

EATON VANCE LTD DURATION INCOME FUND  
Form N-Q  
February 28, 2013

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**

**Washington, D.C. 20549**

**Form N-Q**

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

**811-21323**

**Investment Company Act File Number**

**Eaton Vance Limited Duration Income Fund**

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

March 31

Date of Fiscal Year End

December 31, 2012

Date of Reporting Period

**Item 1. Schedule of Investments**

## Eaton Vance

## Limited Duration Income Fund

December 31, 2012

## PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 48.2%

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Aerospace and Defense 0.8%</b>		
<b>AVIO S.p.A.</b>		
Term Loan, 3.09%, Maturing June 14, 2017	650	\$ 648,883
Term Loan, 3.86%, Maturing December 14, 2017	EUR 575	760,869
Term Loan, 3.96%, Maturing December 14, 2017	700	698,797
<b>Booz Allen Hamilton Inc.</b>		
Term Loan, 4.50%, Maturing July 31, 2019	898	909,533
<b>DAE Aviation Holdings, Inc.</b>		
Term Loan, 6.25%, Maturing October 29, 2018	738	748,897
Term Loan, 6.25%, Maturing November 2, 2018	334	339,500
<b>Ducommun Incorporated</b>		
Term Loan, 5.50%, Maturing June 28, 2017	492	497,076
<b>Hamilton Sundstrand Industrial</b>		
Term Loan, 5.00%, Maturing December 13, 2019	2,300	2,323,205
<b>IAP Worldwide Services, Inc.</b>		
Term Loan, 10.00%, Maturing December 31, 2015	944	717,654
<b>Sequa Corporation</b>		
Term Loan, 5.25%, Maturing May 29, 2017	3,850	3,882,082
<b>TASC, Inc.</b>		
Term Loan, 4.50%, Maturing December 18, 2015	1,524	1,525,236
<b>Transdigm, Inc.</b>		
Term Loan, 4.00%, Maturing February 14, 2017	867	873,592
<b>Wyle Services Corporation</b>		
Term Loan, 5.00%, Maturing March 27, 2017	833	837,784
		<b>\$ 14,763,108</b>
<b>Air Transport 0.1%</b>		
<b>Evergreen International Aviation, Inc.</b>		
Term Loan, 11.50%, Maturing June 30, 2015	897	\$ 878,953
<b>Orbitz Worldwide Inc.</b>		
Term Loan, 3.21%, Maturing July 25, 2014	1,654	1,594,334
		<b>\$ 2,473,287</b>
<b>Automotive 2.6%</b>		
<b>Allison Transmission, Inc.</b>		
Term Loan, 2.71%, Maturing August 7, 2014	1,522	\$ 1,531,880
Term Loan, 4.25%, Maturing August 23, 2019	4,430	4,480,301
<b>Autoparts Holdings Limited</b>		
Term Loan, 6.50%, Maturing July 28, 2017	990	993,069
<b>Chrysler Group LLC</b>		
Term Loan, 6.00%, Maturing May 24, 2017	7,887	8,071,403

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**Delphi Corporation**

Term Loan, 3.50%, Maturing March 31, 2017	1,994	2,006,235
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**Federal-Mogul Corporation**

Term Loan, 2.15%, Maturing December 29, 2014	3,989	3,672,184
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Term Loan, 2.15%, Maturing December 28, 2015	3,544	3,262,751
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Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Goodyear Tire &amp; Rubber Company (The)</b>		
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	6,775	\$ 6,832,588
<b>HHI Holdings LLC</b>		
Term Loan, 6.00%, Maturing October 3, 2018	4,250	4,313,750
<b>Metaldyne Company LLC</b>		
Term Loan, 6.00%, Maturing December 18, 2018	1,525	1,540,250
<b>SRAM, LLC</b>		
Term Loan, 4.78%, Maturing June 7, 2018	3,130	3,145,176
<b>Tomkins LLC</b>		
Term Loan, 4.25%, Maturing September 29, 2016	3,880	3,911,647
<b>TriMas Corporation</b>		
Term Loan, 3.75%, Maturing October 10, 2019	923	927,301
<b>Veyance Technologies, Inc.</b>		
Term Loan, 2.47%, Maturing July 31, 2014	291	288,372
Term Loan, 2.47%, Maturing July 31, 2014	2,029	2,013,289
Term Loan, 5.50%, Maturing July 31, 2014	347	347,809
Term Loan - Second Lien, 5.96%, Maturing July 31, 2015	4,100	3,956,500
		<b>\$ 51,294,505</b>
<b>Beverage and Tobacco 0.0%</b>		
<b>Maine Beverage Company</b>		
Term Loan, 2.11%, Maturing March 31, 2013	37	\$ 37,350
		<b>\$ 37,350</b>
<b>Building and Development 0.2%</b>		
<b>Preferred Proppants, LLC</b>		
Term Loan, 7.50%, Maturing December 15, 2016	718	\$ 667,507
<b>RE/MAX International, Inc.</b>		
Term Loan, 5.50%, Maturing April 15, 2016	2,084	2,088,918
<b>Realogy Corporation</b>		
Term Loan, 3.42%, Maturing October 10, 2013	90	90,160
<b>Summit Materials Companies I, LLC</b>		
Term Loan, 6.00%, Maturing January 30, 2019	496	501,058
		<b>\$ 3,347,643</b>
<b>Business Equipment and Services 4.9%</b>		
<b>ACCO Brands Corporation</b>		
Term Loan, 4.25%, Maturing April 30, 2019	1,089	\$ 1,099,378
<b>Acosta, Inc.</b>		
Term Loan, 5.00%, Maturing March 2, 2018	3,884	3,922,657
<b>Advantage Sales &amp; Marketing, Inc.</b>		
Term Loan, 5.25%, Maturing December 18, 2017	3,099	3,129,400
<b>Affinion Group, Inc.</b>		
Term Loan, 6.50%, Maturing October 9, 2016	5,477	5,024,441
<b>Allied Security Holdings, LLC</b>		
Term Loan, 5.25%, Maturing February 3, 2017	1,538	1,541,693
<b>Altegrity, Inc.</b>		
Term Loan, 2.96%, Maturing February 21, 2015	2,556	2,380,487
<b>Altisource Solutions S.a.r.l.</b>		
Term Loan, 5.75%, Maturing November 27, 2019	900	904,500
<b>Audio Visual Services Group, Inc.</b>		
Term Loan, 6.75%, Maturing November 9, 2018	1,222	1,203,608



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>BAR/BRI Review Courses, Inc.</b>		
Term Loan, 6.00%, Maturing June 16, 2017	675	\$ 676,063
<b>Brand Energy &amp; Infrastructure Services, Inc.</b>		
Term Loan, 5.76%, Maturing October 16, 2016	174	172,509
Term Loan, 6.25%, Maturing October 16, 2018	724	716,526
<b>Brickman Group Holdings Inc.</b>		
Term Loan, 5.50%, Maturing October 14, 2016	1,569	1,596,235
<b>Brock Holdings III, Inc.</b>		
Term Loan, 6.00%, Maturing March 16, 2017	1,008	1,014,005
<b>Catalina Marketing Corporation</b>		
Term Loan, 2.96%, Maturing October 1, 2014	1,948	1,954,040
<b>ClientLogic Corporation</b>		
Term Loan, 7.10%, Maturing January 30, 2017	1,171	1,144,746
<b>Corporate Executive Board Company, The</b>		
Term Loan, 5.00%, Maturing July 2, 2019	550	553,781
<b>CPM Acquisition Corp.</b>		
Term Loan, 6.25%, Maturing August 29, 2017	524	528,270
<b>Education Management LLC</b>		
Term Loan, 8.25%, Maturing March 29, 2018	2,108	1,763,477
<b>EIG Investors Corp.</b>		
Term Loan, 6.25%, Maturing November 8, 2019	3,175	3,182,938
Term Loan - Second Lien, 10.25%, Maturing May 8, 2020	575	574,281
<b>Expert Global Solutions, Inc.</b>		
Term Loan, 8.00%, Maturing April 3, 2018	1,981	1,991,841
<b>Genesys Telecom Holdings, U.S., Inc.</b>		
Term Loan, 6.75%, Maturing January 31, 2019	645	653,996
<b>Genpact International, Inc.</b>		
Term Loan, 4.25%, Maturing August 30, 2019	2,693	2,723,549
<b>Go Daddy Operating Company, LLC</b>		
Term Loan, 5.50%, Maturing December 17, 2018	3,788	3,799,403
<b>IG Investment Holdings, LLC</b>		
Term Loan, 6.00%, Maturing October 31, 2019	850	852,125
<b>IMS Health Incorporated</b>		
Term Loan, 4.50%, Maturing August 25, 2017	773	779,125
<b>KAR Auction Services, Inc.</b>		
Term Loan, 5.00%, Maturing May 19, 2017	3,054	3,085,943
<b>Kronos Incorporated</b>		
Term Loan, 5.50%, Maturing October 25, 2019	3,725	3,769,234
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020	2,000	2,010,000
<b>Meritas LLC</b>		
Term Loan, 7.50%, Maturing July 28, 2017	713	714,933
<b>Mitchell International, Inc.</b>		
Term Loan - Second Lien, 5.56%, Maturing March 30, 2015	2,500	2,468,750
<b>Monitronics International Inc.</b>		
Term Loan, 5.50%, Maturing March 23, 2018	1,392	1,407,657
<b>National CineMedia, LLC</b>		
Term Loan, 3.47%, Maturing November 23, 2019	575	576,917
<b>Quintiles Transnational Corp.</b>		
Term Loan, 4.50%, Maturing June 8, 2018	399	399,000
Term Loan, 4.50%, Maturing June 8, 2018	7,000	7,056,921
<b>Renaissance Learning, Inc.</b>		
Term Loan, 5.75%, Maturing November 13, 2018	1,648	1,656,617
<b>Sabre, Inc.</b>		
Term Loan, 2.21%, Maturing September 30, 2014	1,755	1,757,141





Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Sensus USA Inc.</b>		
Term Loan, 4.75%, Maturing May 9, 2017	712	\$ 715,132
<b>SunGard Data Systems, Inc.</b>		
Term Loan, 3.87%, Maturing February 26, 2016	9,552	9,617,426
Term Loan, 3.96%, Maturing February 28, 2017	314	315,909
<b>SymphonyIRI Group, Inc.</b>		
Term Loan, 5.00%, Maturing December 1, 2017	887	889,270
<b>Trans Union, LLC</b>		
Term Loan, 5.50%, Maturing February 12, 2018	2,691	2,732,867
<b>TransFirst Holdings, Inc.</b>		
Term Loan, 6.25%, Maturing December 27, 2017	1,000	1,002,500
<b>Travelport LLC</b>		
Term Loan, 4.90%, Maturing August 21, 2015	EUR 739	927,712
Term Loan, 5.06%, Maturing August 21, 2015	446	429,381
Term Loan, 5.11%, Maturing August 21, 2015	1,563	1,504,530
Term Loan, 5.11%, Maturing August 21, 2015	1,649	1,587,371
<b>U.S. Security Holdings, Inc.</b>		
Term Loan, 6.00%, Maturing July 28, 2017	129	130,554
Term Loan, 6.00%, Maturing July 28, 2017	661	667,018
<b>West Corporation</b>		
Term Loan, 5.50%, Maturing July 15, 2016	1,327	1,347,394
Term Loan, 5.50%, Maturing July 15, 2016	3,776	3,834,181
Term Loan, 5.75%, Maturing June 29, 2018	1,219	1,236,396
		<b>\$ 95,723,828</b>
<b>Cable and Satellite Television 2.1%</b>		
<b>Atlantic Broadband Finance, LLC</b>		
Term Loan, 4.50%, Maturing November 29, 2019	925	\$ 935,020
<b>Bragg Communications Incorporated</b>		
Term Loan, 4.00%, Maturing February 28, 2018	397	400,474
<b>Cequel Communications, LLC</b>		
Term Loan, 4.00%, Maturing February 14, 2019	5,484	5,517,073
<b>Charter Communications Operating, LLC</b>		
Term Loan, 4.00%, Maturing May 15, 2019	993	1,001,650
<b>Crown Media Holdings, Inc.</b>		
Term Loan, 5.75%, Maturing July 14, 2018	496	498,396
<b>CSC Holdings, Inc.</b>		
Term Loan, 1.96%, Maturing March 29, 2016	2,597	2,608,315
<b>Kabel Deutschland GmbH</b>		
Term Loan, 4.25%, Maturing February 1, 2019	1,100	1,108,021
<b>Lavena Holdings 4 GmbH</b>		
Term Loan, 2.95%, Maturing March 6, 2015	EUR 2,045	2,612,232
Term Loan, 3.32%, Maturing March 4, 2016	EUR 2,045	2,612,232
Term Loan, 7.70%, Maturing March 6, 2017 <sup>(3)</sup>	EUR 540	661,983
Term Loan - Second Lien, 4.45%, Maturing September 2, 2016	EUR 452	558,896
<b>MCC Iowa LLC</b>		
Term Loan, 1.95%, Maturing January 30, 2015	2,304	2,295,780
<b>Mediacom Broadband LLC</b>		
Term Loan, 4.50%, Maturing October 23, 2017	1,804	1,809,387
<b>Mediacom Illinois, LLC</b>		
Term Loan, 1.70%, Maturing January 30, 2015	4,548	4,502,941
Term Loan, 4.50%, Maturing October 23, 2017	999	998,750



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>P7S1 Broadcasting Holding II B.V.</b>		
Term Loan, 2.69%, Maturing July 1, 2016	EUR 1,235	\$ 1,615,492
<b>UPC Broadband Holding B.V.</b>		
Term Loan, 3.86%, Maturing December 31, 2016	EUR 4,531	5,995,782
Term Loan, 4.11%, Maturing December 29, 2017	EUR 1,962	2,604,309
<b>UPC Financing Partnership</b>		
Term Loan, 3.71%, Maturing December 30, 2016	239	238,240
Term Loan, 3.71%, Maturing December 29, 2017	1,815	1,813,845
Term Loan, 4.00%, Maturing January 29, 2021	850	849,735
<b>WaveDivision Holdings, LLC</b>		
Term Loan, 5.50%, Maturing August 9, 2019	350	354,152
		<b>\$ 41,592,705</b>
<b>Chemicals and Plastics 1.7%</b>		
<b>Ashland, Inc.</b>		
Term Loan, 3.75%, Maturing August 23, 2018	1,658	\$ 1,679,819
<b>AZ Chem US Inc.</b>		
Term Loan, 7.25%, Maturing December 22, 2017	1,080	1,099,209
<b>Celanese U.S. Holdings LLC</b>		
Term Loan, 2.86%, Maturing October 31, 2016	EUR 1,335	1,770,942
Term Loan, 3.11%, Maturing October 31, 2016	1,330	1,343,731
<b>Chemtura Corporation</b>		
Term Loan, 5.50%, Maturing August 27, 2016	275	279,583
<b>Emerald Performance Materials, LLC</b>		
Term Loan, 6.75%, Maturing May 18, 2018	746	751,847
<b>General Chemical Corporation</b>		
Term Loan, 5.00%, Maturing October 6, 2015	584	587,924
<b>Harko C.V.</b>		
Term Loan, 5.75%, Maturing August 2, 2017	543	549,235
<b>Huntsman International, LLC</b>		
Term Loan, 2.76%, Maturing April 19, 2017	2,123	2,125,616
<b>Ineos US Finance LLC</b>		
Term Loan, 6.50%, Maturing May 4, 2018	6,605	6,686,633
<b>MacDermid, Inc.</b>		
Term Loan, 2.31%, Maturing April 11, 2014	EUR 726	956,135
<b>Momentive Specialty Chemicals Inc.</b>		
Term Loan, 4.00%, Maturing May 5, 2015	843	845,372
Term Loan, 4.06%, Maturing May 5, 2015	382	383,021
Term Loan, 4.13%, Maturing May 5, 2015	2,233	2,228,006
<b>OEP Pearl Dutch Acquisition B.V.</b>		
Term Loan, 6.50%, Maturing March 30, 2018	100	101,747
<b>PQ Corporation</b>		
Term Loan, 5.25%, Maturing May 8, 2017	2,300	2,314,950
<b>Schoeller Arca Systems Holding B.V.</b>		
Term Loan, 4.69%, Maturing November 16, 2015	EUR 289	267,068
Term Loan, 4.69%, Maturing November 16, 2015	EUR 824	761,459
Term Loan, 4.69%, Maturing November 16, 2015	EUR 887	819,404
<b>Sonneborn LLC</b>		
Term Loan, 6.50%, Maturing March 30, 2018	569	576,565
<b>Taminco Global Chemical Corporation</b>		
Term Loan, 5.25%, Maturing February 15, 2019	397	401,136
<b>Trinseo Materials Operating S.C.A.</b>		
Term Loan, 8.00%, Maturing August 2, 2017	1,659	1,626,707



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Tronox Pigments (Netherlands) B.V.</b>		
Term Loan, 4.25%, Maturing February 8, 2018	181	\$ 183,101
Term Loan, 4.25%, Maturing February 8, 2018	665	671,994
<b>Univar Inc.</b>		
Term Loan, 5.00%, Maturing June 30, 2017	3,958	3,956,982
		<b>\$ 32,968,186</b>
<b>Clothing/Textiles 0.1%</b>		
<b>Ascena Retail Group, Inc.</b>		
Term Loan, 4.75%, Maturing June 14, 2018	884	\$ 892,582
<b>Phillips-Van Heusen Corp.</b>		
Term Loan, 3.50%, Maturing May 6, 2016	634	636,675
<b>Wolverine Worldwide, Inc.</b>		
Term Loan, 4.00%, Maturing July 31, 2019	533	536,588
		<b>\$ 2,065,845</b>
<b>Conglomerates 0.9%</b>		
<b>Jarden Corporation</b>		
Term Loan, 3.21%, Maturing March 30, 2018	840	\$ 845,778
<b>Jason Incorporated</b>		
Term Loan, 8.25%, Maturing September 21, 2014	243	243,778
Term Loan, 7.75%, Maturing September 22, 2014	222	222,491
Term Loan, 8.25%, Maturing September 22, 2014	98	98,464
<b>Rexnord Corporation</b>		
Term Loan, 4.50%, Maturing April 2, 2018	4,381	4,426,012
<b>RGIS Services, LLC</b>		
Term Loan, 4.56%, Maturing October 18, 2016	1,979	1,994,180
Term Loan, 5.50%, Maturing October 18, 2017	1,464	1,478,577
<b>Rocket Software, Inc.</b>		
Term Loan, 5.75%, Maturing February 8, 2018	446	447,171
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	1,500	1,502,813
<b>Spectrum Brands, Inc.</b>		
Term Loan, 4.50%, Maturing December 17, 2019	3,600	3,635,719
<b>Walter Energy, Inc.</b>		
Term Loan, 5.75%, Maturing April 2, 2018	2,618	2,642,692
		<b>\$ 17,537,675</b>
<b>Containers and Glass Products 0.7%</b>		
<b>Berry Plastics Holding Corporation</b>		
Term Loan, 2.21%, Maturing April 3, 2015	5,415	\$ 5,396,458
<b>BWAY Corporation</b>		
Term Loan, 4.50%, Maturing August 7, 2017	2,275	2,289,692
<b>Pelican Products, Inc.</b>		
Term Loan, 7.00%, Maturing July 11, 2018	498	490,037
<b>Reynolds Group Holdings Inc.</b>		
Term Loan, 4.75%, Maturing September 28, 2018	5,162	5,232,747
<b>Sealed Air Corp.</b>		
Term Loan, 4.00%, Maturing October 3, 2018	568	576,744
<b>TricorBraun, Inc.</b>		
Term Loan, 5.50%, Maturing May 3, 2018	673	678,643
		<b>\$ 14,664,321</b>



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Cosmetics/Toiletries 0.3%</b>		
<b>Bausch &amp; Lomb, Inc.</b>		
Term Loan, 5.25%, Maturing May 17, 2019	3,159	\$ 3,191,844
<b>Huish Detergents, Inc.</b>		
Term Loan, 2.22%, Maturing April 25, 2014	1,205	1,186,802
<b>KIK Custom Products, Inc.</b>		
Term Loan - Second Lien, 5.31%, Maturing November 28, 2014	1,900	1,520,000
<b>Prestige Brands, Inc.</b>		
Term Loan, 5.25%, Maturing January 31, 2019	368	372,825
		<b>\$ 6,271,471</b>
<b>Drugs 0.5%</b>		
<b>Aptalis Pharma, Inc.</b>		
Term Loan, 5.50%, Maturing February 10, 2017	993	\$ 999,944
Term Loan, 5.50%, Maturing February 10, 2017	1,737	1,748,931
<b>Par Pharmaceutical Companies, Inc.</b>		
Term Loan, 5.00%, Maturing September 30, 2019	1,272	1,273,534
<b>Warner Chilcott Company, LLC</b>		
Term Loan, 3.75%, Maturing March 17, 2016	652	658,520
Term Loan, 4.25%, Maturing March 15, 2018	980	987,638
<b>Warner Chilcott Corporation</b>		
Term Loan, 4.25%, Maturing March 15, 2018	745	750,152
Term Loan, 4.25%, Maturing March 15, 2018	1,960	1,975,275
<b>WC Luxco S.a.r.l.</b>		
Term Loan, 4.25%, Maturing March 15, 2018	1,348	1,358,002
		<b>\$ 9,751,996</b>
<b>Ecological Services and Equipment 0.2%</b>		
<b>ADS Waste Holdings, Inc.</b>		
Term Loan, 5.25%, Maturing October 9, 2019	3,625	\$ 3,674,844
<b>Envirotest Systems Holding Corp.</b>		
Term Loan - Second Lien, 15.50%, Maturing March 31, 2017 <sup>(4)</sup>	68	69,804
<b>Progressive Waste Solutions Ltd.</b>		
Term Loan, 3.50%, Maturing October 24, 2019	574	579,298
<b>Viking Consortium Borrower Limited</b>		
Term Loan - Second Lien, 6.68%, Maturing March 31, 2016 <sup>(3)</sup>	GBP 532	231,334
		<b>\$ 4,555,280</b>
<b>Electronics/Electrical 4.0%</b>		
<b>Aeroflex Incorporated</b>		
Term Loan, 5.75%, Maturing May 9, 2018	1,445	\$ 1,461,105
<b>Aspect Software, Inc.</b>		
Term Loan, 7.00%, Maturing May 6, 2016	2,503	2,527,736
<b>Attachmate Corporation</b>		
Term Loan, 7.25%, Maturing November 22, 2017	3,176	3,211,414
<b>Cinedigm Digital Funding I, LLC</b>		
Term Loan, 5.25%, Maturing April 29, 2016	505	506,730
<b>CommScope, Inc.</b>		
Term Loan, 4.25%, Maturing January 12, 2018	3,258	3,284,357
<b>CompuCom Systems, Inc.</b>		
Term Loan, 6.50%, Maturing October 2, 2018	875	880,469





Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Dealer Computer Services, Inc.</b>		
Term Loan, 3.75%, Maturing April 20, 2018	1,416	\$ 1,425,879
<b>DG FastChannel, Inc.</b>		
Term Loan, 5.75%, Maturing July 26, 2018	1,634	1,552,741
<b>Eagle Parent, Inc.</b>		
Term Loan, 5.00%, Maturing May 16, 2018	2,758	2,782,132
<b>Edwards (Cayman Islands II) Limited</b>		
Term Loan, 5.50%, Maturing May 31, 2016	1,966	1,970,467
<b>Freescale Semiconductor, Inc.</b>		
Term Loan, 4.46%, Maturing December 1, 2016	4,321	4,249,042
<b>Hyland Software, Inc.</b>		
Term Loan, 5.50%, Maturing October 25, 2019	375	376,582
<b>InfoGroup Inc.</b>		
Term Loan, 5.75%, Maturing May 25, 2018	768	697,729
<b>Infor (US), Inc.</b>		
Term Loan, 5.25%, Maturing April 5, 2018	7,693	7,778,000
<b>Magic Newco LLC</b>		
Term Loan, 7.25%, Maturing December 12, 2018	2,045	2,064,301
<b>Microsemi Corporation</b>		
Term Loan, 4.00%, Maturing February 2, 2018	1,549	1,563,389
<b>NeuStar, Inc.</b>		
Term Loan, 5.00%, Maturing November 8, 2018	1,012	1,019,463
<b>NXP B.V.</b>		
Term Loan, 4.50%, Maturing March 3, 2017	2,530	2,555,632
Term Loan, 5.50%, Maturing March 3, 2017	1,086	1,109,842
Term Loan, 5.25%, Maturing March 19, 2019	1,662	1,679,408
Term Loan, 4.75%, Maturing January 11, 2020	2,075	2,087,321
<b>Open Solutions, Inc.</b>		
Term Loan, 2.44%, Maturing January 23, 2014	2,310	2,196,964
<b>Rovi Solutions Corporation</b>		
Term Loan, 4.00%, Maturing March 29, 2019	844	834,134
<b>RP Crown Parent, LLC</b>		
Term Loan, 6.75%, Maturing December 14, 2018	3,100	3,100,555
Term Loan - Second Lien, Maturing December 20, 2019 <sup>(5)</sup>	675	683,156
<b>SafeNet Inc.</b>		
Term Loan, 2.71%, Maturing April 12, 2014	241	240,857
<b>Semtech Corporation</b>		
Term Loan, 4.25%, Maturing March 20, 2017	423	427,368
<b>Sensata Technologies Finance Company, LLC</b>		
Term Loan, 3.75%, Maturing May 11, 2018	4,718	4,749,044
<b>Serena Software, Inc.</b>		
Term Loan, 4.21%, Maturing March 10, 2016	3,206	3,216,787
Term Loan, 5.00%, Maturing March 10, 2016	350	353,062
<b>Shield Finance Co. S.A.R.L.</b>		
Term Loan, 6.50%, Maturing May 10, 2019	3,045	3,052,362
<b>Sirius Computer Solutions, Inc.</b>		
Term Loan, 8.00%, Maturing November 30, 2018	711	717,724
<b>SkillSoft Corporation</b>		
Term Loan, 5.00%, Maturing May 26, 2017	1,244	1,256,546
<b>Sophia, L.P.</b>		
Term Loan, 6.25%, Maturing July 19, 2018	1,405	1,425,168
<b>Spansion LLC</b>		
Term Loan, 5.25%, Maturing December 11, 2018	898	906,108



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>SS&amp;C Technologies Inc.</b>		
Term Loan, 5.00%, Maturing June 7, 2019	135	\$ 135,800
Term Loan, 5.00%, Maturing June 7, 2019	1,303	1,318,026
<b>SumTotal Systems, Inc.</b>		
Term Loan, 6.25%, Maturing November 16, 2018	1,425	1,417,875
<b>VeriFone Inc.</b>		
Term Loan, 4.25%, Maturing December 28, 2018	225	225,355
<b>Vertafore, Inc.</b>		
Term Loan, 5.25%, Maturing July 29, 2016	2,036	2,061,473
<b>Wall Street Systems, Inc.</b>		
Term Loan, 5.75%, Maturing October 24, 2019	1,800	1,809,000
Term Loan - Second Lien, 9.25%, Maturing April 24, 2020	500	502,500
<b>Web.com Group, Inc.</b>		
Term Loan, 5.50%, Maturing October 27, 2017	3,607	3,641,276
		<b>\$ 79,054,879</b>
<b>Equipment Leasing 0.3%</b>		
<b>BakerCorp International, Inc.</b>		
Term Loan, 5.00%, Maturing June 1, 2018	889	\$ 895,786
<b>Delos Aircraft Inc.</b>		
Term Loan, 4.75%, Maturing April 12, 2016	1,300	1,316,250
<b>Flying Fortress Inc.</b>		
Term Loan, 5.00%, Maturing June 30, 2017	3,475	3,501,063
		<b>\$ 5,713,099</b>
<b>Financial Intermediaries 1.8%</b>		
<b>American Capital Holdings, Inc.</b>		
Term Loan, 5.50%, Maturing August 22, 2016	875	\$ 890,313
<b>Asset Acceptance Capital Corp.</b>		
Term Loan, 8.75%, Maturing November 14, 2017	1,306	1,320,913
<b>CB Richard Ellis Services, Inc.</b>		
Term Loan, 3.46%, Maturing March 5, 2018	646	648,301
Term Loan, 3.71%, Maturing September 4, 2019	610	611,521
<b>Citco Funding LLC</b>		
Term Loan, 5.50%, Maturing June 29, 2018	2,760	2,791,524
<b>Clipper Acquisitions Corp.</b>		
Term Loan, Maturing December 20, 2019 <sup>(5)</sup>	650	651,625
<b>First Data Corporation</b>		
Term Loan, 2.96%, Maturing September 24, 2014	44	44,418
Term Loan, 2.96%, Maturing September 24, 2014	104	104,273
Term Loan, 2.96%, Maturing September 24, 2014	118	117,917
Term Loan, 5.21%, Maturing March 24, 2017	1,000	985,391
Term Loan, 5.21%, Maturing September 24, 2018	3,350	3,293,469
<b>Grosvenor Capital Management Holdings, LLP</b>		
Term Loan, 4.25%, Maturing December 5, 2016	596	586,496
<b>Hamilton Lane Advisors, LLC</b>		
Term Loan, 6.50%, Maturing February 23, 2018	746	745,938
<b>Harbourvest Partners, LLC</b>		
Term Loan, 4.75%, Maturing November 21, 2017	1,050	1,057,875
<b>iPayment, Inc.</b>		
Term Loan, 5.75%, Maturing May 8, 2017	987	983,299
<b>LPL Holdings, Inc.</b>		
Term Loan, 2.71%, Maturing March 29, 2017	794	794,394
Term Loan, 4.00%, Maturing March 29, 2019	3,102	3,124,824



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Mercury Payment Systems Canada, LLC</b>		
Term Loan, 5.50%, Maturing July 3, 2017	1,088	\$ 1,100,429
<b>MIP Delaware, LLC</b>		
Term Loan, 5.50%, Maturing July 12, 2018	685	691,524
<b>Nuveen Investments, Inc.</b>		
Term Loan, 5.81%, Maturing May 12, 2017	3,653	3,677,908
Term Loan, 5.81%, Maturing May 13, 2017	2,542	2,555,157
Term Loan, 7.25%, Maturing May 13, 2017	550	553,300
<b>Oz Management LP</b>		
Term Loan, 1.71%, Maturing November 15, 2016	1,365	1,232,421
<b>RJO Holdings Corp.</b>		
Term Loan, 6.22%, Maturing December 10, 2015 <sup>(4)</sup>	32	26,494
Term Loan, 6.97%, Maturing December 10, 2015 <sup>(4)</sup>	1,019	774,345
<b>RPI Finance Trust</b>		
Term Loan, 3.50%, Maturing May 9, 2018	3,706	3,741,073
Term Loan, 4.00%, Maturing November 9, 2018	1,982	2,005,027
<b>Vantiv, LLC</b>		
Term Loan, 3.75%, Maturing March 27, 2019	496	497,180
<b>Walter Investment Management Corp.</b>		
Term Loan, 5.75%, Maturing November 28, 2017	494	496,527
		<b>\$ 36,103,876</b>
<b>Food Products 1.7%</b>		
<b>AdvancePierre Foods, Inc.</b>		
Term Loan, 5.75%, Maturing July 10, 2017	2,400	\$ 2,431,500
<b>Blue Buffalo Company, Ltd.</b>		
Term Loan, 6.50%, Maturing August 8, 2019	1,397	1,410,465
<b>Clearwater Seafoods Limited Partnership</b>		
Term Loan, 6.75%, Maturing June 6, 2018	1,144	1,149,256
<b>Del Monte Foods Company</b>		
Term Loan, 4.50%, Maturing March 8, 2018	5,848	5,869,147
<b>Dole Food Company Inc.</b>		
Term Loan, 5.03%, Maturing July 6, 2018	1,051	1,055,619
<b>Hearthside Food Solutions, LLC</b>		
Term Loan, 6.50%, Maturing June 7, 2018	1,272	1,268,633
<b>High Liner Foods Incorporated</b>		
Term Loan, 7.00%, Maturing December 19, 2017	1,167	1,175,013
<b>JBS USA Holdings Inc.</b>		
Term Loan, 4.25%, Maturing May 25, 2018	3,049	3,048,774
<b>Michael Foods Group, Inc.</b>		
Term Loan, 4.25%, Maturing February 23, 2018	1,366	1,376,893
<b>NBTY, Inc.</b>		
Term Loan, 4.25%, Maturing October 2, 2017	6,321	6,390,667
<b>Pinnacle Foods Finance LLC</b>		
Term Loan, 4.75%, Maturing October 17, 2018	298	300,409
Term Loan, 4.75%, Maturing October 17, 2018	6,592	6,666,033
<b>Solvest Ltd.</b>		
Term Loan, 5.02%, Maturing July 6, 2018	1,882	1,889,005
		<b>\$ 34,031,414</b>
<b>Food Service 1.8%</b>		
<b>Aramark Corporation</b>		
Term Loan, 3.46%, Maturing July 26, 2016	137	\$ 137,826



<b>Borrower/Tranche Description</b>	<b>Principal Amount*</b> (000 s omitted)	<b>Value</b>
Term Loan, 3.46%, Maturing July 26, 2016	246	\$ 247,565
Term Loan, 3.46%, Maturing July 26, 2016	3,742	3,764,396
Term Loan, 3.53%, Maturing July 26, 2016	1,696	1,706,039
Term Loan, 3.89%, Maturing July 26, 2016	GBP 950	1,523,937
<b>Brasa Holdings, Inc.</b>		
Term Loan, 7.50%, Maturing July 19, 2019	474	478,551
<b>Buffets, Inc.</b>		
Term Loan, 0.24%, Maturing April 22, 2015 <sup>(4)</sup>	134	133,878
<b>Burger King Corporation</b>		
Term Loan, 3.75%, Maturing September 27, 2019	2,643	2,664,852
<b>Centerplate, Inc.</b>		
Term Loan, 5.75%, Maturing October 15, 2018	900	907,313
<b>DineEquity, Inc.</b>		
Term Loan, 4.25%, Maturing October 19, 2017	1,674	1,690,974
<b>Dunkin Brands, Inc.</b>		
Term Loan, 4.00%, Maturing November 23, 2017	2,255	2,274,694
<b>Landry s, Inc.</b>		
Term Loan, 6.50%, Maturing April 24, 2018	1,365	1,381,746
<b>NPC International, Inc.</b>		
Term Loan, 4.50%, Maturing December 1, 2018	687	694,038
<b>OSI Restaurant Partners, LLC</b>		
Term Loan, 4.80%, Maturing October 24, 2019	2,925	2,957,602
<b>P.F. Chang s China Bistro Inc.</b>		
Term Loan, 5.25%, Maturing July 2, 2019	948	958,286
<b>Sagittarius Restaurants, LLC</b>		
Term Loan, 7.51%, Maturing May 18, 2015	451	453,395
<b>US Foods, Inc.</b>		
Term Loan, 5.75%, Maturing March 31, 2017	7,269	7,309,882
<b>Weight Watchers International, Inc.</b>		
Term Loan, 4.00%, Maturing March 15, 2019	3,350	3,377,942
<b>Wendy s International, Inc.</b>		
Term Loan, 4.75%, Maturing May 15, 2019	3,042	3,077,146
		<b>\$ 35,740,062</b>
<b>Food/Drug Retailers 1.5%</b>		
<b>Alliance Boots Holdings Limited</b>		
Term Loan, 3.09%, Maturing July 9, 2015	EUR 1,000	\$ 1,312,114
Term Loan, 3.49%, Maturing July 9, 2015	GBP 5,950	9,470,660
<b>General Nutrition Centers, Inc.</b>		
Term Loan, 3.75%, Maturing March 2, 2018	4,896	4,916,963
<b>Pantry, Inc. (The)</b>		
Term Loan, 5.75%, Maturing August 2, 2019	474	478,699
<b>Rite Aid Corporation</b>		
Term Loan, 1.97%, Maturing June 4, 2014	5,666	5,640,344
Term Loan, 4.50%, Maturing March 2, 2018	5,027	5,023,806
<b>Sprouts Farmers Markets Holdings, LLC</b>		
Term Loan, 6.00%, Maturing April 18, 2018	744	752,692
Term Loan, 6.00%, Maturing April 18, 2018	1,343	1,358,362
		<b>\$ 28,953,640</b>
<b>Health Care 5.5%</b>		
<b>Alere, Inc.</b>		
Term Loan, 4.75%, Maturing June 30, 2017	471	\$ 474,089
Term Loan, 4.75%, Maturing June 30, 2017	594	597,660
Term Loan, 4.75%, Maturing June 30, 2017	3,262	3,282,322





Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Alkermes, Inc.</b>		
Term Loan, 4.50%, Maturing September 18, 2019	748	\$ 756,853
<b>Alliance Healthcare Services, Inc.</b>		
Term Loan, 7.25%, Maturing June 1, 2016	2,029	2,005,891
<b>Ardent Medical Services, Inc.</b>		
Term Loan, 7.25%, Maturing September 15, 2015	710	711,513
<b>AssuraMed Holding, Inc.</b>		
Term Loan, 5.50%, Maturing October 24, 2019	900	909,844
<b>Biomet Inc.</b>		
Term Loan, 4.01%, Maturing July 25, 2017	3,776	3,803,839
<b>BSN Medical Acquisition Holding GmbH</b>		
Term Loan, 5.00%, Maturing October 18, 2019	625	629,688
<b>Catalent Pharma Solutions Inc.</b>		
Term Loan, 4.11%, Maturing September 15, 2016	EUR 1,890	2,512,639
Term Loan, 4.21%, Maturing September 15, 2016	1,083	1,090,708
Term Loan, 5.25%, Maturing September 15, 2017	644	651,556
<b>CHG Buyer Corporation</b>		
Term Loan, 5.00%, Maturing November 22, 2019	1,723	1,727,494
<b>Community Health Systems, Inc.</b>		
Term Loan, 3.81%, Maturing January 25, 2017	7,104	7,156,914
<b>Convatec Inc.</b>		
Term Loan, 5.00%, Maturing December 22, 2016	1,495	1,517,861
<b>CRC Health Corporation</b>		
Term Loan, 4.71%, Maturing November 16, 2015	1,160	1,136,423
<b>DaVita, Inc.</b>		
Term Loan, 4.00%, Maturing November 1, 2019	3,325	3,355,467
<b>DJO Finance LLC</b>		
Term Loan, 5.21%, Maturing November 1, 2016	1,490	1,498,449
Term Loan, 6.25%, Maturing September 15, 2017	422	425,504
<b>Drumm Investors LLC</b>		
Term Loan, 5.00%, Maturing May 4, 2018	1,969	1,856,016
<b>Emdeon, Inc.</b>		
Term Loan, 5.00%, Maturing November 2, 2018	844	853,221
<b>Emergency Medical Services Corporation</b>		
Term Loan, 5.25%, Maturing May 25, 2018	3,322	3,350,953
<b>Fresenius US Finance I Inc.</b>		
Term Loan, 3.50%, Maturing September 10, 2014	350	351,899
Term Loan, 3.50%, Maturing September 10, 2014	613	615,340
<b>Grifols Inc.</b>		
Term Loan, 4.50%, Maturing June 1, 2017	4,691	4,742,996
<b>HCA, Inc.</b>		
Term Loan, 3.56%, Maturing March 31, 2017	5,961	5,985,265
Term Loan, 3.46%, Maturing May 1, 2018	2,152	2,159,935
<b>Health Management Associates, Inc.</b>		
Term Loan, 4.50%, Maturing November 16, 2018	4,238	4,277,168
<b>Hologic Inc.</b>		
Term Loan, 4.50%, Maturing August 1, 2019	2,020	2,046,659
<b>Iasis Healthcare LLC</b>		
Term Loan, 5.00%, Maturing May 3, 2018	3,320	3,336,414
<b>inVentiv Health, Inc.</b>		
Term Loan, 6.50%, Maturing August 4, 2016	1,866	1,795,747
Term Loan, 6.75%, Maturing May 15, 2018	1,259	1,227,051



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Kindred Healthcare, Inc.</b>		
Term Loan, 5.25%, Maturing June 1, 2018	1,026	\$ 1,004,157
Term Loan, 6.00%, Maturing June 1, 2018	850	832,292
<b>Kinetic Concepts, Inc.</b>		
Term Loan, 5.50%, Maturing May 4, 2018	6,206	6,283,780
<b>LHP Hospital Group, Inc.</b>		
Term Loan, 9.00%, Maturing July 3, 2018	597	603,716
<b>MedAssets, Inc.</b>		
Term Loan, 4.00%, Maturing November 30, 2019	700	700,875
<b>Medpace, Inc.</b>		
Term Loan, 6.50%, Maturing June 16, 2017	853	819,024
<b>MMM Holdings, Inc.</b>		
Term Loan, 9.75%, Maturing October 9, 2017	767	763,270
<b>MSO of Puerto Rico, Inc.</b>		
Term Loan, 9.75%, Maturing October 26, 2017	558	555,105
<b>Multiplan, Inc.</b>		
Term Loan, 4.75%, Maturing August 26, 2017	3,125	3,148,055
<b>MX USA, Inc.</b>		
Term Loan, 6.50%, Maturing April 28, 2017	596	596,989
<b>One Call Medical, Inc.</b>		
Term Loan, 7.00%, Maturing August 16, 2019	950	954,750
<b>Onex Carestream Finance LP</b>		
Term Loan, 5.00%, Maturing February 25, 2017	2,430	2,428,840
<b>Pharmaceutical Product Development, Inc.</b>		
Term Loan, 6.25%, Maturing December 5, 2018	3,554	3,615,341
<b>Physiotherapy Associates Holdings, Inc.</b>		
Term Loan, 6.01%, Maturing April 30, 2018	323	324,386
<b>Radnet Management, Inc.</b>		
Term Loan, 5.50%, Maturing September 30, 2018	1,596	1,603,980
<b>Sage Products, Inc.</b>		
Term Loan, 5.25%, Maturing December 17, 2019	700	706,125
<b>Select Medical Corporation</b>		
Term Loan, 5.50%, Maturing June 1, 2018	3,201	3,219,923
<b>Sheridan Holdings, Inc.</b>		
Term Loan, 6.00%, Maturing June 29, 2018	622	630,814
<b>TriZetto Group, Inc. (The)</b>		
Term Loan, 4.75%, Maturing May 2, 2018	1,551	1,547,109
<b>Truven Health Analytics Inc.</b>		
Term Loan, 5.75%, Maturing June 1, 2019	1,820	1,826,115
<b>Universal Health Services, Inc.</b>		
Term Loan, 3.75%, Maturing November 15, 2016	507	509,986
<b>Valeant Pharmaceuticals International, Inc.</b>		
Term Loan, 4.25%, Maturing February 13, 2019	1,893	1,906,093
Term Loan, 4.25%, Maturing December 11, 2019	3,150	3,175,200
<b>Vanguard Health Holding Company II, LLC</b>		
Term Loan, 5.00%, Maturing January 29, 2016	1,222	1,234,376
<b>VWR Funding, Inc.</b>		
Term Loan, 2.71%, Maturing June 30, 2014	1,122	1,123,683
Term Loan, 4.46%, Maturing April 3, 2017	2,119	2,131,149
		<b>\$ 109,088,511</b>



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Home Furnishings 0.3%</b>		
<b>Oreck Corporation</b>		
Term Loan - Second Lien, 3.81%, Maturing March 19, 2016 <sup>(4)</sup>	527	\$ 478,760
<b>Serta Simmons Holdings, LLC</b>		
Term Loan, 5.00%, Maturing October 1, 2019	3,775	3,785,747
<b>Sofia III S.a.r.l.</b>		
Term Loan, 2.61%, Maturing June 24, 2016	EUR 374	446,501
<b>Tempur-Pedic International Inc.</b>		
Term Loan, Maturing December 12, 2019 <sup>(5)</sup>	2,050	2,078,614
		<b>\$ 6,789,622</b>
<b>Industrial Equipment 0.6%</b>		
<b>Alliance Laundry Systems LLC</b>		
Term Loan, 5.50%, Maturing December 10, 2018	425	\$ 429,781
<b>Colfax Corporation</b>		
Term Loan, 4.50%, Maturing January 11, 2019	1,337	1,350,492
<b>Generac Power Systems, Inc.</b>		
Term Loan, 6.25%, Maturing May 30, 2018	1,646	1,688,393
<b>Grede LLC</b>		
Term Loan, 7.00%, Maturing April 3, 2017	1,066	1,071,330
<b>Husky Injection Molding Systems Ltd.</b>		
Term Loan, 5.75%, Maturing June 29, 2018	2,931	2,975,029
<b>Kion Group GMBH</b>		
Term Loan, 3.36%, Maturing December 23, 2014 <sup>(3)</sup>	EUR 610	800,655
Term Loan, 3.46%, Maturing December 23, 2014 <sup>(3)</sup>	123	122,131
Term Loan, 3.96%, Maturing December 23, 2015 <sup>(3)</sup>	261	259,616
Term Loan, 3.86%, Maturing December 29, 2015 <sup>(3)</sup>	EUR 1,317	1,727,507
<b>Manitowoc Company, Inc. (The)</b>		
Term Loan, 4.25%, Maturing November 13, 2017	147	148,097
<b>Tank Holding Corp.</b>		
Term Loan, 5.50%, Maturing July 9, 2019	1,050	1,057,435
<b>Unifrax Corporation</b>		
Term Loan, 6.50%, Maturing November 28, 2018	1,092	1,104,724
		<b>\$ 12,735,190</b>
<b>Insurance 1.5%</b>		
<b>Alliant Holdings I, Inc.</b>		
Term Loan, 5.00%, Maturing December 20, 2019	2,300	\$ 2,306,440
<b>AmWINS Group, Inc.</b>		
Term Loan, 5.75%, Maturing June 6, 2019	1,045	1,051,280
Term Loan - Second Lien, 9.25%, Maturing December 6, 2019	3,475	3,518,437
<b>Applied Systems, Inc.</b>		
Term Loan, 5.50%, Maturing December 8, 2016	620	626,516
Term Loan, 5.50%, Maturing December 8, 2016	947	955,715
<b>Asurion LLC</b>		
Term Loan, 5.50%, Maturing May 24, 2018	9,474	9,582,525
Term Loan - Second Lien, 9.00%, Maturing May 24, 2019	524	540,912
<b>CCC Information Services, Inc.</b>		
Term Loan, Maturing December 25, 2019 <sup>(5)</sup>	350	351,896
<b>CNO Financial Group, Inc.</b>		
Term Loan, 4.25%, Maturing September 28, 2016	1,069	1,077,425
Term Loan, 5.00%, Maturing September 20, 2018	2,874	2,899,630



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Compass Investors Inc.</b>		
Term Loan, 5.50%, Maturing December 27, 2019	2,500	\$ 2,497,917
<b>Cunningham Lindsey U.S. Inc.</b>		
Term Loan, 5.00%, Maturing October 29, 2019	1,725	1,742,250
<b>Hub International Limited</b>		
Term Loan, 4.71%, Maturing June 13, 2017	1,135	1,147,935
<b>Sedgwick CMS Holdings, Inc.</b>		
Term Loan, 5.00%, Maturing December 30, 2016	657	658,222
		<b>\$ 28,957,100</b>
<b>Leisure Goods/Activities/Movies 1.9%</b>		
<b>Alpha D2 Limited</b>		
Term Loan, 6.00%, Maturing April 30, 2019	2,084	\$ 2,118,146
<b>AMC Entertainment, Inc.</b>		
Term Loan, 4.25%, Maturing December 15, 2016	1,641	1,652,800
Term Loan, 4.75%, Maturing February 22, 2018	1,015	1,024,351
<b>Bombardier Recreational Products, Inc.</b>		
Term Loan, 4.51%, Maturing June 28, 2016	2,825	2,853,026
Term Loan, Maturing June 28, 2016 <sup>(5)</sup>	525	530,250
<b>Bright Horizons Family Solutions, Inc.</b>		
Term Loan, 4.22%, Maturing May 28, 2015	237	237,655
<b>Cedar Fair, L.P.</b>		
Term Loan, 4.00%, Maturing December 15, 2017	2,360	2,385,379
<b>ClubCorp Club Operations, Inc.</b>		
Term Loan, 5.00%, Maturing November 30, 2016	1,975	2,004,433
<b>Equinox Fitness Clubs</b>		
Term Loan, Maturing November 16, 2019 <sup>(5)</sup>	1,350	1,363,500
<b>Live Nation Entertainment, Inc.</b>		
Term Loan, 4.50%, Maturing November 7, 2016	5,608	5,643,093
<b>Regal Cinemas, Inc.</b>		
Term Loan, 3.24%, Maturing August 23, 2017	3,920	3,941,000
<b>Revolution Studios Distribution Company, LLC</b>		
Term Loan, 3.97%, Maturing December 21, 2014 <sup>(4)</sup>	1,245	1,024,875
Term Loan - Second Lien, 7.22%, Maturing June 21, 2015 <sup>(4)</sup>	2,050	1,091,625
<b>SeaWorld Parks &amp; Entertainment, Inc.</b>		
Term Loan, 2.95%, Maturing February 17, 2016	936	938,501
Term Loan, 4.00%, Maturing August 17, 2017	1,526	1,539,358
<b>Six Flags Theme Parks, Inc.</b>		
Term Loan, 4.00%, Maturing December 20, 2018	3,182	3,201,891
<b>Town Sports International Inc.</b>		
Term Loan, 5.75%, Maturing May 11, 2018	2,416	2,444,605
<b>WGM Acquisition Corp.</b>		
Term Loan, 5.25%, Maturing November 1, 2018	600	607,750
<b>Zuffa LLC</b>		
Term Loan, 2.25%, Maturing June 19, 2015	1,439	1,427,094
Term Loan, 7.50%, Maturing June 19, 2015	1,489	1,503,457
		<b>\$ 37,532,789</b>
<b>Lodging and Casinos 1.0%</b>		
<b>Affinity Gaming, LLC</b>		
Term Loan, 5.50%, Maturing November 9, 2017	1,687	\$ 1,704,122
<b>Ameristar Casinos, Inc.</b>		
Term Loan, 4.00%, Maturing April 16, 2018	980	988,862





Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Caesars Entertainment Operating Company</b>		
Term Loan, 5.46%, Maturing January 26, 2018	3,683	\$ 3,299,435
<b>Gala Group LTD</b>		
Term Loan, 5.50%, Maturing May 30, 2018	GBP 2,775	4,333,169
<b>Isle of Capri Casinos, Inc.</b>		
Term Loan, 4.75%, Maturing March 24, 2017	860	871,687
<b>Las Vegas Sands LLC</b>		
Term Loan, 2.76%, Maturing November 23, 2016	612	613,896
Term Loan, 2.76%, Maturing November 23, 2016	2,244	2,251,368
<b>LodgeNet Entertainment Corporation</b>		
Term Loan, 8.50%, Maturing April 4, 2014	529	377,286
<b>MGM Resorts International</b>		
Term Loan, 4.25%, Maturing December 20, 2019	3,000	3,036,564
<b>Penn National Gaming, Inc.</b>		
Term Loan, 3.75%, Maturing July 16, 2018	1,083	1,088,970
<b>Pinnacle Entertainment, Inc.</b>		
Term Loan, 4.00%, Maturing March 19, 2019	596	600,711
<b>Tropicana Entertainment Inc.</b>		
Term Loan, 7.50%, Maturing March 16, 2018	149	151,108
		<b>\$ 19,317,178</b>
<b>Nonferrous Metals/Minerals 0.7%</b>		
<b>Arch Coal Inc.</b>		
Term Loan, 5.75%, Maturing May 16, 2018	3,086	\$ 3,125,063
<b>Fairmount Minerals LTD</b>		
Term Loan, 5.25%, Maturing March 15, 2017	3,442	3,436,092
<b>Noranda Aluminum Acquisition Corporation</b>		
Term Loan, 5.75%, Maturing February 24, 2019	1,042	1,050,592
<b>Novelis, Inc.</b>		
Term Loan, 4.00%, Maturing March 10, 2017	691	697,990
Term Loan, 4.00%, Maturing March 10, 2017	2,058	2,078,070
<b>Oxbow Carbon and Mineral Holdings LLC</b>		
Term Loan, 3.71%, Maturing May 8, 2016	1,329	1,334,373
<b>United Distribution Group, Inc.</b>		
Term Loan, 7.50%, Maturing October 9, 2018	1,250	1,206,250
Term Loan - Second Lien, 12.50%, Maturing April 12, 2019	500	477,500
		<b>\$ 13,405,930</b>
<b>Oil and Gas 1.3%</b>		
<b>Citgo Petroleum Corporation</b>		
Term Loan, 8.00%, Maturing June 24, 2015	455	\$ 459,626
Term Loan, 9.00%, Maturing June 23, 2017	427	434,521
<b>Crestwood Holdings LLC</b>		
Term Loan, 9.75%, Maturing March 26, 2018	1,126	1,145,009
<b>Energy Transfer Equity, L.P.</b>		
Term Loan, 3.75%, Maturing March 24, 2017	2,725	2,750,334
<b>Frac Tech International LLC</b>		
Term Loan, 8.50%, Maturing May 6, 2016	1,579	1,317,238
<b>Gibson Energy ULC</b>		
Term Loan, 4.75%, Maturing June 15, 2018	2,456	2,487,526
<b>MEG Energy Corp.</b>		
Term Loan, 4.00%, Maturing March 16, 2018	1,136	1,147,158



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Obsidian Holdings LLC</b>		
Term Loan, 6.75%, Maturing November 2, 2015	1,770	\$ 1,772,363
<b>Obsidian Natural Gas Trust</b>		
Term Loan, 7.00%, Maturing November 2, 2015	2,243	2,253,939
<b>Plains Exploration &amp; Production</b>		
Term Loan, 4.00%, Maturing November 30, 2019	2,150	2,159,853
<b>Samson Investment Company</b>		
Term Loan - Second Lien, 6.00%, Maturing September 25, 2018	900	909,563
<b>Sheridan Production Partners I, LLC</b>		
Term Loan, 5.00%, Maturing September 14, 2019	2,178	2,207,679
Term Loan, 5.00%, Maturing September 25, 2019	176	178,682
Term Loan, 5.00%, Maturing September 25, 2019	289	292,536
<b>Tallgrass Operations, LLC</b>		
Term Loan, 5.25%, Maturing November 13, 2018	2,375	2,404,688
<b>Tervita Corporation</b>		
Term Loan, 3.21%, Maturing November 14, 2014	3,071	3,028,622
Term Loan, 6.50%, Maturing November 14, 2014	546	546,330
		<b>\$ 25,495,667</b>
<b>Publishing 1.8%</b>		
<b>Ascend Learning, Inc.</b>		
Term Loan, 6.50%, Maturing May 23, 2017	2,035	\$ 2,041,666
<b>Aster Zweite Beteiligungs GmbH</b>		
Term Loan, 5.95%, Maturing December 31, 2014	EUR 429	554,080
Term Loan, 5.95%, Maturing December 31, 2014	EUR 479	619,309
Term Loan, 5.97%, Maturing December 31, 2014	243	238,516
Term Loan, 5.97%, Maturing December 31, 2014	655	642,770
Term Loan - Second Lien, 8.20%, Maturing June 30, 2016	EUR 1,503	1,733,580
<b>Cengage Learning Acquisitions, Inc.</b>		
Term Loan, 2.72%, Maturing July 3, 2014	1,642	1,298,250
<b>GateHouse Media Operating, Inc.</b>		
Term Loan, 2.22%, Maturing August 28, 2014	2,903	1,080,210
Term Loan, 2.22%, Maturing August 28, 2014	4,122	1,533,650
Term Loan, 2.47%, Maturing August 28, 2014	958	356,435
<b>Getty Images, Inc.</b>		
Term Loan, 4.75%, Maturing October 18, 2019	9,225	9,249,502
<b>Interactive Data Corporation</b>		
Term Loan, 4.50%, Maturing February 12, 2018	3,097	3,117,268
<b>John Henry Holdings, Inc.</b>		
Term Loan, 6.00%, Maturing December 4, 2018	700	706,125
<b>Laureate Education, Inc.</b>		
Term Loan, 5.25%, Maturing June 18, 2018	6,285	6,257,114
<b>MediaNews Group</b>		
Term Loan, 8.50%, Maturing March 19, 2014	101	98,691
<b>Nelson Education Ltd.</b>		
Term Loan, 2.81%, Maturing July 3, 2014	624	496,062
<b>Nielsen Finance LLC</b>		
Term Loan, 3.46%, Maturing May 2, 2016	1,965	1,978,068
<b>Penton Media, Inc.</b>		
Term Loan, 5.00%, Maturing August 1, 2014	968	860,943
<b>Source Interlink Companies, Inc.</b>		
Term Loan, 15.00%, Maturing March 18, 2014 <sup>(3)(4)</sup>	957	408,394
Term Loan - Second Lien, 10.75%, Maturing June 18, 2013	1,108	974,811



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Star Tribune Company (The)</b>		
Term Loan, 8.00%, Maturing September 28, 2014	14	\$ 13,312
Term Loan, 8.00%, Maturing September 29, 2014	25	24,314
<b>Tribune Company</b>		
Term Loan, Maturing December 17, 2019 <sup>(5)</sup>	2,000	2,000,250
		<b>\$ 36,283,320</b>
<b>Radio and Television 1.2%</b>		
<b>Clear Channel Communications, Inc.</b>		
Term Loan, 3.86%, Maturing January 29, 2016	758	\$ 630,309
<b>Cumulus Media Holdings Inc.</b>		
Term Loan, 4.50%, Maturing September 17, 2018	4,501	4,517,824
Term Loan - Second Lien, 7.50%, Maturing September 16, 2019	1,000	1,032,500
<b>Entercom Radio, LLC</b>		
Term Loan, 5.00%, Maturing November 23, 2018	556	562,603
<b>Foxco Acquisition Sub, LLC</b>		
Term Loan, 5.50%, Maturing July 14, 2017	1,496	1,519,318
<b>Gray Television, Inc.</b>		
Term Loan, 4.75%, Maturing October 15, 2019	530	533,825
<b>LIN Television Corp.</b>		
Term Loan, 4.00%, Maturing December 21, 2018	594	598,455
<b>Local TV Finance, LLC</b>		
Term Loan, 4.22%, Maturing May 7, 2015	1,712	1,720,583
<b>Mission Broadcasting, Inc.</b>		
Term Loan, 2.91%, Maturing December 3, 2019 <sup>(6)</sup>	461	466,329
<b>Nexstar Broadcasting, Inc.</b>		
Term Loan, 4.50%, Maturing December 3, 2019	1,089	1,103,046
<b>Raycom TV Broadcasting, Inc.</b>		
Term Loan, 4.25%, Maturing May 31, 2017	911	909,986
<b>Sinclair Television Group Inc.</b>		
Term Loan, 4.00%, Maturing October 28, 2016	755	759,839
<b>Tyrol Acquisitions 2 SAS</b>		
Term Loan, 4.11%, Maturing January 29, 2016	EUR 758	912,050
Term Loan, 4.11%, Maturing January 29, 2016	EUR 758	912,050
<b>Univision Communications Inc.</b>		
Term Loan, 4.46%, Maturing March 31, 2017	5,725	5,642,505
<b>Weather Channel</b>		
Term Loan, 4.25%, Maturing February 13, 2017	1,249	1,264,118
		<b>\$ 23,085,340</b>
<b>Retailers (Except Food and Drug) 1.7%</b>		
<b>99 Cents Only Stores</b>		
Term Loan, 5.25%, Maturing January 11, 2019	2,325	\$ 2,354,684
<b>Bass Pro Group, LLC</b>		
Term Loan, 4.00%, Maturing November 30, 2019	1,575	1,578,281
<b>David s Bridal, Inc.</b>		
Term Loan, 5.00%, Maturing October 11, 2019	700	702,771
<b>Evergreen Acqco 1 LP</b>		
Term Loan, 5.00%, Maturing July 9, 2019	721	725,212
<b>FTD, Inc.</b>		
Term Loan, 4.75%, Maturing June 11, 2018	1,300	1,312,686
<b>Harbor Freight Tools USA, Inc.</b>		
Term Loan, 5.50%, Maturing November 14, 2017	1,047	1,059,595



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>J Crew Group, Inc.</b>		
Term Loan, 4.50%, Maturing March 7, 2018	2,660	\$ 2,674,090
<b>Jo-Ann Stores, Inc.</b>		
Term Loan, 4.75%, Maturing March 16, 2018	4,106	4,128,545
<b>Michaels Stores, Inc.</b>		
Term Loan, 4.81%, Maturing July 29, 2016	926	935,353
<b>National Vision, Inc.</b>		
Term Loan, 7.00%, Maturing August 2, 2018	844	856,279
<b>Neiman Marcus Group, Inc. (The)</b>		
Term Loan, 4.75%, Maturing May 16, 2018	4,325	4,338,814
<b>Ollie s Bargain Outlet, Inc.</b>		
Term Loan, 6.25%, Maturing September 27, 2019	524	527,942
<b>Pep Boys-Manny, Moe &amp; Jack (The)</b>		
Term Loan, 5.00%, Maturing October 11, 2018	500	504,167
<b>Petco Animal Supplies, Inc.</b>		
Term Loan, 4.50%, Maturing November 24, 2017	2,440	2,461,133
<b>Pilot Travel Centers LLC</b>		
Term Loan, 3.75%, Maturing March 30, 2018	1,671	1,682,391
Term Loan, 4.25%, Maturing August 7, 2019	574	578,700
<b>ServiceMaster Company</b>		
Term Loan, 4.46%, Maturing January 31, 2017	3,171	3,183,566
<b>Visant Holding Corp.</b>		
Term Loan, 5.25%, Maturing December 22, 2016	1,271	1,154,544
<b>Vivarte SA</b>		
Term Loan, 2.42%, Maturing March 9, 2015	EUR 31	33,316
Term Loan, 2.42%, Maturing March 9, 2015	EUR 122	129,561
Term Loan, 2.42%, Maturing March 9, 2015	EUR 781	832,155
Term Loan, 2.92%, Maturing March 8, 2016	EUR 31	33,316
Term Loan, 2.92%, Maturing March 8, 2016	EUR 122	129,561
Term Loan, 2.92%, Maturing March 8, 2016	EUR 781	832,155
<b>Wilton Brands LLC</b>		
Term Loan, 7.50%, Maturing August 30, 2018	667	673,228
		<b>\$ 33,422,045</b>
<b>Steel 0.7%</b>		
<b>Essar Steel Algoma, Inc.</b>		
Term Loan, 8.75%, Maturing September 19, 2014	2,344	\$ 2,338,265
<b>Firth Rixson PLC</b>		
Term Loan, 5.50%, Maturing June 30, 2017	375	378,281
<b>FMG America Finance, Inc.</b>		
Term Loan, 5.25%, Maturing October 18, 2017	6,234	6,297,205
<b>JMC Steel Group, Inc.</b>		
Term Loan, 4.75%, Maturing April 3, 2017	639	646,618
<b>Patriot Coal Corporation</b>		
Term Loan, 9.25%, Maturing October 4, 2013	875	881,562
<b>SunCoke Energy, Inc.</b>		
Term Loan, 4.00%, Maturing July 26, 2018	542	543,106
<b>Waupaca Foundry, Inc.</b>		
Term Loan, 5.75%, Maturing June 29, 2017	1,170	1,187,740
<b>WireCo WorldGroup, Inc.</b>		
Term Loan, 6.00%, Maturing February 15, 2017	698	708,724
		<b>\$ 12,981,501</b>





Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Surface Transport 0.5%</b>		
<b>Hertz Corporation (The)</b>		
Term Loan, 3.75%, Maturing March 9, 2018	1,000	\$ 1,003,125
Term Loan, 3.75%, Maturing March 9, 2018	3,291	3,293,689
Term Loan, 3.75%, Maturing March 11, 2018	2,975	2,983,368
<b>Swift Transportation Co. Inc.</b>		
Term Loan, 3.96%, Maturing December 21, 2016	1,125	1,131,469
Term Loan, 5.00%, Maturing December 21, 2017	1,734	1,753,251
		<b>\$ 10,164,902</b>
<b>Telecommunications 2.1%</b>		
<b>Cellular South, Inc.</b>		
Term Loan, 4.50%, Maturing July 27, 2017	913	\$ 920,288
<b>Cricket Communications, Inc.</b>		
Term Loan, 4.75%, Maturing October 10, 2019	525	529,266
<b>Crown Castle International Corporation</b>		
Term Loan, 4.00%, Maturing January 31, 2019	1,906	1,919,090
<b>Eircom Finco S.a.r.l.</b>		
Term Loan, 4.19%, Maturing September 30, 2017	EUR 3,077	3,272,752
<b>Intelsat Jackson Holdings Ltd.</b>		
Term Loan, 4.50%, Maturing April 2, 2018	11,168	11,271,832
<b>IPC Systems, Inc.</b>		
Term Loan, 2.77%, Maturing May 31, 2014	GBP 1,100	1,751,657
<b>Macquarie UK Broadcast Limited</b>		
Term Loan, 3.00%, Maturing December 1, 2014	GBP 1,071	1,677,442
<b>MetroPCS Wireless, Inc.</b>		
Term Loan, 4.00%, Maturing March 16, 2018	7,079	7,108,660
<b>Oberthur Technologies Holding SAS</b>		
Term Loan, 6.25%, Maturing March 30, 2019	572	568,549
<b>SBA Finance</b>		
Term Loan, 3.75%, Maturing June 29, 2018	1,010	1,013,411
Term Loan, 3.75%, Maturing September 27, 2019	475	477,969
<b>Syniverse Holdings, Inc.</b>		
Term Loan, 5.00%, Maturing April 23, 2019	1,940	1,957,227
<b>Telesat LLC</b>		
Term Loan, 4.25%, Maturing March 28, 2019	3,930	3,964,640
<b>Windstream Corporation</b>		
Term Loan, 3.09%, Maturing December 17, 2015	3,596	3,604,499
Term Loan, 4.00%, Maturing August 8, 2019	995	1,003,706
		<b>\$ 41,040,988</b>
<b>Utilities 1.2%</b>		
<b>AES Corporation</b>		
Term Loan, 4.25%, Maturing June 1, 2018	2,132	\$ 2,157,681
<b>Calpine Corporation</b>		
Term Loan, 4.50%, Maturing April 2, 2018	1,010	1,020,983
Term Loan, 4.50%, Maturing April 2, 2018	2,604	2,633,655
Term Loan, 4.50%, Maturing October 9, 2019	4,888	4,942,180
<b>Dynegy Midwest Generation LLC</b>		
Term Loan, 9.25%, Maturing August 4, 2016	475	494,704
<b>Dynegy Power, LLC</b>		
Term Loan, 9.25%, Maturing August 4, 2016	761	797,462



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Invenergy LLC</b>		
Term Loan, 9.00%, Maturing November 21, 2017	747	\$ 764,093
<b>LSP Madison Funding, LLC</b>		
Term Loan, 5.50%, Maturing June 28, 2019	1,165	1,183,906
<b>NRG Energy, Inc.</b>		
Term Loan, 4.00%, Maturing July 2, 2018	4,679	4,735,405
<b>Raven Power Finance, LLC</b>		
Term Loan, 7.25%, Maturing November 15, 2018	575	575,000
<b>Texas Competitive Electric Holdings Company, LLC</b>		
Term Loan, 4.75%, Maturing October 10, 2017	5,000	3,366,708
		<b>\$ 22,671,777</b>

**Total Senior Floating-Rate Interests  
(identified cost \$950,476,248)** **\$ 949,616,030**

**Corporate Bonds & Notes 47.2%**

Security	Principal Amount* (000 s omitted)	Value
<b>Aerospace and Defense 0.4%</b>		
<b>Huntington Ingalls Industries, Inc., Sr. Notes</b>		
7.125%, 3/15/21	2,025	\$ 2,212,313
<b>TransDigm, Inc., Sr. Sub. Notes</b>		
7.75%, 12/15/18	5,030	5,589,587
		<b>\$ 7,801,900</b>
<b>Agriculture 0.0%</b>		
<b>Cargill, Inc.</b>		
4.10%, 11/1/42 <sup>(7)</sup>	360	\$ 352,810
<b>Lorillard Tobacco Co.</b>		
7.00%, 8/4/41	500	607,582
		<b>\$ 960,392</b>
<b>Automotive 0.9%</b>		
<b>Affinia Group, Inc., Sr. Notes</b>		
10.75%, 8/15/16 <sup>(7)</sup>	2,635	\$ 2,862,269
<b>American Axle &amp; Manufacturing, Inc., Sr. Notes</b>		
9.25%, 1/15/17 <sup>(7)</sup>	1,044	1,164,060
<b>Chrysler Group, LLC</b>		
8.25%, 6/15/21	2,640	2,917,200
<b>Continental Rubber of America Corp.</b>		
4.50%, 9/15/19 <sup>(7)</sup>	1,130	1,162,085
<b>General Motors Financial Co., Inc., Sr. Notes</b>		
4.75%, 8/15/17 <sup>(7)</sup>	1,615	1,699,353
<b>Kia Motors Corp., Sr. Notes</b>		
3.625%, 6/14/16 <sup>(7)</sup>	1,400	1,468,347
<b>Navistar International Corp., Sr. Notes</b>		
8.25%, 11/1/21	1,800	1,746,000
<b>Tomkins, LLC/Tomkins, Inc.</b>		

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9.00%, 10/1/18	803	903,375
<b>Tower Automotive Holdings USA, LLC/TA Holding Finance, Inc., Sr. Notes</b>		
10.625%, 9/1/17 <sup>(7)</sup>	2,821	3,103,100
		<b>\$ 17,025,789</b>

Security	Principal Amount* (000 s omitted)	Value
<b>Banks and Thrifts 0.8%</b>		
<b>Bank of America NA, Sr. Notes</b>		
7.625%, 6/1/19	400	\$ 512,126
5.625%, 7/1/20	250	296,611
<b>Bank One Michigan</b>		
8.25%, 11/1/24	1,375	1,907,830
<b>Barclays Bank PLC</b>		
6.05%, 12/4/17 <sup>(7)</sup>	900	999,683
<b>Citigroup, Inc.</b>		
6.625%, 6/15/32	800	924,681
<b>CNH Capital, LLC, Sr. Notes</b>		
3.875%, 11/1/15 <sup>(7)</sup>	1,070	1,108,787
6.25%, 11/1/16	2,055	2,275,912
<b>Discover Financial Services</b>		
3.85%, 11/21/22 <sup>(7)</sup>	270	278,857
<b>Fifth Third Bancorp</b>		
8.25%, 3/1/38	360	515,184
<b>First Niagara Financial Group, Inc.</b>		
7.25%, 12/15/21	945	1,128,151
<b>Goldman Sachs Group, Inc. (The), Sr. Notes</b>		
6.00%, 6/15/20	700	832,311
<b>HBOS PLC</b>		
6.75%, 5/21/18 <sup>(7)</sup>	435	470,344
<b>HSBC Holdings PLC</b>		
6.50%, 5/2/36	825	1,031,554
<b>Regions Bank</b>		
6.45%, 6/26/37	750	794,280
<b>Regions Financial Corp., Sr. Notes</b>		
5.75%, 6/15/15	450	487,688
<b>Standard Chartered Bank, Sr. Notes</b>		
6.40%, 9/26/17 <sup>(7)</sup>	1,075	1,262,233
<b>Zions Bancorporation</b>		
6.00%, 9/15/15	1,600	1,693,352
		<b>\$ 16,519,584</b>
<b>Beverage and Tobacco 0.2%</b>		
<b>Constellation Brands, Inc., Sr. Notes</b>		
6.00%, 5/1/22	1,530	\$ 1,759,500
4.625%, 3/1/23	1,625	1,706,250
<b>Dr Pepper Snapple Group, Inc.</b>		
2.00%, 1/15/20	230	229,468
<b>Innovation Ventures LLC/Innovation Ventures Finance Corp., Sr. Notes</b>		
9.50%, 8/15/19 <sup>(7)</sup>	1,145	1,082,025
		<b>\$ 4,777,243</b>
<b>Brokers, Dealers and Investment Houses 0.5%</b>		
<b>Alliance Data Systems Corp., Sr. Notes</b>		
6.375%, 4/1/20 <sup>(7)</sup>	1,210	\$ 1,294,700



Security	Principal Amount* (000 s omitted)	Value
<b>BP Capital Markets PLC, Sr. Notes</b>		
3.561%, 11/1/21	800	\$ 865,197
<b>E*TRADE Financial Corp., Sr. Notes</b>		
6.00%, 11/15/17	295	303,113
6.375%, 11/15/19	1,015	1,045,450
<b>Macquarie Bank, Ltd.</b>		
6.625%, 4/7/21 <sup>(7)</sup>	550	608,368
<b>Morgan Stanley, Sr. Notes</b>		
7.30%, 5/13/19	1,300	1,580,697
<b>Neuberger Berman Group, LLC/Neuberger Berman Finance Corp., Sr. Notes</b>		
5.625%, 3/15/20 <sup>(7)</sup>	4,335	4,562,587
<b>Temasek Financial I, Ltd., Sr. Notes</b>		
2.375%, 1/23/23 <sup>(7)</sup>	540	533,889
		<b>\$ 10,794,001</b>
<b>Building and Development 1.2%</b>		
<b>Brookfield Residential Properties, Inc., Sr. Notes</b>		
6.50%, 12/15/20 <sup>(7)</sup>	1,555	\$ 1,601,650
<b>CB Richard Ellis Service, Inc., Sr. Notes</b>		
11.625%, 6/15/17	9,165	10,127,325
6.625%, 10/15/20	3,270	3,592,912
<b>HD Supply, Inc., Sr. Notes</b>		
8.125%, 4/15/19 <sup>(7)</sup>	825	942,563
<b>Interface, Inc., Sr. Notes</b>		
7.625%, 12/1/18	860	927,725
<b>Isabelle Acquisition Sub, Inc., Sr. Notes</b>		
10.00%, 11/15/18 <sup>(3)(7)</sup>	2,950	3,215,500
<b>Nortek, Inc., Sr. Notes</b>		
10.00%, 12/1/18	1,905	2,128,837
8.50%, 4/15/21	820	914,300
<b>NVR, Inc., Sr. Notes</b>		
3.95%, 9/15/22	600	622,292
		<b>\$ 24,073,104</b>
<b>Business Equipment and Services 2.6%</b>		
<b>Avis Budget Car Rental, LLC/Avis Budget Finance, Inc., Sr. Notes</b>		
8.25%, 1/15/19	550	\$ 610,500
9.75%, 3/15/20	4,410	5,115,600
<b>Carlson Wagonlit BV, Sr. Notes</b>		
6.875%, 6/15/19 <sup>(7)</sup>	2,400	2,544,000
<b>Catalina Marketing Corp., Sr. Sub. Notes</b>		
10.50%, 10/1/15 <sup>(7)</sup>	3,255	3,311,963
11.625%, 10/1/17 <sup>(7)</sup>	4,150	4,212,250
<b>Education Management, LLC, Sr. Notes</b>		
8.75%, 6/1/14	6,365	5,139,737
<b>FTI Consulting, Inc., Sr. Notes</b>		
6.00%, 11/15/22 <sup>(7)</sup>	1,090	1,133,600
<b>MDC Holdings, Inc.</b>		
5.625%, 2/1/20	555	606,557
<b>MDC Partners, Inc.</b>		
11.00%, 11/1/16	1,145	1,263,794
<b>National CineMedia, LLC, Sr. Notes</b>		
6.00%, 4/15/22	2,015	2,145,975





Security	Principal Amount* (000 s omitted)	Value
<b>RSC Equipment Rental, Inc./RSC Holdings III, LLC, Sr. Notes</b>		
10.25%, 11/15/19	1,525	\$ 1,776,625
8.25%, 2/1/21	440	498,300
<b>Sitel, LLC/Sitel Finance Corp., Sr. Notes</b>		
11.50%, 4/1/18	915	649,650
<b>SSI Investments II, Ltd./SSI Co-Issuer, LLC, Sr. Notes</b>		
11.125%, 6/1/18	4,605	5,117,306
<b>TransUnion Holding Co., Inc., Sr. Notes</b>		
9.625%, 6/15/18	3,925	4,170,313
<b>TransUnion LLC/TransUnion Financing Corp., Sr. Notes</b>		
11.375%, 6/15/18	3,880	4,539,600
<b>UR Merger Sub Corp., Sr. Notes</b>		
7.375%, 5/15/20 <sup>(7)</sup>	4,375	4,823,437
7.625%, 4/15/22 <sup>(7)</sup>	2,960	3,322,600
		<b>\$ 50,981,807</b>
<b>Cable and Satellite Television 1.4%</b>		
<b>AMC Networks, Inc., Sr. Notes</b>		
4.75%, 12/15/22	915	\$ 924,150
<b>Cablevision Systems Corp., Sr. Notes</b>		
7.75%, 4/15/18	1,055	1,178,963
<b>CCO Holdings, LLC/CCO Holdings Capital Corp., Sr. Notes</b>		
7.875%, 4/30/18	1,425	1,540,781
7.00%, 1/15/19	420	455,175
8.125%, 4/30/20	365	410,625
5.25%, 9/30/22	4,295	4,370,162
<b>Cequel Communications Escrow I, LLC/Cequel Communications Escrow Capital Corp., Sr. Notes</b>		
6.375%, 9/15/20 <sup>(7)</sup>	2,030	2,123,888
<b>Comcast Corp.</b>		
6.95%, 8/15/37	595	807,514
<b>CSC Holdings, LLC, Sr. Notes</b>		
6.75%, 11/15/21 <sup>(7)</sup>	2,780	3,096,225
<b>Mediacom, LLC/Mediacom Capital Corp., Sr. Notes</b>		
9.125%, 8/15/19	785	873,313
<b>Time Warner Cable, Inc.</b>		
8.75%, 2/14/19	1,055	1,424,147
<b>Unitymedia Hessen GmbH &amp; Co. KG/Unitymedia NRW GmbH, Sr. Notes</b>		
5.50%, 1/15/23 <sup>(7)</sup>	4,295	4,456,062
<b>UPCB Finance V, Ltd., Sr. Notes</b>		
7.25%, 11/15/21 <sup>(7)</sup>	3,055	3,375,775
<b>UPCB Finance VI, Ltd., Sr. Notes</b>		
6.875%, 1/15/22 <sup>(7)</sup>	2,025	2,202,187
		<b>\$ 27,238,967</b>
<b>Chemicals and Plastics 1.5%</b>		
<b>Ashland, Inc., Sr. Notes</b>		
4.75%, 8/15/22 <sup>(7)</sup>	760	\$ 794,200
<b>Celanese US Holdings, LLC, Sr. Notes</b>		
6.625%, 10/15/18	880	972,400
5.875%, 6/15/21	940	1,053,975
4.625%, 11/15/22	1,010	1,063,025
<b>Chemtura Corp., Sr. Notes</b>		
7.875%, 9/1/18	2,185	2,354,337



Security	Principal Amount* (000 s omitted)	Value
<b>Ineos Finance PLC, Sr. Notes</b>		
7.25%, 2/15/19	EUR 1,000	\$ 1,378,029
8.375%, 2/15/19 <sup>(7)</sup>	3,700	4,000,625
7.50%, 5/1/20 <sup>(7)</sup>	850	894,625
<b>Kraton Polymers, LLC, Sr. Notes</b>		
6.75%, 3/1/19	940	976,425
<b>LyondellBasell Industries N.V., Sr. Notes</b>		
5.00%, 4/15/19	4,635	5,144,850
5.75%, 4/15/24	3,895	4,596,100
<b>NOVA Chemicals Corp., Sr. Notes</b>		
8.375%, 11/1/16	1,960	2,156,000
<b>Polymer Group, Inc., Sr. Notes</b>		
7.75%, 2/1/19	320	344,800
<b>PolyOne Corp., Sr. Notes</b>		
7.375%, 9/15/20	585	642,038
<b>Sawgrass Merger Sub, Inc., Sr. Notes</b>		
8.75%, 12/15/20 <sup>(7)</sup>	915	926,437
<b>Scotts Miracle-Gro Co. (The), Sr. Notes</b>		
7.25%, 1/15/18	785	847,800
<b>Taminco Global Chemical Corp., Sr. Sub. Notes</b>		
9.75%, 3/31/20 <sup>(7)</sup>	550	605,000
		<b>\$ 28,750,666</b>
<b>Clothing/Textiles 0.2%</b>		
<b>Phillips-Van Heusen Corp., Sr. Notes</b>		
7.75%, 11/15/23 <sup>(4)</sup>	3,740	\$ 4,843,057
		<b>\$ 4,843,057</b>
<b>Commercial Services 0.0%</b>		
<b>Cielo SA/Cielo USA, Inc.</b>		
3.75%, 11/16/22 <sup>(7)</sup>	960	\$ 949,920
		<b>\$ 949,920</b>
<b>Conglomerates 0.6%</b>		
<b>Amsted Industries, Inc., Sr. Notes</b>		
8.125%, 3/15/18 <sup>(7)</sup>	3,220	\$ 3,461,500
<b>Belden, Inc., Sr. Sub. Notes</b>		
5.50%, 9/1/22 <sup>(7)</sup>	1,080	1,115,100
<b>Harbinger Group, Inc., Sr. Notes</b>		
7.875%, 7/15/19 <sup>(7)</sup>	915	911,569
<b>Spectrum Brands Escrow Corp., Sr. Notes</b>		
6.375%, 11/15/20 <sup>(7)</sup>	1,100	1,157,750
6.625%, 11/15/22 <sup>(7)</sup>	1,600	1,720,000
<b>Spectrum Brands, Inc., Sr. Notes</b>		
9.50%, 6/15/18	1,090	1,242,600
6.75%, 3/15/20 <sup>(7)</sup>	1,645	1,768,375
		<b>\$ 11,376,894</b>
<b>Containers and Glass Products 0.9%</b>		
<b>BWAY Holding Co., Sr. Notes</b>		
10.00%, 6/15/18	620	\$ 691,300

**Reynolds Group Holdings, Inc., Sr. Notes**

7.125%, 4/15/19	2,665	2,878,200
7.875%, 8/15/19	1,225	1,368,938
9.875%, 8/15/19	4,040	4,343,000

Security	Principal Amount* (000 s omitted)	Value
<b>Security</b>		
<b>Sealed Air Corp., Sr. Notes</b>		
6.50%, 12/1/20 <sup>(7)</sup>	920	\$ 998,200
8.375%, 9/15/21 <sup>(7)</sup>	4,540	5,209,650
<b>Smurfit Kappa Acquisitions, Sr. Notes</b>		
4.875%, 9/15/18 <sup>(7)</sup>	1,270	1,301,750
		<b>\$ 16,791,038</b>
<b>Cosmetics/Toiletries 0.2%</b>		
<b>Party City Holdings, Inc., Sr. Notes</b>		
8.875%, 8/1/20 <sup>(7)</sup>	2,735	\$ 2,946,963
		<b>\$ 2,946,963</b>
<b>Diversified Financial Services 0.3%</b>		
<b>Capital One Bank (USA), NA</b>		
8.80%, 7/15/19	1,000	\$ 1,354,881
<b>FICS Prudential Financial, Inc.</b>		
0.00%, 6/1/14	1,661	1,604,253
<b>General Electric Capital Corp.</b>		
5.30%, 2/11/21	2,350	2,729,852
<b>General Electric Capital Corp., Sr. Notes</b>		
2.95%, 5/9/16	250	263,485
<b>Goldman Sachs Group, Inc. (The)</b>		
5.95%, 1/15/27	600	650,347
<b>Jefferies Group, Inc., Sr. Notes</b>		
8.50%, 7/15/19	190	228,000
		<b>\$ 6,830,818</b>
<b>Diversified Manufacturing Operations 0.1%</b>		
<b>Hutchison Whampoa International, Ltd.</b>		
6.25%, 1/24/14 <sup>(7)</sup>	500	\$ 527,442
7.45%, 11/24/33 <sup>(7)</sup>	400	580,548
<b>LVMH Moët Hennessy Louis Vuitton SA, Sr. Notes</b>		
1.625%, 6/29/17 <sup>(7)</sup>	1,000	1,017,243
		<b>\$ 2,125,233</b>
<b>Drugs 0.7%</b>		
<b>Cardinal Health, Inc., Sr. Notes</b>		
4.625%, 12/15/20	1,250	\$ 1,419,672
<b>Endo Pharmaceuticals Holdings, Inc., Sr. Notes</b>		
7.00%, 7/15/19	1,260	1,349,775
7.00%, 12/15/20	1,145	1,226,581
7.25%, 1/15/22	185	199,338
<b>Pharmaceutical Product Development, Inc., Sr. Notes</b>		
9.50%, 12/1/19 <sup>(7)</sup>	5,050	5,757,000
<b>Warner Chilcott Co., LLC, Sr. Notes</b>		
7.75%, 9/15/18	3,720	3,980,400
		<b>\$ 13,932,766</b>
<b>Ecological Services and Equipment 0.2%</b>		
<b>Clean Harbors, Inc., Sr. Notes</b>		

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5.25%, 8/1/20	1,095	\$	1,147,013
5.125%, 6/1/21 <sup>(7)</sup>	900		936,000

Security	Principal Amount* (000 s omitted)	Value
<b>Covanta Holding Corp., Sr. Notes</b>		
6.375%, 10/1/22	2,085	\$ 2,273,490
<b>Environmental Systems Product Holdings, Inc., Jr. Notes</b>		
18.00%, 3/31/15 <sup>(4)(7)</sup>	184	155,074
		<b>\$ 4,511,577</b>
<b>Electronics/Electrical 1.2%</b>		
<b>Agilent Technologies, Inc., Sr. Notes</b>		
5.50%, 9/14/15	1,100	\$ 1,226,422
<b>Amphenol Corp.</b>		
4.00%, 2/1/22	1,000	1,058,348
<b>Brocade Communications Systems, Inc., Sr. Notes</b>		
6.625%, 1/15/18	700	726,250
6.875%, 1/15/20	890	963,425
<b>Comision Federal de Electricidad</b>		
4.875%, 5/26/21 <sup>(7)</sup>	1,100	1,256,750
<b>Duke Energy Corp., Sr. Notes</b>		
3.55%, 9/15/21	1,500	1,582,134
<b>Energizer Holdings, Inc.</b>		
4.70%, 5/19/21	860	922,395
<b>Entergy Corp., Sr. Notes</b>		
3.625%, 9/15/15	2,390	2,502,533
<b>Exelon Corp., Sr. Notes</b>		
5.625%, 6/15/35	400	446,922
<b>Infor US, Inc., Sr. Notes</b>		
9.375%, 4/1/19	1,965	2,215,537
<b>Midamerican Funding, LLC</b>		
6.927%, 3/1/29	345	458,523
<b>Nuance Communications, Inc., Sr. Notes</b>		
5.375%, 8/15/20 <sup>(7)</sup>	885	929,250
<b>PPL Energy Supply, LLC, Sr. Notes</b>		
6.50%, 5/1/18	1,500	1,797,572
<b>Scottish Power, Ltd., Sr. Notes</b>		
5.375%, 3/15/15	1,000	1,072,726
<b>Seagate HDD Cayman, Sr. Notes</b>		
7.00%, 11/1/21	3,340	3,598,850
<b>South Carolina Electric &amp; Gas Co.</b>		
6.05%, 1/15/38	350	455,011
<b>Southern Power Co., Sr. Notes</b>		
5.15%, 9/15/41	460	518,494
<b>Tyco Electronics Group SA</b>		
5.95%, 1/15/14	500	526,578
7.125%, 10/1/37	400	527,602
		<b>\$ 22,785,322</b>
<b>Equipment Leasing 1.0%</b>		
<b>AWAS Aviation Capital, Ltd., Sr. Notes</b>		
7.00%, 10/17/16 <sup>(7)</sup>	4,420	\$ 4,684,946
<b>International Lease Finance Corp., Sr. Notes</b>		
5.875%, 5/1/13	705	717,337
5.65%, 6/1/14	3,650	3,816,513





Security	Principal Amount* (000 s omitted)	Value
8.75%, 3/15/17	1,525	\$ 1,769,000
6.25%, 5/15/19	1,930	2,065,100
8.25%, 12/15/20	3,275	3,913,625
8.625%, 1/15/22	2,615	3,242,600
		<b>\$ 20,209,121</b>

**Financial Intermediaries 2.6%****Ally Financial, Inc., Sr. Notes**

2.511%, 12/1/14 <sup>(8)</sup>	765	\$ 766,210
4.625%, 6/26/15	6,170	6,435,841
5.50%, 2/15/17	5,000	5,371,890
6.25%, 12/1/17	3,295	3,659,394
8.00%, 11/1/31	4,485	5,701,556

**CIT Group, Inc., Sr. Notes**

4.75%, 2/15/15 <sup>(7)</sup>	8,135	8,501,075
5.25%, 3/15/18	645	693,375
8.50%, 5/22/19	615	827,425
5.00%, 8/15/22	405	433,441

**First Data Corp., Sr. Notes**

7.375%, 6/15/19 <sup>(7)</sup>	3,105	3,229,200
6.75%, 11/1/20 <sup>(7)</sup>	5,415	5,496,225

**Ford Motor Credit Co., LLC, Sr. Notes**

12.00%, 5/15/15	3,380	4,174,300
8.125%, 1/15/20	1,530	1,964,708
5.875%, 8/2/21	1,205	1,404,331

**General Motors Financial Co., Inc., Sr. Notes**

6.75%, 6/1/18	1,365	1,567,130
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**Janus Capital Group, Inc., Sr. Notes**

6.70%, 6/15/17	100	114,367
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**XLIT, Ltd., Sr. Notes**

5.75%, 10/1/21	600	713,095
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**\$ 51,053,563****Food Products 1.1%****ASG Consolidated, LLC/ASG Finance, Inc., Sr. Notes**

15.00%, 5/15/17 <sup>(3)(7)</sup>	2,513	\$ 2,263,730
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**ASG Consolidated, LLC/ASG Finance, Inc., Sr. Sub. Notes**

10.75%, 5/15/16 <sup>(7)</sup>	5,465	5,628,950
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**Bunge, Ltd. Finance Corp.**

8.50%, 6/15/19	1,000	1,287,430
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**Corn Products International, Inc., Sr. Notes**

6.625%, 4/15/37	325	400,444
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**Land O Lakes, Inc., Sr. Notes**

6.00%, 11/15/22 <sup>(7)</sup>	2,150	2,332,750
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**Michael Foods Group, Inc., Sr. Notes**

9.75%, 7/15/18	4,360	4,839,600
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**Michael Foods Holding, Inc., Sr. Notes**

8.50%, 7/15/18 <sup>(3)(7)</sup>	1,380	1,411,050
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**Ralcorp Holdings, Inc., Sr. Notes**

6.625%, 8/15/39	940	1,132,139
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**Smithfield Foods, Inc., Sr. Notes**

6.625%, 8/15/22	2,175	2,408,812
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**\$ 21,704,905**



Security	Principal Amount* (000 s omitted)	Value
<b>Food Service 0.3%</b>		
<b>Aramark Holdings Corp., Sr. Notes</b> 8.625%, 5/1/16 <sup>(3)(7)</sup>	1,030	\$ 1,057,048
<b>NPC International, Inc., Sr. Notes</b> 10.50%, 1/15/20	3,405	3,966,825
<b>Ruby Tuesday, Inc., Sr. Notes</b> 7.625%, 5/15/20 <sup>(7)</sup>	685	657,600
		<b>\$ 5,681,473</b>
<b>Food/Drug Retailers 0.1%</b>		
<b>Pantry, Inc., Sr. Notes</b> 8.375%, 8/1/20 <sup>(7)</sup>	1,635	\$ 1,716,750
		<b>\$ 1,716,750</b>
<b>Forest Products 0.3%</b>		
<b>Boise Paper Holdings, LLC, Sr. Notes</b> 9.00%, 11/1/17	370	\$ 406,075
8.00%, 4/1/20	605	671,550
<b>Domtar Corp., Sr. Notes</b> 10.75%, 6/1/17	2,995	3,882,499
		<b>\$ 4,960,124</b>
<b>Health Care 3.4%</b>		
<b>Accellent, Inc., Sr. Notes</b> 8.375%, 2/1/17	3,655	\$ 3,856,025
<b>Air Medical Group Holdings, Inc., Sr. Notes</b> 9.25%, 11/1/18	1,985	2,203,350
<b>American Renal Holdings, Sr. Notes</b> 8.375%, 5/15/18	600	634,500
<b>Amsurg Corp., Sr. Notes</b> 5.625%, 11/30/20 <sup>(7)</sup>	645	674,025
<b>Bausch &amp; Lomb, Inc., Sr. Notes</b> 9.875%, 11/1/15	1,141	1,180,935
<b>Community Health Systems, Inc., Sr. Notes</b> 5.125%, 8/15/18	4,830	5,047,350
7.125%, 7/15/20	2,785	2,976,469
<b>ConvaTec Healthcare E SA, Sr. Notes</b> 10.50%, 12/15/18 <sup>(7)</sup>	1,835	2,032,262
<b>DJO Finance, LLC/DJO Finance Corp., Sr. Notes</b> 8.75%, 3/15/18 <sup>(7)</sup>	1,045	1,146,888
<b>Emergency Medical Services Corp., Sr. Notes</b> 8.125%, 6/1/19	1,255	1,384,422
<b>Fresenius Medical Care US Finance II, Inc., Sr. Notes</b> 5.625%, 7/31/19 <sup>(7)</sup>	1,640	1,769,150
5.875%, 1/31/22 <sup>(7)</sup>	1,365	1,487,850
<b>Fresenius US Finance II, Inc., Sr. Notes</b> 9.00%, 7/15/15 <sup>(7)</sup>	1,400	1,620,500
<b>HCA Holdings, Inc., Sr. Notes</b> 6.25%, 2/15/21	1,710	1,757,025
<b>HCA, Inc.</b> 9.875%, 2/15/17	2,330	2,472,712



Security	Principal Amount* (000 s omitted)	Value
<b>HCA, Inc., Sr. Notes</b>		
6.50%, 2/15/20	2,985	\$ 3,365,587
7.50%, 2/15/22	2,930	3,369,500
4.75%, 5/1/23	1,125	1,147,500
<b>Hillenbrand, Inc., Sr. Notes</b>		
5.50%, 7/15/20	1,800	1,945,526
<b>Hologic, Inc., Sr. Notes</b>		
6.25%, 8/1/20 <sup>(7)</sup>	5,490	5,942,925
<b>Kinetic Concepts, Inc./KCI USA, Inc.</b>		
10.50%, 11/1/18 <sup>(7)</sup>	3,115	3,282,431
<b>Multiplan, Inc., Sr. Notes</b>		
9.875%, 9/1/18 <sup>(7)</sup>	4,060	4,547,200
<b>Mylan Inc.</b>		
3.125%, 1/15/23 <sup>(7)</sup>	1,000	992,307
<b>Physio-Control International, Inc., Sr. Notes</b>		
9.875%, 1/15/19 <sup>(7)</sup>	1,575	1,736,438
<b>PSS World Medical, Inc., Sr. Notes</b>		
6.375%, 3/1/22	1,385	1,641,225
<b>STHI Holding Corp.</b>		
8.00%, 3/15/18 <sup>(7)</sup>	1,375	1,495,313
<b>Teleflex, Inc., Sr. Sub. Notes</b>		
6.875%, 6/1/19	540	585,900
<b>United Surgical Partners International, Inc., Sr. Notes</b>		
9.00%, 4/1/20	1,880	2,096,200
<b>VWR Funding, Inc., Sr. Notes</b>		
7.25%, 9/15/17 <sup>(7)</sup>	3,215	3,391,825
<b>Wyeth, LLC</b>		
6.50%, 2/1/34	720	985,027
		<b>\$ 66,768,367</b>
<b>Home Furnishings 0.4%</b>		
<b>Libbey Glass, Inc., Sr. Notes</b>		
6.875%, 5/15/20	1,570	\$ 1,695,600
<b>Mead Products, LLC/ACCO Brands Corp., Sr. Notes</b>		
6.75%, 4/30/20 <sup>(7)</sup>	2,915	3,075,325
<b>Stanley Black &amp; Decker, Inc.</b>		
2.90%, 11/1/22	1,001	1,012,541
<b>Tempur-Pedic International, Inc., Sr. Notes</b>		
6.875%, 12/15/20 <sup>(7)</sup>	1,100	1,137,125
		<b>\$ 6,920,591</b>
<b>Industrial Equipment 0.2%</b>		
<b>Kennametal, Inc., Sr. Notes</b>		
3.875%, 2/15/22	970	\$ 1,013,715
<b>Manitowoc Co., Inc. (The), Sr. Notes</b>		
9.50%, 2/15/18	800	894,000
<b>Silver II Borrower/Silver II US Holdings, LLC</b>		
7.75%, 12/15/20 <sup>(7)</sup>	1,415	1,471,600
		<b>\$ 3,379,315</b>
<b>Insurance 0.5%</b>		
<b>A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC, Sr. Notes</b>		
7.875%, 12/15/20 <sup>(7)</sup>	1,295	\$ 1,301,475



Security	Principal Amount* (000 s omitted)	Value
<b>Aflac, Inc., Sr. Notes</b>		
6.45%, 8/15/40	490	\$ 620,224
<b>American International Group, Inc., Sr. Notes</b>		
5.60%, 10/18/16	800	914,116
6.25%, 5/1/36	300	387,539
<b>Genworth Financial, Inc., Sr. Notes</b>		
7.625%, 9/24/21	690	762,003
<b>Hub International, Ltd., Sr. Notes</b>		
8.125%, 10/15/18 <sup>(7)</sup>	1,530	1,575,900
<b>Onex USI Acquisition Corp., Sr. Notes</b>		
7.75%, 1/15/21 <sup>(7)</sup>	2,175	2,153,250
<b>Principal Financial Group, Inc., Sr. Notes</b>		
6.05%, 10/15/36	340	421,145
<b>QBE Insurance Group, Ltd., Sr. Notes</b>		
9.75%, 3/14/14 <sup>(7)</sup>	1,235	1,328,381
		<b>\$ 9,464,033</b>
<b>Leisure Goods/Activities/Movies 1.4%</b>		
<b>AMC Entertainment, Inc., Sr. Notes</b>		
8.75%, 6/1/19	1,145	\$ 1,273,812
<b>AMC Networks, Inc., Sr. Notes</b>		
7.75%, 7/15/21	1,100	1,265,000
<b>Cinemark USA, Inc., Sr. Notes</b>		
5.125%, 12/15/22 <sup>(7)</sup>	725	737,688
<b>Cinemark USA, Inc., Sr. Sub. Notes</b>		
7.375%, 6/15/21	685	760,350
<b>NAI Entertainment Holdings, LLC, Sr. Notes</b>		
8.25%, 12/15/17 <sup>(7)</sup>	846	935,888
<b>NCL Corp., Ltd., Sr. Notes</b>		
11.75%, 11/15/16	3,615	4,103,025
9.50%, 11/15/18	2,790	3,110,850
<b>Regal Cinemas Corp., Sr. Notes</b>		
8.625%, 7/15/19	220	244,200
<b>Regal Entertainment Group, Sr. Notes</b>		
9.125%, 8/15/18	875	980,000
<b>Royal Caribbean Cruises, Sr. Notes</b>		
7.00%, 6/15/13	2,205	2,271,150
6.875%, 12/1/13	1,400	1,468,250
11.875%, 7/15/15	530	643,950
7.25%, 6/15/16	660	749,100
7.25%, 3/15/18	1,680	1,906,800
<b>Seven Seas Cruises, S. de R.L., Sr. Notes</b>		
9.125%, 5/15/19	3,285	3,490,312
<b>WMG Acquisition Corp., Sr. Notes</b>		
11.50%, 10/1/18	3,755	4,355,800
		<b>\$ 28,296,175</b>
<b>Lodging and Casinos 3.0%</b>		
<b>Buffalo Thunder Development Authority, Sr. Notes</b>		
9.375%, 12/15/14 <sup>(7)(9)</sup>	4,300	\$ 1,548,000
<b>Caesars Entertainment Operating Co., Inc.</b>		
12.75%, 4/15/18	1,155	857,588





Security	Principal Amount* (000 s omitted)	Value
<b>Caesars Entertainment Operating Co., Inc., Sr. Notes</b>		
5.375%, 12/15/13	2,385	\$ 2,337,300
5.625%, 6/1/15	7,310	6,432,800
11.25%, 6/1/17	4,615	4,966,894
8.50%, 2/15/20	6,150	6,123,094
<b>Inn of the Mountain Gods Resort &amp; Casino, Sr. Notes</b>		
8.75%, 11/30/20 <sup>(7)</sup>	1,053	1,053,000
<b>MCE Finance, Ltd., Sr. Notes</b>		
10.25%, 5/15/18	2,205	2,519,212
<b>MGM Resorts International, Sr. Notes</b>		
6.75%, 4/1/13	2,110	2,144,288
5.875%, 2/27/14	2,280	2,382,600
6.625%, 12/15/21	3,290	3,294,112
7.75%, 3/15/22	3,970	4,267,750
<b>Mohegan Tribal Gaming Authority</b>		
10.50%, 12/15/16 <sup>(7)</sup>	2,150	2,128,500
<b>Mohegan Tribal Gaming Authority, Sr. Sub. Notes</b>		
11.00%, 9/15/18 <sup>(7)</sup>	7,120	5,678,200
<b>Starwood Hotels &amp; Resorts Worldwide, Inc.</b>		
6.75%, 5/15/18	850	1,034,204
<b>Studio City Finance, Ltd., Sr. Notes</b>		
8.50%, 12/1/20 <sup>(7)</sup>	4,685	4,922,178
<b>SugarHouse HSP Gaming Property, LP/SugarHouse HSP Gaming Finance Corp.</b>		
8.625%, 4/15/16 <sup>(7)</sup>	740	797,350
<b>Tunica-Biloxi Gaming Authority, Sr. Notes</b>		
9.00%, 11/15/15 <sup>(7)</sup>	3,565	3,208,500
<b>Waterford Gaming, LLC, Sr. Notes</b>		
8.625%, 9/15/14 <sup>(4)(7)</sup>	3,352	1,816,599
<b>Wynn Las Vegas, LLC/Wynn Las Vegas Capital Corp.</b>		
7.75%, 8/15/20	1,945	2,227,025
		<b>\$ 59,739,194</b>
<b>Mining, Steel, Iron and Nonprecious Metals 0.3%</b>		
<b>Eldorado Gold Corp., Sr. Notes</b>		
6.125%, 12/15/20 <sup>(7)</sup>	3,670	\$ 3,752,575
<b>Inmet Mining Corp., Sr. Notes</b>		
7.50%, 6/1/21 <sup>(7)</sup>	1,210	1,261,425
		<b>\$ 5,014,000</b>
<b>Nonferrous Metals/Minerals 2.1%</b>		
<b>Barrick International Barbados Corp.</b>		
6.35%, 10/15/36 <sup>(7)</sup>	500	\$ 589,511
<b>BHP Billiton Finance USA, Ltd., Sr. Notes</b>		
4.125%, 2/24/42	100	106,278
<b>CONSOL Energy, Inc., Sr. Notes</b>		
8.00%, 4/1/17	1,785	1,941,187
<b>FMG Resources (August 2006) Pty, Ltd., Sr. Notes</b>		
7.00%, 11/1/15 <sup>(7)</sup>	7,525	7,938,875
8.25%, 11/1/19 <sup>(7)</sup>	895	957,650
<b>Molycorp, Inc., Sr. Notes</b>		
10.00%, 6/1/20 <sup>(7)</sup>	2,170	2,028,950
<b>New Gold, Inc., Sr. Notes</b>		
7.00%, 4/15/20 <sup>(7)</sup>	950	1,018,875
6.25%, 11/15/22 <sup>(7)</sup>	1,535	1,596,400



Security	Principal Amount* (000 s omitted)	Value
<b>Novelis, Inc., Sr. Notes</b>		
8.375%, 12/15/17	1,565	\$ 1,733,237
8.75%, 12/15/20	3,010	3,371,200
<b>Peabody Energy Corp., Sr. Notes</b>		
6.00%, 11/15/18	4,770	5,091,975
6.25%, 11/15/21	4,090	4,366,075
<b>Penn Virginia Resource Partners, LP/Penn Virginia Resource Finance Corp. II, Sr. Notes</b>		
8.375%, 6/1/20 <sup>(7)</sup>	1,165	1,261,112
<b>Quadra FNX Mining, Ltd., Sr. Notes</b>		
7.75%, 6/15/19 <sup>(7)</sup>	3,730	3,888,525
<b>Rain CII Carbon, LLC/CII Carbon Corp., Sr. Sub. Notes</b>		
8.00%, 12/1/18 <sup>(7)</sup>	2,805	2,868,112
8.25%, 1/15/21 <sup>(7)</sup>	680	698,700
<b>Teck Resources, Ltd., Sr. Notes</b>		
4.75%, 1/15/22	900	991,236
<b>Vale, Inc., Sr. Notes</b>		
5.70%, 10/15/15	500	546,567
6.875%, 11/21/36	500	620,774
		<b>\$ 41,615,239</b>
<b>Oil and Gas 5.3%</b>		
<b>Access Midstream Partners LP/ACMP Finance Corp., Sr. Notes</b>		
4.875%, 5/15/23	2,285	\$ 2,322,131
<b>AmeriGas Finance LLC/AmeriGas Finance Corp., Sr. Notes</b>		
6.75%, 5/20/20	2,605	2,872,012
7.00%, 5/20/22	3,260	3,643,050
<b>AmeriGas Partners LP/AmeriGas Finance Corp., Sr. Notes</b>		
6.25%, 8/20/19	1,570	1,687,750
<b>Anadarko Finance Co., Sr. Notes</b>		
7.50%, 5/1/31	465	615,634
<b>Anadarko Petroleum Corp., Sr. Notes</b>		
6.375%, 9/15/17	920	1,099,711
<b>Atwood Oceanics, Inc., Sr. Notes</b>		
6.50%, 2/1/20	1,305	1,409,400
<b>Berry Petroleum Co., Sr. Notes</b>		
6.375%, 9/15/22	3,375	3,526,875
<b>Calfrac Holdings, LP, Sr. Notes</b>		
7.50%, 12/1/20 <sup>(7)</sup>	955	950,225
<b>Cameron International Corp., Sr. Notes</b>		
7.00%, 7/15/38	700	948,505
<b>Chesapeake Energy Corp., Sr. Notes</b>		
6.125%, 2/15/21	1,855	1,933,837
<b>Chesapeake Oilfield Operating, LLC/Chesapeake Oilfield Finance, Inc., Sr. Notes</b>		
6.625%, 11/15/19 <sup>(7)</sup>	1,100	1,042,250
<b>Concho Resources, Inc., Sr. Notes</b>		
7.00%, 1/15/21	1,800	2,016,000
6.50%, 1/15/22	685	756,925
<b>Continental Resources, Inc., Sr. Notes</b>		
7.125%, 4/1/21	735	834,225
5.00%, 9/15/22	8,390	9,082,175
<b>Denbury Resources, Inc., Sr. Sub. Notes</b>		
9.75%, 3/1/16	3,285	3,490,312
8.25%, 2/15/20	1,674	1,891,620



Security	Principal Amount* (000 s omitted)	Value
<b>EP Energy, LLC/EP Energy Finance, Inc., Sr. Notes</b>		
6.875%, 5/1/19	4,180	\$ 4,556,200
9.375%, 5/1/20	3,055	3,459,787
<b>EP Energy, LLC/Everest Acquisition Finance, Inc., Sr. Notes</b>		
7.75%, 9/1/22	815	867,975
<b>FMC Technologies, Inc., Sr. Notes</b>		
3.45%, 10/1/22	720	735,515
<b>Frontier Oil Corp., Sr. Notes</b>		
6.875%, 11/15/18	610	658,800
<b>FTS International Services, LLC/FTS International Bonds, Inc., Sr. Notes</b>		
8.125%, 11/15/18 <sup>(7)</sup>	3,473	3,603,237
<b>Harvest Operations Corp., Sr. Notes</b>		
6.875%, 10/1/17	920	1,025,800
<b>Holly Corp., Sr. Notes</b>		
9.875%, 6/15/17	1,435	1,560,563
<b>Holly Energy Partners LP/Holly Energy Finance Corp., Sr. Notes</b>		
6.50%, 3/1/20 <sup>(7)</sup>	615	661,125
<b>Inergy Midstream LP/NRGM Finance Corp., Sr. Notes</b>		
6.00%, 12/15/20 <sup>(7)</sup>	735	760,725
<b>Kinder Morgan Energy Partners, LP, Sr. Notes</b>		
3.50%, 3/1/16	650	695,205
6.95%, 1/15/38	500	658,465
<b>Kodiak Oil &amp; Gas Corp., Sr. Notes</b>		
8.125%, 12/1/19	3,630	4,020,225
<b>Laredo Petroleum, Inc., Sr. Notes</b>		
7.375%, 5/1/22	1,380	1,504,200
<b>MEG Energy Corp., Sr. Notes</b>		
6.375%, 1/30/23 <sup>(7)</sup>	2,210	2,314,975
<b>Oasis Petroleum, Inc., Sr. Notes</b>		
6.50%, 11/1/21	955	1,019,463
6.875%, 1/15/23	3,030	3,264,825
<b>OGX Austria GmbH, Sr. Notes</b>		
8.50%, 6/1/18 <sup>(7)</sup>	1,465	1,325,825
<b>Oil States International, Inc., Sr. Notes</b>		
6.50%, 6/1/19	2,685	2,872,950
<b>PBF Holding Co., LLC/PBF Finance Corp., Sr. Notes</b>		
8.25%, 2/15/20 <sup>(7)</sup>	125	135,313
<b>Petrobras International Finance Co.</b>		
6.875%, 1/20/40	700	893,927
<b>Precision Drilling Corp., Sr. Notes</b>		
6.625%, 11/15/20	1,150	1,242,000
6.50%, 12/15/21	2,390	2,557,300
<b>Range Resources Corp., Sr. Sub. Notes</b>		
6.75%, 8/1/20	1,815	1,978,350
<b>Rockies Express Pipeline, LLC, Sr. Notes</b>		
3.90%, 4/15/15 <sup>(7)</sup>	600	600,000
6.85%, 7/15/18 <sup>(7)</sup>	500	525,000
<b>Rosetta Resources, Inc., Sr. Notes</b>		
9.50%, 4/15/18	1,115	1,243,225
<b>Rowan Cos., Inc., Sr. Notes</b>		
7.875%, 8/1/19	1,000	1,235,488
<b>SESI, LLC, Sr. Notes</b>		
6.375%, 5/1/19	3,365	3,617,375



Security	Principal Amount* (000 s omitted)	Value
<b>Security</b>		
<b>SM Energy Co., Sr. Notes</b>		
6.50%, 1/1/23	1,745	\$ 1,875,875
<b>Southwestern Energy Co., Sr. Notes</b>		
7.50%, 2/1/18	4,200	5,150,716
<b>Transocean, Inc., Sr. Notes</b>		
4.95%, 11/15/15	400	438,230
6.80%, 3/15/38	400	490,057
<b>Venoco, Inc., Sr. Notes</b>		
11.50%, 10/1/17	545	573,613
8.875%, 2/15/19	1,745	1,644,663
<b>WPX Energy, Inc., Sr. Notes</b>		
5.25%, 1/15/17 <sup>(7)</sup>	770	820,050
6.00%, 1/15/22 <sup>(7)</sup>	3,405	3,685,912
		<b>\$ 104,395,591</b>
<b>Publishing 1.4%</b>		
<b>Laureate Education, Inc., Sr. Notes</b>		
9.25%, 9/1/19 <sup>(7)</sup>	13,605	\$ 14,285,250
<b>Laureate Education, Inc., Sr. Sub Notes</b>		
12.75%, 8/15/17 <sup>(7)</sup>	11,030	11,746,950
<b>McClatchy Co. (The), Sr. Notes</b>		
9.00%, 12/15/22 <sup>(7)</sup>	1,830	1,878,038
<b>Nielsen Finance, LLC, Sr. Notes</b>		
11.625%, 2/1/14	105	117,075
		<b>\$ 28,027,313</b>
<b>Radio and Television 0.5%</b>		
<b>Clear Channel Communications, Inc., Sr. Notes</b>		
9.00%, 12/15/19 <sup>(7)</sup>	226	\$ 207,920
<b>Clear Channel Worldwide Holdings, Inc., Series A, Sr. Notes</b>		
6.50%, 11/15/22 <sup>(7)</sup>	1,100	1,135,750
<b>Clear Channel Worldwide Holdings, Inc., Series A, Sr. Sub. Notes</b>		
7.625%, 3/15/20	470	471,175
<b>Clear Channel Worldwide Holdings, Inc., Series B, Sr. Notes</b>		
6.50%, 11/15/22 <sup>(7)</sup>	2,970	3,096,225
<b>Crown Media Holdings, Inc., Sr. Notes</b>		
10.50%, 7/15/19	940	1,063,375
<b>LBI Media, Inc., Sr. Notes</b>		
9.25%, 4/15/19 <sup>(7)</sup>	1,830	1,724,775
<b>Starz, LLC/Starz Finance Corp., Sr. Notes</b>		
5.00%, 9/15/19 <sup>(7)</sup>	1,470	1,514,100
		<b>\$ 9,213,320</b>
<b>Rail Industries 0.2%</b>		
<b>American Railcar Industry, Sr. Notes</b>		
7.50%, 3/1/14	1,285	\$ 1,301,063
<b>Kansas City Southern Mexico, Sr. Notes</b>		
8.00%, 2/1/18	860	956,750
6.125%, 6/15/21	740	839,900
		<b>\$ 3,097,713</b>





Security	Principal Amount* (000 s omitted)	Value
<b>Real Estate Investment Trusts (REITs) 0.1%</b>		
<b>DuPont Fabros Technology, LP</b> 8.50%, 12/15/17	895	\$ 982,262
<b>Goodman Funding PTY, Ltd., Sr. Notes</b> 6.375%, 4/15/21 <sup>(7)</sup>	560	636,661
<b>Vornado Realty, LP, Sr. Notes</b> 5.00%, 1/15/22	1,000	1,104,293
		<b>\$ 2,723,216</b>
<b>Retailers (Except Food and Drug) 2.8%</b>		
<b>Academy, Ltd./Academy Finance Corp., Sr. Notes</b> 9.25%, 8/1/19 <sup>(7)</sup>	3,000	\$ 3,345,000
<b>Claire s Stores, Inc., Sr. Notes</b> 9.00%, 3/15/19 <sup>(7)</sup>	2,735	2,946,963
<b>CVS Caremark Corp.</b> 2.75%, 12/1/22	770	773,583
<b>Dollar General Corp., Sr. Notes</b> 4.125%, 7/15/17	1,000	1,055,000
<b>Express, LLC/Express Finance Corp., Sr. Notes</b> 8.75%, 3/1/18	6,915	7,520,062
<b>Gap, Inc. (The)</b> 5.95%, 4/12/21	1,000	1,144,872
<b>Limited Brands, Inc., Sr. Notes</b> 8.50%, 6/15/19	3,325	4,073,125
	6,135	7,055,250
	4,210	4,599,425
<b>Macy s Retail Holdings, Inc.</b> 6.90%, 4/1/29	650	784,731
<b>Michaels Stores, Inc., Sr. Notes</b> 11.375%, 11/1/16	1,280	1,340,800
	2,695	2,971,237
<b>New Academy Finance Co. LLC/New Academy Finance Corp., Sr. Notes</b> 8.00%, 6/15/18 <sup>(3)(7)</sup>	3,115	3,169,512
<b>Petco Animal Supplies, Inc., Sr. Notes</b> 9.25%, 12/1/18 <sup>(7)</sup>	4,475	4,989,625
<b>PVH Corp., Sr. Notes</b> 4.50%, 12/15/22	1,100	1,116,500
<b>Sally Holdings, LLC/Sally Capital, Inc., Sr. Notes</b> 5.75%, 6/1/22	4,750	5,177,500
<b>ServiceMaster Co., Sr. Notes</b> 8.00%, 2/15/20	1,275	1,335,563
<b>Target Corp., Sr. Notes</b> 6.50%, 10/15/37	460	642,640
<b>Total Capital International SA</b> 2.70%, 1/25/23	960	978,924
		<b>\$ 55,020,312</b>
<b>Steel 0.2%</b>		
<b>AK Steel Corp., Sr. Notes</b> 8.75%, 12/1/18 <sup>(7)</sup>	910	\$ 963,463
<b>JMC Steel Group, Inc., Sr. Notes</b> 8.25%, 3/15/18 <sup>(7)</sup>	1,895	1,989,750



Security	Principal Amount* (000 s omitted)	Value
<b>SunCoke Energy, Inc., Sr. Notes</b>		
7.625%, 8/1/19	1,365	\$ 1,412,775
		<b>\$ 4,365,988</b>
<b>Surface Transport 0.2%</b>		
<b>CEVA Group PLC, Sr. Notes</b>		
11.625%, 10/1/16 <sup>(7)</sup>	1,250	\$ 1,290,625
8.375%, 12/1/17 <sup>(7)</sup>	2,510	2,497,450
<b>Hertz Corp., Sr. Notes</b>		
7.50%, 10/15/18	25	27,750
<b>Ryder System, Inc. MTN</b>		
2.50%, 3/1/17	975	992,113
		<b>\$ 4,807,938</b>
<b>Technology 0.2%</b>		
<b>International Game Technology, Sr. Notes</b>		
7.50%, 6/15/19	1,170	\$ 1,385,780
<b>Western Union Co. (The)</b>		
6.20%, 11/17/36	500	506,325
<b>Xerox Corp., Sr. Notes</b>		
7.20%, 4/1/16	1,165	1,338,523
		<b>\$ 3,230,628</b>
<b>Telecommunications 4.3%</b>		
<b>America Movil SAB de CV</b>		
5.00%, 10/16/19	600	\$ 698,505
<b>American Tower Corp., Sr. Notes</b>		
5.05%, 9/1/20	1,705	1,913,426
<b>AT&amp;T, Inc., Sr. Notes</b>		
5.80%, 2/15/19	2,150	2,639,658
<b>Avaya, Inc., Sr. Notes</b>		
9.75%, 11/1/15	1,860	1,664,700
10.125%, 11/1/15 <sup>(3)</sup>	6,715	6,043,297
7.00%, 4/1/19 <sup>(7)</sup>	1,130	1,062,200
9.00%, 4/1/19 <sup>(7)</sup>	1,385	1,416,163
<b>Cellco Partnership/Verizon Wireless Capital, LLC, Sr. Notes</b>		
8.50%, 11/15/18	1,250	1,721,055
<b>Digicel, Ltd., Sr. Notes</b>		
12.00%, 4/1/14 <sup>(7)</sup>	5,100	5,571,750
8.25%, 9/1/17 <sup>(7)</sup>	3,655	3,947,400
<b>Equinix, Inc., Sr. Notes</b>		
7.00%, 7/15/21	1,340	1,492,425
<b>Hughes Satellite Systems Corp., Sr. Notes</b>		
6.50%, 6/15/19	3,235	3,582,763
<b>Intelsat Jackson Holdings, Ltd., Sr. Notes</b>		
7.25%, 10/15/20 <sup>(7)</sup>	2,350	2,561,500
<b>Intelsat Luxembourg SA</b>		
11.50%, 2/4/17 <sup>(3)</sup>	6,188	6,597,755
<b>IPCS, Inc., Sr. Notes</b>		
2.438%, 5/1/13 <sup>(8)</sup>	550	550,000
<b>News America, Inc.</b>		
8.00%, 10/17/16	950	1,171,081



Security	Principal Amount* (000 s omitted)	Value
<b>SBA Telecommunications, Inc., Sr. Notes</b>		
8.25%, 8/15/19	640	\$ 718,400
5.75%, 7/15/20 <sup>(7)</sup>	1,985	2,116,506
<b>Sprint Capital Corp., Sr. Notes</b>		
8.75%, 3/15/32	1,365	1,675,538
<b>Sprint Nextel Corp., Sr. Notes</b>		
6.00%, 12/1/16	935	1,021,488
9.125%, 3/1/17	1,225	1,448,563
9.00%, 11/15/18 <sup>(7)</sup>	7,585	9,386,437
7.00%, 8/15/20	4,810	5,278,975
6.00%, 11/15/22	4,035	4,166,137
<b>Telefonica Emisiones SAU</b>		
5.877%, 7/15/19	600	657,000
<b>Telesat Canada/Telesat, LLC, Sr. Sub. Notes</b>		
12.50%, 11/1/17	6,830	7,521,537
<b>Wind Acquisition Finance SA, Sr. Notes</b>		
12.25%, 7/15/17 <sup>(3)(7)</sup>	3,675	3,559,024
<b>Windstream Corp., Sr. Notes</b>		
8.125%, 9/1/18	2,490	2,732,775
7.75%, 10/1/21	675	732,375
7.50%, 6/1/22	1,870	1,991,550
		<b>\$ 85,639,983</b>
<b>Utilities 1.4%</b>		
<b>Calpine Construction Finance Co. LP/CCFC Finance Corp., Sr. Notes</b>		
8.00%, 6/1/16 <sup>(7)</sup>	4,275	\$ 4,563,562
<b>DPL, Inc., Sr. Notes</b>		
6.50%, 10/15/16	2,075	2,204,688
7.25%, 10/15/21	5,575	5,993,125
<b>Duquesne Light Holdings, Inc., Sr. Notes</b>		
5.90%, 12/1/21 <sup>(7)</sup>	850	1,009,640
<b>Edison Mission Energy, Sr. Notes</b>		
7.50%, 6/15/13 <sup>(9)</sup>	1,355	721,538
<b>Energy Future Intermediate Holding Co., LLC/EFIH Finance, Inc., Sr. Notes</b>		
6.875%, 8/15/17 <sup>(7)</sup>	765	818,550
<b>Exelon Generation Co., LLC, Sr. Notes</b>		
6.20%, 10/1/17	1,065	1,258,571
<b>NRG Energy, Inc., Sr. Notes</b>		
8.25%, 9/1/20	3,910	4,398,750
7.875%, 5/15/21	2,015	2,246,725
<b>Reliant Energy, Inc., Sr. Notes</b>		
7.625%, 6/15/14	360	386,100
<b>Southwestern Electric Power Co., Sr. Notes</b>		
6.20%, 3/15/40	565	707,720
<b>Texas Competitive Electric Holdings Co., LLC, Sr. Notes</b>		
11.50%, 10/1/20 <sup>(7)</sup>	3,580	2,819,250
		<b>\$ 27,128,219</b>
<b>Total Corporate Bonds &amp; Notes (identified cost \$877,760,472)</b>		<b>\$ 930,190,112</b>



**Foreign Government Securities 0.1%**

Security	Principal Amount (000 s omitted)	Value
Government of Bermuda, Sr. Note 5.603%, 7/20/20 <sup>(7)</sup>	\$ 1,000	\$ 1,177,945
<b>Total Foreign Government Securities (identified cost \$1,118,784)</b>		<b>\$ 1,177,945</b>

**Mortgage Pass-Throughs 22.8%**

Security	Principal Amount (000 s omitted)	Value
Federal Home Loan Mortgage Corp.:		
5.00%, with various maturities to 2023 <sup>(10)</sup>	\$ 17,193	\$ 18,483,822
5.50%, with various maturities to 2032 <sup>(11)</sup>	5,547	6,008,783
6.00%, with various maturities to 2031 <sup>(10)</sup>	4,957	5,368,763
6.50%, with various maturities to 2032 <sup>(10)</sup>	30,620	34,822,718
7.00%, with various maturities to 2036 <sup>(10)</sup>	22,371	26,129,679
7.13%, with maturity at 2023	345	406,373
7.50%, with various maturities to 2029	13,254	15,912,142
7.65%, with maturity at 2022	481	567,059
7.70%, with maturity at 2022	7	8,082
8.00%, with various maturities to 2030	8,677	10,371,404
8.25%, with maturity at 2020	215	237,696
8.30%, with maturity at 2020	746	872,521
8.50%, with various maturities to 2031	7,116	8,753,674
9.00%, with various maturities to 2031	1,968	2,300,941
9.50%, with various maturities to 2025	1,593	1,860,792
10.00%, with maturity at 2020	237	275,306
10.50%, with maturity at 2020	208	243,536
12.00%, with maturity at 2020	116	124,021
13.00%, with maturity at 2015	10	10,808
		<b>\$ 132,758,120</b>
Federal National Mortgage Association:		
2.395%, with maturity at 2022 <sup>(12)</sup>	1,663	\$ 1,710,073
2.837%, with maturity at 2036 <sup>(12)</sup>	3,261	3,364,403
5.00%, with various maturities to 2018	7,760	8,399,531
5.50%, with various maturities to 2033	8,696	9,630,318
6.00%, with various maturities to 2033	14,592	16,326,197
6.325%, with maturity at 2032 <sup>(12)</sup>	9,881	10,822,402
6.50%, with various maturities to 2036 <sup>(10)</sup>	79,369	90,907,466
6.75%, with maturity at 2023	224	247,322
7.00%, with various maturities to 2036	37,452	44,160,041





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Security	Principal Amount (000 s omitted)	Value
7.50%, with various maturities to 2035	14,683	\$ 17,763,672
8.00%, with various maturities to 2031	5,778	6,991,785
8.21%, with maturity at 2027 <sup>(13)</sup>	1,427	1,750,358
8.25%, with maturity at 2018	13	14,452
8.436%, with maturity at 2028 <sup>(13)</sup>	518	607,697
8.453%, with maturity at 2029 <sup>(13)</sup>	397	488,454
8.50%, with various maturities to 2030	6,473	7,829,207
8.541%, with maturity at 2024 <sup>(13)</sup>	67	79,304
8.616%, with maturity at 2027 <sup>(13)</sup>	492	586,853
9.00%, with various maturities to 2027	8,328	10,028,930
9.197%, with maturity at 2018 <sup>(13)</sup>	252	278,788
9.50%, with various maturities to 2030	2,324	2,783,706
9.782%, with maturity at 2025 <sup>(13)</sup>	419	477,138
10.00%, with various maturities to 2020	587	674,201
10.069%, with maturity at 2019 <sup>(13)</sup>	262	292,308
10.50%, with maturity at 2021	527	616,111
11.50%, with maturity at 2016	62	66,989
		<b>\$ 236,897,706</b>

Government National Mortgage Association:		
6.00%, with maturity at 2024	1,691	\$ 1,960,430
6.50%, with various maturities to 2032	14,085	16,397,675
7.00%, with various maturities to 2033	9,038	10,932,070
7.50%, with various maturities to 2032	19,328	23,329,301
8.00%, with various maturities to 2034	12,333	15,122,965
8.30%, with maturity at 2020	431	506,579
8.50%, with various maturities to 2022	700	816,572
9.00%, with various maturities to 2026	3,562	4,303,612
9.50%, with various maturities to 2026	5,081	6,181,546
10.00%, with maturity at 2019	268	311,809
		<b>\$ 79,862,559</b>

**Total Mortgage Pass-Throughs**  
(identified cost \$409,231,476) **\$ 449,518,385**

**Collateralized Mortgage Obligations 5.0%**

Security	Principal Amount (000 s omitted)	Value
Federal Home Loan Mortgage Corp.:		
Series 24, Class J, 6.25%, 11/25/23	\$ 1,018	\$ 1,122,927
Series 1497, Class K, 7.00%, 4/15/23	1,034	1,102,744
Series 1529, Class Z, 7.00%, 6/15/23	1,692	1,805,326
Series 1620, Class Z, 6.00%, 11/15/23	1,383	1,505,609
Series 1677, Class Z, 7.50%, 7/15/23	864	1,008,858
Series 1702, Class PZ, 6.50%, 3/15/24	11,361	12,281,653
Series 2113, Class QG, 6.00%, 1/15/29	2,428	2,656,083
Series 2122, Class K, 6.00%, 2/15/29	407	443,120
Series 2130, Class K, 6.00%, 3/15/29	276	303,581
Series 2167, Class BZ, 7.00%, 6/15/29	269	287,393
Series 2182, Class ZB, 8.00%, 9/15/29	2,357	2,720,635
Series 2198, Class ZA, 8.50%, 11/15/29	3,263	3,535,418

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Series 2245, Class A, 8.00%, 8/15/27	7,637	8,892,447
Series 2458, Class ZB, 7.00%, 6/15/32	2,690	3,103,475
		<b>\$ 40,769,269</b>

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Security	Principal Amount (000 s omitted)	Value
<b>Federal National Mortgage Association:</b>		
Series G92-44, Class Z, 8.00%, 7/25/22	226	\$ 248,465
Series G92-44, Class ZQ, 8.00%, 7/25/22	367	402,515
Series G92-46, Class Z, 7.00%, 8/25/22	679	769,283
Series G92-60, Class Z, 7.00%, 10/25/22	1,056	1,183,614
Series G93-35, Class ZQ, 6.50%, 11/25/23	12,687	14,467,811
Series G93-40, Class H, 6.40%, 12/25/23	2,874	3,272,526
Series 1988-14, Class I, 9.20%, 6/25/18	175	196,806
Series 1989-1, Class D, 10.30%, 1/25/19	154	169,667
Series 1989-34, Class Y, 9.85%, 7/25/19	318	369,398
Series 1990-17, Class G, 9.00%, 2/25/20	207	240,085
Series 1990-27, Class Z, 9.00%, 3/25/20	118	138,809
Series 1990-29, Class J, 9.00%, 3/25/20	111	127,796
Series 1990-43, Class Z, 9.50%, 4/25/20	498	583,449
Series 1991-98, Class J, 8.00%, 8/25/21	199	228,915
Series 1992-77, Class ZA, 8.00%, 5/25/22	1,311	1,531,614
Series 1992-103, Class Z, 7.50%, 6/25/22	87	100,638
Series 1992-113, Class Z, 7.50%, 7/25/22	155	179,452
Series 1992-185, Class ZB, 7.00%, 10/25/22	330	376,146
Series 1993-16, Class Z, 7.50%, 2/25/23	853	989,921
Series 1993-22, Class PM, 7.40%, 2/25/23	659	766,180
Series 1993-25, Class J, 7.50%, 3/25/23	1,015	1,180,177
Series 1993-30, Class PZ, 7.50%, 3/25/23	1,835	2,139,173
Series 1993-42, Class ZQ, 6.75%, 4/25/23	2,244	2,563,969
Series 1993-56, Class PZ, 7.00%, 5/25/23	361	412,711
Series 1993-156, Class ZB, 7.00%, 9/25/23	418	483,746
Series 1994-45, Class Z, 6.50%, 2/25/24	3,023	3,437,406
Series 1994-89, Class ZQ, 8.00%, 7/25/24	1,746	2,075,197
Series 1996-57, Class Z, 7.00%, 12/25/26	1,761	2,053,596
Series 1997-77, Class Z, 7.00%, 11/18/27	779	904,635
Series 1998-44, Class ZA, 6.50%, 7/20/28	752	875,202
Series 1999-45, Class ZG, 6.50%, 9/25/29	288	331,941
Series 2000-22, Class PN, 6.00%, 7/25/30	2,329	2,637,209
Series 2001-37, Class GA, 8.00%, 7/25/16	287	305,991
Series 2002-1, Class G, 7.00%, 7/25/23	549	625,818
Series 2002-21, Class PE, 6.50%, 4/25/32	2,318	2,642,100
		<b>\$ 49,011,961</b>
<b>Government National Mortgage Association:</b>		
Series 2002-45, Class PG, 6.00%, 3/17/32	2,702	2,927,137
Series 2005-72, Class E, 12.00%, 11/16/15	110	117,287
Series 2010-89, (Principal Only), Class CO, 0.00%, 7/20/40 <sup>(14)</sup>	3,444	3,305,609
Series 2012-50, (Principal Only), Class CO, 0.00%, 8/20/40 <sup>(14)</sup>	3,143	2,942,392
		<b>\$ 9,292,425</b>
<b>Total Collateralized Mortgage Obligations (identified cost \$93,018,544)</b>		<b>\$ 99,073,655</b>



**Commercial Mortgage-Backed Securities 8.9%**

Security	Principal Amount (000 s omitted)	Value
BACM, Series 2004-1, Class A4, 4.76%, 11/10/39	\$ 22,300	\$ 23,046,292
BACM, Series 2004-6, Class A5, 4.811%, 12/10/42	820	874,566
BACM, Series 2006-3, Class A4, 5.889%, 7/10/44 <sup>(13)</sup>	2,000	2,293,081
BSCMS, Series 2002-TOP8, Class C, 5.22%, 8/15/38 <sup>(13)</sup>	2,000	2,041,136
BSCMS, Series 2004-PWR3, Class A4, 4.715%, 2/11/41	1,250	1,288,775
BSCMS, Series 2005-PW10, Class A4, 5.405%, 12/11/40 <sup>(13)</sup>	3,352	3,740,066
BSCMS, Series 2005-PWR7, Class A3, 5.116%, 2/11/41 <sup>(13)</sup>	2,361	2,568,265
CGCMT, Series 2004-C1, Class A3, 5.251%, 4/15/40 <sup>(13)</sup>	1,280	1,293,204
CGCMT, Series 2004-C1, Class A4, 5.36%, 4/15/40 <sup>(13)</sup>	12,215	12,844,329
CGCMT, Series 2012-GC8, Class A2, 1.813%, 9/10/45	3,113	3,217,374
COMM, Series 2004-LB2A, Class A4, 4.715%, 3/10/39	21,857	22,640,122
COMM, Series 2012-CR2, Class AM, 3.791%, 8/15/45	295	319,242
COMM, Series 2012-CR5, Class A4, 2.771%, 12/10/45	470	482,417
COMM, Series 2012-LC4, Class C, 5.649%, 12/10/44 <sup>(13)</sup>	500	569,242
CSFB, Series 2003-C3, Class A5, 3.936%, 5/15/38	1,830	1,835,578
CSFB, Series 2003-C3, Class D, 4.131%, 5/15/38	710	713,838
CSFB, Series 2003-C5, Class D, 5.116%, 12/15/36	3,270	3,339,705
CSFB, Series 2004-C1, Class A4, 4.75%, 1/15/37 <sup>(13)</sup>	11,740	12,119,315
CSFB, Series 2004-C3, Class A5, 5.113%, 7/15/36 <sup>(13)</sup>	1,577	1,668,899
DBUBS, Series 2011-LC1A, Class A1, 3.742%, 11/10/46 <sup>(7)</sup>	1,062	1,151,178
DDR, Series 2009-DDR1, Class C, 6.223%, 10/14/22 <sup>(7)</sup>	2,165	2,323,404
FMBT, Series 2012-FBLU, Class B, 3.875%, 5/5/27 <sup>(7)</sup>	2,600	2,725,247
GECMC, Series 2005-C1, Class A3, 4.578%, 6/10/48	1,026	1,045,190
GMACC, Series 2004-C1, Class A4, 4.908%, 3/10/38	1,750	1,821,331
GMACC, Series 2004-C3, Class A5, 4.864%, 12/10/41	750	798,204
GSMS, Series 2004-GG2, Class A6, 5.396%, 8/10/38 <sup>(13)</sup>	3,365	3,559,118
JPMCC, Series 2003-LN1, Class A2, 4.92%, 10/15/37 <sup>(13)</sup>	2,500	2,552,563
JPMCC, Series 2003-PM1A, Class A4, 5.326%, 8/12/40	3,000	3,037,124
JPMCC, Series 2004-CBX, Class A5, 4.654%, 1/12/37	403	409,032
JPMCC, Series 2005-LDP3, Class A3, 4.959%, 8/15/42	2,009	2,024,842
JPMCC, Series 2005-LDP4, Class A4, 4.918%, 10/15/42 <sup>(13)</sup>	3,000	3,262,611
JPMCC, Series 2005-LDP5, Class A3, 5.229%, 12/15/44 <sup>(13)</sup>	10,000	10,340,950
JPMCC, Series 2005-LDP5, Class AJ, 5.321%, 12/15/44 <sup>(13)</sup>	1,000	1,083,135
JPMCC, Series 2006-LDP7, Class A4, 5.872%, 4/15/45 <sup>(13)</sup>	1,275	1,470,496
JPMCC, Series 2011-C3, Class A2, 3.673%, 2/15/46 <sup>(7)</sup>	2,000	2,171,262
JPMCC, Series 2012-CBX, Class A2, 1.81%, 6/15/45	4,500	4,642,875
JPMCC, Series 2012-CBX, Class AS, 4.271%, 6/15/45	1,000	1,114,874
LB-UBS, Series 2003-C1, Class A4, 4.394%, 3/15/32	134	133,888
LB-UBS, Series 2003-C7, Class A4, 4.931%, 9/15/35 <sup>(13)</sup>	5,000	5,083,430
MLMT, Series 2003-KEY1, Class A4, 5.236%, 11/12/35 <sup>(13)</sup>	3,775	3,876,364
MLMT, Series 2004-BPC1, Class A5, 4.855%, 10/12/41 <sup>(13)</sup>	3,000	3,196,185
MLMT, Series 2006-4, Class A3, 5.172%, 12/12/49	2,500	2,851,495
Motel 6 Trust, Series 2012-MTL6, Class D, 3.781%, 10/5/25 <sup>(7)</sup>	2,275	2,284,320
MSC, Series 2003-T11, Class B, 5.279%, 6/13/41 <sup>(13)</sup>	750	765,845
MSC, Series 2004-IQ8, Class A5, 5.11%, 6/15/40 <sup>(13)</sup>	644	674,861
ORES, Series 2012-LV1, Class A, 4.00%, 9/25/44 <sup>(7)</sup>	111	111,484
PCMT, Series 2003-PWR1, Class B, 4.607%, 2/11/36	645	646,840



Security	Principal Amount (000 s omitted)	Value
RBSCF, Series 2010-MB1, Class B, 4.647%, 4/15/24 <sup>(7)(13)</sup>	3,005	\$ 3,220,930
RBSCF, Series 2010-MB1, Class C, 4.68%, 4/15/24 <sup>(7)(13)</sup>	500	525,083
RIAL, Series 2012-LT1A, Class A, 4.75%, 2/15/25 <sup>(7)</sup>	5	4,510
WBCMT, Series 2003-C6, Class F, 5.125%, 8/15/35 <sup>(7)(13)</sup>	965	977,932
WBCMT, Series 2004-C11, Class A5, 5.215%, 1/15/41 <sup>(13)</sup>	1,185	1,247,498
WBCMT, Series 2004-C12, Class A4, 5.307%, 7/15/41 <sup>(13)</sup>	250	263,482
WBCMT, Series 2006-C27, Class A3, 5.765%, 7/15/45	2,225	2,540,542
WBCMT, Series 2006-C28, Class A4, 5.572%, 10/15/48	2,750	3,163,480
WF-RBS, Series 2012-C6, Class B, 4.697%, 4/15/45	1,200	1,332,487

**Total Commercial Mortgage-Backed Securities**  
(identified cost \$172,766,783) **\$ 175,329,538**

**Asset-Backed Securities 0.2%**

Security	Principal Amount (000 s omitted)	Value
Avalon Capital Ltd. 3, Series 1A, Class D, 2.262%, 2/24/19 <sup>(7)(8)</sup>	\$ 589	\$ 528,080
Babson Ltd., Series 2005-1A, Class C1, 2.29%, 4/15/19 <sup>(7)(8)</sup>	753	660,565
Centurion CDO 8 Ltd., Series 2005-8A, Class D, 5.811%, 3/8/17 <sup>(8)</sup>	985	962,044
Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.08%, 7/17/19 <sup>(8)</sup>	500	456,988
Comstock Funding Ltd., Series 2006-1A, Class D, 4.561%, 5/30/20 <sup>(7)(8)</sup>	1,844	1,644,150

**Total Asset-Backed Securities**  
(identified cost \$4,316,954) **\$ 4,251,827**

**U.S. Government Agency Obligations 1.6%**

Security	Principal Amount (000 s omitted)	Value
<b>Federal Home Loan Bank:</b>		
4.125%, 12/13/19 <sup>(10)</sup>	\$ 3,975	\$ 4,715,073
5.25%, 12/9/22	9,000	11,631,816
5.375%, 5/15/19 <sup>(10)</sup>	6,585	8,267,263
5.375%, 8/15/24	5,740	7,550,488

**Total U.S. Government Agency Obligations**  
(identified cost \$29,695,779) **\$ 32,164,640**

**U.S. Treasury Obligations 1.9%**

Security	Principal Amount (000 s omitted)	Value
U.S. Treasury Bonds, 8.875%, 2/15/19	\$ 25,000	\$ 36,835,950

**Total U.S. Treasury Obligations**  
**(identified cost \$37,232,522)**

**\$ 36,835,950**



**Common Stocks 0.9%**

Security	Shares	Value
<b>Automotive 0.0%</b>		
Dayco Products, LLC <sup>(4)(15)(16)</sup>	25,372	\$ 646,986
		<b>\$ 646,986</b>

**Building and Development 0.3%**

Panoram Holdings Co. <sup>(4)(15)(17)</sup>	3,677	\$ 6,490,567
United Subcontractors, Inc. <sup>(4)(15)(16)</sup>	1,299	54,137
		<b>\$ 6,544,704</b>

**Ecological Services and Equipment 0.0%**

Environmental Systems Products Holdings, Inc. <sup>(4)(15)(17)</sup>	2,484	\$ 179,419
		<b>\$ 179,419</b>

**Financial Intermediaries 0.0%**

RTS Investor Corp. <sup>(4)(15)(16)</sup>	357	\$ 38,591
		<b>\$ 38,591</b>

**Food Service 0.0%**

Buffets Restaurants Holdings, Inc. <sup>(4)(15)(16)</sup>	55,884	\$ 505,750
		<b>\$ 505,750</b>

**Home Furnishings 0.0%**

Oreck Corp. <sup>(4)(15)(16)</sup>	9,399	\$ 163,449
Sanitec Europe Oy B Units <sup>(4)(15)(16)</sup>	26,265	168,142
Sanitec Europe Oy E Units <sup>(4)(15)(16)</sup>	25,787	0
		<b>\$ 331,591</b>

**Leisure Goods/Activities/Movies 0.2%**

Metro-Goldwyn-Mayer Holdings, Inc. <sup>(15)(16)</sup>	72,419	\$ 2,763,994
		<b>\$ 2,763,994</b>

**Lodging and Casinos 0.1%**

Affinity Gaming, LLC <sup>(15)(16)</sup>	46,819	\$ 538,421
Greektown Superholdings, Inc. <sup>(15)</sup>	828	42,228
Tropicana Entertainment, Inc. <sup>(4)(15)(16)</sup>	17,051	242,977
		<b>\$ 823,626</b>

**Nonferrous Metals/Minerals 0.0%**

Euramax International, Inc. <sup>(15)(16)</sup>	1,636	\$ 343,581
		<b>\$ 343,581</b>

**Oil and Gas 0.0%**

SemGroup Corp., Class A <sup>(15)</sup>	15,874	\$ 620,356
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\$ 620,356

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Security	Shares	Value
<b>Publishing 0.2%</b>		
Ion Media Networks, Inc. <sup>(4)(16)</sup>	5,187	\$ 3,298,932
MediaNews Group, Inc. <sup>(4)(15)(16)</sup>	14,016	294,050
Source Interlink Companies, Inc. <sup>(4)(15)(16)</sup>	2,862	0
		<b>\$ 3,592,982</b>
<b>Radio and Television 0.1%</b>		
New Young Broadcasting Holding Co., Inc. <sup>(15)(16)</sup>	583	\$ 2,147,383
		<b>\$ 2,147,383</b>
<b>Total Common Stocks (identified cost \$9,391,304)</b>		<b>\$ 18,538,963</b>
<b>Convertible Bonds 0.0%</b>		
Security	Principal Amount (000 s omitted)	Value
<b>Business Equipment and Services 0.0%</b>		
Mood Media Corp., 10.00%, 10/31/15 <sup>(4)(17)</sup>	\$ 75	\$ 77,700
<b>Total Convertible Bonds (identified cost \$0)</b>		<b>\$ 77,700</b>
<b>Preferred Stocks 0.2%</b>		
Security	Shares	Value
<b>Banks and Thrifts 0.1%</b>		
Discover Financial Services, Series B, 6.50%	58,500	\$ 1,480,781
		<b>\$ 1,480,781</b>
<b>Ecological Services and Equipment 0.0%</b>		
Environmental Systems Products Holdings, Inc., Series A <sup>(4)(15)(17)</sup>	569	\$ 35,511
		<b>\$ 35,511</b>
<b>Financial Intermediaries 0.0%</b>		
GMAC Capital Trust I, 8.125% to 2/15/16 <sup>(8)</sup>	20,465	\$ 545,392
		<b>\$ 545,392</b>
<b>Financial Services 0.0%</b>		
Texas Capital Bancshares, Inc., 6.50%	20,000	\$ 509,450
		<b>\$ 509,450</b>
<b>Oil, Gas &amp; Consumable Fuels 0.0%</b>		
Chesapeake Energy Corp., 4.50%, Convertible	6,331	\$ 508,696



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Security	Shares	Value
<b>Real Estate Investment Trusts (REITs) 0.1%</b>		
DDR Corp., Series H, 7.375%	46,300	\$ 1,158,889
		<b>\$ 1,158,889</b>
<b>Total Preferred Stocks (identified cost \$4,296,442)</b>		<b>\$ 4,238,719</b>
<b>Warrants 0.0%</b>		
<b>Security</b>	<b>Shares</b>	<b>Value</b>
<b>Chemicals and Plastics 0.0%</b>		
Foamex, Series A, Expires 12/31/13 <sup>(4)(15)(16)</sup>	663	\$ 0
Foamex, Series B, Expires 12/31/15 <sup>(4)(15)(16)</sup>	663	0
		<b>\$ 0</b>
<b>Food Products 0.0%</b>		
ASG Consolidated, LLC/ASG Finance, Inc., Expires 5/15/18 <sup>(15)</sup>	1,745	\$ 52,350
		<b>\$ 52,350</b>
<b>Oil and Gas 0.0%</b>		
SemGroup Corp., Expires 11/30/14 <sup>(15)</sup>	16,708	\$ 253,461
		<b>\$ 253,461</b>
<b>Publishing 0.0%</b>		
Reader s Digest Association, Inc. (The), Expires 2/19/14 <sup>(4)(15)(16)</sup>	23,833	\$ 0
		<b>\$ 0</b>
<b>Radio and Television 0.0%</b>		
New Young Broadcasting Holding Co., Inc., Expires 12/24/24 <sup>(15)(16)</sup>	4	\$ 14,733
		<b>\$ 14,733</b>
<b>Telecommunications 0.0%</b>		
ERC Luxembourg Holdings, Ltd., Expires 06/11/32 <sup>(4)(15)(16)</sup>	7,168	\$ 0
		<b>\$ 0</b>
<b>Total Warrants (identified cost \$7,041)</b>		<b>\$ 320,544</b>
<b>Miscellaneous 0.0%</b>		
<b>Security</b>	<b>Shares</b>	<b>Value</b>
<b>Cable and Satellite Television 0.0%</b>		
Adelphia Recovery Trust <sup>(4)(15)</sup>	2,786,444	\$ 0
Adelphia, Inc., Escrow Certificate <sup>(15)</sup>	300,000	2,325

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Adelphia, Inc., Escrow Certificate <sup>(15)</sup>	2,500,000	19,375
		<b>\$ 21,700</b>

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Security	Shares	Value		
<b>Health Care 0.0%</b>				
US Oncology, Inc., Escrow Certificate <sup>(15)</sup>	1,815,000	\$ 38,569		
		<b>\$ 38,569</b>		
<b>Oil and Gas 0.0%</b>				
SemGroup Corp., Escrow Certificate <sup>(15)</sup>	6,135,000	\$ 276,075		
		<b>\$ 276,075</b>		
<b>Total Miscellaneous (identified cost \$2,502,927)</b>		<b>\$ 336,344</b>		
 <b>Interest Rate Swaptions 0.1%</b>				
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	\$ 1,416,975
Options to receive 3-month USD-LIBOR-BBA Rate and pay 5.25%	Credit Suisse International	2/28/17	52,500	1,416,975
<b>Total Interest Rate Swaptions (identified cost \$5,071,500)</b>				<b>\$ 2,833,950</b>
 <b>Short-Term Investments 1.2%</b>				
Security		Interest (000 s omitted)	Value	
Eaton Vance Cash Reserves Fund, LLC, 0.12% <sup>(18)</sup>		\$ 23,692	\$ 23,691,562	
<b>Total Short-Term Investments (identified cost \$23,691,562)</b>			<b>\$ 23,691,562</b>	
<b>Total Investments 138.3% (identified cost \$2,620,578,338)</b>			<b>\$ 2,728,195,864</b>	
<b>Less Unfunded Loan Commitments (0.0%)</b>			<b>\$ (265,714)</b>	
<b>Net Investments 138.3% (identified cost \$2,620,312,624)</b>			<b>\$ 2,727,930,150</b>	
<b>Other Assets, Less Liabilities (24.8)%</b>			<b>\$ (489,328,741)</b>	

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<b>Auction Preferred Shares Plus Cumulative Unpaid Dividends</b>	<b>(13.5)%</b>	<b>\$ (266,627,794)</b>
<b>Net Assets Applicable to Common Shares</b>	<b>100.0%</b>	<b>\$ 1,971,973,615</b>

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

- BACM - Bank of America Commercial Mortgage, Inc.
- BSCMS - Bear Stearns Commercial Mortgage Securities, Inc.
- CGCMT - Citigroup Commercial Mortgage Trust
- COMM - Commercial Mortgage Pass-Through Certificates
- CSFB - Credit Suisse First Boston Mortgage Securities Corp.
- DBUBS - DBUBS Mortgage Trust
- DDR - Developers Diversified Realty Corp.



FMBT	- Fontainebleau Miami Beach Trust
GECMC	- General Electric Commercial Mortgage Corp.
GMACC	- GMAC Commercial Mortgage Securities, Inc.
GSMS	- Goldman Sachs Mortgage Securities Corp. II
JPMCC	- JPMorgan Chase Commercial Mortgage Securities Corp.
LB-UBS	- LB-UBS Commercial Mortgage Trust
MLMT	- Merrill Lynch Mortgage Trust
MSC	- Morgan Stanley Capital I
MTN	- Medium-Term Note
ORES	- Oaktree Real Estate Investments/Sabal
PCMT	- Prudential Commercial Mortgage Trust
RBSCF	- Royal Bank of Scotland Commercial Funding
RIAL	- Rialto Real Estate Fund LP
WBCMT	- Wachovia Bank Commercial Mortgage Trust
WF-RBS	- WF-RBS Commercial Mortgage Trust
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) Amount is less than 0.05%.
- (3) Represents a payment-in-kind security which may pay all or a portion of interest in additional par.
- (4) For fair value measurement disclosure purposes, security is categorized as Level 3.
- (5) This Senior Loan will settle after December 31, 2012, at which time the interest rate will be determined.
- (6) Unfunded or partially unfunded loan commitments. The Fund may enter into certain credit agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower's discretion.
- (7) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be sold in certain transactions (normally to qualified institutional buyers) and remain exempt from registration. At December 31, 2012, the aggregate

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value of these securities is \$366,305,041 or 18.6% of the Fund's net assets.

- (8) Variable rate security. The stated interest rate represents the rate in effect at December 31, 2012.
- (9) Currently the issuer is in default with respect to interest payments. For a variable rate security, interest rate has been adjusted to reflect non-accrued status.
- (10) Security (or a portion thereof) has been pledged for the benefit of the counterparty for reverse repurchase agreements.
- (11) Security (or a portion thereof) has been pledged to cover margin requirements on open financial futures contracts.
- (12) Adjustable rate mortgage security. Rate shown is the rate at December 31, 2012.
- (13) Weighted average fixed-rate coupon that changes/updates monthly.
- (14) Principal only security that entitles the holder to receive only principal payments on the underlying mortgages.
- (15) Non-income producing security.
- (16) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (17) Restricted security.

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(18) Affiliated investment company available to Eaton Vance portfolios and funds which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of December 31, 2012. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended December 31, 2012 was \$20,944. A summary of open financial instruments at December 31, 2012 is as follows:

### Forward Foreign Currency Exchange Contracts

#### Sales

#### Settlement

Date	Deliver	In Exchange For	Counterparty	Net Unrealized Depreciation
	British Pound Sterling	United States Dollar		
1/31/13	4,177,118	6,713,673	HSBC Bank USA	\$ (71,334)
	British Pound Sterling	United States Dollar		
2/28/13	3,792,810	6,054,994	Goldman Sachs International	(105,218)
	Euro	United States Dollar		
2/28/13	32,299,787	41,676,577	Citibank NA	(978,317)
	British Pound Sterling	United States Dollar		
3/28/13	3,718,084	5,991,042	Citibank NA	(47,156)
				<b>\$ (1,202,025)</b>

### Futures Contracts

#### Expiration

Month/Year	Contracts	Position	Aggregate Cost	Value	Net Unrealized Appreciation (Depreciation)
3/13	125 U.S. 2-Year Treasury Note	Short	\$ (27,552,735)	\$ (27,558,594)	\$ (5,859)
3/13	175 U.S. 5-Year Treasury Note	Short	(21,810,742)	(21,772,461)	38,281
3/13	220 U.S. 10-Year Treasury Note	Short	(29,383,750)	(29,211,875)	171,875
3/13	30 U.S. 30-Year Treasury Bond	Short	(4,500,000)	(4,425,000)	75,000
					<b>\$ 279,297</b>

At December 31, 2012, 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:** Because 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. The Fund also enters into such contracts to hedge the currency risk of investments it anticipates purchasing.

**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.

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The fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) by risk exposure at December 31, 2012 was as follows:

Risk	Derivative	Fair Value	
		Asset Derivative	Liability Derivative
Foreign Exchange	Forward Foreign Currency Exchange Contracts	\$	\$ (1,202,025)
Interest Rate	Financial Futures Contracts	\$ 285,156*	\$ (5,859)*
Interest Rate	Interest Rate Swaptions	\$ 2,833,950	\$

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

**Reverse Repurchase Agreements**

Reverse repurchase agreements outstanding as of December 31, 2012 were as follows:

Counterparty	Trade Date	Maturity Date	Interest Rate	Principal Amount	Principal Amount Including Accrued Interest
Bank of America	12/20/12	1/23/13	0.52%	\$ 49,067,000	\$ 49,074,796

At December 31, 2012, the market value of securities pledged for the benefit of the counterparty for reverse repurchase agreements was \$50,716,867.

The cost and unrealized appreciation (depreciation) of investments of the Fund at December 31, 2012, as determined on a federal income tax basis, were as follows:

<b>Aggregate cost</b>	<b>\$ 2,646,538,981</b>
Gross unrealized appreciation	\$ 113,657,412
Gross unrealized depreciation	(32,266,243)
<b>Net unrealized appreciation</b>	<b>\$ 81,391,169</b>

**Restricted Securities**

At December 31, 2012, the Fund owned the following securities (representing 0.3% 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/ Shares	Cost	Value
<b>Convertible Bonds</b>				
Mood Media Corp.	7/30/12	75,000	\$ 0	\$ 77,700
<b>Total Convertible Bonds</b>			<b>\$ 0</b>	<b>\$ 77,700</b>
<b>Common Stocks</b>				
Environmental Systems Products Holdings, Inc.	10/25/07	2,484	\$ 0	\$ 179,419
Panolam Holdings Co.	12/30/09	3,677	2,020,511	6,490,567
<b>Total Common Stocks</b>			<b>\$ 2,020,511</b>	<b>\$ 6,669,986</b>
<b>Preferred Stocks</b>				
Environmental Systems Products Holdings, Inc., Series A	10/25/07	569	\$ 9,958	\$ 35,511

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<b>Total Preferred Stocks</b>	\$	<b>9,958</b>	\$	<b>35,511</b>
<b>Total Restricted Securities</b>	\$	<b>2,030,469</b>	\$	<b>6,783,197</b>

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)

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

At December 31, 2012, 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)	\$	\$ 945,342,141	\$ 4,008,175	\$ 949,350,316
Corporate Bonds & Notes		923,375,382	6,814,730	930,190,112
Foreign Government Securities		1,177,945		1,177,945
Mortgage Pass-Throughs		449,518,385		449,518,385
Collateralized Mortgage Obligations		99,073,655		99,073,655
Commercial Mortgage-Backed Securities		175,329,538		175,329,538
Asset-Backed Securities		4,251,827		4,251,827
U.S. Government Agency Obligations		32,164,640		32,164,640
U.S. Treasury Obligations		36,835,950		36,835,950
Common Stocks	620,356	5,835,607	12,083,000	18,538,963
Convertible Bonds			77,700	77,700
Preferred Stocks	2,212,977	1,990,231	35,511	4,238,719
Warrants		320,544	0	320,544
Miscellaneous		336,344	0	336,344
Interest Rate Swaptions		2,833,950		2,833,950
Short-Term Investments		23,691,562		23,691,562
<b>Total Investments</b>	<b>\$ 2,833,333</b>	<b>\$ 2,702,077,701</b>	<b>\$ 23,019,116</b>	<b>\$ 2,727,930,150</b>
Futures Contracts	\$ 285,156	\$	\$	\$ 285,156
<b>Total</b>	<b>\$ 3,118,489</b>	<b>\$ 2,702,077,701</b>	<b>\$ 23,019,116</b>	