

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
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INA Beteiligungsgesellschaft GmbH

Term Loan, 3.75%, Maturing May 15, 2020	1,150	1,156,469
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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
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Altisource Solutions S.a.r.l.

Term Loan, 4.50%, Maturing December 9, 2020	2,230	2,232,476
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Borrower/Tranche Description	Principal	
	Amount*	Value
	(000 s omitted)	
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
WGM 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	
	(000 s omitted)	Value
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
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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

	Principal Amount* (000 s omitted)	Value
Security		
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	