S.a.r.l.	264		262,374
Term Loan, 5.00%, Maturing January 29, 2021	918		915,767
Sirius Computer Solutions, Inc.	910		913,707
Term Loan, 7.00%, Maturing November 30, 2018	517		518,553
SkillSoft Corporation	317		310,333
Term Loan, 5.75%, Maturing April 28, 2021	2,918		2,869,546
Smart Technologies ULC	2,>10		2,000,010
Term Loan, 10.50%, Maturing January 31, 2018	680		672,891
Sophia, L.P.			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.00%, Maturing July 19, 2018	1,742		1,722,431
SunEdison Semiconductor B.V.			
Term Loan, 6.50%, Maturing May 27, 2019	1,144		1,127,086
SurveyMonkey.com, LLC			
Term Loan, 5.50%, Maturing February 5, 2019	1,525		1,518,325
Sutherland Global Services, Inc.			
Term Loan, 6.00%, Maturing April 23, 2021	1,133		1,127,144
Sybil Software, LLC			
Term Loan, 4.75%, Maturing March 20, 2020	2,166		2,149,383
Vantiv, LLC			4 40 5 0 5 0
Term Loan, 3.75%, Maturing June 13, 2021	1,194		1,185,970
Vertafore, Inc.	1.004		1.060.075
Term Loan, 4.25%, Maturing October 3, 2019	1,984		1,968,075
Wall Street Systems Delaware, Inc.	1.040		1 017 044
Term Loan, 4.50%, Maturing April 30, 2021	1,940		1,917,044
Websense, Inc. Term Loan, 4.50%, Maturing June 25, 2020	936		922,158
Zebra Technologies Corporation	930		744,130
Term Loan, 4.75%, Maturing October 27, 2021	2,875		2,897,462
Term Loan, 7.73/0, Maturing October 27, 2021	4,013		4,077,404

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

\$ 42,337,477

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

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

309,187

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
US Foods, Inc.			
Term Loan, 4.50%, Maturing March 31, 2019	7,708	\$	7,673,904
Weight Watchers International, Inc.			
Term Loan, 4.00%, Maturing April 2, 2020	7,565		5,867,797
Wendy s International, Inc.			2 0 11 700
Term Loan, 3.25%, Maturing May 15, 2019	2,055		2,041,732
		\$	28,277,744
Food/Drug Retailers 1.3%			
Albertson s Holdings, LLC			
Term Loan, 4.00%, Maturing August 25, 2019	2,975	\$	2,966,075
Term Loan, 4.50%, Maturing August 25, 2021	1,200		1,202,250
Albertson s, LLC			
Term Loan, 4.75%, Maturing March 21, 2019	1,364		1,357,967
General Nutrition Centers, Inc.			
Term Loan, 3.25%, Maturing March 4, 2019	6,365		6,162,397
New Albertson s, Inc.			
Term Loan, 4.75%, Maturing June 27, 2021	1,397		1,378,608
Pantry, Inc. (The)			
Term Loan, 4.75%, Maturing August 2, 2019	464		463,715
Rite Aid Corporation			
Term Loan, 3.50%, Maturing February 21, 2020	5,743		5,732,122
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020	550		553,094
Supervalu, Inc.			
Term Loan, 4.50%, Maturing March 21, 2019	4,245		4,179,868
		\$	23,996,096
Hackly Come (9%)		\$	23,996,096
Health Care 6.8%		\$	23,996,096
Akorn, Inc.	1 207		
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021	1,397	\$ \$	23,996,096 1,387,772
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc.			1,387,772
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017	1,397 4,240		
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc.	4,240		1,387,772 4,215,368
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019			1,387,772
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC	4,240 1,404		1,387,772 4,215,368 1,389,595
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019	4,240		1,387,772 4,215,368
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp.	4,240 1,404 1,989		1,387,772 4,215,368 1,389,595 1,988,839
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021	4,240 1,404		1,387,772 4,215,368 1,389,595
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc.	4,240 1,404 1,989 796		1,387,772 4,215,368 1,389,595 1,988,839 793,015
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018	4,240 1,404 1,989		1,387,772 4,215,368 1,389,595 1,988,839
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc.	4,240 1,404 1,989 796 5,266		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019	4,240 1,404 1,989 796		1,387,772 4,215,368 1,389,595 1,988,839 793,015
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A.	4,240 1,404 1,989 796 5,266 515		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2)	4,240 1,404 1,989 796 5,266		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc.	4,240 1,404 1,989 796 5,266 515 1,000		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596 998,750
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc. Term Loan, 3.67%, Maturing July 25, 2017	4,240 1,404 1,989 796 5,266 515		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc. Term Loan, 3.67%, Maturing July 25, 2017 BSN Medical, Inc.	4,240 1,404 1,989 796 5,266 515 1,000 5,786		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596 998,750 5,768,719
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc. Term Loan, 3.67%, Maturing July 25, 2017 BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019	4,240 1,404 1,989 796 5,266 515 1,000		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596 998,750
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc. Term Loan, 3.67%, Maturing July 25, 2017 BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019 Capella Healthcare, Inc.	4,240 1,404 1,989 796 5,266 515 1,000 5,786 618		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596 998,750 5,768,719 618,345
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc. Term Loan, 3.67%, Maturing July 25, 2017 BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019 Capella Healthcare, Inc. Term Loan, Maturing December 10, 2021(2)	4,240 1,404 1,989 796 5,266 515 1,000 5,786		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596 998,750 5,768,719
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc. Term Loan, 3.67%, Maturing July 25, 2017 BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019 Capella Healthcare, Inc. Term Loan, Maturing December 10, 2021(2) CareCore National, LLC	4,240 1,404 1,989 796 5,266 515 1,000 5,786 618 1,000		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596 998,750 5,768,719 618,345 995,000
Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 30, 2017 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 Amneal Pharmaceuticals, LLC Term Loan, 5.00%, Maturing November 1, 2019 Amsurg Corp. Term Loan, 3.75%, Maturing July 16, 2021 Ardent Medical Services, Inc. Term Loan, 6.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.25%, Maturing December 20, 2019 Auris Luxembourg II S.A. Term Loan, Maturing December 31, 2021(2) Biomet, Inc. Term Loan, 3.67%, Maturing July 25, 2017 BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019 Capella Healthcare, Inc. Term Loan, Maturing December 10, 2021(2)	4,240 1,404 1,989 796 5,266 515 1,000 5,786 618		1,387,772 4,215,368 1,389,595 1,988,839 793,015 5,277,508 514,596 998,750 5,768,719 618,345

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CHG	Health	care Se	rvices	. Inc.

Term Loan, 4.25%, Maturing November 19, 2019

2,203

2,182,759

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

Pharmaceutical Product Development, LLC

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

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
PRA Holdings, Inc.	1 7 4 1	Ф	1 721 000
Term Loan, 4.50%, Maturing September 23, 2020	1,741	\$	1,721,008
Radnet Management, Inc.	1.004		1 002 020
Term Loan, 4.27%, Maturing October 10, 2018	1,904		1,893,829
Regional Care Hospital Partners, Inc.	2.017		2.012.002
Term Loan, 6.00%, Maturing April 19, 2019 Sage Products Holdings III, LLC	2,017		2,012,082
	1 477		1 474 742
Term Loan, 5.00%, Maturing December 13, 2019	1,477		1,474,743
Salix Pharmaceuticals Ltd.	002		904 222
Term Loan, 4.25%, Maturing January 2, 2020	903		894,322
Select Medical Corporation	225		221.062
Term Loan, 2.99%, Maturing December 20, 2016	225		221,062
Term Loan, 3.75%, Maturing June 1, 2018	1,225		1,194,375
Steward Health Care System, LLC	1 404		1 201 774
Term Loan, 6.75%, Maturing April 12, 2020	1,404		1,391,764
Tecomet, Inc.	1.500		1 445 500
Term Loan, 5.75%, Maturing December 5, 2021	1,500		1,447,500
Truven Health Analytics, Inc.			1 505 0 15
Term Loan, 4.50%, Maturing June 6, 2019	1,784		1,737,243
U.S. Renal Care, Inc.			
Term Loan, 4.25%, Maturing July 3, 2019	2,199		2,168,319
		\$	126,286,735
Home Furnishings 0.3%			
Interline Brands, Inc.			
Term Loan, 4.00%, Maturing March 17, 2021	323	\$	311,676
Serta Simmons Holdings, LLC			
Term Loan, 4.25%, Maturing October 1, 2019	3,459		3,421,233
Tempur-Pedic International, Inc.			
Term Loan, 3.50%, Maturing March 18, 2020	2,196		2,168,140
		\$	5,901,049
Industrial Equipment 1.7%			
Alliance Laundry Systems, LLC			
Term Loan, 4.25%, Maturing December 10, 2018	368	\$	364,381
Apex Tool Group, LLC	300	Ψ	501,501
Term Loan, 4.50%, Maturing January 31, 2020	1,326		1,289,900
Delachaux S.A.	1,520		1,200,000
Term Loan, 5.25%, Maturing September 25, 2021	750		748,125
Doosan Infracore International, Inc.	750		7 10,123
Term Loan, 4.50%, Maturing May 28, 2021	1,354		1,347,393
Filtration Group Corporation	1,55 1		1,517,575
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021	1,000		1,003,750
Gardner Denver, Inc.	1,000		1,003,730
Term Loan, 4.25%, Maturing July 30, 2020	2,148		2,018,609
· ·	UR 469		552,927
Generac Power Systems, Inc.	707		332,921
Term Loan, 3.25%, Maturing May 31, 2020	1,886		1,829,420
Husky Injection Molding Systems Ltd.	1,000		1,027,720
Term Loan, 4.25%, Maturing June 30, 2021	3,661		3,564,925
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022	900		870,750
Milacron, LLC	700		670,730
Term Loan, 4.00%, Maturing March 28, 2020	1,898		1,850,684
NN, Inc.	1,070		1,050,004
11119 11100			

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

Borrower/Tranche Description	Princ Amo (000 s	•		Value
Rexnord, LLC			_	
Term Loan, 4.00%, Maturing August 21, 2020		6,542	\$	6,416,250
Signode Industrial Group US, Inc.		4.500		4 770 070
Term Loan, 3.75%, Maturing May 1, 2021		1,583		1,523,958
Spansion, LLC		1.201		1 102 060
Term Loan, 3.75%, Maturing December 19, 2019		1,201		1,193,069
STS Operating, Inc.		207		201.045
Term Loan, 4.75%, Maturing February 12, 2021		397		391,045
Tank Holding Corp.		847		922.017
Term Loan, 4.25%, Maturing July 9, 2019 Terex Corporation		847		832,917
Term Loan, 4.00%, Maturing August 13, 2021	EUR	2,095		2,541,089
Unifrax Corporation	EUK	2,093		2,341,069
Term Loan, 4.25%, Maturing November 28, 2018		633		627,830
Virtuoso US, LLC		033		027,630
Term Loan, 4.75%, Maturing February 11, 2021		571		567,121
Term Loan, 4.75%, waturing reordary 11, 2021		3/1		307,121
			ф	21 262 246
			\$	31,263,246
Insurance 2.0%				
Alliant Holdings I, Inc.				
Term Loan, 4.25%, Maturing December 20, 2019		3,205	\$	3,164,119
AmWINS Group, LLC				
Term Loan, 5.00%, Maturing September 6, 2019		5,029		5,016,502
Asurion, LLC		10.510		10.004.010
Term Loan, 5.00%, Maturing May 24, 2019		10,210		10,086,943
Term Loan, 4.25%, Maturing July 8, 2020		1,133		1,101,599
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021		1,375		1,371,563
CGSC of Delaware Holding Corporation		1.570		1.460.002
Term Loan, 5.00%, Maturing April 16, 2020		1,578		1,460,083
CNO Financial Group, Inc.		4.742		4 (2(202
Term Loan, 3.75%, Maturing September 28, 2018		4,743		4,636,202
Cunningham Lindsey U.S., Inc.		2.200		2 245 270
Term Loan, 5.00%, Maturing December 10, 2019		2,398		2,345,270
Term Loan - Second Lien, 9.25%, Maturing June 10, 2020 Hub International Limited		572		557,895
Term Loan, 4.25%, Maturing October 2, 2020		3,530		3,438,655
USI, Inc.		3,330		3,436,033
Term Loan, 4.25%, Maturing December 27, 2019		3,882		3,816,355
Term Loan, 4.23 %, Maturing December 27, 2019		3,002		3,010,333
			ф	27,005,107
			\$	36,995,186
Leisure Goods/Activities/Movies 2.2%				
Activision Blizzard, Inc.		2.662	*	0 (50 (2)
Term Loan, 3.25%, Maturing October 12, 2020		3,665	\$	3,659,621
Aufinco Pty Limited		1 (7)		1 (12 =
Term Loan, 4.00%, Maturing May 29, 2020		1,650		1,612,753
Term Loan - Second Lien, 8.25%, Maturing November 30, 2020		2,000		1,970,000
Bombardier Recreational Products, Inc.		4.500		4.502.006
Term Loan, 4.00%, Maturing January 30, 2019		4,582		4,502,096
Bright Horizons Family Solutions, Inc.		221		015 150
Term Loan, 3.75%, Maturing January 30, 2020		221		217,468
ClubCorp Club Operations, Inc.		0.445		0.410.510
Term Loan, 4.50%, Maturing July 24, 2020		2,442		2,410,240
Dave & Buster s, Inc.		100		101.072
Term Loan, 4.25%, Maturing July 25, 2020		183		181,863

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

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Fender Musical Instruments Corporation		
Term Loan, 5.75%, Maturing April 3, 2019	444	\$ 442,054
Kasima, LLC		,
Term Loan, 3.25%, Maturing May 17, 2021	1,026	1,002,656
Live Nation Entertainment, Inc.	1,020	1,002,030
Term Loan, 3.50%, Maturing August 17, 2020	6,991	6,912,189
Nord Anglia Education Finance, LLC	0,551	0,512,105
Term Loan, 4.50%, Maturing March 31, 2021	1,866	1,837,641
Regal Cinemas, Inc.	1,000	1,037,011
Term Loan, 2.70%, Maturing August 23, 2017	871	856,775
Sabre, Inc.	071	030,773
Term Loan, 4.00%, Maturing February 19, 2019	1,421	1,402,349
SeaWorld Parks & Entertainment, Inc.	1,721	1,402,547
Term Loan, 3.00%, Maturing May 14, 2020	2,313	2,197,051
Sonifi Solutions, Inc.	2,313	2,197,031
Term Loan, 6.75%, Maturing March 28, 2018 ⁽³⁾	544	38,110
SRAM, LLC	J 44	36,110
	2,133	2.067.012
Term Loan, 4.01%, Maturing April 10, 2020	2,133	2,067,912
Town Sports International, Inc.	1.541	1 112 (7)
Term Loan, 4.50%, Maturing November 16, 2020	1,541	1,113,676
WMG Acquisition Corp.	1.160	1 110 702
Term Loan, 3.75%, Maturing July 1, 2020	1,160	1,119,702
Zuffa, LLC	2.455	2.216.241
Term Loan, 3.75%, Maturing February 25, 2020	3,455	3,316,341
		\$ 40,141,429
Lodging and Casinos 2.2%		
Lodging and Casinos 2.2% Affinity Gaming, LLC		
Affinity Gaming, LLC	1,553	\$ 1,541,683
	1,553	\$ 1,541,683
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017	1,553 3,616	\$ 1,541,683 3,595,146
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V.		\$
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022	3,616	\$ 3,595,146
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation	3,616	\$ 3,595,146
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020	3,616 975	\$ 3,595,146 967,687
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company	3,616 975	\$ 3,595,146 967,687
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾	3,616 975 560	\$ 3,595,146 967,687 552,092
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC	3,616 975 560 1,594	\$ 3,595,146 967,687 552,092
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020	3,616 975 560	\$ 3,595,146 967,687 552,092 1,408,444
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc.	3,616 975 560 1,594 2,523	\$ 3,595,146 967,687 552,092 1,408,444 2,507,944
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020	3,616 975 560 1,594	\$ 3,595,146 967,687 552,092 1,408,444
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd.	3,616 975 560 1,594 2,523 3,100	\$ 3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018	3,616 975 560 1,594 2,523	\$ 3,595,146 967,687 552,092 1,408,444 2,507,944
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc.	3,616 975 560 1,594 2,523 3,100 GBP 2,775	\$ 3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ City Center Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019	3,616 975 560 1,594 2,523 3,100 GBP 2,775	\$ 3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ City Center Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019	3,616 975 560 1,594 2,523 3,100 GBP 2,775	\$ 3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017(5) City Center Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC	3,616 975 560 1,594 2,523 3,100 GBP 2,775	\$ 3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017(5) City Center Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020	3,616 975 560 1,594 2,523 3,100 GBP 2,775	\$ 3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020 La Quinta Intermediate Holdings, LLC	3,616 975 560 1,594 2,523 3,100 GBP 2,775 178 416	\$ 3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941 7,764,979
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017(5) CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020 La Quinta Intermediate Holdings, LLC Term Loan, 4.00%, Maturing April 14, 2021	3,616 975 560 1,594 2,523 3,100 GBP 2,775	\$ 3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020 La Quinta Intermediate Holdings, LLC Term Loan, 4.00%, Maturing April 14, 2021 MGM Resorts International	3,616 975 560 1,594 2,523 3,100 GBP 2,775 178 416 7,845 1,399	\$ 3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941 7,764,979 1,384,287
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020 La Quinta Intermediate Holdings, LLC Term Loan, 4.00%, Maturing April 14, 2021 MGM Resorts International Term Loan, 3.50%, Maturing December 20, 2019	3,616 975 560 1,594 2,523 3,100 GBP 2,775 178 416	\$ 3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941 7,764,979
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017(5) CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020 La Quinta Intermediate Holdings, LLC Term Loan, 4.00%, Maturing April 14, 2021 MGM Resorts International Term Loan, 3.50%, Maturing December 20, 2019 Pinnacle Entertainment, Inc.	3,616 975 560 1,594 2,523 3,100 GBP 2,775 178 416 7,845 1,399 6,395	\$ 3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941 7,764,979 1,384,287 6,254,924
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017 ⁽⁵⁾ CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020 La Quinta Intermediate Holdings, LLC Term Loan, 3.50%, Maturing August 14, 2021 MGM Resorts International Term Loan, 3.50%, Maturing December 20, 2019 Pinnacle Entertainment, Inc. Term Loan, 3.75%, Maturing August 13, 2020	3,616 975 560 1,594 2,523 3,100 GBP 2,775 178 416 7,845 1,399	\$ 3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941 7,764,979 1,384,287
Affinity Gaming, LLC Term Loan, 5.25%, Maturing November 9, 2017 Amaya Holdings B.V. Term Loan, 5.00%, Maturing August 1, 2021 Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation Term Loan, 4.00%, Maturing August 14, 2020 Caesars Entertainment Operating Company Term Loan, 6.99%, Maturing March 1, 2017(5) CityCenter Holdings, LLC Term Loan, 4.25%, Maturing October 16, 2020 Four Seasons Holdings, Inc. Term Loan - Second Lien, 6.25%, Maturing December 27, 2020 Gala Group Ltd. Term Loan, 5.50%, Maturing May 27, 2018 Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019 Term Loan, 5.50%, Maturing November 21, 2019 Hilton Worldwide Finance, LLC Term Loan, 3.50%, Maturing October 26, 2020 La Quinta Intermediate Holdings, LLC Term Loan, 4.00%, Maturing April 14, 2021 MGM Resorts International Term Loan, 3.50%, Maturing December 20, 2019 Pinnacle Entertainment, Inc.	3,616 975 560 1,594 2,523 3,100 GBP 2,775 178 416 7,845 1,399 6,395	\$ 3,595,146 967,687 552,092 1,408,444 2,507,944 3,100,000 4,321,256 176,975 412,941 7,764,979 1,384,287 6,254,924

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
RHP Hotel Properties L.P.	(111 11 11 11 11 11 11 11 11 11 11 11 11		
Term Loan, 3.75%, Maturing January 15, 2021	871	\$	871,169
Scientific Games International, Inc.			, ,
Term Loan, 6.00%, Maturing October 18, 2020	4,158		4,108,624
Tropicana Entertainment, Inc.	1,120		1,100,021
Term Loan, 4.00%, Maturing November 27, 2020	494		486,035
		\$	40,882,362
		Ψ	40,002,302
Nonferrous Metals/Minerals 0.9%			
Alpha Natural Resources, LLC			
Term Loan, 3.50%, Maturing May 22, 2020	909	\$	737,274
Arch Coal, Inc.	909	φ	131,214
•	2.024		2 514 460
Term Loan, 6.25%, Maturing May 16, 2018	3,024		2,514,460
Fairmount Minerals Ltd.	404		456.710
Term Loan, 3.81%, Maturing March 15, 2017	494		456,719
Term Loan, 4.50%, Maturing September 5, 2019	2,493		2,271,105
Murray Energy Corporation			
Term Loan, 5.25%, Maturing December 5, 2019	1,811		1,748,369
Noranda Aluminum Acquisition Corporation			
Term Loan, 5.75%, Maturing February 28, 2019	1,021		980,280
Novelis, Inc.			
Term Loan, 3.75%, Maturing March 10, 2017	3,232		3,206,792
Oxbow Carbon, LLC			
Term Loan, 4.25%, Maturing July 19, 2019	509		469,322
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	925		814,000
United Central Industrial Supply Company, LLC			
Term Loan - Second Lien, 12.50%, Maturing April 9, 2019	500		475,000
Walter Energy, Inc.			
Term Loan, 7.25%, Maturing April 2, 2018	3,138		2,441,928
		\$	16,115,249
			-, -,
Oil and Gas 2.1%			
Ameriforge Group, Inc.			
Term Loan, 5.00%, Maturing December 19, 2019	2,712	\$	2,481,337
Term Loan - Second Lien, 8.75%, Maturing December 19, 2020	3,150	Ψ	2,898,000
Bronco Midstream Funding, LLC	5,100		2,000,000
Term Loan, 5.00%, Maturing August 15, 2020	1,997		1,887,155
Citgo Petroleum Corporation	1,777		1,007,133
Term Loan, 4.50%, Maturing July 29, 2021	1,297		1,293,508
Crestwood Holdings, LLC	1,297		1,293,300
Term Loan, 7.00%, Maturing June 19, 2019	1,010		954,716
	1,010		934,710
Drillships Ocean Ventures, Inc.	1 207		1 122 010
Term Loan, 5.50%, Maturing July 25, 2021	1,397		1,132,910
Energy Transfer Equity, L.P.	2.200		2 120 500
Term Loan, 3.25%, Maturing December 2, 2019	2,200		2,139,500
Fieldwood Energy, LLC			
Term Loan, 3.88%, Maturing September 28, 2018	1,309		1,244,546
Term Loan - Second Lien, 8.38%, Maturing September 30, 2020	875		644,437
Floatel International, Ltd.			
Term Loan, 6.00%, Maturing June 27, 2020	1,414		1,152,665
MEG Energy Corp.			
Term Loan, 3.75%, Maturing March 31, 2020	6,662		6,382,518
Obsidian Holdings LLC			
Term Loan, 6.75%, Maturing November 2, 2015	543		538,544

Obsidian	Natural (Gas Trust

Term Loan, 7.00%, Maturing November 2, 2015

687

682,318

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Paragon Offshore Finance Company Them Land 2.75% Metaping July 18, 2021	1 100	¢	021 416
Term Loan, 3.75%, Maturing July 18, 2021	1,122	\$	931,416
Samson Investment Company Term Loan - Second Lien, 5.00%, Maturing September 25, 2018	1,900		1,502,583
Seadrill Partners Finco, LLC	1,900		1,302,363
·	5,677		1 122 161
Term Loan, 4.00%, Maturing February 21, 2021 Seventy Seven Operating, LLC	3,077		4,433,464
Term Loan, 3.75%, Maturing June 25, 2021	697		590,284
Sheridan Investment Partners II, L.P.	097		390,204
Term Loan, 4.25%, Maturing December 16, 2020	47		38,424
Term Loan, 4.25%, Maturing December 16, 2020	127		103,028
Term Loan, 4.25%, Maturing December 16, 2020	914		740,638
Sheridan Production Partners I, LLC	714		740,036
Term Loan, 4.25%, Maturing October 1, 2019	262		229,172
Term Loan, 4.25%, Maturing October 1, 2019	429		375,197
Term Loan, 4.25%, Maturing October 1, 2019	3,236		2,831,497
Tallgrass Operations, LLC	3,230		2,031,497
Term Loan, 4.25%, Maturing November 13, 2018	1,458		1,427,177
Tervita Corporation	1,430		1,427,177
-	2,952		2,740,845
Term Loan, 6.25%, Maturing May 15, 2018	2,932		2,740,643
		ф	20.255.050
		\$	39,375,879
Publishing 1.4%			
Ascend Learning, LLC			
Term Loan, 6.00%, Maturing July 31, 2019	1,687	\$	1,678,814
Getty Images, Inc.			
Term Loan, 4.75%, Maturing October 18, 2019	9,041		8,377,533
Interactive Data Corporation			
Term Loan, 4.75%, Maturing May 2, 2021	2,090		2,079,575
Laureate Education, Inc.			
Term Loan, 5.00%, Maturing June 15, 2018	8,589		8,223,988
McGraw-Hill Global Education Holdings, LLC			
Term Loan, 5.75%, Maturing March 22, 2019	841		838,039
Merrill Communications, LLC			
Term Loan, 5.75%, Maturing March 8, 2018	763		762,985
Multi Packaging Solutions, Inc.			
Term Loan, 4.25%, Maturing September 30, 2020	422		409,422
Nelson Education, Ltd.			
Term Loan, 6.75%, Maturing July 3, 2014 ⁽⁷⁾	582		477,640
Penton Media, Inc.			
Term Loan, 5.50%, Maturing October 3, 2019	765		761,486
ProQuest, LLC			
Term Loan, 5.25%, Maturing October 24, 2021	900		897,375
Springer Science+Business Media Deutschland GmbH			
Term Loan, 4.75%, Maturing August 14, 2020	2,296		2,267,324
		\$	26,774,181
Radio and Television 1.4%			
ALM Media Holdings, Inc.			
Term Loan, 5.50%, Maturing July 31, 2020	571	\$	569,978
AP NMT Acquisition B.V.		7	3 22 ,2 . 0
Term Loan, 6.75%, Maturing August 13, 2021	599		589,522
Block Communications, Inc.			3 52 ,6 22
Term Loan, 5.75%, Maturing October 21, 2021	299		298,502
			0,002

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

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

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

Borrower/Tranche Description	Princ Amo (000 s	•		Value
Neiman Marcus Group, Inc. (The)				
Term Loan, 4.25%, Maturing October 25, 2020		5,420	\$	5,317,214
Party City Holdings, Inc.				
Term Loan, 4.00%, Maturing July 27, 2019		2,622		2,569,332
Pep Boys-Manny, Moe & Jack (The)				
Term Loan, 4.25%, Maturing October 11, 2018		490		486,631
Petco Animal Supplies, Inc.				
Term Loan, 4.00%, Maturing November 24, 2017		2,390		2,366,302
PFS Holding Corporation				
Term Loan, 4.50%, Maturing January 31, 2021		298		248,621
Pier 1 Imports (U.S.), Inc.				
Term Loan, 4.50%, Maturing April 30, 2021		672		668,267
Pilot Travel Centers, LLC				
Term Loan, 4.25%, Maturing October 1, 2021		2,725		2,733,516
Rent-A-Center, Inc.				
Term Loan, 3.75%, Maturing March 19, 2021		670		655,701
Spin Holdco, Inc.				
Term Loan, 4.25%, Maturing November 14, 2019		1,977		1,949,724
Toys R Us Property Company I, LLC				
Term Loan, 6.00%, Maturing August 21, 2019		2,450		2,348,155
Vivarte SA				
Term Loan, 11.02%, (4.02% Cash, 7.00% PIK), Maturing July 24, 2019 ⁽⁸⁾	EUR	780		845,252
Term Loan, 5.02%, (1.27% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁹⁾	EUR	1,207		437,989
Wilton Brands, LLC				
Term Loan, 7.50%, Maturing August 30, 2018		591		556,201
			\$	61,249,107
0. 1. 0.69				
Steel 0.6%				
FMG Resources (August 2006) Pty Ltd.		0.500	Φ.	5 001 0 5 2
Term Loan, 3.75%, Maturing June 30, 2019		8,539	\$	7,801,072
JMC Steel Group, Inc.		1 2 42		1 210 000
Term Loan, 4.75%, Maturing April 1, 2017		1,343		1,318,089
Neenah Foundry Company		2.150		2 120 576
Term Loan, 6.75%, Maturing April 26, 2017		2,158		2,139,576
Patriot Coal Corporation		~		< 1 T O 1 T
Term Loan, 9.00%, Maturing December 15, 2018		644		615,347
			\$	11,874,084
			*	
Surface Transport 0.6%			, T	
Surface Transport 0.6%			Ţ	
Hertz Corporation (The)		2 226		2 150 296
Hertz Corporation (The) Term Loan, 3.50%, Maturing March 11, 2018		3,226	\$	3,150,286
Hertz Corporation (The) Term Loan, 3.50%, Maturing March 11, 2018 Term Loan, 3.75%, Maturing March 11, 2018		1,000		995,000
Hertz Corporation (The) Term Loan, 3.50%, Maturing March 11, 2018 Term Loan, 3.75%, Maturing March 11, 2018 Term Loan, 4.00%, Maturing March 11, 2018				
Hertz Corporation (The) Term Loan, 3.50%, Maturing March 11, 2018 Term Loan, 3.75%, Maturing March 11, 2018 Term Loan, 4.00%, Maturing March 11, 2018 Stena International S.a.r.l.		1,000 2,916		995,000 2,877,841
Hertz Corporation (The) Term Loan, 3.50%, Maturing March 11, 2018 Term Loan, 3.75%, Maturing March 11, 2018 Term Loan, 4.00%, Maturing March 11, 2018 Stena International S.a.r.l. Term Loan, 4.00%, Maturing March 3, 2021		1,000		995,000
Hertz Corporation (The) Term Loan, 3.50%, Maturing March 11, 2018 Term Loan, 3.75%, Maturing March 11, 2018 Term Loan, 4.00%, Maturing March 11, 2018 Stena International S.a.r.l. Term Loan, 4.00%, Maturing March 3, 2021 Swift Transportation Co., LLC		1,000 2,916 2,084		995,000 2,877,841 1,844,561
Hertz Corporation (The) Term Loan, 3.50%, Maturing March 11, 2018 Term Loan, 3.75%, Maturing March 11, 2018 Term Loan, 4.00%, Maturing March 11, 2018 Stena International S.a.r.l. Term Loan, 4.00%, Maturing March 3, 2021		1,000 2,916		995,000 2,877,841
Hertz Corporation (The) Term Loan, 3.50%, Maturing March 11, 2018 Term Loan, 3.75%, Maturing March 11, 2018 Term Loan, 4.00%, Maturing March 11, 2018 Stena International S.a.r.l. Term Loan, 4.00%, Maturing March 3, 2021 Swift Transportation Co., LLC		1,000 2,916 2,084	\$	995,000 2,877,841 1,844,561 1,546,774
Hertz Corporation (The) Term Loan, 3.50%, Maturing March 11, 2018 Term Loan, 3.75%, Maturing March 11, 2018 Term Loan, 4.00%, Maturing March 11, 2018 Stena International S.a.r.l. Term Loan, 4.00%, Maturing March 3, 2021 Swift Transportation Co., LLC		1,000 2,916 2,084		995,000 2,877,841 1,844,561
Hertz Corporation (The) Term Loan, 3.50%, Maturing March 11, 2018 Term Loan, 3.75%, Maturing March 11, 2018 Term Loan, 4.00%, Maturing March 11, 2018 Stena International S.a.r.l. Term Loan, 4.00%, Maturing March 3, 2021 Swift Transportation Co., LLC		1,000 2,916 2,084	\$	995,000 2,877,841 1,844,561 1,546,774
Hertz Corporation (The) Term Loan, 3.50%, Maturing March 11, 2018 Term Loan, 3.75%, Maturing March 11, 2018 Term Loan, 4.00%, Maturing March 11, 2018 Stena International S.a.r.l. Term Loan, 4.00%, Maturing March 3, 2021 Swift Transportation Co., LLC		1,000 2,916 2,084	\$	995,000 2,877,841 1,844,561 1,546,774
Hertz Corporation (The) Term Loan, 3.50%, Maturing March 11, 2018 Term Loan, 3.75%, Maturing March 11, 2018 Term Loan, 4.00%, Maturing March 11, 2018 Stena International S.a.r.l. Term Loan, 4.00%, Maturing March 3, 2021 Swift Transportation Co., LLC Term Loan, 3.75%, Maturing June 9, 2021 Telecommunications 1.8% Arris Group, Inc.		1,000 2,916 2,084	\$	995,000 2,877,841 1,844,561 1,546,774
Hertz Corporation (The) Term Loan, 3.50%, Maturing March 11, 2018 Term Loan, 3.75%, Maturing March 11, 2018 Term Loan, 4.00%, Maturing March 11, 2018 Stena International S.a.r.l. Term Loan, 4.00%, Maturing March 3, 2021 Swift Transportation Co., LLC Term Loan, 3.75%, Maturing June 9, 2021		1,000 2,916 2,084	\$	995,000 2,877,841 1,844,561 1,546,774

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

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

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

\$ 1,110,134,164

Corporate Bonds & Notes 57.9%

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

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

Security	Principal Amount* (000 s omitted)		Value
Societe Generale SA	(ooo s omittee)		, ulu
8.25% to 11/29/18, 9/29/49 ⁽¹¹⁾⁽¹²⁾	645	\$	664,189
Standard Chartered PLC			
5.20%, 1/26/24 ⁽¹⁰⁾	1,662		1,730,037
Zions Bancorporation			
6.00%, 9/15/15	67		68,908
		\$	9,775,259
Beverage and Tobacco 0.4%			
Anheuser-Busch InBev Finance, Inc.			
4.625%, 2/1/44	750	\$	819,122
Constellation Brands, Inc.			
6.00%, 5/1/22	1,530		1,698,300
4.25%, 5/1/23	2,910		2,895,450
Cott Beverages, Inc.	2.200		2.024.000
5.375%, 7/1/22 ⁽¹⁰⁾	2,200		2,024,000
		\$	7,436,872
Brokerage/Securities Dealers/Investment Houses 0.3%			
Alliance Data Systems Corp.	1.210	Ф	1 041 760
6.375%, 4/1/20 ⁽¹⁰⁾	1,210	\$	1,241,762
Neuberger Berman Group, LLC/Neuberger Berman Finance Corp. 5.625%, 3/15/20 ⁽¹⁰⁾	4,335		4,551,750
		\$	5,793,512
Building and Development 1.9% Brookfield Residential Properties, Inc.			
6.50%, 12/15/20 ⁽¹⁰⁾	1,555	\$	1,632,750
Building Materials Corp. of America	1,555	Ψ	1,032,730
5.375%, 11/15/24 ⁽¹⁰⁾	4,965		4,977,412
Greystar Real Estate Partners, LLC	,		, ,
(10)			
8.25%, 12/1/22 ⁽¹⁰⁾	1,855		1,896,737
HD Supply, Inc.	,		
HD Supply, Inc. 7.50%, 7/15/20	3,650		3,841,625
HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾	,		
HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The)	3,650 1,545		3,841,625 1,575,900
HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾	3,650		3,841,625
HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc.	3,650 1,545 2,665		3,841,625 1,575,900 2,571,725
HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾	3,650 1,545		3,841,625 1,575,900
HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc.	3,650 1,545 2,665 4,509		3,841,625 1,575,900 2,571,725 4,734,450
HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾	3,650 1,545 2,665		3,841,625 1,575,900 2,571,725
HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20	3,650 1,545 2,665 4,509		3,841,625 1,575,900 2,571,725 4,734,450 895,613
HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20 6.00%, 1/15/43 Nortek, Inc. 10.00%, 12/1/18	3,650 1,545 2,665 4,509 855 330 1,905		3,841,625 1,575,900 2,571,725 4,734,450 895,613 275,550 2,005,012
HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20 6.00%, 1/15/43 Nortek, Inc. 10.00%, 12/1/18 8.50%, 4/15/21	3,650 1,545 2,665 4,509 855 330		3,841,625 1,575,900 2,571,725 4,734,450 895,613 275,550
HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20 6.00%, 1/15/43 Nortek, Inc. 10.00%, 12/1/18 8.50%, 4/15/21 Rexel SA	3,650 1,545 2,665 4,509 855 330 1,905 1,840		3,841,625 1,575,900 2,571,725 4,734,450 895,613 275,550 2,005,012 1,978,000
HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20 6.00%, 1/15/43 Nortek, Inc. 10.00%, 12/1/18 8.50%, 4/15/21 Rexel SA 6.125%, 12/15/19 ⁽¹⁰⁾	3,650 1,545 2,665 4,509 855 330 1,905 1,840 500		3,841,625 1,575,900 2,571,725 4,734,450 895,613 275,550 2,005,012 1,978,000 517,500
HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20 6.00%, 1/15/43 Nortek, Inc. 10.00%, 12/1/18 8.50%, 4/15/21 Rexel SA 6.125%, 12/15/19 ⁽¹⁰⁾ 5.25%, 6/15/20 ⁽¹⁰⁾	3,650 1,545 2,665 4,509 855 330 1,905 1,840		3,841,625 1,575,900 2,571,725 4,734,450 895,613 275,550 2,005,012 1,978,000
HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20 6.00%, 1/15/43 Nortek, Inc. 10.00%, 12/1/18 8.50%, 4/15/21 Rexel SA 6.125%, 12/15/19 ⁽¹⁰⁾ 5.25%, 6/15/20 ⁽¹⁰⁾ Toll Brothers Finance Corp.	3,650 1,545 2,665 4,509 855 330 1,905 1,840 500 2,710		3,841,625 1,575,900 2,571,725 4,734,450 895,613 275,550 2,005,012 1,978,000 517,500 2,743,875
HD Supply, Inc. 7.50%, 7/15/20 5.25%, 12/15/21 ⁽¹⁰⁾ Hillman Group, Inc. (The) 6.375%, 7/15/22 ⁽¹⁰⁾ Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁵⁾ MDC Holdings, Inc. 5.625%, 2/1/20 6.00%, 1/15/43 Nortek, Inc. 10.00%, 12/1/18 8.50%, 4/15/21 Rexel SA 6.125%, 12/15/19 ⁽¹⁰⁾ 5.25%, 6/15/20 ⁽¹⁰⁾	3,650 1,545 2,665 4,509 855 330 1,905 1,840 500		3,841,625 1,575,900 2,571,725 4,734,450 895,613 275,550 2,005,012 1,978,000 517,500

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

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

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

Security	Principal Amount* (000 s omitted)		Value
Virgin Media Finance PLC	(*** * ********************************		
6.375%, 4/15/23 ⁽¹⁰⁾	10,705	\$	11,267,012
Virgin Media Secured Finance PLC			
5.50%, 1/15/25 ⁽¹⁰⁾	725		750,375
VTR Finance BV			
6.875%, 1/15/24 ⁽¹⁰⁾	1,575		1,610,438
		\$	70,714,530
			, ,
Chemicals and Plastics 1.0%			
Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding B BV			
7.375%, 5/1/21 ⁽¹⁰⁾	2,810	\$	2,992,650
Celanese US Holdings, LLC	2,010	Ψ	2,772,030
5.875%, 6/15/21	940		1,001,100
Chemtura Corp.	770		1,001,100
5.75%, 7/15/21	125		122,500
Ineos Finance PLC	123		122,300
7.25%, 2/15/19 ⁽¹⁰⁾⁽¹³⁾	EUR 1,000		1,240,301
8.375%, 2/15/19 ⁽¹⁰⁾	3,700		3,945,125
7.50%, 5/1/20 ⁽¹⁰⁾	850		895,688
Kraton Polymers, LLC	0.40		064.007
6.75%, 3/1/19	940		964,087
LYB International Finance BV	125		156 50 1
4.00%, 7/15/23	465		476,524
Polymer Group, Inc.	•00		•00.000
7.75%, 2/1/19	288		299,880
Tronox Finance, LLC			
6.375%, 8/15/20	4,170		4,201,275
Tyco Electronics Group SA			
4.875%, 1/15/21	750		823,993
WR Grace & Co. Conn			
5.125%, 10/1/21 ⁽¹⁰⁾	1,230		1,263,825
5.625%, 10/1/24 ⁽¹⁰⁾	490		512,663
		\$	18,739,611
Clothing/Textiles 0.2%			
Phillips-Van Heusen Corp.			
7.75%, 11/15/23	3,740	\$	4,580,000
		\$	4,580,000
		Ψ	1,200,000
Commercial Services 0.1%			
Cielo SA/Cielo USA, Inc. 3.75%, 11/16/22 ⁽¹⁰⁾	960	ø	866,400
3.75%, 11/10/22 ⁽¹⁰⁾	960	\$	866,400
		\$	866,400
Conglomerates 0.4%			
Harbinger Group, Inc.			
7.875%, 7/15/19	1,915	\$	2,049,050
Spectrum Brands, Inc.	1,713	Ψ	_,0 . , , 0 . 0
6.75%, 3/15/20	1,645		1,723,137
6.375%, 11/15/20	1,100		1,152,250
6.625%, 11/15/22	740		786,250
0.020 10, 11/10/22	740		700,230

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

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

Diversified	Manufactu	ıring Opera	ations	0.1%
	XX71			

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

25

1,786,396

	Principal		
Security	Amount* (000 s omitted)		Value
Drugs 0.8%	(000 s offitted)		v alue
ConvaTec Finance International SA			
$8.25\%, 1/15/19^{(5)(10)}$	4,815	\$	4,890,234
Endo Finance, LLC & Endo Finco, Inc.			
7.00%, 7/15/19 ⁽¹⁰⁾	1,260		1,319,850
$7.00\%, 12/15/20^{(10)}$	1,145		1,206,544
$7.25\%, 1/15/22^{(10)}$	185		198,875
Pharmaceutical Product Development, Inc.			
9.50%, 12/1/19 ⁽¹⁰⁾	5,050		5,435,063
Valeant Pharmaceuticals International, Inc.			
6.375%, 10/15/20 ⁽¹⁰⁾	425		445,719
7.50%, 7/15/21 ⁽¹⁰⁾	1,615		1,750,256
		\$	15,246,541
Ecological Services and Equipment 0.4%			
Clean Harbors, Inc.			
5.25%, 8/1/20	1,095	\$	1,105,950
5.125%, 6/1/21	900		902,250
Covanta Holding Corp.			
6.375%, 10/1/22	2,085		2,220,525
5.875%, 3/1/24	1,505		1,538,862
Darling Ingredients, Inc.			
5.375%, 1/15/22	1,245		1,230,994
		\$	6,998,581
Electric Utilities 0.0%)			
E.CL SA			
4.50%, 1/29/25 ⁽¹⁰⁾	700	\$	704,142
		\$	704,142
		Ψ	,
Electronics/Electrical 1.8%			
Alcatel-Lucent USA, Inc.			
4.625%, 7/1/17 ⁽¹⁰⁾	1,090	\$	1,106,350
8.875%, 1/1/20 ⁽¹⁰⁾	6,085	Ψ	6,647,862
6.75%, 11/120 ⁽¹⁰⁾	4,240		4,496,520
Comision Federal de Electricidad	7,270		4,470,320
4.875%, 5/26/21 ⁽¹⁰⁾	1,100		1,173,073
CommScope Holding Co., Inc.	1,100		1,170,070
6.625%, 6/1/20 ⁽⁵⁾⁽¹⁰⁾	1,615		1,671,525
Entergy Corp.	1,010		1,0,1,020
3.625%, 9/15/15	2,390		2,424,423
Exelon Corp.	7		, , , -
5.625%, 6/15/35	900		1,055,587
Freescale Semiconductor, Inc.			
6.00%, 1/15/22 ⁽¹⁰⁾	1,670		1,749,325
Infor US, Inc.			
9.375%, 4/1/19	1,965		2,109,919
Ingram Micro, Inc.			
4.95%, 12/15/24	955		956,543
Midamerican Funding, LLC			
6.927%, 3/1/29	345		460,254
NeuStar, Inc.			

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

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

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

Control Control International, Inc. 35 \$ 142.86 Consum ASJ de CV 35 \$ 142.86 \$ 12.80 \$ 20.50 <th< th=""><th>Security</th><th>Amo</th><th colspan="2">Principal Amount* (000 s omitted)</th><th>Value</th></th<>	Security	Amo	Principal Amount* (000 s omitted)		Value
Section Sec					
A8754, 121/124 10			325	\$	412,868
Post Holdings, Inc. 1575%, 12017019 905 967, 673 1575%, 12017019 160 4,000 4,956, 351 4,000 1,			• • • •		205 700
6.75%, 12/12/1109 995 967.637 Streeford PD LC 308 25.5 658.531 4.81%, 7/15/2019911 GBP 25.5 650.521 WhiteWave Foods Co. (The) 85.5 882,788 5.375%, 10/1/22 85.5 882,788 Food Service 0.3% Service 0.3% Food Service 0.3% 4,405 \$ 4,592,212 Pinnacle Operating Corp. 9.00%, 11/15/20190 4,405 \$ 4,592,212 Pinnacle Operating Corp. 7700 79,502,5 Albertsons Holdings, LLC/Saturn Acquisition Merger Sub, Inc.			200		207,500
Street of 79 PLC					
A 18 18 19 19 19 19 19 19			995		967,637
6.25%, 7/15/21 000 GBP 525 650.52 1 WhiteWare Poods Co. (The) 5.375%, 10/1/22 855 882.788 Food Service 0.3% NPC International, Inc. 10.50%, 1/15/20 10.50%, 1		CDD	4.000		4.056.051
San					
Sample S		GBP	525		650,521
Pood Service 0.3% NPC International, Inc. 10.50%, 1/15/20 4.06 \$ 4.592.212 10.50%, 1/15/20 4.06 \$ 4.592.212 10.50%, 1/15/20 7.00 \$ 7.95.025 10.50%, 1/15/20 7.00 \$ 7.95.025 10.50%, 1/15/20 7.00 \$ 7.95.025 10.50%, 1/15/20 7.00 \$ 7.95.025 10.50%, 1/15/20 7.00 \$ 7.95.025 10.50%, 1/15/20 7.00 \$ 7.95.025 10.50%, 1/15/20 7.00 \$ 7.95.025 10.50%, 1/15/20 7.00 \$ 7.95.025 10.50%, 1/15/20 7.00 \$ 7.95.025 10.50%, 1/15/20 7.00 \$ 7.95.025 10.50%, 1/15/20			0.5.5		002.700
Note	5.3/5%, 10/1/22		855		882,788
Net International, Inc.				\$	12,557,354
10.50%, 1/15/20	Food Service 0.3%				
Pinnacle Operating Corp. 9.00%, 11/15/20 ¹⁴³⁹ 770 795,025 9.00%, 11/15/20 ¹⁴³⁹ 785,287,287 Food/Drug Retailers 0.1%					
Pinnacle Operating Corp. 9,00%, 11/15/20 ³⁴³⁹ 79,5025 9,00%, 11/15/20 ³⁴³⁹ 79,5025 1,008 1,008 1,008 1,008 1,008 1,008 1,008 1,008 1,0			4,405	\$	4,592,212
\$ 5,387,237 Food/Drug Retailers 0.1%	Pinnacle Operating Corp.				
Food/Drug Retailers 0.1% Albertsons Holdings, LLC/Saturn Acquisition Merger Sub, Inc. 7.75%, 10/15/22 ⁽¹⁰⁾ 870 \$896,100 Partry, Inc. (The	$9.00\%, 11/15/20^{(10)}$		770		795,025
Food/Drug Retailers 0.1% Albertsons Holdings, LLC/Saturn Acquisition Merger Sub, Inc. 7.75%, 10/15/22 ⁽¹⁰⁾ 870 \$896,100 Partry, Inc. (The				\$	5 387 237
Albertsons Holdings, LLC/Saturn Acquisition Merger Sub, Inc. (7.75%, 10/15/22 ^{10/19}) 8.96, 10/19 8.96, 10/15/22 ^{10/19} 1.635 1.798, 50/19 8.375%, 8/1/20 1.635 1.798, 50/19 8.375%, 8/1/20 1.635 1.798, 50/19 8.375%, 8/1/20 S. 2,694,600 S. 2,				Ψ	2,007,207
7.75%, 10/15/22 ⁽¹⁰⁾ 870 \$896,100 Pantry, Inc. (The) 8.375%, 8/1/20 1,635 1,798,500 Forest Products 0.2% Domtar Corp. 10.75%, 6/1/17 2,995 \$3,561,918 Health Care 4.5% Air Medical Group Holdings, Inc. 9.25%, 11/1/18 1,588 \$1,661,445 Alere, Inc. 8.625%, 10/1/18 1,310 1,359,125 6.50%, 6/15/20 1,055 1,068,188 Ansury Corp. 5.625%, 11/30/20 1,865 1,916,287 5.625%, 7/15/22 ⁽¹⁰⁾ 1,690 1,740,700 Biomet, Inc. 6.50%, 8/1/20 1,245 1,335,262 Capsugel SA 7.00%, 5/15/19/50 ⁽¹⁰⁾ 780 789,263 CHS/Community Health Systems, Inc. 5.125%, 8/15/18 4,830 5,011,125 7.125%, 7/15/20 2,785 2,972,987 6.875%, 2/1/22 3,785 2,972,987 6.875%, 2/1/22 3,785 2,972,987 6.875%, 2/1/22 3,785 2,972,987 6.875%, 2/1/22 3,785 2,972,987 6.875%, 2/1/22 3,785 2,972,987 6.875%, 2/1/22 3,785 2,972,987 6.875%, 2/1/22 3,785 3,677,416					
1,635 1,798,500	7.75%, 10/15/22 ⁽¹⁰⁾		870	\$	896,100
Sample S					
Forest Products 0.2% Domtar Corp.	8.375%, 8/1/20		1,635		1,798,500
Domtar Corp. 10.75%, 6/1/17 2,995 \$ 3,561,918				\$	2,694,600
Domtar Corp. 10.75%, 6/1/17 2,995 \$ 3,561,918	Forest Products 0.2%				
10.75%, 6/11/17 2,995 \$ 3,561,918 Health Care 4.5%					
Health Care 4.5% Air Medical Group Holdings, Inc. 9.25%, 11/1/18 1,588 1,661,445 9.25%, 11/1/18 1,588 1,661,445 8.625%, 10/1/18 1,310 1,359,125 6.50%, 6/15/20 1,055 1,068,188 Amsurg Corp.			2 995	\$	3 561 918
Health Care 4.5% Air Medical Group Holdings, Inc. 9.25%, 11/1/18 1,588 1,661,445 Alere, Inc. 8.625%, 10/1/18 1,310 1,359,125 6.50%, 6/15/20 1,055 1,068,188 Amsurg Corp. Joint Part of the Corp. 5.625%, 11/30/20 1,865 1,916,287 5.625%, 7/15/22(10) 1,690 1,740,700 Biomet, Inc. 6.50%, 8/1/20 1,245 1,335,262 Capsugel SA 7.00%, 5/15/19 ⁽⁵⁾⁽¹⁰⁾ 780 789,263 CHS/Community Health Systems, Inc. 5.125%, 8/15/18 4,830 5,011,125 7.125%, 7/15/20 2,785 2,972,987 6.875%, 2/1/22 3,455 3,677,416 ConvaTec Healthcare E SA	10.75 70, 07 17 17		2,773	Ψ	3,301,710
Air Medical Group Holdings, Inc. 9.25%, 11/1/18 1,588 1,661,445 Alere, Inc. 8.625%, 10/1/18 1,310 1,359,125 6.50%, 6/15/20 1,055 1,068,188 Amsurg Corp. 5.625%, 11/30/20 1,865 1,916,287 5.625%, 7/15/22(10) 1,690 1,740,700 Biomet, Inc. 6.50%, 8/1/20 1,245 1,335,262 Capsugel SA 7.00%, 5/15/19(5)(10) 780 789,263 CHS/Community Health Systems, Inc. 5.125%, 8/15/18 4,830 5,011,125 7.125%, 7/15/20 2,785 2,972,987 6.875%, 2/1/22 3,455 3,677,416 ConvaTec Healthcare E SA				\$	3,561,918
9.25%, 11/1/18 1,588 \$ 1,661,445 Alere, Inc.	Health Care 4.5%				
Alere, Inc. 8.625%, 10/1/18 1,310 1,359,125 6.50%, 6/15/20 1,055 1,068,188 Amsurg Corp. 5.625%, 11/30/20 1,865 1,916,287 5.625%, 7/15/22(10) 1,690 1,740,700 Biomet, Inc. 6.50%, 8/1/20 1,245 1,335,262 Capsugel SA 7.00%, 5/15/19(5)(10) 780 789,263 CHS/Community Health Systems, Inc. 5.125%, 8/15/18 4,830 5,011,125 7.125%, 7/15/20 2,785 2,972,987 6.875%, 2/1/22 3,455 3,677,416 ConvaTec Healthcare E SA ***********************************					
8.625%, 10/1/18 1,310 1,359,125 6.50%, 6/15/20 1,055 1,068,188 Amsurg Corp. 5.625%, 11/30/20 1,865 1,916,287 5.625%, 7/15/22(10) 1,690 1,740,700 Biomet, Inc. 6.50%, 8/1/20 1,245 1,335,262 Capsugel SA 7.00%, 5/15/19(5)(10) 780 789,263 CHS/Community Health Systems, Inc. 5.125%, 8/15/18 4,830 5,011,125 7.125%, 7/15/20 2,785 2,972,987 6.875%, 2/1/22 3,455 3,677,416 ConvaTec Healthcare E SA			1,588	\$	1,661,445
6.50%, 6/15/20 1,055 1,068,188 Amsurg Corp.					
Amsurg Corp. 5.625%, 11/30/20 1,865 1,916,287 5.625%, 7/15/22 ⁽¹⁰⁾ 1,690 1,740,700 Biomet, Inc. 6.50%, 8/1/20 1,245 1,335,262 Capsugel SA 7.00%, 5/15/19 ⁽⁵⁾⁽¹⁰⁾ 780 789,263 CHS/Community Health Systems, Inc. 5.125%, 8/15/18 4,830 5,011,125 7.125%, 7/15/20 2,785 2,972,987 6.875%, 2/1/22 3,455 3,677,416 ConvaTec Healthcare E SA					
5.625%, 11/30/20 1,865 1,916,287 5.625%, 7/15/22 ⁽¹⁰⁾ 1,690 1,740,700 Biomet, Inc. 6.50%, 8/1/20 1,245 1,335,262 Capsugel SA 7.00%, 5/15/19 ⁽⁵⁾⁽¹⁰⁾ 780 789,263 CHS/Community Health Systems, Inc. 5.125%, 8/15/18 4,830 5,011,125 7.125%, 7/15/20 2,785 2,972,987 6.875%, 2/1/22 3,455 3,677,416 ConvaTec Healthcare E SA			1,055		1,068,188
5.625%, 7/15/22 ⁽¹⁰⁾ 1,690 1,740,700 Biomet, Inc. 6.50%, 8/1/20 1,245 1,335,262 Capsugel SA 7.00%, 5/15/19 ⁽⁵⁾⁽¹⁰⁾ 780 789,263 CHS/Community Health Systems, Inc. 5.125%, 8/15/18 4,830 5,011,125 7.125%, 7/15/20 2,785 2,972,987 6.875%, 2/1/22 3,455 3,677,416 ConvaTec Healthcare E SA					
Biomet, Inc. 6.50%, 8/1/20 1,245 1,335,262 Capsugel SA 7.00%, 5/15/19 ⁽⁵⁾⁽¹⁰⁾ 780 789,263 CHS/Community Health Systems, Inc. 5.125%, 8/15/18 4,830 5,011,125 7.125%, 7/15/20 2,785 2,972,987 6.875%, 2/1/22 3,455 3,677,416 ConvaTec Healthcare E SA					
6.50%, 8/1/20 1,245 1,335,262 Capsugel SA 7.00%, 5/15/19 ⁽⁵⁾⁽¹⁰⁾ 780 789,263 CHS/Community Health Systems, Inc. 5.125%, 8/15/18 4,830 5,011,125 7.125%, 7/15/20 2,785 2,972,987 6.875%, 2/1/22 3,455 3,677,416 ConvaTec Healthcare E SA			1,690		1,740,700
Capsugel SA 7.00%, 5/15/19 ⁽⁵⁾⁽¹⁰⁾ 780 789,263 CHS/Community Health Systems, Inc. 5.125%, 8/15/18 4,830 5,011,125 7.125%, 7/15/20 2,785 2,972,987 6.875%, 2/1/22 3,455 3,677,416 ConvaTec Healthcare E SA					
7.00%, 5/15/19 ⁽⁵⁾⁽¹⁰⁾ CHS/Community Health Systems, Inc. 5.125%, 8/15/18 7.125%, 7/15/20 6.875%, 2/1/22 ConvaTec Healthcare E SA 789,263 4,830 5,011,125 2,785 2,972,987 3,455 3,677,416			1,245		1,335,262
CHS/Community Health Systems, Inc. 5.125%, 8/15/18 4,830 5,011,125 7.125%, 7/15/20 2,785 2,972,987 6.875%, 2/1/22 3,455 3,677,416 ConvaTec Healthcare E SA			- 0.5		5 00 - 12
5.125%, 8/15/18 4,830 5,011,125 7.125%, 7/15/20 2,785 2,972,987 6.875%, 2/1/22 3,455 3,677,416 ConvaTec Healthcare E SA			780		789,263
7.125%, 7/15/20 2,972,987 6.875%, 2/1/22 3,455 3,677,416 ConvaTec Healthcare E SA			4.630		5.011.125
6.875%, 2/1/22 3,677,416 ConvaTec Healthcare E SA					
ConvaTec Healthcare E SA					
			3,455		3,6//,416
			2,235		2,360,719

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

Security Open southed Value HCA, Inc. 3.215 \$ 3,614,85 6.50%, 21/5202 2,930 3,334,485 4.75%, 51/123 1,147,00 Hologic, Inc. 50% 5,950 6,259,550 6.25%, 81/120 1,000 1,075,50 6,050 5,050,00 6,000 <t< th=""><th></th><th>Principal Amount*</th><th></th></t<>		Principal Amount*	
\$1,00,450 \$3,01,450 \$3,01,445 \$3,01,445 \$3,00,445 \$3,00,445 \$3,00,445 \$3,00,445 \$3,00,445 \$3,00,445 \$3,00,445 \$3,00,445 \$3,00,445 \$3,00,445 \$3,00,445 \$3,00,445 \$3,00,455 \$3,0	·	(000 s omitted)	Value
7,50%, 2/15/22 2,936 3,354,850 475%, 5/1023 1,105 5,900 6,250,501 6025%, 1/120 5,900 6,250,501 6,005 6,250,501 605%, 3/1/20 1,000 1,078,793 5,005,002 6,005,002 Knetic Concepts, Inc./KCI USA, Inc. 1,000 3,395,350 1,000 5,083,500 6,002,002			
4.75%, 51/23 1,125 1,147.500 Hobgir, Inc. 6.25%, 81/20 1,000 5,900 5,259,550 Hospira, Inc. 6.05%, 3/30.07 1,000 5,000,500 Kinetic Concepts, Inc.KCI USA, Inc. 8.115 3,395,550 Kinetic Concepts, Inc.KCI USA, Inc. 8.115 3,395,550 MPA cquisition Holdings, LLC 8.25%, 41/22 495 5,036,63 Opal Acquisition, Inc. 8.25%, 11/22 495 5,036,63 Opal Acquisition, Inc. 8.25%, 11/21/22 495 5,036,63 Opal Acquisition, Inc. 8.25%, 11/21/21/22 495 5,036,63 Opal Acquisition, Inc. 8.25%, 11/21/21/21 495 5,036,63 Opal Acquisition, Inc. 8.25%, 11/31/21/19 1,000 1,906,750 Physio-Control International, Inc. 9.25%, 11/31/21/19 1,000 1,0			
Holging Inc. Spose	,		
1.525 1.590 1.590 1.590 1.590 1.078 7.90 1.078		1,125	1,147,500
Hospitan, Inc. 1,000 1,078 793 5,060, 91,540	9 ,		
1,000 1,078,793 1,078,793 1,07		5,990	6,259,550
5.60%, 9/15/40 (Knetic Concepts, Inc/KCI USA, Inc. 3,115 3,395,350 MPIA cequisition Holdings, LLC 5,740 5,883,500 Mylan Inc. 3,105 5,883,500 S125%, 1/15/23 ¹⁶⁰ 1,000 968,578 Omnicare, Inc. 30 5,066,306 Opal Acquisition, Inc. 30 1,996,750 Physio-Control International, Inc. 3,435 1,592,20 S375%, 1/15/15 ¹⁰⁰ 1,496 1,593,20 S937%, 1/15/15 ¹⁰⁰ 3,435 3,512,287 FITH Iolding Corp. 3,435 3,512,287 STITH Iolding Corp. 3,435 3,512,287 Total Constructions, 1,617 3,600 3,105 Look, 3,171,1910 8,44 8,43,150 Look, 3,171,1910 1,580			
March Marc			
1.0.50%, 1.11/18		500	560,206
Martic Section Holdings, LLC Section S			
6625%, 4/1/22 ¹⁰⁰ 5,740 5,883,500 Mylan Inc. 1,000 968,578 Omnicare, Inc. 495 503,666 L75%, 1/15/23 ¹⁰⁰ 495 503,666 Opal Acquisition, Inc. 1,960 1,996,750 Physic Control International, Inc. 1,196 1,593,240 Salix Pharmaceuticals, Ltd. 3,435 3,512,287 STHI Holding Corp. 3,000 3,512,287 STHI Holding Corp. 5 80,933,157,186 ¹⁰⁰ 1,305 1,438,594 Teefler, Inc. 80,933,157,186 ¹⁰⁰ 790 791,975 1,705 68758, 64/19 50,565 </td <td></td> <td>3,115</td> <td>3,395,350</td>		3,115	3,395,350
Mylan Inc. 1,000 96.8.78 76.			
1,000 968,78 700micare, Inc. 1,000 968,78 700micare, Inc. 1,000 1,006,366 700micare, Inc. 1,000 1,006,366 700micare, Inc. 1,000 1,006,366 700micare, Inc. 1,000 1,006,750 700micare, Inc. 1,000 1,006,750 700micare, Inc. 1,000 1,006,750 700micare, Inc. 1,000 1,000,750 700micare, Inc. 1,000,750 700mic		5,740	5,883,500
Omnicare, Inc. 456 503,663 Af75%, 12/1/22 495 503,663 Opal Acquisition, Inc. 158,758, 12/15/21/100 1,906,758 Physio-Control International, Inc. 158,758, 11/15/91/91 3,435 1,532,408 Salis Pharmaceuticals, Ltd. 3,435 3,512,287 STHI Holding Corp. 3,435 3,512,287 STHI Holding Corp. 1,375 1,438,594 566,658 568,568 567,668 565,658 568,568 568,568 568,568 568,568 568,568 569,658 569,618 569,658 569,618 569,658 569,658 528,618/124/109 569,658 569,658 569,658 569,658 569,658 569,658 569,658 569,658 569,658 569,658 569,658 569,658 569,658 569,658 569,658 569,759 560,658 569,759 560,658 569,759 560,658 569,759 560,658 569,759 560,658 569,759 560,658 569,759 560,759 560,759 560,759 560,759 560,759 560,759 5			
4,75%, 1,21/1,22		1,000	968,578
Opal Acquisition, Inc. 8.875%, 1/21/5/21 ⁽¹⁰⁾ 1,966 1,996,756 Physic-Control International, Inc. 9.875%, 1/15/19 ⁽¹⁰⁾ 3,435 1,592,428 STHI Holding Corp. STHI Holding Corp. 8.875% (1/19 340 565,656 6.875% (1/19 540 565,656 6.875% (1/19) 540 565,656 5.25%, 6/15/24 ⁽¹⁰⁾ 790 791,975 Tenet Healthcare Corp. 8.840 843,150 6.00%, 10/1/20 880 843,150 6.00%, 10/1/20 880 82,028,050 United Surgical Partners International, Inc. 9.00%, 4/1/20 1,880 1,657,025 WR Funding, Inc. 7.25%, 9/15/17 1,580 1,657,025 Well Care Health Plans, Inc. 5.75%, 1/15/20 3,06 3,174,750 DR. Horton, Inc. 4.75%, 2/15/23 37,90,373			
8.875%, [2/15/21 ⁶⁰⁰ 1,960 1,996,750 Physio-Control International, Inc.		495	503,663
Physic-Centrol International, Inc. \$9.875%, 1/15/19 ⁽¹⁰⁾ 1,496 1,593,496 1,593,206 1,593,207 1,591,201 1,591,201 1,593,201 1,593,201 1,593,201 1,593,201 1,593,201 1,593,201 1,375 1,438,594 1,375 1,438,594 1,375 1,438,594 1,375 1,438,594 1,375 1,438,594 1,375 1,375 1,335,594 1,375 1,335,594 1,395 1,395,505 1,395,			
9.875%, 1/15/19 ¹⁰⁰ 1,496 1,593,240 Salix Pharmaceuticals, Ltd. 3,435 3,512,287 8.00%, 3/15/18 ¹⁰⁰ 1,375 1,438,594 ETH Holding Corp. 1,375 1,438,594 1.6875%, 6/1/19 540 6,505,50 5.25%, 6/15/24 ¹⁰⁰ 790 791,905 5.25%, 6/15/24 ¹⁰¹ 790 791,905 Tenet Healthcare Corp. 5.00%, 3/11/19 ¹⁰⁰ 1,795 1,930 6,927,200 8.125%, 4/1/22 6,185 6,927,200 6,927,2		1,960	1,996,750
Salis Pharmaceuticals, Ltd. 1,15/21 10 3,43 3,512,287 STHH Holding Corp. 1,00%, 3/15/18 10 1,375 1,438,594 1,275 1,438,594 1,275 1,2438,594 1,275 1,2438,594 1,275 1,2438,594 1,275 1,2438,594 1,275 1,2438,594 1,275 1,2438,594 1,275 1,2438,594 1,275 1,2338,594 1,2338,294			
6.00%, 1/15/21/100 3,435 3,512,287 STH Holding Corp. 8.00%, 3/15/18/100 1,438,594 Teleflex, Inc. 50 56,565 6.875%, 6/1/19 50 790 791,975 Tenet Healthcare Corp. 840 843,150 6.00%, 10/120 1,795 1,932,012 6.00%, 10/120 1,795 1,932,012 6.185 6,927,200 100 6.185 6,927,200 100 6.185 6,927,200 100 6.185 6,928,050 100 6.185 6,928,050 100 6.185 6,928,050 100 6.185 6,928,050 100 6.185 6,928,050 100 6.185 6,928,050 100 6.185 6,928,050 100 6.185 6,928,050 100 100 6.185 6,928,050 100 6.185 6,928,050 100 100 6.185 6,928,050 100 6.185 6,928,050 100 100 6.185 6,928,050 100 100 6.185 6,928,050 100 100 6,928,050 100 100 7,928,050 100 100 100		1,496	1,593,240
STHE Holding Corp. 1,375 1,438,594 1,248 1,2			
8.00%, 3/15/18 ¹⁰⁰ 1,375 1,438,594 Teleflex, Inc. 540 565,656 6.875%, 6/11/9 790 791,975 5.25%, 6/15/24 ¹⁰⁰ 790 791,975 5.00%, 3/11/9 ¹⁰⁰ 840 843,150 6.00%, 10/120 1,795 1,932,012 8.125%, 4/1/22 1,880 2,028,050 United Surgical Partners International, Inc. 9.00%, 4/1/20 1,880 2,028,050 VWR Funding, Inc. 7.25%, 9/15/17 1,580 1,657,025 WellCare Health Plans, Inc. 5.75%, 1/11/5/20 3,060 3,174,750 DR. Horton, Inc. 4.73%, 2/15/23 373,35,335 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ¹⁰⁰ 1,945 \$ 1,847,750 Blue, 1,154 7.75%, 12/15/20 ¹⁰⁰ 1,945 \$ 1,847,750 Blue, 1,154 1,154 \$ 1,847,750		3,435	3,512,287
Teleflex, Inc. 8.75%, 6/11/9 56.0 56.55% 56.0 56.55% 56.05% 56.05% 56.05% 56.05% 56.05% 56.05% 79.0 791,975 791,975 791,975 791,975 791,975 791,975 791,975 791,975 793,2012 8.15,00 8.41,150 6.09%, 10/120 1.795 1.932,012 8.00 792,720 8.00 8.00 792,720 8.00			
6.875%, 6/l/19 56,56,50 5.25%, 6/l/194(10) 790 791,975 Tenet Healthcare Corp. 5.00%, 3/l/19(10) 840 843,150 6.00%, 10/l/20 1,795 1,932,012 8.125%, 4/l/22 6,185 6,927,200 United Surgical Partners International, Inc. 9.00%, 4/l/20 1,880 2,028,050 WR Funding, Inc. 7.25%, 9/l5/17 1,580 1,657,025 WellCare Health Plans, Inc. 5.75%, 11/l5/20 3,060 3,174,750 Home Furnishings 0.2% WellCare Health Plans, Inc. 4.75%, 2/l5/23 374 \$ 373,533 Tempur Sealy International, Inc. 6.875%, 12/l5/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/l5/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/l1/19 ⁽¹⁰⁾ 840 863,100 Broadcon Corp.		1,375	1,438,594
5.25%, 6/15/24 ⁽¹⁰⁾ 790 791,975 Tenet Healthcare Corp. 5.00%, 3/10/10 ⁽¹⁰⁾ 840 843,150 6.00%, 10/1/20 1,795 1,932,012 8.125%, 4/1/22 6,185 6,927,200 United Surgical Partners International, Inc. 9.00%, 4/1/20 1,880 2,028,050 VWE Funding, Inc. 7.25%, 9/15/17 1,580 1,657,025 WellCare Health Plans, Inc. 5.75%, 11/15/20 3,060 3,174,750 DR. Horton, Inc. 4.75%, 2/15/23 374 \$373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadom Corp.			
Tenet Healthcare Corp. 5.00%, 3/11/91/10 840 843,150 6.00%, 10/1/20 1,795 1,932,012 8.125%, 4/1/22 6,185 6,927,200 United Surgical Partners International, Inc. 9.00%, 4/1/20 1,880 2,028,050 WRY Funding, Inc. 7.25%, 9/15/17 1,580 1,657,025 WellCare Health Plans, Inc. 5.75%, 1,1/15/20 3,060 3,174,750 Well-are Funnishings 0.2% DR. Horton, Inc. 4.75%, 2/15/23 374 \$ 373,533 Tengur Sealy International, Inc. 6.875%, 1,2/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyre Industries Borrower/Accudyne Industries, LLC 7.75%, 1,2/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/11/19 ⁽¹⁰⁾ 840 863,100 Broaden Corp.			
5.00%, 3/1/9 ⁽¹⁰⁾ 840 843,150 6.00%, 10/1/20 1,795 1,932,012 8.125%, 4/1/22 6,185 6,927,200 United Surgical Partners International, Inc. 9.00%, 4/1/20 1,880 2,028,050 VWR Funding, Inc. 7.25%, 9/15/17 1,580 1,657,025 WellCare Health Plans, Inc. 5.75%, 1/15/20 3,060 3,174,750 Home Furnishings 0.2% The Horton, Inc. 4.75%, 2/15/23 374 \$373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/11/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.		790	791,975
6.00%, 10/1/20 1,795 1,932,012 8.125%, 4/1/22 6,185 6,927,200 United Surgical Partners International, Inc. 9.00%, 4/1/20 1,880 2,028,050 VWR Funding, Inc. 7.25%, 9/15/17 1,580 1,657,025 WellCare Health Plans, Inc. 5.75%, 11/15/20 3,060 3,174,750 Home Furnishings 0.2% University of the Season of Colspan="3">University of Colspan			
8.125%, 4/1/22 6,185 6,927,200 United Surgical Partners International, Inc. 9,00%, 4/1/20 1,880 2,028,050 WWR Funding, Inc. 7.25%, 9/15/17 1,580 1,657,025 WellCare Health Plans, Inc. 5.75%, 11/15/20 3,060 3,174,750 Home Furnishings 0.2% D.R. Horton, Inc. 4,75%, 2/15/23 374 373,533 Tempur Sealy International, Inc. 6,875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7,75%, 12/15/20 1,945 \$ 1,847,750 BlueLine Renal Finance Corp. 7,00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.			
Vilted Surgical Partners International, Inc. 9,00%, 4/1/20			
9.00%, 4/1/20		6,185	6,927,200
Well Funding, Inc. 7.25%, 9/15/17 1,580 1,657,025 Well Care Health Plans, Inc. 5.75%, 11/15/20 3,060 3,174,750 Home Furnishings 0.2% B.R. Horton, Inc. 4.75%, 2/15/23 374 \$ 373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20(10) 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 840 863,100 Broadcom Corp. 840 863,100			
7.25%, 9/15/17 WellCare Health Plans, Inc. 5.75%, 11/15/20 3,060 3,174,750 Home Furnishings 0.2% Home Furnishings 0.2% D.R. Horton, Inc. 4.75%, 2/15/23 374 373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.		1,880	2,028,050
WellCare Health Plans, Inc. 5.75%, 11/15/20 3,060 3,174,750 Home Furnishings 0.2% D.R. Horton, Inc. 4.75%, 2/15/23 374 \$ 373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.			
5.75%, 11/15/20 Sality		1,580	1,657,025
Home Furnishings 0.2%	WellCare Health Plans, Inc.		
Home Furnishings 0.2%	5.75%, 11/15/20	3,060	3,174,750
Home Furnishings 0.2%			
D.R. Horton, Inc. 4.75%, 2/15/23 374 \$ 373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 840 863,100 Broadcom Corp. 840 863,100			\$ 83,453,932
D.R. Horton, Inc. 4.75%, 2/15/23 374 \$ 373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 840 863,100 Broadcom Corp. 840 863,100			
D.R. Horton, Inc. 4.75%, 2/15/23 374 \$ 373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.	Home Furnishings 0.2%		
4.75%, 2/15/23 373,533 Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.			
Tempur Sealy International, Inc. 6.875%, 12/15/20 3,125 3,335,937 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.		374	\$ 373 533
6.875%, 12/15/20 3,335,937 \$ 3,709,470 Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.		371	Ψ 373,333
Sarange Sara		3 125	3 335 937
Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.	0.07370, 12/13/20	3,123	3,333,731
Industrial Equipment 0.7% Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.			d 2.500.450
Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.			\$ 3,709,470
Accudyne Industries Borrower/Accudyne Industries, LLC 7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.			
7.75%, 12/15/20 ⁽¹⁰⁾ 1,945 \$ 1,847,750 BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.	Industrial Equipment 0.7%		
BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp. 840 863,100			
7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.	$7.75\%, 12/15/20^{(10)}$	1,945	\$ 1,847,750
7.00%, 2/1/19 ⁽¹⁰⁾ 840 863,100 Broadcom Corp.			
Broadcom Corp.		840	863,100
3.50%, 8/1/24 1,095 1,102,051			
	3.50%, 8/1/24	1,095	1,102,051

Security CNH Industrial Capital, LLC	Principal Amount* (000 s omitted)		Value
3.875%, 11/1/15	1,070	\$	1,080,700
6.25%, 11/1/16	2,055	Ψ	2,162,888
3.625%, 4/15/18	2,500		2,475,000
Erikson Air-Crane, Inc., Promissory Note	2,300		2,473,000
6.00%, 11/2/20 ⁽³⁾⁽¹⁴⁾	85		55,476
Kennametal, Inc.	0.5		33,170
3.875%, 2/15/22	970		996,339
Vander Intermediate Holding II Corp.			
$9.75\%, 2/1/19^{(5)(10)}$	1,610		1,670,375
		\$	12,253,679
Insurance 0.7%			
A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC	1.705	Ф	1.665.625
7.875%, 12/15/20 ⁽¹⁰⁾	1,625	\$	1,665,625
American International Group, Inc.	500		650.054
6.25%, 5/1/36 Genworth Financial, Inc.	300		650,054
7.625%, 9/24/21	1,960		1,926,388
Hockey Merger Sub 2, Inc.	1,700		1,520,500
7.875%, 10/1/21 ⁽¹⁰⁾	2,325		2,319,187
Hub Holdings, LLC/Hub Holdings Finance, Inc. 8.125%, 7/15/19 ⁽⁵⁾⁽¹⁰⁾	1,695		1,686,525
MetLife, Inc.			
4.875%, 11/13/43	500		566,972
PartnerRe Finance B, LLC	200		201.262
5.50%, 6/1/20	800		901,262
Principal Financial Group, Inc.	340		425 102
6.05%, 10/15/36 USI, Inc.	340		425,193
7.75%, 1/15/21 ⁽¹⁰⁾	2,670		2,616,600
Voya Financial, Inc.	2,070		2,010,000
5.70%, 7/15/43	200		240,516
XL Capital, Ltd.			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
6.50% to 4/15/17, 10/31/49 ⁽¹¹⁾	710		679,825
		\$	13,678,147
Internet Software & Services 0.1%			
Tencent Holdings, Ltd.			
3.375%, 5/2/19 ⁽¹⁰⁾	2,000	\$	2,034,910
VeriSign, Inc.			
4.625%, 5/1/23	550		541,750
		\$	2,576,660
Leisure Goods/Activities/Movies 0.7%			
Activision Blizzard, Inc.			
6.125%, 9/15/23 ⁽¹⁰⁾	1,190	\$	1,285,200
National CineMedia, LLC			
6.00%, 4/15/22	3,625		3,643,125
NCL Corp., Ltd.			
5.00%, 2/15/18	1,445		1,452,225
5.25%, 11/15/19 ⁽¹⁰⁾	985		997,312

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

Security	Principal Amount* (000 s omitted)		Value
Viking Cruises, Ltd.	(ood 5 omittee)		, arac
8.50%, 10/15/22 ⁽¹⁰⁾	1,650	\$	1,794,375
		\$	12,748,837
Lodging and Casinos 1.9%			
Buffalo Thunder Development Authority			
11.00%, 12/9/22 ⁽¹⁰⁾	2,006	\$	1,690,122
Caesars Entertainment Operating Co., Inc.			
8.50%, 2/15/20	2,175		1,653,000
GLP Capital, LP/GLP Financing II, Inc.	2.570		
4.875%, 11/1/20	2,650		2,696,375
Hilton Worldwide Finance, LLC / Hilton Worldwide Finance Corp.	2.645		2.025.250
5.625%, 10/15/21	3,645		3,827,250
MGM Resorts International	2.455		2.500.025
6.625%, 12/15/21 7.75%, 2/15/22	2,455		2,590,025
7.75%, 3/15/22	3,970		4,406,700
6.00%, 3/15/23	2,460		2,484,600
Penn National Gaming, Inc.	1 445		1,351,075
5.875%, 11/1/21 Playa Resorts Holding B.V.	1,445		1,331,073
8.00%, 8/15/20 ⁽¹⁰⁾	4.220		
	1,220		1,223,050
Station Casinos, LLC	2.525		2 (11 050
7.50%, 3/1/21	2,535		2,611,050
Studio City Finance, Ltd.			
8.50%, 12/1/20 ⁽¹⁰⁾	5,275		5,565,125
Tunica-Biloxi Gaming Authority			
9.00%, 11/15/15 ⁽¹⁰⁾	3,565		2,335,075
Waterford Gaming, LLC			
8.625%, 9/15/14 ⁽³⁾⁽¹⁰⁾⁽¹⁵⁾	2,181		375,057
Wynn Las Vegas, LLC/Wynn Las Vegas Capital Corp.			
7.75%, 8/15/20	1,945		2,081,597
		\$	34,890,101
M.J. 010			
Media 0.1% DIRECTV Holdings LLC/DIRECTV Finance Co.			
3.95%, 1/15/25	955	\$	964,496
Globo Comunicacao e Participacoes SA	933	Ф	904,490
4.875%, 4/11/22 ⁽¹⁰⁾	1.000		1.025.500
4.8/3%, 4/11/22	1,000		1,027,500
		\$	1,991,996
		Ψ	1,771,770
Metals/Mining 0.2%			
Alcoa, Inc.			
5.95%, 2/1/37	750	\$	768,531
FMG Resources August 2006 Pty, Ltd.			
6.875%, 4/1/22 ⁽¹⁰⁾	800		669,000
Glencore Finance Canada, Ltd.			232,030
6.00%, 11/15/41 ⁽¹⁰⁾	400		432,561
Newcrest Finance Pty, Ltd.	400		+52,301
5.75%, 11/15/41 ⁽¹⁰⁾	070		760.000
	872		768,300
Nucor Corp.	245		201 762
5.20%, 8/1/43	345		381,763

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

Soonvity	Principal Amount* (000 s omitted)		Value
Security Nonferrous Metals/Minerals 1.1%	(000 Somitted)		value
Alpha Natural Resources, Inc.			
7.50%, 8/1/20 ⁽¹⁰⁾	560	Ф	254 200
,	560	\$	354,200
Barrick International Barbados Corp.			
6.35%, 10/15/36 ⁽¹⁰⁾	550		561,671
CONSOL Energy, Inc.			
5.875%, 4/15/22 ⁽¹⁰⁾	1,125		1,051,875
Eldorado Gold Corp.			
$6.125\%, 12/15/20^{(10)}$	3,315		3,232,125
First Quantum Minerals, Ltd.	- ,		-, - , -
$6.75\%, 2/15/20^{(10)}$	1,354		1,232,140
$7.00\%, 2/15/21^{(10)}$	889		804,545
Imperial Metals Corp.			
$7.00\%, 3/15/19^{(10)}$	995		920,375
KGHM International, Ltd.			
$7.75\%, 6/15/19^{(10)}$	3,730		3,860,550
New Gold, Inc.			
$7.00\%, 4/15/20^{(10)}$	950		954,987
$6.25\%, 11/15/22^{(10)}$	1,535		1,511,975
Novelis, Inc.			
8.375%, 12/15/17	1,565		1,625,644
SunCoke Energy Inc.			
7.625%, 8/1/19	495		510,221
SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.			
$7.375\%, 2/1/20^{(10)}$	2,005		2,092,719
Teck Resources, Ltd.			
4.75%, 1/15/22	1,000		976,147
Vale, Inc.			
6.875%, 11/21/36	700		741,433
		\$	20,430,607
Oil and Gas 7.9%			
Access Midstream Partners, LP/ACMP Finance Corp.			
4.875%, 3/15/24	385	\$	391,738
AmeriGas Finance LLC/AmeriGas Finance Corp.	303	Ψ	371,730
6.75%, 5/20/20	1,245		1,288,575
7.00%, 5/20/22	4,620		4,804,800
AmeriGas Partners LP/AmeriGas Finance Corp.	1,020		1,001,000
6.25%, 8/20/19	1,570		1,628,875
Anadarko Finance Co.	1,570		1,020,073
7.50%, 5/1/31	720		949,308
Antero Resources Finance Corp.	720		717,500
6.00%, 12/1/20	473		474,183
5.375%, 11/1/21	3,515		3,413,944
Apache Corp.	3,515		-,,
6.00%, 1/15/37	841		918,055
Berry Petroleum Co.	071		710,033
6.375%, 9/15/22	1,535		1,174,275
Blue Racer Midstream, LLC/Blue Racer Finance Corp.	1,333		1,171,275
6.125%, 11/15/22 ⁽¹⁰⁾	1,485		1,436,738
Bonanza Creek Energy, Inc.	1,703		1,150,750
6.75%, 4/15/21	2,010		1,778,850
California Resources Corp.	2,010		1,770,030
5.50%, 9/15/21 ⁽¹⁰⁾	1,840		1,582,400
	1,070		1,502,700

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

Security CRONOC Never Finance 2014 ULC		Principal Amount*					
425%, 430024 50 \$18,334 Concho Resources, Inc. 1800 18,44 500 50%, 1/1522 685 719,250 5.0%, 1/1522 150 522,504 5.0%, 4/123 200 522,504 5.0%, 4/123 13 13,86,281 Crowncock, LPCrownRock Finance, Inc.	Security CNOCC Name Filter 2014 III C	(000 s omitted)		Value			
Conce Nesources, Inc. 1,800 1,894, 10,250 6.50%, 1/15/22 1,500 1,522,500 5.50%, 1/15/22 1,500 1,522,500 5.50%, 1/15/22 1,500 5,520%, 10 5.50%, 1/16/22 1,311 1,386,281 Continental Resources, Inc. 1,331 1,386,281 7.125%, 4/15/21(***) 2,840 2,676,000 CVR Refining, LLC/Cofftsyille Finance, Inc. 5,500, 1/1/12 4,975,550 5.50%, 1/1/12 6,50%, 1/1/12 6,50%, 1/1/12 5.50%, 5/1/13 5,50% 5,50% 5,50% 5.50%, 5/1/28 3,50 5,50% 5.50%, 5/1/28 3,50 5,50% 5.50%, 5/1/28 3,50 5,50% 5.50%, 5/1/28 3,50 5,50% 5.50%, 5/1/28 3,50 5,50% 5.50%, 5/1/28 3,50 5,50% 5.50%, 5/1/28 3,50 5,50% 5.50%, 5/1/29 3,50 5,50% 5.50%, 5/1/29 3,50 5,50% 5.50%, 5/1/29 3,50 5,50% <td></td> <td>500</td> <td>¢</td> <td>510 224</td>		500	¢	510 224			
7,00%, 1/15/21 1,800 1,804,500 5,0%, 1/15/22 1,500 1,522,500 5,0%, 4/12/3 5,200 5,250,400 Continental Resources, Inc. 1,336,281 Crown Rock, I.P/Crown Rock Finance, Inc. 1,25%, 41,523,100 1,25%, 41,523,100 2,840 2,676,700 CVR Refining, LLC/Coffeyville Finance, Inc. 2,840 4,975,550 2,50%, 11/1/22 6,50%, 11/1/22 6,50%, 11/1/22 5,50%, 11/1/22 6,50%, 11/1/22 4,975,550 CVR Refining, LLC/Coffeyville Finance, Inc. 3,200 4,975,550 Crown Resources, Inc. 8,50%, 11/12 3,50%, 51/120 621,000 5,87%, 5/28/45 8,50 621,000<		300	Ф	310,334			
6.50%, 1/15/22 1.50% 1.72.50 5.50%, 1/12/22 1.500 5.250,440 5.00%, 9/15/22 1.431 1.386,281 5.00%, 9/15/22 1.431 1.386,281 CownRock, LP/CrownRock Finance, Inc. 2.840 2.670,000 CVR Refining, LLC/Comparison 3.210 4.975,550 Denbury Resources, Inc. 5.00 4.975,550 Ecopertol SA 5.00 5.00 S.75%, 5/28/45 5.00 5.00 Ender From From Sample Female, Inc. 3.27 2.914,750 Energy Transfer Equity, L.P. 1.150 1.173,000 Energy Transfer Partners, L.P. 1.150 1.795,233 EP Frenzy, L.I./Ceverest Acquisition Finance, Inc. 81 7.661,000 Energy, L.I./Ceverest Acquisition Finance, Inc. 81 7.661,000 Energy, L.I./Ceverest Acquisition Finance, Inc. 81 8.756,000	•	1.800		1 894 500			
5.0% 1.01/125 5.0% 5.20 5.20 5.0% 5.0							
\$20, 41/23							
Contental Resources, Inc.							
1,386,281 1,386,281 1,386,281 1,28		3,200		3,230,110			
CrownRock , LP/CrownRock Finance, Inc. 2,840 2,676,700 2,1576, 41,572 11,572, 41,572 11,572, 41,572 11,572, 41,572 11,572, 41,572 11,572, 51,572 11,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,572 12,572, 51,57	· · · · · · · · · · · · · · · · · · ·	1.431		1.386.281			
7.125%, 4.15.121100 2.840 2.676.0700 4.975.550 2.000 4.975.550 2.000 4.975.550 2.000 4.975.550 2.000 4.975.550 2.000 4.975.550 2.000 4.975.550 2.000 4.975.550 2.000 4.975.550 2.000 4.000 2.000	·	2,122		-,,			
CVR Refning, LLC/Coffeyville Finance, Inc. 5,210 4,975,550 Chosw, 11/1/22 5,210 4,975,550 5,50%, 5/1/22 6 6 6,210 Exopertor SA 3,875%, 5/28/45 80 3,930 5,875%, 5/28/45 3,90 2,947,50 Endeavor Energy Resources, LP/EER Finance, Inc. 3,70 2,147,50 Energy Transfer Equity, L.P. 3,150 1,173,000 5,875%, 1/15/24 1,150 1,795,233 Energy Transfer Partners, L.P. 1,150 1,795,233 EP Energy, LLC/Everest Acquisition Finance, Inc. 3,100 3,200 8,75%, 5/1/19 9 9,69,000 3,355 3,100,825 7,75%, 9/1/22 3,15 3,100,825 3,100,825 7,87%, 9/1/22 2,15 2,25 2,330,845 GenCorp, Inc. 2 2 2 3,308,20 GenCorp, Inc. 2 2 2 3,308,20 Refresh (July James) 2 2 3,308,20 Rost, 11/1/20,600 2 8,102,20 3		2,840		2,676,700			
5.50%, 11/1/20		,		, ,			
Deniury Resources, Inc. 5.50%, 5/12/12 65 621,000 5.50%, 5/12/14 30 539,400 5.875%, 5/12/14 30 539,400 5.875%, 5/12/14 30 2,94,705 Energy Transfer Reguity, L.P. 375%, 1/15/24 1,150 1,730,000 Energy Transfer Partners, L.P. 1,715 1,795,23 EF Energy, LLC/Everest Acquisition Finance, Inc. 95 96,900 8,875%, 5/1/20 30,55 3,108,285 9,375%, 5/1/20 30 30 76,100 8,75%, 5/1/20 30 30 76,100 8,75%, 5/1/20 30 30 76,100 8,75%, 5/1/20 30 30 76,100 8,75%, 5/1/20 30 30 76,100 8,75%, 3/1/20 2 2 2 33,00 76,100 8,75%, 3/1/20 3 3 3,104,80 76,100 30 8,100 3,104,80 76,100 30 8,100 3,104,80 76,100 30 3,104,80		5,210		4,975,550			
5.0%, 5/1/22 675 621,000 Eccepter SA 580 539,400 5.875%, 5/28/45 580 539,400 Endeavor Energy Resources, LP/EER Finance, Inc. 3,275 2,914,750 Energy Transfer Equity, LP. 1,150 1,170,000 5.875%, 1/15/24 1,150 1,795,233 6.875%, 6/1/21 950 960,000 6.875%, 5/1/19 3,055 3,100,825 6.875%, 5/1/19 3,055 3,100,825 7,5%, 9/1/22 815 766,100 8.875%, 2/15/23 973 1,084,895 GenCorp, Inc. 2,100 2,063,250 Freeport-McMoran Oil & Gas, LLC/FCX Oil & Gas, Inc. 2,215 2,330,844 Gulfport Energy Crop. 2,100 2,063,250 Harvest Operations Corp. 2,100 2,063,250 Harvest Operations Corp. 8 891,250 Koliak Oil & Gas Corp. 8 8,630 8,824,175 S.50%, 1/1/20 ¹⁰⁰ 8,630 8,824,175 377,811 Lared Petroleum, Inc. 8 3,630							
5.875%, 5/28/45 580 539,400 Endeavor Energy Resources, LP/EER Finance, Inc. 3,275 2,914,750 Floow, 8/15/21/09 3,275 2,914,750 Energy Transfer Equity, LP. 1,150 1,173,000 Energy Transfer Partners, LP. 1,175 1,795,233 4,65%, 6/1/21 3,055 3,100,825 8,75%, 5/1/19 3,055 3,100,825 8,75%, 5/1/19 3,055 3,100,825 7,5%, 9/1/22 815 766,100 Freeport-McMoran Oil & Gas, LLC/FCX Oil & Gas, Inc. 815 766,100 Enrogy Lip/Sig 973 1,848,895 89 90 90,000 80 90 90 90 90 90 90 90 90 90 90 90 90 90 90 90 90 90 90 90 80		675		621,000			
Pendeavor Energy Resources, LP/EER Finance, Inc. 1,00%, 8/15/21 1,152	Ecopetrol SA						
7,00%, 8/15/21(400) 3,275 2,914,750 Energy Transfer Pattiny, L.P. 1,150 1,173,000 Energy Transfer Pattines, L.P. 1,715 1,795,233 EP Energy, LLC/Everest Acquisition Finance, Inc. 950 969,000 6,875%, 5/1/19 3,055 3,100,825 7,75%, 9/1/22 3,05 3,100,825 7,58%, 9/1/25 973 1,084,895 GenCorp, Inc. 875%, 2/15/23 973 1,084,895 GenCorp, Inc. 2,105 2,330,844 Gulfjort Energy Corp. 2,100 2,063,250 7,75%, 1/1/12(30) 2,10 2,063,250 Barrest Operations Corp. 2,10 2,063,250 6,875%, 1/1/12(30) 615 611,925 Kodiak Oil & Gas Corp. 8 615 611,925 Kodiak Oil & Gas Corp. 8 8,630 8,824,175 5,50%, 1/15/21 8,630 8,824,175 5,50%, 1/15/21 3,77,813 Laredo Petroleum, Inc. 3,75%, 1/16/23 1,633,450 6,875%, 1/16/23 1,633,450 Memorial Resour	5.875%, 5/28/45	580		539,400			
Part	Endeavor Energy Resources, LP/EER Finance, Inc.						
5.875%, 1/15/24 1,150 1,173,000 Energy Transfer Partners, L.P. 1,715 1,795,233 EP Energy, LL/C/Everest Acquisition Finance, Inc. 950 969,000 6.875%, 5/1/20 3,055 3,100,825 7.75%, 5/1/20 3,05 3,100,825 7.75%, 9/1/22 973 1,084,895 GenCorp, Inc. 2,215 2,330,844 6.875%, 2/15/23 2,10 2,063,255 GenCorp, Inc. 2,10 2,063,255 7.75%, 1/1/20 ¹⁰ 2,10 2,063,255 Harvest Operations Corp. 80 2,063,255 6.875%, 3/1/20 615 611,925 Kodiak Oil & Gas Corp. 8630 8,824,175 8.125%, 12/1/19 8,630 8,824,175 5.50%, 1/15/21 3,75 37,813 Laredo Petroleum, Inc. 5,880 5,527,200 MEG Energy Corp. 5,880 5,527,200 8.25%, 5/1/22 5,880 5,527,200 8.25%, 5/1/22 5,880 5,527,200 MEG Energy Corp. 5,895 1,820 1,633,450 8.75%, 7/1/22 ¹⁰⁰ 8	7.00%, 8/15/21 ⁽¹⁰⁾	3,275		2,914,750			
Part	Energy Transfer Equity, L.P.						
4.65%, 6/1/21 1,715 1,795,233 EP Energy, LLC/Everest Acquisition Finance, Inc. 8950 969,000 6.875%, 5/1/19 3,055 3,100,825 7.75%, 9/1/22 815 766,100 Freeport-McMoran Oil & Gas, LLC/FCX Oil & Gas, Inc. 815 766,100 6.875%, 2/15/23 973 1,084,895 GenCorp, Inc. 2,215 2,330,844 Gullport Energy Corp. 2,100 2,063,250 7.75%, 11/1/20 ¹⁰⁾ 2,100 2,063,250 Harvest Operations Corp. 2 891,250 6.875%, 10/1/17 920 891,250 Holly Energy Partners, LP/Holly Energy Finance Corp. 6 6 615 611,925 Kodiak Oil & Gas Corp. 8 8,630 8,824,175 8,715 5,50%, 11/15/21 375 377,813 Lactool Evroleum, Inc. 375 375%, 130,23109 1,820 1,633,450 Memorial Resource Development Corp. 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 <		1,150		1,173,000			
Page	Energy Transfer Partners, L.P.						
6.875%, 5/1/19 950 969,000 9.375%, 5/1/20 3,055 3,100,825 7.75%, 9/1/22 815 766,100 Freeport-McMoran Oil & Gas, LLC/FCX Oil & Gas, Inc. 6.875%, 2/15/23 973 1,084,895 GenCorp, Inc. 2,215 2,330,844 7.125%, 3/15/21 2,100 2,063,250 Harrest Operations Corp. 2 200 2,063,250 Harrest Operations Corp. 6.875%, 10/117 615 611,925 Koliak Oil & Gas Corp. 8.125%, 12/11/9 615 611,925 Koliak Oil & Gas Corp. Lared Petroleum, Inc. 8.125%, 12/11/9 375 377,813 Lared Petroleum, Inc. 8.375%, 1/30/23 (10) 1,820 1,633,450 Memorial Resource Development Corp. 5.875%, 7/1/22 (10) 910 825,825 Memorial Resource Development Corp. 5.875%, 7/1/22 (10) 910 825,825 Memorial Resource Development Corp. 5.875%, 7/1/22 (10) 910 825,825		1,715		1,795,233			
9.375%, 5/1/20 3,055 3,100,825 7.78%, 9/1/22 766,100 Freeport-McMoran Oil & Gas, LLC/FCX Oil & Gas, Inc. 875%, 2/15/23 973 1,084,895 GenCorp, Inc. 2,215 2,330,844 7.125%, 3/15/21 2,010 2,063,250 Ulfjort Energy Corp. 2,100 2,063,250 7.75%, 11/1/20 ⁽¹⁰⁾ 920 891,250 Harvest Operations Corp. 6 615 611,925 6.875%, 10/1/17 920 891,250 Holly Energy Partners, LP/Holly Energy Finance Corp. 6 61 611,925 Kodiak Oil & Gas Corp. 8,630 8,824,175 5,50%, 1/15/21 377,813 Laredo Petroleum, Inc. 5,880 5,527,200 865 5,527,200 MEG Energy Corp. 3,850 5,527,200 865 86,334,50 825,825 Murphy Oil Corp. 1,820 1,633,450 825,825 80 825,825 Murphy Oil Corp. 1,980 1,780,048 93 9,780,25 86,75% 9,780,25 2,805 86,75% 86,75% 9,780,25 2,666,575 86,75% 1,115/24	EP Energy, LLC/Everest Acquisition Finance, Inc.						
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GenCorp, Inc. 7.125%, 3/15/21 2,215 2,330,844 Gulfport Energy Corp. 7.75%, 1/1/120 ⁽¹⁰⁾ 2,100 2,063,250 Harvest Operations Corp. 6.875%, 10/1/17 920 891,250 Holly Energy Partners, LP/Holly Energy Finance Corp. 6.50%, 3/1/20 615 611,925 Koilak Oil & Gas Corp. 8.125%, 12/1/19 8,630 8,824,175 5.50%, 1/15/21 375 377,813 Laredo Petroleum, Inc. 7.375%, 1/30/23 ⁽¹⁰⁾ 1,820 1,633,450 MEG Energy Corp. 6.375%, 1/13/22 ⁽¹⁰⁾ 1,820 1,633,450 Memorial Resource Development Corp. 5.875%, 7/1/22 ⁽¹⁰⁾ 9 1,980 1,780,048 Murphy Oil Corp. 3.70%, 12/1/22 1,980 1,780,048 Os. 1,11/21 955 873,825 6.875%, 1/15/23 2,805 2,566,575 6.875%, 1/15/24 3,030 2,772,450 <td colsp<="" td=""><td></td><td></td><td></td><td></td></td>	<td></td> <td></td> <td></td> <td></td>						
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MEG Energy Corp. 6.375%, 1/30/23 ⁽¹⁰⁾ 1,820 1,633,450 Memorial Resource Development Corp. 5.875%, 7/1/22 ⁽¹⁰⁾ 910 825,825 Murphy Oil Corp. 3.70%, 12/1/22 1,980 1,780,048 Oasis Petroleum, Inc. 6.50%, 11/1/21 955 873,825 6.875%, 3/15/22 2,805 2,566,575 6.875%, 1/15/23 3,030 2,772,450 Oceaneering International, Inc. 4.65%, 11/15/24 940 922,201 Pacific Drilling SA		5 880		5 527 200			
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Memorial Resource Development Corp. 5.875%, 7/1/22 ⁽¹⁰⁾ 910 825,825 Murphy Oil Corp. 3.70%, 12/1/22 3.70%, 12/1/22 1,980 1,780,048 Oasis Petroleum, Inc. 6.50%, 11/1/21 955 873,825 6.875%, 3/15/22 2,805 2,566,575 6.875%, 1/15/23 3,030 2,772,450 Oceaneering International, Inc. 4.65%, 11/15/24 940 922,201 Pacific Drilling SA		1 820		1 633 450			
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6.50%, 11/1/21 955 873,825 6.875%, 3/15/22 2,805 2,566,575 6.875%, 1/15/23 3,030 2,772,450 Oceaneering International, Inc. 4.65%, 11/15/24 940 922,201 Pacific Drilling SA		1,200		,, 22,010			
6.875%, 3/15/22 2,566,575 6.875%, 1/15/23 3,030 2,772,450 Oceaneering International, Inc. 4.65%, 11/15/24 940 922,201 Pacific Drilling SA	·	955		873,825			
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Oceaneering International, Inc. 4.65%, 11/15/24 940 922,201 Pacific Drilling SA							
4.65%, 11/15/24 940 922,201 Pacific Drilling SA							
Pacific Drilling SA		940		922,201			
		1,400		1,155,000			

Principal

Amount*

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

6.00%, 1/15/22

\$ 145,960,297

	Principal		
	Amount*		
Security	(000 s omitted)		Value
Publishing 1.2%	, , , , , , , , , , , , , , , , , , ,		
Laureate Education, Inc.			
9.75%, 9/1/19 ⁽¹⁰⁾	16,640	\$	17,222,400
McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21	3,640		4,040,400
MHGE Parent, LLC/MHGE Parent Finance, Inc.	1.000		000 227
$8.50\%, 8/1/19^{(5)(10)}$	1,020		998,325
		\$	22,261,125
Radio and Television 0.7%			
Clear Channel Communications, Inc.			
9.00%, 12/15/19	226	\$	223,458
Clear Channel Worldwide Holdings, Inc.			
Series A, 7.625%, 3/15/20	470		489,975
Series A, 6.50%, 11/15/22	1,100		1,124,750
Series B, 6.50%, 11/15/22 Crown Media Holdings, Inc.	2,130		2,204,550
10.50%, 7/15/19	1,325		1,447,562
iHeartCommunications, Inc.	1,323		1,117,302
11.25%, 3/1/21	1,505		1,548,269
Nielsen Co. Luxembourg S.a.r.l. (The)	,		, ,
5.50%, 10/1/21 ⁽¹⁰⁾	1,250		1,281,250
Sirius XM Radio, Inc.			
5.875%, 10/1/20 ⁽¹⁰⁾	745		769,212
6.00%, 7/15/24 ⁽¹⁰⁾	2,830		2,907,825
Starz, LLC/Starz Finance Corp.	1.470		1 400 275
5.00%, 9/15/19	1,470		1,488,375
		\$	13,485,226
D. J. E. A. A. J A. (DETT.) 0.10			
Real Estate Investment Trusts (REITs) 0.1% ARC Properties Operating Partnership, L.P.			
3.00%, 2/6/19	760	\$	704,566
Host Hotels & Resorts L.P.	700	Ψ	701,500
4.75%, 3/1/23	500		532,203
		\$	1,236,769
Retailers (Except Food and Drug) 4.2%			
Academy, Ltd./Academy Finance Corp.			
9.25%, 8/1/19 ⁽¹⁰⁾	3,000	\$	3,165,000
Asbury Automotive Group, Inc.	2,000	Ψ.	2,102,000
6.00%, 12/15/24 ⁽¹⁰⁾	245		249,900
B.C. Unlimited Liability Company			
6.00%, 4/1/22 ⁽¹⁰⁾	4,775		4,918,250
Best Buy Co., Inc.	2.265		2.254.104
5.00%, 8/1/18	2,265		2,354,184
Claire s Stores, Inc. 9.00%, 3/15/19 ⁽¹⁰⁾	5,585		5,529,150
Express, LLC/Express Finance Corp.	3,383		5,549,150
8.75%, 3/1/18	10,414		10,752,455
Hot Topic, Inc.	-,		, , , , , , ,

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

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Amount*

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

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

	Principal	
	Amount*	
Security	(000 s omitted)	Value
Surface Transport 0.3%	(000 3 dillitted)	v aluc
Hertz Corp. (The)		
6.25%, 10/15/22	690	\$ 700,350
XPO Logistics, Inc.		
7.875%, 9/1/19 ⁽¹⁰⁾	4,250	4,462,500
		\$ 5,162,850
Technology 0.2%		
Israel Electric Corp, Ltd.		
$5.00\%, 11/12/24^{(10)(12)}$	1,000	\$ 1,012,500
KLA-Tencor Corp.		
4.65%, 11/1/24	949	984,344
Seagate HDD Cayman		
4.75%, 6/1/23	1,000	1,040,445
Western Union Co. (The)	- 00	
6.20%, 11/17/36	700	720,272
		\$ 3,757,561
Telecommunications 6.5%		
Altice SA		
$7.75\%, 5/15/22^{(10)}$	5,655	\$ 5,679,741
Avaya, Inc.		
$9.00\%, 4/1/19^{(10)}$	2,515	2,584,162
10.50%, 3/1/21 ⁽¹⁰⁾	4,350	3,741,374
Axtel SAB de CV		
8.00% to 1/31/15, 1/31/20 ⁽¹⁰⁾⁽²⁶⁾	945	917,831
CenturyLink, Inc.	1.00	
6.75%, 12/1/23	3,155	3,466,556
Cogeco Cable, Inc.	715	717 (01
4.875%, 5/1/20 ⁽¹⁰⁾ Colombia Telecomunicaciones SA ESP	715	717,681
5.375%, 9/27/22 ⁽¹⁰⁾	1,250	1,221,875
5.5/5%, 9/2/1/22 ^{ccy} Digicel, Ltd.	1,230	1,221,673
8.25%, 9/1/17 ⁽¹⁰⁾	5,905	6,008,337
6.00%, 4/15/21 ⁽¹⁰⁾	2,310	2,165,625
Equinix, Inc.	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	_,,,,,,,
5.375%, 1/1/22	1,840	1,866,496
Frontier Communications Corp.		
6.25%, 9/15/21	1,845	1,858,838
7.625%, 4/15/24	285	294,975
6.875%, 1/15/25	1,845	1,849,613
Hughes Satellite Systems Corp.		
6.50%, 6/15/19	3,235	3,485,712
Intelsat Jackson Holdings SA	2.250	0.400.000
7.25%, 10/15/20	2,350	2,488,063
Intelsat Luxembourg SA	4.005	1 652 006
7.75%, 6/1/21	4,625	4,653,906
8.125%, 6/1/23 Koninklijke KPN NV	5,540	5,678,500
7.00% to 3/28/23, 3/28/73 ⁽¹⁰⁾⁽¹¹⁾	500	527,750
NII International Telecom SCA	500	321,130
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$7.875\%, 8/15/19^{(10)}$	2,090	1,515,250
SBA Telecommunications, Inc.		
5.75%, 7/15/20	1,985	2,030,258
Sprint Capital Corp.		
8.75%, 3/15/32	1,365	1,327,463
Sprint Communications, Inc.		
9.125%, 3/1/17	1,225	1,350,501
$9.00\%, 11/15/18^{(10)}$	13,520	15,411,448
7.00%, 8/15/20	4,810	4,834,050
6.00%, 11/15/22	250	230,938

Principal

Amount*

Sprint Corp. 2,060 \$2,052,275 7.25%, 9/15/21 2,060 \$2,052,275 7.875%, 9/15/23 8,50 8,483,310 T-Mobile USA, Inc. 5.25%, 9/1/18 4,725 4,919,906 6.25%, 4/1/21 1,100 1,129,975 6.633%, 4/28/12 620 640,925 6.633%, 4/28/22 620 640,925 6.65%, 4/1/23 2,170 2,232,930 6.375%, 3/1/25 2,160 2,199,606 Telecent Italia Capital SA 7.21%, 6/4/38 600 672,000 Teleman Norte Lestes SA 5.50%, 10/23/20 ⁽¹⁰⁾ 950 888,250 Verizon Communications, Inc. 4.50%, 9/15/20 1,499 1,628,780 6.55%, 9/15/43 500 641,513 Wind Acquisition Finance SA 5.33%, 4/30/19 ⁽¹⁰⁾⁽³⁾ EUR 60 729,515 4.082%, 7/15/20 ⁽¹⁰⁾⁽³⁾ EUR 625 726,030 4.75%, 7/15/20 ⁽¹⁰⁾⁽³⁾ EUR 625 726,030 <th>Security</th> <th>(000 s</th> <th>omitted)</th> <th>Value</th>	Security	(000 s	omitted)	Value
7.875%, 9/15/23 8,550 8,483,310 T-Mobile USA, Inc. 5.25%, 9/1/18 4,725 4,919,906 6.25%, 4/1/21 1,100 1,129,975 6.63%, 4/28/21 620 640,925 6.625%, 4/1/23 2,170 2,332,930 6.375%, 3/1/25 2,160 2,199,600 Telecom Italia Capital SA 7.721%, 6/4/38 600 672,000 Teleman Norte Leste SA 5.50%, 10/23/20 ¹⁰⁾ 950 888,250 Verizon Communications, Inc. 4.50%, 9/15/20 1,499 1,628,780 6.55%, 9/15/43 500 641,513 Wind Acquisition Finance SA 5.338%, 4/30/19(¹⁰⁰)(13) EUR 600 729,515 4.082%, 7/15/20(¹⁰⁰)(13) EUR 605 726,030 4.75%, 7/15/20(¹⁰⁰)(13) 5,820 5,456,250 7.375%, 4/23/21(¹⁰⁰) 5,800 5,488,540 Windstream Corp. 2,490 2,585,865 7.15%, 10/1/21 1,265 1,296,625 7.50%, 6/1/22 1,870 1,872,338	Sprint Corp.			
T-Mobile USA, Inc. 5.25%, 91/18 4,725 4,919,906 6.25%, 41/21 1,100 1,129,975 6.633%, 4/28/21 1,735 1,787,050 6.625%, 4/1/23 2,170 2,232,930 6.37%, 31/25 2,160 2,199,960 Telecon Italia Capital SA 7.21%, 6/4/38 600 672,000 Teleman Norte Leste SA 5.50%, 1/023/20 ⁽¹⁰⁾ 950 888,250 Verizon Communications, Inc. 4.50%, 9/15/20 1,499 1,628,780 6.55%, 9/15/43 500 641,513 Wind Acquisition Finance SA 5.338%, 4/30/19(¹⁰⁰ (13) EUR 600 729,515 4.082%, 7/15/20 ⁽¹⁰⁰ (13) EUR 605 726,030 4.75%, 7/15/20 ⁽¹⁰¹ (3) 5,80 5,485,650 7.375%, 4/23/21 ⁽¹⁰⁰ 5,80 5,485,650 8.125%, 9/1/18 2,490 2,585,865 7.55%, 10/1/21 1,265 1,296,625 7.55%, 10/1/21 1,870 1,872,338	7.25%, 9/15/21		2,060	\$ 2,052,275
5.25%, 9/1/18 4,725 4,919,006 6.25%, 4/1/21 1,100 1,129,975 6.633%, 4/28/21 1,735 1,787,050 6.731%, 4/28/22 620 640,925 6.625%, 4/1/23 2,160 2,199,960 6.375%, 3/1/25 2,160 2,199,960 Telecon Italia Capital SA 7.721%, 6/4/38 600 672,000 Telemar Norte Leste SA 5.50%, 10/23/20(10) 950 888,250 Verizon Communications, Inc. 4.50%, 9/15/20 1,499 1,628,780 6.55%, 9/15/43 500 641,513 Wind Acquisition Finance SA 5.338%, 4/30/19(10/13) EUR 600 729,515 4.082%, 7/15/20(10)(13) EUR 625 726,030 4.75%, 7/15/20(10)(13) EUR 625 726,030 4.75%, 7/15/20(10)(13) 5,800 5,488,540 Windstream Corp. 8.125%, 9/1/18 2,490 2,585,865 7.75%, 10/1/21 1,265 1,296,625 7.50%, 6/1/22 1,870 1,872,338	7.875%, 9/15/23		8,550	8,483,310
6.25%, 4/1/21 1,100 1,129,975 6.633%, 4/28/21 1,735 1,787,050 6.731%, 4/28/22 620 640,925 6.625%, 4/1/23 2,170 2,232,930 6.375%, 3/1/25 2,160 2,199,960 Telecom Italia Capital SA 7.721%, 6/4/38 600 672,000 Telemar Norte Leste SA 5.50%, 10/23/20(10) 950 888,250 Verizon Communications, Inc. 4.50%, 9/15/20 1,499 1,628,780 6.55%, 9/15/43 500 641,513 Wind Acquisition Finance SA EUR 600 729,515 4.082%, 7/15/20(10)(13) EUR 600 729,515 4.082%, 7/15/20(10)(13) EUR 625 726,030 4.75%, 7/15/20(10) 5,820 5,456,250 7.375%, 4/23/21(10) 5,800 5,488,540 Windstream Corp. 8.125%, 9/1/18 2,490 2,585,865 7.75%, 10/1/21 1,265 1,296,625 7.50%, 6/1/22 1,870 1,872,338	T-Mobile USA, Inc.			
$\begin{array}{cccccccccccccc} 6.633\%, 4/28/21 & 1,735 & 1,787,050 \\ 6.731\%, 4/28/22 & 620 & 640,925 \\ 6.625\%, 4/1/23 & 2,170 & 2,232,930 \\ 6.375\%, 3/1/25 & 2,160 & 2,199,600 \\ \hline \textbf{Telecom Italia Capital SA} & 600 & 672,000 \\ \hline \textbf{Telemar Norte Leste SA} & & 600 & 672,000 \\ \hline \textbf{Telemar Norte Leste SA} & & & & & & \\ 5.50\%, 10/23/20^{(10)} & & 950 & 888,250 \\ \hline \textbf{Verizon Communications, Inc.} & & & & & & \\ 4.50\%, 9/15/20 & & 1,499 & 1,628,780 \\ 6.55\%, 9/15/43 & & & 500 & 641,513 \\ \hline \textbf{Wind Acquisition Finance SA} & & & & & & \\ 5.338\%, 4/30/19^{(10)(13)} & & & & & & & & \\ 5.338\%, 4/30/19^{(10)(13)} & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & \\ & &$	5.25%, 9/1/18		4,725	4,919,906
$\begin{array}{cccccccccccccc} 6.631\%, 4/28/22 & 620 & 644,925 \\ 6.625\%, 4/1/23 & 2,170 & 2,232,930 \\ 6.375\%, 3/1/25 & 2,160 & 2,199,960 \\ \hline \textbf{Telecom Italia Capital SA} & & & & & & & \\ \hline 7.721\%, 6/4/38 & & & & & & & & \\ \hline \textbf{Telemar Norte Leste SA} & & & & & & & & \\ \hline \textbf{Telemar Norte Leste SA} & & & & & & & & \\ \hline \textbf{Verizon Communications, Inc.} & & & & & & & & \\ \hline 4.50\%, 9/15/20 & & & & & & & & & \\ \hline 6.55\%, 9/15/43 & & & & & & & & & \\ \hline \textbf{S.338\%}, 4/30/19^{(10)(13)} & & & & & & & & & \\ \hline \textbf{S.338\%}, 4/30/19^{(10)(13)} & & & & & & & & \\ \hline \textbf{EUR} & 600 & & 729,515 \\ \hline 4.082\%, 7/15/20^{(10)(3)} & & & & & & & & \\ \hline \textbf{EUR} & 600 & & 729,515 \\ \hline 4.082\%, 7/15/20^{(10)(3)} & & & & & & & & \\ \hline \textbf{EUR} & 625 & & 726,030 \\ \hline 4.75\%, 7/15/20^{(10)} & & & & & & & \\ \hline \textbf{S.375\%}, 4/23/21^{(10)} & & & & & & & \\ \hline \textbf{Windstream Corp.} & & & & & & \\ \hline \textbf{8.125\%}, 9/1/18 & & & & & & & \\ \hline \textbf{7.75\%}, 10/1/21 & & & & & & \\ \hline \textbf{7.50\%}, 6/1/22 & & & & & & \\ \hline \textbf{1,870} & & & & & & \\ \textbf{1,872,338} \\ \hline \end{array}$	6.25%, 4/1/21		1,100	1,129,975
$\begin{array}{cccccccccccccc} 6.625\%, 4/1/23 & 2,170 & 2,232,930 \\ 6.375\%, 3/1/25 & 2,160 & 2,199,960 \\ \hline{\textbf{Telecom Italia Capital SA}} & & & & & & & & \\ \hline{7.721\%, 6/4/38} & & & & & & & & & \\ \hline{\textbf{Telemar Norte Leste SA}} & & & & & & & & \\ \hline{\textbf{Verizon Communications, Inc.}} & & & & & & & & \\ \hline{4.50\%, 9/15/20} & & & & & & & & \\ \hline{5.50\%, 19/5/20} & & & & & & & & \\ \hline{5.50\%, 9/15/43} & & & & & & & \\ \hline{\textbf{Sood of 41,513}} & & & & & & \\ \hline{\textbf{Wind Acquisition Finance SA}} & & & & & & \\ \hline{5.338\%, 4/30/19^{(10)(13)}} & & & & & & & \\ \hline{5.338\%, 4/30/19^{(10)(13)}} & & & & & & & \\ \hline{\textbf{EUR}} & & 600 & & 729,515 \\ \hline{4.082\%, 7/15/20^{(10)(13)}} & & & & & & & \\ \hline{\textbf{EUR}} & & 625 & & 726,030 \\ \hline{4.75\%, 7/15/20^{(10)}} & & & & & \\ \hline{\textbf{5.820}} & & 5,456,250 \\ \hline{7.375\%, 4/23/21^{(10)}} & & & & & \\ \hline{\textbf{Windstream Corp.}} & & & & \\ \hline{\textbf{8.125\%, 9/11/18}} & & & & 2,490 & & 2,585,865 \\ \hline{7.75\%, 10/1/21} & & & & 1,265 & & 1,296,625 \\ \hline{7.50\%, 6/1/22} & & & & 1,870 & & 1,872,338 \\ \hline \end{array}$	6.633%, 4/28/21		1,735	1,787,050
$\begin{array}{c ccccc} 6.375\%, 3/1/25 & 2,160 & 2,199,960 \\ \hline \textbf{Telecom Italia Capital SA} & 600 & 672,000 \\ \hline \textbf{Telemar Norte Leste SA} & 5.50\%, 10/23/20^{(10)} & 950 & 888,250 \\ \hline \textbf{Verion Communications, Inc.} & & & & & & \\ 4.50\%, 9/15/20 & 1,499 & 1,628,780 \\ 6.55\%, 9/15/43 & 500 & 641,513 \\ \hline \textbf{Wind Acquisition Finance SA} & & & & & \\ 5.338\%, 4/30/19^{(10)(13)} & & & & & & & \\ 4.082\%, 7/15/20^{(10)(3)} & & & & & & & \\ 4.082\%, 7/15/20^{(10)(3)} & & & & & & & \\ 5.338\%, 4/30/19^{(10)(13)} & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & \\ & & & & & & & \\ $	6.731%, 4/28/22		620	640,925
Telecom Italia Capital SA 7.721% , $6/4/38$ 600 $672,000$ Telemar Norte Leste SA 5.50% , $10/23/20^{(10)}$ 950 $888,250$ Verizon Communications, Inc. 4.50% , $9/15/20$ $1,499$ $1,628,780$ 6.55% , $9/15/43$ 500 $641,513$ Wind Acquisition Finance SA 5.338% , $4/30/19^{(10)(13)}$ EUR 600 $729,515$ 4.082% , $7/15/20^{(10)(13)}$ EUR 605 $726,030$ 4.75% , $7/15/20^{(10)}$ $5,820$ $5,456,250$ 7.375% , $4/23/21^{(10)}$ $5,800$ $5,488,540$ Windstream Corp. 8.125% , $9/1/18$ $2,490$ $2,585,865$ 7.75% , $10/1/21$ $1,265$ $1,296,625$ 7.50% , $6/1/22$ $1,870$ $1,872,338$	6.625%, 4/1/23		2,170	2,232,930
7.721%, 6/4/38600672,000Telemar Norte Leste SA 5.50% , $10/23/20^{(10)}$ 950888,250Verizon Communications, Inc. 4.50% , $9/15/20$ 1,4991,628,780 6.55% , $9/15/43$ 500641,513Wind Acquisition Finance SA 5.338% , $4/30/19^{(10)(13)}$ EUR600729,515 4.082% , $7/15/20^{(10)(13)}$ EUR625726,030 4.75% , $7/15/20^{(10)}$ 5,8205,456,250 7.375% , $4/23/21^{(10)}$ 5,8005,488,540Windstream Corp. 8.125% , $9/1/18$ 2,4902,585,865 7.75% , $10/1/21$ 1,2651,296,625 7.50% , $6/1/22$ 1,8701,872,338	6.375%, 3/1/25		2,160	2,199,960
Telemar Norte Leste SA 5.50% , $10/23/20^{(10)}$ 950888,250Verizon Communications, Inc	Telecom Italia Capital SA			
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	7.721%, 6/4/38		600	672,000
Verizon Communications, Inc. 4.50% , $9/15/20$ $1,499$ $1,628,780$ 6.55% , $9/15/43$ 500 $641,513$ Wind Acquisition Finance SA 5.338% , $4/30/19^{(10)(13)}$ EUR 600 $729,515$ 4.082% , $7/15/20^{(10)(13)}$ EUR 625 $726,030$ 4.75% , $7/15/20^{(10)}$ $5,820$ $5,456,250$ 7.375% , $4/23/21^{(10)}$ $5,800$ $5,488,540$ Windstream Corp. 8.125% , $9/1/18$ $2,490$ $2,585,865$ 7.75% , $10/1/21$ $1,265$ $1,296,625$ 7.50% , $6/1/22$ $1,870$ $1,872,338$	Telemar Norte Leste SA			
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	5.50%, 10/23/20 ⁽¹⁰⁾		950	888,250
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	Verizon Communications, Inc.			
Wind Acquisition Finance SA 5.338%, 4/30/19(10)(13) EUR 600 729,515 4.082%, 7/15/20(10)(13) EUR 625 726,030 4.75%, 7/15/20(10) 5,820 5,456,250 7.375%, 4/23/21(10) 5,800 5,488,540 Windstream Corp. 2,490 2,585,865 7.75%, 10/1/21 1,265 1,296,625 7.50%, 6/1/22 1,870 1,872,338	4.50%, 9/15/20		1,499	1,628,780
5.338%, 4/30/19 ⁽¹⁰⁾⁽¹³⁾ EUR 600 729,515 4.082%, 7/15/20 ⁽¹⁰⁾⁽¹³⁾ EUR 625 726,030 4.75%, 7/15/20 ⁽¹⁰⁾ 5,820 5,456,250 7.375%, 4/23/21 ⁽¹⁰⁾ 5,800 5,488,540 Windstream Corp. 2,490 2,585,865 7.75%, 10/1/21 1,265 1,296,625 7.50%, 6/1/22 1,870 1,872,338	6.55%, 9/15/43		500	641,513
4.082%, 7/15/20 ⁽¹⁰⁾ (13) EUR 625 726,030 4.75%, 7/15/20 ⁽¹⁰⁾ 5,820 5,456,250 7.375%, 4/23/21 ⁽¹⁰⁾ 5,800 5,488,540 Windstream Corp. 8.125%, 9/1/18 2,490 2,585,865 7.75%, 10/1/21 1,265 1,296,625 7.50%, 6/1/22 1,870 1,872,338	Wind Acquisition Finance SA			
4.75%, 7/15/20 ⁽¹⁰⁾ 5,820 5,456,250 7.375%, 4/23/21 ⁽¹⁰⁾ 5,800 5,488,540 Windstream Corp. 8.125%, 9/1/18 2,490 2,585,865 7.75%, 10/1/21 1,265 1,296,625 7.50%, 6/1/22 1,870 1,872,338	5.338%, 4/30/19 ⁽¹⁰⁾⁽¹³⁾	EUR	600	729,515
7.375%, 4/23/21 ⁽¹⁰⁾ 5,800 5,488,540 Windstream Corp. 8.125%, 9/1/18 2,490 2,585,865 7.75%, 10/1/21 1,265 1,296,625 7.50%, 6/1/22 1,870 1,872,338	$4.082\%, 7/15/20^{(10)(13)}$	EUR	625	726,030
Windstream Corp. 2,490 2,585,865 8.125%, 9/1/18 2,490 2,585,865 7.75%, 10/1/21 1,265 1,296,625 7.50%, 6/1/22 1,870 1,872,338	$4.75\%, 7/15/20^{(10)}$		5,820	5,456,250
8.125%, 9/1/18 2,490 2,585,865 7.75%, 10/1/21 1,265 1,296,625 7.50%, 6/1/22 1,870 1,872,338	$7.375\%, 4/23/21^{(10)}$		5,800	5,488,540
7.75%, 10/1/21 1,296,625 7.50%, 6/1/22 1,870 1,872,338	Windstream Corp.			
7.50%, 6/1/22 1,872,338	8.125%, 9/1/18		2,490	2,585,865
	7.75%, 10/1/21		1,265	1,296,625
6.375%, 8/1/23	7.50%, 6/1/22		1,870	1,872,338
	6.375%, 8/1/23		180	167,238

\$ 121,506,218

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

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

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

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

	Principal Amount		
Security	(000 s omitted)	Φ.	Value
8.25%, with maturity at 2018	\$ 2	\$	2,180
8.277%, with maturity at 2029 ⁽¹⁹⁾	259		301,243
8.382%, with maturity at 2028 ⁽¹⁹⁾	265		304,082
8.395%, with maturity at 2024 ⁽¹⁹⁾	38		43,958
8.50%, with various maturities to 2030	3,838		4,415,719
8.614%, with maturity at 2027 ⁽¹⁹⁾	285		332,182
8.927%, with maturity at 2018 ⁽¹⁹⁾	74		78,556
9.00%, with various maturities to 2027	4,969		5,724,321
9.50%, with various maturities to 2030	1,299		1,477,439
9.513%, with maturity at 2025 ⁽¹⁹⁾	185		205,426
9.804%, with maturity at 2019 ⁽¹⁹⁾	89		96,672
10.00%, with various maturities to 2020	288		317,891
10.50%, with maturity at 2021	233		265,217
11.50%, with maturity at 2016	9		8,825
		\$	179,540,364
Government National Mortgage Association:			
6.00%, with maturity at 2024	1.183		1,315,122
6.50%, with various maturities to 2032 ⁽¹⁶⁾	8,986		10,189,510
7.00%, with various maturities to 2033	6.127		7,081,710
7.50%, with various maturities to 2032 ⁽¹⁶⁾	12,918		14,947,808
8.00%, with various maturities to 2034	7,917		9,240,341
8.30%, with maturity at 2020	237		263,162
8.50%, with various maturities to 2022	449		509,093
9.00%, with various maturities to 2026	1,986		2,290,046
9.50%, with various maturities to 2026	2,920		3,363,024
10.00%, with maturity at 2019	153		171,108
10:00 /0, 11:01 11:00:01/	155		171,100
		\$	49,370,924
		Ф	47,370,724

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

\$ 300,279,568

Collateralized Mortgage Obligations 11.4%

	incipal mount	
Security	s omitted)	Value
Federal Home Loan Mortgage Corp.:		
Series 24, Class J, 6.25%, 11/25/23	\$ 661	\$ 729,274
Series 1497, Class K, 7.00%, 4/15/23	645	727,733
Series 1529, Class Z, 7.00%, 6/15/23	943	1,064,098
Series 1620, Class Z, 6.00%, 11/15/23	775	853,423
Series 1677, Class Z, 7.50%, 7/15/23	561	641,965
Series 1702, Class PZ, 6.50%, 3/15/24	6,742	7,580,467
Series 2113, Class QG, 6.00%, 1/15/29	1,338	1,514,240
Series 2122, Class K, 6.00%, 2/15/29	254	285,857
Series 2130, Class K, 6.00%, 3/15/29	172	193,672
Series 2167, Class BZ, 7.00%, 6/15/29	174	199,501
Series 2182, Class ZB, 8.00%, 9/15/29	1,685	2,004,452
Series 2198, Class ZA, 8.50%, 11/15/29	2,081	2,488,338
Series 2245, Class A, 8.00%, 8/15/27	5,142	6,111,430
Series 2458, Class ZB, 7.00%, 6/15/32	1,739	2,026,080

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

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

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

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

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

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

\$ 212,214,554

\$ 111,252,212

Commercial Mortgage-Backed Securities 9.0%

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

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

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

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

\$ 167,675,434

Asset-Backed Securities 2.6%

	An	ncipal 10unt		
Security AESOD Series 2014 1A Class D 2 060/ 7/20/20(10)	(000 s	s omitted)	\$	Value
AESOP, Series 2014-1A, Class B, 2.96%, 7/20/20 ⁽¹⁰⁾ AH4R, Series 2014-SFR1, Class C, 2.00%, 6/17/31 ⁽¹⁰⁾⁽¹³⁾	Э	1,335 400	Þ	1,332,856 388,868
AH4R, Series 2014-SFR1, Class D, 2.35%, 6/17/31 ⁽¹⁰⁾⁽¹³⁾		1,475		1,438,773
Apidos CLO XVII, Series 2014-17A, Class B, 3.078%, 4/17/26 ⁽¹⁰⁾⁽¹³⁾		750		720.640
Apidos CLO XVII, Series 2014-17A, Class B, 5.076%, 4/17/26 Apidos CLO XVII, Series 2014-17A, Class C, 3.528%, 4/17/26 ⁽¹⁰⁾⁽¹³⁾		1.000		923,497
Apidos CLO XVII, Series 2014-17A, Class C, 3.526 %, 4/17/26 Apidos CLO XVII, Series 2014-17A, Class D, 4.978%, 4/17/26 ⁽¹⁰⁾⁽¹³⁾		1,000		878,283
ARP, Series 2014-SFR1, Class C, 2.512%, 9/17/31 ⁽¹⁰⁾⁽¹³⁾		3.000		2,990,115
CAH, Series 2014-1A, Class C, 2.10%, 5/17/31 ⁽¹⁰⁾⁽¹³⁾		1,740		1,699,556
CAH, Series 2014-1A, Class D, 2.40%, 5/17/31 ⁽¹⁰⁾⁽¹³⁾		500		488,949
Centurion CDO IX Ltd., Series 2005-9A, Class D1, 4.978%, 7/17/19 ⁽¹⁰⁾⁽¹³⁾		500		496,369
CIFC Funding, Ltd., Series 2013-2A, Class A3L, 2.881%, 4/21/25 ⁽¹⁰⁾⁽¹³⁾		3,100		2.953.953
DEFT, Series 2014-1, Class C, 1.80%, 6/22/20 ⁽¹⁰⁾		1.000		999,656
DROT, Series 2013-2, Class A, 2.27%, 5/20/26 ⁽¹⁰⁾		2,346		2,361,610
EART, Series 2014-3A, Class A, 1.32%, 1/15/19 ⁽¹⁰⁾		4.684		4,684,262
FORDR, Series 2014-1, Class A, 2.26%, 11/15/25 ⁽¹⁰⁾		1,000		1,006,505
FORDR, Series 2014-1, Class B, 2.41%, 11/15/25 ⁽¹⁰⁾		1,600		1,611,137
HGVT, Series 2014-AA, Class A, 1.77%, 11/25/26 ⁽¹⁰⁾		710		703,293
Invitation Homes Trust, Series 2013-SFR1, Class C, 2.10%, 12/17/30 ⁽¹⁰⁾⁽¹³⁾		650		638,515
Invitation Homes Trust, Series 2013-SFR1, Class D, 2.40%, 12/17/30 ⁽¹⁰⁾⁽¹³⁾		1,000		981,888
Invitation Homes Trust, Series 2014-SFR1, Class D, 2.762%, 6/17/31 ⁽¹⁰⁾⁽¹³⁾		2,461		2,451,688
MVW Owner Trust, Series 2013-1A, Class A, 2.15%, 4/22/30 ⁽¹⁰⁾		870		871,248
MVW Owner Trust, Series 2014-1A, Class A, 2.25%, 9/20/31 ⁽¹⁰⁾		1,930		1,917,272
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class C1, 2.978%, 7/17/25 ⁽¹⁰⁾⁽¹³⁾		1,075		1,034,966
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.578%, 7/17/25 ⁽¹⁰⁾⁽¹³⁾		1,075		1,002,771
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class E, 4.728%, 7/17/25 ⁽¹⁰⁾⁽¹³⁾		1,300		1,134,550
OMFIT, Series 2014-1A, Class A, 2.43%, 6/18/24 ⁽¹⁰⁾		1,040		1,039,979
OMFIT, Series 2014-1A, Class B, 3.24%, 6/18/24 ⁽¹⁰⁾		1,200		1,211,280
PROG, Series 2014-SFR1, Class C, 2.412%, 10/17/31 ⁽¹⁰⁾⁽¹³⁾		1,250		1,240,199
SBY, Series 2014-1, Class C, 2.212%, 9/17/31 ⁽¹⁰⁾⁽¹³⁾		2,700		2,656,701
SCFT, Series 2014-AA, Class B, 4.61%, 10/25/27 ⁽¹⁰⁾		2,955		2,989,655
SRFC, Series 2014-1A, Class B, 2.42%, 3/20/30 ⁽¹⁰⁾		1,564		1,572,285
SRFC, Series 2014-2A, Class A, 2.05%, 6/20/31 ⁽¹⁰⁾		2,319		2,330,136
Total Asset-Backed Securities				
(identified cost \$49,238,232)			\$	48,751,455

U.S. Government Agency Obligations 1.2%

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

U.S. Treasury Obligations 1.7%

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

Common Stocks	0.4%
Security	

Security	Shares		Value
Aerospace and Defense 0.0 ^ℜ			
IAP Worldwide Services, LLC ⁽³⁾⁽¹⁴⁾⁽²³⁾	31	\$	29,150
		\$	29,150
			, , , , ,
Automotive 0.1%			
Dayco Products, LLC ⁽¹⁴⁾	25,372	\$	938,764
	- /		,
		\$	938,764
Building and Development 0.2%			
Panolam Holdings Co. (3)(23)(24)	3,677	\$	3,228,994
		\$	3,228,994
		Ф	3,228,994
F 1 C 0.0 (*4)			
Food Service 0.0%	EE 00.4	ф	22.012
Buffets Restaurants Holdings, Inc. (3)(14)(23)	55,884	\$	22,913
		\$	22,913
Home Furnishings 0.0%)			
Sanitec Europe Oy B Units ⁽³⁾⁽¹⁴⁾	27,040	\$	60,407
Sanitec Europe Oy E Units ⁽³⁾⁽¹⁴⁾⁽²³⁾	25,787	φ	00,407
Sanitec Europe Oy E1 Units (3)(14)(23)	37,069		82,811
Samee Europe Gy E1 Omis	37,009		02,011
		\$	143,218
		Ф	143,210
Lodging and Casinos 0.0%	46.910	ф	401 602
Affinity Gaming, LLC ⁽³⁾⁽¹⁴⁾⁽²³⁾ Tropicana Entertainment, Inc. ⁽¹⁴⁾⁽²³⁾	46,819	\$	491,602
Tropicana Emerianiment, inc. (1995)	17,051		287,309
		ф	55 0.011
		\$	778,911
Publishing 0.1%	5 10 5	Ф	1 770 010
ION Media Networks, Inc. (3)(14)	5,187	\$	1,770,012
MediaNews Group, Inc. (14)(23)	14,016		471,863
		ф	2 241 975
		\$	2,241,875
Turner a a confession of the c			
Utilities 0.0%	2 (16	¢	07.451
NRG Energy, Inc.	3,616	\$	97,451
		Ф	07.451
		\$	97,451
Total Common Stocks		d.	- 404 - 5
(identified cost \$3,859,275)		\$	7,481,276
Preferred Stocks 0.4%			
Security	Shares		Value

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

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

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

Interest Rate Swaptions Purchased 0.0%)

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

Net Assets Applicable to Common Shares 100.0%

\$ 1,859,396,559

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

ACRE - Americold LLC Trust

AESOP - Avis Budget Rental Car Funding LLC

AH4R - American Homes 4 Rent

ARP - American Residential Properties Trust

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

CAH - Colony American Homes

CDCMT - CD Commercial Mortgage Trust

CGCMT - Citigroup Commercial Mortgage Trust

COMM - Commercial Mortgage Pass-Through Certificates

CSMC - Credit Suisse Commercial Mortgage Trust

DBUBS - DBUBS Mortgage Trust

DEFT - Dell Equipment Finance Trust

DIP - Debtor In Possession

DROT - Diamond Resorts Owner Trust

EART - Exeter Automobile Receivables Trust

ESA - Extended Stay America Trust
FORDR - Ford Credit Auto Owner Trust
HGVT - Hilton Grand Vacations Trust

HILT - Hilton USA Trust

JPMBB - JPMBB Commercial Mortgage Securities Trust

JPMCC - JPMorgan Chase Commercial Mortgage Securities Trust

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

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

PIK - Payment In Kind

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

SRFC - Sierra Receivables Funding Co., LLC

UBSC - UBS-Citigroup Commercial Mortgage Trust

UBSCM - UBS Commercial Mortgage Trust

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

CAD - Canadian Dollar

EUR - Euro

GBP - British Pound Sterling

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

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

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

(3)

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

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

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

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

Forward Foreign Currency Exchange Contracts

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

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

Futures Contracts

Expiration	Contracts	D141	A Coot	V-l	Ap	Unrealized preciation
Month/Year	Contracts	Position	Aggregate Cost	Value	(De	preciation)
3/15	150 U.S. 2-Year Treasury Note	Short	\$ (32,847,656)	\$ (32,789,062)	\$	58,594
3/15	230 U.S. 5-Year Treasury Note	Short	(27,404,141)	(27,353,828)		50,313
3/15	235 U.S. 10-Year Treasury Note	Short	(29,641,211)	(29,797,266)		(156,055)

(47,148)

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

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

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

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

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

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

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

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

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

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

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

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

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

Restricted Securities

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

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

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

Level 1 quoted prices in active markets for identical investments

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

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

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

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

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

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

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

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

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

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

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

Item 2. Controls and Procedures

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

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

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

Signatures

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

Eaton Vance Limited Duration Income Fund

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

Date: February 23, 2015

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

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

Date: February 23, 2015

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

Date: February 23, 2015