

PIMCO Dynamic Credit & Mortgage Income Fund  
Form N-Q  
May 30, 2018

**UNITED STATES**  
**SECURITIES AND EXCHANGE COMMISSION**  
**Washington, D.C. 20549**

**FORM N-Q**

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED**  
**MANAGEMENT INVESTMENT COMPANY**

|                                                     |                                                                        |
|-----------------------------------------------------|------------------------------------------------------------------------|
| <b>Investment Company Act File Number:</b>          | <b>811-22758</b>                                                       |
| <b>Registrant Name:</b>                             | <b>PIMCO Dynamic Credit and Mortgage Income Fund</b>                   |
| Address of Principal Executive Offices:             | 1633 Broadway<br>New York, NY 10019                                    |
| Name and Address of Agent for Service:              | Trent W. Walker<br>650 Newport Center Drive<br>Newport Beach, CA 92660 |
| Registrant's telephone number, including area code: | (844) 337-4626                                                         |
| Date of Fiscal Year End:                            | June 30                                                                |
| Date of Reporting Period:                           | March 31, 2018                                                         |

**Item 1. Schedule of Investments**

**Consolidated Schedule of Investments****PIMCO Dynamic Credit and Mortgage Income Fund**

March 31, 2018 (Unaudited)

(AMOUNTS IN THOUSANDS\*, EXCEPT NUMBER OF SHARES, CONTRACTS AND UNITS, IF ANY)

|                                                 | PRINCIPAL<br>AMOUNT<br>(000S) | MARKET<br>VALUE<br>(000S) |
|-------------------------------------------------|-------------------------------|---------------------------|
| <b>INVESTMENTS IN SECURITIES 177.3% ✕</b>       |                               |                           |
| <b>LOAN PARTICIPATIONS AND ASSIGNMENTS 4.9%</b> |                               |                           |
| <b>Air Medical Group Holdings, Inc.</b>         |                               |                           |
| 6.015% due 09/07/2024 ~                         | \$ 399                        | \$ 403                    |
| <b>Alphabet Holding Co., Inc.</b>               |                               |                           |
| 5.377% due 09/26/2024 ~                         | 100                           | 93                        |
| <b>Altice Financing S.A.</b>                    |                               |                           |
| 4.470% due 01/31/2026 ~                         | 319                           | 314                       |
| <b>Altran Technologies S.A.</b>                 |                               |                           |
| TBD% due 01/17/2025                             | EUR 2,000                     | 2,462                     |
| <b>Aramark Services, Inc.</b>                   |                               |                           |
| 3.877% due 03/11/2025 ~                         | \$ 299                        | 302                       |
| <b>Avantor, Inc.</b>                            |                               |                           |
| 5.877% due 11/21/2024 ~                         | 559                           | 565                       |
| <b>Barracuda Networks, Inc.</b>                 |                               |                           |
| 5.061% due 02/12/2025 ~                         | 60                            | 60                        |
| <b>Beacon Roofing Supply, Inc.</b>              |                               |                           |
| 3.936% due 01/02/2025 ~                         | 210                           | 211                       |
| <b>BMC Software Finance, Inc.</b>               |                               |                           |
| 5.127% due 09/10/2022 ~                         | 5,342                         | 5,371                     |
| <b>Caesars Entertainment Operating Co.</b>      |                               |                           |
| 4.377% due 10/06/2024 ~                         | 200                           | 201                       |
| <b>Caesars Resort Collection LLC</b>            |                               |                           |
| 4.627% due 12/22/2024 ~                         | 2,394                         | 2,413                     |
| <b>California Resources Corp.</b>               |                               |                           |
| 6.572% due 12/31/2022 ~                         | 250                           | 255                       |
| <b>Centene Corp.</b>                            |                               |                           |
| TBD% due 09/13/2018                             | 7,800                         | 7,800                     |
| <b>CenturyLink, Inc.</b>                        |                               |                           |
| 4.627% due 01/31/2025 ~                         | 2,993                         | 2,950                     |
| <b>Crown Americas LLC</b>                       |                               |                           |
| TBD% due 01/29/2025                             | 300                           | 303                       |
| <b>CSC Holdings LLC</b>                         |                               |                           |
| 4.277% due 01/25/2026 ~                         | 500                           | 501                       |
| <b>Dell, Inc.</b>                               |                               |                           |
| 3.880% due 09/07/2023 ~                         | 299                           | 300                       |

|                                             |     |        |        |
|---------------------------------------------|-----|--------|--------|
| <b>Drillship Kithira Owners, Inc.</b>       |     |        |        |
| TBD% due 09/20/2024                         |     | 12,177 | 12,671 |
| <b>Dubai World</b>                          |     |        |        |
| TBD% due 09/30/2022                         |     | 25,000 | 23,958 |
| <b>Forbes Energy Services LLC</b>           |     |        |        |
| 5.000% - 7.000% due 04/13/2021              |     | 1,945  | 2,001  |
| <b>Frontier Communications Corp.</b>        |     |        |        |
| 5.630% due 06/15/2024 ~                     |     | 6,169  | 6,100  |
| <b>Genworth Financial, Inc.</b>             |     |        |        |
| 6.202% due 02/22/2023 ~                     |     | 170    | 173    |
| <b>iHeartCommunications, Inc.</b>           |     |        |        |
| TBD% due 01/30/2019 ^(e)                    |     | 36,475 | 29,157 |
| <b>IRB Holding Corp.</b>                    |     |        |        |
| 4.936% due 02/05/2025 ~                     |     | 200    | 202    |
| <b>Klockner-Pentaplast of America, Inc.</b> |     |        |        |
| 4.750% due 06/30/2022                       | EUR | 350    | 417    |
| <b>Meredith Corp.</b>                       |     |        |        |
| 4.877% due 01/31/2025 ~                     | \$  | 200    | 201    |
| <b>MH Sub LLC</b>                           |     |        |        |
| 5.527% due 09/13/2024 ~                     |     | 608    | 610    |
| <b>Multi Color Corp.</b>                    |     |        |        |
| 4.127% due 10/31/2024 ~                     |     | 87     | 87     |
| <b>Numericable Group S.A.</b>               |     |        |        |
| 4.720% due 01/31/2026 ~                     |     | 648    | 629    |
| <b>Parexel International Corp.</b>          |     |        |        |
| 4.627% due 09/27/2024 ~                     |     | 308    | 309    |
| <b>Ply Gem Industries, Inc.</b>             |     |        |        |
| TBD% due 03/28/2025 «                       |     | 1,000  | 995    |
| <b>Sequa Mezzanine Holdings LLC</b>         |     |        |        |
| 7.071% due 11/28/2021 ~                     |     | 1,141  | 1,152  |
| 10.752% due 04/28/2022 ~                    |     | 14,230 | 14,515 |
| <b>Sigma Bidco BV</b>                       |     |        |        |
| TBD% due 03/06/2025                         | EUR | 1,000  | 1,219  |
| <b>Silicon Valley</b>                       |     |        |        |
| 1.000% due 11/09/2024 «(k)                  | \$  | 31,560 | 31,560 |
| <b>Sinclair Broadcast Group, Inc.</b>       |     |        |        |
| TBD% due 12/12/2024                         |     | 1,800  | 1,812  |
| <b>SS&amp;C Technologies, Inc.</b>          |     |        |        |
| TBD% due 02/28/2025                         |     | 1,900  | 1,912  |

|                                            |     |       |         |
|--------------------------------------------|-----|-------|---------|
| <b>Syniverse Holdings, Inc.</b>            |     |       |         |
| 6.718% due 03/09/2023 ~                    |     | 300   | 304     |
| <b>TerraForm Power Operating LLC</b>       |     |       |         |
| 4.627% due 11/08/2022 ~                    |     | 100   | 100     |
| <b>Traverse Midstream Partners LLC</b>     |     |       |         |
| 5.850% due 09/27/2024 ~                    |     | 147   | 148     |
| <b>Tronox Blocked Borrower LLC</b>         |     |       |         |
| 5.302% due 09/22/2024 ~                    |     | 90    | 91      |
| <b>Tronox Finance LLC</b>                  |     |       |         |
| 5.302% due 09/22/2024 ~                    |     | 209   | 211     |
| <b>Unitymedia Finance LLC</b>              |     |       |         |
| 4.027% due 01/15/2026 ~                    |     | 500   | 500     |
| <b>Unitymedia Hessen GmbH &amp; Co. KG</b> |     |       |         |
| 2.750% due 01/15/2027 ~                    | EUR | 1,360 | 1,673   |
| <b>UPC Financing Partnership</b>           |     |       |         |
| 4.277% due 01/15/2026 ~                    | \$  | 700   | 703     |
| <b>West Corp.</b>                          |     |       |         |
| 5.877% due 10/10/2024 ~                    |     | 99    | 100     |
| <b>Wyndham Hotels &amp; Resorts, Inc.</b>  |     |       |         |
| TBD% due 03/28/2025 «                      |     | 400   | 400     |
| Total Loan Participations and Assignments  |     |       | 158,414 |
| (Cost \$163,328)                           |     |       |         |

**CORPORATE BONDS & NOTES 34.4%****BANKING & FINANCE 12.2%****AGFC Capital Trust**

|                                               |  |        |        |
|-----------------------------------------------|--|--------|--------|
| 3.472% (US0003M + 1.750%) due 01/15/2067 ~(m) |  | 20,300 | 10,860 |
|-----------------------------------------------|--|--------|--------|

**Ardonagh Midco PLC**

|                           |     |       |        |
|---------------------------|-----|-------|--------|
| 8.375% due 07/15/2023 (m) | GBP | 2,000 | 2,890  |
| 8.375% due 07/15/2023     |     | 8,000 | 11,561 |

**Assurant, Inc.**

|                       |    |     |     |
|-----------------------|----|-----|-----|
| 4.200% due 09/27/2023 | \$ | 300 | 302 |
|-----------------------|----|-----|-----|

**Athene Holding Ltd.**

|                       |  |     |     |
|-----------------------|--|-----|-----|
| 4.125% due 01/12/2028 |  | 282 | 271 |
|-----------------------|--|-----|-----|

**Aviation Loan Trust**

|                                            |  |       |       |
|--------------------------------------------|--|-------|-------|
| 4.235% (US0003M + 2.110%) due 12/15/2022 ~ |  | 1,622 | 1,611 |
|--------------------------------------------|--|-------|-------|

**Avolon Holdings Funding Ltd.**

|                       |  |     |     |
|-----------------------|--|-----|-----|
| 5.500% due 01/15/2023 |  | 910 | 901 |
|-----------------------|--|-----|-----|

**Banco Bilbao Vizcaya Argentaria S.A.**

|                           |     |     |     |
|---------------------------|-----|-----|-----|
| 6.750% due 02/18/2020 (i) | EUR | 200 | 267 |
|---------------------------|-----|-----|-----|

**Banco Espirito Santo S.A.**

|                            |  |        |       |
|----------------------------|--|--------|-------|
| 4.000% due 01/21/2019 ^(e) |  | 15,000 | 5,629 |
|----------------------------|--|--------|-------|

**Banistmo S.A.**

|                       |    |     |     |
|-----------------------|----|-----|-----|
| 3.650% due 09/19/2022 | \$ | 300 | 288 |
|-----------------------|----|-----|-----|

**Bank of America Corp.**

|                           |  |       |       |
|---------------------------|--|-------|-------|
| 5.875% due 03/15/2028 (i) |  | 2,288 | 2,305 |
|---------------------------|--|-------|-------|

**Barclays PLC**

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|                                                                   |     |        |        |
|-------------------------------------------------------------------|-----|--------|--------|
| 3.250% due 01/17/2033                                             | GBP | 1,000  | 1,359  |
| 6.500% due 09/15/2019 (i)(j)                                      | EUR | 100    | 131    |
| 7.250% due 03/15/2023 (i)(m)                                      | GBP | 47,451 | 71,336 |
| 7.875% due 09/15/2022 (i)(m)                                      |     | 3,400  | 5,208  |
| <b>Brookfield Finance, Inc.</b>                                   |     |        |        |
| 3.900% due 01/25/2028                                             | \$  | 476    | 463    |
| 4.700% due 09/20/2047                                             |     | 406    | 395    |
| <b>CBL &amp; Associates LP</b>                                    |     |        |        |
| 5.950% due 12/15/2026                                             |     | 518    | 436    |
| <b>CIT Group, Inc.</b>                                            |     |        |        |
| 4.125% due 03/09/2021                                             |     | 314    | 316    |
| 5.250% due 03/07/2025                                             |     | 286    | 294    |
| <b>Credit Agricole S.A.</b>                                       |     |        |        |
| 7.500% due 06/23/2026 (i)(m)                                      | GBP | 3,800  | 6,165  |
| <b>Emerald Bay S.A.</b>                                           |     |        |        |
| 0.000% due 10/08/2020 (h)                                         | EUR | 1,574  | 1,819  |
| <b>Equinix, Inc.</b>                                              |     |        |        |
| 2.875% due 03/15/2024                                             |     | 700    | 856    |
| 2.875% due 10/01/2025                                             |     | 100    | 119    |
| 2.875% due 02/01/2026                                             |     | 800    | 939    |
| <b>Exeter Finance Corp.</b>                                       |     |        |        |
| 9.750% due 05/20/2019 «                                           | \$  | 21,900 | 21,417 |
| <b>Fortress Transportation &amp; Infrastructure Investors LLC</b> |     |        |        |
| 6.750% due 03/15/2022 (m)                                         |     | 1,532  | 1,559  |
| <b>High Street Funding Trust</b>                                  |     |        |        |
| 4.111% due 02/15/2028                                             |     | 100    | 101    |
| 4.682% due 02/15/2048                                             |     | 100    | 104    |
| <b>HSBC Holdings PLC</b>                                          |     |        |        |
| 6.250% due 03/23/2023 (i)(j)                                      |     | 1,520  | 1,543  |
| 6.500% due 03/23/2028 (i)(j)                                      |     | 2,670  | 2,727  |
| <b>Hunt Cos., Inc.</b>                                            |     |        |        |
| 6.250% due 02/15/2026                                             |     | 136    | 132    |
| <b>Iron Mountain, Inc.</b>                                        |     |        |        |
| 5.250% due 03/15/2028 (m)                                         |     | 38     | 36     |

|                                                       |     |        |        |
|-------------------------------------------------------|-----|--------|--------|
| <b>iStar, Inc.</b>                                    |     |        |        |
| 4.625% due 09/15/2020                                 |     | 71     | 71     |
| 5.250% due 09/15/2022                                 |     | 255    | 247    |
| <b>Jefferies Finance LLC</b>                          |     |        |        |
| 6.875% due 04/15/2022 (m)                             |     | 2,200  | 2,189  |
| 7.250% due 08/15/2024                                 |     | 400    | 397    |
| 7.375% due 04/01/2020 (m)                             |     | 900    | 914    |
| 7.500% due 04/15/2021 (m)                             |     | 16,104 | 16,366 |
| <b>Kennedy-Wilson, Inc.</b>                           |     |        |        |
| 5.875% due 04/01/2024                                 |     | 358    | 357    |
| <b>Legg Mason PT</b>                                  |     |        |        |
| 7.130% due 01/10/2021 «                               |     | 10,183 | 10,298 |
| <b>Life Storage LP</b>                                |     |        |        |
| 3.875% due 12/15/2027                                 |     | 152    | 147    |
| <b>Lloyds Banking Group PLC</b>                       |     |        |        |
| 7.875% due 06/27/2029 (i)(m)                          | GBP | 24,586 | 41,700 |
| <b>LoanCore Capital Markets LLC</b>                   |     |        |        |
| 6.875% due 06/01/2020 (m)                             | \$  | 7,600  | 7,700  |
| <b>Mercury Bondco PLC (8.250% Cash or 9.000% PIK)</b> |     |        |        |
| 8.250% due 05/30/2021 (d)                             | EUR | 2,035  | 2,618  |
| <b>MetLife, Inc.</b>                                  |     |        |        |
| 5.875% due 03/15/2028 (i)                             | \$  | 790    | 805    |
| <b>Nationwide Building Society</b>                    |     |        |        |
| 10.250% ~ (i)                                         | GBP | 96     | 21,174 |
| <b>Navient Corp.</b>                                  |     |        |        |
| 5.875% due 03/25/2021                                 | \$  | 132    | 135    |
| 6.500% due 06/15/2022 (m)                             |     | 4,410  | 4,564  |
| 7.250% due 01/25/2022 (m)                             |     | 3,400  | 3,604  |
| 8.000% due 03/25/2020 (m)                             |     | 9,500  | 10,117 |
| <b>Oppenheimer Holdings, Inc.</b>                     |     |        |        |
| 6.750% due 07/01/2022                                 |     | 236    | 244    |
| <b>Physicians Realty LP</b>                           |     |        |        |
| 3.950% due 01/15/2028                                 |     | 331    | 318    |
| <b>Pinnacol Assurance</b>                             |     |        |        |
| 8.625% due 06/25/2034 «(k)                            |     | 23,200 | 25,160 |
| <b>Provident Funding Associates LP</b>                |     |        |        |
| 6.375% due 06/15/2025                                 |     | 136    | 137    |
| <b>Rio Oil Finance Trust</b>                          |     |        |        |
| 9.250% due 07/06/2024 (m)                             |     | 15,152 | 16,523 |
| <b>Royal Bank of Scotland Group PLC</b>               |     |        |        |
| 7.500% due 08/10/2020 (i)(j)(m)                       |     | 13,143 | 13,702 |
| 8.000% due 08/10/2025 (i)(j)(m)                       |     | 6,627  | 7,281  |
| 8.625% due 08/15/2021 (i)(j)(m)                       |     | 4,500  | 4,899  |
| <b>Santander Holdings USA, Inc.</b>                   |     |        |        |
| 3.400% due 01/18/2023                                 |     | 314    | 307    |
| 4.400% due 07/13/2027                                 |     | 100    | 100    |
| <b>Santander UK Group Holdings PLC</b>                |     |        |        |
| 6.750% due 06/24/2024 (i)(m)                          | GBP | 11,960 | 18,250 |
| 7.375% due 06/24/2022 (i)                             |     | 500    | 766    |

**Societe Generale S.A.**

|                           |    |     |     |
|---------------------------|----|-----|-----|
| 8.250% due 11/29/2018 (i) | \$ | 200 | 207 |
|---------------------------|----|-----|-----|

**Springleaf Finance Corp.**

|                           |  |       |       |
|---------------------------|--|-------|-------|
| 5.625% due 03/15/2023 (m) |  | 6,500 | 6,394 |
|---------------------------|--|-------|-------|

|                       |  |       |       |
|-----------------------|--|-------|-------|
| 6.875% due 03/15/2025 |  | 1,900 | 1,912 |
|-----------------------|--|-------|-------|

|                           |  |       |       |
|---------------------------|--|-------|-------|
| 7.750% due 10/01/2021 (m) |  | 3,650 | 3,965 |
|---------------------------|--|-------|-------|

|                           |  |       |       |
|---------------------------|--|-------|-------|
| 8.250% due 12/15/2020 (m) |  | 4,090 | 4,463 |
|---------------------------|--|-------|-------|

**Starwood Property Trust, Inc.**

|                       |  |     |     |
|-----------------------|--|-----|-----|
| 4.750% due 03/15/2025 |  | 387 | 378 |
|-----------------------|--|-----|-----|

**Stearns Holdings LLC**

|                           |  |     |     |
|---------------------------|--|-----|-----|
| 9.375% due 08/15/2020 (m) |  | 855 | 874 |
|---------------------------|--|-----|-----|

**STORE Capital Corp.**

|                       |  |     |     |
|-----------------------|--|-----|-----|
| 4.500% due 03/15/2028 |  | 202 | 201 |
|-----------------------|--|-----|-----|

**UBS Group AG**

|                              |     |       |       |
|------------------------------|-----|-------|-------|
| 5.750% due 02/19/2022 (i)(m) | EUR | 3,600 | 4,945 |
|------------------------------|-----|-------|-------|

**Vici Properties LLC**

|                           |    |       |       |
|---------------------------|----|-------|-------|
| 8.000% due 10/15/2023 (m) | \$ | 7,969 | 8,865 |
|---------------------------|----|-------|-------|

|  |  |  |         |
|--|--|--|---------|
|  |  |  | 397,634 |
|--|--|--|---------|

**INDUSTRIALS 18.2%**
**Air Canada Pass-Through Trust**

|                       |  |     |     |
|-----------------------|--|-----|-----|
| 3.700% due 07/15/2027 |  | 126 | 124 |
|-----------------------|--|-----|-----|

**Altice Financing S.A.**

|                           |  |        |        |
|---------------------------|--|--------|--------|
| 6.625% due 02/15/2023 (m) |  | 13,595 | 13,493 |
|---------------------------|--|--------|--------|

**Altice France S.A.**

|                       |     |       |       |
|-----------------------|-----|-------|-------|
| 5.375% due 05/15/2022 | EUR | 3,830 | 4,812 |
|-----------------------|-----|-------|-------|

**Altice Luxembourg S.A.**

|                           |  |        |        |
|---------------------------|--|--------|--------|
| 7.250% due 05/15/2022 (m) |  | 15,927 | 19,085 |
|---------------------------|--|--------|--------|

|                           |    |       |       |
|---------------------------|----|-------|-------|
| 7.750% due 05/15/2022 (m) | \$ | 3,327 | 3,098 |
|---------------------------|----|-------|-------|

**American Woodmark Corp.**

|                       |  |    |    |
|-----------------------|--|----|----|
| 4.875% due 03/15/2026 |  | 67 | 66 |
|-----------------------|--|----|----|

**Andeavor Logistics LP**

|                       |  |    |    |
|-----------------------|--|----|----|
| 3.500% due 12/01/2022 |  | 56 | 55 |
|-----------------------|--|----|----|

|                       |  |     |     |
|-----------------------|--|-----|-----|
| 4.250% due 12/01/2027 |  | 102 | 100 |
|-----------------------|--|-----|-----|

|                                                           |        |        |
|-----------------------------------------------------------|--------|--------|
| <b>Anheuser-Busch InBev Worldwide, Inc.</b>               |        |        |
| 4.000% due 04/13/2028 (c)                                 | 587    | 595    |
| 4.375% due 04/15/2038 (c)                                 | 568    | 580    |
| 4.600% due 04/15/2048 (c)                                 | 467    | 483    |
| 4.750% due 04/15/2058 (c)                                 | 715    | 733    |
| <b>Aramark Services, Inc.</b>                             |        |        |
| 5.000% due 02/01/2028                                     | 296    | 290    |
| <b>Arrow Electronics, Inc.</b>                            |        |        |
| 3.250% due 09/08/2024                                     | 274    | 261    |
| <b>Baidu, Inc.</b>                                        |        |        |
| 3.875% due 09/29/2023                                     | 900    | 902    |
| 4.375% due 03/29/2028                                     | 500    | 502    |
| <b>Ball Corp.</b>                                         |        |        |
| 4.875% due 03/15/2026                                     | 372    | 374    |
| <b>Berry Global, Inc.</b>                                 |        |        |
| 4.500% due 02/15/2026                                     | 368    | 349    |
| <b>BMC Software Finance, Inc.</b>                         |        |        |
| 8.125% due 07/15/2021 (m)                                 | 32,050 | 32,170 |
| <b>Boxer Parent Co., Inc. (9.000% Cash or 9.750% PIK)</b> |        |        |
| 9.000% due 10/15/2019 (d)(m)                              | 24,602 | 24,633 |
| <b>Boyne USA, Inc.</b>                                    |        |        |
| 7.250% due 05/01/2025 (c)                                 | 7      | 7      |
| <b>Caesars Resort Collection LLC</b>                      |        |        |
| 5.250% due 10/15/2025 (m)                                 | 40     | 38     |
| <b>Campbell Soup Co.</b>                                  |        |        |
| 2.645% due 03/16/2020 ~(m)                                | 758    | 758    |
| 2.775% due 03/15/2021 ~(m)                                | 510    | 510    |
| 3.300% due 03/15/2021 (m)                                 | 530    | 533    |
| 3.650% due 03/15/2023 (m)                                 | 710    | 712    |
| 3.950% due 03/15/2025 (m)                                 | 630    | 628    |
| 4.150% due 03/15/2028 (m)                                 | 710    | 704    |
| 4.800% due 03/15/2048                                     | 200    | 200    |
| <b>Cequel Communications Holdings LLC</b>                 |        |        |
| 7.500% due 04/01/2028 (c)                                 | 680    | 699    |
| <b>Charles River Laboratories International, Inc.</b>     |        |        |
| 5.500% due 04/01/2026 (c)                                 | 142    | 145    |
| <b>Charter Communications Operating LLC</b>               |        |        |
| 4.200% due 03/15/2028 (m)                                 | 720    | 690    |
| <b>Cheniere Energy Partners LP</b>                        |        |        |
| 5.250% due 10/01/2025 (m)                                 | 173    | 171    |
| <b>Chesapeake Energy Corp.</b>                            |        |        |
| 4.970% (US0003M + 3.250%) due 04/15/2019 ~                | 134    | 134    |
| <b>Cleveland-Cliffs, Inc.</b>                             |        |        |
| 4.875% due 01/15/2024                                     | 178    | 173    |
| <b>Community Health Systems, Inc.</b>                     |        |        |
| 5.125% due 08/01/2021 (m)                                 | 15,960 | 14,923 |
| 6.250% due 03/31/2023 (m)                                 | 30,281 | 28,048 |
| <b>Coty, Inc.</b>                                         |        |        |
| 6.500% due 04/15/2026 (c)                                 | 460    | 463    |

**Crown Americas LLC**

|                       |     |     |
|-----------------------|-----|-----|
| 4.750% due 02/01/2026 | 256 | 248 |
|-----------------------|-----|-----|

**CSC Holdings LLC**

|                       |     |     |
|-----------------------|-----|-----|
| 5.375% due 02/01/2028 | 400 | 379 |
|-----------------------|-----|-----|

**CSN Resources S.A.**

|                           |       |       |
|---------------------------|-------|-------|
| 6.500% due 07/21/2020 (m) | 1,879 | 1,831 |
|---------------------------|-------|-------|

|                       |     |     |
|-----------------------|-----|-----|
| 6.500% due 07/21/2020 | 140 | 136 |
|-----------------------|-----|-----|

**CVS Health Corp.**

|                            |     |     |
|----------------------------|-----|-----|
| 2.687% due 03/09/2020 ~(m) | 630 | 633 |
|----------------------------|-----|-----|

|                           |       |       |
|---------------------------|-------|-------|
| 3.125% due 03/09/2020 (m) | 1,000 | 1,002 |
|---------------------------|-------|-------|

|                           |     |     |
|---------------------------|-----|-----|
| 3.350% due 03/09/2021 (m) | 900 | 905 |
|---------------------------|-----|-----|

|                           |       |       |
|---------------------------|-------|-------|
| 3.700% due 03/09/2023 (m) | 2,600 | 2,611 |
|---------------------------|-------|-------|

|                           |       |       |
|---------------------------|-------|-------|
| 4.100% due 03/25/2025 (m) | 1,550 | 1,562 |
|---------------------------|-------|-------|

|                           |       |       |
|---------------------------|-------|-------|
| 4.300% due 03/25/2028 (m) | 2,170 | 2,188 |
|---------------------------|-------|-------|

|                           |     |     |
|---------------------------|-----|-----|
| 4.780% due 03/25/2038 (m) | 510 | 518 |
|---------------------------|-----|-----|

|                           |     |     |
|---------------------------|-----|-----|
| 5.050% due 03/25/2048 (m) | 780 | 822 |
|---------------------------|-----|-----|

**DAE Funding LLC**

|                       |     |     |
|-----------------------|-----|-----|
| 4.000% due 08/01/2020 | 340 | 332 |
|-----------------------|-----|-----|

**Diamond Resorts International, Inc.**

|                       |    |    |
|-----------------------|----|----|
| 7.750% due 09/01/2023 | 35 | 38 |
|-----------------------|----|----|

|                            |        |        |
|----------------------------|--------|--------|
| 10.750% due 09/01/2024 (m) | 16,800 | 18,333 |
|----------------------------|--------|--------|

**Discovery Communications LLC**

|                       |     |     |     |
|-----------------------|-----|-----|-----|
| 2.500% due 09/20/2024 | GBP | 200 | 276 |
|-----------------------|-----|-----|-----|

|                       |    |     |     |
|-----------------------|----|-----|-----|
| 3.950% due 03/20/2028 | \$ | 246 | 236 |
|-----------------------|----|-----|-----|

**DriveTime Automotive Group, Inc.**

|                           |       |       |
|---------------------------|-------|-------|
| 8.000% due 06/01/2021 (m) | 6,500 | 6,500 |
|---------------------------|-------|-------|

**EI Group PLC**

|                           |     |       |       |
|---------------------------|-----|-------|-------|
| 6.875% due 05/09/2025 (m) | GBP | 2,210 | 3,447 |
|---------------------------|-----|-------|-------|

**Ensco PLC**

|                       |    |    |    |
|-----------------------|----|----|----|
| 7.750% due 02/01/2026 | \$ | 48 | 44 |
|-----------------------|----|----|----|

**Exela Intermediate LLC**

|                            |     |     |
|----------------------------|-----|-----|
| 10.000% due 07/15/2023 (m) | 618 | 628 |
|----------------------------|-----|-----|

**First Quantum Minerals Ltd.**

|                       |     |     |
|-----------------------|-----|-----|
| 6.500% due 03/01/2024 | 500 | 475 |
|-----------------------|-----|-----|

|                       |     |     |
|-----------------------|-----|-----|
| 6.875% due 03/01/2026 | 600 | 572 |
|-----------------------|-----|-----|

|                                       |     |        |        |
|---------------------------------------|-----|--------|--------|
| <b>Fresh Market, Inc.</b>             |     |        |        |
| 9.750% due 05/01/2023 (m)             |     | 21,546 | 12,604 |
| <b>Frontier Finance PLC</b>           |     |        |        |
| 8.000% due 03/23/2022 (m)             | GBP | 24,200 | 34,782 |
| <b>Full House Resorts, Inc.</b>       |     |        |        |
| 8.575% due 01/31/2024 «               | \$  | 1,795  | 1,744  |
| <b>Harland Clarke Holdings Corp.</b>  |     |        |        |
| 8.375% due 08/15/2022                 |     | 286    | 292    |
| <b>Hologic, Inc.</b>                  |     |        |        |
| 4.375% due 10/15/2025                 |     | 139    | 135    |
| <b>iHeartCommunications, Inc.</b>     |     |        |        |
| 9.000% due 12/15/2019 ^(e)            |     | 7,100  | 5,671  |
| 9.000% due 03/01/2021 ^(e)            |     | 48,270 | 38,344 |
| 11.250% due 03/01/2021 ^(e)           |     | 8,430  | 6,702  |
| <b>IHS Markit Ltd.</b>                |     |        |        |
| 4.000% due 03/01/2026                 |     | 25     | 24     |
| <b>Ingevity Corp.</b>                 |     |        |        |
| 4.500% due 02/01/2026                 |     | 210    | 203    |
| <b>Intelsat Jackson Holdings S.A.</b> |     |        |        |
| 7.250% due 10/15/2020 (m)             |     | 75,138 | 69,878 |
| 9.750% due 07/15/2025 (m)             |     | 614    | 575    |
| <b>Intelsat Luxembourg S.A.</b>       |     |        |        |
| 6.750% due 06/01/2018                 |     | 5,354  | 5,327  |
| 7.750% due 06/01/2021 (m)             |     | 15,815 | 8,777  |
| 8.125% due 06/01/2023                 |     |        |        |