

PIMCO CORPORATE & INCOME OPPORTUNITY FUND
Form N-Q
April 27, 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:	811-21238
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:	William G. Galipeau 650 Newport Center Drive Newport Beach, CA 92660
Registrant's telephone number, including area code:	(844) 337-4626
Date of Fiscal Year End:	November 30
Date of Reporting Period:	February 28, 2015

Item 1. Schedule of Investments

Schedule of Investments

PIMCO Corporate & Income Opportunity Fund

February 28, 2015 (Unaudited)

	PRINCIPAL AMOUNT (000s)	MARKET VALUE (000s)
INVESTMENTS IN SECURITIES 136.0%		
BANK LOAN OBLIGATIONS 1.9%		
Clear Channel Communications, Inc.		
6.922% due 01/30/2019	\$ 4,100	\$ 3,935
Riverbed Technology, Inc.		
TBD% due 02/19/2022	1,100	1,110
Tibco Software, Inc.		
6.500% due 12/04/2020	4,087	4,083
Towergate Finance PLC		
TBD% due 11/15/2017	GBP 6,600	9,629
Total Bank Loan Obligations (Cost \$18,581)		18,757
CORPORATE BONDS & NOTES 39.7%		
BANKING & FINANCE 18.5%		
AGFC Capital Trust		
6.000% due 01/15/2067	\$ 1,800	1,395
American Express Co.		
4.900% due 03/15/2020 (b)(e)	1,200	1,199
Argos Merger Sub, Inc.		
7.125% due 03/15/2023 (b)	275	285
Army Hawaii Family Housing Trust Certificates		
5.524% due 06/15/2050	13,400	15,309
Banco Popular Espanol S.A.		
11.500% due 10/10/2018 (e)	EUR 2,600	3,395
Banco Santander S.A.		
6.250% due 09/11/2021 (e)	600	681
Barclays Bank PLC		
14.000% due 06/15/2019 (e)	GBP 12,550	26,467
BGC Partners, Inc.		
5.375% due 12/09/2019	\$ 10,780	10,658
Credit Agricole S.A.		
6.500% due 06/23/2021 (e)	EUR 700	827
7.875% due 01/23/2024 (e)	\$ 14,900	15,748
ERB Hellas PLC		
4.250% due 06/26/2018	EUR 250	210
Fort Gordon Housing LLC		

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6.124% due 05/15/2051	\$	12,825	14,935
GSPA Monetization Trust			
6.422% due 10/09/2029 (g)		9,454	10,963
LBG Capital PLC			
9.125% due 07/15/2020	GBP	3,400	5,254
12.750% due 08/10/2020		400	635
15.000% due 12/21/2019		2,000	4,347
15.000% due 12/21/2019	EUR	7,800	12,992
Lloyds Bank PLC			
12.000% due 12/16/2024 (e)	\$	6,000	8,640
Lloyds Banking Group PLC			
7.625% due 06/27/2023 (e)	GBP	2,300	3,702
Novo Banco S.A.			
2.625% due 05/08/2017	EUR	500	552
4.750% due 01/15/2018		1,000	1,169
5.000% due 04/04/2019		371	435
5.000% due 04/23/2019		152	179
5.000% due 05/14/2019		315	368
5.000% due 05/21/2019		73	86
5.000% due 05/23/2019		213	250
5.875% due 11/09/2015		1,500	1,713
Petrobras Global Finance BV			
4.250% due 10/02/2023		1,200	1,153
Towergate Finance PLC			
6.063% due 02/15/2018	GBP	4,400	6,538
Vnesheconombank Via VEB Finance PLC			
5.375% due 02/13/2017	\$	3,200	2,972
6.800% due 11/22/2025		8,500	6,524
Wachovia Capital Trust			
5.570% due 03/30/2015 (e)		13,300	13,283
Western Group Housing LP			
6.750% due 03/15/2057		10,600	12,935
			185,799
INDUSTRIALS 15.2%			
Boxer Parent Co., Inc. (9.000% Cash or 9.750% PIK)			
9.000% due 10/15/2019 (c)		6,000	5,100

Caesars Entertainment Operating Co., Inc.		
9.000% due 02/15/2020 ^	27,145	20,155
Continental Airlines Pass-Through Trust		
6.703% due 12/15/2022	2,347	2,511
7.373% due 06/15/2017	698	723
Forbes Energy Services Ltd.		
9.000% due 06/15/2019	2,858	2,015
Ford Motor Co.		
7.700% due 05/15/2097 (g)	31,901	43,467
Gulfport Energy Corp.		
7.750% due 11/01/2020	500	518
Hampton Roads PPV LLC		
6.171% due 06/15/2053	1,800	1,950
Intrepid Aviation Group Holdings LLC		
6.875% due 02/15/2019	3,380	3,118
Numericable SFR		
6.250% due 05/15/2024	14,000	14,388
Project Homestake Merger Corp.		
8.875% due 03/01/2023 (b)	1,000	1,000
Russian Railways via RZD Capital PLC		
3.374% due 05/20/2021	EUR 23,000	19,616
Scientific Games International, Inc.		
10.000% due 12/01/2022	\$ 7,000	6,869
Sequa Corp.		
7.000% due 12/15/2017	9,562	8,367
Tembec Industries, Inc.		
9.000% due 12/15/2019	1,500	1,522
Trinseo Materials Operating S.C.A.		
8.750% due 02/01/2019	2,900	3,030
UAL Pass-Through Trust		
7.336% due 01/02/2021	2,156	2,334
10.400% due 05/01/2018	4,179	4,613
UCP, Inc.		
8.500% due 10/21/2017	10,900	10,915
		152,211
UTILITIES 6.0%		
Bruce Mansfield Unit Pass-Through Trust		
6.850% due 06/01/2034	4,389	4,740
Dynegy Finance, Inc.		
6.750% due 11/01/2019	425	445
Gazprom OAO Via Gaz Capital S.A.		
9.250% due 04/23/2019	20,800	21,424
Illinois Power Generating Co.		
6.300% due 04/01/2020 (g)	4,570	3,999
7.000% due 04/15/2018	2,855	2,655
7.950% due 06/01/2032 (g)	900	788

Mountain States Telephone & Telegraph Co.		
7.375% due 05/01/2030	15,730	19,529
Petrobras Global Finance BV		
3.123% due 03/17/2020	420	356
5.750% due 01/20/2020	380	351
6.625% due 01/16/2034	GBP 600	783
7.875% due 03/15/2019	\$ 100	102
Red Oak Power LLC		
8.540% due 11/30/2019	2,076	2,221
Sprint Corp.		
7.625% due 02/15/2025	2,800	2,842
		60,235
Total Corporate Bonds & Notes (Cost \$379,611)		398,245
MUNICIPAL BONDS & NOTES 13.2%		
CALIFORNIA 6.7%		
Los Angeles Community Redevelopment Agency, California Tax Allocation Bonds, (NPFGC Insured), Series 2006		
6.020% due 09/01/2021	6,480	6,729
Riverside County, California Redevelopment Successor Agency Tax Allocation Bonds, Series 2010		
7.500% due 10/01/2030	3,425	3,821
San Diego Redevelopment Agency, California Tax Allocation Bonds, Series 2010		
7.750% due 09/01/2040	21,545	24,277
Stockton Public Financing Authority, California Revenue Bonds, (BABs), Series 2009		
7.942% due 10/01/2038	28,500	32,427
		67,254
ILLINOIS 2.8%		
Chicago, Illinois General Obligation Bonds, (BABs), Series 2010		
7.517% due 01/01/2040	23,700	27,826

NEW YORK 1.9%**Port Authority of New York & New Jersey Revenue Bonds,
Series 2012**

4.458% due 10/01/2062	18,000	19,692
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PENNSYLVANIA 0.4%**Philadelphia Authority for Industrial Development,
Pennsylvania Revenue Bonds, (AGM Insured), Series 1999**

6.350% due 04/15/2028	3,400	3,862
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TEXAS 0.7%**Texas State Public Finance Authority Charter School Finance
Corp. Revenue Bonds, Series 2010**

8.125% due 02/15/2027	6,075	7,245
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VIRGINIA 0.1%**Tobacco Settlement Financing Corp., Virginia Revenue Bonds,
Series 2007**

6.706% due 06/01/2046	1,400	1,068
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WEST VIRGINIA 0.6%**Tobacco Settlement Finance Authority, West Virginia Revenue
Bonds, Series 2007**

7.467% due 06/01/2047	6,980	6,100
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Total Municipal Bonds & Notes (Cost \$116,283)		133,047
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U.S. GOVERNMENT AGENCIES 7.5%**Fannie Mae**

3.000% due 01/25/2042 (a)	2,060	204
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3.500% due 02/25/2033 - 01/25/2043 (a)	6,694	974
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5.195% due 12/25/2042	1,011	898
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5.929% due 07/25/2040 (a)	2,614	459
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9.458% due 01/25/2042	4,514	4,628
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Freddie Mac

0.269% due 11/25/2017 (a)	408,625	2,690
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0.316% due 07/25/2023 (a)	411,925	9,524
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2.052% due 05/25/2018 (a)	13,891	808
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6.928% due 02/15/2034 (a)	4,361	764
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8.935% due 07/15/2039	9,695	9,929
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10.198% due 03/15/2044	4,779	5,137
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11.278% due 09/15/2043	7,355	7,661
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11.541% due 04/15/2044	2,620	2,720
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11.544% due 02/15/2036	13,618	14,402
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Freddie Mac Strips

9.405% due 08/15/2044	10,655	12,699
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Ginnie Mae

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3.000% due 12/20/2042 (a)	438	37
3.500% due 09/16/2041 - 06/20/2042 (a)	3,442	434
4.000% due 05/16/2042 (a)	3,261	538
6.577% due 01/20/2042 (a)	4,074	630
Total U.S. Government Agencies (Cost \$74,526)		75,136

MORTGAGE-BACKED SECURITIES 49.1%

American Home Mortgage Assets Trust

0.401% due 09/25/2046 ^	78	1
6.250% due 06/25/2037	6,126	4,225

Banc of America Alternative Loan Trust

6.000% due 01/25/2036 ^	387	331
6.000% due 04/25/2036 ^	5,920	5,132

Banc of America Funding Trust

5.500% due 01/25/2036	797	834
6.000% due 03/25/2037 ^	8,204	7,080
6.000% due 07/25/2037 ^	1,148	895
6.000% due 08/25/2037 ^	11,121	9,812

BCAP LLC Trust

4.416% due 07/26/2037	1,466	87
4.933% due 03/26/2037	3,405	1,137
7.270% due 12/26/2036	8,635	7,675
12.045% due 10/26/2036	6,183	5,786

Bear Stearns ALT-A Trust

2.571% due 08/25/2046	8,169	6,190
2.612% due 11/25/2036	1,192	824
2.614% due 11/25/2034	789	713
2.657% due 09/25/2035 ^	2,543	2,061
2.806% due 08/25/2036 ^	2,734	2,009
4.778% due 09/25/2035 ^	3,559	2,802

Bear Stearns Mortgage Funding Trust

7.000% due 08/25/2036	4,265	3,992
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Chase Mortgage Finance Trust

2.425% due 12/25/2035 ^	41	38
6.000% due 02/25/2037 ^	3,550	3,086
6.000% due 03/25/2037 ^	752	673
6.000% due 07/25/2037 ^	2,821	2,479

Citicorp Mortgage Securities Trust		
6.000% due 06/25/2036	4,797	5,008
Citigroup Mortgage Loan Trust, Inc.		
5.392% due 04/25/2037 ^	7,759	6,897
5.405% due 03/25/2037 ^	2,162	2,080
CitiMortgage Alternative Loan Trust		
5.750% due 04/25/2037 ^	3,443	2,983
5.750% due 05/25/2037 ^	13,965	12,111
6.000% due 01/25/2037 ^	3,440	2,961
6.000% due 06/25/2037 ^	7,950	7,097
Countrywide Alternative Loan Resecuritization Trust		
6.000% due 08/25/2037 ^	3,616	2,831
Countrywide Alternative Loan Trust		
4.511% due 06/25/2047	6,836	5,954
5.079% due 04/25/2037 ^(a)	40,242	5,407
5.250% due 05/25/2021 ^	39	38
5.500% due 03/25/2035	1,139	1,061
5.500% due 09/25/2035 ^	8,744	7,722
5.500% due 03/25/2036 ^	334	290
5.750% due 01/25/2035	1,328	1,356
5.750% due 02/25/2035	1,495	1,472
6.000% due 02/25/2035	1,269	1,322
6.000% due 04/25/2036	3,061	2,669
6.000% due 05/25/2036 ^	3,386	2,976
6.000% due 01/25/2037 ^	3,705	3,525
6.000% due 02/25/2037	4,009	3,416
6.000% due 02/25/2037 ^	1,090	868
6.000% due 04/25/2037 ^	12,083	10,081
6.000% due 05/25/2037 ^	4,708	3,908
6.000% due 08/25/2037 ^	15,862	13,439
6.000% due 08/25/2037	14,468	12,259
6.250% due 10/25/2036 ^	4,522	4,021
6.250% due 12/25/2036 ^	5,463	4,571
6.500% due 08/25/2036 ^	1,488	1,140
6.500% due 09/25/2036 ^	800	709
6.500% due 12/25/2036 ^	3,022	2,499
21.006% due 02/25/2036	3,662	4,680
Countrywide Home Loan Mortgage Pass-Through Trust		
5.500% due 10/25/2035 ^	3,560	3,259
5.500% due 07/25/2037 ^	1,457	1,348
5.750% due 12/25/2035 ^	829	785
5.750% due 03/25/2037 ^	5,274	4,816
5.750% due 06/25/2037 ^	2,054	1,891
6.000% due 04/25/2036 ^	1,191	1,179
6.000% due 05/25/2036 ^	310	288
6.000% due 02/25/2037 ^	1,757	1,681
6.000% due 03/25/2037 ^	6,698	6,242
6.000% due 04/25/2037 ^	519	489

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6.250% due 09/25/2036 ^	1,941	1,806
Credit Suisse Mortgage Capital Mortgage-Backed Trust		
5.750% due 04/25/2036 ^	3,097	2,646
6.000% due 02/25/2037 ^	3,445	3,108
6.000% due 06/25/2037 ^	3,895	3,617
6.500% due 10/25/2021 ^	1,581	1,381
6.750% due 08/25/2036 ^	4,657	3,699
Deutsche ALT-B Securities, Inc.		
5.945% due 02/25/2036 ^	2,457	2,174
First Horizon Alternative Mortgage Securities Trust		
6.000% due 08/25/2036 ^	4,404	3,692
GSR Mortgage Loan Trust		
2.739% due 03/25/2037 ^	5,828	5,029
4.829% due 11/25/2035 ^	3,820	3,511
4.964% due 11/25/2035	845	820
5.500% due 05/25/2036 ^	612	569
6.000% due 07/25/2037 ^	699	636
IndyMac Mortgage Loan Trust		
4.515% due 08/25/2035 ^	5,692	4,695
6.500% due 07/25/2037 ^	7,913	5,385
JPMorgan Alternative Loan Trust		
6.310% due 08/25/2036	4,763	3,853
JPMorgan Mortgage Trust		
2.482% due 01/25/2037 ^	2,614	2,333
2.553% due 02/25/2036 ^	4,753	4,165
4.976% due 10/25/2035	112	110
5.000% due 03/25/2037 ^	4,632	4,047
5.750% due 01/25/2036 ^	296	276
5.793% due 06/25/2036 ^	2,053	1,859
6.000% due 08/25/2037 ^	827	754
Lehman Mortgage Trust		
6.000% due 07/25/2036 ^	2,830	2,310
6.000% due 07/25/2037 ^	688	630
28.484% due 11/25/2035 ^	637	908
MASTR Alternative Loan Trust		
6.750% due 07/25/2036	5,680	4,399
Merrill Lynch Mortgage Investors Trust		
2.780% due 03/25/2036 ^	5,515	3,799

Morgan Stanley Bank of America Merrill Lynch Trust		
1.008% due 10/15/2046 (a)	282,640	14,084
Morgan Stanley Mortgage Loan Trust		
4.936% due 05/25/2036 ^	8,347	6,634
New Century Alternative Mortgage Loan Trust		
6.310% due 07/25/2036 ^	18,033	12,328
RBSSP Resecuritization Trust		
0.391% due 10/27/2036	3,609	312
0.411% due 08/27/2037	8,000	670
Residential Accredit Loans, Inc. Trust		
0.351% due 06/25/2046	325	149
0.401% due 05/25/2037 ^	840	231
6.000% due 06/25/2036 ^	3,612	3,036
6.000% due 08/25/2036 ^	6,725	5,469
6.000% due 09/25/2036 ^	5,138	3,704
6.000% due 12/25/2036 ^	2,941	2,432
6.000% due 03/25/2037 ^	5,095	4,287
6.000% due 05/25/2037 ^	4,367	3,672
Residential Asset Securitization Trust		
5.750% due 02/25/2036 ^	754	633
6.000% due 02/25/2036	2,063	1,644
6.000% due 09/25/2036 ^	1,501	1,063
6.000% due 02/25/2037 ^	3,245	2,544
6.000% due 03/25/2037 ^	4,493	3,237
6.000% due 05/25/2037 ^	5,585	4,968
6.250% due 09/25/2037 ^	6,712	4,856
Residential Funding Mortgage Securities, Inc. Trust		
3.336% due 02/25/2037	5,475	4,394
6.000% due 01/25/2037 ^	5,313	4,909
6.250% due 08/25/2036 ^	3,359	3,066
Structured Adjustable Rate Mortgage Loan Trust		
2.402% due 11/25/2036 ^	8,885	7,284
4.720% due 03/25/2037 ^	1,956	1,433
4.821% due 05/25/2036 ^	6,918	5,390
5.005% due 01/25/2036 ^	12,382	9,349
5.098% due 07/25/2035 ^	5,408	4,682
5.308% due 07/25/2036 ^	2,228	1,910
Structured Asset Mortgage Investments Trust		
0.291% due 08/25/2036	306	234
Suntrust Adjustable Rate Mortgage Loan Trust		
2.563% due 02/25/2037 ^	1,272	1,108
2.743% due 04/25/2037 ^	1,638	1,393
6.013% due 02/25/2037 ^	12,234	10,474
Thornburg Mortgage Securities Trust		
1.421% due 06/25/2047 ^	1,756	1,584
WaMu Mortgage Pass-Through Certificates Trust		
2.011% due 12/25/2036 ^	853	750
2.048% due 06/25/2037 ^	3,922	3,476

2.100% due 07/25/2037 ^	1,505	1,285
2.233% due 09/25/2036 ^	1,004	906
4.408% due 02/25/2037 ^	2,378	2,177
4.528% due 07/25/2037 ^	3,922	3,666
6.047% due 10/25/2036 ^	3,210	2,725
Washington Mutual Mortgage Pass-Through Certificates Trust		
0.961% due 05/25/2047 ^	1,149	97
6.000% due 10/25/2035 ^	2,918	2,210
6.000% due 03/25/2036 ^	4,350	4,070
Wells Fargo Alternative Loan Trust		
6.000% due 07/25/2037 ^	2,609	2,543
6.250% due 11/25/2037 ^	13,223	12,684
Wells Fargo Mortgage-Backed Securities Trust		
2.601% due 04/25/2036 ^	1,588	1,559
5.500% due 01/25/2036 ^	6,822	6,628
6.000% due 07/25/2037 ^	1,541	1,520
6.000% due 08/25/2037 ^	11,715	11,596
Wells Fargo-RBS Commercial Mortgage Trust		
1.980% due 11/15/2044 (a)	22,036	1,915
Total Mortgage-Backed Securities		492,372
(Cost \$465,595)		

ASSET-BACKED SECURITIES 8.0%**Amerquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates**

1.521% due 03/25/2033	118	112
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Countrywide Asset-Backed Certificates

0.481% due 09/25/2037	25,768	12,040
5.188% due 10/25/2046 ^	6,760	5,900

Credit-Based Asset Servicing and Securitization LLC

4.190% due 12/25/2035 ^	281	280
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Greenpoint Manufactured Housing

8.140% due 03/20/2030	3,509	3,606
8.300% due 10/15/2026	8,300	8,891
8.450% due 06/20/2031	5,328	5,529

GSA Home Equity Trust

6.295% due 06/25/2036 ^	3,645	2,198
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IndyMac Home Equity Mortgage Loan Asset-Backed Trust		
0.331% due 07/25/2037	4,176	2,370
JPMorgan Mortgage Acquisition Trust		
4.932% due 11/25/2036	10,400	10,408
5.830% due 07/25/2036 ^	172	104
Lehman XS Trust		
5.436% due 06/24/2046	6,107	4,769
Mid-State Trust		
6.340% due 10/15/2036	2,807	3,055
Morgan Stanley Mortgage Loan Trust		
6.250% due 07/25/2047 ^	1,936	1,483
Renaissance Home Equity Loan Trust		
5.612% due 04/25/2037	12,040	6,492
7.238% due 09/25/2037	3,851	2,586
Residential Asset Securities Corp. Trust		
0.748% due 08/25/2034	13,885	10,809
Total Asset-Backed Securities (Cost \$77,551)		80,632

SOVEREIGN ISSUES 0.5%

Hellenic Republic Government Bond			
4.750% due 04/17/2019	EUR	600	508
Republic of Greece Government Bond			
3.800% due 08/08/2017	JPY	695,000	4,479
Total Sovereign Issues (Cost \$5,232)			4,987

SHARES

PREFERRED SECURITIES 4.5%		
BANKING & FINANCE 4.5%		
CoBank ACB		
6.200% due 01/01/2025 (e)	26,400	2,664
6.250% due 10/01/2022 (e)	10,000	1,031
Farm Credit Bank of Texas		
10.000% due 12/15/2020 (e)	13,900	17,375
GMAC Capital Trust		
8.125% due 02/15/2040	923,868	24,048
Total Preferred Securities (Cost \$43,914)		45,118

PRINCIPAL
AMOUNT

(000s)

SHORT-TERM INSTRUMENTS 11.6%		
REPURCHASE AGREEMENTS (f) 8.0%		79,900
SHORT-TERM NOTES 0.6%		
Federal Home Loan Bank		
0.081% due 04/15/2015	\$ 900	900
0.091% due 04/10/2015 - 04/24/2015	2,000	1,999
0.115% due 03/13/2015	1,500	1,500
Freddie Mac		
0.071% due 03/25/2015 - 04/01/2015	1,600	1,600
		5,999
U.S. TREASURY BILLS 3.0%		
0.041% due 03/05/2015 - 06/11/2015 (d)(i)(k)	30,277	30,276
Total Short-Term Instruments (Cost \$116,174)		116,175
Total Investments in Securities (Cost \$1,297,467)		1,364,469
Total Investments 136.0%	\$	1,364,469
(Cost \$1,297,467)		
Financial Derivative Instruments (h)(j) (2.3%)		(23,255)
(Cost or Premiums, net \$(19,619))		
Preferred Shares (32.4%)		(325,000)
Other Assets and Liabilities, net (1.3%)		(13,110)
Net Assets Applicable to Common Shareholders 100.0%	\$	1,003,104

Notes to Schedule of Investments (amounts in thousands*):

* A zero balance may reflect actual amounts rounding to less than one thousand.

^ Security is in default.

(a) Interest only security.

(b) When-issued security.

(c) Payment in-kind bond security.

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

(e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
Borrowings and Other Financing Transactions

(f) Repurchase Agreements:

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralized By	Collateral Received, at Value	Repurchase Agreements, at Value	Reverse Repurchase Agreements, at Value
					U.S. Treasury Notes 1.500% - 1.750% due			
	0.120%	02/27/2015	03/02/2015	75,400	03/31/2019 - 05/15/2023	(77,063)	75,400	
	0.050%	02/27/2015	03/02/2015	\$ 4,500	U.S. Treasury Notes 1.000% due 05/31/2018	\$ (4,600)	\$ 4,500	\$
Repurchase Agreements						\$ (81,663)	\$ 79,900	\$

(1) Includes accrued interest.

Reverse Repurchase Agreements:

Counterparty

	Borrowing Rate	Borrowing Date	Maturity Date	Amount Borrowed ⁽²⁾	Payable for Reverse Repurchase Agreements
BCY	(2.250%)	02/13/2015	02/12/2017	\$ (2,698)	\$ (2,695)
	(1.000%)	02/10/2015	02/09/2017	(703)	(703)
MSC	0.600%	12/10/2014	03/11/2015	(9,891)	(9,904)
UBS	0.600%	12/08/2014	03/06/2015	(12,190)	(12,207)
Total Reverse Repurchase Agreements					\$ (25,509)

⁽²⁾ As of February 28, 2015, there were no open sale-buyback transactions. The average amount of borrowings outstanding during the period ended February 28, 2015 was \$24,702 at a weighted average interest rate of 0.496%.

(g) Securities with an aggregate market value of \$28,382 have been pledged as collateral under the terms of master agreements as of February 28, 2015.

(h) Financial Derivative Instruments: Exchange-Traded or Centrally Cleared Swap Agreements:

Credit Default Swaps on Credit Indices - Sell Protection ⁽¹⁾

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Market Value ⁽³⁾	Variation Margin			
					Unrealized Appreciation	Asset	Liability	
CDX.IG-23 5-Year Index	1.000%	12/20/2019	\$ 75,800	\$ 1,498	\$ 267	\$ 7	\$ 0	

- (1) *If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.*
- (2) *The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.*
- (3) *The prices and resulting values for credit default swap agreements on credit indices serve as an indicator of the current status of the payment/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative should the notional amount of the swap agreement be closed/sold as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced indices' credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.*

Interest Rate Swaps

Pay/Receive	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Market Value	Variation Margin			
						Unrealized Appreciation/ (Depreciation)	Asset	Liability	
Pay	3-Month USD-LIBOR	2.250%	12/17/2019	\$ 164,200	\$ 5,566	\$ 1,334	\$ 249	\$	
Receive	3-Month USD-LIBOR	3.750%	09/17/2043	385,000	(97,040)	(69,251)	0	(1,52)	
Pay	3-Month USD-LIBOR	3.500%	06/19/2044	385,000	87,544	100,104	1,669		
Receive	3-Month USD-LIBOR	3.250%	06/17/2045	183,100	(29,340)	(11,228)	0	(72)	
Pay	6-Month AUD-BBR-BBSW	3.500%	06/17/2025	AUD 13,400	629	297	24		
Pay	28-Day MXN-TIIE	7.580%	04/05/2034	MXN 560,000	5,579	908	0	(25)	
					\$ (27,062)	\$ 22,164	\$ 1,942	\$ (2,50)	
Total Swap Agreements					\$ (25,564)	\$ 22,431	\$ 1,949	\$ (2,50)	

(i) Securities with an aggregate market value of \$5,368 and cash of \$25,353 have been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as of February 28, 2015.

(j) Financial Derivative Instruments: Over the Counter
Forward Foreign Currency Contracts:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealized Appreciation/(Depreciation)				
				Asset	Liability			
BOA	03/2015	BRL	1,433	\$ 497	\$ 0	(8)		
	03/2015	EUR	304	342	2	0		
	03/2015	GBP	261	396	0	(7)		
	03/2015	JPY	560,600	4,735	49	0		
	03/2015	\$	498	BRL	1,433	7	0	
	04/2015		492	1,433	8	0		
	05/2015	MXN	26,671	\$ 1,784	5	0		
	05/2015	\$	273	MXN	4,004	0	(6)	
	06/2015	EUR	503	\$ 684	120	0		
	06/2015	\$	76	EUR	58	0	(11)	
	06/2016	EUR	1,430	\$ 1,958	338	0		
	06/2016	\$	84	EUR	63	0	(14)	
	BPS	05/2015		3,961	MXN	58,951	0	(28)
		06/2015	EUR	230	\$ 312	54	0	
07/2015		BRL	26,854	9,788	665	0		
BRC	03/2015	GBP	66	99	0	(2)		
	05/2015	MXN	30,106	2,022	14	0		
	05/2015	\$	171	MXN	2,503	0	(4)	
	06/2015	EUR	289	\$ 393	69	0		
	06/2015	\$	128	EUR	97	0	(19)	
CBK	06/2016	EUR	268	\$ 369	65	0		
	03/2015	AUD	127	99	0	0		
	03/2015	EUR	438	495	5	0		
	03/2015	GBP	786	1,190	0	(23)		
	03/2015	JPY	34,944	297	5	0		
	05/2015	\$	917	MXN	13,718	0	(1)	
	06/2015	EUR	247	\$ 338	61	0		
DUB	06/2015	\$	29	EUR	22	0	(4)	
	03/2015	GBP	66	\$ 100	0	(2)		
	06/2015	\$	382	EUR	294	0	(53)	
FBF	06/2016	EUR	149	\$ 204	35	0		
	04/2015		18,404	24,951	4,345	0		
GLM	06/2015		417	566	99	0		
	03/2015	AUD	205	159	0	(1)		
	03/2015	EUR	775	875	8	0		
	03/2015	GBP	3,814	5,810	0	(78)		
	03/2015	\$	21,631	EUR	19,106	0	(251)	
	03/2015		7,205	GBP	4,736	106	0	

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	04/2015	EUR	1,300	\$	1,460	5	0
	05/2015	\$	240	MXN	3,586	0	(1)
	06/2015		560	EUR	421	0	(88)
	07/2015	BRL	83,416	\$	30,416	2,076	0
HUS	03/2015		44,590		15,566	43	(190)
	03/2015	EUR	32,982		37,516	608	0
	03/2015	\$	15,492	BRL	44,590	221	0
	04/2015		14,920		43,291	195	0
JPM	03/2015	BRL	56,412	\$	19,839	0	(40)
	03/2015	\$	19,600	BRL	56,412	279	0
	04/2015	MXN	16,934	\$	1,151	20	0
	04/2015	\$	19,650	BRL	56,412	47	0
	07/2015	BRL	56,022	\$	20,612	1,578	0
MSB	03/2015		70,598		24,802	0	(76)
	03/2015	EUR	317		357	2	0
	03/2015	\$	25,872	BRL	70,598	87	(1,081)
	04/2015	GBP	31,730	\$	47,834	0	(1,141)
	04/2015	\$	24,565	BRL	70,598	85	0
	05/2015	MXN	26,685	\$	1,782	2	0
	06/2015	EUR	350		480	88	0
	07/2015	BRL	5,913		2,152	143	0
	06/2016	EUR	376		517	91	0
NAB	06/2015		292		397	70	0
	06/2016		818		1,123	196	0
SCX	05/2015	\$	511	MXN	7,494	0	(11)
UAG	03/2015	BRL	118,571	\$	41,196	0	(587)
	03/2015	\$	44,753	BRL	118,571	0	(2,969)
	03/2015		17,860	EUR	15,709	0	(281)
	03/2015		4,982	JPY	595,545	0	(4)
	04/2015	EUR	15,709	\$	17,866	281	0
	04/2015	JPY	595,544		4,984	4	0
	06/2015	\$	228	EUR	173	0	(34)
Total Forward Foreign Currency Contracts						\$ 12,181	\$ (7,015)

Swap Agreements:**Credit Default Swaps on Corporate and Sovereign Issues - Sell Protection ⁽¹⁾**

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Implied Credit Spread at		Notional Amount ⁽³⁾	Premium (Received)	Unrealized Appreciation/Depreciation		Swap Agreements, at Value	
				February 28, 2015 ⁽²⁾				Asset	Liability	Asset	Liability
BPS	Petrobras International Finance Co.	1.000%	12/20/2024	5.842%		\$ 1,800	\$ (352)	\$ (200)	\$ 0	\$ (552)	
BRC	Abengoa S.A.	5.000%	12/20/2019	8.531%	EUR	5,000	(244)	(412)	0	(656)	
	Novo Banco S.A.	5.000%	12/20/2015	2.706%		3,900	(61)	184	123	0	
CBK	Russia Government International Bond	1.000%	06/20/2019	4.745%	\$	25,000	(1,496)	(1,954)	0	(3,450)	
GST	Petrobras International Finance Co.	1.000%	12/20/2024	5.842%		2,400	(476)	(259)	0	(735)	
HUS	Petrobras International Finance Co.	1.000%	12/20/2019	6.110%		500	(41)	(56)	0	(97)	
	Petrobras International Finance Co.	1.000%	12/20/2024	5.842%		3,000	(623)	(296)	0	(919)	
JPM	Russia Government International Bond	1.000%	06/20/2019	4.745%		28,600	(1,957)	(1,990)	0	(3,947)	
MYC	Novo Banco S.A.	5.000%	12/20/2015	2.706%	EUR	1,100	(17)	52	35	0	
	Petrobras International Finance Co.	1.000%	12/20/2019	6.110%	\$	14,500	(1,342)	(1,494)	0	(2,836)	
							\$ (6,609)	\$ (6,425)	\$ 158	\$ (13,192)	

Credit Default Swaps on Credit Indices - Sell Protection ⁽¹⁾

Counterparty Index/Tranches	Swap Agreements, at Value ⁽⁴⁾	
	Asset	Liability

		Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums (Received)	Unrealized Appreciation/ (Depreciation)			
BOA	ABX.HE.AAA.6-2 Index	0.110%	05/25/2046	\$ 31,521	\$ (6,293)	\$ 11	\$ 0	\$ (6,282)	
BRC	ABX.HE.AAA.6-2 Index	0.110%	05/25/2046	17,980	(3,579)	(6)	0	(3,585)	
GST	ABX.HE.AAA.6-2 Index	0.110%	05/25/2046	6,293	(1,255)	0	0	(1,255)	
MYC	ABX.HE.AAA.6-2 Index	0.110%	05/25/2046	8,990	(1,775)	(17)	0	(1,792)	
					\$ (12,902)	\$ (12)	\$ 0	\$ (12,914)	

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements on corporate or sovereign issues as of period end serve as an indicator of the current status of the payment/performance risk and represent the likelihood or risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) The prices and resulting values for credit default swap agreements on credit indices serve as an indicator of the current status of the payment/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative should the notional amount of the swap agreement be closed/sold as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced indices' credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

Interest Rate Swaps

Counterparty	Pay/Receive	Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/ (Received)	Unrealized (Depreciation)	Swap
BOA	Pay	1-Year	BRL-CDI	11.500%	01/04/2021	BRL 149,200	\$ 125	\$ (833)	\$
CBK	Pay	1-Year	BRL-CDI	11.500%	01/04/2021	80,300	(77)	(304)	\$
UAG	Pay	1-Year	BRL-CDI	11.250%	01/04/2021	105,000	(156)	(669)	\$
							\$ (108)	\$ (1,806)	\$
Total Swap Agreements							\$ (19,619)	\$ (8,243)	\$

(k) Securities with an aggregate market value of \$22,776 have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as of February 28, 2015.

Fair Value Measurements

The following is a summary of the fair valuations according to the inputs used as of February 28, 2015 in valuing the Fund's assets and liabilities:

Category and Subcategory	Level 1	Level 2	Level 3	Fair Value at 02/28/2015
Investments in Securities, at Value				
Bank Loan Obligations	\$ 0	\$ 18,757	\$ 0	\$ 18,757
Corporate Bonds & Notes				
Banking & Finance	0	174,836	10,963	185,799
Industrials	1,000	132,449	18,762	152,211
Utilities	783	54,712	4,740	60,235
Municipal Bonds & Notes				
California	0	67,254	0	67,254
Illinois	0	27,826	0	27,826
New York	0	19,692	0	19,692
Pennsylvania	0	3,862	0	3,862
Texas	0	7,245	0	7,245
Virginia	0	1,068	0	1,068
West Virginia	0	6,100	0	6,100
U.S. Government Agencies	0	75,136	0	75,136
Mortgage-Backed Securities	0	492,372	0	492,372
Asset-Backed Securities	0	80,632	0	80,632
Sovereign Issues	0	4,987	0	4,987
Preferred Securities				
Banking & Finance	24,048	21,070	0	45,118
Short-Term Instruments				
Repurchase Agreements	0	79,900	0	79,900
Short-Term Notes	0	5,999	0	5,999
U.S. Treasury Bills	0	30,276	0	30,276
Total Investments	\$ 25,831	\$ 1,304,173	\$ 34,465	\$ 1,364,469
Financial Derivative Instruments - Assets				
Exchange-traded or centrally cleared	0	1,949	0	1,949
Over the counter	0	12,339	0	12,339
	\$ 0	\$ 14,288	\$ 0	\$ 14,288
Financial Derivative Instruments - Liabilities				
Exchange-traded or centrally cleared	0	(2,508)	0	(2,508)
Over the counter	0	(35,035)	0	(35,035)
	\$ 0	\$ (37,543)	\$ 0	\$ (37,543)
Totals	\$ 25,831	\$ 1,280,918	\$ 34,465	\$ 1,341,214

There were no significant transfers between Level 1 and 2 during the period ended February 28, 2015.

The following is a reconciliation of the fair valuations using significant unobservable inputs (Level 3) for the Fund during the period ended February 28, 2015:

Category and Subcategory	Beginning Balance at 11/30/2014	Net Purchases	Net Sales	Premiums	Discounts/ Losses	Net Change in Transfers			Ending Balance at 02/28/2015	Net Change in Unrealized Appreciation/ (Depreciation) at 02/28/2015 ⁽¹⁾
						Realized Gain	Unrealized Appreciation/ (Depreciation)	into Level 3 of Level 3		
Investments in Securities, at Value										
Corporate Bonds & Notes										
Banking & Finance	\$ 11,030	\$ 0	\$ (55)	\$ 1	\$ 0	\$ (13)	\$ 0	\$ 0	\$ 10,963	\$ (4)
Industrials	21,353	0	(127)	(4)	2	(128)	0	(2,334)	18,762	(99)
Utilities	4,888	0	0	(1)	0	(147)	0	0	4,740	(147)
Totals	\$ 37,271	\$ 0	\$ (182)	\$ (4)	\$ 2	\$ (288)	\$ 0	\$ (2,334)	\$ 34,465	\$ (250)

The following is a summary of significant unobservable inputs used in the fair valuations of assets and liabilities categorized within Level 3 of the fair value hierarchy:

Category and Subcategory	Ending Balance at 02/28/2015