

EATON VANCE LTD DURATION INCOME FUND
Form N-Q
August 29, 2014

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANIES**

811-21323

Investment Company Act File Number

Eaton Vance Limited Duration Income Fund

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

March 31

Date of Fiscal Year End

June 30, 2014

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Limited Duration Income Fund

June 30, 2014

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 60.5%

| Borrower/Tranche Description | Principal | |
|--|-----------------|----------------------|
| | Amount* | Value |
| | (000 s omitted) | |
| Aerospace and Defense 0.7% | | |
| Atlantic Aviation FBO Inc. | | |
| Term Loan, 3.25%, Maturing June 1, 2020 | 793 | \$ 794,725 |
| Booz Allen Hamilton Inc. | | |
| Term Loan, 3.75%, Maturing July 31, 2019 | 1,152 | 1,158,376 |
| DAE Aviation Holdings, Inc. | | |
| Term Loan, 5.00%, Maturing November 2, 2018 | 328 | 332,530 |
| Term Loan, 5.00%, Maturing November 2, 2018 | 724 | 733,521 |
| Ducommun Incorporated | | |
| Term Loan, 4.75%, Maturing June 28, 2017 | 356 | 358,640 |
| IAP Worldwide Services, Inc. | | |
| Term Loan, 0.00%, Maturing December 31, 2015 ⁽²⁾⁽³⁾ | 908 | 263,318 |
| Term Loan - Second Lien, 0.00%, Maturing June 30, 2016 ⁽²⁾⁽³⁾ | 970 | 19,889 |
| Silver II US Holdings, LLC | | |
| Term Loan, 4.00%, Maturing December 13, 2019 | 5,076 | 5,067,385 |
| Transdigm, Inc. | | |
| Term Loan, 3.75%, Maturing February 28, 2020 | 2,889 | 2,881,273 |
| Term Loan, 3.75%, Maturing June 4, 2021 | 2,450 | 2,441,731 |
| | | \$ 14,051,388 |
| Automotive 2.5% | | |
| Affinia Group Intermediate Holdings Inc. | | |
| Term Loan, 4.75%, Maturing April 27, 2020 | 593 | \$ 599,339 |
| Allison Transmission, Inc. | | |
| Term Loan, 2.91%, Maturing August 7, 2017 | 488 | 491,031 |
| Term Loan, 3.75%, Maturing August 23, 2019 | 5,821 | 5,843,218 |
| ASP HHI Acquisition Co., Inc. | | |
| Term Loan, 5.00%, Maturing October 5, 2018 | 5,223 | 5,253,094 |
| Chrysler Group LLC | | |
| Term Loan, 3.50%, Maturing May 24, 2017 | 5,775 | 5,805,256 |
| Term Loan, 3.25%, Maturing December 31, 2018 | 2,768 | 2,764,591 |
| CS Intermediate Holdco 2 LLC | | |
| Term Loan, 4.00%, Maturing April 4, 2021 | 850 | 850,531 |
| Dayco Products, LLC | | |
| Term Loan, 5.25%, Maturing December 12, 2019 | 1,322 | 1,333,252 |
| Federal-Mogul Holdings Corporation | | |
| Term Loan, 4.75%, Maturing April 15, 2021 | 5,225 | 5,233,710 |
| Gates Investments, Inc. | | |
| Term Loan, 3.85%, Maturing September 29, 2016 | 3,626 | 3,633,992 |

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Goodyear Tire & Rubber Company (The)

| | | |
|---|-------|-----------|
| Term Loan - Second Lien, 4.75%, Maturing April 30, 2019 | 6,775 | 6,825,758 |
|---|-------|-----------|

INA Beteiligungsgesellschaft GmbH

| | | |
|---|-------|-----------|
| Term Loan, 3.75%, Maturing May 15, 2020 | 1,150 | 1,156,469 |
|---|-------|-----------|

| Borrower/Tranche Description | Principal | |
|---|-----------------|----------------------|
| | Amount* | Value |
| | (000 s omitted) | |
| Metaldyne, LLC | | |
| Term Loan, 4.25%, Maturing December 18, 2018 | 1,974 | \$ 1,983,832 |
| Tower Automotive Holdings USA, LLC | | |
| Term Loan, 4.00%, Maturing April 23, 2020 | 963 | 962,667 |
| UCI International, Inc. | | |
| Term Loan, 5.50%, Maturing July 26, 2017 | 992 | 996,836 |
| Veyance Technologies, Inc. | | |
| Term Loan, 5.25%, Maturing September 8, 2017 | 3,435 | 3,447,840 |
| Visteon Corporation | | |
| Term Loan, 3.50%, Maturing May 27, 2021 | 1,425 | 1,417,207 |
| | | \$ 48,598,623 |
| Beverage and Tobacco 0.2% | | |
| Oak Leaf B.V. | | |
| Term Loan, 4.50%, Maturing September 24, 2018 | EUR 2,950 | \$ 4,052,621 |
| | | \$ 4,052,621 |
| Brokers, Dealers and Investment Houses 0.0% | | |
| American Beacon Advisors, Inc. | | |
| Term Loan, 4.75%, Maturing November 22, 2019 | 585 | \$ 587,921 |
| | | \$ 587,921 |
| Building and Development 0.5% | | |
| ABC Supply Co., Inc. | | |
| Term Loan, 3.50%, Maturing April 16, 2020 | 1,563 | \$ 1,561,112 |
| Capital Automotive L.P. | | |
| Term Loan, 4.00%, Maturing April 10, 2019 | 1,955 | 1,965,510 |
| CPG International Inc. | | |
| Term Loan, 4.75%, Maturing September 30, 2020 | 769 | 771,471 |
| Quikrete Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing September 28, 2020 | 1,216 | 1,219,232 |
| RE/MAX International, Inc. | | |
| Term Loan, 4.00%, Maturing July 31, 2020 | 1,969 | 1,968,310 |
| Realogy Corporation | | |
| Term Loan, 3.75%, Maturing March 5, 2020 | 1,612 | 1,617,501 |
| Summit Materials Companies I, LLC | | |
| Term Loan, 5.00%, Maturing January 30, 2019 | 490 | 492,650 |
| WireCo WorldGroup, Inc. | | |
| Term Loan, 6.00%, Maturing February 15, 2017 | 681 | 687,625 |
| | | \$ 10,283,411 |
| Business Equipment and Services 5.9% | | |
| Acosta, Inc. | | |
| Term Loan, 4.25%, Maturing March 2, 2018 | 6,664 | \$ 6,699,951 |
| Advantage Sales & Marketing, Inc. | | |
| Term Loan, 4.25%, Maturing December 17, 2017 | 4,344 | 4,354,359 |
| Allied Security Holdings, LLC | | |
| Term Loan, 3.25%, Maturing February 12, 2021 ⁽⁵⁾ | 298 | 297,574 |
| Term Loan, 4.25%, Maturing February 12, 2021 | 825 | 823,178 |

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Altegrity, Inc.

| | | |
|--|-----|---------|
| Term Loan, 5.00%, Maturing February 21, 2015 | 777 | 771,362 |
|--|-----|---------|

Altisource Solutions S.a.r.l.

| | | |
|---|-------|-----------|
| Term Loan, 4.50%, Maturing December 9, 2020 | 2,230 | 2,232,476 |
|---|-------|-----------|

| Borrower/Tranche Description | Principal | |
|---|-----------------|------------|
| | (000 s omitted) | Value |
| AVSC Holding Corp. | | |
| Term Loan, 4.50%, Maturing January 24, 2021 | 574 | \$ 575,803 |
| BakerCorp International, Inc. | | |
| Term Loan, 4.25%, Maturing February 14, 2020 | 864 | 854,735 |
| BAR/BRI Review Courses, Inc. | | |
| Term Loan, 4.50%, Maturing July 17, 2019 | 647 | 649,270 |
| Brickman Group Ltd. LLC | | |
| Term Loan, 4.00%, Maturing December 18, 2020 | 1,095 | 1,085,403 |
| Brock Holdings III, Inc. | | |
| Term Loan, 6.00%, Maturing March 16, 2017 | 982 | 985,466 |
| CCC Information Services, Inc. | | |
| Term Loan, 4.00%, Maturing December 20, 2019 | 493 | 493,379 |
| Ceridian Corp. | | |
| Term Loan, 4.40%, Maturing May 9, 2017 | 1,477 | 1,482,325 |
| ClientLogic Corporation | | |
| Term Loan, 6.98%, Maturing January 30, 2017 | 1,171 | 1,179,879 |
| Corporate Capital Trust, Inc. | | |
| Term Loan, 4.00%, Maturing May 15, 2019 | 1,272 | 1,274,197 |
| CPM Acquisition Corp. | | |
| Term Loan, 6.25%, Maturing August 29, 2017 | 496 | 500,410 |
| Crossmark Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing December 20, 2019 | 2,047 | 2,043,309 |
| Education Management LLC | | |
| Term Loan, 4.25%, Maturing June 1, 2016 | 1,488 | 1,068,852 |
| Term Loan, 8.25%, Maturing March 29, 2018 | 2,073 | 1,522,091 |
| EIG Investors Corp. | | |
| Term Loan, 5.00%, Maturing November 9, 2019 | 4,688 | 4,713,644 |
| Emdeon Business Services, LLC | | |
| Term Loan, 3.75%, Maturing November 2, 2018 | 2,531 | 2,535,518 |
| Expert Global Solutions, Inc. | | |
| Term Loan, 8.50%, Maturing April 3, 2018 | 1,904 | 1,896,351 |
| Extreme Reach, Inc. | | |
| Term Loan, 6.75%, Maturing February 10, 2020 | 1,020 | 1,032,623 |
| Garda World Security Corporation | | |
| Term Loan, 5.02%, Maturing November 8, 2018 | CAD 821 | 768,332 |
| Term Loan, 4.00%, Maturing November 6, 2020 | 147 | 146,901 |
| Term Loan, 4.00%, Maturing November 6, 2020 | 574 | 574,249 |
| Genesys Telecom Holdings U.S., Inc. | | |
| Term Loan, 4.00%, Maturing February 7, 2020 | 601 | 599,005 |
| Genpact International, Inc. | | |
| Term Loan, 3.50%, Maturing August 30, 2019 | 2,660 | 2,667,933 |
| IG Investment Holdings, LLC | | |
| Term Loan, 5.25%, Maturing October 31, 2019 | 1,533 | 1,543,074 |
| IMS Health Incorporated | | |
| Term Loan, 3.50%, Maturing March 17, 2021 | 3,743 | 3,726,284 |
| Term Loan, 3.75%, Maturing March 17, 2021 | EUR 3,628 | 4,992,559 |
| Information Resources, Inc. | | |
| Term Loan, 4.75%, Maturing September 30, 2020 | 1,563 | 1,572,632 |
| ION Trading Technologies S.a.r.l. | | |
| Term Loan, Maturing June 10, 2021 ⁽⁶⁾ | EUR 1,650 | 2,272,762 |
| Term Loan - Second Lien, 7.25%, Maturing May 15, 2022 | 1,000 | 1,006,667 |
| KAR Auction Services, Inc. | | |
| Term Loan, 3.50%, Maturing March 11, 2021 | 3,456 | 3,452,956 |

| Borrower/Tranche Description | Principal | |
|--|-----------------|-----------------------|
| | (000 s omitted) | Value |
| Kronos Incorporated | | |
| Term Loan, 4.50%, Maturing October 30, 2019 | 5,179 | \$ 5,227,166 |
| Term Loan - Second Lien, 9.75%, Maturing April 30, 2020 | 2,396 | 2,484,097 |
| MCS AMS Sub-Holdings LLC | | |
| Term Loan, 7.00%, Maturing October 15, 2019 | 1,717 | 1,669,965 |
| Monitronics International Inc. | | |
| Term Loan, 4.25%, Maturing March 23, 2018 | 1,792 | 1,797,984 |
| National CineMedia, LLC | | |
| Term Loan, 2.90%, Maturing November 26, 2019 | 575 | 568,316 |
| Quintiles Transnational Corporation | | |
| Term Loan, 3.75%, Maturing June 8, 2018 | 7,168 | 7,178,873 |
| RCS Capital Corp. | | |
| Term Loan, 6.50%, Maturing April 29, 2019 | 1,375 | 1,406,797 |
| Term Loan - Second Lien, 10.50%, Maturing April 29, 2021 | 500 | 515,000 |
| Sensus USA Inc. | | |
| Term Loan, 4.75%, Maturing May 9, 2017 | 701 | 705,252 |
| ServiceMaster Company | | |
| Term Loan, 5.50%, Maturing January 31, 2017 | 1,748 | 1,751,653 |
| Term Loan, 6.50%, Maturing January 31, 2017 | 3,124 | 3,128,611 |
| Term Loan, Maturing July 1, 2021 ⁽⁶⁾ | 3,200 | 3,168,000 |
| SunGard Data Systems, Inc. | | |
| Term Loan, 3.90%, Maturing February 28, 2017 | 180 | 180,474 |
| Term Loan, 4.00%, Maturing March 8, 2020 | 8,826 | 8,868,622 |
| TNS, Inc. | | |
| Term Loan, 5.00%, Maturing February 14, 2020 | 1,238 | 1,251,026 |
| TransUnion, LLC | | |
| Term Loan, 4.00%, Maturing April 9, 2021 | 5,536 | 5,545,813 |
| U.S. Security Holdings, Inc. | | |
| Term Loan, 6.00%, Maturing July 28, 2017 | 127 | 128,316 |
| Term Loan, 6.00%, Maturing July 28, 2017 | 651 | 655,532 |
| WASH Multifamily Laundry Systems, LLC | | |
| Term Loan, 4.50%, Maturing February 21, 2019 | 395 | 396,234 |
| West Corporation | | |
| Term Loan, 3.25%, Maturing June 30, 2018 | 6,183 | 6,157,876 |
| | | \$ 115,181,116 |
| Cable and Satellite Television 2.3% | | |
| Atlantic Broadband Finance, LLC | | |
| Term Loan, 3.25%, Maturing December 2, 2019 | 832 | \$ 830,170 |
| Bragg Communications Incorporated | | |
| Term Loan, 3.50%, Maturing February 28, 2018 | 391 | 391,977 |
| Cequel Communications, LLC | | |
| Term Loan, 3.50%, Maturing February 14, 2019 | 5,241 | 5,250,759 |
| Charter Communications Operating, LLC | | |
| Term Loan, 3.00%, Maturing July 1, 2020 | 1,658 | 1,636,278 |
| Term Loan, 3.00%, Maturing January 3, 2021 | 1,797 | 1,773,266 |
| Crown Media Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing July 14, 2018 | 343 | 342,818 |
| ION Media Networks, Inc. | | |
| Term Loan, 5.00%, Maturing December 18, 2020 | 2,040 | 2,048,674 |
| MCC Iowa LLC | | |
| Term Loan, 3.25%, Maturing January 29, 2021 | 1,139 | 1,127,813 |
| Term Loan, Maturing June 30, 2021 ⁽⁶⁾ | 1,175 | 1,178,916 |

| Borrower/Tranche Description | Principal | |
|--|-----------------|----------------------|
| | (000 s omitted) | Value |
| Mediacom Illinois, LLC | | |
| Term Loan, 1.63%, Maturing January 31, 2015 | 1,485 | \$ 1,485,589 |
| Term Loan, 3.13%, Maturing October 23, 2017 | 984 | 985,427 |
| Term Loan, Maturing June 13, 2021 ⁽⁶⁾ | 650 | 651,219 |
| Numericable U.S. LLC | | |
| Term Loan, 4.50%, Maturing May 21, 2020 | 1,368 | 1,378,074 |
| Term Loan, 4.50%, Maturing May 21, 2020 | 1,582 | 1,592,898 |
| UPC Financing Partnership | | |
| Term Loan, 4.00%, Maturing March 31, 2021 | EUR 6,493 | 8,953,119 |
| Term Loan, 3.25%, Maturing June 30, 2021 | 2,054 | 2,043,044 |
| Virgin Media Bristol LLC | | |
| Term Loan, 3.50%, Maturing June 5, 2020 | 6,950 | 6,932,194 |
| Virgin Media Investment Holdings, Ltd. | | |
| Term Loan, 4.25%, Maturing June 30, 2023 | GBP 1,800 | 3,098,812 |
| Ziggo B.V. | | |
| Term Loan, 0.00%, Maturing January 15, 2022 ⁽⁵⁾ | EUR 41 | 55,815 |
| Term Loan, 0.00%, Maturing January 15, 2022 ⁽⁵⁾ | EUR 591 | 807,460 |
| Term Loan, 0.00%, Maturing January 15, 2022 ⁽⁵⁾ | EUR 837 | 1,142,352 |
| Term Loan, 3.50%, Maturing January 15, 2022 | EUR 44 | 59,536 |
| Term Loan, 3.50%, Maturing January 15, 2022 | EUR 467 | 638,154 |
| Term Loan, 3.50%, Maturing January 15, 2022 | EUR 745 | 1,017,698 |
| | | \$ 45,422,062 |
| Chemicals and Plastics 2.5% | | |
| Allnex (Luxembourg) & Cy S.C.A. | | |
| Term Loan, 4.50%, Maturing October 3, 2019 | 1,208 | \$ 1,214,142 |
| Allnex USA, Inc. | | |
| Term Loan, 4.50%, Maturing October 3, 2019 | 627 | 629,960 |
| Arysta LifeScience Corporation | | |
| Term Loan, 4.50%, Maturing May 29, 2020 | 3,638 | 3,663,216 |
| Axalta Coating Systems US Holdings Inc. | | |
| Term Loan, 4.00%, Maturing February 1, 2020 | 4,282 | 4,289,483 |
| AZ Chem US, Inc. | | |
| Term Loan, 4.50%, Maturing June 12, 2021 | 936 | 945,432 |
| Chemtura Corporation | | |
| Term Loan, 3.50%, Maturing August 27, 2016 | 136 | 136,489 |
| Emerald Performance Materials, LLC | | |
| Term Loan, 6.75%, Maturing May 18, 2018 | 735 | 738,678 |
| Huntsman International, LLC | | |
| Term Loan, 2.69%, Maturing April 19, 2017 | 2,101 | 2,098,898 |
| Term Loan, Maturing October 15, 2020 ⁽⁶⁾ | 2,550 | 2,551,581 |
| Ineos US Finance LLC | | |
| Term Loan, 3.75%, Maturing May 4, 2018 | 7,949 | 7,939,183 |
| Kronos Worldwide Inc. | | |
| Term Loan, 4.75%, Maturing February 18, 2020 | 399 | 402,865 |
| MacDermid, Inc. | | |
| Term Loan, 4.00%, Maturing June 7, 2020 | 891 | 892,782 |
| Minerals Technologies Inc. | | |
| Term Loan, 4.00%, Maturing May 9, 2021 | 2,625 | 2,644,687 |
| Momentive Performance Materials Inc. | | |
| Term Loan, 4.00%, Maturing April 15, 2015 | 325 | 326,117 |
| OEP Pearl Dutch Acquisition B.V. | | |
| Term Loan, 6.50%, Maturing March 30, 2018 | 92 | 92,626 |

| Borrower/Tranche Description | Principal | |
|--|-----------------|----------------------|
| | (000 s omitted) | Value |
| OXEA Finance LLC | | |
| Term Loan, 4.25%, Maturing January 15, 2020 | 2,289 | \$ 2,298,988 |
| Term Loan - Second Lien, 8.25%, Maturing July 15, 2020 | 1,000 | 1,013,750 |
| Polarpak Inc. | | |
| Term Loan, 4.50%, Maturing June 5, 2020 | 594 | 596,218 |
| Term Loan, 5.52%, Maturing June 8, 2020 | CAD 1,944 | 1,830,947 |
| PQ Corporation | | |
| Term Loan, 4.00%, Maturing August 7, 2017 | 3,251 | 3,262,689 |
| Schoeller Arca Systems Holding B.V. | | |
| Term Loan, 4.81%, Maturing December 18, 2014 | EUR 289 | 348,295 |
| Term Loan, 4.81%, Maturing December 18, 2014 | EUR 824 | 993,052 |
| Term Loan, 4.81%, Maturing December 18, 2014 | EUR 887 | 1,068,621 |
| Sonneborn LLC | | |
| Term Loan, 6.50%, Maturing March 30, 2018 | 522 | 524,879 |
| Taminco Global Chemical Corporation | | |
| Term Loan, 3.25%, Maturing February 15, 2019 | 391 | 389,501 |
| Tata Chemicals North America Inc. | | |
| Term Loan, 3.75%, Maturing August 7, 2020 | 1,411 | 1,410,750 |
| Tronox Pigments (Netherlands) B.V. | | |
| Term Loan, 4.00%, Maturing March 19, 2020 | 2,471 | 2,478,258 |
| Univar Inc. | | |
| Term Loan, 5.00%, Maturing June 30, 2017 | 3,898 | 3,917,441 |
| WNA Holdings Inc. | | |
| Term Loan, 4.50%, Maturing June 7, 2020 | 309 | 310,019 |
| | | \$ 49,009,547 |
| Conglomerates 0.5% | | |
| Custom Sensors & Technologies, Inc. | | |
| Term Loan, Maturing May 30, 2021 ⁽⁶⁾ | 450 | \$ 453,375 |
| RGIS Services, LLC | | |
| Term Loan, 5.50%, Maturing October 18, 2017 | 3,391 | 3,403,866 |
| Spectrum Brands Europe GmbH | | |
| Term Loan, 3.75%, Maturing September 4, 2019 | EUR 1,318 | 1,822,551 |
| Spectrum Brands, Inc. | | |
| Term Loan, 3.50%, Maturing September 4, 2019 | 2,432 | 2,436,936 |
| Term Loan, 5.08%, Maturing December 17, 2019 | CAD 680 | 636,434 |
| | | \$ 8,753,162 |
| Containers and Glass Products 0.9% | | |
| Berry Plastics Holding Corporation | | |
| Term Loan, 3.50%, Maturing February 8, 2020 | 2,568 | \$ 2,549,648 |
| Term Loan, 3.75%, Maturing January 6, 2021 | 6,242 | 6,228,263 |
| BWAY Holding Company, Inc. | | |
| Term Loan, 4.50%, Maturing August 7, 2017 | 2,930 | 2,945,027 |
| Libbey Glass Inc. | | |
| Term Loan, 3.75%, Maturing April 9, 2021 | 550 | 550,687 |
| Pelican Products, Inc. | | |
| Term Loan, 5.25%, Maturing March 20, 2020 | 374 | 378,030 |
| Reynolds Group Holdings Inc. | | |
| Term Loan, 4.00%, Maturing December 1, 2018 | 5,098 | 5,110,699 |
| TricorBraun, Inc. | | |

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Term Loan, 4.00%, Maturing May 3, 2018

642

644,093

\$ 18,406,447

| Borrower/Tranche Description | Principal | |
|--|-----------------|----------------------|
| | (000 s omitted) | Value |
| Cosmetics/Toiletries 0.2% | | |
| Prestige Brands, Inc. | | |
| Term Loan, 3.75%, Maturing January 31, 2019 | 229 | \$ 229,694 |
| Revlon Consumer Products Corporation | | |
| Term Loan, 4.00%, Maturing October 8, 2019 | 1,493 | 1,497,631 |
| Sun Products Corporation (The) | | |
| Term Loan, 5.50%, Maturing March 23, 2020 | 2,591 | 2,548,745 |
| | | \$ 4,276,070 |
| Drugs 1.1% | | |
| Alkermes, Inc. | | |
| Term Loan, 3.50%, Maturing September 18, 2019 | 1,180 | \$ 1,181,583 |
| Auxilium Pharmaceuticals, Inc. | | |
| Term Loan, 6.25%, Maturing April 26, 2017 | 657 | 661,202 |
| Endo Luxembourg Finance Company I S.a.r.l. | | |
| Term Loan, 3.25%, Maturing February 28, 2021 | 524 | 522,433 |
| Ikaria, Inc. | | |
| Term Loan, 5.00%, Maturing February 12, 2021 | 1,100 | 1,108,937 |
| Par Pharmaceutical Companies, Inc. | | |
| Term Loan, 4.00%, Maturing September 30, 2019 | 2,204 | 2,207,188 |
| Valeant Pharmaceuticals International, Inc. | | |
| Term Loan, 3.75%, Maturing February 13, 2019 | 1,860 | 1,860,395 |
| Term Loan, 3.75%, Maturing December 11, 2019 | 3,955 | 3,957,528 |
| Term Loan, 3.75%, Maturing August 5, 2020 | 5,352 | 5,354,019 |
| VWR Funding, Inc. | | |
| Term Loan, 3.40%, Maturing April 3, 2017 | 3,859 | 3,864,201 |
| | | \$ 20,717,486 |
| Ecological Services and Equipment 0.4% | | |
| ADS Waste Holdings, Inc. | | |
| Term Loan, 3.75%, Maturing October 9, 2019 | 5,301 | \$ 5,283,074 |
| EnergySolutions, LLC | | |
| Term Loan, 6.75%, Maturing May 29, 2020 | 1,150 | 1,167,250 |
| Viking Consortium Borrower Limited | | |
| Term Loan - Second Lien, 6.64%, (3.14% Cash, 3.50% PIK), Maturing March 31, 2016 | GBP 561 | 357,462 |
| | | \$ 6,807,786 |
| Electronics/Electrical 5.9% | | |
| Aeroflex Incorporated | | |
| Term Loan, 4.50%, Maturing November 11, 2019 | 1,386 | \$ 1,392,758 |
| Allflex Holdings III, Inc. | | |
| Term Loan, 4.25%, Maturing July 17, 2020 | 769 | 771,110 |
| Answers Corporation | | |
| Term Loan, 6.50%, Maturing December 20, 2018 | 1,048 | 1,057,296 |
| Term Loan - Second Lien, 11.00%, Maturing June 19, 2020 | 950 | 965,437 |
| Attachmate Corporation | | |
| Term Loan, 7.25%, Maturing November 22, 2017 | 5,840 | 5,898,709 |
| Term Loan - Second Lien, 11.00%, Maturing November 22, 2018 | 1,000 | 1,014,167 |
| Avago Technologies Cayman Ltd. | | |
| Term Loan, 3.75%, Maturing May 6, 2021 | 11,175 | 11,226,841 |

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Blue Coat Systems, Inc.

| | | |
|--|-------|-----------|
| Term Loan, 4.00%, Maturing May 31, 2019 | 496 | 497,078 |
| Term Loan - Second Lien, 9.50%, Maturing June 28, 2020 | 3,975 | 4,052,016 |

| Borrower/Tranche Description | Principal | |
|--|-----------------|------------|
| | (000 s omitted) | Value |
| Campaign Monitor Finance Pty Limited | | |
| Term Loan, 6.25%, Maturing March 18, 2021 | 948 | \$ 931,042 |
| Cinedigm Digital Funding I, LLC | | |
| Term Loan, 3.75%, Maturing February 28, 2018 | 490 | 491,171 |
| CommScope, Inc. | | |
| Term Loan, 3.25%, Maturing January 26, 2018 | 1,538 | 1,544,144 |
| CompuCom Systems, Inc. | | |
| Term Loan, 4.25%, Maturing May 11, 2020 | 2,314 | 2,291,359 |
| Dealer Computer Services, Inc. | | |
| Term Loan, 2.15%, Maturing April 21, 2016 | 965 | 967,800 |
| Dealertrack Technologies, Inc. | | |
| Term Loan, 3.50%, Maturing February 28, 2021 | 673 | 673,519 |
| Dell Inc. | | |
| Term Loan, 3.75%, Maturing October 29, 2018 | 1,387 | 1,388,368 |
| Term Loan, 4.50%, Maturing April 29, 2020 | 12,016 | 12,089,179 |
| Eagle Parent, Inc. | | |
| Term Loan, 4.00%, Maturing May 16, 2018 | 2,681 | 2,689,598 |
| Entegris, Inc. | | |
| Term Loan, 3.50%, Maturing April 30, 2021 | 650 | 647,291 |
| Excelitas Technologies Corp. | | |
| Term Loan, 6.00%, Maturing October 30, 2020 | 2,038 | 2,054,574 |
| Eze Castle Software Inc. | | |
| Term Loan, 4.00%, Maturing April 6, 2020 | 744 | 745,747 |
| FIDJI Luxembourg (BC4) S.a.r.l. | | |
| Term Loan, 6.25%, Maturing December 24, 2020 | 1,062 | 1,072,178 |
| Freescale Semiconductor, Inc. | | |
| Term Loan, 4.25%, Maturing February 28, 2020 | 2,984 | 2,990,408 |
| Go Daddy Operating Company, LLC | | |
| Term Loan, 4.75%, Maturing May 13, 2021 | 5,108 | 5,090,948 |
| Hyland Software, Inc. | | |
| Term Loan, 4.75%, Maturing February 19, 2021 | 520 | 523,738 |
| Infor (US), Inc. | | |
| Term Loan, 3.75%, Maturing June 3, 2020 | 8,864 | 8,826,679 |
| M/A-COM Technology Solutions Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing May 7, 2021 | 675 | 680,906 |
| Magic Newco LLC | | |
| Term Loan, 5.00%, Maturing December 12, 2018 | 2,907 | 2,933,984 |
| Micro Holding, L.P. | | |
| Term Loan, 7.25%, Maturing March 18, 2019 | 1,136 | 1,138,464 |
| Microsemi Corporation | | |
| Term Loan, 3.25%, Maturing March 18, 2021 | 1,333 | 1,328,715 |
| NXP B.V. | | |
| Term Loan, 3.25%, Maturing January 11, 2020 | 2,581 | 2,571,226 |
| Open Text Corporation | | |
| Term Loan, 3.25%, Maturing January 16, 2021 | 1,269 | 1,270,079 |
| Renaissance Learning, Inc. | | |
| Term Loan, 4.50%, Maturing April 9, 2021 | 923 | 924,994 |
| Term Loan - Second Lien, 8.00%, Maturing April 1, 2022 | 300 | 300,250 |
| Rocket Software, Inc. | | |
| Term Loan, 5.75%, Maturing February 8, 2018 | 431 | 433,494 |
| Term Loan - Second Lien, 10.25%, Maturing February 8, 2019 | 1,500 | 1,522,500 |
| Rovi Solutions Corporation | | |
| Term Loan, 3.50%, Maturing March 29, 2019 | 703 | 698,501 |

| Borrower/Tranche Description | Principal | |
|---|-----------------|-----------------------|
| | (000 s omitted) | Value |
| RP Crown Parent, LLC | | |
| Term Loan, 6.00%, Maturing December 21, 2018 | 4,203 | \$ 4,207,996 |
| Term Loan - Second Lien, 11.25%, Maturing December 20, 2019 | 1,675 | 1,691,750 |
| Sensata Technologies Finance Company, LLC | | |
| Term Loan, 3.25%, Maturing May 12, 2019 | 1,621 | 1,629,823 |
| Shield Finance Co. S.a.r.l. | | |
| Term Loan, 5.00%, Maturing January 29, 2021 | 923 | 928,070 |
| Sirius Computer Solutions, Inc. | | |
| Term Loan, 7.00%, Maturing November 30, 2018 | 545 | 552,640 |
| SkillSoft Corp. | | |
| Term Loan, 4.50%, Maturing April 28, 2021 | 1,950 | 1,953,251 |
| Smart Technologies ULC | | |
| Term Loan, 10.50%, Maturing January 31, 2018 | 708 | 734,355 |
| Sophia, L.P. | | |
| Term Loan, 4.00%, Maturing July 19, 2018 | 1,816 | 1,818,776 |
| SS&C Technologies Holdings Europe S.a.r.l. | | |
| Term Loan, 3.25%, Maturing June 7, 2019 | 91 | 90,940 |
| SS&C Technologies Inc. | | |
| Term Loan, 3.25%, Maturing June 7, 2019 | 877 | 878,672 |
| SumTotal Systems LLC | | |
| Term Loan, 6.25%, Maturing November 16, 2018 | 1,327 | 1,296,749 |
| SunEdison Semiconductor B.V. | | |
| Term Loan, 6.50%, Maturing May 22, 2019 | 1,150 | 1,150,719 |
| SurveyMonkey.com, LLC | | |
| Term Loan, 5.50%, Maturing February 5, 2019 | 1,533 | 1,544,292 |
| Sybil Software LLC | | |
| Term Loan, 5.00%, Maturing March 20, 2020 | 2,222 | 2,227,430 |
| Vantiv, LLC | | |
| Term Loan, 3.75%, Maturing May 12, 2021 | 1,200 | 1,205,063 |
| Vertafore, Inc. | | |
| Term Loan, 4.25%, Maturing October 3, 2019 | 1,984 | 1,989,774 |
| Wall Street Systems Delaware, Inc. | | |
| Term Loan, 4.50%, Maturing April 30, 2021 | 2,075 | 2,078,459 |
| Web.com Group, Inc. | | |
| Term Loan, 4.50%, Maturing October 27, 2017 | 1,672 | 1,676,952 |
| Websense, Inc. | | |
| Term Loan, 4.50%, Maturing June 25, 2020 | 943 | 948,474 |
| | | \$ 114,300,453 |
| Equipment Leasing 0.4% | | |
| Delos Finance S.a.r.l. | | |
| Term Loan, 3.50%, Maturing March 6, 2021 | 3,275 | \$ 3,277,047 |
| Flying Fortress Inc. | | |
| Term Loan, 3.50%, Maturing June 30, 2017 | 4,712 | 4,714,611 |
| | | \$ 7,991,658 |
| Financial Intermediaries 2.6% | | |
| American Capital Holdings, Inc. | | |
| Term Loan, 3.50%, Maturing August 22, 2017 | 656 | \$ 657,070 |
| Armor Holding II LLC | | |
| Term Loan, 5.75%, Maturing June 26, 2020 | 775 | 773,247 |

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Term Loan - Second Lien, 10.25%, Maturing December 11, 2020

1,000

1,000,000

| Borrower/Tranche Description | Principal | |
|---|-----------------|----------------------|
| | (000 s omitted) | Value |
| Citco Funding LLC | | |
| Term Loan, 4.25%, Maturing June 29, 2018 | 3,236 | \$ 3,246,867 |
| Clipper Acquisitions Corp. | | |
| Term Loan, 3.00%, Maturing February 6, 2020 | 1,625 | 1,613,630 |
| First Data Corporation | | |
| Term Loan, 3.65%, Maturing March 24, 2017 | 1,000 | 1,000,804 |
| Term Loan, 4.15%, Maturing March 24, 2018 | 3,000 | 3,009,954 |
| Term Loan, 4.15%, Maturing September 24, 2018 | 4,650 | 4,666,470 |
| Grosvenor Capital Management Holdings, LLP | | |
| Term Loan, 3.75%, Maturing January 4, 2021 | 1,617 | 1,608,791 |
| Guggenheim Partners, LLC | | |
| Term Loan, 4.25%, Maturing July 22, 2020 | 2,978 | 2,991,146 |
| Hamilton Lane Advisors, LLC | | |
| Term Loan, 4.00%, Maturing February 28, 2018 | 558 | 560,336 |
| Harbourvest Partners, LLC | | |
| Term Loan, 3.25%, Maturing February 4, 2021 | 1,079 | 1,073,890 |
| Home Loan Servicing Solutions, Ltd. | | |
| Term Loan, 4.50%, Maturing June 19, 2020 | 1,238 | 1,244,848 |
| LPL Holdings, Inc. | | |
| Term Loan, 2.65%, Maturing March 29, 2017 | 516 | 516,753 |
| Term Loan, 3.25%, Maturing March 29, 2019 | 3,969 | 3,968,516 |
| MIP Delaware, LLC | | |
| Term Loan, 4.00%, Maturing March 9, 2020 | 659 | 660,999 |
| Moneygram International, Inc. | | |
| Term Loan, 4.25%, Maturing March 27, 2020 | 1,533 | 1,514,128 |
| Nuveen Investments, Inc. | | |
| Term Loan, 4.15%, Maturing May 15, 2017 | 8,245 | 8,268,714 |
| NXT Capital, Inc. | | |
| Term Loan, 6.25%, Maturing September 4, 2018 | 175 | 176,306 |
| Term Loan, 6.25%, Maturing September 4, 2018 | 918 | 927,243 |
| Ocwen Financial Corporation | | |
| Term Loan, 5.00%, Maturing February 15, 2018 | 3,432 | 3,451,122 |
| Oz Management LP | | |
| Term Loan, 1.65%, Maturing November 15, 2016 | 1,344 | 1,294,440 |
| Sesac Holdco II, LLC | | |
| Term Loan, 5.00%, Maturing February 8, 2019 | 1,980 | 1,991,055 |
| Starwood Property Trust, Inc. | | |
| Term Loan, 3.50%, Maturing April 17, 2020 | 1,289 | 1,283,354 |
| Transfirst Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing December 27, 2017 | 963 | 965,425 |
| Walker & Dunlop, Inc. | | |
| Term Loan, 5.50%, Maturing December 11, 2020 | 871 | 885,861 |
| Walter Investment Management Corp. | | |
| Term Loan, 4.75%, Maturing December 11, 2020 | 2,075 | 2,054,880 |
| | | \$ 51,405,849 |
| Food Products 2.3% | | |
| AdvancePierre Foods, Inc. | | |
| Term Loan, 5.75%, Maturing July 10, 2017 | 3,852 | \$ 3,862,010 |
| Big Heart Pet Brands | | |
| Term Loan, 3.50%, Maturing March 8, 2020 | 3,814 | 3,795,087 |
| Blue Buffalo Company, Ltd. | | |
| Term Loan, 4.00%, Maturing August 8, 2019 | 1,376 | 1,382,509 |

| Borrower/Tranche Description | Principal | |
|--|-----------------|---------------|
| | (000 s omitted) | Value |
| Clearwater Seafoods Limited Partnership | | |
| Term Loan, 4.75%, Maturing June 24, 2019 | 1,040 | \$ 1,046,213 |
| CSM Bakery Supplies LLC | | |
| Term Loan, 4.75%, Maturing July 3, 2020 | 1,191 | 1,199,337 |
| Del Monte Foods, Inc. | | |
| Term Loan, 4.25%, Maturing February 18, 2021 | 973 | 970,496 |
| Diamond Foods, Inc. | | |
| Term Loan, 4.25%, Maturing August 20, 2018 | 249 | 249,737 |
| Dole Food Company Inc. | | |
| Term Loan, 4.50%, Maturing November 1, 2018 | 2,174 | 2,179,215 |
| H.J. Heinz Company | | |
| Term Loan, 3.50%, Maturing June 5, 2020 | 12,796 | 12,905,282 |
| High Liner Foods Incorporated | | |
| Term Loan, 4.25%, Maturing April 24, 2021 | 1,122 | 1,122,187 |
| JBS USA Holdings Inc. | | |
| Term Loan, 3.75%, Maturing May 25, 2018 | 2,667 | 2,676,537 |
| Term Loan, 3.75%, Maturing September 18, 2020 | 1,985 | 1,981,691 |
| NBTY, Inc. | | |
| Term Loan, 3.50%, Maturing October 1, 2017 | 9,496 | 9,523,952 |
| Pinnacle Foods Finance LLC | | |
| Term Loan, 3.25%, Maturing April 29, 2020 | 844 | 840,762 |
| Post Holdings Inc. | | |
| Term Loan, 3.75%, Maturing June 2, 2021 | 750 | 756,973 |
| | | \$ 44,491,988 |
| Food Service 1.7% | | |
| Aramark Corporation | | |
| Term Loan, 3.73%, Maturing July 26, 2016 | 137 | \$ 136,948 |
| Term Loan, 3.73%, Maturing July 26, 2016 | 246 | 245,023 |
| ARG IH Corporation | | |
| Term Loan, 5.00%, Maturing November 15, 2020 | 348 | 350,859 |
| Buffets, Inc. | | |
| Term Loan, 0.11%, Maturing April 22, 2015 ⁽³⁾ | 121 | 120,529 |
| Burger King Corporation | | |
| Term Loan, 3.75%, Maturing September 28, 2019 | 2,604 | 2,616,456 |
| CEC Entertainment Concepts, L.P. | | |
| Term Loan, 4.25%, Maturing February 14, 2021 | 973 | 968,308 |
| Centerplate, Inc. | | |
| Term Loan, 4.75%, Maturing November 26, 2019 | 1,163 | 1,168,900 |
| Darling International Inc. | | |
| Term Loan, 3.50%, Maturing January 6, 2021 | EUR 1,297 | 1,781,745 |
| DineEquity, Inc. | | |
| Term Loan, 3.75%, Maturing October 19, 2017 | 1,644 | 1,653,343 |
| Dunkin Brands, Inc. | | |
| Term Loan, 3.25%, Maturing February 7, 2021 | 3,258 | 3,233,390 |
| Landry s, Inc. | | |
| Term Loan, 4.00%, Maturing April 24, 2018 | 2,706 | 2,716,089 |
| NPC International, Inc. | | |
| Term Loan, 4.00%, Maturing December 28, 2018 | 684 | 685,533 |
| OSI Restaurant Partners, LLC | | |
| Term Loan, 3.50%, Maturing October 25, 2019 | 658 | 659,477 |
| P.F. Chang s China Bistro Inc. | | |
| Term Loan, 4.25%, Maturing July 2, 2019 | 913 | 900,606 |

| Borrower/Tranche Description | Principal | |
|--|-----------------|----------------------|
| | (000 s omitted) | Value |
| Seminole Hard Rock Entertainment, Inc. | | |
| Term Loan, 3.50%, Maturing May 14, 2020 | 322 | \$ 321,281 |
| US Foods, Inc. | | |
| Term Loan, 4.50%, Maturing March 29, 2019 | 7,747 | 7,766,117 |
| Weight Watchers International, Inc. | | |
| Term Loan, 4.00%, Maturing April 2, 2020 | 7,604 | 6,035,477 |
| Wendy's International, Inc. | | |
| Term Loan, 3.25%, Maturing May 15, 2019 | 2,065 | 2,071,018 |
| | | \$ 33,431,099 |
| Food/Drug Retailers 1.9% | | |
| Albertson's, LLC | | |
| Term Loan, 4.75%, Maturing March 21, 2019 | 1,364 | \$ 1,372,411 |
| Alliance Boots Holdings Limited | | |
| Term Loan, 3.56%, Maturing July 10, 2017 | EUR 1,000 | 1,373,008 |
| Term Loan, 3.98%, Maturing July 10, 2017 | GBP 8,450 | 14,477,149 |
| General Nutrition Centers, Inc. | | |
| Term Loan, 3.25%, Maturing March 4, 2019 | 6,376 | 6,339,194 |
| New Albertson's, Inc. | | |
| Term Loan, Maturing June 25, 2021 ⁽⁶⁾ | 1,400 | 1,406,416 |
| Pantry, Inc. (The) | | |
| Term Loan, 4.75%, Maturing August 2, 2019 | 467 | 469,890 |
| Rite Aid Corporation | | |
| Term Loan, 3.50%, Maturing February 21, 2020 | 5,772 | 5,774,829 |
| Term Loan - Second Lien, 5.75%, Maturing August 21, 2020 | 550 | 562,925 |
| Supervalu Inc. | | |
| Term Loan, 4.50%, Maturing March 21, 2019 | 4,245 | 4,248,512 |
| | | \$ 36,024,334 |
| Forest Products 0.0% | | |
| Expera Specialty Solutions, LLC | | |
| Term Loan, 7.50%, Maturing December 21, 2018 | 619 | \$ 626,484 |
| | | \$ 626,484 |
| Health Care 6.3% | | |
| Akorn, Inc. | | |
| Term Loan, 4.50%, Maturing April 16, 2021 | 900 | \$ 905,250 |
| Term Loan, Maturing April 16, 2021 ⁽⁶⁾ | 500 | 502,916 |
| Alere, Inc. | | |
| Term Loan, 4.25%, Maturing June 30, 2017 | 4,262 | 4,279,035 |
| Alliance Healthcare Services, Inc. | | |
| Term Loan, 4.25%, Maturing June 3, 2019 | 1,411 | 1,412,341 |
| Anneal Pharmaceuticals LLC | | |
| Term Loan, 5.75%, Maturing November 1, 2019 | 720 | 724,810 |
| Ardent Medical Services, Inc. | | |
| Term Loan, 6.75%, Maturing July 2, 2018 | 5,295 | 5,329,637 |
| ATI Holdings, Inc. | | |
| Term Loan, 5.00%, Maturing December 20, 2019 | 517 | 523,158 |
| Biomet Inc. | | |
| Term Loan, 3.66%, Maturing July 25, 2017 | 5,818 | 5,833,396 |

BSN Medical Inc.

Term Loan, 4.00%, Maturing August 28, 2019

618

619,118

| Borrower/Tranche Description | Principal | |
|--|-----------------|------------|
| | (000 s omitted) | Value |
| CeramTec Acquisition Corporation | | |
| Term Loan, 4.25%, Maturing August 28, 2020 | 178 | \$ 178,823 |
| CHG Buyer Corporation | | |
| Term Loan, 4.25%, Maturing November 19, 2019 | 2,215 | 2,228,664 |
| Community Health Systems, Inc. | | |
| Term Loan, 3.48%, Maturing January 25, 2017 | 1,929 | 1,935,451 |
| Term Loan, 4.25%, Maturing January 27, 2021 | 8,424 | 8,486,181 |
| Convatec Inc. | | |
| Term Loan, 4.00%, Maturing December 22, 2016 | 1,390 | 1,392,527 |
| DaVita HealthCare Partners, Inc. | | |
| Term Loan, 3.50%, Maturing June 24, 2021 | 4,250 | 4,275,423 |
| DJO Finance LLC | | |
| Term Loan, 4.25%, Maturing September 15, 2017 | 1,436 | 1,444,145 |
| Envision Healthcare Corporation | | |
| Term Loan, 4.00%, Maturing May 25, 2018 | 4,256 | 4,268,450 |
| Faenza Acquisition GmbH | | |
| Term Loan, 4.25%, Maturing August 28, 2020 | 545 | 546,970 |
| Term Loan, 4.25%, Maturing August 31, 2020 | 1,797 | 1,804,390 |
| Gentiva Health Services, Inc. | | |
| Term Loan, 6.50%, Maturing October 18, 2019 | 1,791 | 1,794,358 |
| Grifols Worldwide Operations USA, Inc. | | |
| Term Loan, 3.15%, Maturing February 27, 2021 | 6,284 | 6,284,646 |
| HCA, Inc. | | |
| Term Loan, 2.90%, Maturing March 31, 2017 | 7,604 | 7,630,064 |
| Term Loan, 2.98%, Maturing May 1, 2018 | 2,136 | 2,140,876 |
| Hologic Inc. | | |
| Term Loan, 3.25%, Maturing August 1, 2019 | 1,614 | 1,615,439 |
| Iasis Healthcare LLC | | |
| Term Loan, 4.50%, Maturing May 3, 2018 | 3,270 | 3,286,858 |
| inVentiv Health, Inc. | | |
| Term Loan, 7.50%, Maturing August 4, 2016 | 3,116 | 3,135,184 |
| Term Loan, 7.75%, Maturing May 15, 2018 | 1,259 | 1,261,660 |
| JLL/Delta Dutch Newco B.V. | | |
| Term Loan, 4.25%, Maturing March 11, 2021 | 1,175 | 1,167,656 |
| Term Loan, 4.50%, Maturing March 11, 2021 | EUR 400 | 549,774 |
| Kindred Healthcare, Inc. | | |
| Term Loan, 4.00%, Maturing April 9, 2021 | 1,975 | 1,981,172 |
| Kinetic Concepts, Inc. | | |
| Term Loan, 4.00%, Maturing May 4, 2018 | 6,808 | 6,825,991 |
| LHP Hospital Group, Inc. | | |
| Term Loan, 9.00%, Maturing July 3, 2018 | 959 | 917,976 |
| Mallinckrodt International Finance S.A. | | |
| Term Loan, 3.50%, Maturing March 19, 2021 | 2,020 | 2,021,901 |
| MedAssets, Inc. | | |
| Term Loan, 4.00%, Maturing December 13, 2019 | 421 | 421,518 |
| Millennium Laboratories, Inc. | | |
| Term Loan, 5.25%, Maturing April 16, 2021 | 2,775 | 2,803,882 |
| MMM Holdings, Inc. | | |
| Term Loan, 9.75%, Maturing December 12, 2017 | 1,433 | 1,445,636 |
| MSO of Puerto Rico, Inc. | | |
| Term Loan, 9.75%, Maturing December 12, 2017 | 1,042 | 1,051,016 |
| National Mentor Holdings, Inc. | | |
| Term Loan, 4.75%, Maturing January 31, 2021 | 698 | 702,905 |

| Borrower/Tranche Description | Principal | |
|---|-----------------|-----------------------|
| | (000 s omitted) | Value |
| Onex Carestream Finance LP | | |
| Term Loan, 5.00%, Maturing June 7, 2019 | 4,054 | \$ 4,069,226 |
| Opal Acquisition, Inc. | | |
| Term Loan, 5.00%, Maturing November 27, 2020 | 2,164 | 2,171,429 |
| Ortho-Clinical Diagnostics, Inc. | | |
| Term Loan, 4.75%, Maturing June 30, 2021 | 4,200 | 4,233,823 |
| Pharmaceutical Product Development LLC | | |
| Term Loan, 4.00%, Maturing December 5, 2018 | 3,497 | 3,510,226 |
| PharMedium Healthcare Corporation | | |
| Term Loan, 4.25%, Maturing January 28, 2021 | 365 | 365,713 |
| PRA Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing September 23, 2020 | 2,109 | 2,099,835 |
| Radnet Management, Inc. | | |
| Term Loan, 4.27%, Maturing October 10, 2018 | 1,953 | 1,961,333 |
| RegionalCare Hospital Partners, Inc. | | |
| Term Loan, 6.00%, Maturing April 19, 2019 | 575 | 576,437 |
| Sage Products Holdings III, LLC | | |
| Term Loan, 4.25%, Maturing December 13, 2019 | 507 | 508,096 |
| Salix Pharmaceuticals, Ltd. | | |
| Term Loan, 4.25%, Maturing January 2, 2020 | 926 | 934,768 |
| Select Medical Corporation | | |
| Term Loan, 2.99%, Maturing December 20, 2016 | 225 | 224,573 |
| Term Loan, 3.75%, Maturing June 1, 2018 | 1,225 | 1,224,234 |
| Sheridan Holdings, Inc. | | |
| Term Loan, 4.50%, Maturing June 29, 2018 | 686 | 689,002 |
| Steward Health Care System LLC | | |
| Term Loan, 6.75%, Maturing April 12, 2020 | 1,411 | 1,394,879 |
| TriZetto Group, Inc. (The) | | |
| Term Loan, 4.75%, Maturing May 2, 2018 | 1,481 | 1,486,504 |
| Truven Health Analytics Inc. | | |
| Term Loan, 4.50%, Maturing June 6, 2019 | 1,793 | 1,778,585 |
| U.S. Renal Care, Inc. | | |
| Term Loan, 4.25%, Maturing July 3, 2019 | 2,210 | 2,220,040 |
| Universal Health Services, Inc. | | |
| Term Loan, 2.40%, Maturing November 15, 2016 | 374 | 375,687 |
| | | \$ 123,553,587 |
| Home Furnishings 0.3% | | |
| Interline Brands, Inc. | | |
| Term Loan, 4.00%, Maturing March 17, 2021 | 324 | \$ 323,512 |
| Serta/Simmons Holdings, LLC | | |
| Term Loan, 4.25%, Maturing October 1, 2019 | 3,660 | 3,674,238 |
| Tempur-Pedic International Inc. | | |
| Term Loan, 3.50%, Maturing March 18, 2020 | 2,671 | 2,665,886 |
| | | \$ 6,663,636 |
| Industrial Equipment 1.3% | | |
| Alliance Laundry Systems LLC | | |
| Term Loan, 4.26%, Maturing December 10, 2018 | 381 | \$ 383,931 |
| Apex Tool Group, LLC | | |
| Term Loan, 4.50%, Maturing January 31, 2020 | 1,333 | 1,320,350 |

Doosan Infracore International, Inc.

Term Loan, 4.50%, Maturing May 28, 2021

1,475

1,482,977

| Borrower/Tranche Description | Principal | |
|--|-----------------|---------------|
| | (000 s omitted) | Value |
| Filtration Group Corporation | | |
| Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 | 1,000 | \$ 1,020,000 |
| Gardner Denver, Inc. | | |
| Term Loan, 4.25%, Maturing July 30, 2020 | 2,153 | 2,154,975 |
| Term Loan, 4.75%, Maturing July 30, 2020 | EUR 471 | 651,087 |
| Generac Power Systems, Inc. | | |
| Term Loan, 3.25%, Maturing May 31, 2020 | 2,014 | 2,004,296 |
| Grede Holdings, LLC | | |
| Term Loan, 4.75%, Maturing June 2, 2021 | 1,125 | 1,130,391 |
| Milacron LLC | | |
| Term Loan, 4.00%, Maturing March 30, 2020 | 1,908 | 1,907,303 |
| Paladin Brands Holding, Inc. | | |
| Term Loan, 6.75%, Maturing August 16, 2019 | 867 | 879,050 |
| Rexnord LLC | | |
| Term Loan, 4.00%, Maturing August 21, 2020 | 6,575 | 6,579,422 |
| Signode Industrial Group US Inc. | | |
| Term Loan, 4.00%, Maturing May 1, 2021 | 1,900 | 1,896,042 |
| Spansion LLC | | |
| Term Loan, 3.75%, Maturing December 19, 2019 | 1,207 | 1,213,438 |
| STS Operating, Inc. | | |
| Term Loan, 4.75%, Maturing February 19, 2021 | 399 | 401,369 |
| Tank Holding Corp. | | |
| Term Loan, 4.25%, Maturing July 9, 2019 | 901 | 902,310 |
| Unifrax Corporation | | |
| Term Loan, 4.25%, Maturing November 28, 2018 | 636 | 637,420 |
| Virtuoso US LLC | | |
| Term Loan, 4.75%, Maturing February 11, 2021 | 574 | 578,581 |
| | | \$ 25,142,942 |
| Insurance 2.0% | | |
| Alliant Holdings I, Inc. | | |
| Term Loan, 4.25%, Maturing December 20, 2019 | 3,218 | \$ 3,230,403 |
| AmWINS Group, LLC | | |
| Term Loan, 5.00%, Maturing September 6, 2019 | 5,055 | 5,077,861 |
| Applied Systems, Inc. | | |
| Term Loan, 4.25%, Maturing January 25, 2021 | 1,144 | 1,149,766 |
| Asurion LLC | | |
| Term Loan, 5.00%, Maturing May 24, 2019 | 10,314 | 10,388,017 |
| Term Loan, 4.25%, Maturing July 8, 2020 | 1,139 | 1,140,024 |
| Term Loan - Second Lien, 8.50%, Maturing March 3, 2021 | 1,375 | 1,429,141 |
| CNO Financial Group, Inc. | | |
| Term Loan, 3.75%, Maturing September 20, 2018 | 4,769 | 4,777,644 |
| Cooper Gay Swett & Crawford Ltd. | | |
| Term Loan, 5.00%, Maturing April 16, 2020 | 1,586 | 1,551,447 |
| Cunningham Lindsey U.S. Inc. | | |
| Term Loan, 5.00%, Maturing December 10, 2019 | 2,410 | 2,402,046 |
| Term Loan - Second Lien, 9.25%, Maturing June 10, 2020 | 572 | 572,319 |
| Hub International Limited | | |
| Term Loan, 4.25%, Maturing October 2, 2020 | 3,548 | 3,561,169 |
| USI, Inc. | | |
| Term Loan, 4.25%, Maturing December 27, 2019 | 3,902 | 3,912,082 |
| | | \$ 39,191,919 |

| Borrower/Tranche Description | Principal | |
|--|-----------------|----------------------|
| | (000 s omitted) | Value |
| Leisure Goods/Activities/Movies 2.6% | | |
| Activision Blizzard, Inc. | | |
| Term Loan, 3.25%, Maturing October 12, 2020 | 3,665 | \$ 3,680,165 |
| Bally Technologies, Inc. | | |
| Term Loan, 4.25%, Maturing November 25, 2020 | 2,430 | 2,442,431 |
| Bombardier Recreational Products, Inc. | | |
| Term Loan, 4.00%, Maturing January 30, 2019 | 4,582 | 4,591,285 |
| Bright Horizons Family Solutions, Inc. | | |
| Term Loan, 3.75%, Maturing January 30, 2020 | 222 | 221,833 |
| Cedar Fair, L.P. | | |
| Term Loan, 3.25%, Maturing March 6, 2020 | 1,473 | 1,481,917 |
| ClubCorp Club Operations, Inc. | | |
| Term Loan, 4.00%, Maturing July 24, 2020 | 1,892 | 1,887,958 |
| Delta 2 (LUX) S.a.r.l. | | |
| Term Loan, 4.50%, Maturing April 30, 2019 | 3,164 | 3,185,096 |
| Emerald Expositions Holding, Inc. | | |
| Term Loan, 5.50%, Maturing June 17, 2020 | 1,237 | 1,250,047 |
| Equinox Holdings, Inc. | | |
| Term Loan, 4.25%, Maturing January 31, 2020 | 2,133 | 2,143,791 |
| Fender Musical Instruments Corporation | | |
| Term Loan, 5.75%, Maturing April 3, 2019 | 534 | 537,337 |
| Kasima, LLC | | |
| Term Loan, 3.25%, Maturing May 17, 2021 | 1,125 | 1,123,243 |
| Live Nation Entertainment, Inc. | | |
| Term Loan, 3.50%, Maturing August 17, 2020 | 7,026 | 7,036,477 |
| Nord Anglia Education Limited | | |
| Term Loan, 4.50%, Maturing March 19, 2021 | 1,125 | 1,128,868 |
| Regal Cinemas, Inc. | | |
| Term Loan, 2.68%, Maturing August 23, 2017 | 875 | 879,360 |
| Sabre, Inc. | | |
| Term Loan, 4.25%, Maturing February 19, 2019 | 1,428 | 1,433,754 |
| SeaWorld Parks & Entertainment, Inc. | | |
| Term Loan, 3.00%, Maturing May 14, 2020 | 2,379 | 2,348,599 |
| Six Flags Theme Parks, Inc. | | |
| Term Loan, 3.50%, Maturing December 20, 2018 | 3,134 | 3,145,260 |
| SONIFI Solutions, Inc. | | |
| Term Loan, 6.75%, Maturing March 31, 2018 | 539 | 229,230 |
| SRAM, LLC | | |
| Term Loan, 4.01%, Maturing April 10, 2020 | 2,296 | 2,276,647 |
| Town Sports International Inc. | | |
| Term Loan, 4.50%, Maturing November 16, 2020 | 1,617 | 1,509,757 |
| US Finco LLC | | |
| Term Loan, 4.00%, Maturing May 29, 2020 | 1,658 | 1,657,733 |
| Term Loan - Second Lien, 8.25%, Maturing November 30, 2020 | 2,000 | 2,050,000 |
| WMG Acquisition Corp. | | |
| Term Loan, 3.75%, Maturing July 1, 2020 | 1,166 | 1,149,861 |
| Zuffa LLC | | |
| Term Loan, 3.75%, Maturing February 25, 2020 | 3,472 | 3,485,156 |
| | | \$ 50,875,805 |
| Lodging and Casinos 2.0% | | |
| Affinity Gaming, LLC | | |
| Term Loan, 4.25%, Maturing November 9, 2017 | 1,553 | \$ 1,557,216 |

| Borrower/Tranche Description | Principal | |
|--|-----------------|---------------|
| | Amount* | Value |
| | (000 s omitted) | |
| Boyd Gaming Corporation | | |
| Term Loan, 4.00%, Maturing August 14, 2020 | 581 | \$ 582,687 |
| Caesars Entertainment Operating Company | | |
| Term Loan, 5.53%, Maturing January 26, 2018 | 1,686 | 1,576,962 |
| CityCenter Holdings, LLC | | |
| Term Loan, 5.00%, Maturing October 16, 2020 | 1,023 | 1,032,193 |
| Four Seasons Holdings Inc. | | |
| Term Loan - Second Lien, 6.25%, Maturing December 28, 2020 | 3,100 | 3,158,125 |
| Gala Group Ltd. | | |
| Term Loan, 5.49%, Maturing May 28, 2018 | GBP 2,775 | 4,790,148 |
| Golden Nugget, Inc. | | |
| Term Loan, 5.50%, Maturing November 21, 2019 | 179 | 183,130 |
| Term Loan, 5.50%, Maturing November 21, 2019 | 418 | 427,303 |
| Hilton Worldwide Finance, LLC | | |
| Term Loan, 3.50%, Maturing October 26, 2020 | 8,708 | 8,703,163 |
| La Quinta Intermediate Holdings LLC | | |
| Term Loan, 4.00%, Maturing April 14, 2021 | 1,491 | 1,495,844 |
| Las Vegas Sands LLC | | |
| Term Loan, 3.25%, Maturing December 19, 2020 | 2,562 | 2,563,608 |
| MGM Resorts International | | |
| Term Loan, 3.50%, Maturing December 20, 2019 | 6,427 | 6,416,992 |
| Pinnacle Entertainment, Inc. | | |
| Term Loan, 3.75%, Maturing August 13, 2020 | 1,023 | 1,025,737 |
| Playa Resorts Holding B.V. | | |
| Term Loan, 4.00%, Maturing August 6, 2019 | 596 | 596,989 |
| RHP Hotel Properties, LP | | |
| Term Loan, 3.75%, Maturing January 15, 2021 | 875 | 880,287 |
| Scientific Games International, Inc. | | |
| Term Loan, 4.25%, Maturing October 18, 2020 | 4,179 | 4,143,086 |
| Tropicana Entertainment Inc. | | |
| Term Loan, 4.00%, Maturing November 27, 2020 | 496 | 498,111 |
| | | \$ 39,631,581 |
| Nonferrous Metals/Minerals 0.9% | | |
| Alpha Natural Resources, LLC | | |
| Term Loan, 3.50%, Maturing May 22, 2020 | 913 | \$ 884,703 |
| Arch Coal Inc. | | |
| Term Loan, 6.25%, Maturing May 16, 2018 | 3,039 | 2,989,325 |
| Fairmount Minerals Ltd. | | |
| Term Loan, 3.75%, Maturing March 15, 2017 | 496 | 499,145 |
| Term Loan, 4.50%, Maturing September 5, 2019 | 2,506 | 2,533,865 |
| Murray Energy Corporation | | |
| Term Loan, 5.25%, Maturing December 5, 2019 | 1,820 | 1,845,468 |
| Noranda Aluminum Acquisition Corporation | | |
| Term Loan, 5.75%, Maturing February 28, 2019 | 1,026 | 990,452 |
| Novelis, Inc. | | |
| Term Loan, 3.75%, Maturing March 10, 2017 | 3,249 | 3,257,372 |
| Oxbow Carbon LLC | | |
| Term Loan, 4.25%, Maturing July 19, 2019 | 523 | 524,024 |
| Term Loan - Second Lien, 8.00%, Maturing January 17, 2020 | 925 | 949,281 |
| United Central Industrial Supply Company, LLC | | |
| Term Loan - Second Lien, 12.50%, Maturing April 9, 2019 | 500 | 493,750 |

| Borrower/Tranche Description | Principal | |
|---|-----------------|----------------------|
| | (000 s omitted) | Value |
| Walter Energy, Inc. | | |
| Term Loan, 7.25%, Maturing April 2, 2018 | 3,138 | \$ 3,041,552 |
| | | \$ 18,008,937 |
| Oil and Gas 2.3% | | |
| Ameriforge Group, Inc. | | |
| Term Loan, 5.00%, Maturing December 19, 2019 | 2,726 | \$ 2,746,513 |
| Term Loan - Second Lien, 8.75%, Maturing December 19, 2020 | 3,150 | 3,228,750 |
| Bronco Midstream Funding LLC | | |
| Term Loan, 5.00%, Maturing August 17, 2020 | 2,055 | 2,068,230 |
| Citgo Petroleum Corporation | | |
| Term Loan, 8.00%, Maturing June 24, 2015 | 343 | 346,714 |
| Term Loan, 9.00%, Maturing June 23, 2017 | 419 | 426,623 |
| Crestwood Holdings LLC | | |
| Term Loan, 7.00%, Maturing June 19, 2019 | 1,036 | 1,054,771 |
| Energy Transfer Equity, L.P. | | |
| Term Loan, 3.25%, Maturing December 2, 2019 | 2,200 | 2,180,624 |
| Fieldwood Energy LLC | | |
| Term Loan, 3.88%, Maturing September 28, 2018 | 1,316 | 1,321,672 |
| Term Loan - Second Lien, 8.38%, Maturing September 30, 2020 | 875 | 904,841 |
| Floatel International, Ltd. | | |
| Term Loan, Maturing June 27, 2020 ⁽⁶⁾ | 1,425 | 1,437,469 |
| MEG Energy Corp. | | |
| Term Loan, 3.75%, Maturing March 31, 2020 | 8,702 | 8,726,665 |
| Obsidian Holdings LLC | | |
| Term Loan, 6.75%, Maturing November 2, 2015 | 840 | 850,985 |
| Obsidian Natural Gas Trust | | |
| Term Loan, 7.00%, Maturing November 2, 2015 | 1,065 | 1,078,171 |
| Ruby Western Pipeline Holdings, LLC | | |
| Term Loan, 3.50%, Maturing March 27, 2020 | 512 | 512,605 |
| Samson Investment Company | | |
| Term Loan - Second Lien, 5.00%, Maturing September 25, 2018 | 1,900 | 1,903,903 |
| Seadrill Partners Finco LLC | | |
| Term Loan, 4.00%, Maturing February 21, 2021 | 4,906 | 4,880,355 |
| Seventy Seven Operating LLC | | |
| Term Loan, 3.75%, Maturing June 25, 2021 | 700 | 704,157 |
| Sheridan Investment Partners II, L.P. | | |
| Term Loan, 4.25%, Maturing December 16, 2020 | 48 | 47,766 |
| Term Loan, 4.25%, Maturing December 16, 2020 | 128 | 128,077 |
| Term Loan, 4.25%, Maturing December 16, 2020 | 919 | 920,709 |
| Sheridan Production Partners I, LLC | | |
| Term Loan, 4.25%, Maturing September 25, 2019 | 262 | 262,730 |
| Term Loan, 4.25%, Maturing September 25, 2019 | 429 | 430,136 |
| Term Loan, 4.25%, Maturing October 1, 2019 | 3,236 | 3,246,109 |
| Tallgrass Operations, LLC | | |
| Term Loan, 4.25%, Maturing November 13, 2018 | 1,771 | 1,783,468 |
| Tervita Corporation | | |
| Term Loan, 6.25%, Maturing May 15, 2018 | 2,967 | 2,982,300 |
| | | \$ 44,174,343 |
| Publishing 1.7% | | |

Advanstar Communications Inc.

| | | | |
|---|-----|----|---------|
| Term Loan, 5.50%, Maturing April 29, 2019 | 889 | \$ | 895,415 |
|---|-----|----|---------|

| Borrower/Tranche Description | Principal | |
|---|-----------------|----------------------|
| | (000 s omitted) | Value |
| American Greetings Corporation | | |
| Term Loan, 4.00%, Maturing August 9, 2019 | 1,244 | \$ 1,248,952 |
| Ascend Learning, Inc. | | |
| Term Loan, 6.00%, Maturing July 31, 2019 | 1,692 | 1,715,463 |
| Flint Group SA | | |
| Term Loan, 5.58%, Maturing December 30, 2016 | 24 | 24,132 |
| Term Loan, 5.65%, Maturing December 31, 2016 | EUR 100 | 137,570 |
| Term Loan, 5.65%, Maturing December 31, 2016 | EUR 476 | 651,638 |
| Getty Images, Inc. | | |
| Term Loan, 4.75%, Maturing October 18, 2019 | 9,087 | 8,790,274 |
| Interactive Data Corporation | | |
| Term Loan, 4.75%, Maturing May 2, 2021 | 2,100 | 2,120,672 |
| Laureate Education, Inc. | | |
| Term Loan, 5.00%, Maturing June 15, 2018 | 8,633 | 8,455,196 |
| McGraw-Hill Global Education Holdings, LLC | | |
| Term Loan, 5.75%, Maturing March 22, 2019 | 845 | 860,096 |
| Media General Inc. | | |
| Term Loan, 4.25%, Maturing July 31, 2020 | 1,229 | 1,236,471 |
| Merrill Communications, LLC | | |
| Term Loan, 5.75%, Maturing March 8, 2018 | 795 | 809,864 |
| Multi Packaging Solutions, Inc. | | |
| Term Loan, 4.25%, Maturing September 30, 2020 | 424 | 424,997 |
| Nelson Education Ltd. | | |
| Term Loan, 4.75%, Maturing July 7, 2015 | 582 | 483,465 |
| Penton Media, Inc. | | |
| Term Loan, 5.50%, Maturing October 1, 2019 | 769 | 777,520 |
| Rentpath, Inc. | | |
| Term Loan, 6.25%, Maturing May 29, 2020 | 1,188 | 1,199,880 |
| Springer Science+Business Media Deutschland GmbH | | |
| Term Loan, 5.00%, Maturing August 14, 2020 | 2,308 | 2,316,576 |
| | | \$ 32,148,181 |
| Radio and Television 1.2% | | |
| Clear Channel Communications, Inc. | | |
| Term Loan, 3.80%, Maturing January 29, 2016 | 10 | \$ 9,807 |
| Term Loan, 6.90%, Maturing January 30, 2019 | 566 | 564,930 |
| Term Loan, 7.65%, Maturing July 30, 2019 | 182 | 182,897 |
| Cumulus Media Holdings Inc. | | |
| Term Loan, 4.25%, Maturing December 23, 2020 | 5,735 | 5,763,428 |
| Entercom Radio, LLC | | |
| Term Loan, 4.03%, Maturing November 23, 2018 | 435 | 437,158 |
| Entravision Communications Corporation | | |
| Term Loan, 3.50%, Maturing May 29, 2020 | 1,932 | 1,914,765 |
| Gray Television, Inc. | | |
| Term Loan, Maturing June 10, 2021 ⁽⁶⁾ | 375 | 377,422 |
| LIN Television Corp. | | |
| Term Loan, 4.00%, Maturing December 21, 2018 | 585 | 586,845 |
| Mission Broadcasting, Inc. | | |
| Term Loan, 3.75%, Maturing October 1, 2020 | 939 | 940,947 |
| Nexstar Broadcasting, Inc. | | |
| Term Loan, 3.75%, Maturing October 1, 2020 | 1,065 | 1,067,049 |
| Raycom TV Broadcasting, Inc. | | |
| Term Loan, 4.25%, Maturing May 31, 2017 | 897 | 899,774 |

| Borrower/Tranche Description | Principal | |
|--|-----------------|----------------------|
| | (000 s omitted) | Value |
| Sinclair Television Group Inc. | | |
| Term Loan, 3.00%, Maturing April 9, 2020 | 518 | \$ 513,801 |
| TWCC Holding Corp. | | |
| Term Loan, 3.50%, Maturing February 13, 2017 | 1,211 | 1,201,549 |
| Term Loan - Second Lien, 7.00%, Maturing June 26, 2020 | 825 | 818,297 |
| Tyrol Acquisitions 2 SAS | | |
| Term Loan, 4.10%, (3.10% Cash, 1.00% PIK), Maturing January 29, 2016 | EUR 709 | 940,087 |
| Term Loan, 4.10%, (3.10% Cash, 1.00% PIK), Maturing January 29, 2016 | EUR 709 | 940,087 |
| Univision Communications Inc. | | |
| Term Loan, 4.00%, Maturing March 1, 2020 | 6,641 | 6,644,553 |
| | | \$ 23,803,396 |
| Retailers (Except Food and Drug) 2.9% | | |
| 99 Cents Only Stores | | |
| Term Loan, 4.50%, Maturing January 11, 2019 | 2,902 | \$ 2,924,647 |
| B&M Retail, Ltd. | | |
| Term Loan, 3.81%, Maturing May 21, 2019 | GBP 475 | 811,899 |
| Term Loan, 4.31%, Maturing April 28, 2020 | GBP 375 | 641,775 |
| Bass Pro Group, LLC | | |
| Term Loan, 3.75%, Maturing November 20, 2019 | 3,176 | 3,185,818 |
| CDW LLC | | |
| Term Loan, 3.25%, Maturing April 29, 2020 | 4,647 | 4,601,977 |
| David s Bridal, Inc. | | |
| Term Loan, 5.00%, Maturing October 11, 2019 | 669 | 648,957 |
| Evergreen Acqco 1 LP | | |
| Term Loan, 5.00%, Maturing July 9, 2019 | 712 | 713,008 |
| Harbor Freight Tools USA, Inc. | | |
| Term Loan, 4.75%, Maturing July 26, 2019 | 1,315 | 1,327,227 |
| Hudson s Bay Company | | |
| Term Loan, 4.75%, Maturing November 4, 2020 | 4,648 | 4,708,797 |
| J. Crew Group, Inc. | | |
| Term Loan, 4.00%, Maturing March 5, 2021 | 3,850 | 3,805,182 |
| Jo-Ann Stores, Inc. | | |
| Term Loan, 4.00%, Maturing March 16, 2018 | 4,044 | 4,029,246 |
| Men s Wearhouse, Inc. (The) | | |
| Term Loan, 4.50%, Maturing June 18, 2021 | 1,900 | 1,909,253 |
| Michaels Stores, Inc. | | |
| Term Loan, 3.75%, Maturing January 28, 2020 | 3,985 | 3,983,327 |
| Term Loan, Maturing January 28, 2020 ⁽⁶⁾ | 1,325 | 1,326,932 |
| Neiman Marcus Group, Inc. (The) | | |
| Term Loan, 4.25%, Maturing October 25, 2020 | 5,448 | 5,444,254 |
| Party City Holdings Inc. | | |
| Term Loan, 4.00%, Maturing July 27, 2019 | 2,635 | 2,623,246 |
| Pep Boys-Manny, Moe & Jack (The) | | |
| Term Loan, 4.25%, Maturing October 11, 2018 | 493 | 495,117 |
| Petco Animal Supplies, Inc. | | |
| Term Loan, 4.00%, Maturing November 24, 2017 | 2,403 | 2,412,225 |
| PFS Holding Corporation | | |
| Term Loan, 4.50%, Maturing January 31, 2021 | 299 | 294,387 |
| Pier 1 Imports (U.S.), Inc. | | |
| Term Loan, 4.50%, Maturing April 30, 2021 | 675 | 678,375 |
| Pilot Travel Centers LLC | | |
| Term Loan, 3.75%, Maturing March 30, 2018 | 1,646 | 1,651,413 |

Term Loan, 4.25%, Maturing August 7, 2019

565

566,820

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Rent-A-Center, Inc. | | |
| Term Loan, 3.75%, Maturing March 19, 2021 | 673 | \$ 669,946 |
| Spin Holdco Inc. | | |
| Term Loan, 4.25%, Maturing November 14, 2019 | 1,987 | 1,992,851 |
| Toys R Us Property Company I, LLC | | |
| Term Loan, 6.00%, Maturing August 21, 2019 | 2,463 | 2,381,563 |
| Visant Corporation | | |
| Term Loan, 5.25%, Maturing December 22, 2016 | 1,258 | 1,253,268 |
| Vivarte SA | | |
| Term Loan, 0.00%, Maturing March 9, 2015 ⁽²⁾ | EUR 31 | 17,311 |
| Term Loan, 0.00%, Maturing March 9, 2015 ⁽²⁾ | EUR 122 | 67,321 |
| Term Loan, 0.00%, Maturing March 9, 2015 ⁽²⁾ | EUR 781 | 432,391 |
| Term Loan, 0.00%, Maturing March 8, 2016 ⁽²⁾ | EUR 31 | 17,311 |
| Term Loan, 0.00%, Maturing March 8, 2016 ⁽²⁾ | EUR 122 | 67,321 |
| Term Loan, 0.00%, Maturing March 8, 2016 ⁽²⁾ | EUR 781 | 432,391 |
| Term Loan, 0.00%, Maturing March 30, 2018 ⁽²⁾ | EUR 1,000 | 553,540 |
| Wilton Brands LLC | | |
| Term Loan, 7.50%, Maturing August 30, 2018 | 608 | 585,507 |
| | | \$ 57,254,603 |
| Steel 0.9% | | |
| Essar Steel Algoma, Inc. | | |
| Term Loan, 9.25%, Maturing September 20, 2014 | 1,810 | \$ 1,819,195 |
| FMG Resources (August 2006) Pty Ltd. | | |
| Term Loan, 3.75%, Maturing June 30, 2019 | 8,583 | 8,600,484 |
| JFB Firth Rixson Inc. | | |
| Term Loan, 4.25%, Maturing June 30, 2017 | 369 | 370,144 |
| JMC Steel Group, Inc. | | |
| Term Loan, 4.75%, Maturing April 3, 2017 | 1,350 | 1,360,369 |
| Neenah Foundry Company | | |
| Term Loan, 6.75%, Maturing April 26, 2017 | 2,286 | 2,286,173 |
| Patriot Coal Corporation | | |
| Term Loan, 9.00%, Maturing December 15, 2018 | 647 | 639,744 |
| Waupaca Foundry, Inc. | | |
| Term Loan, 4.00%, Maturing June 29, 2017 | 2,033 | 2,038,685 |
| | | \$ 17,114,794 |
| Surface Transport 0.6% | | |
| Hertz Corporation (The) | | |
| Term Loan, 3.75%, Maturing March 9, 2018 | 1,000 | \$ 993,750 |
| Term Loan, 3.00%, Maturing March 11, 2018 | 3,242 | 3,224,307 |
| Term Loan, 3.75%, Maturing March 12, 2018 | 2,930 | 2,933,352 |
| Stena International S.a.r.l. | | |
| Term Loan, 4.00%, Maturing March 3, 2021 | 2,100 | 2,105,907 |
| Swift Transportation Co., LLC | | |
| Term Loan, 3.75%, Maturing June 9, 2021 | 1,571 | 1,576,464 |
| | | \$ 10,833,780 |
| Telecommunications 1.8% | | |
| Arris Group, Inc. | | |
| Term Loan, 3.50%, Maturing April 17, 2020 | 1,039 | \$ 1,036,574 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Cellular South, Inc. | | |
| Term Loan, 3.25%, Maturing May 22, 2020 | 444 | \$ 443,542 |
| Crown Castle Operating Company | | |
| Term Loan, 3.00%, Maturing January 31, 2021 | 3,263 | 3,266,339 |
| Intelsat Jackson Holdings S.A. | | |
| Term Loan, 3.75%, Maturing June 30, 2019 | 10,100 | 10,129,987 |
| IPC Systems, Inc. | | |
| Term Loan, 6.00%, Maturing October 29, 2020 | 1,400 | 1,407,875 |
| Mitel US Holdings, Inc. | | |
| Term Loan, 5.25%, Maturing January 31, 2020 | 393 | 396,875 |
| SBA Senior Finance II LLC | | |
| Term Loan, 3.25%, Maturing March 24, 2021 | 2,400 | 2,391,250 |
| Syniverse Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing April 23, 2019 | 2,400 | 2,402,939 |
| Term Loan, 4.00%, Maturing April 23, 2019 | 2,841 | 2,844,734 |
| Telesat Canada | | |
| Term Loan, 3.50%, Maturing March 28, 2019 | 5,841 | 5,840,678 |
| Windstream Corporation | | |
| Term Loan, 3.50%, Maturing August 8, 2019 | 983 | 982,096 |
| Term Loan, 3.50%, Maturing January 23, 2020 | 3,546 | 3,542,099 |
| | | \$ 34,684,988 |
| Utilities 1.2% | | |
| Calpine Construction Finance Company, L.P. | | |
| Term Loan, 3.00%, Maturing May 3, 2020 | 1,238 | \$ 1,217,612 |
| Term Loan, 3.25%, Maturing January 31, 2022 | 1,241 | 1,230,822 |
| Calpine Corporation | | |
| Term Loan, 4.00%, Maturing April 1, 2018 | 994 | 999,221 |
| Term Loan, 4.00%, Maturing April 1, 2018 | 2,564 | 2,576,338 |
| Term Loan, 4.00%, Maturing October 9, 2019 | 4,814 | 4,834,643 |
| Term Loan, 4.00%, Maturing October 30, 2020 | 473 | 474,660 |
| Dynegy Holdings Inc. | | |
| Term Loan, 4.00%, Maturing April 23, 2020 | 2,165 | 2,174,916 |
| EFS Cogen Holdings I LLC | | |
| Term Loan, 3.75%, Maturing December 17, 2020 | 735 | 737,960 |
| Electrical Components International, Inc. | | |
| Term Loan, 5.75%, Maturing May 28, 2021 | 475 | 479,750 |
| Energy Future Intermediate Holding Co., LLC | | |
| DIP Loan, 4.25%, Maturing June 19, 2016 | 3,122 | 3,127,689 |
| Equipower Resources Holdings LLC | | |
| Term Loan, 4.25%, Maturing December 31, 2019 | 1,514 | 1,521,553 |
| La Frontera Generation, LLC | | |
| Term Loan, 4.50%, Maturing September 30, 2020 | 743 | 746,557 |
| PowerTeam Services, LLC | | |
| Term Loan, 4.25%, Maturing May 6, 2020 | 41 | 40,294 |
| Term Loan, 4.25%, Maturing May 6, 2020 | 770 | 760,375 |
| Raven Power Finance, LLC | | |
| Term Loan, 6.50%, Maturing December 19, 2020 | 1,753 | 1,758,216 |
| Texas Competitive Electric Holdings Company, LLC | | |
| DIP Loan, 0.00%, Maturing May 5, 2016 ⁽⁵⁾ | 447 | 448,488 |
| DIP Loan, 3.75%, Maturing May 5, 2016 | 578 | 581,900 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--------------------------------------|----------------------|
| WTG Holdings III Corp. | | |
| Term Loan, 4.75%, Maturing January 15, 2021 | 522 | \$ 524,334 |
| | | \$ 24,235,328 |

Total Senior Floating-Rate Interests
(identified cost \$1,182,577,745) **\$ 1,181,737,325**

Corporate Bonds & Notes 56.1%

| Security | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|----------------------|
| Aerospace and Defense 0.7% | | |
| Alliant Techsystems, Inc. | | |
| 5.25%, 10/1/21 ⁽⁷⁾ | 1,515 | \$ 1,571,813 |
| CBC Ammo, LLC/CBC FinCo, Inc. | | |
| 7.25%, 11/15/21 ⁽⁷⁾ | 2,415 | 2,505,562 |
| GenCorp, Inc. | | |
| 7.125%, 3/15/21 | 1,395 | 1,531,013 |
| Huntington Ingalls Industries, Inc. | | |
| 7.125%, 3/15/21 | 2,025 | 2,222,438 |
| TransDigm, Inc. | | |
| 7.50%, 7/15/21 | 460 | 511,750 |
| 6.00%, 7/15/22 ⁽⁷⁾ | 2,850 | 2,931,937 |
| 6.50%, 7/15/24 ⁽⁷⁾ | 2,275 | 2,371,687 |
| | | \$ 13,646,200 |

| | | |
|------------------------------|-----|-------------------|
| Agriculture 0.0% | | |
| Lorillard Tobacco Co. | | |
| 7.00%, 8/4/41 | 450 | \$ 551,742 |
| | | \$ 551,742 |

| | | |
|--|--------|------------|
| Automotive 1.6% | | |
| American Axle & Manufacturing, Inc. | | |
| 5.125%, 2/15/19 | 660 | \$ 696,300 |
| Chrysler Group, LLC | | |
| 8.00%, 6/15/19 | 2,095 | 2,286,169 |
| 8.25%, 6/15/21 | 12,345 | 14,011,575 |
| Ford Motor Co. | | |
| 6.625%, 10/1/28 | 1,000 | 1,239,799 |
| General Motors Financial Co., Inc. | | |
| 2.75%, 5/15/16 | 3,070 | 3,121,806 |
| 4.75%, 8/15/17 | 1,615 | 1,721,994 |
| 4.25%, 5/15/23 | 960 | 961,200 |
| Navistar International Corp. | | |
| 8.25%, 11/1/21 | 3,190 | 3,341,525 |
| Schaeffler Finance Holding BV | | |
| 6.875%, 8/15/18 ⁽⁷⁾⁽⁸⁾ | 2,785 | 2,948,618 |
| Tomkins, LLC/Tomkins, Inc. | | |
| 9.00%, 10/1/18 | 595 | 634,300 |

\$ 30,963,286

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Banks and Thrifts 0.8% | | |
| Banco do Brasil SA 6.25% to 4/15/24, 10/29/49 ⁽⁷⁾⁽⁹⁾ | \$ 750 | \$ 606,563 |
| Bank One Michigan 8.25%, 11/1/24 | 275 | 373,394 |
| Barclays Bank PLC 10.179%, 6/12/21 ⁽⁷⁾ | 1,000 | 1,388,685 |
| Citigroup, Inc. 6.625%, 6/15/32 | 1,000 | 1,205,140 |
| Countrywide Financial Corp. 6.25%, 5/15/16 | 2,800 | 3,056,564 |
| Credit Agricole SA 7.875% to 1/23/24, 1/29/49 ⁽⁷⁾⁽⁹⁾ | 1,227 | 1,342,031 |
| Credit Suisse Group AG 6.25% to 12/18/2024, 12/31/49 ⁽⁷⁾⁽⁹⁾ | 1,532 | 1,544,639 |
| First Niagara Financial Group, Inc. 7.25%, 12/15/21 | 945 | 1,090,264 |
| Regions Financial Corp. 7.375%, 12/10/37 | 730 | 923,110 |
| Royal Bank of Scotland PLC 6.10%, 6/10/23 | 1,200 | 1,315,140 |
| Standard Chartered PLC 5.20%, 1/26/24 ⁽⁷⁾ | 862 | 920,569 |
| Turkiye Garanti Bankasi AS 4.75%, 10/17/19 ⁽⁷⁾ | 930 | 941,625 |
| Zions Bancorporation 6.00%, 9/15/15 | 67 | 70,805 |
| | | \$ 14,778,529 |

| Security | Principal Amount (000 s omitted) | Value |
|--|--|---------------------|
| Beverage and Tobacco 0.4% | | |
| Constellation Brands, Inc. 6.00%, 5/1/22 | 1,530 | \$ 1,725,075 |
| 4.25%, 5/1/23 | 2,815 | 2,825,556 |
| Cott Beverages, Inc. 5.375%, 7/1/22 ⁽⁷⁾ | 2,450 | 2,459,188 |
| | | \$ 7,009,819 |

| | | |
|---|-------|--------------|
| Brokers, Dealers and Investment Houses 0.5% | | |
| Alliance Data Systems Corp. 6.375%, 4/1/20 ⁽⁷⁾ | 1,210 | \$ 1,294,700 |
| BP Capital Markets PLC 3.561%, 11/1/21 | 800 | 837,451 |
| E*TRADE Financial Corp. 6.375%, 11/15/19 | 1,015 | 1,103,813 |
| Neuberger Berman Group, LLC/Neuberger Berman Finance Corp. 5.625%, 3/15/20 ⁽⁷⁾ | 4,335 | 4,605,937 |
| Nielsen Co. Luxembourg S.a.r.l. (The) 5.50%, 10/1/21 ⁽⁷⁾ | 1,250 | 1,296,875 |

\$ 9,138,776

Building and Development 1.4%

Brookfield Residential Properties, Inc.

6.50%, 12/15/20⁽⁷⁾

1,555 \$ 1,652,187

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Builders FirstSource, Inc. 7.625%, 6/1/21 ⁽⁷⁾ | 705 | \$ 756,113 |
| CB Richard Ellis Service, Inc. 6.625%, 10/15/20 | 3,270 | 3,486,637 |
| HD Supply, Inc. 8.125%, 4/15/19 | 825 | 911,625 |
| 7.50%, 7/15/20 | 2,180 | 2,392,550 |
| Interface, Inc. 7.625%, 12/1/18 | 774 | 816,570 |
| Interline Brands, Inc. 10.00%, 11/15/18 ⁽⁸⁾ | 5,775 | 6,208,125 |
| MDC Holdings, Inc. 5.625%, 2/1/20 | 555 | 604,950 |
| 6.00%, 1/15/43 | 230 | 218,730 |
| Nortek, Inc. 10.00%, 12/1/18 | 1,905 | 2,062,162 |
| 8.50%, 4/15/21 | 2,225 | 2,469,750 |
| Rexel SA 6.125%, 12/15/19 ⁽⁷⁾ | 500 | 531,250 |
| 5.25%, 6/15/20 ⁽⁷⁾ | 2,710 | 2,831,950 |
| Toll Brothers Finance Corp. 4.375%, 4/15/23 | 915 | 903,563 |
| USG Corp. 5.875%, 11/1/21 ⁽⁷⁾ | 870 | 923,288 |
| | | \$ 26,769,450 |
| Business Equipment and Services 2.5% | | |
| ADT Corp. (The) 6.25%, 10/15/21 | 1,865 | \$ 1,981,563 |
| Algeco Scotsman Global Finance PLC 10.75%, 10/15/19 ⁽⁷⁾ | 2,135 | 2,209,725 |
| Avis Budget Car Rental, LLC/Avis Budget Finance, Inc. 9.75%, 3/15/20 | 4,410 | 5,016,375 |
| Carlson Wagonlit BV 6.875%, 6/15/19 ⁽⁷⁾ | 3,970 | 4,287,600 |
| Ceridian, LLC/Comdata, Inc. 8.125%, 11/15/17 ⁽⁷⁾ | 1,670 | 1,690,875 |
| FTI Consulting, Inc. 6.00%, 11/15/22 | 3,974 | 4,108,122 |
| Iron Mountain, Inc. 6.00%, 8/15/23 | 2,800 | 3,041,500 |
| Modular Space Corp. 10.25%, 1/31/19 ⁽⁷⁾ | 525 | 553,875 |
| National CineMedia, LLC 7.875%, 7/15/21 | 3,090 | 3,368,100 |
| 6.00%, 4/15/22 | 3,625 | 3,797,187 |
| RSC Equipment Rental, Inc./RSC Holdings III, LLC 8.25%, 2/1/21 | 440 | 491,700 |
| ServiceMaster Co. (The) 8.00%, 2/15/20 | 2,337 | 2,529,803 |
| 7.00%, 8/15/20 | 803 | 858,206 |
| TransUnion Holding Co., Inc. 9.625%, 6/15/18 | 3,925 | 4,142,837 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| United Rentals North America, Inc. | | |
| 7.375%, 5/15/20 | 4,375 | \$ 4,856,250 |
| 8.375%, 9/15/20 | 525 | 578,813 |
| 7.625%, 4/15/22 | 3,065 | 3,455,788 |
| 6.125%, 6/15/23 | 1,060 | 1,142,150 |
| | | \$ 48,110,469 |
| Cable and Satellite Television 3.3% | | |
| AMC Networks, Inc. | | |
| 7.75%, 7/15/21 | 2,720 | \$ 3,056,600 |
| 4.75%, 12/15/22 | 915 | 919,575 |
| Cablevision Systems Corp. | | |
| 7.75%, 4/15/18 | 1,055 | 1,197,425 |
| CCO Holdings, LLC/CCO Holdings Capital Corp. | | |
| 7.25%, 10/30/17 | 2,105 | 2,226,038 |
| 8.125%, 4/30/20 | 365 | 396,025 |
| 5.25%, 9/30/22 | 4,295 | 4,380,900 |
| 5.75%, 1/15/24 | 1,980 | 2,029,500 |
| CSC Holdings, LLC | | |
| 6.75%, 11/15/21 | 2,780 | 3,068,425 |
| 5.25%, 6/1/24 ⁽⁷⁾ | 1,130 | 1,114,463 |
| DISH DBS Corp. | | |
| 6.75%, 6/1/21 | 6,195 | 7,077,787 |
| 5.875%, 7/15/22 | 3,495 | 3,800,812 |
| IAC/InterActiveCorp | | |
| 4.875%, 11/30/18 | 1,825 | 1,911,688 |
| Mediacom, LLC/Mediacom Capital Corp. | | |
| 9.125%, 8/15/19 | 785 | 826,213 |
| Numericable Group SA | | |
| 4.875%, 5/15/19 ⁽⁷⁾ | 3,235 | 3,323,962 |
| 6.00%, 5/15/22 ⁽⁷⁾ | 3,490 | 3,633,962 |
| 6.25%, 5/15/24 ⁽⁷⁾ | 1,225 | 1,280,125 |
| Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH | | |
| 5.50%, 1/15/23 ⁽⁷⁾ | 4,295 | 4,466,800 |
| UPCB Finance V, Ltd. | | |
| 7.25%, 11/15/21 ⁽⁷⁾ | 3,055 | 3,375,775 |
| UPCB Finance VI, Ltd. | | |
| 6.875%, 1/15/22 ⁽⁷⁾ | 2,025 | 2,222,438 |
| Virgin Media Finance PLC | | |
| 6.375%, 4/15/23 ⁽⁷⁾ | 10,705 | 11,668,450 |
| VTR Finance BV | | |
| 6.875%, 1/15/24 ⁽⁷⁾ | 1,575 | 1,694,432 |
| | | \$ 63,671,395 |
| Chemicals and Plastics 1.0% | | |
| Axalta Coating Systems US Holdings, Inc./Axalta Coating Systems Dutch Holding B BV | | |
| 7.375%, 5/1/21 ⁽⁷⁾ | 2,810 | \$ 3,076,950 |
| Celanese US Holdings, LLC | | |
| 6.625%, 10/15/18 | 880 | 922,812 |
| 5.875%, 6/15/21 | 940 | 1,041,050 |
| Chemtura Corp. | | |
| 5.75%, 7/15/21 | 755 | 787,088 |
| Ineos Finance PLC | | |

7.25%, 2/15/19⁽⁷⁾⁽¹⁰⁾

EUR

1,000

1,436,738

| Security | Principal Amount* (000 s omitted) | Value |
|--|--------------------------------------|----------------------|
| 8.375%, 2/15/19 ⁽⁷⁾ | 3,700 | \$ 4,056,125 |
| 7.50%, 5/1/20 ⁽⁷⁾ | 850 | 928,625 |
| Kraton Polymers, LLC | | |
| 6.75%, 3/1/19 | 940 | 993,462 |
| Milacron, LLC/Mcron Finance Corp. | | |
| 7.75%, 2/15/21 ⁽⁷⁾ | 525 | 577,500 |
| Polymer Group, Inc. | | |
| 7.75%, 2/1/19 | 288 | 307,440 |
| Tronox Finance, LLC | | |
| 6.375%, 8/15/20 | 4,170 | 4,326,375 |
| Tyco Electronics Group SA | | |
| 4.875%, 1/15/21 | 750 | 825,933 |
| Westlake Chemical Corp. | | |
| 3.60%, 7/15/22 | 955 | 956,433 |
| | | \$ 20,236,531 |
| Clothing/Textiles 0.4% | | |
| Levi Strauss & Co. | | |
| 6.875%, 5/1/22 | 2,125 | \$ 2,353,438 |
| Phillips-Van Heusen Corp. | | |
| 7.75%, 11/15/23 | 3,740 | 4,621,525 |
| Quiksilver, Inc./QS Wholesale, Inc. | | |
| 10.00%, 8/1/20 | 280 | 282,800 |
| | | \$ 7,257,763 |
| Commercial Services 0.1% | | |
| Cielo SA/Cielo USA, Inc. | | |
| 3.75%, 11/16/22 ⁽⁷⁾ | 960 | \$ 915,600 |
| Verisk Analytics, Inc. | | |
| 4.125%, 9/12/22 | 960 | 981,185 |
| | | \$ 1,896,785 |
| Conglomerates 0.5% | | |
| Harbinger Group, Inc. | | |
| 7.875%, 7/15/19 | 1,915 | \$ 2,104,106 |
| Spectrum Brands, Inc. | | |
| 6.75%, 3/15/20 | 1,645 | 1,768,375 |
| 6.375%, 11/15/20 | 1,100 | 1,190,750 |
| 6.625%, 11/15/22 | 1,600 | 1,740,000 |
| TMS International Corp. | | |
| 7.625%, 10/15/21 ⁽⁷⁾ | 2,220 | 2,386,500 |
| | | \$ 9,189,731 |
| Containers and Glass Products 1.2% | | |
| Ardagh Finance Holdings SA | | |
| 8.625%, 6/15/19 ⁽⁷⁾⁽⁸⁾ | 645 | \$ 667,575 |
| Ardagh Packaging Finance PLC/Ardagh MP Holdings USA, Inc. | | |
| 6.25%, 1/31/19 ⁽⁷⁾ | 765 | 786,038 |
| 3.211%, 12/15/19 ⁽⁷⁾⁽¹⁰⁾ | 1,020 | 1,022,550 |
| 7.00%, 11/15/20 ⁽⁷⁾ | 784 | 815,788 |
| 6.00%, 6/30/21 ⁽⁷⁾ | 615 | 617,306 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holding II Issuer, Inc. | | |
| 5.625%, 12/15/16 ⁽⁷⁾ | 775 | \$ 796,313 |
| 6.00%, 6/15/17 ⁽⁷⁾ | 1,065 | 1,094,288 |
| BOE Merger Corp. | | |
| 9.50%, 11/1/17 ⁽⁷⁾⁽⁸⁾ | 545 | 575,656 |
| BWAY Holding Co. | | |
| 10.00%, 6/15/18 | 620 | 654,100 |
| KKR Group Finance Co. III LLC | | |
| 5.125%, 6/1/44 ⁽⁷⁾ | 460 | 467,644 |
| Reynolds Group Holdings, Inc. | | |
| 7.125%, 4/15/19 | 2,665 | 2,798,250 |
| 7.875%, 8/15/19 | 1,225 | 1,339,844 |
| 9.875%, 8/15/19 | 4,370 | 4,867,087 |
| Sealed Air Corp. | | |
| 8.375%, 9/15/21 ⁽⁷⁾ | 5,630 | 6,474,500 |
| | | \$ 22,976,939 |
| Cosmetics/Toiletries 0.3% | | |
| Alphabet Holding Co., Inc. | | |
| 7.75%, 11/1/17 ⁽⁸⁾ | 2,810 | \$ 2,904,838 |
| Party City Holdings, Inc. | | |
| 8.875%, 8/1/20 | 2,735 | 3,042,687 |
| | | \$ 5,947,525 |
| Diversified Financial Services 1.3% | | |
| BPCE SA | | |
| 5.70%, 10/22/23 ⁽⁷⁾ | 1,000 | \$ 1,104,350 |
| Discover Financial Services | | |
| 3.85%, 11/21/22 | 270 | 275,245 |
| General Electric Capital Corp. | | |
| 5.30%, 2/11/21 | 2,185 | 2,487,102 |
| Goldman Sachs Group, Inc. (The) | | |
| 5.95%, 1/15/27 | 1,300 | 1,483,314 |
| Icahn Enterprises LP/Icahn Enterprises Finance Corp. | | |
| 3.50%, 3/15/17 | 1,500 | 1,520,625 |
| 6.00%, 8/1/20 | 1,600 | 1,724,000 |
| JPMorgan Chase & Co. | | |
| 6.75% to 2/1/24, 1/29/49 ⁽⁹⁾ | 2,640 | 2,854,500 |
| Navient Corp. | | |
| 5.50%, 1/15/19 | 5,390 | 5,740,350 |
| 8.00%, 3/25/20 | 3,150 | 3,650,063 |
| 7.25%, 1/25/22 | 430 | 476,763 |
| 6.125%, 3/25/24 | 1,565 | 1,590,431 |
| Odebrecht Oil & Gas Finance, Ltd. | | |
| 7.00% to 6/17/24, 12/29/49 ⁽⁷⁾⁽⁹⁾ | 1,430 | 1,483,625 |
| Turkiye Is Bankasi | | |
| 5.50%, 4/21/19 ⁽⁷⁾ | 1,000 | 1,040,000 |
| | | \$ 25,430,368 |
| Diversified Manufacturing Operations 0.1% | | |
| Carlson Travel Holdings, Inc. | | |

7.50%, 8/15/19⁽⁷⁾

1,835

\$

1,876,288

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Hutchison Whampoa International, Ltd. | | |
| 7.45%, 11/24/33 ⁽⁷⁾ | 400 | \$ 562,397 |
| | | \$ 2,438,685 |
| Diversified Media 0.0% | | |
| Interpublic Group of Cos., Inc. (The) | | |
| 3.75%, 2/15/23 | 720 | \$ 723,237 |
| | | \$ 723,237 |
| Drugs 0.9% | | |
| ConvaTec Finance International SA | | |
| 8.25%, 1/15/19 ⁽⁷⁾⁽⁸⁾ | 4,815 | \$ 4,935,375 |
| Pharmaceutical Product Development, Inc. | | |
| 9.50%, 12/1/19 ⁽⁷⁾ | 5,050 | 5,542,375 |
| Valeant Pharmaceuticals International, Inc. | | |
| 6.375%, 10/15/20 ⁽⁷⁾ | 555 | 591,769 |
| 7.50%, 7/15/21 ⁽⁷⁾ | 1,615 | 1,794,668 |
| Warner Chilcott Co., LLC | | |
| 7.75%, 9/15/18 | 3,720 | 3,920,099 |
| | | \$ 16,784,286 |
| Ecological Services and Equipment 0.3% | | |
| Clean Harbors, Inc. | | |
| 5.25%, 8/1/20 | 1,095 | \$ 1,134,694 |
| 5.125%, 6/1/21 | 900 | 924,187 |
| Covanta Holding Corp. | | |
| 6.375%, 10/1/22 | 2,085 | 2,272,650 |
| 5.875%, 3/1/24 | 1,505 | 1,563,319 |
| | | \$ 5,894,850 |
| Electronics/Electrical 1.5% | | |
| Agilent Technologies, Inc. | | |
| 6.50%, 11/1/17 | 1,300 | \$ 1,487,292 |
| 3.875%, 7/15/23 | 700 | 710,275 |
| Alcatel-Lucent USA, Inc. | | |
| 4.625%, 7/1/17 ⁽⁷⁾ | 1,090 | 1,130,875 |
| 8.875%, 1/1/20 ⁽⁷⁾ | 6,085 | 6,921,687 |
| 6.75%, 11/15/20 ⁽⁷⁾ | 2,240 | 2,396,800 |
| BMC Software Finance, Inc. | | |
| 8.125%, 7/15/21 ⁽⁷⁾ | 2,755 | 2,847,981 |
| Comision Federal de Electricidad | | |
| 4.875%, 5/26/21 ⁽⁷⁾ | 1,100 | 1,188,550 |
| CommScope Holding Co., Inc. | | |
| 6.625%, 6/1/20 ⁽⁷⁾⁽⁸⁾ | 1,615 | 1,732,088 |
| Entergy Corp. | | |
| 3.625%, 9/15/15 | 2,390 | 2,466,592 |
| Exelon Corp. | | |
| 5.625%, 6/15/35 | 900 | 1,013,275 |
| Freescale Semiconductor, Inc. | | |
| 6.00%, 1/15/22 ⁽⁷⁾ | 1,670 | 1,782,725 |
| Infor US, Inc. | | |

9.375%, 4/1/19

1,965

2,195,888

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Midamerican Funding, LLC | | |
| 6.927%, 3/1/29 | 345 | \$ 451,958 |
| NCR Corp. | | |
| 5.875%, 12/15/21 ⁽⁷⁾ | 285 | 302,100 |
| 6.375%, 12/15/23 ⁽⁷⁾ | 715 | 779,350 |
| NeuStar, Inc. | | |
| 4.50%, 1/15/23 | 695 | 604,650 |
| Nuance Communications, Inc. | | |
| 5.375%, 8/15/20 ⁽⁷⁾ | 885 | 920,400 |
| NXP BV/NXP Funding, LLC | | |
| 5.75%, 2/15/21 ⁽⁷⁾ | 1,105 | 1,167,156 |
| | | \$ 30,099,642 |
| Equipment Leasing 0.9% | | |
| AWAS Aviation Capital, Ltd. | | |
| 7.00%, 10/17/16 ⁽⁷⁾ | 3,632 | \$ 3,759,203 |
| International Lease Finance Corp. | | |
| 8.625%, 9/15/15 | 2,645 | 2,869,825 |
| 8.75%, 3/15/17 | 1,525 | 1,775,672 |
| 6.25%, 5/15/19 | 1,025 | 1,150,563 |
| 8.25%, 12/15/20 | 3,275 | 4,052,812 |
| 8.625%, 1/15/22 | 2,615 | 3,291,631 |
| | | \$ 16,899,706 |
| Financial Intermediaries 2.1% | | |
| Ally Financial, Inc. | | |
| 5.50%, 2/15/17 | 5,000 | \$ 5,428,125 |
| 6.25%, 12/1/17 | 3,295 | 3,690,400 |
| 8.00%, 11/1/31 | 2,450 | 3,142,125 |
| CIT Group, Inc. | | |
| 5.25%, 3/15/18 | 8,780 | 9,449,475 |
| 5.00%, 8/15/22 | 405 | 420,694 |
| First Data Corp. | | |
| 7.375%, 6/15/19 ⁽⁷⁾ | 2,470 | 2,658,337 |
| 6.75%, 11/1/20 ⁽⁷⁾ | 3,932 | 4,266,220 |
| 11.25%, 1/15/21 | 1,801 | 2,107,170 |
| 10.625%, 6/15/21 | 1,251 | 1,463,670 |
| 11.75%, 8/15/21 | 2,186 | 2,130,695 |
| Ford Motor Credit Co., LLC | | |
| 12.00%, 5/15/15 | 3,380 | 3,714,948 |
| General Motors Financial Co., Inc. | | |
| 6.75%, 6/1/18 | 1,365 | 1,556,953 |
| Janus Capital Group, Inc. | | |
| 6.70%, 6/15/17 | 1,582 | 1,791,686 |
| | | \$ 41,820,498 |
| Financial Services 0.1% | | |
| Morgan Stanley | | |
| 5.00%, 11/24/25 | 1,470 | \$ 1,572,355 |
| Svensk Exportkredit AB | | |
| 2.875% to 11/14/18, 11/14/23 ⁽⁷⁾⁽⁹⁾ | 900 | 894,354 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|---------------------|
| Food Products 0.5% | | |
| ASG Consolidated, LLC/ASG Finance, Inc. 15.00%, 5/15/17 ⁽⁷⁾⁽⁸⁾ | 3,122 | \$ 2,874,659 |
| BRF SA 4.75%, 5/22/24 ⁽⁷⁾ | 960 | 948,000 |
| Bunge, Ltd. Finance Corp. 8.50%, 6/15/19 | 1,000 | 1,257,766 |
| ConAgra Foods, Inc. 6.625%, 8/15/39 | 213 | 266,965 |
| Corn Products International, Inc. 6.625%, 4/15/37 | 325 | 400,586 |
| HJ Heinz Co. 4.25%, 10/15/20 | 2,625 | 2,644,688 |
| Post Holdings, Inc. 6.75%, 12/1/21 ⁽⁷⁾ | 995 | 1,058,431 |
| 7.375%, 2/15/22 ⁽⁷⁾ | 425 | 461,125 |
| | | \$ 9,912,220 |
| Food Service 0.4% | | |
| Darling Ingredients, Inc. 5.375%, 1/15/22 ⁽⁷⁾ | 1,245 | \$ 1,296,356 |
| NPC International, Inc. 10.50%, 1/15/20 | 4,405 | 4,988,662 |
| Pinnacle Operating Corp. 9.00%, 11/15/20 ⁽⁷⁾ | 1,345 | 1,462,688 |
| | | \$ 7,747,706 |
| Food/Beverages/Tobacco 0.0% | | |
| Anadolu Efes Biracilik Ve Malt Sanayii AS 3.375%, 11/1/22 ⁽⁷⁾ | 1,000 | \$ 897,500 |
| | | \$ 897,500 |
| Food/Drug Retailers 0.1% | | |
| Pantry, Inc. (The) 8.375%, 8/1/20 | 1,635 | \$ 1,773,975 |
| | | \$ 1,773,975 |
| Forest Products 0.2% | | |
| Domtar Corp. 10.75%, 6/1/17 | 2,995 | \$ 3,730,296 |
| | | \$ 3,730,296 |
| Health Care 4.4% | | |
| Air Medical Group Holdings, Inc. 9.25%, 11/1/18 | 1,588 | \$ 1,699,160 |
| Alere, Inc. 8.625%, 10/1/18 | 1,310 | 1,385,325 |
| 6.50%, 6/15/20 | 1,055 | 1,113,025 |
| Amsurg Corp. 5.625%, 11/30/20 | 1,865 | 1,892,975 |

Biomet, Inc.
6.50%, 8/1/20

1,245

1,347,713

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|------------|
| Capsugel SA | | |
| 7.00%, 5/15/19 ⁽⁷⁾⁽⁸⁾ | 780 | \$ 804,863 |
| CHS/Community Health Systems, Inc. | | |
| 5.125%, 8/15/18 | 4,830 | 5,077,537 |
| 7.125%, 7/15/20 | 2,785 | 3,028,687 |
| 6.875%, 2/1/22 ⁽⁷⁾ | 3,455 | 3,679,575 |
| ConvaTec Healthcare E SA | | |
| 10.50%, 12/15/18 ⁽⁷⁾ | 2,235 | 2,422,181 |
| Fresenius Medical Care US Finance II, Inc. | | |
| 5.625%, 7/31/19 ⁽⁷⁾ | 1,640 | 1,795,800 |
| 5.875%, 1/31/22 ⁽⁷⁾ | 1,365 | 1,515,150 |
| Fresenius US Finance II, Inc. | | |
| 9.00%, 7/15/15 ⁽⁷⁾ | 1,400 | 1,515,500 |
| Grifols Worldwide Operations, Ltd. | | |
| 5.25%, 4/1/22 ⁽⁷⁾ | 1,235 | 1,284,400 |
| HCA Holdings, Inc. | | |
| 6.25%, 2/15/21 | 1,710 | 1,840,388 |
| HCA, Inc. | | |
| 6.50%, 2/15/20 | 3,215 | 3,624,912 |
| 7.50%, 2/15/22 | 2,930 | 3,387,812 |
| 4.75%, 5/1/23 | 1,125 | 1,126,406 |
| Hologic, Inc. | | |
| 6.25%, 8/1/20 | 5,990 | 6,349,400 |
| Hospira, Inc. | | |
| 6.05%, 3/30/17 | 1,000 | 1,103,768 |
| 5.60%, 9/15/40 | 500 | 531,670 |
| INC Research, LLC | | |
| 11.50%, 7/15/19 ⁽⁷⁾ | 1,270 | 1,447,800 |
| Kinetic Concepts, Inc./KCI USA, Inc. | | |
| 10.50%, 11/1/18 | 3,115 | 3,527,737 |
| MPH Acquisition Holdings, LLC | | |
| 6.625%, 4/1/22 ⁽⁷⁾ | 7,525 | 7,901,250 |
| Mylan Inc. | | |
| 3.125%, 1/15/23 ⁽⁷⁾ | 1,000 | 962,633 |
| Opal Acquisition, Inc. | | |
| 8.875%, 12/15/21 ⁽⁷⁾ | 2,205 | 2,329,031 |
| Physio-Control International, Inc. | | |
| 9.875%, 1/15/19 ⁽⁷⁾ | 1,496 | 1,660,560 |
| ResCare, Inc. | | |
| 10.75%, 1/15/19 | 1,740 | 1,909,650 |
| Salix Pharmaceuticals, Ltd. | | |
| 6.00%, 1/15/21 ⁽⁷⁾ | 1,825 | 1,961,875 |
| STHI Holding Corp. | | |
| 8.00%, 3/15/18 ⁽⁷⁾ | 1,375 | 1,459,219 |
| Teleflex, Inc. | | |
| 6.875%, 6/1/19 | 540 | 573,750 |
| 5.25%, 6/15/24 ⁽⁷⁾ | 790 | 799,875 |
| Tenet Healthcare Corp. | | |
| 5.00%, 3/1/19 ⁽⁷⁾ | 840 | 853,650 |
| 6.00%, 10/1/20 | 1,795 | 1,952,063 |
| 8.125%, 4/1/22 | 4,185 | 4,854,600 |
| United Surgical Partners International, Inc. | | |
| 9.00%, 4/1/20 | 1,880 | 2,084,450 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| VWR Funding, Inc. | | |
| 7.25%, 9/15/17 | 1,580 | \$ 1,676,775 |
| WellCare Health Plans, Inc. | | |
| 5.75%, 11/15/20 | 3,060 | 3,274,200 |
| | | \$ 85,755,365 |
| Home Furnishings 0.2% | | |
| D.R. Horton, Inc. | | |
| 4.75%, 2/15/23 | 374 | \$ 374,468 |
| Tempur Sealy International, Inc. | | |
| 6.875%, 12/15/20 | 3,125 | 3,437,500 |
| | | \$ 3,811,968 |
| Homebuilders/Real Estate 0.2% | | |
| Weyerhaeuser Real Estate Co. | | |
| 4.375%, 6/15/19 ⁽⁷⁾ | 1,725 | \$ 1,735,781 |
| 5.875%, 6/15/24 ⁽⁷⁾ | 1,810 | 1,868,825 |
| | | \$ 3,604,606 |
| Industrial Equipment 0.5% | | |
| Accudyne Industries Borrower/Accudyne Industries, LLC | | |
| 7.75%, 12/15/20 ⁽⁷⁾ | 1,945 | \$ 2,090,875 |
| BlueLine Rental Finance Corp. | | |
| 7.00%, 2/1/19 ⁽⁷⁾ | 840 | 898,800 |
| CNH Industrial Capital, LLC | | |
| 3.875%, 11/1/15 | 1,070 | 1,096,750 |
| 6.25%, 11/1/16 | 2,055 | 2,239,950 |
| 3.625%, 4/15/18 | 2,500 | 2,565,625 |
| Erikson Air-Crane, Inc., Promissory Note | | |
| 6.00%, 11/2/20 ⁽³⁾⁽¹¹⁾ | 85 | 65,559 |
| Kennametal, Inc. | | |
| 3.875%, 2/15/22 | 970 | 972,305 |
| Vander Intermediate Holding II Corp. | | |
| 9.75%, 2/1/19 ⁽⁷⁾⁽⁸⁾ | 320 | 341,600 |
| | | \$ 10,271,464 |
| Insurance 0.5% | | |
| A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC | | |
| 7.875%, 12/15/20 ⁽⁷⁾ | 1,625 | \$ 1,722,500 |
| American International Group, Inc. | | |
| 6.25%, 5/1/36 | 500 | 631,694 |
| Assured Guaranty US Holdings, Inc. | | |
| 5.00%, 7/1/24 | 470 | 467,848 |
| Genworth Financial, Inc. | | |
| 7.625%, 9/24/21 | 990 | 1,241,603 |
| PartnerRe Finance B, LLC | | |
| 5.50%, 6/1/20 | 800 | 910,970 |
| Principal Financial Group, Inc. | | |
| 6.05%, 10/15/36 | 340 | 413,585 |
| USI, Inc. | | |
| 7.75%, 1/15/21 ⁽⁷⁾ | 3,115 | 3,200,662 |

Voya Financial, Inc.
5.70%, 7/15/43

200

234,836

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| XL Group PLC, 6.50% to 4/15/17,12/29/49 ⁽⁹⁾ | 710 | \$ 702,900 |
| | | \$ 9,526,598 |
| Internet Software & Services 0.2% | | |
| Seagate HDD Cayman 4.75%, 6/1/23 | 1,000 | \$ 1,012,500 |
| Tencent Holdings, Ltd. 3.375%, 5/2/19 ⁽⁷⁾ | 2,000 | 2,046,946 |
| VeriSign, Inc. 4.625%, 5/1/23 | 550 | 546,095 |
| | | \$ 3,605,541 |
| Leisure Goods/Activities/Movies 0.9% | | |
| Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ | 1,190 | \$ 1,311,975 |
| Bombardier, Inc. 4.75%, 4/15/19 ⁽⁷⁾ | 1,025 | 1,044,219 |
| Cinemark USA, Inc. 7.375%, 6/15/21 | 685 | 758,638 |
| MISA Investments, Ltd. 8.625%, 8/15/18 ⁽⁷⁾⁽⁸⁾ | 2,195 | 2,252,619 |
| NCL Corp., Ltd. 5.00%, 2/15/18 ⁽⁷⁾ | 1,445 | 1,499,187 |
| Regal Entertainment Group 5.75%, 3/15/22 | 1,030 | 1,071,200 |
| Royal Caribbean Cruises 11.875%, 7/15/15 | 530 | 589,625 |
| 7.25%, 6/15/16 | 660 | 730,950 |
| 7.25%, 3/15/18 | 1,680 | 1,944,600 |
| Seven Seas Cruises, S. de R.L. 9.125%, 5/15/19 | 3,285 | 3,601,181 |
| Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾ | 435 | 482,850 |
| WMG Acquisition Corp. 5.625%, 4/15/22 ⁽⁷⁾ | 2,060 | 2,078,025 |
| | | \$ 17,365,069 |
| Lodging and Casinos 2.1% | | |
| Buffalo Thunder Development Authority 9.375%, 12/15/14 ⁽²⁾⁽⁷⁾ | 4,300 | \$ 1,763,000 |
| Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 | 5,545 | 4,713,250 |
| GLP Capital, LP/GLP Financing II, Inc. 4.875%, 11/1/20 ⁽⁷⁾ | 3,730 | 3,851,225 |
| Hilton Worldwide Finance, LLC/Hilton Worldwide Finance Corp. 5.625%, 10/15/21 ⁽⁷⁾ | 3,645 | 3,879,647 |
| Inn of the Mountain Gods Resort & Casino 9.25%, 11/30/20 ⁽⁷⁾ | 615 | 612,171 |
| MGM Resorts International 6.625%, 12/15/21 | 3,290 | 3,664,237 |
| 7.75%, 3/15/22 | 3,970 | 4,664,750 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|----------------------|
| Penn National Gaming, Inc. 5.875%, 11/1/21 ⁽⁷⁾ | 1,445 | \$ 1,369,138 |
| Playa Resorts Holding B.V. 8.00%, 8/15/20 ⁽⁷⁾ | 1,220 | 1,320,650 |
| Station Casinos, LLC 7.50%, 3/1/21 | 2,535 | 2,782,162 |
| Studio City Finance, Ltd. 8.50%, 12/1/20 ⁽⁷⁾ | 6,740 | 7,498,250 |
| SugarHouse HSP Gaming Property, LP/SugarHouse HSP Gaming Finance Corp. 6.375%, 6/1/21 ⁽⁷⁾ | 530 | 522,050 |
| Tunica-Biloxi Gaming Authority 9.00%, 11/15/15 ⁽⁷⁾ | 3,565 | 2,156,825 |
| Waterford Gaming, LLC 8.625%, 9/15/14 ⁽³⁾⁽⁷⁾ | 2,436 | 750,710 |
| Wynn Las Vegas, LLC/Wynn Las Vegas Capital Corp. 7.75%, 8/15/20 | 1,945 | 2,129,775 |
| | | \$ 41,677,840 |
| Metals/Mining 0.3% | | |
| Alcoa, Inc. 5.95%, 2/1/37 | 750 | \$ 758,257 |
| First Quantum Minerals, Ltd. 6.75%, 2/15/20 ⁽⁷⁾ | 1,354 | 1,401,390 |
| FMG Resources August 2006 Pty, Ltd. 7.00%, 2/15/21 ⁽⁷⁾ | 1,354 | 1,399,697 |
| Glencore Finance Canada, Ltd. 6.875%, 4/1/22 ⁽⁷⁾ | 800 | 861,000 |
| Newcrest Finance Pty, Ltd. 6.00%, 11/15/41 ⁽⁷⁾ | 400 | 442,281 |
| Nucor Corp. 5.75%, 11/15/41 ⁽⁷⁾ | 600 | 540,907 |
| Southern Copper Corp. 5.20%, 8/1/43 | 120 | 128,079 |
| Southern Copper Corp. 5.25%, 11/8/42 | 1,000 | 923,680 |
| | | \$ 6,455,291 |
| Mining, Steel, Iron and Nonprecious Metals 0.5% | | |
| ArcelorMittal 6.75%, 2/25/22 | 4,000 | \$ 4,500,000 |
| Eldorado Gold Corp. 6.125%, 12/15/20 ⁽⁷⁾ | 3,315 | 3,364,725 |
| Imperial Metals Corp. 7.00%, 3/15/19 ⁽⁷⁾ | 995 | 1,024,850 |
| Signode Industrial Group Lux SA/Signode Industrial Group US, Inc. 6.375%, 5/1/22 ⁽⁷⁾ | 1,240 | 1,258,600 |
| | | \$ 10,148,175 |
| Nonferrous Metals/Minerals 0.9% | | |
| Alpha Natural Resources, Inc. 7.50%, 8/1/20 ⁽⁷⁾ | 560 | \$ 543,200 |
| Barrick International Barbados Corp. 6.35%, 10/15/36 ⁽⁷⁾ | 550 | 579,281 |

| | Principal Amount* | | Value |
|---|----------------------|----|-------------------|
| Security | (000 s omitted) | | |
| CONSOL Energy, Inc. | | | |
| 5.875%, 4/15/22 ⁽⁷⁾ | 3,065 | \$ | 3,218,250 |
| KGHM International, Ltd. | | | |
| 7.75%, 6/15/19 ⁽⁷⁾ | 3,730 | | 4,023,737 |
| New Gold, Inc. | | | |
| 7.00%, 4/15/20 ⁽⁷⁾ | 950 | | 1,018,875 |
| 6.25%, 11/15/22 ⁽⁷⁾ | 1,535 | | 1,604,075 |
| Novelis, Inc. | | | |
| 8.375%, 12/15/17 | 1,565 | | 1,670,246 |
| SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp. | | | |
| 7.375%, 2/1/20 ⁽⁷⁾ | 1,615 | | 1,732,088 |
| SunCoke Energy, Inc. | | | |
| 7.625%, 8/1/19 | 495 | | 525,690 |
| Teck Resources, Ltd. | | | |
| 4.75%, 1/15/22 | 1,000 | | 1,050,465 |
| Vale, Inc. | | | |
| 6.875%, 11/21/36 | 700 | | 777,511 |
| | | \$ | 16,743,418 |
| Oil and Gas 8.1% | | | |
| AmeriGas Finance LLC/AmeriGas Finance Corp. | | | |
| 6.75%, 5/20/20 | 1,245 | \$ | 1,357,050 |
| 7.00%, 5/20/22 | 4,620 | | 5,139,750 |
| AmeriGas Partners LP/AmeriGas Finance Corp. | | | |
| 6.25%, 8/20/19 | 1,570 | | 1,683,825 |
| Anadarko Finance Co. | | | |
| 7.50%, 5/1/31 | 465 | | 633,988 |
| Antero Resources Finance Corp. | | | |
| 6.00%, 12/1/20 | 473 | | 509,658 |
| 5.375%, 11/1/21 | 2,875 | | 2,993,594 |
| Athlon Holdings, LP/Athlon Finance Corp. | | | |
| 6.00%, 5/1/22 ⁽⁷⁾ | 1,135 | | 1,177,562 |
| Atlas Pipeline Partners, LP/Atlas Pipeline Finance Corp. | | | |
| 4.75%, 11/15/21 | 540 | | 531,900 |
| Berry Petroleum Co. | | | |
| 6.375%, 9/15/22 | 1,715 | | 1,835,050 |
| Bonanza Creek Energy, Inc. | | | |
| 6.75%, 4/15/21 | 2,010 | | 2,160,750 |
| Bristow Group, Inc. | | | |
| 6.25%, 10/15/22 | 1,000 | | 1,078,750 |
| Calfrac Holdings, LP | | | |
| 7.50%, 12/1/20 ⁽⁷⁾ | 955 | | 1,031,400 |
| Chesapeake Energy Corp. | | | |
| 7.25%, 12/15/18 | 4,415 | | 5,231,775 |
| 3.479%, 4/15/19 ⁽¹⁰⁾ | 2,045 | | 2,069,284 |
| 6.125%, 2/15/21 | 1,825 | | 2,053,125 |
| Chesapeake Oilfield Operating, LLC/Chesapeake Oilfield Finance, Inc. | | | |
| 6.625%, 11/15/19 | 1,100 | | 1,188,000 |
| CNOOC Nexen Finance 2014 ULC | | | |
| 4.25%, 4/30/24 | 1,430 | | 1,468,318 |

| | Principal Amount* | |
|---|----------------------|--------------|
| Security | (000 s omitted) | Value |
| Concho Resources, Inc. | | |
| 7.00%, 1/15/21 | 1,800 | \$ 1,984,500 |
| 6.50%, 1/15/22 | 685 | 758,638 |
| 5.50%, 4/1/23 | 5,200 | 5,616,000 |
| CrownRock, LP/CrownRock Finance, Inc. | | |
| 7.125%, 4/15/21 ⁽⁷⁾ | 2,045 | 2,167,700 |
| CVR Refining, LLC/Coffeyville Finance, Inc. | | |
| 6.50%, 11/1/22 | 5,535 | 5,867,100 |
| Denbury Resources, Inc. | | |
| 5.50%, 5/1/22 | 910 | 931,613 |
| Ecopetrol SA | | |
| 5.875%, 5/28/45 | 290 | 301,890 |
| Endeavor Energy Resources LP/EER Finance, Inc. | | |
| 7.00%, 8/15/21 ⁽⁷⁾ | 2,265 | 2,429,212 |
| EnSCO PLC | | |
| 4.70%, 3/15/21 | 900 | 981,462 |
| EP Energy, LLC/EP Energy Finance, Inc. | | |
| 9.375%, 5/1/20 | 3,055 | 3,513,250 |
| EP Energy, LLC/Everest Acquisition Finance, Inc. | | |
| 6.875%, 5/1/19 | 4,180 | 4,467,375 |
| 7.75%, 9/1/22 | 815 | 922,988 |
| Halcon Resources Corp. | | |
| 9.75%, 7/15/20 | 1,055 | 1,156,544 |
| Harvest Operations Corp. | | |
| 6.875%, 10/1/17 | 920 | 1,002,800 |
| Holly Energy Partners, LP/Holly Energy Finance Corp. | | |
| 6.50%, 3/1/20 | 615 | 665,738 |
| Kinder Morgan, Inc. | | |
| 5.00%, 2/15/21 ⁽⁷⁾ | 3,095 | 3,226,537 |
| Kodiak Oil & Gas Corp. | | |
| 8.125%, 12/1/19 | 8,630 | 9,600,875 |
| 5.50%, 1/15/21 | 375 | 392,813 |
| Laredo Petroleum, Inc. | | |
| 7.375%, 5/1/22 | 5,880 | 6,600,300 |
| MEG Energy Corp. | | |
| 6.375%, 1/30/23 ⁽⁷⁾ | 2,210 | 2,359,175 |
| Memorial Resource Development Corp. | | |
| 5.875%, 7/1/22 ⁽⁷⁾ | 785 | 794,813 |
| Murphy Oil USA, Inc. | | |
| 6.00%, 8/15/23 | 4,165 | 4,404,487 |
| Oasis Petroleum, Inc. | | |
| 6.50%, 11/1/21 | 955 | 1,031,400 |
| 6.875%, 3/15/22 ⁽⁷⁾ | 2,805 | 3,071,475 |
| 6.875%, 1/15/23 | 3,030 | 3,317,850 |
| Parsley Energy LLC/Parsley Finance Corp. | | |
| 7.50%, 2/15/22 ⁽⁷⁾ | 1,050 | 1,126,125 |
| PBF Holding Co., LLC/PBF Finance Corp. | | |
| 8.25%, 2/15/20 | 1,770 | 1,938,150 |
| Petrobras International Finance Co. | | |
| 6.875%, 1/20/40 | 900 | 951,750 |
| Plains Exploration & Production Co. | | |
| 6.125%, 6/15/19 | 650 | 721,500 |
| 6.875%, 2/15/23 | 488 | 573,400 |
| Precision Drilling Corp. | | |

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| | | |
|------------------|-------|-----------|
| 6.625%, 11/15/20 | 1,150 | 1,236,250 |
| 6.50%, 12/15/21 | 2,390 | 2,611,075 |

| | Principal Amount* | Value |
|---|----------------------|-----------------------|
| Security | (000 s omitted) | |
| Range Resources Corp. | | |
| 6.75%, 8/1/20 | 1,815 | \$ 1,960,200 |
| Reliance Holding USA, Inc. | | |
| 5.40%, 2/14/22 ⁽⁷⁾ | 1,430 | 1,545,780 |
| Rice Energy, Inc. | | |
| 6.25%, 5/1/22 ⁽⁷⁾ | 2,780 | 2,852,975 |
| Rockies Express Pipeline, LLC | | |
| 3.90%, 4/15/15 ⁽⁷⁾ | 600 | 607,500 |
| Rosetta Resources, Inc. | | |
| 5.625%, 5/1/21 | 1,715 | 1,772,881 |
| 5.875%, 6/1/22 | 2,695 | 2,819,644 |
| Rowan Cos., Inc. | | |
| 7.875%, 8/1/19 | 1,000 | 1,222,408 |
| Sabine Pass Liquefaction, LLC | | |
| 5.625%, 2/1/21 | 3,640 | 3,867,500 |
| 5.625%, 4/15/23 ⁽⁷⁾ | 2,255 | 2,356,475 |
| 5.625%, 4/15/23 | 2,585 | 2,701,325 |
| 5.75%, 5/15/24 ⁽⁷⁾ | 4,480 | 4,676,000 |
| Samson Investment Co. | | |
| 10.75%, 2/15/20 ⁽⁷⁾ | 2,260 | 2,392,775 |
| SandRidge Energy, Inc. | | |
| 7.50%, 3/15/21 | 1,000 | 1,088,750 |
| 8.125%, 10/15/22 | 100 | 110,625 |
| SESI, LLC | | |
| 6.375%, 5/1/19 | 3,365 | 3,608,962 |
| Seven Generations Energy, Ltd. | | |
| 8.25%, 5/15/20 ⁽⁷⁾ | 4,000 | 4,420,000 |
| Seventy Seven Energy, Inc. | | |
| 6.50%, 7/15/22 ⁽⁷⁾ | 670 | 687,588 |
| SM Energy Co. | | |
| 6.50%, 1/1/23 | 1,745 | 1,897,687 |
| Southwestern Energy Co. | | |
| 7.50%, 2/1/18 | 4,200 | 5,009,046 |
| Tesoro Corp. | | |
| 4.25%, 10/1/17 | 1,000 | 1,050,000 |
| Total Capital International SA | | |
| 2.70%, 1/25/23 | 960 | 928,621 |
| Ultra Petroleum Corp. | | |
| 5.75%, 12/15/18 ⁽⁷⁾ | 520 | 547,300 |
| WPX Energy, Inc. | | |
| 5.25%, 1/15/17 | 770 | 823,900 |
| 6.00%, 1/15/22 | 720 | 772,200 |
| | | \$ 158,588,706 |
| Oil, Gas & Consumable Fuels 0.1% | | |
| Concho Resources, Inc. | | |
| 5.50%, 10/1/22 | 1,250 | \$ 1,351,562 |
| Hess Corp. | | |
| 5.60%, 2/15/41 | 500 | 579,153 |
| Valero Energy Corp. | | |
| 6.625%, 6/15/37 | 450 | 560,133 |
| | | \$ 2,490,848 |

| | Principal Amount* | | Value |
|---|----------------------|----|-------------------|
| Security | (000 s omitted) | | |
| Pharmaceuticals 0.1% | | | |
| Endo Finance, LLC & Endo Finco, Inc. | | | |
| 7.00%, 7/15/19 ⁽⁷⁾ | 1,260 | \$ | 1,351,350 |
| 7.00%, 12/15/20 ⁽⁷⁾ | 1,145 | | 1,229,444 |
| 7.25%, 1/15/22 ⁽⁷⁾ | 185 | | 200,725 |
| | | \$ | 2,781,519 |
| Publishing 1.3% | | | |
| Gannett Co., Inc. | | | |
| 5.125%, 7/15/20 ⁽⁷⁾ | 3,290 | \$ | 3,392,813 |
| Laureate Education, Inc. | | | |
| 9.25%, 9/1/19 ⁽⁷⁾ | 16,640 | | 17,222,400 |
| McGraw-Hill Global Education Holdings, LLC/ McGraw-Hill Global Education Finance | | | |
| 9.75%, 4/1/21 | 3,640 | | 4,199,650 |
| Nielsen Finance LLC | | | |
| 5.00%, 4/15/22 ⁽⁷⁾ | 600 | | 607,500 |
| RR Donnelley & Sons Co. | | | |
| 6.00%, 4/1/24 | 530 | | 536,625 |
| | | \$ | 25,958,988 |
| Radio and Television 0.7% | | | |
| Clear Channel Communications, Inc. | | | |
| 9.00%, 12/15/19 | 226 | \$ | 241,820 |
| 11.25%, 3/1/21 | 1,505 | | 1,711,937 |
| Clear Channel Worldwide Holdings, Inc. | | | |
| Series A, 7.625%, 3/15/20 | 470 | | 505,250 |
| Series A, 6.50%, 11/15/22 | 1,100 | | 1,179,750 |
| Series B, 6.50%, 11/15/22 | 2,130 | | 2,305,725 |
| Crown Media Holdings, Inc. | | | |
| 10.50%, 7/15/19 | 1,325 | | 1,498,906 |
| Sirius XM Radio, Inc. | | | |
| 5.875%, 10/1/20 ⁽⁷⁾ | 745 | | 789,700 |
| 6.00%, 7/15/24 ⁽⁷⁾ | 2,830 | | 2,950,275 |
| Starz, LLC/Starz Finance Corp. | | | |
| 5.00%, 9/15/19 | 1,470 | | 1,537,988 |
| | | \$ | 12,721,351 |
| Real Estate Investment Trusts (REITs) 0.1% | | | |
| CubeSmart LP | | | |
| 4.80%, 7/15/22 | 711 | \$ | 766,076 |
| Digital Realty Trust, LP | | | |
| 5.875%, 2/1/20 | 681 | | 757,657 |
| Host Hotels & Resorts LP | | | |
| 4.75%, 3/1/23 | 500 | | 533,616 |
| Vornado Realty, LP | | | |
| 5.00%, 1/15/22 | 500 | | 548,304 |
| | | \$ | 2,605,653 |

| | | | |
|--|-------|----|-----------|
| Retailers (Except Food and Drug) 4.0% | | | |
| Academy, Ltd./Academy Finance Corp. | | | |
| 9.25%, 8/1/19 ⁽⁷⁾ | 3,000 | \$ | 3,232,500 |

| | Principal Amount* | Value |
|--|----------------------|----------------------|
| Security | (000 s omitted) | |
| Best Buy Co., Inc. | | |
| 5.00%, 8/1/18 | 1,865 | \$ 1,965,244 |
| Burlington Holdings, LLC/Burlington Holding Finance, Inc. | | |
| 9.00%, 2/15/18 ⁽⁷⁾⁽⁸⁾ | 1,954 | 2,007,774 |
| Claire s Stores, Inc. | | |
| 9.00%, 3/15/19 ⁽⁷⁾ | 3,595 | 3,770,256 |
| Express, LLC/Express Finance Corp. | | |
| 8.75%, 3/1/18 | 10,414 | 10,960,735 |
| Hillman Group, Inc. (The) | | |
| 6.375%, 7/15/22 ⁽⁷⁾ | 2,665 | 2,678,325 |
| Hot Topic, Inc. | | |
| 9.25%, 6/15/21 ⁽⁷⁾ | 4,550 | 5,073,250 |
| L Brands, Inc. | | |
| 8.50%, 6/15/19 | 3,325 | 4,098,062 |
| 6.625%, 4/1/21 | 6,135 | 7,001,568 |
| 5.625%, 2/15/22 | 790 | 859,125 |
| Macy s Retail Holdings, Inc. | | |
| 6.90%, 4/1/29 | 650 | 814,467 |
| Men s Wearhouse, Inc. (The) | | |
| 7.00%, 7/1/22 ⁽⁷⁾ | 3,475 | 3,614,000 |
| Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. | | |
| 7.50%, 8/1/18 ⁽⁷⁾⁽⁸⁾ | 5,095 | 5,228,744 |
| Michaels Stores, Inc. | | |
| 7.75%, 11/1/18 | 835 | 885,100 |
| 5.875%, 12/15/20 ⁽⁷⁾ | 2,415 | 2,470,545 |
| Neiman Marcus Group, Ltd. | | |
| 8.00%, 10/15/21 ⁽⁷⁾ | 1,760 | 1,905,200 |
| 8.75%, 10/15/21 ⁽⁷⁾⁽⁸⁾ | 2,230 | 2,441,850 |
| New Academy Finance Co., LLC/New Academy Finance Corp. | | |
| 8.00%, 6/15/18 ⁽⁷⁾⁽⁸⁾ | 6,365 | 6,516,169 |
| Petco Animal Supplies, Inc. | | |
| 9.25%, 12/1/18 ⁽⁷⁾ | 4,475 | 4,816,219 |
| Petco Holdings, Inc. | | |
| 8.50%, 10/15/17 ⁽⁷⁾⁽⁸⁾ | 2,400 | 2,466,000 |
| Sally Holdings, LLC/Sally Capital, Inc. | | |
| 5.75%, 6/1/22 | 4,070 | 4,354,900 |
| Wal-Mart Stores, Inc. | | |
| 4.25%, 4/15/21 | 200 | 221,250 |
| | | \$ 77,381,283 |
| Software and Services 0.3% | | |
| Audatex North America, Inc. | | |
| 6.00%, 6/15/21 ⁽⁷⁾ | 1,730 | \$ 1,855,425 |
| Infor Software Parent, LLC/Infor Software Parent, Inc. | | |
| 7.125%, 5/1/21 ⁽⁷⁾⁽⁸⁾ | 2,620 | 2,692,050 |
| SunGard Availability Services Capital, Inc. | | |
| 8.75%, 4/1/22 ⁽⁷⁾ | 2,350 | 2,197,250 |
| | | \$ 6,744,725 |
| Steel 0.1% | | |
| AK Steel Corp. | | |

8.75%, 12/1/18

910 \$ 1,022,613

| | Principal Amount* | Value |
|---|----------------------|---------------------|
| Security | (000 s omitted) | |
| Steel Dynamics, Inc. | | |
| 6.375%, 8/15/22 | 500 | \$ 546,250 |
| | | \$ 1,568,863 |
| Super Retail 0.1% | | |
| AutoNation, Inc. | | |
| 5.50%, 2/1/20 | 1,080 | \$ 1,194,750 |
| | | \$ 1,194,750 |
| Surface Transport 0.1% | | |
| Florida East Coast Holdings Corp. | | |
| 6.75%, 5/1/19 ⁽⁷⁾ | 800 | \$ 847,000 |
| Hertz Corp. (The) | | |
| 7.50%, 10/15/18 | 25 | 26,250 |
| Watco Cos., LLC/Watco Finance Corp. | | |
| 6.375%, 4/1/23 ⁽⁷⁾ | 1,045 | 1,071,125 |
| | | \$ 1,944,375 |
| Technology 0.0% | | |
| Western Union Co. (The) | | |
| 6.20%, 11/17/36 | 700 | \$ 727,084 |
| | | \$ 727,084 |
| Telecommunications 6.5% | | |
| Altice SA | | |
| 7.75%, 5/15/22 ⁽⁷⁾ | 4,625 | \$ 4,948,750 |
| AT&T, Inc. | | |
| 5.80%, 2/15/19 | 1,350 | 1,572,143 |
| Avaya, Inc. | | |
| 9.00%, 4/1/19 ⁽⁷⁾ | 2,515 | 2,625,031 |
| 10.50%, 3/1/21 ⁽⁷⁾ | 4,690 | 4,350,378 |
| Axtel SAB de CV | | |
| 8.00%, 1/31/20 ⁽⁷⁾ | 945 | 970,988 |
| Bharti Airtel International Netherlands BV | | |
| 5.125%, 3/11/23 ⁽⁷⁾ | 268 | 275,893 |
| CenturyLink, Inc. | | |
| 6.75%, 12/1/23 | 3,155 | 3,462,612 |
| Cogeco Cable, Inc. | | |
| 4.875%, 5/1/20 ⁽⁷⁾ | 715 | 726,619 |
| Colombia Telecomunicaciones SA ESP | | |
| 5.375%, 9/27/22 ⁽⁷⁾ | 1,250 | 1,253,125 |
| Columbus International, Inc. | | |
| 7.375%, 3/30/21 ⁽⁷⁾ | 820 | 886,625 |
| Digicel Group, Ltd. | | |
| 7.125%, 4/1/22 ⁽⁷⁾ | 1,155 | 1,206,975 |
| Digicel, Ltd. | | |
| 8.25%, 9/1/17 ⁽⁷⁾ | 5,905 | 6,104,589 |
| 6.00%, 4/15/21 ⁽⁷⁾ | 2,310 | 2,390,850 |
| Equinix, Inc. | | |

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| | | |
|--------------------------------------|-------|-----------|
| 7.00%, 7/15/21 | 1,340 | 1,485,725 |
| Frontier Communications Corp. | | |
| 7.625%, 4/15/24 | 285 | 308,156 |

| | Principal | |
|---|-----------------|-----------------------|
| | Amount* | |
| Security | (000 s omitted) | Value |
| Hughes Satellite Systems Corp. | | |
| 6.50%, 6/15/19 | 3,235 | \$ 3,615,112 |
| Intelsat Jackson Holdings SA | | |
| 7.25%, 10/15/20 | 2,350 | 2,538,000 |
| Intelsat Luxembourg SA | | |
| 7.75%, 6/1/21 | 4,625 | 4,914,062 |
| 8.125%, 6/1/23 | 3,540 | 3,840,900 |
| Koninklijke KPN NV | | |
| 7.00% to 3/28/23, 3/28/73 ⁽⁷⁾⁽⁹⁾ | 500 | 530,500 |
| NII International Telecom SCA | | |
| 7.875%, 8/15/19 ⁽⁷⁾ | 2,090 | 1,823,525 |
| Nokia OYJ | | |
| 5.375%, 5/15/19 | 1,000 | 1,082,500 |
| SBA Telecommunications, Inc. | | |
| 8.25%, 8/15/19 | 640 | 671,680 |
| 5.75%, 7/15/20 | 1,985 | 2,116,506 |
| Sprint Capital Corp. | | |
| 8.75%, 3/15/32 | 1,365 | 1,583,400 |
| Sprint Communications, Inc. | | |
| 9.125%, 3/1/17 | 1,225 | 1,437,844 |
| 9.00%, 11/15/18 ⁽⁷⁾ | 13,520 | 16,426,800 |
| 7.00%, 8/15/20 | 4,810 | 5,345,112 |
| Sprint Corp. | | |
| 7.25%, 9/15/21 ⁽⁷⁾ | 2,060 | 2,278,875 |
| 7.875%, 9/15/23 ⁽⁷⁾ | 8,550 | 9,533,250 |
| T-Mobile USA, Inc. | | |
| 5.25%, 9/1/18 | 4,725 | 4,978,969 |
| 6.25%, 4/1/21 | 1,100 | 1,172,875 |
| 6.633%, 4/28/21 | 1,735 | 1,884,644 |
| 6.731%, 4/28/22 | 1,160 | 1,255,700 |
| 6.625%, 4/1/23 | 2,170 | 2,365,300 |
| 6.836%, 4/28/23 | 580 | 633,650 |
| Telecom Italia Capital SA | | |
| 7.721%, 6/4/38 | 600 | 694,500 |
| Telefonica Emisiones SAU | | |
| 7.045%, 6/20/36 | 400 | 511,064 |
| Turk Telekomunikasyon AS | | |
| 3.75%, 6/19/19 ⁽⁷⁾ | 2,000 | 1,983,050 |
| Verizon Communications, Inc. | | |
| 4.50%, 9/15/20 | 2,499 | 2,752,136 |
| Virgin Media Secured Finance PLC | | |
| 5.50%, 1/15/25 ⁽⁷⁾ | 725 | 752,188 |
| Wind Acquisition Finance SA | | |
| 5.595%, 4/30/19 ⁽⁷⁾⁽¹⁰⁾ | EUR 600 | 833,575 |
| 4.203%, 7/15/20 ⁽⁷⁾⁽¹⁰⁾ | 625 | 855,813 |
| 4.75%, 7/15/20 ⁽⁷⁾ | 5,285 | 5,337,850 |
| 7.375%, 4/23/21 ⁽⁷⁾ | 4,625 | 4,948,750 |
| Windstream Corp. | | |
| 8.125%, 9/1/18 | 2,490 | 2,619,480 |
| 7.75%, 10/1/21 | 1,455 | 1,596,863 |
| 7.50%, 6/1/22 | 1,870 | 2,042,975 |
| 6.375%, 8/1/23 | 180 | 183,150 |
| | | \$ 127,709,057 |

| Security | Principal | |
|---|-----------------|----------------------|
| | (000 s omitted) | Value |
| Utilities 0.8% | | |
| AES Corp. | | |
| 5.50%, 3/15/24 | 1,025 | \$ 1,053,187 |
| AES Gener SA | | |
| 5.25%, 8/15/21 ⁽⁷⁾ | 725 | 776,163 |
| Duquesne Light Holdings, Inc. | | |
| 5.90%, 12/1/21 ⁽⁷⁾ | 850 | 1,004,128 |
| Enel SpA | | |
| 8.75% to 9/24/23, 9/24/73 ⁽⁷⁾⁽⁹⁾ | 1,200 | 1,416,000 |
| Iberdrola Finance Ireland, Ltd. | | |
| 5.00%, 9/11/19 ⁽⁷⁾ | 600 | 675,765 |
| ITC Holdings Corp. | | |
| 5.30%, 7/1/43 | 750 | 827,698 |
| NRG Energy, Inc. | | |
| 8.25%, 9/1/20 | 3,910 | 4,291,225 |
| 7.875%, 5/15/21 | 2,015 | 2,244,206 |
| PPL Capital Funding, Inc. | | |
| Series A, 6.70%, to 3/30/17, 3/30/67 ⁽⁹⁾ | 1,500 | 1,530,949 |
| Southwestern Electric Power Co. | | |
| 6.20%, 3/15/40 | 565 | 708,776 |
| | | \$ 14,528,097 |

Total Corporate Bonds & Notes
(identified cost \$1,039,028,711) **\$ 1,094,675,252**

Foreign Government Securities 0.1%

| Security | Principal | |
|--|-----------------|--------------|
| | (000 s omitted) | Value |
| Government of Bermuda 5.603%, 7/20/20 ⁽⁷⁾ | \$ 1,960 | \$ 2,195,200 |

Total Foreign Government Securities
(identified cost \$2,119,615) **\$ 2,195,200**

Mortgage Pass-Throughs 17.5%

| Security | Principal | |
|--|-----------------|--------------|
| | (000 s omitted) | Value |
| Federal Home Loan Mortgage Corp.: | | |
| 5.00%, with various maturities to 2023 ⁽¹²⁾ | \$ 9,376 | \$ 9,975,527 |
| 5.50%, with various maturities to 2032 ⁽¹³⁾ | 3,443 | 3,759,433 |
| 6.00%, with various maturities to 2031 | 2,377 | 2,562,426 |

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| | | |
|--|--------|------------|
| 6.50%, with various maturities to 2032 ⁽¹²⁾ | 19,901 | 22,474,560 |
| 7.00%, with various maturities to 2036 | 14,343 | 16,444,687 |
| 7.13%, with maturity at 2023 | 240 | 271,330 |
| 7.50%, with various maturities to 2029 | 9,208 | 10,803,837 |
| 7.65%, with maturity at 2022 | 311 | 355,915 |
| 8.00%, with various maturities to 2030 | 5,860 | 6,807,250 |
| 8.25%, with maturity at 2020 | 133 | 148,605 |
| 8.30%, with maturity at 2020 | 571 | 647,052 |
| 8.50%, with various maturities to 2031 | 4,991 | 5,891,153 |
| 9.00%, with various maturities to 2031 | 1,110 | 1,239,883 |
| 9.50%, with various maturities to 2025 | 985 | 1,111,964 |

| | Principal Amount | |
|-------------------------------|---------------------|----------------------|
| Security | (000 s omitted) | Value |
| 10.00%, with maturity at 2020 | \$ 119 | \$ 133,011 |
| 10.50%, with maturity at 2020 | 112 | 129,217 |
| 12.00%, with maturity at 2020 | 18 | 18,159 |
| 13.00%, with maturity at 2015 | 2 | 1,656 |
| | | \$ 82,775,665 |

Federal National Mortgage Association:

| | | |
|--|----------|-----------------------|
| 2.394%, with maturity at 2022 ⁽¹⁴⁾ | \$ 1,037 | \$ 1,059,721 |
| 2.585%, with maturity at 2036 ⁽¹⁴⁾ | 2,471 | 2,548,789 |
| 4.50%, with maturity at 2042 ⁽¹²⁾ | 16,912 | 18,307,473 |
| 5.00%, with various maturities to 2040 ⁽¹²⁾ | 28,525 | 31,458,649 |
| 5.463%, with maturity at 2037 ⁽¹⁴⁾ | 4,373 | 4,597,723 |
| 5.50%, with various maturities to 2033 | 5,048 | 5,634,765 |
| 6.00%, with various maturities to 2033 | 8,950 | 9,984,047 |
| 6.321%, with maturity at 2032 ⁽¹⁴⁾ | 7,482 | 8,305,490 |
| 6.50%, with various maturities to 2036 ⁽¹²⁾ | 51,102 | 58,405,192 |
| 6.75%, with maturity at 2023 | 161 | 176,464 |
| 7.00%, with various maturities to 2036 ⁽¹²⁾ | 25,325 | 29,319,904 |
| 7.50%, with various maturities to 2035 | 10,183 | 12,047,946 |
| 8.00%, with various maturities to 2031 | 3,669 | 4,316,381 |
| 8.12%, with maturity at 2027 ⁽¹⁵⁾ | 924 | 1,078,590 |
| 8.25%, with maturity at 2018 | 6 | 6,047 |
| 8.315%, with maturity at 2029 ⁽¹⁵⁾ | 298 | 351,517 |
| 8.398%, with maturity at 2028 ⁽¹⁵⁾ | 324 | 374,245 |
| 8.431%, with maturity at 2024 ⁽¹⁵⁾ | 44 | 51,471 |
| 8.50%, with various maturities to 2030 | 4,526 | 5,308,214 |
| 8.608%, with maturity at 2027 ⁽¹⁵⁾ | 327 | 386,870 |
| 8.96%, with maturity at 2018 ⁽¹⁵⁾ | 102 | 109,561 |
| 9.00%, with various maturities to 2027 | 5,752 | 6,803,772 |
| 9.50%, with various maturities to 2030 | 1,515 | 1,752,488 |
| 9.555%, with maturity at 2025 ⁽¹⁵⁾ | 228 | 256,160 |
| 9.795%, with maturity at 2019 ⁽¹⁵⁾ | 123 | 134,621 |
| 10.00%, with various maturities to 2020 | 357 | 400,367 |
| 10.50%, with maturity at 2021 | 327 | 374,989 |
| 11.50%, with maturity at 2016 | 18 | 19,337 |
| | | \$ 203,570,793 |

Government National Mortgage Association:

| | | |
|--|----------|----------------------|
| 6.00%, with maturity at 2024 | \$ 1,299 | \$ 1,429,895 |
| 6.50%, with various maturities to 2032 | 10,031 | 11,405,302 |
| 7.00%, with various maturities to 2033 | 6,808 | 7,938,151 |
| 7.50%, with various maturities to 2032 | 14,436 | 17,008,949 |
| 8.00%, with various maturities to 2034 | 8,854 | 10,492,250 |
| 8.30%, with maturity at 2020 | 286 | 321,006 |
| 8.50%, with various maturities to 2022 | 506 | 588,794 |
| 9.00%, with various maturities to 2026 | 2,316 | 2,703,894 |
| 9.50%, with various maturities to 2026 | 3,387 | 3,979,837 |
| 10.00%, with maturity at 2019 | 178 | 201,663 |
| | | \$ 56,069,741 |

Total Mortgage Pass-Throughs
(identified cost \$322,779,581)

\$ 342,416,199

Collateralized Mortgage Obligations 10.2%

| Security | Principal Amount | Value |
|--|---------------------|----------------------|
| | (000 s omitted) | |
| Federal Home Loan Mortgage Corp.: | | |
| Series 24, Class J, 6.25%, 11/25/23 | \$ 738 | \$ 815,920 |
| Series 1497, Class K, 7.00%, 4/15/23 | 709 | 794,106 |
| Series 1529, Class Z, 7.00%, 6/15/23 | 1,083 | 1,211,917 |
| Series 1620, Class Z, 6.00%, 11/15/23 | 900 | 996,836 |
| Series 1677, Class Z, 7.50%, 7/15/23 | 624 | 709,711 |
| Series 1702, Class PZ, 6.50%, 3/15/24 | 7,588 | 8,557,457 |
| Series 2113, Class QG, 6.00%, 1/15/29 | 1,479 | 1,659,924 |
| Series 2122, Class K, 6.00%, 2/15/29 | 281 | 316,487 |
| Series 2130, Class K, 6.00%, 3/15/29 | 191 | 214,424 |
| Series 2167, Class BZ, 7.00%, 6/15/29 | 187 | 211,167 |
| Series 2182, Class ZB, 8.00%, 9/15/29 | 1,824 | 2,175,334 |
| Series 2198, Class ZA, 8.50%, 11/15/29 | 2,266 | 2,686,776 |
| Series 2245, Class A, 8.00%, 8/15/27 | 5,692 | 6,781,893 |
| Series 2458, Class ZB, 7.00%, 6/15/32 | 1,892 | 2,204,573 |
| Series 3762, Class SH, 9.698%, 11/15/40 ⁽¹⁶⁾ | 2,112 | 2,222,581 |
| Series 3780, (Interest Only), Class PS, 6.298%, 8/15/35 ⁽¹⁶⁾⁽¹⁷⁾ | 14,597 | 1,241,100 |
| Series 3973, (Interest Only), Class SG, 6.498%, 4/15/30 ⁽¹⁶⁾⁽¹⁷⁾ | 11,709 | 1,715,881 |
| Series 4070, (Interest Only), Class S, 5.948%, 6/15/32 ⁽¹⁶⁾⁽¹⁷⁾ | 18,261 | 3,401,541 |
| Series 4109, (Interest Only), Class ES, 5.998%, 12/15/41 ⁽¹⁶⁾⁽¹⁷⁾ | 15,000 | 1,083,631 |
| Series 4109, (Interest Only), Class KS, 5.948%, 5/15/32 ⁽¹⁶⁾⁽¹⁷⁾ | 17,519 | 1,995,265 |
| Series 4110, (Interest Only), Class SA, 5.498%, 9/15/42 ⁽¹⁶⁾⁽¹⁷⁾ | 13,604 | 1,723,572 |
| Series 4149, (Interest Only), Class S, 6.098%, 1/15/33 ⁽¹⁶⁾⁽¹⁷⁾ | 8,666 | 1,741,791 |
| Series 4186, (Interest Only), Class IQ, 4.00%, 12/15/28 ⁽¹⁷⁾ | 18,145 | 1,486,513 |
| Series 4188, (Interest Only), Class AI, 3.50%, 4/15/28 ⁽¹⁷⁾ | 8,190 | 1,016,868 |
| Series 4203, (Interest Only), Class QS, 6.098%, 5/15/43 ⁽¹⁶⁾⁽¹⁷⁾ | 6,560 | 1,331,722 |
| Series 4233, (Interest Only), Class GI, 3.50%, 3/15/25 ⁽¹⁷⁾ | 12,609 | 851,609 |
| Series 4273, Class PU, 4.00%, 11/15/43 | 17,166 | 17,360,848 |
| Series 4273, Class SP, 11.597%, 11/15/43 ⁽¹⁶⁾ | 3,815 | 4,118,022 |
| | | \$ 70,627,469 |
| Federal National Mortgage Association: | | |
| Series G92-44, Class Z, 8.00%, 7/25/22 | \$ 118 | \$ 126,009 |
| Series G92-44, Class ZQ, 8.00%, 7/25/22 | 192 | 205,037 |
| Series G92-46, Class Z, 7.00%, 8/25/22 | 441 | 490,107 |
| Series G92-60, Class Z, 7.00%, 10/25/22 | 691 | 762,680 |
| Series G93-35, Class ZQ, 6.50%, 11/25/23 | 9,219 | 10,303,790 |
| Series G93-40, Class H, 6.40%, 12/25/23 | 1,981 | 2,208,419 |
| Series 1988-14, Class I, 9.20%, 6/25/18 | 106 | 115,899 |
| Series 1989-1, Class D, 10.30%, 1/25/19 | 64 | 67,667 |
| Series 1989-34, Class Y, 9.85%, 7/25/19 | 214 | 241,369 |
| Series 1990-17, Class G, 9.00%, 2/25/20 | 136 | 154,362 |
| Series 1990-27, Class Z, 9.00%, 3/25/20 | 84 | 96,144 |
| Series 1990-29, Class J, 9.00%, 3/25/20 | 70 | 79,780 |
| Series 1990-43, Class Z, 9.50%, 4/25/20 | 281 | 320,159 |
| Series 1991-98, Class J, 8.00%, 8/25/21 | 140 | 158,674 |
| Series 1992-77, Class ZA, 8.00%, 5/25/22 | 953 | 1,088,367 |
| Series 1992-103, Class Z, 7.50%, 6/25/22 | 60 | 68,270 |
| Series 1992-113, Class Z, 7.50%, 7/25/22 | 113 | 127,716 |
| Series 1992-185, Class ZB, 7.00%, 10/25/22 | 229 | 256,547 |
| Series 1993-16, Class Z, 7.50%, 2/25/23 | 582 | 659,922 |
| Series 1993-22, Class PM, 7.40%, 2/25/23 | 462 | 524,033 |

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| | | |
|---|-------|-----------|
| Series 1993-25, Class J, 7.50%, 3/25/23 | 638 | 724,175 |
| Series 1993-30, Class PZ, 7.50%, 3/25/23 | 1,150 | 1,304,417 |
| Series 1993-42, Class ZQ, 6.75%, 4/25/23 | 1,610 | 1,794,179 |
| Series 1993-56, Class PZ, 7.00%, 5/25/23 | 243 | 275,582 |
| Series 1993-156, Class ZB, 7.00%, 9/25/23 | 274 | 308,260 |
| Series 1994-45, Class Z, 6.50%, 2/25/24 | 2,076 | 2,309,160 |

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| Security | Principal Amount | Value |
|--|---------------------|-----------------------|
| | (000 s omitted) | |
| Series 1994-89, Class ZQ, 8.00%, 7/25/24 | \$ 1,318 | \$ 1,524,877 |
| Series 1996-57, Class Z, 7.00%, 12/25/26 | 1,264 | 1,432,954 |
| Series 1997-77, Class Z, 7.00%, 11/18/27 | 516 | 586,924 |
| Series 1998-44, Class ZA, 6.50%, 7/20/28 | 550 | 627,307 |
| Series 1999-45, Class ZG, 6.50%, 9/25/29 | 184 | 206,299 |
| Series 2000-22, Class PN, 6.00%, 7/25/30 | 1,673 | 1,883,483 |
| Series 2001-37, Class GA, 8.00%, 7/25/16 | 115 | 119,752 |
| Series 2002-1, Class G, 7.00%, 7/25/23 | 359 | 402,569 |
| Series 2002-21, Class PE, 6.50%, 4/25/32 | 1,403 | 1,556,177 |
| Series 2005-75, Class CS, 23.592%, 9/25/35 ⁽¹⁶⁾ | 948 | 1,776,347 |
| Series 2007-74, Class AC, 5.00%, 8/25/37 ⁽¹²⁾ | 16,598 | 18,251,804 |
| Series 2010-99, (Interest Only), Class NS, 6.448%, 3/25/39 ⁽¹⁶⁾⁽¹⁷⁾ | 11,635 | 1,428,050 |
| Series 2010-119, (Interest Only), Class SK, 5.848%, 4/25/40 ⁽¹⁶⁾⁽¹⁷⁾ | 10,427 | 825,984 |
| Series 2010-124, (Interest Only), Class SJ, 5.898%, 11/25/38 ⁽¹⁶⁾⁽¹⁷⁾ | 8,649 | 1,241,069 |
| Series 2010-151, (Interest Only), Class PI, 4.00%, 5/25/28 ⁽¹⁷⁾ | 33,726 | 1,867,988 |
| Series 2011-45, (Interest Only), Class SA, 6.498%, 1/25/29 ⁽¹⁶⁾⁽¹⁷⁾ | 10,003 | 1,126,996 |
| Series 2011-49, Class NT, 6.00%, 6/25/41 ⁽¹⁶⁾ | 2,613 | 2,856,412 |
| Series 2011-101, (Interest Only), Class IC, 3.50%, 10/25/26 ⁽¹⁷⁾ | 16,783 | 2,065,575 |
| Series 2011-101, (Interest Only), Class IE, 3.50%, 10/25/26 ⁽¹⁷⁾ | 9,244 | 1,142,521 |
| Series 2012-24, (Interest Only), Class S, 5.348%, 5/25/30 ⁽¹⁶⁾⁽¹⁷⁾ | 7,621 | 923,256 |
| Series 2012-33, (Interest Only), Class CI, 3.50%, 3/25/27 ⁽¹⁷⁾ | 16,206 | 1,987,711 |
| Series 2012-56, (Interest Only), Class SU, 6.598%, 8/25/26 ⁽¹⁶⁾⁽¹⁷⁾ | 10,052 | 1,151,879 |
| Series 2012-124, (Interest Only), Class IO, 1.504%, 11/25/42 ⁽¹⁷⁾ | 20,017 | 1,133,728 |
| Series 2012-129, (Interest Only), Class IO, 5.00%, 12/25/42 ⁽¹⁷⁾ | 7,971 | 1,810,415 |
| Series 2012-150, (Interest Only), Class SK, 5.998%, 1/25/43 ⁽¹⁶⁾⁽¹⁷⁾ | 10,973 | 2,196,132 |
| Series 2013-6, (Interest Only), Class TI, 4.50%, 2/25/43 ⁽¹⁷⁾ | 27,390 | 4,839,430 |
| Series 2013-6, Class TA, 1.50%, 1/25/43 | 20,541 | 19,352,441 |
| Series 2013-12, (Interest Only), Class SP, 5.498%, 11/25/41 ⁽¹⁶⁾⁽¹⁷⁾ | 6,366 | 1,057,633 |
| Series 2013-15, (Interest Only), Class DS, 6.048%, 3/25/33 ⁽¹⁶⁾⁽¹⁷⁾ | 22,579 | 4,735,328 |
| Series 2013-16, (Interest Only), Class SY, 5.998%, 3/25/43 ⁽¹⁶⁾⁽¹⁷⁾ | 5,001 | 1,070,609 |
| Series 2013-54, (Interest Only), Class HS, 6.148%, 10/25/41 ⁽¹⁶⁾⁽¹⁷⁾ | 9,120 | 1,638,631 |
| Series 2013-64, (Interest Only), Class PS, 6.098%, 4/25/43 ⁽¹⁶⁾⁽¹⁷⁾ | 9,298 | 1,879,463 |
| Series 2013-75, (Interest Only), Class SC, 6.098%, 7/25/42 ⁽¹⁶⁾⁽¹⁷⁾ | 21,220 | 3,946,738 |
| Series 2013-123, Class VS, 11.595%, 9/25/41 ⁽¹⁶⁾ | 2,166 | 2,227,012 |
| Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 ⁽¹⁷⁾ | 7,912 | 1,649,165 |
| Series 2014-36, (Interest Only), Class ID, 4.00%, 6/25/44 ⁽¹⁷⁾ | 8,902 | 1,865,653 |
| | | \$ 119,159,036 |

Government National Mortgage Association:

| | | |
|--|----------|---------------------|
| Series 2002-45, Class PG, 6.00%, 3/17/32 | \$ 1,751 | \$ 1,852,349 |
| Series 2005-72, Class E, 12.00%, 11/16/15 | 16 | 16,066 |
| Series 2012-50, (Principal Only), Class CO, 0.00%, 8/20/40 ⁽¹⁸⁾ | 778 | 715,097 |
| Series 2013-24, Class KS, 5.576%, 2/20/43 ⁽¹⁶⁾ | 3,275 | 3,271,785 |
| Series 2013-124, Class LS, 11.992%, 5/20/41 ⁽¹⁶⁾ | 1,798 | 1,872,631 |
| Series 2013-168, Class US, 11.592%, 11/20/43 ⁽¹⁶⁾ | 1,521 | 1,597,303 |
| | | \$ 9,325,231 |

**Total Collateralized Mortgage Obligations
(identified cost \$194,452,168)**

\$ 199,111,736

Commercial Mortgage-Backed Securities 9.5%

| Security | Principal Amount | Value |
|---|---------------------|--------------|
| | (000 s omitted) | |
| A10 Securitization, LLC, Series 2013-1, Class A, 2.40%, 11/15/25 ⁽⁷⁾ | \$ 1,953 | \$ 1,963,737 |
| ACRE, Series 2010-ARTA, Class D, 7.443%, 1/14/29 ⁽⁷⁾ | 3,000 | 3,469,539 |
| BACM, Series 2004-6, Class A5, 4.811%, 12/10/42 | 677 | 679,514 |
| BACM, Series 2006-3, Class A4, 5.889%, 7/10/44 ⁽¹⁵⁾ | 2,107 | 2,274,320 |
| BACM, Series 2006-5, Class AM, 5.448%, 9/10/47 | 3,000 | 3,229,230 |
| BAMLL, Series 2013-DSNY, Class E, 2.752%, 9/15/26 ⁽⁷⁾⁽¹⁵⁾ | 1,500 | 1,508,879 |
| BSCMS, Series 2002-TOP8, Class C, 5.22%, 8/15/38 ⁽¹⁵⁾ | 2,000 | 2,035,221 |
| BSCMS, Series 2005-PW10, Class A4, 5.405%, 12/11/40 ⁽¹⁵⁾ | 3,352 | 3,488,815 |
| BSCMS, Series 2005-PWR7, Class A3, 5.116%, 2/11/41 ⁽¹⁵⁾ | 2,361 | 2,399,131 |
| BSCMS, Series 2006-PW14, Class A4, 5.201%, 12/11/38 | 1,395 | 1,516,027 |
| CDCMT, Series 2005-CD1, Class AJ, 5.401%, 7/15/44 ⁽¹⁵⁾ | 3,650 | 3,825,811 |
| CDCMT, Series 2006-CD2, Class A4, 5.48%, 1/15/46 ⁽¹⁵⁾ | 1,472 | 1,554,410 |
| CDCMT, Series 2006-CD3, Class A5, 5.617%, 10/15/48 | 4,007 | 4,306,870 |
| CGCMT, Series 2012-GC8, Class A2, 1.813%, 9/10/45 | 3,113 | 3,141,462 |
| COMM, Series 2006-C7, Class AM, 5.97%, 6/10/46 ⁽¹⁵⁾ | 4,620 | 4,972,118 |
| COMM, Series 2006-C8, Class A4, 5.306%, 12/10/46 | 635 | 684,798 |
| COMM, Series 2012-CR2, Class AM, 3.791%, 8/15/45 | 395 | 409,833 |
| COMM, Series 2012-CR2, Class D, 5.02%, 8/15/45 ⁽⁷⁾⁽¹⁵⁾ | 1,440 | 1,511,754 |
| COMM, Series 2012-LC4, Class AM, 4.063%, 12/10/44 | 750 | 795,428 |
| COMM, Series 2012-LC4, Class C, 5.823%, 12/10/44 ⁽¹⁵⁾ | 600 | 677,914 |
| COMM, Series 2013-CR9, Class D, 4.402%, 7/10/45 ⁽⁷⁾⁽¹⁵⁾ | 3,000 | 2,789,087 |
| COMM, Series 2013-CR10, Class D, 4.956%, 8/10/46 ⁽⁷⁾⁽¹⁵⁾ | 3,500 | 3,398,860 |
| COMM, Series 2013-CR11, Class D, 5.34%, 10/10/46 ⁽⁷⁾⁽¹⁵⁾ | 1,125 | 1,120,331 |
| COMM, Series 2014-KYO, Class D, 2.504%, 6/11/27 ⁽⁷⁾⁽¹⁵⁾ | 3,250 | 3,251,904 |
| COMM, Series 2014-UBS2, Class A2, 2.82%, 3/10/47 | 2,200 | 2,272,298 |
| CSFB, Series 2003-C5, Class D, 5.116%, 12/15/36 ⁽¹⁵⁾ | 979 | 980,423 |
| CSMC, Series 2006-C3, Class A3, 5.982%, 6/15/38 ⁽¹⁵⁾ | 1,926 | 2,069,877 |
| CSMC, Series 2006-C4, Class A3, 5.467%, 9/15/39 | 627 | 676,445 |
| DBUBS, Series 2011-LC1A, Class A1, 3.742%, 11/10/46 ⁽⁷⁾ | 1,002 | 1,044,192 |
| DDR, Series 2009-DDR1, Class C, 6.223%, 10/14/22 ⁽⁷⁾ | 1,250 | 1,262,504 |
| ESA, Series 2013-ESH5, Class D5, 4.316%, 12/5/31 ⁽⁷⁾⁽¹⁵⁾ | 500 | 510,150 |
| ESA, Series 2013-ESH7, Class D7, 5.521%, 12/5/31 ⁽⁷⁾⁽¹⁵⁾ | 4,000 | 4,215,360 |
| GECMC, Series 2005-C1, Class A3, 4.578%, 6/10/48 | 251 | 251,555 |
| GMACC, Series 2004-C3, Class A5, 4.864%, 12/10/41 | 1,850 | 1,867,928 |
| GSMS, Series 2013-KYO, Class B, 1.601%, 11/8/29 ⁽⁷⁾⁽¹⁵⁾ | 2,500 | 2,523,364 |
| HILT, Series 2013-HLT, Class DFX, 4.407%, 11/5/30 ⁽⁷⁾ | 2,400 | 2,492,215 |
| JPMBB, Series 2013-C17, Class D, 5.05%, 1/15/47 ⁽⁷⁾⁽¹⁵⁾ | 3,000 | 2,902,186 |
| JPMBB, Series 2014-C19, Class A2, 3.046%, 4/15/47 | 2,448 | 2,553,708 |
| JPMBB, Series 2014-C19, Class D, 4.836%, 4/15/47 ⁽⁷⁾⁽¹⁵⁾ | 1,425 | 1,341,618 |
| JPMCC, Series 2004-CBX, Class A5, 4.654%, 1/12/37 | 116 | 116,400 |
| JPMCC, Series 2005-LDP4, Class A4, 4.918%, 10/15/42 ⁽¹⁵⁾ | 2,808 | 2,915,511 |
| JPMCC, Series 2005-LDP5, Class A4, 5.405%, 12/15/44 ⁽¹⁵⁾ | 2,500 | 2,615,699 |
| JPMCC, Series 2005-LDP5, Class AJ, 5.526%, 12/15/44 ⁽¹⁵⁾ | 1,000 | 1,060,591 |
| JPMCC, Series 2006-CB14, Class A4, 5.481%, 12/12/44 ⁽¹⁵⁾ | 3,392 | 3,566,150 |
| JPMCC, Series 2006-CB16, Class A4, 5.552%, 5/12/45 | 1,727 | 1,857,398 |
| JPMCC, Series 2006-LDP7, Class A4, 6.057%, 4/15/45 ⁽¹⁵⁾ | 3,990 | 4,294,607 |
| JPMCC, Series 2006-LDP8, Class A4, 5.399%, 5/15/45 | 2,410 | 2,597,327 |
| JPMCC, Series 2006-LDP9, Class A3, 5.336%, 5/15/47 | 1,750 | 1,900,147 |
| JPMCC, Series 2006-LDP9, Class AM, 5.372%, 5/15/47 | 3,000 | 3,171,277 |
| JPMCC, Series 2010-C2, Class D, 5.692%, 11/15/43 ⁽⁷⁾⁽¹⁵⁾ | 3,247 | 3,607,780 |
| JPMCC, Series 2010-CNTR, Class A2, 4.311%, 8/5/32 ⁽⁷⁾ | 3,750 | 4,104,645 |
| JPMCC, Series 2011-C3, Class A2, 3.673%, 2/15/46 ⁽⁷⁾ | 1,433 | 1,499,858 |
| JPMCC, Series 2012-CBX, Class A2, 1.81%, 6/15/45 | 4,500 | 4,577,656 |

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| | | |
|---|-------|-----------|
| JPMCC, Series 2012-CBX, Class AS, 4.271%, 6/15/45 | 1,000 | 1,075,006 |
| JPMCC, Series 2013-LC11, Class AS, 3.216%, 4/15/46 | 1,110 | 1,099,159 |
| JPMCC, Series 2014-FBLU, Class D, 2.752%, 12/15/28 ⁽⁷⁾⁽¹⁵⁾ | 1,500 | 1,505,599 |
| LB-UBS, Series 2006-C1, Class A4, 5.156%, 2/15/31 | 2,000 | 2,104,769 |

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| Security | Principal Amount (000 s omitted) | Value |
|--|--|-----------------------|
| LB-UBS, Series 2006-C7, Class AM, 5.378%, 11/15/38 | \$ 1,750 | \$ 1,898,699 |
| MLCFC, Series 2006-4, Class A3, 5.172%, 12/12/49 | 5,000 | 5,384,390 |
| MLMT, Series 2004-BPC1, Class A5, 4.855%, 10/12/41 ⁽¹⁵⁾ | 1,393 | 1,398,620 |
| Motel 6, Series 2012-MTL6, Class D, 3.781%, 10/5/25 ⁽⁷⁾ | 3,045 | 3,098,606 |
| MSBAM, Series 2014-C15, Class D, 5.062%, 4/15/47 ⁽⁷⁾⁽¹⁵⁾ | 1,000 | 963,462 |
| MSC, Series 2003-T11, Class B, 5.553%, 6/13/41 ⁽¹⁵⁾ | 536 | 539,312 |
| MSC, Series 2005-HQ5, Class A4, 5.168%, 1/14/42 | 1,051 | 1,065,582 |
| MSC, Series 2005-T17, Class A5, 4.78%, 12/13/41 | 1,397 | 1,410,742 |
| MSC, Series 2006-HQ8, Class A4, 5.598%, 3/12/44 ⁽¹⁵⁾ | 4,968 | 5,227,244 |
| MSC, Series 2006-IQ12, Class A4, 5.332%, 12/15/43 | 3,879 | 4,182,671 |
| MSC, Series 2007-IQ15, Class A4, 6.105%, 6/11/49 ⁽¹⁵⁾ | 3,919 | 4,342,703 |
| WBCMT, Series 2004-C11, Class A5, 5.215%, 1/15/41 ⁽¹⁵⁾ | 360 | 360,271 |
| WBCMT, Series 2006-C23, Class A4, 5.418%, 1/15/45 ⁽¹⁵⁾ | 2,689 | 2,826,772 |
| WBCMT, Series 2006-C24, Class A3, 5.558%, 3/15/45 ⁽¹⁵⁾ | 2,500 | 2,656,211 |
| WBCMT, Series 2006-C27, Class A3, 5.765%, 7/15/45 ⁽¹⁵⁾ | 2,896 | 3,088,250 |
| WBCMT, Series 2006-C28, Class A4, 5.572%, 10/15/48 | 3,718 | 4,012,765 |
| WBCMT, Series 2006-C28, Class AM, 5.603%, 10/15/48 ⁽¹⁵⁾ | 3,000 | 3,243,069 |
| WBCMT, Series 2006-C29, Class A4, 5.308%, 11/15/48 | 3,938 | 4,271,373 |
| WFCM, Series 2013-LC12, Class D, 4.439%, 7/15/46 ⁽⁷⁾⁽¹⁵⁾ | 3,000 | 2,783,870 |
| WF-RBS, Series 2012-C9, Class D, 4.963%, 11/15/45 ⁽⁷⁾⁽¹⁵⁾ | 2,750 | 2,741,005 |
| WF-RBS, Series 2013-C13, Class AS, 3.345%, 5/15/45 | 660 | 660,003 |
| WF-RBS, Series 2014-LC14, Class D, 4.586%, 3/15/47 ⁽⁷⁾⁽¹⁵⁾ | 3,000 | 2,807,838 |
| Total Commercial Mortgage-Backed Securities (identified cost \$181,399,370) | | \$ 184,601,853 |

Asset-Backed Securities 1.7%

| Security | Principal Amount (000 s omitted) | Value |
|--|--|--------------|
| AESOP, Series 2014-1A, Class B, 2.96%, 7/20/20 ⁽⁷⁾ | \$ 1,335 | \$ 1,341,549 |
| AH4R, Series 2014-SFR1, Class C, 2.00%, 6/17/31 ⁽⁷⁾⁽¹⁰⁾ | 400 | 400,003 |
| AH4R, Series 2014-SFR1, Class D, 2.35%, 6/17/31 ⁽⁷⁾⁽¹⁰⁾ | 1,475 | 1,472,394 |
| Apidos CDO XVII, Series 2014-17A, Class B, 3.06%, 4/17/26 ⁽⁷⁾⁽¹⁰⁾ | 750 | 733,295 |
| Apidos CDO XVII, Series 2014-17A, Class C, 3.51%, 4/17/26 ⁽⁷⁾⁽¹⁰⁾ | 1,000 | 941,933 |
| Apidos CDO XVII, Series 2014-17A, Class D, 4.96%, 4/17/26 ⁽⁷⁾⁽¹⁰⁾ | 1,000 | 909,138 |
| Babson Ltd., Series 2005-1A, Class C1, 2.177%, 4/15/19 ⁽⁷⁾⁽¹⁰⁾ | 753 | 747,394 |
| CAH, Series 2014-1A, Class C, 2.10%, 5/17/31 ⁽⁷⁾⁽¹⁰⁾ | 1,740 | 1,746,689 |
| CAH, Series 2014-1A, Class D, 2.40%, 5/17/31 ⁽⁷⁾⁽¹⁰⁾ | 500 | 498,013 |
| Centurion CDO IX Ltd., Series 2005-9A, Class D1, 4.976%, 7/17/19 ⁽⁷⁾⁽¹⁰⁾ | 500 | 485,574 |
| CIFC Funding, Ltd., Series 2013-2A, Class A3L, 2.878%, 4/21/25 ⁽⁷⁾⁽¹⁰⁾ | 3,100 | 2,995,828 |
| Comstock Funding Ltd., Series 2006-1A, Class D, 4.478%, 5/30/20 ⁽⁷⁾⁽¹⁰⁾ | 1,844 | 1,839,975 |
| DROT, Series 2013-2, Class A, 2.27%, 5/20/26 ⁽⁷⁾ | 3,016 | 3,035,801 |
| FORDR, Series 2014-1, Class A, 2.26%, 11/15/25 ⁽⁷⁾ | 1,000 | 1,009,988 |
| FORDR, Series 2014-1, Class B, 2.41%, 11/15/25 ⁽⁷⁾ | 1,600 | 1,611,757 |
| HGVT, Series 2014-AA, Class A, 1.77%, 11/25/26 ⁽⁷⁾ | 800 | 800,852 |
| Invitation Homes Trust, Series 2013-SFR1, Class C, 2.10%, 12/17/30 ⁽⁷⁾⁽¹⁰⁾ | 650 | 650,747 |
| Invitation Homes Trust, Series 2013-SFR1, Class D, 2.40%, 12/17/30 ⁽⁷⁾⁽¹⁰⁾ | 1,000 | 999,798 |
| Invitation Homes Trust, Series 2014-SFR1, Class D, 2.752%, 6/17/31 ⁽⁷⁾⁽¹⁰⁾ | 2,461 | 2,486,551 |
| MVW Owner Trust, Series 2013-1A, Class A, 2.15%, 4/22/30 ⁽⁷⁾ | 1,026 | 1,035,299 |
| Octagon Investment Partners XVI Ltd., Series 2013-1A, Class C1, 2.976%, 7/17/25 ⁽⁷⁾⁽¹⁰⁾ | 1,075 | 1,042,393 |

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| | | |
|---|-------|-----------|
| Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.576%, 7/17/25 ⁽⁷⁾⁽¹⁰⁾ | 1,075 | 1,028,916 |
| Octagon Investment Partners XVI Ltd., Series 2013-1A, Class E, 4.726%, 7/17/25 ⁽⁷⁾⁽¹⁰⁾ | 1,300 | 1,166,073 |
| OMFIT, Series 2014-1A, Class A, 2.43%, 6/18/24 ⁽⁷⁾ | 1,040 | 1,039,979 |
| OMFIT, Series 2014-1A, Class B, 3.24%, 6/18/24 ⁽⁷⁾ | 1,200 | 1,209,000 |
| SRFC, Series 2014-1A, Class B, 2.42%, 3/20/30 ⁽⁷⁾ | 2,088 | 2,085,349 |

| | | |
|---|--|----------------------|
| Total Asset-Backed Securities (identified cost \$33,043,383) | | \$ 33,314,288 |
|---|--|----------------------|

U.S. Government Agency Obligations 1.2%

| Security | Principal Amount | Value |
|--|---------------------|----------------------|
| | (000 s omitted) | |
| Federal Home Loan Bank: | | |
| 4.125%, 12/13/19 ⁽¹²⁾ | \$ 3,975 | \$ 4,432,232 |
| 5.25%, 12/9/22 | 9,000 | 10,768,698 |
| 5.375%, 5/15/19 ⁽¹²⁾ | 6,585 | 7,728,729 |
| Total U.S. Government Agency Obligations (identified cost \$21,743,001) | | \$ 22,929,659 |

U.S. Treasury Obligations 1.7%

| Security | Principal Amount | Value |
|---|---------------------|----------------------|
| | (000 s omitted) | |
| U.S. Treasury Bond, 8.875%, 2/15/19 | \$ 25,000 | \$ 33,325,200 |
| Total U.S. Treasury Obligations (identified cost \$34,128,778) | | \$ 33,325,200 |

Common Stocks 0.4%

| Security | Shares | Value |
|---|--------|---------------------|
| Automotive 0.1% | | |
| Dayco Products, LLC ⁽¹¹⁾ | 25,372 | \$ 1,176,627 |
| | | \$ 1,176,627 |
| Building and Development 0.2% | | |
| Panolam Holdings Co. ⁽³⁾⁽¹⁹⁾⁽²⁰⁾ | 3,677 | \$ 3,345,960 |
| | | \$ 3,345,960 |
| Food Service 0.0% | | |
| Buffets Restaurants Holdings, Inc. ⁽³⁾⁽¹¹⁾⁽²⁰⁾ | 55,884 | \$ 335,304 |
| | | \$ 335,304 |
| Home Furnishings 0.0% | | |
| Sanitec Europe Oy B Units ⁽³⁾⁽¹¹⁾ | 27,040 | \$ 64,650 |
| Sanitec Europe Oy E1 Units ⁽³⁾⁽¹¹⁾⁽²⁰⁾ | 7,686 | 18,377 |
| Sanitec Europe Oy E Units ⁽³⁾⁽¹¹⁾⁽²⁰⁾ | 25,787 | 0 |
| | | \$ 83,027 |
| Lodging and Casinos 0.0% | | |
| Affinity Gaming, LLC ⁽³⁾⁽¹¹⁾⁽²⁰⁾ | 46,819 | \$ 491,602 |
| Tropicana Entertainment, Inc. ⁽¹¹⁾⁽²⁰⁾ | 17,051 | 300,950 |

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| | | | |
|--|--------|----|---------------------|
| | | \$ | 792,552 |
| Nonferrous Metals/Minerals 0.0% ⁽³⁾ | | | |
| Euramax International, Inc. ⁽¹¹⁾⁽²⁰⁾ | 1,636 | \$ | 499,010 |
| | | \$ | 499,010 |
| Publishing 0.1% | | | |
| ION Media Networks, Inc. ⁽³⁾⁽¹¹⁾ | 5,187 | \$ | 1,576,329 |
| MediaNews Group, Inc. ⁽¹¹⁾⁽²⁰⁾ | 14,016 | | 427,480 |
| | | \$ | 2,003,809 |
| Utilities 0.0% ⁽³⁾ | | | |
| NRG Energy, Inc. | 3,616 | \$ | 134,515 |
| | | \$ | 134,515 |
| Total Common Stocks (identified cost \$3,823,056) | | | \$ 8,370,804 |

Convertible Bonds 0.0%

| Security | Principal Amount (000 s omitted) | Value |
|--|-------------------------------------|------------------|
| Business Equipment and Services 0.0% | | |
| Mood Media Corp., 10.00%, 10/31/15 ⁽³⁾⁽¹⁹⁾ | \$ 75 | \$ 60,750 |
| Total Convertible Bonds (identified cost \$0) | | \$ 60,750 |

Preferred Stocks 0.6%

| Security | Shares | Value |
|--|--------|---------------------|
| Banks and Thrifts 0.3% | | |
| Banco Santander SA, 5.95% to 1/30/19 ⁽⁷⁾⁽⁹⁾ | 1,765 | \$ 1,913,796 |
| Farm Credit Bank of Texas, 6.75% to 9/15/23 ⁽⁷⁾⁽⁹⁾ | 8,833 | 926,637 |
| Fifth Third Bancorp, 5.10% to 6/30/23 ⁽⁹⁾ | 1,500 | 1,445,088 |
| PNC Financial Services Group, Inc. (The), 4.85% to 6/1/23 ⁽⁹⁾ | 1,300 | 1,258,994 |
| State Street Corp., Series D, 5.90% to 3/15/24 ⁽⁹⁾⁽²⁰⁾ | 40,000 | 1,050,500 |
| | | \$ 6,595,015 |

Electronics/Electrical 0.1%

| | | |
|--|--------|---------------------|
| Electricite de France SA, 5.25% to 1/29/23 ⁽⁷⁾⁽⁹⁾ | 1,000 | \$ 1,044,797 |
| Entergy Arkansas, Inc., 4.75% | 35,000 | 801,937 |
| | | \$ 1,846,734 |

Oil, Gas & Consumable Fuels 0.0%

| | | |
|---|-------|-------------------|
| Chesapeake Energy Corp., 4.50%, Convertible | 6,331 | \$ 617,273 |
| | | \$ 617,273 |

Real Estate Investment Trusts (REITs) 0.1%

| | | |
|--|--------|---------------------|
| Ventas Realty LP/Ventas Capital Corp., 5.45% | 49,997 | \$ 1,195,428 |
| | | \$ 1,195,428 |

Utilities 0.1%

| | | |
|---|-----|-------------------|
| AES Gener SA, 8.375% to 6/18/19 ⁽⁷⁾⁽⁹⁾ | 700 | \$ 791,367 |
| | | \$ 791,367 |

**Total Preferred Stocks
(identified cost \$10,702,890)**

\$ 11,045,817

Closed-End Funds 1.0%

| Security | Shares | Value |
|---|-----------|---------------|
| BlackRock Corporate High Yield Fund, Inc. | 1,666,175 | \$ 20,477,291 |

| | |
|--|----------------------|
| Total Closed-End Funds (identified cost \$20,758,731) | \$ 20,477,291 |
|--|----------------------|

Warrants 0.0%

| Security | Shares | Value |
|---|--------|-------------|
| Chemicals and Plastics 0.0% | | |
| Foamex, Series B, Expires 12/31/15 ⁽³⁾⁽¹¹⁾⁽²⁰⁾ | 663 | \$ 0 |
| | | \$ 0 |

Food Products 0.0%

| | | |
|--|-------|-------------------|
| ASG Consolidated, LLC/ASG Finance, Inc., Expires 5/15/18 ⁽²⁰⁾ | 1,745 | \$ 218,125 |
| | | \$ 218,125 |

**Total Warrants
(identified cost \$0)**

\$ 218,125

Miscellaneous 0.0%

| Security | Shares | Value |
|--|-----------|------------------|
| Cable and Satellite Television 0.0% | | |
| Adelphia, Inc., Escrow Certificate ⁽²⁰⁾ | 300,000 | \$ 2,475 |
| Adelphia, Inc., Escrow Certificate ⁽²⁰⁾ | 2,500,000 | 20,625 |
| | | \$ 23,100 |

Oil and Gas 0.0%

| | | |
|--|-----------|-------------------|
| SemGroup Corp., Escrow Certificate ⁽²⁰⁾ | 6,135,000 | \$ 122,700 |
| | | \$ 122,700 |

Utilities 0.0%

| | | |
|--|-----------|-------------------|
| EME Reorganization Trust ⁽²⁰⁾ | 1,099,749 | \$ 174,970 |
| | | \$ 174,970 |

**Total Miscellaneous
(identified cost \$203,413)**

\$ 320,770

Interest Rate Swaptions Purchased 0.0%

| Description | Counterparty | Expiration Date | Notional Amount (000 s omitted) | Value |
|---|-----------------------------|-----------------|------------------------------------|-------------------|
| Options to receive 3-month USD-LIBOR-BBA Rate and pay 5.25% | Credit Suisse International | 2/28/17 | \$ 52,500 | \$ 665,070 |
| | | | | \$ 665,070 |

Total Interest Rate Swaptions Purchased
(identified cost \$2,535,750)

Short-Term Investments 1.5%

| Security | Interest (000 s omitted) | Value |
|--|-----------------------------|---------------|
| Eaton Vance Cash Reserves Fund, LLC, 0.12% ⁽²¹⁾ | \$ 28,525 | \$ 28,525,413 |

Total Short-Term Investments
(identified cost \$28,525,413) **\$ 28,525,413**

Total Investments 162.0%
(identified cost \$3,077,821,605) **\$ 3,163,990,752**

Less Unfunded Loan Commitments (0.2)% **\$ (2,755,691)**

Net Investments 161.8%
(identified cost \$3,075,065,914) **\$ 3,161,235,061**

Interest Rate Swaptions Written (0.0)%⁽²⁾

| Description | Counterparty | Expiration Date | Notional Amount (000 s omitted) | Value |
|---|--------------|--------------------|---------------------------------------|--------------|
| Options to receive 3-month USD-LIBOR-BBA Rate and pay 5.25% | Citibank NA | 2/28/17 | \$ 52,500 | \$ (665,070) |

Total Interest Rate Swaptions Written
(premiums received \$2,031,750) **\$ (665,070)**

Other Assets, Less Liabilities (48.2)% **\$ (940,504,439)**

Auction Preferred Shares Plus Cumulative Unpaid Dividends (13.6)% **\$ (266,628,040)**

Net Assets Applicable to Common Shares 100.0% **\$ 1,953,437,512**

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

- ACRE - Americold LLC Trust
- AESOP - Avis Budget Rental Car Funding LLC
- AH4R - American Homes 4 Rent
- BACM - Banc of America Commercial Mortgage Trust

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BAMLL - Banc of America Merrill Lynch Large Loan, Inc.
BSCMS - Bear Stearns Commercial Mortgage Securities Trust
CAH - Colony American Homes
CDCMT - CD Commercial Mortgage Trust
CGCMT - Citigroup Commercial Mortgage Trust
COMM - Commercial Mortgage Pass-Through Certificates
CSFB - Credit Suisse First Boston Mortgage Securities Trust
CSMC - Credit Suisse Commercial Mortgage Trust
DBUBS - DBUBS Mortgage Trust

| | |
|--------|---|
| DDR | - Developers Diversified Realty Corp. |
| DIP | - Debtor In Possession |
| DROT | - Diamond Resorts Owner Trust |
| ESA | - Extended Stay America Trust |
| FORDR | - Ford Credit Auto Owner Trust |
| GECCM | - General Electric Commercial Mortgage Corp. |
| GMACC | - GMAC Commercial Mortgage Securities, Inc. Trust |
| GSMS | - Goldman Sachs Mortgage Securities Corp. II |
| HGVT | - Hilton Grand Vacations Trust |
| HILT | - Hilton USA Trust |
| JPMBB | - JPMBB Commercial Mortgage Securities Trust |
| JPMCC | - JPMorgan Chase Commercial Mortgage Securities Trust |
| LB-UBS | - LB-UBS Commercial Mortgage Trust |
| MLCFC | - ML-CFC Commercial Mortgage Trust |
| MLMT | - Merrill Lynch Mortgage Trust |
| MSBAM | - Morgan Stanley Bank of America Merrill Lynch Trust |
| MSC | - Morgan Stanley Capital I Trust |
| OMFIT | - OneMain Financial Issuance Trust |
| PIK | - Payment In Kind |
| SRFC | - Sierra Receivables Funding Co., LLC |
| WBCMT | - Wachovia Bank Commercial Mortgage Trust |
| WFCM | - Wells Fargo Commercial Mortgage Trust |
| WF-RBS | - WF-RBS Commercial Mortgage Trust |
| CAD | - Canadian Dollar |
| EUR | - Euro |
| GBP | - British Pound Sterling |

* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate interests (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
- (2) Currently the issuer is in default with respect to interest payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (3) For fair value measurement disclosure purposes, security is categorized as Level 3.

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- (4) Amount is less than 0.05% or (0.05)%, as applicable.
- (5) Unfunded or partially unfunded loan commitments. The Fund may enter into certain credit agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower's discretion.
- (6) This Senior Loan will settle after June 30, 2014, at which time the interest rate will be determined.

- (7) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be sold in certain transactions (normally to qualified institutional buyers) and remain exempt from registration. At June 30, 2014, the aggregate value of these securities is \$560,514,765 or 28.7% of the Fund's net assets applicable to common shares.
- (8) Represents a payment-in-kind security which may pay interest in additional principal at the issuer's discretion. The interest rate paid in additional principal is generally higher than the indicated cash rate.
- (9) Security converts to floating rate after the indicated fixed-rate coupon period.
- (10) Variable rate security. The stated interest rate represents the rate in effect at June 30, 2014.
- (11) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (12) Security (or a portion thereof) has been pledged for the benefit of the counterparty for reverse repurchase agreements.
- (13) Security (or a portion thereof) has been pledged to cover margin requirements on open financial futures contracts.
- (14) Adjustable rate mortgage security. Rate shown is the rate at June 30, 2014.
- (15) Weighted average fixed-rate coupon that changes/updates monthly. Rate shown is the rate at June 30, 2014.
- (16) 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, 2014.
- (17) 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.
- (18) Principal only security that entitles the holder to receive only principal payments on the underlying mortgages.
- (19) Restricted security.
- (20) Non-income producing security.
- (21) 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, 2014. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended June 30, 2014 was \$8,350.

A summary of open financial instruments at June 30, 2014 is as follows:

Forward Foreign Currency Exchange Contracts

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| Settlement Date | Deliver | In Exchange For | Counterparty | Unrealized Appreciation | Unrealized (Depreciation) | Net Unrealized (Depreciation) |
|-----------------|-------------------------------------|------------------------------------|---------------------------------|-------------------------|---------------------------|-------------------------------|
| 7/31/14 | British Pound Sterling 7,007,440 | United States Dollar 11,769,101 | HSBC Bank USA | \$ | \$ (220,721) | \$ (220,721) |
| 8/29/14 | British Pound Sterling 5,144,772 | United States Dollar 8,590,252 | Goldman Sachs International | | (210,472) | (210,472) |
| 8/29/14 | Canadian Dollar 3,664,655 | United States Dollar 3,376,784 | JPMorgan Chase Bank | | (52,729) | (52,729) |
| 8/29/14 | Euro 21,836,354 | United States Dollar 29,686,087 | Goldman Sachs International | | (220,975) | (220,975) |
| 8/29/14 | Euro 625,000 | United States Dollar 852,501 | State Street Bank and Trust Co. | | (3,499) | (3,499) |
| 9/30/14 | British Pound Sterling 1,973,138 | United States Dollar 3,356,120 | HSBC Bank USA | | (18,185) | (18,185) |
| 9/30/14 | Euro 6,144,275 | United States Dollar 8,363,741 | HSBC Bank USA | | (52,443) | (52,443) |
| | | | | \$ | \$ (779,024) | \$ (779,024) |

Futures Contracts

| Expiration Month/Year | Contracts | Position | Aggregate Cost | Value | Net Unrealized Appreciation (Depreciation) |
|-----------------------|--------------------------------|----------|-----------------|-----------------|--|
| 9/14 | 125 U.S. 2-Year Treasury Note | Short | \$ (27,462,891) | \$ (27,449,219) | \$ 13,672 |
| 9/14 | 175 U.S. 5-Year Treasury Note | Short | (20,930,273) | (20,905,664) | 24,609 |
| 9/14 | 235 U.S. 10-Year Treasury Note | Short | (29,375,000) | (29,415,391) | (40,391) |
| 9/14 | 30 U.S. Long Treasury Bond | Short | (4,084,922) | (4,115,625) | (30,703) |
| | | | | | \$ (32,813) |

There was no written swaptions activity for the period ended June 30, 2014.

At June 30, 2014, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

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

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

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

The fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) by risk exposure at June 30, 2014 was as follows:

| Risk | Derivative | Fair Value | |
|------------------|---|-------------------|-----------------------|
| | | Asset Derivative | Liability Derivative |
| Foreign Exchange | Forward foreign currency exchange contracts | \$ | \$ (779,024) |
| Interest Rate | Financial futures contracts* | 38,281 | (71,094) |
| Interest Rate | Interest rate swaptions purchased | 665,070 | |
| Interest Rate | Interest rate swaptions written | | (665,070) |
| Total | | \$ 703,351 | \$ (1,515,188) |

* Amount represents cumulative unrealized appreciation or (depreciation) on futures contracts in the Futures Contracts table above.

Reverse Repurchase Agreements

Reverse repurchase agreements outstanding as of June 30, 2014 were as follows:

| Counterparty | Trade Date | Maturity Date | Interest Rate | Principal Amount | Principal Amount Including Accrued |
|--------------|------------|---------------|---------------|------------------|------------------------------------|
|--------------|------------|---------------|---------------|------------------|------------------------------------|

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| | | | | | | Interest |
|-------------------|---------|---------|-------|----|------------|-----------------|
| Bank of America | 6/24/14 | 7/24/14 | 0.33% | \$ | 66,874,000 | \$ 66,878,291 |
| KGS Alpha Capital | 6/20/14 | 7/21/14 | 0.23 | | 46,347,000 | 46,350,257 |
| KGS Alpha Capital | 6/20/14 | 7/21/14 | 0.38 | | 16,734,000 | 16,735,943 |

At June 30, 2014, the market value of securities pledged for the benefit of the counterparty for reverse repurchase agreements was \$136,181,530. 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, 2014. If measured at fair value, borrowings under the reverse repurchase agreements would have been considered as Level 2 in the fair value hierarchy at June 30, 2014.

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The cost and unrealized appreciation (depreciation) of investments of the Fund at June 30, 2014, as determined on a federal income tax basis, were as follows:

| | |
|------------------------------------|-------------------------|
| Aggregate cost | \$ 3,094,368,863 |
| Gross unrealized appreciation | \$ 98,888,828 |
| Gross unrealized depreciation | (32,022,630) |
| Net unrealized appreciation | \$ 66,866,198 |

Restricted Securities

At June 30, 2014, the Fund owned the following securities (representing 0.2% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Fund has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

| Description | Date of Acquisition | Principal Amount/ | | Value |
|------------------------------------|---------------------|-------------------|---------------------|---------------------|
| | | Shares | Cost | |
| Convertible Bonds | | | | |
| Mood Media Corp. | 7/30/12 | 75,000 | \$ 0 | \$ 60,750 |
| Total Convertible Bonds | | | \$ 0 | \$ 60,750 |
| Common Stocks | | | | |
| Panolam Holdings Co. | 12/30/09 | 3,677 | \$ 2,020,511 | \$ 3,345,960 |
| Total Common Stocks | | | \$ 2,020,511 | \$ 3,345,960 |
| Total Restricted Securities | | | \$ 2,020,511 | \$ 3,406,710 |

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.

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At June 30, 2014, the hierarchy of inputs used in valuing the Fund's investments and open derivative instruments, which are carried at value, were as follows:

| Asset Description | Level 1 | Level 2 | Level 3* | Total |
|---|----------------------|-------------------------|---------------------|-------------------------|
| Senior Floating-Rate Interests (Less Unfunded Loan Commitments) | \$ | \$ 1,178,577,898 | \$ 403,736 | \$ 1,178,981,634 |
| Corporate Bonds & Notes | | 1,093,858,983 | 816,269 | 1,094,675,252 |
| Foreign Government Securities | | 2,195,200 | | 2,195,200 |
| Mortgage Pass-Throughs | | 342,416,199 | | 342,416,199 |
| Collateralized Mortgage Obligations | | 199,111,736 | | 199,111,736 |
| Commercial Mortgage-Backed Securities | | 184,601,853 | | 184,601,853 |
| Asset-Backed Securities | | 33,314,288 | | 33,314,288 |
| U.S. Government Agency Obligations | | 22,929,659 | | 22,929,659 |
| U.S. Treasury Obligations | | 33,325,200 | | 33,325,200 |
| Common Stocks | 435,465 | 1,604,107 | 6,331,232 | 8,370,804 |
| Convertible Bonds | | | 60,750 | 60,750 |
| Preferred Stocks | 1,812,700 | 9,233,117 | | 11,045,817 |
| Closed-End Funds | 20,477,291 | | | 20,477,291 |
| Warrants | | 218,125 | 0 | 218,125 |
| Miscellaneous | 174,970 | 145,800 | | 320,770 |
| Interest Rate Swaptions Purchased | | 665,070 | | 665,070 |
| Short-Term Investments | | 28,525,413 | | 28,525,413 |
| Total Investments | \$ 22,900,426 | \$ 3,130,722,648 | \$ 7,611,987 | \$ 3,161,235,061 |
| Futures Contracts | \$ 38,281 | \$ | \$ | \$ 38,281 |
| Total | \$ 22,938,707 | \$ 3,130,722,648 | \$ 7,611,987 | \$ 3,161,273,342 |
| Liability Description | | | | |
| Interest Rate Swaptions Written | \$ | \$ (665,070) | \$ | \$ (665,070) |
| Forward Foreign Currency Exchange Contracts | | (779,024) | | (779,024) |
| Futures Contracts | (71,094) | | | (71,094) |
| Total | \$ (71,094) | \$ (1,444,094) | \$ | \$ (1,515,188) |

* 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, 2014 is not presented.

At June 30, 2014, there were no investments transferred between Level 1 and Level 2 during the fiscal year to date then ended.

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

Item 2. Controls and Procedures

(a) It is the conclusion of the registrant's principal executive officer and principal financial officer that the effectiveness of the registrant's current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission's rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant's principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.

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

Signatures

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

Eaton Vance Limited Duration Income Fund

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

Date: August 25, 2014

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 25, 2014

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

Date: August 25, 2014