EATON VANCE SENIOR FLOATING RATE TRUST Form N-Q September 28, 2016

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

<u>811-21411</u>

Investment Company Act File Number

Eaton Vance Senior Floating-Rate Trust

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant s Telephone Number, Including Area Code)

October 31

Date of Fiscal Year End

July 31, 2016

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Senior Floating-Rate Trust

July 31, 2016

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Loans 133.8%)

Demonstration (Terrarely Demonstration	Principal Amount*		Value
Borrower/Tranche Description Aerospace and Defense 2.3%	(000 s omitted)		value
•			
BE Aerospace, Inc. Term Loan, 3.75%, Maturing December 16, 2021	962	\$	971,854
IAP Worldwide Services, Inc.	902	φ	971,034
Revolving Loan, Maturing July 18, 2018 ⁽²⁾	311		283,937
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 ⁽³⁾	422		337,629
Silver II US Holdings, LLC	722		557,029
Term Loan, 4.00%, Maturing December 13, 2019	1,967		1,831,390
TransDigm, Inc.	1,707		1,051,570
Term Loan, 3.75%, Maturing February 28, 2020	2,617		2,619,281
Term Loan, 3.75%, Maturing June 4, 2021	1,789		1,786,423
Term Loan, 3.75%, Maturing June 9, 2023	947		943,224
Term Loan, 3.75%, Maturing June 9, 2023	1,053		1,048,026
Term Loan, 3.75%, Maturing June 9, 2023	2,344		2,331,334
Term Loan, 5.75 %, what mg June 9, 2025	2,5++		2,331,334
		\$	12,153,098
Air Transport 0.4%			
Virgin America, Inc.			
Term Loan, 4.50%, Maturing April 4, 2019	2,350	\$	2,356,345
		\$	2,356,345
Automotive 2.7%			
Allison Transmission, Inc.		<i>ф</i>	2.550
Term Loan, 3.50%, Maturing August 23, 2019	3	\$	2,550
CS Intermediate Holdco 2, LLC	1 124		1 1 2 0 0 7
Term Loan, 4.00%, Maturing April 4, 2021	1,134		1,138,007
Dayco Products, LLC	070		077.500
Term Loan, 5.25%, Maturing December 12, 2019	978		977,500
FCA US, LLC	1.660		1 (72 470
Term Loan, 3.50%, Maturing May 24, 2017	1,668		1,672,479
Term Loan, 3.25%, Maturing December 31, 2018	1,209		1,210,860
Federal-Mogul Holdings Corporation	2.045		
Term Loan, 4.75%, Maturing April 15, 2021	3,847		3,636,866
Horizon Global Corporation	4.5.1		152.250
Term Loan, 7.00%, Maturing June 30, 2021	451		452,378
MPG Holdco I, Inc.			0.000.000
Term Loan, 3.75%, Maturing October 20, 2021	2,091		2,093,239
TI Group Automotive Systems, LLC			
Term Loan, 4.50%, Maturing June 30, 2022	EUR 794		885,473
Term Loan, 4.50%, Maturing June 30, 2022	1,191		1,196,211

Tower Automotive Holdings USA, LLC		
Term Loan, 4.00%, Maturing April 23, 2020	642	639,819
Visteon Corporation		
Term Loan, 3.50%, Maturing April 9, 2021	627	626,888
		\$ 14,532,270
Beverage and Tobacco 0.4%		
Flavors Holdings, Inc.		
Term Loan, 6.75%, Maturing April 3, 2020	1,198	\$ 1,063,179
Term Loan - Second Lien, 11.00%, Maturing October 3, 2021	1,000	825,000
		\$ 1,888,179

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Brokerage/Securities Dealers/Investment Houses 0.9%			
Aretec Group, Inc.			
Term Loan, 8.00%, Maturing May 25, 2023	1,020	\$	1,019,785
Term Loan - Second Lien, 6.50%, (2.00% Cash, 4.50% PIK), Maturing May 23, 2021	2,863		2,161,878
Astro AB Borrower, Inc.	505		521 501
Term Loan, 5.50%, Maturing April 30, 2022	735		731,701
Term Loan - Second Lien, 9.75%, Maturing March 3, 2023	275		264,000
Salient Partners L.P. Term Loan, 9.50%, Maturing May 19, 2021	781		717 808
Term Loan, 9.50%, Maturing May 19, 2021	/01		747,808
		\$	4,925,172
Building and Development 3.1%			
ABC Supply Co., Inc.	015		010 10 1
Term Loan, 3.50%, Maturing April 16, 2020	915	\$	918,104
Americold Realty Operating Partnership L.P.	405		429 452
Term Loan, 5.75%, Maturing December 1, 2022	425		428,453
Auction.com, LLC	1.012		1 012 452
Term Loan, 6.00%, Maturing May 12, 2019 CPG International, Inc.	1,012		1,013,453
Term Loan, 4.75%, Maturing September 30, 2020	1,904		1,898,961
DTZ U.S. Borrower, LLC	1,704		1,090,901
Term Loan, 4.25%, Maturing November 4, 2021	3,571		3,556,749
Gates Global, Inc.	5,571		5,550,747
Term Loan, 4.25%, Maturing July 6, 2021	4,379		4,300,524
Headwaters, Incorporated	.,,		.,
Term Loan, 4.00%, Maturing March 24, 2022	198		199,609
Quikrete Holdings, Inc.			,
Term Loan, 4.00%, Maturing September 28, 2020	1,047		1,050,637
RE/MAX International, Inc.			
Term Loan, 4.00%, Maturing July 31, 2020	1,396		1,388,959
Realogy Corporation			
Term Loan, 3.75%, Maturing July 20, 2022	573		576,258
Summit Materials Companies I, LLC			
Term Loan, 4.00%, Maturing July 17, 2022	619		620,796
WireCo WorldGroup, Inc.			
Term Loan, 6.00%, Maturing February 15, 2017	558		556,869
		\$	16,509,372
Business Equipment and Services 9.7%			
Acosta Holdco, Inc.			
Term Loan, 4.25%, Maturing September 26, 2021	2,992	\$	2,941,846
AlixPartners, LLP			
Term Loan, 4.50%, Maturing July 28, 2022	1,593		1,596,970
Altisource Solutions S.a.r.l.			
Term Loan, 4.50%, Maturing December 9, 2020	675		574,103
Brickman Group Ltd., LLC			
Term Loan, 4.00%, Maturing December 18, 2020	804		803,075
Brock Holdings III, Inc.	1 022		006 460
Term Loan, 6.00%, Maturing March 16, 2017	1,022		986,463
CCC Information Services, Inc.			410.000
Term Loan, 4.00%, Maturing December 20, 2019	410		412,223
Ceridian, LLC	(0)		501 502
Term Loan, 4.50%, Maturing September 15, 2020	602		581,583
Corporate Capital Trust, Inc.			

Term Loan, 4.00%, Maturing May 20, 2019	929	928,045
CPM Holdings, Inc.		
Term Loan, 6.00%, Maturing April 11, 2022	272	272,676
Crossmark Holdings, Inc.		
Term Loan, 4.50%, Maturing December 20, 2019	1,150	787,725

Internation Nanogement, LLC (100 Fill of the state of th	Borrower/Tranche Description	Princ Amo (000 s)	•		Value
Term Loan, 5.50%, Maturing July 2, 2020 266 \$ 75,775 Term Loan, 5.50%, Auturing July 2, 2020 489 29,335 EIG Investors Corp. 4,519 4,269,989 Emdean Buriness Services, LLC 1,393 1,396,692 Extreme Reach, Inc. 2,448 2,4448 Term Loan, 7,55%, Maturing November 9, 2019 2,448 2,4448 Grarda World Scourity Corporation 2 2 Term Loan, 7,25%, Maturing November 6, 2020 CAD 2,780 2,038,557 Global Psymems, Inc. 7 7 7 7 7 6,75 681,890 IG Investment Holdings, LLC 7 7 7 7 7,75% Maturing October 29, 2021 1,848 1,857,573 1,926,813 1,007 1,923 1,926,813 1,007mation Resources, Inc. 7 1,923 1,926,813 1,075 1,133,113 1,025 1,133,113 1,023 1,124,83,333 10N Trading Finance Limited 7 7 78,64,848 1,025 1,133,113 1,029 1,153,113 1,029 1,153,113	•	(000 0			
Term Loan, 8.50%, (200% Cab, 6.50% PIK), Maturing July 2, 2020 489 29,335 Term Loan, 6.48%, Maturing November 9, 2019 4,519 4,269,989 Emdeon Business Services, LLC 1,393 1,396,692 Extrem Reach, Inc. 7erm Loan, 3,75%, Maturing November 2, 2018 1,393 1,396,692 Extrem Reach, Inc. 648 2,780 2,038,557 Global Payments, Inc. 675 681,890 Term Loan, 7,57%, Maturing November 6, 2020 CAD 2,780 2,038,557 Global Payments, Inc. 675 681,890 1,923 1,926,813 Irem Loan, 4,00%, Maturing March 17, 2021 1,848 1,857,573 1,857,573 1,857,573 1,926,813 1,923 1,926,813 Information Resources, Inc. 7 7 1,923 1,926,813 Information Resources, Inc. 7 7 1,153,113 1,925 1,153,113 J.D. Power and Associates 7 7 1,153,113 1,153,113 1,152 1,153,113 1,152 1,153,113 1,152 1,153,113 1,152 1,153,113 1,152 1,153,113 1,152 1,153,113 1,152 1,151,11			266	\$	75,775
EIG Investors Corp. 4,519 4,269,989 Endeon Business Services, LLC 1,393 1,396,692 Term Loun, 3,75%, Mauring November 2, 2018 1,393 1,396,692 Extreme Reach, Inc. 2,448 2,454,091 Term Loun, 7,25%, Mauring November 6, 2020 CAD 2,780 2,038,557 Global Payments, Inc. 675 681,890 681,890 G Investment Holdings, LLC 1923 1,926,813 1,923 1,926,813 Information Resources, Inc. 777 1,923 1,926,813 1,923 1,926,813 Information Resources, Inc. 787 1,923 1,926,813 1,925 1,153,113 1,926 1,153,113 1,926 1,153,113 1,926 1,153,113 1,926 1,153,113 1,926 1,153,113 1,926 1,153,113 1,926 1,153,113 1,926 1,926 1,937,113 1,926 1,153,113 1,926 1,153,113 1,926 1,153,113 1,926 1,153,113 1,926 1,933,113 1,926 1,933,113 1,926 1,933,113 1,926 2,235 2,335,977 7 7 1,933,113 1,9				Ψ	,
Term Loan, 6.48%, Maturing November 9, 2019 4,519 4,269,989 Endeon Business Services, LLC 1,393 1,396,692 Extreme Reach, Inc. 2,448 2,454,091 Garda World Security Corporation 2,448 2,454,091 Garda World Security Corporation 2,448 2,454,091 Garda World Security Corporation 2,675 6,81,890 Term Loan, 4,758, Maturing November 6, 2020 CAD 2,780 2,038,557 Global Payments, Inc. 7 7 7 7 Term Loan, 4,009, Maturing April 22, 2023 675 681,890 7			105		27,555
Endeon Business Services, LLC Term Loan, 375%, Mauring November 2, 2018 Extreme Reach, Inc. Term Loan, 7.25%, Mauring February 7, 2020 Extreme Reach, Inc. Term Loan, 4.25%, Mauring Pebruary 7, 2020 CAD 2,448 2,454,091 CAD 2,448 2,454,091 CAD 2,780 2,048,557 CAD 2,780 2,048 2,458,418 2,857,573 CAD 2,92 2,92 2,92 2,92 2,92 2,92 2,92 2,9			4 519		4 269 989
Term Loan, 3.75%, Maturing November 2, 2018 1,393 1,396,692 Extreme Reach, Inc. 2,448 2,454,091 Garda World Security Corporation 7 7 Term Loan, 7,25%, Maturing November 6, 2020 CAD 2,780 2,038,557 Global Payments, Inc. 7 681,890 675 681,890 Term Loan, 4,00%, Maturing October 29, 2021 1,848 1,857,573 MMI 1,923 1,926,813 Information Resources, Inc. 7 7 1,943 1,926,813 1,415,333 Information Resources, Inc. 7 7 2,468,348 1,453,331 1,425 1,415,333 ION Trading Finance Limited 7 2 2,400 2,007,500 1,453,113 1,45,331 JD. Power and Associates 7 7 2,669,157 1,773 1,080,335 1,773 1,080,335 1,773 1,080,335 1,773 1,080,335 1,773 1,080,335 1,773 1,080,335 1,773 1,753 1,773 1,753 1,753 1,773 1,773 1,753 1,753 1,773 1,753 1,773 1,773 1,773 1			1,517		1,207,707
Extreme Reach, Inc. 2,448 2,454,091 Term Loan, 7,25%, Mauring Rovember 6, 2020 CAD 2,780 2,038,557 Global Payments, Inc.			1 393		1 396 692
Term Loan, 7.25%, Maturing February 7, 2020 2,448 2,454,091 Garda World Security Corporation CAD 2,780 2,038,557 Global Payments, Inc. 675 681,890 Term Loan, 4,75%, Maturing April 22, 2023 675 681,890 IG Investment Holdings, LLC 675 681,890 Term Loan, 600%, Maturing October 29, 2021 1.848 1.857,573 Information Resources, Inc. 1.923 1.926,813 Information Resources, Inc. 3.142 3.145,333 ON Trading Finance Limited 2.471 2.468,348 Term Loan, 4.50%, Maturing June 10, 2021 EUR 1.025 1.153,113 J.D. Power and Associates 7 2.000 2.007,500 KAR Auction Services, Inc. 7 7 2.000 2.007,500 KAR Auction Services, Inc. 7 7 2.000 2.007,500 KAR Auction Services, Inc. 7 7 7 7 7 Term Loan, 3.94%, Maturing March 11, 2021 2.659 2.669,157 7 7 7 7 7 7 7 7 7 7 7 7			1,575		1,590,092
Garda World Security Corporation CAD 2,780 2,038,557 Term Loan, 4.00%, Maturing April 22, 2023 675 681,890 IG Investment Holdings, LLC Term Loan, 6.00%, Maturing October 29, 2021 1,848 1,857,573 MS Health Incorporated 1,923 1,926,813 Term Loan, 7,50%, Maturing September 30, 2020 3,142 3,145,333 IOM Trading Finance Limited			2 448		2 454 091
Term Loan, 475%, Maiuring November 6, 2020 CAD 2,780 2,038,557 Global Payments, Inc. 675 681,890 IG Investment Holdings, LLC 675 681,890 IG Investment Holdings, LLC 1,923 1,926,813 Information Resources, Inc. 1,923 1,926,813 Term Loan, 4.75%, Maturing September 30, 2020 3,142 3,142,333 Term Loan, 4.75%, Maturing September 30, 2020 3,142 3,145,333 Term Loan, 4.50%, Maturing Une 10, 2021 EUR 1,025 1,153,113 JD. Power and Associates 2000 2,007,500 2,659 2,669,157 Term Loan, 3.50%, Maturing May 24, 2023 ⁽²⁾ 2,325 2,335,977 1,098,035 Term Loan, 5.90%, Maturing October 30, 2019 2,325 2,335,977 1,098,035 Term Loan, 5.90%, Maturing April 30, 2020 1,073 1,098,035 MICS AMS sub-Holdings, LLC 1,073 1,098,035 Term Loan, 4.50%, Maturing October 30, 2019 2,325 2,335,977 1,073 1,098,035 MICS AMS Sub-Holdings, LLC 1,073 1,098,035 Term Loan, 7,50%, Maturing October 15, 2019	· · · · · · · · · · · · · · · · · · ·		2,110		2,151,071
Clobal Payments, Inc. 675 681,890 Term Loan, 6.00%, Maturing April 22, 2023 675 681,890 IG Investment Holdings, LLC 1,848 1,857,573 TRS Health Incorporated 1,923 1,926,813 Information Resources, Inc. 1,923 3,142 3,145,333 ION Trading Finance Limited 2,471 2,468,348 Term Loan, 4.25%, Maturing June 10, 2021 2,471 2,468,348 Term Loan, 4.25%, Maturing June 10, 2021 2,000 2,007,500 KAR Action Services, Inc. 1025 1,153,113 J.D. Power and Associates 2,000 2,007,500 Kar Action Services, Inc. 1025 2,235,273 Term Loan, 4.50%, Maturing March 11, 2021 2,659 2,669,157 Term Loan, Soend Lien, 9.75%, Maturing April 30, 2020 1,073 1,098,035 MIC Term Loan, 4.50%, Maturing October 15, 2019 873 786,443 Monitronics International, Inc. 527 523,390 Term Loan, 4.50%, Maturing March 15, 2019 873 786,443 Monitronics International, Inc. 1,150 1,152,375		CAD	2 780		2 038 557
Term Loan, 4.00%. Maturing April 22, 2023 675 681,890 IG Investment Holdings, LLC 1,848 1,857,573 IMS Health Incorporated 1,923 1,926,813 Information Resources, Inc. 1,923 1,926,813 Information Resources, Inc. 2,471 2,468,348 Term Loan, 4.75%, Maturing June 10, 2021 EUR 1,025 1,153,113 JD. Power and Associates 7 7 1,926,813 1,153,113 JD. Power and Associates 7 2,000 2,007,500 2,075,500 KRA Auction Services, Inc. 7 7 7 2,659 2,669,157 Kronos Incorporated 7 7 7 7 1,098,035 Term Loan, 3,94%, Maturing October 30, 2019 2,325 2,335,977 7 Term Loan, 4,50%, Maturing October 15, 2019 873 786,443 Monitronics International, Inc. 7 7 7 Term Loan, 5,50%, Maturing April 30, 2020 1,344 1,343,944 7 Term Loan, 5,75%, Maturing April 30, 2020 667 637,122 667		CIID	2,700		2,050,557
IG Investment Holdings, LLC 1,848 1,857,573 Term Loan, 6,00%, Maturing October 29, 2021 1,848 1,857,573 IMS Health Incorporated 1,923 1,926,813 Information Resources, Inc. 1,923 1,926,813 IOR Trading Finance Limited 2,471 2,468,348 Term Loan, 4,25%, Maturing June 10, 2021 2,471 2,468,348 Term Loan, 4,25%, Maturing June 10, 2021 EUR 1,025 1,153,113 J.D. Power and Associates 7 7 2,468,348 Term Loan, 4,50%, Maturing March 11, 2021 2,000 2,007,500 2,069,157 Kronos Incorporated 7 7 1,098,035 Term Loan, 4,50%, Maturing October 30, 2019 2,325 2,335,977 Term Loan, 5,07%, Maturing April 30, 2020 1,073 1,098,035 MCS AMS Sub-Holdings, LLC 7 7 7 Term Loan, 4,25%, Maturing March 23, 2018 527 523,390 Term Loan, 4,25%, Maturing March 23, 2018 527 523,390 Term Loan, 4,25%, Maturing March 23, 2018 527 523,390 Term Loan, 5,75%, Maturing September 29, 2020 1,344 1,343,944 <			675		681 890
Term Loan, 6,00%, Maturing October 29, 2021 1,848 1,857,573 INS Health Incorporated 1923 1,926,813 Information Resources, Inc. 3,142 3,145,333 ION Trading Finance Limited 2,471 2,468,348 Term Loan, 4,25%, Maturing June 10, 2021 EUR 1,025 1,153,113 J.D. Power and Associates 2000 2,0000 2,007,500 Term Loan, 4,25%, Maturing March 11, 2021 2,659 2,669,157 Term Loan, 3,94%, Maturing October 30, 2019 2,325 2,335,977 Term Loan, 4,50%, Maturing October 30, 2019 2,325 2,335,977 Term Loan, 5,95%, Maturing October 30, 2019 1,073 1,098,035 Monitronics International, Inc. 7 7 Term Loan, 4,25%, Maturing April 30, 2020 1,073 1,098,035 Mostirring Sub-Holdings, LLC 7 523,390 Term Loan, 4,50%, Maturing April 11, 2022 667 667 Term Loan, 4,50%, Maturing April 12, 2022 667 667 Term Loan, 5,75%, Maturing March 15, 2019 3,344 1,343,944 Prime Sceurity Services Borrower, LLC 7 723,390 Term Loan, 5,05%, Maturi			075		001,090
IMS Health Incorporated 1,923 1,926,813 Information Resources, Inc. 1 1 Term Loan, 4.75%, Maturing September 30, 2020 3,142 3,145,333 ION Trading Finance Limited 2,471 2,468,348 Term Loan, 4.25%, Maturing June 10, 2021 2,471 2,468,348 Term Loan, 4.50%, Maturing June 10, 2021 2,471 2,468,348 Term Loan, 4.50%, Maturing Mare 10, 2021 2,000 2,007,500 Term Loan, 3,94%, Maturing Mare 10, 2021 2,659 2,669,157 Term Loan, 4.50%, Maturing Mare 11, 2021 2,659 2,669,157 Kronos Incorporated 7 7 Term Loan, 4.50%, Maturing October 30, 2019 2,325 2,335,977 Term Loan, 4.50%, Maturing October 15, 2019 873 786,443 Monitronics International, Inc. 7 7 7 Term Loan, 4.50%, Maturing April 10, 2020 667 637,122 PGX Holdings, Inc. 7 7 7 Term Loan, 5.05%, Maturing March 16, 2023 1,150 1,152,335 Term Loan, 6.05%, Maturing March 16, 2023 1,150 1,152,335			1 848		1 857 573
Term Loan, 3.50%, Maturing March 17, 2021 1,923 1,926,813 Information Resources, Inc. 3,142 3,145,333 Term Loan, 4,75%, Maturing September 30, 2020 2,471 2,468,348 Term Loan, 4,25%, Maturing June 10, 2021 EUR 1,025 1,153,113 J.D. Power and Associates EUR 1,025 1,153,113 Term Loan, 4,50%, Maturing June 10, 2021 EUR 1,025 1,153,113 J.D. Power and Associates 2,000 2,000,07,000 KAR Auction Services, Inc. 7 7 Term Loan, 3,94%, Maturing March 11, 2021 2,659 2,669,157 Kronos Incorporated 7 7 7 Term Loan, -Second Lien, 9,75%, Maturing April 30, 2020 1,073 1,098,035 MCS AMS Sub-Holdings, LLC 7 527 523,390 Term Loan, 7,50%, Maturing March 23, 2018 527 523,390 Term Loan, 4,50%, Maturing March 23, 2020 1,344 1,343,944 Prime Security Services Borrower, LLC 7 7 Term Loan, 6,50%, Maturing March 16, 2023 1,150 1,152,395 ServiceMaster Company 7 7 7			1,040		1,007,075
Information Resources, Inc. 3,142 3,145,333 Term Loan, 4,75%, Maturing September 30, 2020 3,142 3,145,333 ION Trading Finance Limited 2,471 2,468,348 Term Loan, 4,25%, Maturing June 10, 2021 EUR 1,025 1,153,113 J.D. Power and Associates 2,000 2,007,500 Term Loan, Maturing May 24, 2023 ⁽²⁾ 2,000 2,007,500 KAR Auction Services, Inc. 2,659 2,669,157 Term Loan, 3,94%, Maturing March 11, 2021 2,659 2,669,157 Term Loan, 4,50%, Maturing October 30, 2019 2,325 2,335,977 Term Loan, 4,50%, Maturing October 30, 2019 2,325 2,335,977 Term Loan, 7,50%, Maturing October 15, 2019 873 786,443 Monitronics International, Inc. 7 723,390 Term Loan, 4,50%, Maturing March 23, 2018 527 523,390 Term Loan, 4,50%, Maturing March 23, 2018 527 523,390 Term Loan, 4,50%, Maturing September 29, 2020 1,344 1,343,944 Prime Security Services Borrower, LLC 7 7 Term Loan, 6, 50%, Maturing March 16, 2023			1 923		1 926 813
Term Loan, 4.75%, Maturing September 30, 2020 3,142 3,143,333 ION Trading Finance Limited			1,725		1,720,015
ION Trading Finance Limited Term Loan, 4.25%, Maturing June 10, 2021 2,471 2,468,348 Ferm Loan, 4.50%, Maturing June 10, 2021 EUR 1,025 1,153,113 J.D. Power and Associates 2,000 2,007,500 Term Loan, Maturing May 24, 2023 ⁽²⁾ 2,059 2,669,157 Term Loan, 3.94%, Maturing March 11, 2021 2,659 2,669,157 Kronos Incorporated			3 142		3 145 333
Term Loan, 4.25%, Maturing June 10, 2021 2,471 2,468,348 Term Loan, 4.50%, Maturing June 10, 2021 EUR 1,025 1,153,113 JD. Power and Associates Term Loan, Maturing May 24, 2023 ⁽²⁾ 2,000 2,007,500 KAR Auction Services, Inc. Term Loan, 3,94%, Maturing March 11, 2021 2,659 2,669,157 Kronos Incorporated 2,325 2,335,977 Term Loan, 4.50%, Maturing October 30, 2019 2,325 2,335,977 Term Loan, 7.50%, Maturing April 30, 2020 1,073 1,098,035 MCS AMS Sub-Holdings, LLC Term Loan, 7.50%, Maturing October 15, 2019 873 786,443 Monitronics International, Inc. Term Loan, 4.25%, Maturing March 23, 2018 527 523,390 Term Loan, 4.75%, Maturing April 11, 2022 667 637,122 PGX Holdings, Inc. Term Loan, 4.75%, Maturing March 23, 2018 527 523,390 1,150 1,152,395 Genes USA, Inc. Term Loan, 4.75%, Maturing March 16, 2023 2,125 2,141,824 Sensus USA, Inc. Term Loan, 4.75%, Maturing March 16, 2023 1,150 1,152,395 ServiceMaster Company Term Loan, 4.25%, Maturing July 1, 2021 578 580,641 Tavelport Finance (Luxembourg) Sa.r.I. <td></td> <td></td> <td>5,142</td> <td></td> <td>5,145,555</td>			5,142		5,145,555
Term Loan, 4.50%, Maturing June 10, 2021 EUR 1.025 1.153,113 J.D. Power and Associates 2,000 2,000 2,007,500 KAR Auction Services, Inc. 2,000 2,007,500 Term Loan, 3.94%, Maturing March 11, 2021 2,659 2,669,157 Kronos Incorporated 2,325 2,335,977 Term Loan, 4.50%, Maturing October 30, 2019 2,325 2,335,977 Term Loan, 7.50%, Maturing October 15, 2019 873 786,443 Monitronics International, Inc. 873 786,443 Term Loan, 4.25%, Maturing March 23, 2018 527 523,390 Term Loan, 4.50%, Maturing March 23, 2018 527 523,390 Term Loan, 4.57%, Maturing March 23, 2018 527 523,390 Term Loan, 4.57%, Maturing March 23, 2018 527 523,390 Term Loan, 4.75%, Maturing March 14, 2022 667 6637,122 PGX Holdings, Inc. 7 7 7 Term Loan, 4.75%, Maturing March 16, 2023 1,150 1,152,395 ServiceMaster Company 7 7 7 Term Loan, 4.25%, Maturing July 1, 2021 3,372 3,390,911 1,182 1,186,754 </td <td></td> <td></td> <td>2 471</td> <td></td> <td>2 168 318</td>			2 471		2 168 318
J.D. Power and Associates 2,000 2,007,500 KAR Auction Services, Inc. 2,659 2,669,157 Ferm Loan, 3,94%, Maturing March 11, 2021 2,325 2,335,977 Term Loan, 4.50%, Maturing October 30, 2019 2,325 2,335,977 Term Loan - Second Lien, 9,75%, Maturing April 30, 2020 1,073 1,098,035 MCS AMS Sub-Holdings, LLC 7 7 786,443 Term Loan - A.50%, Maturing March 23, 2018 527 523,390 Term Loan, 4.50%, Maturing March 23, 2018 527 523,390 Term Loan, 4.50%, Maturing March 29, 2020 1,344 1,343,944 Prime Security Services Borrower, LLC 7 7 Term Loan, 5.75%, Maturing March 16, 2023 2,125 2,141,824 Sensus USA, Inc. 7 7 7 Term Loan, 4.25%, Maturing July 1, 2021 3,372 3,390,911 TNS, Inc. 7 7 5 Term Loan, 5.00%, Maturing September 2, 2021 578 580,641 Travelport Finance (Luxembourg) Sa.r.l. 7 7 Term Loan, 5.00%, Maturing September 2, 2021 578	-	FUR	,		
Term Loan, Maturing May 24, 2023 ⁽²⁾ 2,000 2,007,500 KAR Auction Services, Inc.		LUK	1,025		1,155,115
KAR Auction Services, İnc. 2,659 2,669,157 Term Loan, 3,94%, Maturing March 11, 2021 2,659 2,659,157 Kronos Incorporated 7 7 Term Loan, 4.50%, Maturing October 30, 2019 2,325 2,335,977 Term Loan - Second Lien, 9.75%, Maturing April 30, 2020 1,073 1,098,035 MCS AMS Sub-Holdings, LLC 7 7 Term Loan, 7.50%, Maturing October 15, 2019 873 786,443 Monitronics International, Inc. 7 7 523,390 Term Loan, 4.25%, Maturing March 23, 2018 527 523,390 Term Loan, 5.75%, Maturing September 29, 2020 1,344 1,343,944 Prime Security Services Borrower, LLC 7 7 Term Loan, 6.50%, Maturing May 2, 2022 2,125 2,141,824 Sensus USA, Inc. 7 7 7 Term Loan, 6.20%, Maturing March 16, 2023 1,150 1,152,395 ServiceMaster Company 7 7 7 Term Loan, 5.00%, Maturing February 14, 2020 578 580,641 Travelport Finance (Luxembourg) S.a.r.l. 7 7			2 000		2 007 500
Term Loan, 3.94%, Maturing March 11, 2021 2,659 2,669,157 Kronos Incorporated 2,325 2,335,977 Term Loan, 4.50%, Maturing October 30, 2019 2,325 2,335,977 Term Loan, Second Lien, 9.75%, Maturing April 30, 2020 1,073 1,098,035 MCS AMS Sub-Holdings, LLC 873 786,443 Term Loan, 7.50%, Maturing October 15, 2019 873 786,443 Monitronics International, Inc. 7 7523,390 Term Loan, 4.25%, Maturing March 23, 2018 527 523,390 Term Loan, 4.50%, Maturing April 11, 2022 667 637,122 PGX Holdings, Inc. 7 7 7 Term Loan, 4.75%, Maturing September 29, 2020 1,344 1,343,944 Prime Security Services Borrower, LLC 7 7 Term Loan, 6.50%, Maturing May 2, 2022 2,125 2,141,824 Sensu USA, Inc. 7 7 7 Term Loan, 4.25%, Maturing July 1, 2021 3,372 3,390,911 TNS, Inc. 7 7 7 Term Loan, 5.00%, Maturing February 14, 2020 578 580,641 Travelport Finance (Luxembourg) Sa.r.I. 7 7 <td></td> <td></td> <td>2,000</td> <td></td> <td>2,007,500</td>			2,000		2,007,500
Kronos Incorporated Term Loan, 4.50%, Maturing October 30, 2019 2,325 2,335,977 Term Loan - Second Lien, 9.75%, Maturing April 30, 2020 1,073 1,098,035 MCS AMS Sub-Holdings, LLC Term Loan, 7.50%, Maturing October 15, 2019 873 786,443 Monitronics International, Inc. Term Loan, 4.25%, Maturing March 23, 2018 527 523,390 Term Loan, 4.50%, Maturing March 23, 2018 527 523,390 PGX Holdings, Inc. 667 637,122 PGX Holdings, Inc. Term Loan, 5.75%, Maturing September 29, 2020 1,344 1,343,944 Prime Security Services Borrower, LLC Term Loan, 6.50%, Maturing May 2, 2022 2,125 2,141,824 Sensu USA, Inc. Term Loan, 6.50%, Maturing March 16, 2023 1,150 1,152,395 ServiceMaster Company Term Loan, 4.25%, Maturing July 1, 2021 578 580,641 Travelport Finance (Luxembourg) Sa.r.l. Term Loan, 5.00%, Maturing September 2, 2021 1,182 1,186,754 WASH Multifamily Laundry Systems, LLC Term Loan, 4.25%, Maturing May 14, 2022 253 251,474			2 659		2 669 157
Term Loan, 4.50%, Maturing October 30, 2019 2,325 2,335,977 Term Loan - Second Lien, 9.75%, Maturing April 30, 2020 1,073 1,098,035 MCS AMS Sub-Holdings, LLC 786,443 Term Loan, 7.50%, Maturing October 15, 2019 873 786,443 Monitronics International, Inc. 72 523,390 Term Loan, 4.25%, Maturing March 23, 2018 527 523,390 Term Loan, 4.50%, Maturing April 11, 2022 667 637,122 PGX Holdings, Inc. 7 7 7 Term Loan, 4.50%, Maturing September 29, 2020 1,344 1,343,944 Prime Security Services Borrower, LLC 7 7 7 Term Loan, 6.75%, Maturing May 2, 2022 2,125 2,141,824 5 Sensu USA, Inc. 7 7 7 3,390,911 TNS, Inc. 7 7 3,390,911 7 Travelport Finance (Luxembourg) S.a.r.l. 7 7 5 Term Loan, 5.00%, Maturing September 2, 2021 578 580,641 7 Travelport Finance (Luxembourg) S.a.r.l. 7 7 7 Term Loan, 5.00%, Maturing September 2, 2021 1,182 1,1			2,059		2,009,137
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020 1,073 1,098,035 MCS AMS Sub-Holdings, LLC 786,443 Term Loan, 7.50%, Maturing October 15, 2019 873 786,443 Monitronics International, Inc. 727 523,390 Term Loan, 4.25%, Maturing March 23, 2018 527 523,390 Term Loan, 4.50%, Maturing April 11, 2022 667 637,122 PGX Holdings, Inc. 7 7 Term Loan, 5.75%, Maturing September 29, 2020 1,344 1,343,944 Prime Security Services Borrower, LLC 7 7 Term Loan, 6.50%, Maturing March 16, 2023 2,125 2,141,824 Sensus USA, Inc. 7 7 7 Term Loan, 6.50%, Maturing March 16, 2023 1,150 1,152,395 ServiceMaster Company 7 7 7 Term Loan, 5.00%, Maturing February 14, 2020 578 580,641 Travelport Finance (Luxembourg) Sa.r.l. 7 7 7 Term Loan, 5.00%, Maturing September 2, 2021 1,182 1,186,754 WASH Multifamily Laundry Systems, LLC 7 7 7 Term Loan, 4.25%, Maturing May 14, 2022 253			2 325		2 335 077
MCS AMS Sub-Holdings, LLC 873 786,443 Term Loan, 7.50%, Maturing October 15, 2019 873 786,443 Monitronics International, Inc. 7 786,443 Term Loan, 4.25%, Maturing March 23, 2018 527 523,390 Term Loan, 4.50%, Maturing April 11, 2022 667 637,122 PGX Holdings, Inc. 7 7 Term Loan, 5.75%, Maturing September 29, 2020 1,344 1,343,944 Prime Security Services Borrower, LLC 7 7 Term Loan, 4.75%, Maturing May 2, 2022 2,125 2,141,824 Sensus USA, Inc. 7 7 7 Term Loan, 6.50%, Maturing March 16, 2023 1,150 1,152,395 ServiceMaster Company 7 7 7 Term Loan, 5.00%, Maturing February 14, 2020 578 580,641 Travelport Finance (Luxembourg) S.a.r.l. 7 7 7 Term Loan, 5.00%, Maturing September 2, 2021 1,182 1,186,754 WASH Multifamily Laundry Systems, LLC 7 7 7 Term Loan, 4.25%, Maturing May 14, 2022 253 251,474					
Term Loan, 7.50%, Maturing October 15, 2019 873 786,443 Monitronics International, Inc. 7 Term Loan, 4.25%, Maturing March 23, 2018 527 523,390 Term Loan, 4.25%, Maturing April 11, 2022 667 637,122 PGX Holdings, Inc. 7 1,344 1,343,944 Prime Security Services Borrower, LLC 7 7 Term Loan, 4.75%, Maturing May 2, 2020 1,344 1,343,944 Prime Security Services Borrower, LLC 7 7 Term Loan, 4.75%, Maturing May 2, 2022 2,125 2,141,824 Sensus USA, Inc. 7 7 7 Term Loan, 6.50%, Maturing March 16, 2023 1,150 1,152,395 1,150 1,152,395 ServiceMaster Company 7 7 7 3,390,911 TNS, Inc. 7 7 580,641 7 Travelport Finance (Luxembourg) Sa.r.I. 7 7 7 Term Loan, 5.00%, Maturing September 2, 2021 1,182 1,186,754 WASH Multifamily Laundry Systems, LLC 7 7 7 Term Loan, 4.25%, Maturing May 14, 2022 253 251,474 7 <			1,075		1,090,055
Monitronics International, Inc. Term Loan, 4.25%, Maturing March 23, 2018 527 523,390 Term Loan, 4.50%, Maturing April 11, 2022 667 637,122 PGX Holdings, Inc.			873		786 113
Term Loan, 4.25%, Maturing March 23, 2018 527 523,390 Term Loan, 4.50%, Maturing April 11, 2022 667 637,122 PGX Holdings, Inc. 1,344 1,343,944 Prime Security Services Borrower, LLC 2,125 2,141,824 Term Loan, 4.75%, Maturing May 2, 2022 2,125 2,141,824 Sensus USA, Inc. 1,150 1,152,395 Term Loan, 6.50%, Maturing March 16, 2023 1,150 1,152,395 ServiceMaster Company 7 7 3,372 3,390,911 TNS, Inc. 7 7 580,641 7 Travelport Finance (Luxembourg) S.a.r.l. 7 7 580,641 Travelport Finance (Luxembourg) S.a.r.l. 7 7 523 251,474 Term Loan, 4.25%, Maturing May 14, 2022 253 251,474 253 251,474	-		075		760,++5
Term Loan, 4.50%, Maturing April 11, 2022 667 637,122 PGX Holdings, Inc. 1,344 1,343,944 Term Loan, 5.75%, Maturing September 29, 2020 1,344 1,343,944 Prime Security Services Borrower, LLC 2,125 2,141,824 Sensus USA, Inc. 2,125 2,141,824 Term Loan, 6.50%, Maturing March 16, 2023 1,150 1,152,395 ServiceMaster Company 3,372 3,390,911 TNS, Inc. 7 578 580,641 Travelport Finance (Luxembourg) S.a.r.l. 7 578 580,641 Travelport Finance (Luxembourg) S.a.r.l. 7 7 580,641 Term Loan, 5.00%, Maturing September 2, 2021 1,182 1,186,754 WASH Multifamily Laundry Systems, LLC 7 7 51,474			527		523 390
PGX Holdings, Inc. 1,344 1,343,944 Term Loan, 5.75%, Maturing September 29, 2020 1,344 1,343,944 Prime Security Services Borrower, LLC 2,125 2,141,824 Sensus USA, Inc. 2,125 2,141,824 Term Loan, 6.50%, Maturing May 2, 2022 2,125 2,141,824 Sensus USA, Inc. 1,150 1,152,395 Term Loan, 6.50%, Maturing March 16, 2023 1,150 1,152,395 ServiceMaster Company 3,372 3,390,911 TNS, Inc. 7 7 7 Term Loan, 5.00%, Maturing February 14, 2020 578 580,641 Travelport Finance (Luxembourg) S.a.r.l. 7 7 7 Term Loan, 5.00%, Maturing September 2, 2021 1,182 1,186,754 WASH Multifamily Laundry Systems, LLC 253 251,474					,
Term Loan, 5.75%, Maturing September 29, 2020 1,344 1,343,944 Prime Security Services Borrower, LLC			007		057,122
Prime Security Services Borrower, LLC Term Loan, 4.75%, Maturing May 2, 2022 2,125 2,141,824 Sensus USA, Inc. 1,150 1,152,395 Term Loan, 6.50%, Maturing March 16, 2023 1,150 1,152,395 ServiceMaster Company 3,372 3,390,911 TNS, Inc. 7 7 Term Loan, 5.00%, Maturing February 14, 2020 578 580,641 Travelport Finance (Luxembourg) S.a.r.l. 1,182 1,186,754 WASH Multifamily Laundry Systems, LLC 253 251,474			1 344		1 3/3 9//
Term Loan, 4.75%, Maturing May 2, 2022 2,125 2,141,824 Sensus USA, Inc. 1,150 1,152,395 Term Loan, 6.50%, Maturing March 16, 2023 1,150 1,152,395 ServiceMaster Company 3,372 3,390,911 Term Loan, 4.25%, Maturing July 1, 2021 3,372 3,390,911 TNS, Inc. 7 7 Term Loan, 5.00%, Maturing February 14, 2020 578 580,641 Travelport Finance (Luxembourg) Sa.r.l. 1,182 1,186,754 WASH Multifamily Laundry Systems, LLC 253 251,474			1,544		1,3+3,9++
Sensus USA, Inc. 1,150 1,152,395 Term Loan, 6.50%, Maturing March 16, 2023 1,150 1,152,395 ServiceMaster Company 3,372 3,390,911 Term Loan, 4.25%, Maturing July 1, 2021 3,372 3,390,911 TNS, Inc. 7 7 Term Loan, 5.00%, Maturing February 14, 2020 578 580,641 Travelport Finance (Luxembourg) S.a.r.l. 1,182 1,186,754 WASH Multifamily Laundry Systems, LLC 1 1 Term Loan, 4.25%, Maturing May 14, 2022 253 251,474	•		2 125		2 1/1 82/
Term Loan, 6.50%, Maturing March 16, 2023 1,150 1,152,395 ServiceMaster Company 3,372 3,390,911 Term Loan, 4.25%, Maturing July 1, 2021 3,372 3,390,911 TNS, Inc. 7 7 Term Loan, 5.00%, Maturing February 14, 2020 578 580,641 Travelport Finance (Luxembourg) S.a.r.l. 1,182 1,186,754 WASH Multifamily Laundry Systems, LLC 1 1 Term Loan, 4.25%, Maturing May 14, 2022 253 251,474			2,125		2,141,024
ServiceMaster Company 3,372 3,390,911 Term Loan, 4.25%, Maturing July 1, 2021 3,372 3,390,911 TNS, Inc. 7 7 Term Loan, 5.00%, Maturing February 14, 2020 578 580,641 Travelport Finance (Luxembourg) S.a.r.l. 1,182 1,186,754 WASH Multifamily Laundry Systems, LLC 253 251,474			1 150		1 152 305
Term Loan, 4.25%, Maturing July 1, 2021 3,372 3,390,911 TNS, Inc.			1,150		1,152,595
TNS, Inc. Term Loan, 5.00%, Maturing February 14, 2020 578 Travelport Finance (Luxembourg) S.a.r.l. Term Loan, 5.00%, Maturing September 2, 2021 1,182 1,186,754 WASH Multifamily Laundry Systems, LLC Term Loan, 4.25%, Maturing May 14, 2022 253 251,474			3 372		3 300 011
Term Loan, 5.00%, Maturing February 14, 2020 578 580,641 Travelport Finance (Luxembourg) S.a.r.l. 1,182 1,186,754 Term Loan, 5.00%, Maturing September 2, 2021 1,182 1,186,754 WASH Multifamily Laundry Systems, LLC 253 251,474			5,512		5,570,711
Travelport Finance (Luxembourg) S.a.r.l.Term Loan, 5.00%, Maturing September 2, 20211,1821,186,754WASH Multifamily Laundry Systems, LLCTerm Loan, 4.25%, Maturing May 14, 2022253251,474			578		580.641
Term Loan, 5.00%, Maturing September 2, 2021 1,182 1,186,754 WASH Multifamily Laundry Systems, LLC 253 251,474 Term Loan, 4.25%, Maturing May 14, 2022 253 251,474			570		500,041
WASH Multifamily Laundry Systems, LLCTerm Loan, 4.25%, Maturing May 14, 2022253251,474			1 182		1 186 754
Term Loan, 4.25%, Maturing May 14, 2022 253 251,474			1,102		1,100,754
			253		251 474
\$ 51,487,785	10111 Louin, 1.2070, Waaring Way 17, 2022		200		201,474
\$ 51,487,785				¢	51 107 705
				Þ	51,407,705

Cable and Satellite Television 3.3%		
Altice US Finance I Corporation		
Term Loan, 4.25%, Maturing December 14, 2022	1,082	\$ 1,086,025
CSC Holdings, LLC		
Term Loan, 3.50%, Maturing January 24, 2023	2,070	2,082,194

MCC Iowa, LLC		
Term Loan, 3.75%, Maturing June 30, 2021	858	858,969
Neptune Finco Corp.		
Term Loan, 5.00%, Maturing October 9, 2022	3,890	3,925,748

Borrower/Tranche Description	Amo	Principal Amount* (000 s omitted)		Value
Numericable Group SA				
Term Loan, 4.56%, Maturing July 31, 2022		372	\$	372,343
Term Loan, 4.00%, Maturing July 31, 2023	EUR	695		782,954
Numericable U.S., LLC				
Term Loan, 5.00%, Maturing January 15, 2024		823		824,995
Telenet International Finance S.a.r.l.				
Term Loan, 4.25%, Maturing June 30, 2024		825		828,094
Virgin Media Investment Holdings Limited				
Term Loan, 3.65%, Maturing June 30, 2023		2,629		2,621,673
Term Loan, 4.25%, Maturing June 30, 2023	GBP	1,475		1,957,580
Ziggo B.V.				
Term Loan, 3.75%, Maturing January 15, 2022	EUR	382		428,976
Term Loan, 3.75%, Maturing January 15, 2022	EUR	593		665,890
Term Loan, 3.75%, Maturing January 15, 2022	EUR	1,074		1,205,272
		,		
			\$	17,640,713
Chemicals and Plastics 7.1%				
Allnex (Luxembourg) & Cy S.C.A.				
Term Loan, 4.50%, Maturing October 3, 2019		265	\$	265,332
Allnex USA, Inc.		200	Ŷ	200,002
Term Loan, 4.50%, Maturing October 3, 2019		138		137,668
Aruba Investments, Inc.		100		107,000
Term Loan, 4.50%, Maturing February 2, 2022		298		297,448
Axalta Coating Systems US Holdings, Inc.		290		297,110
Term Loan, 3.75%, Maturing February 1, 2020		3,358		3,372,429
Chemours Company (The)		5,550		5,572,127
Term Loan, 3.75%, Maturing May 12, 2022		480		467,514
Emerald Performance Materials, LLC		400		407,514
Term Loan, 4.50%, Maturing August 1, 2021		506		506,030
Term Loan - Second Lien, 7.75%, Maturing August 1, 2022		550		542,438
Flint Group GmbH		550		542,450
Term Loan, 4.50%, Maturing September 7, 2021		146		145,249
Flint Group US, LLC		140		145,247
Term Loan, 4.50%, Maturing September 7, 2021		885		877,532
GCP Applied Technologies, Inc.		885		011,332
Term Loan, 5.25%, Maturing February 3, 2022		549		551,540
Gemini HDPE, LLC		549		551,540
		2,206		2 200 227
Term Loan, 4.75%, Maturing August 7, 2021		2,200		2,209,227
Huntsman International, LLC		0.02		092 114
Term Loan, 3.75%, Maturing October 1, 2021		983 524		982,114
Term Loan, 4.25%, Maturing April 1, 2023		524		526,633
Ineos Finance PLC	FUD	400		470.014
Term Loan, 4.25%, Maturing March 31, 2022	EUR	420		472,214
Ineos Group Holdings S.A.	FUD	092		1 105 200
Term Loan, 4.00%, Maturing December 15, 2020	EUR	983		1,105,308
Ineos US Finance, LLC		4.100		4 102 212
Term Loan, 3.75%, Maturing May 4, 2018		4,103		4,103,313
Term Loan, 4.25%, Maturing March 31, 2022		691		691,516
Kraton Polymers, LLC				
Term Loan, 6.00%, Maturing January 6, 2022		1,550		1,543,219
Kronos Worldwide, Inc.				
Term Loan, 4.00%, Maturing February 18, 2020		293		272,356
MacDermid, Inc.				
Term Loan, 5.50%, Maturing June 7, 2020		546		546,159
Term Loan, 5.50%, Maturing June 7, 2020		591		590,050

Term Loan, 5.50%, Maturing June 7, 2020 Minerals Technologies, Inc.	1,292	1,292,676
Term Loan, 3.75%, Maturing May 9, 2021	1,138	1,142,958

Borrower/Tranche Description	Am	ncipal ount* 5 omitted)		Value
Orion Engineered Carbons GmbH	(000 8	s offitted)		value
Term Loan, 4.75%, Maturing July 25, 2021	EUR	848	\$	959,887
Term Loan, 4.75%, Maturing July 25, 2021	LOR	1,184	Ψ	1,186,117
OXEA Finance, LLC		1,101		1,100,117
Term Loan, 4.25%, Maturing January 15, 2020		681		653,520
PolyOne Corporation				,
Term Loan, 3.50%, Maturing November 11, 2022		498		499,991
PQ Corporation				
Term Loan, 5.75%, Maturing November 4, 2022		2,200		2,219,446
Solenis International L.P.				
Term Loan, 4.25%, Maturing July 31, 2021		295		292,934
Term Loan, 4.50%, Maturing July 31, 2021	EUR	958		1,078,673
Sonneborn Refined Products B.V.				
Term Loan, 4.75%, Maturing December 10, 2020		66		66,372
Sonneborn, LLC				
Term Loan, 4.75%, Maturing December 10, 2020		375		376,111
Trinseo Materials Operating S.C.A.				
Term Loan, 4.25%, Maturing November 5, 2021		322		322,715
Tronox Pigments (Netherlands) B.V.				
Term Loan, 4.50%, Maturing March 19, 2020		2,929		2,878,061
Univar, Inc.				
Term Loan, 4.25%, Maturing July 1, 2022		3,226		3,226,028
Zep, Inc.				
Term Loan, 5.50%, Maturing June 27, 2022		1,337		1,342,347
			\$	37,743,125
Clothing/Textiles 0.3%				
Ascena Retail Group, Inc.				
Term Loan, 5.25%, Maturing August 21, 2022		1,617	\$	1,575,652
			\$	1,575,652
Conglomerates 0.7%				
Bestway UK Holdco Limited				
Term Loan, 4.98%, Maturing October 6, 2021	GBP	1,103	\$	1,458,759
RGIS Services, LLC				
Term Loan, 5.50%, Maturing October 18, 2017		2,757		2,370,772
			\$	3,829,531
				, ,
Containers and Glass Products 2.8%				
Berry Plastics Holding Corporation				
Term Loan, 3.50%, Maturing February 8, 2020		2,104	\$	2,112,422
Term Loan, 3.50%, Maturing January 6, 2021		612	-	614,004
Term Loan, 3.75%, Maturing October 3, 2022		1,015		1,019,909
Hilex Poly Co., LLC		-,		-,,,
Term Loan, 6.00%, Maturing December 5, 2021		1,477		1,491,814
Horizon Holdings III SAS		_,		-,.,.,
Term Loan, 4.50%, Maturing August 1, 2022	EUR	1,650		1,862,283
Libbey Glass, Inc.				
Term Loan, 3.75%, Maturing April 9, 2021		383		383,148
Pelican Products, Inc.				-, -
Term Loan, 5.25%, Maturing April 10, 2020		360		355,028
Reynolds Group Holdings, Inc.				

Term Loan, 4.50%, Maturing December 1, 2018		2,770	2,779,388
Term Loan, Maturing February 1, 2023 ⁽²⁾		400	401,073
SIG Combibloc Purchase Co. S.a.r.l.			
Term Loan, 4.25%, Maturing March 13, 2022	EUR	1,975	2,231,116
SIG Combibloc US Acquisition, Inc.			
Term Loan, 4.25%, Maturing March 13, 2022		1,210	1,214,116
TricorBraun, Inc.			
Term Loan, 4.00%, Maturing May 3, 2018		572	573,889
			\$ 15,038,190

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Cosmetics/Toiletries 1.6%	(000 someted)		value
Coty, Inc.			
Term Loan, 3.75%, Maturing October 27, 2022	873	\$	876,085
Galleria Co.	0.00	Ψ	070,000
Term Loan, 3.75%, Maturing January 26, 2023	1,725		1,734,703
KIK Custom Products, Inc.	-,		-,,
Term Loan, 6.00%, Maturing August 26, 2022	1,563		1,558,628
Revion Consumer Products Corporation	,		,,
Term Loan, 4.00%, Maturing October 8, 2019	1,153		1,154,519
Sun Products Corporation (The)	,		, ,
Term Loan, 5.50%, Maturing March 23, 2020	3,101		3,111,389
	,		, ,
		\$	8,435,324
Drugs 3.7%			
Alkermes, Inc. Term Loan, 3.50%, Maturing September 25, 2019	362	\$	362,294
	502	Э	502,294
AMAG Pharmaceuticals, Inc. Term Loan, 4.75%, Maturing August 13, 2021	1,035		1,035,981
Arbor Pharmaceuticals, Inc.	1,055		1,055,981
Term Loan, 6.00%, Maturing June 28, 2023	1,400		1,386,000
DPx Holdings B.V.	1,400		1,380,000
Term Loan, 4.25%, Maturing March 11, 2021	2,599		2,588,878
Endo Luxembourg Finance Company I S.a.r.l.	2,377		2,500,070
Term Loan, 3.75%, Maturing September 26, 2022	2,612		2,589,254
Horizon Pharma, Inc.	2,012		2,507,254
Term Loan, 4.50%, Maturing May 7, 2021	1,213		1,197,591
Mallinckrodt International Finance S.A.	1,215		1,177,571
Term Loan, 3.25%, Maturing March 19, 2021	1,491		1,483,420
Valeant Pharmaceuticals International, Inc.	1,.,1		1,100,120
Term Loan, 3.75%, Maturing October 20, 2018	1,705		1,679,512
Term Loan, 4.75%, Maturing December 11, 2019	1,028		1,018,852
Term Loan, 4.75%, Maturing August 5, 2020	3,031		2,997,152
Term Loan, 5.00%, Maturing April 1, 2022	3,454		3,432,860
	,		, ,
		\$	19,771,794
Eastering Convince and Easternant 100			
Ecological Services and Equipment 1.0%			
ADS Waste Holdings, Inc.	2 702	\$	2 700 527
Term Loan, 3.75%, Maturing October 9, 2019 EnergySolutions, LLC	3,703	Э	3,700,537
Term Loan, 6.75%, Maturing May 29, 2020	1,862		1,855,514
Term Loan, 0.75%, Maturing May 29, 2020	1,002		1,655,514
		\$	5,556,051
		φ	3,330,031
Electronics/Electrical 15.10/			
Electronics/Electrical 15.1%			
Answers Corporation	2.071	\$	1.042.526
Term Loan, 6.25%, Maturing October 3, 2021 ⁽³⁾ Avago Technologies Cayman Ltd.	2,071	Ф	1,042,526
Term Loan, 4.25%, Maturing February 1, 2023	9,188		9,220,750
Campaign Monitor Finance Pty. Limited	9,100		9,220,730
Term Loan, 6.25%, Maturing March 18, 2021	704		680,922
CommScope, Inc.	/04		000,922
Term Loan, 3.75%, Maturing December 29, 2022	918		923,083
Cypress Semiconductor Corporation	710		125,005

Term Loan, 6.50%, Maturing June 3, 2021	1,075	1,081,942
Dell International, LLC		
Term Loan, 4.00%, Maturing April 29, 2020	5,807	5,812,679
Deltek, Inc.		
Term Loan, 5.00%, Maturing June 25, 2022	293	294,609
Term Loan - Second Lien, 9.50%, Maturing June 25, 2023	400	406,500
Entegris, Inc.		
Term Loan, 3.50%, Maturing April 30, 2021	309	309,882
Excelitas Technologies Corp.		
Term Loan, 6.00%, Maturing October 31, 2020	818	769,809

	Principal	
	Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Eze Castle Software, Inc.		
Term Loan, 4.00%, Maturing April 6, 2020	1,485	\$ 1,482,225
Term Loan, 4.50%, Maturing April 6, 2020	1,000	998,750
Go Daddy Operating Company, LLC		
Term Loan, 4.25%, Maturing May 13, 2021	4,454	4,468,802
Hyland Software, Inc.		
Term Loan, 4.75%, Maturing July 1, 2022	584	585,750
Term Loan - Second Lien, 8.25%, Maturing July 1, 2023	550	541,750
Infor (US), Inc.		
Term Loan, 3.75%, Maturing June 3, 2020	5,057	5,009,416
Informatica Corporation		
Term Loan, 4.50%, Maturing August 5, 2022	3,399	3,356,213
Lattice Semiconductor Corporation		
Term Loan, 5.25%, Maturing March 10, 2021	565	554,146
M/A-COM Technology Solutions Holdings, Inc.		
Term Loan, 4.50%, Maturing May 7, 2021	515	515,143
MA FinanceCo., LLC		
Term Loan, 4.50%, Maturing November 20, 2019	963	966,109
Term Loan, 5.25%, Maturing November 19, 2021	1,943	1,952,183
Magic Newco, LLC		
Term Loan, 5.00%, Maturing December 12, 2018	1,348	1,353,652
MH Sub I, LLC		
Term Loan, 4.75%, Maturing July 8, 2021	1,228	1,226,231
Microsemi Corporation		
Term Loan, 3.75%, Maturing January 15, 2023	620	624,887
MTS Systems Corporation		
Term Loan, 5.00%, Maturing July 5, 2023	1,300	1,309,750
NXP B.V.		
Term Loan, 3.75%, Maturing December 7, 2020	933	940,537
ON Semiconductor Corporation		
Term Loan, 5.25%, Maturing March 31, 2023	1,100	1,113,750
Renaissance Learning, Inc.		
Term Loan, 4.50%, Maturing April 9, 2021	2,165	2,153,581
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	225	218,813
Rocket Software, Inc.		
Term Loan, 5.75%, Maturing February 8, 2018	1,182	1,184,681
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	1,750	1,748,542
RP Crown Parent, LLC		
Term Loan, 6.00%, Maturing December 21, 2018	5,657	5,500,438
SGS Cayman L.P.		
Term Loan, 6.00%, Maturing April 23, 2021	199	199,185
SkillSoft Corporation		,
Term Loan, 5.75%, Maturing April 28, 2021	3,538	2,914,730
Smart Technologies ULC	,	, ,
Term Loan, 10.50%, Maturing January 31, 2018	508	503,445
SS&C Technologies, Inc.		, -
Term Loan, 4.00%, Maturing July 8, 2022	235	236,620
Term Loan, 4.00%, Maturing July 8, 2022	1,814	1,826,307
SunEdison Semiconductor B.V.	7-	, -,
Term Loan, 6.50%, Maturing May 27, 2019	1,868	1,802,375
SurveyMonkey, Inc.	1,000	-,=,
Term Loan, 6.25%, Maturing February 5, 2019	2,007	1,981,510
Sutherland Global Services, Inc.	2,007	-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 6.00%, Maturing April 23, 2021	857	855,684
Sybil Software, LLC	001	555,001
Term Loan, 4.25%, Maturing March 20, 2020	1,560	1,556,660
Uber Technologies	1,500	1,550,000

Term Loan, 5.00%, Maturing July 13, 2023	1,725	1,723,563
Veritas US, Inc.		
Term Loan, 6.63%, Maturing January 27, 2023	2,222	2,084,412

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Vertafore, Inc.			
Term Loan, 4.75%, Maturing June 30, 2023	2,3	300 \$	2,308,009
Wall Street Systems Delaware, Inc.			
Term Loan, 4.25%, Maturing April 30, 2021	1,1	47	1,147,728
Western Digital Corporation			
Term Loan, 6.25%, Maturing April 29, 2023	1,2	225	1,239,394
Zebra Technologies Corporation			
Term Loan, 4.00%, Maturing October 27, 2021	1,8	326	1,837,692
		\$	80,565,365
Financial Intermediaries 4.0%			
Armor Holding II, LLC			
Term Loan, 5.75%, Maturing June 26, 2020	1,9	967 \$	1,933,770
Term Loan - Second Lien, 10.25%, Maturing December 26, 2020	1,5	525	1,493,230
Citco Funding, LLC			
Term Loan, 4.25%, Maturing June 29, 2018	1,9	978	1,976,937
First Data Corporation			
Term Loan, 4.24%, Maturing July 8, 2022	2,6	525	2,637,306
Grosvenor Capital Management Holdings, LLP			
Term Loan, 3.75%, Maturing January 4, 2021	1,0)95	1,089,652
Guggenheim Partners, LLC			
Term Loan, 4.25%, Maturing July 22, 2020	1.3	317	1,320,663
Harbourvest Partners, LLC	7-		,,
Term Loan, 3.25%, Maturing February 4, 2021	6	594	686,610
Medley, LLC	~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~~		000,010
Term Loan, 6.50%, Maturing June 15, 2019	4	197	507,764
MIP Delaware, LLC			507,701
Term Loan, 4.00%, Maturing March 9, 2020	Δ	137	437,010
NXT Capital, Inc.		57	137,010
Term Loan, 6.25%, Maturing September 4, 2018	1	22	122,326
Term Loan, 6.25%, Maturing September 4, 2018		566	667,267
Term Loan, 6.25%, Maturing September 4, 2018		729	730,287
Ocwen Financial Corporation	,	27	150,201
Term Loan, 5.50%, Maturing February 15, 2018	c	348	837,319
Sesac Holdco II, LLC	e	940	057,519
Term Loan, 5.25%, Maturing February 8, 2019	C.	941	041 205
	5	/41	941,295
Starwood Property Trust, Inc.			266.340
Term Loan, 3.50%, Maturing April 17, 2020	2	266	200,540
Walker & Dunlop, Inc.	2.1	24	0 100 050
Term Loan, 5.25%, Maturing December 11, 2020	2,1	.24	2,128,859
Walter Investment Management Corp.		~ 1 1	2 707 220
Term Loan, 4.75%, Maturing December 19, 2020	4,6)11	3,796,338
		\$	21,572,973
Food Products 4.0%			
AdvancePierre Foods, Inc.			
Term Loan, 4.75%, Maturing June 2, 2023	2,3	337 \$	2,349,091
Blue Buffalo Company Ltd.			
Term Loan, 3.75%, Maturing August 8, 2019	1,2	252	1,257,629
Charger OpCo B.V.			
Term Loan, 4.25%, Maturing July 2, 2022	EUR 3	326	368,681
Clearwater Seafoods Limited Partnership			
Term Loan, 4.75%, Maturing June 26, 2019	8	352	854,571
Del Monte Foods, Inc.			

Term Loan, 4.25%, Maturing February 18, 2021	1,185	1,100,019
Term Loan - Second Lien, 8.25%, Maturing August 18, 2021	1,500	1,090,000
Dole Food Company, Inc.		
Term Loan, 4.50%, Maturing November 1, 2018	2,261	2,264,996
High Liner Foods Incorporated		
Term Loan, 4.25%, Maturing April 24, 2021	759	755,803

Borrower/Tranche Description	Am	ncipal ount* s omitted)		Value
JBS USA, LLC		0.40	<i>.</i>	
Term Loan, 3.75%, Maturing May 25, 2018		862	\$	863,660
Term Loan, 3.75%, Maturing September 18, 2020		1,532		1,536,474
Term Loan, 4.00%, Maturing October 30, 2022		672		672,255
Maple Holdings Acquisition Corp.		1.010		1.006.775
Term Loan, 5.25%, Maturing March 3, 2023		1,018		1,026,775
NBTY, Inc.		3,725		2 705 704
Term Loan, 5.00%, Maturing May 5, 2023	GBP	1,000		3,705,794 1,328,137
Term Loan, 6.25%, Maturing May 5, 2023 Oak Tea, Inc.	UDF	1,000		1,320,137
Term Loan, 4.25%, Maturing July 2, 2022		1,785		1,792,515
Post Holdings, Inc.		1,765		1,792,313
Term Loan, 3.75%, Maturing June 2, 2021		266		267,515
Torm Louit, 5.7576, Maturing Julio 2, 2021		200	\$	21,233,915
Food Service 3.3%				
1011778 B.C. Unlimited Liability Company		ACCA	¢	1 600 070
Term Loan, 3.75%, Maturing December 10, 2021		4,664	\$	4,688,272
Centerplate, Inc.		1,000		071 652
Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc.		1,000		971,652
Term Loan, 4.00%, Maturing April 24, 2018		1,997		2,003,021
		1,997		2,005,021
Manitowoc Foodservice, Inc.		1,608		1,631,494
Term Loan, 5.75%, Maturing March 3, 2023 NPC International, Inc.		1,008		1,031,494
Term Loan, 4.75%, Maturing December 28, 2018		1,623		1,627,483
P.F. Chang s China Bistro, Inc.		1,025		1,027,403
Term Loan, 4.53%, Maturing July 2, 2019		400		382,771
Seminole Hard Rock Entertainment, Inc.		400		362,771
Term Loan, 3.50%, Maturing May 14, 2020		267		266,583
Weight Watchers International, Inc.		207		200,505
Term Loan, 4.00%, Maturing April 2, 2020		6,700		5,068,925
Yum! Brands, Inc.		0,700		5,000,725
Term Loan, 3.23%, Maturing June 16, 2023		975		980,180
Term Louit, 5.25 %, Mixing Julo 10, 2025		715	\$	17,620,381
Food/Drug Retailers 2.6%				
Albertsons, LLC				
Term Loan, 4.50%, Maturing August 25, 2021		1,341	\$	1,348,747
Term Loan, 4.75%, Maturing June 22, 2023		4,918		4,950,967
Rite Aid Corporation		1.450		1 455 555
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020		1,450		1,457,552
Term Loan - Second Lien, 4.88%, Maturing June 21, 2021		1,500		1,505,859
Supervalu, Inc.		4 401		4 425 122
Term Loan, 5.50%, Maturing March 21, 2019		4,421		4,425,123
			\$	13,688,248
Health Care 14.5%				
Acadia Healthcare Company, Inc.				
Term Loan, 3.75%, Maturing February 11, 2022		246	\$	246,558
ADMI Corp.				
Term Loan, 5.25%, Maturing April 30, 2022		322		323,761

Akorn, Inc.		
Term Loan, 5.25%, Maturing April 16, 2021	836	841,143
Albany Molecular Research, Inc.		
Term Loan, 5.75%, Maturing July 16, 2021	1,395	1,396,493
Alere, Inc.		
Term Loan, 4.50%, Maturing June 18, 2022	1,591	1,574,727
Alliance Healthcare Services, Inc.		
Term Loan, 4.25%, Maturing June 3, 2019	1,199	1,144,840
Amneal Pharmaceuticals, LLC		
Term Loan, 4.50%, Maturing November 1, 2019	3,159	3,144,018

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
AmSurg Corp.	, , ,	
Term Loan, 3.50%, Maturing July 16, 2021	588	\$ 589,287
Ardent Legacy Acquisitions, Inc.		
Term Loan, 6.50%, Maturing August 4, 2021	1,036	1,039,536
Auris Luxembourg III S.a.r.l.	,	, ,
Term Loan, 4.25%, Maturing January 15, 2022	765	765,810
BSN Medical, Inc.		,
Term Loan, 4.00%, Maturing August 28, 2019	569	566,033
CareCore National, LLC		
Term Loan, 5.50%, Maturing March 5, 2021	2,971	2,896,266
CeramTec Acquisition Corporation		, ,
Term Loan, 4.25%, Maturing August 30, 2020	33	32,583
CHG Healthcare Services, Inc.		
Term Loan, 4.75%, Maturing June 7, 2023	1,945	1,956,675
Community Health Systems, Inc.	,	, ,
Term Loan, 3.75%, Maturing December 31, 2019	2,570	2,533,511
Term Loan, 4.00%, Maturing January 27, 2021	2,735	2,704,475
Concentra, Inc.	_,	_, ,
Term Loan, 4.00%, Maturing June 1, 2022	297	296,440
Convatec, Inc.	_, .	_, .,
Term Loan, 4.25%, Maturing June 15, 2020	1,295	1,297,901
CPI Buyer, LLC	1,275	1,277,901
Term Loan, 5.50%, Maturing August 18, 2021	992	973,204
DaVita HealthCare Partners, Inc.	···=	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 3.50%, Maturing June 24, 2021	3,161	3,178,278
DJO Finance, LLC	5,101	5,170,270
Term Loan, 4.25%, Maturing June 8, 2020	2,129	2,085,930
Envision Healthcare Corporation	2,127	2,005,750
Term Loan, 4.25%, Maturing May 25, 2018	1,962	1,965,993
Faenza Acquisition GmbH	1,702	1,905,995
Term Loan, 4.25%, Maturing August 30, 2020	91	91,632
Term Loan, 4.25%, Maturing August 30, 2020	300	300,257
Global Healthcare Exchange, LLC	500	500,257
Term Loan, 5.25%, Maturing August 15, 2022	1,067	1,069,618
Greatbatch Ltd.	1,007	1,009,010
Term Loan, 5.25%, Maturing October 27, 2022	2,645	2,645,663
Iasis Healthcare, LLC	2,015	2,015,005
Term Loan, 4.50%, Maturing May 3, 2018	1,588	1,588,419
Indivior Finance S.a.r.l.	1,500	1,500,119
Term Loan, 7.00%, Maturing December 19, 2019	948	951,680
inVentiv Health, Inc.	510	,000
Term Loan, 7.75%, Maturing May 15, 2018	2,378	2,374,569
Term Loan, 7.75%, Maturing May 15, 2018	3,007	3,019,145
Jaguar Holding Company II	5,007	5,017,115
Term Loan, 4.25%, Maturing August 18, 2022	5,705	5,710,823
Kindred Healthcare, Inc.	5,105	5,710,025
Term Loan, 4.25%, Maturing April 9, 2021	1,470	1,465,104
Kinetic Concepts, Inc.	1,470	1,405,104
Term Loan, 5.00%, Maturing November 4, 2020	5,906	5,924,265
KUEHG Corp.	5,900	5,924,205
Term Loan, 6.00%, Maturing August 13, 2022	1,117	1 112 375
	1,117	1,112,375
MMM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017	509	422,069
MPH Acquisition Holdings, LLC	309	422,009
	2 400	2 121 751
Term Loan, 5.00%, Maturing June 7, 2023	2,400	2,424,751
MSO of Puerto Rico, Inc.	370	306,842
Term Loan, 9.75%, Maturing December 12, 2017	570	300,042

National Mentor Holdings, Inc.		
Term Loan, 4.25%, Maturing January 31, 2021	1,013	1,017,304
National Surgical Hospitals, Inc.		
Term Loan, 4.50%, Maturing June 1, 2022	997	994,364

Borrower/Tranche Description	Principa Amount (000 s om	*		Value
New Millennium Holdco, Inc.		, í		
Term Loan, 7.50%, Maturing December 21, 2020		2,090	\$	1,483,684
Onex Carestream Finance L.P.				
Term Loan, 5.00%, Maturing June 7, 2019		2,475		2,423,838
Opal Acquisition, Inc.				
Term Loan, 5.00%, Maturing November 27, 2020		2,077		1,885,038
Ortho-Clinical Diagnostics, Inc.				
Term Loan, 4.75%, Maturing June 30, 2021		2,861		2,778,724
PRA Holdings, Inc.				
Term Loan, 4.50%, Maturing September 23, 2020		987		993,529
RadNet, Inc.				
Term Loan, 4.77%, Maturing July 1, 2023		1,425		1,427,672
Select Medical Corporation				
Term Loan, 6.00%, Maturing June 1, 2018 Sterigenics-Nordion Holdings, LLC		1,095		1,098,799
Term Loan, 4.25%, Maturing May 15, 2022		695		693,864
Steward Health Care System, LLC		575		075,004
Term Loan, 6.75%, Maturing April 12, 2020		340		336,105
Tecomet, Inc.		540		550,105
Term Loan, 5.75%, Maturing December 5, 2021		1,133		1,104,431
			\$	77,198,026
			Φ	//,190,020
Home Furnishings 0.3%				
Serta Simmons Holdings, LLC		1.461	¢	1 460 506
Term Loan, 4.25%, Maturing October 1, 2019		1,461	\$	1,468,596
			\$	1,468,596
Industrial Equipment 4.5%				
Apex Tool Group, LLC				
Term Loan, 4.50%, Maturing January 31, 2020		2,492	\$	2,461,317
Blount International, Inc.				
Term Loan, 7.25%, Maturing April 12, 2023		1,150		1,165,812
Delachaux S.A.				
Term Loan, 4.50%, Maturing October 28, 2021		423		409,096
Doosan Infracore International, Inc.				
Term Loan, 4.50%, Maturing May 28, 2021		892		894,076
Filtration Group Corporation				
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021		262		259,033
Gardner Denver, Inc.				
Term Loan, 4.25%, Maturing July 30, 2020		3,174		3,026,572
Term Loan, 4.75%, Maturing July 30, 2020	EUR	389		417,506
Husky Injection Molding Systems Ltd.				
Term Loan, 4.25%, Maturing June 30, 2021		2,737		2,731,638
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022		430		424,085
Milacron, LLC				
Term Loan, 4.25%, Maturing September 28, 2020		1,122		1,130,884
Paladin Brands Holding, Inc.				
Term Loan, 7.25%, Maturing August 16, 2019		1,588		1,397,270
Paternoster Holding IV GmbH				
Paternoster Holding IV GmbH Term Loan, 6.63%, Maturing February 10, 2022	EUR	900		987,873
Paternoster Holding IV GmbH Term Loan, 6.63%, Maturing February 10, 2022 Rexnord, LLC	EUR			
Paternoster Holding IV GmbHTerm Loan, 6.63%, Maturing February 10, 2022Rexnord, LLCTerm Loan, 4.00%, Maturing August 21, 2020	EUR	900 4,272		987,873 4,269,527
Paternoster Holding IV GmbH Term Loan, 6.63%, Maturing February 10, 2022 Rexnord, LLC	EUR			

STS Operating, Inc.			
Term Loan, 4.75%, Maturing February 12, 2021		286	258,778
Tank Holding Corp.			
Term Loan, 5.25%, Maturing March 16, 2022		736	705,563
Terex Corporation			
Term Loan, 3.50%, Maturing August 13, 2021	EUR	1,547	1,728,306

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Unifrax Corporation	(ooo someed)		vulue
Term Loan, 4.25%, Maturing November 28, 2018	265	\$	259,927
VAT Lux III S.a.r.l.	200	Ψ	237,727
Term Loan, 4.25%, Maturing February 11, 2021	690		691,086
Torin Loui, 1.2570, Maaring Foordary 11, 2021	0,0		071,000
		\$	24,087,262
Insurance 4.8%			
Alliant Holdings I, Inc.			
Term Loan, 4.50%, Maturing August 12, 2022	1,881	\$	1,872,771
Term Loan, Maturing August 12, $2022^{(2)}$	500	ψ	501,250
AmWINS Group, LLC	500		501,250
	1662		1 602 660
Term Loan, 4.75%, Maturing September 6, 2019	4,662		4,692,660
AssuredPartners, Inc.	046		040 201
Term Loan, 5.75%, Maturing October 21, 2022	946		949,301
Term Loan - Second Lien, 10.00%, Maturing October 20, 2023	700		693,219
Asurion, LLC	1.000		1 001 (01
Term Loan, 5.00%, Maturing May 24, 2019	1,889		1,891,691
Term Loan, 5.00%, Maturing August 4, 2022	4,992		5,007,224
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021	2,300		2,282,750
Cunningham Lindsey U.S., Inc.			
Term Loan, 5.00%, Maturing December 10, 2019	1,574		1,275,331
Term Loan - Second Lien, 9.25%, Maturing June 10, 2020	1,000		761,700
Hub International Limited			
Term Loan, 4.00%, Maturing October 2, 2020	2,748		2,741,907
USI, Inc.			
Term Loan, 4.25%, Maturing December 27, 2019	2,715		2,711,375
		\$	25,381,179
Leisure Goods/Activities/Movies 6.0%			
AMC Entertainment, Inc.			
Term Loan, 4.00%, Maturing December 15, 2022	2,159	\$	2,175,553
Ancestry.com, Inc.	2,139	ψ	2,175,555
Term Loan, 5.00%, Maturing August 17, 2022	2,014		2,021,323
Bombardier Recreational Products, Inc.	2,014		2,021,323
Term Loan, 3.75%, Maturing June 30, 2023	4,400		4,392,665
	4,400		4,392,003
Bright Horizons Family Solutions, Inc.	860		970 571
Term Loan, 3.75%, Maturing January 30, 2020	869		872,571
CDS U.S. Intermediate Holdings, Inc.	100		416.076
Term Loan, 5.00%, Maturing July 8, 2022	422		416,276
ClubCorp Club Operations, Inc.	1.000		
Term Loan, 4.25%, Maturing December 15, 2022	1,900		1,910,095
Emerald Expositions Holding, Inc.			
Term Loan, 4.75%, Maturing June 17, 2020	882		883,782
Fender Musical Instruments Corporation			
Term Loan, 5.75%, Maturing April 3, 2019	236		235,645
Lindblad Expeditions, Inc.			
	198		198,808
Term Loan, 5.50%, Maturing May 8, 2021	1,537		1,540,766
Term Loan, 5.50%, Maturing May 8, 2021			
Term Loan, 5.50%, Maturing May 8, 2021 Live Nation Entertainment, Inc.			
Term Loan, 5.50%, Maturing May 8, 2021 Live Nation Entertainment, Inc.	2,501		2,517,021
- ·	2,501		2,517,021
Term Loan, 5.50%, Maturing May 8, 2021 Live Nation Entertainment, Inc. Term Loan, 3.50%, Maturing August 16, 2020 LTF Merger Sub, Inc.	2,501 1,337		2,517,021 1,336,667
Term Loan, 5.50%, Maturing May 8, 2021 Live Nation Entertainment, Inc. Term Loan, 3.50%, Maturing August 16, 2020			

Nord Anglia Education Finance, LLC		
Term Loan, 5.00%, Maturing March 31, 2021	1,718	1,709,134
Sabre, Inc.		
Term Loan, 4.00%, Maturing February 19, 2019	961	964,308
SeaWorld Parks & Entertainment, Inc.		
Term Loan, 3.00%, Maturing May 14, 2020	2,729	2,674,990

Borrower/Tranche Description	Principal Amount* (000 somitte	d)	Value
Sonifi Solutions, Inc.	(~ /	
Term Loan, 6.75%, Maturing March 28, 2018 ⁽³⁾ SRAM, LLC	1	,078	\$ 431,258
Term Loan, 4.02%, Maturing April 10, 2020	1	,648	1,483,404
Steinway Musical Instruments, Inc.	1	,040	1,405,404
Term Loan, 4.75%, Maturing September 19, 2019	1	,974	1 044 510
WMG Acquisition Corp.	1	,974	1,944,510
Term Loan, 3.75%, Maturing July 1, 2020		788	796 752
Zuffa, LLC		/00	786,753
Term Loan, 3.75%, Maturing February 25, 2020	า	,799	2,798,895
Term Loan, 5.75%, Maturing February 25, 2020	2	,799	2,798,893
			\$ 31,861,356
Lodging and Casinos 5.2%			
Amaya Holdings B.V.			
Term Loan, 5.00%, Maturing August 1, 2021		,321	\$ 3,290,477
Term Loan - Second Lien, 8.00%, Maturing August 1, 2022	1	,997	1,986,268
Boyd Gaming Corporation			
Term Loan, 4.00%, Maturing August 14, 2020		403	405,562
Caesars Entertainment Operating Company			
Term Loan, 0.00%, Maturing March 1, 2017 ⁽⁴⁾		978	1,015,489
CityCenter Holdings, LLC			
Term Loan, 4.25%, Maturing October 16, 2020		639	643,464
Four Seasons Holdings, Inc.			
Term Loan - Second Lien, 7.75%, Maturing December 27, 2020	3	,577	3,591,795
Gala Group Finance PLC			
Term Loan, 4.97%, Maturing May 27, 2018	GBP 3	,125	4,146,488
Golden Nugget, Inc.			
Term Loan, 5.50%, Maturing November 21, 2019		130	131,284
Term Loan, 5.50%, Maturing November 21, 2019		304	306,329
Hilton Worldwide Finance, LLC			
Term Loan, 3.50%, Maturing October 26, 2020	4	,364	4,380,345
La Quinta Intermediate Holdings, LLC			
Term Loan, 3.75%, Maturing April 14, 2021		774	768,804
MGM Growth Properties Operating Partnership L.P.			
Term Loan, 4.00%, Maturing April 25, 2023	1	,920	1,936,390
Playa Resorts Holding B.V.			
Term Loan, 4.00%, Maturing August 9, 2019		486	484,275
Scientific Games International, Inc.			
Term Loan, 6.00%, Maturing October 18, 2020	3	,559	3,561,714
Term Loan, 6.00%, Maturing October 1, 2021		837	836,792
Tropicana Entertainment, Inc.			
Term Loan, 4.00%, Maturing November 27, 2020		365	365,143
			\$ 27,850,619
Nonferrous Metals/Minerals 2.8%			
Alpha Natural Resources, LLC			
Term Loan, Maturing July 25, 2019 ⁽²⁾		300	\$ 274,500
Arch Coal, Inc.			
DIP Loan, 5.00%, Maturing January 31, 2017 ⁽⁵⁾		825	822,938
Term Loan, 7.50%, Maturing May 16, 2018	3	,529	1,601,369
Dynacast International, LLC			
Term Loan, 4.50%, Maturing January 28, 2022		667	669,396
Fairmount Santrol, Inc.			
Term Loan, 4.50%, Maturing September 5, 2019	2	,982	2,635,511

Global Brass & Copper, Inc.		
Term Loan, 5.25%, Maturing July 18, 2023	825	830,156
Murray Energy Corporation		
Term Loan, 7.00%, Maturing April 16, 2017	296	260,403
Term Loan, 7.50%, Maturing April 16, 2020	1,855	1,391,515
Noranda Aluminum Acquisition Corporation		
Term Loan, 5.75%, Maturing February 28, 2019	1,987	1,050,395
Noranda Aluminum Acquisition Corporation	,	, ,

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Novelis, Inc.			
Term Loan, 4.00%, Maturing June 2, 2022	2,624	\$	2,623,500
Oxbow Carbon, LLC			
Term Loan, 4.25%, Maturing July 19, 2019	303		302,342
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	2,125		2,050,625
United Central Industrial Supply Company, LLC			
Term Loan - Second Lien, 15.00%, (0.00% Cash, 15.00% PIK), Maturing April 9, 2019 ⁽³⁾	519		204,739
		\$	14,717,389
			, ,
Oil and Gas 4.3%			
Ameriforge Group, Inc.	2 0 1 0	<i>•</i>	
Term Loan, 5.00%, Maturing December 19, 2019	3,010	\$	1,798,569
Bronco Midstream Funding, LLC	1.005		1 (00.00)
Term Loan, 5.00%, Maturing August 15, 2020	1,825		1,688,334
CITGO Holding, Inc.	002		011.077
Term Loan, 9.50%, Maturing May 12, 2018	803		811,866
CITGO Petroleum Corporation	059		051 551
Term Loan, 4.50%, Maturing July 29, 2021	958		951,551
Crestwood Holdings, LLC	1 701		1 506 251
Term Loan, 9.00%, Maturing June 19, 2019	1,701		1,526,351
Drillships Ocean Ventures, Inc.	1,387		076 661
Term Loan, 5.50%, Maturing July 25, 2021	1,587		826,664
Energy Transfer Equity L.P.	395		207 217
Term Loan, 4.00%, Maturing December 2, 2019 Fieldwood Energy, LLC	393		387,347
Term Loan, 3.88%, Maturing October 1, 2018	1,027		885,787
Term Loan, 8.00%, Maturing August 31, 2020	550		462,000
Term Loan, 8.38%, Maturing September 30, 2020	727		436,142
Term Loan - Second Lien, 8.38%, Maturing September 30, 2020	973		323,555
Floatel International, Ltd.	715		525,555
Term Loan, 6.00%, Maturing June 27, 2020	1,186		773,653
MEG Energy Corp.	1,100		115,055
Term Loan, 3.75%, Maturing March 31, 2020	6,634		6,099,029
Paragon Offshore Finance Company	0,004		0,077,027
Term Loan, 5.25%, Maturing July 18, 2021	839		223,134
Samson Investment Company	000		223,131
Term Loan - Second Lien, 0.00%, Maturing September 25, 2018 ⁽⁴⁾	1,850		305,250
Seadrill Partners Finco, LLC	1,000		505,250
Term Loan, 4.00%, Maturing February 21, 2021	3,225		1,461,331
Sheridan Investment Partners II L.P.	0,220		1,101,001
Term Loan, 4.25%, Maturing December 16, 2020	35		20,673
Term Loan, 4.25%, Maturing December 16, 2020	94		55,431
Term Loan, 4.25%, Maturing December 16, 2020	675		398,477
Sheridan Production Partners I, LLC			,
Term Loan, 4.25%, Maturing October 1, 2019	203		122,973
Term Loan, 4.25%, Maturing October 1, 2019	333		201,328
Term Loan, 4.25%, Maturing October 1, 2019	2,511		1,519,366
Southcross Holdings Borrower L.P.	-, 1		, ,- 00
Term Loan, 9.00%, (3.50% Cash, 5.50% PIK), Maturing April 13, 2023	53		46,403
Tervita Corporation			,
Term Loan, 6.25%, Maturing May 15, 2018	1,543		1,475,468

682534 N.B., Inc.		
Term Loan, 12.00%, (8.00% Cash, 4.00% PIK), Maturing October 1, 2020 ⁽³⁾	331	\$ 264,744
Ascend Learning, LLC		
Term Loan, 5.50%, Maturing July 31, 2019	1,733	1,740,794
Getty Images, Inc.		
Term Loan, 4.75%, Maturing October 18, 2019	5,343	4,207,334
Laureate Education, Inc.		
Term Loan, 5.00%, Maturing June 15, 2018	3,876	3,793,846

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Merrill Communications, LLC		
Term Loan, 6.25%, Maturing June 1, 2022	594	\$ 540,140
Penton Media, Inc.		
Term Loan, 4.75%, Maturing October 3, 2019	575	575,660
ProQuest, LLC		
Term Loan, 5.75%, Maturing October 24, 2021	1,655	1,638,241
Springer Science+Business Media Deutschland GmbH		
Term Loan, 4.50%, Maturing August 14, 2020	1,415	1,373,994
		\$ 14,134,753
Radio and Television 3.6%		
ALM Media Holdings, Inc.		
Term Loan, 5.50%, Maturing July 31, 2020	406	\$ 390,556
AP NMT Acquisition B.V.		
Term Loan, 6.75%, Maturing August 13, 2021	1,950	1,634,621
Block Communications, Inc.		
Term Loan, 4.00%, Maturing November 7, 2021	221	222,032
Cumulus Media Holdings, Inc.		
Term Loan, 4.25%, Maturing December 23, 2020	4,137	2,939,724
Entercom Radio, LLC		
Term Loan, 4.00%, Maturing November 23, 2018	337	337,755
Gray Television, Inc.		
Term Loan, 3.94%, Maturing June 13, 2021	245	245,873
Hubbard Radio, LLC		
Term Loan, 4.25%, Maturing May 27, 2022	616	601,750
iHeartCommunications, Inc.		
Term Loan, 7.25%, Maturing January 30, 2019	2,132	1,661,481
Term Loan, 8.00%, Maturing July 30, 2019	364	282,108
MGOC, Inc.	1 222	1 224 126
Term Loan, 4.00%, Maturing July 31, 2020	1,332	1,334,126
Mission Broadcasting, Inc.	(2)	(27.465
Term Loan, 3.75%, Maturing October 1, 2020	626	627,465
Nexstar Broadcasting, Inc.	710	711 555
Term Loan, 3.75%, Maturing October 1, 2020	710	711,555
Raycom TV Broadcasting, LLC	834	829,727
Term Loan, 3.75%, Maturing August 4, 2021 Sinclair Television Group, Inc.	0.04	029,121
Term Loan, 3.00%, Maturing April 9, 2020	484	484,381
Univision Communications, Inc.	404	404,301
Term Loan, 4.00%, Maturing March 1, 2020	4,688	4,692,526
Term Loan, Maturing March 1, $2020^{(2)}$	2,100	2,101,499
Term Loan, Maturing Materi 1, 2020	2,100	
		\$ 19,097,179
Retailers (Except Food and Drug) 7.4%		
B&M Retail Limited		
Term Loan, 3.24%, Maturing May 21, 2019	GBP 350	\$ 457,707
Term Loan, 3.74%, Maturing April 28, 2020	GBP 275	360,651
Bass Pro Group, LLC		-
Term Loan, 4.00%, Maturing June 5, 2020	2,334	2,330,812
CDW, LLC		
Term Loan, 3.25%, Maturing April 29, 2020	4,814	4,829,119
Coinamatic Canada, Inc.		
Term Loan, 4.25%, Maturing May 14, 2022	44	44,041
David s Bridal, Inc.		

1,615	1,495,935
1,996	2,008,039
1,145	1,005,158
973	979,714
	1,996 1,145

BorrowerTranche Description (000 s omitted) Value J. Crew Group, Inc. 2.93 \$ 2.955.38 Ja-Ann Stores, Inc. 1.797 1.788.979 Men s Wearhouse, Inc. (The) 1.44.23 1.401.955 Term Lona, 4.00%, Maturing January 28, 2020 2.491 2.502.212 Term Lona, Mork, Maturing January 28, 2020 804 808.480 Neima Marcus Group, Inc. (The) 7 7 Term Lona, Mork, Maturing January 28, 2020 804 808.480 Neima Marcus Group, Inc. (The) 7 7 Term Lona, 4.25%, Maturing August 19, 2022 2.688 2.682.950 Perts Marking January 31, 2021 1.692 1.539.872 Pert Inports (U.S.), Inc. 7 7 7 Term Loan, 4.25%, Maturing March 19, 2021 4.691 4.704.486 PFS Holding Corporation 7 7 7 Term Loan, 4.25%, Maturing August 21, 2019 1.692 1.539.872 Pert Inports (U.S.), Inc. 7 7 7 Term Loan, 3.75%, Maturing August 21, 2019 1.692 1.639.872		Princ Amou	•		
Term Lam, 4.00%, Mauring March 5, 2021 2.94 \$ 2.095,538 Johan Stores, Inc. 1,797 1.788,979 Men S Wearbows, Inc. (The) 1,423 1,401,955 Michaels Stores, Inc. 2,491 2,502,212 Term Lam, 4.50%, Maturing Junuary 28, 2020 2,491 2,502,212 Term Lam, 4.50%, Maturing Junuary 28, 2020 2,491 2,502,212 Term Lam, 4.25%, Maturing Junuary 28, 2020 2,680 2,682,290 Michaels Stores, Inc. 7 7 1,788,780 Term Lam, 4.25%, Maturing Junuary 28, 2020 2,680 2,682,950 Perf Vieldings, Inc. 7 7 1,539,872 Term Lom, 4.25%, Maturing March 11, 2022 4,691 4,704,486 PFS Holding Corporation 7 7 1,692 1,539,872 Term Lom, 4.50%, Maturing April 30, 2021 515 470,768 7 Rent A-Center, Inc. 7 7 1,692 1,539,872 Term Loam, 500%, (1,25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁶⁾ EUR 9 1,613,888 Vivarte SA 7 7 1,692 2,55,717 7 Term Loam, 500%	•	(000 s o	omitted)		Value
Jo-Ann Stores, Inc			0.024	¢	2 005 520
Term Loam, 4.00%, Maturing March 16, 2018 1,797 1,788,799 Men SWearhouse, Inc. (The) 1,423 1,401,955 Michaels Stores, Inc. 2,491 2,502,212 Term Loam, 3,57%, Maturing January 28, 2020 2,491 2,502,212 Term Loam, 4,00%, Maturing January 28, 2020 2,491 2,502,212 Term Loam, 4,25%, Maturing January 28, 2020 2,491 2,502,212 Term Loam, 4,25%, Maturing January 28, 2020 2,680 2,682,950 Petry City Holdings, Inc. 7 7 7 Term Loam, 4,25%, Maturing March 11, 2022 4,691 4,704,486 PFS Holding Corporation 7 7 7 Term Loam, 4,50%, Maturing January 31, 2021 1,692 1,539,872 Pier 1 Inports (US.), Inc. 7 7 7 Term Loam, 4,50%, Maturing March 19, 2021 429 421,504 Spin Holdeo, Inc. 7 7 7 Term Loam, 5,00%, Maturing January 11, 2019 1,692 1,613,858 Viarte SA 7 7 7 7 Term Loam, 5,00%, Maturing January 11, 2019 1,699 1,613,858 Viarte SA 7 <td></td> <td></td> <td>2,934</td> <td>\$</td> <td>2,095,538</td>			2,934	\$	2,095,538
Men & Wearhouse, Inc. (The) 1,423 1,401,955 Michaels Stores, Inc. 1,423 1,401,955 Term Loan, 3,754, Maturing January 28, 2020 2,491 2,502,212 Term Loan, 4,004, Maturing January 28, 2020 2,491 2,502,212 Term Loan, 4,004, Maturing January 28, 2020 2,192 2,068,774 Term Loan, 4,5256, Maturing Cobber 25, 2020 2,192 2,680 2,682,2950 Pert Marting, Agent 19, 2022 4,691 4,704,486 4,704,486 PTS Holding, Corporation 1 1,692 1,539,872 Term Loan, 4,5056, Maturing January 31, 2021 1,692 1,539,872 70,768 Rent-A - Center, Inc. 7 7 7 7 7 7 7 Tory S & Us Property Company, L1,LC 7			1 707		1 700 070
Term Loan, 4.50%, Maturing June 18, 2021 1,423 1,401,955 Witchack Stores, Inc. 804 808,480 Term Loan, 3.75%, Maturing January 28, 2020 2,491 2,502,212 Term Loan, 4.05%, Maturing January 28, 2020 2,491 2,502,212 Term Loan, 4.25%, Maturing January 28, 2020 2,192 2,068,774 Term Loan, 4.25%, Maturing August 19, 2022 2,680 2,682,295 PetSimari, Inc. 7 7 7 Term Loan, 4.25%, Maturing January 31, 2021 1,692 1,539,872 Pier Midding, Inc. 7 7 7 Term Loan, 4.5%, Maturing March 11, 2022 4,691 4,704,486 PFS Holding Corporation 7 7 7 Term Loan, 5.5%, Maturing January 31, 2021 1,692 1,539,872 Pier I Imports (U.S.), Inc. 7 7 7 Term Loan, 5.5%, Maturing March 19, 2021 429 421,504 Spin Holdon, Inc. 7 7 7 Term Loan, 5.0%, Maturing November 14, 2019 3,235 3,205,458 Torm Loan, 0.0%, Maturing August 21, 2019 1,699 1,613,858 Viarte SA Sym Property Co			1,797		1,788,979
Michaels Stores, Inc. 2,91 2,502,212 Term Loan, 7,578, Maturing January 28, 2020 804 808,480 Neiman Marcus Group, Inc. (The) 2,192 2,068,774 Part Loan, 4,25%, Maturing Outober 25, 2020 2,192 2,680 2,682,950 Pert Loan, 4,25%, Maturing Outober 25, 2020 2,680 2,682,950 2,682 2,682,950 Pert Marcus A,25%, Maturing March 11, 2022 4,691 4,704,486 4,704,486 PYS Holding Corporation 16,92 1,539,872 1,692 1,539,872 Term Loan, 4,50%, Maturing January 31, 2021 1,692 1,539,872 421,504 Term Loan, 4,50%, Maturing March 19, 2021 429 421,504 421,504 Spin Holden, Gne. 3,235 3,205,458 3,205,458 3,205,458 Term Loan, 4,50%, Maturing November 14, 2019 3,235 3,205,458 3,554 3,555 Term Loan, 0,00%, Maturing August 21, 2019 1,699 1,613,858 3,5554 39,437,281 Term Loan, 0,00%, Maturing August 30, 2018 458 385,554 39,437,281 Steel 1.2% Term Loan, 6,00%, Maturing June 30, 2019 5,565 5,54,61,886 T			1 402		1 401 055
Term Loan, 3.75%, Maturing January 28, 2020 2.491 2.502.212 Term Loan, 4.00%, Maturing January 28, 2020 804 808,480 Neiman Marcus Group, Inc. (The) 2.068,774 Term Loan, 4.25%, Maturing January 19, 2022 2.6680 2.682.950 PetSimart, Inc. 7 7 Term Loan, 4.25%, Maturing March 11, 2022 4.691 4.704,486 PFS Holding Corporation 7 7 7 Term Loan, 4.50%, Maturing January 31, 2021 1.692 1.539,872 Pier 1 Imports (U.S.), Inc. 7 7 7 Term Loan, 4.50%, Maturing April 30, 2021 429 421,504 Spin Holdeo, Inc. 7 7 7 Term Loan, 4.57%, Maturing November 14, 2019 3,235 3,205,458 Term Loan, 5.05%, Maturing November 14, 2019 3,235 3,205,458 Term Loan, 5.00%, Maturing August 31, 2019 1.619 1.613,858 Vivarte SA 7 7 7 Term Loan, 5.00%, Maturing August 30, 2018 458 385,554 Term Loan, 5.00%, Maturing August 30, 2018 458 385,554 Term Loan, 5.00%, Maturing August 30, 2019 5.565			1,423		1,401,955
Term Loan, 4,00%, Maturing January 28, 2020 804 808,480 Neiman Marcus Group, Inc. (The) 2,192 2,068,774 Part J Coin, 4,25%, Maturing Quots 19, 2022 2,680 2,682,974 Part Loan, 4,25%, Maturing Jungst 19, 2022 2,680 2,682,974 Perm Loan, 4,25%, Maturing March 11, 2022 4,691 4,704,486 PFS Holding Corporation 1,692 1,539,872 Term Loan, 4,50%, Maturing January 31, 2021 515 470,768 Pert I Imports (U.S.), Inc. 315 470,768 Term Loan, 4,50%, Maturing April 30, 2021 429 421,504 Spin Holden, Onc. 7 7 7 Term Loan, 3,75%, Maturing November 14, 2019 3,235 3,205,458 Toys R Us Property Company I, LLC 7 7 7 Term Loan, 6,00%, (125% Cash, 3,75% PIK), Maturing October 29, 2020 ⁽⁶⁾ EUR 945 235,717 Term Loan, 0,00%, (10,00% Cash, 0,00% PIK), Maturing October 29, 2020 ⁽⁶⁾ EUR 945 235,717 Term Loan, 1,00%, (125% Cash, 3,75% PIK), Maturing October 29, 2020 ⁽⁶⁾ EUR 945 235,717 Term Loan, 6,00%, Maturing August 21, 2019 1,699 1,613,858 385,554 <td></td> <td></td> <td>2 401</td> <td></td> <td>2,502,212</td>			2 401		2,502,212
Neiman Marcus Group, Inc. (The) Term Loan, 4.25%, Maturing October 25, 2020 Perty City Holdings, Inc. Term Loan, 4.25%, Maturing Jaugust 19, 2022 PertShard, Inc. Term Loan, 4.25%, Maturing Jauret 11, 2022 PFS Holding Corporation Term Loan, 4.50%, Maturing Jauret 31, 2021 Term Loan, 4.50%, Maturing Jauret 31, 2021 Term Loan, 5.0%, Maturing Jauret 31, 2021 Term Loan, 5.0%, Maturing Jauret 31, 2021 Term Loan, 5.0%, Maturing Jauret 31, 2021 Term Loan, 5.5%, Maturing March 19, 2021 Super Lean, 5.5%, Maturing March 19, 2021 Term Loan, 5.5%, Maturing March 19, 2021 Term Loan, 4.25%, Maturing March 19, 2021 Term Loan, 5.0%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁶⁾ Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2021 ⁽³⁾ EUR 945 Term Loan, 5.00%, Maturing August 30, 2018 Steel L2% FMG Resources (August 2006) Pty, Ltd. Term Loan, 6.00%, Maturing June 30, 2019 Term Loan, 6.00%, Maturing June 30, 2023 Strike Transport 0.5% Hertz Corporation (The) Term Loan, 5.0%, Maturing June 30, 2023 Strike Transport 0.5% Hertz Corporation (The) Term Loan, 5.0%, Maturing June 30, 2023 Term Loan, 6.00%, Maturing June 30, 2023 Strike Transport 0.5% Hertz Corporation (The) Term Loan, 6.00%, Maturing June 30, 2023 Term Loan, 6.0					
Term Loan, 4.25%, Maturing October 25, 2020 2,192 2,068,774 Party City Holdings, Inc. 2,680 2,682,950 Petrm Loan, 4.25%, Maturing March 11, 2022 4,691 4,704,486 Prem Loan, 4.25%, Maturing March 11, 2022 4,691 4,704,486 PrS Holding Corporation 1,692 1,539,872 Pier I Imports (U.S.), Inc. 1,692 1,539,872 Pier I Imports (U.S.), Inc. 515 470,68 Rent-A-Center, Inc. 7 7 Term Loan, 4.25%, Maturing March 19, 2021 429 421,504 Spin Holdco, Inc. 7 7 7 Term Loan, 4.25%, Maturing November 14, 2019 3,235 3,205,458 Toys R Us Property Company I, LLC 7 7 7 Term Loan, 0.00%, (1.25% Cash, 3,75% PIK), Maturing October 29, 2020 ⁽⁵⁾ EUR 945 225,717 Term Loan, 0.10%, (0.10% Cash, 0.00% PIK), Maturing October 29, 2021 ⁽³⁾ EUR 945 235,717 Term Loan, 4.25%, Maturing August 30, 2018 458 385,554 8 385,554 FMG Resources (August 2006) Pty, Ltd. 7 7 365 363,475 Zekelman Industries, Inc. </td <td></td> <td></td> <td>804</td> <td></td> <td>808,480</td>			804		808,480
Party City Holdings, Inc. Term Loan, 4.25%, Maturing August 19, 2022 2, 680 2, 682, 950 PetSmart, Inc. Term Loan, 4.25%, Maturing March 11, 2022 4, 691 4, 704, 486 PFS Holding Corporation Term Loan, 4.50%, Maturing January 31, 2021 1, 519, 872 Pier 1 Imports (U.S.), Inc. Term Loan, 4.50%, Maturing January 31, 2021 515 470, 768 Rent-A-Center, Inc. Term Loan, 75%, Maturing March 19, 2021 429 421, 504 Spin Holdeo, Inc. Term Loan, 75%, Maturing March 19, 2021 429 421, 504 Spin Holdeo, Inc. Term Loan, 75%, Maturing March 19, 2021 429 421, 504 Spin Holdeo, Inc. Term Loan, 75%, Maturing March 19, 2021 429 421, 504 Spin Holdeo, Inc. Term Loan, 6.00%, Maturing August 21, 2019 1, 619 1, 613, 858 Vivarte SA Term Loan, 5, 00%, (1, 25% Cash, 3, 75% PIK), Maturing October 29, 2020 ⁽⁶⁾ EUR 945 225, 717 Term Loan, 0, 01%, (0, 10% Cash, 0, 00% PIK), Maturing October 29, 2020 ⁽⁶⁾ EUR 945 235, 717 Term Loan, 8, 50%, Maturing August 30, 2018 458 385, 554 Steel 1.2% FMG Resources (August 2006) Pty. Ltd. Term Loan, 6, 75%, Maturing June 30, 2019 5, 565 \$ 5, 461, 886 Neenah Foundry Company Term Loan, 6, 75%, Maturing April 26, 2017 365 303, 475 Zekelman Industries, Inc. Term Loan, 6, 75%, Maturing June 30, 2019 5, 565 \$ 5, 461, 886 Surface Transport 0, 5% Hertz Corporation (The) Term Loan, 5, 30%, Maturing June 30, 2023 1, 025 \$ 1, 029, 912 Kenan Advanting Foru , 0, 10%, Maturing June 30, 2023 1, 025 \$ 1, 029, 912 Kenan Advanting Foru , 10, 207, 500 (100) (100			2 1 0 2		2 0 4 0 7 7 4
Term Loan, 4.25%, Maturing August 19, 2022 2,680 2,682,950 PetSmart, Inc. 7 Term Loan, 4.25%, Maturing March 11, 2022 4,691 4,704,486 PTS Holding Corporation 1,692 1,539,872 Pier I Imports (U.S.), Inc. 1,692 1,539,872 Pier I Imports (U.S.), Inc. 515 470,68 Rent-A-Center, Inc. 7 7 Term Loan, 3,75%, Maturing March 19, 2021 429 421,504 Spin Holdco, Inc. 7 7 7 Term Loan, 6,00%, Maturing November 14, 2019 3,235 3,205,458 Torm Loan, 6,00%, Maturing Rugust 21, 2019 1,699 1,613,858 Vivarte SA 7 7 7 Term Loan, 0,00%, (0,125% Cash, 3,75% PIK), Maturing October 29, 2020 ⁽⁶⁾ EUR 945 235,717 Term Loan, 8,00%, Maturing August 30, 2018 458 385,554 9 9 Wilton Brands, LLC 8 39,437,281 5 36,4375 Steel 1,2% 5 5,461,886 5 363,475 Zekelman Industries, Inc. 7 7 365 363,475 <td< td=""><td></td><td></td><td>2,192</td><td></td><td>2,068,774</td></td<>			2,192		2,068,774
PetSmart, Inc. 4691 4,704,486 Term Loan, 4.25%, Maturing March 11, 2022 1,692 1,539,872 Pier I Inport (U.S.), Inc. 515 470,768 Term Loan, 4.50%, Maturing April 30, 2021 515 470,768 Rent-A-Center, Inc. 7 7 Term Loan, 3,75%, Maturing March 19, 2021 429 421,504 Spin Holdeo, Inc. 7 7 7 Term Loan, 4,25%, Maturing November 14, 2019 3,235 3,205,458 Torm Loan, 4,25%, Maturing August 21, 2019 1,619 1,613,858 Vivarte SA 7 7 7 Term Loan, 5,00%, (1,25% Cash, 3,75% PIK), Maturing October 29, 2020 ⁽⁶⁾ EUR 945 235,717 Term Loan, 0,00%, Oulo% Cash, 0.00% PIK), Maturing October 29, 2020 ⁽⁶⁾ EUR 945 235,717 Term Loan, 8,50%, Maturing August 30, 2018 458 385,554 5 Stel 1.2% Stel 1.2% FMG Resources (August 2006) Pty, Ltd. 7 7 365 363,475 Steel 1.2% Stel 1.2% 5 5,461,886 7 363,475 Keenan Acous, 6.00%, Maturing June 14, 2021					
Term Loan, 425%, Maturing March 11, 2022 4,691 4,704,486 PFS Holding Corporation 1<			2,680		2,682,950
PFS Holding Corporation 1,692 1,539,872 Term Loan, 4.50%, Maturing January 31, 2021 515 470,768 Pert I Imports (U.S.), Inc. 1 1 Term Loan, 4.50%, Maturing March 19, 2021 429 421,504 Spin Holdco, Inc. 3,235 3,205,458 Torm Loan, 4.25%, Maturing November 14, 2019 3,235 3,205,458 Torm Loan, 4.25%, Maturing November 14, 2019 1,699 1,613,858 Viarte SA 1 1 1 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁶⁾ EUR 945 235,717 Term Loan, 5.00%, (1.025% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁶⁾ EUR 945 235,717 Term Loan, 5.00%, Maturing August 30, 2018 458 385,554 0 0 Witton Brands, LLC 1 1 1 0 0 Witton Brands, LLC 1 1 1 1 1 Term Loan, 8.50%, Maturing August 30, 2018 458 385,554 39,437,281 Steel 1.2% FMG Resources (August 2006) Pty, Ltd. 1 1 1 Term Loan, 6.00%, Maturing Ju					
Term Loan, 4.50%, Maturing January 31, 2021 1,692 1,539,872 Pier 1 Imports (U.S.), Inc. 515 470,768 Rent-A-Center, Inc. 700 700 Term Loan, 3.75%, Maturing March 19, 2021 429 421,504 Spin Holdco, Inc. 700 700 700 Term Loan, 3.75%, Maturing November 14, 2019 3,235 3,205,458 700,5458 Toys R US Property Company I, LIC 700 <			4,691		4,704,486
Pier I Imports (U.S.), Inc. 515 470,768 Term Loan, 4.50%, Maturing April 30, 2021 515 470,768 Rent-A-Center, Inc. 2429 421,504 Spin Holdco, Inc. 3,235 3,205,458 Term Loan, 3.75%, Maturing November 14, 2019 3,235 3,205,458 Torm Loan, 6.00%, Maturing November 14, 2019 3,235 3,205,458 Torm Loan, 6.00%, Maturing November 14, 2019 1,699 1,613,858 Vivarte SA 7 7 7 Term Loan, 5.00%, (1,25% Cash, 3,75% PIK), Maturing October 29, 2020 ⁽⁶⁾ EUR 945 235,717 Term Loan, 5.00%, Cash, 0.00% PIK), Maturing October 29, 2020 ⁽⁶⁾ EUR 945 235,717 Term Loan, 8.50%, Maturing August 30, 2018 458 385,554 * 39,437,281 Steel 1.2% FMG Resources (August 2006) Pty, Ltd. * 39,437,281 Steel 1.2% FMG Resources (August 2006) Pty, Ltd. * 5,565 \$ 5,461,886 * * 30,475 * 5,46					
Term Loan, 4.50%, Maturing April 30, 2021 515 470,768 Rent-A-Center, Inc.			1,692		1,539,872
Rent-A-Center, Inc. 429 421,504 Term Loan, 3.75%, Maturing March 19, 2021 3,235 3,205,458 Term Loan, 4.25%, Maturing November 14, 2019 3,235 3,205,458 Toys R Us Property Company I, LLC 1,699 1,613,858 Term Loan, 6.00%, Maturing August 21, 2019 1,699 1,613,858 Viarte SA 7 7 Term Loan, 0.00%, (1,25% Cash, 3,75% PIK), Maturing October 29, 2020 ⁽⁵⁾ EUR 945 235,717 Term Loan, 0.10%, (0,10% Cash, 0.00% PIK), Maturing October 29, 2021 ⁽⁵⁾ EUR 204 0 Witton Brands, LLC 7 <td></td> <td></td> <td></td> <td></td> <td></td>					
Term Loan, 3.75%, Maturing March 19, 2021 429 421,504 Spin Holdco, Inc. 3,235 3,205,458 Term Loan, 4.25%, Maturing November 14, 2019 3,235 3,205,458 Toys R Us Property Company I, LLC 1,699 1,613,858 Term Loan, 6.00%, Maturing August 21, 2019 1,699 1,613,858 Vivarte SA 1 204 0 Term Loan, 0.10%, (0.10% Cash, 0.00% PIK), Maturing October 29, 2021 ⁽³⁾ EUR 204 0 Witton Brands, LLC 2 2 39,437,281 Steel 1.2% 5 39,437,281 39,437,281 Steel 1.2% 5 5,565 \$ 5,461,886 Neenah Foundry Company 7 7 7 Term Loan, 6,75%, Maturing June 30, 2019 5,565 \$ 5,461,886 Neenah Foundry Company 7 7 7 Term Loan, 6,00%, Maturing June 14, 2021 599 602,881 7 Term Loan, 6,00%, Maturing June 14, 2021 599 602,881 7 Term Loan, 3,50%, Maturing June 30, 2023 1,025 \$ 1,029,912 8 Kerface Transport 0.5% 1,025 \$ 1,029,912 1	Term Loan, 4.50%, Maturing April 30, 2021		515		470,768
Spin Holdco, Inc. 3,235 3,205,458 Term Loan, 4,25%, Maturing November 14, 2019 3,235 3,205,458 Toys R Us Property Company I, LLC	Rent-A-Center, Inc.				
Term Loan, 4.25%, Maturing November 14, 2019 3,235 3,205,458 Toys R Us Property Company I, LLC 1,699 1,613,858 Term Loan, 6,00%, Maturing August 21, 2019 1,699 1,613,858 Vivarte SA 235,717 294,5717 Term Loan, 0,10%, (0,10% Cash, 3,75% PIK), Maturing October 29, 2020 ⁽⁶⁾ EUR 945 235,717 Term Loan, 0,10%, (0,10% Cash, 0,00% PIK), Maturing October 29, 2021 ⁽³⁾ EUR 204 0 Wilton Brands, LLC Term Loan, 8,50%, Maturing August 30, 2018 458 385,554 Steel 1.2% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 5,565 \$ 5,461,886 Neenah Foundry Company Term Loan, 6,75%, Maturing June 30, 2019 5,565 \$ 5,461,886 Neenah Foundry Company Term Loan, 6,75%, Maturing June 14, 2021 365 363,475 Zekelman Industries, Inc. Term Loan, 6,00%, Maturing June 14, 2021 599 602,881 Surface Transport 0,5% 1,025 \$ 1,029,912 Kenan Advantage Group, Inc.	Term Loan, 3.75%, Maturing March 19, 2021		429		421,504
Toys R Us Property Company I, LLC Term Loan, 6.00%, Maturing August 21, 2019 1,699 1,613,858 Virarte SA	Spin Holdco, Inc.				
Term Loan, 6.00%, Maturing August 21, 2019 1,699 1,613,858 Vivarte SA 7 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2021 ⁽³⁾ EUR 945 235,717 Term Loan, 0.10% (0.10% Cash, 0.00% PIK), Maturing October 29, 2021 ⁽³⁾ EUR 204 0 Witton Brands, LLC 7 7 7 7 Term Loan, 8.50%, Maturing August 30, 2018 458 385,554 39,437,281 Steel 1.2% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.75%, Maturing June 30, 2019 5,565 \$ 5,461,886 Neenal Foundry Company Term Loan, 6.75%, Maturing June 126, 2017 365 363,475 Zekelman Industries, Inc. Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% Hertz Corporation (The) Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. Term Loan, 1,50%, Maturing Juny 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing Juny 31, 2017 ⁽⁵⁾ <t< td=""><td>Term Loan, 4.25%, Maturing November 14, 2019</td><td></td><td>3,235</td><td></td><td>3,205,458</td></t<>	Term Loan, 4.25%, Maturing November 14, 2019		3,235		3,205,458
Term Loan, 6.00%, Maturing August 21, 2019 1,699 1,613,858 Vivarte SA 7 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2021 ⁽³⁾ EUR 945 235,717 Term Loan, 0.10% (0.10% Cash, 0.00% PIK), Maturing October 29, 2021 ⁽³⁾ EUR 204 0 Witton Brands, LLC 7 7 7 7 Term Loan, 8.50%, Maturing August 30, 2018 458 385,554 39,437,281 Steel 1.2% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.75%, Maturing June 30, 2019 5,565 \$ 5,461,886 Neenal Foundry Company Term Loan, 6.75%, Maturing June 126, 2017 365 363,475 Zekelman Industries, Inc. Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% Hertz Corporation (The) Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. Term Loan, 1.50%, Maturing Juny 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing Juny 31, 2017 ⁽⁵⁾ <t< td=""><td>Toys R Us Property Company I, LLC</td><td></td><td></td><td></td><td></td></t<>	Toys R Us Property Company I, LLC				
Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁶⁾ EUR 945 235,717 Term Loan, 0.10%, (0.10% Cash, 0.00% PIK), Maturing October 29, 2021 ⁽³⁾ EUR 204 0 Wilton Brands, LLC Term Loan, 8.50%, Maturing August 30, 2018 458 385,554 \$ 39,437,281 \$ 39,437,281 Steel 1.2% FMG Resources (August 2006) Pty. Ltd. * * Term Loan, 4.25%, Maturing June 30, 2019 5,565 \$ 5,461,886 * Neenah Foundry Company * * * Term Loan, 6.75%, Maturing April 26, 2017 365 363,475 Zekelman Industries, Inc. * * * Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 * * 6,428,242 * * 6,428,242 Surface Transport 0.5% * * * * Hertz Corporation (The) * * * * * * Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 * * * * * * * * * * * *			1,699		1,613,858
Term Loan, 0.10%, (0.10% Cash, 0.00% PIK), Maturing October 29, 2021 ⁽³⁾ EUR 204 0 Wilton Brands, LLC Term Loan, 8.50%, Maturing August 30, 2018 458 385,554 Steel 1.2% \$ 39,437,281 39,437,281 Steel 1.2% FMG Resources (August 2006) Pty. Ltd. 5,565 \$ 5,461,886 Neenah Foundry Company 5,565 \$ 5,461,886 5,461,886 Neenah Foundry Company Term Loan, 6,75%, Maturing April 26, 2017 365 363,475 Zekelman Industries, Inc. Term Loan, 6,00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% Hertz Corporation (The) 1,025 \$ 1,029,912 Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenaa Advantage Group, Inc. Term Loan, 4,00%, Maturing Juny 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4,00%, Maturing July 31, 2022 340 340,077					
Term Loan, 0.10%, (0.10% Cash, 0.00% PIK), Maturing October 29, 2021 ⁽³⁾ EUR 204 0 Wilton Brands, LLC Term Loan, 8.50%, Maturing August 30, 2018 458 385,554 Steel 1.2% \$ 39,437,281 39,437,281 Steel 1.2% FMG Resources (August 2006) Pty. Ltd. 5,565 \$ 5,461,886 Neenah Foundry Company 5,565 \$ 5,461,886 5,461,886 Neenah Foundry Company Term Loan, 6,75%, Maturing April 26, 2017 365 363,475 Zekelman Industries, Inc. Term Loan, 6,00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% Hertz Corporation (The) Term Loan, 3,50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Term Loan, 1,50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. Term Loan, 1,50%, Maturing June 31, 2017 ⁽⁵⁾ 46 45,619 45,619 Term Loan, 4,00%, Maturing July 31, 2022 340 340,077	Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁶⁾	EUR	945		235,717
Wilton Brands, LLC Term Loan, 8.50%, Maturing August 30, 2018 458 385,554 \$ 39,437,281 Steel 1.2% \$ 39,437,281 FMG Resources (August 2006) Pty. Ltd. 5,565 \$ 5,461,886 Term Loan, 4.25%, Maturing June 30, 2019 5,565 \$ 5,461,886 Neenah Foundry Company 5 5 \$ 5,461,886 Term Loan, 6.75%, Maturing April 26, 2017 365 363,475 Zekelman Industries, Inc. Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% Hertz Corporation (The) 1,025 \$ 1,029,912 Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. Term Loan, 1.50%, Maturing July 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing July 31, 2012 111 110,700 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077		EUR	204		
Term Loan, 8.50%, Maturing August 30, 2018 458 385,554 Steel 1.2% 39,437,281 FMG Resources (August 2006) Pty. Ltd. 5 Term Loan, 4.25%, Maturing June 30, 2019 5,565 \$ 5,461,886 Neenah Foundry Company 7 Term Loan, 6.75%, Maturing April 26, 2017 365 363,475 Zekelman Industries, Inc. 7 Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% Hertz Corporation (The) 7 Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. 7 7 Term Loan, 4.00%, Maturing July 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077					
Steel 1.2% \$ 39,437,281 FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 5,565 \$ 5,461,886 Neenah Foundry Company Term Loan, 6.75%, Maturing April 26, 2017 365 363,475 Zekelman Industries, Inc. Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% Hertz Corporation (The) Term Loan, 3.00%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. Term Loan, 4.00%, Maturing Juny 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077	,		458		385,554
Steel 1.2% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 5,565 \$ 5,461,886 Neenah Foundry Company 7 Term Loan, 6.75%, Maturing April 26, 2017 365 363,475 Zekelman Industries, Inc. 7 7 Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% Hertz Corporation (The) 7 Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. 7 7 Term Loan, 1.50%, Maturing Juny 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing July 31, 2022 111 110,700 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077					,
Steel 1.2% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 5,565 \$ 5,461,886 Neenah Foundry Company 7 Term Loan, 6.75%, Maturing April 26, 2017 365 363,475 Zekelman Industries, Inc. 7 7 Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% Hertz Corporation (The) 7 Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. 7 7 Term Loan, 1.50%, Maturing Juny 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing July 31, 2022 111 110,700 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077				¢	30 /37 281
FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 5,565 \$ 5,461,886 Neenah Foundry Company 365 363,475 Zekelman Industries, Inc. 365 363,475 Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% Hertz Corporation (The)				Φ	39,437,201
FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 5,565 \$ 5,461,886 Neenah Foundry Company 365 363,475 Zekelman Industries, Inc. 365 363,475 Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% Hertz Corporation (The)					
Term Loan, 4.25%, Maturing June 30, 2019 5,565 \$ 5,461,886 Neenah Foundry Company 365 363,475 Term Loan, 6.75%, Maturing April 26, 2017 365 363,475 Zekelman Industries, Inc. 7 7 Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% Hertz Corporation (The) 7 Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. 7 7 Term Loan, 1.50%, Maturing January 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 1.50%, Maturing July 31, 2022 111 110,700 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077					
Neenah Foundry Company 365 363,475 Term Loan, 6.75%, Maturing April 26, 2017 365 363,475 Zekelman Industries, Inc. Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% Hertz Corporation (The) Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. Term Loan, 1.50%, Maturing January 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing July 31, 2022 111 110,700 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077					
Term Loan, 6.75%, Maturing April 26, 2017 365 363,475 Zekelman Industries, Inc. Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% \$ 6,428,242 \$ 6,428,242 Surface Transport 0.5% Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. Term Loan, 1.50%, Maturing January 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing July 31, 2022 111 110,700 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077			5,565	\$	5,461,886
Zekelman Industries, Inc. Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% \$ 6,428,242 Surface Transport 0.5% 599 599 Hertz Corporation (The) 599 599 Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. 590 569 Term Loan, 1.50%, Maturing January 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing July 31, 2022 111 110,700 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077					
Term Loan, 6.00%, Maturing June 14, 2021 599 602,881 Surface Transport 0.5% 6,428,242 Hertz Corporation (The) 599 Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. 599 509 Term Loan, 1.50%, Maturing January 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing July 31, 2022 111 110,700 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077			365		363,475
Surface Transport 0.5% Hertz Corporation (The) Term Loan, 3.50%, Maturing June 30, 2023 1,025 Kenan Advantage Group, Inc. Term Loan, 1.50%, Maturing January 31, 2017 ⁽⁵⁾ 46 Term Loan, 4.00%, Maturing July 31, 2022 111 Term Loan, 4.00%, Maturing July 31, 2022 340	Zekelman Industries, Inc.				
Surface Transport 0.5% Hertz Corporation (The) Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. Term Loan, 1.50%, Maturing January 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing July 31, 2022 111 110,700 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077	Term Loan, 6.00%, Maturing June 14, 2021		599		602,881
Surface Transport 0.5% Hertz Corporation (The) Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. Term Loan, 1.50%, Maturing January 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing July 31, 2022 111 110,700 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077					
Surface Transport 0.5% Hertz Corporation (The) Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. Term Loan, 1.50%, Maturing January 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing July 31, 2022 111 110,700 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077				\$	6.428.242
Hertz Corporation (The) Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. Term Loan, 1.50%, Maturing January 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing July 31, 2022 111 110,700 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077				Ŧ	-,
Hertz Corporation (The) Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc. Term Loan, 1.50%, Maturing January 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing July 31, 2022 111 110,700 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077	Surface Transport 0.5%				
Term Loan, 3.50%, Maturing June 30, 2023 1,025 \$ 1,029,912 Kenan Advantage Group, Inc.					
Kenan Advantage Group, Inc. 46 45,619 Term Loan, 1.50%, Maturing January 31, 2017 ⁽⁵⁾ 46 45,619 Term Loan, 4.00%, Maturing July 31, 2022 111 110,700 Term Loan, 4.00%, Maturing July 31, 2022 340 340,077			1.025	¢	1.020.012
Term Loan, 1.50%, Maturing January 31, 2017 ⁽⁵⁾ 4645,619Term Loan, 4.00%, Maturing July 31, 2022111110,700Term Loan, 4.00%, Maturing July 31, 2022340340,077			1,025	ф	1,029,912
Term Loan, 4.00%, Maturing July 31, 2022111110,700Term Loan, 4.00%, Maturing July 31, 2022340340,077			46		45 (10
Term Loan, 4.00%, Maturing July 31, 2022 340 340,077					
	· ·		340		340,077
	Stena International S.a.r.l.				1.010.100
Term Loan, 4.00%, Maturing March 3, 20211,5401,313,439	Ierm Loan, 4.00%, Maturing March 3, 2021		1,540		1,313,439

2,839,747

\$

Telecommunications 3.6%		
Intelsat Jackson Holdings S.A.		
Term Loan, 3.75%, Maturing June 30, 2019	7,550	\$ 7,174,863
IPC Corp.		
Term Loan, 5.50%, Maturing August 6, 2021	2,148	2,051,161
Mitel US Holdings, Inc.		
Term Loan, 5.50%, Maturing April 29, 2022	672	675,130
Syniverse Holdings, Inc.		
Term Loan, 4.00%, Maturing April 23, 2019	1,735	1,403,356
Term Loan, 4.00%, Maturing April 23, 2019	1,942	1,570,892
station of the state of the sta	· · · ·	, ,

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Telesat Canada	(000 someted)	value
Term Loan, 3.50%, Maturing March 28, 2019	6,554	\$ 6,552,641
		\$ 19,428,043
Utilities 3.4%		
Calpine Construction Finance Company L.P.		
Term Loan, 3.00%, Maturing May 3, 2020	1,019	\$ 1,006,088
Term Loan, 3.25%, Maturing January 31, 2022	388	383,664
Calpine Corporation		
Term Loan, 3.50%, Maturing May 27, 2022	3,143	3,137,602
Dynegy Holdings, Inc.		
Term Loan, 4.00%, Maturing April 23, 2020	940	939,076
Electrical Components International, Inc.		
Term Loan, 5.75%, Maturing May 28, 2021	960	960,328
Energy Future Intermediate Holding Co., LLC		
DIP Loan, 4.25%, Maturing December 19, 2016	1,725	1,729,852
EWT Holdings III Corp.		
Term Loan, 4.75%, Maturing January 15, 2021	390	392,438
Term Loan, 5.50%, Maturing January 15, 2021	574	574,279
Term Loan - Second Lien, 8.50%, Maturing January 15, 2022	1,800	1,786,500
Granite Acquisition, Inc.		
Term Loan, 5.00%, Maturing December 19, 2021	109	106,490
Term Loan, 5.00%, Maturing December 19, 2021	2,429	2,383,925
Invenergy Thermal Operating I, LLC		
Term Loan, 6.50%, Maturing October 19, 2022	199	191,553
Lonestar Generation, LLC		
Term Loan, 5.25%, Maturing February 22, 2021	1,305	1,024,771
Longview Power, LLC		
Term Loan, 7.00%, Maturing April 13, 2021 TPF II Power, LLC	2,747	2,472,525
Term Loan, 5.50%, Maturing October 2, 2021	1,267	1,274,763
		\$ 18,363,854
Total Senior Floating-Rate Loans		

(identified cost \$741,091,029)	\$ 713,217,691

Corporate Bonds & Notes 9.8%

Principal Amount* (000 somitted)		Value
75	\$	65,438
15		15,994
45		47,025
10		10,600
85		88,400
80		83,494
	Amount* (000 s omitted) 75 15 45 10 85	Amount* (000 s omitted) 75 \$ 15 45 10 85

		\$ 310,951
Automotive 0.1%		
American Axle & Manufacturing, Inc.		
5.125%, 2/15/19	20	\$ 20,388
General Motors Financial Co., Inc.		
4.75%, 8/15/17	70	72,290
3.25%, 5/15/18	10	10,267

	Principal Amount*		
Security	(000 s omitted)		Value
ZF North America Capital, Inc. 4.50%, 4/29/22 ⁽⁷⁾	150	\$	156,187
		\$	259,132
Beverage and Tobacco 0.0 ^(%)			
Constellation Brands, Inc.	105	¢	100 110
6.00%, 5/1/22	105	\$	122,440
4.25%, 5/1/23	105		111,825
		\$	234,265
Brokerage/Securities Dealers/Investment Houses 0.0 ^(%)			
Alliance Data Systems Corp.			
6.375%, 4/1/20 ⁽⁷⁾	55	\$	56,444
		\$	56,444
Building and Development 0.1%			
Builders FirstSource, Inc.			
7.625%, 6/1/21 ⁽⁷⁾	15	\$	15,908
10.75%, 8/15/23 ⁽⁷⁾	18		20,070
Greystar Real Estate Partners, LLC			
8.25%, 12/1/22 ⁽⁷⁾	50		53,344
HD Supply, Inc.	110		115 097
7.50%, 7/15/20 5.25%, 12/15/21 ⁽⁷⁾	110 40		115,087 42,500
Hillman Group, Inc. (The)	40		42,500
6.375%, 7/15/22 ⁽⁷⁾	75		68,625
Nortek, Inc.			,
8.50%, 4/15/21	40		42,010
Reliance Intermediate Holdings, L.P.			
6.50%, 4/1/23 ⁽⁷⁾	120		126,600
Standard Industries, Inc.	75		70.021
$5.375\%, 11/15/24^{(7)}$	75 55		79,031 59,813
6.00%, 10/15/25 ⁽⁷⁾ TRI Pointe Group, Inc./TRI Pointe Homes, Inc.	55		39,813
4.375%, 6/15/19	45		46,350
5.875%, 6/15/24	60		62,100
USG Corp.			
5.875%, 11/1/21 ⁽⁷⁾	35		36,925
5.50%, 3/1/25 ⁽⁷⁾	5		5,356
		\$	773,719
Deriver Friderick and Combined Add			
Business Equipment and Services 0.2%			
Acosta, Inc. 7.75%, 10/1/22 ⁽⁷⁾	80	\$	73,600
FTI Consulting, Inc.	00	Ψ	75,000
6.00%, 11/15/22	40		42,250
IMS Health, Inc.			, - •
6.00%, 11/1/20 ⁽⁷⁾	75		76,625
National CineMedia, LLC			
6.00%, 4/15/22	790		823,575
ServiceMaster Co., LLC (The)			

7.45%, 8/15/27	45	47,250
United Rentals North America, Inc.		
7.625%, 4/15/22	40	42,927
6.125%, 6/15/23	15	15,825
		\$ 1,122,052
Cable and Satellite Television 0.6%		
Cable and Satellite Television 0.6% CCO Holdings, LLC/CCO Holdings Capital Corp.		
	155	\$ 161,781
CCO Holdings, LLC/CCO Holdings Capital Corp.	155 10	\$ 161,781 10,575
CCO Holdings, LLC/CCO Holdings Capital Corp. 5.25%, 9/30/22		\$,

	Princ	cipal		
	Amo			
Security	(000 s	omitted)		Value
CSC Holdings, LLC			•	
8.625%, 2/15/19		15	\$	16,753
5.25%, 6/1/24		10		9,544
DISH DBS Corp.		120		107 000
6.75%, 6/1/21		120		127,800
5.875%, 7/15/22 5.875%, 11/15/24		30 20		30,056 19,375
IAC/InterActiveCorp		20		19,575
4.875%, 11/30/18		46		47,208
Virgin Media Secured Finance PLC		40		47,208
5.375%, 4/15/21 ⁽⁷⁾		833		868,922
6.00%, 4/15/21 ⁽⁷⁾	GBP	855		1,184,450
5.50%, 1/15/25 ⁽⁷⁾	GDI	550		560,312
5.50 %, 11.5125		550		500,512
			\$	3,183,401
Chemicals and Plastics 0.8%				
Hexion, Inc.				
6.625%, 4/15/20		4,450	\$	3,782,500
Platform Specialty Products Corp.				
10.375%, 5/1/21 ⁽⁷⁾		15		15,112
6.50%, 2/1/22 ⁽⁷⁾		60		52,350
Scotts Miracle-Gro Co. (The)				
6.00%, 10/15/23 ⁽⁷⁾		15		16,087
Tronox Finance, LLC				
6.375%, 8/15/20		130		105,950
7.50%, 3/15/22 ⁽⁷⁾		20		15,975
W.R. Grace & Co.				
5.125%, 10/1/21 ⁽⁷⁾		30		31,800
5.625%, 10/1/24 ⁽⁷⁾		10		10,763
			¢	4 0 2 0 5 2 5
			\$	4,030,537
Commercial Services 0.0 ^(%)				
CEB, Inc.			•	
5.625%, 6/15/23 ⁽⁷⁾		15	\$	15,225
			\$	15,225
Conglomerates 0.0 ^(%)				
Belden, Inc.				
5.50%, 9/1/22 ⁽⁷⁾		20	\$	20,800
Spectrum Brands, Inc.				
6.375%, 11/15/20		50		52,312
6.625%, 11/15/22		30		31,988
5.75%, 7/15/25		70		76,125
TMS International Corp.				
7.625%, 10/15/21 ⁽⁷⁾		55		39,875
			¢	221 100
			\$	221,100
Consumer Products 0.0 ^(%)				
Central Garden & Pet Co.				
6.125%, 11/15/23		50	\$	53,250
HRG Group, Inc.			-	
· · · · · · · · · · · · · · · · · · ·				

7.875%, 7/15/19	110	116,737
		\$ 169,987
Containers and Glass Products 1.0%		
Berry Plastics Corp.		
6.00%, 10/15/22	25	\$ 26,656
Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II		
Issuer, Inc.		
5.625%, 12/15/16 ⁽⁷⁾	15	15,019
Owens-Brockway Glass Container, Inc.		
5.875%, 8/15/23 ⁽⁷⁾	35	37,691
6.375%, 8/15/25 ⁽⁷⁾	15	16,481

Security	Principal Amount* (000 s omitted)		Value
Reynolds Group Holdings, Inc.			
5.75%, 10/15/20	3,875	\$	4,010,625
4.127%, 7/15/21 ⁽⁷⁾⁽⁹⁾	950		959,500
		\$	5,065,972
Distribution & Wholesale 0.0 ^(%)			
American Tire Distributors, Inc.			
10.25%, 3/1/22 ⁽⁷⁾	50	¢	46,188
10.25%, 5/1/22	50	\$	40,100
		\$	46,188
Diversified Financial Services 0.0%			
Argos Merger Sub, Inc.			
7.125%, 3/15/23 ⁽⁷⁾	80	\$	83,900
Quicken Loans, Inc.			
5.75%, 5/1/25 ⁽⁷⁾	35		34,869
		\$	118,769
			,
Drugs 0.1%			
ConvaTec Finance International SA			
8.25%, 1/15/19 ⁽⁷⁾⁽¹⁰⁾	200	\$	201,050
Mallinckrodt International Finance S.A./Mallinckrodt CB, LLC	200	Ψ	201,030
4.875%, 4/15/20 ⁽⁷⁾	30		30,225
5.625%, 10/15/23 ⁽⁷⁾	85		82,025
5.50%, 4/15/25 ⁽⁷⁾	30		27,825
Valeant Pharmaceuticals International, Inc.	50		27,025
6.375%, 10/15/20 ⁽⁷⁾	200		181,500
7.50%, 7/15/21 ⁽⁷⁾	50		46,750
5.625%, 12/1/21 ⁽⁷⁾	30		25,762
5.875%, 5/15/23 ⁽⁷⁾	100		83,750
6.125%, 4/15/25 ⁽⁷⁾	70		58,275
0.12570, 4715725	70		56,275
		\$	737,162
Ecological Services and Equipment 0.0 ^(%)			
Advanced Disposal Services, Inc.			
8.25%, 10/1/20	50	\$	52,000
Clean Harbors, Inc.			,
5.25%, 8/1/20	50		51,375
5.125%, 6/1/21	25		25,594
Covanta Holding Corp.			20,00
5.875%, 3/1/24	25		24,875
			1,070
		\$	153,844
		Ψ	100,014
Electric Utilities 0.0%)			
NRG Yield Operating, LLC			
5.375%, 8/15/24	25	\$	25,688
<i>J.J.J.</i> (0, 0) 1 <i>J</i> /2+	23	φ	23,088
		¢	A = 400
		\$	25,688

Anixter, Inc.		
5.50%, 3/1/23	45 5	\$ 47,419
CommScope, Inc.		
4.375%, 6/15/20 ⁽⁷⁾	20	20,705
Freescale Semiconductor, Inc.		
6.00%, 1/15/22 ⁽⁷⁾	55	58,217
Infor (US), Inc.		
5.75%, 8/15/20 ⁽⁷⁾	20	21,175
6.50%, 5/15/22	50	49,875
Informatica, LLC		
7.125%, 7/15/23 ⁽⁷⁾	10	9,900
Nuance Communications, Inc.		
5.375%, 8/15/20 ⁽⁷⁾	45	46,130
SS&C Technologies Holdings, Inc.		
5.875%, 7/15/23	65	67,762

Security	Princ Amo (000 s	-		Value
Western Digital Corp.	(000 8)	omitted)		value
7.375%, 4/1/23 ⁽⁷⁾		1,425	\$	1,555,031
Zebra Technologies Corp.		1,423	¢	1,555,051
		100		107.250
7.25%, 10/15/22		100		107,250
			\$	1,983,464
Energy 0.1%				
Contura Energy, Inc.		510	¢	((0.000
10.00%, 8/1/21 ⁽⁷⁾		710	\$	660,300
			\$	660,300
Equipment Leasing 0.1%				
International Lease Finance Corp.				
6.75%, 9/1/16 ⁽⁷⁾		350	\$	351,495
7.125%, 9/1/18 ⁽⁷⁾		350		388,500
			\$	739,995
Financial Intermediaries 0.3%				
CIT Group, Inc.				
5.50%, 2/15/19 ⁽⁷⁾		45	\$	47,812
5.375%, 5/15/20		10	Ψ	10,625
First Data Corp.		10		10,020
6.75%, 11/1/20 ⁽⁷⁾		962		1,003,504
7.00%, 12/1/23 ⁽⁷⁾		155		160,231
5.00%, 1/15/24 ⁽⁷⁾		20		20,225
Icahn Enterprises, L.P./Icahn Enterprises Finance Corp.		20		20,223
3.50%, 3/15/17		45		45,000
6.00%, 8/1/20		45 65		65,162
JPMorgan Chase & Co.		05		05,102
6.75% to $2/1/24^{(11)}$		80		90,192
		80		90,192
Navient Corp.		115		119 504
5.50%, 1/15/19		115		118,594
5.00%, 10/26/20		25		24,469
			\$	1,585,814
Financial Services 0.0 ^(%)				
Solera, LLC/Solera Finance, Inc.				
10.50%, 3/1/24 ⁽⁷⁾		10	\$	10,844
			\$	10,844
Food Products 0.4%				
Dean Foods Co.			*	
6.50%, 3/15/23 ⁽⁷⁾		45	\$	47,700
Iceland Bondco PLC				
4.778%, 7/15/20 ⁽⁷⁾⁽⁹⁾	GBP	1,500		1,786,657
Post Holdings, Inc.				
6.75%, 12/1/21 ⁽⁷⁾		20		21,400
6.00%, 12/15/22 ⁽⁷⁾		35		37,056
7.75%, 3/15/24 ⁽⁷⁾		35		38,894
8.00%, 7/15/25 ⁽⁷⁾		15		17,288

WhiteWave Foods Co. (The)		
5.375%, 10/1/22	25	28,656
		\$ 1,977,651
Food Service 0.0 ^(%)		
1011778 B.C. Unlimited Liability Company/New Red Finance, Inc.		
4.625%, 1/15/22 ⁽⁷⁾	65	\$ 67,112
6.00%, 4/1/22 ⁽⁷⁾	125	131,406
Yum! Brands, Inc.		
5.30%, 9/15/19	10	10,763
3.75%, 11/1/21	15	15,056
3.875%, 11/1/23	5	4,944
		\$ 229,281

Security Food/Drug Retailers 0.0 <i>幣</i>)	Principal Amount* (000 s omitted)	Value
Rite Aid Corp.		
6.125%, 4/1/23 ⁽⁷⁾	115	\$ 122,475
		\$ 122,475
Health Care 1.2%		
Alere, Inc.		
7.25%, 7/1/18	10	\$ 10,106
6.50%, 6/15/20	35	34,563
6.375%, 7/1/23 ⁽⁷⁾	65	65,406
AmSurg Corp.		,
5.625%, 11/30/20	50	51,875
5.625%, 7/15/22	45	47,419
Capsugel SA		.,
7.00%, 5/15/19 ⁽⁷⁾⁽¹⁰⁾	19	19,238
Centene Corp.		.,
4.75%, 5/15/22	20	20,700
CHS/Community Health Systems, Inc.		_ 0,1 0 0
5.125%, 8/15/18	2,190	2,223,069
7.125%, 7/15/20	120	109,726
6.875%, 2/1/22	85	73,525
DJO Finco, Inc./DJO Finance, LLC/DJO Finance Corp.		10,020
8.125%, 6/15/21 ⁽⁷⁾	35	32,025
HCA Holdings, Inc.	55	52,025
6.25%, 2/15/21	85	92,331
HCA, Inc.	00	,551
6.50%, 2/15/20	15	16,556
4.75%, 5/1/23	1,050	1,097,250
5.875%, 2/15/26	25	26,813
Hill-Rom Holdings, Inc.	23	20,015
5.75%, 9/1/23 ⁽⁷⁾	25	26,219
Hologic, Inc.	23	20,219
5.25%, 7/15/22 ⁽⁷⁾	70	74,462
Jaguar Holding Co. II/Pharmaceutical Product Development, LLC	70	74,402
6.375%, 8/1/23 ⁽⁷⁾	140	148,862
Kinetic Concepts, Inc./KCI USA, Inc.	140	140,002
10.50%, 11/1/18	45	46,181
Opal Acquisition, Inc.	43	40,181
8.875%, 12/15/21 ⁽⁷⁾	60	48,900
RegionalCare Hospital Partners Holdings, Inc.	60	40,900
8.25%, 5/1/23 ⁽⁷⁾	1,300	1,355,250
Surgical Care Affiliates, Inc.	1,500	1,555,250
6.00%, 4/1/23 ⁽⁷⁾	35	26 575
		36,575
Teleflex, Inc.	20	20.000
5.25%, 6/15/24	20	20,900
Tenet Healthcare Corp.	E F	50 407
6.00%, 10/1/20	55	58,437
4.375%, 10/1/21	600	601,500
8.125%, 4/1/22	105	108,937
6.75%, 6/15/23	15	14,494
WellCare Health Plans, Inc.	100	104.076
5.75%, 11/15/20	120	124,276

\$ 6,585,595

Home Furnishings 0.0 ^(%)		
Tempur Sealy International, Inc.		
5.625%, 10/15/23	35	\$ 36,400
		\$ 36,400
		·
Industrial Equipment 0.0 ^(%)		
BlueLine Rental Finance Corp.		
$7.00\%, 2/1/19^{(7)}$	70	\$ 64,750

	Principal Amount*		¥7.1
Security	(000 s omitted)		Value
Erickson Air-Crane, Inc., Promissory Note 6.00%, 11/2/20 ⁽³⁾⁽¹²⁾	50	\$	20,030
Vander Intermediate Holding II Corp.	50	φ	20,030
9.75%, 2/1/19 ⁽⁷⁾⁽¹⁰⁾	45		22 660
9.75%, 2/1/19	43		23,669
		\$	108,449
Insurance 0.1%			
Hub Holdings, LLC/Hub Holdings Finance, Inc.			
8.125%, 7/15/19 ⁽⁷⁾⁽¹⁰⁾	45	\$	43,650
Hub International, Ltd.			
7.875%, 10/1/21 ⁽⁷⁾	60		60,300
USI, Inc.			
7.75%, 1/15/21 ⁽⁷⁾	100		101,500
Wayne Merger Sub, LLC			
8.25%, 8/1/23 ⁽⁷⁾	40		39,950
		\$	245,400
		Ŧ	,
Internet Software & Services 0.0 ^(%)			
Netflix, Inc.			
	15	¢	48,038
5.50%, 2/15/22	45 55	\$	
5.875%, 2/15/25			59,125
Riverbed Technology, Inc.	40		42 200
8.875%, 3/1/23 ⁽⁷⁾	40		42,300
		\$	149,463
Leisure Coods/Activities/Marries 0.1%		\$	149,463
Leisure Goods/Activities/Movies 0.1%		\$	149,463
Activision Blizzard, Inc.	25		
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾	35	\$ \$	149,463 38,369
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd.			38,369
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾	25		38,369 25,688
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾			38,369
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group	25 45		38,369 25,688 45,675
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22	25		38,369 25,688
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd.	25 45 30		38,369 25,688 45,675 31,350
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18	25 45		38,369 25,688 45,675
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc.	25 45 30 50		38,369 25,688 45,675 31,350 54,000
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc. 5.375%, 4/15/23 ⁽⁷⁾	25 45 30 50 25		38,369 25,688 45,675 31,350 54,000 26,312
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc. 5.375%, 4/15/23 ⁽⁷⁾ 5.25%, 11/15/23 ⁽⁷⁾	25 45 30 50		38,369 25,688 45,675 31,350 54,000
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc. 5.375%, 4/15/23 ⁽⁷⁾ 5.25%, 11/15/23 ⁽⁷⁾ Viking Cruises, Ltd.	25 45 30 50 25 40		38,369 25,688 45,675 31,350 54,000 26,312 42,100
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc. 5.375%, 4/15/23 ⁽⁷⁾ 5.25%, 11/15/23 ⁽⁷⁾ Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾	25 45 30 50 25 40 90		38,369 25,688 45,675 31,350 54,000 26,312 42,100 79,875
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc. 5.375%, 4/15/23 ⁽⁷⁾ 5.25%, 11/15/23 ⁽⁷⁾ Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾	25 45 30 50 25 40		38,369 25,688 45,675 31,350 54,000 26,312 42,100
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc. 5.375%, 4/15/23 ⁽⁷⁾ 5.25%, 11/15/23 ⁽⁷⁾ Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾	25 45 30 50 25 40 90	\$	38,369 25,688 45,675 31,350 54,000 26,312 42,100 79,875 31,600
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc. 5.375%, 4/15/23 ⁽⁷⁾ 5.25%, 11/15/23 ⁽⁷⁾ Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾	25 45 30 50 25 40 90		38,369 25,688 45,675 31,350 54,000 26,312 42,100 79,875
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc. 5.375%, 4/15/23 ⁽⁷⁾ 5.25%, 11/15/23 ⁽⁷⁾ Viking Cruises, Ltd.	25 45 30 50 25 40 90	\$	38,369 25,688 45,675 31,350 54,000 26,312 42,100 79,875 31,600
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc. 5.375%, 4/15/23 ⁽⁷⁾ 5.25%, 11/15/23 ⁽⁷⁾ Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾	25 45 30 50 25 40 90	\$	38,369 25,688 45,675 31,350 54,000 26,312 42,100 79,875 31,600
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc. 5.375%, 4/15/23 ⁽⁷⁾ 5.25%, 11/15/23 ⁽⁷⁾ Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾ 6.25%, 5/15/25 ⁽⁷⁾	25 45 30 50 25 40 90	\$	38,369 25,688 45,675 31,350 54,000 26,312 42,100 79,875 31,600
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc. 5.375%, 4/15/23 ⁽⁷⁾ 5.25%, 11/15/23 ⁽⁷⁾ Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾ 6.25%, 5/15/25 ⁽⁷⁾ Lodging and Casinos 0.8%	25 45 30 50 25 40 90 40	\$	38,369 25,688 45,675 31,350 54,000 26,312 42,100 79,875 31,600 374,969
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc. 5.375%, 4/15/23 ⁽⁷⁾ 5.25%, 11/15/23 ⁽⁷⁾ Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾ 6.25%, 5/15/25 ⁽⁷⁾ Lodging and Casinos 0.8% Buffalo Thunder Development Authority 11.00%, 12/9/22 ⁽⁷⁾	25 45 30 50 25 40 90 40	\$	38,369 25,688 45,675 31,350 54,000 26,312 42,100 79,875 31,600
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc. 5.375%, 4/15/23 ⁽⁷⁾ 5.25%, 11/15/23 ⁽⁷⁾ Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾ 6.25%, 5/15/25 ⁽⁷⁾ Lodging and Casinos 0.8% Buffalo Thunder Development Authority 11.00%, 12/9/22 ⁽⁷⁾ Caesars Entertainment Operating Co., Inc.	25 45 30 50 25 40 90 40 224	\$	38,369 25,688 45,675 31,350 54,000 26,312 42,100 79,875 31,600 374,969 106,369
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc. 5.375%, 4/15/23 ⁽⁷⁾ 5.25%, 11/15/23 ⁽⁷⁾ Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾ 6.25%, 5/15/25 ⁽⁷⁾ Lodging and Casinos 0.8% Buffalo Thunder Development Authority 11.00%, 12/9/22 ⁽⁷⁾ Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 ⁽⁴⁾	25 45 30 50 25 40 90 40 224 224 2,100	\$	38,369 25,688 45,675 31,350 54,000 26,312 42,100 79,875 31,600 374,969 106,369 2,031,750
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁷⁾ NCL Corp., Ltd. 5.25%, 11/15/19 ⁽⁷⁾ 4.625%, 11/15/20 ⁽⁷⁾ Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises, Ltd. 7.25%, 3/15/18 Sabre GLBL, Inc. 5.375%, 4/15/23 ⁽⁷⁾ 5.25%, 11/15/23 ⁽⁷⁾ Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾ 6.25%, 5/15/25 ⁽⁷⁾ Lodging and Casinos 0.8% Buffalo Thunder Development Authority 11.00%, 12/9/22 ⁽⁷⁾ Caesars Entertainment Operating Co., Inc.	25 45 30 50 25 40 90 40 224	\$	38,369 25,688 45,675 31,350 54,000 26,312 42,100 79,875 31,600 374,969 106,369

4.875%, 11/1/20	75	79,697
Hilton Worldwide Finance, LLC/Hilton Worldwide Finance Corp.		
5.625%, 10/15/21	110	114,045
MGM Resorts International		
6.625%, 12/15/21	90	100,069
7.75%, 3/15/22	30	34,662
6.00%, 3/15/23	65	70,485
RHP Hotel Properties, L.P./RHP Finance Corp.		
5.00%, 4/15/23	30	30,450
Station Casinos, LLC		
7.50%, 3/1/21	55	58,245

Security	Principal Amount* (000 s omitted)		Value
Tunica-Biloxi Gaming Authority	(ooo sommed)		v aiut
9.00%, 11/15/15 ⁽⁴⁾⁽⁷⁾	310	\$	124,000
		\$	4,367,397
Media 0.2%			
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH			
5.50%, 1/15/23 ⁽⁷⁾	1,000	\$	1,048,750
		\$	1,048,750
Nonferrous Metals/Minerals 0.1%			
Eldorado Gold Corp.	100	<i>.</i>	100.000
6.125%, 12/15/20 ⁽⁷⁾	120	\$	120,900
IAMGOLD Corp.	20		22.202
6.75%, 10/1/20 ⁽⁷⁾	30		28,200
Imperial Metals Corp.	25		22.275
7.00%, 3/15/19 ⁽⁷⁾	25		23,375
Kissner Milling Co., Ltd. 7.25%, 6/1/19 ⁽⁷⁾	95		96,425
New Gold, Inc.	-0		
6.25%, 11/15/22 ⁽⁷⁾	70		71,575
SunCoke Energy Partners, L.P./SunCoke Energy Partners Finance Corp. 7.375%, 2/1/20	55		47,025
		¢	205 500
		\$	387,500
Oil and Gas 0.6%			
Antero Resources Corp.			
6.00%, 12/1/20	15	\$	14,925
5.375%, 11/1/21	100		96,250
5.625%, 6/1/23	30		28,537
Blue Racer Midstream, LLC/Blue Racer Finance Corp.			
6.125%, 11/15/22 ⁽⁷⁾	10		9,450
Bonanza Creek Energy, Inc.			
6.75%, 4/15/21	70		31,150
Canbriam Energy, Inc.			
9.75%, 11/15/19 ⁽⁷⁾	25		25,437
CITGO Petroleum Corp.	700		(70.000
6.25%, 8/15/22 ⁽⁷⁾	700		679,000
Concho Resources, Inc.	240		228 200
5.50%, 4/1/23	240		238,200
CrownRock, L.P./CrownRock Finance, Inc. 7.125%, 4/15/21 ⁽⁷⁾	90		01.800
7.125%, 4/15/21 ⁽⁷⁾	90 60		91,800 63,000
CVR Refining, LLC/Coffeyville Finance, Inc.	00		03,000
6.50%, 11/1/22	130		111,150
Denbury Resources, Inc.	130		111,130
5.50%, 5/1/22	20		12,800
Endeavor Energy Resources, L.P./EER Finance, Inc.	05		04.050
7.00%, 8/15/21 ⁽⁷⁾	95		94,050
8.125%, 9/15/23 ⁽⁷⁾	25		25,437
Energy Transfer Equity, L.P.	75		75 (05
5.875%, 1/15/24 EP Energy, LLC/Everest Acquisition Finance, Inc.	75		75,607

7.75%, 9/1/22 65	33,475
Gulfport Energy Corp.	
7.75%, 11/1/20	180,250
6.625%, 5/1/23 60	60,750
Matador Resources Co.	
6.875%, 4/15/23 40	41,300
Memorial Resource Development Corp.	
5.875%, 7/1/22 140	140,379
Newfield Exploration Co.	
5.625%, 7/1/24 120	119,100

Security	Principal Amount* (000 s omitted)		Value
Noble Energy, Inc.	, ,		
5.625%, 5/1/21	27	\$	28,475
Paramount Resources, Ltd.			
6.875%, 6/30/23 ⁽⁷⁾	25		25,125
PBF Holding Co., LLC/PBF Finance Corp.			
8.25%, 2/15/20	20		20,700
PBF Logistics, L.P./PBF Logistics Finance Corp.			
6.875%, 5/15/23	45		45,225
RSP Permian, Inc.			
6.625%, 10/1/22	80		82,400
Sabine Pass Liquefaction, LLC			
5.625%, 2/1/21	170		176,375
5.625%, 4/15/23	100		102,500
5.625%, 3/1/25	55		56,358
Sabine Pass LNG, L.P.			
6.50%, 11/1/20	100		104,250
Seven Generations Energy, Ltd.			
8.25%, 5/15/20 ⁽⁷⁾	140		144,900
6.75%, 5/1/23 ⁽⁷⁾	60		60,900
Seventy Seven Energy, Inc.			
6.50%, 7/15/22 ⁽⁴⁾	35		1,838
SM Energy Co.			
6.125%, 11/15/22	25		21,313
6.50%, 1/1/23	80		68,400
Sunoco, L.P./Sunoco Finance Corp.			
6.375%, 4/1/23 ⁽⁷⁾	45		46,012
Tesoro Corp.			
5.375%, 10/1/22	90		92,812
Tesoro Logistics, L.P./Tesoro Logistics Finance Corp.			
5.50%, 10/15/19	15		16,013
6.25%, 10/15/22	35		36,575
Triangle USA Petroleum Corp.			
6.75%, 7/15/22 ⁽⁷⁾⁽⁴⁾	35		8,225
Williams Cos., Inc. (The)			
4.55%, 6/24/24	5		4,788
Williams Partners, L.P./ACMP Finance Corp.			
4.875%, 3/15/24	10		9,995
		\$	3,325,226
Dubliching 0.10			
Publishing 0.1%			
Laureate Education, Inc.	540	¢	197 250
9.25%, 9/1/19 ⁽⁷⁾ MHCE Percet LLC/MHCE Percet Finance Inc	540	\$	487,350
MHGE Parent, LLC/MHGE Parent Finance, Inc. 8.50%, 8/1/19 ⁽⁷⁾⁽¹⁰⁾	20		20.275
8.50%, 8/1/19 ⁽⁷⁾⁽⁸⁾ Tribune Media Co.	30		30,375
	(0		(1.500
5.875%, 7/15/22	60		61,500
		\$	579,225
		φ	519,225
Radio and Television 0.4%			
Clear Channel Worldwide Holdings, Inc.			
Series A, 6.50%, 11/15/22	50	\$	50,000
Series B, 6.50%, 11/15/22	90		93,600
iHeartCommunications, Inc.			
9.00%, 12/15/19	953		773,121

11.25%, 3/1/21	45	35,325
Nielsen Co. Luxembourg S.a.r.l. (The)		
5.50%, 10/1/21 ⁽⁷⁾	35	36,444
Sirius XM Radio, Inc.		
5.875%, 10/1/20 ⁽⁷⁾	25	25,937
6.00%, 7/15/24 ⁽⁷⁾	85	90,631
Starz, LLC/Starz Finance Corp.		
5.00%, 9/15/19	70	71,257

Security	Principal Amount*		Value
Security Univision Communications, Inc.	(000 s omitted)		value
6.75%, 9/15/22 ⁽⁷⁾	746	\$	800,085
5.125%, 5/15/23 ⁽⁷⁾	30	¢	30,975
5.125%, 5/15/25	30		30,975
		\$	2,007,375
Real Estate Investment Trusts (REITs) 0.0 ^(%)			
Communications Sales & Leasing, Inc./CSL Capital LLC			
8.25%, 10/15/23	10	\$	10,263
ESH Hospitality, Inc.			
5.25%, 5/1/25 ⁽⁷⁾	30		30,075
		\$	40,338
		Ψ	40,550
$\mathbf{D}_{\mathbf{A}}(\mathbf{A}) = (\mathbf{E}_{\mathbf{A}}) + \mathbf{E}_{\mathbf{A}}(\mathbf{A}) + \mathbf{E}_{$			
Retailers (Except Food and Drug) 0.4%			
Chinos Intermediate Holdings A, Inc.	26	¢	11.007
7.75%, 5/1/19 ^{(7) (10)}	36	\$	11,235
Dollar Tree, Inc.			
5.25%, 3/1/20	45		47,025
5.75%, 3/1/23	105		113,662
Fresh Market, Inc. (The)			
9.75%, 5/1/23 ⁽⁷⁾	1,175		1,092,750
Hot Topic, Inc.			
9.25%, 6/15/21 ⁽⁷⁾	150		158,437
L Brands, Inc.			
6.875%, 11/1/35	50		53,275
Michaels Stores, Inc.			
5.875%, 12/15/20 ⁽⁷⁾	45		46,856
Murphy Oil USA, Inc.			
6.00%, 8/15/23	135		142,762
Party City Holdings, Inc.			
6.125%, 8/15/23 ⁽⁷⁾	65		68,738
Radio Systems Corp.			
8.375%, 11/1/19 ⁽⁷⁾	60		63,225
Sally Holdings, LLC/Sally Capital, Inc.			,
5.75%, 6/1/22	50		52,375
Vista Outdoor, Inc.			,
5.875%, 10/1/23 ⁽⁷⁾	35		36,838
5.67576, 10, 1725			50,050
		¢	1 007 170
		\$	1,887,178
Road & Rail 0.0 ^{%)}			
Watco Cos., LLC/Watco Finance Corp.			
6.375%, 4/1/23 ⁽⁷⁾	45	\$	45,225
		\$	45,225
Software and Services 0.0 ^(%)			
IHS Markit, Ltd. Co.			
5.00%, 11/1/22 ⁽⁷⁾	60	\$	61,950
Infor Software Parent, LLC/Infor Software Parent, Inc.	00	φ	01,950
7.125%, 5/1/21 ⁽⁷⁾⁽¹⁰⁾	65		60,937
SunGard Availability Services Capital, Inc.	05		00,937
8.75%, 4/1/22 ⁽⁷⁾	60		33,600
0.1570, 11.1122	00		55,000

		\$ 156,487
Steel 0.0%)		
ArcelorMittal		
7.25%, 2/25/22	25	\$ 27,500
		\$ 27,500
Surface Transport 0.1%		
Hertz Corp. (The)		
6.25%, 10/15/22	40	\$ 42,200

Security	Princ Amou (000 s c	int*		Value
XPO Logistics, Inc.	(111)	,		
7.875%, 9/1/19 ⁽⁷⁾		190	\$	197,362
6.50%, 6/15/22 ⁽⁷⁾		75	Ŧ	74,625
		,0		, 1,020
			\$	314,187
Technology 0.0%)				
Micron Technology, Inc.				
5.25%, 8/1/23 ⁽⁷⁾		20	\$	18,050
5.625%, 1/15/26 ⁽⁷⁾		25		22,313
			\$	40,363
Telecommunications 0.7%				
Avaya, Inc.				
9.00%, 4/1/19 ⁽⁷⁾		45	\$	34,425
CenturyLink, Inc.			·	,
6.75%, 12/1/23		40		41,750
CommScope Technologies Finance, LLC				,
6.00%, 6/15/25 ⁽⁷⁾		40		42,400
Frontier Communications Corp.				,
6.25%, 9/15/21		40		39,100
10.50%, 9/15/22		15		16,219
7.625%, 4/15/24		30		27,825
6.875%, 1/15/25		45		39,633
11.00%, 9/15/25		55		58,988
Intelsat Jackson Holdings S.A.		00		20,200
7.25%, 10/15/20		120		87,900
6.625%, 12/15/22		5		3,500
Intelsat Luxembourg S.A.		5		5,500
7.75%, 6/1/21		75		17,625
8.125%, 6/1/23		90		21,375
Level 3 Financing, Inc.		70		21,375
5.375%, 1/15/24		25		26,281
SBA Telecommunications, Inc.		25		20,201
5.75%, 7/15/20		145		149,713
Sprint Communications, Inc.		145		149,715
7.00%, 8/15/20		655		625,394
6.00%, 11/15/22		5		4,314
Sprint Corp.		5		4,514
7.25%, 9/15/21		60		56,288
7.875%, 9/15/23		250		229,533
7.625%, 2/15/25		230 45		40,725
T-Mobile USA, Inc.				+0,723
6.25%, 4/1/21		40		42,000
6.633%, 4/28/21		40 50		52,750
6.731%, 4/28/22		20		21,025
6.625%, 4/1/23		20 40		43,082
6.375%, 3/1/25		35		43,082
6.5 <i>0%</i> , <i>1</i> /1 <i>5</i> /26		115		124,976
Wind Acquisition Finance SA		115		124,970
4.954%, 4/30/19 ⁽⁷⁾⁽⁹⁾	EIID	500		557 270
6.50%, 4/30/20 ⁽⁷⁾	EUR	475		557,379
3.751%, 7/15/20 ⁽⁷⁾⁽⁹⁾	EUR			491,330
Windstream Services, LLC	EUK	475		527,134
7.75%, 10/1/21		30		28,650

		\$ 3,488,895
Utilities 0.7%		
AES Corp. (The)		
5.50%, 3/15/24	25	\$ 25,969
Air Medical Merger Sub Corp.		
6.375%, 5/15/23 ⁽⁷⁾	30	29,100

Security	Principal Amount* (000 s omitted)	Value
Calpine Corp.		
5.375%, 1/15/23	50 50	\$ 50,125
7.875%, 1/15/23 ⁽⁷⁾	1,930	2,050,625
5.75%, 1/15/25	15	15,038
5.25%, 6/1/26 ⁽⁷⁾	1,050	1,068,375
Dynegy, Inc.		
6.75%, 11/1/19	80	81,900
7.375%, 11/1/22	65	64,187
7.625%, 11/1/24	55	54,037
	5	\$ 3,439,356
Total Corporate Bonds & Notes (identified cost \$54,354,785)		\$ 52,489,538

Asset-Backed Securities 6.1%

Security	Α	rincipal mount s omitted)	Value	
ALM Loan Funding, Ltd.				
Series 2015-16A, Class D, 6.03%, 7/15/27 ⁽⁷⁾⁽⁹⁾	\$	1,000	\$	899,548
Apidos CLO XVII				
Series 2014-17A, Class C, 3.979%, 4/17/26 ⁽⁷⁾⁽⁹⁾		1,000		956,413
Series 2014-17A, Class D, 5.429%, 4/17/26 ⁽⁷⁾⁽⁹⁾		1,000		861,855
Apidos CLO XIX				
Series 2014-19A, Class E, 6.129%, 10/17/26 ⁽⁷⁾⁽⁹⁾		2,100		1,882,856
Apidos CLO XXI				
Series 2015-21A, Class D, 6.229%, 7/18/27 ⁽⁷⁾⁽⁹⁾		1,000		887,106
Ares CLO, Ltd.				
Series 2014-32A, Class D, 6.326%, 11/15/25 ⁽⁷⁾⁽⁹⁾		2,000		1,824,894
Series 2015-2A, Class E2, 5.952%, 7/29/26 ⁽⁷⁾⁽⁹⁾		1,000		887,314
Babson CLO, Ltd.				
Series 2013-IA, Class D, 4.196%, 4/20/25 ⁽⁷⁾⁽⁹⁾		350		340,297
Series 2013-IA, Class E, 5.096%, 4/20/25 ⁽⁷⁾⁽⁹⁾		225		202,277
Birchwood Park CLO, Ltd.				
Series 2014-1A, Class E1, 5.78%, 7/15/26 ⁽⁷⁾⁽⁹⁾		500		429,921
Carlyle Global Market Strategies CLO, Ltd.				
Series 2014-4A, Class E, 5.88%, 10/15/26 ⁽⁷⁾⁽⁹⁾		2,000		1,774,534
Series 2015-5A, Class D, 6.796%, 1/20/28 ⁽⁷⁾⁽⁹⁾		500		463,347
Cent CLO, L.P.				
Series 2014-22A, Class D, 5.932%, 11/7/26 ⁽⁷⁾⁽⁹⁾		1,000		822,373
Centurion CDO IX Ltd.				
Series 2005-9A, Class D1, 5.429%, 7/17/19 ⁽⁷⁾⁽⁹⁾		750		750,185
Cumberland Park CLO, Ltd.				
Series 2015-2A, Class E, 5.696%, 7/20/26 ⁽⁷⁾⁽⁹⁾		1,975		1,701,383
Dryden XXVIII Senior Loan Fund				
Series 2013-28A, Class B1L, 3.826%, 8/15/25 ⁽⁷⁾⁽⁹⁾		640		603,195
Series 2013-28A, Class B2L, 4.526%, 8/15/25 ⁽⁷⁾⁽⁹⁾		430		370,123
Dryden XL Senior Loan Fund				
Series 2015-40A, Class E, 6.576%, 8/15/28 ⁽⁷⁾⁽⁹⁾		1,000		920,744
Galaxy CLO, Ltd.				
Series 2015-21A, Class E1, 6.296%, 1/20/28 ⁽⁷⁾⁽⁹⁾		1,000		905,277
Golub Capital Partners CLO, Ltd.				

2,000	1,771,092
450	432,913
1,000	977,685
925	859,580
1,125	1,004,349
	450 1,000 925

Security	Principal Amount (000 s omitted)	Value
Octagon Investment Partners XXIII, Ltd.		
Series 2015-1A, Class E2, 7.18%, 7/15/27 ⁽⁷⁾⁽⁹⁾	2,000	\$ 1,908,190
Palmer Square CLO, Ltd.		
Series 2015-2A, Class D, 6.146%, 7/20/27 ⁽⁷⁾⁽⁹⁾	1,200	1,073,066
Race Point CLO, Ltd.		
Series 2012-7A, Class D, 4.882%, 11/8/24 ⁽⁷⁾⁽⁹⁾	1,750	1,750,181
Recette CLO, LLC		
Series 2015-1A, Class E, 6.396%, 10/20/27 ⁽⁷⁾⁽⁹⁾	1,000	907,072
Schiller Park CLO, Ltd.		
Series 2007-1A, Class D, 3.215%, 4/25/21 ⁽⁷⁾⁽⁹⁾	1,000	963,072
Westcott Park CLO, Ltd.		
Series 2016-1A, Class E, 7.857%, 7/20/28 ⁽⁷⁾⁽⁹⁾	1,600	1,516,358
Ziggurat CLO, Ltd.		
Series 2014-1A, Class E, 5.679%, 10/17/26 ⁽⁷⁾⁽⁹⁾	2,000	1,644,096
Total Asset-Backed Securities (identified cost \$33,399,427)		\$ 32,291,296

101	lai Assel-Backed Securities	
(ide	entified cost \$33,399,427)	\$ 32,291,296

Common Stocks 1.1%

Security	Shares		Value
Aerospace and Defense 0.1%			
IAP Global Services, LLC ⁽³⁾⁽¹²⁾⁽¹⁴⁾	55	\$	644,611
		\$	644,611
Automotive 0.1%			
	10 700	¢	(0(517
Dayco Products, LLC ⁽¹²⁾⁽¹⁴⁾	18,702	\$	626,517
		\$	626,517
			·
Business Equipment and Services 0.1%			
Education Management Corp. ⁽³⁾⁽¹²⁾⁽¹⁴⁾	3,185,850	\$	16,248
RCS Capital Corp. ⁽³⁾⁽¹²⁾⁽¹⁴⁾	59,826		448,695
		\$	464,943
Energy 0.1%			
Contura Energy, Inc. ⁽¹²⁾⁽¹⁴⁾	20,704	\$	310,560
		\$	310,560
		Φ	510,500
Health Care 0.1%			
New Millennium Holdco, Inc. ⁽¹²⁾⁽¹⁴⁾	61,354	\$	260,754
ivew winding in tolded, inc.	01,554	ψ	200,754
		\$	260,754
Lodging and Casinos 0.1%			
Tropicana Entertainment, Inc. ⁽¹²⁾⁽¹⁴⁾	35,670	\$	681,297
		\$	681,297

Nonferrous Metals/Minerals 0.0 ⁽¹⁸⁾			
Alpha National Resources Holdings, Inc., Class A, PFC Shares ⁽¹²⁾⁽¹⁴⁾	15,380	\$	6,152
ANR, Inc., Class A, PFC Shares ⁽¹²⁾⁽¹⁴⁾	15,380		23,070
ASP United/GHX Holding, LLC ⁽³⁾⁽¹²⁾⁽¹⁴⁾	704		0
		\$	29,222
		Ψ	_>,
Oil and Gas 0.0%			-
Southcross Holdings Group, LLC ⁽³⁾⁽¹²⁾⁽¹⁴⁾	59	\$	0
Southcross Holdings L.P., Class A ⁽¹²⁾⁽¹⁴⁾	59		22,863
		\$	22,863
		Ŧ	,000
Publishing 0.5%			
ION Media Networks, Inc. ⁽³⁾⁽¹²⁾⁽¹⁴⁾	3,990	\$	2,263,527

Security	Shares	Value
MediaNews Group, Inc. ⁽³⁾⁽¹²⁾⁽¹⁴⁾		\$ 353,691
Nelson Education, Ltd. ⁽³⁾⁽¹²⁾⁽¹⁴⁾	54,585	(
		5 2,617,218
		,,
Fotal Common Stocks (identified cost \$2,451,223)	5	5,657,985
Convertible Preferred Stocks 0.0%)		
Security	Shares	Value
Business Equipment and Services 0.0 ^(%)		
Education Management Corp., Series A-1, 7.50% ⁽³⁾⁽¹²⁾⁽¹⁴⁾	3,545	§ 9,749
Fotal Convertible Preferred Stocks (identified cost \$250,194)		9,7 4
Closed-End Funds 2.1%		
Security	Shares	Value
BlackRock Floating Rate Income Strategies Fund, Inc.	99,936	5 1,353,13
nvesco Senior Income Trust	483,234	2,111,73
Nuveen Credit Strategies Income Fund	365,228	3,078,87
Nuveen Floating Rate Income Fund	148,079	1,581,48
Nuveen Floating Rate Income Opportunity Fund	103,281	1,107,17
Voya Prime Rate Trust	396,676	2,090,48
Fotal Closed-End Funds		
(identified cost \$12,168,732)		5 11,322,87
Miscellaneous 0.0%)		
Miscellaneous 0.0 ⁹⁸⁾	Principal Amount/	
Miscellaneous 0.0 ^(%) Security Lodging and Casinos 0.0 ^(%)		Value

Lodging and Casinos 0.0% ²			
Buffalo Thunder Development Authority, Residual Claim Certificates, Expires 11/15/29 ⁽¹⁴⁾	\$ 99,307	\$	50
		\$	50
Oil and Gas 0.0%			
SemGroup Corp., Escrow Certificate ⁽³⁾⁽¹⁴⁾	540,000	\$	0
		\$	0
Total Miscellaneous		¢	50
(identified cost \$0)		Þ	50

Short-Term Investments 0.4%

Description	terest s omitted)		Value
Eaton Vance Cash Reserves Fund, LLC, 0.56% ⁽¹³⁾	\$ 2,246	\$	2,245,750
Total Short-Term Investments (identified cost \$2,245,750)		\$	2,245,750
Total Investments 153.3%		.	01= 004 00=
(identified cost \$845,961,140)		\$	817,234,935

	Value
Less Unfunded Loan Commitments (0.2)%	\$ (870,638)
Net Investments 153.1% (identified cost \$845,090,502)	\$ 816,364,297
Other Assets, Less Liabilities (28.5)%	\$ (151,991,786)
Auction Preferred Shares Plus Cumulative Unpaid Dividends (24.6)%	\$ (131,330,831)
Net Assets Applicable to Common Shares 100.0%	\$ 533,041,680

The percentage shown for each investment category in the Portfolio of Investments is based on net assets applicable to common shares.

- * In U.S. dollars unless otherwise indicated.
- (1) Senior floating-rate loans (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will typically have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
- (2) This Senior Loan will settle after July 31, 2016, at which time the interest rate will be determined.
- (3) For fair value measurement disclosure purposes, security is categorized as Level 3.
- (4) Currently the issuer is in default with respect to interest and/or principal payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (5) Unfunded or partially unfunded loan commitments. The Trust may enter into certain loan agreements all or a portion of which may be unfunded. The Trust is obligated to fund these commitments at the borrower s discretion.
- (6) Includes Vivarte Class A preferred shares, Vivarte Class B ordinary shares and Luxco ordinary shares that trade with the loan.
- (7) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be sold in certain transactions in reliance on an exemption from registration (normally to qualified institutional buyers). At July 31, 2016, the aggregate value of these securities is \$58,467,305 or 11.0% of the Trust s net assets applicable to common shares.

- (8) Amount is less than 0.05%.
- (9) Variable rate security. The stated interest rate represents the rate in effect at July 31, 2016.
- (10) Represents a payment-in-kind security which may pay interest in additional principal at the issuer s discretion. For corporate bonds, the interest rate paid in additional principal is generally higher than the indicated cash rate.
- (11) Security converts to floating rate after the indicated fixed-rate coupon period.
- (12) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (13) Affiliated investment company, available to Eaton Vance portfolios and funds, which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of July 31, 2016. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended July 31, 2016 was \$26,339.
- (14) Non-income producing security.

Forward Foreign Currency Exchange Contracts

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Appreciation		-	nrealized preciation)
USD	2,068,991	CAD	2,687,702	State Street Bank and Trust Company	8/31/16	\$	10,074	\$	
USD	3,060,367	EUR	2,727,794	State Street Bank and Trust Company	8/31/16		7,325		
USD	10,053,266	EUR	9,058,204	HSBC Bank USA, N.A.	9/30/16				(99,020)
USD	9,174,508	GBP	6,873,835	Goldman Sachs International	9/30/16		68,028		
USD	4,991,506	EUR	4,523,504	Goldman Sachs International	10/31/16				(85,068)
USD	3,545,179	GBP	2,697,205	State Street Bank and Trust Company	10/31/16				(30,005)
						\$	85,427	\$	(214,093)

Abbreviations:

PFC Shares - Preference Shares DIP - Debtor In Possession PIK - Payment In Kind Currency Abbreviations:

CAD - Canadian Dollar

EUR - Euro

GBP - British Pound Sterling

USD - United States Dollar

At July 31, 2016, the Trust had sufficient cash and/or securities to cover commitments under open derivative contracts.

The Trust is subject to foreign exchange risk in the normal course of pursuing its investment objectives. Because the Trust holds foreign currency denominated investments, the value of these investments and related receivables and payables may change due to future changes in foreign currency exchange rates. To hedge against this risk, the Trust enters into forward foreign currency exchange contracts.

At July 31, 2016, the aggregate fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) in an asset position and in a liability position and whose primary underlying risk exposure is foreign exchange risk was \$85,427 and \$214,093, respectively.

The cost and unrealized appreciation (depreciation) of investments of the Trust at July 31, 2016, as determined on a federal income tax basis, were as follows:

Aggregate cost	\$ 845,565,667
Gross unrealized appreciation	\$ 8,608,415
Gross unrealized depreciation	(37,809,785)
Net unrealized depreciation	\$ (29,201,370)

Under generally accepted accounting principles for fair value measurements, a three-tier hierarchy to prioritize the assumptions, referred to as inputs, is used in valuation techniques to measure fair value. The three-tier hierarchy of inputs is summarized in the three broad levels listed

below.

Level 1 quoted prices in active markets for identical investments

Level 2 other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)

Level 3 significant unobservable inputs (including a fund s own assumptions in determining the fair value of investments) In cases where the inputs used to measure fair value fall in different levels of the fair value hierarchy, the level disclosed is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

At July 31, 2016, the hierarchy of inputs used in valuing the Trust s investments and open derivative instruments, which are carried at value, were as follows:

Asset Description		Level 1	Level 2		Level 3*	Total		
Senior Floating-Rate Loans (Less								
Unfunded Loan Commitments)	\$		\$	710,066,157	\$ 2,280,896	\$	712,347,053	
Corporate Bonds & Notes				52,469,508	20,030		52,489,538	
Asset-Backed Securities				32,291,296			32,291,296	
Common Stocks		681,297		1,249,916	3,726,772		5,657,985	
Convertible Preferred Stocks					9,749		9,749	
Closed-End Funds		11,322,876					11,322,876	
Miscellaneous				50	0		50	
Short-Term Investments				2,245,750			2,245,750	
Total Investments	\$	12,004,173	\$	798,322,677	\$ 6,037,447	\$	816,364,297	
Forward Foreign Currency								
Exchange Contracts	\$		\$	85,427	\$	\$	85,427	
Total	\$	12,004,173	\$	798,408,104	\$ 6,037,447	\$	816,449,724	
Liability Description								
Forward Foreign Currency								
Exchange Contracts	\$		\$	(214,093)	\$	\$	(214,093)	
Total	\$		\$	(214,093)	\$	\$	(214,093)	

* None of the unobservable inputs for Level 3 assets, individually or collectively, had a material impact on the Trust.

Level 3 investments at the beginning and/or end of the period in relation to net assets were not significant and accordingly, a reconciliation of Level 3 assets for the fiscal year to date ended July 31, 2016 is not presented. At July 31, 2016, there were no investments transferred between Level 1 and Level 2 during the fiscal year to date then ended.

For information on the Trust s policy regarding the valuation of investments and other significant accounting policies, please refer to the Trust s most recent financial statements included in its semiannual or annual report to shareholders.

Item 2. Controls and Procedures

(a) It is the conclusion of the registrant s principal executive officer and principal financial officer that the effectiveness of the registrant s current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this

Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission s rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant s principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.

(b) There have been no changes in the registrant s internal controls over financial reporting during the fiscal quarter for which the report is being filed that have materially affected, or are reasonably likely to materially affect the registrant s internal control over financial reporting.

Signatures

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Eaton Vance Senior Floating-Rate Trust

By: /s/ Scott H. Page Scott H. Page President

Date: September 26, 2016

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ Scott H. Page Scott H. Page President

Date: September 26, 2016

By: /s/ James F. Kirchner James F. Kirchner Treasurer

Date: September 26, 2016