#### HORMEL FOODS CORP /DE/

Form 4

December 06, 2007

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

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF

**SECURITIES** 

OMB Number:

3235-0287

Expires:

January 31, 2005

0.5

Estimated average

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Check this box

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section

obligations may continue. See Instruction

30(h) of the Investment Company Act of 1940

1(b).

(Print or Type Responses)

1. Name and Address of Reporting Person \*

5. Relationship of Reporting Person(s) to Issuer

BINDER STEVEN G

Symbol HORMEL FOODS CORP /DE/

2. Issuer Name and Ticker or Trading

below)

(Check all applicable)

(Last)

(First) (Middle) 3. Date of Earliest Transaction

Director X\_ Officer (give title

10% Owner Other (specify

1 HORMEL PLACE

(Month/Day/Year)

[HRL]

below) Group Vice President

12/04/2007

(Zip)

6. Individual or Joint/Group Filing(Check

4. If Amendment, Date Original Filed(Month/Day/Year)

Applicable Line) \_X\_ Form filed by One Reporting Person Form filed by More than One Reporting

(Instr. 8)

Person

AUSTIN, MN 55912

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

1. Title of Security (Instr. 3)

(City)

2. Transaction Date 2A. Deemed (Month/Day/Year)

(State)

(Street)

Execution Date, if

(Month/Day/Year)

3. 4. Securities TransactionAcquired (A) or Code Disposed of (D)

5. Amount of Securities Beneficially Owned

6. Ownership 7. Nature of Form: Direct Indirect (D) or Indirect Beneficial

Ownership (I) (Instr. 4) (Instr. 4)

(A)

Code V Amount (D) Price

(Instr. 3, 4 and 5)

Reported Transaction(s)

Following

(Instr. 3 and 4)

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

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SEC 1474 (9-02)

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Conversion Security or Exercise

3. Transaction Date 3A. Deemed (Month/Day/Year)

Execution Date, if any

4. 5. Number of TransactionDerivative Code Securities

6. Date Exercisable and **Expiration Date** (Month/Day/Year)

7. Title and Amount of 8 **Underlying Securities** (Instr. 3 and 4)

(Instr. 3)	Price of Derivative Security	(Month	h/Day/Year)	(Instr. 8	or (D (In	cquired (Dispose 1) nstr. 3, 4, d 5)	d of				
				Code	V	(A)	(D)	Date Exercisable	Expiration Date	Title	Amount or Number of Shares
Stock Options (Right to Buy)	\$ 40.14	12/04/2007		A	45	5,000		<u>(1)</u>	12/04/2017	Common Stock	45,000

# **Reporting Owners**

Reporting Owner Name / Address Relationships

Director 10% Owner Officer Other

BINDER STEVEN G

1 HORMEL PLACE Group Vice President

AUSTIN, MN 55912

# **Signatures**

Steven G. Binder, by Power of Attorney 12/06/2007

\*\*Signature of Reporting Person Date

# **Explanation of Responses:**

- \* If the form is filed by more than one reporting person, see Instruction 4(b)(v).
- \*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).
- (1) The option will vest in four equal annual installments, with the first group vesting on December 4, 2008.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number. bottom">

Term Loan, 5.75%, Maturing July 16, 2021

2,864 2,839,250

Alere, Inc.

Term Loan, 4.25%, Maturing June 18, 2022

1,891 1,885,136

Alliance Healthcare Services, Inc.

Reporting Owners 2

1,367 1,303,409 **Amneal Pharmaceuticals, LLC** Term Loan, 4.50%, Maturing November 1, 2019 2,671 2,667,915 AmSurg Corp. Term Loan, 3.50%, Maturing July 16, 2021 784 784,000 Ardent Legacy Acquisitions, Inc. Term Loan, 6.50%, Maturing August 4, 2021 1,316 1,316,306 Auris Luxembourg III S.a.r.l. Term Loan, 4.25%, Maturing January 15, 2022 988 984,439 **BSN Medical, Inc.** Term Loan, 4.00%, Maturing August 28, 2019 618 616,799 CareCore National, LLC Term Loan, 5.50%, Maturing March 5, 2021 3,507 3,253,141 **CeramTec Acquisition Corporation** 

Explanation of Responses:

Term Loan, 4.25%, Maturing August 30, 2020

Term Loan, 4.25%, Maturing June 3, 2019

175 174,210

#### CHG Healthcare Services, Inc.

Term Loan, Maturing June 7, 2023<sup>(2)</sup>

2,400 2,401,500

#### Community Health Systems, Inc.

Term Loan, 3.92%, Maturing December 31, 2018

1,685 1,674,656

Term Loan, 3.75%, Maturing December 31, 2019

2,914 2,840,313

#### Concentra, Inc.

Term Loan, 4.00%, Maturing June 1, 2022

371 369,858

#### Convatec, Inc.

Term Loan, 4.25%, Maturing June 15, 2020

1,318 1,318,332

#### **CPI Buyer, LLC**

Term Loan, 5.50%, Maturing August 18, 2021

1,306 1,280,148

#### DaVita HealthCare Partners, Inc.

Term Loan, 3.50%, Maturing June 24, 2021

4,165 4,178,449

#### **DJO Finance, LLC**

Term Loan, 4.25%, Maturing June 8, 2020

#### **Envision Healthcare Corporation**

Term Loan, 4.25%, Maturing May 25, 2018

4,168 4,173,444

2,605 2,488,073

#### Faenza Acquisition GmbH

Term Loan, 4.25%, Maturing August 30, 2020

491 489,925

Term Loan, 4.25%, Maturing August 30, 2020

1,608 1,605,372

#### Global Healthcare Exchange, LLC

Term Loan, 5.25%, Maturing August 15, 2022

1,265 1,267,826

#### Greatbatch Ltd.

Term Loan, 5.25%, Maturing October 27, 2022

1,147 1,141,031

#### Grifols Worldwide Operations USA, Inc.

Term Loan, 3.46%, Maturing February 27, 2021

6,158 6,164,550

#### Iasis Healthcare, LLC

Term Loan, 4.50%, Maturing May 3, 2018

3,204 3,200,283

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Indivior Finance S.a.r.l.	1 170	ď	1 172 479
Term Loan, 7.00%, Maturing December 19, 2019	1,179	\$	1,173,478
inVentiv Health, Inc.	1,249		1 246 520
Term Loan, 7.75%, Maturing May 15, 2018			1,246,539
Term Loan, 7.75%, Maturing May 15, 2018	4,116		4,127,288
Jaguar Holding Company II Term Loan, 4.25%, Maturing August 18, 2022	6,547		6,503,804
Kindred Healthcare, Inc.	0,347		0,303,804
Term Loan, 4.25%, Maturing April 9, 2021	3,327		3,243,342
Kinetic Concepts, Inc.	5,327		3,243,342
Term Loan, 5.00%, Maturing November 4, 2020	6,672		6,655,118
Knowledge Universe Education, LLC	0,072		0,055,116
Term Loan, 6.00%, Maturing August 13, 2022	1,315		1,305,200
MMM Holdings, Inc.	1,313		1,303,200
Term Loan, 9.75%, Maturing December 12, 2017 <sup>(3)</sup>	1,227		840,302
MPH Acquisition Holdings, LLC	1,227		040,302
Term Loan, 5.00%, Maturing June 7, 2023	2,975		2,987,218
MSO of Puerto Rico, Inc.	2,913		2,907,210
Term Loan, 9.75%, Maturing December 12, 2017 <sup>(3)</sup>	892		610,895
National Mentor Holdings, Inc.	692		010,093
Term Loan, 4.25%, Maturing January 31, 2021	684		680,829
New Millennium Holdco, Inc.	084		000,029
Term Loan, 7.50%, Maturing December 21, 2020	1,438		1,055,019
Onex Carestream Finance L.P.	1,430		1,055,019
Term Loan, 5.00%, Maturing June 7, 2019	3,525		3,392,723
Opal Acquisition, Inc.	3,323		3,392,123
Term Loan, 5.00%, Maturing November 27, 2020	2,299		2,017,259
Ortho-Clinical Diagnostics, Inc.	2,299		2,017,239
Term Loan, 4.75%, Maturing June 30, 2021	4,127		3 006 421
PRA Holdings, Inc.	4,127		3,906,421
Term Loan, 4.50%, Maturing September 23, 2020	4,575		4,584,586
RadNet Management, Inc.	4,373		4,304,300
Term Loan, 4.27%, Maturing October 10, 2018	3,250		3,250,828
Term Loan, Maturing June 30, 2023 <sup>(2)</sup>	1,750		1,732,500
Select Medical Corporation	1,730		1,732,300
Term Loan, 6.00%, Maturing June 1, 2018	1,381		1,386,305
Sterigenics-Nordion Holdings, LLC	1,561		1,360,303
Term Loan, 4.25%, Maturing May 15, 2022	844		835,189
Steward Health Care System, LLC	0++		055,109
Term Loan, 6.75%, Maturing April 12, 2020	1,382		1,368,428
Tecomet, Inc.	1,362		1,300,420
Term Loan, 5.75%, Maturing December 5, 2021	1,478		1,411,013
Term Loan, 5.75 %, Maturing December 5, 2021	1,470		1,411,013
		ф	100 027 605
		\$	108,037,685
Home Furnishings 0.4%			
Serta Simmons Holdings, LLC			
Term Loan, 4.25%, Maturing October 1, 2019	6,487	\$	6,493,690
		\$	6,493,690
Industrial Equipment 2.1%			
Apex Tool Group, LLC			
Term Loan, 4.50%, Maturing January 31, 2020	2,348	\$	2,317,965
Blount International, Inc.	_,,_		, ,
Term Loan, 7.25%, Maturing April 12, 2023	1,150		1,157,188
, , , , , , , , , , , , , , , , , , ,			, ,

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

	Principal Amount*			w.	
Borrower/Tranche Description	(000 s	omitted)		Value	
Gardner Denver, Inc.		4.501	Φ.	4 402 024	
Term Loan, 4.25%, Maturing July 30, 2020	ELID	4,781	\$	4,402,934	
Term Loan, 4.75%, Maturing July 30, 2020	EUR	462		480,687	
Generac Power Systems, Inc.		1.620		1 (20 074	
Term Loan, 3.50%, Maturing May 31, 2020		1,630		1,620,074	
Husky Injection Molding Systems Ltd. Term Loan, 4.25%, Maturing June 30, 2021		2 502		2 570 207	
		3,592 573		3,570,307	
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022  Milacron, LLC				555,061	
Term Loan, 4.25%, Maturing September 28, 2020  Paladin Brands Holding, Inc.		1,387		1,390,042	
Term Loan, 7.25%, Maturing August 16, 2019		2,766		2,392,531	
Paternoster Holding IV GmbH		Ź			
Term Loan, 6.63%, Maturing February 10, 2022	EUR	1,100		1,181,814	
Rexnord, LLC		ŕ			
Term Loan, 4.00%, Maturing August 21, 2020		7,714		7,658,957	
Signode Industrial Group US, Inc.					
Term Loan, 3.75%, Maturing May 1, 2021		1,189		1,183,313	
STS Operating, Inc.					
Term Loan, 4.75%, Maturing February 12, 2021		381		343,131	
Tank Holding Corp.					
Term Loan, 5.25%, Maturing March 16, 2022		797		745,176	
Terex Corporation					
Term Loan, 3.50%, Maturing August 13, 2021	EUR	2,063		2,286,829	
Unifrax Corporation					
Term Loan, 4.25%, Maturing November 28, 2018 VAT Lux III S.a.r.l.		508		495,375	
Term Loan, 4.25%, Maturing February 11, 2021		392		390,557	
			\$	35,775,456	
Insurance 1.8%					
Alliant Holdings I, Inc.					
Term Loan, 4.50%, Maturing August 12, 2022		2,203	\$	2,178,888	
AmWINS Group, LLC		,		, , , , , ,	
Term Loan, 4.75%, Maturing September 6, 2019		4,952		4,955,947	
AssuredPartners, Inc.		Ź			
Term Loan, 5.75%, Maturing October 21, 2022		1,120		1,115,743	
Term Loan - Second Lien, 10.00%, Maturing October 20, 2023		875		864,609	
Asurion, LLC					
Term Loan, 5.00%, Maturing May 24, 2019		3,369		3,363,104	
Term Loan, 5.00%, Maturing August 4, 2022		6,093		6,019,100	
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021		2,850		2,757,375	
Cunningham Lindsey U.S., Inc.					
Term Loan, 5.00%, Maturing December 10, 2019		2,228		1,782,747	
Term Loan - Second Lien, 9.25%, Maturing June 10, 2020		572		426,403	
Hub International Limited					
Term Loan, 4.00%, Maturing October 2, 2020 USI, Inc.		3,477		3,430,003	
Term Loan, 4.25%, Maturing December 27, 2019		3,823		3,790,880	
			\$	30,684,799	
				, , , , , ,	
Leisure Goods/Activities/Movies 2.6%					
Ancestry.com, Inc.		2.770	Ф	0.777.062	
Term Loan, 5.00%, Maturing August 17, 2022		2,779	\$	2,777,263	

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

	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Emerald Expositions Holding, Inc.			
Term Loan, 4.75%, Maturing June 17, 2020	1,067	\$	1,064,245
Fender Musical Instruments Corporation			
Term Loan, 5.75%, Maturing April 3, 2019	300		298,027
Kasima, LLC			
Term Loan, 3.25%, Maturing May 17, 2021	653		653,289
Lindblad Expeditions, Inc.			
Term Loan, 5.50%, Maturing May 8, 2021	275		274,713
Term Loan, 5.50%, Maturing May 8, 2021	2,129		2,129,022
Live Nation Entertainment, Inc.			
Term Loan, 3.50%, Maturing August 16, 2020	6,885		6,888,949
LTF Merger Sub, Inc.			
Term Loan, 4.25%, Maturing June 10, 2022	2,579		2,528,203
Match Group, Inc.			
Term Loan, 5.50%, Maturing November 16, 2022	683		689,325
Nord Anglia Education Finance, LLC			
Term Loan, 5.00%, Maturing March 31, 2021	3,673		3,649,656
Sabre, Inc.	,		, ,
Term Loan, 4.00%, Maturing February 19, 2019	1,399		1,401,290
SeaWorld Parks & Entertainment, Inc.	,		, , , , , ,
Term Loan, 3.00%, Maturing May 14, 2020	2,277		2,196,964
Sonifi Solutions, Inc.	_,_ , ,		2,120,20
Term Loan, 6.75%, Maturing March 28, 2018 <sup>(3)</sup>	560		223,972
SRAM, LLC			220,512
Term Loan, 4.01%, Maturing April 10, 2020	2,051		1,827,057
Steinway Musical Instruments, Inc.	2,031		1,027,037
Term Loan, 4.75%, Maturing September 19, 2019	2,452		2,378,532
WMG Acquisition Corp.	2,132		2,370,332
Term Loan, 3.75%, Maturing July 1, 2020	1,143		1,132,511
Zuffa, LLC	1,113		1,132,311
Term Loan, 3.75%, Maturing February 25, 2020	3,402		3,394,771
Torin Boun, 5.75 %, Mataring Fortally 25, 2020	3,102		3,371,771
		\$	44,420,288
		Ψ	77,720,200
Indian and Carines 220			
Lodging and Casinos 2.3% Affinity Gaming, LLC			
Term Loan, 6.50%, Maturing November 9, 2017	1,456	\$	1,461,092
Amaya Holdings B.V.	1,430	Ф	1,401,092
Term Loan, 5.00%, Maturing August 1, 2021	5,249		5,102,525
Term Loan - Second Lien, 8.00%, Maturing August 1, 2022	1,006		999,231
Boyd Gaming Corporation	1,000		999,231
Term Loan, 4.00%, Maturing August 14, 2020	101		191 612
	484		484,642
Caesars Entertainment Operating Company	1.504		1 507 607
Term Loan, 0.00%, Maturing March 1, 2017 <sup>(4)</sup>	1,594		1,597,697
CityCenter Holdings, LLC	2.027		2.020.222
Term Loan, 4.25%, Maturing October 16, 2020	2,027		2,030,333
Four Seasons Holdings, Inc.	2 100		2 115 500
Term Loan - Second Lien, 7.75%, Maturing December 27, 2020	3,100		3,115,500
Gala Group Finance PLC	CDD 2775		2 679 420
Term Loan, 5.01%, Maturing May 27, 2018	GBP 2,775		3,678,439
Golden Nugget, Inc.	515		F1C 410
Term Loan, 5.50%, Maturing November 21, 2019	515		516,413
Term Loan, 5.50%, Maturing November 21, 2019	1,202		1,204,965
Hilton Worldwide Finance, LLC	( (00		6 641 700
Term Loan, 3.50%, Maturing October 26, 2020	6,629		6,641,789
La Quinta Intermediate Holdings, LLC			

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

	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Scientific Games International, Inc.	4.005	ф	4.051.065
Term Loan, 6.00%, Maturing October 18, 2020	4,095	\$	4,051,065
Term Loan, 6.00%, Maturing October 1, 2021	1,133		1,118,414
		\$	39,996,910
Nonferrous Metals/Minerals 0.9%			
Alpha Natural Resources, LLC			
DIP Loan, 10.00%, Maturing February 6, 2017	150	\$	147,750
Term Loan, 3.50%, Maturing May 22, 2020	904	Ψ	474,698
Arch Coal, Inc.	704		474,070
DIP Loan, 5.00%, Maturing January 31, 2017 <sup>(5)</sup>	700		696,500
Term Loan, 7.50%, Maturing May 16, 2018	2,993		1,410,480
Dynacast International, LLC	2,993		1,410,460
Term Loan, 4.50%, Maturing January 28, 2022	840		842,413
Fairmount Santrol, Inc.	040		042,413
Term Loan, 4.50%, Maturing July 15, 2018	244		221,813
Term Loan, 4.50%, Maturing September 5, 2019 Global Brass & Copper, Inc.	3,148		2,572,535
	1 025		1.014.750
Term Loan, Maturing June 15, 2023 <sup>(2)</sup> Murray Energy Corporation	1,025		1,014,750
Term Loan, 7.00%, Maturing April 16, 2017	370		217 492
			317,482
Term Loan, 7.50%, Maturing April 16, 2020	2,251		1,650,102
Noranda Aluminum Acquisition Corporation	1.011		501 725
Term Loan, 5.75%, Maturing February 28, 2019  Novelis, Inc.	1,011		521,735
Term Loan, 4.00%, Maturing June 2, 2022	3,787		3,759,769
Oxbow Carbon, LLC			
Term Loan, 4.25%, Maturing July 19, 2019	106		105,326
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	1,425		1,357,313
United Central Industrial Supply Company, LLC			
Term Loan - Second Lien, 15.00%, (0.00% Cash, 15.00% PIK), Maturing April 9, 2019 <sup>(3)</sup>	513		167,878
		ø	15,260,544
		\$	15,200,544
Oil and Gas 1.4%			
Ameriforge Group, Inc.			
Term Loan, 5.00%, Maturing December 19, 2019	3,069	\$	1,802,933
Bronco Midstream Funding, LLC			
Term Loan, 5.00%, Maturing August 15, 2020 CITGO Holding, Inc.	1,770		1,597,740
Term Loan, 9.50%, Maturing May 12, 2018	996		1,004,221
CITGO Petroleum Corporation			
Term Loan, 4.50%, Maturing July 29, 2021	1,277		1,262,083
Crestwood Holdings, LLC			
Term Loan, 9.00%, Maturing June 19, 2019	939		834,179
Drillships Ocean Ventures, Inc.			
Term Loan, 5.50%, Maturing July 25, 2021	1,351		813,676
Energy Transfer Equity L.P.			
Term Loan, 3.25%, Maturing December 2, 2019	2,200		2,131,800
Term Loan, 4.00%, Maturing December 2, 2019	404		393,946
Fieldwood Energy, LLC			
Term Loan, 8.00%, Maturing September 28, 2018	275		230,313
Term Loan, 3.88%, Maturing October 1, 2018	1,296		1,125,845
Term Loan, 8.38%, Maturing September 30, 2020	363		194,447
Term Loan - Second Lien, 8.38%, Maturing September 30, 2020	512		145,472

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

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Seadrill Partners Finco, LLC	(**************************************	
Term Loan, 4.00%, Maturing February 21, 2021	5,591	\$ 2,508,800
Sheridan Investment Partners II L.P.		
Term Loan, 4.25%, Maturing December 16, 2020	47	29,666
Term Loan, 4.25%, Maturing December 16, 2020	125	79,545
Term Loan, 4.25%, Maturing December 16, 2020	901	571,826
Sheridan Production Partners I, LLC		
Term Loan, 4.25%, Maturing October 1, 2019	258	146,998
Term Loan, 4.25%, Maturing October 1, 2019	422	240,663
Term Loan, 4.25%, Maturing October 1, 2019	3,186	1,816,214
Southcross Holdings Borrower L.P.	(0)	60.625
Term Loan, 9.00%, (3.50% Cash, 5.50% PIK), Maturing April 13, 2023	69	60,635
Tervita Corporation	000	020.561
Term Loan, 6.25%, Maturing May 15, 2018	980	939,561
		\$ 24,608,549
Publishing 1.0%		
682534 N.B., Inc.		
Term Loan, 12.00%, (8.00% Cash, 4.00% PIK), Maturing October 1, 2020 <sup>(3)</sup> <b>Getty Images, Inc.</b>	447	\$ 357,404
Term Loan, 4.75%, Maturing October 18, 2019	8,902	6,682,157
Laureate Education, Inc.	· ·	, ,
Term Loan, 5.00%, Maturing June 15, 2018	4,990	4,815,273
Merrill Communications, LLC		
Term Loan, 6.25%, Maturing June 1, 2022	694	628,283
Penton Media, Inc.		
Term Loan, 4.75%, Maturing October 3, 2019	754	752,510
ProQuest, LLC		
Term Loan, 5.75%, Maturing October 24, 2021	1,886	1,829,883
Springer Science+Business Media Deutschland GmbH		
Term Loan, 4.50%, Maturing August 14, 2020	2,657	2,562,538
		\$ 17,628,048
Radio and Television 1.6%		
ALM Media Holdings, Inc.		
Term Loan, 5.50%, Maturing July 31, 2020	550	\$ 521,472
AP NMT Acquisition B.V.		
Term Loan, 6.75%, Maturing August 13, 2021	589	486,337
Block Communications, Inc.		
Term Loan, 4.00%, Maturing November 7, 2021	295	295,306
Cumulus Media Holdings, Inc.		
Term Loan, 4.25%, Maturing December 23, 2020	5,477	3,866,465
Entercom Radio, LLC	4.000	1 222 121
Term Loan, 4.00%, Maturing November 23, 2018	1,339	1,339,134
Entravision Communications Corporation	1 121	1 105 100
Term Loan, 3.50%, Maturing May 31, 2020	1,131	1,125,129
Gray Television, Inc. Term Lean 3 04% Maturing June 13 2021	334	334,280
Term Loan, 3.94%, Maturing June 13, 2021	334	334,280
Hubbard Radio, LLC Term Loan, 4.25%, Maturing May 27, 2022	726	711,929
iHeartCommunications, Inc.	120	/11,727
Term Loan, 7.21%, Maturing January 30, 2019	1,066	783,715
Term Loan, 7.96%, Maturing July 30, 2019	1,682	1,237,413
MGOC, Inc.	1,002	-,, .13

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

	Dudas	simal.	
	Prino Amo	-	
Borrower/Tranche Description		omitted)	Value
Sinclair Television Group, Inc.			
Term Loan, 3.00%, Maturing April 9, 2020		508	\$ 505,552
Townsquare Media, Inc.			
Term Loan, 4.25%, Maturing April 1, 2022		2,406	2,401,745
Univision Communications, Inc.			
Term Loan, 4.00%, Maturing March 1, 2020		6,504	6,471,629
			\$ 27,006,976
Retailers (Except Food and Drug) 2.7%			
B&M Retail Limited			
Term Loan, 3.26%, Maturing May 21, 2019	GBP	475	\$ 617,589
Term Loan, 3.76%, Maturing April 28, 2020	GBP	375	489,234
Bass Pro Group, LLC			
Term Loan, 4.00%, Maturing June 5, 2020		3,112	3,072,743
CDW, LLC			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 3.25%, Maturing April 29, 2020		2,583	2,584,889
Coinamatic Canada, Inc.		,	,,
Term Loan, 4.25%, Maturing May 14, 2022		55	53,985
David s Bridal, Inc.			22,222
Term Loan, 5.25%, Maturing October 11, 2019		2,662	2,412,759
Dollar Tree, Inc.		_,	_,,,_,,,
Term Loan, 3.50%, Maturing July 6, 2022		2,479	2,481,255
Evergreen Acqco 1 L.P.		2,,	2, 101,200
Term Loan, 5.00%, Maturing July 9, 2019		1,943	1,707,163
Harbor Freight Tools USA, Inc.		1,5 .0	1,707,100
Term Loan, 4.75%, Maturing July 26, 2019		1,146	1,150,185
J. Crew Group, Inc.		-,	-,,
Term Loan, 4.00%, Maturing March 5, 2021		3,873	2,661,130
Jo-Ann Stores, Inc.		2,2.2	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.00%, Maturing March 16, 2018		2,826	2,792,501
Men s Wearhouse, Inc. (The)		,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.50%, Maturing June 18, 2021		1,123	1,080,186
Michaels Stores, Inc.		-,	-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 3.75%, Maturing January 28, 2020		4,425	4,418,770
Term Loan, 4.00%, Maturing January 28, 2020		1,068	1,068,768
Neiman Marcus Group, Inc. (The)		,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.25%, Maturing October 25, 2020		3,346	3,014,079
Party City Holdings, Inc.		-,	2,021,012
Term Loan, 4.25%, Maturing August 19, 2022		4,146	4,120,032
PetSmart, Inc.		.,	,,,,,,,,,,
Term Loan, 4.25%, Maturing March 11, 2022		5,841	5,826,730
PFS Holding Corporation		2,010	2,020,.00
Term Loan, 4.50%, Maturing January 31, 2021		293	269,563
Pier 1 Imports (U.S.), Inc.			,
Term Loan, 4.50%, Maturing April 30, 2021		662	605,272
Rent-A-Center, Inc.			
Term Loan, 3.75%, Maturing March 19, 2021		579	567,584
Spin Holdco, Inc.			,
Term Loan, 4.25%, Maturing November 14, 2019		1,947	1,919,261
Toys R Us Property Company I, LLC		1,5 . ,	1,515,201
Term Loan, 6.00%, Maturing August 21, 2019		2,263	2,064,466
Vivarte SA			_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup>	EUR	836	842,589
Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup>	EUR	1,252	469,076
Term Loan, 0.10%, (0.10% Cash, 0.00% PIK), Maturing October 29, 2021 <sup>(3)</sup>	EUR	204	0
20m. 20m., 0.10 %, (0.10 % Cubil, 0.00 % Fifty, Fidutiffing October 2), 2021	Lon	201	

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

Second Foundry Company   1,983   1,972,704   1,983   1,972,704   1,983   1,972,704   1,983   1,972,704   1,983   1,972,704   1,983   1,972,704   1,983   1,972,704   1,984,859   1,984,8	Powerway/Transka Decaription	Principal Amount* (000 s omitted)		Value
Term Loan, 6.75%, Maturing June 14, 2021         1,948         1,972,704           Zecklaman Industries, Inc.         1,194         1,194,459           Earth Loan, 6.00%, Maturing June 14, 2021         1,194,459           Surface Transport 0.2%           Hertz Corporation (The)           Term Loan, 5.05%, Maturing June 30, 2023         1,275         5         1,277,192           Kenan Advantage Group Inc.           Term Loan, 4.00%, Maturing July 31, 2022         408         36,533           Term Loan, 4.00%, Maturing July 31, 2022         408         46,673           Term Loan, 4.00%, Maturing July 31, 2022         408         46,673           Term Loan, 4.00%, Maturing July 31, 2022         408         46,673           Term Loan, 4.00%, Maturing July 31, 2022         408         46,673           Term Loan, 4.00%, Maturing July 15, 2019         1,745         \$ 1,237,109           Term Loan, 5.00%, Maturing July 15, 2019         1,745         \$ 1,237,109           Term Loan, 5.00%, Maturing August 6, 202         2,85         \$ 2,873,874           Term Loan, 5.00%, Maturing August 6, 202         2,85         \$ 2,806,87           Term Loan, 5.00%, Maturing August 8, 2019 <th< th=""><th>Borrower/Tranche Description</th><th>(000 s offitted)</th><th></th><th>vaiue</th></th<>	Borrower/Tranche Description	(000 s offitted)		vaiue
Zekchman Industries, Inc.         I, 194, 499           Term Loan, 6,00%, Maturing June 14, 2021         1, 194, 499           Surface Transport 0.2%           Hertz Corporation (The)           Term Loan, 3,50%, Maturing June 30, 2023         1, 275         \$ 1, 277, 192           Kenan Advanting Group, Inc.         155         \$ 44, 50         \$ 4, 50           Term Loan, 1, 50%, Maturing July 31, 2022         133         313, 337         Term Loan, 4, 00%, Maturing July 31, 2022         133         1, 216, 612           Term Loan, 4, 00%, Maturing March 3, 2021         2,053         1, 716, 612         \$ 3, 587, 493           Term Loan, 4,00%, Maturing March 3, 2021         2,053         1, 716, 612         \$ 3, 587, 493           Term Loan, 55%, Maturing March 3, 2021         2,053         1, 716, 612         \$ 3, 587, 493         \$ 1, 777, 109 </td <td></td> <td>1 082</td> <td>•</td> <td>1 072 704</td>		1 082	•	1 072 704
Term Loan, 6.00%, Maturing June 14, 2021         1,194, 459           Surface Transport 0.2%           Hertz Corporation (The)           Term Loan, 3.50%, Maturing June 30, 2023         1,275         \$ 1,277, 192           Kenan Advantage Group Inc.         5         5,45,65           Term Loan, 1.00%, Maturing Juny 31, 2022         133         132,397           Term Loan, 4.00%, Maturing May 13, 2022         408         406,731           Step Land, 4.00%, Maturing May 10, 2022         408         406,731           Term Loan, 4.00%, Maturing May 10, 2022         408         406,731           Term Loan, 4.00%, Maturing March 3, 2021         2,053         1,716,612           Term Loan, 4.00%, Maturing March 3, 2021         2,053         1,716,612           Term Loan, 5.00%, Maturing July 15, 2019         1,745         \$ 1,737,109           Term Loan, 3.75%, Maturing Jung 30, 2019         1,745         \$ 1,737,109           Term Loan, 5.00%, Maturing August 6, 2021         2,074         1,807,835           Term Loan, 5.00%, Maturing August 8, 2019         2,385         2,806,837           Term Loan, 5.00%, Maturing August 8, 2019         2,756         2,906,212           Term Loan, 3.50%, Mat		1,983	Ф	1,972,704
Surface Transport 0.2%   Hertz Corporation (The)		1 104		1 104 450
Surface Transport 0.2%   Hertz Corporation (The)   Term Loan, 3.50%, Maturing June 30, 2023   1,275   5   1,277, 192   1,275   5   1,277, 192   1,275   1,275   1,275   1,277, 192   1,275   1,275   1,275   1,277, 192   1,275   1,	Term Loan, 0.00%, Maturing June 14, 2021	1,194		1,194,439
Surface Transport 0.2%   Hertz Corporation (The)   Term Loan, 3.50%, Maturing June 30, 2023   1,275   5   1,277, 192   1,275   5   1,277, 192   1,275   1,275   1,275   1,277, 192   1,275   1,275   1,275   1,277, 192   1,275   1,			Ф	0.220.520
Hert Loop of Sols Maturing June 30, 2023   5, 12,71, 192   1, 202   1, 203   1, 20			Þ	9,328,528
Hert Loop of Sols Maturing June 30, 2023   5, 12,71, 192   1, 202   1, 203   1, 20	Surface Transport 0.2%			
Term Loan, 3.50%, Maturing June 30, 2023         1,277, 192           Kenan Advantage Group, Inc.         5         54,561           Term Loan, 1.50%, Maturing July 31, 2022         133         132,397           Term Loan, 4.00%, Muturing July 31, 2022         408         406,731           Stena International Sar.I.         2,053         1,716,612           Term Loan, 4.00%, Maturing March 3, 2021         2,053         1,716,612           Telecommunications 1.5%           Telecommunications 1.5%           Telecommunications 1.5%           Term Loan, 3.75%, Maturing July 15, 2019         1,745         \$ 1,737,109           Intelest Jackson Holdings S.A.           Term Loan, 3.75%, Maturing July 15, 2019         1,745         \$ 1,737,109           Intelest Jackson Holdings S.A.           Term Loan, 5.59%, Muturing July 15, 2019         2,074         1,897,481           Term Loan, 5.59%, Muturing July 15, 2019         2,074         1,897,481           Term Loan, 5.59%, Muturing April 29, 2022         2,885         2,890,637           Sprivers Holdings, Inc.           Term Loan, 4.00%, Muturing April 23, 2019         2,76         2,096,212           Term Loan, 4.00%				
Kena Advantage Group, Inc.         55         54,561           Term Loan, 1,50%, Maturing July 31, 2022         133         132,397           Term Loan, 4,00%, Maturing July 31, 2022         408         406,731           Term Loan, 4,00%, Maturing July 31, 2022         203         1,716,612           Stena International Sa.r.T.         2,053         1,716,612           Term Loan, 4,00%, Maturing March 3, 2021         2,053         1,716,612           Term Loan, 3,55%, Maturing July 15, 2019         1,745         \$ 1,737,109           Term Loan, 3,75%, Maturing July 15, 2019         1,000         9,178,375           Term Loan, 3,75%, Maturing June 30, 2019         2,014         1,897,481           Term Loan, 5,50%, Maturing August 6, 2021         2,074         1,897,481           Mitel US Holdings, Inc.         2,074         2,896,637           Term Loan, 5,50%, Maturing August 6, 2021         2,345         2,890,637           Term Loan, 5,50%, Maturing April 23, 2019         2,345         1,706,602           Term Loan, 3,50%, Maturing April 23, 2019         5,723         5,701,640           Term Loan, 3,50%, Maturing March 28, 2019         3,73         3,501,640           Term Loan, 3,50%, Maturing May 3, 2020 </td <td></td> <td>1 275</td> <td>\$</td> <td>1 277 192</td>		1 275	\$	1 277 192
Term Loan, 1,50%, Maturing January 31, 2017 <sup>80</sup> 313         132,307           Term Loan, 4,00%, Maturing July 31, 2022         408         406,731           Stena International S.a.r.I.         2,053         1,716,612           Term Loan, 4,00%, Maturing March 3, 2021         2,053         1,716,612           Term Loan, 4,00%, Maturing March 3, 2021         2,053         1,716,612           Term Loan, 4,00%, Maturing March 3, 2021         2,053         1,716,612           Term Loan, 3,75%, Maturing July 15, 2019         1         5         1,337,109           Intestar Jackson Holdings S.A.           Term Loan, 3,75%, Maturing June 30, 2019         10,100         9,178,375         1,874,81           Term Loan, 5,50%, Maturing April 29, 2021         2,004         1,897,481           Term Loan, 5,50%, Maturing April 29, 2022         2,885         2,890,637           Springers Holdings, Inc.         2,345         1,770,389           Term Loan, 4,00%, Maturing April 23, 2019         2,345         1,770,389           Term Loan, 3,50%, Maturing April 23, 2019         5,22         5,701,640           Williams, Loan, 3,50%, Maturing April 23, 2019         3,30         3,502,444           Term Loan, 3,		1,273	Ψ	1,277,172
Term Loan, 4,00%, Maturing July 31, 2022         408         406,731           Stena International Sa.ar.1.         2,053         1,76,612           Term Loan, 4,00%, Maturing March 3, 2021         2,053         1,76,612           \$ 3,587,493           Telecommunications 1.5%           Ciena Corporation           Term Loan, 3,75%, Maturing July 15, 2019         1,745         \$ 1,737,109           International, 3,75%, Maturing June 30, 2019         1,010         9,178,375           IPC Corp.         2,074         1,897,481           Mitel US Holdings, Inc.         2         2,815         2,890,637           Term Loan, 5,50%, Maturing April 29, 2022         2,885         2,890,637           Syniverse Holdings, Inc.           Term Loan, 4,00%, Maturing April 23, 2019         2,345         1,770,389           Term Loan, 4,00%, Maturing April 23, 2019         2,345         1,770,389           Term Loan, 3,50%, Maturing March 28, 2019         9         9,50,612           Term Loan, 3,50%, Maturing March 28, 2019         9         9,50,612           Term Loan, 3,50%, Maturing May 37, 2020         1,213         \$ 1,190,776           Term Loan, 3,50%, Maturing January 15, 2021		55		54 561
Term Loan, 4,00%, Maturing July 31, 2022         408         406,731           Stena International S.a.r.I.         2,053         1,716,612           Term Loan, 4,00%, Maturing March 3, 2021         2,053         1,766,612           Telecommunications 1.5%           Cleina Corporation           Term Loan, 3,75%, Maturing July 15, 2019         1,745         \$ 1,737,109           Intelsal Jackson Holdings S.A.         0,100         9,178,375           PC Corp.         2,074         1,897,481           Term Loan, 5,50%, Maturing June 30, 2019         2,074         1,897,481           Mitel US Holdings, Inc.         2,085         2,890,637           Term Loan, 5,50%, Maturing April 23, 2019         2,345         1,770,389           Term Loan, 4,00%, Maturing April 23, 2019         2,345         1,770,389           Term Loan, 3,50%, Maturing March 28, 2019         2,76         2,905,212           Terest Canada         2         2,76         2,905,212           Term Loan, 3,50%, Maturing March 28, 2019         963         959,604           Willities 1.1%         2         1,213         \$ 1,190,776           Term Loan, 3,50%, Maturing January 31, 2022         3,73         3,702,213           Term Loan, 3,25%, Maturing January 15, 2021         3,73				
Steam International Sa.r.l.				,
Term Loan, 4.00%, Maturing March 3, 2021         2,053         1,716,612           Telecommunications 1.5%           Ciena Corporation           Term Loan, 3,75%, Maturing July 15, 2019         1,745         \$ 1,737,109           Intelsat Jackson Holdings S.A.           Term Loan, 3,75%, Maturing June 30, 2019         10,100         9,178,375           Intels June 30, 2019         2,074         1,897,481           Term Loan, 5,50%, Maturing August 6, 2021         2,074         1,897,481           Millet US Holdings, Inc.           Term Loan, 4,00%, Maturing April 23, 2019         2,885         2,890,637           Symiverse Holdings, Inc.           Term Loan, 4,00%, Maturing April 23, 2019         2,345         1,770,389           Term Loan, 3,50%, Maturing March 28, 2019         5,723         5,701,640           Willities 1,1%           Calpine Corporation           Term Loan, 3,50%, Maturing May 3, 2020         1,213         5,190,776           Term Loan, 3,25%, Maturing January 31, 2022         1,216         1,190,776           Term Loan, 3,55%, Maturing May 27, 2022         3,737         3,702,213           Dynegy Holdin		408		400,731
Telecommunications 1.5%   Ciena Corporation		2.052		1 716 612
Telecommunications 1.5%           Ciena Corporation         1,745         \$ 1,737,109           Intelsat Jackson Holdings N.A.         10,100         9,178,375           Ferm Loan, 3,75%, Maturing June 30, 2019         10,100         9,178,375           Fer Corp.         2,074         1,897,481           Term Loan, 5,50%, Maturing Agent 29, 2022         2,885         2,890,637           Synivers Holdings, Inc.         2,345         1,770,389           Term Loan, 4,00%, Maturing April 23, 2019         2,345         1,770,389           Term Loan, 4,00%, Maturing April 23, 2019         2,776         2,096,212           Term Loan, 3,50%, Maturing March 28, 2019         5,723         5,701,640           Windstream Corporation         963         959,604           Term Loan, 3,50%, Maturing August 8, 2019         963         959,604           Utilities 1.1%           Calpine Construction Finance Company L.P.           Term Loan, 3,20%, Maturing May 3, 2020         1,213         \$ 1,190,776           Term Loan, 3,25%, Maturing January 31, 2022         3,737         3,702,213           Dynegy Holdings, Inc.           Term Loan, 3,50%, Maturing April 23, 2020         4,111         4,032,451           Term Loan, 5,75%, Maturing April 23, 2020 <td>Term Loan, 4.00%, Maturing March 3, 2021</td> <td>2,033</td> <td></td> <td>1,/10,012</td>	Term Loan, 4.00%, Maturing March 3, 2021	2,033		1,/10,012
Ciena Corporation         1,715%, Maturing July 15, 2019         1,715%, Maturing July 15, 2019         1,715%, Maturing June 30, 2019         1,715%, Maturing June 30, 2019         1,010         9,178,375           Term Loan, 3.75%, Maturing August 6, 2021         2,074         1,897,481           Miter US Holdings, Inc.           Erm Loan, 5.05%, Maturing April 29, 2022         2,885         2,890,637           Term Loan, 4.00%, Maturing April 23, 2019         2,345         1,770,389           Term Loan, 4.00%, Maturing April 23, 2019         2,345         1,770,389           Term Loan, 3.50%, Maturing March 28, 2019         2,325         2,325         2,345         3,701,408           Wildities I.1         8         2,62,334         1,770,389           Term Loan, 3.50%, Maturing March 28, 2019         9         3         5,701,640           Wildities I.1         8         2,62,31,447           Wildities I.1         8         2,62,31,447           Wildities I.1         8         1,92,23         1,92,23			\$	3,587,493
Ciena Corporation         1,715%, Maturing July 15, 2019         1,715%, Maturing July 15, 2019         1,715%, Maturing June 30, 2019         1,715%, Maturing June 30, 2019         1,010         9,178,375           Term Loan, 3.75%, Maturing August 6, 2021         2,074         1,897,481           Miter US Holdings, Inc.           Erm Loan, 5.05%, Maturing April 29, 2022         2,885         2,890,637           Term Loan, 4.00%, Maturing April 23, 2019         2,345         1,770,389           Term Loan, 4.00%, Maturing April 23, 2019         2,345         1,770,389           Term Loan, 3.50%, Maturing March 28, 2019         2,325         2,325         2,345         3,701,408           Wildities I.1         8         2,62,334         1,770,389           Term Loan, 3.50%, Maturing March 28, 2019         9         3         5,701,640           Wildities I.1         8         2,62,31,447           Wildities I.1         8         2,62,31,447           Wildities I.1         8         1,92,23         1,92,23	Talacamannications 150			
Term Loan, 3.75%, Maturing July 15, 2019         1,745         \$ 1,737,109           Intelsat Jackson Holdings S.A.         10,100         9,178,375           IPC Corp.         2,074         1,897,481           Iffer Loan, 3.55%, Maturing August 6, 2021         2,074         1,897,481           Mitel US Holdings, Inc.         2,885         2,890,637           Term Loan, 5.50%, Maturing April 29, 2022         2,885         2,890,637           Syniverse Holdings, Inc.         2,776         2,096,212           Term Loan, 4,00%, Maturing April 23, 2019         2,76         2,096,212           Telesat Canada         5,723         5,701,640           Term Loan, 3,50%, Maturing March 28, 2019         963         959,604           Windstream Corporation         963         959,604           Term Loan, 3,50%, Maturing August 8, 2019         963         959,604           Utilities 1.1%           Calpine Construction Finance Company L.P.           Term Loan, 3,00%, Maturing Many 3, 2020         1,213         1,190,776           Term Loan, 3,25%, Maturing January 31, 2022         3,23         3,702,213           Tynegy Holdings, Inc.         2         4,111         4,032,451           Term Loan, 5,50%, Maturing May 28, 2021         1,445         1,444,				
Intelsat Jackson Holdings S.A.   Term Loan, 3.75%, Maturing June 30, 2019   10,100   9,178,375   10°C Corp.   1897,481   1897,481   1816   1816   1897,481   1816   1897,481   1816	•	1 745	\$	1 737 109
Term Loan, 3.75%, Maturing June 30, 2019         10,100         9,178,375           IPC Corp.         2,074         1,897,481           Term Loan, 5.50%, Maturing April 29, 2022         2,885         2,890,637           Syniverse Holdings, Inc.         2         2,485         1,770,389           Term Loan, 4,00%, Maturing April 23, 2019         2,345         1,770,389         1,770,389         2,762         2,096,212         2         2         2,706,212         2         2,706,212         2         2,706,212         2         2,706,212         2         2,706,212         2         2,906,212         2         2,906,212         2         2,906,212         2         2,906,212         2         2,906,212         2         2,906,212         2         2,906,212         2         2,906,212         2         2,906,212         2         2,906,212         2         2,906,212         2         2,906,212         2         2,906,212         2         3,906,212         2         3,906,212         2         3,906,212         2         3,906,212         2         3,906,212         2         3,906,212         2         3,906,212         2         3,144         3,144         3,144         3,144         3,144         3,144         3,144         3,144<		1,710	Ψ	1,737,107
PC Corp.           Term Loan, 5.50%, Maturing August 6, 2021         2,074         1,897,481           Mitel US Holdings, Inc.         2,885         2,890,637           Term Loan, 5.50%, Maturing April 29, 2022         2,885         2,890,637           Syniverse Holdings, Inc.         2,245         1,770,389           Term Loan, 4.00%, Maturing April 23, 2019         2,776         2,096,212           Term Loan, 3.50%, Maturing March 28, 2019         5,723         5,701,640           Windstream Corporation           Term Loan, 3.50%, Maturing August 8, 2019         963         959,604           Vilities 1.1%           Calpine Construction Finance Company L.P.           Term Loan, 3.00%, Maturing May 3, 2020         1,213         \$ 1,190,776           Term Loan, 3.05%, Maturing January 31, 2022         1,216         1,196,097           Calpine Corporation           Term Loan, 3.50%, Maturing May 27, 2022         3,737         3,702,213           Dynegy Holdings, Inc.           Term Loan, 4.00%, Maturing April 23, 2020         4,111         4,032,451           Lectrical Components International, Inc.           Term Loan, 5.75%, Maturing May 28, 2021         5,12         <		10 100		0 178 375
Term Loan, 5.50%, Maturing August 6, 2021         2,074         1,897,481           Mitel US Holdings, Inc.         2,885         2,890,637           Syniverse Holdings, Inc.         32,345         1,770,389           Term Loan, 4.00%, Maturing April 23, 2019         2,776         2,096,212           Term Loan, 4.00%, Maturing April 23, 2019         5,723         5,701,640           Term Loan, 3.50%, Maturing March 28, 2019         5,723         5,701,640           Williams Corporation           Term Loan, 3.50%, Maturing August 8, 2019         963         959,604           Utilities 1.1%           Calpine Construction Finance Company L.P.           Term Loan, 3.00%, Maturing May 3, 2020         1,213         1,190,776           Term Loan, 3.25%, Maturing May 27, 2022         3,737         3,702,213           Dynegy Holdings, Inc.           Term Loan, 3.50%, Maturing April 23, 2020         4,111         4,032,451           Dynegy Holdings, Inc.           Term Loan, 5,75%, Maturing May 28, 2021         4,111         4,032,451           Ever Loan, 5,75%, Maturing January 15, 2021         512         510,595           Term Loan, 4,75%, Maturing January 15, 2021         698         696,504     <		10,100		9,170,373
Mitel US Holdings, Inc.           Term Loan, 5.50%, Maturing April 29, 2022         2,885         2,890,637           Syniverse Holdings, Inc.         2,345         1,770,389           Term Loan, 4.00%, Maturing April 23, 2019         2,776         2,096,212           Telesat Canada         Term Loan, 3.50%, Maturing March 28, 2019         5,723         5,701,640           Windstream Corporation         Term Loan, 3.50%, Maturing August 8, 2019         963         959,604           Utilities 1.1%         Early Construction Finance Company L.P.           Term Loan, 3.00%, Maturing May 3, 2020         1,213         \$ 1,190,776           Term Loan, 3.00%, Maturing January 31, 2022         1,216         1,196,097           Calpine Corporation         Term Loan, 3.50%, Maturing May 27, 2022         3,737         3,702,213           Dynegy Holdings, Inc.         Term Loan, 4,00%, Maturing April 23, 2020         4,111         4,032,451           Term Loan, 5,55%, Maturing May 28, 2021         1,445         1,444,682           Term Loan, 4,75%, Maturing January 15, 2021         512         510,595           Term Loan, 4,75%, Maturing January 15, 2021         698         696,504           Term Lo		2.074		1 807 481
Term Loan, 5.50%, Maturing April 29, 2022         2,885         2,890,637           Syniverse Holdings, Inc.         3,45         1,770,389           Term Loan, 4.00%, Maturing April 23, 2019         2,76         2,096,212           Term Loan, 3.50%, Maturing March 28, 2019         5,723         5,701,640           Windstream Corporation         Term Loan, 3.50%, Maturing August 8, 2019         963         959,604           Utilities 1.1%           Calpine Construction Finance Company L.P.           Term Loan, 3.00%, Maturing May 3, 2020         1,213         \$ 1,190,776           Term Loan, 3.09%, Maturing May 3, 2020         1,213         \$ 1,190,776           Term Loan, 3.09%, Maturing May 27, 2022         3,737         3,702,213           Dyney Holdings, Inc.           Term Loan, 4.00%, Maturing April 23, 2020         4,111         4,032,451           Electrical Components International, Inc.         1,445         1,444,682           EWT Holdings III Corp.           Term Loan, 4.75%, Maturing January 15, 2021         512         510,595           Term Loan, 4.75%, Maturing January 15, 2021         698         696,504           Cerm Loan, 5.50%, Maturing December 19, 2021         143		2,074		1,097,401
Syniverse Holdings, Inc.           Term Loan, 4.00%, Maturing April 23, 2019         2,345         1,770,882           Term Loan, 4.00%, Maturing April 23, 2019         2,096,212           Telesat Canada         Term Loan, 3.50%, Maturing March 28, 2019         5,723         5,701,640           Windstream Corporation         Term Loan, 3.50%, Maturing August 8, 2019         963         959,604           Utilities 1.1%         Earn Loan, 3.00%, Maturing May 3, 2020         Term Loan, 3.00%, Maturing May 3, 2020         1,213         \$ 1,190,776           Term Loan, 3.50%, Maturing January 31, 2022         1,216         1,196,097           Carpine Corporation         Term Loan, 3.50%, Maturing May 27, 2022         3,373         3,702,213           Term Loan, 3.00%, Maturing April 23, 2020         4,111         4,032,451           Electrical Components International, Inc.         Term Loan, 5,75%, Maturing May 28, 2021         1,445         1,444,682           EWT Holdings III Corp.         Term Loan, 4,75%, Maturing January 15, 2021         512         510,595           Term Loan, 4,75%, Maturing January 15, 2021         512         510,595		2 995		2 900 627
Term Loan, 4.00%, Maturing April 23, 2019         2,345         1,770,389           Term Loan, 4.00%, Maturing April 23, 2019         2,776         2,096,212           Telesat Canada           Term Loan, 3.50%, Maturing March 28, 2019         5,723         5,701,640           Windstream Corporation           Term Loan, 3.50%, Maturing August 8, 2019         963         959,604           Utilities 1.1%           Calpine Construction Finance Company L.P.           Term Loan, 3.00%, Maturing May 3, 2020         1,213         \$ 1,190,776           Term Loan, 3.25%, Maturing January 31, 2022         1,216         1,196,097           Calpine Corporation         3,737         3,702,213           Term Loan, 3.50%, Maturing May 27, 2022         3,737         3,702,213           Dynegy Holdings, Inc.           Term Loan, 4.00%, Maturing April 23, 2020         4,111         4,032,451           Electrical Components International, Inc.           Term Loan, 5.75%, Maturing May 28, 2021         512         510,595           Term Loan, 4.75%, Maturing January 15, 2021         512         510,595           Term Loan, 5.50%, Maturing January 15, 2021         698         696,504		2,003		2,090,037
Term Loan, 4.00%, Maturing April 23, 2019         2,776         2,096,212           Telesat Canada         Term Loan, 3.50%, Maturing March 28, 2019         5,723         5,701,640           Windstream Corporation         Term Loan, 3.50%, Maturing August 8, 2019         963         959,604           Utilities 1.1%         Calpine Construction Finance Company L.P.           Term Loan, 3.00%, Maturing May 3, 2020         1,213         1,190,776           Term Loan, 3.25%, Maturing January 31, 2022         1,216         1,196,097           Calpine Corporation         Term Loan, 3.50%, Maturing May 27, 2022         3,737         3,702,213           Dynegy Holdings, Inc.         Term Loan, 4.00%, Maturing April 23, 2020         4,111         4,032,451           Electrical Components International, Inc.         Term Loan, 5,75%, Maturing May 28, 2021         1,445         1,444,682           EWT Holdings III Corp.         512         510,595           Term Loan, 5,50%, Maturing January 15, 2021         512         510,595           Term Loan, 5,50%, Maturing January 15, 2021         698         696,504           Granite Acquisition, Inc.         Term Loan, 5,50%, Maturing December 19, 2021         143         137,683           Term Loan, 5,00%, Maturing December 19, 2021         3,208         3,082,212		2 3/15		1 770 380
Telesat Canada           Term Loan, 3.50%, Maturing March 28, 2019         5,723         5,701,640           Windstream Corporation           Term Loan, 3.50%, Maturing August 8, 2019         963         959,604           Utilities 1.1%           Calpine Construction Finance Company L.P.           Term Loan, 3.00%, Maturing May 3, 2020         1,213         \$ 1,190,776           Term Loan, 3.25%, Maturing January 31, 2022         1,216         1,196,097           Calpine Corporation           Term Loan, 3.50%, Maturing May 27, 2022         3,737         3,702,213           Dynegy Holdings, Inc.           Term Loan, 4.00%, Maturing April 23, 2020         4,111         4,032,451           Electrical Components International, Inc.           Term Loan, 5.75%, Maturing May 28, 2021         1,445         1,444,682           EWT Holdings III Corp.           Term Loan, 4.75%, Maturing January 15, 2021         512         510,595           Term Loan, 5.50%, Maturing January 15, 2021         512         510,595           Term Loan, 5.00%, Maturing December 19, 2021         143         137,683           Term Loan, 5.00%, Maturing December 19, 2021				
Term Loan, 3.50%, Maturing March 28, 2019       5,723       5,701,640         Windstream Corporation         Term Loan, 3.50%, Maturing August 8, 2019       963       959,604         Utilities 1.1%         Calpine Construction Finance Company L.P.         Term Loan, 3.00%, Maturing May 3, 2020       1,213       \$ 1,190,776         Term Loan, 3.50%, Maturing January 31, 2022       1,216       1,196,097         Calpine Corporation         Term Loan, 3.50%, Maturing May 27, 2022       3,737       3,702,213         Dynegy Holdings, Inc.         Term Loan, 4.00%, Maturing April 23, 2020       4,111       4,032,451         Electrical Components International, Inc.         Term Loan, 5.75%, Maturing May 28, 2021       1,445       1,444,682         EWT Holdings III Corp.         Term Loan, 4.75%, Maturing January 15, 2021       512       510,595         Term Loan, 5.50%, Maturing January 15, 2021       512       510,595         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212		2,770		2,090,212
Windstream Corporation         Term Loan, 3.50%, Maturing August 8, 2019       963       959,604         Left Loan, 3.50%, Maturing May 20       26,231,447         Utilities 1.1%         Calpine Construction Finance Company L.P.         Term Loan, 3.00%, Maturing May 3, 2020       1,213       1,190,776         Term Loan, 3.25%, Maturing January 31, 2022       1,216       1,196,097         Calpine Corporation         Term Loan, 3.50%, Maturing May 27, 2022       3,737       3,702,213         Dynegy Holdings, Inc.         Term Loan, 4.00%, Maturing April 23, 2020       4,111       4,032,451         Eterm Loan, 5.75%, Maturing May 28, 2021       1,445       1,444,682         EWT Holdings III Corp.         Term Loan, 4.75%, Maturing January 15, 2021       512       510,595         Term Loan, 5.50%, Maturing January 15, 2021       512       510,595         Term Loan, 5.50%, Maturing January 15, 2021       698       696,504         Carnie Acquisition, Inc.         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212 </td <td></td> <td>5 723</td> <td></td> <td>5 701 640</td>		5 723		5 701 640
Term Loan, 3.50%, Maturing August 8, 2019       963       959,604         Litilities 1.1%         Calpine Construction Finance Company L.P.         Term Loan, 3.00%, Maturing May 3, 2020       1,213       1,190,776         Term Loan, 3.25%, Maturing January 31, 2022       1,216       1,196,097         Calpine Corporation         Term Loan, 3.50%, Maturing May 27, 2022       3,737       3,702,213         Dynegy Holdings, Inc.         Term Loan, 4.00%, Maturing April 23, 2020       4,111       4,032,451         Electrical Components International, Inc.         Term Loan, 5.75%, Maturing May 28, 2021       1,445       1,444,682         EWT Holdings III Corp.         Term Loan, 4.75%, Maturing January 15, 2021       510,595         Term Loan, 5.50%, Maturing January 15, 2021       510,595         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,		5,725		3,701,040
\$ 26,231,447         Utilities 1.1%         Calpine Construction Finance Company L.P.         Term Loan, 3.00%, Maturing May 3, 2020       1,213       1,190,776         Term Loan, 3.25%, Maturing January 31, 2022       1,216       1,196,097         Calpine Corporation         Term Loan, 3.50%, Maturing May 27, 2022       3,737       3,702,213         Dynegy Holdings, Inc.         Term Loan, 4.00%, Maturing April 23, 2020       4,111       4,032,451         Electrical Components International, Inc.         Term Loan, 5.75%, Maturing May 28, 2021       1,445       1,444,682         EWT Holdings III Corp.         Term Loan, 4.75%, Maturing January 15, 2021       512       510,595         Term Loan, 5.50%, Maturing January 15, 2021       698       696,504         Granite Acquisition, Inc.         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212		963		959,604
Utilities 1.1%         Calpine Construction Finance Company L.P.         Term Loan, 3.00%, Maturing May 3, 2020       1,213       \$ 1,190,776         Term Loan, 3.25%, Maturing January 31, 2022       1,216       1,196,097         Calpine Corporation         Term Loan, 3.50%, Maturing May 27, 2022       3,737       3,702,213         Dynegy Holdings, Inc.         Term Loan, 4.00%, Maturing April 23, 2020       4,111       4,032,451         Electrical Components International, Inc.         Term Loan, 5.75%, Maturing May 28, 2021       1,445       1,444,682         EWT Holdings III Corp.         Term Loan, 4.75%, Maturing January 15, 2021       512       510,595         Term Loan, 5.50%, Maturing January 15, 2021       698       696,504         Granite Acquisition, Inc.         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Calpine Construction Finance Company L.P.         Term Loan, 3.00%, Maturing May 3, 2020       1,213       \$ 1,190,776         Term Loan, 3.25%, Maturing January 31, 2022       1,216       1,196,097         Calpine Corporation         Term Loan, 3.50%, Maturing May 27, 2022       3,737       3,702,213         Dynegy Holdings, Inc.         Term Loan, 4.00%, Maturing April 23, 2020       4,111       4,032,451         Electrical Components International, Inc.         Term Loan, 5.75%, Maturing May 28, 2021       1,445       1,444,682         EWT Holdings III Corp.         Term Loan, 4.75%, Maturing January 15, 2021       512       510,595         Term Loan, 5.50%, Maturing January 15, 2021       698       696,504         Granite Acquisition, Inc.         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212			\$	26,231,447
Term Loan, 3.00%, Maturing May 3, 2020       1,213       \$ 1,190,776         Term Loan, 3.25%, Maturing January 31, 2022       1,216       1,196,097         Calpine Corporation         Term Loan, 3.50%, Maturing May 27, 2022       3,737       3,702,213         Dynegy Holdings, Inc.         Term Loan, 4.00%, Maturing April 23, 2020       4,111       4,032,451         Electrical Components International, Inc.         Term Loan, 5.75%, Maturing May 28, 2021       1,445       1,444,682         EWT Holdings III Corp.         Term Loan, 4.75%, Maturing January 15, 2021       512       510,595         Term Loan, 5.50%, Maturing January 15, 2021       698       696,504         Granite Acquisition, Inc.         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212				
Term Loan, 3.25%, Maturing January 31, 2022       1,216       1,196,097         Calpine Corporation         Term Loan, 3.50%, Maturing May 27, 2022       3,737       3,702,213         Dynegy Holdings, Inc.         Term Loan, 4.00%, Maturing April 23, 2020       4,111       4,032,451         Electrical Components International, Inc.         Term Loan, 5.75%, Maturing May 28, 2021       1,445       1,444,682         EWT Holdings III Corp.         Term Loan, 4.75%, Maturing January 15, 2021       512       510,595         Term Loan, 5.50%, Maturing January 15, 2021       698       696,504         Granite Acquisition, Inc.         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212				
Calpine Corporation         Term Loan, 3.50%, Maturing May 27, 2022       3,737       3,702,213         Dynegy Holdings, Inc.         Term Loan, 4.00%, Maturing April 23, 2020       4,111       4,032,451         Electrical Components International, Inc.         Term Loan, 5.75%, Maturing May 28, 2021       1,445       1,444,682         EWT Holdings III Corp.         Term Loan, 4.75%, Maturing January 15, 2021       512       510,595         Term Loan, 5.50%, Maturing January 15, 2021       698       696,504         Granite Acquisition, Inc.         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212			\$	
Term Loan, 3.50%, Maturing May 27, 2022       3,737       3,702,213         Dynegy Holdings, Inc.         Term Loan, 4.00%, Maturing April 23, 2020       4,111       4,032,451         Electrical Components International, Inc.         Term Loan, 5.75%, Maturing May 28, 2021       1,445       1,444,682         EWT Holdings III Corp.         Term Loan, 4.75%, Maturing January 15, 2021       512       510,595         Term Loan, 5.50%, Maturing January 15, 2021       698       696,504         Granite Acquisition, Inc.         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212		1,216		1,196,097
Dynegy Holdings, Inc.         Term Loan, 4.00%, Maturing April 23, 2020       4,111       4,032,451         Electrical Components International, Inc.         Term Loan, 5.75%, Maturing May 28, 2021       1,445       1,444,682         EWT Holdings III Corp.       512       510,595         Term Loan, 4.75%, Maturing January 15, 2021       698       696,504         Granite Acquisition, Inc.       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212				
Term Loan, 4.00%, Maturing April 23, 2020       4,111       4,032,451         Electrical Components International, Inc.       Term Loan, 5.75%, Maturing May 28, 2021       1,445       1,444,682         EWT Holdings III Corp.       Term Loan, 4.75%, Maturing January 15, 2021       512       510,595         Term Loan, 5.50%, Maturing January 15, 2021       698       696,504         Granite Acquisition, Inc.         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212		3,737		3,702,213
Term Loan, 4.00%, Maturing April 23, 2020       4,111       4,032,451         Electrical Components International, Inc.       Term Loan, 5.75%, Maturing May 28, 2021       1,445       1,444,682         EWT Holdings III Corp.       Term Loan, 4.75%, Maturing January 15, 2021       512       510,595         Term Loan, 5.50%, Maturing January 15, 2021       698       696,504         Granite Acquisition, Inc.         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212	Dynegy Holdings, Inc.			
Electrical Components International, Inc.         Term Loan, 5.75%, Maturing May 28, 2021       1,445       1,444,682         EWT Holdings III Corp.       512       510,595         Term Loan, 4.75%, Maturing January 15, 2021       698       696,504         Granite Acquisition, Inc.       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212		4,111		4,032,451
Term Loan, 5.75%, Maturing May 28, 2021       1,445       1,44682         EWT Holdings III Corp.         Term Loan, 4.75%, Maturing January 15, 2021       512       510,595         Term Loan, 5.50%, Maturing January 15, 2021       698       696,504         Granite Acquisition, Inc.         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212				
EWT Holdings III Corp.         Term Loan, 4.75%, Maturing January 15, 2021       512       510,595         Term Loan, 5.50%, Maturing January 15, 2021       698       696,504         Granite Acquisition, Inc.         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212	•	1,445		1,444,682
Term Loan, 4.75%, Maturing January 15, 2021       512       510,595         Term Loan, 5.50%, Maturing January 15, 2021       698       696,504         Granite Acquisition, Inc.         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212				
Term Loan, 5.50%, Maturing January 15, 2021       698       696,504         Granite Acquisition, Inc.         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212		512		510,595
Granite Acquisition, Inc.         Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212				
Term Loan, 5.00%, Maturing December 19, 2021       143       137,683         Term Loan, 5.00%, Maturing December 19, 2021       3,208       3,082,212				,
Term Loan, 5.00%, Maturing December 19, 2021 3,082,212		143		137.683
				,

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

Principal			
	Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
TPF II Power, LLC	1 720	ď	1 727 042
Term Loan, 5.52%, Maturing October 2, 2021	1,739	\$	1,737,943
		\$	19,272,390
		Ψ	19,272,390
Total Senior Floating-Rate Loans			
(identified cost \$1,003,874,156)		\$	961,046,578
G			
Corporate Bonds & Notes 53.8%			
	Principal		
	Amount*		
Security	(000 s omitted)		Value
Aerospace and Defense 0.8%			
Aerojet Rocketdyne Holdings, Inc.			
7.125%, 3/15/21	2,215	\$	2,337,379
CBC Ammo, LLC/CBC FinCo, Inc.	2.415		2.052.550
7.25%, 11/15/21 <sup>(8)</sup>	2,415		2,052,750
Hexcel Corp.	260		204.024
4.70%, 8/15/25	369		394,024
Huntington Ingalls Industries, Inc. 5.00%, 11/15/25 <sup>(8)</sup>	675		714 656
Orbital ATK, Inc.	073		714,656
5.25%, 10/1/21	1,515		1,588,902
TransDigm, Inc.	1,313		1,300,702
7.50%, 7/15/21	460		486,450
6.00%, 7/15/22	2,850		2,879,013
6.50%, 7/15/24	2,785		2,812,850
VistaJet Malta Finance PLC/VistaJet Co. Finance, LLC	,,,,,		, , , , , , , , , , , , , , , , , , , ,
7.75%, 6/1/20 <sup>(8)</sup>	2,490		1,139,175
		\$	14,405,199
Air Transport 0.1%			
WestJet Airlines, Ltd.			
3.50%, 6/16/21 <sup>(8)</sup>	2,000	\$	2,012,374
		\$	2,012,374
Automotivo 0.0%			
Automotive 0.9% American Axle & Manufacturing, Inc.			
5.125%, 2/15/19	660	\$	672,195
Deck Chassis Acquisition, Inc.	000	Ψ	072,193
10.00%, 6/15/23 <sup>(8)</sup>	1,840		1,909,000
FTE Verwaltungs GmbH	1,010		1,505,000
9.00%, 7/15/20 <sup>(9)</sup>	EUR 400		469,424
General Motors Co.			,
5.00%, 4/1/35	1,095		1,094,439
General Motors Financial Co., Inc.			
4.75%, 8/15/17	1,615		1,666,884
6.75%, 6/1/18	1,365		1,483,931
Jaguar Land Rover Automotive PLC			
5.00%, 2/15/22 <sup>(9)</sup>	GBP 400		540,487

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

\$ 14,849,009

Committee	Principal Amount* (000 s omitted)		Value
Security Banks and Thrifts 1.0%	(000 Somitted)		v alue
Australia and New Zealand Banking Group, Ltd.			
4.40%, 5/19/26 <sup>(8)</sup>	1,000	\$	1,027,386
Banco Bilbao Vizcaya Argentaria SA	1,000	Ψ	1,027,300
4.875%, 4/21/25 <sup>(8)</sup>	2,010		1,994,925
Banco do Brasil SA	2,010		1,551,525
9.00% to 6/18/24, 6/29/49 <sup>(8)(11)</sup>	801		624,780
BankUnited, Inc.			52.,,
4.875%, 11/17/25	1,815		1,888,907
Capital One Financial Corp.			
4.20%, 10/29/25	950		978,979
Credit Suisse Group Funding Guernsey, Ltd.			
4.55%, 4/17/26 <sup>(8)</sup>	250		260,544
Development Bank of Mongolia, LLC			
5.75%, 3/21/17 <sup>(9)</sup>	617		620,085
First Horizon National Corp.			
3.50%, 12/15/20	1,900		1,919,509
Flagstar Bancorp, Inc.			
6.125%, 7/15/21 <sup>(8)(12)</sup>	650		649,993
Lloyds Banking Group PLC			
4.582%, 12/10/25 <sup>(8)</sup>	1,715		1,728,130
Santander Issuances SAU			
5.179%, 11/19/25	2,000		2,002,678
Societe Generale SA	4.500		4 400 700
8.25% to 11/29/18, 12/31/49 <sup>(9)(11)</sup>	1,500		1,492,500
<b>Zions Bancorporation</b> 5.65% to 11/15/18, 11/15/23 <sup>(11)</sup>	1 900		1 004 175
3.03% to 11/13/16, 11/13/25 · /	1,890	\$	1,904,175 17,092,591
Beverage and Tobacco 0.3%			
Constellation Brands, Inc.	1.520	¢	1 729 000
6.00%, 5/1/22	1,530	\$	1,728,900
4.25%, 5/1/23	2,910		3,040,950
		\$	4,769,850
Brokerage/Securities Dealers/Investment Houses 0.1%			
Alliance Data Systems Corp.			
6.375%, 4/1/20 <sup>(8)</sup>	1,210	\$	1,223,613
		\$	1,223,613
Building and Development 1.9%			
Builders FirstSource, Inc.			
7.625%, 6/1/21 <sup>(8)</sup>	729	\$	765,450
10.75%, 8/15/23 <sup>(8)</sup>	745		813,912
Greystar Real Estate Partners, LLC			
8.25%, 12/1/22 <sup>(8)</sup>	1,855		1,919,925
HD Supply, Inc.	2 - 7 - 2		0.600.105
7.50%, 7/15/20	3,650		3,832,135
5.25%, 12/15/21 <sup>(8)</sup>	1,545		1,625,634
Hillman Group, Inc. (The)	2.665		2 205 175
6.375%, 7/15/22 <sup>(8)</sup>	2,665		2,385,175
MDC Holdings, Inc.			

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

	Principal		
	Amount*		<b>3</b> 7.1
Security Standard Industries Inc	(000 s omitted)		Value
<b>Standard Industries, Inc.</b> 5.375%, 11/15/24 <sup>(8)</sup>	2,825	\$	2,888,562
6.00%, 10/15/25 <sup>(8)</sup>	2,230	Ψ	2,341,500
TRI Pointe Group, Inc./TRI Pointe Homes, Inc.	2,230		2,541,500
4.375%, 6/15/19	1,725		1,742,250
5.875%, 6/15/24	2,235		2,282,494
USG Corp.	2,233		2,202,494
5.875%, 11/1/21 <sup>(8)</sup>	870		914,587
5.50%, 3/1/25(8)	345		362,681
5.30 %, 3/1/25*	J <del>4</del> J		302,081
		ф	22 522 465
		\$	32,722,467
Business Equipment and Services 1.3%			
Acosta, Inc.			
7.75%, 10/1/22 <sup>(8)</sup>	4 105	¢	2 622 662
FTI Consulting, Inc.	4,105	\$	3,622,663
	2.074		4 190 590
6.00%, 11/15/22	3,974		4,189,589
National CineMedia, LLC	2 000		2 212 600
7.875%, 7/15/21	3,090		3,213,600
6.00%, 4/15/22	3,625		3,770,000
ServiceMaster Co., LLC (The)	1.075		2.020.100
7.45%, 8/15/27	1,975		2,039,188
United Rentals North America, Inc.	1.167		1 212 (00
7.375%, 5/15/20	1,167		1,213,680
7.625%, 4/15/22	3,665		3,930,712
6.125%, 6/15/23	225		235,406
		\$	22,214,838
		Ψ	22,214,030
Cable and Satellite Television 2.9%			
Cable One, Inc.			
5.75%, 6/15/22 <sup>(8)</sup>	810	\$	832,275
Cablevision Systems Corp.	010	Ψ	032,273
7.75%, 4/15/18	1,055		1,132,142
CCO Holdings, LLC/CCO Holdings Capital Corp.	1,033		1,132,112
5.25%, 9/30/22	4,295		4,418,481
5.75%, 1/15/24	1,980		2,088,702
5.875%, 4/1/24 <sup>(8)</sup>			240,350
	230		
	230 3 605		
5.375%, 5/1/25 <sup>(8)</sup>	3,605		3,668,087
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup>			
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp.	3,605 1,885		3,668,087 1,946,263
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup>	3,605		3,668,087
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital	3,605 1,885		3,668,087 1,946,263
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp.	3,605 1,885 105		3,668,087 1,946,263 100,275
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup>	3,605 1,885		3,668,087 1,946,263
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC	3,605 1,885 105 452		3,668,087 1,946,263 100,275 537,069
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19	3,605 1,885 105 452		3,668,087 1,946,263 100,275 537,069 209,475
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21	3,605 1,885 105 452 190 2,780		3,668,087 1,946,263 100,275 537,069 209,475 2,842,550
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21 5.25%, 6/1/24	3,605 1,885 105 452		3,668,087 1,946,263 100,275 537,069 209,475
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21 5.25%, 6/1/24 DISH DBS Corp.	3,605 1,885 105 452 190 2,780 355		3,668,087 1,946,263 100,275 537,069 209,475 2,842,550 323,050
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21 5.25%, 6/1/24 DISH DBS Corp. 6.75%, 6/1/21	3,605 1,885 105 452 190 2,780 355 3,310		3,668,087 1,946,263 100,275 537,069 209,475 2,842,550 323,050 3,438,263
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21 5.25%, 6/1/24 DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22	3,605 1,885 105 452 190 2,780 355 3,310 3,055		3,668,087 1,946,263 100,275 537,069 209,475 2,842,550 323,050 3,438,263 2,978,625
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21 5.25%, 6/1/24 DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22 5.875%, 11/15/24	3,605 1,885 105 452 190 2,780 355 3,310		3,668,087 1,946,263 100,275 537,069 209,475 2,842,550 323,050 3,438,263
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21 5.25%, 6/1/24 DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22 5.875%, 11/15/24 IAC/InterActiveCorp	3,605 1,885 105 452 190 2,780 355 3,310 3,055 1,815		3,668,087 1,946,263 100,275 537,069 209,475 2,842,550 323,050 3,438,263 2,978,625 1,701,563
5.375%, 5/1/25 <sup>(8)</sup> 5.75%, 2/15/26 <sup>(8)</sup> Cequel Communications Holdings I, LLC/Cequel Capital Corp. 5.125%, 12/15/21 <sup>(8)</sup> Charter Communications Operating, LLC/Charter Communications Operating Capital Corp. 6.384%, 10/23/35 <sup>(8)</sup> CSC Holdings, LLC 8.625%, 2/15/19 6.75%, 11/15/21 5.25%, 6/1/24 DISH DBS Corp. 6.75%, 6/1/21 5.875%, 7/15/22 5.875%, 11/15/24	3,605 1,885 105 452 190 2,780 355 3,310 3,055		3,668,087 1,946,263 100,275 537,069 209,475 2,842,550 323,050 3,438,263 2,978,625

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

Profession		Pri	ncipal		
Per			-		
6875%, I/15229®         1,823         1,902,249           Virgin Media Secured Finance PI.C         2430         2,460,13         2,260,10         2,260,10         2,		(000	s omitted)		Value
Virgin Media Secured Finance PLC           5.05%, 1/15/26 <sup>18</sup> 2,243         2,346,213         2,246,214         526,26,213         2,246,24         526,26,213         2,246,214         526,26,213         2,246,24         526,26,213         526,27,215         1,257         1,257         1,257         1,257         1,257,418         1,257         1,257,418         1,257         1,257,418         1,257         1,257,418         1,257         1,257,418         1,257         1,257,418         1,257         1,257,418         1,257         1,257,418         1,257         1,257,418         1,257         1,257,418         1,257         1,257,418         1,257         1,257,418         1,257         1,257,418         1,257         1,257,418         1,257					
5.50%, I/15.25%   1.15.25%   2.430   2.360.213   2.360.213   2.50%, I/15.25%   1.15.25%   1.15.25%   1.15.25%   1.50%   2.450   2.360.213   2.360.213   2.50%, I/15.25%   3.00%   3.00%, I/15.25%   3.00%			1,823	\$	1,902,234
\$258, 1/15269					
625%, 3/28/29%					
VTR imance R.V.           Ciagge Bond Finance B.V.         1,575, 4,176,20%         930         902,100           Capital Goods 0.1%         Value of March 1,000         \$ 50,427,532           Capital Goods 0.1%         Value of March 1,000         \$ 50,53,27           Capital Goods 0.1%         Value of March 1,000         \$ 50,53,27           Capital Goods 0.1%         Value of March 1,000         \$ 50,53,27           Capital Goods 0.1%         Value of March 1,000         \$ 50,53,27           Capital Goods 0.1%         Value of March 1,000         \$ 50,53,27           Chemicals and Plastics 0.8%           Value of Corp.           Late of Corp.         \$ 60,600,600         \$ 60,600,600         \$ 60,600,600         \$ 60,600,600         \$ 60,600,600         \$ 60,600,600         \$ 60,600,600         \$ 60,600,600         \$ 60,600,600         \$ 60,600,600         \$ 60,600,600         \$ 60,600,600         \$ 60,600,600         \$ 60,600,600         \$ 60,600,600         \$ 60,600,600         \$ 60,600			2,430		
6875%, I/15024%         1,574, 181         1,574, 181         128g0 Boof Brance B.V.         930         902,100         5.875%, I/15725%         930         902,100         5.875%, I/15725%         930         902,100         5.875%, I/15725%         \$50,427,532         \$50,427,532         \$2,525,327         \$2,525,327         \$2,533,327         \$2,533,327         \$2,533,327         \$3,533,327		GBP	400		524,645
Taign Bond Finance B.V           5.875%, 1/15/25 <sup>((s)</sup> 930         902,100           Capital Goods 0.1%           Value of Montries, Inc.           5.00%, 10/1/44         1,000         \$ 953,327           Chemicals and Plastics 0.8%           Availar Corp.           4.15%, 12/12/4         600         \$ 629,633           Axalar Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding B R.Y.         2,810         2,968,062           Monitem Holde 2 St         EUR 400         392,838           EUR 5015/22 <sup>((s)</sup> 600         \$ 2,968,062           Monitem Holde 2 St         EUR 400         392,838           EUR 5015/22 <sup>((s)</sup> 600         \$ 2,968,062           Monitem Holde 2 St         EUR 400         392,838           EUR 5015/22 <sup>((s)</sup> 2,075,025         2,075,025           Cols 5015/22 <sup>((s)</sup> 600         606,000         60,000         60,000         60,000         60,000         60,000         60,000         60,000         60,000         60,000         60,000         60,000         60,000         60,000         60,000         60,000         60,000         60,000					
5.875%, 1/15/25 <sup>(6)</sup> 930         902,100           Capital Goods 0.1%           Valmont Industries, Inc.           5.00%, 10/1/44         1,000         \$ 953,327           Chemicals and Plastics 0.8%           Albemaric Corp.           4.15%, 12/1/24         600         \$ 629,633           Axalta Coating Systems US Holdings, Inc/Axalta Coating Systems Dutch Holding B B.V.         2,810         2,968,062           7,375%, 5/1/21 <sup>(8)</sup> 2,810         2,968,062           8875%, 6/15/22 <sup>(9)</sup> EUR         400         392,838           Platform HoldCo 2 SA         EUR         400         392,838           R375%, 6/15/22 <sup>(9)</sup> 600         666,000         666,000           6.075%, 6/15/22 <sup>(9)</sup> 60         666,000         666,000           6.075%, 6/15/22 <sup>(9)</sup> 3,20         3,20         2,255,002           8.075%, 5/1/21 <sup>(9)</sup> 3,20         3,20         3,20         3,20         2,20         3,20         3,20         3,20         3,20         3,20         3,20         3,20         3,20         3,20         3,20         3,20         3,20         3,20         3,20         3,20         3,20         3,20         3,			1,575		1,574,181
Capital Goods 0.1%   Standard Goods 0.1%	Ziggo Bond Finance B.V.				
Capital Goods 0.1%   Capital Goods 0.1%   Capital Goods 0.10/1/44	5.875%, 1/15/25 <sup>(8)</sup>		930		902,100
Capital Goods 0.1%   Capital Goods 0.1%   Capital Goods 0.10/1/44					
Value   1,000   1,00				\$	50,427,532
Value   1,000   1,00	Capital Goods 0.1%				
1,000   \$ 953,327					
Page			1,000	\$	953,327
Chemicals and Plastics   0.8%   Albemarle Corp.   4,15%, 1/21/1/24   600   \$ 629,633   Axaita Coating Systems US Holdings, Inc./Axaita Coating Systems Dutch Holding B   B.V.   7,375%, 5/1/12   8   2,968,062   82,810   2,968,062   82,855%, 5/1/12   8   400   392,838   81670rm Specialty Products Corp.   875%, 6/15/12   8   660   666,600   6,50%, 2/1/22   8   2,057,625   8   2,057					,
Chemicals and Plastics   0.8%   Albemarle Corp.   4,15%, 1/21/1/24   600   \$ 629,633   Axaita Coating Systems US Holdings, Inc./Axaita Coating Systems Dutch Holding B   B.V.   7,375%, 5/1/12   8   2,968,062   82,810   2,968,062   82,855%, 5/1/12   8   400   392,838   81670rm Specialty Products Corp.   875%, 6/15/12   8   660   666,600   6,50%, 2/1/22   8   2,057,625   8   2,057				\$	953 327
Albemarie Corp.				Ψ	755,521
Albemarie Corp.	Chamicals and Blastics 0.90				
4.15%, 121/124 600 \$ 629,633 Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding B B.V. 7.375%, 51/12189 2,968,062 Monitchem HoldCo 2 SA 6.875%, 61/15/1299 EUR 400 392,838 Platform Specialty Products Corp.  1.3375%, 51/12189 660 6,666,600 6.50%, 21/12289 2,035, 625 Scotts Miracle-Gro Co. (The) 6.00%, 101/52389 670 3,475 2,597,563 6.00%, 101/52389 3,495 Conservation of the second					
Availat Coating Systems US Holdings, Inc./Axailat Coating Systems Dutch Holding B   B.V.   2,968,062   1,375%, 5/1/2118   2,968,062   2,810   3,928,368   2,810   3,928,368   2,810   3,928,368   2,810   3,928,368   2,810   3,928,368   2,810   3,928,368   2,810   3,928,368   2,810   3,928,368   2,810   3,928,368   2,810   3,928,368   3,810   3,928,368   3,810   3,928,368   3,928   3,928   3,928,368   3,928   3,928   3,928,368   3,928   3,928   3,928   3,928,368   3,928   3,928   3,928   3,928   3,928,368   3,928			(00	Ф	(20, (22
N.         7.375%, 5/1/21(%)       2,810       2,968,062         Monitcher HoldCo 2 SA       8.875%, 6/15/22(%)       EUR       400       392,838         Platform Specialty Products Corp.         10.375%, 5/1/21(%)       660       666,600       6.50%       2,025       2,057,625       2505,625       2505,625       2505,625       2505,625       2505,625       2505,625       2505,625       2505,625       2505,625       2505,625       2505,625       2505,625       2505,625       2505,625       2505,625       2505,625       2505,625       2505,725       2505,			600	\$	629,633
7.375%, 5/1/21®)       2,810       2,968,062         Monitchem HoldCo 2 SA       EUR       400       392,838         Platform Specialty Products Corp.       80       666,600         10.375%, 5/1/21®       605       666,600         6.0%, 2/1/22®       2,325       2,057,625         Scotts Miracle-Gro Co. (The)       670       708,255         17mone Finance, LIC       3,475       2,597,563         7.50%, 3/15/22®       3,475       2,597,563         7.50%, 3/15/22®       3,475       2,597,563         7.50%, 3/15/22®       2,170       2,235,100         5.125%, 10/1/21®       2,170       2,235,100         5.625%, 10/1/24®       490       504,088         Clothing/Textiles 0.3%         BiSoho SAS         5.875%, 5/1/23®       EUR       20       \$ 229,157         Hancebrands Finance Luxembourg SCA         5.875%, 5/1/24®       EUR       405       488,776         PVH Corp.         7.75%, 1/1/5/23       3,740       4,263,600         Commercial Services 0.2%         Block Financial, LLC         5.25%, 10/1/25       1,110       \$ 1,192,675					
Monitchem HoldCo 2 SA (8.875%, 6/15/22 <sup>(9)</sup>			2.010		2.060.062
EUR         400         392,838           Platform Specialty Products Corp.           10,375%, 5/1/21 <sup>(8)</sup> 660         666,000           6,50%, 2/1/22 <sup>(8)</sup> 2,325         2,057,625           Sectits Miracle-Gro Co. (The)           6,00%, 10/15/23 <sup>(8)</sup> 670         708,525           Tronox Finance, LLC           6,375%, 8/15/20         3,475         2,597,563           5,50%, 3/15/22 <sup>(8)</sup> 910         659,756           W.R. Grace & Co.           5,125%, 10/1/21 <sup>(8)</sup> 2,170         2,235,100           5,625%, 10/1/24 <sup>(8)</sup> 490         504,088           EVAILES No.3%           EVAILES No.3%         EUR         200         229,157           Hancebrands Finance Luxembourg SCA         EUR         435         488,776           EVH Corp.           7.5%, 1/1/5/23         A,986,615/24 <sup>(9)</sup> A,986			2,810		2,968,062
Platform Specialty Products Corp. 10.375%, 5/1/21 <sup>(8)</sup> 666 666,606 6.50%, 2/1/22 <sup>(8)</sup> 2,057,625     Scotts Miracle-Gro Co. (The) 6.00%, 10/15/23 <sup>(8)</sup> 670 708,525     Tronox Finance, LLC 6.0375%, 8/15/20 3,475 2,597,563     7.50%, 3/15/22 <sup>(8)</sup> 910 659,750     S.375%, 8/15/20 3,475 2,597,563     S.375%, 5/15/22 <sup>(8)</sup> 910 659,750     W.R. Grace & Co. 5.125%, 10/1/24 <sup>(8)</sup> 2,170 2,235,100     5.25%, 10/1/24 <sup>(8)</sup> 2,170 2,235,100     5.25%, 10/1/24 <sup>(8)</sup> 3,490 504,088     S.375%, 5/1/23 <sup>(9)</sup> 8     S.375%, 5/1/23 <sup>(9)</sup> 8     S.375%, 5/1/23 <sup>(9)</sup> 8     S.375%, 5/1/23 <sup>(9)</sup> 8     EUR			400		202.020
10.375%, 5/1/2188   660   666,000     6.50%, 2/1/2288   2,325   2,057,625     5cotts Miracle-Gro Co. (The)     6.00%, 10/15/2388   670   708,525     7conox Finance, LLC     6.375%, 8/15/20   3,475   2,597,563     7.50%, 3/15/2288   910   659,750     W.R. Grace & Co.     5.125%, 10/1/2188   2,170   2,235,100     5.625%, 10/1/2488   490   504,088     Clothing/Textiles 0.3%     BiSono SAS     B		EUR	400		392,838
6.50%, 2/1/22 <sup>(8)</sup> 2,325       2,057,625         Scotts Miracle-Gro Co. (The)         6.00%, 10/15/23 <sup>(8)</sup> 670       708,525         Tronox Finance, LLC         6.375, %, 8/15/20       3,475       2,597,563         7.50%, 3/15/22 <sup>(8)</sup> 910       659,750         W.R. Grace & Co.         5.125%, 10/1/21 <sup>(8)</sup> 2,170       2,235,100         5.625%, 10/1/24 <sup>(8)</sup> 490       504,088         Clothing/Textiles 0.3%         EUR       20       \$29,157         Hanesbrands Finance Luxembourg SCA         3.50%, 6/15/24 <sup>(9)</sup> EUR       435       488,776         PVH Corp.         7.75%, 11/15/23       3,740       4,263,600         Commercial Services 0.2%         Block Financial, LLC         5.25%, 10/1/25       1,110       \$1,192,675					
Scotts Miracle-Gro Co. (The)           6.00%, 10/15/23 <sup>(8)</sup> 670         708,525           Tronox Finance, LLC           6.375%, 8/15/20         3,475         2,597,563           7.50%, 3/15/22 <sup>(8)</sup> 910         659,750           W.R. Grace & Co.           5.125%, 10/1/21 <sup>(8)</sup> 2,170         2,235,100           5.625%, 10/1/24 <sup>(8)</sup> 490         504,088           Elsoho SAS           5.875%, 5/1/23 <sup>(9)</sup> EUR         200         229,157           Hanesbrands Finance Luxembourg SCA           3.50%, 6/15/24 <sup>(9)</sup> EUR         435         488,776           PVH Corp.           7.75%, 11/15/23         3,740         4,263,600           Commercial Services 0.2%           Block Financial, LLC           5.25%, 10/1/25         1,110         \$ 1,192,675					
6.00%, 10/15/23 <sup>(8)</sup> 670 708,525 Troox Finance, LLC 6.375%, 8/15/20 3,475 2,597,563 7.50%, 3/15/22 <sup>(8)</sup> 910 659,750 W.R. Grace & Co. 5.125%, 10/1/21 <sup>(8)</sup> 2,170 2,235,100 5.625%, 10/1/24 <sup>(8)</sup> 490 504,088  Clothing/Textiles 0.3%  Clothing/Textiles 0.3%  EUR 200 \$ 229,157  Hanesbrands Finance Luxembourg SCA 3.50%, 6/15/24 <sup>(9)</sup> EUR 435 488,776 PVH Corp. 7.75%, 11/15/23 EUR 435 488,776  PVH Corp. 7.75%, 11/15/23 3,740 4,263,600  Commercial Services 0.2% Block Financial, LLC 5.25%, 10/1/25 1,110 \$ 1,192,675			2,325		2,057,625
Tronox Finance, LLC					
6.375%, 8/15/20 3,475 2,597,563 7.50%, 3/15/22(8) 910 659,750  W.R. Grace & Co.  5.125%, 10/1/21(8) 2,170 2,235,100 5.625%, 10/1/24(8) 490 504,088  Clothing/Textiles 0.3% BiSoho SAS  BIJA19,784  BiSoho SAS  BiSoho SAS  BIJA19,784  BiSoho SAS  BIJA19,784  BiSoho SAS  BIJA19,784  BiSoho SAS  BIJA19,784  BIJA19,784  BIJA19,784  BIJA19,784  BIJA19,784  BISOHO SAS  BIJA19,784  BIJA19,784  BISOHO SAS  BIJA19,784  BI			670		708,525
7.50%, 3/15/22 <sup>(8)</sup> 910 659,750  W.R. Grace & Co. 5.125%, 10/1/21 <sup>(8)</sup> 2,170 2,235,100 5.625%, 10/1/24 <sup>(8)</sup> 490 504,088  Clothing/Textiles 0.3%  Bioto SAS  5.875%, 5/1/23 <sup>(9)</sup> EUR 200 \$ 229,157  Hanesbrands Finance Luxembourg SCA 3.50%, 6/15/24 <sup>(9)</sup> EUR 435 488,776  PVH Corp. 7.75%, 11/15/23 3,740 4,263,600  Commercial Services 0.2%  Block Financial, LLC 5.25%, 10/1/25 1,110 \$ 1,192,675					
W.R. Grace & Co.         5.125%, 10/1/21 <sup>(8)</sup> 2,170       2,235,100         5.625%, 10/1/24 <sup>(8)</sup> 490       504,088         Clothing/Textiles 0.3%         BiSoho SAS         5.875%, 5/1/23 <sup>(9)</sup> EUR       200       \$ 229,157         Hanesbrands Finance Luxembourg SCA         3.50%, 6/15/24 <sup>(9)</sup> EUR       435       488,776         PVH Corp.         7.75%, 11/15/23       3,740       4,263,600         Commercial Services 0.2%         Block Financial, LLC       5.25%, 10/1/25       1,110       \$ 1,192,675					
5.125%, 10/1/21(8)       2,170       2,235,100         5.625%, 10/1/24(8)       490       504,088         Clothing/Textiles 0.3%         Bisoho SAS         5.875%, 5/1/23(9)       EUR       200       \$ 229,157         Hanesbrands Hannee Luxembourg SCA         3.50%, 6/15/24(9)       EUR       435       488,776         PVH Corp.         7.75%, 11/15/23       3,740       4,263,600         Commercial Services 0.2%         Block Financial, LLC         5.25%, 10/1/25       1,110       \$ 1,192,675			910		659,750
5.625%, 10/1/24 <sup>(8)</sup> 490 504,088  Clothing/Textiles 0.3%  BiSoho SAS  5.875%, 5/1/23 <sup>(9)</sup> EUR 200 \$ 229,157  Hanesbrands Finance Luxembourg SCA 3.50%, 6/15/24 <sup>(9)</sup> EUR 435 488,776  PVH Corp. 7.75%, 11/15/23 3,740 4,263,600  Commercial Services 0.2%  Block Financial, LLC 5.25%, 10/1/25 1,110 \$ 1,192,675	W.R. Grace & Co.				
\$\frac{13,419,784}{\text{Signon SAS}} \\   5.875\%, 5/1/23^{(9)} \\   EUR  200   229,157 \\   Hanesbrands Finance Luxembourg SCA \\   3.50\%, 6/15/24^{(9)} \\   EUR  435  488,776 \\   PVH Corp. \\   7.75\%, 11/15/23   \qu			,		
Clothing/Textiles 0.3% BiSoho SAS  5.875%, 5/1/23 <sup>(9)</sup> EUR 200 \$ 229,157  Hanesbrands Finance Luxembourg SCA  3.50%, 6/15/24 <sup>(9)</sup> EUR 435 488,776  PVH Corp.  7.75%, 11/15/23 3,740 4,263,600  Commercial Services 0.2%  Block Financial, LLC  5.25%, 10/1/25 1,110 \$ 1,192,675	5.625%, 10/1/24 <sup>(8)</sup>		490		504,088
Clothing/Textiles 0.3% BiSoho SAS  5.875%, 5/1/23 <sup>(9)</sup> EUR 200 \$ 229,157  Hanesbrands Finance Luxembourg SCA  3.50%, 6/15/24 <sup>(9)</sup> EUR 435 488,776  PVH Corp.  7.75%, 11/15/23 3,740 4,263,600  Commercial Services 0.2%  Block Financial, LLC  5.25%, 10/1/25 1,110 \$ 1,192,675					
BiSoho SAS  5.875%, 5/1/23 <sup>(9)</sup> EUR 200 \$ 229,157  Hanesbrands Finance Luxembourg SCA  3.50%, 6/15/24 <sup>(9)</sup> EUR 435 488,776  PVH Corp.  7.75%, 11/15/23 3,740 4,263,600  Commercial Services 0.2%  Block Financial, LLC  5.25%, 10/1/25 1,110 \$ 1,192,675				\$	13,419,784
BiSoho SAS  5.875%, 5/1/23 <sup>(9)</sup> EUR 200 \$ 229,157  Hanesbrands Finance Luxembourg SCA  3.50%, 6/15/24 <sup>(9)</sup> EUR 435 488,776  PVH Corp.  7.75%, 11/15/23 3,740 4,263,600  Commercial Services 0.2%  Block Financial, LLC  5.25%, 10/1/25 1,110 \$ 1,192,675					
BiSoho SAS  5.875%, 5/1/23 <sup>(9)</sup> EUR 200 \$ 229,157  Hanesbrands Finance Luxembourg SCA  3.50%, 6/15/24 <sup>(9)</sup> EUR 435 488,776  PVH Corp.  7.75%, 11/15/23 3,740 4,263,600  Commercial Services 0.2%  Block Financial, LLC  5.25%, 10/1/25 1,110 \$ 1,192,675	Clothing/Textiles 0.3%				
EUR   200   \$ 229,157     Hanesbrands Finance Luxembourg SCA   3.50%, 6/15/24 <sup>(9)</sup>   EUR   435   488,776     PVH Corp.   3,740   4,263,600     Commercial Services   0.2%					
Hanesbrands Finance Luxembourg SCA   3.50%, 6/15/24 <sup>(9)</sup>   EUR   435   488,776		EUR	200	\$	229,157
3.50%, 6/15/24 <sup>(9)</sup> EUR 435 488,776  PVH Corp. 7.75%, 11/15/23 3,740 4,263,600  Commercial Services 0.2%  Block Financial, LLC 5.25%, 10/1/25 1,110 \$ 1,192,675		Don	200	Ψ.	
PVH Corp. 7.75%, 11/15/23  3,740  4,263,600  \$ 4,981,533  Commercial Services 0.2% Block Financial, LLC  5.25%, 10/1/25  1,110  \$ 1,192,675		EUR	435		488 776
7.75%, 11/15/23 3,740 4,263,600 \$ 4,981,533  Commercial Services 0.2% Block Financial, LLC 5.25%, 10/1/25 1,110 \$ 1,192,675		Len	155		100,770
\$ 4,981,533  Commercial Services 0.2% Block Financial, LLC 5.25%, 10/1/25  \$ 1,110 \$ 1,192,675			3.740		4.263 600
Commercial Services 0.2% Block Financial, LLC 5.25%, 10/1/25  1,110 \$ 1,192,675	111370, 11113123		3,710		1,203,000
Commercial Services 0.2% Block Financial, LLC 5.25%, 10/1/25  1,110 \$ 1,192,675				ф	4 001 522
<b>Block Financial, LLC</b> 5.25%, 10/1/25 1,110 \$ 1,192,675				\$	4,981,533
<b>Block Financial, LLC</b> 5.25%, 10/1/25 1,110 \$ 1,192,675					
5.25%, 10/1/25 1,192,675					
CEB, Inc.			1,110	\$	1,192,675
	CEB, Inc.				

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

3,871,320

\$

Security		Priı	ncipal		
Page					
Specim Braints Inc.		(000 s	s omitted)		Value
1,100   \$ 1,150,875   \$ 1,755,755,751,75155   \$ 2,995   \$ 3,133,1519   \$ 1,522,800					
575%, 715/25         2,95         3,133,519           TMS International Corp.         2,160         1,522,800           Consumer Products         3,76         5,807,194           Consumer Products         0.3%         80         919,600           L12%, 11/15/23         80         919,600           HRG Group, Inc.         3,780         3,973,725           Containers and Glass Products         4,893,325           Containers and Glass Products         4,893,325           Containers and Glass Products         1,00         3,780         3,973,725           Containers and Glass Products         1,00         4,893,325         4,893,325         1,00         3,780,325         1,005,637         7,004,11         1,00         4,00         3,073,725         1,00         5,006,375         7,004,11         1,00         4,00         4,00         2,00         3,00         1,00         5,00         2,00			4.400		
TASE				\$	
7.625%, 10/15/21 <sup>165</sup> Consumer Products 0.3%  Central Garden & Pet Co. 6.125%, 11/15/23  180  180  180  180  180  180  180  18			2,995		3,133,519
S. 5,807,198					
Consumer Products 0.3%   Section	7.625%, 10/15/21 <sup>(8)</sup>		2,160		1,522,800
Consumer Products 0.3%   Section					
Central Garden & Pet Co.   180   \$ 191,000   1816   1826   1817   1827				\$	5,807,194
Central Garden & Pet Co.   180   \$ 191,000   1816   1826   1817   1827					
MIRG Group. Inc.	Consumer Products 0.3%				
Ref Group, Inc.   1,875%, 7/15/19   3,780   3,973,725   3,873,72	Central Garden & Pet Co.				
7.875%, 7/15/19  7.875%, 7/15/19  7.875%, 7/15/19  7.875%, 7/15/19  7.875%, 7/15/21  7.875%, 2/15/21  7.875%, 2/12/25  7.875%	6.125%, 11/15/23		880	\$	919,600
Containers and Glass Products	HRG Group, Inc.				
Containers and Glass Products	7.875%, 7/15/19		3,780		3,973,725
Containers and Glass Products					
Containers and Glass Products				\$	4,893,325
Principal Packaging Finance PLC/Ardagh Holdings USA, Inc.   1,026   5,10,26,375   1,2715/19,6813   1,026,375   1,2715/19,6813   1,026,375   1,2715/19,6813   1,026,375   1,2715/19,6813   1,026,375   1,2715/19   1,026   1,026,375   1,2715/19   1,0275/19   1,				Ψ	-,,
Principal Packaging Finance PLC/Ardagh Holdings USA, Inc.   1,026   5,10,26,375   1,2715/19,6813   1,026,375   1,2715/19,6813   1,026,375   1,2715/19,6813   1,026,375   1,2715/19,6813   1,026,375   1,2715/19   1,026   1,026,375   1,2715/19   1,0275/19   1,	Containers and Glass Products 1.0%				
1,020   \$1,026,376   \$1,026,376   \$1,026,375   \$1,000,11/15/20\( \) (0.000, 6.030/21\( \) (0.0000, 6.030/21\( \) (0.0000, 6.030/21\( \) (0.0000, 6.030/21\( \) (0.0000, 6.030/21\( \) (0.0000, 6.030/21\( \) (0.0000, 6.030/21\( \) (0.0000, 6.030/21\( \) (0.0000, 6.030/21\( \) (0.0000, 6.030/21\( \) (0.0000, 6.030/21\( \) (0.0000, 6.030/21\( \) (0.00000, 6.030/21\( \) (0.00000, 6.030/21\( \) (0.00000, 6.030/21\( \) (0.00000, 6.030/21\( \) (0.00000, 6.030/21\( \) (0.000000, 6.030/21\( \) (0.00000000000000000000000000000000000					
7,00%, 11/15/20 <sup>18</sup> 618 615 613,462 6.0%, 6/30/21 <sup>18</sup> 619 615 613,462 6.7%, 5/15/24 <sup>19</sup> EUR 425 481,077 Ball Corp.			1.020	\$	1 026 375
6.00%, 6/30/21/8)				Ψ	
6.75%, 5/15/24°) Ball Corp. 4.375%, 12/15/20 2.375 4.375%, 12/15/23 BETY Plastics Corp. 6.0%, 10/15/22 6.0%, 10/15/22 6.0%, 10/15/22 6.0%, 10/15/23 6.0%, 10/15/22 6.0%, 10/15/29 6.0%, 10					
Real Corp.		EHD			
4,375%, 12/15/20 4,375%, 12/15/23 EUR 80 959,934 BETR PLASTICS OFF 6,00%, 10/15/22 970 1,007,587 BEVERIES COFF 6,00%, 10/15/22 970 1,007,587 BEVERIES COFF 5,625%, 12/15/16/8) 385 385,963  OWEN-BYOCKWAY GIASS CONTAINER, INC. 5,625%, 12/15/16/8) 385 385,963  OWEN-BYOCKWAY GIASS CONTAINER, INC. 5,75%, 8/15/23/8) 6,25%, 8/15/23/8) 6,25%, 8/15/23/8) 6,25%, 8/15/23/8) 6,25%, 8/15/23/8) 6,25% 6,25%, 8/15/23/8) 6,25% 6,25% 6,25%, 8/15/23/8) 6,25% 6		EUK	423		401,077
4.375%, 12/15/23			2 275		2 502 656
Reference   Palastics Corp.		EHD			
1,007,578   1,00		EUK	800		939,934
Reverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II Issuer, Inc.   1885			070		1 007 507
Sease   Seas	· · · · · · · · · · · · · · · · · · ·		970		1,007,587
5.625%, 12/15/16(8)       385       385,963         Owens-Brockway Glass Container, Inc.					
Owens-Brockway Glass Container, Inc.         5.875%, 8/15/23(8)       1,345       1,415,337         6.375%, 8/15/25(8)       62       654,297         Reynolds Group Holdings, Inc.         9.875%, 8/15/19       4,150       4,290,062         5.75%, 10/15/20       250       258,855         7.00%, 7/15/24(8)       1,485       1,531,592         EUR       400       447,229         Smrift Kappa Acquisitions         EUR       400       447,229         Distribution & Wholesale 0.1%         Expression of Light Polistributors, Inc.         10.25%, 3/1/22(8)       1,875       \$ 1,654,688         LKQ Italia Bondco SpA         3.875%, 4/1/24(9)       EUR       300       343,745         Diversified Financial Services 1.0%         AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust         4.625%, 10/30/20       730       \$ 759,565			205		205.062
5.875%, 8/15/23 <sup>(8)</sup> 1,345       1,415,337         6.375%, 8/15/25 <sup>(8)</sup> 625       654,297         Reynolds Group Holdings, Inc.         9.875%, 8/15/19       4,150       4,290,062         5.75%, 10/15/20       250       258,855         7.00%, 7/15/24 <sup>(8)</sup> 1,485       1,531,592         BUR 400       447,229         Smurfit Kappa Acquisitions         2.75%, 2/1/25 <sup>(9)</sup> EUR 400       447,229         Distribution & Wholesale 0.1%         American Tire Distributors, Inc.         10,25%, 3/1/22 <sup>(8)</sup> 1,875       \$ 1,654,688         LKQ Italia Bondco SpA         3.875%, 4/1/24 <sup>(9)</sup> EUR 300       343,745         Diversified Financial Services 1.0%         AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust         4.625%, 10/30/20       730       759,565			383		383,903
6.375%, 8/15/25(8)       652, 654,297         Reynolds Group Holdings, Inc.         9.875%, 8/15/19       4,150       4,290,062         5.75%, 10/15/20       250       258,855         7.00%, 7/15/24(8)       1,485       1,531,592         Smurfit Kappa Acquisitions         2.75%, 2/1/25(9)       EUR       400       447,229         Distribution & Wholesale 0.1%         American Tire Distributors, Inc.         10.25%, 3/1/22(8)       1,875       \$ 1,654,688         LKQ Italia Bondco SpA         3.875%, 4/1/24(9)       EUR       300       343,745         Diversified Financial Services 1.0%         AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust         4.625%, 10/30/20       730       \$ 759,565			1 245		1 415 227
Reynolds Group Holdings, Inc.   9.875 %, 8/15/19   4,150   4,290,062   5.75 %, 10/15/20   250   258,855   7,00%, 7/15/24 %   250   1,485   1,531,592   250   258,855   2,585, 20,705/24 %   250   258,855   2,585,20   258,855   2,585,20   258,855   2,585,20   258,855   2,585,20   258,855   2,585,20   258,20	·				
9.875%, 8/15/19			625		654,297
5.75%, 10/15/20       250       258,855         7.00%, 7/15/24®       1,485       1,531,592         Smurfit Kappa Acquisitions         2.75%, 2/1/25®       EUR       400       447,229         Distribution & Wholesale 0.1%         American Tire Distributors, Inc.         10.25%, 3/1/22®       1,875       \$ 1,654,688         LKQ Italia Bondco SpA         3.875%, 4/1/24®       EUR       300       343,745         Diversified Financial Services 1.0%         AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust         4.625%, 10/30/20       730       \$ 759,565			4.150		4 200 062
7.00%, 7/15/24 <sup>(8)</sup> 1,485 1,531,592 Smurfit Kappa Acquisitions 2.75%, 2/1/25 <sup>(9)</sup> EUR 400 447,229  Distribution & Wholesale 0.1% American Tire Distributors, Inc. 10.25%, 3/1/22 <sup>(8)</sup> 1,875 \$ 1,654,688  LKQ Italia Bondco SpA 3.875%, 4/1/24 <sup>(9)</sup> EUR 300 343,745  Diversified Financial Services 1.0% AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust 4.625%, 1/030/20 730 \$ 759,565					, ,
Smurfit Kappa Acquisitions					
2.75%, 2/1/25 <sup>(9)</sup> EUR 400 447,229  \$\frac{16,347,072}{\text{\$16,347,072}}\$  Distribution & Wholesale 0.1%  American Tire Distributors, Inc.  10.25%, 3/1/22 <sup>(8)</sup> 1,875 \$ 1,654,688  LKQ Italia Bondco SpA  3.875%, 4/1/24 <sup>(9)</sup> EUR 300 343,745  \$\frac{1,998,433}{\text{\$1,998,433}}\$  Diversified Financial Services 1.0%  AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust  4.625%, 10/30/20 730 \$ 759,565			1,485		1,531,592
Distribution & Wholesale 0.1%  American Tire Distributors, Inc.  10.25%, 3/1/22 <sup>(8)</sup> 1,875 \$ 1,654,688  LKQ Italia Bondco SpA  3.875%, 4/1/24 <sup>(9)</sup> EUR 300 343,745  Diversified Financial Services 1.0%  AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust  4.625%, 10/30/20 730 \$ 759,565			400		
Distribution & Wholesale 0.1% American Tire Distributors, Inc.  10.25%, 3/1/22 <sup>(8)</sup> 1,875 \$ 1,654,688  LKQ Italia Bondco SpA  3.875%, 4/1/24 <sup>(9)</sup> EUR 300 343,745  Diversified Financial Services 1.0% AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust  4.625%, 10/30/20 730 \$ 759,565	2.75%, 2/1/25 <sup>(9)</sup>	EUR	400		447,229
Distribution & Wholesale 0.1% American Tire Distributors, Inc.  10.25%, 3/1/22 <sup>(8)</sup> 1,875 \$ 1,654,688  LKQ Italia Bondco SpA  3.875%, 4/1/24 <sup>(9)</sup> EUR 300 343,745  Diversified Financial Services 1.0% AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust  4.625%, 10/30/20 730 \$ 759,565					
American Tire Distributors, Inc.  10.25%, 3/1/22 <sup>(8)</sup> 1,875 \$ 1,654,688  LKQ Italia Bondco SpA  3.875%, 4/1/24 <sup>(9)</sup> EUR 300 343,745  Diversified Financial Services 1.0%  AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust  4.625%, 10/30/20 730 \$ 759,565				\$	16,347,072
American Tire Distributors, Inc.  10.25%, 3/1/22 <sup>(8)</sup> 1,875 \$ 1,654,688  LKQ Italia Bondco SpA  3.875%, 4/1/24 <sup>(9)</sup> EUR 300 343,745  Diversified Financial Services 1.0%  AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust  4.625%, 10/30/20 730 \$ 759,565					
10.25%, 3/1/22 <sup>(8)</sup> 1,875 \$ 1,654,688  LKQ Italia Bondco SpA  3.875%, 4/1/24 <sup>(9)</sup> EUR 300 343,745  Diversified Financial Services 1.0%  AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust  4.625%, 10/30/20 730 \$ 759,565	Distribution & Wholesale 0.1%				
LKQ Italia Bondco SpA  3.875%, 4/1/24 <sup>(9)</sup> EUR 300 343,745  \$\frac{1,998,433}{2}\$  Diversified Financial Services 1.0%  AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust  4.625%, 10/30/20 730 \$ 759,565	American Tire Distributors, Inc.				
3.875%, 4/1/24 <sup>(9)</sup> EUR 300 343,745  \$\frac{1,998,433}{\text{Diversified Financial Services 1.0%}}\$  AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust  4.625%, 10/30/20 730 \$ 759,565	10.25%, 3/1/22(8)		1,875	\$	1,654,688
3.875%, 4/1/24 <sup>(9)</sup> EUR 300 343,745  \$\frac{1,998,433}{\text{Diversified Financial Services 1.0%}}\$  AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust  4.625%, 10/30/20 730 \$ 759,565					
Diversified Financial Services 1.0%  AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust  4.625%, 10/30/20  730 \$ 759,565		EUR	300		343,745
Diversified Financial Services 1.0%  AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust  4.625%, 10/30/20  730 \$ 759,565					
AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust730759,5654.625%, 10/30/20730\$ 759,565				\$	1,998,433
AerCap Ireland Capital, Ltd./AerCap Global Aviation Trust730759,5654.625%, 10/30/20730\$ 759,565					
4.625%, 10/30/20 730 \$ 759,565					
3.95%, 2/1/22				\$	
	3.95%, 2/1/22		800		802,000

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

	Principal		
	Amount*		
Security	(000 s omitted)		Value
Legg Mason, Inc.			
4.75%, 3/15/26	985	\$	1,041,220
Leucadia National Corp.			
6.625%, 10/23/43	683		590,617
Och-Ziff Finance Co., LLC			
4.50%, 11/20/19 <sup>(8)</sup>	1,509		1,440,337
Quicken Loans, Inc.			
5.75%, 5/1/25 <sup>(8)</sup>	1,210		1,173,700
Royal Bank of Canada			
4.65%, 1/27/26	1,790		1,919,870
Royal Bank of Scotland Group PLC			
8.00% to 8/10/25, 12/29/49 <sup>(11)</sup>	2,537		2,372,095
		\$	17,787,853
D			
Drugs 1.2% ConvaTec Finance International SA			
8.25%, 1/15/19 <sup>(8)(10)</sup>	1015	\$	4 720 727
	4,815	Э	4,730,737
Endo Finance, LLC/Endo Finco, Inc. 7.75%, 1/15/22 <sup>(8)</sup>	105		170 512
Endo Ltd./Endo Finance, LLC/Endo Finco, Inc.	185		172,513
6.00%, 7/15/23 <sup>(8)</sup>	465		411,525
6.00%, 7/1/25 <sup>(8)</sup>	1,340		1,169,150
Mallinckrodt International Finance S.A./Mallinckrodt CB, LLC	1,340		1,109,130
4.875%, 4/15/20 <sup>(8)</sup>	1,210		1,173,700
5.625%, 10/15/23 <sup>(8)</sup>	3,730		3,492,212
5.50%, 4/15/25 <sup>(8)</sup>	1,215		1,090,001
Valeant Pharmaceuticals International, Inc.	1,213		1,090,001
6.375%, 10/15/20 <sup>(8)</sup>	425		367,625
7.50%, 7/15/21 <sup>(8)</sup>	1,615		1,432,303
5.625%, 12/1/21 <sup>(8)</sup>	1,165		966,950
5.875%, 5/15/23 <sup>(8)</sup>	3,855		3,132,188
6.125%, 4/15/25 <sup>(8)</sup>	3,350		2,696,750
0.123 %, 4/13/23	3,330		2,090,730
		\$	20,835,654
Ecological Services and Equipment 0.3%			
Advanced Disposal Services, Inc.			
8.25%, 10/1/20	765	\$	780,300
Clean Harbors, Inc.	703	Ψ	700,500
5.25%, 8/1/20	1,095		1,123,744
5.125%, 6/1/21	900		925,308
Covanta Holding Corp.	700		723,300
6.375%, 10/1/22	1,960		2,023,700
5.875%, 3/1/24	900		877,500
3.01376, 311121	700		077,500
		\$	5,730,552
Electric Utilities 0.2%			
E.CL SA			
4.50%, 1/29/25 <sup>(8)</sup>	637	\$	657,491
FirstEnergy Transmission, LLC	037	φ	557,171
5.45%, 7/15/44 <sup>(8)</sup>	546		597,457
NRG Yield Operating, LLC	310		57.,157
5.375%, 8/15/24	1,080		1,080,000
	-,		,,

### **Southern Water Greensand Financing PLC**

8.50%, 4/15/19 <sup>(9)</sup>	GBP	204	304,849
			\$ 2,639,797
			, ,
Electronics/Electrical 2.1%			
AES Panama SA			
6.00%, 6/25/22(8)		463	\$ 476,844
Anixter, Inc.			
5.50%, 3/1/23		1,890	1,930,162

	Principal Amount*		
Security	(000 s omitted)		Value
Avnet, Inc.			
4.625%, 4/15/26	985	\$	1,025,565
Comision Federal de Electricidad			
4.875%, 5/26/21 <sup>(8)</sup>	1,001		1,069,819
CommScope, Inc.			
4.375%, 6/15/20 <sup>(8)</sup>	825		851,813
Exelon Corp.			
5.625%, 6/15/35	819		980,565
Flextronics International, Ltd.			
4.75%, 6/15/25	1,000		1,015,000
FLIR Systems, Inc.			
3.125%, 6/15/21	925		951,592
Fortive Corp.			
3.15%, 6/15/26 <sup>(8)</sup>	945		974,456
Freescale Semiconductor, Inc.			
6.00%, 1/15/22 <sup>(8)</sup>	1,670		1,765,190
Infor (US), Inc.			
5.75%, 8/15/20 <sup>(8)</sup>	965		1,015,662
6.50%, 5/15/22	1,760		1,670,909
Informatica, LLC			
7.125%, 7/15/23 <sup>(8)</sup>	515		490,538
Ingram Micro, Inc.			
4.95%, 12/15/24	869		867,399
Midamerican Funding, LLC			
6.927%, 3/1/29	314		442,390
Nuance Communications, Inc.			
5.375%, 8/15/20 <sup>(8)</sup>	310		316,975
NXP B.V./NXP Funding, LLC			
5.75%, 2/15/21 <sup>(8)</sup>	1,105		1,151,962
4.625%, 6/1/23 <sup>(8)</sup>	715		729,300
Senvion Holding GmbH	EIID 400		460 101
6.625%, 11/15/20 <sup>(9)</sup>	EUR 400		462,131
SS&C Technologies Holdings, Inc.	2 (50		2.700.625
5.875%, 7/15/23	2,650		2,709,625
Trimble Navigation, Ltd.	055		002 100
4.75%, 12/1/24	855		893,189
Western Digital Corp.	2 525		2 772 (12
7.375%, 4/1/23 <sup>(8)</sup> 10.50%, 4/1/24 <sup>(8)</sup>	3,535		3,773,612
	4,645		4,981,762
Zebra Technologies Corp. 7.25%, 10/15/22	5,175		5,511,375
1.2570, 10/13/22	3,173		3,311,373
		ф	24.055.025
		\$	36,057,835
7			
Entertainment 0.0% <sup>4)</sup>			
CPUK Finance, Ltd.	GDD 400	Φ.	540 546
7.00%, 8/28/20 <sup>(8)</sup>	GBP 400	\$	548,746
		\$	548,746
Equipment Leasing 0.6%			
Air Lease Corp.	045	Ф	070.061
3.375%, 6/1/21	945	\$	970,061
International Lease Finance Corp.	1 505		1 504 915
8.75%, 3/15/17 6.25%, 5/15/10	1,525		1,594,815
6.25%, 5/15/19	1,025		1,106,846

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

	Principa Amount			
Security	(000 s om			Value
6.25%, 12/1/17	(000 5 011	3,295	\$	3,459,750
8.00%, 12/31/18		250	Ψ	273,750
5.75%, 11/20/25		950		955,938
CIT Group, Inc.				ĺ
5.25%, 3/15/18		8,780		9,067,808
First Data Corp.				
6.75%, 11/1/20 <sup>(8)</sup>		3,932		4,116,765
7.00%, 12/1/23 <sup>(8)</sup>		6,630		6,754,312
5.00%, 1/15/24 <sup>(8)</sup>		1,255		1,262,844
Icahn Enterprises, L.P./Icahn Enterprises Finance Corp.				
3.50%, 3/15/17		1,500		1,510,200
6.00%, 8/1/20		2,225		2,202,750
Janus Capital Group, Inc.				
4.875%, 8/1/25		1,894		2,052,702
JPMorgan Chase & Co.				
6.75% to 2/1/24, 1/29/49 <sup>(11)</sup>		2,640		2,910,600
Navient Corp.				
5.50%, 1/15/19		3,125		3,150,781
4.875%, 6/17/19		215		208,013
8.00%, 3/25/20		3,743		3,834,254
5.00%, 10/26/20		995		935,300
7.25%, 1/25/22		215		208,819
5.875%, 10/25/24		1,245		1,070,700
			\$	49,057,896
			Ψ	47,037,070
Financial Services 0.4%				
Santander Holdings USA, Inc.				
4.50%, 7/17/25		1,445	\$	1,489,634
Sensata Technologies UK Financing Co. PLC		1,113	Ψ	1,100,001
6.25%, 2/15/26 <sup>(8)</sup>		2,735		2,844,400
Solera, LLC/Solera Finance, Inc.		2,700		2,011,100
10.50%, 3/1/24 <sup>(8)</sup>		810		854,044
Trade and Development Bank of Mongolia, LLC		010		00 1,0 1 1
9.375%, 5/19/20 <sup>(9)</sup>		1,450		1,438,612
		-,		-,,
			\$	6,626,690
Food Products 0.7%				
BRF SA		4.550		
3.95%, 5/22/23 <sup>(8)</sup>		1,250	\$	1,218,750
Corn Products International, Inc.		20.6		252 411
6.625%, 4/15/37		296		373,411
Dean Foods Co.		1.075		1.040.625
6.50%, 3/15/23 <sup>(8)</sup>		1,875		1,940,625
Delhaize Group SA		500		507 (00
5.70%, 10/1/40 Iceland Bondco PLC		500		586,688
4.838%, 7/15/20 <sup>(8)(13)</sup>	CDD	1.500		1 777 010
	GBP	1,500		1,777,218
Post Holdings, Inc. 6.75%, 12/1/21 <sup>(8)</sup>		570		604 200
6.73%, 12/1/21 <sup>(8)</sup> 7.75%, 3/15/24 <sup>(8)</sup>		570		604,200
		1,495		1,646,369
8.00%, 7/15/25 <sup>(8)</sup>		745		829,744
US Foods, Inc. 5.875%, 6/15/24 <sup>(8)</sup>		1,770		1,818,675
WhiteWave Foods Co. (The)		1,770		1,010,073
vinic viave Poous Co. (The)				

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

Security	Principal Amount* (000 s omitted)		Value
Manitowoc Foodservice, Inc.	(000 3 omitted)		v aruc
9.50%, 2/15/24 <sup>(8)</sup>	115	\$	128,800
NPC International, Inc./NPC Quality Burgers, Inc./NPC Operating Company B, Inc.	113	Ψ	120,000
10.50%, 1/15/20	4,405		4,658,287
Yum! Brands, Inc.	1,103		1,030,207
5.30%, 9/15/19	425		452,094
3.75%, 11/1/21	705		693,544
3.875%, 11/1/23	190		180,025
5.07576, 1111125	170		100,023
		\$	13,529,445
Food/Drug Retailers 0.3%			
Rite Aid Corp.			
6.125%, 4/1/23 <sup>(8)</sup>	4,230	\$	4,541,539
0.12570, 11.1125	1,230	Ψ	1,5 11,557
		\$	4,541,539
		Ψ	4,541,557
Forest Products 0.0% <sup>4)</sup>			
Domtar Corp.			
10.75%, 6/1/17	677	\$	721,945
		\$	721,945
Health Care 4.7%			
Aetna, Inc.			
2.80%, 6/15/23	948	\$	970,626
Alere, Inc.	710	Ψ	270,020
7.25%, 7/1/18	485		498,034
6.50%, 6/15/20	1,055		1,055,000
6.375%, 7/1/23 <sup>(8)</sup>	2,635		2,760,162
AmSurg Corp.	,		, , .
5.625%, 11/30/20	1,865		1,934,937
5.625%, 7/15/22	1,690		1,742,813
Capsugel SA			
7.00%, 5/15/19 <sup>(8)(10)</sup>	603		604,508
Centene Corp.			
4.75%, 5/15/22	870		891,750
6.125%, 2/15/24 <sup>(8)</sup>	200		213,125
Cerberus Nightingale 1 S.a.r.l.			
8.25%, 2/1/20 <sup>(9)</sup>	EUR 400		455,885
CHS/Community Health Systems, Inc.			
5.125%, 8/15/18	2,748		2,799,525
7.125%, 7/15/20	2,785		2,595,871
6.875%, 2/1/22	2,640		2,323,200
Concordia International			
9.50%, 10/21/22 <sup>(8)</sup>	2,000		1,875,000
ConvaTec Healthcare E SA			
10.50%, 12/15/18 <sup>(8)</sup>	2,235		2,285,287
DJO Finco, Inc./DJO Finance, LLC/DJO Finance Corp.			
8.125%, 6/15/21 <sup>(8)</sup>	1,485		1,291,950
Fresenius Medical Care US Finance II, Inc.			
5.625%, 7/31/19 <sup>(8)</sup>	1,640		1,784,517
5.875%, 1/31/22 <sup>(8)</sup>	1,365		1,503,206
Grifols Worldwide Operations, Ltd.			
5.25%, 4/1/22	1,235		1,262,788

HCA Holdings, Inc.		
6.25%, 2/15/21	1,710	1,838,250
HCA, Inc.		
6.50%, 2/15/20	3,215	3,572,669
7.50%, 2/15/22	2,930	3,338,735
4.75%, 5/1/23	1,125	1,155,938
5.875%, 2/15/26	2,705	2,813,200
Hill-Rom Holdings, Inc.		
5.75%, 9/1/23 <sup>(8)</sup>	1,030	1,058,325

	Prin	cipal		
		ount*		
Security	(000 s	omitted)		Value
Hologic, Inc. 5.25%, 7/15/22 <sup>(8)</sup>		2.925	ď	2.072.206
Jaguar Holding Co. II/Pharmaceutical Product Development, LLC		2,835	\$	2,973,206
6.375%, 8/1/23 <sup>(8)</sup>		5,605		5,745,125
Kinetic Concepts, Inc./KCI USA, Inc.				
10.50%, 11/1/18		3,115		3,122,787
7.875%, 2/15/21 <sup>(8)</sup>		1,405		1,497,196
MEDNAX, Inc.		2.105		0.106.575
5.25%, 12/1/23 <sup>(8)</sup>		2,105		2,136,575
MPH Acquisition Holdings, LLC 7.125%, 6/1/24 <sup>(8)</sup>		400		421 000
Opal Acquisition, Inc.		400		421,000
8.875%, 12/15/21 <sup>(8)</sup>		1,960		1,514,100
Surgical Care Affiliates, Inc.		1,700		1,314,100
6.00%, 4/1/23 <sup>(8)</sup>		1,475		1,511,875
Synlab Bondco PLC		1,.,0		1,011,070
6.25%, 7/1/22 <sup>(9)</sup>	EUR	650		764,618
TeamHealth, Inc.				
7.25%, 12/15/23 <sup>(8)</sup>		3,360		3,604,003
Teleflex, Inc.				
5.25%, 6/15/24		790		801,850
Tenet Healthcare Corp.				
6.00%, 10/1/20		1,795		1,902,700
8.125%, 4/1/22		6,185		6,369,313
6.75%, 6/15/23		745		716,131
Unilabs Subholding AB 8.50%, 7/15/18 <sup>(9)</sup>	EUR	750		952 297
WellCare Health Plans, Inc.	EUK	730		853,287
5.75%, 11/15/20		4,015		4,160,544
5.75 %, 11/15/20		4,013		4,100,544
			\$	80,719,611
H D 111 000				
Home Furnishings 0.2%				
Harman International Industries, Inc.		940	\$	092 524
4.15%, 5/15/25 Newell Rubbermaid, Inc.		940	Ф	982,524
4.20%, 4/1/26		945		1,026,152
Tempur Sealy International, Inc.		7-13		1,020,132
5.625%, 10/15/23		1,445		1,495,575
		, -		, , , , , , ,
			\$	3,504,251
			Ψ	
Homebuilders/Real Estate 0.0% <sup>4)</sup>				
Bormioli Rocco Holdings SA				
10.00%, 8/1/18 <sup>(9)</sup>	EUR	400	\$	453,992
				,
			\$	453,992
Industrial Equipment 0.5%				
Accudyne Industries Borrower/Accudyne Industries, LLC				
7.75%, 12/15/20 <sup>(8)</sup>		1,395	\$	1,238,063
BlueLine Rental Finance Corp.				
7.00%, 2/1/19 <sup>(8)</sup>		2,690		2,326,850
CNH Industrial Capital, LLC				
6.25%, 11/1/16		2,055		2,082,356

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

	Princi	nal		
	Amou	•		
Security	(000 s or	nitted)		Value
Hanover Insurance Group, Inc. (The)				
4.50%, 4/15/26		985	\$	1,019,355
Hub Holdings, LLC/Hub Holdings Finance, Inc.				
$8.125\%, 7/15/19^{(8)(10)}$		1,695		1,635,675
Hub International, Ltd.				
7.875%, 10/1/21 <sup>(8)</sup>		2,325		2,237,812
Principal Financial Group, Inc.				
6.05%, 10/15/36		309		387,849
USI, Inc.				
7.75%, 1/15/21 <sup>(8)</sup>		2,670		2,653,312
Wayne Merger Sub, LLC				
8.25%, 8/1/23 <sup>(8)</sup>		1,655		1,638,450
XLIT, Ltd.				
6.50% to 4/15/17, 10/29/49 <sup>(11)</sup>		575		401,063
			\$	11,389,754
Internet Software & Services 0.3%				
Netflix, Inc.				
5.50%, 2/15/22		3,215	\$	3,367,712
Riverbed Technology, Inc.		-,	Ť	,,,,,,,,
8.875%, 3/1/23 <sup>(8)</sup>		1,560		1,622,400
		,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
			\$	4,990,112
			Ψ	4,990,112
T C 1./A 14 D. II D. II. (1)				
Leisure Goods/Activities/Movies 0.7%				
Activision Blizzard, Inc.		1 100	ф	1 200 075
6.125%, 9/15/23 <sup>(8)</sup>		1,190	\$	1,300,075
AMC Entertainment, Inc.		250		250,000
5.75%, 6/15/25		250		250,000
Match Group, Inc.		200		200,000
6.375%, 6/1/24 <sup>(8)</sup>		200		209,000
NCL Corp., Ltd.		005		000 775
5.25%, 11/15/19 <sup>(8)</sup> 4.625%, 11/15/20 <sup>(8)</sup>		985		999,775
		1,870		1,875,834
Nord Anglia Education Finance, LLC 5.75%, 7/15/22 <sup>(9)</sup>	CHE	600		629.264
	CHF	600		628,264
Regal Entertainment Group		1.020		1.060.000
5.75%, 3/15/22 Royal Caribbean Cruises, Ltd.		1,030		1,060,900
7.25%, 3/15/18		1,680		1,822,800
Sabre GLBL, Inc.		1,000		1,022,000
5.375%, 4/15/23 <sup>(8)</sup>		855		878,513
Viking Cruises, Ltd.		633		0/0,313
8.50%, 10/15/22 <sup>(8)</sup>		1,650		1,414,875
6.25%, 5/15/25 <sup>(8)</sup>		1,690		
0.43 /0, JI 13I 43* '		1,090		1,284,400
			<i>a</i>	11 504 407
			\$	11,724,436
Lodging and Casinos 1.5%				
Buffalo Thunder Development Authority				
11.00%, 12/9/22 <sup>(8)</sup>		2,006	\$	952,888
Caesars Entertainment Operating Co., Inc.				
8.50%, 2/15/20 <sup>(4)</sup>		2,175		2,011,875
GLP Capital, L.P./GLP Financing II, Inc.				

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

		ncipal ount*		
Security		omitted)		Value
Studio City Finance, Ltd.	`	,		
8.50%, 12/1/20 <sup>(8)</sup>		4,085	\$	4,146,275
Tunica-Biloxi Gaming Authority		,		, ,
9.00%, 11/15/15 <sup>(4)(8)</sup>		3,565		1,283,400
		2,522		-,,
			\$	25,944,870
			Ψ	25,744,070
Media 0.3%				
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH				
5.50%, 1/15/23 <sup>(8)</sup>		4 205	\$	4 222 501
5.50%, 1/15/25 <sup>(9)</sup>	ELID	4,295 500	Þ	4,332,581
4.00%, 1/15/25	EUR	300		560,546
			\$	4,893,127
Metals/Mining 0.2%				
Freeport-McMoRan, Inc.				
3.55%, 3/1/22		1,000	\$	885,000
Glencore Funding, LLC				
4.00%, 4/16/25 <sup>(8)</sup>		1,300		1,152,570
Newcrest Finance Pty. Ltd.				
5.75%, 11/15/41 <sup>(8)</sup>		794		745,903
Southern Copper Corp.				
5.25%, 11/8/42		753		671,552
Nonferrous Metals/Minerals 0.9%			\$	3,455,025
BHP Billiton Finance USA, Ltd.				
6.75% to 10/19/25, 10/19/75 <sup>(8)(11)</sup>		1,460	\$	1,553,075
Eldorado Gold Corp.		1,400	Ψ	1,333,073
6.125%, 12/15/20 <sup>(8)</sup>		3,315		3,331,575
Imperial Metals Corp.		3,313		3,331,373
7.00%, 3/15/19 <sup>(8)</sup>		880		794,200
Kissner Milling Co., Ltd.		880		794,200
7.25%, 6/1/19 <sup>(8)</sup>		4,245		4,266,225
New Gold, Inc.		7,273		4,200,223
		1 535		1 504 300
6.25%, 11/15/22 <sup>(8)</sup> Novelis, Inc.		1,535		1,504,300
8.375%, 12/15/17		1,565		1,601,191
SunCoke Energy Partners, L.P./SunCoke Energy Partners Finance Corp.		1,505		1,001,171
7.375%, 2/1/20		2,330		1,968,850
SunCoke Energy, Inc.		2,330		1,900,030
7.625%, 8/1/19		92		86,940
7.023 /0, 0/1/17		92		00,940
			\$	15,106,356
Oil and Gas 6.5%				
AmeriGas Finance, LLC/AmeriGas Finance Corp.				
7.00%, 5/20/22		5,220	\$	5,536,436
AmeriGas Partners, L.P./AmeriGas Finance Corp.				
5.625%, 5/20/24		380		383,325
5.875%, 8/20/26		940		943,525
Antero Resources Corp.				
6.00%, 12/1/20		473		480,492
5.375%, 11/1/21		3,515		3,462,275

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

	Principal Amount*	
Security	(000 s omitted)	Value
Concho Resources, Inc.	1.000	A
7.00%, 1/15/21	1,800	\$ 1,858,500
6.50%, 1/15/22	685	704,694
5.50%, 4/1/23	5,200	5,239,000
ConocoPhillips Holding Co.		
6.95%, 4/15/29	850	1,059,294
CrownRock, L.P./CrownRock Finance, Inc.		
7.125%, 4/15/21 <sup>(8)</sup>	2,840	2,925,200
7.75%, 2/15/23 <sup>(8)</sup>	2,450	2,572,500
CVR Refining, LLC/Coffeyville Finance, Inc.		
6.50%, 11/1/22	5,210	4,506,650
Denbury Resources, Inc.		
9.00%, 5/15/21 <sup>(8)</sup>	880	884,400
5.50%, 5/1/22	675	459,000
Encana Corp.		
6.50%, 5/15/19	2,218	2,356,625
Endeavor Energy Resources, L.P./EER Finance, Inc.		
7.00%, 8/15/21 <sup>(8)</sup>	3,275	3,234,062
8.125%, 9/15/23 <sup>(8)</sup>	975	999,375
Energy Transfer Equity L.P.		
7.50%, 10/15/20	1,950	2,076,750
5.875%, 1/15/24	1,930	1,886,575
EP Energy, LLC/Everest Acquisition Finance, Inc.	·	
7.75%, 9/1/22	2,065	1,269,975
Gulfport Energy Corp.	,	, ,
7.75%, 11/1/20	4,585	4,734,012
6.625%, 5/1/23	2,420	2,395,800
Holly Energy Partners, L.P./Holly Energy Finance Corp.	, -	,,
6.50%, 3/1/20	615	621,150
Kerr-McGee Corp.		0_2,200
6.95%, 7/1/24	1,000	1,158,497
Matador Resources Co.	1,000	1,100,157
6.875%, 4/15/23	2,675	2,741,875
Memorial Resource Development Corp.	_,,,,,	_,, , , , , , ,
5.875%, 7/1/22	5,440	5,440,000
Noble Energy, Inc.	2,	2,1.0,000
5.625%, 5/1/21	782	815,542
Oasis Petroleum, Inc.	702	013,312
6.50%, 11/1/21	420	385,350
6.875%, 3/15/22	110	102,300
Pacific Drilling SA	110	102,300
5.375%, 6/1/20 <sup>(8)</sup>	1,274	388,570
Pacific Exploration and Production Corp.	1,274	366,370
5.625%, 1/19/25 <sup>(8)</sup>	910	172,900
	910	172,900
Paramount Resources, Ltd. 6.875%, 6/30/23 <sup>(8)</sup>	1.250	097.500
	1,250	987,500
PBF Holding Co., LLC/PBF Finance Corp. 8.25%, 2/15/20	2.545	2 652 162
	2,545	2,653,162
PBF Logistics, L.P./PBF Logistics Finance Corp.	1.000	1 772 000
6.875%, 5/15/23	1,800	1,773,000
Petrobras Global Finance B.V.	000	010 400
3.00%, 1/15/19	980	910,420
7.875%, 3/15/19	940	972,900
Petroleos Mexicanos		
6.875%, 8/4/26 <sup>(8)</sup>	1,185	1,327,793
Precision Drilling Corp.		
6.625%, 11/15/20	260	239,200

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

	Principal		
	Amount*		
Security Security	(000 s omitted)		Value
Sabine Pass Liquefaction, LLC	2.640	\$	2 604 600
5.625%, 2/1/21 5.625%, 4/15/22	3,640	Ф	3,694,600
5.625%, 4/15/23 5.75%, 5/15/24	4,451 1,645		4,489,946
	*		1,640,888
5.625%, 3/1/25	2,885		2,885,000
<b>Seven Generations Energy, Ltd.</b> 8.25%, 5/15/20 <sup>(8)</sup>	4,390		4,571,087
6.75%, 5/1/23 <sup>(8)</sup>	2,225		2,252,812
Seventy Seven Energy, Inc.	2,223		2,232,012
6.50%, 7/15/22 <sup>(4)</sup>	1,255		81,575
Seventy Seven Operating, LLC	1,233		01,373
6.625%, 11/15/19 <sup>(4)</sup>	1,100		555,500
Shell International Finance B.V.	1,100		333,300
3.25%, 5/11/25	1,010		1,061,320
SM Energy Co.	1,010		1,001,320
6.125%, 11/15/22	870		803,663
6.50%, 1/1/23	1,995		1,865,325
Southwestern Energy Co.	1,993		1,005,525
4.05%, 1/23/20	375		368,438
Sunoco, L.P./Sunoco Finance Corp.	313		300,430
6.375%, 4/1/23 <sup>(8)</sup>	1,835		1,830,413
Tesoro Logistics, L.P./Tesoro Logistics Finance Corp.	1,833		1,030,413
5.50%, 10/15/19	630		661,500
6.25%, 10/15/22	1,505		1,576,488
Triangle USA Petroleum Corp.	1,505		1,570,400
6.75%, 7/15/22 <sup>(4)(8)</sup>	1,375		323,125
Williams Partners, L.P./ACMP Finance Corp.	1,373		323,123
4.875%, 3/15/24	385		369,995
		\$	110,937,815
Packaging & Containers 0.0% <sup>4)</sup>			
Horizon Holdings I SASU		_	
7.25%, 8/1/23 <sup>(8)</sup>	EUR 500	\$	577,139
		\$	577,139
Pharmaceuticals 0.1%			
Actavis Funding SCS			
3.00%, 3/12/20	480	\$	495,006
4.55%, 3/15/35	500		513,903
Baxalta, Inc.			
4.00%, 6/23/25	750		783,208
Vizient, Inc.			
10.375%, 3/1/24 <sup>(8)</sup>	110		118,250
		\$	1,910,367
Pipelines 0.2%			
Georgian Oil and Gas Corp. JSC			
6.75%, 4/26/21 <sup>(9)</sup>	200	\$	206,500
Plains All America Pipeline, L.P./PAA Finance Corp.	200	φ	200,300
4.65%, 10/15/25	1,000		1,011,967
Regency Energy Partners, L.P./Regency Energy Finance Corp.	1,000		1,011,907
5.00%, 10/1/22	2,002		2,057,149
J.00 /0, 10/1/42	2,002		2,037,147

\$ 3,275,616

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

	Principal		
	Amount*		
Security	(000 s omitted)		Value
Tribune Media Co.	2.200	Φ.	2 200 000
5.875%, 7/15/22	2,390	\$	2,390,000
		ø	15 (57 200
		\$	15,657,300
Radio and Television 0.7%			
Clear Channel Worldwide Holdings, Inc.			
Series A, 7.625%, 3/15/20	470	\$	431,225
Series A, 6.50%, 11/15/22	1,100	Ψ	1,064,250
Series B, 6.50%, 11/15/22	2,130		2,140,650
iHeartCommunications, Inc.	2,130		2,140,030
9.00%, 12/15/19	226		172,608
11.25%, 3/1/21	1,505		1,083,600
Nielsen Co. Luxembourg S.a.r.l. (The)	1,303		1,005,000
5.50%, 10/1/21 <sup>(8)</sup>	1,250		1,295,313
Sirius XM Radio, Inc.	1,230		1,293,313
5.875%, 10/1/20 <sup>(8)</sup>	745		773,869
6.00%, 7/15/24 <sup>(8)</sup>	2,830		2,932,587
Starz, LLC/Starz Finance Corp.	2,030		2,752,561
5.00%, 9/15/19	1,470		1 501 227
Univision Communications, Inc.	1,470		1,501,237
5.125%, 5/15/23 <sup>(8)</sup>	1,260		1,256,850
3.125%, 3/13/25	1,200		1,230,830
		ф	12 (52 100
		\$	12,652,189
Real Estate Investment Trusts (REITs) 0.2%			
ARC Properties Operating Partnership, L.P.	<b>T</b> 00		
3.00%, 2/6/19	508	\$	511,175
CBL & Associates, L.P.	050		702.024
4.60%, 10/15/24	878		792,824
Communications Sales & Leasing, Inc./CSL Capital LLC	40.5		402 400
8.25%, 10/15/23	485		493,488
DDR Corp.			
3.625%, 2/1/25	455		457,377
ESH Hospitality, Inc.	1.000		
5.25%, 5/1/25 <sup>(8)</sup>	1,260		1,233,225
		\$	3,488,089
Retail 0.0% <sup>4</sup>			
Douglas GmbH			
6.25%, 7/15/22 <sup>(8)</sup>	EUR 500	\$	593,716
0.23 %, 1113122	ECK 500	Ψ	393,710
		ф	502 517
		\$	593,716
Retailers (Except Food and Drug) 3.1%			
Best Buy Co., Inc.			
5.50%, 3/15/21	1,115	\$	1,190,262
Chinos Intermediate Holdings A, Inc.			
$7.75\%, 5/1/19^{(8)(10)}$	1,569		521,021
Dollar Tree, Inc.			
5.25%, 3/1/20 <sup>(8)</sup>	1,905		1,971,675
5.75%, 3/1/23 <sup>(8)</sup>	4,400		4,697,000
Gap, Inc. (The)			
5.95%, 4/12/21	2,212		2,321,129

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

	Principal		
	Amount*		
Security	(000 s omitted)		Value
Michaels Stores, Inc. 5.875%, 12/15/20 <sup>(8)</sup>	1,775	\$	1,854,875
Murphy Oil USA, Inc.	1,773	Ф	1,034,073
6.00%, 8/15/23	4,165		4,331,600
Party City Holdings, Inc.	1,100		1,551,000
6.125%, 8/15/23 <sup>(8)</sup>	3,215		3,343,600
Radio Systems Corp.			
8.375%, 11/1/19 <sup>(8)</sup>	3,300		3,440,250
Sally Holdings, LLC/Sally Capital, Inc.			
5.75%, 6/1/22	1,225		1,275,531
5.625%, 12/1/25	2,385		2,510,212
Signet UK Finance PLC 4.70%, 6/15/24	1,321		1,291,868
Vista Outdoor, Inc.	1,321		1,291,000
5.875%, 10/1/23 <sup>(8)</sup>	1,620		1,696,950
Walgreens Boots Alliance, Inc.	1,020		1,070,750
3.10%, 6/1/23	945		962,201
		\$	52,141,466
Road & Rail 0.1%			
Watco Cos., LLC/Watco Finance Corp.			
6.375%, 4/1/23 <sup>(8)</sup>	1,850	\$	1,840,750
,	,		, ,
		\$	1,840,750
Software and Services 0.4%			
Electronic Arts, Inc.			
4.80%, 3/1/26	990	\$	1,073,538
IHS, Inc.			
5.00%, 11/1/22	2,240		2,324,000
Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 <sup>(8)(10)</sup>	2,090		1,870,550
SunGard Availability Services Capital, Inc.	2,090		1,670,550
8.75%, 4/1/22 <sup>(8)</sup>	1,875		1,035,938
0.10.10, 11.122	1,070		1,000,000
		\$	6,304,026
Steel 0.3%			
ArcelorMittal	1,000	¢.	4.000.000
7.25%, 2/25/22	4,000	\$	4,230,000
<b>Steel Dynamics, Inc.</b> 6.375%, 8/15/22	500		527,500
0.31370, 0/13/22	300		327,300
		¢	4,757,500
		\$	4,757,500
Super Retail 0.0% <sup>4)</sup>			
Dufry Finance SCA			
4.50%, 8/1/23 <sup>(9)</sup>	EUR 500	\$	581,254
110070, 011120	2011 COO	Ψ	201,20
		\$	581,254
		Ψ	501,254
Surface Transport 0.6%			
Hertz Corp. (The)			
6.25%, 10/15/22	435	\$	450,225

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

	Principal Amount*		
Security	(000 s omitted)		Value
International Game Technology PLC 6.50%, 2/15/25 <sup>(8)</sup>	720	\$	729,000
Israel Electric Corp, Ltd.			,
5.00%, 11/12/24 <sup>(8)(9)</sup>	1,000		1,070,000
KLA-Tencor Corp.	1,000		1,070,000
4.65%, 11/1/24	1,625		1,776,439
Micron Technology, Inc.	1,023		1,770,139
5.25%, 8/1/23 <sup>(8)</sup>	835		716,012
5.625%, 1/15/26 <sup>(8)</sup>	1,080		904,500
Seagate HDD Cayman	1,000		704,500
4.75%, 6/1/23	1,750		1,480,264
4.75%, 1/1/25	695		550,353
Total System Services, Inc.	075		330,333
4.80%, 4/1/26	1,075		1,168,521
Western Union Co. (The)	1,073		1,100,521
6.20%, 11/17/36	637		682,940
0.20%, 11/1/130	057		002,940
		ф	0.546.505
		\$	9,546,525
Telecommunications 6.1%			
Altice Financing SA	2.700		• • • • • • • • • • • • • • • • • • • •
6.625%, 2/15/23 <sup>(8)</sup>	2,580	\$	2,542,900
Altice Luxembourg SA			
7.25%, 5/15/22 <sup>(9)</sup>	EUR 304		340,948
7.75%, 5/15/22 <sup>(8)</sup>	1,710		1,733,512
7.625%, 2/15/25 <sup>(8)</sup>	1,290		1,264,200
AT&T, Inc.			
4.35%, 6/15/45	455		442,972
Avaya, Inc.			
9.00%, 4/1/19 <sup>(8)</sup>	2,250		1,687,500
CenturyLink, Inc.			
5.80%, 3/15/22	210		204,685
6.75%, 12/1/23	1,695		1,671,694
Colombia Telecomunicaciones SA ESP			
8.50% to 3/30/20, 12/29/49 <sup>(8)(11)</sup>	754		667,290
CommScope Technologies Finance, LLC			
6.00%, 6/15/25 <sup>(8)</sup>	2,595		2,672,850
Digicel, Ltd.			
6.00%, 4/15/21 <sup>(8)</sup>	1,450		1,257,875
6.75%, 3/1/23 <sup>(8)</sup>	2,230		1,906,650
eircom Finance DAC	ELID 104		126.550
4.50%, 5/31/22 <sup>(9)</sup>	EUR 124		136,550
Equinix, Inc.	2.525		2.045.625
5.875%, 1/15/26	2,725		2,847,625
Frontier Communications Corp.	1.600		1.516.410
6.25%, 9/15/21	1,600		1,516,419
10.50%, 9/15/22	685		727,384
7.625%, 4/15/24	285		253,650
6.875%, 1/15/25	1,845		1,555,566
11.00%, 9/15/25	2,190		2,283,075
Hughes Satellite Systems Corp.	2.012		2 155 000
6.50%, 6/15/19	2,912		3,155,880
Intelsat Jackson Holdings S.A.	1.017		1 202 262
7.25%, 10/15/20	1,815		1,302,263
7.50%, 4/1/21	105		72,975
6.625%, 12/15/22	980		666,400

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

Security		Principal Amount*	
150%   150%	_ · · · · ·	(000 s omitted)	Value
Part			
1,008		730	\$ 756,384
Matter		1.000	1,000,750
SAT Face communications, Inc.		1,000	1,008,750
SBA Telecommunications, Inc.   1,985   2,049,512   Sprint Communications, Inc.   1,225   3,1175   1,266   581   1,266   581   1,265   3,1175   1,266   581   1,266   1		EUD (05	<b>650.055</b>
5,75%, 7,17520   1,985   2,049,512   2,049,512   2,049,512   3,050   1,444,950   3,050   1,444,950   3,050   1,444,950   3,050   1,444,950   3,050   3,044,950   3,050   3,060,81,1520   3,050   3,060,81,1520   3,050   3,060,81,1520   3,050   3,060,81,1520   3,050   3,060,81,1520   3,050   3,060,81,1520   3,050   3,060,81,1520   3,050   3,050,81,8120   3,050   3,050,8120   3,050,8120   3,050,8120   3,0		EUR 625	670,955
Sprint Communications, Inc.   1.255   1.266, 81   1.256, 81   1.		1.005	2 0 40 512
9,125%, 3/1/17 9,105%, 3/11/518% 13,520 14,44/9, 500 7,00%, 8/15/20 1,00%, 1/15/18% 1,00%, 1/15/18% 1,00%, 1/15/18% 1,00%, 1/15/20 2,00% 1,765,55% 2,715/20 2,015/23 2,015/23 2,015/23 2,015/23 2,015/25		1,985	2,049,512
9,00%, 11/15/18®         13,520         14,449,500           6,00%, 11/15/22         250         197,975           8,00%, 11/15/22         250         197,975           8,00%, 11/15/22         250         1,766,450           7,875%, 9/15/23         9,915         8,155,087           7,625%, 21/5/25         1,870         1,488,988           T-0,625%, 21/5/25         1,100         1,151,857           7,625%, 21/18         4,725         4,825,406           6,53%, 41/21         1,100         1,151,857           6,33%, 42/821         1,100         1,151,857           6,33%, 42/821         1,60         1,771,633           6,31%, 42/822         60         654,286           6,31%, 41/23         1,60         1,711,633           6,37%, 31/125         1,395         1,463,006           6,50%, 11/526         1,395         1,463,006           6,50%, 11/526         1,395         1,463,006           6,00%, 41/14         431         5358,00           4,50%, 91/520         664         737,94           6,00%, 41/14         431         5358,51           5,75%, 11/5238         1,0         1,0         1,595,85           5,75%,		1 225	1.0// 001
7,00%, 8/15/20         4,810         4,322,987         6,00%, 11/15/22         197,975         Sprint Corp.         2,060         1,766,450         7,25%, 9/15/21         2,060         1,766,450         7,625%, 9/15/23         1,870         1,488,988         1,652,85%, 21/5/25         1,870         1,488,988         1,682,85%, 21/5/25         4,825,406         6,25%, 41/21         1,100         1,515,557         6,633%, 47,121         1,100         1,515,557         6,633%, 47,123         1,173         1,819,581         6,633%, 47,123         1,670         1,771,653         6,634,286         6,625%, 41/23         1,670         1,771,653         6,319%, 47,82822         6,625%, 41/23         1,670         1,771,653         6,375%, 31/25         1,305         1,453,006         6,635%, 41/123         1,670         1,771,653         6,375%, 31/25         1,600         6,645,286         6,625%, 41/123         1,670         1,771,653         6,375%, 31/25         1,600         6,645,286         6,625%, 41/123         1,670         1,771,653         6,500%, 117,711,653         6,604         6,770,750         6,00%, 41/41         4,31         5,385,510         7,721%, 6,441,783         9,00%, 41/41         9,00%, 41/41         9,00%, 41/41         9,00%, 41/41         9,00%, 41/41         9,00%, 41/41         9,00%, 41/41         9,00%, 41/41         9,00%, 41/			
6.00%, II/15/22         250         197.975           Sprint Corp.           7.25%, 9/15/21         2,000         1,766,450           7.875%, 9/15/23         9,15         8,155,087           7.625%, 21/12/25         1,870         1,488,988           Tooline USA, Inc.           2.55%, 9/17/18         4,725         4,825,406           6.25%, 4/1/21         1,100         1,15,157           6.633%, 4/28/21         1,600         1,515,57           6.633%, 4/28/22         62         65,4286           6.625%, 4/1/23         1,600         1,710,63           6,375%, 31/25         1,600         1,710,63           6,375%, 31/25         1,600         65,488           6,025%, 4/1/23         66         570,570           Telecom Italia Capital Sa			
Sprint Corp.			
7,25%, 9/15/21         2,060         1,766,450           7,875%, 9/15/25         1,870         1,488,988           T-Mobile USA, Inc.         1,870         1,488,988           T-Mobile USA, Inc.         1,100         1,151,557           2,55%, 9/11/18         4,725         4,825,400           6,33%, 4/28/21         1,735         1,819,581           6,733%, 4/28/22         620         654,286           6,625%, 4/1/23         1,670         1,71,633           6,37%, 3/1/25         1,395         1,463,000           6,50%, 1/15/26         36         50%, 1/15/26           7,72%, 6/4/38         36         570,570           7,72%, 6/4/38         36         570,570           7,72%, 6/4/38         36         570,570           4,50%, 9/15/20         664         737,961           6,00%, 4/1/4         31         538,501           1,75%, 4/15/23%         1,00         66,849           3,75%, 4/15/23%         2,015         1,959,87           1,75%, 4/15/23%         2,015         1,959,87           1,75%, 4/15/20%         3,00         3,743,000           4,75%, 7/15/20%         3,00         3,743,000           1,75%, 5/15/23 <td< td=""><td></td><td>250</td><td>197,975</td></td<>		250	197,975
7.875%, 9/15/23         9,915         8,155,087           7.625%, 2/15/25         1,870         1,488,988           T-Mobile USA, Inc.         4,725         4,825,406           5.25%, 9/1/18         1,100         1,115,557           6.633%, 4/12/1         1,100         1,151,557           6.633%, 4/28/21         60         654,286           6.731%, 4/28/22         60         654,286           6.55%, 4/1/23         1,670         1,771,653           6.375%, 3/1/25         610         645,838           Telecon Italia Capital SA         546         570,570           Verizon Communications, Inc.         450%, 9/15/20         664         737,961           4.50%, 9/15/20         664         737,961         668         737,961           6.00%, 41/41         431         538,501         10,705         1,785,255           5.75%, 1/15/25/80         2,015         1,959,587         1,959,587           Wind Acquisition Finance SA         2,015         1,959,587         1,959,587           Wind Acquisition Finance SA         2,015         1,059,587         1,250,588         1,250,588         1,250,588         1,250,588         1,250,588         1,250,588         1,250,588         1,250,588		2.060	1.766.450
7.625%, 2/15/25       1,889,88         7.Mobile USA, Inc.       4,725       4,825,406         5.25%, 9/1/18       4,725       1,100       1,151,557         6.633%, 4/28/21       1,735       1,819,581         6.731%, 4/28/22       620       654,286         6.625%, 4/1/23       1,670       1,716,630         6.50%, 4/1/23       1,670       1,716,630         6.50%, 1/15/26       1,670       1,735       1,463,006         6.50%, 1/15/26       1,670       1,757       1,670       1,670         Telecom Italia Capital Sa       546       570,570       70 <t< td=""><td></td><td></td><td></td></t<>			
Public USA, Inc.			
5.25%, 9/1/18         4,725         4,825.406         6.25%, 4/1/21         1,100         1,151.557         6.63%, 4/28/21         1,735         1,819.81         6.731%, 4/28/22         6.620         654.286         6.25%, 4/1/23         1,670         1,771.653         6.375%, 3/1/25         1,395         1,463.006         6.50%, 1/15/26         1,395         1,463.006         6.50%, 1/15/26         1,395         1,463.006         6.50%, 1/15/26         1,395         1,463.006         6.50%, 1/15/26         6.00%, 1/15/26         6.00%, 4/14         6.00%, 4		1,870	1,488,988
6.23%, 4/1/21         1,100         1,151,557           6.633%, 4/28/21         1,70         6,818,81           6.731%, 4/28/22         620         654,286           6.625%, 4/1/23         1,600         1,71,653           6.375%, 3/1/25         1,395         1,430,006           6.50%, 1/15/26         610         645,838           Telecon Italia Capital SA           T.21%, 64/438         546         570,570           Verizon Communications, Inc.           4.50%, 9/15/20         664         737,961           6.00%, 4/1/41         431         538,501           Virgin Media Finance PLC           6.375%, 1/15/25/89         2,015         10,758,525           5.75%, 1/15/25/89         2,015         10,758,525           5.75%, 1/15/25/89         2,015         10,758,525           4.75%, 7/15/20/80         3,00         3,743,00           4.75%, 7/15/20/80         1,80         1,692,356           Vindstream Corp.           7.50%, 6/1/22         1,870         2,00         20,075           4.75%, 10/1/21         20         20         20,75 <td< td=""><td></td><td>4.505</td><td>4.005.406</td></td<>		4.505	4.005.406
6.633%, 428/21         1,735         1,819,81           6.731%, 4/28/22         620         654,286           6.625%, 41/23         1,670         1,71,653           6.578%, 13/125         1,395         1,463,006           6.50%, 11/526         610         6458,838           Telecom Italia Capital SA           7.721%, 64/438         546         570,570           Verizon Communications, Inc.           4.50%, 91/520         664         737,961           6,00%, 41/141         431         538,501           Virgin Media Finance PLC           6.375%, 41/52/360         2,015         1,959,887           Virgin Media Finance PLC           6.375%, 41/51/2608         2,015         1,959,887           Virgin Media Finance PLC           6.375%, 41/51/2608         2,015         1,959,887           Virgin Media Finance PLC           4.999%, 4/30/198%(13)         EUR         600         666,849           3.751%, 71/52/080         1,80         3,743,000           3.755%, 71/52/080         1,80         3,743,000           3.755%, 71/52/08         360         341,100           Zayo Group, LLC/Zayo Capital			
6.731%, 4/28/22         6.20         654,286           6.625%, 4/1/23         1,670         1,771,653           6.375%, 3/1/25         1,395         1,463,006           6.50%, 1/15/26         610         645,838           Telecom Italia Capital SA           7.721%, 6/4/38         546         570,570           Verizon Communications, Inc.           431         538,501           Virgin Media Finance PLC           6.00%, 4/1/41         431         538,501           Virgin Media Finance PLC           Wind Acquisition Finance SA           4.999, 4/30/19 <sup>(6)(13)</sup> 10,705         10,758,525           5.75%, 1/15/20 <sup>(6)(13)</sup> EUR         60         666,849           3.751%, 7/15/20 <sup>(6)(13)</sup> EUR         60         666,849           3.75%, 4/23/21 <sup>(6)</sup> 1,870         1,692,565           Windstream Corp.         1,870         1,692,565           Windstream Services, LLC         1,870         1,692,356           7.50%, 6/1/22         1,870         20         204,750           Windstream Services, LLC         20         20         20,750			
6.625%, 4/1/23       1,670       1,71,653         6.375%, 3/125       1,395       1,463,006         6.50%, 1/15/26       610       645,838         Telecon Italia Capital SA         7.721%, 6/4/38       546       570,570         Verizon Communications, Inc.         4.50%, 9/15/20       664       737,961         6.00%, 4/1/41       431       538,501         Virgin Media Finance PLC         6.375%, 4/15/23 <sup>(8)</sup> 10,705       1,595,587         Wind Acquisition Finance SA         4.999%, 4/30/19 <sup>(8)(13)</sup> EUR       600       666,849         3.751%, 7/15/20 <sup>(8)(13)</sup> EUR       60       666,849         3.751%, 7/15/20 <sup>(8)(13)</sup> EUR       60       3,43,000         3.751%, 7/15/20 <sup>(8)(13)</sup> 1,450       1,395,625         Windstream Corp.         7.50%, 6/1/22       1,870       1,692,350         Windstream Services, LLC         7.75%, 10/1/21       360       341,100         Capper Colspan="3">Capper Co			
6.375%, 3/1/25       1,395       1,463,006         6.50%, 1/15/26       610       645,838         Telecom Lagicapita SA         7.721%, 6/4/38       546       570,570         Verizon Communications, Inc.         4.50%, 9/15/20       664       737,961         6.00%, 4/1/41       431       538,501         Virgin Media Finance PLC         6.375%, 4/15/23(8)       10,705       10,758,525         5.75%, 1/15/25(8)       2,015       1,758,525         5.75%, 1/15/25(8)       2,015       1,959,587         Wind Acquisition Finance SA         Wind Acquisition Finance SA         EUR       600       666,849         3,751%, 7/15/20(8)(13)       EUR       600       666,849         3,75%, 7/15/20(8)(13)       EUR       625       676,254         4,75%, 7/15/20(8)(13)       1,870       1,995,255         Windstream Corp.         7,5%, 6/1/22       1,870       360       341,100         Windstream Services, LLC         7,5%, 1/15/25       20       204,750         Windstream Services, LLC         6,375%, 5/15/25       20			
6.50%, 1/15/266       645,838         Telecom Italia Capital SA       546       570,570         Verion Communications, Inc.         4.50%, 9/15/20       664       737,961         6.00%, 4/1/41       431       538,501         Virgin Media Finance PLC         6.375%, 4/15/23 <sup>(6)</sup> 10,705       10,758,525         5.75%, 1/15/25 <sup>(6)</sup> 2,015       1,959,587         Wind Acquisition Finance SA         4.99%, 4/30/19 <sup>(6)(13)</sup> EUR       600       666,849         3,51%, 7/15/20 <sup>(8)(13)</sup> EUR       625       676,254         4,75%, 7/15/20 <sup>(8)(13)</sup> EUR       625       676,254         4,75%, 7/15/20 <sup>(8)(13)</sup> EUR       625       676,254         4,75%, 7/15/20 <sup>(8)(13)</sup> 1,450       1,395,625       1,395,625         Windstream Corp.         Vindstream Services, LLC         7,75%, 10/1/21       360       341,100         Ago Group, LLC/Zayo Capital, Inc.         6,375%, 5/15/25       20       204,750         Vililities 1.1%         AES Corp. (The)         5.50%, 3/15/24       76       781,850         AES Gener			
Telecom Italia Capital SA   546   570,570   70			
7.721%, 6/4/38 Verizon Communications, Inc.  4.50%, 9/15/20 6.00%, 4/1/41 4.50%, 9/15/20 6.00%, 4/1/41 4.50%, 9/15/20 7.75%, 4/15/23 <sup>(8)</sup> 5.75%, 1/15/20 <sup>(8)</sup> 7.50%, 6/10/20 7.5		610	645,838
Verizo Communications, Inc.           4.50%, 9/15/20         664         737,961           6.00%, 4/1/41         431         538,501           Virgin Media Finance PLC           6.375%, 4/15/23 <sup>(8)</sup> 10,705         10,758,255           5.75%, 1/15/25 <sup>(8)</sup> 2,015         1,959,587           Wind Acquisition Finance SA           4.99%, 4/30/19 <sup>(8)(13)</sup> EUR         600         666,849           3.751%, 7/15/20 <sup>(8)(13)</sup> EUR         625         676,254           4.75%, 7/15/20 <sup>(8)(13)</sup> 3,800         3,743,000           7.375%, 4/23/21 <sup>(8)</sup> 1,870         1,892,355           Windstream Corp.           7.50%, 6/1/22         1,870         1,692,350           Windstream Services, LLC           7.75%, 10/1/21         360         341,100           Zayo Group, LLC/Zayo Capital, Inc.         200         204,750           6.375%, 5/15/25         200         204,750           Utilities 1.1%           AES Gene SA         5.0%         376,0         \$ 781,850           5.50%, 3/15/24         660         703,987           4.ES Gene SA         5.0%         3.0%         3.0%		EAC	570 570
4.50%, 9/15/20 6.60%, 4/1/41 431 538,501 6.00%, 4/1/41 431 538,501 6.00%, 4/1/41 431 538,501 6.00%, 4/1/41 538,501 6.375%, 4/15/23(8) 10,705 10,758,525 5.75%, 1/15/25(8) 2,015 1,959,587 6.375%, 4/13/15/25(8) 2,015 1,959,587 6.375%, 4/13/15/25(8) EUR 600 666,849 6.375%, 4/13/19(8) EUR 625 676,254 6.375%, 4/13/21(8) 1,450 1,350 3,800 3,743,000 6.375%, 4/13/21(8) 1,450 1,350 3,800 3,743,000 6.375%, 4/13/21(8) 1,450 1,450 1,395,625 6.375%, 4/13/21(8) 1,870 1,692,350 6.375%, 5/15/25 300 301,100 6.375%, 5/15/25 300 204,750 6.375%, 5/15/25 300 204,750 6.375%, 5/15/25 300 300 341,100 6.375%, 5/15/25 300 300 300 300 6.375%, 5/15/25 300 300 300,300 6.375%, 5/15/25 300 300 300,300 6.375%, 5/15/25 300 300 300,300 6.375%, 5/15/25 300 300 300,300 6.375%, 5/15/25 300 300 300,300 6.375%, 5/15/24 300,300,300 6.375%, 5/15/24 300,300,300 6.375%, 5/15/24 300,300,300 6.375%, 5/15/24 300,300,300 6.375%, 5/15/24 300,300,300 6.375%, 5/15/24 300,300,300 6.375%, 5/15/24 300,300,300 6.375%, 5/15/24 300,300,300 6.375%, 5/15/24 300,300,300 6.375%, 5/15/23(8) 300,300,300 6.375%, 5/15/23(8) 300,300,300 6.375%, 5/15/23(8) 300,300 6.375%, 5/15/23(8) 300,300 6.375%, 5/15/23(8) 300,300 6.375%, 5/15/23(8) 300,300 6.375%, 5/15/23(8) 300,300 6.375%, 5/15/23(8) 300,300 6.375%, 5/15/23(8) 300,300 6.375%, 5/15/23(8) 300,300 6.375%, 5/15/23(8) 300,300 6.375%, 5/15/23(8) 300,300 6.375%, 5/15/23(8) 300,300 6.375%, 5/15/23(8) 300,300 6.375%, 5/15/23(8) 300,300 6.375%, 5/15/23(8) 300,300 6.375%, 5/15/23(8) 300,300 6.66,849 6.6		546	5/0,5/0
6.00%, 4/1/41       431       538,501         Virgin Media Finance PLC       5.75%, 4/15/23(8)       10,705       10,758,525         6.375%, 4/15/23(8)       2,015       1,959,587         Wind Acquisition Finance SA       8       8         4.999%, 4/30/19 <sup>18k(13)</sup> EUR       600       666,849         3.751%, 7/15/20 <sup>(8k)(13)</sup> EUR       625       676,254         4.75%, 7/15/20 <sup>(8k)(13)</sup> 3,800       3,743,000         7.375%, 4/23/21(8)       1,450       1,395,625         Windstream Corp.       8       1,870       1,692,350         7.50%, 6/1/22       360       341,100         Zayo Group, LLC/Zayo Capital, Inc.       20       204,750         6.375%, 5/15/25       20       204,750         Utilities 1.1%         AES Corp. (The)       \$104,805,979         Utilities 1.1%         AES Gener SA       5.50%, 3/15/24       760       \$781,850         AES Gener SA       5.25%, 8/15/21(8)       660       703,987         Air Medical Merger Sub Corp.       6.375%, 5/15/23(8)       1,795       1,714,225         Calpine Corp.       6.375%, 5/15/23(8)       1,795       1,714,225		CCA	727.0(1
Virgin Media Finance PLC           6.375%, 4/15/23(8)         10,705         10,758,525           5.75%, 1/15/25(8)         2,015         1,959,587           Wind Acquisition Finance SA           4.999%, 4/30/19(8)(13)         EUR         600         666,849           3,751%, 7/15/20(8)(13)         EUR         625         676,254           4,75%, 7/15/20(8)         3,800         3,743,000           7,375%, 4/23/21(8)         1,870         1,395,625           Windstream Corp.           7,5%, 10/1/21         360         341,100           Zayo Group, LLC/Zayo Capital, Inc.           6,375%, 5/15/25         200         204,750           Utilities 1.1%           AES Corp. (The)           5,50%, 3/15/24         760         781,850           AES Gener SA           5,25%, 8/15/21(8)         660         703,987           Air Medical Merger Sub Corp.         3,795         1,714,225           Calpine Corp.         1,795         1,714,225			
6.375%, 4/15/23(8) 10,705, 105,8525 5.75%, 1/15/25(8) 2,015 1,959,587 Wind Acquisition Finance SA 4.999%, 4/30/19(8)(13) EUR 600 666,849 3.751%, 7/15/20(8)(3) EUR 625 676,254 4.75%, 7/15/20(8) 3,800 3,743,000 7.375%, 4/23/21(8) 1,450 1,395,625 Windstream Corp. 7.50%, 6/1/22 1,870 1,692,350 Windstream Services, LLC 7.75%, 10/1/21 360 341,100 Zayo Group, LLC/Zayo Capital, Inc. 6.375%, 5/15/25 200 204,750  Utilities 1.1% AES Corp. (The) 5.50%, 3/15/24 760 \$781,850 AES Gener SA 5.25%, 8/15/21(8) 760 \$781,850 AI' Medical Merger Sub Corp. 6.375%, 5/15/23(8) 1,795 1,714,225 Calpine Corp.		431	538,501
5.75%, 1/15/25(8)       2,015       1,959,587         Wind Acquisition Finance SA       EUR       600       666,849         4.999%, 4/30/19(8)(13)       EUR       625       676,254         4.75%, 7/15/20(8)       3,800       3,743,000         7.375%, 4/23/21(8)       1,450       1,395,625         Windstream Corp.       1,870       1,692,350         Windstream Services, LLC       360       341,100         Zayo Group, LLC/Zayo Capital, Inc.       200       204,750         6.375%, 5/15/25       200       204,750         Utilities 1.1%         AES Corp. (The)       5.50%, 3/15/24       760       781,850         AES Gener SA       5.25%, 8/15/21(8)       660       703,987         Air Medical Merger Sub Corp.       6.375%, 5/15/23(8)       1,795       1,714,225         Calpine Corp.       5.21(8)       1,795       1,714,225		10.705	10.759.525
Wind Acquisition Finance SA           4.999%, 4/30/19 <sup>(8)(13)</sup> EUR         600         666,849           3.751%, 7/15/20 <sup>(8)(13)</sup> EUR         625         676,254           4.75%, 7/15/20 <sup>(8)</sup> 3,800         3,743,000           7.375%, 4/23/21 <sup>(8)</sup> 1,450         1,395,625           Windstream Corp.           7.50%, 6/1/22         1,870         1,692,350           Windstream Services, LLC           Zayo Group, LLC/Zayo Capital, Inc.           6.375%, 5/15/25         200         204,750           Utilities 1.1%           AES Corp. (The)           5.50%, 3/15/24         760         781,850           AES Gener SA           5.25%, 8/15/21 <sup>(8)</sup> 660         703,987           Air Medical Merger Sub Corp.         6,375%, 5/15/23 <sup>(8)</sup> 1,795         1,714,225           Calpine Corp.         1,795         1,714,225         1,795         1,714,225			
4.999%, 4/30/19 <sup>(8)(13)</sup> EUR       600       666,849         3.751%, 7/15/20 <sup>(8)(13)</sup> EUR       625       676,254         4.75%, 7/15/20 <sup>(8)</sup> 3,800       3,743,000         7.375%, 4/23/21 <sup>(8)</sup> 1,450       1,395,625         Windstream Corp.         7.50%, 6/1/22       1,870       1,692,350         Windstream Services, LLC         7.75%, 10/1/21       360       341,100         Zayo Group, LLC/Zayo Capital, Inc.         6.375%, 5/15/25       200       204,750         Utilities 1.1%         AES Corp. (The)         5.50%, 3/15/24       760       \$781,850         AES Gener SA         5.25%, 8/15/21 <sup>(8)</sup> 660       703,987         Air Medical Merger Sub Corp.       1,795       1,714,225         Calpine Corp.       1,795       1,714,225		2,013	1,939,387
Simple   S		ELID (00	((( 0.40
4.75%, 7/15/20(8)   3,800   3,743,000     7.375%, 4/23/21(8)   1,450   1,395,625     Windstream Corp.                 7.50%, 6/1/22   1,870   1,692,350     Windstream Services, LLC               7.75%, 10/1/21   360   341,100     Zayo Group, LLC/Zayo Capital, Inc.           6.375%, 5/15/25   200   204,750     Willities 1.1%               AES Corp. (The)           5.50%, 3/15/24   760   \$ 781,850     AES Gener SA         AI' Medical Merger Sub Corp.       6.375%, 5/15/23(8)         6.375%, 5/15/23(8)       6.375%, 5/15/23(8)       6.375%, 5/15/23(8)       6.375%, 5/15/23(8)       6.375%, 5/15/23(8)       6.375%, 5/15/23(8)       6.375%, 5/15/23(8)       6.375%, 5/15/23(8)       6.375%, 5/15/23(8)       6.375%, 5/15/23(8)       6.375%, 5/15/23(8)       6.375%, 5/15/23(8)       6.375%, 5/15/23(8)       6.375%, 5/15/23(8)       6.375%, 5/15/23(8)       7.714,225     7.714,2			
7.375%, 4/23/21 <sup>(8)</sup> 1,450 1,395,625 Windstream Corp. 7.50%, 6/1/22 1,870 1,692,350 Windstream Services, LLC 7.75%, 10/1/21 360 341,100 Zayo Group, LLC/Zayo Capital, Inc. 6.375%, 5/15/25 200 204,750  Utilities 1.1% AES Corp. (The) 5.50%, 3/15/24 760 \$ 781,850 AES Gener SA 5.25%, 8/15/21 <sup>(8)</sup> 660 703,987 Air Medical Merger Sub Corp. 6.375%, 5/15/23 <sup>(8)</sup> 1,795 1,714,225 Calpine Corp.			
Windstream Corp.         7.50%, 6/1/22       1,870       1,692,350         Windstream Services, LLC         7.75%, 10/1/21       360       341,100         Zayo Group, LLC/Zayo Capital, Inc.         6.375%, 5/15/25       200       204,750         LUtilities 1.1%         AES Corp. (The)         5.50%, 3/15/24       760       \$ 781,850         AES Gener SA       5.25%, 8/15/21 <sup>(8)</sup> 660       703,987         Air Medical Merger Sub Corp.       6.375%, 5/15/23 <sup>(8)</sup> 1,795       1,714,225         Calpine Corp.       1,795       1,714,225       1,705       1,714,225			
7.50%, 6/1/22 1,870 1,692,350 Windstream Services, LLC 7.75%, 10/1/21 360 341,100 Zayo Group, LLC/Zayo Capital, Inc. 6.375%, 5/15/25 200 204,750  Utilities 1.1% AES Corp. (The) 5.50%, 3/15/24 760 \$ 781,850 AES Gener SA 5.25%, 8/15/21 <sup>(8)</sup> 660 703,987 Air Medical Merger Sub Corp. 6.375%, 5/15/23 <sup>(8)</sup> 1,795 1,714,225 Calpine Corp.		1,430	1,393,023
Windstream Services, LLC       360       341,100         Zayo Group, LLC/Zayo Capital, Inc.       360       204,750         6.375%, 5/15/25       200       204,750         Utilities 1.1%         AES Corp. (The)         5.50%, 3/15/24       760       \$ 781,850         AES Gener SA         5.25%, 8/15/21 <sup>(8)</sup> 660       703,987         Air Medical Merger Sub Corp.       1,795       1,714,225         Calpine Corp.       1,795       1,714,225		1.070	1 (02 250
7.75%, 10/1/21 Zayo Group, LLC/Zayo Capital, Inc. 6.375%, 5/15/25  200 204,750  Utilities 1.1% AES Corp. (The) 5.50%, 3/15/24 AES Gener SA 5.25%, 8/15/21 <sup>(8)</sup> Air Medical Merger Sub Corp. 6.375%, 5/15/23 <sup>(8)</sup> Calpine Corp.		1,870	1,092,330
Zayo Group, LLC/Zayo Capital, Inc. 6.375%, 5/15/25  200 204,750  \$ 104,805,979  Utilities 1.1%  AES Corp. (The) 5.50%, 3/15/24 760 \$ 781,850  AES Gener SA 5.25%, 8/15/21 <sup>(8)</sup> 660 703,987  Air Medical Merger Sub Corp. 6.375%, 5/15/23 <sup>(8)</sup> 1,795 1,714,225  Calpine Corp.		260	241 100
6.375%, 5/15/25 204,750  Utilities 1.1%  AES Corp. (The) 5.50%, 3/15/24 760 \$ 781,850  AES Gener SA 5.25%, 8/15/21 <sup>(8)</sup> 660 703,987  Air Medical Merger Sub Corp. 6.375%, 5/15/23 <sup>(8)</sup> 1,795 1,714,225  Calpine Corp.		300	341,100
Utilities 1.1% AES Corp. (The) 5.50%, 3/15/24 760 \$ 781,850 AES Gener SA 5.25%, 8/15/21 <sup>(8)</sup> 660 703,987 Air Medical Merger Sub Corp. 6.375%, 5/15/23 <sup>(8)</sup> 1,795 1,714,225 Calpine Corp.		200	204.750
Utilities 1.1%         AES Corp. (The)       5.50%, 3/15/24       760       \$ 781,850         AES Gener SA       5.25%, 8/15/21 <sup>(8)</sup> 660       703,987         Air Medical Merger Sub Corp.       6.375%, 5/15/23 <sup>(8)</sup> 1,795       1,714,225         Calpine Corp.	0.575%, 3/13/25	200	204,730
Utilities 1.1%         AES Corp. (The)       5.50%, 3/15/24       760       \$ 781,850         AES Gener SA       5.25%, 8/15/21 <sup>(8)</sup> 660       703,987         Air Medical Merger Sub Corp.       6.375%, 5/15/23 <sup>(8)</sup> 1,795       1,714,225         Calpine Corp.			
AES Corp. (The)       5.50%, 3/15/24       760       \$ 781,850         AES Gener SA       5.25%, 8/15/21 <sup>(8)</sup> 660       703,987         Air Medical Merger Sub Corp.       5.375%, 5/15/23 <sup>(8)</sup> 1,795       1,714,225         Calpine Corp.       1,795       1,714,225       1,714,225			\$ 104,805,979
AES Corp. (The)       5.50%, 3/15/24       760       \$ 781,850         AES Gener SA       5.25%, 8/15/21 <sup>(8)</sup> 660       703,987         Air Medical Merger Sub Corp.       5.375%, 5/15/23 <sup>(8)</sup> 1,795       1,714,225         Calpine Corp.       1,795       1,714,225       1,714,225			
5.50%, 3/15/24 760 \$ 781,850 <b>AES Gener SA</b> 5.25%, 8/15/21 <sup>(8)</sup> 660 703,987 <b>Air Medical Merger Sub Corp.</b> 6.375%, 5/15/23 <sup>(8)</sup> 1,795 1,714,225 <b>Calpine Corp.</b>			
AES Gener SA  5.25%, 8/15/21 <sup>(8)</sup> 660 703,987  Air Medical Merger Sub Corp. 6.375%, 5/15/23 <sup>(8)</sup> 1,795 1,714,225  Calpine Corp.			
5.25%, 8/15/21 <sup>(8)</sup> Air Medical Merger Sub Corp. 6.375%, 5/15/23 <sup>(8)</sup> Calpine Corp. 6.375%		760	\$ 781,850
Air Medical Merger Sub Corp.         6.375%, 5/15/23 <sup>(8)</sup> 1,795       1,714,225         Calpine Corp.       1,795       1,714,225			
6.375%, 5/15/23 <sup>(8)</sup> 1,714,225 <b>Calpine Corp.</b>		660	703,987
Calpine Corp.			
		1,795	1,714,225
5.375%, 1/15/23 1,866,900			
	5.375%, 1/15/23	1,905	1,866,900

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

	Principal		
Security	Amount* (000 s omitted)		Value
Enel SpA	(000 s offitted)		value
8.75% to 9/24/23, 9/24/73 <sup>(8)(11)</sup>	1,092	\$	1,246,245
ITC Holdings Corp.	1,092	φ	1,240,243
5.30%, 7/1/43	660		743,891
NRG Energy, Inc.	000		743,091
	1 250		1 200 625
8.25%, 9/1/20 7.875%, 5/15/21	1,250		1,290,625
	1,236		1,285,440
Southwestern Electric Power Co.	(0)		070.000
6.20%, 3/15/40	696		870,098
		\$	18,710,698
Total Corporate Bonds & Notes			
(identified cost \$940,194,759)		\$	921,893,596
Foreign Government and Agency Securities 3.2%			
	Principal		
	Amount*		
Security	(000 s omitted)		Value
Albania 0.2%			
Republic of Albania			
5.75%, 11/12/20 <sup>(9)</sup>	EUR 2,270	\$	2,684,349
Total Albania		\$	2,684,349
Angola 0.1%			
Republic of Angola Via Northern Lights III B.V.			
7.00%, 8/16/19 <sup>(9)</sup>	2,434	\$	2,458,106
7.00 %, 0/10/17	2,737	Ψ	2,430,100
m . 1			
Total Angola		Φ.	
		\$	2,458,106
		\$	2,458,106
Argentina 0.1%		\$	2,458,106
City of Buenos Aires		\$	2,458,106
	1,292	<b>\$</b>	<b>2,458,106</b> 1,350,140
City of Buenos Aires	1,292		
<b>City of Buenos Aires</b> 7.50%, 6/1/27 <sup>(9)</sup>	1,292 1,325		
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina			1,350,140
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina 2.50% to 3/31/19, 12/31/38 <sup>(16)</sup>		\$	1,350,140 897,687
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina			1,350,140
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina 2.50% to 3/31/19, 12/31/38 <sup>(16)</sup> Total Argentina		\$	1,350,140 897,687
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina 2.50% to 3/31/19, 12/31/38 <sup>(16)</sup> Total Argentina  Armenia 0.1%		\$	1,350,140 897,687
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina 2.50% to 3/31/19, 12/31/38 <sup>(16)</sup> Total Argentina  Armenia 0.1% Republic of Armenia	1,325	\$	1,350,140 897,687 <b>2,247,827</b>
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina 2.50% to 3/31/19, 12/31/38 <sup>(16)</sup> Total Argentina  Armenia 0.1%  Republic of Armenia 6.00%, 9/30/20 <sup>(9)</sup>	1,325 200	\$	1,350,140 897,687 <b>2,247,827</b> 202,244
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina 2.50% to 3/31/19, 12/31/38 <sup>(16)</sup> Total Argentina  Armenia 0.1% Republic of Armenia	1,325	\$	1,350,140 897,687 <b>2,247,827</b>
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina 2.50% to 3/31/19, 12/31/38 <sup>(16)</sup> Total Argentina  Armenia 0.1%  Republic of Armenia 6.00%, 9/30/20 <sup>(9)</sup> 7.15%, 3/26/25 <sup>(9)</sup>	1,325 200	\$ \$	1,350,140 897,687 <b>2,247,827</b> 202,244 969,000
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina 2.50% to 3/31/19, 12/31/38 <sup>(16)</sup> Total Argentina  Armenia 0.1%  Republic of Armenia 6.00%, 9/30/20 <sup>(9)</sup>	1,325 200	\$	1,350,140 897,687 <b>2,247,827</b> 202,244
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina 2.50% to 3/31/19, 12/31/38 <sup>(16)</sup> Total Argentina  Armenia 0.1%  Republic of Armenia 6.00%, 9/30/20 <sup>(9)</sup> 7.15%, 3/26/25 <sup>(9)</sup>	1,325 200	\$ \$	1,350,140 897,687 <b>2,247,827</b> 202,244 969,000
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina 2.50% to 3/31/19, 12/31/38 <sup>(16)</sup> Total Argentina  Armenia 0.1%  Republic of Armenia 6.00%, 9/30/20 <sup>(9)</sup> 7.15%, 3/26/25 <sup>(9)</sup>	1,325 200	\$ \$	1,350,140 897,687 <b>2,247,827</b> 202,244 969,000
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina 2.50% to 3/31/19, 12/31/38 <sup>(16)</sup> Total Argentina  Armenia 0.1%  Republic of Armenia 6.00%, 9/30/20 <sup>(9)</sup> 7.15%, 3/26/25 <sup>(9)</sup> Total Armenia  Barbados 0.2%	1,325 200	\$ \$	1,350,140 897,687 <b>2,247,827</b> 202,244 969,000
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina 2.50% to 3/31/19, 12/31/38 <sup>(16)</sup> Total Argentina  Armenia 0.1% Republic of Armenia 6.00%, 9/30/20 <sup>(9)</sup> 7.15%, 3/26/25 <sup>(9)</sup> Total Armenia  Barbados 0.2% Barbados Government International Bond	1,325 200 950	\$ \$ \$	1,350,140 897,687 <b>2,247,827</b> 202,244 969,000 <b>1,171,244</b>
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina 2.50% to 3/31/19, 12/31/38 <sup>(16)</sup> Total Argentina  Armenia 0.1%  Republic of Armenia 6.00%, 9/30/20 <sup>(9)</sup> 7.15%, 3/26/25 <sup>(9)</sup> Total Armenia  Barbados 0.2%	1,325 200	\$ \$	1,350,140 897,687 <b>2,247,827</b> 202,244 969,000
City of Buenos Aires 7.50%, 6/1/27 <sup>(9)</sup> Republic of Argentina 2.50% to 3/31/19, 12/31/38 <sup>(16)</sup> Total Argentina  Armenia 0.1% Republic of Armenia 6.00%, 9/30/20 <sup>(9)</sup> 7.15%, 3/26/25 <sup>(9)</sup> Total Armenia  Barbados 0.2% Barbados Government International Bond	1,325 200 950	\$ \$ \$	1,350,140 897,687 <b>2,247,827</b> 202,244 969,000 <b>1,171,244</b>

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

	Prin	ıcipal		
		ount*		
Security	(000 s	omitted)		Value
Cyprus 0.1%				
Republic of Cyprus	F7.10			4 000 000
3.875%, 5/6/22 <sup>(9)</sup>	EUR	1,615	\$	1,839,920
4.625%, 2/3/20 <sup>(8)(9)</sup>	EUR	120		142,332
4.75%, 6/25/19 <sup>(9)</sup>	EUR	415		493,512
Total Cyprus			\$	2,475,764
Dominican Republic 0.1%				
Dominican Republic International Bond		• • • • •		
8.625%, 4/20/27 <sup>(9)</sup>		2,000	\$	2,395,000
Total Dominican Republic			\$	2,395,000
Ecuador 0.2%				
Republic of Ecuador				
10.50%, 3/24/20 <sup>(8)</sup>		1,965	\$	1,955,175
10.50%, 3/24/20 <sup>(9)</sup>		1,000		995,000
Total Ecuador			\$	2,950,175
Fiji 0.1%				
Republic of Fiji				
6.625%, 10/2/20 <sup>(9)</sup>		2,443	\$	2,434,694
Total Fiji			\$	2,434,694
Georgia 0.0% <sup>4)</sup>				
Republic of Georgia				
6.875%, 4/12/21 <sup>(9)</sup>		559	\$	616,692
0.07576, 1912/21		337	Ψ	010,072
Total Georgia			\$	616,692
Honduras 0.0% <sup>4)</sup>				
Honduras Government International Bond				
7.50%, 3/15/24 <sup>(9)</sup>		200	\$	218,000
8.75%, 12/16/20 <sup>(9)</sup>		500		562,500
Total Honduras			\$	780,500
Iraq 0.1%				
Republic of Iraq				
5.80%, 1/15/28 <sup>(9)</sup>		3,201	\$	2,448,765
Total Iraq			\$	2,448,765
Kazakhstan 0.1%				
Kazakhstan Government International Bond				
5.125%, 7/21/25 <sup>(8)</sup>		1,452	\$	1,595,196
6.50%, 7/21/45 <sup>(8)</sup>		220		256,386
Total Kazakhstan			\$	1,851,582

Kenya 0.1%		
Republic of Kenya		
6.875%, 6/24/24 <sup>(8)</sup>	200	\$ 185,514
6.875%, 6/24/24 <sup>(9)</sup>	1,065	987,862
Total Kenya		\$ 1,173,376
Macadania 0.20		
Macedonia 0.2%		
Republic of Macedonia		
3.975%, 7/24/21 <sup>(9)</sup> EUR	2,500	\$ 2,708,483
4.875%, 12/1/20 <sup>(8)</sup> EUR	485	545,629
Total Macedonia		\$ 3,254,112
Mongolia 0.1%		
Mongolia International Bond		
4.125%, 1/5/18 <sup>(9)</sup>	655	\$ 638,625
5.125%, 12/5/22 <sup>(9)</sup>	200	164,881
Total Mongolia		\$ 803,506

	Principal Amount*		
Security	(000 s omitted)		Value
Nigeria 0.1%			
Republic of Nigeria			
5.125%, 7/12/18 <sup>(9)</sup>	1,800	\$	1,808,334
Total Nigeria		\$	1,808,334
Rwanda 0.1%			
Republic of Rwanda			
6.625%, 5/2/23 <sup>(9)</sup>	2,196	\$	2,141,539
Total Rwanda		\$	2,141,539
Serbia 0.1%			
Republic of Serbia			
4.875%, 2/25/20 <sup>(9)</sup>	600	\$	619,848
5.25%, 11/21/17 <sup>(9)</sup>	200		207,043
5.875%, 12/3/18 <sup>(9)</sup>	980		1,040,564
Total Serbia		\$	1,867,455
Seychelles 0.1%			
Republic of Seychelles			
7.00% to 1/1/18, 1/1/26 <sup>(9)(16)</sup>	1,500	\$	1,474,050
Total Seychelles		\$	1,474,050
Sri Lanka 0.2%			
Republic of Sri Lanka			
6.125%, 6/3/25 <sup>(9)</sup>	3,280	\$	3,080,386
Total Sri Lanka		\$	3,080,386
Sweden 0.1%			
Svensk Exportkredit AB			
2.875% to 11/14/18, 11/14/23 <sup>(8)(11)</sup>	900	\$	902,745
2.073 // (0 11/14/10, 11/14/25***)	900	φ	902,743
Total Sweden		\$	902,745
Tanzania 0.2%			
United Republic of Tanzania			
6.892%, 3/9/20 <sup>(9)(13)</sup>	2,660	\$	2,733,610
Total Tanzania		\$	2,733,610
Venezuela 0.1%			
Bolivarian Republic of Venezuela			
9.25%, 9/15/27	2,794	\$	1,362,075
Total Vanazuela		ф	1 242 075
Total Venezuela		\$	1,362,075
Zambia 0.1%			
Republic of Zambia			
5.375%, 9/20/22 <sup>(9)</sup>	785	\$	616,225
010 10 10, 7120121	703	Ψ	010,223

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

Sovereign Loans 0.1%

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

Borrower Suriname 0.0 %4)	Principal Amount (000 s omitted)		Value	
Republic of Suriname				
Term Loan, 8.75%, Maturing September 30, 2017 <sup>(3)(18)</sup>	\$	315	\$	320,990
Total Suriname			\$	320,990
Total Sovereign Loans (identified cost \$1,452,111)			\$	1,468,115

### Mortgage Pass-Throughs 13.1%

	Pr	incipal		
		mount		
Security	(000)	s omitted)		Value
Federal Home Loan Mortgage Corp.:				
5.00%, with various maturities to 2019 <sup>(19)</sup>	\$	3,252	\$	3,377,759
5.50%, with various maturities to 2032		1,574		1,734,827
6.00%, with various maturities to 2031		597		649,117
6.50%, with various maturities to 2036		8,639		9,991,463
7.00%, with various maturities to 2036 <sup>(19)</sup>		8,811		10,337,595
7.13%, with maturity at 2023		156		172,775
7.50%, with various maturities to 2035		6,045		7,067,830
7.65%, with maturity at 2022		139		152,778
8.00%, with various maturities to 2030		3,338		3,775,358
8.25%, with maturity at 2020		76		81,354
8.30%, with maturity at 2020		298		318,456
8.50%, with various maturities to 2031		2,946		3,448,634
9.00%, with various maturities to 2031		395		442,013
9.50%, with various maturities to 2025		421		446,216
10.00%, with maturity at 2020		39		42,072
10.50%, with maturity at 2020		35		37,968
			\$	42,076,215
				,, -
Federal National Mortgage Association:				
2.372%, with maturity at 2037 <sup>(20)</sup>	\$	2,874	\$	2,965,546
2.599%, with maturity at 2036 <sup>(20)</sup>	Ψ	1,590	Ψ	1,615,024
2.63%, with maturity at 2036 <sup>(20)</sup>		17,008		17,941,576
2.644%, with maturity at 2022 <sup>(20)</sup>		390		397,708
4.50%, with maturity at 2042 <sup>(19)</sup>		13,227		14,489,489
5.00%, with various maturities to 2040 <sup>(19)</sup>		16,242		17,997,382
5.50%, with various maturities to 2033		1,635		1,852,175
6.00%, with various maturities to 2033		4,717		5,250,763
6.318%, with maturity at 2032 <sup>(20)</sup>		4,885		5,383,146
6.50%, with various maturities to 2036 <sup>(19)</sup>		35,490		41,044,764
6.75%, with maturity at 2023		83		91,750
7.00%, with various maturities to 2037		16,464		19,436,317
7.50%, with various maturities to 2035		6,836		8,136,195
7.948%, with maturity at 2027 <sup>(21)</sup>		501		583,210
8.00%, with various maturities to 2034		2,296		2,694,293
8.195%, with maturity at 2029 <sup>(21)</sup>		163		190,953
8.25%, with maturity at 2018		103		190,933
0.43 /0, with maturity at 4010		1		003
		25		28 008
8.295%, with maturity at 2024 <sup>(21)</sup> 8.307%, with maturity at 2028 <sup>(21)</sup>		25 138		28,998 162,364

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

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

**Collateralized Mortgage Obligations** 15.6%

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

		rincipal Amount	
Security		s omitted)	Value
Federal Home Loan Mortgage Corp.:	(111	,	
Series 24, Class J, 6.25%, 11/25/23	\$	475	\$ 525,514
Series 259, (Principal Only), Class PO, 0.00%, 4/15/39 <sup>(22)</sup>		5,674	5,354,567
Series 267, (Interest Only), Class S5, 5.558%, 8/15/42 <sup>(23)(24)</sup>		11,382	2,575,154
Series 284, (Interest Only), Class S6, 5.658%, 10/15/42 <sup>(23)(24)</sup>		6,182	1,448,218
Series 1497, Class K, 7.00%, 4/15/23		439	492,269
Series 1529, Class Z, 7.00%, 6/15/23		656	739,133
Series 1620, Class Z, 6.00%, 11/15/23		551	609,301
Series 1677, Class Z, 7.50%, 7/15/23		373	425,851
Series 1702, Class PZ, 6.50%, 3/15/24		4,472	5,009,845
Series 2113, Class QG, 6.00%, 1/15/29		955	1,091,896
Series 2122, Class K, 6.00%, 2/15/29		176	201,118
Series 2130, Class K, 6.00%, 3/15/29		119	136,260
Series 2167, Class BZ, 7.00%, 6/15/29		118	137,534
Series 2182, Class ZB, 8.00%, 9/15/29		1,284	1,540,815
Series 2198, Class ZA, 8.50%, 11/15/29		1,552	1,863,221
Series 2245, Class A, 8.00%, 8/15/27		3,843	4,601,108
Series 2458, Class ZB, 7.00%, 6/15/32		1,291	1,538,606
Series 3606, (Principal Only), Class PO, 0.00%, 12/15/39 <sup>(22)</sup>		5,513	4,917,334
Series 3727, (Interest Only), Class PS, 6.258%, 11/15/38 <sup>(23)(24)</sup>		6,458	281,624
Series 3762, Class SH, 9.087%, 11/15/40 <sup>(23)</sup>		979	1,242,984
Series 3780, (Interest Only), Class PS, 6.008%, 8/15/35 <sup>(23)(24)</sup>		2,764	32,542
Series 3973, (Interest Only), Class SG, 6.208%, 4/15/30 <sup>(23)(24)</sup>		6,687	581,196
Series 4067, (Interest Only), Class JI, 3.50%, 6/15/27 <sup>(24)</sup>		7,468	775,688
Series 4070, (Interest Only), Class S, 5.658%, 6/15/32 <sup>(23)(24)</sup>		13,053	2,428,745
Series 4088, (Interest Only), Class EI, 3.50%, 9/15/41 <sup>(24)</sup>		16,683	1,498,126
Series 4094, (Interest Only), Class CS, 5.558%, 8/15/42 <sup>(23)(24)</sup>		7,093	1,389,122

\$ 224,476,609

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

	Principal	
	Amount	
Security	(000 s omitted)	Value
Series 4203, (Interest Only), Class QS, 5.808%, 5/15/43 <sup>(23)(24)</sup>	\$ 11,893	\$ 2,172,552
Series 4233, (Interest Only), Class GI, 3.50%, 3/15/25 <sup>(24)</sup>	5,399	186,088
Series 4273, Class PU, 4.00%, 11/15/43	4,821	4,940,561
Series 4273, Class SP, 10.782%, 11/15/43 <sup>(23)</sup>	1,071	1,298,225
Series 4313, Class SY, 10.821%, 3/15/44 <sup>(23)</sup>	340	345,577
Series 4316, (Interest Only), Class JS, 5.658%, 1/15/44 <sup>(23)(24)</sup>	4,880	634,606
Series 4326, Class TS, 12.299%, 4/15/44 <sup>(23)</sup>	2,108	2,138,940
Series 4336, Class GU, 3.50%, 2/15/53	3,436	3,484,889
Series 4337, Class YT, 3.50%, 4/15/49	8,995	9,204,997
Series 4407, Class LN, 8.256%, 12/15/43 <sup>(23)</sup>	1,382	1,418,664
Series 4416, Class SU, 7.687%, 12/15/44 <sup>(23)</sup>	16,992	17,731,613
Series 4417, (Principal Only), Class KO, 0.00%, 12/15/43 <sup>(22)</sup>	1,160	1,080,019
Series 4452, Class ZJ, 3.00%, 11/15/44	4,293	4,234,058
Series 4478, (Principal Only), Class PO, 0.00%, 5/15/45 <sup>(22)</sup>	6,246	5,820,047
Series 4550, Class ZT, 2.00%, 1/15/45	4,150	4,151,868
Series 4568, Class ZM, 4.00%, 4/15/46	3,114	3,134,857
Series 4584, Class PM, 3.00%, 5/15/46	10,753	11,299,641
30100 1301, Class 111, 310070, 3713710	10,733	11,2//,011
		\$ 122,271,716
Federal National Mortgage Association:		
Series G92-44, Class Z, 8.00%, 7/25/22	\$ 18	\$ 19,052
Series G92-44, Class ZQ, 8.00%, 7/25/22	30	31,001
Series G92-46, Class Z, 7.00%, 8/25/22	246	270,508
Series G92-60, Class Z, 7.00%, 10/25/22	338	371,068
Series G93-35, Class ZQ, 6.50%, 11/25/23	6,024	6,698,450
Series G93-40, Class H, 6.40%, 12/25/23	1,259	1,393,970
Series 1988-14, Class I, 9.20%, 6/25/18	25	25,796
Series 1989-1, Class D, 10.30%, 1/25/19	3	3,095
Series 1989-34, Class Y, 9.85%, 7/25/19	84	90,661
Series 1990-17, Class G, 9.00%, 2/25/20	52	56,800
Series 1990-27, Class Z, 9.00%, 3/25/20	40	43,027
Series 1990-29, Class J, 9.00%, 3/25/20	43	47,192
Series 1990-43, Class Z, 9.50%, 4/25/20	161	175,361
Series 1991-98, Class J, 8.00%, 8/25/21	95	105,661
Series 1992-77, Class ZA, 8.00%, 5/25/22	593	662,018
Series 1992-103, Class ZA, 7.50%, 6/25/22	37	41,213
Series 1992-103, Class Z, 7.50%, 0/25/22 Series 1992-113, Class Z, 7.50%, 7/25/22	74	82,686
Series 1992-115, Class ZB, 7.30%, 7725/22 Series 1992-185, Class ZB, 7.00%, 10/25/22	126	139,337
Series 1993-16, Class ZB, 7.50%, 2/25/23	366	412,444
Series 1993-10, Class Z, 7.30%, 2/23/23 Series 1993-22, Class PM, 7.40%, 2/25/23	310	345,764
Series 1993-25, Class J. 7.50%, 3/25/23	386	437,587
Series 1993-30, Class PZ, 7.50%, 3/25/23	702	794,400
Series 1993-42, Class ZQ, 6.75%, 4/25/23	998	1,110,739
Series 1993-56, Class PZ, 7.00%, 5/25/23	147	165,423
Series 1993-156, Class ZB, 7.00%, 9/25/23	168	190,235
Series 1994-45, Class Z, 6.50%, 2/25/24	1,276	1,419,985
Series 1994-89, Class ZQ, 8.00%, 7/25/24	777	899,430
Series 1996-57, Class Z, 7.00%, 12/25/26	753	871,148
Series 1997-77, Class Z, 7.00%, 11/18/27	343	390,699
Series 1998-44, Class ZA, 6.50%, 7/20/28	372	428,161
Series 1999-45, Class ZG, 6.50%, 9/25/29	119	133,750
Series 2000-22, Class PN, 6.00%, 7/25/30	1,132	1,292,903
Series 2002-1, Class G, 7.00%, 7/25/23	225	251,139
Series 2002-21, Class PE, 6.50%, 4/25/32	923	1,067,141
Series 2005-75, Class CS, 22.387%, 9/25/35 <sup>(23)</sup>	948	2,181,430

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

Security	Aı	incipal mount		Volue
		s omitted)	¢	Value
Series 2010-151, (Interest Only), Class PI, 4.00%, 5/25/28 <sup>(24)</sup> Series 2011-45, (Interest Only), Class SA, 6.197%, 1/25/29 <sup>(23)(24)</sup>	\$	8,765	\$	109,358 218,586
Series 2011-45, (Interest Only), Class SA, 0.197%, 1/23/29 Series 2011-49, Class NT, 6.00%, 6/25/41 (23)		4,525		
		1,299		1,448,544
Series 2011-101, (Interest Only), Class IC, 3.50%, 10/25/26 <sup>(24)</sup>		18,506		1,704,045
Series 2011-101, (Interest Only), Class IE, 3.50%, 10/25/26 <sup>(24)</sup>		6,002		554,548
Series 2011-109, Class PE, 3.00%, 8/25/41		5,644		5,823,562
Series 2012-24, (Interest Only), Class S, 5.047%, 5/25/30 <sup>(23)(24)</sup>		4,797		396,631
Series 2012-33, (Interest Only), Class CI, 3.50%, 3/25/27 <sup>(24)</sup>		9,842		920,971
Series 2012-56, (Interest Only), Class SU, 6.297%, 8/25/26 <sup>(23)(24)</sup>		4,767		350,921
Series 2012-103, (Interest Only), Class GS, 5.647%, 2/25/40 <sup>(23)(24)</sup>		13,370		1,472,799
Series 2012-124, (Interest Only), Class IO, 1.596%, 11/25/42 <sup>(21)(24)</sup>		13,310		736,561
Series 2012-134, Class ZT, 2.00%, 12/25/42		5,725		5,337,760
Series 2012-150, (Interest Only), Class SK, 5.697%, 1/25/43 <sup>(23)(24)</sup>		8,306		1,735,258
Series 2013-6, Class TA, 1.50%, 1/25/43		9,690		9,575,913
Series 2013-12, (Interest Only), Class SP, 5.197%, 11/25/41 <sup>(23)(24)</sup>		4,764		626,435
Series 2013-15, (Interest Only), Class DS, 5.747%, 3/25/33 <sup>(23)(24)</sup>		17,017		3,749,239
Series 2013-16, (Interest Only), Class SY, 5.697%, 3/25/43 <sup>(23)(24)</sup>		3,813		755,458
Series 2013-54, (Interest Only), Class HS, 5.847%, 10/25/41 <sup>(23)(24)</sup>		6,297		904,795
Series 2013-64, (Interest Only), Class PS, 5.797%, 4/25/43 <sup>(23)(24)</sup>		6,833		1,242,922
Series 2013-75, (Interest Only), Class SC, 5.797%, 7/25/42 <sup>(23)(24)</sup>		16,885		2,696,164
Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 <sup>(24)</sup>		2,942		332,048
Series 2014-36, (Interest Only), Class ID, 4.00%, 6/25/44 <sup>(24)</sup>		3,019		336,848
Series 2014-55, (Interest Only), Class IN, 3.50%, 7/25/44 <sup>(24)</sup>		7,409		883,037
Series 2014-64, Class PA, 3.00%, 3/25/44		12,143		12,462,051
Series 2014-72, Class CS, 8.276%, 11/25/44 <sup>(23)</sup>		965		971,901
Series 2014-74, Class HS, 7.693%, 11/25/44 <sup>(23)</sup>		25		25,242
Series 2014-89, (Interest Only), Class IO, 3.50%, 1/25/45 <sup>(24)</sup>		9,210		1,154,864
Series 2015-17, (Interest Only), Class SA, 5.747%, 11/25/43 <sup>(23)(24)</sup>		12,112		1,296,171
Series 2015-42, Class SC, 7.304%, 5/25/45 <sup>(23)</sup>		8		7,756
Series 2015-43, Class ZA, 4.00%, 6/25/45		1,435		1,437,520
Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 <sup>(24)</sup>		8,616		1,061,283
Series 2015-89, Class ZB, 3.00%, 5/25/54		8,366		8,305,776
Series 2015-95, (Interest Only), Class SB, 5.547%, 1/25/46 <sup>(23)(24)</sup>		22,178		5,161,044
Series 2016-1, (Interest Only), Class SJ, 5.697%, 2/25/46 <sup>(23)(24)</sup>		33,642		6,890,837
Series 2016-22, Class ZE, 3.00%, 6/25/44		3,459		3,476,046
Scrics 2010-22, Class ZE, 5.00 //, 0/25/17		3,439		3,470,040
			\$	125,404,279
Government National Mortgage Association:				
Series 2002-45, Class PG, 6.00%, 3/17/32	\$	776	\$	800,238
Series 2011-156, Class GA, 2.00%, 12/16/41	·	1,322	·	1,271,921
Series 2014-146, Class S, 5.478%, 10/20/44 <sup>(23)</sup>		311		311,138
Series 2015-79, Class CS, 5.203%, 5/20/45 <sup>(23)</sup>		1,341		1,347,853
Series 2015-173, Class SU, 5.104%, 7/20/45 <sup>(23)</sup>		2,858		2,869,241
Series 2016-58, Class ZC, 2.00%, 10/20/43		3,472		3,473,284
Series 2016-75, Class LZ, 2.25%, 10/20/39		1,890		1,890,371
Series 2016-75, Class WZ, 2.25%, 10/20/39 Series 2016-75, Class WZ, 2.25%, 11/16/43		3,560		
				3,560,936 3,803,968
Series 2016-81, Class CZ, 2.25%, 3/16/45		3,848		3,003,908
			\$	19,328,950

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

\$ 267,004,945

### **Commercial Mortgage-Backed Securities 6.1%**

	Principal			
	Am	Amount		
Security	(000 s	(000 s omitted) Value		
A10 Securitization, LLC				
Series 2013-1, Class A, 2.40%, 11/15/25 <sup>(8)</sup>	\$	24	\$	24,435
Series 2015-1, Class A2, 3.13%, 4/15/34 <sup>(8)</sup>		2,400		2,418,928

	Principal Amount			
Security	(000	s omitted)		Value
Americold LLC Trust		• • • • •		2 200 770
Series 2010-ARTA, Class D, 7.443%, 1/14/29 <sup>(8)</sup>	\$	3,000	\$	3,380,559
Banc of America Commercial Mortgage Trust		20.4		204.007
Series 2006-3, Class A4, 5.889%, 7/10/44 <sup>(21)</sup>		294		294,097
Series 2006-5, Class AM, 5.448%, 9/10/47		3,000		3,015,998
Banc of America Merrill Lynch Large Loan, Inc.		1.500		1 405 055
Series 2013-DSNY, Class E, 3.042%, 9/15/26 <sup>(8)(21)</sup>		1,500		1,495,955
Bear Stearns Commercial Mortgage Securities Trust		1 172		1 170 (77
Series 2006-PW14, Class A4, 5.201%, 12/11/38		1,173		1,179,677
CD Commercial Mortgage Trust		702		702 472
Series 2006-CD3, Class A5, 5.617%, 10/15/48		703		703,473
Citigroup Commercial Mortgage Trust		2.250		2 272 409
Series 2012-GC8, Class A2, 1.813%, 9/10/45		3,258		3,272,498
Series 2015-P1, Class D, 3.225%, 9/15/48 <sup>(8)</sup>		1,500		1,094,280
COMM Mortgage Trust		1.075		1 000 262
Series 2006-C8, Class A4, 5.306%, 12/10/46 Series 2012 CP2, Class AM, 2.701%, 8/15/45		1,075 395		1,080,362
Series 2012-CR2, Class AM, 3.791%, 8/15/45 Series 2012-CR2, Class D, 5.017%, 8/15/45 <sup>(8)(21)</sup>				428,831
Series 2012-CR2, Class D, 5.017%, 8/15/45		1,650 750		1,633,359
Series 2012-LC4, Class AM, 4.063%, 12/10/44 Series 2013-CR10, Class D, 4.949%, 8/10/46 <sup>(8)(21)</sup>		1,700		821,357 1,492,727
Series 2013-CR10, Class D, 4.949%, 8/10/40 <sup>(8)(21)</sup>				
Series 2013-CR11, Class D, 3.357%, 10/10/40 <sup>(8)(21)</sup> Series 2014-CR21, Class D, 4.065%, 12/10/47 <sup>(8)(21)</sup>		2,500 2,500		2,363,515
				1,943,914 2,266,103
Series 2014-UBS2, Class A2, 2.82%, 3/10/47 Series 2015 CR22, Class D, 4.244%, 2/10/48(8)(21)		2,200		, ,
Series 2015-CR22, Class D, 4.264%, 3/10/48 <sup>(8)(21)</sup>		3,000 775		2,426,320
Series 2015-LC19, Class C, 4.405%, 2/10/48 <sup>(21)</sup>		113		767,847
<b>DBUBS Mortgage Trust</b> Series 2011-LC1A, Class A1, 3.742%, 11/10/46 <sup>(8)</sup>		18		18,278
Deutsche Bank Commercial Mortgage Trust		10		10,270
Series 2016-C1, Class B, 4.195%, 5/10/49 <sup>(21)</sup>		3,530		3,789,444
Extended Stay America Trust		3,330		3,702,777
Series 2013-ESH7, Class C7, 3.902%, 12/5/31 <sup>(8)(21)</sup>		500		502,917
Series 2013-ESH7, Class D7, 4.171%, 12/5/31 <sup>(8)(21)</sup>		4,200		4,232,952
JPMBB Commercial Mortgage Securities Trust		1,200		1,232,732
Series 2014-C19, Class A2, 3.046%, 4/15/47		2,448		2,555,896
Series 2014-C19, Class D, 4.83%, 4/15/47 <sup>(8)(21)</sup>		1,425		1,161,476
Series 2014-C21, Class D, 4.816%, 8/15/47 <sup>(8)(21)</sup>		1,000		826,395
Series 2014-C22, Class C, 4.712%, 9/15/47 <sup>(21)</sup>		730		731,086
Series 2014-C22, Class D, 4.712%, 9/15/47 <sup>(8)(21)</sup>		4,500		3,560,733
Series 2014-C23, Class C, 4.608%, 9/15/47 <sup>(21)</sup>		500		512,114
Series 2014-C25, Class D, 4.097%, 11/15/47 <sup>(8)(21)</sup>		2,100		1,567,524
Series 2015-C29, Class D, 3.842%, 5/15/48 <sup>(21)</sup>		2,000		1,429,300
JPMorgan Chase Commercial Mortgage Securities Trust		_,		-,, ,
Series 2006-CB16, Class A4, 5.552%, 5/12/45		246		245,928
Series 2006-LDP8, Class A4, 5.399%, 5/15/45		251		250,968
Series 2006-LDP9, Class A3, 5.336%, 5/15/47		1,560		1,573,789
Series 2006-LDP9, Class AM, 5.372%, 5/15/47		3,000		2,992,528
Series 2010-C2, Class D, 5.743%, 11/15/43 <sup>(8)(21)</sup>		3,247		3,424,485
Series 2011-C5, Class D, 5.494%, 8/15/46 <sup>(8)(21)</sup>		3,000		3,059,032
Series 2012-CBX, Class AS, 4.271%, 6/15/45		1,000		1,103,318
Series 2013-LC11, Class AS, 3.216%, 4/15/46		1,110		1,159,331
Series 2014-DSTY, Class B, 3.771%, 6/10/27 <sup>(8)</sup>		2,700		2,787,208
ML-CFC Commercial Mortgage Trust		_,, 00		_,. c , , <b>_</b> c o
Series 2006-4, Class A3, 5.172%, 12/12/49		1,688		1,697,055
Morgan Stanley Bank of America Merrill Lynch Trust		-,-50		, , , , , , , , ,
Series 2014-C15, Class D, 5.058%, 4/15/47 <sup>(8)(21)</sup>		2,450		2,134,281
Morgan Stanley Capital I Trust		,		, ,_,_,_
Series 2006-IQ12, Class A4, 5.332%, 12/15/43		941		943,315

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

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

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

\$ 104,086,996

Asset-Backed Securities 3.2%

	A	rincipal mount		¥7. 1
Security American Homes 4 Rent	(000	s omitted)		Value
Series 2014-SFR1, Class C, 2.196%, 6/17/31 <sup>(8)(13)</sup>	\$	2,875	\$	2,820,130
Series 2014-SFR1, Class C, 2.190%, 0/17/31 (8)(13)	Þ		Φ	1,449,132
American Residential Properties Trust		1,475		1,449,132
Series 2014-SFR1, Class C, 2.785%, 9/17/31 <sup>(8)(13)</sup>		500		106 276
		300		496,276
Apidos CLO XVII  Series 2014 17 A. Class B. 2 4820/ 4/17/26(8)(13)		750		722 920
Series 2014-17A, Class B, 3.483%, 4/17/26 <sup>(8)(13)</sup> Series 2014-17A, Class C, 3.933%, 4/17/26 <sup>(8)(13)</sup>		1.000		733,839 916,621
		,		· · · · · · · · · · · · · · · · · · ·
Series 2014-17A, Class D, 5.383%, 4/17/26 <sup>(8)(13)</sup>		1,000		802,097
Avis Budget Rental Car Funding, LLC		450		461 261
Series 2013-2A, Class B, 3.66%, 2/20/20 <sup>(8)</sup>		450		461,261
Centurion CDO IX Ltd.		500		496.960
Series 2005-9A, Class D1, 5.383%, 7/17/19 <sup>(8)(13)</sup>		500		486,860
CIFC Funding, Ltd.		2.100		2 000 010
Series 2013-2A, Class A3L, 3.283%, 4/21/25 <sup>(8)(13)</sup>		3,100		2,890,819
Colony American Homes		2.740		0.605.054
Series 2014-1A, Class C, 2.296%, 5/17/31 <sup>(8)(13)</sup>		2,740		2,697,374
Series 2014-1A, Class D, 2.596%, 5/17/31 <sup>(8)(13)</sup>		500		491,048
DB Master Finance, LLC				
Series 2015-1A, Class A2I, 3.262%, 2/20/45 <sup>(8)</sup>		1,669		1,688,865
Dell Equipment Finance Trust				
Series 2014-1, Class C, 1.80%, 6/22/20 <sup>(8)</sup>		1,000		1,000,008
Series 2015-1, Class C, 2.42%, 3/23/20 <sup>(8)</sup>		1,950		1,952,602
First Investors Auto Owner Trust				
Series 2015-1A, Class C, 2.71%, 6/15/21 <sup>(8)</sup>		1,400		1,382,397
FirstKey Lending Trust				
Series 2015-SFR1, Class A, 2.553%, 3/9/47 <sup>(8)</sup>		1,460		1,470,773
Ford Credit Auto Owner Trust				

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

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

## U.S. Government Agency Obligations 2.0%

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

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

\$ 34,268,526

Security		Principal	
Security   (000 s omitted)   Value			
Total U.S. Treasury Obligations (identified cost \$30,221,096)  Common Stocks 0.4%  Security Shares Value Aerospace and Defense 0.0%49 IAP Global Services, LLCC31(15)(25)  Automotive 0.1% Dayco Products, LLCC15(25)  Susiness Equipment and Services 0.0%49 Education Management Corp. (39(15)(25)  Business Equipment Corp. (39(15)(25)  Susiness Equipment And Services 0.0%49 Education Management Corp. (39(15)(25)  RCS Capital Corp. (39(15)(25)  \$ 281,42  \$ 281,42  Lodging and Casinos 0.1%  Affinity Gaming, LLC(15)(25)  Affinity Gaming, LLC(15)(25)  Affinity Gaming, LLC(15)(25)  Affinity Gaming, LLC(15)(25)  Susiness Equipment Advisors (30(15)(25)  Susiness Equipment Corp. (39(15)(25)  Susiness Equipment Advisors (30(15)(25)  Susiness Equipment Advisors (30(15)(25)(25)  Susiness Equipment Advisors (30(15)(25)(25)(25)(25)(25)  Susiness Equipment Advisors (30(15)(25)(25)(25)(25)(25)(25)(25)(25)(25)(2	Security		Value
Common Stocks   0.4%   Shares   Value	U.S. Treasury Bond, 8.875%, 2/15/19 <sup>(19)</sup>	\$ 25,000	\$ 30,378,42
Common Stocks   0.4%   Shares   Value			
Shares   Value			\$ 30,378,425
Aerospace and Defense   0.0 %     IAP Global Services, LLC(3/(15/(25))   31   \$ 356,24			
Acrospace and Defense   0.0 %     Ala P Global Services, LLC (3)(15)(25)	Common Stocks 0.4%		
Application		Shares	Value
\$ 356,24	Aerospace and Defense 0.0% <sup>4)</sup>		
Automotive 0.1% Dayco Products, LLC(15)(25) \$ 912,8'  \$ 912,8'  Business Equipment and Services 0.0%4'  Education Management Corp. (3)(15)(25) \$ 5,580,468 \$ 7,523 \$ 281,4'  RCS Capital Corp. (3)(15)(25) \$ 37,523 \$ 281,4'  \$ 281,4'  Health Care 0.0%4'  New Millennium Holdco, Inc. (15)(25) \$ 145,1'  Lodging and Casinos 0.1%  Affinity Gaming, LLC(15)(25) \$ 46,819 \$ 655,4'  Tropicana Entertainment, Inc. (15)(25) \$ 17,051 \$ 332,4'  Nonferrous Metals/Minerals 0.0%	IAP Global Services, LLC <sup>(3)(15)(25)</sup>	31	\$ 356,24
Dayco Products, LLC <sup>(15)(25)</sup> \$ 912,8° \$ 912,8° \$ 912,8° \$ 912,8° \$ 912,8° \$ 912,8° \$ 912,8° \$ 912,8° \$ 912,8°			\$ 356,24
\$ 912,87  Business Equipment and Services 0.0%49  Education Management Corp.(3)(15)(25) 5,580,468 \$  RCS Capital Corp.(3)(15)(25) 37,523 281,47  \$ 281,47  Health Care 0.0%49  New Millennium Holdco, Inc.(15)(25) 42,216 \$ 145,11  Lodging and Casinos 0.1%  Affinity Gaming, LLC(15)(25) 46,819 \$ 655,40  Tropicana Entertainment, Inc.(15)(25) 17,051 332,48  Nonferrous Metals/Minerals 0.0%			
Business Equipment and Services 0.0%4)  Education Management Corp. (3)(15)(25) 5,580,468 \$  RCS Capital Corp. (3)(15)(25) 37,523 281,42  ### Health Care 0.0%4)  New Millennium Holdco, Inc. (15)(25) 42,216 \$ 145,11  Lodging and Casinos 0.1%  Affinity Gaming, LLC (15)(25) 46,819 \$ 655,44  Tropicana Entertainment, Inc. (15)(25) 17,051 332,43  Nonferrous Metals/Minerals 0.0%	Dayco Products, LLC <sup>(15)(25)</sup>	27,250	\$ 912,87
Education Management Corp. (3)(15)(25) 5,580,468 \$ RCS Capital Corp. (3)(15)(25) 37,523 281,42  ### Health Care 0.0%4  New Millennium Holdco, Inc. (15)(25) 42,216 \$ 145,11  Lodging and Casinos 0.1%  Affinity Gaming, LLC (15)(25) 46,819 \$ 655,40  Tropicana Entertainment, Inc. (15)(25) 17,051 332,49  Nonferrous Metals/Minerals 0.0%			\$ 912,87
RCS Capital Corp. (3)(15)(25) 37,523 281,42  \$ 281,42  Health Care 0.0%4)  New Millennium Holdco, Inc. (15)(25) 42,216 \$ 145,11  Lodging and Casinos 0.1%  Affinity Gaming, LLC (15)(25) 46,819 \$ 655,40  Tropicana Entertainment, Inc. (15)(25) 17,051 332,49  Nonferrous Metals/Minerals 0.0%			
\$ 281,42  Health Care 0.0%4)  New Millennium Holdco, Inc. (15)(25) 42,216 \$ 145,12  \$ 145,12  Lodging and Casinos 0.1%  Affinity Gaming, LLC (15)(25) 46,819 \$ 655,40  Tropicana Entertainment, Inc. (15)(25) 17,051 332,49  Nonferrous Metals/Minerals 0.0%			\$
Health Care 0.0%49  New Millennium Holdco, Inc. (15)(25) 42,216 \$ 145,11  Lodging and Casinos 0.1%  Affinity Gaming, LLC (15)(25) 46,819 \$ 655,44  Tropicana Entertainment, Inc. (15)(25) 17,051 332,45  Nonferrous Metals/Minerals 0.0%	RCS Capital Corp. <sup>(3)(15)(25)</sup>	37,523	281,42
New Millennium Holdco, Inc. (15)(25) 42,216 \$ 145,11 \$ 14			\$ 281,42
\$ 145,11  Lodging and Casinos 0.1%  Affinity Gaming, LLC <sup>(15)(25)</sup> 46,819 \$ 655,40  Tropicana Entertainment, Inc. <sup>(15)(25)</sup> 17,051 332,49  Nonferrous Metals/Minerals 0.0%			
Lodging and Casinos 0.1%  Affinity Gaming, LLC <sup>(15)(25)</sup> Tropicana Entertainment, Inc. <sup>(15)(25)</sup> Nonferrous Metals/Minerals 0.0%	New Millennium Holdco, Inc. (15)(25)	42,216	\$ 145,11
Affinity Gaming, LLC <sup>(15)(25)</sup> Tropicana Entertainment, Inc. <sup>(15)(25)</sup> 8987,90  Nonferrous Metals/Minerals 0.0%			\$ 145,11
Tropicana Entertainment, Inc. (15)(25) 17,051 332,49  \$ 987,90  Nonferrous Metals/Minerals 0.0%			
\$ 987,90 Nonferrous Metals/Minerals 0.0%	Affinity Gaming, LLC <sup>(15)(25)</sup>		\$ 655,46
Nonferrous Metals/Minerals 0.0%	Tropicana Entertainment, Inc. (15)(25)	17,051	332,49
Nonferrous Metals/Minerals 0.0% ASP United/GHX Holding, LLC <sup>(3)(15)(25)</sup> 704 \$			\$ 987,96
ASP United/GHX Holding, LLC <sup>(3)(15)(25)</sup> 704 \$	Nonferrous Metals/Minerals 0.0%		
	ASP United/GHX Holding, LLC <sup>(3)(15)(25)</sup>	704	\$
			\$

ION Media Networks, Inc. (3)(15)(25)

MediaNews Group, Inc. (3)(15)(25)

Southcross Holdings Group, LLC(3)(15)(25)

Southcross Holdings L.P., Class A<sup>(15)(25)</sup>

Oil and Gas 0.0%<sup>4)</sup>

Publishing 0.2%

31,200

31,200

2,943,570

463,080

78

78

5,187 \$

14,016

\$

Nelson Education, Ltd. (3)(15)(25)	73,690	(	)
		\$ 3,406,650	)
Total Common Stocks (identified cost \$2,025,721)		\$ 6,121,475	5
Convertible Preferred Stocks 0.0% <sup>4)</sup>			
Security	Shares	Value	

Business Equipment and Services 0.0% <sup>4)</sup> Education Management Corp., Series A-1, 7.50% (3)(15)(25)	6,209	\$ 55,012
Total Convertible Preferred Stocks (identified cost \$438,211)		\$ 55,012

Preferred Stocks 0.1%			
Security D. L. C.	Shares		Value
Banks and Thrifts 0.1%	0.000	¢	924.750
Farm Credit Bank of Texas, 6.75% to 9/15/23 <sup>(11)</sup> Fifth Third Panager, Spring H. 5, 10% to 6/20/23 <sup>(11)</sup>	8,000	\$	834,750
Fifth Third Bancorp, Series H, 5.10% to 6/30/23 <sup>(11)</sup>	478		452,973
		\$	1,287,723
Utilities 0.0% <sup>4)</sup>			
AES Gener SA, 8.375% to 6/18/19 <sup>(8)(11)</sup>	637	\$	678,888
		\$	678,888
Total Preferred Stocks			
(identified cost \$1,977,353)		\$	1,966,611
			, ,
Closed-End Funds 1.2%			
Closed-End Funds 1.2 //			
Security	Shares		Value
BlackRock Corporate High Yield Fund, Inc.	1,946,653	\$	20,323,057
Total Closed-End Funds (identified cost \$23,805,085)		\$	20,323,057
(		,	,,
Warrants 0.0%			
THE THE COUNTY OF THE PROPERTY			
Security	Shares		Value
Food Products 0.0%			
ASG Consolidated, LLC/ASG Finance, Inc., Expires 5/15/18 <sup>(3)(25)</sup>	1,745	\$	0
Total Warrants			
(identified cost \$0)		\$	0
Miscellaneous 0.0% <sup>4)</sup>			
	Principal		
Security	Amount/ Shares		Value
Cable and Satellite Television 0.0% <sup>4)</sup>	Shar cs		vaiue
ACC Claims Holdings, LLC <sup>(25)</sup>	2,257,600	\$	14,674
	, ,		,
		\$	14,674
Lodging and Casinos 0.0% <sup>4)</sup>			
Buffalo Thunder Development Authority, Residual Claim Certificates,			
Expires 11/15/29 <sup>(8)(25)</sup>	\$ 889,622	\$	445
		ø	445
		\$	445

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

**Short-Term Investments** 2.9%

U.S. Treasury Obligations 0.0%<sup>4)</sup>

Security         (000 s omitted)         Value           U.S. Treasury Bill, 0.00%, 9/22/16 <sup>(26)</sup> \$ 500         \$ 499,727           Total U.S. Treasury Obligations (identified cost \$499,495)         \$ 499,727           Other 2.9%         Interest (000 s omitted)         Value           Description         (000 s omitted)         Value           Eaton Vance Cash Reserves Fund, LLC, 0.52%(27)         \$ 48,472         \$ 48,471,994           Total Other (identified cost \$48,471,994)         \$ 48,471,994         \$ 48,471,994           Total Short-Term Investments (identified cost \$48,971,489)         \$ 48,971,721         \$ 48,971,721
Total U.S. Treasury Obligations (identified cost \$499,495) \$ 499,727  Other 2.9%  Description (000 s omitted) Value (000 s omitted) Value (1000 Vance Cash Reserves Fund, LLC, 0.52%(27) \$ 48,472 \$ 48,471,994  Total Other (identified cost \$48,471,994) \$ 48,471,994  Total Short-Term Investments (identified cost \$48,971,489) \$ 48,971,721
(identified cost \$499,495)       \$ 499,727         Other 2.9%         Interest (000 s omitted)         Eaton Vance Cash Reserves Fund, LLC, 0.52%(27)       \$ 48,472       \$ 48,471,994         Total Other (identified cost \$48,471,994)         Total Short-Term Investments (identified cost \$48,971,489)       \$ 48,971,721
Interest (000 s omitted)   Value
Eaton Vance Cash Reserves Fund, LLC, 0.52% <sup>(27)</sup> \$ 48,472 \$ 48,471,994  Total Other (identified cost \$48,471,994) \$ 48,471,994  Total Short-Term Investments (identified cost \$48,971,489) \$ 48,971,721
Total Other (identified cost \$48,471,994) \$ 48,471,994  Total Short-Term Investments (identified cost \$48,971,489) \$ 48,971,721
(identified cost \$48,971,489) \$ 48,971,721
(identified cost \$2,786,076,230) \$ 2,732,043,783
Less Unfunded Loan Commitments (0.1)% \$ (754,766)
Net Investments 159.5% (identified cost \$2,785,321,464) \$ 2,731,289,017
Other Assets, Less Liabilities (43.9)% \$ (752,725,539)
Auction Preferred Shares Plus Cumulative Unpaid Dividends (15.6)% \$ (266,641,033)
Net Assets Applicable to Common Shares 100.0% \$ 1,711,922,445

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

 <sup>\*</sup> In U.S. dollars unless otherwise indicated.

<sup>(1)</sup> Senior floating-rate loans (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with

accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will typically have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.

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

48

(5)	Unfunded or partially unfunded loan commitments. The Fund may enter into certain loan agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower s discretion.
(6)	Includes new money preferred shares that trade with the loan.
(7)	Includes Vivarte Class A preferred shares and Luxco ordinary shares that trade with the loan.
(8)	Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be sold in certain transactions in reliance on an exemption from registration (normally to qualified institutional buyers). At June 30, 2016, the aggregate value of these securities is \$521,777,034 or 30.5% of the Fund s net assets applicable to common shares.
(9)	Security exempt from registration under Regulation S of the Securities Act of 1933, which exempts from registration securities offered and sold outside the United States. Security may not be offered or sold in the United States except pursuant to an exemption from, or in a transaction not subject to, the registration requirements of the Securities Act of 1933. At June 30, 2016, the aggregate value of these securities is \$60,508,612 or 3.5% of the Fund s net assets applicable to common shares.
(10)	Represents a payment-in-kind security which may pay interest in additional principal at the issuer s discretion. For corporate bonds, the interest rate paid in additional principal is generally higher than the indicated cash rate.
(11)	Security converts to floating rate after the indicated fixed-rate coupon period.
(12)	When-issued security.
(13)	Variable rate security. The stated interest rate represents the rate in effect at June 30, 2016.
(14)	Amount is less than 0.05%.
(15)	Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
(16)	Multi-step coupon bond. Interest rate represents the rate in effect at June 30, 2016.
(17)	Variable interest rate that updates semiannually based on changes to the LIBOR. The stated interest rate represents the rate in effect at June 30, 2016.
(18)	Loan is subject to scheduled mandatory prepayments. Maturity date shown reflects the final maturity date.
(19)	Security (or a portion thereof) has been pledged for the benefit of the counterparty for reverse repurchase agreements.
(20)	Adjustable rate mortgage security. Rate shown is the rate at June 30, 2016.

- (21) Weighted average fixed-rate coupon that changes/updates monthly. Rate shown is the rate at June 30, 2016.
- (22) Principal only security that entitles the holder to receive only principal payments on the underlying mortgages.
- (23) Inverse floating-rate security whose coupon varies inversely with changes in the interest rate index. The stated interest rate represents the coupon rate in effect at June 30, 2016.
- (24) Interest only security that entitles the holder to receive only interest payments on the underlying mortgages. Principal amount shown is the notional amount of the underlying mortgages on which coupon interest is calculated.
- (25) Non-income producing security.
- (26) Security (or a portion thereof) has been pledged to cover margin requirements on open financial futures contracts.
- (27) Affiliated investment company, available to Eaton Vance portfolios and funds, which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of June 30, 2016. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended June 30, 2016 was \$68,948.

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

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

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

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

### **Futures Contracts**

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

\$ (1,838,204)

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

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

Counterparty			Fund Pays/Receives Floating Rate	Floating Rate	Annual Fixed Rate	Termination Date	Net Unrealized Depreciation	
LCH.Clearnet <sup>(1)</sup>	EUR	405	Receives	6-month Euro Interbank Offered Rate	0.50%(2)	9/21/21	. •	(1,318)

\$ (1,318)

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

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

							Un	amortized	
		otional mount*	Contract Annual	Terminatio <sub>Ma</sub>	Current	Market		Upfront Payments	Unrealized preciation
Reference Entity	Counterparty	 	ixed Rate**		ed Rate***	Value		Received	 preciation)
Brazil	Deutsche Bank AG	\$ 1,800	$1.00\%^{(1)}$	9/20/20	2.64% \$	(115,901)	\$	103,081	\$ (12,820)
	Goldman Sachs								
Brazil	International	600	$1.00^{(1)}$	9/20/20	2.64	(38,634)		45,219	6,585
	Credit Suisse								
Colombia	International	1,200	$1.00^{(1)}$	9/20/20	1.82	(39,196)		40,197	1,001

Reference Entity	Counterparty	An	otional nount* s omitte <b>l</b>	Contract Annual Jixed Rate**	TerminatioMa	Current rket Annual sed Rate***	Aarket Value	P	amortized Upfront Payments Received	App	Unrealized preciation preciation)
Russia	Deutsche Bank AG	\$	1,200	$1.00\%^{(1)}$	9/20/20	1.98%	\$ (47,315)	\$	110,149	\$	62,834
	Goldman Sachs										
Russia	International		600	$1.00^{(1)}$	9/20/20	1.98	(23,658)		61,780		38,122
Turkey	Deutsche Bank AG		1,780	$1.00^{(1)}$	9/20/19	1.69	(37,819)		46,858		9,039
Total		\$	7,180				\$ (302,523)	\$	407,284	\$	104,761

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

DIP - Debtor In Possession

PIK - Payment In Kind

### **Currency Abbreviations:**

CAD - Canadian Dollar

CHF - Swiss Franc

EUR - Euro

GBP - British Pound Sterling

USD - United States Dollar

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

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

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

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

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

The fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) by risk exposure at June 30, 2016 was as follows:

	Fai					
Risk	Derivative	Asset Derivative	Liability Derivative			
Credit	Credit default swaps	\$	\$ (302,523)			
Total		\$	\$ (302,523)			
Foreign Exchange	Forward foreign currency exchange contracts	\$ 1,495,490	\$ (62,502)			
Total		\$ 1,495,490	\$ (62,502)			
Interest Rate	Financial futures contracts*	\$	\$ (1,838,204)			
Interest Rate	Interest rate swaps (centrally cleared)		(1,318)			
Total		\$	\$ (1,839,522)			

### **Reverse Repurchase Agreements**

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

Counterparty	Trade Date	Maturity Date	Interest Rate		Principal Amount	V	alue Including Accrued Interest		J.S. Treasury and Agency Securities Pledged as Collateral
Bank of America	6/16/16	7/15/16		\$	30,502,500	\$	30,510,126	\$	30,378,425
Bank of America	6/16/16	7/15/16	0.70	Ψ	59,505,879	Ψ	59,523,235	Ψ	61,649,378
									01,049,578
KGS Alpha Capital	6/15/16	7/15/16	0.63		57,367,286		57,382,345		59,904,368
Total				\$	147,375,665	\$	147,415,706	\$	151,932,171

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

Based on the short-term nature of the borrowings under the reverse repurchase agreements, the carrying value of the payable for reverse repurchase agreements approximated its fair value at June 30, 2016. If measured at fair value, borrowings under the reverse repurchase agreements would have been considered as Level 2 in the fair value hierarchy at June 30, 2016.

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

Aggregate cost \$ 2,808,133,365

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

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

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

Level 1 quoted prices in active markets for identical investments

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

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

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

At June 30, 2016, the hierarchy of inputs used in valuing the Fund s investments and open derivative instruments, which are carried at value, were as follows:

Asset Description	Level 1	Level 2	Level 3*	Total
Senior Floating-Rate Loans				
(Less Unfunded Loan				
Commitments)	\$	\$ 957,596,262	\$ 2,695,550	\$ 960,291,812
Corporate Bonds & Notes		921,873,665	19,931	921,893,596
Foreign Government and				
Agency Securities		55,139,853		55,139,853
Sovereign Loans		1,147,125	320,990	1,468,115
Mortgage Pass-Throughs		224,476,609		224,476,609
Collateralized Mortgage				
Obligations		267,004,945		267,004,945
Commercial Mortgage-Backed				
Securities		104,086,996		104,086,996
Asset-Backed Securities		54,822,416		54,822,416
U.S. Government Agency				
Obligations		34,268,526		34,268,526
U.S. Treasury Obligations		30,378,425		30,378,425
Common Stocks	332,493	1,744,662	4,044,320	6,121,475
Convertible Preferred Stocks			55,012	55,012
Preferred Stocks		1,966,611		1,966,611
Closed-End Funds	20,323,057			20,323,057
Warrants			0	0
Miscellaneous	4,729	15,119	0	19,848
Short-Term Investments				
U.S. Treasury Obligations		499,727		499,727
Other		48,471,994		48,471,994
<b>Total Investments</b>	\$ 20,660,279	\$ 2,703,492,935	\$ 7,135,803	\$ 2,731,289,017
Forward Foreign Currency				
Exchange Contracts	\$	\$ 1,495,490	\$	\$ 1,495,490
Total	\$ 20,660,279	\$ 2,704,988,425	\$ 7,135,803	\$ 2,732,784,507
Liability Description				
Forward Foreign Currency				
Exchange Contracts	\$	\$ (62,502)	\$	\$ (62,502)
Futures Contracts	(1,838,204)			(1,838,204)
Swap Contracts	, , , , ,	(303,841)		(303,841)
Total	\$ (1,838,204)	\$ (366,343)	\$	\$ (2,204,547)

<sup>\*</sup> None of the unobservable inputs for Level 3 assets, individually or collectively, had a material impact on the Fund.

Level 3 investments at the beginning and/or end of the period in relation to net assets were not significant and accordingly, a reconciliation of Level 3 assets for the fiscal year to date ended June 30, 2016 is not presented. At June 30, 2016, the value of investments transferred between Level 1 and Level 2 during the fiscal year to date then ended was not significant.

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

#### Item 2. Controls and Procedures

- (a) It is the conclusion of the registrant s principal executive officer and principal financial officer that the effectiveness of the registrant s current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission s rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant s principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.
- (b) There have been no changes in the registrant s internal controls over financial reporting during the fiscal quarter for which the report is being filed that have materially affected, or are reasonably likely to materially affect the registrant s internal control over financial reporting.

### **Signatures**

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

### Eaton Vance Limited Duration Income Fund

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

Date: August 22, 2016

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

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

Date: August 22, 2016

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

Date: August 22, 2016