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BLACKROCK CREDIT ALLOCATION INCOME TRUST

Form N-Q March 25, 2015

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: 811-21972

Name of Fund: BlackRock Credit Allocation Income Trust (BTZ)

Fund Address: 100 Bellevue Parkway, Wilmington, DE 19809

Name and address of agent for service: John M. Perlowski, Chief Executive Officer, BlackRock Credit Allocation

Income Trust, 55 East 52nd Street, New York, NY 10055

Registrant s telephone number, including area code: (800) 882-0052, Option 4

Date of fiscal year end: 10/31/2015

Date of reporting period: 01/31/2015

Item 1 Schedule of Investments

Schedule of Investments January 31, 2015 (Unaudited)

BlackRock Credit Allocation Income Trust (BTZ)

(Percentages shown are based on Net Assets)

Asser-Backed Securities (a) Wile			Par	
Series 2014-1A, 3.16%, 718/26	Asset-Backed Securities (a)		(000)	Value
Series 2014-2A, 3-34%, 115/27 Adams MIII Coll, Lid, Series 2014-1A, Class D1, 3.75%, 715/26 (b) 1,250 1,156,250 AIAM MILLal, Series 2015-12A, Class B, 3.51%, 4/16/27 (b)(c) 1,000 990,200 AIAM MILLal, Series 2014-14A (b): Class B, 3.21%, 7/38/26 5,000 4,652,004 4,603,004				
Adam SHILCLO Lid. Series 2014-1A, Class D1, 3.75%, 7/15/26 (b) 1,000 990,000 AIM XIV Lat, Series 2014-1A, (b): 1,000 900,000 AIM XIV Lat, Series 2014-1A (b): 1,000 905,000 4,845,352 1,000 1,000 905,000 1,000 905,000 1,000 905,000 1,000 905,000 1,000 905,000 1,000 905,000 1,000 905,000 1,000 905,000 1,000 905,000 1,000 1,000 905,000 1,000		USD		
MAM ILLed., Series 2015-12A., Class B, 3.51%, 4/16/27 (b)(c) 3,000 4,652,094 4,005,007 4,005,009 4,005				,
ALM NV Lad., Series 2014-14A (b):				
Class B, 3.21%, 7/28/26 5,000 4,843,532 4,520			1,000	990,200
Class C, 3.71\(\times, 7.2826\) 4.652.094 4.652.094 4.960. S105 5.900 5.955 5.901 5.900 5.955 5.901 5.900 5.955 5.901 5.900 5.955 5.901 5.900 5.955 5.901 5.900 5.955 5.901 5.900 5.955 5.901 5.900 5.905 5.900 5.900 5.905 5.900 5.90			5,000	1 015 252
Apidos CLO XVII, Series 2014-17A, Class B, 3.115, 4/17/26 (b) 1,800 1,702,129 Apidos CLO XVII, Series 2014-18A, Class C, 3.05%, 7/27/26 (b) 1,800 1,702,129 Atlas Senior Loan Fund V Ltd., Series 2014-1A (b); 7.021,000 1,836,667 Atlas Senior Loan Fund V Ltd., Series 2014-1A (b); 2,000 1,836,667 Atlas Senior Loan Fund V Ltd., Series 2014-6A, Class D, 3.96%, 10/15/26 (b) 3,000 2,796,696 Atlas Senior Loan Fund V Ltd., Series 2014-6A, Class D, 3.96%, 10/15/26 (b) 9,000 8,635,261 Atlas Senior Loan Fund V Ltd., Series 2014-6A, Class D, 3.96%, 10/15/26 (b) 9,000 8,635,261 Atlas Senior Loan Fund V Ltd., Series 2014-8A, Class D, 3.96%, 10/15/26 (b) 1,000 933,000 Batalion CLO Clas, Series 2014-3A, Class C, 4.10%, 10/17/26 (b) 1,000 932,067 Batalion CLO VILLd, Series 2014-7A, Class D, 3.81%, 10/20/26 (b) 1,000 932,067 Benefit Street Partners CLO V Ltd., Series 2014-VA, Class B, 3.06%, 7/20/26 (b) 1,500 1,382,619 Benefit Street Partners CLO V Ltd., Series 2014-VA, Class D, 3.81%, 10/20/26 (b) 1,500 1,382,619 Benefit Street Partners CLO V Ltd., Series 2014-VA, Class D, 3.81%, 10/20/26 (b) 1,000 9,000 Bowman Park CLO Ltd., Series 2014-VA, Class D, 2.419%, 11/23/25 (b) 1,000 968,000 CIPC Punding Ltd., Series 2014-3A (b): 1,000 968,000 CIPC Punding Ltd., Series 2014-3A (b): 1,000 1,000 968,000 CIPC Punding Ltd., Series 2014-3A (b): 1,000 968,000 CIPC Punding Ltd., Series 2014-SA, Class C, 3.05%, 10/15/26 (b) 1,000 968,000 CIPC Punding Ltd., Series 2014-3A, Class C, 3.05%, 10/15/26 (b) 1,000 969,000 CIPC Punding Ltd., Series 2014-3A, Class C, 3.35%, 10/15/26 (b) 1,000 969,000 CIPC Punding Ltd., Series 2014-1A, Class C, 3.35%, 10/15/26 (b) 1,000 969,000 CIPC Punding Ltd., Series 2014-1A, Class C, 3.35%, 10/15/26 (b) 1,000 969,000 CIPC Punding Ltd., Series 2014-1A, Class C, 3.35%, 10/15/26 (b) 1,000 999,000 CIPC Punding Ltd., Series 2014-1A, Class				
Apidos CLO XVIII, Series 2014-18A, Class Cl. 391%, 712226 (b) 1,000 966,909 1,000 1,				
Altas Senior Lona Fund V Ltd., Series 2014-1A (b): Class C. J. 25%, 7/16/26 Class D. 3.70%, 7/16/26 Class D. 3.70%, 7/16/26 Atrium CDO Corp., Series SA, Class Ad, 0.62%, 7/20/20 (b) Atrium CDO Corp., Series SA, Class Ad, 0.62%, 7/20/20 (b) Babson CD Loll., Series 2014-3A (b): Class C. 1. 3.22%, 1/15/26 Loss D. 1. 37%, 1/15/26 Loss D. 1. 37%, 1/15/26 Babson CD U Ltd., Series 2014-7A, Class C, 4.10%, 1/0/17/26 (b) Battalion CLO VIII Ltd., Series 2014-7A, Class C, 4.10%, 1/0/17/26 (b) Battalion CLO VIII Ltd., Series 2014-7A, Class C, 4.10%, 1/0/17/26 (b) Battalion CLO VIII Ltd., Series 2014-7A, Class C, 4.10%, 1/0/17/26 (b) Battalion CLO VIII Ltd., Series 2014-7A, Class C, 4.10%, 1/0/17/26 (b) Battalion CLO VIII Ltd., Series 2014-7A, Class C, 4.10%, 1/0/17/26 (b) Battalion CLO VIII Ltd., Series 2014-7A, Class C, 4.10%, 1/0/17/26 (b) Battalion CLO VIII Ltd., Series 2014-7A, Class C, 4.10%, 1/0/17/26 (b) Battalion CLO VIII Ltd., Series 2014-7A, Class C, 4.30%, 1/0/2026 (b) Libou Control Coll Ltd., Series 2014-7A, Class C, 4.10%, 1/0/2026 (b) Libou College Class C, 1.30%, 1/0/2026 (b) Bowman Park CLO Ltd., Series 2014-7A, Class C, 4.10%, 1/0/2025 (b) Libou Carly Collodal Marker Strategies CLO Ltd., Series 2014-5A, Class C, 4.38%, 1/0/16/25 (b) Libou Class C, 1.30%, 7/2026 Libou Class C, 1.30%, 1/0/15/26 (b) Libou Class C	•			,
Class C, 3.25%, 7/16/26	1		1,000	1,702,327
Class D, 3,70%, 7,16/26 2,000 1,836,667 Adas Senior Loan Fund VILd, Series 2014-6A, Class D, 3,96%, 10/15/26 (b) 3,000 2,796,696 Aritum CDO Corp., Series SA, Class A4, 0,62%, 7/20/20 (b) 9,000 8,635,261 84580 CD Class D14, Series 2014-3A (b):			1.000	966,909
Adlas Senior Lean Fund VI Ltd., Series 2014-AC, Class D, 3.96%, 10/15/26 (b) Aphon CLO Ltd., Series 2014-3A (b): Class C1, 323%, 1/15/26 Class D1, 3.73%, 1/15/26 Class D1, 3.73%, 1/15/26 Class D1, 3.73%, 1/15/26 Benful Street Partners CLO IV Ltd., Series 2014-7A, Class C, 4.10%, 10/17/26 (b) Benful Street Partners CLO IV Ltd., Series 2014-1A, Class C, 4.10%, 10/17/26 (b) Benful Street Partners CLO IV Ltd., Series 2014-1A, Class D, 3.81%, 10/20/26 (b) Benful Street Partners CLO IV Ltd., Series 2014-1A, Class D, 3.81%, 10/20/26 (b) Benful Street Partners CLO IV Ltd., Series 2014-1A, Class D, 3.81%, 10/20/26 (b) Benful Street Partners CLO IV Ltd., Series 2014-1A, Class D, 3.81%, 10/20/26 (b) Benful Market Strateges CLO Ltd., Series 2014-1A, Class D, 3.81%, 10/20/26 (b) Bowman Park CLO Ltd., Series 2014-1A, Class D2, 4.19%, 11/23/25 (b) Bowman Park CLO Ltd., Series 2014-1A, Class D2, 4.19%, 11/23/25 (b) Bowman Park CLO Ltd., Series 2014-1A, Class D2, 4.19%, 11/23/25 (b) Bowman Park CLO Ltd., Series 2014-3A, Class C, 4.38%, 10/16/25 (b) Class C1, 3.06%, 7/22/26 L1, 50, 14,				
Artium CDO Corp., Series 5A, Class A4, 0.62%, 7/20/20 (b) 8,085, 261 Babson CLO LIA, Series 2014-3A (b):				, ,
Class C1, 3.23%, 1/15/26			9,000	8,635,261
Class Dl., 373%, 1/15/26 1,000 933,900 1,000 952,067 1,000 952,067 1,000 1,000 952,067 1,000 1			ĺ	, ,
Battalion CLO VII Ltd., Series 2014-7A, Class C, 4.10%, 10/17/26 (b) 1,200 952,067 Benefit Street Partners CLO IV Ltd., Series 2014-VA, Class D, 3.81%, 10/20/26 (b) 1,500 1,382,619 BlueMountain CLO Ltd., Series 2011-1A, Class D, 4.32%, 8/16/22 (b) 1,000 968,000 Carlyte Global Market Strategies CLO Ltd., Series 2014-5A, Class C, 4.38%, 10/16/25 (b) 1,000 965,300 CIPC Funding Ltd., Series 2014-3A, (b):	· · · · · · · · · · · · · · · · · · ·		1,500	1,454,250
Benefit Street Partners CLO V Ltd., Series 2014-VA, Class B, 3.08%, 7/20/26 (b) 1,500 1,382,619				
Benefix Street Partners CLO V Ltd., Series 2014-VA, Class D, 3.81%, 10/20/26 (b) 2,000 1,949,936 BlueMountain CLO Ltd., Series 2014-1A, Class D2, 4.19%, 11/23/25 (b) 1,000 968,000 Carlyle Clobal Market Strategies CLO Ltd., Series 2014-5A, Class C, 4.38%, 10/16/25 (b) 1,000 968,000 Carlyle Clobal Market Strategies CLO Ltd., Series 2014-5A, Class C, 4.38%, 10/16/25 (b) 1,000 968,000 Carly Clobal Market Strategies CLO Ltd., Series 2014-5A, Class C, 4.38%, 10/16/25 (b) 1,500 1,435,293 Class D3, 656%, 7/22/26 1,400 1,438,380 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.05%, 10/15/26 (b) 750 720,947 Part			1,000	952,067
Blue Mountain CLO Ltd., Series 2011-1A, Class D., 4.23%, 8/16/22 (b) 2,000 1,944,946 800 900	Benefit Street Partners CLO IV Ltd., Series 2014-IVA, Class B, 3.06%, 7/20/26 (b)		1,250	1,180,735
Bowman Park CLO Ltd., Series 2014-1A, Class D2, 4.19%, 11/23/25 (b) 1,000 968,000 Carlyle Global Market Strategies CLO Ltd., Series 2014-5A, Class C, 4.38%, 10/16/25 (b) 1,000 965,360 CIPC Funding Ltd., Series 2014-3A (b):	Benefit Street Partners CLO V Ltd., Series 2014-VA, Class D, 3.81%, 10/20/26 (b)		1,500	1,382,619
Carly lc Global Market Strategies CLO Ltd., Series 2014-5A, Class C, 4.38%, 10/16/25 (b)	BlueMountain CLO Ltd., Series 2011-1A, Class D, 4.23%, 8/16/22 (b)		2,000	1,994,936
CIII C Funding Ltd. Series 2014-3A (b): Class Cl. 3.06%, 7/22/26 1,00 1,435,293 Class D. 3.66%, 7/22/26 1,400 1,288,380 Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.05%, 10/15/26 (b) 750 720,947 Pare			1,000	968,000
Class CJ, 3.06%, 7/2226	Carlyle Global Market Strategies CLO Ltd., Series 2014-5A, Class C, 4.38%, 10/16/25 (b)		1,000	965,360
Class D, 3.66%, 7/22/26				
Dryden 34 Senior Loan Fund, Series 2014-134A, Class C, 3.05%, 1/015/26 (b) 750 720,947 Asset-Backed Securities (a) 7000 Value Galaxy CLO Ltd., Series 2014-18A, Class C1, 323%, 1/015/26 (b) USD 1,750 \$1,704,884 Golden Tree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 1/029/26 (b) 1,000 997,229 James town CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) 3,20 3,029,69 Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 1/020/26 (b) 1,000 997,229 James town CLO Ltd., Series 2014-3A, Class C, 3.83%, 1/020/26 (b) 1,000 997,229 James town CLO Ltd., Series 2014-3A, Class C, 3.83%, 1/020/26 (b) 1,000 997,026 Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 1/020/25 3,000 2,967,006 Series 2012-14A, Class D, 4.15k, 1/20/25 3,000 2,967,006 Series 2012-14A, Class D, 3.6%, 4/22/22 1,500 1,467,760 Series 2012-28AR, Class CR, 3.96%, 4/22/22 1,500 1,467,760 Series 2012-3A, 28, 28, 28, 28, 28, 28, 28, 28, 28, 28	Class C1, 3.06%, 7/22/26		1,500	1,435,293
Asset-Backed Securities (a) Par (not) Value Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) USD 1,750 \$1,704,884 Golden Tree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) 1,000 940,173 ING IM CLO Ltd., Series 2014-4A, Class C, 4.75%, 10/15/23 (b) 3,250 3,029,069 Jamestown CLO Ltd., Series 2014-3A, Class C, 3.83%, 10/20/26 (b) 1,000 944,000 Madison Park Funding Ltd., Ceries 3,000 2,967,006 Series 2012-10A, Class D, 4.51%, 1/20/25 3,000 2,967,006 Series 2012-8AR, Class RD, 4.11%, 4/22/22 1,500 1,437,00 Series 2012-8AR, Class RD, 4.11%, 4/22/22 1,500 1,880,237 Series 2014-14A, Class D, 3.86%, 7/20/26 2,000 1,880,237 Class D, 3.93%, 8/12/26 1,000 959,966 Class D, 3.93%, 8/12/26 1,000 959,966 Class D, 3.93%, 8/12/26 900 843,743 Octagen Ivuestment Partners XXI Ltd., Series 2014-1A (bis 1,500 1,411,266 Class D, 3.38%, 8/12/26 900 874,099 Class C, 3.58%, 10/17/26 900 874,099	Class D, 3.66%, 7/22/26			1,288,380
Asset-Backed Securities (a)	Dryden 34 Senior Loan Fund, Series 2014-34A, Class C, 3.05%, 10/15/26 (b)			720,947
Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) USD 1,750 \$ 1,704,884 GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) 1,000 940,173 ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) 3,250 3,029,969 Jamestown CLO Ltd., Series 2014-3A, Class C, 3.83%, 10/20/26 (b) 1,000 994,000 Madison Park Funding Ltd. (b): """ """ Series 2012-10A, Class D, 4.51%, 1/20/25 3,000 2,967,006 Series 2012-8AR, Class CR, 3.06%, 4/22/22 1,350 1,333,290 Series 2012-8AR, Class DR, 4.11%, 4/22/22 1,500 1,467,760 Series 2014-14A, Class DB, 3.86%, 7/20/26 2,000 1,880,237 Cetagon Investment Partners XXI Ltd., Series 2014-1A (b): """ """ Class DB, 3.89%, 8/12/26 1,000 959,966 Class DB, 3.89%, 8/12/26 1,000 959,966 Class DB, 3.89%, 8/12/26 900 843,743 OzLM VIII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) 1,500 1,397,335 OZLM VIII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) 1,500 876,884 Regatta IV Fun			Par	
GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) 1,000 940,173 ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) 3,250 3,029,969 Jamestown CLO Ltd., Series 2014-3A, Class C, 3.83%, 10/20/26 (b) 1,000 944,000 Madison Park Funding Ltd. (b): """ """ Series 2012-10A, Class D, 4,51%, 1/20/25 3,000 2,967,006 Series 2012-8AR, Class CR, 3.06%, 4/22/22 1,350 1,333,290 Series 2012-8AR, Class DR, 4,11%, 4/22/22 1,500 1,467,760 Series 2014-14A, Class D, 3,86%, 7/20/26 2,000 1,880,237 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): """ """ Class C, 3.03%, 8/12/26 1,000 959,966 Class D, 3,89%, 8/12/26 900 843,743 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) 1,500 1,411,286 OZLM VIII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) 1,500 874,099 Class D, 3.88%, 10/17/26 900 874,099 Class D, 3.73%, 10/17/26 1,500 1,448,615 Class C, 3.88%, 10/17/25/26 1,500 1				
ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b)				
Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) 3,250 3,029,969 Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) 1,000 944,000 Madison Park Funding Ltd. (b):	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b)	USD	1,750	\$ 1,704,884
Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) 1,000 944,000 Madison Park Funding Ltd. (b): 300 2,967,006 Series 2012-10A, Class D, 4,51%, 1/20/25 3,000 2,967,006 Series 2012-8AR, Class CR, 3.06%, 4/22/22 1,350 1,333,290 Series 2012-8AR, Class DR, 4.11%, 4/22/22 1,500 1,467,760 Series 2014-14A, Class D, 3.86%, 7/20/26 2,000 1,880,237 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): 1,000 959,966 Class C, 3.03%, 8/12/26 1,000 959,966 2,000 1,411,286 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) 1,500 1,411,286 2021 1,500 1,411,286 2021	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b)	USD	1,750 1,000	\$ 1,704,884 940,173
Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 3,000 2,967,006 Series 2012-8AR, Class CR, 3.06%, 4/22/22 1,350 1,333,290 Series 2012-8AR, Class DR, 4.11%, 4/22/22 1,500 1,467,760 Series 2014-14A, Class D, 3.86%, 7/20/26 2,000 1,880,237 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): USA (2.26) 1,000 959,966 Class D, 3.89%, 8/12/26 900 843,743 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) 1,500 1,411,286 OZLM VIII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) 1,500 1,397,335 OZLM VIII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) 900 874,099 Class D, 3.28%, 10/17/26 900 874,099 Class D, 3.78%, 10/17/26 900 874,099 Class D, 3.78%, 10/17/26 1,500 1,448,615 Class D, 3.73%, 7/25/26 1,500 1,448,615 Class D, 3.73%, 7/25/26 1,000 967,825 Class D, 3.73%, 10/25/26 1,000 967,825 Class D, 3.68%, 10/25/26 1,000 967,825 Class C, 3.68%, 10/25/26 1,000 9	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b)	USD	1,750 1,000 1,000	\$ 1,704,884 940,173 997,229
Series 2012-10A, Class D, 4.51%, 1/20/25 3,000 2,967,006 Series 2012-8AR, Class CR, 3.06%, 4/22/22 1,350 1,333,290 Series 2012-8AR, Class DR, 4.11%, 4/22/22 1,500 1,467,760 Series 2014-14A, Class D, 3.86%, 7/20/26 2,000 1,880,237 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): 1,000 959,966 Class C, 3.03%, 8/12/26 900 843,743 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) 1,500 1,411,286 OZLM VIII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) 1,500 1,397,335 OZLM VIII Ltd., Series 2014-8A (b): 850 786,884 Class D, 3.28%, 10/17/26 850 786,884 Regatta IV Funding Ltd., Series 2014-1A (b): 1,500 1,448,615 Class D, 3.73%, 7/25/26 1,500 926,774 Regatta V Funding Ltd., Series 2014-1A (b): 1,000 967,825 Class D, 3.73%, 10/25/26 1,000 922,094 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) 750 687,019 SLM Student Loan Trust, Series 2014-1A, Class D, 3.89%, 1/23/27 (b) 2,669 2	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b)	USD	1,750 1,000 1,000 3,250	\$ 1,704,884 940,173 997,229 3,029,969
Series 2012-8AR, Class CR, 3.06%, 4/22/22 1,350 1,333,290 Series 2012-8AR, Class DR, 4.11%, 4/22/22 1,500 1,467,760 Series 2014-14A, Class D, 3.86%, 7/20/26 2,000 1,880,237 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): URA CLASS D, 3.89%, 8/12/26 1,000 959,966 Class D, 3.89%, 8/12/26 900 843,743 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) 1,500 1,411,286 OZLM VIII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) 1,500 1,397,335 OZLM VIII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26 900 874,099 Class C, 3.78%, 10/17/26 900 874,099 Class C, 3.18%, 7/25/26 1,500 1,448,615 Class D, 3.73%, 7/25/26 1,500 1,448,615 Class D, 3.73%, 7/25/26 1,000 967,825 Class B, 3.23%, 10/25/26 1,000 967,825 Class C, 3.68%, 10/25/26 1,000 967,825 </td <td>Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b)</td> <td>USD</td> <td>1,750 1,000 1,000 3,250</td> <td>\$ 1,704,884 940,173 997,229 3,029,969</td>	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b)	USD	1,750 1,000 1,000 3,250	\$ 1,704,884 940,173 997,229 3,029,969
Series 2012-8AR, Class DR, 4.11%, 4/22/22 1,500 1,467,760 Series 2014-14A, Class D, 3.86%, 7/20/26 2,000 1,880,237 Octagon Investment Partners XXI Ltd., Series 2014-1A (b):	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b):	USD	1,750 1,000 1,000 3,250 1,000	\$ 1,704,884 940,173 997,229 3,029,969 944,000
Series 2014-14A, Class D, 3.86%, 7/20/26 2,000 1,880,237 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 1,000 959,966 Class D, 3.89%, 8/12/26 900 843,743 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) 1,500 1,411,286 OZLM VIII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) 1,500 1,397,335 OZLM VIII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26 900 874,099 Class C, 3.78%, 10/17/26 850 786,884 Regatta IV Funding Ltd., Series 2014-1A (b): Class C, 3.18%, 7/25/26 1,500 1,448,615 Class D, 3.73%, 7/25/26 1,500 926,774 Regatta V Funding Ltd., Series 2014-1A (b): Class B, 3.23%, 10/25/26 1,000 967,825 Class C, 3.68%, 10/25/26 1,000 967,825 Class C, 3.68%, 10/25/26 1,000 922,094 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) 750 687,019 SLM Student Loan Trust, Series 2004-B, Class A2, 0.44%, 6/15/21 2,669 2,651,596 Sound Point CLO Ltd., Series 2014-15A (b): 1,	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25	USD	1,750 1,000 1,000 3,250 1,000	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006
Octagon Investment Partners XXI Ltd., Series 2014-1A (b): 1,000 959,966 Class C, 3.03%, 8/12/26 900 843,743 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) 1,500 1,411,286 OZLM VII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) 1,500 1,397,335 OZLM VIII Ltd., Series 2014-8A (b): 850 874,099 Class B, 3.28%, 10/17/26 850 786,884 Regatta IV Funding Ltd., Series 2014-1A (b): 1,500 1,448,615 Class C, 3.18%, 7/25/26 1,500 1,448,615 Class D, 3.73%, 7/25/26 1,000 926,774 Regatta V Funding Ltd., Series 2014-1A (b): 1 1 Class B, 3.23%, 10/25/26 1,000 967,825 Class B, 3.23%, 10/25/26 1,000 967,825 Class C, 3.68%, 10/25/26 1,000 922,094 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) 750 687,019 SLM Student Loan Trust, Series 2004-B, Class A2, 0.44%, 6/15/21 2,669 2,651,596 Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 1,000 904,000 Sy	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290
Class C, 3.03%, 8/12/26 1,000 959,966 Class D, 3.89%, 8/12/26 900 843,743 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) 1,500 1,411,286 OZLM VIII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) 1,500 1,397,335 OZLM VIII Ltd., Series 2014-8A (b): *** *** Class B, 3.28%, 10/17/26 900 874,099 Class C, 3.78%, 10/17/26 850 786,884 Regatta IV Funding Ltd., Series 2014-1A (b): *** *** Class D, 3.73%, 7/25/26 1,500 926,774 Regatta V Funding Ltd., Series 2014-1A (b): *** *** Class B, 3.23%, 10/25/26 1,000 967,825 Class B, 3.23%, 10/25/26 1,000 967,825 Class C, 3.68%, 10/25/26 1,000 922,094 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) 750 687,019 SLM Student Loan Trust, Series 2014-3A, Class A2, 0.44%, 6/15/21 2,669 2,651,596 Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 1,000 904,000 Symphony CLO XV Ltd., Series 2014-15A (b): <td>Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22</td> <td>USD</td> <td>1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500</td> <td>\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760</td>	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760
Class D, 3.89%, 8/12/26 900 843,743 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) 1,500 1,411,286 OZLM VII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) 1,500 1,397,335 OZLM VIII Ltd., Series 2014-8A (b): *** *** Class B, 3.28%, 10/17/26 900 874,099 Class C, 3.78%, 10/17/26 850 786,884 Regatta IV Funding Ltd., Series 2014-1A (b): *** *** Class C, 3.18%, 7/25/26 1,500 1,448,615 Class D, 3.73%, 7/25/26 1,000 926,774 Regatta V Funding Ltd., Series 2014-1A (b): *** *** Class G, 3.68%, 10/25/26 1,000 967,825 Class C, 3.68%, 10/25/26 1,000 922,094 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) 750 687,019 SLM Student Loan Trust, Series 204-B, Class A2, 0.44%, 6/15/21 2,669 2,651,596 Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 1,000 904,000 Symphony CLO XV Ltd., Series 2014-15A (b): 1,500 1,480,587	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760
Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) 1,500 1,411,286 OZLM VII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) 1,500 1,397,335 OZLM VIII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26 900 874,099 Class C, 3.78%, 10/17/26 850 786,884 Regatta IV Funding Ltd., Series 2014-1A (b): Class C, 3.18%, 7/25/26 1,500 1,448,615 Class D, 3.73%, 7/25/26 1,000 926,774 Regatta V Funding Ltd., Series 2014-1A (b): Class B, 3.23%, 10/25/26 1,000 967,825 Class C, 3.68%, 10/25/26 1,000 922,094 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) 750 687,019 SLM Student Loan Trust, Series 2004-B, Class A2, 0.44%, 6/15/21 2,669 2,651,596 Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 1,000 904,000 Symphony CLO XV Ltd., Series 2014-15A (b): Class C, 3.40%, 10/17/26 1,500 1,480,587	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b):	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500 2,000	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237
OZLM VII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) 1,500 1,397,335 OZLM VIII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26 900 874,099 Class C, 3.78%, 10/17/26 850 786,884 Regatta IV Funding Ltd., Series 2014-1A (b): Class C, 3.18%, 7/25/26 1,500 1,448,615 Class D, 3.73%, 7/25/26 1,000 926,774 Regatta V Funding Ltd., Series 2014-1A (b): Class B, 3.23%, 10/25/26 1,000 967,825 Class C, 3.68%, 10/25/26 1,000 967,825 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) 750 687,019 SLM Student Loan Trust, Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 2,669 2,651,596 Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 1,000 904,000 Symphony CLO XV Ltd., Series 2014-15A (b): 1,500 1,480,587	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500 2,000	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237
OZLM VIII Ltd., Series 2014-8A (b): Series 2014-8A (b): Class B, 3.28%, 10/17/26 900 874,099 Class C, 3.78%, 10/17/26 850 786,884 Regatta IV Funding Ltd., Series 2014-1A (b): Class C, 3.18%, 7/25/26 1,500 1,448,615 Class D, 3.73%, 7/25/26 1,000 926,774 Regatta V Funding Ltd., Series 2014-1A (b): Class B, 3.23%, 10/25/26 1,000 967,825 Class C, 3.68%, 10/25/26 1,000 922,094 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) 750 687,019 SLM Student Loan Trust, Series 2004-B, Class A2, 0.44%, 6/15/21 2,669 2,651,596 Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 1,000 904,000 Symphony CLO XV Ltd., Series 2014-15A (b): Class C, 3.40%, 10/17/26 1,500 1,480,587	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Class D, 3.89%, 8/12/26	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,000 900	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743
Class B, 3.28%, 10/17/26 900 874,099 Class C, 3.78%, 10/17/26 850 786,884 Regatta IV Funding Ltd., Series 2014-1A (b):	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Class D, 3.89%, 8/12/26 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b)	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,000 900 1,500	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743 1,411,286
Class C, 3.78%, 10/17/26 850 786,884 Regatta IV Funding Ltd., Series 2014-1A (b): Class C, 3.18%, 7/25/26 1,500 1,448,615 Class D, 3.73%, 7/25/26 1,000 926,774 Regatta V Funding Ltd., Series 2014-1A (b): Class B, 3.23%, 10/25/26 1,000 967,825 Class C, 3.68%, 10/25/26 1,000 922,094 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) 750 687,019 SLM Student Loan Trust, Series 2004-B, Class A2, 0.44%, 6/15/21 2,669 2,651,596 Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 1,000 904,000 Symphony CLO XV Ltd., Series 2014-15A (b): Class C, 3.40%, 10/17/26 1,500 1,480,587	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Class D, 3.89%, 8/12/26 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) OZLM VII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b)	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,000 900 1,500	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743 1,411,286
Regatta IV Funding Ltd., Series 2014-1A (b): Class C, 3.18%, 7/25/26 1,500 1,448,615 Class D, 3.73%, 7/25/26 1,000 926,774 Regatta V Funding Ltd., Series 2014-1A (b): Class B, 3.23%, 10/25/26 1,000 967,825 Class C, 3.68%, 10/25/26 1,000 922,094 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) 750 687,019 SLM Student Loan Trust, Series 2004-B, Class A2, 0.44%, 6/15/21 2,669 2,651,596 Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 1,000 904,000 Symphony CLO XV Ltd., Series 2014-15A (b): Class C, 3.40%, 10/17/26 1,500 1,480,587	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Class D, 3.89%, 8/12/26 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) OZLM VII Ltd., Series 2014-8A (b):	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,000 900 1,500 1,500	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743 1,411,286 1,397,335
Class D, 3.73%, 7/25/26 1,000 926,774 Regatta V Funding Ltd., Series 2014-1A (b): Class B, 3.23%, 10/25/26 1,000 967,825 Class C, 3.68%, 10/25/26 1,000 922,094 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) 750 687,019 SLM Student Loan Trust, Series 2004-B, Class A2, 0.44%, 6/15/21 2,669 2,651,596 Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 1,000 904,000 Symphony CLO XV Ltd., Series 2014-15A (b): 1,500 1,480,587	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Class D, 3.89%, 8/12/26 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) OZLM VII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,500 1,500 1,500 1,500	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743 1,411,286 1,397,335 874,099
Class D, 3.73%, 7/25/26 1,000 926,774 Regatta V Funding Ltd., Series 2014-1A (b): 1,000 967,825 Class B, 3.23%, 10/25/26 1,000 922,094 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) 750 687,019 SLM Student Loan Trust, Series 2004-B, Class A2, 0.44%, 6/15/21 2,669 2,651,596 Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 1,000 904,000 Symphony CLO XV Ltd., Series 2014-15A (b): 1,500 1,480,587	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) OZLM VII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26 Class C, 3.78%, 10/17/26	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,500 1,500 1,500 1,500	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743 1,411,286 1,397,335 874,099
Regatta V Funding Ltd., Series 2014-1A (b): 1,000 967,825 Class B, 3.23%, 10/25/26 1,000 922,094 Class C, 3.68%, 10/25/26 1,000 922,094 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) 750 687,019 SLM Student Loan Trust, Series 2004-B, Class A2, 0.44%, 6/15/21 2,669 2,651,596 Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 1,000 904,000 Symphony CLO XV Ltd., Series 2014-15A (b): 1,500 1,480,587	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) OZLM VII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) OZLM VIII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26 Class C, 3.78%, 10/17/26 Regatta IV Funding Ltd., Series 2014-1A (b):	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,500 1,500 1,500 1,500 900 850	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743 1,411,286 1,397,335 874,099 786,884
Class B, 3.23%, 10/25/26 1,000 967,825 Class C, 3.68%, 10/25/26 1,000 922,094 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) 750 687,019 SLM Student Loan Trust, Series 2004-B, Class A2, 0.44%, 6/15/21 2,669 2,651,596 Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 1,000 904,000 Symphony CLO XV Ltd., Series 2014-15A (b): 1,500 1,480,587	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) OZLM VII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) OZLM VIII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26 Class C, 3.78%, 10/17/26 Regatta IV Funding Ltd., Series 2014-1A (b): Class C, 3.18%, 7/25/26	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,500 1,500 1,500 900 850	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743 1,411,286 1,397,335 874,099 786,884 1,448,615
Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) 750 687,019 SLM Student Loan Trust, Series 2004-B, Class A2, 0.44%, 6/15/21 2,669 2,651,596 Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 1,000 904,000 Symphony CLO XV Ltd., Series 2014-15A (b): 1,500 1,480,587	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) OZLM VII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) OZLM VIII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26 Regatta IV Funding Ltd., Series 2014-1A (b): Class C, 3.18%, 7/25/26 Class D, 3.73%, 7/25/26	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,500 1,500 1,500 900 850	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743 1,411,286 1,397,335 874,099 786,884 1,448,615
SLM Student Loan Trust, Series 2004-B, Class A2, 0.44%, 6/15/21 2,669 2,651,596 Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 1,000 904,000 Symphony CLO XV Ltd., Series 2014-15A (b): 1,500 1,480,587	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Class D, 3.89%, 8/12/26 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) OZLM VII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) OZLM VIII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26 Regatta IV Funding Ltd., Series 2014-1A (b): Class C, 3.18%, 7/25/26 Class D, 3.73%, 7/25/26 Regatta V Funding Ltd., Series 2014-1A (b):	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,500 1,500 1,500 900 850 1,500 1,000	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743 1,411,286 1,397,335 874,099 786,884 1,448,615 926,774
Sound Point CLO Ltd., Series 2014-3A, Class D, 3.89%, 1/23/27 (b) 1,000 904,000 Symphony CLO XV Ltd., Series 2014-15A (b): 1,500 1,480,587	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Class D, 3.89%, 8/12/26 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) OZLM VII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) OZLM VII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26 Regatta IV Funding Ltd., Series 2014-1A (b): Class C, 3.18%, 7/25/26 Class D, 3.73%, 7/25/26 Regatta V Funding Ltd., Series 2014-1A (b): Class B, 3.23%, 10/25/26	USD	1,750 1,000 1,000 3,250 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,000 1,000	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743 1,411,286 1,397,335 874,099 786,884 1,448,615 926,774
Symphony CLO XV Ltd., Series 2014-15A (b): Class C, 3.40%, 10/17/26 1,500 1,480,587	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Class D, 3.89%, 8/12/26 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) OZLM VII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) OZLM VII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26 Regatta IV Funding Ltd., Series 2014-1A (b): Class C, 3.18%, 7/25/26 Class D, 3.73%, 7/25/26 Regatta V Funding Ltd., Series 2014-1A (b): Class B, 3.23%, 10/25/26 Class C, 3.68%, 10/25/26 Class C, 3.68%, 10/25/26 Class C, 3.68%, 10/25/26	USD	1,750 1,000 1,000 3,250 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,500 1,500 1,500 1,500 1,500 1,500 1,000 1,000	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743 1,411,286 1,397,335 874,099 786,884 1,448,615 926,774
Class C, 3.40%, 10/17/26 1,500 1,480,587	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-3A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Class D, 3.89%, 8/12/26 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) OZLM VIII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) OZLM VIII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26 Class C, 3.78%, 10/17/26 Regatta IV Funding Ltd., Series 2014-1A (b): Class C, 3.18%, 7/25/26 Class D, 3.73%, 7/25/26 Class D, 3.73%, 7/25/26 Class C, 3.68%, 10/25/26 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b)	USD	1,750 1,000 1,000 3,250 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,500 1,500 1,500 1,500 1,500 1,500 1,000 1,000 1,000 1,000 1,000 1,000 1,000 1,000	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743 1,411,286 1,397,335 874,099 786,884 1,448,615 926,774 967,825 922,094 687,019
	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Class D, 3.89%, 8/12/26 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) OZLM VII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) OZLM VIII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26 Regatta IV Funding Ltd., Series 2014-1A (b): Class C, 3.18%, 7/25/26 Class C, 3.18%, 7/25/26 Class C, 3.35%, 10/25/26 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) SLM Student Loan Trust, Series 2004-B, Class A2, 0.44%, 6/15/21	USD	1,750 1,000 1,000 3,250 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743 1,411,286 1,397,335 874,099 786,884 1,448,615 926,774 967,825 922,094 687,019 2,651,596
Class D, 3.95%, 10/17/26 1,000 941,300	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2012-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Class D, 3.89%, 8/12/26 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) OZLM VIII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26 Class C, 3.78%, 10/17/26 Regatta IV Funding Ltd., Series 2014-1A (b): Class C, 3.18%, 7/25/26 Regatta IV Funding Ltd., Series 2014-1A (b): Class B, 3.23%, 10/25/26 Class D, 3.73%, 7/25/26 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) SLM Student Loan Trust, Series 2014-1A, Class D, 3.89%, 1/23/27 (b)	USD	1,750 1,000 1,000 3,250 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500 1,500	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743 1,411,286 1,397,335 874,099 786,884 1,448,615 926,774 967,825 922,094 687,019 2,651,596
	Galaxy CLO Ltd., Series 2014-18A, Class C1, 3.23%, 10/15/26 (b) GoldenTree Loan Opportunities IX Ltd., Series 2014-9A, Class D, 3.82%, 10/29/26 (b) ING IM CLO Ltd., Series 2012-4A, Class C, 4.75%, 10/15/23 (b) Jamestown CLO Ltd., Series 2014-4A, Class C, 3.75%, 7/15/26 (b) Limerock CLO III LLC, Series 2014-3A, Class C, 3.83%, 10/20/26 (b) Madison Park Funding Ltd. (b): Series 2012-10A, Class D, 4.51%, 1/20/25 Series 2012-8AR, Class CR, 3.06%, 4/22/22 Series 2012-8AR, Class DR, 4.11%, 4/22/22 Series 2014-14A, Class D, 3.86%, 7/20/26 Octagon Investment Partners XXI Ltd., Series 2014-1A (b): Class C, 3.03%, 8/12/26 Class D, 3.89%, 8/12/26 Octagon Loan Funding Ltd., Series 2014-1A, Class D, 3.85%, 11/18/26 (b) OZLM VIII Ltd., Series 2014-7A, Class C, 3.86%, 7/17/26 (b) OZLM VIII Ltd., Series 2014-8A (b): Class B, 3.28%, 10/17/26 Regatta IV Funding Ltd., Series 2014-1A (b): Class C, 3.18%, 7/25/26 Class D, 3.73%, 7/25/26 Class D, 3.73%, 7/25/26 Class C, 3.68%, 10/25/26 Silver Spring CLO Ltd., Series 2014-1A, Class D, 3.71%, 10/15/26 (b) SLM Student Loan Trust, Series 2014-1A, Class D, 3.71%, 10/15/26 (b) SLM Student Loan Trust, Series 2014-15A (b): Class C, 3.40%, 10/17/26	USD	1,750 1,000 1,000 3,250 1,000 3,000 1,350 1,500 2,000 1,500	\$ 1,704,884 940,173 997,229 3,029,969 944,000 2,967,006 1,333,290 1,467,760 1,880,237 959,966 843,743 1,411,286 1,397,335 874,099 786,884 1,448,615 926,774 967,825 922,094 687,019 2,651,596 904,000

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BLACKROCK CREDIT ALLOCATION INCOME TRUST

JANUARY 31, 2015

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Schedule of Investments (continued)

BlackRock Credit Allocation Income Trust (BTZ)

(Percentages shown are based on Net Assets)

		Par	
Asset-Backed Securities (a)		(000)	Value
Venture XIII CLO Ltd., Series 2013-13A, Class D, 3.79%, 6/10/25 (b)	USD	800	\$ 751,084
Venture XVIII CLO Ltd., Series 2014-18A, Class C, 3.39%, 10/15/26 (b)		800	779,788
Voya CLO Ltd., Class C (b):			
Series 2014-3A, 3.86%, 7/25/26		1,250	1,177,930
Series 2014-4A, 4.23%, 10/14/26		1,000	967,664
WhiteHorse IX Ltd., Series 2014-9A, Class C, 2.96%, 7/17/26 (b)		1,500	1,405,840
Total Asset-Backed Securities 4.9%		-,	81,060,614
Corporate Bonds			
Aerospace & Defense 0.6%			
Huntington Ingalls Industries, Inc.:		• 000	2.150.000
7.13%, 3/15/21		2,000	2,150,000
5.00%, 12/15/21 (b)		536	556,100
LSB Industries, Inc., 7.75%, 8/01/19		315	324,450
TransDigm, Inc.:			
6.00%, 7/15/22		4,585	4,573,538
6.50%, 7/15/24		2,140	2,166,750
A. F I. O. T			9,770,838
Air Freight & Logistics 0.1%			4.450.44
XPO Logistics, Inc., 7.88%, 9/01/19 (b) Airlines 0.9%		1,115	1,156,813
Continental Airlines Pass-Through Trust:			
Series 2009-2, Class B, 9.25%, 11/10/18		2,460	2,706,209
Series 2012-3, Class C, 6.13%, 4/29/18		2,040	2,142,000
Delta Air Lines Pass-Through Trust, Series 2002-1, Class G-1, 6.72%, 7/02/24		3,200	3,671,746
United Airlines Pass-Through Trust, Series 2014-1, Class B, 4.75%, 10/11/23			
		4,200	4,137,000
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b)		1,606	1,658,280
			1,658,280
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b)			
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4%		1,606	1,658,280 14,315,235
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21			1,658,280
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.:		1,606 870	1,658,280 14,315,235 945,037
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21		1,606 870 265	1,658,280 14,315,235
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17		1,606 870 265 Par	1,658,280 14,315,235 945,037 263,675
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds		1,606 870 265	1,658,280 14,315,235 945,037
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded)		1,606 870 265 Par	1,658,280 14,315,235 945,037 263,675
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded):		1,606 870 265 Par (000)	1,658,280 14,315,235 945,037 263,675 Value
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19	USD	1,606 870 265 Par (000)	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20	USD	1,606 870 265 Par (000) 3,950 3,108	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19	USD	1,606 870 265 Par (000)	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20	USD	1,606 870 265 Par (000) 3,950 3,108	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20 5.88%, 2/01/22	USD	1,606 870 265 Par (000) 3,950 3,108 3,816	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279 3,901,860
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20 5.88%, 2/01/22 Schaeffler Finance BV, 4.75%, 5/15/21 (b)	USD	1,606 870 265 Par (000) 3,950 3,108 3,816	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279 3,901,860
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20 5.88%, 2/01/22 Schaeffler Finance BV, 4.75%, 5/15/21 (b) Schaeffler Holding Finance BV (b)(d):	USD	1,606 870 265 Par (000) 3,950 3,108 3,816 2,470	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279 3,901,860 2,488,525
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20 5.88%, 2/01/22 Schaeffler Finance BV, 4.75%, 5/15/21 (b) Schaeffler Holding Finance BV (b)(d): 6.25% (6.25% Cash), 11/15/19	USD	1,606 870 265 Par (000) 3,950 3,108 3,816 2,470 1,112	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279 3,901,860 2,488,525 1,164,820
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20 5.88%, 2/01/22 Schaeffler Finance BV, 4.75%, 5/15/21 (b) Schaeffler Holding Finance BV (b)(d): 6.25% (6.25% Cash), 11/15/19 6.75% (6.25% Cash), 11/15/22	USD	1,606 870 265 Par (000) 3,950 3,108 3,816 2,470 1,112	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279 3,901,860 2,488,525 1,164,820
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20 5.88%, 2/01/22 Schaeffler Finance BV, 4.75%, 5/15/21 (b) Schaeffler Holding Finance BV (b)(d): 6.25% (6.25% Cash), 11/15/19 6.75% (6.25% Cash), 11/15/22 TRW Automotive, Inc. (b):	USD	1,606 870 265 Par (000) 3,950 3,108 3,816 2,470 1,112 2,417 2,400	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279 3,901,860 2,488,525 1,164,820 2,586,190 2,424,000
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20 5.88%, 2/01/22 Schaeffler Finance BV, 4.75%, 5/15/21 (b) Schaeffler Holding Finance BV (b)(d): 6.25% (6.25% Cash), 11/15/19 6.75% (6.25% Cash), 11/15/22 TRW Automotive, Inc. (b): 4.50%, 3/01/21	USD	1,606 870 265 Par (000) 3,950 3,108 3,816 2,470 1,112 2,417	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279 3,901,860 2,488,525 1,164,820 2,586,190
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20 5.88%, 2/01/22 Schaeffler Finance BV, 4.75%, 5/15/21 (b) Schaeffler Holding Finance BV (b)(d): 6.25% (6.25% Cash), 11/15/19 6.75% (6.25% Cash), 11/15/22 TRW Automotive, Inc. (b): 4.50%, 3/01/21 4.45%, 12/01/23	USD	1,606 870 265 Par (000) 3,950 3,108 3,816 2,470 1,112 2,417 2,400	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279 3,901,860 2,488,525 1,164,820 2,586,190 2,424,000
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20 5.88%, 2/01/22 Schaeffler Finance BV, 4.75%, 5/15/21 (b) Schaeffler Holding Finance BV (b)(d): 6.25% (6.25% Cash), 11/15/19 6.75% (6.25% Cash), 11/15/22 TRW Automotive, Inc. (b): 4.50%, 3/01/21 4.45%, 12/01/23	USD	1,606 870 265 Par (000) 3,950 3,108 3,816 2,470 1,112 2,417 2,400 2,600	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279 3,901,860 2,488,525 1,164,820 2,586,190 2,424,000 2,619,500 23,664,011
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20 5.88%, 2/01/22 Schaeffler Finance BV, 4.75%, 5/15/21 (b) Schaeffler Holding Finance BV (b)(d): 6.25% (6.25% Cash), 11/15/19 6.75% (6.25% Cash), 11/15/22 TRW Automotive, Inc. (b): 4.50%, 3/01/21 4.45%, 12/01/23 Automobiles 0.6% Ford Motor Co., 7.45%, 7/16/31	USD	1,606 870 265 Par (000) 3,950 3,108 3,816 2,470 1,112 2,417 2,400	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279 3,901,860 2,488,525 1,164,820 2,586,190 2,424,000 2,619,500
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20 5.88%, 2/01/22 Schaeffler Finance BV, 4.75%, 5/15/21 (b) Schaeffler Holding Finance BV (b)(d): 6.25% (6.25% Cash), 11/15/19 6.75% (6.25% Cash), 11/15/22 TRW Automotive, Inc. (b): 4.50%, 3/01/21 4.45%, 12/01/23 Automobiles 0.6% Ford Motor Co., 7.45%, 7/16/31 General Motors Co.:	USD	1,606 870 265 Par (000) 3,950 3,108 3,816 2,470 1,112 2,417 2,400 2,600 3,660	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279 3,901,860 2,488,525 1,164,820 2,586,190 2,424,000 2,619,500 23,664,011 5,179,094
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20 5.88%, 2/01/22 Schaeffler Finance BV, 4.75%, 5/15/21 (b) Schaeffler Holding Finance BV (b)(d): 6.25% (6.25% Cash), 11/15/19 6.75% (6.25% Cash), 11/15/22 TRW Automotive, Inc. (b): 4.50%, 3/01/21 4.45%, 12/01/23 Automobiles 0.6% Ford Motor Co., 7.45%, 7/16/31 General Motors Co.: 4.88%, 10/02/23	USD	1,606 870 265 Par (000) 3,950 3,108 3,816 2,470 1,112 2,417 2,400 2,600 3,660 1,875	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279 3,901,860 2,488,525 1,164,820 2,586,190 2,424,000 2,619,500 23,664,011 5,179,094 2,045,681
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20 5.88%, 2/01/22 Schaeffler Finance BV, 4.75%, 5/15/21 (b) Schaeffler Holding Finance BV (b)(d): 6.25% (6.25% Cash), 11/15/19 6.75% (6.25% Cash), 11/15/22 TRW Automotive, Inc. (b): 4.50%, 3/01/21 4.45%, 12/01/23 Automobiles 0.6% Ford Motor Co., 7.45%, 7/16/31 General Motors Co.: 4.88%, 10/02/23 6.25%, 10/02/43	USD	1,606 870 265 Par (000) 3,950 3,108 3,816 2,470 1,112 2,417 2,400 2,600 3,660 1,875 940	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279 3,901,860 2,488,525 1,164,820 2,586,190 2,424,000 2,619,500 23,664,011 5,179,094 2,045,681 1,170,558
Virgin Australia Trust, Series 2013-1, Class B, 6.00%, 4/23/22 (b) Auto Components 1.4% Delphi Corp., 6.13%, 5/15/21 Icahn Enterprises LP/Icahn Enterprises Finance Corp.: 3.50%, 3/15/17 Corporate Bonds Auto Components (concluded) Icahn Enterprises LP/Icahn Enterprises Finance Corp. (concluded): 4.88%, 3/15/19 6.00%, 8/01/20 5.88%, 2/01/22 Schaeffler Finance BV, 4.75%, 5/15/21 (b) Schaeffler Holding Finance BV (b)(d): 6.25% (6.25% Cash), 11/15/19 6.75% (6.25% Cash), 11/15/22 TRW Automotive, Inc. (b): 4.50%, 3/01/21 4.45%, 12/01/23 Automobiles 0.6% Ford Motor Co., 7.45%, 7/16/31 General Motors Co.: 4.88%, 10/02/23	USD	1,606 870 265 Par (000) 3,950 3,108 3,816 2,470 1,112 2,417 2,400 2,600 3,660 1,875	1,658,280 14,315,235 945,037 263,675 Value \$ 4,019,125 3,251,279 3,901,860 2,488,525 1,164,820 2,586,190 2,424,000 2,619,500 23,664,011 5,179,094 2,045,681

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		10,102,317
Banks 5.6%		
Associated Banc-Corp, 5.13%, 3/28/16 (e)	7,430	7,724,785
CIT Group, Inc.:		
4.25%, 8/15/17	4,600	4,656,580
5.25%, 3/15/18	4,030	4,181,125
6.63%, 4/01/18 (b)	335	360,963
5.50%, 2/15/19 (b)	5,147	5,460,452
5.00%, 8/01/23	660	694,650
City National Corp., 5.25%, 9/15/20 (e)	2,900	3,357,774
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA, 3.95%, 11/09/22 (e)	3,775	3,949,733
Credit Suisse AG, 6.50%, 8/08/23 (b)	12,000	