Eaton Vance Short Duration Diversified Income Fund Form N-Q September 28, 2015

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

811-21563

Investment Company Act File Number

Eaton Vance Short Duration Diversified 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)

October 31

Date of Fiscal Year End

July 31, 2015

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Short Duration Diversified Income Fund

July 31, 2015

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 54.2%)

Acrospace and Defense 0.6% BE Acrospace, Inc. Item Loan, .400%, Maturing December 16, 2021 188 \$ 189,572 187 IUS Holdings, LLC IUS Holdings, IUS Holding		Principal Amount*			
BE Aerospace, Inc.	Borrower/Tranche Description	(000 s omitted)		Value	
Term Loan, 4.00%, Maturing December 16, 2021 188 \$ 189,572 Silver II US Holdings, LLC 366 353,700 Term Loan, 4.00%, Maturing December 13, 2019 366 353,700 Term Loan, 3.75%, Maturing February 28, 2020 805 804,655 Term Loan, 3.75%, Maturing June 4, 2021 322 321,499 ** I,669,426 Air Transport 0.1% ** Virgin America, Inc. Term Loan, 4.50%, Maturing April 4, 2019 450 \$ 412,740 ** Automotive 2.1% Automotive 2.1% ** Automotive 2.1% <th col<="" td=""><td>•</td><td></td><td></td><td></td></th>	<td>•</td> <td></td> <td></td> <td></td>	•			
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Term Loan, 4.00%, Maturing April 23, 2020	604	605,015
Visteon Corporation		
Term Loan, 3.50%, Maturing April 9, 2021	102	102,211
		\$ 5,956,806
Beverage and Tobacco 0.1%		
Flavors Holdings, Inc.		
Term Loan, 6.75%, Maturing April 3, 2020	391	\$ 378,946
		\$ 378,946

Borrower/Tranche Description Brokerage/Securities Dealers/Investment Houses 0.1%	Principal Amount* (000 s omitted)		Value
Astro AB Borrower, Inc.			
Term Loan, 5.50%, Maturing April 30, 2022 Salient Partners L.P.	75	\$	76,125
Term Loan, 7.50%, Maturing May 19, 2021	150		147,750
		\$	223,875
Building and Development 1.0%			
ABC Supply Co., Inc.	246	¢	245 574
Term Loan, 3.50%, Maturing April 16, 2020 Auction.com, LLC	246	\$	245,574
Term Loan, 6.00%, Maturing May 8, 2022	200		199,749
CPG International, Inc.	200		177,717
Term Loan, 4.75%, Maturing September 30, 2020	98		97,759
Gates Global, Inc.			
Term Loan, 4.25%, Maturing July 5, 2021	1,044		1,041,423
Headwaters, Incorporated			
Term Loan, 4.50%, Maturing March 24, 2022	50		50,344
Ply Gem Industries, Inc.	405		402 800
Term Loan, 4.00%, Maturing February 1, 2021 Quikrete Holdings, Inc.	495		492,899
Term Loan, 4.00%, Maturing September 28, 2020	165		165,720
RE/MAX International, Inc.	103		103,720
Term Loan, 4.25%, Maturing July 31, 2020	354		355,430
Summit Materials Companies I, LLC			ĺ
Term Loan, 4.25%, Maturing July 17, 2022	125		125,625
WireCo WorldGroup, Inc.			
Term Loan, 6.00%, Maturing February 15, 2017	92		92,296
		\$	2,866,819
Business Equipment and Services 4.2%			
Acosta Holdco, Inc.			
Term Loan, 4.25%, Maturing September 26, 2021	645	\$	646,827
AlixPartners, LLP	100		100 425
Term Loan, 4.50%, Maturing July 15, 2022 Altisource Solutions S.a.r.l.	100		100,425
Term Loan, 4.50%, Maturing December 9, 2020	517		465,358
Brickman Group Ltd., LLC	317		105,550
Term Loan, 4.00%, Maturing December 18, 2020	148		147,723
Ceridian, LLC			
Term Loan, 4.50%, Maturing September 15, 2020	619		616,387
ClientLogic Corporation			464040
Term Loan, 7.54%, Maturing January 30, 2017	165		164,918
Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019	570		569,791
CPM Holdings, Inc.	370		309,791
Term Loan, 6.00%, Maturing April 11, 2022 Education Management, LLC	50		50,422
Term Loan, 5.50%, Maturing July 2, 2020	80		54,903
Term Loan, 8.50%, (2.00% Cash, 6.50% PIK), Maturing July 2, 2020	137		79,845
EIG Investors Corp.			,
Term Loan, 5.00%, Maturing November 9, 2019 Emdeon Business Services, LLC	464		463,547
Term Loan, 3.75%, Maturing November 2, 2018	267		266,907

Extreme Reach, Inc.		
Term Loan, 6.75%, Maturing February 7, 2020	137	136,744

Start New Principle Sequerity Corporation		Principal Amount*		¥7. 1	
Term Lona, 4.00%, Maturing November 6, 2020 35 33,33,885 If Term Lona, 4.00%, Maturing November 6, 2020 369 371,425 If Term Lona, 6.00%, Maturing November 7, 2021 369 371,425 ISH Beath Incorporated 99 98,003 If Term Lona, 3.50%, Maturing March 17, 2021 99 98,003 Information Corporation 22 222,109 If Term Lona, Maturing May 2, 2022** 42 425,841 Information Resources, Inc. 8 22 22,109 INT Teading Technologies Sa.r.I. Euro Lona, 3,50%, Maturing June 10, 2021 EUR 80 19,8426 KRA Auction Services, Inc. 8 2 222,109 ION Teading Technologies Sa.r.I. Euro Lona, 5,50%, Maturing June 10, 2021 EUR 80 19,8426 KRA Auction Services, Inc. 8 8 2 54,425 Term Lona, 5,50%, Maturing June 10, 2021 8 3 6,842 Term Lona, 5,50%, Maturing Cotober 30, 2019 8 6,784 Term Lona, 5,50%, Maturing March 23, 2019 80 6,784 MOSA Technology, Maturi	Borrower/Tranche Description	(000 s omitted)		Value	
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Term Loan, 3.50%, Maturing March 17, 2021 980,003 Informatica Corporation 425 425,84 1425,84 </td <td>·</td> <td>369</td> <td></td> <td>371,425</td>	·	369		371,425	
Information Corporation					
Term Loan, Maturing May 29, 202266 228, 228, 18 Information Resources, Inc. 221 222, 190 100 175 160 1		990		989,003	
Information Resources, Inc. Irem Loan, 4758, Maturing September 30, 2020 221, 202, 100 Irem Loan, 4508, Maturing June 10, 2021 Irem Loan, 4508, Maturing June 10, 2021 Irem Loan, 4508, Maturing March 11, 2021 Irem Loan, 35098, Maturing March 11, 2021 Irem Loan, 45098, Maturing October 30, 2019 Irem Loan, 45098, Maturing October 30, 2019 Irem Loan, 45098, Maturing April 30, 2020 Irem Loan, 45098, Maturing March 23, 2018 Irem Loan, 42598, Maturing September 29, 2020 Irem Loan, 42598, Maturing March 29, 2020 Irem Loan, 42598, Maturing May 12, 2022 Irem Loan, 42598, Maturing May 12, 2022 Irem Loan, 42598, Maturing May 12, 2021 Irem Loan, 42598, Maturing May 9, 2017 Irem Loan, 43598, Maturing May 9, 2017 Irem Loan, 42598, Maturing May 9, 2017 Irem Loan, 42598, Maturing May 12, 2021 Irem Loan, 42598, Maturing May 14, 2021 Irem Loan, 42598, Maturing May 14, 2021 Irem Loan, 42598, Maturing March 8, 2020 Irem Loan, 42598, Maturing May 14, 2021 Irem Loan, 42598, Maturing May 14, 2021 Irem Loan, 42598, Maturing May 14, 2021 Irem Loan, 42598, Maturing May 14, 2022 Irem Loan, 42598					
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Term Loan, \$.50%, Maturing June 10, 2021 542 543,427		221		222,190	
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Term Loan, 3.25%, Maturing November 30, 2019 132 \$ 131,982 Cequel Communications, LLC Term Loan, 3.50%, Maturing February 14, 2019 734 733,410 Charter Communications Operating, LLC Term Loan, Maturing January 20, 2023 ⁽²⁾ 375 376,239	Cable and Satellite Television 1.4%				
Cequel Communications, LLCTerm Loan, 3.50%, Maturing February 14, 2019734733,410Charter Communications Operating, LLCTerm Loan, Maturing January 20, 2023(2)375376,239					
Term Loan, 3.50%, Maturing February 14, 2019 Charter Communications Operating, LLC Term Loan, Maturing January 20, 2023 ⁽²⁾ 376,239	Term Loan, 3.25%, Maturing November 30, 2019	132	\$	131,982	
Term Loan, 3.50%, Maturing February 14, 2019 Charter Communications Operating, LLC Term Loan, Maturing January 20, 2023 ⁽²⁾ 376,239	Cequel Communications, LLC				
Charter Communications Operating, LLC Term Loan, Maturing January 20, 2023 ⁽²⁾ 376,239		734		733,410	
Term Loan, Maturing January 20, 2023 ⁽²⁾ 376,239					
		375		376,239	

308,987

	Principal Amount*		
Borrower/Tranche Description	(000 s	omitted)	Value
MCC Iowa, LLC			450.004
Term Loan, 3.25%, Maturing January 29, 2021		172	\$ 170,892
Term Loan, 3.75%, Maturing June 30, 2021		149	148,704
Mediacom Illinois, LLC		7 .	54.510
Term Loan, 3.50%, Maturing June 30, 2021		74	74,512
Numericable Group SA	ELID	105	127 204
Term Loan, Maturing July 21, 2022 ⁽²⁾	EUR	125	137,384
Term Loan, Maturing July 27, 2022 ⁽²⁾		75	75,028
Numericable U.S., LLC		150	152 50 4
Term Loan, 4.50%, Maturing May 21, 2020		173	173,794
Term Loan, 4.50%, Maturing May 21, 2020		200	200,886
Virgin Media Investment Holdings Limited		520	505 560
Term Loan, 3.50%, Maturing June 30, 2023	ann	539	537,563
Term Loan, 4.25%, Maturing June 30, 2023	GBP	300	468,290
Ziggo B.V.			
Term Loan, 3.75%, Maturing January 15, 2022	EUR	65	71,763
Term Loan, 3.75%, Maturing January 15, 2022	EUR	101	111,396
Term Loan, 3.75%, Maturing January 15, 2022	EUR	183	201,629
			\$ 3,922,459
Chemicals and Plastics 2.9%			
Aruba Investments, Inc.			
Term Loan, 4.50%, Maturing February 2, 2022		59	\$ 58,729
Axalta Coating Systems US Holdings, Inc.			
Term Loan, 3.75%, Maturing February 1, 2020		515	515,302
AZ Chem US, Inc.			
Term Loan, 4.50%, Maturing June 12, 2021		113	113,148
Chemours Company Co. (The)			
Term Loan, 3.75%, Maturing May 22, 2022		200	192,833
Colouroz Investment 1, GmbH			
Term Loan, 4.50%, Maturing September 7, 2021		25	24,724
Term Loan, 4.50%, Maturing September 7, 2021		149	149,677
ECO Services Operations, LLC			
Term Loan, 4.75%, Maturing December 4, 2021		75	74,905
Emerald Performance Materials, LLC			
Term Loan, 4.50%, Maturing August 1, 2021		347	348,243
Term Loan - Second Lien, 7.75%, Maturing August 1, 2022		100	99,792
Gemini HDPE, LLC			
Term Loan, 4.75%, Maturing August 7, 2021		371	371,872
Huntsman International, LLC			
Term Loan, 2.74%, Maturing April 19, 2017		1,485	1,485,123
Term Loan, 3.75%, Maturing August 12, 2021		373	372,969
Ineos US Finance, LLC			
Term Loan, 3.75%, Maturing May 4, 2018		1,334	1,335,453
Term Loan, 4.25%, Maturing March 31, 2022		125	125,133
Kronos Worldwide, Inc.			
Term Loan, 4.00%, Maturing February 18, 2020		49	49,329
MacDermid, Inc.			
Term Loan, 4.50%, Maturing June 7, 2020		246	247,582
Term Loan, 4.75%, Maturing June 7, 2020		124	125,123
Minerals Technologies, Inc.			
Term Loan, 3.75%, Maturing May 9, 2021		238	240,278
Orion Engineered Carbons GmbH			
Term Loan, 5.00%, Maturing July 25, 2021		99	99,498
Term Loan, 5.00%, Maturing July 25, 2021	EUR	199	219,938

	Princ Amou	int*		W.1
Borrower/Tranche Description	(000 s o	omitted)		Value
OXEA Finance, LLC Term Loan, 4.25%, Maturing January 15, 2020		123	\$	119,896
PQ Corporation		123	Ф	119,890
Term Loan, 4.00%, Maturing August 7, 2017		219		219,389
Royal Holdings, Inc.		219		219,369
Term Loan, 4.50%, Maturing June 19, 2022		125		125,807
Solenis International L.P.		123		123,607
Term Loan, 4.50%, Maturing July 31, 2021	EUR	174		192,124
Sonneborn Refined Products B.V.	EOR	1/4		192,124
Term Loan, 4.75%, Maturing December 10, 2020		15		15,018
Sonneborn, LLC		13		15,016
Term Loan, 4.75%, Maturing December 10, 2020		85		85,104
Tata Chemicals North America, Inc.		03		03,104
Term Loan, 3.75%, Maturing August 7, 2020		214		214,017
Trinseo Materials Operating S.C.A.		211		211,017
Term Loan, 4.25%, Maturing October 13, 2021		50		49,946
Tronox Pigments (Netherlands) B.V.		30		15,510
Term Loan, 4.25%, Maturing March 19, 2020		391		375,199
Univar, Inc.		371		373,177
Term Loan, 4.25%, Maturing July 1, 2022		600		601,875
Zep, Inc.		000		001,075
Term Loan, 5.75%, Maturing June 27, 2022		75		75,703
			ф	0 222 720
			\$	8,323,729
Clothing/Textiles 0.1%				
Ascena Retail Group, Inc.		•		207.700
Term Loan, Maturing July 21, 2022 ⁽²⁾		300	\$	295,500
			\$	295,500
Conglomerates 0.4%				
RGIS Services, LLC				
Term Loan, 5.50%, Maturing October 18, 2017		731	\$	687,301
Spectrum Brands, Inc.				
Term Loan, 3.75%, Maturing June 9, 2022		386		388,379
			\$	1,075,680
			Ŧ	, ,
Containers and Glass Products 1.5%				
Berry Plastics Holding Corporation				
Term Loan, 3.50%, Maturing February 8, 2020		415	\$	415,360
Term Loan, 3.75%, Maturing January 6, 2021		797	Ф	799,305
Hilex Poly Co., LLC		191		199,303
Term Loan, 6.00%, Maturing December 5, 2021		299		301,951
Libbey Glass, Inc.		299		301,931
Term Loan, 3.75%, Maturing April 9, 2021		50		49,376
Pelican Products, Inc.		30		47,370
Term Loan, 5.25%, Maturing April 10, 2020		433		434,925
Reynolds Group Holdings, Inc.		433		434,923
Term Loan, 4.50%, Maturing December 1, 2018		1 402		1 501 902
·		1,492		1,501,802
TricorBraun, Inc.		390		290 470
Term Loan, 4.00%, Maturing May 3, 2018 Verallia		390		389,470
Term Loan, Maturing July 24, 2022 ⁽²⁾	EUR	300		329,990
Torni Loan, iviaturing Jury 24, 2022	LUK	300		349,990

	Þ	4,222,179
Cosmetics/Toiletries 0.3%		
Prestige Brands, Inc.		
Term Loan, 3.51%, Maturing September 3, 2021	\$	112,826

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Revion Consumer Products Corporation	(000 somitted)		value
Term Loan, 4.00%, Maturing October 8, 2019	218	\$	218,129
Sun Products Corporation (The)	210	Ψ	210,129
Term Loan, 5.50%, Maturing March 23, 2020	413		401,445
			, ,
		\$	732,400
		Ψ	702,100
Drugs 1.4%			
Alkermes, Inc.			
Term Loan, 3.50%, Maturing September 18, 2019	73	\$	73,242
AMAG Pharmaceuticals, Inc.	, 0	Ψ.	78,212
Term Loan, 7.25%, Maturing November 12, 2020	119		120,531
DPx Holdings B.V.			1,22
Term Loan, 4.25%, Maturing March 11, 2021	396		395,187
Endo Luxembourg Finance Company I S.a.r.l.			ŕ
Term Loan, 3.25%, Maturing March 1, 2021	49		49,483
Mallinckrodt International Finance S.A.			
Term Loan, 3.25%, Maturing March 19, 2021	272		271,563
Term Loan, 3.50%, Maturing March 19, 2021	223		223,700
Par Pharmaceutical Companies, Inc.			
Term Loan, 4.00%, Maturing September 30, 2019	1,037		1,037,363
Valeant Pharmaceuticals International, Inc.			
Term Loan, 3.50%, Maturing December 11, 2019	341		342,001
Term Loan, 3.50%, Maturing August 5, 2020	717		718,176
Term Loan, 4.00%, Maturing April 1, 2022	698		702,336
		\$	3,933,582
Ecological Services and Equipment 0.2%			
ADS Waste Holdings, Inc.			
Term Loan, 3.75%, Maturing October 9, 2019	383	\$	382,279
EnergySolutions, LLC			
Term Loan, 6.75%, Maturing May 29, 2020	141		141,499
		\$	523,778
Electronics/Electrical 4.9%			
Answers Corporation			
Term Loan, 6.25%, Maturing October 3, 2021	224	\$	191,973
Applied Systems, Inc.			
Term Loan, 4.25%, Maturing January 25, 2021	144		144,114
Avago Technologies Cayman Ltd.			
Term Loan, 3.75%, Maturing May 6, 2021	1,141		1,144,023
Campaign Monitor Finance Pty Limited			
Term Loan, 6.25%, Maturing March 18, 2021	123		122,820
Carros Finance Luxembourg S.a.r.l.			
Term Loan, 4.50%, Maturing September 30, 2021	496		498,111
CommScope, Inc.			
Term Loan, 3.25%, Maturing January 14, 2018	138		138,158
Term Loan, 3.75%, Maturing December 29, 2022	175		175,802
CompuCom Systems, Inc.			101 ===
Term Loan, 4.25%, Maturing May 11, 2020	141		131,773
Dell International, LLC	1.005		1.000.241
Term Loan, 4.00%, Maturing April 29, 2020 Dell, Inc.	1,097		1,098,241

Term Loan, 3.75%, Maturing October 29, 2018	111	111,249
Entegris, Inc.		
Term Loan, 3.50%, Maturing April 30, 2021	54	54,483
Excelitas Technologies Corp.		
Term Loan, 6.00%, Maturing October 31, 2020	146	146,450

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
FIDJI Luxembourg (BC4) S.a.r.l.	1.41	Ф	140.625
Term Loan, 6.25%, Maturing December 24, 2020	141	\$	140,625
Freescale Semiconductor, Inc.	265		266.576
Term Loan, 4.25%, Maturing February 28, 2020	365		366,576
Go Daddy Operating Company, LLC	1 171		1 157 516
Term Loan, 4.25%, Maturing May 13, 2021	1,151		1,157,516
GXS Group, Inc.	170		172.021
Term Loan, 3.25%, Maturing January 16, 2021	172		173,021
Infor (US), Inc.	017		010 277
Term Loan, 3.75%, Maturing June 3, 2020	917		912,377
Lattice Semiconductor Corporation	100		00.750
Term Loan, 5.25%, Maturing March 10, 2021	100		99,750
M/A-COM Technology Solutions Holdings, Inc.	00		00.249
Term Loan, 4.50%, Maturing May 7, 2021	99		99,248
MA FinanceCo., LLC	210		210 (05
Term Loan, 4.50%, Maturing November 20, 2019	219		219,695
Term Loan, 5.25%, Maturing November 19, 2021	198		199,063
Magic Newco, LLC	267		269 520
Term Loan, 5.00%, Maturing December 12, 2018	267		268,530
MH Sub I, LLC	222		224 110
Term Loan, 4.75%, Maturing July 8, 2021	223		224,119
Microsemi Corporation	212		212.045
Term Loan, 3.25%, Maturing February 19, 2020 NXP B.V.	212		212,045
Term Loan, 3.25%, Maturing January 11, 2020	344		343,832
Orbotech, Inc.			
Term Loan, 5.00%, Maturing August 6, 2020	68		67,411
Renaissance Learning, Inc.			
Term Loan, 4.50%, Maturing April 9, 2021	123		122,897
Rocket Software, Inc.			
Term Loan, 5.75%, Maturing February 8, 2018	287		287,954
RP Crown Parent, LLC			
Term Loan, 6.00%, Maturing December 21, 2018	889		859,163
Sensata Technologies B.V.			
Term Loan, 3.00%, Maturing October 14, 2021	197		197,774
SGS Cayman L.P.			
Term Loan, 6.00%, Maturing April 23, 2021	37		37,786
Sirius Computer Solutions, Inc.			
Term Loan, 6.25%, Maturing December 7, 2018	75		75,666
SkillSoft Corporation			
Term Loan, 5.75%, Maturing April 28, 2021	396		386,265
Smart Technologies ULC			
Term Loan, 10.50%, Maturing January 31, 2018	109		108,594
Sophia L.P.			
Term Loan, 4.00%, Maturing July 19, 2018	220		221,039
SS&C Technologies, Inc.			
Term Loan, 4.00%, Maturing July 8, 2022	64		64,494
Term Loan, 4.00%, Maturing July 8, 2022	388		391,262
SunEdison Semiconductor B.V.			
Term Loan, 6.50%, Maturing May 27, 2019	149		149,243
SurveyMonkey.com, LLC			
Term Loan, 5.50%, Maturing February 5, 2019	96		95,639
Sutherland Global Services, Inc.			
Term Loan, 6.00%, Maturing April 23, 2021	161		162,327
Sybil Software, LLC			
Term Loan, 4.25%, Maturing March 20, 2020	814		817,919

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Vantiv, LLC	(111 41 1114)		
Term Loan, 3.75%, Maturing June 13, 2021	127	\$	127,786
VeriFone, Inc.			,,,,,,
Term Loan, 3.50%, Maturing July 8, 2021	495		490,359
Wall Street Systems Delaware, Inc.	.,,0		.,0,00
Term Loan, 4.50%, Maturing April 30, 2021	565		565,769
Zebra Technologies Corporation	303		303,709
Term Loan, 4.75%, Maturing October 27, 2021	400		405,191
		\$	14,008,132
Equipment Leasing 0.3%			
Delos Finance S.a.r.l.			
Term Loan, 3.50%, Maturing March 6, 2021	425	\$	426,176
Flying Fortress, Inc.			,
Term Loan, 3.50%, Maturing April 30, 2020	500		502,657
		\$	928,833
Th. 117.			
Financial Intermediaries 2.5%			
American Capital Ltd.		_	
Term Loan, 3.50%, Maturing August 22, 2017 Armor Holding II, LLC	130	\$	129,978
Term Loan, 5.75%, Maturing June 26, 2020 Citco Funding, LLC	419		418,842
Term Loan, 4.25%, Maturing June 29, 2018	674		675,961
Clipper Acquisitions Corp.			,
Term Loan, 3.00%, Maturing February 6, 2020	98		96,842
First Data Corporation	10		, 0,0 .2
Term Loan, 3.69%, Maturing March 24, 2018	650		649,238
Term Loan, 3.69%, Maturing September 24, 2018	375		374,570
Term Loan, 3.94%, Maturing June 23, 2022	150		150,094
Grosvenor Capital Management Holdings, LLP	130		150,074
Term Loan, 3.75%, Maturing January 4, 2021	1,193		1,190,454
Guggenheim Partners, LLC	1,193		1,190,434
Term Loan, 4.25%, Maturing July 22, 2020	246		247,792
Hamilton Lane Advisors, LLC	240		241,192
Term Loan, 4.25%, Maturing July 9, 2022	100		100,375
Harbourvest Partners, LLC	100		100,373
Term Loan, 3.25%, Maturing February 4, 2021	128		127,360
LPL Holdings, Inc. Term Loan, 3.25%, Maturing March 29, 2019	1,574		1,574,010
Medley, LLC	06		06.264
Term Loan, 6.50%, Maturing June 15, 2019 NXT Capital, Inc.	86		86,364
Term Loan, 6.25%, Maturing September 4, 2018	125		125,306
Ocwen Financial Corporation			
Term Loan, 5.00%, Maturing February 15, 2018	545		543,870
Sesac Holdco II, LLC Term Loan, 5.25%, Maturing February 8, 2019	289		289,414
Starwood Property Trust, Inc.			
Term Loan, 3.50%, Maturing April 17, 2020	123		122,546
Walker & Dunlop, Inc.			
Term Loan, 5.25%, Maturing December 11, 2020	121		121,607
Walter Investment Management Corp. Term Loan, 4.75%, Maturing December 19, 2020	206		198,015

\$ 7,222,638

	Princi Amou	int*		
Borrower/Tranche Description	(000 s o	mitted)		Value
Food Products 1.9%				
AdvancePierre Foods, Inc.		640	Ф	(12.240
Term Loan, 5.75%, Maturing July 10, 2017		640	\$	642,248
Blue Buffalo Company Ltd.		2.12		212 = 21
Term Loan, 3.75%, Maturing August 8, 2019		243		243,781
Charger OpCo B.V.				
Term Loan, 4.25%, Maturing July 23, 2021	EUR	125		138,172
Term Loan, 4.25%, Maturing July 23, 2021		375		375,000
Clearwater Seafoods Limited Partnership				
Term Loan, 4.75%, Maturing June 26, 2019		167		167,136
Del Monte Foods, Inc.				
Term Loan, 4.26%, Maturing February 18, 2021		123		119,739
Dole Food Company, Inc.				
Term Loan, 4.50%, Maturing November 1, 2018		94		94,498
High Liner Foods, Incorporated				
Term Loan, 4.25%, Maturing April 24, 2021		148		148,310
JBS USA, LLC				
Term Loan, 3.75%, Maturing May 25, 2018		866		866,355
Term Loan, 3.75%, Maturing September 18, 2020		295		295,023
NBTY, Inc.				,
Term Loan, 3.50%, Maturing October 1, 2017		888		885,702
Onex Wizard Acquisition Company I S.a.r.l.		000		003,702
Term Loan, 4.25%, Maturing March 13, 2022	EUR	399		440,461
Onex Wizard US Acquisition, Inc.	Lon	3))		110,101
Term Loan, 4.25%, Maturing March 13, 2022		224		225,326
Pinnacle Foods Finance, LLC		224		223,320
Term Loan, 3.00%, Maturing April 29, 2020		123		122,774
		605		
Term Loan, 3.00%, Maturing April 29, 2020		003		604,840
Post Holdings, Inc.		100		100.047
Term Loan, 3.75%, Maturing June 2, 2021		199		198,947
			\$	5,568,312
Food Service 1.0%				
1011778 B.C. Unlimited Liability Company				
Term Loan, 3.75%, Maturing December 12, 2021		924	\$	927,284
Aramark Services, Inc.				
Term Loan, 3.68%, Maturing July 26, 2016		43		42,541
Term Loan, 3.69%, Maturing July 26, 2016		77		76,630
CEC Entertainment, Inc.				,
Term Loan, 4.00%, Maturing February 14, 2021		123		120,969
Landry s, Inc.		120		120,505
Term Loan, 4.00%, Maturing April 24, 2018		426		428,340
US Foods, Inc.		120		120,510
Term Loan, 4.50%, Maturing March 31, 2019		613		615,243
Weight Watchers International, Inc.		013		013,243
		1 172		615 220
Term Loan, 4.00%, Maturing April 2, 2020		1,173		615,239
			\$	2,826,246
Food/Drug Retailers 1.4%				
Albertsons, LLC				
Term Loan, 5.38%, Maturing March 21, 2019		223	\$	223,823
Term Loan, 5.00%, Maturing August 25, 2019		420	-	421,524
Term Loan, 5.50%, Maturing August 25, 2021		175		175,505
General Nutrition Centers, Inc.		1,0		1.0,000
Server - (antition Controlly inco				

Term Loan, 3.25%, Maturing March 4, 2019	850	843,069
New Albertsons, Inc.		
Term Loan, 4.75%, Maturing June 27, 2021	1,166	1,170,415

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Rite Aid Corporation	(000 S offitted)		value
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020	100	\$	101,187
	100	φ	101,107
Supervalu, Inc.	000		006.755
Term Loan, 4.50%, Maturing March 21, 2019	982		986,755
		\$	3,922,278
Health Care 5.5%			
Acadia Healthcare Company, Inc.			
Term Loan, 4.25%, Maturing February 11, 2022	50	\$	50,216
ADMI Corp.			
Term Loan, 5.50%, Maturing April 30, 2022	75		75,656
Akorn, Inc.			
Term Loan, 4.50%, Maturing April 16, 2021	199		199,410
Alere, Inc.			, ,
Term Loan, Maturing June 18, 2022 ⁽²⁾	325		326,669
Alliance Healthcare Services, Inc.	323		320,009
Term Loan, 4.25%, Maturing June 3, 2019	218		217,854
Amneal Pharmaceuticals, LLC	210		217,034
Term Loan, 4.50%, Maturing November 1, 2019	544		546,204
· · · · · · · · · · · · · · · · · · ·	J44		340,204
Amsurg Corp.	00		00.256
Term Loan, 3.75%, Maturing July 16, 2021	99		99,356
Ardent Legacy Acquisitions, Inc.	100		100 (25
Term Loan, Maturing July 21, 2021 ⁽²⁾	100		100,625
Ardent Medical Services, Inc.	272		272 (02
Term Loan, 7.50%, Maturing July 2, 2018	272		272,603
Auris Luxembourg III S.a.r.l.			
Term Loan, 4.25%, Maturing January 15, 2022	150		150,186
Capella Healthcare, Inc.			
Term Loan, 5.25%, Maturing December 31, 2021	149		149,996
CareCore National, LLC			
Term Loan, 5.50%, Maturing March 5, 2021	99		98,750
CHG Healthcare Services, Inc.			
Term Loan, 4.25%, Maturing November 19, 2019	171		171,649
Community Health Systems, Inc.			
Term Loan, 3.53%, Maturing December 31, 2018	369		370,432
Term Loan, 3.75%, Maturing December 31, 2019	503		504,600
Term Loan, 4.00%, Maturing January 27, 2021	925		930,314
Concordia Healthcare Corp.			
Term Loan, 4.75%, Maturing April 21, 2022	50		50,354
Convatec, Inc.			
Term Loan, 4.25%, Maturing June 15, 2020	90		89,620
CPI Buyer, LLC			
Term Loan, 5.50%, Maturing August 18, 2021	199		198,500
DaVita HealthCare Partners, Inc.			
Term Loan, 3.50%, Maturing June 24, 2021	545		546,429
DJO Finance, LLC			,
Term Loan, 4.25%, Maturing June 8, 2020	400		401,550
Envision Healthcare Corporation			101,000
Term Loan, 4.00%, Maturing May 25, 2018	397		397,951
Grifols Worldwide Operations USA, Inc.	371		371,731
Term Loan, 3.19%, Maturing February 27, 2021	815		818,252
Horizon Pharma Holdings USA, Inc.	013		010,232
Term Loan, 4.50%, Maturing April 22, 2021	50		50,266
Iasis Healthcare, LLC	50		50,200
Term Loan, 4.50%, Maturing May 3, 2018	311		312,497
Term Loan, 4.30%, Waturing Way 3, 2016	311		312,497

Indivior Finance S.a.r.l.		
Term Loan, 7.00%, Maturing December 19, 2019	195	192,441

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
inVentiv Health, Inc.	533	\$	533,700
Term Loan, 7.75%, Maturing May 15, 2018	333	Ф	333,700
Kindred Healthcare, Inc.	746		750.005
Term Loan, 4.25%, Maturing April 9, 2021	/40		750,905
Kinetic Concepts, Inc. Term Loan, 4.50%, Maturing May 4, 2018	919		024 392
LHP Hospital Group, Inc.	919		924,382
Term Loan, 9.00%, Maturing July 3, 2018	255		240 584
	233		249,584
MedAssets, Inc. Town Loan, 4,00%, Maturing December 12, 2010	72		71.077
Term Loan, 4.00%, Maturing December 13, 2019	12		71,977
Millennium Health, LLC	866		250 404
Term Loan, 5.25%, Maturing April 16, 2021 ⁽³⁾	800		359,494
MMM Holdings, Inc.	107		04.020
Term Loan, 9.75%, Maturing December 12, 2017	107		84,039
MSO of Puerto Rico, Inc.	70		(1.00(
Term Loan, 9.75%, Maturing December 12, 2017	78		61,096
National Mentor Holdings, Inc.	0.0		00.050
Term Loan, 4.25%, Maturing January 31, 2021	99		99,059
Onex Carestream Finance L.P.			
Term Loan, 5.00%, Maturing June 7, 2019	445		446,439
Opal Acquisition, Inc.			
Term Loan, 5.00%, Maturing November 27, 2020	296		291,723
Ortho-Clinical Diagnostics, Inc.			
Term Loan, 4.75%, Maturing June 30, 2021	545		541,812
Pharmaceutical Product Development, LLC			
Term Loan, 4.00%, Maturing December 5, 2018	1,331		1,333,355
Physio-Control International, Inc.			
Term Loan, 5.50%, Maturing June 6, 2022	75		75,609
PRA Holdings, Inc.			
Term Loan, 4.50%, Maturing September 23, 2020	486		488,518
Radnet Management, Inc.			
Term Loan, 4.27%, Maturing October 10, 2018	351		351,391
RegionalCare Hospital Partners, Inc.			
Term Loan, 5.25%, Maturing April 19, 2019	421		421,525
Sage Products Holdings III, LLC			
Term Loan, 4.25%, Maturing December 13, 2019	140		140,520
Select Medical Corporation			
Term Loan, 3.75%, Maturing June 1, 2018	217		217,607
Sterigenics-Nordion Holdings, LLC			
Term Loan, 4.25%, Maturing May 15, 2022	125		125,938
Steward Health Care System, LLC			
Term Loan, 6.75%, Maturing April 12, 2020	396		394,227
Tecomet, Inc.			
Term Loan, 5.75%, Maturing December 5, 2021	224		221,776
Truven Health Analytics, Inc.			,
Term Loan, 4.50%, Maturing June 6, 2019	316		315,597
Term Boun, neo /o, Francing Cane O, 2017	510		010,057
		¢	15 922 652
		\$	15,822,653
Home Furnishings 0.5%			
Serta Simmons Holdings, LLC			
Term Loan, 4.25%, Maturing October 1, 2019	1,255	\$	1,258,814
Tempur-Pedic International, Inc.			
Term Loan, 3.50%, Maturing March 18, 2020	233		233,719
		\$	1,492,533
			, ,

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Industrial Equipment 1.6%	(ooo s omittee)		, ши
Apex Tool Group, LLC			
Term Loan, 4.50%, Maturing January 31, 2020	5	42 \$	532,774
Delachaux S.A.			,,,,,
Term Loan, 4.50%, Maturing October 28, 2021		76	76,561
Doosan Infracore International, Inc.			,
Term Loan, 4.50%, Maturing May 28, 2021	1	83	183,871
Gardner Denver, Inc.			
Term Loan, 4.25%, Maturing July 30, 2020	3	44	332,592
Generac Power Systems, Inc.			
Term Loan, 3.25%, Maturing May 31, 2020	2	58	257,191
Husky Injection Molding Systems Ltd.			
Term Loan, 4.25%, Maturing June 30, 2021	4	67	467,255
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022		80	79,678
Milacron, LLC			
Term Loan, 4.50%, Maturing September 28, 2020	2	15	215,662
NN, Inc.			
Term Loan, 6.00%, Maturing August 27, 2021	2	53	254,271
Paladin Brands Holding, Inc.			
Term Loan, 6.75%, Maturing August 16, 2019		91	90,845
Rexnord, LLC			
Term Loan, 4.00%, Maturing August 21, 2020	8	35	836,691
Signode Industrial Group US, Inc.			
Term Loan, 3.75%, Maturing May 1, 2021	1	93	192,201
STS Operating, Inc.			
Term Loan, 4.75%, Maturing February 12, 2021	3	46	346,584
Tank Holding Corp.			
Term Loan, 5.25%, Maturing March 16, 2022	1	50	150,925
Terex Corporation			
Term Loan, 3.50%, Maturing August 13, 2021	EUR 2	98	325,369
VAT Lux III S.a.r.l.			
Term Loan, 4.25%, Maturing February 11, 2021		66	66,095
Wittur GmbH			
Term Loan, 6.00%, Maturing February 10, 2022	EUR 1	75	189,311
		\$	4,597,876
Insurance 1.9%			
Alliant Holdings I, Inc.			
Term Loan, 5.00%, Maturing December 20, 2019	3	86 \$	386,474
AmWINS Group, LLC		-	200,17
Term Loan, 5.25%, Maturing September 6, 2019	9	03	913,485
Asurion, LLC			ĺ
Term Loan, 5.00%, Maturing May 24, 2019	1,6	17	1,624,150
Term Loan, Maturing July 22, 2022 ⁽²⁾	1,0		1,000,208
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021		75	377,813
CGSC of Delaware Holding Corporation			
Term Loan, 5.00%, Maturing April 16, 2020		49	45,080
Cunningham Lindsey U.S., Inc.			, in the second
Term Loan, 5.00%, Maturing December 10, 2019	1	67	162,714
Hub International Limited			·
Term Loan, 4.00%, Maturing October 2, 2020	5	16	514,269
USI, Inc.			
Term Loan, 4.25%, Maturing December 27, 2019	4	64	464,479
-			
		\$	5,488,672

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Leisure Goods/Activities/Movies 2.5%			
Activision Blizzard, Inc.		Φ.	460 706
Term Loan, 3.25%, Maturing October 12, 2020	467	\$	469,596
AMC Entertainment, Inc.			
Term Loan, 3.50%, Maturing April 30, 2020	440		441,193
Aufinco Pty Limited			
Term Loan, 4.00%, Maturing May 29, 2020	74		73,592
Bombardier Recreational Products, Inc.			
Term Loan, 3.75%, Maturing January 30, 2019	641		643,318
CDS U.S. Intermediate Holdings, Inc.			
Term Loan, 6.25%, Maturing July 8, 2022	75		75,619
ClubCorp Club Operations, Inc.			
Term Loan, 4.25%, Maturing June 24, 2020	548		551,613
Emerald Expositions Holding, Inc.			
Term Loan, 4.75%, Maturing June 17, 2020	176		176,053
Equinox Holdings, Inc.			,
Term Loan, 5.00%, Maturing January 31, 2020	343		346,830
Fender Musical Instruments Corporation			,
Term Loan, 5.75%, Maturing April 3, 2019	65		65,597
Kasima, LLC	03		05,571
Term Loan, 3.25%, Maturing May 17, 2021	136		136,340
Live Nation Entertainment, Inc.	130		130,340
	499		500 101
Term Loan, 3.50%, Maturing August 16, 2020	499		500,101
LTF Merger Sub, Inc.	250		240.040
Term Loan, 4.25%, Maturing June 10, 2022	250		249,948
Nord Anglia Education Finance, LLC			11=0=1
Term Loan, 5.00%, Maturing March 31, 2021	446		447,951
Regal Cinemas Corporation			
Term Loan, 3.75%, Maturing April 1, 2022	1,173		1,180,390
Sabre, Inc.			
Term Loan, 4.00%, Maturing February 19, 2019	219		220,449
SeaWorld Parks & Entertainment, Inc.			
Term Loan, 3.00%, Maturing May 14, 2020	536		522,026
SRAM, LLC			
Term Loan, 4.02%, Maturing April 10, 2020	320		319,452
Town Sports International, Inc.			
Term Loan, 4.50%, Maturing November 15, 2020	212		162,447
WMG Acquisition Corp.			,
Term Loan, 3.75%, Maturing July 1, 2020	172		170,513
Zuffa, LLC	1,2		170,010
Term Loan, 3.75%, Maturing February 25, 2020	561		556,601
Term Loan, 5.75 %, Mataring February 25, 2020	301		330,001
		\$	7,309,629
Lodging and Casinos 2.4%			
Affinity Gaming, LLC			
Term Loan, 5.25%, Maturing November 9, 2017	457	\$	459,004
Amaya Holdings B.V.			
Term Loan, 5.00%, Maturing August 1, 2021	521		521,307
Term Loan - Second Lien, 8.00%, Maturing August 1, 2022	150		151,844
Boyd Gaming Corporation	100		,5
Term Loan, 4.00%, Maturing August 14, 2020	89		89,262
Caesars Entertainment Operating Company			57,202
Term Loan, 0.00%, Maturing March 1, 2017 ⁽⁴⁾	366		324,004
CityCenter Holdings, LLC	500		324,004
Term Loan, 4.25%, Maturing October 16, 2020	636		638,890
Term Loan, 7.23 /0, Maturing October 10, 2020	030		050,090

Demonstration to Description	Principal Amount*		V /- I
Borrower/Tranche Description Four Seasons Holdings, Inc.	(000 s omitted)		Value
Term Loan, 3.50%, Maturing June 27, 2020	98	\$	97,978
Term Loan - Second Lien, 6.25%, Maturing December 27, 2020	500	Ψ	502,500
Hilton Worldwide Finance, LLC	300		302,300
Term Loan, 3.50%, Maturing October 26, 2020	1,916		1,922,293
La Quinta Intermediate Holdings, LLC	1,710		1,722,273
Term Loan, 4.00%, Maturing April 14, 2021	167		167,376
Las Vegas Sands, LLC	107		107,570
Term Loan, 3.25%, Maturing December 19, 2020	345		344,606
MGM Resorts International			,
Term Loan, 3.50%, Maturing December 20, 2019	488		486,637
Pinnacle Entertainment, Inc.	100		100,027
Term Loan, 3.75%, Maturing August 13, 2020	111		111,225
Playa Resorts Holding B.V.			,
Term Loan, 4.00%, Maturing August 9, 2019	98		98,373
RHP Hotel Properties L.P.			,
Term Loan, 3.50%, Maturing January 15, 2021	124		124,311
Scientific Games International, Inc.			,
Term Loan, 6.00%, Maturing October 18, 2020	640		643,673
Term Loan, 6.00%, Maturing October 1, 2021	174		175,083
, , ,			,
		\$	6,858,366
		Ψ	0,020,200
Nonferrous Metals/Minerals 0.7%			
Alpha Natural Resources, LLC Term Loan, 3.50%, Maturing May 22, 2020	147	\$	101,575
Arch Coal, Inc.	147	Ф	101,373
Term Loan, 6.25%, Maturing May 16, 2018	558		320,860
Dynacast International, LLC	336		320,800
Term Loan, 4.50%, Maturing January 28, 2022	125		125,311
Fairmount Minerals Ltd.	123		123,311
Term Loan, 4.50%, Maturing September 5, 2019	368		336,199
Murray Energy Corporation	300		330,177
Term Loan, 7.00%, Maturing April 7, 2017	50		48,563
Term Loan, 7.50%, Maturing April 16, 2020	350		291,594
Noranda Aluminum Acquisition Corporation	330		271,374
Term Loan, 5.75%, Maturing February 28, 2019	169		118,942
Novelis, Inc.	10)		110,512
Term Loan, 4.00%, Maturing June 2, 2022	500		500,400
Oxbow Carbon, LLC	300		300,100
Term Loan, 4.25%, Maturing July 19, 2019	90		89,803
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	150		141,750
Term Boan Second Bion, 0.0076, Mattaining valuating 177, 2020	130		111,750
		\$	2,074,997
		Ψ	2,01 3 ,771
Oil and Cas 21%			
Oil and Gas 2.1%			
Ameriforge Group, Inc.	221	¢	101 422
Term Loan, 5.00%, Maturing December 19, 2019	221	\$	181,432
Bronco Midstream Funding, LLC Torm Loop, 5,00%, Maturing August 15, 2020	200		202 660
Term Loan, 5.00%, Maturing August 15, 2020	289		283,668
CITGO Holding, Inc.	206		206.005
Term Loan, 9.50%, Maturing May 12, 2018	306		306,905
CITGO Petroleum Corporation	100		100.070
Term Loan, 4.50%, Maturing July 29, 2021	199		199,079
Crestwood Holdings, LLC	171		169 222
Term Loan, 7.00%, Maturing June 19, 2019	171		168,322

Drillshi	ps Ocean	Ventures	Inc.
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Term Loan, 5.50%, Maturing July 25, 2021 198 163,391

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Energy Transfer Equity L.P.	225	¢	222 721
Term Loan, 3.25%, Maturing December 2, 2019	325 570	\$	323,731
Term Loan, 4.00%, Maturing December 2, 2019	370		570,285
Fieldwood Energy, LLC	107		101 264
Term Loan, 3.88%, Maturing September 28, 2018 Floatel International Ltd.	197		181,264
	173		131,856
Term Loan, 6.00%, Maturing June 27, 2020 MEG Energy Corp.	1/3		131,630
Term Loan, 3.75%, Maturing March 31, 2020	1,435		1,392,576
Obsidian Natural Gas Trust	1,433		1,392,370
Term Loan, 7.00%, Maturing November 2, 2015	99		99,607
Paragon Offshore Finance Company	77		99,007
Term Loan, 3.75%, Maturing July 18, 2021 ⁽³⁾	149		97,885
Samson Investment Company	147		97,005
Term Loan - Second Lien, 5.00%, Maturing September 25, 2018	175		50,641
Seadrill Partners Finco, LLC	173		30,041
Term Loan, 4.00%, Maturing February 21, 2021	839		630,905
Seventy Seven Operating, LLC	039		030,903
Term Loan, 3.75%, Maturing June 25, 2021	99		88,172
Sheridan Investment Partners II L.P.	77		00,172
Term Loan, 4.25%, Maturing December 16, 2020	28		23,537
Term Loan, 4.25%, Maturing December 16, 2020	75		63,112
Term Loan, 4.25%, Maturing December 16, 2020	537		453,696
Sheridan Production Partners I, LLC	551		455,090
Term Loan, 4.25%, Maturing October 1, 2019	31		26,821
Term Loan, 4.25%, Maturing October 1, 2019	50		43,911
Term Loan, 4.25%, Maturing October 1, 2019 Term Loan, 4.25%, Maturing October 1, 2019	379		331,385
Targa Resources Corp.	319		331,363
Term Loan, 5.75%, Maturing February 25, 2022	47		47,049
Tervita Corporation	7/		47,049
Term Loan, 6.25%, Maturing May 15, 2018	131		118,291
10 m Louit, 0.23 %, Maturing May 13, 2010	131		110,271
		\$	5,977,521
		Ψ	3,711,321
Publishing 0.8%			
Ascend Learning, LLC			
Term Loan, 5.50%, Maturing July 31, 2019	222	\$	223,426
Getty Images, Inc.	LLL	Ψ	223,420
Term Loan, 4.75%, Maturing October 18, 2019	926		658,216
Houghton Mifflin Harcourt Publishing Company	720		030,210
Term Loan, 4.00%, Maturing May 31, 2021	75		74,953
Interactive Data Corporation	13		74,733
Term Loan, 4.75%, Maturing May 2, 2021	272		273,645
Laureate Education, Inc.	212		273,043
Term Loan, 5.00%, Maturing June 15, 2018	517		484,595
McGraw-Hill Global Education Holdings, LLC	317		404,393
Term Loan, 4.75%, Maturing March 22, 2019	125		126,192
Merrill Communications, LLC	123		120,172
Term Loan, 6.25%, Maturing June 1, 2022	125		125,313
Multi Packaging Solutions, Inc.	123		123,313
Term Loan, 4.25%, Maturing September 30, 2020	74		73,970
ProQuest, LLC	/ T		13,910
Term Loan, 5.25%, Maturing October 24, 2021	124		125,203
Springer Science+Business Media Deutschland GmbH	127		123,203
Term Loan, 4.75%, Maturing August 14, 2020	246		247,626
Torm Down, 1.75 /0, muturing rugust 11, 2020	270		217,020

\$ 2,413,139

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Radio and Television 1.2%		
AP NMT Acquisition B.V.		
Term Loan, 6.75%, Maturing August 13, 2021	99	\$ 98,707
Block Communications, Inc.		,
Term Loan, 4.00%, Maturing November 7, 2021	50	49,935
Clear Channel Communications, Inc.		. ,
Term Loan, 7.69%, Maturing July 30, 2019	450	419,850
Cumulus Media Holdings, Inc.		,
Term Loan, 4.25%, Maturing December 23, 2020	729	673,995
Hubbard Radio, LLC		,
Term Loan, 4.25%, Maturing May 15, 2020	123	124,073
Media General, Inc.		1,010
Term Loan, 4.00%, Maturing July 31, 2020	259	260,628
Mission Broadcasting, Inc.		
Term Loan, 3.75%, Maturing October 1, 2020	126	126,776
Nexstar Broadcasting, Inc.	120	120,770
Term Loan, 3.75%, Maturing October 1, 2020	143	143,765
TWCC Holding Corp.	113	113,703
Term Loan, 5.75%, Maturing February 13, 2020	233	230,731
Term Loan - Second Lien, 7.00%, Maturing June 26, 2020	125	117,396
Univision Communications, Inc.	123	117,370
Term Loan, 4.00%, Maturing March 1, 2020	1,138	1,138,388
		\$ 3,384,244
Retailers (Except Food and Drug) 2.9%		
99 Cents Only Stores		
Term Loan, 4.50%, Maturing January 11, 2019	337	\$ 322,412
Bass Pro Group, LLC		
Term Loan, 4.00%, Maturing June 5, 2020	442	443,663
Burlington Coat Factory Warehouse Corporation		
Term Loan, 4.25%, Maturing August 13, 2021	93	93,407
CDW, LLC		
Term Loan, 3.25%, Maturing April 29, 2020	367	365,878
David s Bridal, Inc.		
Term Loan, 5.00%, Maturing October 11, 2019	119	115,437
Dollar Tree, Inc.		
Term Loan, 3.50%, Maturing July 6, 2022	559	561,708
Evergreen Acqco 1 L.P.		
Term Loan, 5.00%, Maturing July 9, 2019	121	114,059
Harbor Freight Tools USA, Inc.		
Term Loan, 4.75%, Maturing July 26, 2019	189	190,516
J. Crew Group, Inc.		
Term Loan, 4.00%, Maturing March 5, 2021	518	431,877
Jo-Ann Stores, Inc.		
Term Loan, 4.00%, Maturing March 16, 2018	317	313,865
Men s Wearhouse, Inc. (The)		
Term Loan, 4.50%, Maturing June 18, 2021	157	158,526
Michaels Stores, Inc.		
Term Loan, 3.75%, Maturing January 28, 2020	1,476	1,480,472
Term Loan, 4.00%, Maturing January 28, 2020	173	174,164
Neiman Marcus Group, Inc. (The)		
Term Loan, 4.25%, Maturing October 25, 2020	761	759,721
Party City Holdings, Inc.		
Term Loan, 4.00%, Maturing July 27, 2019	268	268,627
Petco Animal Supplies, Inc.		

728,012

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
PetSmart, Inc.	022	Φ.	007.054
Term Loan, 4.25%, Maturing March 11, 2022	923	\$	927,354
Pier 1 Imports (U.S.), Inc.	00		09.620
Term Loan, 4.50%, Maturing April 30, 2021	99		98,629
Pilot Travel Centers, LLC Tarm Loop 4.25% Maturing October 1. 2021	396		401 220
Term Loan, 4.25%, Maturing October 1, 2021 Spin Holdco, Inc.	390		401,339
	295		205 465
Term Loan, 4.25%, Maturing November 14, 2019	293		295,465
		ф	0.045.101
		\$	8,245,131
0. 1. 0.00			
Steel 0.6%			
FMG Resources (August 2006) Pty Ltd.		_	
Term Loan, 3.75%, Maturing June 30, 2019	1,690	\$	1,388,924
JMC Steel Group, Inc.			
Term Loan, 4.75%, Maturing April 1, 2017	144		142,735
Neenah Foundry Company			
Term Loan, 6.75%, Maturing April 26, 2017	81		81,039
Patriot Coal Corporation			
Term Loan, 0.00%, Maturing December 15, 2018 ⁽³⁾⁽⁴⁾	74		31,166
		\$	1,643,864
		Ψ	1,043,004
Suuface Tuongneut 0.20/			
Surface Transport 0.2% Hertz Corporation (The)			
Term Loan, 3.75%, Maturing March 11, 2018	341	\$	342,156
Kenan Advantage Group, Inc.	341	Ф	342,130
Term Loan, Maturing July 31, 2022 ⁽²⁾	10		9,622
Term Loan, Maturing July 31, 2022 ⁽²⁾	22		21,977
Term Loan, Maturing July 31, 2022 ⁽²⁾	69		68,901
Stena International S.a.r.l.	09		06,901
	272		256,627
Term Loan, 4.00%, Maturing March 3, 2021	212		230,027
		ф	<00 2 02
		\$	699,283
Telecommunications 1.3%			
CWC Cayman Finance Limited			
Term Loan, 5.50%, Maturing April 28, 2017	75	\$	75,047
Intelsat Jackson Holdings S.A.			
Term Loan, 3.75%, Maturing June 30, 2019	1,650		1,635,820
IPC Corp.			
Term Loan, 5.50%, Maturing August 6, 2021	349		349,416
Mitel US Holdings, Inc.			
Term Loan, 5.00%, Maturing March 31, 2022	150		151,375
SBA Senior Finance II, LLC			
Term Loan, 3.25%, Maturing March 24, 2021	347		344,746
Syniverse Holdings, Inc.			
Term Loan, 4.00%, Maturing April 23, 2019	242		231,170
Term Loan, 4.00%, Maturing April 23, 2019	336		320,402
Telesat Canada			
Term Loan, 3.50%, Maturing March 28, 2019	655		655,409
Windstream Corporation			
Term Loan, 3.50%, Maturing August 8, 2019	122		119,495

\$ 3,882,880

Utilities 1.6%		
Calpine Construction Finance Company L.P.		
Term Loan, 3.00%, Maturing May 3, 2020	196	\$ 194,571
Term Loan, 3.25%, Maturing January 31, 2022	74	72,952

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Calpine Corporation		
Term Loan, 4.00%, Maturing October 9, 2019	170	\$ 170,906
Term Loan, 3.50%, Maturing May 27, 2022	600	598,834
Dynegy Holdings, Inc.		
Term Loan, 4.00%, Maturing April 23, 2020	1,173	1,177,606
EFS Cogen Holdings I, LLC		
Term Loan, 3.75%, Maturing December 17, 2020	78	78,261
Energy Future Intermediate Holding Co., LLC		
DIP Loan, 4.25%, Maturing June 19, 2016	300	301,562
Granite Acquisition, Inc.		
Term Loan, 5.00%, Maturing December 19, 2021	21	21,200
Term Loan, 5.00%, Maturing December 19, 2021	477	479,412
La Frontera Generation, LLC		
Term Loan, 4.50%, Maturing September 30, 2020	582	576,029
Lonestar Generation, LLC		
Term Loan, 5.25%, Maturing February 20, 2021	99	97,758
Longview Power, LLC		
Term Loan, 7.00%, Maturing April 13, 2021	50	50,625
TPF II Power, LLC		
Term Loan, 5.50%, Maturing October 2, 2021	272	274,334
WTG Holdings III Corp.		
Term Loan, 4.75%, Maturing January 15, 2021	569	569,916
		\$ 4,663,966

Total Senior Floating-Rate Interests (identified cost \$158,893,484)

\$ 155,730,405

Collateralized Mortgage Obligations 24.3%

Security	A	rincipal Amount s omitted)	Value
Federal Home Loan Mortgage Corp.:			
Series 2113, Class QG, 6.00%, 1/15/29	\$	1,175	\$ 1,335,657
Series 2167, Class BZ, 7.00%, 6/15/29		907	1,045,259
Series 2182, Class ZB, 8.00%, 9/15/29		1,523	1,826,981
Series 2631, (Interest Only), Class DS, 6.913%, 6/15/33 ⁽⁵⁾⁽⁶⁾		2,373	428,119
Series 2770, (Interest Only), Class SH, 6.913%, 3/15/34 ⁽⁵⁾⁽⁶⁾		2,783	581,476
Series 2981, (Interest Only), Class CS, 6.533%, 5/15/35 ⁽⁵⁾⁽⁶⁾		1,593	306,771
Series 3114, (Interest Only), Class TS, 6.463%, 9/15/30 ⁽⁵⁾⁽⁶⁾		4,019	674,653
Series 3339, (Interest Only), Class JI, 6.403%, 7/15/37 ⁽⁵⁾⁽⁶⁾		3,225	558,503
Series 4109, (Interest Only), Class ES, 5.963%, 12/15/41 ⁽⁵⁾⁽⁶⁾		1,986	88,454
Series 4163, (Interest Only), Class GS, 6.013%, 11/15/32 ⁽⁵⁾⁽⁶⁾		6,249	1,399,830
Series 4169, (Interest Only), Class AS, 6.063%, 2/15/33 ⁽⁵⁾⁽⁶⁾		3,952	800,383
Series 4180, (Interest Only), Class GI, 3.50%, 8/15/26 ⁽⁶⁾		4,041	431,084
Series 4203, (Interest Only), Class QS, 6.063%, 5/15/43 ⁽⁵⁾⁽⁶⁾		4,160	875,493
Series 4273, Class PU, 4.00%, 11/15/43		1,591	1,617,776
Series 4316, (Interest Only), Class JS, 5.913%, 1/15/44 ⁽⁵⁾⁽⁶⁾		3,590	679,711
Series 4326, Class TS, 13.163%, 4/15/44 ⁽⁵⁾		1,414	1,562,293
Series 4332, (Interest Only), Class KI, 4.00%, 9/15/43 ⁽⁶⁾		2,988	456,814
Series 4336, Class GU, 3.50%, 2/15/53		3,947	4,005,400
Series 4370, (Interest Only), Class IO, 3.50%, 9/15/41 ⁽⁶⁾		3,180	522,741
Series 4443, Class ZJ, 3.00%, 9/15/44		104	104,944
Series 4450, Class DS, 5.719%, 9/15/44 ⁽⁵⁾		1,594	1,623,056

Series 4478, (Principal Only), Class PO, 0.00%, 5/15/45⁽⁷⁾

3,006

2,789,030

\$ 23,714,428

18

Series Display Class Light Series Display Series Displ	Security	Principal Amount (000 s omitted)		Value
Series 1991-122, Class N, 7-50%, 9/5272	·	(000 s offitted)		value
Series 1991-122. Class N. 7.50%, 9/25/21 187 206,125 Scries 1993-44. Class N. 6.50%, 6/25/34 440 480,471 Scries 1997-28. Class C. N. 5.00%, 4/25/24 440 480,471 Scries 1997-28. Class C. N. 5.00%, 4/25/24 410 66,810 Scries 1997-28. Class C. N. 5.00%, 5/20/27 475 556,679 Scries 2005-17. (Interest Only, Class BI. 5.81%, 5/25/41*) 2.85 3.99,113 Scries 2005-18. (Interest Only, Class W.), 0.00%, 3/25/16** 2.05 3.97,211 Scries 2006-19. (Interest Only, Class W.), 0.00%, 3/25/16** 3.659 6.61,431 Scries 2006-20. (Interest Only, Class IS. 6.41%, 6/25/36/36** 2.90 5.67,539 Scries 2006-27. (Interest Only, Class IS. 6.14%, 6/25/36/36** 3.24 3.18,35 Scries 2007-27. (Interest Only, Class IS. 6.16%, 6/25/37/3** 2.22 3.28 Scries 2008-20. (Interest Only, Class IS. 6.16%, 6/25/37/3** 3.24 3.18,35 Scries 2008-20. (Interest Only, Class IS. 6.16%, 6/25/37/3** 3.24 3.24 Scries 2008-20. (Interest Only, Class IS. 6.16%, 6/25/48** 3.24 3.22 Scries 2008-20. (Interest Only, Class IS. 6.16%, 6/25/48** 3.22 3.22 <td></td> <td>\$ 41</td> <td>\$</td> <td>45 255</td>		\$ 41	\$	45 255
Series 1994-34, Class M, 7.50%, 6/25/23 1,383,788 1,583,588 2,586,1994-24, Class K, 6.50%, 4/25/24 440 486,471 567,681 567,697 511 666,810 567,697 575, 556,670 475 556,670 567,697 575, 556,670 567,697 575, 556,670 567,697 575, 556,670 567,697 575, 556,670 567,697 575, 556,670 567,697 577,600 567,697 577,600			Ψ	
Series 1994-42, Class K, 6.50%, 4/25/24	·			
Series 1997-28, Class X-8, A 7,50%, 470277				
Series 1997-38. Chase N. 8.00%. \$20277 475 \$56.679 Series 2004-16. (Interest Only). Class SL 5.81%. \$25254**** 2.83 38.91.3 Series 2006-17. (Interest Only). Class SL 6.51%. \$252554*** 2.058 307.21.1 Series 2006-84. (Interest Only). Class VB, 0.00%. \$22536*** 1.77 1.545.1 Series 2006-42. (Interest Only). Class SL 6.40%. \$62536*** 3.659 661.431 Series 2006-17. (Interest Only). Class GL 6.40%. \$62536*** 5.333 9.918.55 Series 2007-50. (Interest Only). Class GL 6.50%. \$62536*** 5.333 9.918.55 Series 2007-50. (Interest Only). Class GL 6.50%. \$62536*** 2.292 382.803 Series 2007-50. (Interest Only). Class CL 5.00%. \$62536*** 3.740 658.846 Series 2008-20. (Interest Only). Class CL 5.00%. \$92585** 2.014 1.141.27 Series 2008-20. (Interest Only). Class NS, 5.41%. \$1025440** 4.815 843.749 Series 2010-10. (Interest Only). Class NS, 5.41%. \$1025440** 4.815 843.749 Series 2010-10. (Interest Only). Class NS, 5.41%. \$1025440** 4.01 1.01 1.08.64 Series 2010-10. (Interest Only). Class NS, 4.41%. \$425440** 4.01 1.01 1.01 1.08.64				
Series 2004-46, (Interest Only), Class SI, 5.81%, 3/25/35999 2.853 39,115 5076; 2005-17, (Interest Only), Class WQ, 0.00%, 3/25/3699 1,776 1,545,163 5076; 2006-42, (Interest Only), Class WQ, 0.00%, 3/25/36999 3,659 601,431 5075,599 5075,599 3,659 601,431 5075,599 507				,
Series 2006-17, (Interest Only), Class SA, 6.516%, 32/53/55*** Series 2006-48, (Principal Only), Class PU, 0.00%, 30/53/60*** Series 2006-42, (Interest Only), Class BL, 6.40%, 6.025/36*** Series 2006-42, (Interest Only), Class BL, 6.40%, 6.025/36*** Series 2006-72, (Interest Only), Class BL, 6.40%, 6.025/36*** Series 2006-72, (Interest Only), Class BL, 6.40%, 6.025/36*** Series 2007-50, (Interest Only), Class BL, 6.40%, 6.025/36*** Series 2007-50, (Interest Only), Class BL, 6.60%, 6.025/37*** Series 2007-50, (Interest Only), Class BL, 6.60%, 6.025/37*** Series 2008-26, (Interest Only), Class BL, 6.60%, 6.025/37*** Series 2008-26, (Interest Only), Class BL, 6.10%, 4.025/38** Series 2008-26, (Interest Only), Class BL, 6.10%, 4.025/30** Series 2010-19, (Interest Only), Class BL, 6.10%, 3.025/30** Series 2010-19, (Interest Only), Class BL, 6.10%, 3.025/30** Series 2010-19, (Interest Only), Class BL, 6.40%, 11025/30** Series 2010-19, (Interest Only), Class BL, 6.60%, 11025/30** Series 2010-19,				
Series 2006-8, (Principal Only), Class WQ, 0.00%, 3025/65 ⁽¹⁰⁾ 1,776 1,545,163 Series 2006-42, (Interest Only), Class IS, 6.41%, 6.025/36 ⁽¹⁰⁾ 2,961 507,559 Series 2006-72, (Interest Only), Class IS, 6.41%, 6.025/36 ⁽¹⁰⁾ 2,901 507,559 Series 2007-76, (Interest Only), Class IS, 6.69%, 6.25/57 ⁽¹⁰⁾ 2,292 382,893 Series 2007-76, (Interest Only), Class IS, 6.61%, 6.025/37 ⁽¹⁰⁾ 2,848 3,135,533 Series 2008-76, (Interest Only), Class IS, 6.01%, 4725/38 ⁽¹⁰⁾ 3,740 658,846 Series 2008-76, (Interest Only), Class IS, 5.01%, 7525/38 ⁽¹⁰⁾ 4,815 843,749 Series 2000-10, (Interest Only), Class IS, 5.91%, 7525/38 ⁽¹⁰⁾ 4,815 843,749 Series 2010-19, (Interest Only), Class IS, 5.91%, 7525/38 ⁽¹⁰⁾ 6,019 1,086,064 Series 2010-19, (Interest Only), Class IS, 5.81%, 405/40 ⁽¹⁰⁾ 2,003 313,746 Series 2010-19, (Interest Only), Class IS, 5.85%, 11/25/38 ⁽¹⁰⁾ 3,061 497,101 Series 2010-19, (Interest Only), Class IS, 5.65%, 11/25/38 ⁽¹⁰⁾ 3,061 497,101 Series 2010-19, (Interest Only), Class IS, 5.05%, 11/25/43 ⁽¹⁰⁾ 7,296 1,012,29 Series 2010-19, (Interest Only), Class IS, 5.05%, 11/25/43 ⁽¹⁰⁾ 7,790				,
Series 2006-42, (Interest Only), Class B, 6, 41%, 6023/65 ⁽⁵⁾⁽⁶⁾ 3,559 661,431 Series 2006-44, (Interest Only), Class B, 6, 41%, 6023/65 ⁽⁶⁾⁽⁶⁾ 2,961 567,559 Series 2006-72, (Interest Only), Class B, 6, 36%, 825/36 ⁽⁶⁾⁽⁶⁾⁽⁶⁾ 2,292 38,2893 Series 2007-50, (Interest Only), Class B, 5, 60%, 025/37 ⁽⁶⁾⁽⁶⁾ 2,248 3,135,553 Series 2008-20, (Interest Only), Class S, 5, 50%, 925/35 ⁽⁶⁾⁽⁶⁾ 3,740 658,846 Series 2008-20, (Interest Only), Class S, 5, 50%, 925/35 ⁽⁶⁾⁽⁶⁾ 4,815 843,749 Series 2008-20, (Interest Only), Class SS, 5, 51%, 725/38 ⁽⁶⁾⁽⁶⁾ 4,815 843,749 Series 2010-109, (Interest Only), Class SS, 6, 41%, 1025/40 ⁽⁶⁾⁽⁶⁾⁽⁶⁾ 6,019 1,086,064 Series 2010-109, (Interest Only), Class SS, 5,88%, 425/40 ⁽⁶⁾⁽⁶⁾⁽⁶⁾ 2,003 13,1746 Series 2010-119, (Interest Only), Class SS, 5,56%, 1725/15 ⁽⁶⁾⁽⁶⁾⁽⁶⁾ 3,091 497,101 Series 2010-124, (Interest Only), Class SS, 5,56%, 1725/15 ⁽⁶⁾⁽⁶⁾⁽⁶⁾ 3,091 497,101 Series 2010-134, (Interest Only), Class SS, 5,50%, 1725/15 ⁽⁶⁾⁽⁶⁾⁽⁶⁾ 4,68 50,484 Series 2010-154, (Interest Only), Class SS, 5,50%, 1725/15 ⁽⁶⁾⁽⁶⁾⁽⁶⁾ 4,68 50,484 Series 2010-154, (Interest Only), Class SS, 5,50%,	• • • • • • • • • • • • • • • • • • • •	,		
Series 2006-44, (Interest Only), Class IS, 6.41%, 6075/86 ⁵⁸⁶⁰ 2,961 5675/559 Series 2006-72, (Interest Only), Class IL, 6.36%, 6/25/37 ⁵⁸⁶⁰ 2,292 382,893 Series 2007-74, Class AC, 5.00%, 8/25/37 2,848 3,135,553 Series 2008-20, (Interest Only), Class SA, 6.01%, 4/25/38 ⁵⁸⁶⁰ 3,740 658,846 Series 2008-20, (Interest Only), Class SA, 6.01%, 4/25/38 ⁵⁸⁶⁰ 2,014 114,217 Series 2008-61, (Interest Only), Class SC, 5.00%, 9/25/35 ⁵⁶⁰ 2,014 114,217 Series 2008-10, (Interest Only), Class SC, 5.00%, 9/25/35 ⁵⁶⁰ 4,285 5,31,49 Series 2010-19, (Interest Only), Class SC, 5.646%, 10/25/40 ⁵⁶⁰⁰ 6,019 1,086,064 Series 2010-190, (Interest Only), Class SC, 5.656%, 1/25/40 ⁵⁶⁰⁰ 2,003 131,746 Series 2010-144, (Interest Only), Class SC, 5.656%, 1/25/41 ⁵⁶⁰⁰ 7,296 1,012,229 Series 2010-150, (Interest Only), Class SC, 5.656%, 1/25/21 ⁵⁶⁰⁰ 7,296 1,012,229 Series 2010-150, (Interest Only), Class SC, 5.656%, 1/25/21 ⁵⁶⁰⁰ 7,700 2,017 Series 2011-22, (Interest Only), Class SC, 5.056%, 1/25/21 ⁵⁶⁰⁰ 6,753 662,36 Series 2011-25, (Interest Only), Class SC, 5.956%, 8/25/26 ⁵⁶⁰ 8,122 685				
Series 2007-672, (Interest Only), Class LS, 6.26%, 6/25/37/59/59 5,38 931,855 Series 2007-74, Class AC, 5.00%, 8/25/37 2,92 38.2893 Series 2007-74, Class AC, 5.00%, 8/25/37 2,848 3,135,553 Series 2008-26, (Interest Only), Class CS, 5.00%, 9/25/35/59 2,041 114,217 Series 2008-20, (Interest Only), Class SS, 5.01%, 7/25/38/596 4,815 843,749 Series 2010-90, (Interest Only), Class SS, 5.91%, 7/25/38/596 4,815 543,749 Series 2010-90, (Interest Only), Class SS, 6.41%, 10/25/40/596 6,019 1,086,064 Series 2010-19, (Interest Only), Class SS, 5.76%, 1/25/36/596 2,003 131,746 Series 2010-19, (Interest Only), Class SS, 5.50%, 1/25/36/596 2,003 131,746 Series 2010-14, (Interest Only), Class SS, 5.76%, 1/25/24/19/59 3,091 497,101 Series 2010-15, (Interest Only), Class SS, 5.50%, 1/25/25/19/59 6,75 6,753 662,036 Series 2011-22, (Interest Only), Class SS, 5.50%, 1/25/25/25/59 6,75 603 605,008 Series 2012-25, (Interest Only), Class SS, 5.50%, 8/25/26/59 2,779 290,646 Series 2012-26, (Interest Only), Class SS, 5.96%, 8/25/26/59 2,779 290,646				
Series 2007-50, (Interest Only), Class LS, 6.26%, 625/37/500 2,92 38,2893 Series 2007-74, Class AC, 5.00%, 8/25/37 2,848 3,135,553 Series 2008-26, (Interest Only), Class SA, 6.01%, 4/25/38 ⁽³⁾⁽⁶⁾ 3,740 658,846 Series 2008-29, (Interest Only), Class SC, 15,00%, 9/25/35 ⁽⁶⁾⁽⁶⁾ 4,815 843,749 Series 2008-61, (Interest Only), Class SS, 5.91%, 7/25/38 ⁽⁶⁾⁽⁶⁾ 4,815 843,749 Series 2010-199, (Interest Only), Class SK, 5.91%, 7/25/38 ⁽⁶⁾⁽⁶⁾⁽⁶⁾ 6,019 1,080,640 Series 2010-199, (Interest Only), Class SK, 5.81%, 4/25/40 ⁽⁵⁾⁽⁶⁾ 2,003 131,746 Series 2010-199, (Interest Only), Class SK, 5.81%, 4/25/40 ⁽⁵⁾⁽⁶⁾ 3,691 497,101 Series 2010-147, (Interest Only), Class SK, 5.76%, 1/25/41 ⁽⁵⁾⁽⁶⁾ 4,698 504,349 Series 2010-150, (Interest Only), Class CK, 5.50%, 1/25/21 ⁽⁵⁾⁽⁶⁾ 4,68 504,349 Series 2011-150, (Interest Only), Class CK, 5.50%, 1/25/21 ⁽⁶⁾⁽⁶⁾ 6,75 6,75 9,04 Series 2011-22, (Interest Only), Class CK, 5.50%, 8/25/26 ⁽⁶⁾⁽⁶⁾ 8,12 6,60 9,04 Series 2012-22, Class PS, 6,339%, 3/25/42 ⁽⁶⁾⁽⁶⁾ 8,12 6,66 80,95 Series 2012-36, (Interest Only), Class CK, 5.60%, 8/				
Series 2007-74, Class AC, 5.00%, 8/25/37 2.848 3.135.553 Series 2008-26, (Interest Only), Class SA, 6.01%, 4/25/38 ⁽⁵⁾⁽⁶⁾ 3.740 658,846 Series 2008-29, (Interest Only), Class CI, 5.00%, 9/25/35 ⁽⁶⁾ 2.014 111-217 Series 2010-90, (Interest Only), Class SS, 5.91%, 7/25/38 ⁽⁵⁾⁽⁶⁾ 4.815 843,749 Series 2010-109, (Interest Only), Class SS, 6.41%, 10/25/40 ⁽⁵⁾⁽⁶⁾ 6.019 1.086,064 Series 2010-109, (Interest Only), Class SS, 5.81%, 47/25/40 ⁽⁵⁾⁽⁶⁾ 2.003 131,746 Series 2010-119, (Interest Only), Class SS, 5.81%, 47/25/40 ⁽⁵⁾⁽⁶⁾ 2.003 131,746 Series 2010-124, (Interest Only), Class SS, 5.66%, 11/25/31 ⁽⁵⁾⁽⁶⁾ 7.50 1012,229 Series 2010-150, (Interest Only), Class SS, 5.66%, 12/25/15 ⁽⁶⁾⁽⁶⁾ 4.698 504,849 Series 2010-151, (Interest Only), Class SP, 5.05%, 12/25/15 ⁽⁶⁾⁽⁶⁾ 6.753 66,293 Series 2011-22, (Interest Only), Class SP, 5.05%, 12/25/25 ⁽⁶⁾⁽⁶⁾ 6.753 66,293 Series 2012-25, (Interest Only), Class SP, 5.50%, 8/25/26 ⁽⁶⁾⁽⁶⁾ 8.122 689,643 Series 2012-252, (Interest Only), Class SU, 5.56%, 8/25/26 ⁽⁶⁾⁽⁶⁾⁽⁶⁾ 8.212 689,643 Series 2012-252, (Interest Only), Class SP, 5.96%, 1/25/43 ⁽⁶⁾⁽⁶⁾⁽⁶⁾				
Series 2008-26, (Interest Only), Class SA, 6.01%, 4/25/38 ⁽⁵⁾⁶⁾ 3,740 658.846 Series 2008-29, (Interest Only), Class SL, 5.00%, 9/25/35 ⁽⁶⁾ 2,014 114,217 Series 2008-61, (Interest Only), Class SS, 5.91%, 7/25/38 ⁽⁶⁾ 4,815 843,749 Series 2010-190, (Interest Only), Class SK, 5.91%, 7/25/38 ⁽⁶⁾ 6,019 1,086,064 Series 2010-190, (Interest Only), Class SK, 5.81%, 4/25/40 ⁽⁵⁾⁶ 2,003 131,746 Series 2010-119, (Interest Only), Class SK, 5.81%, 4/25/40 ⁽⁵⁾⁶ 3,061 497,101 Series 2010-147, (Interest Only), Class SK, 5.81%, 4/25/40 ⁽⁵⁾⁶ 7,206 1,102,229 Series 2010-150, (Interest Only), Class SK, 5.76%, 1/25/41 ⁽⁵⁾⁶ 7,206 1,102,229 Series 2010-150, (Interest Only), Class CK, 5.65%, 1/25/21 ⁽⁵⁾⁶ 4,68 504,849 Series 2011-22, (Interest Only), Class CK, 5.65%, 1/25/21 ⁽⁵⁾⁶ 6,753 662,336 Series 2011-22, (Interest Only), Class CK, 5.50%, 8/25/26 ⁽⁶⁾⁶ 8,12 69,336 Series 2012-12, (Interest Only), Class CK, 5.50%, 8/25/26 ⁽⁶⁾⁶ 8,12 69,643 Series 2012-22, (Interest Only), Class CK, 5.05%, 8/25/26 ⁽⁶⁾⁶ 8,12 6,666 808,965 Series 2012-25, (Interest Only), Class CK, 2.50%, 8/25/26 ⁽⁶⁾⁶	· · · · · · · · · · · · · · · · · · ·			
Series 2008-9, (Interest Only), Class CI, 5.00%, 9/25/15% 2.014 114-217 Series 2008-9, (Interest Only), Class S, 5.91%, 7/25/38% 4.815 843,749 Series 2010-99, (Interest Only), Class NS, 6.41%, 3/25/39 ^{50/60} 4.285 531,349 Series 2010-109, (Interest Only), Class NS, 6.41%, 3/25/39 ^{50/60} 2.003 131,746 Series 2010-119, (Interest Only), Class SS, 5.81%, 4/25/40 ^{50/60} 2.003 131,746 Series 2010-124, (Interest Only), Class SS, 5.76%, 1/25/41 ^{50/60} 3.601 497,101 Series 2010-150, (Interest Only), Class KS, 5.76%, 1/25/41 ^{50/60} 4.698 504,849 Series 2010-151, (Interest Only), Class PL, 4.00%, 5/25/28 ⁶⁰ 7.570 291,677 Series 2011-22, (Interest Only), Class PL, 4.00%, 5/25/28 ⁶⁰ 6,753 66,293 Series 2011-22, (Interest Only), Class PL, 4.00%, 8/25/26 ⁶⁰ 1.068 1.21,203 Series 2011-22, (Interest Only), Class PL, 4.00%, 8/25/26 ⁶⁰ 6,753 66,293 Series 2011-49, Class NT, 6.00%, 6/25/41 ⁶⁰ 6,00 6,00 6,00 Series 2011-50, (Interest Only), Class SA, 3.50%, 8/25/26 ⁶⁰ 8,122 689,643 Series 2012-52, (Interest Only), Class SA, 5.96%, 1/25/44 ⁶⁰ 8,06 8,06				
Series 2008-61, (Interest Only), Class S, 5.91%, 725/38 ^{(S)60} 4,815 843,749 Series 2010-199, (Interest Only), Class SR, 6.41%, 3/25/39 ^{(S)60} 6,019 1,086,064 Series 2010-199, (Interest Only), Class SK, 5.81%, 4725/40 ^{(S)60} 2,003 131,746 Series 2010-119, (Interest Only), Class SK, 5.86%, 1125/81 ^{(S)60} 3,691 4971,101 Series 2010-124, (Interest Only), Class SK, 5.86%, 1125/81 ^{(S)60} 7,296 1,012,229 Series 2010-151, (Interest Only), Class SK, 5.76%, 1/25/41 ^{(S)60} 7,296 1,012,229 Series 2010-151, (Interest Only), Class SL, 6.56%, 1/25/21 ^{(S)60} 6,63 6,753 662,936 Series 2011-122, (Interest Only), Class SL, 1,20%, 1/275/21 ^{(S)60} 6,753 662,936 662,936 Series 2011-252, (Interest Only), Class SL, 5.96%, 1/25/21 ^{(S)60} 8,122 689,643 Series 2012-252, (Interest Only), Class SL, 5.56%, 8/25/26 ^{(S)60} 2,779 290,646 Series 2012-256, (Interest Only), Class SL, 5.91%, 2/25/40 ^{(S)60} 8,122 689,643 Series 2012-256, (Interest Only), Class SL, 5.91%, 2/25/40 ^{(S)60} 8,239 1,332,037 Series 2012-256, (Interest Only), Class SL, 5.91%, 2/25/40 ^{(S)60} 8,239 1,332,037 Series 2012-250,				,
Series 2010-199, (Interest Only), Class NS, 6.41%, 3/25/39 ⁽⁵⁾⁽⁶⁾ 4,285 531,349 Series 2010-119, (Interest Only), Class RS, 6.41%, 10/25/40 ⁽⁵⁾⁽⁶⁾ 2,003 131,746 Series 2010-119, (Interest Only), Class RS, 5.81%, 4/25/40 ⁽⁵⁾⁽⁶⁾ 3,691 497,101 Series 2010-124, (Interest Only), Class RS, 5.76%, 1/25/41 ⁽⁵⁾⁽⁶⁾ 7,296 1,012,229 Series 2010-150, (Interest Only), Class RS, 5.76%, 1/25/41 ⁽⁵⁾⁽⁶⁾ 4,698 504,849 Series 2010-151, (Interest Only), Class RP, 4.00%, 5/25/28 ⁽⁶⁾ 6,753 662,936 Series 2011-22, (Interest Only), Class RP, 4.00%, 5/25/28 ⁽⁶⁾ 6,753 662,936 Series 2012-152, (Interest Only), Class RP, 3.50%, 8/25/25 ⁽⁶⁾⁽⁶⁾ 8,122 689,643 Series 2012-22, Class PS, 6.73%, 3/25/42 ⁽⁵⁾⁽⁶⁾ 8,122 689,643 Series 2012-25, (Interest Only), Class RP, 3.05%, 8/25/26 ⁽⁶⁾⁽⁶⁾ 8,122 689,643 Series 2012-25, (Interest Only), Class RP, 4.50%, 8/25/26 ⁽⁶⁾⁽⁶⁾ 8,122 689,643 Series 2012-25, (Interest Only), Class RP, 4.50%, 8/25/26 ⁽⁶⁾⁽⁶⁾ 8,123 1,332,037 Series 2012-25, (Interest Only), Class RP, 4.50%, 8/25/26 ⁽⁶⁾⁽⁶⁾ 8,233 1,332,037 Series 2012-105, (Interest Only), Class RP, 5.96%, 1/25/43 ⁽⁶⁾⁽⁶⁾ <t< td=""><td></td><td></td><td></td><td>,</td></t<>				,
Series 2010-109, (Interest Only), Class SK, 5.81%, 4/25/40/5/00 6,019 1,086,064 Series 2010-119, (Interest Only), Class SK, 5.81%, 4/25/40/5/00 3,691 497,101 Series 2010-124, (Interest Only), Class SK, 5.76%, 1/25/41/5/00 7,296 1,012,229 Series 2010-151, (Interest Only), Class SC, 6.56%, 1/25/21/5/16/00 4,698 504,849 Series 2010-151, (Interest Only), Class CS, 6.56%, 1/25/21/5/16/00 6,753 662,936 Series 2011-122, (Interest Only), Class PL, 4.00%, 5/25/28/0 6,753 662,936 Series 2011-22, (Interest Only), Class PL, 4.00%, 5/25/28/0 6,753 662,936 Series 2012-22, (Interest Only), Class SA, 3.50%, 8/25/26/0 603 605,008 Series 2012-25, (Interest Only), Class SU, 6.56%, 8/25/26/0 8,122 689,643 Series 2012-26, (Interest Only), Class SU, 6.56%, 8/25/26/0 8,239 1,332,037 Series 2012-36, (Interest Only), Class SU, 5.96%, 8/25/46/0 8,239 1,332,037 Series 2012-150, (Interest Only), Class SU, 5.96%, 1/25/43/5/0 8,239 1,332,037 Series 2012-150, (Interest Only), Class SU, 5.96%, 1/25/43/5/0 8,23 1,332,037 Series 2013-24, (Interest Only), Class SU, 5.96%, 1/25/43/5/0 3,247 3,090,6				,
Series 2010-119, (Interest Only), Class SI, 5.86%, 1/12/5/18/5/6) 2,003 131,746 Series 2010-124, (Interest Only), Class SI, 5.86%, 1/12/5/18/5/6) 7,296 1,012,229 Series 2010-150, (Interest Only), Class KS, 5.76%, 1/25/21/5/60 4,698 504,849 Series 2010-150, (Interest Only), Class PI, 4,00%, 5/25/28/60 7,570 291,677 Series 2011-122, (Interest Only), Class IC, 3.50%, 1/2/5/25/26/6 6,753 662,936 Series 2011-49, Class NT, 6,00%, 6/25/41/5 1,068 1,212,035 Series 2012-22, Class PS, 6,739%, 3/25/42/5 603 605,008 Series 2012-52, (Interest Only), Class SU, 6,50%, 8/25/26/6 8,122 689,643 Series 2012-56, (Interest Only), Class SU, 6,50%, 8/25/26/6 8,122 689,643 Series 2012-56, (Interest Only), Class SU, 5,50%, 8/25/24/60/6 6,86 808,965 Series 2012-103, (Interest Only), Class SU, 5,96%, 1/25/43/50/6 8,239 1,332,037 Series 2012-103, (Interest Only), Class SV, 5,96%, 1/25/43/50/6 4,389 851,239 Series 2013-36, Class TA, 1.50%, 1/25/43 3,247 3,090,637 Series 2014-32, (Interest Only), Class SV, 596%, 1/25/43/50/6 3,925 85,044 Series 2013-54, (In	• • • • • • • • • • • • • • • • • • • •			
Series 2010-124, (Interest Only), Class SI, 5.86%, 11/25/38/56) 3,691 497,101 Series 2010-147, (Interest Only), Class GS, 6.56%, 1/25/41/56) 4,698 504,849 Series 2010-150, (Interest Only), Class GS, 6.56%, 1/25/21/56) 7,570 291,677 Series 2011-12, (Interest Only), Class PI, 4.00%, 5/25/28/6) 6,753 662,936 Series 2011-22, (Interest Only), Class PI, 4.00%, 5/25/28/6) 1,068 1,212,035 Series 2011-49, Class NT, 6.00%, 6/25/41(5) 1,068 1,212,035 Series 2012-22, Class PS, 6.739%, 3/25/42(5) 603 605,008 Series 2012-50, (Interest Only), Class AI, 3.50%, 8/25/26(5) 2,779 290,646 Series 2012-63, (Interest Only), Class SU, 5.91%, 2/25/40(5)(6) 8,229 1,332,037 Series 2012-63, (Interest Only), Class SK, 5.96%, 1/25/43(5)(6) 8,239 1,332,037 Series 2012-150, (Interest Only), Class SK, 5.96%, 1/25/43(5)(6) 8,239 1,332,037 Series 2012-150, (Interest Only), Class SK, 5.96%, 1/25/43(5)(6) 3,247 3,096,637 Series 2013-54, (Interest Only), Class SK, 6.16%, 3/25/33(5)(6) 3,247 3,096,637 Series 2013-54, (Interest Only), Class IR, 6.11%, 10/25/41(5)(6) 3,28 648,236				
Series 2010-147, (Interest Only), Class KS, 5.76%, 1/25/41/5/6) 7,296 1,012,229 Series 2010-150, (Interest Only), Class GS, 6.56%, 1/25/21/5/6) 4,698 504,849 Series 2010-151, (Interest Only), Class BP, 4,00%, 5/5/5/28/6) 7,570 291,677 Series 2011-22, (Interest Only), Class IC, 3.50%, 1/2/25/25/6) 6,753 662,936 Series 2011-49, Class NT, 6.00%, 6/25/41/6) 1,068 1,212,035 Series 2012-52, (Interest Only), Class AI, 3.50%, 8/25/26/6) 8,122 689,643 Series 2012-52, (Interest Only), Class SI, 3.50%, 8/25/26/6) 2,779 290,646 Series 2012-56, (Interest Only), Class SI, 3.50%, 8/25/36/6) 6,866 808,965 Series 2012-103, (Interest Only), Class SI, 5.96%, 1/25/40/5/60 8,239 1,332,037 Series 2012-150, (Interest Only), Class SIS, 5.96%, 1/25/43/5/60 7,887 1,598,269 Series 2012-150, (Interest Only), Class SIS, 5.96%, 1/25/43/5/60 4,389 851,239 Series 2013-36, Class TA, 1.50%, 1/25/43 3,247 3,090,637 Series 2013-354, (Interest Only), Class SIS, 6.16%, 3/25/31/5/60 3,925 850,441 Series 2013-354, (Interest Only), Class IS, 6.11%, 10/25/41/60 3,828 648,236	• • • • • • • • • • • • • • • • • • • •			,
Series 2010-150, (Interest Only), Class GS, 6.56%, 1/25/21 ⁽⁵⁾⁽⁶⁾ 4,698 504,849 Series 2010-151, (Interest Only), Class PI, 4.00%, 5/25/28 ⁽⁶⁾ 7,570 291,677 Series 2011-22, (Interest Only), Class IC, 3.50%, 1/25/25 ⁽⁶⁾ 1,068 1,212,035 Series 2011-22, (Interest Only), Class PS, 6.739%, 3/25/42 ⁽⁵⁾ 603 605,008 Series 2012-52, (Interest Only), Class AI, 3.50%, 8/25/26 ⁽⁶⁾ 8,122 689,643 Series 2012-56, (Interest Only), Class SU, 6.56%, 8/25/26 ⁽⁵⁾⁽⁶⁾ 2,779 290,646 Series 2012-56, (Interest Only), Class GI, 3.50%, 8/25/40 ⁽⁶⁾ 8,239 1,332,037 Series 2012-103, (Interest Only), Class GS, 5.91%, 2/25/40 ⁽⁵⁾⁽⁶⁾ 8,239 1,332,037 Series 2012-150, (Interest Only), Class SR, 5.96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 4,389 851,239 Series 2012-150, (Interest Only), Class CS, 6.06%, 3/25/33 ⁽⁶⁾⁽⁶⁾ 3,247 3,090,637 Series 2013-56, (Interest Only), Class CS, 6.06%, 3/25/33 ⁽⁶⁾⁽⁶⁾ 3,925 850,441 Series 2013-59, (Interest Only), Class BI, 6.11%, 10/25/41 ⁽⁵⁾⁽⁶⁾ 3,828 648,236 Series 2013-50, (Interest Only), Class BI, 6.11%, 10/25/41 ⁽⁵⁾⁽⁶⁾ 3,828 648,236 Series 2014-32, (Interest Only), Class BI, 4.00%, 6/25/44 ⁽⁶⁾	• • • • • • • • • • • • • • • • • • • •			
Series 2010-151, (Interest Only), Class PI, 4,00%, 5/25/28 ⁽⁶⁾ 7,570 291,677 Series 2011-22, (Interest Only), Class IC, 3,50%, 12/25/25 ⁽⁶⁾ 6,753 662,936 Series 2011-22, (Interest Only), Class A, 3,50%, 12/25/45 ⁽⁶⁾ 1,068 1,212,035 Series 2012-22, Class PS, 6,739%, 3/25/42 ⁽⁵⁾ 8,122 689,643 Series 2012-52, (Interest Only), Class SU, 6,56%, 8/25/26 ⁽⁵⁾⁽⁶⁾ 2,779 290,646 Series 2012-63, (Interest Only), Class SU, 5,56%, 8/25/40 ⁽⁶⁾ 6,866 808,965 Series 2012-103, (Interest Only), Class GS, 5,91%, 2/25/40 ⁽⁵⁾⁽⁶⁾ 8,239 1,332,037 Series 2012-150, (Interest Only), Class SV, 5,96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 7,887 1,598,269 Series 2012-150, (Interest Only), Class SV, 5,96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 4,389 851,239 Series 2013-23, (Interest Only), Class SV, 5,96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 3,247 3,090,637 Series 2013-24, (Interest Only), Class BL, 4.00%, 6/25/44 ⁽⁶⁾ 3,828 648,236 Series 2014-32, (Interest Only), Class BL, 4.00%, 6/25/44 ⁽⁶⁾ 2,316 414,745 Series 2014-32, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 3,925 3,94 Series 2014-85, (Interest Only), Class IN, 3.50%, 7/25/45 ⁽⁶⁾ 3,99 7				1,012,229
Series 2011-22, (Interest Only), Class IC, 3.50%, 12/25/25 ⁽⁶⁾ 6,753 662,936 Series 2011-24, Class NT, 6.00%, 6/25/41 ⁽⁵⁾ 1,068 1,212.035 Series 2012-22, Class PS, 6.739%, 3/25/42 ⁽⁶⁾ 603 605,008 Series 2012-52, (Interest Only), Class AI, 3.50%, 8/25/26 ⁽⁶⁾ 8,122 689,643 Series 2012-56, (Interest Only), Class SU, 6.56%, 8/25/26 ⁽⁶⁾ 2,779 290,646 Series 2012-103, (Interest Only), Class GS, 5.91%, 2/25/40 ⁽⁵⁾⁽⁶⁾ 8,239 1,332,037 Series 2012-103, (Interest Only), Class GS, 5.91%, 2/25/43 ⁽⁵⁾⁽⁶⁾ 8,239 1,332,037 Series 2012-150, (Interest Only), Class GS, 5.96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 4,389 851,239 Series 2013-6, Class TA, 1.50%, 1/25/43 3,247 3,090,637 Series 2013-6, Class TA, 1.50%, 1/25/43 3,247 3,090,637 Series 2013-23, (Interest Only), Class ES, 6.06%, 3/25/33 ⁽⁵⁾⁽⁶⁾ 3,925 850,441 Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 ⁽⁶⁾ 3,828 648,236 Series 2014-35, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 1,98 345,080 Series 2014-35, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 3,91 1,101,168 Series 2015-49, (Int				
Series 2011-49, Class NT, 6.0%, 6/25/41 ⁽⁵⁾ 1,068 1,212,035 Series 2012-22, Class PS, 6.739%, 3/25/42 ⁽⁵⁾ 603 605,008 Series 2012-55, (Interest Only), Class SU, 6.56%, 8/25/26 ⁽⁵⁾ 8,122 689,643 Series 2012-56, (Interest Only), Class SU, 6.56%, 8/25/26 ⁽⁵⁾ 2,779 290,646 Series 2012-63, (Interest Only), Class EI, 3.50%, 8/25/40 ⁽⁶⁾ 8,239 1,332,037 Series 2012-103, (Interest Only), Class PS, 5.96%, 1/25/43 ⁽⁵⁾ 7,887 1,598,269 Series 2012-150, (Interest Only), Class PS, 5.96%, 1/25/43 ⁽⁵⁾ 4,389 851,239 Series 2012-150, (Interest Only), Class PS, 5.96%, 1/25/43 ⁽⁵⁾ 3,925 850,441 Series 2013-23, (Interest Only), Class PS, 5.96%, 1/25/43 ⁽⁵⁾ 3,925 850,441 Series 2013-23, (Interest Only), Class PS, 6.11%, 10/25/41 ⁽⁵⁾ 3,828 648,236 Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 ⁽⁶⁾ 3,828 648,236 Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 ⁽⁶⁾ 2,316 414,745 Series 2014-32, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 5,394 1,101,168 Series 2014-55, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 8,575 1,226,212	Series 2010-151, (Interest Only), Class PI, 4.00%, 5/25/28 ⁽⁶⁾	7,570		291,677
Series 2012-22, Class PS, 6.739%, 3/25/42 ⁽⁵⁾ 603 605,008 Series 2012-52, (Interest Only), Class AI, 5.50%, 8/25/26 ⁽⁵⁾⁽⁶⁾ 8,122 689,643 Series 2012-56, (Interest Only), Class SU, 6.56%, 8/25/26 ⁽⁵⁾⁽⁶⁾ 2,779 290,646 Series 2012-63, (Interest Only), Class EI, 3.50%, 8/25/40 ⁽⁶⁾ 6,866 808,965 Series 2012-103, (Interest Only), Class CS, 5.91%, 2/25/40 ⁽⁵⁾⁽⁶⁾ 8,239 1,332,037 Series 2012-150, (Interest Only), Class SP, 5.96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 4,389 851,239 Series 2012-150, (Interest Only), Class SK, 5.96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 4,389 851,239 Series 2013-6, Class TA, 1.50%, 1/25/43 3,247 3,090,637 Series 2013-23, (Interest Only), Class CS, 6.06%, 3/25/33 ⁽⁵⁾⁽⁶⁾ 3,925 850,441 Series 2013-23, (Interest Only), Class EB, 6.01%, 10/25/41 ⁽⁵⁾⁽⁶⁾ 3,828 648,236 Series 2014-32, (Interest Only), Class EB, 6.01%, 10/25/41 ⁽⁵⁾⁽⁶⁾ 2,316 41,745 Series 2014-35, (Interest Only), Class ID, 4.00%, 6/25/44 ⁽⁶⁾ 2,316 41,745 Series 2014-35, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 5,394 1,101,168 Series 2014-89, (Interest Only), Class IN, 3.00%, 3/25/45 ⁽⁶⁾ 3,919 714,268		6,753		662,936
Series 2012-52, (Interest Only), Class AI, 3.50%, 8/25/26 ⁽⁵⁾⁽⁶⁾ 8,122 689,643 Series 2012-56, (Interest Only), Class SU, 6.56%, 8/25/26 ⁽⁵⁾⁽⁶⁾ 2,779 290,646 Series 2012-63, (Interest Only), Class EI, 3.50%, 8/25/40 ⁽⁶⁾ 6,866 808,965 Series 2012-103, (Interest Only), Class GS, 5.91%, 2/25/40 ⁽⁵⁾⁽⁶⁾ 8,239 1,332,037 Series 2012-150, (Interest Only), Class PS, 5.96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 7,887 1,598,269 Series 2012-150, (Interest Only), Class SK, 5.96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 4,389 851,239 Series 2013-23, (Interest Only), Class CS, 6.06%, 3/25/33 ⁽⁵⁾⁽⁶⁾ 3,925 850,441 Series 2013-23, (Interest Only), Class BS, 6.11%, 10/25/41 ⁽⁵⁾⁽⁶⁾ 3,828 648,236 Series 2014-32, (Interest Only), Class BI, 4.00%, 6/25/44 ⁽⁶⁾ 2,316 414,745 Series 2014-32, (Interest Only), Class BD, 4.00%, 6/25/44 ⁽⁶⁾ 1,958 345,080 Series 2014-32, (Interest Only), Class BD, 4.00%, 6/25/44 ⁽⁶⁾ 1,958 345,080 Series 2014-32, (Interest Only), Class BD, 4.00%, 6/25/44 ⁽⁶⁾ 1,958 345,080 Series 2014-32, (Interest Only), Class BD, 4.00%, 6/25/44 ⁽⁶⁾ 3,919 1,101,168 Series 2014-72, Class CS, 8.889%, 11/25/43 ⁽⁵⁾⁽⁶⁾ 8,575	Series 2011-49, Class NT, 6.00%, 6/25/41 ⁽⁵⁾	1,068		1,212,035
Series 2012-56, (Interest Only), Class SU, 6.56%, 8/25/26 ⁽⁵⁾⁽⁶⁾ 2,779 290,646 Series 2012-63, (Interest Only), Class EI, 3.50%, 8/25/40 ⁽⁶⁾ 6,866 808,965 Series 2012-103, (Interest Only), Class GS, 5.91%, 2/25/40 ⁽⁵⁾⁽⁶⁾ 8,239 1,332,037 Series 2012-150, (Interest Only), Class PS, 5.96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 7,887 1,598,269 Series 2012-150, (Interest Only), Class SK, 5.96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 4,389 851,239 Series 2013-6, Class TA, 1.50%, 1/25/43 3,247 3,090,637 Series 2013-54, (Interest Only), Class CS, 6.06%, 3/25/33 ⁽⁵⁾⁽⁶⁾ 3,925 850,441 Series 2013-54, (Interest Only), Class HS, 6.11%, 10/25/41 ⁽⁵⁾⁽⁶⁾ 3,828 648,236 Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 ⁽⁶⁾ 2,316 414,745 Series 2014-32, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 1,958 345,080 Series 2014-35, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 1,958 345,080 Series 2014-72, Class CS, 8.889%, 11/25/44 ⁽⁶⁾ 1,209 1,226,212 Series 2014-89, (Interest Only), Class IN, 3.00%, 3/25/45 ⁽⁶⁾ 8,575 1,425,68 Series 2015-14, (Interest Only), Class SA, 6,01%, 11/25/43 ⁽⁵⁾⁽⁶⁾ 8,575 1,425,66 <td>Series 2012-22, Class PS, 6.739%, 3/25/42⁽⁵⁾</td> <td>603</td> <td></td> <td>605,008</td>	Series 2012-22, Class PS, 6.739%, 3/25/42 ⁽⁵⁾	603		605,008
Series 2012-63, (Interest Only), Class EI, 3.50%, 8/25/40 ⁽⁶⁾ 6,866 808,965 Series 2012-103, (Interest Only), Class CS, 5.91%, 2/25/40 ⁽⁵⁾⁽⁶⁾ 8.239 1,332,037 Series 2012-150, (Interest Only), Class PS, 5.96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 7,887 1,598,269 Series 2012-150, (Interest Only), Class SK, 5.96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 4,389 851,239 Series 2013-6, Class TA, 1.50%, 1/25/43 3,247 3,090,637 Series 2013-23, (Interest Only), Class CS, 6.06%, 3/25/33 ⁽⁵⁾⁽⁶⁾ 3,925 850,441 Series 2014-32, (Interest Only), Class HS, 6.11%, 10/25/41 ⁽⁵⁾⁽⁶⁾ 3,828 648,236 Series 2014-32, (Interest Only), Class ID, 4.00%, 6/25/44 ⁽⁶⁾ 2,316 414,745 Series 2014-32, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 1,958 345,080 Series 2014-35, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 1,958 345,080 Series 2014-72, Class CS, 8.889%, 11/25/44 ⁽⁶⁾ 1,209 1,226,212 Series 2014-89, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 3,919 714,268 Series 2015-14, (Interest Only), Class KI, 3.00%, 3/25/45 ⁽⁶⁾ 8,575 1,425,663 Series 2015-17, (Interest Only), Class KI, 3.00%, 7/25/45 ⁽⁶⁾ 8,836 1,433,479	Series 2012-52, (Interest Only), Class AI, 3.50%, 8/25/26 ⁽⁶⁾	8,122		689,643
Series 2012-103, (Interest Only), Class GS, 5.91%, 2/25/40/5/6 8,239 1,332,037 Series 2012-150, (Interest Only), Class PS, 5.96%, 1/25/43/5/6 7,887 1,598,269 Series 2012-150, (Interest Only), Class SK, 5.96%, 1/25/43/5/6 4,389 851,239 Series 2013-6, Class TA, 1.50%, 1/25/43 3,247 3,090,637 Series 2013-23, (Interest Only), Class CS, 6.06%, 3/25/33/5/6 3,925 850,441 Series 2013-54, (Interest Only), Class BL, 6.11%, 10/25/41/5/6 3,828 648,236 Series 2014-32, (Interest Only), Class EL, 4.00%, 6/25/44/6 2,316 41,4745 Series 2014-36, (Interest Only), Class ID, 4.00%, 6/25/44/6 1,958 345,080 Series 2014-72, (Interest Only), Class IN, 3.50%, 7/25/44/6 1,958 345,080 Series 2014-72, Class CS, 8.889%, 11/25/44/5 1,209 1,226,212 Series 2014-89, (Interest Only), Class IN, 3.00%, 3/25/45/6 3,919 714,268 Series 2015-14, (Interest Only), Class KI, 3.00%, 3/25/45/6 8,575 1,425,663 Series 2015-17, (Interest Only), Class SA, 6.01%, 11/25/43/5/6 8,836 1,433,479 Series 2015-42, Class SC, 7.952%, 5/25/45/5 1,34 1,437 1,437,145 Serie	Series 2012-56, (Interest Only), Class SU, 6.56%, 8/25/26 ⁽⁵⁾⁽⁶⁾			290,646
Series 2012-150, (Interest Only), Class PS, 5.96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 7,887 1,598,269 Series 2012-150, (Interest Only), Class SK, 5.96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 4,389 851,239 Series 2013-6, Class TA, 1.50%, 1/25/43 3,247 3,090,637 Series 2013-23, (Interest Only), Class CS, 6.06%, 3/25/33 ⁽⁵⁾⁽⁶⁾ 3,925 850,441 Series 2013-54, (Interest Only), Class HS, 6.11%, 10/25/41 ⁽⁵⁾⁽⁶⁾ 3,828 648,236 Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 ⁽⁶⁾ 2,316 414,745 Series 2014-36, (Interest Only), Class ID, 4.00%, 6/25/44 ⁽⁶⁾ 1,958 345,080 Series 2014-35, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 5,394 1,101,168 Series 2014-72, Class CS, 8.889%, 11/25/44 ⁽⁶⁾ 1,209 1,226,212 Series 2014-89, (Interest Only), Class IO, 3.50%, 1/25/45 ⁽⁶⁾ 3,919 714,268 Series 2015-14, (Interest Only), Class KI, 3.00%, 3/25/45 ⁽⁶⁾ 8,575 1,425,663 Series 2015-17, (Interest Only), Class AA, 6.01%, 11/25/43 ⁽⁵⁾⁽⁶⁾ 8,836 1,433,479 Series 2015-24, Class SC, 7.952%, 5/25/45 ⁽⁵⁾ 1,437 1,437,145 Series 2015-25, (Interest Only), Class MI, 3.50%, 7/25/45 ⁽⁶⁾ 287 304,880 Government National Mortgage Association: <				808,965
Series 2012-150, (Interest Only), Class SK, 5.96%, 1/25/43 ⁽⁵⁾⁽⁶⁾ 4,389 851,239 Series 2013-6, Class TA, 1.50%, 1/25/43 3,247 3,090,637 Series 2013-23, (Interest Only), Class CS, 6.06%, 3/25/33 ⁽⁵⁾⁽⁶⁾ 3,925 850,441 Series 2013-54, (Interest Only), Class HS, 6.11%, 10/25/41 ⁽⁵⁾⁽⁶⁾ 3,828 648,236 Series 2014-32, (Interest Only), Class II, 4.00%, 6/25/44 ⁽⁶⁾ 2,316 414,745 Series 2014-32, (Interest Only), Class ID, 4.00%, 6/25/44 ⁽⁶⁾ 1,958 345,080 Series 2014-35, (Interest Only), Class ID, 4.00%, 6/25/44 ⁽⁶⁾ 5,394 1,101,168 Series 2014-72, Class CS, 8.889%, 11/25/44 ⁽⁶⁾ 1,209 1,226,212 Series 2014-89, (Interest Only), Class IO, 3.50%, 1/25/45 ⁽⁶⁾ 3,919 714,268 Series 2015-14, (Interest Only), Class KI, 3.00%, 3/25/45 ⁽⁶⁾ 8,575 1,425,663 Series 2015-17, (Interest Only), Class KI, 3.00%, 3/25/45 ⁽⁶⁾ 8,836 1,433,479 Series 2015-42, Class SC, 7.952%, 5/25/45 ⁽⁵⁾ 1,437 1,437,145 Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 ⁽⁶⁾ 4,952 864,982 Series G-33, Class PT, 7.00%, 10/25/21 287 304,880 Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,1	Series 2012-103, (Interest Only), Class GS, 5.91%, 2/25/40 ⁽⁵⁾⁽⁶⁾	8,239		1,332,037
Series 2013-6, Class TA, 1.50%, 1/25/43 3,090,637 Series 2013-23, (Interest Only), Class CS, 6.06%, 3/25/33(5)(6) 3,925 850,441 Series 2013-54, (Interest Only), Class HS, 6.11%, 10/25/41(5)(6) 3,828 648,236 Series 2014-32, (Interest Only), Class II, 4.00%, 6/25/44(6) 2,316 414,745 Series 2014-36, (Interest Only), Class ID, 4.00%, 6/25/44(6) 1,958 345,080 Series 2014-55, (Interest Only), Class IN, 3.50%, 7/25/44(6) 5,394 1,101,168 Series 2014-72, Class CS, 8.889%, 11/25/44(5) 1,209 1,226,212 Series 2014-89, (Interest Only), Class IO, 3.50%, 1/25/45(6) 3,919 714,268 Series 2015-14, (Interest Only), Class KI, 3.00%, 3/25/45(6) 8,575 1,425,663 Series 2015-17, (Interest Only), Class KI, 3.00%, 3/25/45(6) 8,575 1,425,663 Series 2015-42, Class SC, 7.952%, 5/25/45(5) 1,437 1,437,145 Series 2015-42, Class SC, 7.952%, 5/25/45(5) 1,437 1,437,145 Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45(6) 4,952 864,982 Series G-33, Class PT, 7.00%, 10/25/21 287 304,880 Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class		7,887		1,598,269
Series 2013-23, (Interest Only), Class CS, 6.06%, 3/25/33(5)(6) 3,925 850,441 Series 2013-54, (Interest Only), Class HS, 6.11%, 10/25/41(5)(6) 3,828 648,236 Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44(6) 2,316 414,745 Series 2014-36, (Interest Only), Class ID, 4.00%, 6/25/44(6) 1,958 345,080 Series 2014-55, (Interest Only), Class IN, 3.50%, 7/25/44(6) 5,394 1,101,168 Series 2014-72, Class CS, 8.889%, 11/25/44(5) 1,209 1,226,212 Series 2014-89, (Interest Only), Class IO, 3.50%, 1/25/45(6) 3,919 714,268 Series 2015-14, (Interest Only), Class KI, 3.00%, 3/25/45(6) 8,575 1,425,663 Series 2015-17, (Interest Only), Class SA, 6.01%, 11/25/43(5)(6) 8,836 1,433,479 Series 2015-42, Class SC, 7.952%, 5/25/45(5) 1,437 1,437,145 Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45(6) 4,952 864,982 Series G-33, Class PT, 7.00%, 10/25/21 287 304,880 **Government National Mortgage Association: **Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class LS, 11.899%, 5/20/41(5) 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44(5) 347 392	Series 2012-150, (Interest Only), Class SK, 5.96%, 1/25/43 ⁽⁵⁾⁽⁶⁾	4,389		851,239
Series 2013-54, (Interest Only), Class HS, 6.11%, 10/25/41 ⁽⁵⁾⁽⁶⁾ 3,828 648,236 Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 ⁽⁶⁾ 2,316 414,745 Series 2014-36, (Interest Only), Class ID, 4.00%, 6/25/44 ⁽⁶⁾ 1,958 345,080 Series 2014-55, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 5,394 1,101,168 Series 2014-72, Class CS, 8.889%, 11/25/44 ⁽⁵⁾ 1,209 1,226,212 Series 2014-89, (Interest Only), Class IO, 3.50%, 1/25/45 ⁽⁶⁾ 3,919 714,268 Series 2015-14, (Interest Only), Class KI, 3.00%, 3/25/45 ⁽⁶⁾ 8,575 1,425,663 Series 2015-17, (Interest Only), Class KI, 3.00%, 3/25/45 ⁽⁶⁾ 8,836 1,433,479 Series 2015-22, Class SC, 7.952%, 5/25/45 ⁽⁵⁾ 1,437 1,437,145 Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 ⁽⁶⁾ 4,952 864,982 Series G-33, Class PT, 7.00%, 10/25/21 287 304,880 Government National Mortgage Association: Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class LS, 11.899%, 5/20/41 ⁽⁵⁾ 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065	Series 2013-6, Class TA, 1.50%, 1/25/43	3,247		3,090,637
Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 ⁽⁶⁾ 2,316 414,745 Series 2014-36, (Interest Only), Class ID, 4.00%, 6/25/44 ⁽⁶⁾ 1,958 345,080 Series 2014-55, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 5,394 1,101,168 Series 2014-72, Class CS, 8.889%, 11/25/44 ⁽⁵⁾ 1,209 1,226,212 Series 2014-89, (Interest Only), Class IO, 3,50%, 1/25/45 ⁽⁶⁾ 3,919 714,268 Series 2015-14, (Interest Only), Class KI, 3.00%, 3/25/45 ⁽⁶⁾ 8,575 1,425,663 Series 2015-17, (Interest Only), Class SA, 6.01%, 11/25/43 ⁽⁵⁾⁽⁶⁾ 8,836 1,433,479 Series 2015-42, Class SC, 7.952%, 5/25/45 ⁽⁵⁾ 1,437 1,437,145 Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 ⁽⁶⁾ 4,952 864,982 Series G-33, Class PT, 7.00%, 10/25/21 287 304,880 Government National Mortgage Association: Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class LS, 11.899%, 5/20/41 ⁽⁵⁾ 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065	Series 2013-23, (Interest Only), Class CS, 6.06%, 3/25/33 ⁽⁵⁾⁽⁶⁾	3,925		850,441
Series 2014-36, (Interest Only), Class ID, 4.00%, 6/25/44 ⁽⁶⁾ 1,958 345,080 Series 2014-55, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 5,394 1,101,168 Series 2014-72, Class CS, 8.889%, 11/25/44 ⁽⁵⁾ 1,209 1,226,212 Series 2014-89, (Interest Only), Class IO, 3.50%, 1/25/45 ⁽⁶⁾ 3,919 714,268 Series 2015-14, (Interest Only), Class KI, 3.00%, 3/25/45 ⁽⁶⁾ 8,575 1,425,663 Series 2015-17, (Interest Only), Class SA, 6.01%, 11/25/43 ⁽⁵⁾⁽⁶⁾ 8,836 1,433,479 Series 2015-42, Class SC, 7.952%, 5/25/45 ⁽⁵⁾ 1,437 1,437,145 Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 ⁽⁶⁾ 4,952 864,982 Series G-33, Class PT, 7.00%, 10/25/21 287 304,880 Government National Mortgage Association: Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class LS, 11.899%, 5/20/41 ⁽⁵⁾ 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065	Series 2013-54, (Interest Only), Class HS, 6.11%, 10/25/41 ⁽⁵⁾⁽⁶⁾	3,828		648,236
Series 2014-55, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾ 5,394 1,101,168 Series 2014-72, Class CS, 8.889%, 11/25/44 ⁽⁵⁾ 1,209 1,226,212 Series 2014-89, (Interest Only), Class IO, 3.50%, 1/25/45 ⁽⁶⁾ 3,919 714,268 Series 2015-14, (Interest Only), Class KI, 3.00%, 3/25/45 ⁽⁶⁾ 8,575 1,425,663 Series 2015-17, (Interest Only), Class SA, 6.01%, 11/25/43 ⁽⁵⁾⁽⁶⁾ 8,836 1,433,479 Series 2015-42, Class SC, 7.952%, 5/25/45 ⁽⁵⁾ 1,437 1,437,145 Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 ⁽⁶⁾ 4,952 864,982 Series G-33, Class PT, 7.00%, 10/25/21 287 304,880 Government National Mortgage Association: Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class LS, 11.899%, 5/20/41 ⁽⁵⁾ 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065	Series 2014-32, (Interest Only), Class EI, 4.00%, 6/25/44 ⁽⁶⁾	2,316		414,745
Series 2014-72, Class CS, 8.889%, 11/25/44 ⁽⁵⁾ 1,209 1,226,212 Series 2014-89, (Interest Only), Class IO, 3.50%, 1/25/45 ⁽⁶⁾ 3,919 714,268 Series 2015-14, (Interest Only), Class KI, 3.00%, 3/25/45 ⁽⁶⁾ 8,575 1,425,663 Series 2015-17, (Interest Only), Class SA, 6.01%, 11/25/43 ⁽⁵⁾⁽⁶⁾ 8,836 1,433,479 Series 2015-42, Class SC, 7.952%, 5/25/45 ⁽⁵⁾ 1,437 1,437,145 Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 ⁽⁶⁾ 4,952 864,982 Series G-33, Class PT, 7.00%, 10/25/21 287 304,880 Government National Mortgage Association: Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class LS, 11.899%, 5/20/41 ⁽⁵⁾ 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065	Series 2014-36, (Interest Only), Class ID, 4.00%, 6/25/44 ⁽⁶⁾	1,958		345,080
Series 2014-72, Class CS, 8.889%, 11/25/44 ⁽⁵⁾ 1,209 1,226,212 Series 2014-89, (Interest Only), Class IO, 3.50%, 1/25/45 ⁽⁶⁾ 3,919 714,268 Series 2015-14, (Interest Only), Class KI, 3.00%, 3/25/45 ⁽⁶⁾ 8,575 1,425,663 Series 2015-17, (Interest Only), Class SA, 6.01%, 11/25/43 ⁽⁵⁾⁽⁶⁾ 8,836 1,433,479 Series 2015-42, Class SC, 7.952%, 5/25/45 ⁽⁵⁾ 1,437 1,437,145 Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 ⁽⁶⁾ 4,952 864,982 Series G-33, Class PT, 7.00%, 10/25/21 287 304,880 Government National Mortgage Association: Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class LS, 11.899%, 5/20/41 ⁽⁵⁾ 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065	Series 2014-55, (Interest Only), Class IN, 3.50%, 7/25/44 ⁽⁶⁾	5,394		1,101,168
Series 2015-14, (Interest Only), Class KI, 3.00%, 3/25/45 ⁽⁶⁾ 8,575 1,425,663 Series 2015-17, (Interest Only), Class SA, 6.01%, 11/25/43 ⁽⁵⁾⁽⁶⁾ 8,836 1,433,479 Series 2015-42, Class SC, 7.952%, 5/25/45 ⁽⁵⁾ 1,437 1,437,145 Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 ⁽⁶⁾ 4,952 864,982 Series G-33, Class PT, 7.00%, 10/25/21 287 304,880 Government National Mortgage Association: Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class LS, 11.899%, 5/20/41 ⁽⁵⁾ 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065		1,209		
Series 2015-14, (Interest Only), Class KI, 3.00%, 3/25/45 ⁽⁶⁾ 8,575 1,425,663 Series 2015-17, (Interest Only), Class SA, 6.01%, 11/25/43 ⁽⁵⁾⁽⁶⁾ 8,836 1,433,479 Series 2015-42, Class SC, 7.952%, 5/25/45 ⁽⁵⁾ 1,437 1,437,145 Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 ⁽⁶⁾ 4,952 864,982 Series G-33, Class PT, 7.00%, 10/25/21 287 304,880 Government National Mortgage Association: Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class LS, 11.899%, 5/20/41 ⁽⁵⁾ 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065	Series 2014-89, (Interest Only), Class IO, 3.50%, 1/25/45 ⁽⁶⁾			
Series 2015-17, (Interest Only), Class SA, 6.01%, 11/25/43 ⁽⁵⁾⁽⁶⁾ 8,836 1,433,479 Series 2015-42, Class SC, 7.952%, 5/25/45 ⁽⁵⁾ 1,437 1,437,145 Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 ⁽⁶⁾ 4,952 864,982 Series G-33, Class PT, 7.00%, 10/25/21 287 304,880 Government National Mortgage Association: Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class LS, 11.899%, 5/20/41 ⁽⁵⁾ 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065	· · · · · · · · · · · · · · · · · · ·	8,575		1,425,663
Series 2015-42, Class SC, 7.952%, 5/25/45 ⁽⁵⁾ 1,437 1,437,145 Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 ⁽⁶⁾ 4,952 864,982 Series G-33, Class PT, 7.00%, 10/25/21 287 304,880 Government National Mortgage Association: Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class LS, 11.899%, 5/20/41 ⁽⁵⁾ 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065	• • • • • • • • • • • • • • • • • • • •	8,836		
Series 2015-52, (Interest Only), Class MI, 3.50%, 7/25/45 ⁽⁶⁾ 4,952 864,982 Series G-33, Class PT, 7.00%, 10/25/21 287 304,880 Government National Mortgage Association: Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class LS, 11.899%, 5/20/41 ⁽⁵⁾ 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065	· · · · · · · · · · · · · · · · · · ·			
Series G-33, Class PT, 7.00%, 10/25/21 287 304,880 Series G-33, Class PT, 7.00%, 10/25/21 Government National Mortgage Association: Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class LS, 11.899%, 5/20/41 ⁽⁵⁾ 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065				
Government National Mortgage Association: Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class LS, 11.899%, 5/20/41 ⁽⁵⁾ 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065				
Series 2011-156, Class GA, 2.00%, 12/16/41 \$ 1,302 \$ 1,167,172 Series 2013-124, Class LS, 11.899%, 5/20/41 ⁽⁵⁾ 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065			\$	39,075,247
Series 2013-124, Class LS, 11.899%, 5/20/41 ⁽⁵⁾ 84 85,367 Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065	Government National Mortgage Association:			
Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065	Series 2011-156, Class GA, 2.00%, 12/16/41	\$ 1,302	\$	1,167,172
Series 2014-117, Class HS, 31.296%, 8/20/44 ⁽⁵⁾ 347 392,065				
		347		

Security	Principal Amount (000 s omitted)	Value
Series 2015-72, Class ZN, 3.50%, 5/20/45	\$ 2,719	\$ 2,697,062
Series 2015-79, Class CS, 5.549%, 5/20/45 ⁽⁵⁾	1,981	1,989,238
		\$ 7,158,828
Total Collateralized Mortgage Obligations (identified cost \$69.410.191)		\$ 69.948.503
Total Collateralized Mortgage Obligations (identified cost \$69,410,191)		\$ 69,94

Commercial Mortgage-Backed Securities 7.5%

	rincipal Amount	
Security	s omitted)	Value
COMM, Series 2014-KYO, Class D, 2.187%, 6/11/27 ⁽⁸⁾⁽⁹⁾	\$ 1,000	\$ 993,769
COMM, Series 2014-LC17, Class D, 3.687%, 10/10/47 ⁽⁸⁾	1,065	913,539
ESA, Series 2013-ESH7, Class D7, 4.036%, 12/5/31 ⁽⁸⁾⁽¹⁰⁾	1,080	1,097,842
HILT, Series 2013-HLT, Class DFX, 4.407%, 11/5/30 ⁽⁸⁾	850	859,814
JPMBB, Series 2014-C19, Class D, 4.677%, 4/15/47 ⁽⁸⁾⁽¹⁰⁾	1,425	1,318,239
JPMBB, Series 2014-C21, Class D, 4.661%, 8/15/47 ⁽⁸⁾⁽¹⁰⁾	650	602,469
JPMBB, Series 2014-C22, Class D, 4.561%, 9/15/47 ⁽⁸⁾⁽¹⁰⁾	1,850	1,688,452
JPMBB, Series 2014-C23, Class D, 3.96%, 9/15/47 ⁽⁸⁾⁽¹⁰⁾	850	747,063
JPMCC, Series 2006-CB14, Class A4, 5.481%, 12/12/44 ⁽¹⁰⁾	246	248,105
JPMCC, Series 2011-C5, Class D, 5.323%, 8/15/46 ⁽⁸⁾⁽¹⁰⁾	1,850	1,969,746
JPMCC, Series 2014-DSTY, Class B, 3.771%, 6/10/27 ⁽⁸⁾	1,900	1,968,195
UBSC, Series 2011-C1, Class D, 5.888%, 1/10/45 ⁽⁸⁾⁽¹⁰⁾	2,000	2,235,085
UBSCM, Series 2012-C1, Class D, 5.542%, 5/10/45 ⁽⁸⁾⁽¹⁰⁾	2,000	2,117,321
WF-RBS, Series 2012-C9, Class D, 4.803%, 11/15/45 ⁽⁸⁾⁽¹⁰⁾	1,250	1,261,411
WF-RBS, Series 2014-LC14, Class D, 4.586%, 3/15/47 ⁽⁸⁾⁽¹⁰⁾	1,150	1,076,723
WFCM, Series 2010-C1, Class C, 5.582%, 11/15/43 ⁽⁸⁾⁽¹⁰⁾	500	555,368
WFCM, Series 2013-LC12, Class D, 4.30%, 7/15/46 ⁽⁸⁾⁽¹⁰⁾	2,000	1,911,367

Total Commercial Mortgage-Backed Securities (identified cost \$20,906,763)

\$ 21,564,508

Principal

Mortgage Pass-Throughs 23.0%

	Amount			
Security Federal Home Loan Mortgage Corp.:	(000	(000 s omitted)		Value
2.423%, with maturity at 2035 ⁽¹¹⁾	\$	2,685	\$	2,865,778
2.878%, with maturity at 2035 ⁽¹¹⁾	Ψ	2,786	Ψ.	2,965,056
5.00%, with maturity at 2019		1,608		1,688,059
6.00%, with various maturities to 2029		2,153		2,450,037
6.15%, with maturity at 2027		853		977,194
6.50%, with various maturities to 2032		4,537		5,167,396
7.00%, with various maturities to 2036		3,902		4,550,276
7.50%, with maturity at 2024		1,271		1,454,822
8.00%, with various maturities to 2032		1,962		2,361,178
8.50%, with various maturities to 2031		2,096		2,485,958

9.00%, with maturity at 2031	202	243,963
9.50%, with various maturities to 2022	69	75,756
11.50%, with maturity at 2019	3	3,232

\$ 27,288,705

	A	incipal mount	
Security	(000)	s omitted)	Value
Federal National Mortgage Association:			
5.00%, with various maturities to 2040	\$	3,898	\$ 4,325,202
5.339%, with maturity at 2037 ⁽¹¹⁾		892	926,595
5.50%, with various maturities to 2033		2,499	2,816,088
6.00%, with maturity at 2023		1,598	1,774,699
6.32%, with maturity at 2032 ⁽¹¹⁾		1,172	1,304,298
6.50%, with various maturities to 2036		5,874	6,731,185
7.00%, with various maturities to 2037		5,977	6,950,297
7.50%, with maturity at 2035		4,084	4,784,539
8.00%, with various maturities to 2034		1,077	1,255,788
8.50%, with various maturities to 2027		156	178,922
9.00%, with various maturities to 2029		447	518,318
10.00%, with various maturities to 2031		317	356,133
			\$ 31,922,064
Government National Mortgage Association:			
7.50%, with maturity at 2025	\$	1,919	\$ 2,193,233
8.00%, with maturity at 2034		2,514	2,948,466
9.00%, with various maturities to 2026		1,217	1,459,007
9.50%, with maturity at 2025		129	147,017
11.00%, with maturity at 2018		39	41,610
			,
			\$ 6,789,333
Total Mortgage Pass-Throughs (identified cost \$63,100,480)			\$ 66,000,102
Asset-Backed Securities 4.9%			
Security	A	incipal mount s omitted)	Value
AH4R, Series 2014-SFR1, Class C, 2.00%, 6/17/31 ⁽⁸⁾⁽⁹⁾	\$	200	\$ 199,652
AH4R, Series 2014-SFR1, Class D, 2.35%, 6/17/31 ⁽⁸⁾⁽⁹⁾		825	810,939
ARP, Series 2014-SFR1, Class C, 2.536%, 9/17/31 ⁽⁸⁾⁽⁹⁾		2,000	2,012,449
CAH, Series 2014-1A, Class C, 2.10%, 5/17/31 ⁽⁸⁾⁽⁹⁾		760	758,495
Centurion CDO IX Ltd., Series 2005-9A, Class D1, 5.039%, 7/17/19 ⁽⁸⁾⁽⁹⁾		500	487,453
DNKN, Series 2015-1A, Class A2II, 3.98%, 2/20/45 ⁽⁸⁾		1,247	1,250,626
THE G. 1 2015 CERT CI. A 2 550 G 20 (479)		-,- 17	1,230,020

Security	(000	s omitted)	Value
AH4R, Series 2014-SFR1, Class C, 2.00%, 6/17/31 ⁽⁸⁾⁽⁹⁾	\$	200	\$ 199,652
AH4R, Series 2014-SFR1, Class D, 2.35%, 6/17/31 ⁽⁸⁾⁽⁹⁾		825	810,939
ARP, Series 2014-SFR1, Class C, 2.536%, 9/17/31 ⁽⁸⁾⁽⁹⁾		2,000	2,012,449
CAH, Series 2014-1A, Class C, 2.10%, 5/17/31 ⁽⁸⁾⁽⁹⁾		760	758,495
Centurion CDO IX Ltd., Series 2005-9A, Class D1, 5.039%, 7/17/19 ⁽⁸⁾⁽⁹⁾		500	487,453
DNKN, Series 2015-1A, Class A2II, 3.98%, 2/20/45 ⁽⁸⁾		1,247	1,250,626
FKL, Series 2015-SFR1, Class A, 2.553%, 3/9/47 ⁽⁸⁾		514	511,650
Invitation Homes Trust, Series 2013-SFR1, Class D, 2.40%, 12/17/30 ⁽⁸⁾⁽⁹⁾		550	544,045
Invitation Homes Trust, Series 2014-SFR1, Class D, 2.786%, 6/17/31 ⁽⁸⁾⁽⁹⁾		500	499,561
OMFIT, Series 2014-1A, Class A, 2.43%, 6/18/24 ⁽⁸⁾		700	702,534
OMFIT, Series 2014-1A, Class B, 3.24%, 6/18/24 ⁽⁸⁾		800	806,195
OMFIT, Series 2015-1A, Class B, 3.85%, 3/18/26 ⁽⁸⁾		800	819,856
SBY, Series 2014-1, Class C, 2.236%, 9/17/31 ⁽⁸⁾⁽⁹⁾		2,000	2,004,357
SCFT, Series 2014-AA, Class B, 4.61%, 10/25/27 ⁽⁸⁾		1,980	2,008,988
SRFC, Series 2014-1A, Class B, 2.42%, 3/20/30 ⁽⁸⁾		286	286,302
SRFC, Series 2015-1A, Class B, 3.05%, 3/22/32 ⁽⁸⁾		414	413,815

\$ 14,116,917

Total Asset-Backed Securities (identified cost \$14,057,758)

U.S. Government Agency Obligations 0.5%

Principal Amount	X 7.1
Security (000 s omitted) Federal Farm Credit Bank:	Value
	\$ 1,500,558
Total U.S. Government Agency Obligations (identified cost \$1,468,769)	\$ 1,500,558
Corporate Bonds & Notes 0.8% Principal Amount	
Security (000 s omitted)	Value
Financial Intermediaries 0.1%	
First Data Corp.	t
6.75%, 11/1/20 ⁽⁸⁾ \$ 163	\$ 172,780
,	\$ 172,780
Food Products 0.3%	
Iceland Bondco PLC	
4.834%, 7/15/20 ⁽⁸⁾⁽⁹⁾ GBP 750	\$ 995,552
•	\$ 995,552
Health Care 0.1%	
CHS/Community Health Systems, Inc.	
	\$ 436,688
· ·	\$ 436,688
Lodging and Casinos 0.1%	
Caesars Entertainment Operating Co., Inc.	
	\$ 292,250
	\$ 292,250
Utilities 0.2%	
Calpine Corp.	
	\$ 507,797
7.013 lb, 1/13/23 \$\psi\$ 471 \$\psi\$	501,171
•	507,797
Total Corporate Bonds & Notes (identified cost \$2,693,389)	\$ 2,405,067

Foreign Corporate Bonds 0.2%

Security Supranational 0.2%	Amo	Principal Amount (000 s omitted)		
International Bank for Reconstruction & Development				
3.40%, 4/15/17 ⁽¹²⁾	UYU	18,245	\$	630,633
			\$	630,633
Total Foreign Corporate Bonds (identified cost \$801,781)			\$	630,633

Foreign Government Bonds 11.1%

Amount

Security	(000	s omitted)		Value
Bangladesh 2.1%	(
Bangladesh Treasury Bond, 8.80%, 6/4/16	BDT	46,100	\$	603,590
Bangladesh Treasury Bond, 10.10%, 6/11/19	BDT	23,600		321,475
Bangladesh Treasury Bond, 11.30%, 3/7/17	BDT	50,000		680,230
Bangladesh Treasury Bond, 11.40%, 5/9/17	BDT	60,000		819,286
Bangladesh Treasury Bond, 11.50%, 8/8/17	BDT	107,500		1,477,271
Bangladesh Treasury Bond, 11.50%, 11/7/17	BDT	15,700		216,790
Bangladesh Treasury Bond, 11.52%, 12/5/17	BDT	20,000		276,842
Bangladesh Treasury Bond, 11.55%, 9/5/17	BDT	30,000		412,981
Bangladesh Treasury Bond, 11.55%, 10/3/17	BDT	29,900		412,478
Bangladesh Treasury Bond, 11.70%, 4/3/18	BDT	27,400		383,423
Bangladesh Treasury Bond, 11.72%, 2/6/18	BDT	8,400		117,275
Bangladesh Treasury Bond, 11.72%, 7/2/18	BDT	19,400		272,948
Total Bangladesh			\$	5,994,589
Costa Rica 0.2%				
Costa Rica Titulos de Propiedad Bond, 10.58%, 6/22/16	CRC	255,000	\$	501,251
Total Costa Rica			\$	501,251
Total Costa Rica			Ψ	301,231
Dominican Republic 2.0%				
Dominican Republic Central Bank Note, 12.00%, 4/5/19 ⁽⁸⁾	DOP	11,940	\$	280,017
Dominican Republic International Bond, 11.50%, 5/10/24 ⁽⁸⁾	DOP	15,000	Ψ	355,042
Dominican Republic International Bond, 14.00%, 4/30/21 ⁽⁸⁾	DOP	6,700		171,021
Dominican Republic International Bond, 14.50%, 2/10/23 ⁽⁸⁾	DOP	1,800		47,804
Dominican Republic International Bond, 14.50%, 2/10/23 ⁽¹³⁾	DOP	21,000		557,717
Dominican Republic International Bond, 15.95%, 6/4/21 ⁽⁸⁾	DOP	9,000		251,142
Dominican Republic International Bond, 16.00%, 2/10/17 ⁽¹³⁾	DOP	108,800		2,644,203
Dominican Republic International Bond, 18.50%, 2/4/28 ⁽⁸⁾	DOP	800		25,538
Dominican Republic International Bond, 18.50%, 2/4/28 ⁽¹³⁾	DOP	42,400		1,353,508
Total Dominican Republic	Doi	72,700	\$	5,685,992
Iceland 1.9%				
Republic of Iceland, 6.25%, 2/5/20	ISK	231,085	\$	1,251,921
Republic of Iceland, 7.25%, 10/26/22	ISK	427,092	Ψ	2,430,782
Republic of Iceland, 8.75%, 2/26/19	ISK	329,709		1,923,370
10public of 200mins, 0.76 %, 2.2017	1011	523,703		
Total Iceland			\$	5,606,073
Philippines 1.4%				
Republic of the Philippines, 4.95%, 1/15/21	PHP	63,000	\$	1,447,643
Republic of the Philippines, 6.25%, 1/14/36	PHP	85,000		2,120,307
Republic of the Philippines, 9.125%, 9/4/16	PHP	14,990		352,489

Total Philippines			\$ 3,920,439
Serbia 0.9%			
Serbia Treasury Bond, 10.00%, 2/21/16	RSD	82,900	\$ 777,180
Serbia Treasury Bond, 10.00%, 10/17/16	RSD	21,800	208,032
Serbia Treasury Bond, 10.00%, 4/1/17	RSD	46,800	448,522
Serbia Treasury Bond, 10.00%, 5/8/17	RSD	18,760	179,857
Serbia Treasury Bond, 10.00%, 1/24/18	RSD	22,180	214,709
Serbia Treasury Bond, 10.00%, 2/5/22	RSD	20,360	192,174
Serbia Treasury Bond, 11.50%, 10/26/15	RSD	61,800	573,661
Total Sarbia			\$ 2 594 135

	Principal				
	A	amount			
Security	(000	s omitted)		Value	
Sri Lanka 0.3%					
Sri Lanka Government Bond, 8.50%, 11/1/15	LKR	124,130	\$	932,764	
Total Sri Lanka			\$	932,764	
II 126					
Uruguay 1.3% Monetary Regulation Bill, 0.00%, 8/20/15	UYU	23,410	\$	818,753	
Monetary Regulation Bill, 0.00%, 3/20/15	UYU	1,000	φ	33,164	
Uruguay Notas Del Tesoro, 2.75%, 6/16/16 ⁽¹²⁾	UYU	58,188		2,009,207	
Uruguay Notas Del Tesoro, 9.50%, 1/27/16	UYU	8,160		286,999	
Uruguay Notas Del Tesoro, 11.00%, 3/21/17	UYU	18,380		626,052	
		-,		,	
Total Uruguay			\$	3,774,175	
Vietnam 1.0%					
Vietnam Government Bond, 5.60%, 4/15/16	VND	40,000,000	\$	1,842,717	
Vietnam Government Bond, 7.60%, 10/31/16	VND	14,000,000		661,182	
Vietnam Government Bond, 8.60%, 2/15/16	VND	5,159,800		241,196	
Total Vietnam			\$	2,745,095	
Total Foreign Government Bonds (identified cost \$34,528,323) U.S. Treasury Obligations 3.5%			\$	31,754,513	
	D.				
	r	rincipal			
	A	amount			
Security		s omitted)		Value	
U.S. Treasury Note, 1.75%, 5/15/22 ⁽¹⁴⁾	\$	10,000	\$	9,898,440	
Total U.S. Treasury Obligations (identified cost \$9,886,925)			\$	0 808 440	
(identified cost \$9,880,925)			Þ	9,898,440	
Common Stocks 0.5%					
Security	5	Shares		Value	
Affinity Gaming, LLC ⁽³⁾⁽¹⁵⁾⁽¹⁶⁾		23,498	\$	311,350	
Buffets Restaurants Holdings, Inc. (3)(15)(16)		11,744		0	
Dayco Products, LLC ⁽³⁾⁽¹⁶⁾		8,898		364,818	
Education Management Corp. (3)(15)(16) ION Madia Naturalia Ing (3)(16)		955,755		25,805	
ION Media Networks, Inc. (3)(16)		1,357		488,506	

MediaNews Group, Inc. (3)(15)(16) 3,023 94,469

Total Common Stocks (identified cost \$446,876) \$ 1,284,948

Convertible Preferred Stocks 0.0%⁷⁾

Shares	res Va	
1,00	53 \$	29,233
	\$	29,233
		1,063 \$

Currency Call Options Purchased 0.0%⁷⁾

Principal

Amount of

		Cor	ntracts		Strike	Expiration	
Description	Counterparty	(000	s omitted)		Price	Date	Value
Indian Rupee	Citibank, N.A.	INR	100,664	INR	67.79	7/4/16	\$ 49,127
Total Currency Call Options P	urchased						
(identified cost \$50,579)							\$ 49,127

Short-Term Investments 7.8%

Foreign Government Securities 4.6%

Principal

Amount

Security	(000	s omitted)	Value
Iceland 0.2%			
Iceland Treasury Bill, 0.00%, 9/15/15	ISK	58,940	\$ 320,540
Iceland Treasury Bill, 0.00%, 10/15/15	ISK	19,720	106,330
Total Iceland			\$ 426,870
Lebanon 2.3%			
Lebanon Treasury Bill, 0.00%, 10/1/15	LBP	977,300	\$ 644,077
Lebanon Treasury Bill, 0.00%, 11/26/15	LBP	179,400	117,404
Lebanon Treasury Bill, 0.00%, 12/10/15	LBP	8,902,040	5,814,499
Total Lebanon			\$ 6,575,980
Sri Lanka 2.1%			
Sri Lanka Treasury Bill, 0.00%, 11/13/15	LKR	47,690	\$ 350,160
Sri Lanka Treasury Bill, 0.00%, 12/18/15	LKR	88,150	643,429
Sri Lanka Treasury Bill, 0.00%, 1/1/16	LKR	9,860	71,796
Sri Lanka Treasury Bill, 0.00%, 2/19/16	LKR	50,440	364,150
Sri Lanka Treasury Bill, 0.00%, 2/26/16	LKR	53,530	386,032
Sri Lanka Treasury Bill, 0.00%, 3/4/16	LKR	93,730	675,160
Sri Lanka Treasury Bill, 0.00%, 3/11/16	LKR	56,580	407,083
Sri Lanka Treasury Bill, 0.00%, 3/25/16	LKR	135,720	974,198
Sri Lanka Treasury Bill, 0.00%, 4/15/16	LKR	313,360	2,241,283

Total Sri Lanka \$ 6,113,291

Total Foreign Government Securities	
(identified cost \$13,146,446)	\$ 13,116,141

U.S. Treasury Obligations 1.0%

Prin	cir	al

	Am	ount	
Security	(000 s	omitted)	Value
U.S. Treasury Bill, 0.00%, 10/15/15 ⁽¹⁴⁾	\$	3,000	\$ 2,999,787

Total U.S. Treasury Obligations (identified cost \$2,999,938)

\$ 2,999,787

Other 2.2%

Description	(000	s omitted)	Value
Eaton Vance Cash Reserves Fund, LLC, 0.20% ⁽¹⁸⁾	\$	6,186	\$ 6,185,834
Total Other (identified cost \$6,185,834)			\$ 6,185,834
Total Short-Term Investments			
(identified cost \$22,332,218)			\$ 22,301,762
Total Investments 138.3% (identified cost \$398,652,559)			\$ 397,214,716
Other Assets, Less Liabilities (38.3)%			\$ (109,984,118)
Net Assets 100.0%			\$ 287,230,598

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

AH4R - American Homes 4 Rent

ARP - American Residential Properties Trust

CAH - Colony American Homes
COMM - Commercial Mortgage Trust

DIP - Debtor In Possession
 DNKN - DB Master Finance LLC
 ESA - Extended Stay America Trust
 FKL - FirstKey Lending Trust
 HILT - Hilton USA Trust

JPMBB - JPMBB Commercial Mortgage Securities Trust

JPMCC - JPMorgan Chase Commercial Mortgage Securities Trust

OMFIT - OneMain Financial Issuance Trust

PIK - Payment In Kind
SBY - Silver Bay Realty Trust
SCFT - SpringCastle Funding Trust

SRFC - Sierra Receivables Funding Co., LLC

UBSC - UBS-Citigroup Commercial Mortgage Trust

UBSCM - UBS Commercial Mortgage Trust

WF-RBS - WF-RBS Commercial Mortgage Trust
WFCM - Wells Fargo Commercial Mortgage Trust

BDT - Bangladesh Taka
CRC - Costa Rican Colon
DOP - Dominican Peso

EUR - Euro

GBP - British Pound Sterling

INR - Indian Rupee

ISK	-	Icelandic Krona
LBP	-	Lebanese Pound
LKR	-	Sri Lankan Rupee
PHP	-	Philippine Peso
RSD	-	Serbian Dinar
UYU	-	Uruguayan Peso
VND	-	Vietnamese Dong
*		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 Loan will typically have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (or rate or other base lending rates used by commercial lenders.
(2)		This Senior Loan will settle after July 31, 2015, at which time the interest rate will be determined.
(3)		For fair value measurement disclosure purposes, security is categorized as Level 3.
(4)		Currently the issuer is in default with respect to interest and/or principal payments or has filed for bankruptcy. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
(5)		Inverse floating-rate security whose coupon varies inversely with changes in the interest rate index. The stated interest rate represents the coupon rate in effect at July 31, 2015.
(6)		Interest only security that entitles the holder to receive only interest payments on the underlying mortgages. Principal amount shown i the notional amount of the underlying mortgages on which coupon interest is calculated.
(7)		Principal only security that entitles the holder to receive only principal payments on the underlying mortgages.
(8)		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 July 31, 2015, the aggregate value of these securities is \$38,240,013 or 13.3% of the Fund s net assets.
(9)		Variable rate security. The stated interest rate represents the rate in effect at July 31, 2015.
(10)		Waighted average fixed rate coupon that changes/undates monthly. Pate chaven is the rate at July 21, 2015

(11)	Adjustable rate mortgage security. Rate shown is the rate at July 31, 2015.
(12)	Inflation-linked security whose principal is adjusted for inflation based on changes in a designated inflation index or inflation rate for the applicable country. Interest is calculated based on the inflation-adjusted principal.
(13)	Security exempt from registration under Regulation S of the Securities Act of 1933, which exempts from registration securities offered and sold outside the United States. Security may not be offered or sold in the United States except pursuant to an exemption from, or in a transaction not subject to, the registration requirements of the Securities Act of 1933. At July 31, 2015, the aggregate value of these securities is \$4,555,428 or 1.6% of the Fund s net assets.
(14)	Security (or a portion thereof) has been pledged to cover collateral requirements on open derivative contracts.
(15)	Non-income producing.
(16)	Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
(17)	Amount is less than 0.05%.
(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 July 31, 2015. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended July 31, 2015 was \$9,525.
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A summary of open financial instruments at July 31, 2015 is as follows:

Forward Foreign Currency Exchange Contracts

Settlement Date	Deliver	In Exchange For	Counterparty	Unrealized Unrealized n Exchange For Counterparty Appreciation (Depreciation)		Net Unrealized Appreciation (Depreciation)
		ě .	Morgan Stanley &	• •		` • ′
	Brazilian Real	United States Dollar	Co. International			
8/4/15	3,796,000	1,118,444	PLC	\$ 9,782	\$	\$ 9,782
	Brazilian Real	United States Dollar	Standard Chartered	,		,
8/4/15	3,796,000	1,114,831	Bank	6,170		6,170
	Euro	Polish Zloty		,		,
8/4/15	5,999,987	24,896,948	BNP Paribas	10,799		10,799
	- , ,	Polish Zloty		.,		2,122
	Euro		Standard Chartered			
8/4/15	193,427	800,000	Bank		(348)	(348)
0/4/13	Polish Zloty	Euro	JPMorgan Chase		(340)	(346)
8/4/15	25,696,948	6,198,757	Bank, N.A.		(4,583)	(4,583)
0/4/13	23,090,948	0,198,737	Morgan Stanley &		(4,363)	(4,363)
			Morgan Stanley &			
	United States Dollar	Brazilian Real	Co. International			
8/4/15	1,170,593	3,796,000	PLC		(61,932)	(61,932)
0/4/13	United States Dollar	Brazilian Real	Standard Chartered		(01,932)	(01,932)
8/4/15					(0.792)	(0.792)
8/4/13	1,118,444	3,796,000	Bank Australia and New		(9,783)	(9,783)
	United States Dollar	Dhilinning Daga				
0/4/15		Philippine Peso	Zealand Banking		(6.772)	(6.772)
8/4/15	300,631	13,440,000	Group Limited		(6,772)	(6,772)
0./4/15	United States Dollar	Philippine Peso	Nomura International		((7.47)	((7.47)
8/4/15	299,512	13,390,000	PLC		(6,747)	(6,747)
0/10/15	Euro	Swedish Krona	DAID D "I		(77 (72)	(77 (72)
8/18/15	3,951,534	36,766,000	BNP Paribas		(77,673)	(77,673)
		Euro				
	Swedish Krona					
8/18/15	24,407,000	2,603,218	BNP Paribas	29,599		29,599
	United States Dollar	Chilean Peso				
8/18/15	1,002,027	605,124,000	BNP Paribas		(105,708)	(105,708)
			Morgan Stanley &			
	United States Dollar	Mexican Peso	Co. International			
8/19/15	2,294,606	34,707,060	PLC		(142,911)	(142,911)
	United States Dollar	Mexican Peso	Standard Chartered			
8/19/15	2,277,095	34,457,000	Bank		(140,902)	(140,902)
		Yuan Renminbi Offshore				
	United States Dollar					
8/24/15	2,997,273	18,682,000	BNP Paribas	648		648
	Euro	Serbian Dinar				
8/26/15	287,450	36,670,000	Citibank, N.A.	18,730		18,730
	Euro	United States Dollar	Bank of America,			
8/26/15	4,302,835	4,789,722	N.A.	62,857		62,857
	United States Dollar	Euro				
8/26/15	284,393	255,426	BNP Paribas		(3,796)	(3,796)
	Euro	United States Dollar	Goldman Sachs			,
8/31/15	2,263,829	2,467,483	International		(19,595)	(19,595)
	Euro					
		United States Dollar	State Street Bank and			
8/31/15	298,500	331,518	Trust Company	3,581		3,581
8/31/15	Euro	551,510	Trust Company	910		910
3131113	Duit			910		910

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	124,688	United States Dollar 137,893	State Street Bank and Trust Company			
	Euro	British Pound Sterling	Standard Chartered			
9/4/15	2,679,196	1,941,000	Bank	86,931		86,931
	United States Dollar	Philippine Peso				
9/8/15	1,212,624	54,773,000	BNP Paribas		(16,543)	(16,543)
	Euro	United States Dollar	Goldman Sachs			
9/9/15	146,446	163,671	International	2,763		2,763

Settlement Date	Deliver	In Exchange For	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
Date	Euro	United States Dollar	Standard Chartered	Appreciation	(Depreciation)	(Depreciation)
9/9/15	5,399,910	6,025,328	Bank	\$ 92,170	\$	\$ 92,170
<i>y</i> 1,7110	Euro	United States Dollar	Standard Chartered	φ ,2,170	Ψ	ψ
9/9/15	254,690	286,379	Bank	6,538		6,538
	United States Dollar	Indian Rupee	Bank of America,			
9/9/15	481,873	31,281,000	N.A.	4,171		4,171
	United States Dollar	Indian Rupee				
9/9/15	3,039,844	196,798,000	BNP Paribas	18,001		18,001
	United States Dollar	Indian Rupee				
9/9/15	544,569	35,351,000	BNP Paribas	4,714		4,714
	Euro	United States Dollar				
9/14/15	967,000	1,087,062	Citibank, N.A.	24,491		24,491
	United States Dollar	New Turkish Lira				
9/14/15	314,003	875,000	BNP Paribas		(1,992)	(1,992)
	United States Dollar	New Turkish Lira				
9/14/15	2,051,646	5,743,000	BNP Paribas		(3,787)	(3,787)
0/14/15	United States Dollar	New Turkish Lira	D. D. ''		(1 < 505)	(1 (505)
9/14/15	1,963,136	5,458,500	BNP Paribas		(16,725)	(16,725)
0/14/15	United States Dollar	Singapore Dollar	D I D I DI C		(0.222)	(0.222)
9/14/15	690,037	935,000	Barclays Bank PLC		(9,323)	(9,323)
0/14/15	United States Dollar	Singapore Dollar	Standard Chartered		(9.470)	(9.470)
9/14/15	2,207,141 United States Dollar	3,020,000 Yuan Renminbi Offshore	Bank Bank of Amarica		(8,470)	(8,470)
9/14/15	3,781,005		Bank of America, N.A.	1,640		1,640
9/14/13	United States Dollar	23,612,000 Chilean Peso	N.A.	1,040		1,040
9/17/15	3,522,172	2,254,542,290	BNP Paribas		(192,150)	(192,150)
9/1//13	Euro	Norwegian Krone	DINI Talloas		(192,130)	(192,130)
9/18/15	3,732,383	32,787,000	BNP Paribas		(91,633)	(91,633)
7/10/13	United States Dollar	Mauritian Rupee	Standard Chartered		(71,033)	(71,033)
9/21/15	1,422,343	52,200,000	Bank	49.029		49,029
,,,	United States Dollar	British Pound Sterling	Standard Chartered	.,,,,,		.,,,,,
9/22/15	3,618,570	2,275,000	Bank		(67,033)	(67,033)
	United States Dollar	Uruguayan Peso	HSBC Bank USA,		(,,	(11,111)
9/28/15	913,284	24,750,000	N.A.		(56,049)	(56,049)
	Euro	Romanian Leu			i i	
9/29/15	2,362,485	10,557,472	BNP Paribas	32,318		32,318
	British Pound Sterling	United States Dollar	Goldman Sachs			
9/30/15	953,438	1,499,958	International	11,611		11,611
	United States Dollar	Colombian Peso				
10/1/15	4,248,366	11,270,916,000	BNP Paribas		(347,901)	(347,901)
	United States Dollar	Brazilian Real	Standard Chartered			
10/2/15	1,091,746	3,796,000	Bank		(5,542)	(5,542)
	United States Dollar	Azerbaijani Manat	ICBC Standard Bank			
10/8/15	899,484	732,000	plc		(212,805)	(212,805)
10/10/15	Euro	Serbian Dinar	Civil 1 37 4	40.001		10.221
10/13/15	549,381	71,914,000	Citibank, N.A.	49,331		49,331
10/12/15	Euro	Serbian Dinar	Douts de Doule AC	£ 900		£ 900
10/13/15	67,310	8,784,000	Deutsche Bank AG	5,800		5,800
10/14/15	Euro 1,229,560	United States Dollar 1,362,210	BNP Paribas	10,507		10,507
10/14/13	United States Dollar	Uruguayan Peso	HSBC Bank USA,	10,507		10,507
10/26/15	648,999	18,000,000	N.A.		(31,003)	(31,003)
10/20/13	United States Dollar	Indian Rupee	14.74.		(31,003)	(31,003)
10/27/15	2,054,443	132,694,000	Deutsche Bank AG		(7,875)	(7,875)
10/2//13	2,001,110	132,071,000	Deutsche Bank AU		(1,013)	(1,013)

Settlement Date	Deliver	In Exchange For	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
	United States Dollar	Zambian Kwacha	Standard Chartered	••	· •	•
10/28/15	588,637	4,741,000	Bank	\$ 6,178	\$	\$ 6,178
	Euro	Polish Zloty	JPMorgan Chase			
11/3/15	6,174,628	25,696,948	Bank, N.A.	4,323		4,323
	United States Dollar	Zambian Kwacha	Standard Chartered			
11/3/15	588,609	4,719,000	Bank	1,462		1,462
	United States Dollar	Zambian Kwacha	Standard Chartered			
11/3/15	588,747	4,669,000	Bank		(4,928)	(4,928)
	United States Dollar	Zambian Kwacha	Standard Chartered			
11/6/15	450,677	3,577,000	Bank		(4,122)	(4,122)
	United States Dollar	Zambian Kwacha	Standard Chartered			
11/6/15	654,665	5,096,000	Bank		(18,478)	(18,478)
	United States Dollar	Zambian Kwacha	Standard Chartered			
12/16/15	555,629	4,395,300	Bank		(17,551)	(17,551)
	New Turkish Lira	United States Dollar				
1/13/16	817,000	296,450	BNP Paribas	14,569		14,569
	New Turkish Lira	United States Dollar				
1/13/16	1,248,320	443,374	BNP Paribas	12,680		12,680
	New Turkish Lira	United States Dollar				
1/13/16	461,000	169,348	BNP Paribas	10,295		10,295
	New Turkish Lira	United States Dollar	Standard Chartered			
1/13/16	937,000	343,977	Bank	20,694		20,694
	United States Dollar	New Turkish Lira	Bank of America,		(1 <)	
1/13/16	1,090,107	2,674,000	N.A.		(167,527)	(167,527)
	United States Dollar	New Turkish Lira			(=0.060)	(50.050)
1/13/16	323,293	789,320	Deutsche Bank AG		(50,963)	(50,963)
1/00/16	Euro	Serbian Dinar	Chil I M A	112.022		112.022
1/29/16	2,525,943	323,446,991	Citibank, N.A.	113,023		113,023
1/00/16	Euro	Serbian Dinar	Chill I M.A	224		224
1/29/16	9,702	1,230,075	Citibank, N.A.	324		324
1/00/16	Euro	Serbian Dinar	D . 1 D 1 1 C	4.706		4.504
1/29/16	246,246	30,830,000	Deutsche Bank AG	4,736		4,736
1/00/16	Euro	Serbian Dinar	D . 1 D 1 AC	164		164
1/29/16	5,012	635,000	Deutsche Bank AG	164		164
0/10/16	United States Dollar	Zambian Kwacha	C''L LNA		(24.244)	(24.244)
2/10/16	560,474	4,497,800	Citibank, N.A.		(24,244)	(24,244)
2/10/16	United States Dollar	Zambian Kwacha	Standard Chartered		(11.040)	(11.040)
3/10/16	283,155	2,310,000	Bank ICBC Standard		(11,048)	(11,048)
			ICBC Standard			
	United States Dollar	Zambian Kwacha				
3/14/16	270,043	2,213,000	Bank plc		(9,790)	(9,790)
	United States Dollar	Zambian Kwacha	Standard Chartered			
3/14/16	1,137,077	9,415,000	Bank		(29,858)	(29,858)
2124115	United States Dollar	Zambian Kwacha	D 1 D 1 D -		// nn=:	/ c 00=:
3/24/16	505,214	4,253,900	Barclays Bank PLC		(6,998)	(6,998)
				\$ 731,539	\$ (1,995,088)	\$ (1,263,549)

Centrally Cleared Interest Rate Swaps

Counterparty	Notional Amount (000 s omitted)		Fund Pays/Receives Floating Floating Rate Rate Index		Annual Termination Fixed Rate Date		Net Unrealized Appreciation (Depreciation)	
LCH.Clearnet	HUF	80,000	Pays	6-month HUF BUBOR	5.12%	1/16/17	\$	22,513
LCH.Clearnet	HUF	80,000	Receives	6-month HUF BUBOR	7.63	1/16/17		(36,630)

(14,117)

HUF - Hungarian Forint

Interest Rate Swaps

Counterparty	Notional Amount (000 s omitted)		Fund Pays/Receives Floating Rate	Pays/Receives Floating		Termination Date	Net Unrealized Appreciation (Depreciation)	
Bank of America, N.A.	HUF	139,000	Pays	6-month HUF BUBOR	5.13%	12/21/16	\$ 39,290	
Bank of America, N.A.	PLN	838	Pays	6-month PLN WIBOR	4.34	7/30/17	10,977	
Bank of America, N.A.	PLN	838	Receives	6-month PLN WIBOR	3.35	7/30/17	(6,708)	
Bank of America, N.A.	PLN	2,560	Pays	6-month PLN WIBOR	3.83	11/14/17	46,586	
Bank of America, N.A.	PLN	2,560	Receives	6-month PLN WIBOR	3.61	11/14/17	(42,126)	
Bank of America, N.A.	PLN	2,900	Receives	6-month PLN WIBOR	3.52	11/16/17	(45,581)	
Barclays Bank PLC	PLN	2,900	Pays	6-month PLN WIBOR	3.81	11/16/17	52,345	
Barclays Bank PLC	PLN	4,890	Pays	6-month PLN WIBOR	3.82	11/19/17	88,694	
Barclays Bank PLC	PLN	4,890	Receives	6-month PLN WIBOR	3.53	11/19/17	(77,202)	
BNP Paribas	PLN	2,147	Pays	6-month PLN WIBOR	4.25	8/7/17	47,153	
BNP Paribas	PLN	2,147	Receives	6-month PLN WIBOR	3.60	8/7/17	(36,195)	
BNP Paribas	PLN	400	Pays	6-month PLN WIBOR	3.85	11/13/17	7,361	
BNP Paribas	PLN	400	Receives	6-month PLN WIBOR	3.38	11/13/17	(5,896)	
Citibank, N.A.	PLN	2,130	Pays	6-month PLN WIBOR	3.82	11/19/17	38,484	
Citibank, N.A.	PLN	2,130	Receives	6-month PLN WIBOR	3.60	11/19/17	(34,829)	
Deutsche Bank AG	PLN	550	Pays	6-month PLN WIBOR	3.79	11/16/17	9,841	
Deutsche Bank AG	PLN	550	Receives	6-month PLN WIBOR	3.60	11/16/17	(9,014)	
JPMorgan Chase Bank, N.A.	HUF	139,000	Receives	6-month HUF BUBOR	7.36	12/21/16	(61,280)	
JPMorgan Chase Bank, N.A.	HUF	82,000	Pays	6-month HUF BUBOR	5.09	1/20/17	22,962	
JPMorgan Chase Bank, N.A.	HUF	82,000	Receives	6-month HUF BUBOR	7.75	1/20/17	(38,418)	

HUF - Hungarian ForintPLN - Polish Zloty

Credit Default Swaps Buy Protection

Reference Entity	Counterparty	Notional Amount (000 s omitted	Contract Annual)Fixed Rate*	Termination Date	Market Value	Unamortized Upfront Payments Received (Paid)	Net Unrealized Appreciation (Depreciation)
China	Bank of America, N.A.	\$ 500	$1.00\%^{(1)}$	3/20/17	\$ (5,441)	\$ (4,883)	\$ (10,324)
China	Barclays Bank PLC	863	$1.00^{(1)}$	3/20/17	(9,390)	(7,670)	(17,060)
China	Deutsche Bank AG	316	$1.00^{(1)}$	3/20/17	(3,438)	(2,669)	(6,107)
China	Deutsche Bank AG	369	$1.00^{(1)}$	3/20/17	(4,015)	(3,117)	(7,132)
Croatia	BNP Paribas	870	$1.00^{(1)}$	12/20/17	16,541	(27,987)	(11,446)
Croatia	Citibank, N.A.	1,500	$1.00^{(1)}$	12/20/17	28,519	(47,677)	(19,158)
Egypt	Bank of America, N.A.	1,400	$1.00^{(1)}$	9/20/15	322	(1,836)	(1,514)
Egypt	Citibank, N.A.	300	$1.00^{(1)}$	6/20/20	28,050	(16,258)	11,792
Egypt	Deutsche Bank AG	350	$1.00^{(1)}$	6/20/20	32,725	(19,057)	13,668
Egypt	Deutsche Bank AG	300	$1.00^{(1)}$	6/20/20	28,050	(14,456)	13,594
Egypt	Deutsche Bank AG	300	$1.00^{(1)}$	6/20/20	28,050	(16,357)	11,693
Guatemala	Citibank, N.A.	1,286	$1.00^{(1)}$	9/20/20	118,578	(50,755)	67,823
Lebanon	HSBC Bank USA, N.A.	1,250	$1.00^{(1)}$	12/20/17	44,251	(85,050)	(40,799)
Thailand	Barclays Bank PLC	1,900	0.97	9/20/19	(11,749)		(11,749)
Thailand	Citibank, N.A.	900	0.95	9/20/19	(4,824)		(4,824)
Tunisia	Barclays Bank PLC	350	$1.00^{(1)}$	9/20/17	7,760	(13,758)	(5,998)
Tunisia	Citibank, N.A.	360	$1.00^{(1)}$	9/20/17	7,982	(14,830)	(6,848)

6,444

Tunisia	Deutsche Bank AG	500	$1.00^{(1)}$	6/20/17	9,232	(14,940)	(5,708)
	Goldman Sachs						
Tunisia	International	300	$1.00^{(1)}$	9/20/17	6,652	(10,409)	(3,757)
Tunisia	Nomura International PLC	400	$1.00^{(1)}$	12/20/17	10,958	(19,551)	(8,593)
					\$ 328,813	\$ (371,260)	\$ (42,447)

- * The contract annual fixed rate represents the fixed rate of interest received by the Fund (as a seller of protection) or paid by the Fund (as a buyer of protection) annually on the notional amount of the credit default swap contract.
- (1) Upfront payment is exchanged with the counterparty as a result of the standardized trading coupon. At July 31, 2015, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

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

Credit Risk: The Fund enters into credit default swap contracts to manage certain investment risks and/or to enhance total return.

Foreign Exchange Risk: The Fund engages in forward foreign currency exchange contracts and currency options to enhance total return, to seek to hedge against fluctuations in currency exchange rates and/or as a substitute for the purchase or sale of securities or currencies.

Interest Rate Risk: The Fund utilizes various interest rate derivatives including interest rate swaps to enhance total return and to seek to hedge against fluctuations in interest rates.

The fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) by risk exposure at July 31, 2015 was as follows:

		Fair Value			
D:-L	Destruction	D	Asset		Liability
Risk	Derivative		erivative		Derivative
Credit	Credit Default Swaps	\$	367,670	\$	(38,857)
		\$	367,670	\$	(38,857)
Foreign Exchange	Currency Options Purchased	\$	49,127	\$	
Foreign Exchange	Forward Foreign Currency Exchange Contracts		731,539		(1,995,088)
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		\$	780,666	\$	(1,995,088)
Interest Rate	Interest Rate Swaps (Centrally Cleared)	\$	22,513	\$	(36,630)
Interest Rate	Interest Rate Swaps		363,693		(357,249)
Total		\$	386,206	\$	(393,879)

The cost and unrealized appreciation (depreciation) of investments of the Fund at July 31, 2015, as determined on a federal income tax basis, were as follows:

Aggregate cost	\$	400,241,718
Gross unrealized appreciation	¢	8,297,858
Gross unrealized appreciation	Ф	(11,324,860)
Net unrealized depreciation	\$	(3,027,002)

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

Level 1 quoted prices in active markets for identical investments

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

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

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

At July 31, 2015, 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	\$	\$ 155,174,011	\$ 556,394	\$ 155,730,405
Collateralized Mortgage Obligations		69,948,503		69,948,503
Commercial Mortgage-Backed Securities		21,564,508		21,564,508
Mortgage Pass-Throughs		66,000,102		66,000,102
Asset-Backed Securities		14,116,917		14,116,917
U.S. Government Agency Obligations		1,500,558		1,500,558
Corporate Bonds & Notes		2,405,067		2,405,067
Foreign Corporate Bonds		630,633		630,633
Foreign Government Bonds		31,754,513		31,754,513
U.S. Treasury Obligations		9,898,440		9,898,440
Common Stocks			1,284,948	1,284,948
Convertible Preferred Stocks		29,233		29,233
Currency Call Options Purchased		49,127		49,127
Short-Term Investments				
Foreign Government Securities		13,116,141		13,116,141
U.S. Treasury Obligations		2,999,787		2,999,787
Other		6,185,834		6,185,834
Total Investments	\$	\$ 395,373,374	\$ 1,841,342	\$ 397,214,716
Forward Foreign Currency Exchange Contracts	\$	\$ 731,539	\$	\$ 731,539
Swap Contracts		753,876		753,876
Total	\$	\$ 396,858,789	\$ 1,841,342	\$ 398,700,131
Liability Description				
Forward Foreign Currency Exchange Contracts	\$	\$ (1,995,088)	\$	\$ (1,995,088)
Swap Contracts		(432,736)		(432,736)
Total	\$	\$ (2,427,824)	\$	\$ (2,427,824)
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^{*} None of the unobservable inputs for Level 3 assets, individually or collectively, had a material impact on the Fund.

Level 3 investments at the beginning and/or end of the period in relation to net assets were not significant and accordingly, a reconciliation of Level 3 assets for the fiscal year to date ended July 31, 2015 is not presented. At July 31, 2015, there were no investments transferred between Level 1 and Level 2 during the fiscal year to date then ended.

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

Item 2. Controls and Procedures

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

Signatures

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

Eaton Vance Short Duration Diversified Income Fund

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

Date: September 21, 2015

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

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

Date: September 21, 2015

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

Date: September 21, 2015