

Eaton Vance Short Duration Diversified Income Fund
Form N-Q
March 29, 2019

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

January 31, 2019

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Short Duration Diversified Income Fund

January 31, 2019

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Loans 32.3%

| Borrower/Tranche Description | Principal Amount* | | Value |
|---|----------------------|----|------------------|
| | (000 s omitted) | | |
| Aerospace and Defense 0.6% | | | |
| DAE Aviation Holdings, Inc. | | | |
| Term Loan, Maturing January 23, 2026 ⁽²⁾ | 35 | \$ | 34,867 |
| Term Loan, Maturing January 23, 2026 ⁽²⁾ | 65 | | 64,852 |
| TransDigm, Inc. | | | |
| Term Loan, 5.00%, (1 mo. USD LIBOR + 2.50%), Maturing June 9, 2023 | 965 | | 945,224 |
| Term Loan, 5.00%, (1 mo. USD LIBOR + 2.50%), Maturing August 22, 2024 | 489 | | 478,200 |
| | | \$ | 1,523,143 |
| Automotive 0.8% | | | |
| Allison Transmission, Inc. | | | |
| Term Loan, 4.26%, (1 mo. USD LIBOR + 1.75%), Maturing September 23, 2022 | 227 | \$ | 226,634 |
| Belron Finance US, LLC | | | |
| Term Loan, 4.84%, (3 mo. USD LIBOR + 2.25%), Maturing November 7, 2024 | 74 | | 73,368 |
| Dayco Products, LLC | | | |
| Term Loan, 6.96%, (3 mo. USD LIBOR + 4.25%), Maturing May 19, 2023 | 171 | | 167,551 |
| Goodyear Tire & Rubber Company (The) | | | |
| Term Loan - Second Lien, 4.51%, (1 mo. USD LIBOR + 2.00%), Maturing March 7, 2025 | 383 | | 371,833 |
| Horizon Global Corporation | | | |
| Term Loan, 8.80%, (3 mo. USD LIBOR + 6.00%), Maturing June 30, 2021 | 71 | | 68,570 |
| L&W, Inc. | | | |
| Term Loan, 6.50%, (1 mo. USD LIBOR + 4.00%), Maturing May 22, 2025 | 124 | | 123,442 |
| Tenneco, Inc. | | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing October 1, 2025 | 525 | | 514,391 |
| Thor Industries, Inc. | | | |

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| | | | |
|---|-----|----|------------------|
| Term Loan, Maturing October 30, 2025 ⁽²⁾ | 225 | | 216,281 |
| Tower Automotive Holdings USA, LLC | | | |
| Term Loan, 5.31%, (1 mo. USD LIBOR + 2.75%), Maturing March 7, 2024 | 226 | | 217,207 |
| | | \$ | 1,979,277 |
| Beverage and Tobacco 0.1% | | | |
| Flavors Holdings, Inc. | | | |
| Term Loan, 8.55%, (3 mo. USD LIBOR + 5.75%), Maturing April 3, 2020 | 320 | \$ | 297,645 |
| | | \$ | 297,645 |
| Brokerage/Securities Dealers/Investment Houses 0.1% | | | |
| Advisor Group, Inc. | | | |
| Term Loan, 6.25%, (1 mo. USD LIBOR + 3.75%), Maturing August 15, 2025 | 75 | \$ | 74,439 |
| Aretec Group, Inc. | | | |
| Term Loan, 6.75%, (1 mo. USD LIBOR + 4.25%), Maturing October 1, 2025 | 175 | | 172,648 |
| OZ Management L.P. | | | |
| Term Loan, 7.31%, (1 mo. USD LIBOR + 4.75%), Maturing April 10, 2023 | 80 | | 79,800 |
| | | \$ | 326,887 |

| Borrower/Tranche Description | Principal Amount* | | Value |
|--|----------------------|-----|------------------|
| | (000 s omitted) | | |
| Building and Development 0.9% | | | |
| Brookfield Property REIT, Inc. | | | |
| Term Loan, 5.00%, (1 mo. USD LIBOR + 2.50%), Maturing August 27, 2025 | 150 | \$ | 143,346 |
| Core & Main L.P. | | | |
| Term Loan, 5.72%, (3 mo. USD LIBOR + 3.00%), Maturing August 1, 2024 | 124 | | 122,461 |
| CPG International, Inc. | | | |
| Term Loan, 6.63%, (6 mo. USD LIBOR + 3.75%), Maturing May 5, 2024 | 387 | | 375,094 |
| DTZ U.S. Borrower, LLC | | | |
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing August 21, 2025 | 798 | | 785,032 |
| NCI Building Systems, Inc. | | | |
| Term Loan, 6.55%, (3 mo. USD LIBOR + 3.75%), Maturing April 12, 2025 | 100 | | 95,448 |
| Quikrete Holdings, Inc. | | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing November 15, 2023 | 433 | | 420,478 |
| RE/MAX International, Inc. | | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing December 15, 2023 | 394 | | 387,713 |
| Summit Materials Companies I, LLC | | | |
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing November 21, 2024 | 124 | | 120,734 |
| | | \$ | 2,450,306 |
| Business Equipment and Services 3.4% | | | |
| Acosta Holdco, Inc. | | | |
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing September 26, 2021 | 376 | \$ | 179,513 |
| AlixPartners, LLP | | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing April 4, 2024 | 50 | | 49,125 |
| AppLovin Corporation | | | |
| Term Loan, 6.25%, (1 mo. USD LIBOR + 3.75%), Maturing August 15, 2025 | 225 | | 225,281 |
| ASGN Incorporated | | | |
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing April 2, 2025 | 72 | | 71,044 |
| Blitz F18-675 GmbH | | | |
| Term Loan, 3.75%, (3 mo. EURIBOR + 3.75%), Maturing July 31, 2025 | 225 | EUR | 258,549 |
| Bracket Intermediate Holding Corp. | | | |
| | 125 | | 122,505 |

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| | | |
|--|-------|-----------|
| Term Loan, 7.00%, (3 mo. USD LIBOR + 4.25%), Maturing September 5, 2025 | | |
| Ceridian HCM Holding, Inc. | | |
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing April 30, 2025 | 224 | 222,380 |
| Change Healthcare Holdings, LLC | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing March 1, 2024 | 1,131 | 1,109,329 |
| Cypress Intermediate Holdings III, Inc. | | |
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing April 26, 2024 | 222 | 217,262 |
| EAB Global, Inc. | | |
| Term Loan, 6.41%, (USD LIBOR + 3.75%), Maturing November 15, 2024 ⁽³⁾ | 199 | 193,041 |
| Education Management, LLC | | |
| Term Loan, 0.00%, Maturing July 2, 2020 ⁽⁴⁾⁽⁵⁾ | 67 | 12,709 |
| Term Loan, 0.00%, Maturing July 2, 2020 ⁽⁴⁾⁽⁵⁾ | 152 | 0 |
| EIG Investors Corp. | | |
| Term Loan, 6.44%, (USD LIBOR + 3.75%), Maturing February 9, 2023 ⁽³⁾ | 510 | 503,305 |
| Extreme Reach, Inc. | | |
| Term Loan, 8.75%, (1 mo. USD LIBOR + 6.25%), Maturing February 7, 2020 | 87 | 86,411 |
| First Data Corporation | | |
| Term Loan, 4.52%, (1 mo. USD LIBOR + 2.00%), Maturing July 8, 2022 | 309 | 308,638 |
| Garda World Security Corporation | | |
| Term Loan, 6.24%, (3 mo. USD LIBOR + 3.50%), Maturing May 24, 2024 | 316 | 311,609 |
| IG Investment Holdings, LLC | | |
| Term Loan, 6.13%, (USD LIBOR + 3.50%), Maturing May 23, 2025 ⁽³⁾ | 431 | 426,172 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|---------------------|
| Information Resources, Inc. | | |
| Term Loan, 7.00%, (1 mo. USD LIBOR + 4.50%), Maturing December 1, 2025 | 225 | \$ 221,625 |
| Iron Mountain, Inc. | | |
| Term Loan, 4.25%, (1 mo. USD LIBOR + 1.75%), Maturing January 2, 2026 | 124 | 120,107 |
| J.D. Power and Associates | | |
| Term Loan, 6.25%, (1 mo. USD LIBOR + 3.75%), Maturing September 7, 2023 | 171 | 168,861 |
| KAR Auction Services, Inc. | | |
| Term Loan, 5.06%, (3 mo. USD LIBOR + 2.25%), Maturing March 11, 2021 | 346 | 343,644 |
| Kronos Incorporated | | |
| Term Loan, 5.54%, (3 mo. USD LIBOR + 3.00%), Maturing November 1, 2023 | 1,022 | 1,004,199 |
| Monitronics International, Inc. | | |
| Term Loan, 8.30%, (3 mo. USD LIBOR + 5.50%), Maturing September 30, 2022 | 239 | 210,146 |
| PGX Holdings, Inc. | | |
| Term Loan, 7.75%, (1 mo. USD LIBOR + 5.25%), Maturing September 29, 2020 | 325 | 318,397 |
| Pre-Paid Legal Services, Inc. | | |
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing May 1, 2025 | 69 | 68,253 |
| Prime Security Services Borrower, LLC | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing May 2, 2022 | 294 | 290,644 |
| Red Ventures, LLC | | |
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing November 8, 2024 | 163 | 161,800 |
| Solera, LLC | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing March 3, 2023 | 124 | 121,501 |
| Spin Holdco, Inc. | | |
| Term Loan, 6.03%, (3 mo. USD LIBOR + 3.25%), Maturing November 14, 2022 | 608 | 595,900 |
| Tempo Acquisition, LLC | | |
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing May 1, 2024 | 148 | 145,349 |
| Travelport Finance (Luxembourg) S.a.r.l. | | |
| Term Loan, 5.12%, (3 mo. USD LIBOR + 2.50%), Maturing March 17, 2025 | 297 | 296,064 |
| West Corporation | | |
| Term Loan, 6.50%, (1 mo. USD LIBOR + 4.00%), Maturing October 10, 2024 | 173 | 159,672 |
| Worldpay, LLC | | |
| Term Loan, 4.22%, (1 mo. USD LIBOR + 1.75%), Maturing August 9, 2024 | 273 | 271,709 |
| | | \$ 8,794,744 |

Cable and Satellite Television 1.8%**Charter Communications Operating, LLC**

| | | | |
|--|-----|----|---------|
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing April 30, 2025 | 545 | \$ | 538,170 |
|--|-----|----|---------|

CSC Holdings, LLC

| | | | |
|---|-----|--|---------|
| Term Loan, 4.76%, (1 mo. USD LIBOR + 2.25%), Maturing July 17, 2025 | 451 | | 438,498 |
|---|-----|--|---------|

| | | | |
|--|-----|--|---------|
| Term Loan, 4.76%, (1 mo. USD LIBOR + 2.25%), Maturing January 15, 2026 | 150 | | 144,687 |
|--|-----|--|---------|

| | | | |
|--|-----|--|---------|
| Term Loan, 5.01%, (1 mo. USD LIBOR + 2.50%), Maturing January 25, 2026 | 199 | | 193,910 |
|--|-----|--|---------|

MCC Iowa, LLC

| | | | |
|---|-----|--|---------|
| Term Loan, 4.42%, (1 week USD LIBOR + 2.00%), Maturing January 15, 2025 | 165 | | 164,227 |
|---|-----|--|---------|

Numericable Group S.A.

| | | | |
|---|-----|--|---------|
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing July 31, 2025 | 319 | | 296,428 |
|---|-----|--|---------|

Radiate Holdco, LLC

| | | | |
|--|-----|--|---------|
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing February 1, 2024 | 173 | | 168,351 |
|--|-----|--|---------|

Telenet Financing USD, LLC

| | | | |
|---|-----|--|---------|
| Term Loan, 4.76%, (1 mo. USD LIBOR + 2.25%), Maturing August 15, 2026 | 375 | | 366,194 |
|---|-----|--|---------|

Unitymedia Finance, LLC

| | | | |
|--|-----|--|---------|
| Term Loan, 4.76%, (1 mo. USD LIBOR + 2.25%), Maturing January 15, 2026 | 150 | | 147,719 |
|--|-----|--|---------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|--|---------------------|
| UPC Financing Partnership | | |
| Term Loan, 5.01%, (1 mo. USD LIBOR + 2.50%), Maturing January 15, 2026 | 375 | \$ 369,690 |
| Virgin Media Bristol, LLC | | |
| Term Loan, 5.01%, (1 mo. USD LIBOR + 2.50%), Maturing January 15, 2026 | 1,275 | 1,254,414 |
| Ziggo Secured Finance Partnership | | |
| Term Loan, 5.01%, (1 mo. USD LIBOR + 2.50%), Maturing April 15, 2025 | 625 | 606,006 |
| | | \$ 4,688,294 |
| Chemicals and Plastics 1.6% | | |
| Ashland, Inc. | | |
| Term Loan, 4.26%, (1 mo. USD LIBOR + 1.75%), Maturing May 17, 2024 | 99 | \$ 97,946 |
| Axalta Coating Systems US Holdings, Inc. | | |
| Term Loan, 4.55%, (3 mo. USD LIBOR + 1.75%), Maturing June 1, 2024 | 364 | 357,924 |
| Emerald Performance Materials, LLC | | |
| Term Loan, 6.00%, (1 mo. USD LIBOR + 3.50%), Maturing August 1, 2021 | 333 | 331,170 |
| Term Loan - Second Lien, 10.25%, (1 mo. USD LIBOR + 7.75%), Maturing August 1, 2022 | 100 | 99,000 |
| Ferro Corporation | | |
| Term Loan, 5.05%, (3 mo. USD LIBOR + 2.25%), Maturing February 14, 2024 | 49 | 48,560 |
| Term Loan, 5.05%, (3 mo. USD LIBOR + 2.25%), Maturing February 14, 2024 | 50 | 49,615 |
| Gemini HDPE, LLC | | |
| Term Loan, 5.25%, (3 mo. USD LIBOR + 2.50%), Maturing August 7, 2024 | 348 | 343,638 |
| H.B. Fuller Company | | |
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing October 20, 2024 | 297 | 292,344 |
| Ineos US Finance, LLC | | |
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing March 31, 2024 | 520 | 506,014 |
| Invictus U.S., LLC | | |
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing March 28, 2025 | 74 | 73,461 |
| Kraton Polymers, LLC | | |
| Term Loan, 5.00%, (1 mo. USD LIBOR + 2.50%), Maturing March 5, 2025 | 78 | 76,852 |
| Messer Industries GmbH | | |
| Term Loan, Maturing October 1, 2025 ⁽²⁾ | 175 | 171,500 |
| Platform Specialty Products Corporation | | |
| Term Loan, Maturing November 14, 2025 ⁽²⁾ | 100 | 99,187 |
| Polar US Borrower, LLC | | |
| | 125 | 124,062 |

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Term Loan, 7.54%, (3 mo. USD LIBOR + 4.75%), Maturing October 15, 2025

PQ Corporation

Term Loan, 5.24%, (3 mo. USD LIBOR + 2.50%), Maturing February 8, 2025

317 309,252

Spectrum Holdings III Corp.

Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing January 31, 2025

113 108,310

Starfruit Finco B.V.

Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing October 1, 2025

375 367,687

Tata Chemicals North America, Inc.

Term Loan, 5.56%, (3 mo. USD LIBOR + 2.75%), Maturing August 7, 2020

161 159,722

Tronox Blocked Borrower, LLC

Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing September 23, 2024

157 155,300

Tronox Finance, LLC

Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing September 23, 2024

363 358,386

\$ 4,129,930

| Borrower/Tranche Description | Principal Amount* | | Value |
|---|----------------------|----|------------------|
| (000 s omitted) | | | |
| Containers and Glass Products 0.5% | | | |
| Berlin Packaging, LLC | | | |
| Term Loan, 5.55%, (USD LIBOR + 3.00%), Maturing November 7, 2025 ⁽³⁾ | 25 | \$ | 24,004 |
| BWAY Holding Company | | | |
| Term Loan, 6.03%, (3 mo. USD LIBOR + 3.25%), Maturing April 3, 2024 | 237 | | 229,290 |
| Consolidated Container Company, LLC | | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing May 22, 2024 | 247 | | 241,327 |
| Flex Acquisition Company, Inc. | | | |
| Term Loan, 5.77%, (1 mo. USD LIBOR + 3.25%), Maturing June 29, 2025 | 224 | | 218,418 |
| Pelican Products, Inc. | | | |
| Term Loan, 6.01%, (1 mo. USD LIBOR + 3.50%), Maturing May 1, 2025 | 100 | | 97,634 |
| Verallia Packaging S.A.S | | | |
| Term Loan, 2.75%, (1 mo. EURIBOR + 2.75%), Maturing October 29, 2022 | EUR 278 | | 316,749 |
| Term Loan, 2.75%, (1 mo. EURIBOR + 2.75%), Maturing August 1, 2025 | EUR 200 | | 227,982 |
| | | \$ | 1,355,404 |
| Cosmetics/Toiletries 0.1% | | | |
| KIK Custom Products, Inc. | | | |
| Term Loan, 6.50%, (1 mo. USD LIBOR + 4.00%), Maturing May 15, 2023 | 296 | \$ | 280,664 |
| | | \$ | 280,664 |
| Drugs 1.5% | | | |
| Alkermes, Inc. | | | |
| Term Loan, 4.77%, (1 mo. USD LIBOR + 2.25%), Maturing March 23, 2023 | 71 | \$ | 69,822 |
| Amneal Pharmaceuticals, LLC | | | |
| Term Loan, 6.00%, (1 mo. USD LIBOR + 3.50%), Maturing May 4, 2025 | 522 | | 518,768 |
| Arbor Pharmaceuticals, Inc. | | | |
| Term Loan, 7.80%, (3 mo. USD LIBOR + 5.00%), Maturing July 5, 2023 | 258 | | 221,719 |
| Bausch Health Companies, Inc. | | | |
| Term Loan, 5.51%, (1 mo. USD LIBOR + 3.00%), Maturing June 2, 2025 | 827 | | 819,771 |
| Endo Luxembourg Finance Company I S.a.r.l. | 763 | | 757,650 |

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Term Loan, 6.75%, (1 mo. USD LIBOR + 4.25%), Maturing
April 29, 2024

Horizon Pharma, Inc.

Term Loan, 5.56%, (1 mo. USD LIBOR + 3.00%), Maturing
March 29, 2024

647 644,853

Mallinckrodt International Finance S.A.

Term Loan, 5.55%, (3 mo. USD LIBOR + 2.75%), Maturing
September 24, 2024

627 585,279

Term Loan, 5.62%, (3 mo. USD LIBOR + 3.00%), Maturing
February 24, 2025

124 116,774

PharMerica Corporation

Term Loan, 6.01%, (1 mo. USD LIBOR + 3.50%), Maturing
December 6, 2024

124 123,856

\$ 3,858,492

Ecological Services and Equipment 0.2%

EnergySolutions, LLC

Term Loan, 6.55%, (3 mo. USD LIBOR + 3.75%), Maturing May 9,
2025

174 \$ 152,359

GFL Environmental, Inc.

Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing
May 30, 2025

348 336,699

\$ 489,058

Electronics/Electrical 3.6%

Almonde, Inc.

Term Loan, 6.30%, (3 mo. USD LIBOR + 3.50%), Maturing
June 13, 2024

399 \$ 384,048

Applied Systems, Inc.

Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing
September 19, 2024

420 411,896

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|------------|
| Avast Software B.V. | | |
| Term Loan, 5.30%, (3 mo. USD LIBOR + 2.50%), Maturing September 30, 2023 | 237 | \$ 234,850 |
| Blackhawk Network Holdings, Inc. | | |
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing June 15, 2025 | 124 | 122,561 |
| BMC Software Finance, Inc. | | |
| Term Loan, 7.05%, (3 mo. USD LIBOR + 4.25%), Maturing October 2, 2025 | 375 | 366,840 |
| Campaign Monitor Finance Pty. Limited | | |
| Term Loan, 8.05%, (3 mo. USD LIBOR + 5.25%), Maturing March 18, 2021 | 116 | 100,110 |
| Cohu, Inc. | | |
| Term Loan, 5.81%, (3 mo. USD LIBOR + 3.00%), Maturing September 20, 2025 | 100 | 98,503 |
| CommScope, Inc. | | |
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing December 29, 2022 | 68 | 67,883 |
| Cypress Semiconductor Corporation | | |
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing July 5, 2021 | 183 | 181,499 |
| DigiCert, Inc. | | |
| Term Loan, 6.50%, (1 mo. USD LIBOR + 4.00%), Maturing October 31, 2024 | 174 | 171,140 |
| Electro Rent Corporation | | |
| Term Loan, 7.78%, (3 mo. USD LIBOR + 5.00%), Maturing January 31, 2024 | 221 | 219,949 |
| Epicor Software Corporation | | |
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing June 1, 2022 | 25 | 24,191 |
| Exact Merger Sub, LLC | | |
| Term Loan, 7.06%, (3 mo. USD LIBOR + 4.25%), Maturing September 27, 2024 | 99 | 98,380 |
| EXC Holdings III Corp. | | |
| Term Loan, 6.30%, (3 mo. USD LIBOR + 3.50%), Maturing December 2, 2024 | 74 | 73,413 |
| Financial & Risk US Holdings, Inc. | | |
| Term Loan, 6.25%, (1 mo. USD LIBOR + 3.75%), Maturing October 1, 2025 | 175 | 168,391 |
| Flexera Software, LLC | | |
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing February 26, 2025 | 25 | 24,533 |
| GlobalLogic Holdings, Inc. | | |
| Term Loan, 3.25%, Maturing August 1, 2025 ⁽⁶⁾ | 9 | 9,293 |
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing August 1, 2025 | 65 | 64,886 |
| Go Daddy Operating Company, LLC | | |
| | 812 | 803,042 |

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| | | |
|---|-----|---------|
| Term Loan, 4.75%, (1 mo. USD LIBOR + 2.25%), Maturing February 15, 2024 | | |
| GTCR Valor Companies, Inc. | | |
| Term Loan, 5.55%, (3 mo. USD LIBOR + 2.75%), Maturing June 16, 2023 | 117 | 115,198 |
| Hyland Software, Inc. | | |
| Term Loan, 6.00%, (1 mo. USD LIBOR + 3.50%), Maturing July 1, 2024 | 148 | 146,557 |
| Infoblox, Inc. | | |
| Term Loan, 7.00%, (1 mo. USD LIBOR + 4.50%), Maturing November 7, 2023 | 144 | 144,252 |
| Informatica, LLC | | |
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing August 5, 2022 | 352 | 351,135 |
| Lattice Semiconductor Corporation | | |
| Term Loan, 6.76%, (1 mo. USD LIBOR + 4.25%), Maturing March 10, 2021 | 75 | 75,054 |
| MA FinanceCo., LLC | | |
| Term Loan, 4.75%, (1 mo. USD LIBOR + 2.25%), Maturing November 19, 2021 | 866 | 851,688 |
| Term Loan, 5.00%, (1 mo. USD LIBOR + 2.50%), Maturing June 21, 2024 | 26 | 24,761 |
| Microchip Technology Incorporated | | |
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing May 29, 2025 | 339 | 334,319 |
| MTS Systems Corporation | | |
| Term Loan, 5.76%, (1 mo. USD LIBOR + 3.25%), Maturing July 5, 2023 | 212 | 209,450 |
| Renaissance Holding Corp. | | |
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing May 30, 2025 | 174 | 167,886 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|---------------------|
| Seattle Spinco, Inc. | | |
| Term Loan, 5.00%, (1 mo. USD LIBOR + 2.50%), Maturing June 21, 2024 | 172 | \$ 167,216 |
| SkillSoft Corporation | | |
| Term Loan, 7.25%, (1 mo. USD LIBOR + 4.75%), Maturing April 28, 2021 | 674 | 552,520 |
| SolarWinds Holdings, Inc. | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing February 5, 2024 | 173 | 169,713 |
| SS&C Technologies Holdings Europe S.a.r.l. | | |
| Term Loan, 4.75%, (1 mo. USD LIBOR + 2.25%), Maturing April 16, 2025 | 201 | 197,387 |
| SS&C Technologies, Inc. | | |
| Term Loan, 4.75%, (1 mo. USD LIBOR + 2.25%), Maturing April 16, 2025 | 523 | 513,182 |
| SurveyMonkey, Inc. | | |
| Term Loan, 6.17%, (1 week USD LIBOR + 3.75%), Maturing October 10, 2025 | 219 | 216,158 |
| Tibco Software, Inc. | | |
| Term Loan, 6.01%, (1 mo. USD LIBOR + 3.50%), Maturing December 4, 2020 | 148 | 146,963 |
| TriTech Software Systems | | |
| Term Loan, 6.25%, (1 mo. USD LIBOR + 3.75%), Maturing August 29, 2025 | 125 | 121,992 |
| Uber Technologies | | |
| Term Loan, 6.01%, (1 mo. USD LIBOR + 3.50%), Maturing July 13, 2023 | 318 | 314,411 |
| Term Loan, 6.52%, (1 mo. USD LIBOR + 4.00%), Maturing April 4, 2025 | 224 | 222,756 |
| Ultra Clean Holdings, Inc. | | |
| Term Loan, 7.01%, (1 mo. USD LIBOR + 4.50%), Maturing August 27, 2025 | 124 | 121,113 |
| VeriFone Systems, Inc. | | |
| Term Loan, 6.64%, (3 mo. USD LIBOR + 4.00%), Maturing August 20, 2025 | 125 | 122,116 |
| Vero Parent, Inc. | | |
| Term Loan, 7.00%, (1 mo. USD LIBOR + 4.50%), Maturing August 16, 2024 | 222 | 222,193 |
| Wall Street Systems Delaware, Inc. | | |
| Term Loan, 5.63%, (2 mo. USD LIBOR + 3.00%), Maturing November 21, 2024 | 113 | 107,755 |
| Western Digital Corporation | | |
| Term Loan, 4.26%, (1 mo. USD LIBOR + 1.75%), Maturing April 29, 2023 | 341 | 333,581 |
| | | \$ 9,574,764 |

| | | | |
|--|-------------|-----|--------------|
| Equipment Leasing | 0.6% | | |
| Avolon TLB Borrower 1 (US), LLC | | | |
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing January 15, 2025 | | 685 | \$ 679,645 |
| Delos Finance S.a.r.l. | | | |
| Term Loan, 4.55%, (3 mo. USD LIBOR + 1.75%), Maturing October 6, 2023 | | 425 | 424,810 |
| Flying Fortress, Inc. | | | |
| Term Loan, 4.55%, (3 mo. USD LIBOR + 1.75%), Maturing October 30, 2022 | | 500 | 498,959 |
| IBC Capital Limited | | | |
| Term Loan, 6.55%, (3 mo. USD LIBOR + 3.75%), Maturing September 11, 2023 | | 74 | 71,925 |
| | | | \$ 1,675,339 |
| Financial Intermediaries | | | |
| | 1.1% | | |
| Citco Funding, LLC | | | |
| Term Loan, 5.00%, (1 mo. USD LIBOR + 2.50%), Maturing September 28, 2023 | | 652 | \$ 644,409 |
| Clipper Acquisitions Corp. | | | |
| Term Loan, 4.26%, (1 mo. USD LIBOR + 1.75%), Maturing December 27, 2024 | | 173 | 170,651 |
| Ditech Holding Corporation | | | |
| Term Loan, 8.50%, (1 mo. USD LIBOR + 6.00%), Maturing June 30, 2022 | | 474 | 321,139 |
| Donnelley Financial Solutions, Inc. | | | |
| Term Loan, 5.51%, (1 mo. USD LIBOR + 3.00%), Maturing October 2, 2023 | | 21 | 20,455 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|---------------------|
| EIG Management Company, LLC | | |
| Term Loan, 6.27%, (1 mo. USD LIBOR + 3.75%), Maturing February 22, 2025 | 50 | \$ 49,532 |
| Focus Financial Partners, LLC | | |
| Term Loan, 5.00%, (1 mo. USD LIBOR + 2.50%), Maturing July 3, 2024 | 274 | 270,433 |
| Fortress Investment Group, LLC | | |
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing December 27, 2022 | 169 | 167,852 |
| Franklin Square Holdings L.P. | | |
| Term Loan, 5.06%, (1 mo. USD LIBOR + 2.50%), Maturing August 1, 2025 | 75 | 74,343 |
| Freedom Mortgage Corporation | | |
| Term Loan, 7.25%, (1 mo. USD LIBOR + 4.75%), Maturing February 23, 2022 | 168 | 167,525 |
| Greenhill & Co., Inc. | | |
| Term Loan, 6.47%, (USD LIBOR + 3.75%), Maturing October 12, 2022 ⁽³⁾ | 141 | 140,449 |
| GreenSky Holdings, LLC | | |
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing March 31, 2025 | 199 | 196,515 |
| Guggenheim Partners, LLC | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing July 21, 2023 | 188 | 187,802 |
| Harbourvest Partners, LLC | | |
| Term Loan, 4.76%, (1 mo. USD LIBOR + 2.25%), Maturing March 1, 2025 | 70 | 68,330 |
| LPL Holdings, Inc. | | |
| Term Loan, 4.75%, (1 mo. USD LIBOR + 2.25%), Maturing September 23, 2024 | 246 | 244,411 |
| StepStone Group L.P. | | |
| Term Loan, 6.50%, (1 mo. USD LIBOR + 4.00%), Maturing March 14, 2025 | 99 | 99,126 |
| Walker & Dunlop, Inc. | | |
| Term Loan, 4.75%, (1 mo. USD LIBOR + 2.25%), Maturing October 31, 2025 | 125 | 124,062 |
| | | \$ 2,947,034 |
| Food Products 1.0% | | |
| Alphabet Holding Company, Inc. | | |
| Term Loan, 6.00%, (1 mo. USD LIBOR + 3.50%), Maturing September 26, 2024 | 370 | \$ 338,065 |
| CHG PPC Parent, LLC | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing March 31, 2025 | 75 | 73,226 |
| Del Monte Foods, Inc. | | |
| Term Loan, 5.90%, (3 mo. USD LIBOR + 3.25%), Maturing February 18, 2021 | 119 | 97,870 |
| Hearthside Food Solutions, LLC | | |

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| | | |
|---|-------|--------------|
| Term Loan, 6.19%, (1 mo. USD LIBOR + 3.69%), Maturing May 23, 2025 | 100 | 96,017 |
| Term Loan, 6.50%, (1 mo. USD LIBOR + 4.00%), Maturing May 23, 2025 | 50 | 48,687 |
| High Liner Foods Incorporated | | |
| Term Loan, 6.04%, (3 mo. USD LIBOR + 3.25%), Maturing April 24, 2021 | 134 | 113,869 |
| HLF Financing S.a.r.l. | | |
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing August 18, 2025 | 150 | 149,064 |
| Jacobs Douwe Egberts International B.V. | | |
| Term Loan, 4.56%, (3 mo. USD LIBOR + 2.00%), Maturing November 1, 2025 | 268 | 265,966 |
| JBS USA Lux S.A. | | |
| Term Loan, 5.26%, (USD LIBOR + 2.50%), Maturing October 30, 2022 ⁽³⁾ | 1,180 | 1,169,667 |
| Nomad Foods Europe Midco Limited | | |
| Term Loan, 4.76%, (1 mo. USD LIBOR + 2.25%), Maturing May 15, 2024 | 199 | 194,336 |
| Post Holdings, Inc. | | |
| Term Loan, 4.52%, (1 mo. USD LIBOR + 2.00%), Maturing May 24, 2024 | 164 | 162,051 |
| Restaurant Technologies, Inc. | | |
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing October 1, 2025 | 25 | 24,914 |
| | | |
| | | \$ 2,733,732 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|-------------------|
| Food Service 0.3% | | |
| Aramark Services, Inc. | | |
| Term Loan, 4.25%, (1 mo. USD LIBOR + 1.75%), Maturing March 11, 2025 | 140 | \$ 139,142 |
| Del Frisco s Restaurant Group, Inc. | | |
| Term Loan, 8.50%, (1 mo. USD LIBOR + 6.00%), Maturing June 27, 2025 | 75 | 71,453 |
| IRB Holding Corp. | | |
| Term Loan, 5.76%, (1 mo. USD LIBOR + 3.25%), Maturing February 5, 2025 | 274 | 267,391 |
| KFC Holding Co. | | |
| Term Loan, 4.26%, (1 mo. USD LIBOR + 1.75%), Maturing April 3, 2025 | 171 | 169,897 |
| US Foods, Inc. | | |
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing June 27, 2023 | 124 | 122,278 |
| | | \$ 770,161 |
| Food/Drug Retailers 0.3% | | |
| Albertsons, LLC | | |
| Term Loan, 5.69%, (3 mo. USD LIBOR + 3.00%), Maturing June 22, 2023 | 487 | \$ 480,311 |
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing November 17, 2025 | 177 | 173,148 |
| Diplomat Pharmacy, Inc. | | |
| Term Loan, 7.00%, (1 mo. USD LIBOR + 4.50%), Maturing December 20, 2024 | 81 | 80,332 |
| | | \$ 733,791 |
| Health Care 3.0% | | |
| ADMI Corp. | | |
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing April 30, 2025 | 249 | \$ 245,952 |
| Agility Health, Inc. | | |
| Term Loan, 1.50%, Maturing January 4, 2026 ⁽⁶⁾ | 75 | 74,813 |
| Akorn, Inc. | | |
| Term Loan, 8.00%, (1 mo. USD LIBOR + 5.50%), Maturing April 16, 2021 | 159 | 129,766 |
| Alliance Healthcare Services, Inc. | | |
| Term Loan, 7.00%, (1 mo. USD LIBOR + 4.50%), Maturing October 24, 2023 | 147 | 145,773 |
| Athletico Management, LLC | | |
| Term Loan, 6.00%, (1 mo. USD LIBOR + 3.50%), Maturing October 31, 2025 | 75 | 74,156 |
| Avantor, Inc. | | |

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| | | |
|---|-----|---------|
| Term Loan, 6.57%, (3 mo. USD LIBOR + 3.75%), Maturing November 21, 2024 | 188 | 188,159 |
| Beaver-Visitec International, Inc. | | |
| Term Loan, 6.62%, (2 mo. USD LIBOR + 4.00%), Maturing August 21, 2023 | 147 | 145,172 |
| BW NHHHC Holdco, Inc. | | |
| Term Loan, 7.50%, (1 mo. USD LIBOR + 5.00%), Maturing May 15, 2025 | 149 | 146,265 |
| CHG Healthcare Services, Inc. | | |
| Term Loan, 5.66%, (USD LIBOR + 3.00%), Maturing June 7, 2023 ⁽³⁾ | 442 | 438,008 |
| Concentra, Inc. | | |
| Term Loan, 5.27%, (1 mo. USD LIBOR + 2.75%), Maturing June 1, 2022 | 50 | 49,561 |
| DaVita, Inc. | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing June 24, 2021 | 327 | 327,321 |
| DJO Finance, LLC | | |
| Term Loan, 5.83%, (USD LIBOR + 3.25%), Maturing June 8, 2020 ⁽³⁾ | 386 | 385,517 |
| Envision Healthcare Corporation | | |
| Term Loan, 6.25%, (1 mo. USD LIBOR + 3.75%), Maturing October 10, 2025 | 175 | 165,287 |
| Gentiva Health Services, Inc. | | |
| Term Loan, 6.25%, (1 mo. USD LIBOR + 3.75%), Maturing July 2, 2025 | 292 | 291,017 |
| Greatbatch Ltd. | | |
| Term Loan, 5.51%, (1 mo. USD LIBOR + 3.00%), Maturing October 27, 2022 | 108 | 107,187 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|------------|
| Hanger, Inc. | | |
| Term Loan, 6.00%, (1 mo. USD LIBOR + 3.50%), Maturing March 6, 2025 | 149 | \$ 148,131 |
| Indivior Finance S.a.r.l. | | |
| Term Loan, 7.25%, (3 mo. USD LIBOR + 4.50%), Maturing December 18, 2022 | 191 | 187,687 |
| Inovalon Holdings, Inc. | | |
| Term Loan, 6.06%, (1 mo. USD LIBOR + 3.50%), Maturing April 2, 2025 | 174 | 172,493 |
| IQVIA, Inc. | | |
| Term Loan, 4.80%, (3 mo. USD LIBOR + 2.00%), Maturing March 7, 2024 | 258 | 256,802 |
| Term Loan, 4.80%, (3 mo. USD LIBOR + 2.00%), Maturing January 17, 2025 | 222 | 220,577 |
| Kinetic Concepts, Inc. | | |
| Term Loan, 6.05%, (3 mo. USD LIBOR + 3.25%), Maturing February 2, 2024 | 493 | 490,191 |
| KUEHG Corp. | | |
| Term Loan, 6.55%, (3 mo. USD LIBOR + 3.75%), Maturing February 21, 2025 | 317 | 310,761 |
| Term Loan - Second Lien, 11.05%, (3 mo. USD LIBOR + 8.25%), Maturing August 18, 2025 | 50 | 50,000 |
| MPH Acquisition Holdings, LLC | | |
| Term Loan, 5.55%, (3 mo. USD LIBOR + 2.75%), Maturing June 7, 2023 | 364 | 352,885 |
| Navicure, Inc. | | |
| Term Loan, 6.25%, (1 mo. USD LIBOR + 3.75%), Maturing November 1, 2024 | 124 | 122,016 |
| New Millennium Holdco, Inc. | | |
| Term Loan, 9.00%, (1 mo. USD LIBOR + 6.50%), Maturing December 21, 2020 | 86 | 48,109 |
| One Call Corporation | | |
| Term Loan, 7.76%, (1 mo. USD LIBOR + 5.25%), Maturing November 25, 2022 | 226 | 199,289 |
| Ortho-Clinical Diagnostics S.A. | | |
| Term Loan, 5.76%, (1 mo. USD LIBOR + 3.25%), Maturing June 30, 2025 | 520 | 502,816 |
| Parexel International Corporation | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing September 27, 2024 | 395 | 375,332 |
| Prospect Medical Holdings, Inc. | | |
| Term Loan, 8.06%, (1 mo. USD LIBOR + 5.50%), Maturing February 22, 2024 | 174 | 172,819 |
| Select Medical Corporation | | |
| Term Loan, 5.01%, (1 mo. USD LIBOR + 2.50%), Maturing March 6, 2025 | 246 | 243,783 |
| Surgery Center Holdings, Inc. | | |
| | 148 | 144,422 |

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Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing September 2, 2024

Syneos Health, Inc.

Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing August 1, 2024

57 56,417

Tecomet, Inc.

Term Loan, 6.02%, (1 mo. USD LIBOR + 3.50%), Maturing May 1, 2024

123 121,740

U.S. Anesthesia Partners, Inc.

Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing June 23, 2024

222 219,870

Verscend Holding Corp.

Term Loan, 7.00%, (1 mo. USD LIBOR + 4.50%), Maturing August 27, 2025

224 222,754

Wink Holdco, Inc.

Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing December 2, 2024

322 311,159

\$ 7,844,007

Home Furnishings 0.3%

Serta Simmons Bedding, LLC

Term Loan, 6.01%, (1 mo. USD LIBOR + 3.50%), Maturing November 8, 2023

784 \$ 672,280

\$ 672,280

Industrial Equipment 1.4%

AL Alpine AT Bidco GmbH

Term Loan, 5.81%, (3 mo. USD LIBOR + 3.25%), Maturing October 31, 2025

25 \$ 24,125

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|-----------|
| Altra Industrial Motion Corp. | | |
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing October 1, 2025 | 98 | \$ 96,621 |
| Apex Tool Group, LLC | | |
| Term Loan, 6.25%, (1 mo. USD LIBOR + 3.75%), Maturing February 1, 2022 | 366 | 352,828 |
| Clark Equipment Company | | |
| Term Loan, 4.80%, (3 mo. USD LIBOR + 2.00%), Maturing May 18, 2024 | 253 | 249,005 |
| CPM Holdings, Inc. | | |
| Term Loan, 6.25%, (1 mo. USD LIBOR + 3.75%), Maturing November 15, 2025 | 50 | 49,281 |
| DexKo Global, Inc. | | |
| Term Loan, 6.00%, (1 mo. USD LIBOR + 3.50%), Maturing July 24, 2024 | 124 | 122,283 |
| EWT Holdings III Corp. | | |
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing December 20, 2024 | 757 | 747,053 |
| Filtration Group Corporation | | |
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing March 29, 2025 | 248 | 246,471 |
| Gardner Denver, Inc. | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing July 30, 2024 | 148 | 147,680 |
| Gates Global, LLC | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing April 1, 2024 | 367 | 360,382 |
| Hamilton Holdco, LLC | | |
| Term Loan, 4.81%, (3 mo. USD LIBOR + 2.00%), Maturing July 2, 2025 | 124 | 123,284 |
| Paladin Brands Holding, Inc. | | |
| Term Loan, 8.31%, (3 mo. USD LIBOR + 5.50%), Maturing August 15, 2022 | 189 | 187,256 |
| Pro Mach Group, Inc. | | |
| Term Loan, 5.51%, (1 mo. USD LIBOR + 3.00%), Maturing March 7, 2025 | 25 | 23,986 |
| Robertshaw US Holding Corp. | | |
| Term Loan, 6.00%, (1 mo. USD LIBOR + 3.50%), Maturing February 28, 2025 | 149 | 138,826 |
| Tank Holding Corp. | | |
| Term Loan, 5.76%, (1 mo. USD LIBOR + 3.25%), Maturing March 17, 2022 | 131 | 129,012 |
| Titan Acquisition Limited | | |
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing March 28, 2025 | 422 | 399,140 |
| Wittur GmbH | | |

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| | | | |
|--|-----|-----|---------------------|
| Term Loan, 5.00%, (3 mo. EURIBOR + 4.00%, Floor 1.00%), Maturing March 31, 2022 | EUR | 175 | 201,161 |
| | | | \$ 3,598,394 |

Insurance 1.1%

Alliant Holdings I, Inc.

| | | | |
|--|--|-----|------------|
| Term Loan, 5.26%, (1 mo. USD LIBOR + 2.75%), Maturing May 9, 2025 | | 245 | \$ 236,031 |
|--|--|-----|------------|

AmWINS Group, Inc.

| | | | |
|---|--|----|--------|
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing January 25, 2024 | | 99 | 97,876 |
|---|--|----|--------|

Asurion, LLC

| | | | |
|---|--|-----|---------|
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing August 4, 2022 | | 839 | 827,769 |
|---|--|-----|---------|

| | | | |
|---|--|-----|---------|
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing November 3, 2023 | | 415 | 409,190 |
|---|--|-----|---------|

| | | | |
|---|--|-----|---------|
| Term Loan - Second Lien, 9.00%, (1 mo. USD LIBOR + 6.50%), Maturing August 4, 2025 | | 100 | 100,844 |
|---|--|-----|---------|

Hub International Limited

| | | | |
|--|--|-----|---------|
| Term Loan, 5.51%, (USD LIBOR + 2.75%), Maturing April 25, 2025 ⁽³⁾ | | 721 | 697,028 |
|--|--|-----|---------|

NFP Corp.

| | | | |
|--|--|----|--------|
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing January 8, 2024 | | 50 | 48,065 |
|--|--|----|--------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|---------------------|
| Sedgwick Claims Management Services, Inc. | | |
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing December 31, 2025 | 175 | \$ 171,062 |
| USI, Inc. | | |
| Term Loan, 5.80%, (3 mo. USD LIBOR + 3.00%), Maturing May 16, 2024 | 395 | 379,941 |
| | | \$ 2,967,806 |
| Leisure Goods/Activities/Movies 1.0% | | |
| Ancestry.com Operations, Inc. | | |
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing October 19, 2023 | 123 | \$ 120,948 |
| Bombardier Recreational Products, Inc. | | |
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing May 23, 2025 | 809 | 795,765 |
| CDS U.S. Intermediate Holdings, Inc. | | |
| Term Loan, 6.39%, (USD LIBOR + 3.75%), Maturing July 8, 2022 ⁽³⁾ | 166 | 158,347 |
| ClubCorp Holdings, Inc. | | |
| Term Loan, 5.55%, (3 mo. USD LIBOR + 2.75%), Maturing September 18, 2024 | 269 | 259,817 |
| Crown Finance US, Inc. | | |
| Term Loan, 5.00%, (1 mo. USD LIBOR + 2.50%), Maturing February 28, 2025 | 298 | 291,423 |
| Delta 2 (LUX) S.a.r.l. | | |
| Term Loan, 5.00%, (1 mo. USD LIBOR + 2.50%), Maturing February 1, 2024 | 110 | 106,012 |
| Emerald Expositions Holding, Inc. | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing May 22, 2024 | 166 | 162,026 |
| Lindblad Expeditions, Inc. | | |
| Term Loan, 6.00%, (1 mo. USD LIBOR + 3.50%), Maturing March 21, 2025 | 78 | 76,834 |
| Term Loan, 6.00%, (1 mo. USD LIBOR + 3.50%), Maturing March 21, 2025 | 310 | 309,858 |
| SRAM, LLC | | |
| Term Loan, 5.43%, (USD LIBOR + 2.75%), Maturing March 15, 2024 ⁽³⁾ | 222 | 218,303 |
| Steinway Musical Instruments, Inc. | | |
| Term Loan, 6.26%, (1 mo. USD LIBOR + 3.75%), Maturing February 13, 2025 | 124 | 121,581 |
| Travel Leaders Group, LLC | | |
| Term Loan, 6.51%, (1 mo. USD LIBOR + 4.00%), Maturing January 25, 2024 | 124 | 123,831 |
| | | \$ 2,744,745 |

| | | |
|--|-----|-----------|
| Lodging and Casinos 1.3% | | |
| Aristocrat Technologies, Inc. | | |
| Term Loan, 4.53%, (3 mo. USD LIBOR + 1.75%), Maturing October 19, 2024 | 93 | \$ 91,174 |
| CityCenter Holdings, LLC | | |
| Term Loan, 4.75%, (1 mo. USD LIBOR + 2.25%), Maturing April 18, 2024 | 419 | 412,895 |
| Golden Nugget, Inc. | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing October 4, 2023 | 117 | 115,526 |
| GVC Holdings PLC | | |
| Term Loan, 5.00%, (1 mo. USD LIBOR + 2.50%), Maturing March 29, 2024 | 149 | 147,572 |
| Hanjin International Corp. | | |
| Term Loan, 5.01%, (1 mo. USD LIBOR + 2.50%), Maturing October 18, 2020 | 75 | 73,641 |
| Hilton Worldwide Finance, LLC | | |
| Term Loan, 4.26%, (1 mo. USD LIBOR + 1.75%), Maturing October 25, 2023 | 669 | 662,203 |
| Las Vegas Sands, LLC | | |
| Term Loan, 4.25%, (1 mo. USD LIBOR + 1.75%), Maturing March 27, 2025 | 149 | 146,509 |
| MGM Growth Properties Operating Partnership L.P. | | |
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing March 21, 2025 | 365 | 359,597 |
| Playa Resorts Holding B.V. | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing April 29, 2024 | 370 | 357,666 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|---|---------------------|
| Stars Group Holdings B.V. (The) | | |
| Term Loan, 6.30%, (3 mo. USD LIBOR + 3.50%), Maturing July 10, 2025 | 597 | \$ 592,672 |
| VICI Properties 1, LLC | | |
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing December 20, 2024 | 239 | 234,684 |
| Wyndham Hotels & Resorts, Inc. | | |
| Term Loan, 4.25%, (1 mo. USD LIBOR + 1.75%), Maturing May 30, 2025 | 200 | 196,549 |
| | | \$ 3,390,688 |
| Nonferrous Metals/Minerals 0.3% | | |
| Global Brass & Copper, Inc. | | |
| Term Loan, 5.00%, (1 mo. USD LIBOR + 2.50%), Maturing May 29, 2025 | 147 | \$ 145,338 |
| Murray Energy Corporation | | |
| Term Loan, 9.75%, (1 mo. USD LIBOR + 7.25%), Maturing October 17, 2022 | 351 | 297,552 |
| Noranda Aluminum Acquisition Corporation | | |
| Term Loan, 0.00%, Maturing February 28, 2019 ⁽⁴⁾⁽⁵⁾ | 75 | 5,806 |
| Oxbow Carbon, LLC | | |
| Term Loan, 6.00%, (1 mo. USD LIBOR + 3.50%), Maturing January 4, 2023 | 95 | 94,881 |
| Term Loan - Second Lien, 10.00%, (1 mo. USD LIBOR + 7.50%), Maturing January 4, 2024 | 125 | 125,313 |
| | | \$ 668,890 |
| Oil and Gas 0.7% | | |
| Ameriforge Group, Inc. | | |
| Term Loan, 9.80%, (3 mo. USD LIBOR + 7.00%), Maturing June 8, 2022 | 77 | \$ 77,187 |
| Apergy Corporation | | |
| Term Loan, 5.16%, (USD LIBOR + 2.50%), Maturing May 9, 2025 ⁽³⁾ | 45 | 43,714 |
| Fieldwood Energy, LLC | | |
| Term Loan, 7.75%, (1 mo. USD LIBOR + 5.25%), Maturing April 11, 2022 | 196 | 181,931 |
| McDermott Technology Americas, Inc. | | |
| Term Loan, 7.50%, (1 mo. USD LIBOR + 5.00%), Maturing May 10, 2025 | 174 | 167,174 |
| MEG Energy Corp. | | |
| Term Loan, 6.00%, (1 mo. USD LIBOR + 3.50%), Maturing December 31, 2023 | 194 | 193,229 |
| PSC Industrial Holdings Corp. | | |
| Term Loan, 6.26%, (1 mo. USD LIBOR + 3.75%), Maturing October 3, 2024 | 124 | 120,966 |

Sheridan Investment Partners II L.P.

| | | |
|---|-----|---------|
| Term Loan, 6.21%, (3 mo. USD LIBOR + 3.50%), Maturing December 16, 2020 | 27 | 23,019 |
| Term Loan, 6.21%, (3 mo. USD LIBOR + 3.50%), Maturing December 16, 2020 | 72 | 61,724 |
| Term Loan, 6.21%, (3 mo. USD LIBOR + 3.50%), Maturing December 16, 2020 | 520 | 443,711 |

Sheridan Production Partners I, LLC

| | | |
|---|-----|---------|
| Term Loan, 6.24%, (3 mo. USD LIBOR + 3.50%), Maturing October 1, 2019 | 17 | 14,368 |
| Term Loan, 6.24%, (3 mo. USD LIBOR + 3.50%), Maturing October 1, 2019 | 28 | 23,522 |
| Term Loan, 6.24%, (3 mo. USD LIBOR + 3.50%), Maturing October 1, 2019 | 208 | 177,516 |

Ultra Resources, Inc.

| | | |
|--|-----|---------|
| Term Loan, 6.50%, (1 mo. USD LIBOR + 4.00%), Maturing April 12, 2024 | 250 | 224,375 |
|--|-----|---------|

\$ 1,752,436

Publishing 0.5%**Ascend Learning, LLC**

| | | |
|---|-----|------------|
| Term Loan, 5.50%, (1 mo. USD LIBOR + 3.00%), Maturing July 12, 2024 | 173 | \$ 169,572 |
|---|-----|------------|

Getty Images, Inc.

| | | |
|--|-----|---------|
| Term Loan, 6.00%, (1 mo. USD LIBOR + 3.50%), Maturing October 18, 2019 | 529 | 526,970 |
|--|-----|---------|

Harland Clarke Holdings Corp.

| | | |
|--|-----|---------|
| Term Loan, 7.55%, (3 mo. USD LIBOR + 4.75%), Maturing November 3, 2023 | 187 | 174,343 |
|--|-----|---------|

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|---------------------|
| LSC Communications, Inc. | | |
| Term Loan, 8.00%, (1 mo. USD LIBOR + 5.50%), Maturing September 30, 2022 | 159 | \$ 158,625 |
| ProQuest, LLC | | |
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing October 24, 2021 | 314 | 313,023 |
| Tweddle Group, Inc. | | |
| Term Loan, 7.00%, (1 mo. USD LIBOR + 4.50%), Maturing September 17, 2023 | 46 | 43,274 |
| | | \$ 1,385,807 |
| Radio and Television 0.6% | | |
| CBS Radio, Inc. | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing November 18, 2024 | 190 | \$ 184,889 |
| Cumulus Media New Holdings, Inc. | | |
| Term Loan, 7.00%, (1 mo. USD LIBOR + 4.50%), Maturing May 15, 2022 | 521 | 504,073 |
| Entravision Communications Corporation | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing November 29, 2024 | 144 | 138,259 |
| Gray Television, Inc. | | |
| Term Loan, 5.02%, (3 mo. USD LIBOR + 2.50%), Maturing January 2, 2026 | 100 | 98,625 |
| Hubbard Radio, LLC | | |
| Term Loan, 6.02%, (1 mo. USD LIBOR + 3.50%), Maturing March 28, 2025 | 106 | 104,246 |
| iHeartCommunications, Inc. | | |
| Term Loan, 0.00%, Maturing July 30, 2019 ⁽⁴⁾ | 450 | 303,469 |
| Mission Broadcasting, Inc. | | |
| Term Loan, 4.76%, (1 mo. USD LIBOR + 2.25%), Maturing January 17, 2024 | 48 | 46,673 |
| Nexstar Broadcasting, Inc. | | |
| Term Loan, 4.75%, (1 mo. USD LIBOR + 2.25%), Maturing January 17, 2024 | 278 | 269,970 |
| | | \$ 1,650,204 |
| Retailers (Except Food and Drug) 0.9% | | |
| Ascena Retail Group, Inc. | | |
| Term Loan, 7.00%, (1 mo. USD LIBOR + 4.50%), Maturing August 21, 2022 | 238 | \$ 219,659 |
| Bass Pro Group, LLC | | |
| Term Loan, 7.50%, (1 mo. USD LIBOR + 5.00%), Maturing September 25, 2024 | 247 | 244,653 |

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| | | |
|---|-----|---------------------|
| BJ's Wholesale Club, Inc. | | |
| Term Loan, 5.51%, (1 mo. USD LIBOR + 3.00%), Maturing February 3, 2024 | 162 | 160,613 |
| CDW, LLC | | |
| Term Loan, 4.25%, (1 mo. USD LIBOR + 1.75%), Maturing August 17, 2023 | 354 | 352,548 |
| David's Bridal, Inc. | | |
| Term Loan, 10.29%, (3 mo. USD LIBOR + 7.50%), Maturing July 17, 2023 | 47 | 47,747 |
| Term Loan, 10.79%, (3 mo. USD LIBOR + 8.00%), Maturing January 18, 2026 | 180 | 156,282 |
| Evergreen Acqco 1 L.P. | | |
| Term Loan, 6.53%, (USD LIBOR + 3.75%), Maturing July 9, 2019 ⁽³⁾ | 359 | 341,634 |
| Global Appliance, Inc. | | |
| Term Loan, 6.50%, (1 mo. USD LIBOR + 4.00%), Maturing September 29, 2024 | 143 | 141,316 |
| Hoya Midco, LLC | | |
| Term Loan, 6.00%, (1 mo. USD LIBOR + 3.50%), Maturing June 30, 2024 | 172 | 167,635 |
| J. Crew Group, Inc. | | |
| Term Loan, 5.79%, (USD LIBOR + 3.00%), Maturing March 5, 2021 ⁽³⁾⁽⁵⁾ | 522 | 350,080 |
| LSF9 Atlantis Holdings, LLC | | |
| Term Loan, 8.51%, (1 mo. USD LIBOR + 6.00%), Maturing May 1, 2023 | 168 | 155,384 |
| Pier 1 Imports (U.S.), Inc. | | |
| Term Loan, 6.38%, (3 mo. USD LIBOR + 3.50%), Maturing April 30, 2021 | 96 | 59,688 |
| Staples, Inc. | | |
| Term Loan, 6.54%, (3 mo. USD LIBOR + 4.00%), Maturing September 12, 2024 | 99 | 97,886 |
| | | \$ 2,495,125 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|-------------------|
| Steel 0.4% | | |
| Atkore International, Inc. | | |
| Term Loan, 5.56%, (3 mo. USD LIBOR + 2.75%), Maturing December 22, 2023 | 242 | \$ 236,863 |
| GrafTech Finance, Inc. | | |
| Term Loan, 6.00%, (1 mo. USD LIBOR + 3.50%), Maturing February 12, 2025 | 366 | 359,674 |
| Neenah Foundry Company | | |
| Term Loan, 9.13%, (2 mo. USD LIBOR + 6.50%), Maturing December 13, 2022 | 111 | 109,970 |
| Phoenix Services International, LLC | | |
| Term Loan, 6.27%, (1 mo. USD LIBOR + 3.75%), Maturing March 1, 2025 | 124 | 122,977 |
| Zekelman Industries, Inc. | | |
| Term Loan, 4.86%, (2 mo. USD LIBOR + 2.25%), Maturing June 14, 2021 | 147 | 144,987 |
| | | \$ 974,471 |
| Surface Transport 0.2% | | |
| PODS, LLC | | |
| Term Loan, 5.26%, (1 mo. USD LIBOR + 2.75%), Maturing December 6, 2024 | 99 | \$ 96,734 |
| Stena International S.a.r.l. | | |
| Term Loan, 5.81%, (3 mo. USD LIBOR + 3.00%), Maturing March 3, 2021 | 262 | 256,371 |
| XPO Logistics, Inc. | | |
| Term Loan, 4.50%, (1 mo. USD LIBOR + 2.00%), Maturing February 24, 2025 | 100 | 98,641 |
| | | \$ 451,746 |
| Telecommunications 1.4% | | |
| CenturyLink, Inc. | | |
| Term Loan, 5.25%, (1 mo. USD LIBOR + 2.75%), Maturing January 31, 2025 | 817 | \$ 782,379 |
| Digicel International Finance Limited | | |
| Term Loan, 5.96%, (3 mo. USD LIBOR + 3.25%), Maturing May 28, 2024 | 123 | 113,563 |
| Frontier Communications Corp. | | |
| Term Loan, 6.25%, (1 mo. USD LIBOR + 3.75%), Maturing June 15, 2024 | 246 | 236,195 |
| Global Eagle Entertainment, Inc. | | |
| Term Loan, 10.35%, (6 mo. USD LIBOR + 7.50%), Maturing January 6, 2023 | 215 | 217,308 |
| Intelsat Jackson Holdings S.A. | | |

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| | | |
|---|-----|---------------------|
| Term Loan, 7.00%, (1 mo. USD LIBOR + 4.50%), Maturing January 2, 2024 | 250 | 253,229 |
| IPC Corp. | | |
| Term Loan, 7.25%, (3 mo. USD LIBOR + 4.50%), Maturing August 6, 2021 | 181 | 150,484 |
| Onvoy, LLC | | |
| Term Loan, 7.30%, (3 mo. USD LIBOR + 4.50%), Maturing February 10, 2024 | 123 | 109,610 |
| Plantronics, Inc. | | |
| Term Loan, 5.00%, (1 mo. USD LIBOR + 2.50%), Maturing July 2, 2025 | 192 | 186,706 |
| Sprint Communications, Inc. | | |
| Term Loan, 5.00%, (1 mo. USD LIBOR + 2.50%), Maturing February 2, 2024 | 614 | 600,998 |
| Syniverse Holdings, Inc. | | |
| Term Loan, 7.51%, (1 mo. USD LIBOR + 5.00%), Maturing March 9, 2023 | 149 | 135,662 |
| Telesat Canada | | |
| Term Loan, 5.31%, (3 mo. USD LIBOR + 2.50%), Maturing November 17, 2023 | 842 | 828,410 |
| | | \$ 3,614,544 |
| Utilities 0.7% | | |
| Brookfield WEC Holdings, Inc. | | |
| Term Loan, 6.25%, (1 mo. USD LIBOR + 3.75%), Maturing August 1, 2025 | 325 | \$ 323,984 |
| Calpine Construction Finance Company L.P. | | |
| Term Loan, 5.00%, (1 mo. USD LIBOR + 2.50%), Maturing January 15, 2025 | 167 | 164,304 |

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|---|---|---------------------|
| Calpine Corporation | | |
| Term Loan, 5.31%, (3 mo. USD LIBOR + 2.50%), Maturing January 15, 2024 | 422 | \$ 415,764 |
| Granite Acquisition, Inc. | | |
| Term Loan, 6.30%, (3 mo. USD LIBOR + 3.50%), Maturing December 19, 2021 | 21 | 21,068 |
| Term Loan, 6.30%, (3 mo. USD LIBOR + 3.50%), Maturing December 19, 2021 | 462 | 461,768 |
| Lightstone Holdco, LLC | | |
| Term Loan, 6.25%, (1 mo. USD LIBOR + 3.75%), Maturing January 30, 2024 | 7 | 6,841 |
| Term Loan, 6.25%, (1 mo. USD LIBOR + 3.75%), Maturing January 30, 2024 | 129 | 124,089 |
| USIC Holdings, Inc. | | |
| Term Loan, 5.75%, (1 mo. USD LIBOR + 3.25%), Maturing December 8, 2023 | 174 | 168,177 |
| Vistra Energy Corp. | | |
| Term Loan, 4.51%, (1 mo. USD LIBOR + 2.00%), Maturing December 31, 2025 | 149 | 146,750 |
| | | \$ 1,832,745 |

**Total Senior Floating-Rate Loans
(identified cost \$87,771,192)** **\$ 84,652,553**

Corporate Bonds & Notes 19.3%

| Security | Principal Amount* (000 s omitted) | Value |
|---------------------------------------|---|---------------------|
| Aerospace and Defense 0.8% | | |
| Bombardier, Inc. | | |
| 6.00%, 10/15/22 ⁽⁷⁾ | 600 | \$ 581,250 |
| TransDigm, Inc. | | |
| 6.50%, 7/15/24 | 250 | 247,500 |
| 6.50%, 5/15/25 | 1,000 | 973,750 |
| 6.25%, 3/15/26 ⁽⁷⁾⁽⁸⁾ | 168 | 170,940 |
| | | \$ 1,973,440 |
| Automotive 0.4% | | |
| Deck Chassis Acquisition, Inc. | | |
| 10.00%, 6/15/23 ⁽⁷⁾ | 1,000 | \$ 967,500 |

| | | | |
|--|-----|----|----------------|
| | | \$ | 967,500 |
| Building and Development 0.3% | | | |
| Builders FirstSource, Inc. | | | |
| 5.625%, 9/1/24 ⁽⁷⁾ | 121 | \$ | 115,858 |
| Five Point Operating Co., L.P./Five Point Capital Corp. | | | |
| 7.875%, 11/15/25 ⁽⁷⁾ | 84 | | 80,850 |
| Reliance Intermediate Holdings, L.P. | | | |
| 6.50%, 4/1/23 ⁽⁷⁾ | 675 | | 696,937 |
| | | \$ | 893,645 |
| Business Equipment and Services 1.1% | | | |
| EIG Investors Corp. | | | |
| 10.875%, 2/1/24 | 960 | \$ | 1,015,200 |
| KAR Auction Services, Inc. | | | |
| 5.125%, 6/1/25 ⁽⁷⁾ | 250 | | 242,145 |
| Prime Security Services Borrower, LLC/Prime Finance, Inc. | | | |
| 9.25%, 5/15/23 ⁽⁷⁾⁽⁹⁾ | 36 | | 38,160 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|--|---------------------|
| ServiceMaster Co., LLC (The) | | |
| 7.45%, 8/15/27 | 1,000 | \$ 1,034,380 |
| Solera, LLC/Solera Finance, Inc. | | |
| 10.50%, 3/1/24 ⁽⁷⁾ | 425 | 463,241 |
| West Corp. | | |
| 8.50%, 10/15/25 ⁽⁷⁾ | 168 | 140,910 |
| | | \$ 2,934,036 |
| Cable and Satellite Television 1.2% | | |
| Cablevision Systems Corp. | | |
| 8.00%, 4/15/20 | 1,000 | \$ 1,042,500 |
| CCO Holdings, LLC/CCO Holdings Capital Corp. | | |
| 5.50%, 5/1/26 ⁽⁷⁾ | 1,000 | 1,000,000 |
| CSC Holdings, LLC | | |
| 5.125%, 12/15/21 ⁽⁷⁾ | 1,000 | 1,004,050 |
| | | \$ 3,046,550 |
| Chemicals and Plastics 0.1% | | |
| Chemours Co. (The) | | |
| 5.375%, 5/15/27 | 365 | \$ 352,225 |
| | | \$ 352,225 |
| Conglomerates 0.2% | | |
| TMS International Corp. | | |
| 7.25%, 8/15/25 ⁽⁷⁾ | 625 | \$ 589,062 |
| | | \$ 589,062 |
| Containers and Glass Products 1.0% | | |
| Ardagh Packaging Finance PLC/Ardagh Holdings USA, Inc. | | |
| 7.25%, 5/15/24 ⁽⁷⁾ | 741 | \$ 770,640 |
| BWAY Holding Co. | | |
| 5.50%, 4/15/24 ⁽⁷⁾ | 655 | 642,313 |
| Reynolds Group Issuer, Inc./Reynolds Group Issuer, LLC | | |
| 7.00%, 7/15/24 ⁽⁷⁾ | 1,254 | 1,284,566 |
| | | \$ 2,697,519 |
| Drugs 0.6% | | |
| Bausch Health Cos, Inc. | | |
| 5.875%, 5/15/23 ⁽⁷⁾ | 755 | \$ 742,444 |
| 9.00%, 12/15/25 ⁽⁷⁾ | 338 | 360,609 |
| Catalent Pharma Solutions, Inc. | | |

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| | | | |
|---|-------|------------|--------------|
| 4.875%, 1/15/26 ⁽⁷⁾ | 400 | 390,000 | |
| | | | \$ 1,493,053 |
| Ecological Services and Equipment 0.5% | | | |
| Covanta Holding Corp. | | | |
| 5.875%, 7/1/25 | 1,000 | \$ 983,750 | |
| GFL Environmental, Inc. | | | |
| 5.375%, 3/1/23 ⁽⁷⁾ | 152 | 142,880 | |
| Hulk Finance Corp. | | | |
| 7.00%, 6/1/26 ⁽⁷⁾ | 160 | 148,432 | |
| Waste Pro USA, Inc. | | | |
| 5.50%, 2/15/26 ⁽⁷⁾ | 137 | 133,815 | |
| | | | \$ 1,408,877 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|---------------------|
| Electronics/Electrical 0.7% | | |
| Energizer Holdings, Inc. | | |
| 7.75%, 1/15/27 ⁽⁷⁾ | 700 | \$ 722,995 |
| Infor (US), Inc. | | |
| 6.50%, 5/15/22 | 1,000 | 1,021,250 |
| | | \$ 1,744,245 |
| Energy 0.0% | | |
| Sunoco, L.P./Sunoco Finance Corp. | | |
| 4.875%, 1/15/23 | 75 | \$ 74,062 |
| 5.50%, 2/15/26 | 32 | 31,680 |
| | | \$ 105,742 |
| Financial Intermediaries 0.3% | | |
| Icahn Enterprises, L.P./Icahn Enterprises Finance Corp. | | |
| 6.25%, 2/1/22 | 645 | \$ 663,544 |
| | | \$ 663,544 |
| Financial Services 0.3% | | |
| Debt and Asset Trading Corp. | | |
| 1.00%, 10/10/25 ⁽¹¹⁾ | 1,060 | \$ 734,050 |
| | | \$ 734,050 |
| Food Products 0.1% | | |
| Dole Food Co., Inc. | | |
| 7.25%, 6/15/25 ⁽⁷⁾ | 250 | \$ 228,750 |
| Iceland Bondco PLC | | |
| 5.178%, (3 mo. GBP LIBOR + 4.25%), 7/15/20 ⁽⁷⁾⁽¹²⁾ | GBP 42 | 55,525 |
| Post Holdings, Inc. | | |
| 5.625%, 1/15/28 ⁽⁷⁾ | 85 | 81,812 |
| | | \$ 366,087 |
| Health Care 2.8% | | |
| HCA Healthcare, Inc. | | |
| 6.25%, 2/15/21 | 1,000 | \$ 1,045,000 |
| HCA, Inc. | | |
| 5.875%, 2/1/29 | 753 | 789,709 |
| Kinetic Concepts, Inc./KCI USA, Inc. | | |
| 7.875%, 2/15/21 ⁽⁷⁾ | 1,500 | 1,531,875 |
| 12.50%, 11/1/21 ⁽⁷⁾ | 525 | 569,625 |
| MPH Acquisition Holdings, LLC | | |

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| | | | |
|---|-------|----|------------------|
| 7.125%, 6/1/24 ⁽⁷⁾ | 1,000 | | 995,500 |
| Polaris Intermediate Corp. | | | |
| 8.50%, (8.50% Cash or 9.25% PIK), 12/1/22 ⁽⁷⁾⁽¹³⁾ | 1,000 | | 963,750 |
| Syneos Health, Inc./inVentiv Health, Inc./inVentiv Health Clinical, Inc. | | | |
| 7.50%, 10/1/24 ⁽⁷⁾ | 600 | | 635,250 |
| WellCare Health Plans, Inc. | | | |
| 5.25%, 4/1/25 | 750 | | 767,812 |
| | | \$ | 7,298,521 |
| Industrial Equipment 0.0% ⁽¹⁰⁾ | | | |
| CFX Escrow Corp. | | | |
| 6.00%, 2/15/24 ⁽⁷⁾⁽⁸⁾ | 36 | \$ | 36,000 |
| 6.375%, 2/15/26 ⁽⁷⁾⁽⁸⁾ | 59 | | 59,560 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|---------------------|
| Titan Acquisition, Ltd./Titan Co-Borrower, LLC 7.75%, 4/15/26 ⁽⁷⁾ | 32 | \$ 28,080 |
| | | \$ 123,640 |
| Insurance 0.5% | | |
| Alliant Holdings Intermediate, LLC/Alliant Holdings Co-Issuer 8.25%, 8/1/23 ⁽⁷⁾ | 1,000 | \$ 1,020,000 |
| Ardonagh Midco 3 PLC 8.625%, 7/15/23 ⁽⁷⁾ | 200 | 174,000 |
| | | \$ 1,194,000 |
| Internet Software & Services 0.4% | | |
| Netflix, Inc. 5.875%, 11/15/28 ⁽⁷⁾ | 230 | \$ 233,737 |
| Riverbed Technology, Inc. 8.875%, 3/1/23 ⁽⁷⁾ | 1,010 | 742,350 |
| | | \$ 976,087 |
| Leisure Goods/Activities/Movies 0.8% | | |
| AMC Entertainment Holdings, Inc. 6.125%, 5/15/27 | 2,000 | \$ 1,790,000 |
| Viking Cruises, Ltd. 5.875%, 9/15/27 ⁽⁷⁾ | 320 | 313,600 |
| | | \$ 2,103,600 |
| Lodging and Casinos 1.8% | | |
| Caesars Resort Collection, LLC/CRC Finco, Inc. 5.25%, 10/15/25 ⁽⁷⁾ | 751 | \$ 702,035 |
| Eldorado Resorts, Inc. 6.00%, 9/15/26 ⁽⁷⁾ | 531 | 532,327 |
| Golden Nugget, Inc. 8.75%, 10/1/25 ⁽⁷⁾ | 1,000 | 1,027,500 |
| Hilton Domestic Operating Co., Inc. 4.25%, 9/1/24 | 55 | 54,176 |
| Hilton Worldwide Finance, LLC / Hilton Worldwide Finance Corp. 4.625%, 4/1/25 | 1,000 | 992,500 |
| Jack Ohio Finance, LLC/Jack Ohio Finance 1 Corp. 10.25%, 11/15/22 ⁽⁷⁾ | 585 | 631,800 |
| MGM Growth Properties Operating Partnership, L.P./MGP Finance Co-Issuer, Inc. 5.75%, 2/1/27 ⁽⁷⁾ | 44 | 44,495 |
| Stars Group Holdings B.V./Stars Group US Co-Borrower, LLC | | |

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| | | | |
|---|-------|----|---------------------|
| 7.00%, 7/15/26 ⁽⁷⁾ | 500 | | 508,900 |
| Wynn Las Vegas, LLC/Wynn Las Vegas Capital Corp. | | | |
| 5.25%, 5/15/27 ⁽⁷⁾ | 278 | | 260,278 |
| | | | |
| | | | \$ 4,754,011 |
| Metals/Mining 0.4% | | | |
| Teck Resources, Ltd. | | | |
| 8.50%, 6/1/24 ⁽⁷⁾ | 1,000 | \$ | 1,079,990 |
| | | | |
| | | | \$ 1,079,990 |
| Nonferrous Metals/Minerals 0.7% | | | |
| Eldorado Gold Corp. | | | |
| 6.125%, 12/15/20 ⁽⁷⁾ | 1,000 | \$ | 960,000 |

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|---------------------|
| Security | | |
| First Quantum Minerals, Ltd. | | |
| 7.25%, 4/1/23 ⁽⁷⁾ | 834 | \$ 801,691 |
| New Gold, Inc. | | |
| 6.25%, 11/15/22 ⁽⁷⁾ | 215 | 199,412 |
| | | \$ 1,961,103 |
| Oil and Gas 1.9% | | |
| Great Western Petroleum, LLC/Great Western Finance Corp. | | |
| 9.00%, 9/30/21 ⁽⁷⁾ | 1,000 | \$ 897,500 |
| Hilcorp Energy I, L.P./Hilcorp Finance Co. | | |
| 5.75%, 10/1/25 ⁽⁷⁾ | 2 | 1,955 |
| 6.25%, 11/1/28 ⁽⁷⁾ | 19 | 18,596 |
| Oasis Petroleum, Inc. | | |
| 6.875%, 1/15/23 | 50 | 49,688 |
| Parsley Energy, LLC/Parsley Finance Corp. | | |
| 6.25%, 6/1/24 ⁽⁷⁾ | 1,000 | 1,027,368 |
| Petroleos Mexicanos | | |
| 6.625% ⁽¹¹⁾⁽¹⁴⁾ | 1,400 | 1,169,000 |
| Whiting Petroleum Corp. | | |
| 6.25%, 4/1/23 | 8 | 7,940 |
| 6.625%, 1/15/26 | 1,000 | 985,000 |
| WildHorse Resource Development Corp. | | |
| 6.875%, 2/1/25 | 890 | 905,397 |
| | | \$ 5,062,444 |
| Publishing 0.4% | | |
| Laureate Education, Inc. | | |
| 8.25%, 5/1/25 ⁽⁷⁾ | 975 | \$ 1,062,750 |
| | | \$ 1,062,750 |
| Retailers (Except Food and Drug) 0.1% | | |
| Party City Holdings, Inc. | | |
| 6.125%, 8/15/23 ⁽⁷⁾ | 300 | \$ 304,500 |
| | | \$ 304,500 |
| Surface Transport 0.3% | | |
| Park Aerospace Holdings, Ltd. | | |
| 5.50%, 2/15/24 ⁽⁷⁾ | 350 | \$ 356,563 |
| XPO Logistics, Inc. | | |
| 6.125%, 9/1/23 ⁽⁷⁾ | 346 | 352,702 |
| | | \$ 709,265 |

Technology 0.4%

Dell International, LLC/EMC Corp.

7.125%, 6/15/24⁽⁷⁾ 895 \$ 944,572

\$ 944,572

Telecommunications 0.7%

CenturyLink, Inc.

7.50%, 4/1/24 595 \$ 604,669

Hughes Satellite Systems Corp.

6.625%, 8/1/26 470 453,550

| Security | Principal Amount* (000 s omitted) | Value |
|---|---|----------------------|
| Sprint Capital Corp. | | |
| 6.875%, 11/15/28 | 225 | \$ 224,156 |
| Sprint Communications, Inc. | | |
| 6.00%, 11/15/22 | 25 | 25,380 |
| Sprint Corp. | | |
| 7.875%, 9/15/23 | 605 | 644,325 |
| | | \$ 1,952,080 |
| Utilities 0.5% | | |
| AES Corp. (The) | | |
| 5.50%, 4/15/25 | 14 | \$ 14,525 |
| Calpine Corp. | | |
| 5.25%, 6/1/26 ⁽⁷⁾ | 75 | 71,531 |
| Perusahaan Listrik Negara PT | | |
| 5.25%, 10/24/42 ⁽¹¹⁾ | 1,000 | 960,000 |
| TerraForm Power Operating, LLC | | |
| 4.25%, 1/31/23 ⁽⁷⁾ | 45 | 44,213 |
| 5.00%, 1/31/28 ⁽⁷⁾ | 70 | 65,275 |
| | | \$ 1,155,544 |
| Total Corporate Bonds & Notes (identified cost \$52,128,640) | | \$ 50,651,682 |

Foreign Government Securities 10.8%

| Security | Principal Amount* (000 s omitted) | Value |
|---------------------------------|---|---------------------|
| Albania 0.6% | | |
| Republic of Albania | | |
| 3.50%, 10/9/25 ⁽¹¹⁾ | EUR 1,370 | \$ 1,585,805 |
| Total Albania | | \$ 1,585,805 |
| Argentina 0.1% | | |
| Republic of Argentina | | |
| 3.875%, 1/15/22 ⁽¹¹⁾ | EUR 175 | \$ 180,791 |
| Total Argentina | | \$ 180,791 |
| Bahamas 0.7% | | |
| Commonwealth of Bahamas | | |
| 5.75%, 1/16/24 ⁽¹¹⁾ | 1,800 | \$ 1,840,500 |

| | | | |
|---------------------------------|-------|-----------|------------------|
| Total Bahamas | | \$ | 1,840,500 |
| Bahrain 1.5% | | | |
| Kingdom of Bahrain | | | |
| 6.125%, 8/1/23 ⁽¹¹⁾ | 460 | \$ | 482,440 |
| 6.75%, 9/20/29 ⁽¹¹⁾ | 483 | | 490,665 |
| 7.00%, 1/26/26 ⁽¹¹⁾ | 235 | | 249,363 |
| 7.00%, 10/12/28 ⁽¹¹⁾ | 865 | | 897,213 |
| 7.50%, 9/20/47 ⁽¹¹⁾ | 1,867 | | 1,868,146 |
| Total Bahrain | | \$ | 3,987,827 |

| Security | Principal Amount* (000 s omitted) | Value |
|------------------------------------|---|---------------------|
| Barbados 0.2% | | |
| Government of Barbados | | |
| 6.625%, 12/5/35 ⁽⁴⁾⁽¹¹⁾ | 855 | \$ 465,719 |
| 7.25%, 12/15/21 ⁽⁴⁾⁽¹¹⁾ | 300 | 161,610 |
| Total Barbados | | \$ 627,329 |
| Dominican Republic 0.5% | | |
| Dominican Republic | | |
| 8.625%, 4/20/27 ⁽¹¹⁾ | 1,129 | \$ 1,312,180 |
| Total Dominican Republic | | \$ 1,312,180 |
| Ecuador 0.4% | | |
| Republic of Ecuador | | |
| 9.65%, 12/13/26 ⁽¹¹⁾ | 1,100 | \$ 1,079,595 |
| Total Ecuador | | \$ 1,079,595 |
| Egypt 0.6% | | |
| Arab Republic of Egypt | | |
| 4.75%, 4/16/26 ⁽¹¹⁾ | EUR 512 | \$ 549,375 |
| 8.50%, 1/31/47 ⁽¹¹⁾ | 1,100 | 1,061,941 |
| Total Egypt | | \$ 1,611,316 |
| El Salvador 0.6% | | |
| Republic of El Salvador | | |
| 6.375%, 1/18/27 ⁽¹¹⁾ | 1,168 | \$ 1,118,360 |
| 8.25%, 4/10/32 ⁽¹¹⁾ | 120 | 126,436 |
| 8.625%, 2/28/29 ⁽¹¹⁾ | 308 | 333,410 |
| Total El Salvador | | \$ 1,578,206 |
| Fiji 0.3% | | |
| Republic of Fiji | | |
| 6.625%, 10/2/20 ⁽¹¹⁾ | 929 | \$ 926,989 |
| Total Fiji | | \$ 926,989 |
| Honduras 0.5% | | |
| Republic of Honduras | | |
| 6.25%, 1/19/27 ⁽¹¹⁾ | 1,245 | \$ 1,283,819 |
| Total Honduras | | \$ 1,283,819 |

| | | | | |
|--|-----|-------|-----------|----------------|
| Ivory Coast 0.1% | | | | |
| Ivory Coast | | | | |
| 5.125%, 6/15/25 ⁽¹¹⁾ | EUR | 185 | \$ | 209,845 |
| Total Ivory Coast | | | \$ | 209,845 |
| Kenya 0.4% | | | | |
| Republic of Kenya | | | | |
| 7.25%, 2/28/28 ⁽¹¹⁾ | | 1,000 | \$ | 978,383 |
| Total Kenya | | | \$ | 978,383 |
| Macedonia 0.4% | | | | |
| Republic of Macedonia | | | | |
| 2.75%, 1/18/25 ⁽¹¹⁾ | EUR | 100 | \$ | 115,509 |
| 3.975%, 7/24/21 ⁽¹¹⁾ | EUR | 264 | | 319,814 |
| 4.875%, 12/1/20 ⁽¹¹⁾ | EUR | 425 | | 522,079 |
| Total Macedonia | | | \$ | 957,402 |
| Mongolia 0.4% | | | | |
| Development Bank of Mongolia, LLC | | | | |
| 7.25%, 10/23/23 ⁽¹¹⁾ | | 200 | \$ | 200,400 |

| Security | Principal Amount* (000 s omitted) | Value |
|--|---|---------------------|
| Mongolia International Bond | | |
| 5.125%, 12/5/22 ⁽¹¹⁾ | 476 | \$ 465,249 |
| 5.625%, 5/1/23 ⁽¹¹⁾ | 304 | 299,416 |
| Total Mongolia | | \$ 965,065 |
| Nigeria 0.1% | | |
| Republic of Nigeria | | |
| 6.75%, 1/28/21 ⁽¹¹⁾ | 200 | \$ 206,436 |
| Total Nigeria | | \$ 206,436 |
| Poland 0.1% | | |
| Republic of Poland | | |
| 4.00%, 1/22/24 | 350 | \$ 362,920 |
| Total Poland | | \$ 362,920 |
| Rwanda 0.6% | | |
| Republic of Rwanda | | |
| 6.625%, 5/2/23 ⁽¹¹⁾ | 1,550 | \$ 1,568,133 |
| Total Rwanda | | \$ 1,568,133 |
| Senegal 0.1% | | |
| Republic of Senegal | | |
| 4.75%, 3/13/28 ⁽¹¹⁾ | EUR 135 | \$ 148,499 |
| Total Senegal | | \$ 148,499 |
| Seychelles 0.4% | | |
| Republic of Seychelles | | |
| 8.00%, 1/1/26 ⁽¹¹⁾ | 973 | \$ 990,719 |
| Total Seychelles | | \$ 990,719 |
| Sri Lanka 0.7% | | |
| Republic of Sri Lanka | | |
| 6.125%, 6/3/25 ⁽¹¹⁾ | 800 | \$ 767,134 |
| 6.85%, 11/3/25 ⁽¹¹⁾ | 1,000 | 988,918 |
| Total Sri Lanka | | \$ 1,756,052 |
| Tunisia 0.3% | | |
| Banque Centrale de Tunisie International Bond | | |
| 5.625%, 2/17/24 ⁽¹¹⁾ | EUR 819 | \$ 872,970 |

| | | | | |
|--|-------|----|-----------|-------------------|
| Total Tunisia | | | \$ | 872,970 |
| Turkey 0.4% | | | | |
| Republic of Turkey | | | | |
| 6.625%, 2/17/45 | 1,200 | \$ | | 1,141,500 |
| Total Turkey | | | \$ | 1,141,500 |
| Ukraine 0.8% | | | | |
| Ukraine Government International Bond | | | | |
| 7.75%, 9/1/20 ⁽¹¹⁾ | | \$ | 360 | \$ 357,300 |
| 9.75%, 11/1/28 ⁽¹¹⁾ | 1,893 | | | 1,883,535 |
| Total Ukraine | | | \$ | 2,240,835 |
| Total Foreign Government Securities | | | | |
| (identified cost \$28,659,545) | | | \$ | 28,413,116 |

Sovereign Loans 1.2%

| Borrower | Principal Amount (000 s omitted) | Value |
|--|--|---------------------|
| Barbados 0.1% | | |
| Government of Barbados | | |
| Term Loan, 0.00%, Maturing December 20, 2019 ⁽⁴⁾⁽¹⁵⁾ | \$ 800 | \$ 276,840 |
| Total Barbados | | \$ 276,840 |
| Kenya 0.1% | | |
| Government of Kenya | | |
| Term Loan, 7.57%, (6 mo. USD LIBOR + 5.00%), Maturing April 18, 2019 ⁽¹²⁾ | \$ 100 | \$ 100,000 |
| Total Kenya | | \$ 100,000 |
| Nigeria 0.3% | | |
| Bank of Industry Limited | | |
| Term Loan, 8.74%, (3 mo. USD LIBOR + 6.00%), Maturing May 21, 2021 ⁽¹²⁾ | \$ 720 | \$ 725,523 |
| | | \$ 725,523 |
| Tanzania 0.7% | | |
| Government of the United Republic of Tanzania | | |
| Term Loan, 8.11%, (6 mo. USD LIBOR + 5.20%), Maturing June 23, 2022 ⁽¹²⁾ | \$ 1,900 | \$ 1,903,527 |
| Total Tanzania | | \$ 1,903,527 |
| Total Sovereign Loans (identified cost \$3,513,523) | | \$ 3,005,890 |

Mortgage Pass-Throughs 12.8%

| Security | Principal Amount (000 s omitted) | Value |
|--|--|--------------|
| Federal Home Loan Mortgage Corp.: | | |
| 2.879%, (COF + 1.25%), with maturity at 2035 ⁽¹⁶⁾ | \$ 1,346 | \$ 1,363,625 |
| 4.50%, with various maturities to 2048 | 669 | 685,482 |
| 6.00%, with maturity at 2029 | 1,028 | 1,125,803 |
| 6.15%, with maturity at 2027 | 309 | 333,956 |
| 6.50%, with maturity at 2032 | 1,043 | 1,153,781 |
| 7.00%, with maturity at 2036 | 1,172 | 1,314,898 |

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| | | |
|------------------------------|-----|---------------------|
| 7.50%, with maturity at 2024 | 441 | 466,383 |
| 8.50%, with maturity at 2031 | 561 | 631,939 |
| 9.00%, with maturity at 2031 | 63 | 71,538 |
| 9.50%, with maturity at 2022 | 7 | 7,282 |
| | | \$ 7,154,687 |

Federal National Mortgage Association:

| | | |
|--|--------|------------|
| 4.067%, (6 mo. USD LIBOR + 1.54%), with maturity at 2037 ⁽¹⁶⁾ | \$ 363 | \$ 375,708 |
| 5.00%, with various maturities to 2040 | 1,796 | 1,914,919 |
| 5.50%, with various maturities to 2033 | 1,307 | 1,409,440 |
| 6.00%, with maturity at 2023 | 586 | 616,385 |
| 6.323%, (COF + 2.00%), with maturity at 2032 ⁽¹⁶⁾ | 475 | 507,314 |
| 6.50%, with various maturities to 2036 | 2,474 | 2,740,002 |
| 7.00%, with various maturities to 2037 | 1,210 | 1,340,115 |
| 7.50%, with maturity at 2035 | 1,831 | 2,041,004 |

| Security | Principal Amount (000 s omitted) | Value |
|---|---|----------------------|
| 8.00%, with various maturities to 2034 | \$ 394 | \$ 438,020 |
| 10.00%, with various maturities to 2031 | 31 | 33,398 |
| | | \$ 11,416,305 |

Government National Mortgage Association:

| | | |
|--|----------|----------------------|
| 4.50%, with maturity at 2047 | \$ 2,418 | \$ 2,521,612 |
| 5.00%, with various maturities to 2048 | 9,943 | 10,408,157 |
| 7.50%, with maturity at 2025 | 669 | 714,084 |
| 8.00%, with maturity at 2034 | 1,078 | 1,209,697 |
| 9.50%, with maturity at 2025 | 25 | 26,097 |
| | | \$ 14,879,647 |

**Total Mortgage Pass-Throughs
(identified cost \$33,098,404)**
\$ 33,450,639
Collateralized Mortgage Obligations 26.2%

| Security | Principal Amount (000 s omitted) | Value |
|--|---|--------------|
| Federal Home Loan Mortgage Corp.: | | |
| Series 2113, Class QG, 6.00%, 1/15/29 | \$ 500 | \$ 544,688 |
| Series 2167, Class BZ, 7.00%, 6/15/29 | 449 | 496,415 |
| Series 2182, Class ZB, 8.00%, 9/15/29 | 773 | 873,769 |
| Series 4273, Class PU, 4.00%, 11/15/43 | 420 | 429,248 |
| Series 4337, Class YT, 3.50%, 4/15/49 | 1,742 | 1,739,818 |
| Series 4416, Class SU, 3.56%, (8.60% - 1 mo. USD LIBOR x 2.00), 12/15/44 ⁽¹⁷⁾ | 519 | 480,737 |
| Series 4452, Class ZJ, 3.00%, 11/15/44 | 1,103 | 1,013,254 |
| Series 4584, Class PM, 3.00%, 5/15/46 | 1,034 | 1,025,234 |
| Series 4608, Class TV, 3.50%, 1/15/55 | 1,652 | 1,637,089 |
| Series 4630, Class CZ, 3.00%, 12/15/43 | 951 | 929,654 |
| Series 4677, Class SB, 5.921%, (16.00% - 1 mo. USD LIBOR x 4.00), 4/15/47 ⁽¹⁷⁾ | 744 | 776,416 |
| Series 4746, Class CZ, 4.00%, 11/15/47 | 1,053 | 1,043,143 |
| Series 4751, Class ZC, 4.00%, 11/15/47 | 756 | 752,329 |
| Series 4774, Class QD, 4.50%, 1/15/43 | 2,630 | 2,724,347 |
| Series 4776, Class C, 4.50%, 3/15/43 | 3,433 | 3,556,907 |
| Series 4858, Class LA, 4.50%, 8/15/43 | 3,469 | 3,621,720 |
| Interest Only:⁽¹⁸⁾ | | |
| Series 2631, Class DS, 4.591%, (7.10% - 1 mo. USD LIBOR), 6/15/33 ⁽¹⁷⁾ | 988 | 134,918 |

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| | | |
|--|-------|---------|
| Series 2770, Class SH, 4.591%, (7.10% - 1 mo. USD LIBOR), 3/15/34 ⁽¹⁷⁾ | 1,313 | 234,871 |
| Series 2981, Class CS, 4.211%, (6.72% - 1 mo. USD LIBOR), 5/15/35 ⁽¹⁷⁾ | 742 | 102,346 |
| Series 3114, Class TS, 4.141%, (6.65% - 1 mo. USD LIBOR), 9/15/30 ⁽¹⁷⁾ | 1,819 | 205,977 |
| Series 3339, Class JI, 4.081%, (6.59% - 1 mo. USD LIBOR), 7/15/37 ⁽¹⁷⁾ | 2,163 | 348,636 |
| Series 4109, Class ES, 3.641%, (6.15% - 1 mo. USD LIBOR), 12/15/41 ⁽¹⁷⁾ | 34 | 5,697 |
| Series 4121, Class IM, 4.00%, 10/15/39 | 2,868 | 245,614 |
| Series 4163, Class GS, 3.691%, (6.20% - 1 mo. USD LIBOR), 11/15/32 ⁽¹⁷⁾ | 3,702 | 600,867 |
| Series 4169, Class AS, 3.741%, (6.25% - 1 mo. USD LIBOR), 2/15/33 ⁽¹⁷⁾ | 2,060 | 282,057 |
| Series 4180, Class GI, 3.50%, 8/15/26 | 1,597 | 110,830 |
| Series 4203, Class QS, 3.741%, (6.25% - 1 mo. USD LIBOR), 5/15/43 ⁽¹⁷⁾ | 2,291 | 288,839 |
| Series 4212, Class SA, 3.691%, (6.20% - 1 mo. USD LIBOR), 7/15/38 ⁽¹⁷⁾ | 2,709 | 131,871 |
| Series 4332, Class KI, 4.00%, 9/15/43 | 975 | 155,636 |

| Security | Principal Amount (000 s omitted) | Value |
|--|---|----------------------|
| Series 4370, Class IO, 3.50%, 9/15/41 | \$ 1,400 | \$ 197,419 |
| Series 4497, Class CS, 3.691%, (6.20% - 1 mo. USD LIBOR), 9/15/44 ⁽¹⁷⁾ | 3,246 | 613,941 |
| Series 4507, Class EI, 4.00%, 8/15/44 | 3,337 | 597,780 |
| Series 4535, Class JS, 3.591%, (6.10% - 1 mo. USD LIBOR), 11/15/43 ⁽¹⁷⁾ | 3,848 | 559,363 |
| Series 4548, Class JS, 3.591%, (6.10% - 1 mo. USD LIBOR), 9/15/43 ⁽¹⁷⁾ | 4,117 | 645,705 |
| Series 4629, Class QI, 3.50%, 11/15/46 | 3,490 | 569,187 |
| Series 4644, Class TI, 3.50%, 1/15/45 | 2,770 | 469,559 |
| Series 4653, Class PI, 3.50%, 7/15/44 | 2,782 | 367,037 |
| Series 4667, Class PI, 3.50%, 5/15/42 | 4,282 | 565,148 |
| Series 4676, Class DI, 4.00%, 7/15/44 | 5,193 | 727,654 |
| Series 4744, Class IO, 4.00%, 11/15/47 | 2,787 | 555,108 |
| Series 4749, Class IL, 4.00%, 12/15/47 | 2,263 | 491,875 |
| Series 4767, Class IM, 4.00%, 5/15/45 | 2,755 | 403,667 |
| Series 4768, Class IO, 4.00%, 3/15/48 | 2,773 | 605,564 |
| Series 4772, Class PI, 4.00%, 1/15/48 | 1,913 | 430,570 |
| Principal Only: ⁽¹⁹⁾ | | |
| Series 3309, Class DO, 0.00%, 4/15/37 | 1,186 | 1,020,316 |
| Series 4478, Class PO, 0.00%, 5/15/45 | 699 | 576,441 |
| | | \$ 33,889,261 |

Federal Home Loan Mortgage Corp. Structured Agency Credit Risk**Debt Notes:**

| | | |
|---|----------|---------------------|
| Series 2017-DNA2, Class M2, 5.96%, (1 mo. USD LIBOR + 3.45%), 10/25/29 ⁽¹²⁾ | \$ 2,000 | \$ 2,158,119 |
| | | \$ 2,158,119 |

Federal National Mortgage Association:

| | | |
|--|-------|-----------|
| Series G-33, Class PT, 7.00%, 10/25/21 | \$ 30 | \$ 31,078 |
| Series 1989-89, Class H, 9.00%, 11/25/19 | 2 | 1,661 |
| Series 1991-122, Class N, 7.50%, 9/25/21 | 27 | 27,808 |
| Series 1994-42, Class K, 6.50%, 4/25/24 | 169 | 179,468 |
| Series 1997-38, Class N, 8.00%, 5/20/27 | 257 | 289,066 |
| Series 2007-74, Class AC, 5.00%, 8/25/37 | 1,298 | 1,386,020 |
| Series 2011-49, Class NT, 6.00%, (66.00% - 1 mo. USD LIBOR x 10.00, Cap 6.00%), 6/25/41 ⁽¹⁷⁾ | 368 | 397,668 |
| Series 2012-134, Class ZT, 2.00%, 12/25/42 | 1,322 | 1,121,290 |
| Series 2013-6, Class TA, 1.50%, 1/25/43 | 1,233 | 1,189,569 |
| Series 2013-52, Class MD, 1.25%, 6/25/43 | 1,382 | 1,259,303 |
| Series 2013-99, Class CF, 3.51%, (1 mo. USD LIBOR + 1.00%), 7/25/43 ⁽¹²⁾ | 437 | 393,044 |
| Series 2015-74, Class SL, 0.875%, (2.349% - 1 mo. USD LIBOR x 0.587), 10/25/45 ⁽¹⁷⁾ | 867 | 530,013 |
| Series 2017-15, Class LE, 3.00%, 6/25/46 | 1,546 | 1,539,963 |

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| | | |
|--|-------|-----------|
| Series 2017-66, Class ZJ, 3.00%, 9/25/57 | 958 | 879,036 |
| Series 2017-96, Class Z, 3.00%, 12/25/57 | 963 | 926,123 |
| Series 2017-110, Class Z, 3.00%, 2/25/57 | 782 | 748,142 |
| Series 2018-18, Class QD, 4.50%, 5/25/45 | 2,010 | 2,093,442 |
| Series 2018-50, Class MZ, 4.50%, 7/25/48 | 1,281 | 1,293,012 |
| Interest Only: ⁽¹⁸⁾ | | |
| Series 2004-46, Class SI, 3.49%, (6.00% - 1 mo. USD LIBOR), 5/25/34 ⁽¹⁷⁾ | 1,178 | 137,327 |
| Series 2005-17, Class SA, 4.19%, (6.70% - 1 mo. USD LIBOR), 3/25/35 ⁽¹⁷⁾ | 1,103 | 194,626 |
| Series 2006-42, Class PI, 4.08%, (6.59% - 1 mo. USD LIBOR), 6/25/36 ⁽¹⁷⁾ | 1,675 | 269,740 |
| Series 2006-44, Class IS, 4.09%, (6.60% - 1 mo. USD LIBOR), 6/25/36 ⁽¹⁷⁾ | 1,389 | 229,151 |
| Series 2007-50, Class LS, 3.94%, (6.45% - 1 mo. USD LIBOR), 6/25/37 ⁽¹⁷⁾ | 1,050 | 175,022 |
| Series 2008-26, Class SA, 3.69%, (6.20% - 1 mo. USD LIBOR), 4/25/38 ⁽¹⁷⁾ | 1,627 | 245,226 |
| Series 2008-61, Class S, 3.59%, (6.10% - 1 mo. USD LIBOR), 7/25/38 ⁽¹⁷⁾ | 2,408 | 358,113 |
| Series 2010-99, Class NS, 4.09%, (6.60% - 1 mo. USD LIBOR), 3/25/39 ⁽¹⁷⁾ | 596 | 17,621 |

| Security | Principal Amount (000 s omitted) | Value |
|---|---|----------------------|
| Series 2010-109, Class PS, 4.09%, (6.60% - 1 mo. USD LIBOR), 10/25/40 ⁽¹⁷⁾ | \$ 2,635 | \$ 433,686 |
| Series 2010-124, Class SJ, 3.54%, (6.05% - 1 mo. USD LIBOR), 11/25/38 ⁽¹⁷⁾ | 1,166 | 57,724 |
| Series 2010-147, Class KS, 3.44%, (5.95% - 1 mo. USD LIBOR), 1/25/41 ⁽¹⁷⁾ | 3,474 | 395,824 |
| Series 2010-150, Class GS, 4.24%, (6.75% - 1 mo. USD LIBOR), 1/25/21 ⁽¹⁷⁾ | 746 | 24,479 |
| Series 2012-52, Class AI, 3.50%, 8/25/26 | 2,057 | 121,059 |
| Series 2012-56, Class SU, 4.24%, (6.75% - 1 mo. USD LIBOR), 8/25/26 ⁽¹⁷⁾ | 220 | 9,146 |
| Series 2012-63, Class EI, 3.50%, 8/25/40 | 2,853 | 275,594 |
| Series 2012-103, Class GS, 3.59%, (6.10% - 1 mo. USD LIBOR), 2/25/40 ⁽¹⁷⁾ | 2,552 | 166,273 |
| Series 2012-112, Class SB, 3.64%, (6.15% - 1 mo. USD LIBOR), 9/25/40 ⁽¹⁷⁾ | 3,923 | 520,128 |
| Series 2012-118, Class IN, 3.50%, 11/25/42 | 3,866 | 732,928 |
| Series 2012-150, Class PS, 3.64%, (6.15% - 1 mo. USD LIBOR), 1/25/43 ⁽¹⁷⁾ | 4,546 | 593,911 |
| Series 2012-150, Class SK, 3.64%, (6.15% - 1 mo. USD LIBOR), 1/25/43 ⁽¹⁷⁾ | 2,536 | 311,832 |
| Series 2013-23, Class CS, 3.74%, (6.25% - 1 mo. USD LIBOR), 3/25/33 ⁽¹⁷⁾ | 2,081 | 290,850 |
| Series 2013-54, Class HS, 3.79%, (6.30% - 1 mo. USD LIBOR), 10/25/41 ⁽¹⁷⁾ | 1,577 | 124,649 |
| Series 2014-32, Class EI, 4.00%, 6/25/44 | 867 | 179,165 |
| Series 2014-55, Class IN, 3.50%, 7/25/44 | 2,376 | 386,123 |
| Series 2014-80, Class BI, 3.00%, 12/25/44 | 4,050 | 625,745 |
| Series 2014-89, Class IO, 3.50%, 1/25/45 | 1,870 | 347,819 |
| Series 2015-14, Class KI, 3.00%, 3/25/45 | 4,499 | 686,332 |
| Series 2015-17, Class SA, 3.69%, (6.20% - 1 mo. USD LIBOR), 11/25/43 ⁽¹⁷⁾ | 3,326 | 486,692 |
| Series 2015-52, Class MI, 3.50%, 7/25/45 | 2,175 | 369,759 |
| Series 2015-57, Class IO, 3.00%, 8/25/45 | 11,224 | 1,690,684 |
| Series 2015-93, Class BS, 3.64%, (6.15% - 1 mo. USD LIBOR), 8/25/45 ⁽¹⁷⁾ | 3,721 | 706,350 |
| Series 2015-95, Class SB, 3.49%, (6.00% - 1 mo. USD LIBOR), 1/25/46 ⁽¹⁷⁾ | 3,073 | 477,575 |
| Series 2017-46, Class NI, 3.00%, 8/25/42 | 3,026 | 412,431 |
| Series 2018-21, Class IO, 3.00%, 4/25/48 | 4,722 | 848,238 |
| Principal Only: ⁽¹⁹⁾ | | |
| Series 2006-8, Class WQ, 0.00%, 3/25/36 | 932 | 805,993 |
| | | \$ 27,993,521 |

Federal National Mortgage Association Connecticut Avenue

Securities:

| | | | | |
|---|----|-------|----|------------------|
| Series 2017-C01, Class 1B1, 8.26%, (1 mo. USD LIBOR + 5.75%), 7/25/29 ⁽¹²⁾ | \$ | 730 | \$ | 839,357 |
| Series 2017-C03, Class 1B1, 7.36%, (1 mo. USD LIBOR + 4.85%), 10/25/29 ⁽¹²⁾ | | 500 | | 552,376 |
| Series 2017-C03, Class 1M2, 5.51%, (1 mo. USD LIBOR + 3.00%), 10/25/29 ⁽¹²⁾ | | 2,000 | | 2,110,356 |
| | | | \$ | 3,502,089 |

Government National Mortgage Association:

| | | | | |
|--|----|-------|----|------------------|
| Series 2011-156, Class GA, 2.00%, 12/16/41 | \$ | 396 | \$ | 340,175 |
| Series 2013-131, Class GS, 0.98%, (3.50% - 1 mo. USD LIBOR), 6/20/43 ⁽¹⁷⁾ | | 756 | | 536,272 |
| Series 2017-82, Class TZ, 2.50%, 2/16/43 | | 105 | | 98,124 |
| Interest Only: ⁽¹⁸⁾ | | | | |
| Series 2017-121, Class DS, 1.997%, (4.50% - 1 mo. USD LIBOR), 8/20/47 ⁽¹⁷⁾ | | 4,172 | | 276,620 |
| | | | \$ | 1,251,191 |

**Total Collateralized Mortgage Obligations
(identified cost \$73,014,767)**

\$ 68,794,181

Commercial Mortgage-Backed Securities 6.0%

| Security | | Principal Amount (000 s omitted) | | Value |
|---|----|--|----|-----------|
| Citigroup Commercial Mortgage Trust | | | | |
| Series 2015-P1, Class D, 3.225%, 9/15/48 ⁽⁷⁾ | \$ | 2,000 | \$ | 1,730,712 |

| Security | Principal Amount (000 s omitted) | Value |
|--|--|----------------------|
| JPMBB Commercial Mortgage Securities Trust | | |
| Series 2014-C19, Class D, 4.664%, 4/15/47 ⁽⁷⁾⁽²⁰⁾ | \$ 1,425 | \$ 1,296,873 |
| Series 2014-C22, Class D, 4.558%, 9/15/47 ⁽⁷⁾⁽²⁰⁾ | 1,850 | 1,605,772 |
| Series 2014-C23, Class D, 3.978%, 9/15/47 ⁽⁷⁾⁽²⁰⁾ | 850 | 774,365 |
| JPMorgan Chase Commercial Mortgage Securities Trust | | |
| Series 2011-C5, Class D, 5.373%, 8/15/46 ⁽⁷⁾⁽²⁰⁾ | 1,850 | 1,846,936 |
| Morgan Stanley Bank of America Merrill Lynch Trust | | |
| Series 2015-C23, Class D, 4.131%, 7/15/50 ⁽⁷⁾⁽²⁰⁾ | 1,500 | 1,387,888 |
| RETL Trust | | |
| Series 2018-RVP, Class C, 4.559%, (1 mo. USD LIBOR + 2.05%), 3/15/33 ⁽⁷⁾⁽¹²⁾ | 341 | 339,628 |
| UBS Commercial Mortgage Trust | | |
| Series 2012-C1, Class D, 5.544%, 5/10/45 ⁽⁷⁾⁽²⁰⁾ | 2,000 | 1,970,368 |
| UBS-Barclays Commercial Mortgage Trust | | |
| Series 2013-C6, Class D, 4.313%, 4/10/46 ⁽⁷⁾⁽²⁰⁾ | 1,000 | 911,092 |
| Wells Fargo Commercial Mortgage Trust | | |
| Series 2013-LC12, Class D, 4.286%, 7/15/46 ⁽⁷⁾⁽²⁰⁾ | 2,000 | 1,719,010 |
| Series 2015-C31, Class D, 3.852%, 11/15/48 | 922 | 807,263 |
| Series 2015-SG1, Class C, 4.468%, 9/15/48 ⁽²⁰⁾ | 1,399 | 1,374,908 |
| Total Commercial Mortgage-Backed Securities (identified cost \$15,772,369) | | \$ 15,764,815 |

Asset-Backed Securities 16.5%

| Security | Principal Amount (000 s omitted) | Value |
|--|--|------------|
| AMMC CLO XII, Ltd. | | |
| Series 2013-12A, Class ER, 8.798%, (3 mo. USD LIBOR + 6.18%), 11/10/30 ⁽⁷⁾⁽¹²⁾ | \$ 1,000 | \$ 968,748 |
| AMMC CLO, Ltd. | | |
| Series 2014-15A, Class ERR, 9.237%, (3 mo. USD LIBOR + 6.91%), 1/15/32 ⁽⁷⁾⁽¹²⁾ | 2,000 | 1,976,266 |
| Ares CLO, Ltd. | | |
| Series 2014-32RA, Class D, 8.466%, (3 mo. USD LIBOR + 5.85%), 5/15/30 ⁽⁷⁾⁽¹²⁾ | 1,000 | 949,413 |
| Ares XL CLO, Ltd. | | |
| Series 2016-40A, Class DR, 9.137%, (3 mo. USD LIBOR + 6.35%), 1/15/29 ⁽⁷⁾⁽¹²⁾ | 1,000 | 987,489 |
| Barings CLO, Ltd. | | |
| Series 2017-1A, Class E, 8.78%, (3 mo. USD LIBOR + 6.00%), 7/18/29 ⁽⁷⁾⁽¹²⁾ | 2,000 | 1,930,290 |

Carlyle Global Market Strategies CLO, Ltd.

| | | |
|---|-------|-----------|
| Series 2012-3A, Class DR2, 9.297%, (3 mo. USD LIBOR + 6.50%), 1/14/32 ⁽⁷⁾⁽¹²⁾ | 2,000 | 1,953,830 |
|---|-------|-----------|

| | | |
|--|-------|---------|
| Series 2014-4RA, Class D, 8.437%, (3 mo. USD LIBOR + 5.65%), 7/15/30 ⁽⁷⁾⁽¹²⁾ | 1,000 | 941,994 |
|--|-------|---------|

| | | |
|--|-------|---------|
| Series 2015-5A, Class DR, (3 mo. USD LIBOR + 6.70%), 1/20/32 ⁽⁷⁾⁽⁸⁾ | 1,000 | 980,000 |
|--|-------|---------|

Cole Park CLO, Ltd.

| | | |
|---|-------|-----------|
| Series 2015-1A, Class ER, 9.361%, (3 mo. USD LIBOR + 6.60%), 10/20/28 ⁽⁷⁾⁽¹²⁾ | 3,000 | 2,968,971 |
|---|-------|-----------|

Dryden Senior Loan Fund

| | | |
|---|-------|-----------|
| Series 2015-40A, Class ER, 8.366%, (3 mo. USD LIBOR + 5.75%), 8/15/31 ⁽⁷⁾⁽¹²⁾ | 1,150 | 1,097,738 |
|---|-------|-----------|

Galaxy CLO, Ltd.

| | | |
|---|-------|---------|
| Series 2015-21A, Class ER, 8.011%, (3 mo. USD LIBOR + 5.25%), 4/20/31 ⁽⁷⁾⁽¹²⁾ | 1,000 | 911,918 |
|---|-------|---------|

Galaxy XV CLO, Ltd.

| | | |
|--|-------|-----------|
| Series 2013-15A, Class ER, 9.432%, (3 mo. USD LIBOR + 6.65%), 10/15/30 ⁽⁷⁾⁽¹²⁾ | 1,440 | 1,395,009 |
|--|-------|-----------|

Galaxy XXV CLO, Ltd.

| | | |
|---|-------|-----------|
| Series 2018-25A, Class E, 8.287%, (3 mo. USD LIBOR + 5.95%), 10/25/31 ⁽⁷⁾⁽¹²⁾ | 1,250 | 1,178,142 |
|---|-------|-----------|

| Security | Principal Amount (000 s omitted) | Value |
|---|---|----------------------|
| Golub Capital Partners CLO, Ltd. | | |
| Series 2015-22A, Class ER, 8.761%, (3 mo. USD LIBOR + 6.00%), 1/20/31 ⁽⁷⁾⁽¹²⁾ | \$ 2,000 | \$ 1,878,062 |
| Series 2015-23A, Class ER, 8.511%, (3 mo. USD LIBOR + 5.75%), 1/20/31 ⁽⁷⁾⁽¹²⁾ | 2,000 | 1,853,036 |
| Invitation Homes Trust | | |
| Series 2018-SFR1, Class C, 3.758%, (1 mo. USD LIBOR + 1.25%), 3/17/37 ⁽⁷⁾⁽¹²⁾ | 190 | 189,381 |
| Madison Park Funding XXV, Ltd. | | |
| Series 2017-25A, Class D, 8.871%, (3 mo. USD LIBOR + 6.10%), 4/25/29 ⁽⁷⁾⁽¹²⁾ | 3,000 | 2,967,516 |
| Neuberger Berman CLO XIV, Ltd. | | |
| Series 2013-14A, Class DR, 6.415%, (3 mo. USD LIBOR + 3.65%), 1/28/30 ⁽⁷⁾⁽¹²⁾ | 2,563 | 2,535,932 |
| Neuberger Berman CLO XVIII, Ltd. | | |
| Series 2014-18A, Class DR2, 8.681%, (3 mo. USD LIBOR + 5.92%), 10/21/30 ⁽⁷⁾⁽¹²⁾ | 3,000 | 2,870,505 |
| Oak Hill Credit Partners VII, Ltd. | | |
| Series 2012-7A, Class ER, 10.145%, (3 mo. USD LIBOR + 7.50%), 11/20/27 ⁽⁷⁾⁽¹²⁾ | 4,000 | 4,000,072 |
| Palmer Square CLO, Ltd. | | |
| Series 2013-2A, Class DRR, 8.623%, (3 mo. USD LIBOR + 5.85%), 10/17/31 ⁽⁷⁾⁽¹²⁾ | 2,000 | 1,902,016 |
| Series 2015-1A, Class DR, 8.846%, (3 mo. USD LIBOR + 6.20%), 5/21/29 ⁽⁷⁾⁽¹²⁾ | 2,000 | 1,949,628 |
| Regatta IX Funding, Ltd. | | |
| Series 2017-1A, Class E, 8.773%, (3 mo. USD LIBOR + 6.00%), 4/17/30 ⁽⁷⁾⁽¹²⁾ | 2,000 | 1,927,914 |
| Sierra Receivables Funding Co., LLC | | |
| Series 2015-1A, Class B, 3.05%, 3/22/32 ⁽⁷⁾ | 68 | 67,989 |
| Voya CLO, Ltd. | | |
| Series 2015-3A, Class DR, 8.961%, (3 mo. USD LIBOR + 6.20%), 10/20/31 ⁽⁷⁾⁽¹²⁾ | 2,000 | 1,934,970 |
| Wind River CLO, Ltd. | | |
| Series 2017-1A, Class E, 9.20%, (3 mo. USD LIBOR + 6.42%), 4/18/29 ⁽⁷⁾⁽¹²⁾ | 1,050 | 1,030,847 |
| Total Asset-Backed Securities (identified cost \$43,740,640) | | \$ 43,347,676 |

Common Stocks 0.8%

| Security | Shares | Value |
|------------------------|--------|-------|
| Automotive 0.2% | | |

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| | | | |
|---|-------|----|----------------|
| Dayco Products, LLC ⁽²¹⁾⁽²²⁾ | 8,898 | \$ | 328,114 |
| | | \$ | 328,114 |
| Electronics/Electrical 0.0% | | | |
| Answers Corp. ⁽⁵⁾⁽²¹⁾⁽²²⁾ | 5,814 | \$ | 11,337 |
| | | \$ | 11,337 |
| Health Care 0.0% | | | |
| New Millennium Holdco, Inc. ⁽²¹⁾⁽²²⁾ | 8,641 | \$ | 1,469 |
| | | \$ | 1,469 |
| Oil and Gas 0.1% | | | |
| AFG Holdings, Inc. ⁽⁵⁾⁽²¹⁾⁽²²⁾ | 3,122 | \$ | 219,477 |
| Paragon Offshore Finance Company, Class A ⁽²¹⁾⁽²²⁾ | 270 | | 270 |
| Paragon Offshore Finance Company, Class B ⁽²¹⁾⁽²²⁾ | 135 | | 4,927 |
| Samson Resources II, LLC, Class A ⁽²¹⁾⁽²²⁾ | 4,171 | | 95,933 |
| | | \$ | 320,607 |

| Security | Shares | Value | |
|--|--------|-----------------------------|----------------------|
| Publishing 0.5% | | | |
| ION Media Networks, Inc. ⁽⁵⁾⁽²¹⁾⁽²²⁾ | 1,357 | \$ | 1,280,275 |
| Tweddle Group, Inc. ⁽⁵⁾⁽²¹⁾⁽²²⁾ | 333 | | 16,104 |
| | | \$ | 1,296,379 |
| Radio and Television 0.0% | | | |
| Cumulus Media, Inc., Class A ⁽²¹⁾⁽²²⁾ | 6,722 | \$ | 81,000 |
| | | \$ | 81,000 |
| Retailers (Except Food and Drug) 0.0% | | | |
| David's Bridal, Inc. ⁽²¹⁾⁽²²⁾ | 3,445 | \$ | 26,699 |
| | | \$ | 26,699 |
| Total Common Stocks (identified cost \$518,472) | | \$ | 2,065,605 |
| Short-Term Investments 4.2% | | | |
| U.S. Treasury Obligations 1.1% | | | |
| | | Principal Amount | |
| Security | | (000 s omitted) | Value |
| U.S. Treasury Bill, 0.00%, 2/14/19 ⁽⁹⁾ | | \$ 3,000 | \$ 2,997,465 |
| Total U.S. Treasury Obligations (identified cost \$2,997,465) | | | \$ 2,997,465 |
| Other 3.1% | | | |
| Description | | Units | Value |
| Eaton Vance Cash Reserves Fund, LLC, 2.61% ⁽²³⁾ | | 8,129,858 | \$ 8,129,858 |
| Total Other (identified cost \$8,129,573) | | | \$ 8,129,858 |
| Total Short-Term Investments (identified cost \$11,127,038) | | | \$ 11,127,323 |

| | |
|--|------------------------|
| Total Investments 130.1% (identified cost \$349,344,590) | \$ 341,273,480 |
| Less Unfunded Loan Commitments (0.0)% ⁽¹⁾ | \$ (84,375) |
| Net Investments 130.1% (identified cost \$349,260,215) | \$ 341,189,105 |
| Other Assets, Less Liabilities (30.1)% | \$ (78,849,049) |
| Net Assets 100.0% | \$ 262,340,056 |

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

* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate loans (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will typically have an expected average life of approximately two to four years. Senior Loans typically have rates of interest which are redetermined periodically by reference to a base lending rate, plus a spread. 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). Base lending rates may be subject to a floor, or minimum rate.
- (2) This Senior Loan will settle after January 31, 2019, at which time the interest rate will be determined.
- (3) The stated interest rate represents the weighted average interest rate at January 31, 2019 of contracts within the senior loan facility. Interest rates on contracts are primarily redetermined either weekly, monthly or quarterly by reference to the indicated base lending rate and spread and the reset period.
- (4) Issuer is in default with respect to interest and/or principal payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (5) For fair value measurement disclosure purposes, security is categorized as Level 3.
- (6) Unfunded or partially unfunded loan commitments. The Fund may enter into certain loan agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower's discretion. The stated interest rate reflects the weighted average of the reference rate and spread for the funded portion, if any, and the commitment fees on the portion of the loan that is unfunded.
- (7) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be sold in certain transactions in reliance on an exemption from registration (normally to qualified institutional buyers). At January 31, 2019, the aggregate value of these securities is \$87,925,284 or 33.5% of the Fund's net assets.
- (8) When-issued security. For a variable rate security, interest rate will be determined after January 31, 2019.
- (9) Security (or a portion thereof) has been pledged to cover collateral requirements on open derivative contracts.

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- (10) Amount is less than 0.05% or (0.05)%, as applicable.
- (11) 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 January 31, 2019, the aggregate value of these securities is \$29,771,746 or 11.3% of the Fund's net assets.
- (12) Variable rate security. The stated interest rate represents the rate in effect at January 31, 2019.
- (13) Represents a payment-in-kind security which may pay interest in additional principal at the issuer's discretion.
- (14) Perpetual security with no stated maturity date but may be subject to calls by the issuer.
- (15) Loan is subject to scheduled mandatory prepayments. Maturity date shown reflects the final maturity date.
- (16) Adjustable rate mortgage security whose interest rate generally adjusts monthly based on a weighted average of interest rates on the underlying mortgages. The coupon rate may not reflect the applicable index value as interest rates on the underlying mortgages may adjust on various dates and at various intervals and may be subject to lifetime ceilings and lifetime floors and lookback periods. Rate shown is the coupon rate at January 31, 2019.
- (17) 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 January 31, 2019.
- (18) Interest only security that entitles the holder to receive only interest payments on the underlying mortgages. Principal amount shown is the notional amount of the underlying mortgages on which coupon interest is calculated.
- (19) Principal only security that entitles the holder to receive only principal payments on the underlying mortgages.
- (20) Weighted average fixed-rate coupon that changes/updates monthly. Rate shown is the rate at January 31, 2019.
- (21) Non-income producing security.

- (22) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (23) 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 January 31, 2019. Net income from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended January 31, 2019 was \$71,389.

Forward Foreign Currency Exchange Contracts

| Currency Purchased | | Currency Sold | | Counterparty | Settlement Date | Unrealized Appreciation | Unrealized Depreciation |
|--------------------|-----------|---------------|-----------|-------------------------------------|-----------------|-------------------------|-------------------------|
| EUR | 171,740 | USD | 197,510 | Deutsche Bank AG | 2/14/19 | \$ | \$ (772) |
| EUR | 47,006 | USD | 55,108 | Goldman Sachs International | 2/21/19 | | (1,228) |
| EUR | 111,976 | USD | 128,326 | Deutsche Bank AG | 2/22/19 | 36 | |
| USD | 2,000,573 | EUR | 1,753,289 | Deutsche Bank AG | 2/22/19 | | (9,278) |
| USD | 1,003,405 | EUR | 875,954 | HSBC Bank USA, N.A. | 3/29/19 | | (3,829) |
| USD | 962,929 | EUR | 838,000 | Goldman Sachs International | 4/4/19 | | (1,181) |
| USD | 571,809 | EUR | 494,753 | Citibank, N.A. | 4/15/19 | 2,073 | |
| EUR | 913 | USD | 1,048 | Goldman Sachs International | 4/16/19 | 3 | |
| EUR | 91,878 | USD | 105,466 | Goldman Sachs International | 4/16/19 | 345 | |
| USD | 154,888 | EUR | 134,933 | Goldman Sachs International | 4/16/19 | | (507) |
| USD | 208,167 | EUR | 181,347 | Goldman Sachs International | 4/16/19 | | (682) |
| USD | 231,807 | EUR | 201,941 | Goldman Sachs International | 4/16/19 | | (759) |
| USD | 961,373 | EUR | 837,511 | Goldman Sachs International | 4/16/19 | | (3,149) |
| USD | 55,526 | GBP | 42,281 | State Street Bank and Trust Company | 4/30/19 | | (172) |
| | | | | | | \$ 2,457 | \$ (21,557) |

Futures Contracts

| Description | Number of Contracts | Position | Expiration Date | Notional Amount | Value/ Unrealized Appreciation (Depreciation) |
|--|---------------------|----------|-----------------|-----------------|---|
| Interest Rate Futures | | | | | |
| 5-Year USD Deliverable Interest Rate Swap | 18 | Short | 3/18/19 | \$ (1,818,422) | \$ (23,344) |
| 10-Year USD Deliverable Interest Rate Swap | 49 | Short | 3/18/19 | (5,040,109) | (104,891) |
| U.S. Long Treasury Bond | 7 | Short | 3/20/19 | (1,026,813) | (10,500) |
| U.S. 10-Year Treasury Note | 126 | Long | 3/20/19 | 15,431,063 | 394,219 |
| | | | | | \$ 255,484 |

Centrally Cleared Interest Rate Swaps

| Notional Amount (000 s omitted) | Fund Pays/Receives | Floating Rate | Annual Fixed Rate | Termination Date | Value | Unamortized | |
|------------------------------------|--------------------|--------------------------------------|-----------------------|------------------|------------|-----------------------------|--|
| | | | | | | Upfront Receipts (Payments) | Unrealized Appreciation (Depreciation) |
| EUR 587 | Receives | 6-month EURIBOR (pays semi-annually) | 0.25% (pays annually) | 9/20/22 | \$ (8,050) | \$ 320 | \$ (7,730) |
| EUR 120 | Receives | 6-month EURIBOR (pays semi-annually) | 1.00% (pays annually) | 3/21/23 | (6,899) | 2,942 | (3,957) |
| EUR 860 | Receives | 6-month EURIBOR (pays semi-annually) | 0.37% (pays annually) | 5/9/23 | (16,986) | (181) | (17,167) |
| EUR 1,880 | Receives | 6-month EURIBOR (pays semi-annually) | 0.40% (pays annually) | 10/4/23 | (36,061) | 1,992 | (34,069) |

| Notional Amount (000 omitted) | Fund Pays/Receives | Floating Rate | Floating Rate | Annual Fixed Rate | Termination Date | Value | Unamortized Upfront Unrealized Receipts/Depreciation | |
|----------------------------------|--------------------|---------------|--------------------------------------|----------------------------|------------------|------------|--|----------------|
| | | | | | | | (Payments) | (Depreciation) |
| EUR | 100 | Receives | 6-month EURIBOR (pays semi-annually) | 1.01% (pays annually) | 3/20/28 | \$ (5,663) | \$ (54) | \$ (5,717) |
| EUR | 125 | Receives | 6-month EURIBOR (pays semi-annually) | 1.01% (pays annually) | 3/21/28 | (7,076) | (275) | (7,351) |
| EUR | 343 | Receives | 6-month EURIBOR (pays semi-annually) | 1.06% (pays annually) | 10/16/28 | (17,462) | (75) | (17,537) |
| USD | 335 | Receives | 3-month USD-LIBOR (pays quarterly) | 1.93% (pays semi-annually) | 11/3/20 | 4,558 | | 4,558 |
| USD | 200 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.68% (pays semi-annually) | 3/16/21 | (1,631) | (74) | (1,705) |
| USD | 645 | Receives | 3-month USD-LIBOR (pays quarterly) | 1.87% (pays semi-annually) | 9/18/22 | 12,607 | | 12,607 |
| USD | 140 | Receives | 3-month USD-LIBOR (pays quarterly) | 3.11% (pays semi-annually) | 9/27/23 | (4,657) | 4 | (4,653) |
| USD | 225 | Receives | 3-month USD-LIBOR (pays quarterly) | 3.06% (pays semi-annually) | 10/2/23 | (7,023) | (26) | (7,049) |
| USD | 62 | Receives | 3-month USD-LIBOR (pays quarterly) | 3.08% (pays semi-annually) | 10/2/23 | (1,982) | | (1,982) |
| USD | 191 | Receives | 3-month USD-LIBOR (pays quarterly) | 3.15% (pays semi-annually) | 10/19/23 | (6,795) | | (6,795) |
| USD | 162 | Receives | 3-month USD-LIBOR (pays quarterly) | 3.19% (pays semi-annually) | 10/23/23 | (6,049) | 897 | (5,152) |
| USD | 259 | Receives | 3-month USD-LIBOR (pays quarterly) | 3.09% (pays semi-annually) | 10/31/23 | (8,507) | | (8,507) |
| USD | 287 | Receives | 3-month USD-LIBOR (pays quarterly) | 3.00% (pays semi-annually) | 11/23/23 | (6,240) | | (6,240) |
| USD | 1,120 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.63% (pays semi-annually) | 1/11/24 | (4,773) | | (4,773) |
| USD | 1,025 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.18% (pays semi-annually) | 9/19/27 | 30,391 | | 30,391 |
| USD | 110 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.68% (pays semi-annually) | 1/30/28 | (415) | | (415) |
| USD | 60 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.72% (pays semi-annually) | 1/31/28 | (454) | | (454) |
| USD | 197 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.74% (pays semi-annually) | 2/1/28 | (3,078) | | (3,078) |
| USD | 309 | Receives | 3-month USD-LIBOR (pays quarterly) | 3.11% (pays semi-annually) | 10/2/28 | (14,592) | 157 | (14,435) |
| USD | 250 | Receives | 3-month USD-LIBOR (pays quarterly) | 3.12% (pays semi-annually) | 10/2/28 | (11,946) | | (11,946) |
| USD | 208 | Receives | 3-month USD-LIBOR (pays quarterly) | 3.29% (pays semi-annually) | 11/13/28 | (11,735) | | (11,735) |
| USD | 452 | Receives | 3-month USD-LIBOR (pays quarterly) | 3.25% (pays semi-annually) | 11/13/28 | (23,788) | | (23,788) |
| USD | 388 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.72% (pays semi-annually) | 1/15/29 | (2,066) | 85 | (1,981) |

| Notional Amount (000 s omitted) | Fund Pays/Receives | Floating Rate | Floating Rate | Annual Fixed Rate | Termination Date | Value | Unamortized | |
|------------------------------------|--------------------|------------------------------------|---------------|----------------------|------------------|---------------------|-----------------------------|--|
| | | | | | | | Upfront Receipts (Payments) | Unrealized Appreciation (Depreciation) |
| USD 516 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.75% | (pays semi-annually) | 1/18/29 | \$ (4,201) | \$ | \$ (4,201) |
| USD 174 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.76% | (pays semi-annually) | 1/18/29 | (1,554) | | (1,554) |
| USD 164 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.76% | (pays semi-annually) | 1/22/29 | (1,471) | | (1,471) |
| USD 350 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.74% | (pays semi-annually) | 1/31/29 | (2,526) | | (2,526) |
| USD 144 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.76% | (pays semi-annually) | 2/1/29 | (1,246) | | (1,246) |
| USD 800 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.89% | (pays semi-annually) | 1/29/39 | (11,404) | | (11,404) |
| USD 233 | Receives | 3-month USD-LIBOR (pays quarterly) | 3.12% | (pays semi-annually) | 10/1/48 | (17,044) | | (17,044) |
| USD 234 | Receives | 3-month USD-LIBOR (pays quarterly) | 3.12% | (pays semi-annually) | 10/2/48 | (16,724) | | (16,724) |
| USD 57 | Receives | 3-month USD-LIBOR (pays quarterly) | 3.22% | (pays semi-annually) | 10/9/48 | (5,268) | (425) | (5,693) |
| USD 502 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.95% | (pays semi-annually) | 12/20/48 | (15,198) | | (15,198) |
| USD 550 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.88% | (pays semi-annually) | 1/29/49 | (9,278) | | (9,278) |
| USD 525 | Receives | 3-month USD-LIBOR (pays quarterly) | 2.88% | (pays semi-annually) | 1/31/49 | (8,113) | (276) | (8,389) |
| Total | | | | | | \$ (260,399) | \$ 5,011 | \$ (255,388) |

Centrally Cleared Credit Default Swaps Sell Protection

| Reference Entity | Notional Amount* (000 s omitted) | Contract Annual Fixed Rate** | Termination Date | Current Market Annual Fixed Rate*** | Value | Unamortized Upfront Receipts (Payments) | Unrealized Appreciation |
|------------------|-------------------------------------|---------------------------------------|------------------|-------------------------------------|---------------------|---|-------------------------|
| Argentina | \$ 4,237 | 5.00% (pays quarterly) ⁽¹⁾ | 12/20/23 | 6.21% | \$ (173,287) | \$ 377,350 | \$ 204,063 |
| Indonesia | 5,200 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/23 | 1.11 | (18,671) | 102,934 | 84,263 |
| Poland | 2,500 | 1.00% (pays quarterly) ⁽¹⁾ | 6/20/23 | 0.59 | 45,379 | (41,849) | 3,530 |
| Total | \$ 11,937 | | | | \$ (146,579) | \$ 438,435 | \$ 291,856 |

Credit Default Swaps Sell Protection

| Reference Entity | Counterparty | Notional Amount* | Contract Annual Fixed Rate** | Termination Date | Current Market Annual Fixed Rate*** | Value | Unamortized Upfront Receipts (Payments) | Unrealized Appreciation (Depreciation) |
|------------------|-----------------------------|------------------|---------------------------------------|------------------|-------------------------------------|--------------|---|--|
| Brazil | Citibank, N.A. | \$ 5,250 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/23 | 1.64% | \$ (144,635) | \$ 395,585 | \$ 250,950 |
| Colombia | Goldman Sachs International | 5,000 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/23 | 1.23 | (45,388) | 28,629 | (16,759) |

| Reference Entity | Counterparty | Notional Amount* | Contract Annual Fixed Rate** | Termination Date | Current Market Annual Fixed Rate*** | Value | Unamortized Upfront Receipts (Payments) | Unrealized Appreciation (Depreciation) |
|------------------|-----------------------------|------------------|---------------------------------------|------------------|-------------------------------------|---------------------|---|--|
| Croatia | Nomura International PLC | \$ 5,000 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/21 | 0.55% | \$ 69,047 | \$ 132,687 | \$ 201,734 |
| Cyprus | Goldman Sachs International | 5,000 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/21 | 0.98 | 8,622 | 156,401 | 165,023 |
| Dubai | Bank of America, N.A. | 2,000 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/22 | 1.08 | (3,295) | 24,800 | 21,505 |
| Dubai | Bank of America, N.A. | 3,000 | 1.00% (pays quarterly) ⁽¹⁾ | 6/20/23 | 1.18 | (18,680) | 11,950 | (6,730) |
| Hungary | Barclays Bank PLC | 2,200 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/21 | 0.44 | 36,915 | 5,953 | 42,868 |
| Kazakhstan | Barclays Bank PLC | 2,500 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/22 | 0.54 | 45,619 | 29,603 | 75,222 |
| Mexico | BNP Paribas | 2,500 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/23 | 1.35 | (36,016) | 16,501 | (19,515) |
| Peru | BNP Paribas | 5,000 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/23 | 0.75 | 63,942 | (53,512) | 10,430 |
| Romania | Barclays Bank PLC | 2,200 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/21 | 0.59 | 27,785 | (2,991) | 24,794 |
| Russia | Deutsche Bank AG | 200 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/23 | 1.30 | (2,474) | 5,388 | 2,914 |
| Russia | Deutsche Bank AG | 4,800 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/23 | 1.30 | (59,364) | 120,768 | 61,404 |
| Saudi Arabia | Bank of America, N.A. | 2,000 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/23 | 0.88 | 13,035 | (18,714) | (5,679) |
| Saudi Arabia | Bank of America, N.A. | 3,000 | 1.00% (pays quarterly) ⁽¹⁾ | 12/20/23 | 0.88 | 19,552 | (28,071) | (8,519) |
| Turkey | BNP Paribas | 6,500 | 1.00% (pays quarterly) ⁽¹⁾ | 6/20/23 | 2.89 | (471,780) | 238,956 | (232,824) |
| Total | | \$ 56,150 | | | | \$ (497,115) | \$ 1,063,933 | \$ 566,818 |

* If the Fund is the seller of credit protection, the notional amount is the maximum potential amount of future payments the Fund could be required to make if a credit event, as defined in the credit default swap agreement, were to occur. At January 31, 2019, such maximum potential amount for all open credit default swaps in which the Fund is the seller was \$68,087,000.

** The contract annual fixed rate represents the fixed rate of interest received by the Fund (as a seller of protection) on the notional amount of the credit default swap contract.

*** Current market annual fixed rates, utilized in determining the net unrealized appreciation or depreciation as of period end, serve as an indicator of the market's perception of the current status of the payment/performance risk associated with the credit derivative. The current market annual fixed rate of a particular reference entity reflects the cost, as quoted by the pricing vendor, of selling protection against default of that entity as of period end and may include upfront payments required to be made to enter into the agreement. The higher the fixed rate, the greater the market perceived risk of a credit event involving the reference entity. A rate identified as Defaulted indicates a credit event has occurred for the reference entity.

(1) Upfront payment is exchanged with the counterparty as a result of the standardized trading coupon.

Abbreviations:

COF - Cost of Funds 11th District
 EURIBOR - Euro Interbank Offered Rate
 LIBOR - London Interbank Offered Rate
 PIK - Payment In Kind

Currency Abbreviations:

EUR - Euro
 GBP - British Pound Sterling
 USD - United States Dollar

At January 31, 2019, the Fund had sufficient cash and/or securities to cover commitments under open derivative contracts.

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

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

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

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

The fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) by risk exposure at January 31, 2019 was as follows:

| Risk | Derivative | Fair Value | |
|------------------|---|-------------------|----------------------|
| | | Asset Derivative | Liability Derivative |
| Credit | Credit Default Swaps | \$ 284,517 | \$ (781,632) |
| Credit | Credit Default Swaps (Centrally Cleared) | 45,379 | (191,958) |
| Total | | \$ 329,896 | \$ (973,590) |
| Foreign Exchange | Forward Foreign Currency Exchange Contracts | \$ 2,457 | \$ (21,557) |
| Total | | \$ 2,457 | \$ (21,557) |

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| | | | |
|---------------|---|-------------------|---------------------|
| Interest Rate | Financial Futures Contracts | \$ 394,219 | \$ (138,735) |
| Interest Rate | Interest Rate Swaps (Centrally Cleared) | 47,556 | (307,955) |
| Total | | \$ 441,775 | \$ (446,690) |

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 January 31, 2019, the hierarchy of inputs used in valuing the Fund's investments and open derivative instruments, which are carried at value, were as follows:

| Asset Description | Level 1 | Level 2 | Level 3* | Total |
|---|-------------------|-----------------------|---------------------|-----------------------|
| Senior Floating-Rate Loans (Less Unfunded Loan Commitments) | \$ | \$ 84,199,583 | \$ 368,595 | \$ 84,568,178 |
| Corporate Bonds & Notes | | 50,651,682 | | 50,651,682 |
| Foreign Government Securities | | 28,413,116 | | 28,413,116 |
| Sovereign Loans | | 3,005,890 | | 3,005,890 |
| Mortgage Pass-Throughs | | 33,450,639 | | 33,450,639 |
| Collateralized Mortgage Obligations | | 68,794,181 | | 68,794,181 |
| Commercial Mortgage-Backed Securities | | 15,764,815 | | 15,764,815 |
| Asset-Backed Securities | | 43,347,676 | | 43,347,676 |
| Common Stocks | 81,000 | 457,412 | 1,527,193 | 2,065,605 |
| Short-Term Investments | | | | |
| U.S. Treasury Obligations | | 2,997,465 | | 2,997,465 |
| Other | | 8,129,858 | | 8,129,858 |
| Total Investments | \$ 81,000 | \$ 339,212,317 | \$ 1,895,788 | \$ 341,189,105 |
| Forward Foreign Currency Exchange Contracts | \$ | \$ 2,457 | \$ | \$ 2,457 |
| Futures Contracts | 394,219 | | | 394,219 |
| Swap Contracts | | 377,452 | | 377,452 |
| Total | \$ 475,219 | \$ 339,592,226 | \$ 1,895,788 | \$ 341,963,233 |
| Liability Description | | | | |
| | \$ | \$ (21,557) | \$ | \$ (21,557) |

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| | | | | |
|---|---------------------|-----------------------|-----------|-----------------------|
| Forward Foreign Currency Exchange Contracts | | | | |
| Futures Contracts | (138,735) | | | (138,735) |
| Swap Contracts | | (1,281,545) | | (1,281,545) |
| Total | \$ (138,735) | \$ (1,303,102) | \$ | \$ (1,441,837) |

* 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 January 31, 2019 is not presented.

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.

Item 3. Exhibits

A separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act is attached hereto.

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: March 22, 2019

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: March 22, 2019

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

Date: March 22, 2019