

PIMCO Dynamic Income Fund
Form N-Q
November 28, 2017

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANY

Investment Company Act File Number:	811-22673
Registrant Name:	PIMCO Dynamic Income Fund
Address of Principal Executive Offices:	1633 Broadway New York, NY 10019
Name and Address of Agent for Service:	William G. Galipeau 650 Newport Center Drive Newport Beach, CA 92660
Registrant's telephone number, including area code:	(844) 337-4626
Date of Fiscal Year End:	June 30
Date of Reporting Period:	September 30, 2017

Item 1. Schedule of Investments

Consolidated Schedule of Investments**PIMCO Dynamic Income Fund**

September 30, 2017 (Unaudited)

	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
INVESTMENTS IN SECURITIES 176.2%		
LOAN PARTICIPATIONS AND ASSIGNMENTS 3.1%		
Air Medical Group Holdings, Inc.		
TBD% due 09/07/2024	\$ 300	\$ 300
Ancestry.com Operations, Inc.		
9.490% (LIBOR03M + 8.250%) due 10/19/2024	2,790	2,809
Avantor Performance Materials Holdings LLC		
TBD% due 06/30/2018	20,600	20,548
Avantor, Inc.		
TBD% due 09/07/2024	400	401
Beacon Roofing Supply, Inc.		
TBD% due 08/24/2024	800	800
BMC Software Finance, Inc.		
5.235% (LIBOR03M + 4.000%) due 09/10/2022	2,165	2,179
CenturyLink, Inc.		
2.750% due 01/31/2025	1,000	971
Gartner, Inc.		
3.235% (LIBOR03M + 2.000%) due 04/05/2024 +	53	53
Golden Entertainment, Inc.		
TBD% due 08/15/2024 +	200	200
Klockner-Pentaplast of America, Inc.		
4.750% due 06/30/2022	EUR 100	117
McAfee LLC		
TBD% due 09/21/2024	\$ 200	201
MH Sub LLC		
TBD% due 08/15/2025	100	100
4.820% (LIBOR03M + 3.500%) due 09/13/2024	270	269
Moran Foods LLC		
7.235% (LIBOR03M + 6.000%) due 12/05/2023	4,720	4,325
Multi Color Corp.		
TBD% due 09/20/2024	39	39
Nature s Bounty Co.		
TBD% due 09/26/2024	300	298
Nidda Healthcare Holding AG		
TBD% due 09/19/2024	EUR 200	238
Ocean Rig UDW, Inc.		
8.250% (PRIME + 4.000%) due 09/20/2024	\$ 1,443	1,468
OGX		

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TBD% due 04/10/2049 ^{^+(e)}	646	91
Parexel International Corp.		
TBD% due 08/07/2024	100	101
Petroleo Global Trading		
3.597% (LIBOR03M + 2.140%) due 02/19/2020 +	500	491
Sequa Mezzanine Holdings LLC		
10.314% (LIBOR03M + 9.000%) due 04/28/2022	8,100	8,280
Traverse Midstream Partners LLC		
TBD% due 09/27/2024	100	101
Tronox Blocked Borrower LLC		
TBD% due 09/22/2024	45	45
Tronox Finance LLC		
TBD% due 09/22/2024	105	105
UPC Financing Partnership		
3.984% (LIBOR03M + 2.750%) due 04/15/2025	400	402
Total Loan Participations and Assignments		44,932

(Cost \$45,413)

CORPORATE BONDS & NOTES 26.1%

BANKING & FINANCE 9.5%

AGFC Capital Trust

3.054% (US0003M + 1.750%) due 01/15/2067 ~(m) 12,900 7,547

Ardonagh Midco PLC

8.375% due 07/15/2023 GBP 900 1,254

Aviation Loan Trust

3.430% (US0003M + 2.110%) due 12/15/2022 ~ \$ 693 690

Banistmo S.A.

3.650% due 09/19/2022 200 201

Barclays Bank PLC

7.625% due 11/21/2022 (m) 10,100 11,621

Barclays PLC

6.500% (EUSA5 + 5.875%) due 09/15/2019 ~(i)(m) EUR 2,300 2,861

7.250% (BPSW5 + 6.462%) due 03/15/2023 ~(i)(m) GBP 2,500 3,612

7.875% (BPSW5 + 6.099%) due 09/15/2022 ~(i)(m) 1,200 1,763

8.000% (EUSA5 + 6.750%) due 12/15/2020 ~(i)(m) EUR 2,400 3,192

Brookfield Finance, Inc.

4.700% due 09/20/2047 \$ 290 293

Cantor Fitzgerald LP			
7.875% due 10/15/2019 (m)		6,540	7,172
CBL & Associates LP			
5.950% due 12/15/2026		200	203
Emerald Bay S.A.			
5.000% due 10/15/2020 +~	EUR	10	10
5.000% due 10/31/2020 +~		53	53
Equinix, Inc.			
2.875% due 10/01/2025		100	119
Exeter Finance Corp.			
9.750% due 05/20/2019 +	\$	9,700	9,465
Fortress Transportation & Infrastructure Investors LLC			
6.750% due 03/15/2022 (m)		500	523
Goodman U.S. Finance Three LLC			
3.700% due 03/15/2028		379	378
Howard Hughes Corp.			
5.375% due 03/15/2025		166	170
Hudson Pacific Properties LP			
3.950% due 11/01/2027 (c)		79	79
iStar, Inc.			
4.625% due 09/15/2020		32	33
5.250% due 09/15/2022		114	116
Jefferies Finance LLC			
6.875% due 04/15/2022 (m)		700	707
7.250% due 08/15/2024		200	201
7.500% due 04/15/2021		2,500	2,600
Jefferies LoanCore LLC			
6.875% due 06/01/2020 (m)		3,800	3,947
Lloyds Banking Group PLC			
7.625% (BPSW5 + 5.010%) due 06/27/2023 ~(i)	GBP	1,500	2,254
7.875% (BPSW5 + 4.830%) due 06/27/2029 ~(i)(m)		14,473	23,273
MGM Growth Properties Operating Partnership LP			
4.500% due 01/15/2028	\$	90	91
Navient Corp.			
6.500% due 06/15/2022 (m)		1,594	1,693
Oppenheimer Holdings, Inc.			
6.750% due 07/01/2022		104	106
Pinnacol Assurance			
8.625% due 06/25/2034 +(k)		10,200	10,941
Preferred Term Securities Ltd.			
1.700% (US0003M + 0.380%) due 09/23/2035 ~		530	471
Provident Funding Associates LP			
6.375% due 06/15/2025		69	73
Rio Oil Finance Trust			
9.250% due 07/06/2024		2,790	2,914
Royal Bank of Scotland Group PLC			
7.500% (USSW5 + 5.800%) due 08/10/2020 ~(i)(m)		5,789	6,077
8.000% (USSW5 + 5.720%) due 08/10/2025 ~(i)(m)		4,575	5,078
8.625% (USSW5 + 7.598%) due 08/15/2021 ~(i)(m)		4,120	4,578

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Santander UK Group Holdings PLC				
6.750% (BPSW5 + 5.792%) due 06/24/2024 ~ (i)(m)	GBP	2,300		3,363
7.375% (BPSW5 + 5.543%) due 06/24/2022 ~ (i)(m)		1,700		2,477
SBA Communications Corp.				
4.000% due 10/01/2022 (c)	\$	150		151
Springleaf Finance Corp.				
6.125% due 05/15/2022		1,463		1,553
8.250% due 12/15/2020		580		657
Stichting AK Rabobank Certificaten				
6.500% (i)	EUR	440		622
Tesco Property Finance PLC				
6.052% due 10/13/2039 (m)	GBP	3,321		5,102
Toll Road Investors Partnership LP				
0.000% due 02/15/2045 (h)	\$	18,581		4,528
Washington Prime Group LP				
5.950% due 08/15/2024		1,324		1,352
				136,164

INDUSTRIALS 13.2%

Adecoagro S.A.				
6.000% due 09/21/2027		150		150
Allegion U.S. Holding Co., Inc.				
3.200% due 10/01/2024 (c)		107		107
3.550% due 10/01/2027 (c)		141		140
Altice Luxembourg S.A.				
7.250% due 05/15/2022	EUR	4,600		5,786
Amazon.com, Inc.				
4.050% due 08/22/2047	\$	90		91
4.250% due 08/22/2057		161		166
Arrow Electronics, Inc.				
3.250% due 09/08/2024		122		121

Avantor, Inc.		
6.000% due 10/01/2024 (c)	302	310
9.000% due 10/01/2025 (c)	2,516	2,576
BMC Software Finance, Inc.		
8.125% due 07/15/2021 (m)	2,866	2,948
Boxer Parent Co., Inc. (9.000% Cash or 9.750% PIK)		
9.000% due 10/15/2019 (d)	10,200	10,213
Buffalo Thunder Development Authority		
0.000% due 11/15/2029 +(k)	2,483	1
11.000% due 12/09/2022	5,598	2,183
Burger King Worldwide, Inc.		
5.000% due 10/15/2025 (c)	140	143
Caesars Entertainment Operating Co., Inc.		
9.000% due 02/15/2020 ^(e)(j)	18,491	24,593
10.000% due 12/15/2018 ^(e)	25,515	26,344
Charter Communications Operating LLC		
4.200% due 03/15/2028	320	324
5.375% due 05/01/2047	83	86
Cheniere Energy Partners LP		
5.250% due 10/01/2025	390	400
Chesapeake Energy Corp.		
4.554% (US0003M + 3.250%) due 04/15/2019 ~	57	57
CommScope Technologies LLC		
5.000% due 03/15/2027	5	5
Community Health Systems, Inc.		
6.250% due 03/31/2023 (m)	339	336
Concho Resources, Inc.		
3.750% due 10/01/2027	74	74
4.875% due 10/01/2047	68	71
CRC Escrow Issuer LLC		
5.250% due 10/15/2025 (c)	152	152
CSN Resources S.A.		
6.500% due 07/21/2020 (m)	770	682
DAE Funding LLC		
4.000% due 08/01/2020	150	153
4.500% due 08/01/2022	150	154
5.000% due 08/01/2024 (m)	350	360
Delphi Jersey Holdings PLC		
5.000% due 10/01/2025	155	158
Diamond Resorts International, Inc.		
10.750% due 09/01/2024 (m)	5,500	5,885
Discovery Communications LLC		
2.500% due 09/20/2024	GBP 100	131
3.950% due 03/20/2028	\$ 110	110
Eldorado Resorts, Inc.		
6.000% due 04/01/2025	46	49
Exela Intermediate LLC		
10.000% due 07/15/2023 (m)	267	264
Fresh Market, Inc.		

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9.750% due 05/01/2023 (m)		8,060	4,997
Frontier Finance PLC			
8.000% due 03/23/2022	GBP	10,000	14,039
HCA, Inc.			
5.500% due 06/15/2047	\$	225	234
Hellenic Railways Organization S.A.			
5.014% due 12/27/2017	EUR	300	355
iHeartCommunications, Inc.			
9.000% due 03/01/2021	\$	7,930	5,675
9.000% due 09/15/2022		4,000	2,850
10.625% due 03/15/2023		8,500	6,078
11.250% due 03/01/2021		3,550	2,583
Intelsat Jackson Holdings S.A.			
7.250% due 10/15/2020 (m)		13,617	13,175
9.750% due 07/15/2025		269	272
Intelsat Luxembourg S.A.			
7.750% due 06/01/2021 (m)		6,000	3,900
8.125% due 06/01/2023 (m)		8,785	5,535
Intrepid Aviation Group Holdings LLC			
6.875% due 02/15/2019 (m)		9,710	9,577
Mallinckrodt International Finance S.A.			
4.750% due 04/15/2023 (m)		1,400	1,201
Mattamy Group Corp.			
6.500% due 10/01/2025		95	98
Melco Resorts Finance Ltd.			
4.875% due 06/06/2025		200	201
Multi-Color Corp.			
4.875% due 11/01/2025 (c)		70	71
NextEra Energy Operating Partners LP			
4.500% due 09/15/2027		78	80
OGX Austria GmbH			
8.500% due 06/01/2018 ^(e)		16,700	0
Ortho-Clinical Diagnostics, Inc.			
6.625% due 05/15/2022		172	169

Park Aerospace Holdings Ltd.				
3.625% due 03/15/2021			190	191
4.500% due 03/15/2023			380	380
5.250% due 08/15/2022			29	30
5.500% due 02/15/2024			82	86
Petroleos Mexicanos				
6.500% due 03/13/2027			610	678
6.750% due 09/21/2047			630	672
PetSmart, Inc.				
5.875% due 06/01/2025			243	213
Pilgrim s Pride Corp.				
5.875% due 09/30/2027			114	117
Pitney Bowes, Inc.				
3.625% due 09/15/2020			68	68
4.700% due 04/01/2023			144	141
QVC, Inc.				
5.950% due 03/15/2043			2,100	2,053
Safeway, Inc.				
7.250% due 02/01/2031			510	441
Spirit Issuer PLC				
5.472% due 12/28/2028 (m)	GBP		12,120	17,142
Station Casinos LLC				
5.000% due 10/01/2025	\$		151	152
TTM Technologies, Inc.				
5.625% due 10/01/2025			100	101
Unique Pub Finance Co. PLC				
5.659% due 06/30/2027	GBP		1,958	2,978
6.542% due 03/30/2021			3,580	5,215
United Group BV				
4.375% due 07/01/2022	EUR		200	243
4.875% due 07/01/2024			200	243
UPCB Finance Ltd.				
3.625% due 06/15/2029			430	505
Valeant Pharmaceuticals International, Inc.				
6.500% due 03/15/2022	\$		188	199
7.000% due 03/15/2024			360	384
ViaSat, Inc.				
5.625% due 09/15/2025			218	221
Viking Cruises Ltd.				
5.875% due 09/15/2027			48	48
Wynn Las Vegas LLC				
5.250% due 05/15/2027			22	22
Wynn Macau Ltd.				
4.875% due 10/01/2024			300	306
5.500% due 10/01/2027			300	305
Xerox Corp.				
3.625% due 03/15/2023			218	216

189,763

UTILITIES 3.4%**AT&T, Inc.**

2.850% due 02/14/2023		460	458
3.400% due 08/14/2024 (m)		910	912
3.900% due 08/14/2027 (m)		820	823
4.900% due 08/14/2037 (m)		836	848
5.150% due 02/14/2050 (m)		1,254	1,269
5.300% due 08/14/2058 (m)		376	380

Gazprom Neft OAO Via GPN Capital S.A.

4.375% due 09/19/2022		2,000	2,043
6.000% due 11/27/2023		25,800	28,387

Petrobras Global Finance BV

5.299% due 01/27/2025		373	373
5.999% due 01/27/2028		386	386
6.125% due 01/17/2022		860	927
6.250% due 12/14/2026	GBP	1,500	2,127
6.625% due 01/16/2034		700	967
6.750% due 01/27/2041	\$	6,246	6,215
6.850% due 06/05/2115 (m)		1,145	1,094
6.875% due 01/20/2040		113	115
7.250% due 03/17/2044		543	567
7.375% due 01/17/2027 (m)		1,486	1,639

49,530

Total Corporate Bonds & Notes 375,457

(Cost \$357,479)

MUNICIPAL BONDS & NOTES 0.5%**ILLINOIS 0.1%****Chicago, Illinois General Obligation Bonds, Series 2015**

7.375% due 01/01/2033		430	494
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7.750% due 01/01/2042	760	824
Illinois State General Obligation Bonds, (BABs), Series 2010		
6.725% due 04/01/2035	70	79
7.350% due 07/01/2035	50	57
Illinois State General Obligation Bonds, Series 2003		
5.100% due 06/01/2033	580	587
		2,041

WEST VIRGINIA 0.4%**Tobacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007**

0.000% due 06/01/2047 (h)	95,900	5,130
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Total Municipal Bonds & Notes		7,171
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(Cost \$6,449)

U.S. GOVERNMENT AGENCIES 3.6%**Fannie Mae**

4.683% (LIBOR01M + 5.920%) due 07/25/2041 ~(a)(m)	5,848	826
4.787% (US0001M + 3.550%) due 07/25/2029 ~	1,830	1,932
4.833% (LIBOR01M + 6.070%) due 10/25/2040 ~(a)(m)	8,909	1,100
5.113% (LIBOR01M + 6.350%) due 12/25/2037 ~(a)	310	34
5.203% (LIBOR01M + 6.440%) due 03/25/2037 - 04/25/2037 ~(a)(m)	19,564	3,255
5.263% (LIBOR01M + 6.500%) due 02/25/2037 ~(a)	210	30
5.283% (LIBOR01M + 6.520%) due 09/25/2037 ~(a)(m)	1,024	175
5.413% (LIBOR01M + 6.650%) due 11/25/2036 ~(a)	157	22
5.483% (LIBOR01M + 6.720%) due 06/25/2037 ~(a)	734	80
5.743% (LIBOR01M + 6.980%) due 03/25/2038 ~(a)(m)	2,241	446
5.763% (LIBOR01M + 7.000%) due 02/25/2038 ~(a)(m)	1,424	235
5.863% (LIBOR01M + 7.100%) due 06/25/2023 ~(a)(m)	1,876	170
6.087% (US0001M + 4.850%) due 10/25/2029 ~	710	734
6.987% (US0001M + 5.750%) due 07/25/2029 ~	2,460	2,736
9.591% (LIBOR01M + 12.375%) due 01/25/2041 ~(m)	5,985	7,665

Freddie Mac

0.000% due 04/25/2045 - 08/25/2046 (b)(h)(m)	23,817	18,611
0.100% due 04/25/2046 - 08/25/2046 (a)	111,218	422
0.200% due 04/25/2045 (a)	12,268	30
5.176% (LIBOR01M + 6.410%) due 05/15/2037 ~(a)	209	29
5.236% (LIBOR01M + 6.470%) due 07/15/2036 ~(a)(m)	2,965	420
5.346% (LIBOR01M + 6.580%) due 09/15/2036 ~(a)(m)	1,058	173
5.466% (LIBOR01M + 6.700%) due 04/15/2036 ~(a)(m)	1,666	199
6.387% (US0001M + 5.150%) due 10/25/2029 ~	4,500	4,767
6.546% (LIBOR01M + 7.780%) due 09/15/2036 ~(a)(m)	1,765	412
10.237% (US0001M + 9.000%) due 03/25/2029 ~	2,100	2,259
10.838% (LIBOR01M + 14.550%) due 09/15/2041 ~	602	771

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11.737% (US0001M + 10.500%) due 10/25/2028 ~	500	618
11.987% (US0001M + 10.750%) due 03/25/2025 ~	3,236	4,126
13.789% (LIBOR01M + 16.875%) due 09/15/2034 ~	161	177

Total U.S. Government Agencies 52,454

(Cost \$52,733)

NON-AGENCY MORTGAGE-BACKED SECURITIES

83.4%

Alba PLC

0.587% (BP0003M + 0.260%) due 12/15/2038 ~ GBP 9,227 11,111

American Home Mortgage Assets Trust

1.527% (US0001M + 0.290%) due 08/25/2037 ^~(m) \$ 11,275 10,121

1.777% (US0001M + 0.540%) due 11/25/2035 ~ (m) 2,536 2,385

American Home Mortgage Investment Trust

1.837% (US0001M + 0.600%) due 09/25/2045 ~ (m) 6,796 6,592

2.137% (US0001M + 0.900%) due 02/25/2044 ~ (m) 9,739 8,229

Banc of America Alternative Loan Trust

1.637% (US0001M + 0.400%) due 05/25/2035 ^~ 869 726

6.000% due 06/25/2037 337 318

6.000% due 06/25/2046 136 124

Banc of America Commercial Mortgage Trust

5.695% due 07/10/2046 ~ (m) 856 867

5.734% due 07/10/2046 ~ (m) 2,640 2,642

Banc of America Funding Trust

0.000% due 06/26/2035 ~ (m) 10,391 9,545

1.446% (US0001M + 0.210%) due 04/20/2047 ^~ (m) 17,440 15,874

1.446% due 08/25/2047 ^~ 7,246 5,553

1.686% (US0001M + 0.450%) due 02/20/2035 ~ 4,612 3,739

3.385% due 01/20/2047 ^~ 248 219

3.506% due 03/20/2036 ^~ (m) 1,908 1,663

3.541% due 01/25/2035 ~ 432 393

6.119% due 07/26/2036 ~ 13,209 6,541

Banc of America Mortgage Trust

3.247% due 10/20/2046 ^~ 280 179

3.397% due 01/25/2036 ~ 927 873

Banc of America Re-REMIC Trust

6.059% due 02/17/2051 ~ (m) 19,146 19,171

Bancaja Fondo de Titulizacion de Activos

0.000% (EUR003M + 0.110%) due 10/25/2037 ~ EUR 2,242 2,616

Barclays Commercial Mortgage Securities Trust

3.787% (LIBOR01M + 5.000%) due 08/15/2027 ~ (m) \$ 9,900 9,678

Bayview Commercial Asset Trust		
1.667% (LIBOR01M + 0.645%) due 08/25/2034 ~	162	158
BCAP LLC Trust		
3.172% due 11/26/2035 ~(m)	8,604	8,332
3.179% due 07/26/2035 ~	2,362	2,181
3.208% due 07/26/2045 ~	7,018	6,224
3.266% due 03/26/2035 ~(m)	7,788	7,544
3.285% due 02/26/2036 ~	7,396	5,750
3.409% due 06/26/2036 ~	6,367	5,699
3.410% due 04/26/2037 ~(m)	17,642	15,414
3.486% due 10/26/2035 ~	6,052	5,788
5.500% due 12/26/2035 ~(m)	8,664	6,738
6.000% due 08/26/2037 ~	3,902	3,405
Bear Stearns Adjustable Rate Mortgage Trust		
3.599% due 06/25/2047 ^~(m)	4,207	4,095
Bear Stearns ALT-A Trust		
1.437% (US0001M + 0.200%) due 02/25/2034 ~(m)	7,016	6,277
3.313% due 11/25/2035 ^~(m)	20,819	17,533
3.727% due 09/25/2035 ^~(m)	10,434	8,199
Bear Stearns Commercial Mortgage Securities Trust		
5.273% due 12/11/2038 (m)	916	917
BRAD Resecuritization Trust		
2.183% due 03/12/2021 +	24,397	1,342
6.550% due 03/12/2021 +	4,562	4,586
Chase Mortgage Finance Trust		
3.141% due 01/25/2036 ~(m)	12,050	11,349
3.286% due 03/25/2037 ^~(m)	3,174	2,838
Citigroup Commercial Mortgage Trust		
5.913% due 12/10/2049 ~(m)	1,002	904
Citigroup Mortgage Loan Trust		
2.990% (H15T1Y + 2.400%) due 03/25/2036 ^~(m)	619	593
3.304% due 02/25/2036 ~	8,294	5,434
3.735% due 10/25/2035 ^~(m)	4,146	3,665
3.737% due 09/25/2037 ^~(m)	8,285	7,835
Citigroup/Deutsche Bank Commercial Mortgage Trust		
5.398% due 12/11/2049 ~(m)	559	329
5.688% due 10/15/2048 (m)	8,000	4,230
Commercial Mortgage Loan Trust		
6.267% due 12/10/2049 ~(m)	7,464	4,687
Commercial Mortgage Pass-Through Certificates		
4.750% due 10/15/2045 ~(m)	1,668	1,252
Commercial Mortgage Trust		
5.377% due 12/10/2046 (m)	1,182	1,198
5.505% due 03/10/2039 ~(m)	416	379
Countrywide Alternative Loan Trust		
0.779% due 12/25/2035 ~(a)	15,983	575
1.427% (US0001M + 0.190%) due 09/25/2046 ^~(m)	14,866	12,474
1.487% (US0001M + 0.250%) due 06/25/2037 ~(m)	18,726	13,820
1.578% due 12/25/2035 ~(a)	10,168	625

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1.967% (US0001M + 0.730%) due 11/25/2035 ~(m)	18,146	17,919
3.482% due 06/25/2047 ~	239	202
5.500% due 02/25/2020	45	45
5.500% due 07/25/2035 ^(m)	1,971	1,733
5.500% due 11/25/2035 ^	778	664
5.500% due 01/25/2036 ^	157	154
5.500% due 04/25/2037 (m)	2,972	2,514
5.750% due 01/25/2036	264	221
5.750% due 01/25/2037 ^(m)	9,432	8,144
5.750% due 04/25/2037 ^(m)	2,849	2,680
5.913% (US0001M + 7.150%) due 07/25/2036 ~(a)	12,578	3,771
6.000% due 06/25/2036 ^	452	391
6.000% due 11/25/2036 ^	465	409
6.000% due 12/25/2036	235	167
6.000% due 01/25/2037 ^(m)	2,140	2,004
6.000% due 02/25/2037 ^	1,230	874
6.000% due 03/25/2037 ^(m)	15,486	10,847
6.000% due 04/25/2037 ^(m)	7,237	5,170
6.000% due 07/25/2037 ^	1,618	1,573
31.577% (US0001M + 39.000%) due 05/25/2037 ^~	1,247	2,215
Countrywide Home Loan Mortgage Pass-Through Trust		
1.577% (US0001M + 0.340%) due 03/25/2036 ~	2,092	586
1.837% (US0001M + 0.600%) due 03/25/2035 ~	225	209
3.081% due 11/20/2035 ~(m)	15,667	14,327
3.107% (US0001M + 1.870%) due 03/25/2046 ^~	12,686	8,184
3.619% due 06/25/2047 ^~(m)	7,394	6,596
5.000% due 11/25/2035 ^	58	48
5.500% due 12/25/2034	142	137
5.500% due 11/25/2035 ^	70	63
6.000% due 07/25/2037 ^	282	251
6.000% due 08/25/2037 (m)	6,935	6,049
6.000% due 08/25/2037 ^	3	3

Credit Suisse Commercial Mortgage Trust			
6.500% due 07/26/2036 ^{^(m)}		13,166	7,813
Credit Suisse Mortgage Capital Certificates			
2.830% due 02/27/2047 ^{~(m)}		55,489	33,279
3.321% due 07/26/2037 ^{~(m)}		12,511	11,523
3.323% due 07/26/2049 ^{~(m)}		9,334	8,181
3.405% due 04/26/2035 ^{~(m)}		20,562	20,242
7.000% due 08/26/2036		16,085	8,198
7.000% due 08/27/2036		4,197	2,683
Credit Suisse Mortgage Capital Mortgage-Backed Trust			
5.896% due 04/25/2036 (m)		8,782	6,708
CSAB Mortgage-Backed Trust			
5.500% due 05/25/2037 ^{^(m)}		4,676	4,308
Debussy PLC			
5.930% due 07/12/2025	GBP	21,250	27,799
8.250% due 07/12/2025		5,000	5,527
Deutsche ALT-A Securities, Inc.			
6.000% due 10/25/2021 [^]	\$	742	672
Diversity Funding Ltd.			
1.697% due 02/10/2046 ^{+~}	GBP	407	541
2.197% due 02/10/2046 ^{+~}		1,170	1,174
3.447% due 02/10/2046 ^{+~}		702	45
3.975% due 02/10/2046 ^{^~(e)}		234	1
Epic Drummond Ltd.			
0.137% (EUR003M + 0.190%) due 01/25/2022 [~]	EUR	329	383
Eurosail PLC			
0.000% due 06/13/2045 [~]	GBP	2	3,113
1.302% (BP0003M + 1.000%) due 06/13/2045 [~]		7,707	9,388
1.552% (BP0003M + 1.250%) due 06/13/2045 [~]		8,002	9,406
2.052% (BP0003M + 1.750%) due 06/13/2045 [~]		4,935	5,521
3.802% (BP0003M + 3.500%) due 06/13/2045 [~]		1,765	2,081
First Horizon Alternative Mortgage Securities Trust			
3.192% due 08/25/2035 ^{^~}	\$	2,579	513
5.863% (US0001M + 7.100%) due 11/25/2036 ^{~(a)}		1,438	424
First Horizon Mortgage Pass-Through Trust			
5.500% due 08/25/2037 [^]		580	495
Fondo de Titulizacion de Activos UCI			
0.000% (EUR003M + 0.150%) due 06/16/2049 [~]	EUR	1,566	1,655
GC Pastor Hipotecario FTA			
0.000% (EUR003M + 0.170%) due 06/21/2046 [~]		6,525	6,748
GreenPoint Mortgage Funding Trust			
1.437% (US0001M + 0.200%) due 12/25/2046 ^{^~}	\$	4,596	4,081
Grifonas Finance PLC			
0.008% (EUR006M + 0.280%) due 08/28/2039 [~]	EUR	11,825	12,071
GSR Mortgage Loan Trust			
3.824% due 11/25/2035 [~]	\$	248	217
6.500% (US0001M + 0.600%) due 08/25/2036 ^{^~}		987	775
HarborView Mortgage Loan Trust			
1.477% (LIBOR01M + 0.240%) due 03/19/2036 ^{~(m)}		19,464	16,068

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1.487% (US0001M + 0.250%) due 01/19/2036 ~(m)		9,278	7,378
1.886% (US0001M + 0.650%) due 06/20/2035 ~(m)		11,251	10,901
2.136% (US0001M + 0.900%) due 06/20/2035 ~(m)		2,587	2,392
Hipocat FTA			
0.000% (EUR003M + 0.140%) due 10/24/2039 ~	EUR	6,548	6,839
0.000% (EUR003M + 0.130%) due 01/15/2050 ~		6,488	6,654
0.000% (EUR003M + 0.160%) due 01/15/2050 ~		2,158	2,280
IM Pastor Fondo de Titulacion Hipotecaria			
0.000% (EUR003M + 0.140%) due 03/22/2043 ~		2,288	2,285
Impac CMB Trust			
1.957% (US0001M + 0.720%) due 10/25/2034 ~	\$	306	301
Impac Secured Assets Trust			
1.347% (US0001M + 0.110%) due 05/25/2037 ^~		15	13
IndyMac Mortgage Loan Trust			
1.437% (US0001M + 0.200%) due 11/25/2046 ~(m)		8,170	7,464
1.487% (LIBOR01M + 0.250%) due 02/25/2037 ~(m)		4,700	3,338
1.537% (US0001M + 0.300%) due 07/25/2036 ~		704	598
3.408% due 06/25/2037 ^~(m)		5,872	5,233
3.411% due 02/25/2035 ~		398	384
3.451% due 03/25/2037 ~		64	62
JPMorgan Alternative Loan Trust			
1.437% (US0001M + 0.200%) due 06/25/2037 ~(m)		38,145	24,631
3.117% due 11/25/2036 ^~(m)		2,341	2,455
5.960% due 12/25/2036 ^~(m)		9,045	8,651
JPMorgan Chase Commercial Mortgage Securities Trust			
1.822% due 06/15/2045 ~(a)(m)		49,886	2,447
5.673% due 01/12/2043 ~(m)		2,586	2,636
5.888% due 12/15/2044 ~(m)		4,819	4,807
6.456% due 02/12/2051 ~(m)		127	128
JPMorgan Mortgage Trust			
3.399% due 10/25/2036 ~		1,306	1,161
3.499% due 06/25/2037 ^~(m)		5,713	5,607
Lavender Trust			
5.500% due 09/26/2035		5,899	5,515
6.000% due 11/26/2036 (m)		14,562	13,077

LB-UBS Commercial Mortgage Trust			
0.455% due 02/15/2040 ~(a)		21,634	2
5.942% due 02/15/2040 ~(m)		1,700	1,682
6.041% due 06/15/2038 ~(m)		3,947	3,948
Lehman Mortgage Trust			
5.500% due 11/25/2035 ^		79	75
6.000% due 08/25/2036 ^(m)		1,189	1,160
6.000% due 09/25/2036 ^		809	692
6.500% due 09/25/2037 ^(m)		4,725	3,611
7.250% due 09/25/2037 ^(m)		30,938	14,984
Lehman XS Trust			
1.517% (US0001M + 0.280%) due 07/25/2037 ~		23,440	11,081
1.737% (US0001M + 0.500%) due 07/25/2047 ~(m)		3,468	2,441
MASTR Adjustable Rate Mortgages Trust			
1.434% (LIBOR01M + 0.200%) due 05/25/2047 ~(m)		21,679	17,960
1.577% (LIBOR01M + 0.340%) due 05/25/2047 ^~		4,492	2,632
MASTR Alternative Loan Trust			
1.587% (US0001M + 0.350%) due 03/25/2036 ~		22,126	4,640
1.637% (US0001M + 0.400%) due 03/25/2036 ~		29,245	6,227
Merrill Lynch Mortgage Investors Trust			
3.667% due 05/25/2036 ~(m)		9,141	8,891
Morgan Stanley Capital Trust			
6.163% due 06/11/2049 ~(m)		2,970	2,981
Morgan Stanley Re-REMIC Trust			
3.118% due 01/26/2035 ~(m)		11,082	10,809
3.118% due 02/26/2037 ~		6,285	6,378
3.480% due 07/26/2035 ~(m)		26,634	26,144
3.548% due 09/26/2035 ~		4,998	5,079
6.000% due 04/26/2036 (m)		7,969	7,779
Mortgage Equity Conversion Asset Trust			
4.000% due 07/25/2060 +		2,830	2,396
Motel 6 Trust			
8.160% due 08/15/2019 ~		19,200	19,412
Newgate Funding PLC			
0.527% (BP0003M + 0.200%) due 12/15/2050 ~	GBP	1,797	2,144
0.921% (EUR003M + 1.250%) due 12/15/2050 ~	EUR	2,058	2,285
1.171% (EUR003M + 1.500%) due 12/15/2050 ~		3,930	4,343
1.577% (BP0003M + 1.250%) due 12/15/2050 ~	GBP	3,106	3,922
Nomura Resecuritization Trust			
9.730% due 09/26/2035 ~	\$	4,125	3,222
NovaStar Mortgage Funding Trust			
1.424% (LIBOR01M + 0.380%) due 09/25/2046 ~		647	577
RBSSP Resecuritization Trust			
3.215% due 07/26/2045 ~(m)		20,150	19,249
3.310% due 05/26/2037 ~(m)		8,604	6,867
6.000% due 03/26/2036 ^(m)		8,613	7,338
Residential Accredit Loans, Inc. Trust			
1.417% (US0001M + 0.180%) due 07/25/2036 ~(m)		12,106	8,513
1.427% (US0001M + 0.190%) due 05/25/2037 ~(m)		19,577	17,700

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1.889% (12MTA + 1.000%) due 01/25/2046 ^~(m)	7,270	6,432
5.079% due 01/25/2036 ~	882	803
6.000% due 08/25/2035 ^	943	886
6.000% due 06/25/2036	413	386
6.000% due 09/25/2036 ^ (m)	5,800	4,221
7.000% due 10/25/2037 (m)	11,693	10,219
Residential Asset Securitization Trust		
5.500% due 07/25/2035	967	897
6.250% due 08/25/2037 ^	4,466	2,516
Residential Funding Mortgage Securities, Inc. Trust		
4.955% due 08/25/2036 ^~(m)	2,653	2,343
5.850% due 11/25/2035 ^	181	172
6.000% due 04/25/2037 ^ (m)	1,806	1,684
Rite Aid Pass-Through Certificates		
6.787% due 01/02/2021 +~	9,924	10,178
RiverView HECM Trust		
1.817% (T1Y + 0.500%) due 05/25/2047 +~(m)	8,368	7,016
Sequoia Mortgage Trust		
1.606% (US0001M + 0.370%) due 07/20/2036 ~(m)	2,980	1,881
2.436% (US0001M + 1.200%) due 10/20/2027 ~	1,073	1,008
Southern Pacific Securities PLC		
3.787% (BP0003M + 3.500%) due 12/10/2042 ~	GBP 2,722	3,868
Structured Adjustable Rate Mortgage Loan Trust		
3.286% due 04/25/2047 ~(m)	\$ 2,829	2,192
3.428% due 02/25/2037 ^~(m)	14,078	11,529
3.693% due 08/25/2036 ~(m)	3,814	2,002
Structured Asset Mortgage Investments Trust		
1.407% (US0001M + 0.170%) due 03/25/2037 ^~	1,780	753
1.427% (US0001M + 0.190%) due 07/25/2046 ^~(m)	21,058	19,472
3.135% due 02/25/2036 ~(m)	6,022	5,360
SunTrust Alternative Loan Trust		
5.913% (US0001M + 7.150%) due 04/25/2036 ^~(a)	5,393	1,627

TBW Mortgage-Backed Trust			
6.500% due 07/25/2036 (m)		22,311	13,355
Theatre Hospitals PLC			
3.295% (BP0003M + 3.000%) due 10/15/2031 ~	GBP	5,801	7,628
3.295% (BP0003M + 3.000%) due 10/15/2031 ~(m)		11,759	15,464
4.045% (BP0003M + 3.750%) due 10/15/2031 ~		822	1,079
Wachovia Bank Commercial Mortgage Trust			
5.691% due 10/15/2048 ~(m)	\$	7,080	7,113
WaMu Mortgage Pass-Through Certificates Trust			
1.639% (12MTA + 0.750%) due 06/25/2047 ^~		7,269	2,735
1.640% (12MTA + 0.810%) due 07/25/2047 ~(m)		24,852	22,998
1.657% (US0001M + 0.420%) due 06/25/2044 ~		293	285
1.769% (12MTA + 0.880%) due 10/25/2046 ^~		564	510
1.822% (COF 11 + 1.250%) due 07/25/2047 ^~		857	715
3.099% due 03/25/2037 ^~(m)		4,729	4,446
3.192% due 02/25/2037 ^~		323	309
Washington Mutual Mortgage Pass-Through Certificates Trust			
1.477% (US0001M + 0.240%) due 01/25/2047 ^~(m)		13,596	12,733
1.837% (US0001M + 0.600%) due 07/25/2036 ^~(m)		7,854	5,657
6.000% due 04/25/2037 ^~(m)		4,207	4,066
Wells Fargo Alternative Loan Trust			
3.674% due 07/25/2037 ^~(m)		4,856	4,528
5.750% due 07/25/2037 ^		521	486
Wells Fargo Mortgage Loan Trust			
3.362% due 04/27/2036 ~(m)		22,154	20,485
Wells Fargo Mortgage-Backed Securities Trust			
6.000% due 07/25/2036 ^		224	226
6.000% due 09/25/2036 ^		427	411
6.000% due 04/25/2037 ^		151	155
6.000% due 06/25/2037 ^		321	324
Total Non-Agency Mortgage-Backed Securities			1,198,865
(Cost \$998,583)			

ASSET-BACKED SECURITIES 48.2%

ACE Securities Corp. Home Equity Loan Trust			
2.197% (US0001M + 0.960%) due 08/25/2035 ~		6,375	3,242
Aegis Asset-Backed Securities Trust Mortgage Pass-Through Certificates			
3.337% (US0001M + 2.100%) due 09/25/2034 ~		740	713
Airspeed Ltd.			
1.504% (LIBOR01M + 0.270%) due 06/15/2032 ~		6,925	6,153
American Money Management Corp. CLO Ltd.			
8.297% (US0003M + 6.980%) due 12/09/2026 ~(m)		4,200	4,228
Anchorage Capital CLO Ltd.			
6.304% (US0003M + 5.000%) due 10/15/2026 ~(m)		3,000	3,011
Asset-Backed Funding Certificates Trust			

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2.287% (US0001M + 1.050%) due 03/25/2034 ~	1,342	1,253
Bear Stearns Asset-Backed Securities Trust		
1.787% (US0001M + 0.550%) due 06/25/2036 ~(m)	8,846	8,512
2.490% due 10/25/2036 ~	5,258	3,943
Benefit Street Partners CLO Ltd.		
6.807% (US0003M + 5.500%) due 01/20/2028 ~(m)	2,500	2,464
BSPRT Issuer Ltd.		
5.565% (US0001M + 4.250%) due 06/15/2027 ~	6,000	6,032
Carlyle Global Market Strategies CLO Ltd.		
6.617% (US0003M + 5.300%) due 04/27/2027 ~	1,500	1,496
Citigroup Mortgage Loan Trust		
1.397% (US0001M + 0.160%) due 12/25/2036 ~(m)	19,004	12,696
1.457% (US0001M + 0.220%) due 12/25/2036 ~(m)	10,628	5,877
1.937% (US0001M + 0.700%) due 11/25/2046 ~	2,100	1,244
5.034% due 03/25/2036 ^(m)	2,451	1,807
5.852% due 05/25/2036 ^	549	342
Citigroup Mortgage Loan Trust, Inc.		
1.497% (US0001M + 0.260%) due 03/25/2037 ~(m)	25,837	21,814
Conseco Finance Corp.		
7.060% due 02/01/2031 ~(m)	5,190	5,239
7.500% due 03/01/2030 ~(m)	8,763	7,280
Conseco Finance Securitizations Corp.		
9.163% due 03/01/2033 ~(m)	9,087	8,726
Cork Street CLO Designated Activity Co.		
0.000% due 11/27/2028 ~	EUR	2,667
3.600% due 11/27/2028	1,197	1,418
4.500% due 11/27/2028	1,047	1,241
6.200% due 11/27/2028	1,296	1,541
Coronado CDO Ltd.		
2.816% (US0003M + 1.500%) due 09/04/2038 ~	\$	11,700
6.000% due 09/04/2038	1,800	1,462
Countrywide Asset-Backed Certificates		
1.367% (US0001M + 0.130%) due 12/25/2036 ^~(m)	15,094	15,061
1.407% (US0001M + 0.170%) due 06/25/2047 ~(m)	4,770	4,716
1.437% (US0001M + 0.200%) due 06/25/2037 ^~(m)	10,348	8,687
1.437% (US0001M + 0.200%) due 06/25/2047 ~(m)	26,011	22,522
1.497% (US0001M + 0.260%) due 01/25/2046 ^~	34,674	20,793
1.657% (US0001M + 0.420%) due 06/25/2036 ^~(m)	8,000	6,665
2.037% (US0001M + 0.800%) due 03/25/2033 ~	18	18

2.617% (US0001M + 1.380%) due 12/25/2032 ^~	109	110
4.498% due 02/25/2036 ~	124	127
4.789% due 07/25/2036 ~	850	864
5.505% due 04/25/2036 ~	315	313
5.588% due 08/25/2036 ~(m)	333	333
Countrywide Asset-Backed Certificates Trust		
1.477% (US0001M + 0.240%) due 03/25/2047 ~(m)	7,655	5,445
1.967% (US0001M + 0.730%) due 04/25/2036 ~(m)	21,300	18,812
2.587% (US0001M + 1.350%) due 11/25/2035 ~	4,937	1,448
4.553% due 10/25/2046 ^~(m)	3,388	3,088
Countrywide Home Equity Loan Trust		
5.657% due 03/25/2034 ~	326	1,923
Crecera Americas LLC		
4.567% due 08/31/2020 ~	22,300	22,291
Credit-Based Asset Servicing and Securitization CBO Corp.		
1.350% (US0003M + 0.250%) due 09/06/2041 ~	27,739	3,162
Credit-Based Asset Servicing and Securitization LLC		
6.250% due 10/25/2036	10,800	11,018
Dekania Europe CDO PLC		
0.191% (EUR003M + 0.520%) due 09/27/2037 ~	EUR 2,431	2,585
ECAF Ltd.		
4.947% due 06/15/2040	\$ 2,425	2,431
EMC Mortgage Loan Trust		
1.687% (US0001M + 0.450%) due 12/25/2042 ~	80	78
1.704% (LIBOR01M + 0.470%) due 04/25/2042 ~(m)	6,124	6,032
3.487% (LIBOR01M + 2.250%) due 04/25/2042 ~	2,813	2,399
First Franklin Mortgage Loan Trust		
1.707% (US0001M + 0.470%) due 11/25/2036 ~	5,000	4,410
1.737% (US0001M + 0.500%) due 12/25/2035 ~(m)	23,487	18,498
Glacier Funding CDO Ltd.		
1.442% (US0003M + 0.270%) due 08/04/2035 ~	11,215	2,955
GMAC Mortgage Corp. Home Equity Loan Trust		
6.249% due 12/25/2037 (m)	4,301	4,274
GSAMP Trust		
3.112% (US0001M + 1.875%) due 06/25/2034 ~(m)	1,574	1,494
Hout Bay Corp.		
1.481% (LIBOR01M + 0.250%) due 07/05/2041 ~	36,447	11,481
IndyMac Home Equity Mortgage Loan Asset-Backed Trust		
6.219% due 12/25/2031 ^	866	362
JPMorgan Mortgage Acquisition Corp.		
1.857% (US0001M + 0.620%) due 12/25/2035 ~(m)	16,459	15,521
KGS Alpha SBA Trust		
0.984% due 04/25/2038 +~(a)	3,134	88
Lehman XS Trust		
6.170% due 06/24/2046 (m)	3,986	3,826
Long Beach Mortgage Loan Trust		
1.427% (US0001M + 0.190%) due 02/25/2036 ~(m)	12,703	8,940

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1.497% (US0001M + 0.260%) due 08/25/2045 ~(m)	36,155	33,183
1.942% (US0001M + 0.705%) due 11/25/2035 ~(m)	13,180	9,642
2.287% (US0001M + 1.050%) due 02/25/2034 ~	160	159
2.287% (US0001M + 1.050%) due 06/25/2035 ~(m)	32,300	30,102
Magnetite Ltd.		
6.254% (US0003M + 4.950%) due 04/15/2026 ~	2,100	2,100
MASTR Asset-Backed Securities Trust		
1.387% (US0001M + 0.150%) due 03/25/2036 ~(m)	7,602	5,422
1.617% (US0001M + 0.380%) due 01/25/2036 ~	400	380
Mid-State Capital Corp. Trust		
6.742% due 10/15/2040 (m)	6,142	7,039
Morgan Stanley ABS Capital, Inc. Trust		
1.337% (US0001M + 0.100%) due 11/25/2036 ~(m)	1,908	1,227
1.567% (US0001M + 0.330%) due 02/25/2037 ~(m)	6,579	4,403
2.272% (US0001M + 1.035%) due 01/25/2035 ~	2,045	944
Morgan Stanley Home Equity Loan Trust		
1.467% (US0001M + 0.230%) due 04/25/2037 ~(m)	33,054	20,843
National Collegiate Commutation Trust		
0.000% (7-DayAuc) due 03/25/2038 ~	14,500	6,705
1.000% (7-DayAuc) due 03/25/2038 ~	23,300	10,775
Oakwood Mortgage Investors, Inc.		
7.840% due 11/15/2029 ~	3,814	3,791
8.490% due 10/15/2030 ^	1,354	472
Ocean Trails CLO		
6.392% due 08/13/2025 ~	1,500	1,488
Option One Mortgage Loan Trust		
1.597% (US0001M + 0.360%) due 01/25/2036 ~	20,000	16,744
Popular ABS Mortgage Pass-Through Trust		
2.487% (US0001M + 1.250%) due 08/25/2035 ~	3,663	3,750
Putnam Structured Product CDO Ltd.		
9.092% due 02/25/2037	92	93
Residential Asset Mortgage Products Trust		
2.212% (US0001M + 0.975%) due 04/25/2034 ~(m)	9,131	8,874
Residential Asset Securities Corp. Trust		
1.477% (US0001M + 0.240%) due 08/25/2036 ~(m)	11,000	8,408

Saxon Asset Securities Trust			
1.687% (US0001M + 0.450%) due 11/25/2037 ~(m)		13,000	11,534
SLM Student Loan EDC Repackaging Trust			
0.000% due 10/28/2029 +(h)		11	11,152
SLM Student Loan Trust			
0.000% due 01/25/2042 +(h)		9	7,650
SoFi Professional Loan Program LLC			
0.000% due 01/25/2039 +(h)		9,180	6,082
0.000% due 03/25/2036 +(h)		80	2,087
0.000% due 05/25/2040 +(h)		9,300	4,910
0.000% due 07/25/2040 +(h)		47	2,631
0.000% due 09/25/2040 +(h)		4,003	2,305
Soloso CDO Ltd.			
1.543% (US0003M + 0.320%) due 10/07/2037 ~		4,800	2,880
Sorin Real Estate CDO Ltd.			
1.702% (US0003M + 0.530%) due 10/28/2046 ~		6,155	5,957
Sound Point CLO Ltd.			
6.163% (US0003M + 4.850%) due 01/23/2027 ~		1,000	973
Soundview Home Loan Trust			
1.517% (US0001M + 0.280%) due 06/25/2037 ~(m)		9,508	6,688
1.737% (US0001M + 0.500%) due 03/25/2036 ~(m)		16,905	15,433
South Coast Funding Ltd.			
1.562% (LIBOR03M + 0.260%) due 01/06/2041 ~		10,738	3,168
1.562% (LIBOR03M + 0.260%) due 01/06/2041 ~(m)		152,013	44,844
Structured Asset Securities Corp.			
5.717% (US0001M + 6.000%) due 05/25/2032 ^~(m)		7,362	6,192
Symphony CLO Ltd.			
5.904% (US0003M + 4.600%) due 07/14/2026 ~(m)		4,400	4,291
Tropic CDO Ltd.			
1.478% (US0003M + 0.320%) due 07/15/2036 ~		5,824	4,892
2.184% (US0003M + 0.880%) due 07/15/2034 ~(m)		22,500	16,650
Total Asset-Backed Securities			692,467

(Cost \$633,329)

SOVEREIGN ISSUES 2.1%**Argentina Bonar Bonds**

23.450% (BADLARPP + 2.000%) due 04/03/2022 ~ ARS 4,890 281

Argentina Government International Bond

2.260% due 12/31/2038 EUR 5,816 4,700

3.875% due 01/15/2022 3,000 3,621

5.000% due 01/15/2027 1,900 2,225

7.820% due 12/31/2033 (m) 4,610 6,091

7.820% due 12/31/2033 405 530

26.250% (ARPP7DRR) due 06/21/2020 ~ ARS 87,204 5,336

Saudi Government International Bond

2.875% due 03/04/2023 (c) \$ 1,800 1,795

3.625% due 03/04/2028 (c) 2,000 1,994

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4.625% due 10/04/2047 (c)	2,400	2,411
Sri Lanka Government International Bond		
6.200% due 05/11/2027	400	420
Venezuela Government International Bond		
9.250% due 09/15/2027	734	294
Total Sovereign Issues		29,698
(Cost \$27,152)		

SHARES

COMMON STOCKS 0.5%		
CONSUMER DISCRETIONARY 0.0%		
Desarrolladora Homex S.A.B. de C.V. (f)	719,113	39
Urbi Desarrollos Urbanos S.A.B. de C.V. (f)	95,515	39
		78
ENERGY 0.4%		
Ocean Rig UDW, Inc. (f)	237,414	5,643
OGX Petroleo e Gas S.A. SP - ADR +(f)	262,786	0
		5,643
FINANCIALS 0.1%		
TIG FinCo PLC +(k)	662,196	887
Total Common Stocks		6,608
(Cost \$16,500)		

PREFERRED SECURITIES 0.0%		
BANKING & FINANCE 0.0%		
Vici Properties LLC		
0.000% due 10/04/2035 +(j)	28,076	585
Total Preferred Securities		585
(Cost \$459)		

SHORT-TERM INSTRUMENTS 8.7%		
REPURCHASE AGREEMENTS (i) 7.1%		102,634
	PRINCIPAL AMOUNT (000S)	
U.S. TREASURY BILLS 1.6%		
1.020% due 11/09/2017 - 01/18/2018 (g)(h)(o)(q)	22,910	22,870
Total Short-Term Instruments (Cost \$125,503)		125,504
Total Investments in Securities (Cost \$2,263,600)		2,533,741
Total Investments 176.2% (Cost \$2,263,600)		\$ 2,533,741
Financial Derivative Instruments (n)(p) (1.2)% (Cost or Premiums, net \$(50,599))		(16,922)
Other Assets and Liabilities, net (75.0)%		(1,078,863)
Net Assets 100.0%		\$ 1,437,956

Notes to Consolidated Schedule of Investments (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

^ Security is in default.

+ Security valued using significant unobservable inputs (Level 3).

~ Variable or Floating rate security. Rate shown is the rate in effect as of period end. Certain variable rate securities are not based on a published reference rate and spread, rather are determined by the issuer or agent and are based on current market conditions. These securities may not indicate a reference rate and/or spread in their description.

.. Rate shown is the rate in effect as of period end. The rate may be based on a fixed rate, a capped rate or a floor rate and may convert to a variable or floating rate in the future. These securities do not indicate a reference rate and spread in their description.

(a) Interest only security.

(b) Principal only security.

(c) When-issued security.

(d) Payment in-kind security.

(e) Security is not accruing income as of the date of this report.

(f) Security did not produce income within the last twelve months.

(g) Coupon represents a weighted average yield to maturity.

(h) Zero coupon security.

(i) Perpetual maturity; date shown, if applicable, represents next contractual call date.

(j) Security is subject to a forbearance agreement entered into by the Fund which forbears the Fund from taking action to, among other things, accelerate and collect payments on the subject note with respect to specified events of default.

(k) Restricted Securities:

Issuer Description	Acquisition Date	Cost	Market Value	
			Market Value	as Percentage of Net Assets
Buffalo Thunder Development Authority 0.000% due 11/15/2029	12/08/2014	\$ 0	\$ 1	0.00%
Pinnacol Assurance 8.625% due 06/25/2034	06/23/2014	10,200	10,941	0.76
TIG FinCo PLC	04/02/2015	982	887	0.06
Vici Properties LLC 0.000% due 10/04/2035	09/27/2017	28,076	585	0.04
		\$ 39,258	\$ 12,414	0.86%

Borrowings and Other Financing Transactions

(l) Repurchase Agreements:

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralized By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Proceeds to be Received
OS	1.240%	09/29/2017	10/02/2017	\$ 50,000	U.S. Treasury Bonds 3.000% due 11/15/2044	\$ (51,067)	\$ 50,000	\$ 50,000
CC	0.500	09/29/2017	10/02/2017	5,034	U.S. Treasury Notes 1.750% due 05/31/2022	(5,139)	5,034	5,034
ID	1.220	09/29/2017	10/02/2017	47,600	U.S. Treasury Notes 3.750% due 11/15/2018	(48,564)	47,600	47,600
Total Repurchase Agreements						\$ (104,770)	\$ 102,634	\$ 102,634

Reverse Repurchase Agreements:

Counterparty	Borrowing Rate ⁽²⁾	Settlement Date	Maturity Date	Amount Borrowed ⁽²⁾	Payable for Reverse Repurchase Agreements
BCY	0.150%	08/23/2017	11/23/2017	EUR (4,343)	\$ (5,133)
	0.650	09/11/2017	10/11/2017	GBP (1,142)	(1,530)
	1.197	07/18/2017	10/18/2017	(13,820)	(18,564)
	1.920	09/14/2017	11/28/2017	\$ (4,914)	(4,919)
	2.000	08/25/2017	11/27/2017	(1,031)	(1,033)
	2.060	08/02/2017	11/02/2017	(6,543)	(6,566)
	2.060	08/08/2017	11/08/2017	(1,869)	(1,875)
	2.210	08/09/2017	11/09/2017	(2,448)	(2,456)
	2.214	07/24/2017	10/24/2017	(2,156)	(2,165)
	2.350	08/16/2017	11/16/2017	(4,663)	(4,677)
	2.553	07/25/2017	01/16/2018	(7,632)	(7,669)
	2.562	07/13/2017	01/16/2018	(31,778)	(31,961)
	2.618	08/28/2017	11/28/2017	(5,513)	(5,527)
	2.712	08/09/2017	11/09/2017	(3,608)	(3,623)
	2.720	07/26/2017	12/08/2017	(1,105)	(1,111)
	2.733	07/20/2017	07/20/2018	(3,411)	(3,430)
	2.760	07/18/2017	01/18/2018	(243)	(244)
	2.760	08/21/2017	02/21/2018	(731)	(733)
	2.764	07/25/2017	10/25/2017	(2,083)	(2,094)
	2.766	09/01/2017	12/01/2017	(4,284)	(4,294)
	2.768	09/01/2017	12/01/2017	(61,300)	(61,446)
	2.804	07/11/2017	10/11/2017	(2,759)	(2,777)
	2.811	08/09/2017	11/09/2017	(4,964)	(4,985)
	2.813	07/24/2017	10/24/2017	(26,204)	(26,347)
	2.818	09/05/2017	12/05/2017	(19,275)	(19,316)
	2.851	07/10/2017	07/09/2018	(10,311)	(10,380)
	2.859	08/10/2017	02/12/2018	(9,773)	(9,814)
	2.862	08/07/2017	02/08/2018	(23,089)	(23,192)
	3.062	08/07/2017	02/07/2018	(13,433)	(13,497)
	3.067	08/25/2017	08/27/2018	(40,811)	(40,943)
	3.067	08/29/2017	08/29/2018	(75,540)	(75,759)
	3.299	07/21/2017	07/05/2019	(2,091)	(2,108)
	3.336	08/04/2017	TBD ⁽³⁾	(15,505)	(15,590)
	2.800	07/03/2017	10/03/2017	(4,752)	(4,786)
	2.826	09/21/2017	12/21/2017	(33,667)	(33,696)
	2.820	09/22/2017	12/22/2017	(1,366)	(1,367)
	2.826	08/04/2017	TBD ⁽³⁾	(6,448)	(6,483)
BOS	2.986	09/20/2017	10/20/2017	(10,063)	(10,073)
BPS	0.600	09/11/2017	10/11/2017	GBP (2,183)	(2,927)
	2.760	09/11/2017	12/11/2017	\$ (22,232)	(22,268)
	2.774	09/18/2017	12/18/2017	(16,442)	(16,460)

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	0.700	09/25/2017	10/25/2017	GBP	(3,876)	(5,195)
	2.020	09/18/2017	12/18/2017	\$	(9,484)	(9,491)
	2.060	09/18/2017	12/18/2017		(10,771)	(10,780)
BRC	0.050	&				