Invesco High Income Trust II Form N-Q July 29, 2014

OMB APPROVAL

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UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-05769

Invesco High Income Trust II

(Exact name of registrant as specified in charter)

1555 Peachtree Street, N.E., Atlanta, Georgia 30309

(Address of principal executive offices) (Zip code)

Colin Meadows 1555 Peachtree Street, N.E., Atlanta, Georgia 30309 (Name and address of agent for service)

Registrant s telephone number, including area code: (713) 626-1919

Date of fiscal year end: 2/28

Date of reporting period: 05/31/14

Item 1. Schedule of Investments.

Invesco High Income Trust II

Quarterly Schedule of Portfolio Holdings May 31, 2014

invesco.com/us VK-CE-HINC2-QTR-1

5/14

Invesco Advisers, Inc.

${\bf Schedule\ of\ Investments}^{(a)}$

May 31, 2014

(Unaudited)

	Principal Amount	Value
U.S. Dollar Denominated Bonds and		
Notes 118.32% ^{b)}		
Aerospace & Defense 3.46%		
B/E Aerospace Inc., Sr. Unsec. Notes, 5.25%, 04/01/22	\$ 565,000	\$ 603,137
Bombardier Inc. (Canada),		
Sr. Unsec. Notes,		
5.75%, 03/15/22 ^(c)	405,000	412,594
6.00%, 10/15/22 ^(c)	390,000	396,825
7.75%, 03/15/20 ^(c)	822,000	930,915
DigitalGlobe Inc., Sr. Unsec. Gtd. Bonds, 5.25%, 02/01/21	349,000	345,074
GenCorp Inc., Sec. Gtd. Global Notes, 7.13%, 03/15/21	1,012,000	1,108,140
TransDigm Inc.,		
Sr. Unsec. Gtd. Sub. Global Notes,		
5.50%, 10/15/20	402,000	405,517
7.50%, 07/15/21	300,000	332,250
Sr. Unsec. Sub. Notes,		
6.00%, 07/15/22 ^(c)	215,000	216,613
6.50%, 07/15/24 ^(c)	286,000	291,005
		5,042,070
Airlines 1.87%		
Air Canada Pass Through Trust (Canada), Series 2013-1, Class		
B, Sec. Pass Through Ctfs., 5.38%, 05/15/21 ^(c)	8,259	8,541
American Airlines Pass Through Trust,	0,259	0,5 11
Series 2011-1, Class B,		
Sec. Pass Through Ctfs.,		
7.00%, 01/31/18 ^(c)	486,943	531,985
Series 2013-2, Class B,	100,515	331,703
Sr. Sec. Pass Through Ctfs.,		
5.60%, 07/15/20 ^(c)	544,714	573,992
Continental Airlines Pass Through Trust,	311,711	313,772
Series 2009-2, Class B,		
Sec. Global Pass Through Ctfs.,		
9.25%, 05/10/17	132,234	149,177
Series 2012-3, Class C,	102,201	,.,,
Sec. Pass Through Ctfs.,		
6.13%, 04/29/18	200,000	214,000
0.10,0,0,0,0,0	200,000	211,000

HAI Doog Through Trust Sories 2000 2 Class D. Cr. Soc Ctd		
UAL Pass Through Trust, Series 2009-2, Class B, Sr. Sec. Gtd.	200.604	220.210
Pass Through Ctfs., 12.00%, 01/15/16 ^(c)	300,684	339,210
United Continental Holdings Inc., Sr. Unsec. Gtd. Notes, 6.38%,	200,000	411 250
06/01/18	380,000	411,350
US Airways Pass Through Trust,		
Series 1998-1, Class C,		
Sec. Pass Through Ctfs.,	192.400	194 240
6.82%, 01/30/15	183,409	184,349
	Principal Amount	Value
	Amount	Value
Airlines (continued)		
Series 2012-1, Class B,		
Sec. Pass Through Ctfs.,		
8.00%, 10/01/19	\$ 69,497	\$ 79,921
Series 2012-1, Class C,	, ,,,,,,	, , , , , = -
Sec. Pass Through Ctfs.,		
9.13%, 10/01/15	62,827	66,833
Virgin Australia Pass Through Trust (Australia), Series 2013-1, Class	- 7-	
B, Sec. Gtd. Pass Through Ctfs., 6.00%, 10/23/20 ^(c)	152,161	158,628
,	- , -	2,717,986
Alternative Carriers 1.52%		, ,
Level 3 Financing Inc.,		
Sr. Unsec. Gtd. Global Notes,		
7.00%, 06/01/20	648,000	704,700
Sr. Unsec. Gtd. Notes,	040,000	704,700
6.13%, 01/15/21 ^(c)	1,417,000	1,503,791
0.1370, 01/13/21	1,117,000	2,208,491
A D.4.21 1 (40)		2,200,171
Apparel Retail 1.64%		
Hot Topic, Inc., Sr. Sec. Gtd.		
Notes, 9.25%, 06/15/21 ^(c)	1,138,000	1,251,800
L Brands Inc.,		
Sr. Unsec. Gtd. Global Notes,		
5.63%, 02/15/22	633,000	674,936
Sr. Unsec. Gtd. Notes,		
6.63%, 04/01/21	230,000	259,612
Neiman Marcus Group LTD LLC., Sr. Unsec. Gtd. Notes, 8.00%,		
10/15/21 ^(c)	187,000	207,103
		2,393,451
Apparel, Accessories & Luxury Goods 0.21%		
Levi Strauss & Co., Sr. Unsec.		
Global Notes, 6.88%, 05/01/22	100,000	111,500
PVH Corp., Sr. Unsec. Global		
Notes, 4.50%, 12/15/22	97,000	96,272
William Carter Co. (The), Sr. Unsec. Gtd. Notes, 5.25%, 08/15/21 ^(c)	91,000	95,209
		302,981
Application Software 0.46%		
Nuance Communications Inc., Sr. Unsec. Gtd. Notes, 5.38%,	667,000	677,005
ruance Communications inc., St. Olisec. Old. Ivoles, 3.30%,	007,000	077,003

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08/15/20 ^(c)	

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value	
Auto Parts & Equipment 2.74%			
Amsted Industries Inc., Sr. Unsec. Gtd. Notes, 5.00%,			
03/15/22 ^(c)	\$ 209,000	\$ 210,306	
CTP Transportation Products LLC/CTP Finance Inc., Sr. Sec.			
Notes, 8.25%, 12/15/19 ^(c)	519,000	561,169	
Dana Holding Corp., Sr. Unsec. Notes, 5.38%, 09/15/21	989,000	1,034,741	
Gestamp Funding Luxembourg S.A. (Spain), Sr. Sec. Gtd.	210.000	222.562	
Notes, 5.63%, 05/31/20 ^(c)	310,000	323,563	
Schaeffler Finance B.V. (Germany), Sr. Sec. Gtd. Notes,			
4.25%, 05/15/21 ^(c)	347,000	345,265	
Sr. Sec. Notes,	347,000	545,205	
4.75%, 05/15/21 ^(c)	200,000	206,600	
Schaeffler Holding Finance B.V. (Germany), Sr. Sec. Gtd. PIK			
Notes, 6.88%, 08/15/18 ^{(c)(d)}	200,000	212,250	
Stackpole International Intermediate Co. S.A./Stackpole			
International Powder Metal (Canada), Sr. Sec. Gtd. Notes,			
7.75%, 10/15/21 ^(c)	1,044,000	1,094,895	
		3,988,789	
Automotive Retail 0.32%			
CST Brands, Inc., Sr. Unsec. Gtd. Global Notes, 5.00%,			
05/01/23	466,000	467,165	
Biotechnology 0.14%			
Grifols Worldwide Operations Ltd. (Spain), Sr. Unsec. Notes,			
5.25%, 04/01/22 ^(c)	200,000	206,750	
Broadcasting 1.27%			
Clear Communications, Inc., Sr. Unsec. Notes, 10.00%,			
01/15/18 ^(c)	561,000	538,560	
Clear Channel Worldwide Holdings Inc.,			
Series B,			
Sr. Unsec. Gtd. Global Notes,			
6.50%, 11/15/22	553,000	595,166	
Sr. Unsec. Gtd. Sub. Global Notes,	02 000	00.260	
7.63%, 03/15/20	92,000	99,360	
LIN Television Corp., Sr. Unsec. Gtd. Global Notes, 6.38%, 01/15/21	518,000	545,195	
Starz LLC/Starz Finance Corp., Sr. Unsec. Gtd. Global Notes,	318,000	343,193	
5.00%, 09/15/19	65,000	67,925	
5.00.00, 0.5/1.5/1.5	02,000	1,846,206	
Building Products 4.63%		, , -	
Builders FirstSource Inc., Sr. Sec. Notes, 7.63%, 06/01/21 ^(c)	1,288,000	1,384,600	
Building Materials Holding Corp., Sr. Sec. Notes, 9.00%,	1,200,000	1,507,000	
09/15/18 ^(c)	761,000	823,782	
	Principal		
	Amount	Value	

Gibraltar Industries Inc., Sr. Unsec. Gtd. Sub. Global Notes, 6.25%, 02/01/21 \$1,103,000 \$1,166,422 \$1,000,000 \$301,376 \$1,000,000 \$301,376 \$1,000,000 \$301,376 \$1,000,000 \$301,376 \$1,000,000 \$301,376 \$1,000,000 \$301,376 \$1,000,000 \$301,376 \$1,000,000 \$301,376 \$1,000,000 \$1,323,875 \$1,000,000 \$1,233,875 \$1,000,000 \$1,233,875 \$1,000,000 \$1,233,875 \$1,000,000 \$1,000,000 \$1,233,875 \$1,000,000 \$1,0			
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Norbord Inc. (Canada), Sr. Sec. Notes, 5.38%, 12/01/20/0 294,000 301,376 Nortek Inc., Sr. Unsec. Gid. Global Notes, 8.50%, 04/15/21 1,190,000 1,323,875 USG Corp.	•		
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Cable & Satellite 6.19% CCO Holdings LLC/CCO Holdings Capital Corp. Sr. Unsec. Grd. Global Notes, 373,000 756,822 Sr. Unsec. Grd. Notes,	9.75%, 01/15/18	840,000	
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Sr. Unsec. Gtd. Global Notes, 5.25%, 03/15/21 5.25%, 03/15/21 5.25%, 03/15/21 5.25%, 03/15/21 5.25%, 03/15/21 5.25%, 03/15/21 5.25%, 03/15/21 5.25%, 03/15/21 5.25%, 03/15/21 5.25%, 03/15/20 1,825,000 1,923,094 Hughes Satellite Systems Corp., Sr. Sec. Gtd. Global Notes, 6.50%, 06/15/19 Sr. Unsec. Gtd. Global Notes, 6.50%, 06/15/19 249,000 285,105 Intelsat Jackson Holdings S.A. (Luxembourg), Sr. Unsec. Gtd. Global Bonds, 6.63%, 12/15/22 1,197,000 1,256,850 Intelsat Luxembourg S.A. (Luxembourg), Sr. Unsec. Gtd. Global Bonds, 7.75%, 06/01/21 930,000 399,600 Numericable Group S.A. (France), Sr. Sec. Bonds, 6.00%, 05/15/22(e) 435,000 453,488 6.25%, 05/15/24(e) 370,000 389,425 Ono Finance II PLC (Spain), Sr. Unsec. Gtd. Notes, 10.88%, 07/15/19(e) 710,000 788,100 VTR Finance B.V. (Chile), Sr. Sec. Notes, 6.88%, 01/15/24(e) 80yd Gaming Corp., Sr. Unsec. Gtd. Global Notes, 9.00%, 07/01/20 257. Sec. Global Notes, 10.00%, 12/15/15 341,000 347,820 Sr. Sec. Global Notes, 10.00%, 12/15/15 341,000 347,820 Sr. Sec. Global Notes, 10.00%, 12/15/15 341,000 347,820 Sr. Sec. Global Notes, 10.25%, 06/01/17 187,000 1166,898 Caesars Entertainment Operating Co. Inc., Sec. Global Notes, 11.25%, 06/01/17 187,000 1166,898 Caesars Entertainment Resort Properties LLC,	Cable & Satellite 6.19%		
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DISH DBS Corp., Sr. Unsec. Gtd. Global Notes, 5.13%, 05/01/20	·		
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Hughes Satellite Systems Corp., Sr. Sec. Gtd. Global Notes, 6.50%, 06/15/19 485,000 540,169 Sr. Unsec. Gtd. Global Notes, 7.63%, 06/15/21 249,000 285,105 Intelsat Jackson Holdings S.A. (Luxembourg), Sr. Unsec. Gtd. Global Bonds, 6.63%, 12/15/22 1,197,000 1,256,850 Intelsat Luxembourg S.A. (Luxembourg), Sr. Unsec. Gtd. Global Bonds, 7.75%, 06/01/21 930,000 990,450 8.13%, 06/01/23 370,000 399,600 Numericable Group S.A. (France), Sr. Sec. Bonds, 6.25%, 05/15/24(c) 370,000 389,425 Ono Finance II PLC (Spain), Sr. Unsec. Gtd. Notes, 10.88%, 07/15/19(c) 710,000 788,100 VTR Finance B.V. (Chile), Sr. Sec. Notes, 6.88%, 01/15/24(c) 610,000 644,701 9,011,244 Casinos & Gaming 3.54% Boyd Gaming Corp., Sr. Unsec. Gtd. Global Notes, 9.00%, 07/01/20 957,000 1,064,662 Caesars Entertainment Operating Co. Inc., Sec. Global Notes, 10.00%, 12/15/15 341,000 347,820 Caesars Entertainment Resort Properties LLC,	* '		
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Intelsat Luxembourg S.A. (Luxembourg) Sr. Unsec. Gtd. Global Bonds, 930,000 990,450 8.13%, 06/01/21 930,000 399,600 8.13%, 06/01/23 370,000 399,600 Numericable Group S.A. (France),		1 107 000	1.056.050
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6.00%, 05/15/22(c) 435,000 453,488 6.25%, 05/15/24(c) 370,000 389,425 Ono Finance II PLC (Spain), Sr. Unsec. Gtd. Notes, 10.88%, 07/15/19(c) 710,000 788,100 VTR Finance B.V. (Chile), Sr. Sec. Notes, 6.88%, 01/15/24(c) 610,000 644,701 9,011,244 Casinos & Gaming 3.54% Boyd Gaming Corp., Sr. Unsec. Gtd. Global Notes, 9.00%, 07/01/20 957,000 1,064,662 Caesars Entertainment Operating Co. Inc., Sec. Global Notes, 10.00%, 12/15/15 341,000 347,820 Sr. Sec. Global Notes, 11.25%, 06/01/17 187,000 166,898 Caesars Entertainment Resort Properties LLC,			
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Ono Finance II PLC (Spain), Sr. Unsec. Gtd. Notes, 10.88%, 07/15/19 ^(c) 710,000 788,100 VTR Finance B.V. (Chile), Sr. Sec. Notes, 6.88%, 01/15/24 ^(c) 610,000 644,701 9,011,244 Casinos & Gaming 3.54% Boyd Gaming Corp., Sr. Unsec. Gtd. Global Notes, 9.00%, 07/01/20 957,000 1,064,662 Caesars Entertainment Operating Co. Inc., Sec. Global Notes, 10.00%, 12/15/15 341,000 347,820 Sr. Sec. Global Notes, 11.25%, 06/01/17 187,000 166,898 Caesars Entertainment Resort Properties LLC,	•	· ·	
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VTR Finance B.V. (Chile), Sr. Sec. Notes, 6.88%, 01/15/24 ^(c) 610,000 644,701 9,011,244 Casinos & Gaming 3.54% Boyd Gaming Corp., Sr. Unsec. Gtd. Global Notes, 9.00%, 07/01/20 957,000 1,064,662 Caesars Entertainment Operating Co. Inc., Sec. Global Notes, 10.00%, 12/15/15 341,000 347,820 Sr. Sec. Global Notes, 11.25%, 06/01/17 187,000 166,898 Caesars Entertainment Resort Properties LLC,	· · · · · · · · · · · · · · · · · · ·	710,000	788,100
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Casinos & Gaming 3.54% Boyd Gaming Corp., Sr. Unsec. Gtd. Global Notes, 9.00%, 07/01/20 957,000 1,064,662 Caesars Entertainment Operating Co. Inc., Sec. Global Notes, 10.00%, 12/15/15 341,000 347,820 Sr. Sec. Global Notes, 11.25%, 06/01/17 187,000 166,898 Caesars Entertainment Resort Properties LLC,		323,333	
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Caesars Entertainment Operating Co. Inc., Sec. Global Notes, 10.00%, 12/15/15 341,000 347,820 Sr. Sec. Global Notes, 11.25%, 06/01/17 187,000 166,898 Caesars Entertainment Resort Properties LLC,		957.000	1.064.662
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10.00%, 12/15/15 341,000 347,820 Sr. Sec. Global Notes, 11.25%, 06/01/17 187,000 166,898 Caesars Entertainment Resort Properties LLC,	•		
Sr. Sec. Global Notes, 11.25%, 06/01/17 187,000 166,898 Caesars Entertainment Resort Properties LLC,	•	341,000	347,820
11.25%, 06/01/17 187,000 166,898 Caesars Entertainment Resort Properties LLC,			
Caesars Entertainment Resort Properties LLC,		187,000	166,898
•		·	
	Sec. Notes,		

11.00%, 10/01/21^(c) 315,000 327,600

See accompanying notes which are an integral part of this schedule.

Sr. Sec. Notes, 8.00%, 10/01/20 ^(c) \$ 299,000 \$ 309,465 Caesars Growth Properties Holdings LLC/Caesars Growth Properties Finance Inc., Sec. Gtd. Notes, 9.38%, 05/01/22 ^(c) 148,000 149,480 MGM Resorts International, Sr. Unsec. Gtd. Global Notes, 6.63%, 12/15/21 840,000 936,600 Sr. Unsec. Gtd. Notes, 7.75%, 03/15/22 1,440,000 1,695,600 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Global Notes, 5.38%, 03/15/22 150,000 156,000 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Global Notes, 5.38%, 03/15/22 150,000 156,000 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Global Notes, 5.38%, 03/15/22 150,000 217,982 Arch Coal Inc., Sec. Gtd. Notes, 7.50%, 08/01/20 ^(c) 223,000 217,982 Arch Coal Inc., Sec. Gtd. Notes, 8.00%, 01/15/19 ^(c) 390,000 390,975 CONSOL Energy Inc., Sr. Unsec. Gtd. Global Notes, 6.38%, 03/01/21 632,000 673,080 Sr. Unsec. Gtd. Solotes, 5.88%, 04/15/22 ^(c) 365,000 379,600 Peabody Energy Corp., Sr. Unsec. Gtd. Notes, 6.50%, 09/15/20 944,000 974,680 2.636,317 Communications Equipment 1.55% Avaya Inc., Sec. Gtd. Notes, 10.50%, 03/01/21 ^(c) 920,000 911,950 9.00%, 04/01/19 ^(c) 920,000 911,950 9.00%, 04/01/19 ^(c) 920,000 911,950 9.00%, 04/01/19 ^(c) 920,000 978,245 Computer & Electronics Retail 0.67% Rent.A-Center Inc., Sr. Unsec. Gtd. Global Notes, 6.63%, 11/15/20 935,000 516,058 Computer Storage & Peripherals 0.35% Seagate HDD Cayman, Sr. Unsec. Gtd. Bonds, 4.75%, 01/01/25 ^(c) 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437			Principal Amount		Value
8.00%, 10/01/20[**) \$ 299,000 \$ 309,465 Caesars Growth Properties Holdings LLC/Caesars Growth Properties Finance Inc., Sec. Gid. Notes, 9.38%, 05/01/22[**) 148,000 149,480 MGM Resorts International, Sr. Unsec. Gid. Global Notes, 6.63%, 12/15/21 840,000 936,600 Sr. Unsec. Gid. Notes, 7.75%, 03/15/22 1,440,000 1,695,600 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Gid. Notes, 5.38%, 03/15/22 150,000 156,000 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Global Notes, 5.38%, 03/15/22 150,000 156,000 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Global Notes, 5.38%, 03/15/22 150,000 150,000 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Global Notes, 5.38%, 03/15/22 150,000 217,982 Arch Coal Inc., Sec. Gid. Notes, 8.00%, 01/15/19[**] 390,000 217,982 Arch Coal Inc., Sec. Gid. Notes, 8.00%, 01/15/19[**] 390,000 390,975 CONSOL Energy Inc., Sr. Unsec. Gid. Global Notes, 6.38%, 03/01/21 632,000 673,080 Sr. Unsec. Gid. Global Notes, 6.38%, 03/01/21 632,000 673,080 Sr. Unsec. Gid. Notes, 5.88%, 04/15/22[**] 365,000 379,600 Peabody Energy Corp., Sr. Unsec. Gid. Notes, 6.50%, 09/15/20 944,000 974,680 2,636,317 Communications Equipment 1.55% Avaya Inc., Sec. Gid. Notes, 10.50%, 03/01/21[**] 265,000 239,825 Sr. Sec. Gid. Notes, 10.50%, 03/01/21[**] 920,000 911,950 9.00%, 04/01/19[**] 920,000 911,950 9.00%, 04/01/19[**] 920,000 978,244 Computer & Electronics Retail 0.67% Rent-A-Center Inc., Sr. Unsec. Gid. Global Notes, 6.63%, 11/15/20 935,000 978,244 Computer Storage & Peripherals 0.35% Seagate HDD Cayman, Sr. Unsec. Gid. Bonds, 4.75%, 01/01/25[**] 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gid. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,473	Casinos & Gaming (continued)				
8.00%, 10/01/20[**) \$ 299,000 \$ 309,465 Caesars Growth Properties Holdings LLC/Caesars Growth Properties Finance Inc., Sec. Gid. Notes, 9.38%, 05/01/22[**) 148,000 149,480 MGM Resorts International, Sr. Unsec. Gid. Global Notes, 6.63%, 12/15/21 840,000 936,600 Sr. Unsec. Gid. Notes, 7.75%, 03/15/22 1,440,000 1,695,600 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Gid. Notes, 5.38%, 03/15/22 150,000 156,000 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Global Notes, 5.38%, 03/15/22 150,000 156,000 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Global Notes, 5.38%, 03/15/22 150,000 150,000 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Global Notes, 5.38%, 03/15/22 150,000 217,982 Arch Coal Inc., Sec. Gid. Notes, 8.00%, 01/15/19[**] 390,000 217,982 Arch Coal Inc., Sec. Gid. Notes, 8.00%, 01/15/19[**] 390,000 390,975 CONSOL Energy Inc., Sr. Unsec. Gid. Global Notes, 6.38%, 03/01/21 632,000 673,080 Sr. Unsec. Gid. Global Notes, 6.38%, 03/01/21 632,000 673,080 Sr. Unsec. Gid. Notes, 5.88%, 04/15/22[**] 365,000 379,600 Peabody Energy Corp., Sr. Unsec. Gid. Notes, 6.50%, 09/15/20 944,000 974,680 2,636,317 Communications Equipment 1.55% Avaya Inc., Sec. Gid. Notes, 10.50%, 03/01/21[**] 265,000 239,825 Sr. Sec. Gid. Notes, 10.50%, 03/01/21[**] 920,000 911,950 9.00%, 04/01/19[**] 920,000 911,950 9.00%, 04/01/19[**] 920,000 978,244 Computer & Electronics Retail 0.67% Rent-A-Center Inc., Sr. Unsec. Gid. Global Notes, 6.63%, 11/15/20 935,000 978,244 Computer Storage & Peripherals 0.35% Seagate HDD Cayman, Sr. Unsec. Gid. Bonds, 4.75%, 01/01/25[**] 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gid. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,473	Sr Sec Notes				
Caesars Growth Properties Floalings LLC/Caesars Growth Properties Finance Inc., Sec. Gtd. Notes, 9.38%, 05/01/22(c) 148,000 149,480 MGM Resorts International,		\$	299.000	\$	309,465
Properties Finance Inc., Sec. Gtd. Notes, 9.38%, 05/01/22 ^(c) 148,000 149,480 MGM Resorts International, Sr. Unsec Gtd. Global Notes, 6.63%, 12/15/21 840,000 936,600 Sr. Unsec Gtd. Notes, 7.75%, 03/15/22 1,440,000 1,695,600 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Gtd. Notes, 5.38%, 03/15/22 150,000 156,000 S.154,125 Coal & Consumable Fuels 1.81% Alpha Natural Resources Inc., Sec. Gtd. Notes, 7.50%, 03/15/20 223,000 217,982 Arch Coal Inc., Sec. Gtd. Notes, 8.00%, 01/15/19 ^(c) 390,000 390,975 CONSOL Energy Inc., Sr. Unsec. Gtd. Global Notes, 5.88%, 04/15/22 ^(c) 365,000 673,080 Sr. Unsec. Gtd. Notes, 8.00%, 01/15/19 ^(c) 365,000 379,600 Sr. Unsec. Gtd. Notes, 6.50%, 09/15/20 944,000 974,680 2,636,317 Communications Equipment 1.55% Avaya Inc., Sec. Gtd. Notes, 0.50%, 03/01/21 265,000 239,825 Sr. Sec. Gtd. Notes, 0.50%, 03/01/21 265,000 91,105,000 91,105,000 000,04/01/19 ^(c) 920,000 91,1950 9.00%, 04/01/19 ^(c) 935,000 978,244 Computer & Electronics Retail 0.67% Rent-A-Center Inc., Sr. Unsec. Gtd. Global Notes, 6.63%, 11/15/20 935,000 978,244 Computer Storage & Peripherals 0.35% Seagate HDD Cayman, Sr. Unsec. Gtd. Sub. Global Notes, 0.101/15/21 1,025,000 1,104,437 1,004,017/15/21 1,025,000 1,104,437 1,004,017/15/21 1,025,000 1,104,437 1,004,017/15/21 1,025,000 1,104,437		Ψ	255,000	Ψ	207,102
MGM Resorts International, Sr. Unsec. Gtd. Global Notes, 6-63%, 12/15/21 840,000 936,600 Sr. Unsec. Gtd. Notes, 7.5%, 03/15/22 1,440,000 1,695,600 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Global Notes, 5.38%, 03/15/22 150,000 156,000 Sp. Unsec. Global Notes, 5.38%, 03/15/22 150,000 156,000 5,154,125 Coal & Consumable Fuels 1.81% Alpha Natural Resources Inc., Sec. Gtd. Notes, 7.50%, 08/01/20(c) 223,000 217,982 Arch Coal Inc., Sec. Gtd. Notes, 8.00%, 01/15/19(c) 390,000 390,975 CONSOL Energy Inc., Sr. Unsec. Gtd. Global Notes, 6.38%, 03/01/21 632,000 673,080 Sr. Unsec. Gtd. Global Notes, 5.88%, 03/01/21 632,000 673,080 Sr. Unsec. Gtd. Notes, 5.88%, 03/01/21 632,000 379,600 Peabody Energy Corp., Sr. Unsec. Gtd. Notes, 6.50%, 09/15/20 944,000 974,680 Peabody Energy Corp., Sr. Unsec. Gtd. Notes, 6.50%, 09/15/20 944,000 293,825 Sr. Sec. Gtd. Notes, 10.50%, 03/01/21(c) 265,000 239,825 Sr. Sec. Gtd. Notes, 7.00%, 04/01/19(c) 920,000 911,950 9.00%, 04/01/19(c) 935,000 911,950 1,077,000 1,110,556 2,262,431 Computer & Electronics Retail 0.67% Rent-A-Center Inc., Sr. Unsec. Gtd. Bonds, 4.75%, 11/15/20 935,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437			148,000		149,480
6.63%, 12/15/21 840,000 936,600 Sr. Unsec. Gid. Notes, 7.75%, 03/15/22 150,000 1,695,600 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Global Notes, 5.38%, 03/15/22 150,000 156,000 5,154,125 Coal & Consumable Fuels 1.81% Alpha Natural Resources Inc., Sec. Gid. Notes, 7.50%, 08/01/20(**) 223,000 217,982 Arch Coal Inc., Sec. Gid. Notes, 8.00%, 01/15/19(**) 390,000 390,975 CONSOL Energy Inc., Sr. Unsec. Gid. Global Notes, 6.38%, 03/01/21 632,000 673,080 Sr. Unsec. Gid. Notes, 8.00%, 01/15/19(**) 365,000 379,600 Sr. Unsec. Gid. Notes, 8.00%, 01/15/20 944,000 974,680 2,636,317 Communications Equipment 1.55% Avaya Inc., Sec. Gid. Notes, 8.00%, 01/15/19(**) 265,000 239,825 Sr. Sec. Gid. Notes, 8.00%, 03/01/21(**) 265,000 911,950 9.00%, 03/01/21(**) 920,000 911,950 9.00%, 03/01/21(**) 920,000 911,950 9.00%, 03/01/19(**) 920,000 911,950 9.00%, 03/01/19(**) 920,000 911,950 9.00%, 03/01/19(**) 920,000 911,950 9.00%, 03/01/19(**) 920,000 978,244 Computer & Electronics Retail 0.67% Rent-A-Center Inc., Sr. Unsec. Gid. Global Notes, 6.63%, 11/15/20 935,000 978,244 Computer Storage & Peripherals 0.35% Seagate HDD Cayman, Sr. Unsec. Gid. Bonds, 4.75%, 01/10/25(**) 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gid. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437	MGM Resorts International,		- 13,555		- 12,100
6.63%, 12/15/21 840,000 936,600 Sr. Unsec. Gid. Notes, 7.75%, 03/15/22 150,000 1,695,600 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Global Notes, 5.38%, 03/15/22 150,000 156,000 5,154,125 Coal & Consumable Fuels 1.81% Alpha Natural Resources Inc., Sec. Gid. Notes, 7.50%, 08/01/20(**) 223,000 217,982 Arch Coal Inc., Sec. Gid. Notes, 8.00%, 01/15/19(**) 390,000 390,975 CONSOL Energy Inc., Sr. Unsec. Gid. Global Notes, 6.38%, 03/01/21 632,000 673,080 Sr. Unsec. Gid. Notes, 8.00%, 01/15/19(**) 365,000 379,600 Sr. Unsec. Gid. Notes, 8.00%, 01/15/20 944,000 974,680 2,636,317 Communications Equipment 1.55% Avaya Inc., Sec. Gid. Notes, 8.00%, 01/15/19(**) 265,000 239,825 Sr. Sec. Gid. Notes, 8.00%, 03/01/21(**) 265,000 911,950 9.00%, 03/01/21(**) 920,000 911,950 9.00%, 03/01/21(**) 920,000 911,950 9.00%, 03/01/19(**) 920,000 911,950 9.00%, 03/01/19(**) 920,000 911,950 9.00%, 03/01/19(**) 920,000 911,950 9.00%, 03/01/19(**) 920,000 978,244 Computer & Electronics Retail 0.67% Rent-A-Center Inc., Sr. Unsec. Gid. Global Notes, 6.63%, 11/15/20 935,000 978,244 Computer Storage & Peripherals 0.35% Seagate HDD Cayman, Sr. Unsec. Gid. Bonds, 4.75%, 01/10/25(**) 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gid. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437	,				
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7.75%, 03/15/22 Wynn Las Vegas LLC/Wynn Las Vegas Capital Corp., Sr. Unsec. Global Notes, 5.38%, 03/15/22 150,000 156,			,		,
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Unsec. Global Notes, 5.38%, 03/15/22 150,000 156,000 5,154,125 Coal & Consumable Fuels 1.81% Alpha Natural Resources Inc., Sec. Gtd. Notes, 7.50%, 08/01/20 ^(c) 223,000 217,982 Arch Coal Inc., Sec. Gtd. Notes, 8.00%, 01/15/19 ^(c) 390,000 390,975 CONSOL Energy Inc., Sr. Unsec. Gtd. Global Notes, 6.38%, 03/01/21 632,000 673,080 Sr. Unsec. Gtd. Notes, 5.88%, 04/15/22 ^(c) 365,000 379,600 Peabody Energy Corp., Sr. Unsec. Gtd. Notes, 6.50%, 09/15/20 944,000 974,680 Communications Equipment 1.55% Avaya Inc., Sec. Gtd. Notes, 5.60%, 09/15/20 265,000 239,825 Sr. Sec. Gtd. Notes, 10.50%, 03/01/21 ^(c) 265,000 91,105,000, 03/01/21 ^(c) 265,000 239,825 Sr. Sec. Gtd. Notes, 10.50%, 03/01/21 ^(c) 10,070,000 11,10,656 2,262,431 Computer & Electronics Retail 0.67% Rent-A-Center Inc., Sr. Unsec. Gtd. Global Notes, 6.63%, 11/15/20 935,000 978,244 Computer Storage & Peripherals 0.35% Seagate HDD Cayman, Sr. Unsec. Gtd. Bonds, 4.75%, 01/01/25 ^(c) 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437	·		, ,		, ,
S,154,125			150,000		156,000
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CONSOL Energy Inc., Sr. Unsec. Gtd. Global Notes, 6.38%, 03/01/21 632,000 673,080 Sr. Unsec. Gtd. Notes, 5.88%, 04/15/22 ^(c) 365,000 379,600 Peabody Energy Corp., Sr. Unsec. Gtd. Notes, 6.50%, 09/15/20 944,000 974,680 2,636,317 Communications Equipment 1.55% Avaya Inc., Sec. Gtd. Notes, 10.50%, 03/01/21 ^(c) 265,000 239,825 Sr. Sec. Gtd. Notes, 10.50%, 04/01/19 ^(c) 920,000 911,950 9.00%, 04/01/19 ^(c) 920,000 911,950 9.00%, 04/01/19 ^(c) 1,077,000 1,110,656 2,262,431 Computer & Electronics Retail 0.67% Rent-A-Center Inc., Sr. Unsec. Gtd. Global Notes, 6.63%, 11/15/20 935,000 978,244 Computer Storage & Peripherals 0.35% Seagate HDD Cayman, Sr. Unsec. Gtd. Bonds, 4.75%, 01/01/25 ^(c) 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437			•		·
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6.38%, 03/01/21 632,000 673,080 Sr. Unsec. Gtd. Notes, 5.88%, 04/15/22© 365,000 379,600 Peabody Energy Corp., Sr. Unsec. Gtd. Notes, 6.50%, 09/15/20 944,000 974,680 2,636,317 Communications Equipment 1.55% Avaya Inc., Sec. Gtd. Notes, 10.50%, 03/01/21© 265,000 239,825 Sr. Sec. Gtd. Notes, 7.00%, 04/01/19© 920,000 911,950 90.00%, 04/01/19© 1,077,000 1,110,656 2,262,431 Computer & Electronics Retail 0.67% Rent-A-Center Inc., Sr. Unsec. Gtd. Global Notes, 6.63%, 11/15/20 935,000 978,244 Computer Storage & Peripherals 0.35% Seagate HDD Cayman, Sr. Unsec. Gtd. Bonds, 4.75%, 01/01/25© 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437					
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Communications Equipment 1.55%			•		·
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Sr. Sec. Gtd. Notes, 7.00%, 04/01/19 ^(c) 9.00%, 04/01/19 ^(c) 9.00%, 04/01/19 ^(c) 1,077,000 1,110,656 2,262,431 Computer & Electronics Retail 0.67% Rent-A-Center Inc., Sr. Unsec. Gtd. Global Notes, 6.63%, 11/15/20 935,000 978,244 Computer Storage & Peripherals 0.35% Seagate HDD Cayman, Sr. Unsec. Gtd. Bonds, 4.75%, 01/01/25 ^(c) 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437	Sec. Gtd. Notes,				
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9.00%, 04/01/19 ^(c) 1,077,000 1,110,656 2,262,431 Computer & Electronics Retail 0.67% Rent-A-Center Inc., Sr. Unsec. Gtd. Global Notes, 6.63%, 11/15/20 935,000 978,244 Computer Storage & Peripherals 0.35% Seagate HDD Cayman, Sr. Unsec. Gtd. Bonds, 4.75%, 01/01/25 ^(c) 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437	Sr. Sec. Gtd. Notes,				
2,262,431 Computer & Electronics Retail 0.67% Rent-A-Center Inc., Sr. Unsec. Gtd. Global Notes, 6.63%, 11/15/20 935,000 978,244 Computer Storage & Peripherals 0.35% Seagate HDD Cayman, Sr. Unsec. Gtd. Bonds, 4.75%, 01/01/25 ^(c) 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437	7.00%, 04/01/19 ^(c)		920,000		911,950
Computer & Electronics Retail 0.67% Rent-A-Center Inc., Sr. Unsec. Gtd. Global Notes, 6.63%, 11/15/20 935,000 978,244 Computer Storage & Peripherals 0.35% Seagate HDD Cayman, Sr. Unsec. Gtd. Bonds, 4.75%, 01/01/25(c) 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437	9.00%, 04/01/19 ^(c)		1,077,000		1,110,656
Rent-A-Center Inc., Sr. Unsec. Gtd. Global Notes, 6.63%, 11/15/20 935,000 978,244 Computer Storage & Peripherals 0.35% Seagate HDD Cayman, Sr. Unsec. Gtd. Bonds, 4.75%, 01/01/25 ^(c) 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437					2,262,431
11/15/20 935,000 978,244 Computer Storage & Peripherals 0.35% Seagate HDD Cayman, Sr. Unsec. Gtd. Bonds, 4.75%, 01/01/25 ^(c) 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437	Computer & Electronics Retail 0.67%				
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Seagate HDD Cayman, Sr. Unsec. Gtd. Bonds, 4.75%, 01/01/25 ^(c) 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437	11/15/20		935,000		978,244
01/01/25 ^(c) 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437	Computer Storage & Peripherals 0.35%				
01/01/25 ^(c) 518,000 516,058 Construction & Engineering 1.80% Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437	Seagate HDD Cayman, Sr. Unsec. Gtd. Bonds 4 75%				
Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437	01/01/25 ^(c)		518,000		516,058
Dycom Investments Inc., Sr. Unsec. Gtd. Sub. Global Notes, 7.13%, 01/15/21 1,025,000 1,104,437	Construction & Engineering 1.80%				
7.13%, 01/15/21 1,025,000 1,104,437					
			1.025 000		1.104 437
1.74.7.XXXI	,		1,425,000		1,510,500

Tutor Perini Corp., Sr. Unsec. Gtd. Global Notes, 7.63%, 11/01/18

11/01/18		
		2,614,937
Construction Machinery & Heavy Trucks 3.79%		
Allied Specialty Vehicles, Inc., Sr. Sec. Notes, 8.50%,		
11/01/19 ^(c)	766,000	821,535
	Principal	
	Amount	Value
Construction Machinery & Heavy Trucks (continued)		
Commercial Vehicle Group Inc., Sec. Gtd. Global Notes, 7.88%,		
04/15/19	\$ 960,000	\$ 993,600
Manitowoc Co. Inc. (The), Sr. Unsec. Gtd. Global Notes, 5.88%,		
10/15/22	550,000	591,250
Meritor Inc.,		
Sr. Unsec. Gtd. Notes,		
6.25%, 02/15/24	495,000	506,137
6.75%, 06/15/21	295,000	314,175
Navistar International Corp., Sr. Unsec. Gtd. Notes, 8.25%,		
11/01/21	590,000	615,075
Oshkosh Corp., Sr. Unsec. Gtd. Notes, 5.38%, 03/01/22 ^(c)	856,000	881,680
Terex Corp.,		
Sr. Unsec. Gtd. Global Notes,		
6.00%, 05/15/21	138,000	148,005
Sr. Unsec. Gtd. Notes,		
6.50%, 04/01/20	60,000	65,250
Titan International Inc., Sr. Sec. Gtd. Notes, 6.88%, 10/01/20 ^(c)	568,000	590,010
		5,526,717
Construction Materials 1.30%		
Cemex Finance LLC (Mexico), Sr. Sec. Gtd. Notes, 6.00%,		
04/01/24 ^(c)	290,000	298,691
Cemex S.A.B. de C.V. (Mexico),		
Sr. Sec. Gtd. Notes,		
5.88%, 03/25/19 ^(c)	900,000	942,610
7.25%, 01/15/21 ^(c)	214,000	232,493
CPG Merger Sub LLC, Sr. Unsec. Gtd. Notes, 8.00%,		
10/01/21 ^(c)	175,000	185,500
US Concrete, Inc., Sr. Sec. Gtd. Notes, 8.50%, 12/01/18(c)	211,000	228,935
		1,888,229
Consumer Finance 1.58%		
Ally Financial Inc.,		
Sr. Unsec. Gtd. Global Notes,		
7.50%, 09/15/20	1,172,000	1,403,470
8.00%, 03/15/20	570,000	693,975
First Cash Financial Services, Inc., Sr. Unsec. Gtd. Notes,		·
6.75%, 04/01/21 ^(c)	194,000	206,610
		2,304,055
Data Processing & Outsourced Services 3.13%		
	1 145 000	1 245 100
CoreLogic, Inc., Sr. Unsec. Gtd. Global Notes, 7.25%, 06/01/21	1,145,000	1,245,188

First Data Corp.,		
Sec. Gtd. Notes,		
8.25%, 01/15/21 ^(c)	1,397,000	1,517,491
Sr. Unsec. Gtd. Global Notes,		
12.63%, 01/15/21	444,000	534,465

See accompanying notes which are an integral part of this schedule.

]	Principal	
		Amount	Value
Data Processing & Outsourced Services (continued)			
Sr. Unsec. Gtd. Sub. Global Notes,			
11.75%, 08/15/21	\$	1,132,000	\$ 1,257,935
,	·	, ,	4,555,079
Distillers & Vintners 0.43%			
CEDC Finance Corp. International Inc. (Poland), Sr. Sec.			
Gtd. Global Notes, 9.00%, 04/30/18		357,579	327,185
Constellation Brands Inc.,			
Sr. Unsec. Gtd. Notes,			
3.75%, 05/01/21		280,000	278,600
6.00%, 05/01/22		18,000	20,295
			626,080
Diversified Banks 0.76%			
Royal Bank of Scotland Group PLC (The) (United			
Kingdom), Unsec. Sub. Notes, 6.13%, 12/15/22		470,000	513,746
Royal Bank of Scotland PLC (The) (United Kingdom),			
REGS, Unsec. Sub. Medium-Term Euro Notes, 9.50%,			
03/16/22 ^(c)		499,000	588,014
			1,101,760
Diversified Metals & Mining 2.62%			
FMG Resources (August 2006) Pty. Ltd. (Australia), Sr.			
Unsec. Gtd. Notes, 6.88%, 04/01/22 ^(c)		1,068,000	1,138,723
HudBay Minerals Inc. (Canada), Sr. Unsec. Gtd. Global			
Notes, 9.50%, 10/01/20		510,000	555,900
Imperial Metals Corp. (Canada), Sr. Unsec. Gtd. Notes,			
7.00%, 03/15/19 ^(c)		717,000	736,763
Vedanta Resources PLC (India),			
Sr. Unsec. Notes,		200,000	202 422
6.00%, 01/31/19 ^(c)		380,000	393,433
9.50%, 07/18/18 ^(c) REGS,		295,000	342,255
Sr. Unsec. Euro Notes,			
6.00%, 01/31/19 ^(c)		200,000	207,750
Walter Energy, Inc.,		200,000	207,730
Sr. Sec. Gtd. Notes,			
9.50%, 10/15/19 ^(c)		315,000	320,513
Sr. Unsec. Gtd. Global Notes,		212,000	020,010
8.50%, 04/15/21		210,000	117,075
			3,812,412
Electrical Components & Equipment 0.22%			
Belden Inc., Sr. Unsec. Gtd. Sub. Notes, 5.50%, 09/01/22 ^(c)		315,000	320,513
Electronic Manufacturing Services 0.07%		,	,010
		105 000	105 700
Sanmina Corp., Sr. Sec. Gtd. Notes, 4.38%, 06/01/19 ^(c)		105,000	105,788
			Value

Principal Amount

	1111104111	
Environmental & Facilities Services 0.69%		
ADS Waste Holdings, Inc., Sr. Unsec. Gtd. Global Notes,		
8.25%, 10/01/20	220,000	\$ 238,700
Darling Ingredients Inc., Sr. Unsec. Gtd. Notes, 5.38%,		
01/15/22 ^(c)	478,000	499,510
EnergySolutions Inc./LLC, Sr. Unsec. Gtd. Global Notes,		
10.75%, 08/15/18	255,000	272,850
		1,011,060
Food Products 0.10%		
Chiquita Brands International Inc./Chiquita Brands LLC, Sr.		
Sec. Gtd. Global Notes, 7.88%, 02/01/21	137,000	150,358
Forest Products 0.00%		
Emerald Plantation Holdings Ltd. (Cayman Islands), Sr. Sec.		
Gtd. Global PIK Notes, 6.00%, 01/30/20 ^{(d)(e)}	8,627	6,999
Sino-Forest Corp. (Hong Kong), Sr. Unsec. Gtd. Notes, 6.25%,	0,027	0,777
10/21/17 ^{(c)(e)(f)}	60,000	150
		7,149
Gas Utilities 2.14%		
AmeriGas Finance LLC/Corp., Sr. Unsec. Gtd. Global Notes,		
7.00%, 05/20/22	757,000	845,001
Ferrellgas L.P./Ferrellgas Finance Corp.,	707,000	0.0,001
Sr. Unsec. Global Notes,		
6.50%, 05/01/21	816,000	858,840
Sr. Unsec. Notes,		
6.75%, 01/15/22 ^(c)	128,000	134,560
Suburban Propane Partners, L.P./Suburban Energy Finance		
Corp.,		
Sr. Unsec. Global Notes,		
5.50%, 06/01/24	669,000	680,707
7.38%, 08/01/21	538,000	593,818
		3,112,926
Gold 0.76%		
New Gold Inc. (Canada),		
Sr. Unsec. Gtd. Notes,		
7.00%, 04/15/20 ^(c)	92,000	98,026
Sr. Unsec. Notes,	0=0.000	4.006.760
6.25%, 11/15/22 ^(c)	970,000	1,006,569
		1,104,595
Health Care Equipment 0.58%		
Biomet Inc., Sr. Unsec. Gtd. Sub. Global Notes, 6.50%, 10/01/20	309,000	333,720
Universal Hospital Services Inc., Sec. Gtd. Global Notes, 7.63%,		
08/15/20	480,000	508,800
		842,520

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Health Care Facilities 3.94%		
Aviv Healthcare Properties L.P./Aviv Healthcare Capital Corp., Sr. Unsec. Gtd. Global Notes, 6.00%, 10/15/21	\$ 68,000	\$ 71,910
Community Health Systems Inc.,		
Sr. Sec. Gtd. Notes,		
5.13%, 08/01/21 ^(c)	192,000	196,320
Sr. Unsec. Gtd. Notes,		
6.88%, 02/01/22 ^(c)	990,260	1,052,151
HCA Holdings, Inc., Sr. Unsec. Notes, 6.25%, 02/15/21	610,000	654,225
HCA, Inc.,		
Sr. Sec. Gtd. Global Notes,	000 000	075 ((2
5.88%, 03/15/22 Sn. Hages, Ctd. Clabel Nates	890,000	975,662
Sr. Unsec. Gtd. Global Notes, 7.50%, 02/15/22	283,000	327,219
LifePoint Hospitals, Inc., Sr. Unsec. Gtd. Notes, 5.50%, 12/01/21 ^(c)	144,000	151,920
Tenet Healthcare Corp.,	144,000	131,920
Sr. Sec. Gtd. Global Notes,		
6.00%, 10/01/20	544,000	588,880
6.25%, 11/01/18	195,000	215,963
Sr. Unsec. Global Notes,	,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
6.75%, 02/01/20	785,000	840,931
8.13%, 04/01/22	575,000	656,938
		5,732,119
Health Care Services 0.45%		
MPH Acquisitions Holdings LLC, Sr. Unsec. Gtd. Notes, 6.63%, 04/01/22 ^(c)	628 000	654 600
	628,000	654,690
Health Care Supplies 0.46%		
Crimson Merger Sub, Inc., Sr. Unsec. Notes, 6.63%, 05/15/22(c)	664,000	664,000
Homebuilding 3.20%		
Ashton Woods USA LLC/Ashton Woods Finance Co., Sr. Unsec.		
Notes, 6.88%, 02/15/21 ^(c)	1,197,000	1,208,970
Beazer Homes USA Inc., Sr. Unsec. Gtd. Global Notes, 7.50%,	-,,,,,,,	-,,-,-
09/15/21	373,000	396,312
K. Hovnanian Enterprises Inc.,		
Sr. Sec. Gtd. Notes,		
7.25%, 10/15/20 ^(c)	601,000	650,582
Sr. Unsec. Gtd. Global Notes,		
6.25%, 01/15/16	353,000	370,650
Sr. Unsec. Gtd. Notes,		
7.00%, 01/15/19 ^(c)	520,000	533,000
7.50%, 05/15/16	170,000	182,113
11.88%, 10/15/15	120,000	135,300
KB Home, Sr. Unsec. Gtd. Notes, 7.00%, 12/15/21	249,000	270,165
Lennar Corp., Sr. Unsec. Gtd. Global Notes, 6.95%, 06/01/18	580,000	658,300 Value

Principal Amount

Homebuilding (continued)		
Ryland Group Inc. (The), Sr. Unsec. Gtd. Notes, 5.38%,		
10/01/22	\$ 257,000	\$ 256,358
		4,661,750
Hotels, Resorts & Cruise Lines 0.26%		
Choice Hotels International, Inc., Sr. Unsec. Gtd. Notes, 5.75%, 07/01/22	356,000	381,143
Household Products 1.39%		
Reynolds Group Issuer Inc./LLC,		
Sr. Sec. Gtd. Global Notes,		
5.75%, 10/15/20	744,000	777,480
Sr. Unsec. Gtd. Global Notes,		
8.25%, 02/15/21	571,000	611,684
9.88%, 08/15/19	581,000	642,005
		2,031,169
Independent Power Producers & Energy Traders 1.08%		
AES Corp.,		
Sr. Unsec. Global Notes,		
7.38%, 07/01/21	594,000	686,070
8.00%, 10/15/17	5,000	5,888
NRG Energy Inc.,		
Sr. Unsec. Gtd. Global Notes,		
7.63%, 01/15/18	346,000	397,900
Sr. Unsec. Gtd. Notes,	200.000	216 252
6.25%, 07/15/22 ^(c)	298,000	316,252
Red Oak Power LLC, Series A, Sr. Sec. Bonds, 8.54%, 11/30/19	159,325	168,685
Industrial Conglomerates 0.50%		1,574,795
Unifrax I LLC/Unifrax Holding Co., Sr. Unsec. Gtd. Notes,		
7.50%, 02/15/19 ^(c)	695,000	731,487
Industrial Machinery 0.29%	075,000	731,407
Waterjet Holdings, Inc., Sr. Sec. Gtd. Notes, 7.63%, 02/01/20 ^(c)	400,000	425,000
Integrated Telecommunication Services 0.62%	,	·
Altice Financing S.A. (Luxembourg), Sr. Sec. Gtd. Notes,		
6.50%, 01/15/22 ^(c)	200,000	212,125
Altice S.A. (Luxembourg), Sr. Sec. Gtd. Notes, 7.75%, 05/15/22 ^(c)	370,000	390,350
Telecom Italia S.p.A. (Italy), Sr. Unsec. Notes, 5.30%,		, <u> </u>
05/30/24 ^(c)	290,000	293,302
		895,777
Internet Software & Services 1.31%		
CyrusOne L.P./CyrusOne Finance Corp., Sr. Unsec. Gtd. Global		
Notes, 6.38%, 11/15/22	1,787,000	1,903,155

See accompanying notes which are an integral part of this schedule.

	Principal	
	Amount	Value
Investment Banking & Brokerage 0.16%		
Goldman Sachs Group, Inc. (The), Series L, Jr. Unsec. Sub.	440.000	
Notes, 5.70% (g) Morgan Stanley, Series H, Jr. Unsec. Sub. Global Bonds, 5.45%	\$ 110,000	\$ 114,510
(g)	108,000	111,780
	,	226,290
Leisure Facilities 0.29%		
Cedar Fair L.P./Canada s Wonderland Co./Magnum Management Corp.,		
Sr. Unsec. Gtd. Global Notes,		
5.25%, 03/15/21	310,000	318,525
Sr. Unsec. Gtd. Notes,		
5.38%, 06/01/24 ^(c)	99,000	100,238
		418,763
Managed Health Care 0.11%		
WellCare Health Plans, Inc., Sr. Unsec. Notes, 5.75%, 11/15/20	143,000	154,083
Marine 0.58%		
Navios Maritime Acquisition Corp./Navios Acquisition Finance U.S. Inc., Sr. Sec. Gtd. Mortgage Notes, 8.13%, 11/15/21 ^(c)	799,000	838,950
Metal & Glass Containers 1.11%		
Ball Corp., Sr. Unsec. Gtd. Notes, 5.00%, 03/15/22	285,000	294,975
Berry Plastics Corp., Sec. Gtd. Notes, 5.50%, 05/15/22	1,310,000	1,319,825
		1,614,800
Movies & Entertainment 1.18%		
AMC Entertainment Inc., Sr. Unsec. Gtd. Sub. Global Notes,	440.000	450.700
5.88%, 02/15/22 DreamWorks Animation SKG, Inc., Sr. Unsec. Gtd. Notes,	440,000	458,700
6.88%, 08/15/20 ^(c)	550,000	596,750
Outerwall, Inc., Sr. Unsec. Gtd. Global Notes, 6.00%, 03/15/19	633,000	661,485
		1,716,935
Oil & Gas Drilling 1.92%		
Odebrecht Offshore Drilling Finance Ltd. (Brazil), Sr. Sec. Gtd.		
Notes, 6.63%, 10/01/22 ^(c)	200,000	213,672
Parker Drilling Co.,		
Sr. Unsec. Gtd. Global Notes, 7.50%, 08/01/20	648,000	699,840
Sr. Unsec. Gtd. Notes,	070,000	077,040
6.75%, 07/15/22 ^(c)	31,000	32,473
Pioneer Energy Services Corp., Sr. Unsec. Gtd. Notes, 6.13%,		
03/15/22 ^(c)	412,000	424,360
	Principal Amount	Value

Oil & Gas Drilling (continued)				
Precision Drilling Corp. (Canada),				
Sr. Unsec. Gtd. Global Notes, 6.50%, 12/15/21	\$	815,000	\$	886,312
Sr. Unsec. Gtd. Notes,	Ф	813,000	Ф	000,312
5.25%, 11/15/24 ^(c)		208,000		206,739
Sidewinder Drilling Inc., Sr. Unsec. Notes, 9.75%, 11/15/19 ^(c)		331,000		327,690
Sidewinder Drinning Inc., St. Olisec. Notes, 9.75 %, 11/13/19		331,000		2,791,086
Oil & Gas Equipment & Services 1.92%				2,771,000
Bristow Group, Inc., Sr. Unsec. Gtd. Notes, 6.25%, 10/15/22		589,000		637,592
Exterran Partners L.P./EXLP Finance Corp.,		302,000		031,372
Sr. Unsec. Gtd. Global Notes,				
6.00%, 04/01/21		664,000		676,450
Sr. Unsec. Gtd. Notes,		001,000		070,150
6.00%, 10/01/22 ^(c)		371,000		375,174
Gulfmark Offshore Inc., Sr. Unsec. Global Notes, 6.38%,		371,000		373,171
03/15/22		606,000		633,270
Hiland Partners L.P./Hiland Partners Finance Corp., Sr. Unsec.		000,000		032,270
Gtd. Notes, 5.50%, 05/15/22 ^(c)		309,000		314,408
Key Energy Services, Inc., Sr. Unsec. Gtd. Notes, 6.75%,		2 0 3 , 0 0 0		0 1 1,100
03/01/21		21,000		22,076
McDermott International Inc., Sec. Gtd. Notes, 8.00%,		,		,
05/01/21 ^(c)		128,000		131,040
		,		2,790,010
Oil & Gas Exploration & Production 9.76%				
Antero Resources Finance Corp.,				
Sr. Unsec. Gtd. Global Notes,				
5.38%, 11/01/21		535,000		559,744
6.00%, 12/01/20		166,000		178,450
Approach Resources Inc., Sr. Unsec. Gtd. Global Notes, 7.00%,				,
06/15/21		630,000		647,325
Athlon Holdings L.P./Athlon Finance Corp., Sr. Unsec. Gtd.		,		,
Notes, 6.00%, 05/01/22 ^(c)		415,000		426,412
Baytex Energy Corp. (Canada), Sr. Unsec. Gtd. Notes, 5.63%,		,		,
06/01/24 ^(c)		208,000		207,808
Berry Petroleum Co. LLC,				
Sr. Unsec. Notes,				
6.38%, 09/15/22		282,000		297,510
6.75%, 11/01/20		531,000		566,842
Bonanza Creek Energy Inc., Sr. Unsec. Gtd. Global Notes,				
6.75%, 04/15/21		536,000		575,530
Chaparral Energy Inc.,				
Sr. Unsec. Gtd. Global Notes,				
7.63%, 11/15/22		695,000		744,519
,		,		386,320

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Oil & Gas Exploration & Production (continued)		
Chesapeake Energy Corp., Sr. Unsec. Gtd. Global Notes, 6.88%, 11/15/20	\$ 665,000	\$ 774,725
Denbury Resources Inc., Sr. Unsec. Gtd. Sub. Notes, 5.50%, 05/01/22	504,000	521,640
Energy XXI Gulf Coast Inc., Sr. Unsec. Gtd. Global Notes, 7.50%, 12/15/21	616,000	656,810
EV Energy Partners L.P./EV Energy Finance Corp., Sr. Unsec. Gtd. Global Notes, 8.00%, 04/15/19	221,000	232,326
EXCO Resources, Inc., Sr. Unsec. Gtd. Notes, 8.50%, 04/15/22 FTS International, Inc., Sr. Sec. Gtd. Notes, 6.25%, 05/01/22 ^(c)	956,000 277,000	1,001,410 283,925
Halcon Resources Corp., Sr. Unsec. Gtd. Global Notes,		
8.88%, 05/15/21	496,000	530,720
9.75%, 07/15/20	296,000	325,600
Laredo Petroleum Inc., Sr. Unsec. Gtd. Global Notes, 7.38%, 05/01/22	75,000	83,438
MEG Energy Corp. (Canada), Sr. Unsec. Gtd. Notes, 6.50%, 03/15/21 ^(c)	1,158,000	1,230,375
QEP Resources Inc., Sr. Unsec. Notes, 5.38%, 10/01/22	274,000	278,110
Range Resources Corp., Sr. Unsec. Gtd. Sub. Notes, 5.00%, 08/15/22	100,000	105,625
Rice Energy Inc., Sr. Unsec. Gtd. Notes, 6.25%, 05/01/22 ^(c)	959,000	972,186
Rosetta Resources, Inc.,		
Sr. Unsec. Gtd. Global Notes,	206.000	212 605
5.63%, 05/01/21 Sr. Unsec. Gtd. Notes,	206,000	212,695
5.88%, 06/01/22	560,000	583,100
SandRidge Energy Inc., Sr. Unsec. Gtd. Global Notes, 7.50%, 03/15/21	969,000	1,039,252
SM Energy Co., Sr. Unsec. Global Notes, 6.50%, 11/15/21	178,000	193,798
Whiting Petroleum Corp., Sr. Unsec. Gtd. Notes, 5.75%,	ooo	60.1.0.17
03/15/21	557,000	604,345
Oil & Gas Refining & Marketing 0.27%		14,220,540
Calumet Specialty Products Partners L.P./Calumet Finance		
Corp., Sr. Unsec. Gtd. Notes, 6.50%, 04/15/21 ^(c)	390,000	397,313
•	Principal	
	Amount	Value
Oil & Gas Storage & Transportation 5.74%		
Access Midstream Partners L.P./ACMP Finance Corp., Sr. Unsec. Gtd. Notes, 4.88%, 03/15/24	\$ 249,000	\$ 261,450
Atlas Pipeline Partners L.P./Atlas Pipeline Finance Corp., Sr.		
Unsec. Gtd. Global Notes, 6.63%, 10/01/20	906,000 1,020,000	968,287
	1,020,000	1,071,000

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Crestwood Midstream Partners L.P./Crestwood Midstream		
Finance Corp., Sr. Unsec. Gtd. Global Notes, 6.00%, 12/15/20		
Energy Transfer Equity L.P., Sr. Sec. Gtd. Notes, 7.50%,		
10/15/20	821,000	953,386
MarkWest Energy Partners L.P./MarkWest Energy Finance		
Corp.,		
Sr. Unsec. Gtd. Notes,		
5.50%, 02/15/23	487,000	512,567
6.50%, 08/15/21	81,000	87,885
NGL Energy Partners L.P./NGL Energy Finance Corp., Sr.		
Unsec. Gtd. Notes, 6.88%, 10/15/21 ^(c)	777,000	815,850
Penn Virginia Resource Partners L.P./Penn Virginia Resource		
Finance Corp., Sr. Unsec. Gtd. Global Notes, 6.50%, 05/15/21	316,000	342,070
Regency Energy Partners L.P./Regency Energy Finance Corp.,		
Sr. Unsec. Gtd. Global Notes, 5.75%, 09/01/20	463,000	488,465
Targa Resources Partners L.P./Targa Resources Partners Finance		
Corp.,		
Sr. Unsec. Gtd. Global Notes,		
6.38%, 08/01/22	109,000	117,720
6.88%, 02/01/21	946,000	1,021,680
Teekay Corp. (Bermuda), Sr. Unsec. Global Notes, 8.50%,		
01/15/20	370,000	430,125
Teekay Offshore Partners L.P./Teekay Offshore Finance Corp.		
(Bermuda), Sr. Unsec. Global Notes, 6.00%, 07/30/19	271,000	274,263
Tesoro Logistics L.P./Tesoro Logistics Finance Corp.,		
Sr. Unsec. Gtd. Global Notes,		
5.88%, 10/01/20	566,000	597,130
6.13%, 10/15/21	123,000	130,688
Sr. Unsec. Gtd. Notes,		
5.88%, 10/01/20 ^(c)	272,000	286,960
		8,359,526
Packaged Foods & Meats 3.28%		
Bertin S.A./Bertin Finance Ltd. (Brazil), Sr. Unsec. Gtd. Bonds,		
10.25%, 10/05/16 ^(c)	200,000	232,000
Diamond Foods Inc., Sr. Unsec. Gtd. Notes, 7.00%, 03/15/19 ^(c)	1,305,000	1,366,987
	•	•

See accompanying notes which are an integral part of this schedule.

	Principal		Y 7-1	
	A	Amount		Value
Packaged Foods & Meats (continued)				
FAGE Dairy Industry S.A./FAGE USA Dairy Industry, Inc.				
(Greece), Sr. Unsec. Gtd. Notes, 9.88%, 02/01/20(c)	\$	320,000	\$	347,200
JBS Investments GmbH (Brazil), Sr. Unsec. Gtd. Notes, 7.25%,				
04/03/24 ^(c)		400,000		418,958
JBS S.A. (Brazil),				
Sr. Unsec. Notes,				
10.50%, 08/04/16 (Acquired 08/30/13-10/22/13; Cost				
\$203,969) ^(c)		185,000		215,525
REGS,				
Sr. Unsec. Euro Notes,		200,000		222 000
10.50%, 08/04/16 ^(c)		200,000		232,000
JBS USA LLC/JBS USA Finance Inc. (Brazil), Sr. Unsec. Gtd.		240,000		260 100
Notes, 7.25%, 06/01/21 ^(c) Post Holdings Inc.,		240,000		260,100
Sr. Unsec. Gtd. Global Notes,				
7.38%, 02/15/22		603,000		656,516
Sr. Unsec. Gtd. Notes,		003,000		030,310
6.00%, 12/15/22 ^(c)		102,000		103,275
6.75%, 12/01/21 ^(c)		110,000		117,013
Smithfield Foods Inc.,		110,000		117,015
Sr. Unsec. Notes,				
5.25%, 08/01/18 ^(c)		106,000		111,035
5.88%, 08/01/21 ^(c)		106,000		112,360
6.63%, 08/15/22		87,000		95,374
Treehouse Foods Inc., Sr. Unsec. Gtd. Global Notes, 4.88%,				
03/15/22		143,000		146,396
Wells Enterprises Inc., Sr. Sec. Notes, 6.75%, 02/01/20 ^(c)		340,000		355,300
				4,770,039
Paper Packaging 0.60%				
Beverage Packaging Holdings Luxembourg II S.A.,				
Sr. Unsec. Gtd. Notes, 5.63%, 12/15/16 ^(c)		61,000		62,220
Sr. Unsec. Gtd. Sub. Notes,		01,000		02,220
6.00%, 06/15/17 ^(c)		231,000		236,198
Signode Industrial Group Lux S.A./Signode Industrial Group		231,000		230,176
U.S. Inc., Sr. Unsec. Notes, 6.38%, 05/01/22 ^(c)		573,000		581,595
0.5. Inc., 51. Olisec. 140tes, 0.5070, 05701722		373,000		880,013
Paper Products 0.76%				,
•				
Neenah Paper Inc., Sr. Unsec. Gtd. Notes, 5.25%, 05/15/21 ^(c)		84,000		85,365
PH Glatfelter Co., Sr. Unsec. Gtd. Global Notes, 5.38%,		0.0.5.		
10/15/20		986,000		1,022,975
				1,108,340
Personal Products 0.53%				

Albea Beauty Holdings S.A. (France), Sr. Sec. Gtd. Notes,

8.38%, 11/01/19 ^(c)	708,000	775,844
	Principal Amount	Value
Pharmaceuticals 1.65%		
Valeant Pharmaceuticals International, Inc.,		
Sr. Unsec. Gtd. Notes,		
5.63%, 12/01/21 ^(c)	\$ 981,000	\$ 1,025,145
6.38%, 10/15/20 ^(c)	900,000	965,250
6.75%, 08/15/21 ^(c)	36,000	38,520
7.50%, 07/15/21 ^(c)	340,000	379,100
		2,408,015
Regional Banks 1.05%		
Synovus Financial Corp.,		
Sr. Unsec. Global Notes,		
7.88%, 02/15/19	400,000	460,000
Unsec. Sub. Global Notes,		
5.13%, 06/15/17	1,015,000	1,069,556
		1,529,556
Security & Alarm Services 0.22%		
ADT Corp. (The), Sr. Unsec. Global Notes, 6.25%, 10/15/21	302,000	320,120
Semiconductor Equipment 1.87%		
Amkor Technology Inc.,		
Sr. Unsec. Global Notes,		
6.38%, 10/01/22	727,000	777,890
6.63%, 06/01/21	1,300,000	1,407,250
Entegris Inc., Sr. Unsec. Gtd. Notes, 6.00%, 04/01/22 ^(c)	538,000	544,725
		2,729,865
Semiconductors 2.85%		
Advanced Micro Devices, Inc., Sr. Unsec. Notes, 6.75%,		
03/01/19 ^(c)	292,000	309,520
Freescale Semiconductor Inc.,		
Sr. Sec. Gtd. Notes,		
6.00%, 01/15/22 ^(c)	921,000	985,470
Sr. Unsec. Gtd. Global Notes,	7.10 .000	040.60#
8.05%, 02/01/20	742,000	810,635
Micron Technology Inc., Sr. Unsec. Notes, 5.88%, 02/15/22 ^(c) NXP B.V./NXP Funding LLC (Netherlands), Sr. Unsec. Gtd.	834,000	890,295
Notes, 5.75%, 02/15/21 ^(c)	1,080,000	1,158,570
		4,154,490
Specialized Finance 3.14%		
Aircastle Ltd.,		
Sr. Unsec. Global Notes,		
6.25%, 12/01/19	320,000	348,800
7.63%, 04/15/20	780,000	902,850

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CIT Group Inc.,

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Sr. Unsec. Global Notes,		
5.00%, 08/15/22	705,000	731,437
Sr. Unsec. Notes,		
5.50%, 02/15/19 ^(c)	245,000	266,438
Fly Leasing Ltd. (Ireland), Sr. Unsec. Gtd. Global Notes,		
6.75%, 12/15/20	622,000	656,210

See accompanying notes which are an integral part of this schedule.

	Principal Amount	Value
Specialized Finance (continued)		
International Lease Finance Corp., Sr. Unsec. Notes, 8.25%, 12/15/20	\$ 1,365,000	\$ 1,665,300 4,571,035
Specialized REIT s 0.50%		
Crown Castle International Corp., Sr. Unsec. Notes, 4.88%, 04/15/22	280,000	291,200
MPT Operating Partnership L.P./MPT Finance Corp., Sr. Unsec. Gtd. Global Notes, 6.88%, 05/01/21	405,000	443,475
Specialty Chemicals 0.70%		734,675
Chemtura Corp., Sr. Unsec. Gtd. Notes, 5.75%, 07/15/21	224,000	232,120
Eagle Spinco Inc., Sr. Unsec. Gtd. Notes, 4.63%, 02/15/21 ^(c) PolyOne Corp., Sr. Unsec. Global Notes, 5.25%, 03/15/23	95,000 690,000	95,475 702,075 1,029,670
Specialty Stores 0.77%		1,025,070
Michaels Stores Inc., Sr. Unsec. Gtd. Sub. Notes, 5.88%, 12/15/20 ^(c)	956 000	976 220
Sally Holdings LLC/Sally Capital Inc., Sr. Unsec. Gtd.	856,000	876,330
Global Bonds, 5.50%, 11/01/23	239,000	246,767 1,123,097
Steel 3.29%		
ArcelorMittal (Luxembourg),		
Sr. Unsec. Global Notes,	707.000	0.40.060
6.00%, 03/01/21 6.75%, 02/25/22	787,000 610,000	849,960
Magnetation LLC/ Mag Finance Corp., Sr. Sec. Gtd. Notes,	010,000	683,810
11.00%, 05/15/18 ^(c)	659,000	736,432
Steel Dynamics Inc., Sr. Unsec. Gtd. Global Notes, 6.38%, 08/15/22	443,000	486,192
SunCoke Energy Partners L.P./SunCoke Energy Partners Finance Corp.,		
Sr. Unsec. Gtd. Notes,		
7.38%, 02/01/20 ^(c)	216,000	231,120
7.38%, 02/01/20 ^(c)	994,000	1,063,580
United States Steel Corp.,		
Sr. Unsec. Global Notes,	420,000	460.050
7.50%, 03/15/22 Sr. Unsec. Notes,	420,000	460,950
7.38%, 04/01/20	248,000	276,520
1.0070, 0 1101120	270,000	4,788,564

Technology Distributors 0.07%

Anixter Inc., Sr. Unsec. Gtd. Global Notes, 5.63%, 05/01/19	-	90,000	96,413
		Principal Amount	Value
Tires & Rubber 0.17%			
Goodyear Tire & Rubber Co. (The), Sr. Unsec. Gtd. Notes, 6.50%, 03/01/21	\$	220,000	\$ 241,175
Trading Companies & Distributors 0.37%			
AerCap Ireland Capital Ltd./AerCap Global Aviation Trust (Netherlands), Sr. Unsec. Gtd. Notes, 4.50%, 05/15/21 ^(c) United Rentals North America Inc., Sr. Unsec. Global Notes,		288,000	290,520
8.25%, 02/01/21		220,000	247,500
			538,020
Trucking 0.33%			
Avis Budget Car Rental LLC/Avis Budget Finance Inc., Sr. Unsec. Gtd. Notes, 5.13%, 06/01/22 ^(c)		441,000	443,756
Hertz Corp. (The), Sr. Unsec. Gtd. Global Notes, 5.88%,			
10/15/20		40,000	42,500
			486,256
Wireless Telecommunication Services 7.29%			
Digicel Group Ltd. (Jamaica), Sr. Unsec. Notes, 8.25%, 09/30/20 ^(c)		225,000	244,215
Digicel Ltd. (Jamaica),			,
Sr. Unsec. Notes,			
6.00%, 04/15/21 ^(c)		855,000	874,237
7.00%, 02/15/20 ^(c)		235,000	247,925
SBA Communications Corp., Sr. Unsec. Global Notes, 5.63%,			
10/01/19		458,000	485,480
Sprint Communications Inc.,			
Sr. Unsec. Global Notes,		776 000	807,040
6.00%, 11/15/22		776,000 165,000	224,400
11.50%, 11/15/21 Sr. Unsec. Gtd. Notes,		105,000	224,400
7.00%, 03/01/20 ^(c)		445,000	513,975
9.00%, 11/15/18 ^(c)		430,000	523,525
Sprint Corp.,		150,000	323,323
Sr. Unsec. Gtd. Notes,			
7.25%, 09/15/21 ^(c)		899,000	995,642
7.88%, 09/15/23 ^(c)		747,000	845,978
T-Mobile USA, Inc.,		, ,	0 10 12 1
Sr. Unsec. Gtd. Global Notes,			
6.25%, 04/01/21		760,000	811,300
6.63%, 04/01/23		1,900,000	2,061,500
Sr. Unsec. Gtd. Notes,			
6.63%, 04/28/21		354,000	382,763
6.84%, 04/28/23		303,000	329,891
Wind Acquisition Finance S.A. (Italy),			

Sr. Sec. Gtd. Notes,		
7.25%, 02/15/18 ^(c)	600,000	633,000

See accompanying notes which are an integral part of this schedule.

		rincipal Amount	Value	
Wireless Telecommunication Services (continued)				
Sr. Unsec. Gtd. Notes,				
7.38%, 04/23/21 ^(c)		\$ 619,000	\$	642,986
Total U.S. Dollar Denominated Bonds and Notes (Cost \$165,713	,437)			10,623,857 172,324,254
Non-U.S. Dollar Denominated Bonds & Notes 10.31%)				
Apparel, Accessories & Luxury Goods 0.30%				
Boardriders S.A., Sr. Unsec. Gtd. Notes, 8.88%, 12/15/17 ^(c)	EUR	300,000		439,632
Auto Parts & Equipment 0.43%				
Autodis S.A. (France), Sr. Sec. Gtd. Notes, 6.50%, 02/01/19 ^(c)	EUR	440,000		626,223
Broadcasting 0.73%				
Central European Media Enterprises Ltd. (Czech Republic), REGS, Jr. Sec. Gtd. Euro Notes, 11.63%,				
09/15/16 ^(c)	EUR	390,000		562,553
CET 21 spol sro (Czech Republic), Sr. Sec. Gtd. Notes,				
9.00%, 11/01/17 ^(c)	EUR	210,000		306,311
REGS,		·		·
Sr. Sec. Gtd. Euro Notes,	ELID	120,000		100 (21
9.00%, 11/01/17 ^(c)	EUR	130,000		189,621 1,058,485
Casinos & Gaming 0.91%				1,000,100
Gala Group Finance PLC (United Kingdom), REGS, Sr. Sec. Gtd. Euro Notes, 8.88%, 09/01/18 ^(c)	GBP	375,000		671,004
Great Canadian Gaming Corp. (Canada), Sr. Unsec. Gtd.	CAD	464,000		<i>156</i> 905
Notes, 6.63%, 07/25/22 ^(c) William Hill PLC (United Kingdom), Sr. Unsec. Gtd. Euro	CAD	464,000		456,895
Notes, 4.25%, 06/05/20	GBP	115,000		191,086
				1,318,985
Construction & Engineering 0.14%				
Astaldi SpA (Italy), REGS, Sr. Unsec. Euro Notes, 7.13%, 12/01/20 ^(c)	EUR	140,000		207,410
Construction Materials 1.09%				
Grupo Isolux Corsan Finance B.V. (Spain), Sr. Unsec. Bonds, 6.63%, 04/15/21 ^(c)	EUR	380,000		527,729
Manutencoop Facility Management SpA (Italy),				
Sr. Sec. Gtd. Notes, 8.50%, 08/01/20 ^(c)	EUR	330,000		491,441
REGS,	2010	220,000		1/1,111
Sr. Sec. Gtd. Euro Notes,		10		
8.50%, 08/01/20 ^(c)	EUR	100,000		148,921

		Principal Amount	Value
Construction Materials (continued)			
Spie BondCo 3 SCA (Luxembourg), REGS, Sr. Unsec. Gtd. Medium-Term Euro Notes, 11.00%, 08/15/19 ^(c)	EUR	270,000	\$ 419,055 1,587,146
Food Distributors 0.84%			1,207,110
Bakkavor Finance 2 PLC (United Kingdom), REGS, Sr. Sec. Gtd. Euro Notes, 8.25%, 02/15/18 ^(c)	GBP	680,000	1,223,399
Hotels, Resorts & Cruise Lines 0.58%			
Thomas Cook Finance PLC (United Kingdom), Sr. Unsec. Gtd. Notes, 7.75%, 06/15/20 ^(c) Thomas Cook Group PLC (United Kingdom), Sr. Unsec. Gtd.	EUR	250,000	377,819
Medium-Term Euro Notes, 7.75%, 06/22/17	GBP	255,000	474,449 852,268
Independent Power Producers & Energy Traders 0.29%			032,200
Infinis PLC (United Kingdom), Sr. Sec. Notes, 7.00%, 02/15/19 ^(c)	GBP	230,000	420,223
Internet Software & Services 0.36%			
Adria Bidco B.V. (Serbia), REGS, Sr. Sec. Gtd. Euro Notes, 7.88%, 11/15/20 ^(c)	EUR	360,000	532,466
Metal & Glass Containers 0.20%			
Greif Neveda Holdings Inc., SCS, REGS, Sr. Unsec. Gtd. Medium-Term Euro Notes, 7.38%, 07/15/21 ^(c)	EUR	180,000	291,408
Multi-Sector Holdings 0.38%			
Odeon & UCI Finco PLC (United Kingdom),			
Sr. Sec. Gtd. Notes, 9.00%, 08/01/18 ^(c) REGS,	GBP	100,000	176,420
Sr. Sec. Gtd. Medium-Term Euro Notes, 9.00%, 08/01/18 ^(c)	GBP	211,000	372,246 548,666
Other Diversified Financial Services 2.40%			2 10,000
AG Spring Finance II Ltd. (Spain),			
Sr. Sec. Notes, 9.50%, 06/01/19 ^(c) REGS,	EUR	160,000	211,813
Sr. Sec. Euro Notes, 9.50%, 06/01/19 ^(c)	EUR	283,000	374,644
Cabot Financial Luxembourg S.A. (United Kingdom), REGS, Sr. Sec. Gtd. Euro Notes, 10.38%, 10/01/19 ^(c)	GBP	555,000	1,067,155

See accompanying notes which are an integral part of this schedule.

		Principal Amount	Value
Other Diversified Financial Services (continued)			
Financiere Gaillon 8 SAS (France), Sr. Unsec. Notes, 7.00%, 09/30/19 ^(c)	EUR	370,000	\$ 509,680
GCS Holdco Finance I S.A. (Luxembourg),			
Sr. Sec. Gtd. Notes,	ELID	120,000	105.022
6.50%, 11/15/18 ^(c) REGS,	EUR	128,000	185,832
Sr. Sec. Gtd. Euro Notes,			
6.50%, 11/15/18 ^(c)	EUR	104,000	150,988
Lowell Group Financing PLC (United Kingdom), REGS, Sr. Sec. Gtd. Euro Notes, 10.75%, 04/01/19 ^(c)	GBP	525,000	996,606
			3,496,718
Paper Packaging 0.14%			
Smurfit Kappa Acquisitions (Ireland), Sr. Unsec. Gtd. Notes, 3.25%, 06/01/21 ^(c)	EUR	148,000	201,375
Personal Products 0.16%			
Albea Beauty Holdings S.A. (France), REGS, Sr. Sec. Gtd. Medium-Term Euro Notes, 8.75%, 11/01/19 ^(c)	EUR	150,000	227,995
Pharmaceuticals 0.44%			
Rottapharm Ltd. (Italy), REGS, Sr. Unsec. Gtd. Euro Notes, 6.13%, 11/15/19 ^(c)	EUR	435,000	636,690
Publishing 0.11%			
Johnston Press Bond PLC (United Kingdom), Sr. Sec. Notes, 8.63%, 06/01/19 ^(c)	GBP	100,000	165,106
Research & Consulting Services 0.19%			
La Financiere Atalian S.A. (Luxembourg), REGS, Sr. Unsec. Gtd. Euro Bonds, 7.25%,			
01/15/20 ^(c)	EUR	190,000	281,024
Specialized Finance 0.45%			
HSS Financing PLC (United Kingdom), Sr. Sec. Gtd. Notes,			
6.75%, 08/01/19 ^(c) REGS,	GBP	100,000	176,001
Sr. Sec. Gtd. Euro Notes,	CDD	260,000	472 442
6.75%, 08/01/19 ^(c)	GBP	269,000	473,443 649,444
Wireless Telecommunication Services 0.17%			5.2,1.1
Matterhorn Mobile Holdings S.A. (Luxembourg), REGS, Sr. Sec. Gtd. Medium-Term Euro Notes, 8.25%, 02/15/20 ^(c)	EUR	165,000	248,264
22. C.d. Fredishi Tehn Edio 11003, 0.23 70, 021 10120	LOR	100,000	15,012,927

Total Non-U.S. Dollar Denominated Bonds & Notes	(Cost
\$14,215,216)	

\$14,215,216)	Shares	Value
Common Stocks & Other Equity Interests 0.68%	Similes	, uzuc
• •		
Apparel, Accessories & Luxury Goods 0.00%	4.000	Φ
HCI Direct, IncClass A (i)	1,000	\$ 0
Automobile Manufacturers 0.58%		
General Motors Co. (i)(j)	15,710	543,252
General Motors CoWts. expiring 07/10/16 ^{(i)(j)}	6,378	156,516
General Motors CoWts. expiring 07/10/19 ^{(i)(j)}	6,378	104,663
Motors Liquidation Co. GUC Trust (i)	1,673	41,791
Forest Products 0.00%		846,222
Emerald Plantation Holdings Ltd. (Cayman Islands) ^{(e)(i)}	9,308	2,234
Paper Products 0.10%	,,500	2,231
NewPage Holdings Inc. (Acquired 07/21/11-08/29/11;		
Cost \$397,010) ^{(c)(k)}	1,840	147,200
Total Common Stocks & Other Equity Interests (Cost \$1,288,596)		995,656
	Principal	
	Amount	
Variable Rate Senior Loan Interests 0.47%		
Apparel Retail 0.34%		
Men s Wearhouse Inc. (The), Sr. Unsec. Gtd. Term Loan,		
0%, 03/11/15 ^{(1)(m)}	\$ 490,000	490,000
Casinos & Gaming 0.13%		
Caesars Entertainment Operating Co. Inc., Sr. Sec. Gtd.		
Term Loan, 8.98%, 01/28/18 ^(m)	190,000	188,389
Total Variable Rate Senior Loan Interests (Cost \$678,597)		678,389
	Shares	
Preferred Stocks 0.41%		
Multi-Line Insurance 0.41%		
Hartford Financial Services Group Inc. (The) 7.88% Jr.		
Sub. Pfd. (Cost \$523,614)	19,662	591,433
Money Market Funds 3.96%		
Liquid Assets Portfolio Institutional Class ⁿ⁾	2,884,487	2,884,487
Premier Portfolio Institutional Class ⁽ⁿ⁾	2,884,487	2,884,487
Total Money Market Funds (Cost \$5,768,974)		5,768,974

See accompanying notes which are an integral part of this schedule.