

PIMCO CORPORATE & INCOME OPPORTUNITY FUND
Form N-Q
December 21, 2018

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:	811-21238
Registrant Name:	PIMCO Corporate & Income Opportunity Fund
Address of Principal Executive Offices:	1633 Broadway New York, NY 10019
Name and Address of Agent for Service:	Trent W. Walker 650 Newport Center Drive Newport Beach, CA 92660
Registrant's telephone number, including area code:	(844) 337-4626
Date of Fiscal Year End:	July 31
Date of Reporting Period:	October 31, 2018

Item 1. Schedule of Investments

Schedule of Investments

PIMCO Corporate & Income Opportunity Fund

October 31, 2018 (Unaudited)

(Amounts in thousands*, except number of shares, contracts and units, if any)

	PRINCIPAL AMOUNT (000S)	MARKET VALUE (000S)
INVESTMENTS IN SECURITIES 134.1% ☐		
LOAN PARTICIPATIONS AND ASSIGNMENTS 6.9%		
Alphabet Holding Co., Inc.		
5.802% (LIBOR03M + 3.500%) due 09/26/2024 ~	\$ 99	\$ 95
Altice France S.A.		
6.280% (LIBOR03M + 4.000%) due 08/14/2026 ~	500	494
Avantor, Inc.		
6.302% (LIBOR03M + 4.000%) due 11/21/2024 ~	109	110
Avolon Holdings Ltd.		
4.280% (LIBOR03M + 2.000%) due 01/15/2025 ~	5,683	5,675
Axalta Coating Systems U.S. Holdings, Inc.		
4.136% (LIBOR03M + 1.750%) due 06/01/2024 ~	378	378
BWAY Holding Co.		
5.658% (LIBOR03M + 3.250%) due 04/03/2024 ~	1,057	1,052
Caesars Entertainment Operating Co.		
4.302% (LIBOR03M + 2.000%) due 10/06/2024 ~	99	99
CenturyLink, Inc.		
5.052% (LIBOR03M + 2.750%) due 01/31/2025 ~	299	296
Charter Communications Operating LLC		
4.310% (LIBOR03M + 2.000%) due 04/30/2025 ~	364	365
Community Health Systems, Inc.		
5.563% (LIBOR03M + 3.250%) due 01/27/2021 ~	3,670	3,603
Concordia International Corp.		
7.781% (LIBOR03M + 5.500%) due 09/06/2024 ~	3,100	3,046
Diamond Resorts International		
6.052% (LIBOR03M + 3.750%) due 09/02/2023 ~	5,131	5,009
Drillship Kithira Owners, Inc.		
8.000% due 09/20/2024 «	501	527
Dubai World		
1.750% - 2.000% (LIBOR03M + 2.000%) due 09/30/2022 ~	993	931
Energizer Holdings, Inc.		
TBD% due 05/18/2019	200	200
Envision Healthcare Corp.		
6.052% (LIBOR03M + 3.750%) due 10/10/2025 ~	1,000	981
Financial & Risk U.S. Holdings, Inc.		
TBD% due 10/01/2025	EUR 1,000	1,139

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TBD% (LIBOR03M + 3.750%) due 10/01/2025 ~	\$	1,300	1,290
Forbes Energy Services LLC			
9.000% - 14.000% due 04/13/2021		879	887
Forest City Enterprises LP			
TBD% due 10/24/2025		300	302
FrontDoor, Inc.			
4.813% (LIBOR03M + 2.500%) due 08/14/2025 «~		50	50
Frontier Communications Corp.			
6.060% (LIBOR03M + 3.750%) due 06/15/2024 ~		1,188	1,152
Genworth Holdings, Inc.			
6.831% (LIBOR03M + 4.500%) due 03/07/2023 ~		50	51
iHeartCommunications, Inc.			
TBD% due 01/30/2019 ^(e)		19,645	14,288
Ineos Finance LLC			
2.500% (EUR003M + 2.000%) due 03/31/2024 ~	EUR	5,062	5,725
IRB Holding Corp.			
TBD% due 02/05/2025	\$	1,790	1,791
TBD% (LIBOR03M + 3.250%) due 02/05/2025 ~		100	99
Klockner-Pentaplast of America, Inc.			
4.750% (EUR003M + 4.750%) due 06/30/2022 ~	EUR	100	108
Lightstone Generation LLC			
6.052% (LIBOR03M + 3.750%) due 01/30/2024 ~	\$	1,446	1,428
McDermott Technology Americas, Inc.			
7.302% (LIBOR03M + 5.000%) due 05/10/2025 ~		3,899	3,872
Messer Industrie GmbH			
TBD% due 10/01/2025		220	220
MH Sub LLC			
6.030% (LIBOR03M + 3.750%) due 09/13/2024 ~		218	219
Ministry of Finance of Tanzania			
7.825% (LIBOR03M + 5.500%) due 12/10/2019 «~		200	196
Multi Color Corp.			
4.302% (LIBOR03M + 2.000%) due 10/31/2024 ~		32	32
Neiman Marcus Group Ltd.			
5.531% (LIBOR03M + 3.250%) due 10/25/2020 ~		5,332	4,864
Parexel International Corp.			
5.052% (LIBOR03M + 2.750%) due 09/27/2024 ~		99	98
PetSmart, Inc.			
5.280% (LIBOR03M + 3.000%) due 03/11/2022 ~		269	228

Ply Gem Industries, Inc.			
6.175% due 04/12/2025		80	80
Prestige Brands, Inc.			
4.302% (LIBOR03M + 2.000%) due 01/26/2024 ~		120	121
SBA Senior Finance LLC			
4.310% (LIBOR03M + 2.000%) due 04/11/2025 ~		499	498
Sequa Mezzanine Holdings LLC			
7.389% - 7.408% (LIBOR03M + 5.000%) due 11/28/2021 «~		2,319	2,289
11.520% (LIBOR03M + 9.000%) due 04/28/2022 «~		5,070	5,019
Sprint Communications, Inc.			
4.813% (LIBOR03M + 2.500%) due 02/02/2024 ~		2,758	2,756
Starfruit Finco BV			
3.750% due 10/01/2025	EUR	400	457
5.770% (LIBOR03M + 3.250%) due 10/01/2025 ~	\$	500	500
State of Rio de Janeiro			
6.024% (LIBOR03M + 3.250%) due 12/20/2020 «~		5,373	5,225
Syniverse Holdings, Inc.			
7.280% (LIBOR03M + 5.000%) due 03/09/2023 ~		139	140
TransDigm, Inc.			
4.802% (LIBOR03M + 2.500%) due 08/22/2024 ~		593	591
Traverse Midstream Partners LLC			
6.600% (LIBOR03M + 4.000%) due 09/27/2024 ~		91	91
Univision Communications, Inc.			
5.052% (LIBOR03M + 2.750%) due 03/15/2024 ~		1,727	1,660
Valeant Pharmaceuticals International, Inc.			
5.274% (LIBOR03M + 3.000%) due 06/01/2025 ~		317	318
Verifone Systems, Inc.			
6.322% (LIBOR03M + 4.000%) due 08/20/2025 ~		200	200
Verscend Holding Corp.			
6.802% (LIBOR03M + 4.500%) due 08/27/2025 ~		250	252
West Corp.			
6.302% - 6.527% (LIBOR03M + 4.000%) due 10/10/2024 ~		53	53
Westmoreland Coal Co.			
TBD% due 12/16/2020 ^«(e)		5,880	2,352
4.076% - 10.562% (LIBOR03M + 8.250%) due 05/21/2019 ~		1,311	1,338
Total Loan Participations and Assignments			84,840
(Cost \$92,382)			

CORPORATE BONDS & NOTES 62.8%**BANKING & FINANCE 31.8%****AGFC Capital Trust**

4.186% (US0003M + 1.750%) due 01/15/2067 ~		1,800	945
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Ally Financial, Inc.

8.000% due 11/01/2031		11,892	14,360
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8.000% due 11/01/2031 (n)		7,747	9,335
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Ambac LSNI LLC

7.396% due 02/12/2023		978	992
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Ardonagh Midco PLC

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8.375% due 07/15/2023	GBP	24,220	29,082
Athene Holding Ltd.			
4.125% due 01/12/2028	\$	106	97
Avolon Holdings Funding Ltd.			
5.500% due 01/15/2023		351	350
AXA Equitable Holdings, Inc.			
4.350% due 04/20/2028		252	242
5.000% due 04/20/2048		146	131
Banco Bilbao Vizcaya Argentaria S.A.			
6.750% due 02/18/2020 (j)(k)(n)	EUR	14,000	16,292
7.000% due 02/19/2019 (j)(k)(n)		3,200	3,664
8.875% due 04/14/2021 (j)(k)(n)		400	505
Banco Espirito Santo S.A.			
4.000% due 01/21/2019 ^(e)		5,000	1,727
Banco Santander S.A.			
6.250% due 09/11/2021 (j)(k)(n)		2,600	3,027
Bank of Ireland			
7.375% due 06/18/2020 (j)(k)		1,200	1,450
Barclays PLC			
3.250% due 02/12/2027	GBP	200	249
3.250% due 01/17/2033		400	460
6.500% due 09/15/2019 (j)(k)(n)	EUR	4,200	4,905
7.000% due 09/15/2019 (j)(k)	GBP	830	1,066
7.250% due 03/15/2023 (j)(k)		10,405	13,675
7.750% due 09/15/2023 (j)(k)	\$	2,000	2,000
7.875% due 09/15/2022 (j)(k)	GBP	4,625	6,182
8.000% due 12/15/2020 (j)(k)(n)	EUR	1,860	2,309
Blackstone CQP Holdco LP			
6.000% due 08/18/2021	\$	1,500	1,506
6.500% due 03/20/2021		8,700	8,764
BNP Paribas S.A.			
7.000% due 08/16/2028 (j)(k)		300	296
Brighthouse Holdings LLC			
6.500% due 07/27/2037 Ø(j)		110	105
Brookfield Finance, Inc.			
3.900% due 01/25/2028		196	183

4.700% due 09/20/2047		664	611
Cantor Fitzgerald LP			
6.500% due 06/17/2022 (n)		10,000	10,522
CBL & Associates LP			
5.950% due 12/15/2026 (n)		4,170	3,483
Co-operative Group Holdings Ltd.			
7.500% due 07/08/2026 Ø	GBP	630	940
Cooperatieve Rabobank UA			
6.625% due 06/29/2021 (j)(k)	EUR	2,000	2,494
Credit Agricole S.A.			
7.875% due 01/23/2024 (j)(k)	\$	1,400	1,451
Credit Suisse AG			
6.500% due 08/08/2023 (k)		200	212
Credit Suisse Group AG			
7.250% due 09/12/2025 (j)(k)		200	198
7.500% due 07/17/2023 (j)(k)		600	612
7.500% due 12/11/2023 (j)(k)		2,336	2,439
Emerald Bay S.A.			
0.000% due 10/08/2020 (h)	EUR	1,162	1,249
EPR Properties			
4.750% due 12/15/2026 (n)	\$	5,400	5,221
Equinix, Inc.			
2.875% due 03/15/2024	EUR	300	345
2.875% due 10/01/2025		100	111
2.875% due 02/01/2026		300	332
Flagstar Bancorp, Inc.			
6.125% due 07/15/2021	\$	6,000	6,243
Fortress Transportation & Infrastructure Investors LLC			
6.500% due 10/01/2025		560	552
6.750% due 03/15/2022		1,258	1,291
Freedom Mortgage Corp.			
8.250% due 04/15/2025		128	119
GLP Capital LP			
5.250% due 06/01/2025		30	30
Growthpoint Properties International Pty. Ltd.			
5.872% due 05/02/2023		200	199
GSPA Monetization Trust			
6.422% due 10/09/2029		6,572	7,400
Hampton Roads PPV LLC			
6.171% due 06/15/2053 (n)		1,800	1,813
High Street Funding Trust			
4.682% due 02/15/2048		100	97
Howard Hughes Corp.			
5.375% due 03/15/2025		220	212
HSBC Bank PLC			
6.330% due 05/18/2023 (c)		12,400	12,408
HSBC Holdings PLC			
5.875% due 09/28/2026 (j)(k)	GBP	400	509
6.000% due 09/29/2023 (j)(k)	EUR	4,977	6,165

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6.500% due 03/23/2028 (j)(k)	\$	1,000	940
Hunt Cos., Inc.			
6.250% due 02/15/2026		56	52
Intrepid Aviation Group Holdings LLC			
8.500% due 08/15/2021		18,330	18,467
iStar, Inc.			
4.625% due 09/15/2020		26	26
5.250% due 09/15/2022		93	90
Jefferies Finance LLC			
6.875% due 04/15/2022		3,900	3,929
7.250% due 08/15/2024		2,000	1,965
7.375% due 04/01/2020 (n)		11,325	11,495
7.500% due 04/15/2021		2,391	2,415
Kennedy-Wilson, Inc.			
5.875% due 04/01/2024		134	129
Lloyds Bank PLC			
12.000% due 12/16/2024 (j)		3,100	3,734
Lloyds Banking Group PLC			
7.000% due 06/27/2019 (j)(k)	GBP	2,710	3,529
7.500% due 09/27/2025 (j)(k)	\$	700	705
7.625% due 06/27/2023 (j)(k)	GBP	4,410	5,996
7.875% due 06/27/2029 (j)(k)		6,015	8,594
LoanCore Capital Markets LLC			
6.875% due 06/01/2020 (n)	\$	11,610	11,733
Meiji Yasuda Life Insurance Co.			
5.100% due 04/26/2048		600	596
MetLife, Inc.			
5.875% due 03/15/2028 (j)		18	18
Nationstar Mortgage LLC			
6.500% due 07/01/2021		1,452	1,455
Nationwide Building Society			
10.250% ~(j)	GBP	119	22,436
Navient Corp.			
4.875% due 06/17/2019	\$	395	397
5.625% due 08/01/2033		74	61
5.875% due 03/25/2021		710	720
6.500% due 06/15/2022		558	568

6.625% due 07/26/2021 (n)		4,170	4,300
7.250% due 01/25/2022		80	84
8.000% due 03/25/2020		1,540	1,611
Omega Healthcare Investors, Inc.			
4.500% due 01/15/2025		310	302
4.500% due 04/01/2027 (n)		310	297
4.750% due 01/15/2028 (n)		400	388
5.250% due 01/15/2026		550	553
Oppenheimer Holdings, Inc.			
6.750% due 07/01/2022		2,844	2,880
Physicians Realty LP			
4.300% due 03/15/2027		130	124
Provident Funding Associates LP			
6.375% due 06/15/2025		47	47
Royal Bank of Scotland Group PLC			
7.500% due 08/10/2020 (j)(k)(n)		5,840	5,951
8.000% due 08/10/2025 (j)(k)(n)		13,625	14,093
8.625% due 08/15/2021 (j)(k)		6,330	6,670
Santander UK Group Holdings PLC			
6.750% due 06/24/2024 (j)(k)(n)	GBP	9,605	12,566
7.375% due 06/24/2022 (j)(k)		1,440	1,917
Sberbank of Russia Via SB Capital S.A.			
6.125% due 02/07/2022	\$	500	514
Societe Generale S.A.			
6.750% due 04/06/2028 (j)(k)		400	354
7.375% due 10/04/2023 (j)(k)		1,300	1,266
Spirit Realty LP			
4.450% due 09/15/2026 (n)		2,600	2,469
Springleaf Finance Corp.			
5.625% due 03/15/2023		2,400	2,340
6.000% due 06/01/2020		641	657
6.125% due 05/15/2022		1,214	1,226
6.875% due 03/15/2025		270	259
7.750% due 10/01/2021		90	96
Stearns Holdings LLC			
9.375% due 08/15/2020		600	602
Stichting AK Rabobank Certificaten			
6.500% (j)	EUR	4,773	6,111
Tesco Property Finance PLC			
5.411% due 07/13/2044	GBP	1,121	1,638
5.661% due 10/13/2041		610	917
5.744% due 04/13/2040		553	836
5.801% due 10/13/2040		1,672	2,547
6.052% due 10/13/2039		1,291	1,986
TP ICAP PLC			
5.250% due 01/26/2024		8,920	10,944
Unigel Luxembourg S.A.			
10.500% due 01/22/2024	\$	1,140	1,174
Unique Pub Finance Co. PLC			

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5.659% due 06/30/2027	GBP	6,274	8,863
WeWork Cos., Inc.			
7.875% due 05/01/2025	\$	148	137
			387,926

INDUSTRIALS 24.6%

AA Bond Co. Ltd.

4.249% due 07/31/2043	GBP	220	289
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Air Canada Pass-Through Trust

3.700% due 07/15/2027	\$	46	44
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Altice Financing S.A.

6.625% due 02/15/2023		1,700	1,687
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7.500% due 05/15/2026		6,100	5,749
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Altice France S.A.

5.875% due 02/01/2027	EUR	2,600	3,041
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6.250% due 05/15/2024 (n)	\$	12,500	12,047
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7.375% due 05/01/2026		3,600	3,469
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Altice Luxembourg S.A.

7.250% due 05/15/2022	EUR	700	778
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Associated Materials LLC

9.000% due 01/01/2024	\$	1,656	1,675
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Baffinland Iron Mines Corp.

8.750% due 07/15/2026		2,700	2,727
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Banff Merger Sub, Inc.

9.750% due 09/01/2026		1,688	1,635
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Caesars Resort Collection LLC

5.250% due 10/15/2025		14	13
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Charles River Laboratories International, Inc.

5.500% due 04/01/2026		38	38
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Charter Communications Operating LLC

4.200% due 03/15/2028		260	244
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Cheniere Corpus Christi Holdings LLC

5.875% due 03/31/2025		400	412
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Chesapeake Energy Corp.

5.686% (US0003M + 3.250%) due 04/15/2019 ~		157	158
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Clear Channel Worldwide Holdings, Inc.		
6.500% due 11/15/2022	1,279	1,305
7.625% due 03/15/2020	7,098	7,116
Cleveland-Cliffs, Inc.		
4.875% due 01/15/2024	68	65
Community Health Systems, Inc.		
5.125% due 08/01/2021 (n)	10,763	10,252
6.250% due 03/31/2023 (n)	13,098	12,095
8.625% due 01/15/2024	1,315	1,333
CSN Islands Corp.		
6.875% due 09/21/2019 (n)	640	640
CSN Resources S.A.		
6.500% due 07/21/2020 (n)	8,041	7,858
DAE Funding LLC		
4.500% due 08/01/2022	190	186
5.000% due 08/01/2024	120	117
Diamond Offshore Drilling, Inc.		
7.875% due 08/15/2025	350	346
Diamond Resorts International, Inc.		
7.750% due 09/01/2023	358	368
10.750% due 09/01/2024	4,300	4,225
DriveTime Automotive Group, Inc.		
8.000% due 06/01/2021	12,818	13,203
EI Group PLC		
6.375% due 09/26/2031	GBP 1,000	1,425
Envision Healthcare Corp.		
8.750% due 10/15/2026	\$ 10,300	10,017
Exela Intermediate LLC		
10.000% due 07/15/2023 (n)	217	227
Ferroglobe PLC		
9.375% due 03/01/2022 (n)	2,500	2,622
First Quantum Minerals Ltd.		
6.500% due 03/01/2024	3,088	2,706
6.875% due 03/01/2026	3,382	2,934
7.000% due 02/15/2021	1,188	1,164
Ford Motor Co.		
7.700% due 05/15/2097 (n)	29,796	31,655
Fresh Market, Inc.		
9.750% due 05/01/2023 (n)	12,200	8,967
Frontdoor, Inc.		
6.750% due 08/15/2026	142	145
Frontier Finance PLC		
8.000% due 03/23/2022	GBP 8,800	11,308
Full House Resorts, Inc.		
8.575% due 01/31/2024 «	\$ 694	657
General Electric Co.		
5.000% due 01/21/2021 (j)	1,431	1,322
Greene King Finance PLC		
5.702% due 12/15/2034	GBP 350	423

HCA, Inc.			
4.500% due 02/15/2027	\$	1,550	1,511
7.500% due 11/15/2095 (n)		4,800	4,788
Hilton Domestic Operating Co., Inc.			
5.125% due 05/01/2026		270	265
iHeartCommunications, Inc.			
9.000% due 03/01/2021 ^(e)		3,070	2,233
9.000% due 09/15/2022 ^(e)		5,810	4,212
10.625% due 03/15/2023 ^(e)		5,600	4,018
11.250% due 03/01/2021 ^(e)		2,920	2,102
Intelsat Connect Finance S.A.			
9.500% due 02/15/2023		196	189
Intelsat Jackson Holdings S.A.			
5.500% due 08/01/2023		2,220	1,992
7.500% due 04/01/2021		654	662
8.000% due 02/15/2024		156	164
8.500% due 10/15/2024		1,828	1,798
9.750% due 07/15/2025		217	228
Intelsat Luxembourg S.A.			
7.750% due 06/01/2021		18,660	17,727
8.125% due 06/01/2023		1,939	1,639
International Game Technology PLC			
6.250% due 01/15/2027		1,270	1,256
InterXion Holding NV			
4.750% due 06/15/2025	EUR	100	118
Kinder Morgan, Inc.			
7.750% due 01/15/2032 (n)	\$	3,100	3,813
7.800% due 08/01/2031 (n)		6,000	7,299
Mallinckrodt International Finance S.A.			
5.500% due 04/15/2025 (n)		2,142	1,735
Marriott Ownership Resorts, Inc.			
6.500% due 09/15/2026		218	221
Metinvest BV			
7.750% due 04/23/2023		300	289
8.500% due 04/23/2026		2,200	2,102
Netflix, Inc.			
4.625% due 05/15/2029	EUR	500	569

Odebrecht Oil & Gas Finance Ltd.			
0.000% due 11/30/2018 (h)(j)	\$	536	12
0.000% due 12/03/2018 (h)(j)		744	16
Ortho-Clinical Diagnostics, Inc.			
6.625% due 05/15/2022		723	694
Pacific Drilling First Lien Escrow Issuer Ltd.			
8.375% due 10/01/2023		580	589
Park Aerospace Holdings Ltd.			
3.625% due 03/15/2021		908	874
4.500% due 03/15/2023		1,000	954
5.250% due 08/15/2022		322	321
5.500% due 02/15/2024		790	784
Pelabuhan Indonesia Persero PT			
4.500% due 05/02/2023		200	195
Petroleos Mexicanos			
6.500% due 03/13/2027		310	301
6.750% due 09/21/2047		90	78
PetSmart, Inc.			
5.875% due 06/01/2025		199	157
Platin GmbH			
6.875% due 06/15/2023	EUR	900	1,017
Prime Security Services Borrower LLC			
9.250% due 05/15/2023	\$	2,610	2,765
QVC, Inc.			
5.450% due 08/15/2034		1,650	1,466
5.950% due 03/15/2043		6,770	6,059
Radiate Holdco LLC			
6.875% due 02/15/2023		130	125
Refinitiv U.S. Holdings, Inc.			
4.500% due 05/15/2026	EUR	400	454
6.250% due 05/15/2026	\$	330	329
6.875% due 11/15/2026	EUR	100	113
8.250% due 11/15/2026	\$	100	97
Rockpoint Gas Storage Canada Ltd.			
7.000% due 03/31/2023		16	16
Russian Railways via RZD Capital PLC			
7.487% due 03/25/2031	GBP	1,500	2,257
Sabine Pass Liquefaction LLC			
5.875% due 06/30/2026 (n)	\$	4,300	4,572
Safeway, Inc.			
7.250% due 02/01/2031		9,392	9,322
Sands China Ltd.			
4.600% due 08/08/2023		400	396
5.125% due 08/08/2025		400	393
5.400% due 08/08/2028		600	575
Shelf Drilling Holdings Ltd.			
8.250% due 02/15/2025		73	73
SoftBank Group Corp.			
4.000% due 04/20/2023	EUR	9,300	10,957

Spirit Issuer PLC

3.500% (BP0003M + 2.700%) due 12/28/2031 ~	GBP	1,855	2,335
6.582% due 03/28/2025 (n)		1,125	1,456

Starfruit Finco BV

6.500% due 10/01/2026	EUR	100	111
8.000% due 10/01/2026	\$	200	194

Sunoco LP

4.875% due 01/15/2023		130	126
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Syngenta Finance NV

4.441% due 04/24/2023		200	197
4.892% due 04/24/2025		200	193
5.182% due 04/24/2028		200	190

T-Mobile USA, Inc.

4.750% due 02/01/2028		40	37
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Telenet Finance Luxembourg Notes SARL

5.500% due 03/01/2028		200	186
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Teva Pharmaceutical Finance Netherlands BV

0.375% due 07/25/2020	EUR	300	335
3.250% due 04/15/2022		700	819

Time Warner Cable LLC

8.250% due 04/01/2019	\$	140	143
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Transocean Pontus Ltd.

6.125% due 08/01/2025		300	299
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Triumph Group, Inc.

4.875% due 04/01/2021		241	228
5.250% due 06/01/2022		51	47

UAL Pass-Through Trust

7.336% due 01/02/2021		1,505	1,544
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United Group BV

4.375% due 07/01/2022	EUR	8,200	9,587
4.875% due 07/01/2024		200	235

Univision Communications, Inc.

5.125% due 05/15/2023	\$	56	53
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UPCB Finance Ltd.

3.625% due 06/15/2029	EUR	350	393
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Verscend Escrow Corp.

9.750% due 08/15/2026	\$	2,472	2,484
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ViaSat, Inc.			
5.625% due 09/15/2025		178	166
Virgin Media Secured Finance PLC			
5.000% due 04/15/2027	GBP	1,780	2,249
VOC Escrow Ltd.			
5.000% due 02/15/2028	\$	110	104
WellCare Health Plans, Inc.			
5.375% due 08/15/2026		167	167
Wind Tre SpA			
2.625% due 01/20/2023	EUR	400	422
2.750% due 01/20/2024		400	420
3.125% due 01/20/2025		200	207
5.000% due 01/20/2026	\$	200	171
Wynn Macau Ltd.			
4.875% due 10/01/2024		200	182
5.500% due 10/01/2027		200	181
			301,039
UTILITIES 6.4%			
AT&T, Inc.			
4.900% due 08/15/2037 (n)		678	624
5.450% due 03/01/2047		100	95
DTEK Finance PLC (10.750% Cash or 10.750% PIK)			
10.750% due 12/31/2024 (d)		8,889	9,121
Gazprom OAO Via Gaz Capital S.A.			
9.250% due 04/23/2019 (n)		700	717
9.250% due 04/23/2019		10,500	10,754
Mountain States Telephone & Telegraph Co.			
7.375% due 05/01/2030		15,730	16,359
Odebrecht Drilling Norbe Ltd.			
6.350% due 12/01/2021		158	156
Odebrecht Drilling Norbe Ltd. (6.350% Cash or 7.350% PIK)			
7.350% due 12/01/2026 (d)		303	188
Odebrecht Offshore Drilling Finance Ltd.			
6.720% due 12/01/2022		5,863	5,629
Odebrecht Offshore Drilling Finance Ltd. (6.720% Cash or 7.720% PIK)			
7.720% due 12/01/2026 (d)		7,319	2,269
Petrobras Global Finance BV			
5.999% due 01/27/2028		266	253
6.125% due 01/17/2022		239	248
6.250% due 12/14/2026 (n)	GBP	6,100	8,128
6.625% due 01/16/2034		800	1,036
7.375% due 01/17/2027	\$	1,362	1,416
Plains All American Pipeline LP			
6.650% due 01/15/2037		150	161
Rio Oil Finance Trust			

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8.200% due 04/06/2028	4,060	4,231
9.250% due 07/06/2024 (n)	4,286	4,591
9.250% due 07/06/2024	4,078	4,368
9.750% due 01/06/2027	560	609
Transcanada Trust		
5.300% due 03/15/2077	5,000	4,584
Transocean Phoenix Ltd.		
7.750% due 10/15/2024	2,328	2,415
Transocean Proteus Ltd.		
6.250% due 12/01/2024	340	340
		78,292

Total Corporate Bonds & Notes (Cost \$768,631)		767,257
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CONVERTIBLE BONDS & NOTES 0.6%

INDUSTRIALS 0.6%

Caesars Entertainment Corp.

5.000% due 10/01/2024	1,050	1,502
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DISH Network Corp.

3.375% due 08/15/2026	5,900	5,271
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Total Convertible Bonds & Notes (Cost \$7,859)		6,773
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MUNICIPAL BONDS & NOTES 4.8%

CALIFORNIA 1.0%

Riverside County, California Redevelopment Successor

Agency Tax Allocation Bonds, Series 2010

7.500% due 10/01/2030	3,425	3,701
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Stockton Public Financing Authority, California Revenue Bonds, (BABs), Series 2009

7.942% due 10/01/2038	8,500	8,835
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		12,536
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ILLINOIS 2.3%

Chicago, Illinois General Obligation Bonds, (BABs), Series 2010

7.517% due 01/01/2040	23,700	25,596
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Chicago, Illinois General Obligation Bonds, Series 2014		
6.314% due 01/01/2044	120	117
Chicago, Illinois General Obligation Bonds, Series 2015		
7.375% due 01/01/2033	100	108
7.750% due 01/01/2042	300	319
Chicago, Illinois General Obligation Bonds, Series 2017		
7.045% due 01/01/2029	200	211
Illinois State General Obligation Bonds, (BABs), Series 2010		
6.725% due 04/01/2035	60	63
7.350% due 07/01/2035	40	44
Illinois State General Obligation Bonds, Series 2003		
5.100% due 06/01/2033	1,035	978
		27,436
IOWA 0.0%		
Iowa Tobacco Settlement Authority Revenue Bonds, Series 2005		
6.500% due 06/01/2023	465	474
TEXAS 0.2%		
Texas Public Finance Authority Revenue Notes, Series 2014		
8.250% due 07/01/2024	2,045	2,088
VIRGINIA 0.1%		
Tobacco Settlement Financing Corp., Virginia Revenue Bonds, Series 2007		
6.706% due 06/01/2046	1,380	1,349
WEST VIRGINIA 1.2%		
Tobacco Settlement Finance Authority, West Virginia Revenue Bonds, Series 2007		
0.000% due 06/01/2047 (h)	78,700	4,525
7.467% due 06/01/2047	10,310	10,130
		14,655
Total Municipal Bonds & Notes (Cost \$54,749)		58,538
U.S. GOVERNMENT AGENCIES 3.8%		
Fannie Mae		
3.000% due 01/25/2042 (a)	1,002	96
3.500% due 02/25/2033 (a)	2,529	319
3.819% due 07/25/2040 (a)	1,064	103
5.831% due 07/25/2029	1,490	1,615
8.031% due 07/25/2029	2,010	2,430
Freddie Mac		
0.000% due 04/25/2045 - 02/25/2046 (b)(h)	17,360	15,345
0.100% due 02/25/2046 (a)	159,597	264

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0.200% due 04/25/2045 (a)	10,054	7
4.069% due 07/15/2039	2,207	1,841
4.821% due 02/15/2034 (a)	2,042	301
4.985% due 03/15/2044	1,485	1,302
5.984% due 02/15/2036	5,228	4,863
6.139% due 11/25/2055 «~	14,446	8,677
9.831% due 12/25/2027	4,432	5,479
13.037% due 03/25/2025	2,329	3,215

Ginnie Mae

3.000% due 12/20/2042 (a)	74	11
3.500% due 09/16/2041 - 06/20/2042 (a)	1,415	225
4.470% due 01/20/2042 (a)	2,301	302

Total U.S. Government Agencies (Cost \$45,454)		46,395
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NON-AGENCY MORTGAGE-BACKED SECURITIES 21.3%

Adjustable Rate Mortgage Trust

2.621% due 05/25/2036	1,943	1,152
3.431% due 01/25/2035	4,796	4,248

Banc of America Alternative Loan Trust

6.000% due 01/25/2036 ^	186	181
6.000% due 04/25/2036 ^	3,154	3,167

Banc of America Funding Trust

5.500% due 01/25/2036	226	195
6.000% due 07/25/2037 ^	574	541

BCAP LLC Trust

3.736% due 03/27/2036 ~	3,915	3,339
3.825% due 07/26/2037 ~	158	2
4.926% due 03/26/2037 Ø	1,603	1,670
7.000% due 12/26/2036 ~	4,441	3,986

Bear Stearns ALT-A Trust

3.705% due 08/25/2046 ~	4,876	4,651
3.857% due 08/25/2036 ^~	3,056	2,071
3.921% due 11/25/2036 ^~	746	629
4.259% due 09/25/2035 ^~	1,096	838
4.670% due 11/25/2034 ~	326	323

Bear Stearns Asset-Backed Securities Trust

2.681% due 04/25/2037	15,882	13,270
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Bear Stearns Commercial Mortgage Securities Trust		
5.707% due 04/12/2038 ~	370	368
Bear Stearns Mortgage Funding Trust		
7.500% due 08/25/2036 Ø	1,711	1,542
CD Commercial Mortgage Trust		
5.398% due 12/11/2049 ~	12	9
CD Mortgage Trust		
5.688% due 10/15/2048	13,872	7,141
Chase Mortgage Finance Trust		
3.635% due 12/25/2035 ^~	19	19
6.000% due 02/25/2037 ^	1,814	1,403
6.000% due 03/25/2037 ^	456	381
6.000% due 07/25/2037 ^	1,632	1,349
Citigroup Commercial Mortgage Trust		
5.593% due 12/10/2049 ~	647	442
Citigroup Mortgage Loan Trust		
3.585% due 04/25/2037 ^~	3,239	2,828
3.862% due 03/25/2037 ^~	842	827
4.309% due 11/25/2035 ~	17,987	13,988
6.000% due 11/25/2036 ~	14,595	11,614
CitiMortgage Alternative Loan Trust		
5.750% due 04/25/2037 ^	2,675	2,513
Commercial Mortgage Loan Trust		
6.051% due 12/10/2049 ~	4,633	2,849
Countrywide Alternative Loan Resecuritization Trust		
6.000% due 08/25/2037 ^~	2,151	1,658
Countrywide Alternative Loan Trust		
2.490% due 03/20/2046	5,266	4,796
2.551% due 08/25/2035	339	237
2.969% due 04/25/2037 ^ (a)	22,727	2,899
3.821% due 06/25/2047 ~	3,162	2,962
5.250% due 05/25/2021 ^	12	12
5.500% due 03/25/2035	565	423
5.500% due 09/25/2035 ^	5,035	4,584
5.750% due 01/25/2035	626	625
5.750% due 02/25/2035	705	680
6.000% due 02/25/2035	782	756
6.000% due 04/25/2036	1,933	1,466
6.000% due 05/25/2036 ^	2,126	1,660
6.000% due 02/25/2037 ^	712	476
6.000% due 02/25/2037	2,482	2,094
6.000% due 04/25/2037 ^	6,833	5,045
6.000% due 08/25/2037 ^	9,952	7,966
6.250% due 10/25/2036 ^	2,636	2,238
6.250% due 12/25/2036 ^	3,519	2,638
6.500% due 08/25/2036 ^	897	578
6.500% due 09/25/2036 ^	452	371
13.268% due 02/25/2036	1,898	2,040
Countrywide Home Loan Mortgage Pass-Through Trust		

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5.500% due 07/25/2037 ^		730	592
6.000% due 04/25/2036 ^		494	447
Credit Suisse Mortgage Capital Mortgage-Backed Trust			
5.750% due 04/25/2036 ^		1,543	1,197
Epic Drummond Ltd.			
0.000% due 01/25/2022	EUR	231	258
Eurosail PLC			
2.150% due 06/13/2045	GBP	4,487	4,388
4.800% due 06/13/2045		1,394	1,568
GS Mortgage Securities Corp.			
4.591% due 10/10/2032 ~	\$	10,500	9,390
GS Mortgage Securities Trust			
5.622% due 11/10/2039		1,640	1,416
GSR Mortgage Loan Trust			
4.235% due 03/25/2037 ^~		2,970	2,675
4.468% due 11/25/2035 ^~		1,513	1,416
5.500% due 05/25/2036 ^		200	285
HomeBanc Mortgage Trust			
3.081% due 03/25/2035		230	214
IndyMac Mortgage Loan Trust			
6.500% due 07/25/2037 ^		6,602	4,204
JPMorgan Alternative Loan Trust			
3.617% due 03/25/2037 ~		9,153	8,752
JPMorgan Chase Commercial Mortgage Securities Trust			
5.411% due 05/15/2047		3,600	2,575
5.623% due 05/12/2045		1,860	1,507
JPMorgan Mortgage Trust			
3.725% due 02/25/2036 ^~		1,921	1,626
3.985% due 06/25/2036 ^~		994	935
4.090% due 01/25/2037 ^~		1,184	1,135
4.316% due 10/25/2035 ~		53	52
LB-UBS Commercial Mortgage Trust			
5.407% due 11/15/2038		6,653	5,139
Lehman Mortgage Trust			
6.000% due 07/25/2037 ^		232	219
16.877% due 11/25/2035 ^		261	310

Lehman XS Trust		
2.501% due 06/25/2047	3,428	3,116
MASTR Alternative Loan Trust		
6.750% due 07/25/2036	3,448	2,341
Merrill Lynch Mortgage Investors Trust		
3.554% due 03/25/2036 ^~	3,557	2,709
Morgan Stanley Capital Trust		
6.123% due 06/11/2049 ~	804	810
Motel 6 Trust		
9.206% due 08/15/2019	15,078	15,335
RBSSP Resecuritization Trust		
2.436% due 10/27/2036	3,609	814
2.456% due 08/27/2037	8,000	3,358
Residential Accredited Loans, Inc. Trust		
2.471% due 08/25/2036	1,121	1,047
2.511% due 05/25/2037 ^	339	251
6.000% due 08/25/2036 ^	724	655
6.000% due 05/25/2037 ^	2,226	2,023
Residential Asset Securitization Trust		
5.750% due 02/25/2036 ^	423	310
6.000% due 02/25/2037 ^	1,954	1,460
6.250% due 09/25/2037 ^	5,162	3,500
Residential Funding Mortgage Securities, Inc. Trust		
4.345% due 02/25/2037 ~	3,026	2,380
Structured Adjustable Rate Mortgage Loan Trust		
3.752% due 11/25/2036 ^~	4,779	4,555
3.896% due 01/25/2036 ^~	7,127	5,437
3.963% due 03/25/2037 ^~	1,011	815
4.201% due 07/25/2035 ^~	2,167	2,019
4.239% due 07/25/2036 ^~	912	734
Structured Asset Mortgage Investments Trust		
2.401% due 08/25/2036	196	188
Suntrust Adjustable Rate Mortgage Loan Trust		
3.626% due 02/25/2037 ^~	7,328	7,073
3.753% due 02/25/2037 ^~	645	582
3.792% due 04/25/2037 ^~	692	589
WaMu Mortgage Pass-Through Certificates Trust		
3.473% due 02/25/2037 ^~	1,164	1,132
3.542% due 07/25/2037 ^~	792	659
3.803% due 10/25/2036 ^~	1,680	1,545
3.888% due 07/25/2037 ^~	1,827	1,699
Washington Mutual Mortgage Pass-Through Certificates Trust		
2.786% due 05/25/2047 ^	289	78
6.000% due 10/25/2035 ^	1,687	1,317
6.000% due 03/25/2036 ^	2,318	2,347
6.000% due 02/25/2037	5,570	4,971

Total Non-Agency Mortgage-Backed Securities (Cost \$240,849)			259,889
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ASSET-BACKED SECURITIES 20.4%**Adagio CLO DAC**

0.000% due 04/30/2031 ~	EUR	1,800	1,677
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Airspeed Ltd.

2.550% due 06/15/2032	\$	5,091	4,897
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**Amerquest Mortgage Securities, Inc. Asset-Backed
Pass-Through Certificates**

3.631% due 03/25/2033		75	75
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Apidos CLO

0.000% due 01/20/2031 ~		8,800	7,995
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Belle Haven ABS CDO Ltd.

2.658% due 07/05/2046		324,260	1,232
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BlueMountain CLO Ltd.

7.886% due 04/13/2027		1,000	1,007
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Chrysler Capital Auto Receivables Trust

0.000% due 01/16/2023 <<(h)		14	7,151
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CIFC Funding Ltd.

0.000% due 05/24/2026 ~		4,100	2,644
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0.000% due 07/22/2026 ~		3,000	1,646
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Citigroup Mortgage Loan Trust

2.447% due 12/25/2036		6,731	4,460
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2.681% due 11/25/2046		6,842	6,707
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Cork Street CLO Designated Activity Co.

0.000% due 11/27/2028 ~	EUR	2,667	3,162
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3.600% due 11/27/2028		1,197	1,359
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4.500% due 11/27/2028		1,047	1,190
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6.200% due 11/27/2028		1,296	1,473
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Countrywide Asset-Backed Certificates

2.451% due 03/25/2037	\$	2,970	2,873
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2.481% due 06/25/2047		16,796	14,909
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2.591% due 09/25/2037 ^		18,346	13,316
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4.756% due 08/25/2033		307	296
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Credit-Based Asset Servicing & Securitization LLC

3.703% due 12/25/2035 ^Ø		40	40
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Emerald Aviation Finance Ltd.

6.350% due 10/15/2038 Ø		741	748
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First Franklin Mortgage Loan Trust

2.441% due 10/25/2036		4,894	3,758
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Flagship Credit Auto Trust			
0.000% due 05/15/2025 «(h)		16	3,553
Fremont Home Loan Trust			
2.431% due 01/25/2037		6,850	4,010
2.601% due 02/25/2036		13,468	5,225
Glacier Funding CDO Ltd.			
2.611% due 08/04/2035		7,822	1,992
Grosvenor Place CLO BV			
0.000% due 04/30/2029 ~	EUR	750	636
Hart, Inc.			
0.010% due 12/15/2022 «	\$	7,010	5,813
Home Equity Mortgage Loan Asset-Backed Trust			
2.441% due 07/25/2037		3,355	2,207
JPMorgan Mortgage Acquisition Trust			
5.830% due 07/25/2036 ^Ø		134	70
Lehman XS Trust			
6.290% due 06/24/2046 Ø		3,090	3,072
LNR CDO Ltd.			
2.575% due 02/28/2043		10,209	6,429
Long Beach Mortgage Loan Trust			
2.581% due 01/25/2036		7,376	6,702
Merrill Lynch Mortgage Investors Trust			
5.895% due 03/25/2037 Ø		7,239	2,160
Morgan Stanley ABS Capital, Inc. Trust			
2.431% due 10/25/2036		7,710	4,988
Morgan Stanley Mortgage Loan Trust			
6.250% due 07/25/2047 ^~		1,276	888
N-Star REL CDO Ltd.			
2.719% due 02/01/2041		1,100	1,091
Park Place Securities, Inc. Asset-Backed Pass-Through Certificates			
3.256% due 07/25/2035		6,000	5,635
Renaissance Home Equity Loan Trust			
5.612% due 04/25/2037 Ø		11,542	5,512
7.238% due 09/25/2037 ^Ø		9,438	5,655
Residential Asset Securities Corp. Trust			
2.861% due 08/25/2034		9,013	7,543
Securitized Asset-Backed Receivables LLC Trust			
2.561% due 03/25/2036		10,893	6,122
SLM Student Loan EDC Repackaging Trust			
0.000% due 10/28/2029 «(h)		8	7,510
SLM Student Loan Trust			
0.000% due 01/25/2042 «(h)		7	4,434
SMB Private Education Loan Trust			
0.000% due 09/18/2046 «(h)		3	3,544
0.000% due 10/15/2048 «(h)		1	1,517
SoFi Professional Loan Program LLC			
0.000% due 05/25/2040 (h)		7,500	4,050

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0.000% due 07/25/2040 «(h)	38	2,263
0.000% due 09/25/2040 (h)	3,226	2,076
South Coast Funding Ltd.		
2.941% due 08/10/2038	20,015	4,005
Symphony CLO Ltd.		
7.036% due 07/14/2026	3,600	3,595
7.336% due 10/15/2025	1,400	1,402
Taberna Preferred Funding Ltd.		
2.701% due 12/05/2036	11,547	10,392
2.721% due 08/05/2036	699	634
2.721% due 08/05/2036 ^	13,534	12,282
2.741% due 02/05/2036	7,137	6,708
Tropic CDO Ltd.		
3.239% due 04/15/2034	25,000	23,000
Total Asset-Backed Securities		249,330
(Cost \$241,547)		

SOVEREIGN ISSUES 4.3%

Argentina Government International Bond

2.260% due 12/31/2038 Ø	EUR	7,755	4,943
3.375% due 01/15/2023		300	285
3.875% due 01/15/2022		300	305
5.250% due 01/15/2028		200	175
6.250% due 11/09/2047		200	168
7.820% due 12/31/2033		19,140	19,652
41.328% (BADLARPP) due 10/04/2022 ~	ARS	116	5
49.933% (BADLARPP + 3.250%) due 03/01/2020 ~		2,400	73
50.575% (BADLARPP + 2.500%) due 03/11/2019 ~(a)		10,631	318
52.756% (BADLARPP + 2.000%) due 04/03/2022 ~(a)		120,904	3,479
67.491% (ARLLMONP) due 06/21/2020 ~(a)		204,319	6,896

Autonomous Community of Catalonia

4.900% due 09/15/2021	EUR	2,650	3,231
4.950% due 02/11/2020		50	59

Ghana Government International Bond

10.750% due 10/14/2030	\$	800	963
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Peru Government International Bond

6.350% due 08/12/2028	PEN	5,500	1,691
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Republic of Greece Government International Bond

4.750% due 04/17/2019	EUR	600	691
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Ukraine Government International Bond			
7.750% due 09/01/2022	\$	9,800	9,549
Venezuela Government International Bond			
6.000% due 12/09/2020 ^{^(e)}		490	123
8.250% due 10/13/2024 ^{^(e)}		70	18
9.250% due 09/15/2027 ^{^(e)}		598	154
Total Sovereign Issues (Cost \$67,272)			52,778

SHARES

COMMON STOCKS 1.0%			
CONSUMER DISCRETIONARY 0.5%			
Caesars Entertainment Corp. (f)		754,964	6,485
ENERGY 0.0%			
Forbes Energy Services Ltd. (f)(l)		64,837	328
FINANCIALS 0.5%			
Ardonagh Group Ltd. <(l)		3,315,033	5,339
Total Common Stocks (Cost \$14,906)			12,152

WARRANTS 0.0%			
INDUSTRIALS 0.0%			
Sequa Corp. - Exp. 04/28/2024 <<		1,355,000	115
Total Warrants (Cost \$0)			115

PREFERRED SECURITIES 1.7%			
INDUSTRIALS 1.7%			
Sequa Corp.			
9.000% <<		28,508	21,027
Total Preferred Securities (Cost \$28,169)			21,027

REAL ESTATE INVESTMENT TRUSTS 1.5%			
REAL ESTATE 1.5%			
VICI Properties, Inc.		858,541	18,536
Total Real Estate Investment Trusts (Cost \$10,754)			18,536

SHORT-TERM INSTRUMENTS 5.0%			
REPURCHASE AGREEMENTS (m) 2.3%			
			27,574

	PRINCIPAL AMOUNT (000S)	
SHORT-TERM NOTES 0.0%		
Letras del Banco Central de la Republica Argentina		
45.000% due 11/21/2018 (i)	ARS	2,201
46.250% due 11/21/2018 (i)		1,377
		97
ARGENTINA TREASURY BILLS 0.2%		
0.275% due 12/28/2018 - 04/30/2019 (g)(h)		66,538
		1,947
U.S. TREASURY BILLS 2.5%		
2.163% due 12/13/2018 - 01/24/2019 (g)(h)(p)(r)	\$	30,445
		30,360
Total Short-Term Instruments (Cost \$59,856)		59,978
Total Investments in Securities (Cost \$1,632,428)		1,637,608
Total Investments 134.1% (Cost \$1,632,428)	\$	1,637,608
Preferred Shares (19.5)%		(237,950)
Financial Derivative Instruments (o)(q) (0.9)% (Cost or Premiums, net \$(20,303))		(11,319)
Other Assets and Liabilities, net (13.7)%		(167,289)
Net Assets Applicable to Common Shareholders 100.0%	\$	1,221,050

Notes to Schedule of Investments:

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ✕ The geographical classification of foreign (non-U.S.) securities in this report, if any, are classified by the country of incorporation of a holding. In certain instances, a security's country of incorporation may be different from its country of economic exposure.
- ^ Security is in default.
- « Security valued using significant unobservable inputs (Level 3).

All or a portion of this amount represent unfunded loan commitments. The interest rate for the unfunded portion will be determined at the time of funding.

- ~ Variable or Floating rate security. Rate shown is the rate in effect as of period end. Certain variable rate securities are not based on a published reference rate and spread, rather are determined by the issuer or agent and are based on current market conditions. Reference rate is as of reset date, which may vary by security. These securities may not indicate a reference rate and/or spread in their description.

Rate shown is the rate in effect as of period end. The rate may be based on a fixed rate, a capped rate or a floor rate and may convert to a variable or floating rate in the future. These securities do not indicate a reference rate and spread in their description.

- Ø Coupon represents a rate which changes periodically based on a predetermined schedule or event. Rate shown is the rate in effect as of period end.

(a) Interest only security.

(b) Principal only security.

(c) When-issued security.

(d) Payment in-kind security.

(e) Security is not accruing income as of the date of this report.

(f) Security did not produce income within the last twelve months.

(g) Coupon represents a weighted average yield to maturity.

(h) Zero coupon security.

(i) Coupon represents a yield to maturity.

(j) Perpetual maturity; date shown, if applicable, represents next contractual call date.

(k) Contingent convertible security.

(l) Restricted Securities:

Issuer Description	Acquisition Date	Cost	Market Value	Market Value as Percentage of Net Assets Applicable to Common Shareholders
Ardonagh Group Ltd.	04/02/2015 - 07/20/2017	\$ 4,441	\$ 5,339	0.44%
Forbes Energy Services Ltd.	10/09/2014 - 11/18/2016	2,472	328	0.02
		\$ 6,913	\$ 5,667	0.46%

Borrowings and Other Financing Transactions

(m) Repurchase Agreements:

Ending Date	Settlement Date	Maturity Date	Principal Amount	Collateralized By	Collateral Agreements (Received)	Repurchase Agreements at V
300%	10/31/2018	11/01/2018	\$ 5,900	U.S. Treasury Bonds 2.750% - 3.375% due 11/15/2042 - 05/15/2044	\$ (6,088)	\$
750	10/31/2018	11/01/2018	3,774	U.S. Treasury Notes 2.375% due 04/15/2021	(3,853)	
280	10/31/2018	11/01/2018	17,900	U.S. Treasury Notes 1.875% due 01/31/2022 - 02/28/2022	(18,289)	1
Collateral Agreements					\$ (28,230)	\$ 2

Reverse Repurchase Agreements:

Counterparty	Borrowing Rate ⁽²⁾	Settlement Date	Maturity Date	Amount Borrowed ⁽²⁾	Payable for Reverse Repurchase Agreements
BCY	0.000%	10/04/2018	TBD ⁽³⁾	\$ (2,241)	\$ (2,241)
	0.250	10/17/2018	10/17/2020	(282)	(282)
	1.200	09/27/2018	TBD ⁽³⁾	(2,482)	(2,485)
BPS	1.850	07/16/2018	TBD ⁽³⁾	(1,951)	(1,960)
BRC	0.250	11/29/2017	TBD ⁽³⁾	(188)	(187)
	0.250	07/26/2018	TBD ⁽³⁾	(405)	(405)
	2.100	09/27/2018	TBD ⁽³⁾	(128)	(128)
CIW	2.610	11/02/2018			