EATON VANCE SENIOR INCOME TRUST Form N-Q November 27, 2013

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

811-09013

Investment Company Act File Number

Eaton Vance Senior Income 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)

June 30

Date of Fiscal Year End

September 30, 2013

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Senior Income Trust

September 30, 2013

${\bf PORTFOLIO\ OF\ INVESTMENTS\ (Unaudited)}$

Senior Floating-Rate Interests 147.8%)

D .	•	
Prin	cin	ลเ
	CIP.	•••

Borrower/Tranche Description	Amount* (000 s omitted)		Value
Aerospace and Defense 2.4%	(000 s offitted)		value
Atlantic Aviation FBO Inc.			
Term Loan, 3.25%, Maturing June 1, 2020	224	\$	224,297
Beechcraft Holdings, LLC			,
Term Loan, 5.75%, Maturing February 14, 2020	400		403,000
DAE Aviation Holdings, Inc.			
Term Loan, 6.25%, Maturing October 29, 2018	341		342,299
Term Loan, 6.25%, Maturing November 2, 2018	154		155,176
Ducommun Incorporated			
Term Loan, 4.75%, Maturing June 28, 2017	203		205,221
IAP Worldwide Services, Inc.			
Term Loan, 10.00%, Maturing December 31, 2015 ⁽²⁾	848		445,081
Sequa Corporation			
Term Loan, 5.25%, Maturing June 19, 2017	794		797,805
Silver II US Holdings, LLC			
Term Loan, 4.00%, Maturing December 13, 2019	993		986,986
TASC, Inc.			
Term Loan, 4.50%, Maturing December 18, 2015	732		719,019
Transdigm, Inc.			
Term Loan, 3.75%, Maturing February 28, 2020	2,286		2,282,563
		\$	6,561,447
11.77			
Air Transport 0.0%			
Evergreen International Aviation, Inc.	~ 4	Φ.	12.010
Term Loan, 5.00%, Maturing June 30, 2015 ⁽²⁾	54	\$	42,848
		\$	42,848
Automotive 5.6%			
Affinia Group Intermediate Holdings Inc.			
Term Loan, 4.75%, Maturing April 27, 2020	948	\$	949,994
Allison Transmission, Inc.			
Term Loan, 3.75%, Maturing August 23, 2019	1,705		1,708,301
ASP HHI Acquisition Co., Inc.			
Term Loan, 5.00%, Maturing October 5, 2018	941		949,878
Chrysler Group LLC			
Term Loan, 4.25%, Maturing May 24, 2017	2,462		2,483,695
Federal-Mogul Corporation			
Term Loan, 2.12%, Maturing December 29, 2014	2,169		2,135,458
	,		
Term Loan, 2.12%, Maturing December 28, 2015	567		558,212

Goodyear Tire & Rubber Company (The)		
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	3,375	3,402,422
Metaldyne, LLC		
Term Loan, 5.00%, Maturing December 18, 2018	670	674,962
Schaeffler AG		
Term Loan, 4.25%, Maturing January 27, 2017	400	401,900
Tower Automotive Holdings USA, LLC		
Term Loan, 4.75%, Maturing April 23, 2020	399	400,496
TriMas Corporation		
Term Loan, 3.75%, Maturing October 10, 2019	446	446,614
Veyance Technologies, Inc.		
Term Loan, 5.25%, Maturing September 8, 2017	1,443	1,440,045

\$ 15,551,977

	Princ	cipal		
	Amo	unt*		
Borrower/Tranche Description		omitted)		Value
Beverage and Tobacco 0.6%				
Oak Leaf B.V.				
Term Loan, 4.50%, Maturing June 25, 2018	EUR	1,250	\$	1,704,350
			\$	1,704,350
Building and Development 1.2%				
ABC Supply Co., Inc.				
Term Loan, 3.50%, Maturing April 16, 2020		625	\$	621,562
Armstrong World Industries, Inc.				,- ,-
Term Loan, 3.50%, Maturing March 16, 2020		274		273,112
CPG International Inc.				ĺ
Term Loan, Maturing September 30, 2020 ⁽⁴⁾		300		298,688
Preferred Proppants, LLC				
Term Loan, 11.75%, Maturing December 15, 2016		369		257,639
Quikrete Holdings, Inc.				
Term Loan, Maturing September 25, 2020 ⁽⁴⁾		475		476,706
RE/MAX International, Inc.				
Term Loan, 4.00%, Maturing July 31, 2020		848		850,260
Summit Materials Companies I, LLC				
Term Loan, 5.00%, Maturing January 30, 2019		247		247,656
WireCo WorldGroup, Inc.				
Term Loan, 6.00%, Maturing February 15, 2017		322		323,761
			\$	3,349,384
Business Equipment and Services 14.4% Acosta, Inc.				
Term Loan, 5.00%, Maturing March 2, 2018		985	\$	989,594
Acxiom Corporation		965	φ	707,374
Term Loan, 3.67%, Maturing March 15, 2015		344		345,222
Advantage Sales & Marketing, Inc.		577		3+3,222
Term Loan, 4.25%, Maturing December 18, 2017		1,540		1,548,852
Allied Security Holdings, LLC		1,0 10		1,0 10,002
Term Loan, 5.25%, Maturing February 3, 2017		488		490,257
Altegrity, Inc.				12 0,20 1
Term Loan, 7.75%, Maturing February 20, 2015		336		333,662
Term Loan, 5.00%, Maturing February 21, 2015		1,209		1,184,974
Altisource Solutions S.a.r.l.				
Term Loan, 5.75%, Maturing November 27, 2019		621		626,305
Audio Visual Services Group, Inc.				
Term Loan, 6.75%, Maturing November 9, 2018		545		551,306
BakerCorp International, Inc.				
Term Loan, 4.25%, Maturing February 14, 2020		423		420,232
BAR/BRI Review Courses, Inc.				
Term Loan, 5.25%, Maturing June 16, 2017		327		328,352
Brand Energy & Infrastructure Services, Inc.				
Term Loan, 6.25%, Maturing October 23, 2018		81		81,830
Term Loan, 6.25%, Maturing October 23, 2018		339		340,958
Brickman Group Holdings Inc.				
Term Loan, 4.00%, Maturing September 28, 2018		390		391,678
Brock Holdings III, Inc.				
Term Loan, 6.01%, Maturing March 16, 2017		558		560,964
CCC Information Services, Inc.				
Term Loan, 4.00%, Maturing December 20, 2019		223		222,871

Ceridian Corp.			
Term Loan, 4.43%, Maturing May 9, 2017		625	626,042
ClientLogic Corporation			
Term Loan, 6.88%, Maturing January 30, 2017	EUR	586	752,569
Term Loan, 7.02%, Maturing January 30, 2017		303	301,591
CPM Acquisition Corp.			
Term Loan, 6.25%, Maturing August 29, 2017		248	248,738

Principal	l
-----------	---

Borrower/Tranche Description	Amount* (000 s omitted)	Value
Crossmark Holdings, Inc.	(111 2 1112)	
Term Loan, 4.50%, Maturing December 20, 2019	224	\$ 222,331
Education Management LLC		
Term Loan, 8.25%, Maturing March 29, 2018	1,033	1,015,082
EIG Investors Corp.		
Term Loan, 6.25%, Maturing November 11, 2019	1,017	1,022,399
Term Loan - Second Lien, 10.25%, Maturing May 8, 2020	250	251,250
Emdeon Business Services, LLC		
Term Loan, 3.75%, Maturing November 2, 2018	717	719,114
Expert Global Solutions, Inc.		
Term Loan, 8.50%, Maturing April 3, 2018	974	994,705
Genesys Telecom Holdings, U.S., Inc.		,
Term Loan, 4.00%, Maturing February 7, 2020	305	305,141
Genpact International, Inc.		
Term Loan, 3.50%, Maturing August 30, 2019	819	822,575
IMS Health Incorporated		,
Term Loan, 3.75%, Maturing September 1, 2017	1,216	1,219,542
Information Resources, Inc.	,	, ,
Term Loan, Maturing September 30, 2020 ⁽⁴⁾	600	597,000
ION Trading Technologies S.a.r.l.		,
Term Loan, 4.50%, Maturing May 22, 2020	324	324,593
Term Loan - Second Lien, 8.25%, Maturing May 21, 2021	500	502,813
ISS Holdings A/S		0 0 1,0 10
Term Loan, 4.22%, Maturing April 30, 2015	EUR 123	168,087
Term Loan, 4.22%, Maturing April 30, 2015	EUR 877	1,200,618
Term Loan, 3.75%, Maturing April 30, 2018	224	225,373
Ista International GmbH		220,070
Term Loan, 4.18%, Maturing April 30, 2020	EUR 9	12,414
Term Loan, 4.18%, Maturing April 30, 2020	EUR 70	94,868
Term Loan, 4.18%, Maturing June 1, 2020	EUR 146	199,804
Jason Incorporated	Eest 1.0	1,50,00
Term Loan, 5.02%, Maturing February 28, 2019	244	243,819
KAR Auction Services, Inc.	-:-	2.0,019
Term Loan, 3.75%, Maturing May 19, 2017	1,390	1,396,460
Kronos Incorporated	1,000	1,550,100
Term Loan, 4.50%, Maturing October 30, 2019	794	798,962
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020	450	467,156
Language Line, LLC	130	107,130
Term Loan, 6.25%, Maturing June 20, 2016	992	986,659
MEI Conlux Holdings (US), Inc.)) <u>2</u>	700,037
Term Loan, 5.00%, Maturing August 21, 2020	225	225,563
Mitchell International, Inc.	223	223,303
Term Loan - Second Lien, 5.50%, Maturing March 30, 2015	500	489,700
Monitronics International Inc.	200	105,700
Term Loan, 4.25%, Maturing March 23, 2018	593	593,945
Quintiles Transnational Corp.	373	373,713
Term Loan, 4.00%, Maturing June 8, 2018	2,609	2,611,832
Sensus USA Inc.	2,009	2,011,032
Term Loan, 4.75%, Maturing May 9, 2017	341	339,224
ServiceMaster Company	J#1	337,44
Term Loan, 4.25%, Maturing January 31, 2017	720	702,173
Term Loan, 4.44%, Maturing January 31, 2017 Term Loan, 4.44%, Maturing January 31, 2017	1,459	,
SunGard Data Systems, Inc.	1,439	1,427,692
Term Loan, 3.93%, Maturing February 28, 2017	1,323	1,328,418
Term Loan, 4.00%, Maturing March 9, 2020	3,557	3,578,247
TNS, Inc.		

Term Loan, 5.00%, Maturing February 14, 2020	433	438,208
TransUnion, LLC		
Term Loan, 4.25%, Maturing February 10, 2019	1,888	1,900,599

	Prin	cipal	
	Amo	ount*	
Borrower/Tranche Description		omitted)	Value
U.S. Security Holdings, Inc.			
Term Loan, 6.00%, Maturing July 28, 2017		60	\$ 60,773
Term Loan, 6.00%, Maturing July 28, 2017		308	310,483
West Corporation		1010	4 0 4 0 0 0 0
Term Loan, 3.75%, Maturing June 29, 2018		1,942	1,942,987
			\$ 40,086,606
Cable and Satellite Television 5.3%			
Atlantic Broadband Finance, LLC			
Term Loan, 3.25%, Maturing December 2, 2019		421	\$ 419,172
Bragg Communications Incorporated			
Term Loan, 3.50%, Maturing February 28, 2018		197	197,739
Cequel Communications, LLC			
Term Loan, 3.50%, Maturing February 14, 2019		1,392	1,392,603
Charter Communications Operating, LLC			
Term Loan, 3.00%, Maturing July 1, 2020		673	667,737
Term Loan, 3.00%, Maturing January 4, 2021		324	321,467
Crown Media Holdings, Inc.			
Term Loan, 4.00%, Maturing July 14, 2018		186	185,881
CSC Holdings, Inc.			
Term Loan, 2.68%, Maturing April 17, 2020		1,146	1,134,775
Kabel Deutschland GmbH			
Term Loan, 3.25%, Maturing February 1, 2019		550	551,031
Term Loan, 2.86%, Maturing April 17, 2020	EUR	350	474,385
Lavena Holding 3 GmbH			
Term Loan, 4.09%, Maturing March 6, 2017	EUR	130	176,370
Term Loan, 4.09%, Maturing March 6, 2017	EUR	344	465,375
Term Loan, 4.09%, Maturing March 6, 2017	EUR	345	466,735
MCC Iowa LLC			
Term Loan, 3.25%, Maturing January 29, 2021		499	495,789
Media Holdco, LP			
Term Loan, 7.25%, Maturing July 24, 2018		422	423,922
Mediacom Illinois, LLC			
Term Loan, 4.50%, Maturing October 23, 2017		387	388,331
Sterling Entertainment Enterprises, LLC			
Term Loan, 3.18%, Maturing December 28, 2017		375	366,938
UPC Financing Partnership		400	100 550
Term Loan, 4.00%, Maturing January 29, 2021	ELID	400	402,750
Term Loan, 3.88%, Maturing March 26, 2021	EUR	726	986,031
Virgin Media Investment Holdings Limited	CDD	750	1 225 002
Term Loan, 4.50%, Maturing June 5, 2020	GBP	750	1,225,992
Term Loan, 3.50%, Maturing June 8, 2020		2,550	2,541,146
YPSO Holding SA	EUD	202	276 242
Term Loan, 5.13%, Maturing June 6, 2016	EUR EUR	203	276,343
Term Loan, 5.13%, Maturing June 6, 2016	EUR	323 474	438,754 644,518
Term Loan, 5.13%, Maturing June 6, 2016	EUK	4/4	044,316
			\$ 14,643,784
Chemicals and Plastics 4.5%			
Allnex USA, Inc.			
Term Loan, 4.50%, Maturing October 3, 2019		77	\$ 76,861
Term Loan, 4.50%, Maturing October 3, 2019		148	148,137
Arysta LifeScience Corporation			
-			

Term Loan, 4.50%, Maturing May 29, 2020	1,147	1,148,559
Axalta Coating Systems US Holdings Inc.		
Term Loan, 4.75%, Maturing February 3, 2020	1,915	1,924,098
AZ Chem US Inc.		
Term Loan, 5.25%, Maturing December 22, 2017	478	482,197
Emerald Performance Materials, LLC		
Term Loan, 6.75%, Maturing May 18, 2018	346	348,218

	Principal	
Borrower/Tranche Description	Amount* (000 s omitted)	Value
General Chemical Corporation	(111 11 111)	
Term Loan, 5.00%, Maturing October 6, 2015	218	\$ 220,392
Ineos US Finance LLC		
Term Loan, 4.00%, Maturing May 4, 2018	2,100	2,080,549
MacDermid, Inc.		
Term Loan, 4.00%, Maturing June 8, 2020	374	374,881
OXEA Finance LLC		
Term Loan, 4.25%, Maturing January 15, 2020	350	349,340
Term Loan - Second Lien, 8.25%, Maturing July 15, 2020	500	497,500
Polarpak Inc.		
Term Loan, 4.50%, Maturing June 5, 2020	129	129,605
PQ Corporation		
Term Loan, 4.50%, Maturing August 7, 2017	596	599,718
Tronox Pigments (Netherlands) B.V.	1.501	1 522 506
Term Loan, 4.50%, Maturing March 19, 2020	1,521	1,532,596
Univar Inc.	0.711	2 (20 120
Term Loan, 5.00%, Maturing June 30, 2017	2,711	2,620,438
WNA Holdings Inc.	70	70 575
Term Loan, 4.50%, Maturing June 5, 2020	70	70,575
		\$ 12,603,664
Clothing/Textiles 0.1%		
Wolverine Worldwide, Inc.		
Term Loan, 4.00%, Maturing July 31, 2019	186	\$ 187,380
		\$ 187,380
Conglomerates 0.9%		
RGIS Services, LLC		
Term Loan, 4.50%, Maturing October 18, 2016	1,407	\$ 1,391,330
Spectrum Brands, Inc.		
Term Loan, 4.53%, Maturing December 17, 2019	1,228	1,233,810
		\$ 2,625,140
Containers and Glass Products 2.1%		
Berry Plastics Holding Corporation		
Term Loan, 3.50%, Maturing February 7, 2020	1,070	\$ 1,060,934
BWAY Corporation		
Term Loan, 4.50%, Maturing August 7, 2017	1,340	1,348,249
Pact Group (USA), Inc.		
Term Loan, 3.75%, Maturing May 29, 2020	773	763,883
Pelican Products, Inc.		
Term Loan, 7.00%, Maturing July 11, 2018	247	247,801
Reynolds Group Holdings Inc.		
Term Loan, 4.75%, Maturing September 28, 2018	1,708	1,715,435
Sealed Air Corporation		
Term Loan, 4.00%, Maturing October 3, 2018	270	272,889
TricorBraun, Inc.		
Term Loan, 4.00%, Maturing May 3, 2018	322	323,225

5,732,416

Cosmetics/Toiletries 0.6%		
Revlon Consumer Products Corporation		
Term Loan, Maturing August 19, 2019 ⁽⁴⁾	600	\$ 598,500
Sun Products Corporation (The)		
Term Loan, 5.50%, Maturing March 23, 2020	1,070	1,038,427
		\$ 1,636,927
Drugs 3.7%		\$ 1,636,927
Drugs 3.7% Alkermes, Inc.		\$ 1,636,927

	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Aptalis Pharma, Inc.	246	Ф	246 712
Term Loan, 6.25%, Maturing February 10, 2017 Term Loan, 6.25%, Maturing February 10, 2017	246 778	\$	246,712 779,459
Auxilium Pharmaceuticals, Inc.	110		119,439
Term Loan, 6.25%, Maturing April 26, 2017	293		295,838
Catalent Pharma Solutions Inc.	293		293,636
Term Loan, 3.68%, Maturing September 15, 2016	1,246		1,250,896
Term Loan, 4.25%, Maturing September 15, 2017	566		567,905
Ikaria Acquisition Inc.	300		301,703
Term Loan, 7.25%, Maturing July 3, 2018	321		322,943
Term Loan - Second Lien, 11.00%, Maturing July 3, 2019	250		250,625
Par Pharmaceutical Companies, Inc.	230		230,023
Term Loan, 4.25%, Maturing September 30, 2019	594		592,774
Valeant Pharmaceuticals International, Inc.	371		372,771
Term Loan, 3.75%, Maturing February 13, 2019	885		886,622
Term Loan, 3.75%, Maturing December 11, 2019	1,507		1,509,059
Term Loan, 4.50%, Maturing August 5, 2020	1,935		1,952,007
Warner Chilcott Corporation	1,755		1,552,007
Term Loan, 5.50%, Maturing March 15, 2018	278		278,479
Term Loan, 5.50%, Maturing March 15, 2018	638		639,678
WC Luxco S.a.r.l.	030		037,070
Term Loan, 5.50%, Maturing March 15, 2018	503		504,082
		\$	10,275,658
		Ψ	10,275,050
Ecological Services and Equipment 0.5% ADS Waste Holdings, Inc.			
Term Loan, 4.25%, Maturing October 9, 2019	993	\$	993,918
Progressive Waste Solutions Ltd.	7,0	Ψ	,,,,,,
Term Loan, 3.50%, Maturing October 24, 2019	273		272,938
, , , , , , , , , , , , , , , , , , , ,			, ,,
		\$	1,266,856
		Ψ	1,200,020
Electronics/Electrical 12.5%			
Aeroflex Incorporated Term Loan, 4.50%, Maturing November 11, 2019	731	\$	737.066
Allflex Holdings III, Inc.	731	φ	737,000
Term Loan, 4.25%, Maturing July 17, 2020	325		326,524
Aspect Software, Inc.	323		320,324
Term Loan, 7.00%, Maturing May 6, 2016	617		619,926
Attachmate Corporation	017		019,920
Term Loan, 7.25%, Maturing November 22, 2017	1,409		1,416,536
Blue Coat Systems, Inc.	1,40)		1,410,550
Term Loan - Second Lien, 9.50%, Maturing June 26, 2020	400		403,000
Cinedigm Digital Funding I, LLC			
Term Loan, 3.75%, Maturing April 29, 2016	208		209,016
CommScope, Inc. Torm Loan 2.75% Maturing January 12. 2018	1 040		1.050.575
Term Loan, 3.75%, Maturing January 12, 2018	1,048		1,050,575
CompuCom Systems, Inc. Term Lean 4.25% Metaring May 11, 2020	274		272 202
Term Loan, 4.25%, Maturing May 11, 2020	374		373,283
Dell Inc. Town Lean Maturing October 21, 2018(4)	900		706 250
Term Loan, Maturing October 31, 2018 ⁽⁴⁾	800		796,250
Term Loan, Maturing April 30, 2020 ⁽⁴⁾	4,425		4,359,085
Digital Generation, Inc.	1.246		1 240 761
Term Loan, 7.25%, Maturing July 26, 2018	1,346		1,349,761

Eagle Parent, Inc.		
Term Loan, 4.50%, Maturing May 16, 2018	1,793	1,798,657
Edwards (Cayman Islands II) Limited		
Term Loan, 4.75%, Maturing March 26, 2020	608	608,805
Freescale Semiconductor, Inc.		
Term Loan, 5.00%, Maturing February 28, 2020	1,443	1,450,678
Go Daddy Operating Company, LLC		
Term Loan, 4.25%, Maturing December 17, 2018	1,681	1,678,602

	Principal		
Power of the state	Amount*		X 7.1
Borrower/Tranche Description Hyland Software, Inc.	(000 s omitted)		Value
Term Loan, 5.50%, Maturing October 25, 2019	174	\$	174,719
Infor (US), Inc.	171	Ψ	171,712
Term Loan, 5.25%, Maturing April 5, 2018	2,287		2,298,270
Internet Brands, Inc.	,		, ,
Term Loan, 6.25%, Maturing March 15, 2019	473		474,397
Magic Newco LLC			
Term Loan, 5.00%, Maturing December 12, 2018	693		700,983
Microsemi Corporation			
Term Loan, 3.75%, Maturing February 19, 2020	666		667,650
NXP B.V.			
Term Loan, 4.50%, Maturing March 3, 2017	847		860,717
Term Loan, 4.75%, Maturing January 11, 2020	471		479,393
Renaissance Learning, Inc.	272		252 (11
Term Loan, 5.75%, Maturing November 13, 2018	272		273,611
Rocket Software, Inc.	001		221 525
Term Loan, 5.75%, Maturing February 8, 2018	221		221,525
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	250		250,375
Rovi Solutions Corporation Town Loan 2 50%, Maturing Moreh 20, 2010	373		369,618
Term Loan, 3.50%, Maturing March 29, 2019 RP Crown Parent, LLC	3/3		309,018
Term Loan, 6.75%, Maturing December 21, 2018	2,509		2,532,048
Term Loan - Second Lien, 11.25%, Maturing December 20, 2019	2,309		255,469
Sensata Technologies Finance Company, LLC	230		233,407
Term Loan, 3.75%, Maturing May 11, 2018	614		618,027
Serena Software, Inc.	011		010,027
Term Loan, 4.18%, Maturing March 10, 2016	715		700,427
Term Loan, 5.00%, Maturing March 10, 2016	175		173,906
Shield Finance Co. S.a.r.l.			
Term Loan, 6.50%, Maturing May 10, 2019	494		483,875
Sirius Computer Solutions, Inc.			
Term Loan, 7.00%, Maturing November 30, 2018	257		260,903
SkillSoft Corporation			
Term Loan, 5.00%, Maturing May 26, 2017	558		560,935
Smart Technologies ULC			
Term Loan, 10.50%, Maturing January 31, 2018	325		312,000
Sophia, L.P.			
Term Loan, 4.50%, Maturing July 19, 2018	652		655,335
SS&C Technologies Inc.			
Term Loan, 3.50%, Maturing June 7, 2019	54		53,567
Term Loan, 3.50%, Maturing June 7, 2019	517		518,569
SumTotal Systems LLC	(10		600.465
Term Loan, 6.25%, Maturing November 16, 2018	610		608,465
SurveyMonkey.com, LLC	274		275 941
Term Loan, 5.50%, Maturing February 5, 2019	274		275,841
VeriFone Inc. Torm Loan 4.25% Maturing December 28, 2018	52		52 222
Term Loan, 4.25%, Maturing December 28, 2018 Vertafore, Inc.	32		52,233
Term Loan, 4.25%, Maturing October 3, 2019	1,045		1,048,668
Wall Street Systems, Inc.	1,043		1,0-0,000
Term Loan, 5.75%, Maturing October 25, 2019	844		848,975
Term Loan - Second Lien, 9.25%, Maturing October 26, 2020	250		252,025
Web.com Group, Inc.	230		252,025
Term Loan, 4.50%, Maturing October 27, 2017	614		618,203

	\$ 34,778,493
Equipment Leasing 0.5%	
Flying Fortress Inc.	
Term Loan, 3.50%, Maturing June 30, 2017 1,417	\$ 1,415,781
	\$ 1,415,781

	Principal		
Borrower/Tranche Description	Amount* (000 s omitted)		Value
Financial Intermediaries 6.1%	(000 S officea)		, arac
American Capital Holdings, Inc.			
Term Loan, 4.00%, Maturing August 22, 2016	319	\$	320,344
Armor Holding II LLC			,
Term Loan - Second Lien, 10.25%, Maturing December 11, 2020	500		497,500
Cetera Financial Group, Inc.			
Term Loan, 6.50%, Maturing August 2, 2019	375		375,000
Citco Funding LLC			
Term Loan, 4.25%, Maturing May 23, 2018	1,545		1,546,680
Clipper Acquisitions Corp.			
Term Loan, 4.00%, Maturing February 6, 2020	273		274,555
First Data Corporation			
Term Loan, 4.18%, Maturing March 23, 2018	2,270		2,254,093
Term Loan, 4.18%, Maturing September 24, 2018	950		944,894
Grosvenor Capital Management Holdings, LLP			
Term Loan, 4.19%, Maturing December 5, 2016	1,051		1,049,489
Guggenheim Partners, LLC			
Term Loan, 4.00%, Maturing July 17, 2020	425		427,019
Hamilton Lane Advisors, LLC			
Term Loan, 5.25%, Maturing February 23, 2018	328		328,843
Harbourvest Partners, LLC			
Term Loan, 4.75%, Maturing November 21, 2017	406		409,267
Home Loan Servicing Solutions, Ltd.			
Term Loan, 4.50%, Maturing June 19, 2020	524		529,579
LPL Holdings, Inc.			
Term Loan, 3.25%, Maturing March 29, 2019	1,895		1,890,441
Mercury Payment Systems Canada, LLC			
Term Loan, 5.50%, Maturing July 3, 2017	318		320,481
Moneygram International, Inc			
Term Loan, 4.25%, Maturing March 27, 2020	224		224,201
Nuveen Investments, Inc.			
Term Loan, 4.18%, Maturing May 15, 2017	3,171		3,144,322
NXT Capital, Inc.			
Term Loan, 6.25%, Maturing September 4, 2018	350		348,250
Ocwen Financial Corporation			
Term Loan, 5.00%, Maturing February 15, 2018	622		630,717
Oz Management LP			
Term Loan, 1.68%, Maturing November 15, 2016	665		619,962
Starwood Property Trust, Inc.			
Term Loan, 3.50%, Maturing April 17, 2020	124		124,323
Walter Investment Management Corp.			
Term Loan, 5.75%, Maturing November 28, 2017	722		730,058
		\$	16,990,018
			, í
Food Products 7.6%			
AdvancePierre Foods, Inc.			
Term Loan, 5.75%, Maturing July 10, 2017	645	\$	649,560
Blue Buffalo Company, Ltd.	0.15	Ψ	3.2,500
Term Loan, 4.75%, Maturing August 8, 2019	644		647,936
Clearwater Seafoods Limited Partnership	011		317,230
Term Loan, 5.75%, Maturing June 24, 2019	475		476,979
CSM Bakery Supplies LLC	173		,,,,,,
Term Loan, 4.75%, Maturing July 3, 2020	525		522,047
Del Monte Foods Company	323		322,017
2 of 11 toller 2 tollis Company			

Term Loan, 4.00%, Maturing March 8, 2018	3,117	3,114,226
Dole Food Company Inc.		
Term Loan, 3.75%, Maturing April 1, 2020	846	845,574
H.J. Heinz Company		
Term Loan, 3.50%, Maturing June 5, 2020	5,187	5,213,262
Hearthside Food Solutions, LLC		
Term Loan, 6.50%, Maturing June 7, 2018	594	594,009

	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
High Liner Foods Incorporated	202	Φ.	204.004
Term Loan, 4.75%, Maturing December 31, 2017	303	\$	304,804
JBS USA Holdings Inc. Term Loan, 3.75%, Maturing May 25, 2018	983		978,853
Term Loan, 3.75%, Maturing May 23, 2016 Term Loan, 3.75%, Maturing September 18, 2020	775		771,125
Michael Foods Group, Inc.	113		771,123
Term Loan, 4.25%, Maturing February 23, 2018	771		777,422
NBTY, Inc.	771		777,122
Term Loan, 3.50%, Maturing October 1, 2017	4,183		4,199,960
Pinnacle Foods Finance LLC	,		, ,
Term Loan, 3.25%, Maturing April 29, 2020	1,841		1,828,325
Term Loan, Maturing April 29, 2020 ⁽⁴⁾	350		348,104
		\$	21,272,186
Food Service 6.6%			
Aramark Corporation			
Term Loan, 3.68%, Maturing July 26, 2016	88	\$	88,464
Term Loan, 3.68%, Maturing July 26, 2016	157		157,401
Term Loan, 3.71%, Maturing July 26, 2016	1,937		1,942,749
Term Loan, 3.75%, Maturing July 26, 2016	1,081		1,084,971
Term Loan, 4.02%, Maturing July 26, 2016	GBP 475		768,978
Buffets, Inc.			
Term Loan, 0.15%, Maturing April 22, 2015 ⁽²⁾	49		49,490
Burger King Corporation			
Term Loan, 3.75%, Maturing September 27, 2019	1,114		1,118,324
DineEquity, Inc.			
Term Loan, 3.75%, Maturing October 19, 2017	1,191		1,198,649
Dunkin Brands, Inc.	1.000		1 221 125
Term Loan, 3.75%, Maturing February 14, 2020	1,323		1,321,437
Landry s, Inc. Term Loan, 4.75%, Maturing April 24, 2018	1 275		1 206 261
NPC International, Inc.	1,275		1,286,261
Term Loan, 4.50%, Maturing December 28, 2018	344		346,160
OSI Restaurant Partners, LLC	577		540,100
Term Loan, 3.50%, Maturing October 25, 2019	1,316		1,316,250
P.F. Chang s China Bistro Inc.	1,510		1,310,230
Term Loan, 5.25%, Maturing July 2, 2019	198		199,856
Pacific Industrial Services US Finco LLC	-, -		,000
Term Loan, Maturing September 24, 2018 ⁽⁴⁾	625		627,344
Sagittarius Restaurants, LLC			,
Term Loan, 6.26%, Maturing October 1, 2018	297		297,899
Seminole Hard Rock Entertainment, Inc.			
Term Loan, 3.50%, Maturing May 14, 2020	125		124,739
US Foods, Inc.			
Term Loan, 4.50%, Maturing March 29, 2019	2,394		2,388,764
Weight Watchers International, Inc.			
Term Loan, 3.75%, Maturing April 2, 2020	3,582		3,518,588
Wendy s International, Inc.			601.005
Term Loan, 3.25%, Maturing May 15, 2019	682		681,895
		\$	18,518,219

Food/Drug Retailers 4.7%

Albertson s, LLC

Term Loan, 4.25%, Maturing March 21, 2016		512	\$ 514,054
Term Loan, 4.75%, Maturing March 21, 2019		509	508,776
Alliance Boots Holdings Limited			
Term Loan, 3.98%, Maturing July 10, 2017	GBP	3,275	5,277,602
General Nutrition Centers, Inc.			
Term Loan, 3.75%, Maturing March 2, 2018		3,791	3,813,164
Pantry, Inc. (The)			
Term Loan, 4.75%, Maturing August 2, 2019		223	225,906

	Principal		
Borrower/Tranche Description	Amount* (000 s omitted)		Value
Rite Aid Corporation	1 1 4 4	ф	1 147 500
Term Loan, 4.00%, Maturing February 21, 2020	1,144	\$	1,147,588
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020	225		230,681
Supervalu Inc.	1.066		1.040.050
Term Loan, 5.00%, Maturing March 21, 2019	1,366		1,363,878
		\$	13,081,649
Forest Products 0.1%			
Expera Specialty Solutions, LLC			
Term Loan, 7.50%, Maturing December 21, 2018	249	\$	251,869
		\$	251,869
Health Care 14.5%			
Alere, Inc.			
Term Loan, 4.25%, Maturing June 30, 2017	222	\$	223,426
Term Loan, 4.25%, Maturing June 30, 2017	295		296,961
Term Loan, 4.25%, Maturing June 30, 2017	1,176		1,184,820
Alliance Healthcare Services, Inc.			
Term Loan, 4.25%, Maturing June 3, 2019	623		624,217
Apria Healthcare Group I			
Term Loan, 6.75%, Maturing April 5, 2020	274		277,396
Ardent Medical Services, Inc.			
Term Loan, 6.75%, Maturing July 2, 2018	1,565		1,575,938
ATI Holdings, Inc.			
Term Loan, 5.75%, Maturing December 20, 2019	223		225,825
Biomet Inc.			
Term Loan, 3.70%, Maturing July 25, 2017	3,561		3,575,266
CeramTec Acquisition Corporation			
Term Loan, 4.25%, Maturing August 28, 2020	16		15,795
CHG Buyer Corporation			
Term Loan, 5.00%, Maturing November 19, 2019	396		399,106
Community Health Systems, Inc.			
Term Loan, 3.76%, Maturing January 25, 2017	3,182		3,186,963
Convatec Inc.			
Term Loan, 4.00%, Maturing December 22, 2016	571		576,074
CRC Health Corporation			
Term Loan, 4.68%, Maturing November 16, 2015	481		483,409
DaVita, Inc.			
Term Loan, 4.50%, Maturing October 20, 2016	1,459		1,467,842
Term Loan, 4.00%, Maturing November 1, 2019	1,563		1,571,785
DJO Finance LLC			
Term Loan, 4.75%, Maturing September 15, 2017	1,364		1,371,082
Drumm Investors LLC			
Term Loan, 5.00%, Maturing May 4, 2018	723		693,343
Envision Healthcare Corporation			
Term Loan, 4.00%, Maturing May 25, 2018	1,574		1,574,040
Faenza Acquisition GmbH			
Term Loan, 4.25%, Maturing August 28, 2020	49		48,792
Term Loan, 4.25%, Maturing August 31, 2020	160		160,413
Grifols Inc.			
Term Loan, 4.25%, Maturing June 1, 2017	1,436		1,448,535
HCA, Inc.			
Term Loan, 3.00%, Maturing March 31, 2017	643		642,733

Health Management Associates, Inc.

11041111 1114114501111111 115501141115, 11111		
Term Loan, 3.50%, Maturing November 16, 2018	919	920,096
Hologic Inc.		
Term Loan, 3.75%, Maturing August 1, 2019	829	833,377
Iasis Healthcare LLC		
Term Loan, 4.50%, Maturing May 3, 2018	829	835,078

	Principal		
Borrower/Tranche Description	Amount* (000 s omitted)		Value
inVentiv Health, Inc.	(*** * ********************************		, 33252
Term Loan, 7.50%, Maturing August 4, 2016	1,243	\$	1,216,812
Term Loan, 7.75%, Maturing May 15, 2018	307		300,292
Kindred Healthcare, Inc.			
Term Loan, 4.25%, Maturing June 1, 2018	734		733,885
Kinetic Concepts, Inc.			
Term Loan, 4.50%, Maturing May 4, 2018	2,486		2,505,229
LHP Hospital Group, Inc.	,		, ,
Term Loan, 9.00%, Maturing July 3, 2018	272		268,847
MedAssets, Inc.			
Term Loan, 4.00%, Maturing December 13, 2019	218		218,430
Medpace, Inc.			
Term Loan, 5.25%, Maturing June 16, 2017	308		309,367
Multiplan, Inc.			
Term Loan, 4.00%, Maturing August 25, 2017	1,100		1,106,783
One Call Medical, Inc.	,		
Term Loan, 5.50%, Maturing August 16, 2019	597		601,100
Onex Carestream Finance LP			ĺ
Term Loan, 5.00%, Maturing June 7, 2019	1,457		1,467,714
Pharmaceutical Product Development, Inc.	,		, ,
Term Loan, 4.25%, Maturing December 5, 2018	968		972,122
PRA Holdings, Inc.			,
Term Loan, Maturing September 21, 2020 ⁽⁴⁾	625		624,121
Radnet Management, Inc.			,
Term Loan, 4.25%, Maturing October 10, 2018	842		844,500
Sage Products, Inc.			0 1 1,0 0 0
Term Loan, 4.25%, Maturing December 13, 2019	275		276,247
Select Medical Corporation			_,,_,,
Term Loan, 4.00%, Maturing June 1, 2018	701		704,391
Sheridan Holdings, Inc.			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.50%, Maturing June 29, 2018	321		322,178
Steward Health Care System LLC			,
Term Loan, 6.75%, Maturing April 15, 2020	175		169,762
TriZetto Group, Inc. (The)			,
Term Loan, 4.75%, Maturing May 2, 2018	733		685,472
Truven Health Analytics Inc.			,
Term Loan, 4.50%, Maturing June 1, 2019	842		844,140
U.S. Renal Care, Inc.			ĺ
Term Loan, 5.25%, Maturing July 3, 2019	125		125,937
Vanguard Health Holding Company II, LLC			- /
Term Loan, 3.75%, Maturing January 29, 2016	728		728,804
VWR Funding, Inc.			,
Term Loan, 4.18%, Maturing April 3, 2017	521		521,714
Term Loan, 4.43%, Maturing April 3, 2017	723		722,947
6 I 1, 1			,
		\$	40,483,106
		Ψ	40,403,100
H F 0.69			
Home Furnishings 0.6%			
Serta/Simmons Holdings, LLC			0.45 4.44
Term Loan, 5.00%, Maturing October 1, 2019	844	\$	847,141
Tempur-Pedic International Inc.	=0.4		5 00 002
Term Loan, 3.50%, Maturing March 18, 2020	786		780,802
		\$	1,627,943

Industrial Equipment 3.0%		
Alliance Laundry Systems LLC		
Term Loan, 4.25%, Maturing December 10, 2018	164	\$ 164,436
Apex Tool Group, LLC		
Term Loan, 4.50%, Maturing January 31, 2020	373	374,874

	Principal		
	Amount*		** 1
Borrower/Tranche Description Gardner Denver, Inc.	(000 s omitted)		Value
Term Loan, 4.25%, Maturing July 30, 2020	925	\$	917,805
Term Loan, 4.75%, Maturing July 30, 2020	EUR 200	Ψ	272,599
Generac Power Systems, Inc.	ECK 200		212,377
Term Loan, 3.50%, Maturing May 29, 2020	850		843,980
Grede LLC	050		013,500
Term Loan, 4.50%, Maturing May 2, 2018	488		488,724
Husky Injection Molding Systems Ltd.			
Term Loan, 4.25%, Maturing June 29, 2018	1,592		1,594,656
International Equipment Solutions, LLC			
Term Loan, 6.75%, Maturing August 13, 2019	375		371,484
Manitowoc Company, Inc. (The)			
Term Loan, 4.25%, Maturing November 13, 2017	66		66,234
Milacron LLC			
Term Loan, 4.25%, Maturing March 30, 2020	199		199,083
Rexnord LLC			
Term Loan, 4.00%, Maturing August 20, 2020 Spansion LLC	2,275		2,252,250
Term Loan, 5.25%, Maturing December 11, 2018	371		374,170
Tank Holding Corp.			
Term Loan, 4.25%, Maturing July 9, 2019	464		463,355
		\$	8,383,650
		Ф	0,303,030
Insurance 4.5%			
Alliant Holdings I, Inc.			
Term Loan, 5.00%, Maturing December 20, 2019	993	\$	999,315
AmWINS Group, Inc.			
Term Loan, 5.00%, Maturing September 6, 2019	2,010		2,022,374
Applied Systems, Inc.			
Term Loan, 4.25%, Maturing December 8, 2016	1,151		1,157,629
Asurion LLC			
Term Loan, 4.50%, Maturing May 24, 2019	4,367		4,333,077
Term Loan, 3.50%, Maturing July 8, 2020	474		457,970
Compass Investors Inc.			
Term Loan, 5.00%, Maturing December 27, 2019	1,067		1,073,606
Cooper Gay Swett & Crawford Ltd.			
Term Loan, 5.00%, Maturing April 16, 2020	249		248,284
Cunningham Lindsey U.S. Inc.	450		451 150
Term Loan, 5.00%, Maturing December 10, 2019	472		471,159
Hub International Limited	1 202		1 206 126
Term Loan, 3.62%, Maturing June 13, 2017	1,393		1,396,136
Sedgwick CMS Holdings, Inc.	224		225 201
Term Loan, 4.25%, Maturing June 12, 2018	324		325,201
		ф	10 404 751
		\$	12,484,751
Leisure Goods/Activities/Movies 6.4%			
Bombardier Recreational Products, Inc.			
Term Loan, 4.00%, Maturing January 30, 2019	1,603	\$	1,601,689
Bright Horizons Family Solutions, Inc.	1,003	Ψ	1,001,009
Term Loan, 4.00%, Maturing January 30, 2020	447		447,532
ClubCorp Club Operations, Inc.	FT/		117,552
Term Loan, 4.00%, Maturing July 24, 2020	1,723		1,728,610
Dave & Buster s, Inc.	,		, -,-

Term Loan, 4.50%, Maturing June 1, 2016	484	487,378
Delta 2 (LUX) S.a.r.l.		
Term Loan, 4.50%, Maturing April 30, 2019	1,010	1,020,430
Emerald Expositions Holding, Inc.		
Term Loan, 5.50%, Maturing June 17, 2020	374	376,751
Equinox Holdings, Inc.		
Term Loan, 4.50%, Maturing January 31, 2020	597	600,358

	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Fender Musical Instruments Corporation			244.22
Term Loan, 5.75%, Maturing April 3, 2019	241	\$	241,226
Kasima, LLC	477		472.516
Term Loan, 3.25%, Maturing May 17, 2021	475		473,516
Live Nation Entertainment, Inc.	1.206		1 204 261
Term Loan, 3.50%, Maturing August 16, 2020	1,286		1,284,261
LodgeNet Interactive Corp.	407		0.42 1775
Term Loan, 6.75%, Maturing March 31, 2018	427		243,175
Revolution Studios Distribution Company, LLC	202		220.270
Term Loan, 3.93%, Maturing December 21, 2014	382		338,278
Term Loan - Second Lien, 7.18%, Maturing June 21, 2015 ⁽²⁾	450		326,340
Sabre, Inc.	507		500 445
Term Loan, 5.25%, Maturing February 19, 2019	596		599,445
Scientific Games International, Inc.	4.007		4 04 6 500
Term Loan, Maturing May 22, 2020 ⁽⁴⁾	1,825		1,812,780
SeaWorld Parks & Entertainment, Inc.			
Term Loan, 3.00%, Maturing May 14, 2020	1,404		1,389,791
Six Flags Theme Parks, Inc.			
Term Loan, 4.00%, Maturing December 20, 2018	722		729,330
SRAM, LLC			
Term Loan, 4.02%, Maturing April 10, 2020	947		935,106
Town Sports International Inc.			
Term Loan, 5.75%, Maturing May 11, 2018	880		890,183
US Finco LLC			
Term Loan, 4.00%, Maturing May 29, 2020	224		224,017
Term Loan - Second Lien, 8.25%, Maturing November 30, 2020	500		502,500
WMG Acquisition Corp.			
Term Loan, 3.75%, Maturing July 1, 2020	275		274,083
Zuffa LLC			
Term Loan, 4.50%, Maturing February 25, 2020	1,439		1,442,723
		\$	17,969,502
		Ψ	17,909,302
Lodging and Casinos 4.2%			
Affinity Gaming, LLC			
Term Loan, 5.50%, Maturing November 9, 2017	216	\$	217,317
Bally Technologies, Inc.			221,621
Term Loan, Maturing August 31, 2020 ⁽⁴⁾	650		651,138
Boyd Gaming Corporation			00 1,00 0
Term Loan, 4.00%, Maturing August 14, 2020	250		250,104
Caesars Entertainment Operating Company	200		200,101
Term Loan, 9.50%, Maturing October 31, 2016	963		962,272
Term Loan, 5.43%, Maturing January 26, 2018	881		800,593
Four Seasons Holdings Inc.	001		000,575
Term Loan - Second Lien, 6.25%, Maturing December 28, 2020	1,300		1,332,500
Gala Group LTD	1,500		1,332,300
	GBP 825		1,342,480
Hilton Worldwide Finance, LLC	GDI 623		1,542,400
Term Loan, Maturing September 23, 2020 ⁽⁴⁾	3,850		3,850,400
MGM Resorts International	5,050		3,030,400
	1.200		1 207 405
Term Loan, 3.50%, Maturing December 20, 2019 Pinnacle Entertainment, Inc.	1,290		1,287,485
	499		400 007
Term Loan, 3.75%, Maturing August 13, 2020	499		499,997
Playa Resorts Holding B.V.	250		252.021
Term Loan, 4.75%, Maturing August 6, 2019	250		252,031

Tropicana Entertainment Inc. Term Loan, 7.50%, Maturing March 16, 2018 246 247,173

> \$ 11,693,490

	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Nonferrous Metals/Minerals 2.7%			
Alpha Natural Resources, LLC	200	Φ.	201.105
Term Loan, 3.50%, Maturing May 22, 2020	398	\$	381,185
Arch Coal Inc.			
Term Loan, 5.75%, Maturing May 16, 2018	1,457		1,420,514
Constellium Holdco B.V.			
Term Loan, 6.00%, Maturing March 25, 2020	249		256,834
Fairmount Minerals LTD			
Term Loan, 5.00%, Maturing September 5, 2019	1,000		1,003,119
Murray Energy Corporation			
Term Loan, 4.75%, Maturing May 24, 2019	200		199,562
Noranda Aluminum Acquisition Corporation			
Term Loan, 5.75%, Maturing February 28, 2019	517		488,037
Novelis, Inc.			
Term Loan, 3.75%, Maturing March 10, 2017	1,656		1,660,600
Oxbow Carbon LLC			
Term Loan, 4.25%, Maturing July 19, 2019	222		223,854
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	375		380,625
United Central Industrial Supply Company, L.L.C.			
Term Loan, 7.50%, Maturing October 9, 2018	594		537,570
Term Loan - Second Lien, 12.50%, Maturing April 12, 2019	250		227,500
Walter Energy, Inc.			. ,
Term Loan, 6.75%, Maturing April 2, 2018	821		790,869
			.,,,,,,
		\$	7,570,269
Oil and Gas 5.0%			
Ameriforge Group, Inc.			
	272	4	
Term Loan, 5.00%, Maturing December 19, 2019			272 620
Duonas Midatusam Fundina I I C	273	\$	273,620
Bronco Midstream Funding LLC		\$	
Term Loan, 5.00%, Maturing August 17, 2020	900	\$	273,620 904,500
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation	900	\$	904,500
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015	900 73	\$	904,500 73,993
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017	900	\$	904,500
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC	900 73 1,079	\$	904,500 73,993 1,103,013
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019	900 73	\$	904,500 73,993
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P.	900 73 1,079 986	\$	904,500 73,993 1,103,013 1,002,515
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017	900 73 1,079	\$	904,500 73,993 1,103,013
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC	900 73 1,079 986 596	\$	904,500 73,993 1,103,013 1,002,515 600,018
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC Term Loan, Maturing September 28, 2018 ⁽⁴⁾	900 73 1,079 986 596 400	\$	904,500 73,993 1,103,013 1,002,515 600,018 400,200
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC Term Loan, Maturing September 28, 2018 ⁽⁴⁾ Term Loan - Second Lien, Maturing September 30, 2020 ⁽⁴⁾	900 73 1,079 986 596	\$	904,500 73,993 1,103,013 1,002,515 600,018
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC Term Loan, Maturing September 28, 2018 ⁽⁴⁾ Term Loan - Second Lien, Maturing September 30, 2020 ⁽⁴⁾ MEG Energy Corp.	900 73 1,079 986 596 400 275	\$	904,500 73,993 1,103,013 1,002,515 600,018 400,200 275,172
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC Term Loan, Maturing September 28, 2018 ⁽⁴⁾ Term Loan - Second Lien, Maturing September 30, 2020 ⁽⁴⁾ MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020	900 73 1,079 986 596 400	\$	904,500 73,993 1,103,013 1,002,515 600,018 400,200
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC Term Loan, Maturing September 28, 2018 ⁽⁴⁾ Term Loan - Second Lien, Maturing September 30, 2020 ⁽⁴⁾ MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 Obsidian Natural Gas Trust	900 73 1,079 986 596 400 275	\$	904,500 73,993 1,103,013 1,002,515 600,018 400,200 275,172
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC Term Loan, Maturing September 28, 2018 ⁽⁴⁾ Term Loan - Second Lien, Maturing September 30, 2020 ⁽⁴⁾ MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 Obsidian Natural Gas Trust Term Loan, 7.00%, Maturing November 2, 2015	900 73 1,079 986 596 400 275	\$	904,500 73,993 1,103,013 1,002,515 600,018 400,200 275,172
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC Term Loan, Maturing September 28, 2018 ⁽⁴⁾ Term Loan - Second Lien, Maturing September 30, 2020 ⁽⁴⁾ MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 Obsidian Natural Gas Trust	900 73 1,079 986 596 400 275 3,739	\$	904,500 73,993 1,103,013 1,002,515 600,018 400,200 275,172 3,759,106
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC Term Loan, Maturing September 28, 2018 ⁽⁴⁾ Term Loan - Second Lien, Maturing September 30, 2020 ⁽⁴⁾ MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 Obsidian Natural Gas Trust Term Loan, 7.00%, Maturing November 2, 2015	900 73 1,079 986 596 400 275 3,739	\$	904,500 73,993 1,103,013 1,002,515 600,018 400,200 275,172 3,759,106
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC Term Loan, Maturing September 28, 2018 ⁽⁴⁾ Term Loan - Second Lien, Maturing September 30, 2020 ⁽⁴⁾ MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 Obsidian Natural Gas Trust Term Loan, 7.00%, Maturing November 2, 2015 Ruby Western Pipeline Holdings, LLC	900 73 1,079 986 596 400 275 3,739 918	\$	904,500 73,993 1,103,013 1,002,515 600,018 400,200 275,172 3,759,106 921,832
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC Term Loan, Maturing September 28, 2018 ⁽⁴⁾ Term Loan - Second Lien, Maturing September 30, 2020 ⁽⁴⁾ MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 Obsidian Natural Gas Trust Term Loan, 7.00%, Maturing November 2, 2015 Ruby Western Pipeline Holdings, LLC Term Loan, 3.50%, Maturing March 27, 2020	900 73 1,079 986 596 400 275 3,739 918	\$	904,500 73,993 1,103,013 1,002,515 600,018 400,200 275,172 3,759,106 921,832
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC Term Loan, Maturing September 28, 2018 ⁽⁴⁾ Term Loan - Second Lien, Maturing September 30, 2020 ⁽⁴⁾ MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 Obsidian Natural Gas Trust Term Loan, 7.00%, Maturing November 2, 2015 Ruby Western Pipeline Holdings, LLC Term Loan, 3.50%, Maturing March 27, 2020 Samson Investment Company	900 73 1,079 986 596 400 275 3,739 918 219	\$	904,500 73,993 1,103,013 1,002,515 600,018 400,200 275,172 3,759,106 921,832 218,496
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC Term Loan, Maturing September 28, 2018 ⁽⁴⁾ Term Loan - Second Lien, Maturing September 30, 2020 ⁽⁴⁾ MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 Obsidian Natural Gas Trust Term Loan, 7.00%, Maturing November 2, 2015 Ruby Western Pipeline Holdings, LLC Term Loan, 3.50%, Maturing March 27, 2020 Samson Investment Company Term Loan - Second Lien, 6.00%, Maturing September 25, 2018 Sheridan Production Partners I, LLC	900 73 1,079 986 596 400 275 3,739 918 219	\$	904,500 73,993 1,103,013 1,002,515 600,018 400,200 275,172 3,759,106 921,832 218,496 928,353
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC Term Loan, Maturing September 28, 2018 ⁽⁴⁾ Term Loan - Second Lien, Maturing September 30, 2020 ⁽⁴⁾ MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 Obsidian Natural Gas Trust Term Loan, 7.00%, Maturing November 2, 2015 Ruby Western Pipeline Holdings, LLC Term Loan, 3.50%, Maturing March 27, 2020 Samson Investment Company Term Loan - Second Lien, 6.00%, Maturing September 25, 2018 Sheridan Production Partners I, LLC Term Loan, 5.00%, Maturing September 14, 2019	900 73 1,079 986 596 400 275 3,739 918 219	\$	904,500 73,993 1,103,013 1,002,515 600,018 400,200 275,172 3,759,106 921,832 218,496 928,353 1,020,216
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC Term Loan, Adturing September 28, 2018(4) Term Loan - Second Lien, Maturing September 30, 2020(4) MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 Obsidian Natural Gas Trust Term Loan, 7.00%, Maturing November 2, 2015 Ruby Western Pipeline Holdings, LLC Term Loan, 3.50%, Maturing March 27, 2020 Samson Investment Company Term Loan - Second Lien, 6.00%, Maturing September 25, 2018 Sheridan Production Partners I, LLC Term Loan, 5.00%, Maturing September 14, 2019 Term Loan, 5.00%, Maturing September 25, 2019	900 73 1,079 986 596 400 275 3,739 918 219 925 1,017	\$	904,500 73,993 1,103,013 1,002,515 600,018 400,200 275,172 3,759,106 921,832 218,496 928,353 1,020,216 82,573
Term Loan, 5.00%, Maturing August 17, 2020 Citgo Petroleum Corporation Term Loan, 8.00%, Maturing June 24, 2015 Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC Term Loan, 7.00%, Maturing June 19, 2019 Energy Transfer Equity, L.P. Term Loan, 3.75%, Maturing March 24, 2017 Fieldwood Energy LLC Term Loan, Maturing September 28, 2018 ⁽⁴⁾ Term Loan - Second Lien, Maturing September 30, 2020 ⁽⁴⁾ MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 Obsidian Natural Gas Trust Term Loan, 7.00%, Maturing November 2, 2015 Ruby Western Pipeline Holdings, LLC Term Loan, 3.50%, Maturing March 27, 2020 Samson Investment Company Term Loan - Second Lien, 6.00%, Maturing September 25, 2018 Sheridan Production Partners I, LLC Term Loan, 5.00%, Maturing September 14, 2019	900 73 1,079 986 596 400 275 3,739 918 219 925 1,017 82	\$	904,500 73,993 1,103,013 1,002,515 600,018 400,200 275,172 3,759,106 921,832 218,496 928,353 1,020,216

Tervita Corporation Term Loan, 6.25%, Maturing May 15, 2018 1,537,615 1,569

> \$ 13,817,385

	Prin	ncipal		
	Amount*			
Borrower/Tranche Description	(000 s	omitted)		Value
Publishing 5.6%				
Advanstar Communications Inc.		272	Φ	270.002
Term Loan, 5.50%, Maturing April 29, 2019		373	\$	370,093
American Greetings Corporation		550		551 275
Term Loan, 4.00%, Maturing August 9, 2019		550		551,375
Ascend Learning, Inc.		1 002		1 001 201
Term Loan, 7.00%, Maturing May 23, 2017		1,003		1,001,381
Flint Group SA		£ 40		544.601
Term Loan, 6.65%, Maturing December 30, 2016		548		544,621
Term Loan, 6.65%, Maturing December 30, 2016	EUD	561		557,013
Term Loan, 6.59%, Maturing December 31, 2016	EUR	214		288,778
Term Loan, 6.59%, Maturing December 31, 2016	EUR	240		322,774
Getty Images, Inc.		2.422		2 175 200
Term Loan, 4.75%, Maturing October 18, 2019		2,432		2,175,290
Interactive Data Corporation		2.276		2 271 620
Term Loan, 3.75%, Maturing February 11, 2018		2,276		2,271,629
Laureate Education, Inc.		2.072		2 006 075
Term Loan, 5.25%, Maturing June 18, 2018		3,872		3,886,875
McGraw-Hill Global Education Holdings, LLC		422		429,600
Term Loan, 9.00%, Maturing March 22, 2019		423		428,690
Media General Inc.		550		552.059
Term Loan, 0.00%, Maturing July 31, 2020 ⁽⁵⁾		550		552,058
MediaNews Group Inc.		11		11 522
Term Loan, 8.50%, Maturing March 19, 2014		11		11,522
Merrill Communications, LLC		249		250 572
Term Loan, 7.31%, Maturing March 8, 2018		348		350,572
Multi Packaging Solutions, Inc.		175		175 004
Term Loan, 4.25%, Maturing August 21, 2020 Nelson Education Ltd.		1/3		175,984
		221		196 267
Term Loan, 2.75%, Maturing July 3, 2014		221		186,367
Rentpath, Inc.		524		514 106
Term Loan, 6.25%, Maturing May 29, 2020 Springer Science+Business Media Deutschland GmbH		524		514,196
•		550		547.250
Term Loan, 5.00%, Maturing July 31, 2020		330		547,250
Tribune Company Tarm Loop 4 00% Meturing December 21, 2010		911		916 791
Term Loan, 4.00%, Maturing December 31, 2019		844		846,784
			\$	15,583,252
Radio and Television 3.2%				
Clear Channel Communications, Inc.				
Term Loan, 3.83%, Maturing January 29, 2016		192	\$	181,548
Term Loan, 6.93%, Maturing January 30, 2019		566		524,516
Cumulus Media Holdings Inc.				
Term Loan, 4.50%, Maturing September 17, 2018		2,490		2,511,884
Term Loan - Second Lien, 7.50%, Maturing September 16, 2019		445		453,344
Entercom Radio, LLC				
Term Loan, 5.03%, Maturing November 23, 2018		226		227,278
Foxco Acquisition Sub, LLC				
Term Loan, 5.50%, Maturing July 14, 2017		665		669,439
Gray Television, Inc.				
Term Loan, 4.75%, Maturing October 15, 2019		741		746,317
LIN Television Corp.				
Term Loan, 4.00%, Maturing December 21, 2018		295		296,044
Mission Broadcasting, Inc.				

Term Loan, 4.25%, Maturing December 3, 2019	207	207,736
Nexstar Broadcasting, Inc.		
Term Loan, 4.25%, Maturing December 3, 2019	490	491,376
Nine Entertainment Group Limited		
Term Loan, 3.50%, Maturing February 5, 2020	373	371,026
Raycom TV Broadcasting, Inc.		
Term Loan, 4.25%, Maturing May 31, 2017	440	439,875

	Priı	ncipal		
		ount*		** .
Borrower/Tranche Description	(000 s	s omitted)		Value
Sinclair Television Group Inc.		27.4	¢.	272.002
Term Loan, 3.00%, Maturing April 9, 2020		274	\$	272,982
Univision Communications Inc.		1.640		1 (20 040
Term Loan, 4.50%, Maturing March 2, 2020		1,643		1,638,840
			\$	9,032,205
Retailers (Except Food and Drug) 7.1%				
99 Cents Only Stores				
Term Loan, 5.25%, Maturing January 11, 2019		245	\$	245,590
B&M Retail Limited				
Term Loan, 6.01%, Maturing February 18, 2020	GBP	1,025		1,660,756
Bass Pro Group, LLC		,		,,
Term Loan, 4.00%, Maturing November 20, 2019		682		685,202
CDW LLC		002		000,202
Term Loan, 3.50%, Maturing April 29, 2020		2,737		2,701,523
David s Bridal, Inc.		2,737		2,701,323
Term Loan, 5.00%, Maturing October 11, 2019		323		324,175
Evergreen Acqco 1 LP		323		324,173
Term Loan, 5.00%, Maturing July 9, 2019		346		346,930
Harbor Freight Tools USA, Inc.		340		340,930
Term Loan, 4.75%, Maturing July 26, 2019		550		556,462
		330		330,402
J Crew Group, Inc.		055		054770
Term Loan, 4.00%, Maturing March 7, 2018		855		854,778
Jo-Ann Stores, Inc.		1.265		1.265.000
Term Loan, 4.00%, Maturing March 16, 2018		1,365		1,365,909
Michaels Stores, Inc.				4.05 (4.00
Term Loan, 3.75%, Maturing January 28, 2020		1,272		1,276,128
National Vision, Inc.				
Term Loan, 7.00%, Maturing August 2, 2018		395		396,975
Neiman Marcus Group, Inc. (The)				
Term Loan, 4.00%, Maturing May 16, 2018		2,400		2,398,082
Ollie s Bargain Outlet, Inc.				
Term Loan, 5.25%, Maturing September 27, 2019		248		249,056
Party City Holdings Inc.				
Term Loan, 4.25%, Maturing July 29, 2019		695		694,965
Pep Boys-Manny, Moe & Jack (The)				
Term Loan, 5.00%, Maturing October 11, 2018		224		225,414
Petco Animal Supplies, Inc.				
Term Loan, 4.00%, Maturing November 24, 2017		1,590		1,593,946
Pilot Travel Centers LLC				
Term Loan, 3.75%, Maturing March 30, 2018		890		889,160
Term Loan, 4.25%, Maturing August 7, 2019		297		298,207
Spin Holdco Inc.				
Term Loan, 4.25%, Maturing November 14, 2019		1,025		1,025,000
Toys R US Property Company I, LLC		,		, ,
Term Loan, 6.00%, Maturing August 21, 2019		400		395,583
Visant Holding Corp.				- ,
Term Loan, 5.25%, Maturing December 22, 2016		640		623,222
Vivarte SA		010		323,222
Term Loan - Second Lien, 3.83%, Maturing September 8, 2016	EUR	13		10,093
Term Loan - Second Lien, 3.83%, Maturing September 8, 2016	EUR	88		70,655
Term Loan - Second Lien, 3.83%, Maturing September 8, 2016	EUR	900		726,734
Wilton Brands LLC	LUK	200		120,134
		309		303,347
Term Loan, 7.50%, Maturing August 30, 2018		309		303,347

\$	100	117	,892
υp	17,7	11/	,074

Steel 2.0%		
Essar Steel Algoma, Inc.		
Term Loan, 8.75%, Maturing September 19, 2014	520	\$ 526,896
FMG Resources (August 2006) Pty Ltd.		
Term Loan, 5.25%, Maturing October 18, 2017	2,970	2,985,863

	Principal		
Borrower/Tranche Description	Amount* (000 s omitted)		Value
JFB Firth Rixson Inc.	(000 Somitted)		v aruc
Term Loan, 4.25%, Maturing June 30, 2017	149	\$	148,782
JMC Steel Group, Inc.			
Term Loan, 4.75%, Maturing April 3, 2017	341		342,432
Neenah Foundry Company			
Term Loan, 6.75%, Maturing April 26, 2017	222		222,187
Patriot Coal Corporation	405		125 000
DIP Loan, 9.25%, Maturing December 31, 2013 SunCoke Energy, Inc.	425		425,000
Term Loan, 4.00%, Maturing July 26, 2018	152		150,912
Waupaca Foundry, Inc.	132		130,912
Term Loan, 4.50%, Maturing June 29, 2017	716		715,812
20m 20m, 100 /0, 17mming 0 m 2 2 , 201 /	,10		, 10,012
		\$	5,517,884
		Ψ	0,027,007
Surface Transport 0.5%			
Hertz Corporation (The)			
Term Loan, 3.75%, Maturing March 12, 2018	918	\$	920,013
Swift Transportation Co. Inc.			
Term Loan, 4.00%, Maturing December 21, 2017	608		612,567
		\$	1,532,580
Telecommunications 5.6%			
Arris Group, Inc. Term Loan, 3.50%, Maturing April 17, 2020	522	\$	519,274
Cellular South, Inc.	322	φ	319,274
Term Loan, 3.25%, Maturing May 22, 2020	199		198,876
Cricket Communications, Inc.	1,,,		1,0,0,0
Term Loan, 4.75%, Maturing October 10, 2019	248		248,435
Term Loan, 4.75%, Maturing March 9, 2020	1,546		1,548,610
Crown Castle International Corporation			
Term Loan, 3.25%, Maturing January 31, 2019	1,507		1,495,828
Intelsat Jackson Holdings S.A.			
Term Loan, 4.25%, Maturing April 2, 2018	5,096		5,117,724
Mitel US Holdings, Inc.	272		275 022
Term Loan, 7.00%, Maturing February 27, 2019 SBA Finance	373		375,923
Term Loan, 3.75%, Maturing June 29, 2018	172		171,824
Term Loan, 3.75%, Maturing September 27, 2019	82		82,650
Syniverse Holdings, Inc.	02		02,030
Term Loan, 4.00%, Maturing April 23, 2019	606		606,203
Term Loan, 4.00%, Maturing April 23, 2019	912		913,545
Telesat LLC			
Term Loan, 3.50%, Maturing March 28, 2019	3,407		3,398,446
Windstream Corporation			
Term Loan, 4.00%, Maturing August 8, 2019	967		970,526
		\$	15,647,864
Utilities 2.9%			
AES Corporation			
Term Loan, 3.75%, Maturing June 1, 2018	1,339	\$	1,347,169
Calpine Construction Finance Company, L.P.			

Term Loan, 3.00%, Maturing May 4, 2020	524	514,414
Term Loan, 3.25%, Maturing January 31, 2022	200	196,508
Calpine Corporation		
Term Loan, 4.00%, Maturing April 2, 2018	464	466,054
Term Loan, 4.00%, Maturing April 2, 2018	2,364	2,370,823
Term Loan, 4.00%, Maturing October 9, 2019	421	421,802
Dynegy Holdings Inc.		
Term Loan, 4.00%, Maturing April 23, 2020	476	475,632
Equipower Resources Holdings LLC		
Term Loan, 4.25%, Maturing December 31, 2019	299	300,621

	Principal		
Borrower/Tranche Description	Amount* (000 s omitted)		Value
La Frontera Generation, LLC Term Loan, 4.50%, Maturing September 30, 2020	304	\$	305,927
LSP Madison Funding, LLC	301	Ψ	303,727
Term Loan, 5.50%, Maturing June 28, 2019	276		278,932
Power Team Services, LLC Term Loan, 0.00%, Maturing May 6, 2020 ⁽⁵⁾	17		16,500
Term Loan, 4.25%, Maturing May 6, 2020	133		131,670
Raven Power Finance, LLC			,,,,,
Term Loan, 7.25%, Maturing November 15, 2018	248		254,948
Texas Competitive Electric Holdings Company, LLC Term Loan, 4.71%, Maturing October 10, 2017	1 601		1,080,641
Term Loan, 4.71%, Maturing October 10, 2017	1,601		1,080,041
		\$	8,161,641
Total Senior Floating-Rate Interests (identified cost \$412,322,813)		\$	412,000,066
Corporate Bonds & Notes 11.1%			
	Principal Amount*		
Security	(000 s omitted)		Value
Agrospace and Defence 0.00%			
Aerospace and Defense 0.0%) GenCorp, Inc.			
Aerospace and Defense 0.0%) GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾	20	\$	21,050
GenCorp, Inc.	20		
GenCorp, Inc.	20	\$ \$	21,050 21,050
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1%	20		
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc.		\$	21,050
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc. 9.25%, 1/15/17 ⁽⁶⁾	20 59		
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc.		\$	21,050
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc. 9.25%, 1/15/17 ⁽⁶⁾ General Motors Financial Co., Inc. 4.75%, 8/15/17 ⁽⁶⁾ 3.25%, 5/15/18 ⁽⁶⁾	59 40 5	\$	21,050 63,130 41,600 4,875
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc. 9.25%, 1/15/17 ⁽⁶⁾ General Motors Financial Co., Inc. 4.75%, 8/15/17 ⁽⁶⁾ 3.25%, 5/15/18 ⁽⁶⁾ 4.25%, 5/15/23 ⁽⁶⁾	59 40	\$	21,050 63,130 41,600
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc. 9.25%, 1/15/17 ⁽⁶⁾ General Motors Financial Co., Inc. 4.75%, 8/15/17 ⁽⁶⁾ 3.25%, 5/15/18 ⁽⁶⁾ 4.25%, 5/15/23 ⁽⁶⁾ Navistar International Corp.	59 40 5 15	\$	21,050 63,130 41,600 4,875 13,744
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc. 9.25%, 1/15/17 ⁽⁶⁾ General Motors Financial Co., Inc. 4.75%, 8/15/17 ⁽⁶⁾ 3.25%, 5/15/18 ⁽⁶⁾ 4.25%, 5/15/23 ⁽⁶⁾	59 40 5	\$	21,050 63,130 41,600 4,875
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc. 9.25%, 1/15/17 ⁽⁶⁾ General Motors Financial Co., Inc. 4.75%, 8/15/17 ⁽⁶⁾ 3.25%, 5/15/18 ⁽⁶⁾ 4.25%, 5/15/23 ⁽⁶⁾ Navistar International Corp.	59 40 5 15	\$	21,050 63,130 41,600 4,875 13,744
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc. 9.25%, 1/15/17 ⁽⁶⁾ General Motors Financial Co., Inc. 4.75%, 8/15/17 ⁽⁶⁾ 3.25%, 5/15/18 ⁽⁶⁾ 4.25%, 5/15/23 ⁽⁶⁾ Navistar International Corp. 8.25%, 11/1/21	59 40 5 15	\$	21,050 63,130 41,600 4,875 13,744 50,875
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc. 9.25%, 1/15/17 ⁽⁶⁾ General Motors Financial Co., Inc. 4.75%, 8/15/17 ⁽⁶⁾ 3.25%, 5/15/18 ⁽⁶⁾ 4.25%, 5/15/23 ⁽⁶⁾ Navistar International Corp. 8.25%, 11/1/21 Beverage and Tobacco 0.0%) Constellation Brands, Inc.	59 40 5 15	\$ \$	21,050 63,130 41,600 4,875 13,744 50,875 174,224
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc. 9.25%, 1/15/17 ⁽⁶⁾ General Motors Financial Co., Inc. 4.75%, 8/15/17 ⁽⁶⁾ 3.25%, 5/15/18 ⁽⁶⁾ 4.25%, 5/15/23 ⁽⁶⁾ Navistar International Corp. 8.25%, 11/1/21 Beverage and Tobacco 0.0%) Constellation Brands, Inc. 6.00%, 5/1/22	59 40 5 15 50	\$	21,050 63,130 41,600 4,875 13,744 50,875 174,224
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc. 9.25%, 1/15/17 ⁽⁶⁾ General Motors Financial Co., Inc. 4.75%, 8/15/17 ⁽⁶⁾ 3.25%, 5/15/18 ⁽⁶⁾ 4.25%, 5/15/23 ⁽⁶⁾ Navistar International Corp. 8.25%, 11/1/21 Beverage and Tobacco 0.0%) Constellation Brands, Inc.	59 40 5 15 50	\$ \$	21,050 63,130 41,600 4,875 13,744 50,875 174,224
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc. 9.25%, 1/15/17 ⁽⁶⁾ General Motors Financial Co., Inc. 4.75%, 8/15/17 ⁽⁶⁾ 3.25%, 5/15/18 ⁽⁶⁾ 4.25%, 5/15/23 ⁽⁶⁾ Navistar International Corp. 8.25%, 11/1/21 Beverage and Tobacco 0.0%) Constellation Brands, Inc. 6.00%, 5/1/22	59 40 5 15 50	\$ \$	21,050 63,130 41,600 4,875 13,744 50,875 174,224
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc. 9.25%, 1/15/17 ⁽⁶⁾ General Motors Financial Co., Inc. 4.75%, 8/15/17 ⁽⁶⁾ 3.25%, 5/15/18 ⁽⁶⁾ 4.25%, 5/15/23 ⁽⁶⁾ Navistar International Corp. 8.25%, 11/1/21 Beverage and Tobacco 0.0%) Constellation Brands, Inc. 6.00%, 5/1/22 4.25%, 5/1/23	59 40 5 15 50	\$ \$ \$	21,050 63,130 41,600 4,875 13,744 50,875 174,224 37,450 41,400
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc. 9.25%, 1/15/17 ⁽⁶⁾ General Motors Financial Co., Inc. 4.75%, 8/15/17 ⁽⁶⁾ 3.25%, 5/15/18 ⁽⁶⁾ 4.25%, 5/15/23 ⁽⁶⁾ Navistar International Corp. 8.25%, 11/1/21 Beverage and Tobacco 0.0%) Constellation Brands, Inc. 6.00%, 5/1/22	59 40 5 15 50	\$ \$ \$	21,050 63,130 41,600 4,875 13,744 50,875 174,224 37,450 41,400
GenCorp, Inc. 7.125%, 3/15/21 ⁽⁶⁾ Automotive 0.1% American Axle & Manufacturing, Inc. 9.25%, 1/15/17 ⁽⁶⁾ General Motors Financial Co., Inc. 4.75%, 8/15/17 ⁽⁶⁾ 3.25%, 5/15/18 ⁽⁶⁾ 4.25%, 5/15/23 ⁽⁶⁾ Navistar International Corp. 8.25%, 11/1/21 Beverage and Tobacco 0.0% Constellation Brands, Inc. 6.00%, 5/1/22 4.25%, 5/1/23	59 40 5 15 50	\$ \$ \$	21,050 63,130 41,600 4,875 13,744 50,875 174,224 37,450 41,400

6.00%, 11/15/17	5	5,288
6.375%, 11/15/19	25	26,750
Nielsen Co. Luxembourg S.a.r.l. (The)		
5.50%, 10/1/21 ⁽⁶⁾	15	15,056
		\$ 78,294
Building and Development 0.1%		
American Builders & Contractors Supply Co., Inc.		
5.625%, 4/15/21 ⁽⁶⁾	15	\$ 14,794
Brookfield Residential Properties, Inc.		
$6.50\%, 12/15/20^{(6)}$	25	25,250
Builders FirstSource, Inc.		
7.625%, 6/1/21 ⁽⁶⁾	35	35,088

Security	Principal Amount* (000 s omitted)		Value
HD Supply, Inc.	(000 s omitted)		value
8.125%, 4/15/19	20	\$	22,300
7.50%, 7/15/20 ⁽⁶⁾	15		15,581
11.50%, 7/15/20	15		17,925
Interline Brands, Inc.			- , , ,
10.00%, 11/15/18 ⁽⁷⁾	65		71,337
Nortek, Inc.			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
10.00%, 12/1/18	45		49,612
8.50%, 4/15/21	25		27,313
		\$	279,200
		Ψ	279,200
Business Equipment and Services 0.2%			
ADT Corp. (The)			
6.25%, 10/15/21 ⁽⁶⁾	45	\$	45,731
Education Management, LLC			
15.00%, 7/1/18	28		29,877
FTI Consulting, Inc.			
6.00%, 11/15/22	20		19,950
IMS Health Incorporated			
6.00%, 11/1/20 ⁽⁶⁾	40		40,950
Iron Mountain, Inc.			
6.00%, 8/15/23	40		39,900
National CineMedia, LLC			
6.00%, 4/15/22	380		389,500
TransUnion Holding Co., Inc.			
8.125%, 6/15/18	55		58,575
United Rentals North America, Inc.	40		
8.375%, 9/15/20	10		11,125
7.625%, 4/15/22	10		10,925
		\$	646,533
Cable and Satellite Television 0.1%			
AMC Networks, Inc.			
4.75%, 12/15/22	15	\$	14,100
CCO Holdings, LLC/CCO Capital Corp.			
5.25%, 9/30/22	80		74,400
5.75%, 1/15/24	30		28,425
DISH DBS Corp.			
6.75%, 6/1/21	85		89,781
5.875%, 7/15/22	30		29,700
		\$	236,406
Chemicals and Plastics 1.6%			
Chemtura Corp.		φ.	10.005
5.75%, 7/15/21	10	\$	10,025
Hexion US Finance Corp.			1 402 277
6.625%, 4/15/20	1,475		1,482,375
Ineos Finance PLC			500 00
7.25%, 2/15/19 ⁽⁶⁾⁽⁸⁾	EUR 500		720,393
8.375%, 2/15/19 ⁽⁶⁾	500		553,125
7.50%, 5/1/20 ⁽⁶⁾	400		431,000
Milacron, LLC/Mcron Finance Corp.			

$7.75\%, 2/15/21^{(6)}$	10	10,375
Rockwood Specialties Group, Inc.		
4.625%, 10/15/20	65	65,650
Trinseo Materials Operating S.C.A.		
8.75%, 2/1/19 ⁽⁶⁾	1,000	997,500
Tronox Finance, LLC		
6.375%, 8/15/20	60	59,700
		\$ 4,330,143

Security	Principal Amount* (000 s omitted)		Value
Clothing/Textiles 0.0%)	(000 Somitted)		value
Levi Strauss & Co.			
6.875%, 5/1/22	15	\$	15,975
Quiksilver, Inc./QS Wholesale, Inc.	13	Ψ	15,775
7.875%, 8/1/18 ⁽⁶⁾	5		5,238
10.00%, 8/1/20 ⁽⁶⁾	5		5,288
SIWF Merger Sub, Inc.	3		3,200
6.25%, 6/1/21 ⁽⁶⁾	15		14 727
0.25%, 0/1/21	13		14,737
		\$	41,238
Conglomerates 0.0%			
Belden, Inc.			
5.50%, 9/1/22 ⁽⁶⁾	10	\$	9,700
Harbinger Group, Inc.			,
7.875%, 7/15/19 ⁽⁶⁾	15		15,600
Spectrum Brands Escrow Corp.	13		15,000
6.375%, 11/15/20 ⁽⁶⁾	25		26,125
6.625%, 11/15/22 ⁽⁶⁾	40		41,600
0.025 /0, 11/13/22	70		41,000
		\$	93,025
Containers and Glass Products 0.8%			
BOE Merger Corp.	45	ф	47.005
9.50%, 11/1/17 ^{(6) (7)}	45	\$	47,025
Crown Americas, LLC/Crown Americas Capital Corp. IV	25		22.000
4.50%, 1/15/23 ⁽⁶⁾	25		23,000
Reynolds Group Holdings, Inc.			
5.75%, 10/15/20	1,975		1,992,281
Sealed Air Corp.			
8.375%, 9/15/21 ⁽⁶⁾	5		5,688
		\$	2,067,994
Cosmetics/Toiletries 0.1%			
Alphabet Holding Co., Inc.			
•	(5	¢	(7.112
7.75%, 11/1/17 ⁽⁷⁾	65	\$	67,112
Party City Holdings, Inc.	75		70.200
8.875%, 8/1/20 ⁽⁶⁾	65		70,200
Sun Products Corp. (The)	20		27.750
7.75%, 3/15/21 ⁽⁶⁾	30		27,750
		\$	165,062
Diversified Financial Services 0.4%			
Denali Borrower, LLC/Denali Finance Corp.			
5.625%, 10/15/20 ^{(6) (9)}	40	\$	39,050
KION Finance SA			
4.725%, 2/15/20 ^{(6) (8)}	EUR 650		890,345
SLM Corp.			
5.50%, 1/15/19	65		64,454
			.,
		ф	002 040
		\$	993,849
Drugs 0.1%			

		\$ 152,650
7.50%, 7/15/21 ⁽⁶⁾	30	32,475
VPII Escrow Corp.		
6.375%, 10/15/20 ⁽⁶⁾	115	\$ 120,175
Valeant Pharmaceuticals International, Inc.		

S. comittee	Principal Amount*	V -1
Security Ecological Services and Equipment 0.0%	(000 s omitted)	Value
ADS Waste Holdings, Inc.		
8.25%, 10/1/20 ⁽⁶⁾	25 5	\$ 26,500
Clean Harbors, Inc.		
5.25%, 8/1/20	25	24,875
5.125%, 6/1/21	30	29,138
,		,
	9	80,513
Electronics/Electrical 0.1%		
BMC Software Finance, Inc.		
8.125%, 7/15/21 ⁽⁶⁾	40	\$ 41,700
CommScope Holding Co., Inc.		
6.625%, 6/1/20 ^{(6) (7)}	25	25,000
Infor US, Inc.		
9.375%, 4/1/19	35	39,287
NCR Corp.		
5.00%, 7/15/22	30	28,050
Nuance Communications, Inc.		
5.375%, 8/15/20 ⁽⁶⁾	60	57,000
		191,037
Equipment Leasing 0.6% Air Lease Corp.		
4.50%, 1/15/16	135	\$ 141,413
International Lease Finance Corp.		
8.625%, 9/15/15	1,000	1,107,500
$6.75\%, 9/1/16^{(6)}$	175	192,937
7.125%, 9/1/18 ⁽⁶⁾	175	196,437
		1,638,287
Financial Intermediaries 0.6%		
Ally Financial, Inc.		
2.46%, 12/1/14 ⁽⁸⁾	20	\$ 20,006
0.00%, 6/15/15	40	37,900
3.50%, 7/18/16	275	278,437
CIT Group, Inc.		
5.50%, 2/15/19 ⁽⁶⁾	25	26,375
5.375%, 5/15/20	5	5,200
5.00%, 8/15/22	10	9,818
First Data Corp.		
7.375%, 6/15/19 ⁽⁶⁾	500	528,750
6.75%, 11/1/20 ⁽⁶⁾	625	650,000
11.25%, 1/15/21 ⁽⁶⁾	25	26,250
10.625%, 6/15/21 ⁽⁶⁾	25	25,500
Lender Processing Services, Inc. 5.75%, 4/15/23	40	41,250
5.15 10, 11 13123		
	9	1,649,486
Food Products 0.0%)		
B&G Foods, Inc.		
4.625%, 6/1/21	10	9,575
		- ,- ,-

Michael Foods Holding, Inc.		
8.50%, 7/15/18 ⁽⁶⁾⁽⁷⁾	20	20,800
Post Holdings, Inc.		
7.375%, 2/15/22 ⁽⁶⁾	5	5,281
		\$ 35,656
		ŕ
Food Service 0.0%)		
Aramark Corp.		
5.75%, 3/15/20 ⁽⁶⁾	15	\$ 15,225
Pinnacle Operating Corp.		
9.00%, 11/15/20 ⁽⁶⁾	15	15,394
		\$ 30,619

Security	Principal Amount* (000 s omitted)		Value
Food/Drug Retailers 0.0%	(000 s offitted)		value
Pantry, Inc. (The)			
8.375%, 8/1/20	40	\$	42,400
6.373%, 6/11/20	40	Ф	42,400
		\$	42,400
Health Care 1.0%			
Alere, Inc.	20	Ф	21 (50
8.625%, 10/1/18	20	\$	21,650
6.50%, 6/15/20	15		14,944
Amsurg Corp.	15		15.075
5.625%, 11/30/20	15		15,075
Biomet, Inc.	0.0		02.000
6.50%, 8/1/20	80		83,000
Community Health Systems, Inc.			4.40=.000
5.125%, 8/15/18	1,115		1,137,300
7.125%, 7/15/20	65		65,731
DaVita, Inc.			
5.75%, 8/15/22	110		109,312
HCA Holdings, Inc.			
6.25%, 2/15/21	40		40,750
HCA, Inc.			
6.50%, 2/15/20	10		10,863
Hologic, Inc.			
6.25%, 8/1/20	130		136,012
INC Research, LLC			
11.50%, 7/15/19 ⁽⁶⁾	25		27,000
inVentiv Health, Inc.			
9.00%, 1/15/18 ⁽⁶⁾	625		631,250
Kinetic Concepts, Inc./KCI USA, Inc.			
10.50%, 11/1/18	25		27,719
MPH Intermediate Holding Co. 2			
8.375%, 8/1/18 ⁽⁶⁾⁽⁷⁾	75		77,109
Tenet Healthcare Corp.			
6.00%, 10/1/20 ⁽⁶⁾	20		20,488
4.375%, 10/1/21 ⁽⁶⁾	300		277,125
8.125%, 4/1/22 ⁽⁶⁾	45		47,081
United Surgical Partners International, Inc.			
9.00%, 4/1/20	35		38,588
VWR Funding, Inc.			-,
7.25%, 9/15/17	50		53,000
,			,
		\$	2,833,997
Home Furnishings 0.2%			
Libbey Glass, Inc.			
6.875%, 5/15/20	333	\$	356,310
Sanitec Corp.		7	20,210
	EUR 125		172,064
Tempur Sealy International, Inc.	120		2,301
6.875%, 12/15/20	15		15,750
			-5,700
		\$	544,124
Homebuilders/Real Estate 0.0%)			

BC Mountain, LLC/BC Mountain Finance, Inc.		
7.00%, 2/1/21 ⁽⁶⁾	30	\$ 29,925
		\$ 29,925
Industrial Equipment 0.0%		
Erikson Air-Crane, Inc., Promissory Note		
$6.00\%, 11/2/20^{(2)(10)}$	39	\$ 28,106
Manitowoc Co., Inc. (The)		
5.875%, 10/15/22	20	19,700
		\$ 47,806

Security	Princip Amoun (000 s om	t*		Value
Insurance 0.4%				
A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC				
$7.875\%, 12/15/20^{(6)}$		20	\$	20,500
CNO Financial Group, Inc.				
6.375%, 10/1/20 ⁽⁶⁾		525		551,250
Hub International, Ltd.				
8.125%, 10/15/18 ⁽⁶⁾		35		39,156
Onex USI Acquisition Corp.				
7.75%, 1/15/21 ⁽⁶⁾		50		50,250
Towergate Finance PLC				
$6.009\%, 2/15/18^{(6)(8)}$	GBP	325		523,618
			\$	1,184,774
Leisure Goods/Activities/Movies 0.1%				
Activision Blizzard, Inc.		1.7	ф	15 110
6.125%, 9/15/23 ⁽⁶⁾		15	\$	15,113
AMC Entertainment, Inc.				
8.75%, 6/1/19		60		64,800
Bombardier, Inc.				
4.25%, 1/15/16 ⁽⁶⁾		20		20,850
MISA Investments, Ltd.				
$8.625\%, 8/15/18^{(6)}$ (7)		25		25,250
NCL Corp., Ltd.				
5.00%, 2/15/18 ⁽⁶⁾		10		10,025
Regal Entertainment Group				
5.75%, 2/1/25		10		9,275
Royal Caribbean Cruises				
6.875%, 12/1/13		20		20,225
7.25%, 6/15/16		10		11,225
7.25%, 3/15/18		20		22,650
Seven Seas Cruises, S. de R.L.				ĺ
9.125%, 5/15/19		35		38,325
Viking Cruises, Ltd.				2 0,2 22
8.50%, 10/15/22 ⁽⁶⁾		35		38,937
WMG Acquisition Corp.		33		30,737
6.00%, 1/15/21 ⁽⁶⁾		23		23,977
0.00%, 1/13/21		23		23,711
			\$	300,652
Lodging and Casinos 0.8%				
Buffalo Thunder Development Authority				
9.375%, 12/15/14 ⁽⁶⁾⁽¹¹⁾		265	\$	96,725
Caesars Entertainment Operating Co., Inc.		203	Ψ	70,723
8.50%, 2/15/20		1,075		992,359
9.00%, 2/15/20		275		259,875
9.00%, 2/15/20		575		543,375
Hilton Worldwide Finance, LLC/Hilton Worldwide Finance Corp.		313		343,373
5.625%, 10/15/21 ⁽⁶⁾⁽⁹⁾		75		75 220
Inn of the Mountain Gods Resort & Casino		13		75,328
		21		21,000
8.75%, 11/30/20 ⁽⁶⁾		31		31,000
MGM Resorts International		50		51.012
6.625%, 12/15/21		50		51,813
7.75%, 3/15/22		15		16,331
Mohegan Tribal Gaming Authority		20		10.050
11.00%, 9/15/18 ⁽⁶⁾		20		19,950

Station Casinos, LLC		
7.50%, 3/1/21	35	37,188
SugarHouse HSP Gaming Prop Mezz, LP/SugarHouse HSP Gaming Finance Corp.		
6.375%, 6/1/21 ⁽⁶⁾	10	9,600

Security	Principal Amount* (000 s omitted)	Value
Tunica-Biloxi Gaming Authority	(ooo s onneed)	vaide
9.00%, 11/15/15 ⁽⁶⁾	165	\$ 150,975
Waterford Gaming, LLC		
8.625%, 9/15/14 ⁽²⁾⁽⁶⁾	76	35,616
		\$ 2,320,135
		, ,
Mining, Steel, Iron and Nonprecious Metals 0.1%		
ArcelorMittal		
6.75%, 2/25/22	10	\$ 10,575
Eldorado Gold Corp.		
6.125%, 12/15/20 ⁽⁶⁾	55	53,350
IAMGOLD Corp.		
6.75%, 10/1/20 ⁽⁶⁾	55	48,262
Inmet Mining Corp.		
8.75%, 6/1/20 ⁽⁶⁾	15	16,125
7.50%, 6/1/21 ⁽⁶⁾	20	20,600
		\$ 148,912
Nonferrous Metals/Minerals 0.0%)		
New Gold, Inc.		
7.00%, 4/15/20 ⁽⁶⁾	20	\$ 20,700
6.25%, 11/15/22 ⁽⁶⁾	35	34,213
		\$ 54,913
Oil and Gas 0.5%		
Antero Resources Finance Corp.		
6.00%, 12/1/20	5	\$ 5,075
Atlas Energy Holdings Operating Co., LLC		
7.75%, 1/15/21 ⁽⁶⁾	15	14,025
Atlas Pipeline Partners, LP		
4.75%, 11/15/21 ⁽⁶⁾	10	9,088
Berry Petroleum Co.		
6.375%, 9/15/22	5	5,050
Bonanza Creek Energy, Inc.		
6.75%, 4/15/21	25	25,375
Bristow Group, Inc.		46.060
6.25%, 10/15/22	45	46,969
Chesapeake Energy Corp.		(7.7()
6.125%, 2/15/21	65	67,762
5.75%, 3/15/23	45	45,337
Concho Resources, Inc. 5.50%, 4/1/23	80	79,400
5.50%, 4/1/25 Continental Resources, Inc.	80	79,400
5.00%, 9/15/22	85	85,956
4.50%, 4/15/23	15	14,794
CrownRock, LP/CrownRock Finance, Inc.	13	14,/34
7.125%, 4/15/21 ⁽⁶⁾	30	29,550
CVR Refining, LLC/Coffeyville Finance, Inc.	50	27,330
6.50%, 11/1/22	65	63,456
Energy Transfer Equity, L.P.	0.5	03,130
7.50%, 10/15/20	35	37,625
EP Energy, LLC/EP Energy Finance, Inc.		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,

9.375%, 5/1/20	70	79,100
EP Energy, LLC/Everest Acquisition Finance, Inc.		
6.875%, 5/1/19	100	107,250
7.75%, 9/1/22	20	21,800
EPL Oil & Gas, Inc.		
8.25%, 2/15/18	40	42,400
FTS International Services, LLC/FTS International Bonds, Inc.		
8.125%, 11/15/18 ⁽⁶⁾	23	25,070

	Principal Amount*		
Security K. J. A. O. P. G. and G. an	(000 s omitted)		Value
Kodiak Oil & Gas Corp. 5.50%, 1/15/21 ⁽⁶⁾	5	\$	4,938
Laredo Petroleum, Inc.	J	φ	4,936
7.375%, 5/1/22	35		37,275
MEG Energy Corp.	33		31,213
6.375%, 1/30/23 ⁽⁶⁾	50		49,250
Murphy Oil USA, Inc.	30		17,230
6.00%, 8/15/23 ⁽⁶⁾	60		60,000
Newfield Exploration Co.			00,000
5.625%, 7/1/24	65		63,212
Oasis Petroleum, Inc.			00,212
6.875%, 3/15/22 ⁽⁶⁾	35		37,013
6.875%, 1/15/23	75		79,875
Plains Exploration & Production Co.			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
6.875%, 2/15/23	95		102,362
Rosetta Resources, Inc.			ĺ
5.625%, 5/1/21	25		23,875
Sabine Pass LNG, LP			,
6.50%, 11/1/20 ⁽⁶⁾	55		56,100
SandRidge Energy, Inc.			
7.50%, 3/15/21	15		15,225
Seven Generations Energy, Ltd.			
8.25%, 5/15/20 ⁽⁶⁾	30		31,125
SM Energy Co.			
6.50%, 1/1/23	40		41,000
Tesoro Corp.			
5.375%, 10/1/22	55		52,800
		\$	1,459,132
Publishing 0.2%		\$	1,459,132
Publishing 0.2% Gannett Co., Inc.		\$	1,459,132
9	20	\$ \$	1,459,132 19,700
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc.	20		
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾	20 315		
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc.			19,700
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾			19,700
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾ McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance	315		19,700 341,775
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾ McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance	315	\$	19,700 341,775 47,925
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾ McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21 ⁽⁶⁾	315	\$	19,700 341,775 47,925
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾ McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21 ⁽⁶⁾ Radio and Television 0.4%	315	\$	19,700 341,775 47,925
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾ McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21 ⁽⁶⁾ Radio and Television 0.4% Clear Channel Communications, Inc.	315 45	\$	19,700 341,775 47,925 409,400
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾ McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21 ⁽⁶⁾ Radio and Television 0.4% Clear Channel Communications, Inc. 9.00%, 12/15/19	315 45 451	\$	19,700 341,775 47,925 409,400
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾ McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21 ⁽⁶⁾ Radio and Television 0.4% Clear Channel Communications, Inc. 9.00%, 12/15/19 11.25%, 3/1/21 Clear Channel Worldwide Holdings, Inc., Series A	315 45 451 20 25	\$	19,700 341,775 47,925 409,400 444,235 20,750
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾ McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21 ⁽⁶⁾ Radio and Television 0.4% Clear Channel Communications, Inc. 9.00%, 12/15/19 11.25%, 3/1/21 Clear Channel Worldwide Holdings, Inc., Series A 6.50%, 11/15/22	315 45 451 20	\$	19,700 341,775 47,925 409,400 444,235 20,750
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾ McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21 ⁽⁶⁾ Radio and Television 0.4% Clear Channel Communications, Inc. 9.00%, 12/15/19 11.25%, 3/1/21 Clear Channel Worldwide Holdings, Inc., Series A 6.50%, 11/15/22 Clear Channel Worldwide Holdings, Inc., Series B 6.50%, 11/15/22 LBI Media, Inc.	315 45 451 20 25	\$	19,700 341,775 47,925 409,400 444,235 20,750 25,500
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾ McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21 ⁽⁶⁾ Radio and Television 0.4% Clear Channel Communications, Inc. 9.00%, 12/15/19 11.25%, 3/1/21 Clear Channel Worldwide Holdings, Inc., Series A 6.50%, 11/15/22 Clear Channel Worldwide Holdings, Inc., Series B 6.50%, 11/15/22 LBI Media, Inc. 13.50%, 4/15/20 ⁽⁶⁾	315 45 451 20 25	\$	19,700 341,775 47,925 409,400 444,235 20,750 25,500
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾ McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21 ⁽⁶⁾ Radio and Television 0.4% Clear Channel Communications, Inc. 9.00%, 12/15/19 11.25%, 3/1/21 Clear Channel Worldwide Holdings, Inc., Series A 6.50%, 11/15/22 Clear Channel Worldwide Holdings, Inc., Series B 6.50%, 11/15/22 LBI Media, Inc. 13.50%, 4/15/20 ⁽⁶⁾ Sirius XM Radio, Inc.	315 45 451 20 25 70	\$	19,700 341,775 47,925 409,400 444,235 20,750 25,500 71,750
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾ McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21 ⁽⁶⁾ Radio and Television 0.4% Clear Channel Communications, Inc. 9.00%, 12/15/19 11.25%, 3/1/21 Clear Channel Worldwide Holdings, Inc., Series A 6.50%, 11/15/22 Clear Channel Worldwide Holdings, Inc., Series B 6.50%, 11/15/22 LBI Media, Inc. 13.50%, 4/15/20 ⁽⁶⁾ Sirius XM Radio, Inc. 5.875%, 10/1/20 ⁽⁶⁾	315 45 451 20 25 70	\$	19,700 341,775 47,925 409,400 444,235 20,750 25,500 71,750
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾ McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21 ⁽⁶⁾ Radio and Television 0.4% Clear Channel Communications, Inc. 9.00%, 12/15/19 11.25%, 3/1/21 Clear Channel Worldwide Holdings, Inc., Series A 6.50%, 11/15/22 Clear Channel Worldwide Holdings, Inc., Series B 6.50%, 11/15/22 LBI Media, Inc. 13.50%, 4/15/20 ⁽⁶⁾ Sirius XM Radio, Inc.	315 45 451 20 25 70 6	\$	19,700 341,775 47,925 409,400 444,235 20,750 25,500 71,750 3,042
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾ McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21 ⁽⁶⁾ Radio and Television 0.4% Clear Channel Communications, Inc. 9.00%, 12/15/19 11.25%, 3/1/21 Clear Channel Worldwide Holdings, Inc., Series A 6.50%, 11/15/22 Clear Channel Worldwide Holdings, Inc., Series B 6.50%, 11/15/22 LBI Media, Inc. 13.50%, 4/15/20 ⁽⁶⁾ Sirius XM Radio, Inc. 5.875%, 10/1/20 ⁽⁶⁾ Starz, LLC/Starz Finance Corp. 5.00%, 9/15/19	315 45 451 20 25 70 6	\$	19,700 341,775 47,925 409,400 444,235 20,750 25,500 71,750 3,042
Gannett Co., Inc. 5.125%, 7/15/20 ⁽⁶⁾ Laureate Education, Inc. 9.25%, 9/1/19 ⁽⁶⁾ McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21 ⁽⁶⁾ Radio and Television 0.4% Clear Channel Communications, Inc. 9.00%, 12/15/19 11.25%, 3/1/21 Clear Channel Worldwide Holdings, Inc., Series A 6.50%, 11/15/22 Clear Channel Worldwide Holdings, Inc., Series B 6.50%, 11/15/22 LBI Media, Inc. 13.50%, 4/15/20 ⁽⁶⁾ Sirius XM Radio, Inc. 5.875%, 10/1/20 ⁽⁶⁾ Starz, LLC/Starz Finance Corp.	315 45 451 20 25 70 6 30	\$	19,700 341,775 47,925 409,400 444,235 20,750 25,500 71,750 3,042 30,338

5.125%, 5/15/23 ⁽⁶⁾	20	19,2	250
		\$ 1,100,1	189
Real Estate Investment Trusts (REITs) 0.0%)			
RHP Hotel Properties, LP/RHP Finance Corp.			
5.00%, 4/15/21 ⁽⁶⁾	5	\$ 4,7	713
	;	\$ 4,7	113

Security		Principal Amount*			
### State S	· ·	(000 s omitted)		Value	
9.005, 215/18 ⁰⁰					
Claire stores, Inc. 1909s. 3/1519th 0		40	Ф	41 300	
9.00\$, 3/15/19%	,	40	φ	41,300	
6.125%, 3/15/20% 40 53, 80 80 10t Tolipic, 10t Tolipic, 10t 10t Tolipic, 10t 10t Tolipic, 10t 10t Tolipic, 10t		70		77 875	
Hot Topic, Inc. Sis Sis Sis Sis Sis Sis Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. Sis					
9.25%, 6.15/21% 5.6 5.6,788 Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. 7.50%, 8/11/18% 5.0 9.6,662 Michaels Stores, Inc. 7.50%, 8/11/18% 5.0 9.6,662 Michaels Stores, Inc. 7.75%, 1.11/18 2.0 2.5 27,000 New Academy Finance Corp. 8.00%, 6.15/18% 5.0 10.0 112,200 Radio Systems Corp. 8.00% 6.15/18% 5.0 10.0 112,200 Radio Systems Corp. 8.00% 6.15/18% 6.0 10.0 112,200 Radio Systems Corp. 8.00% 6.15/18/20		40		39,800	
Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. 95 96,662 Now, Radiany Finance Co., LLC/New Academy Finance Corp. 25 27,000 New Academy Finance Co., LLC/New Academy Finance Corp. 300%, 61/51/80000 51,500 Petco Holdings, Inc. 10 112,200 8,375%, 10/15/190000 30 3,25,50 8,375%, 10/15/19000 30 3,25,50 8,375%, 10/15/19000 30 3,25,50 8,375%, 10/15/19000 30 3,25,50 8,375%, 10/17/1900 30 3,25,50 8,375%, 10/17/1900 30 5,33,387 Software and Services 0.0 000 Healthcare Technology Intermediate, Inc. 30 5 3,07,88 Steel 0.0 000 3 5 3,07,88 Steel 0.0 000 4 5 3,07,88 Steel 0.0 000 5 16,425 <th colspa<="" td=""><td></td><td>55</td><td></td><td>56 788</td></th>	<td></td> <td>55</td> <td></td> <td>56 788</td>		55		56 788
7.50%, 8/11/18 ⁽⁰⁾ 95 96.662 Michaels Stores, Inc. 25 27,000 New Academy Finance Co., LLC/New Academy Finance Corp. 8.00%, 615.18 ⁽⁰⁾ 50 51,500 Petco Holdings, Inc. 8.00%, 615.18 ⁽⁰⁾ 30 32,550 Radio Systems Corp. 30 32,550 Salfy Holdings, LLC/Sally Capital, Inc. 95 95,712 Software and Services 0.0% Healthcare Technology Intermediate, Inc. 30 \$ 30,788 Technology Intermediate, Inc. 30 \$ 30,788 Steel 0.0% AK Steel Corp. 5 \$ 30,788 Steel 0.0% AK Steel Corp. 5 \$ 16,425 Surface Transport 0.0% Hertz Corp. (The Corp.) 5 \$ 25,938 Surface Transport 0.0% 15 16,425 Surface Transport 0.0% 15 14,925 Surface Transport 0.0% 15 16,425 Surface Transport 0.0% 15 16,425 Surface Transport 0.0% 15 16,425					

MetroPCS Wireless, Inc.		
6.25%, 4/1/21 ⁽⁶⁾	25	25,219
$6.625\%, 4/1/23^{(6)}$	45	45,281
NII International Telecom SCA		
7.875%, 8/15/19 ⁽⁶⁾	30	27,375
SBA Communications Corp.		
5.625%, 10/1/19	30	29,625
SBA Telecommunications, Inc.		
5.75%, 7/15/20	50	49,875

	Princ Amo	unt*		
Security	(000 s	omitted)		Value
Sprint Corp.		20	Φ.	20.255
7.25%, 9/15/21 ⁽⁶⁾		30	\$	30,375
7.875%, 9/15/23 ⁽⁶⁾		70		71,575
Sprint Nextel Corp.		2.45		252 562
7.00%, 8/15/20		345		352,762
6.00%, 11/15/22		50		46,250
Virgin Media Secure Finance PLC		455		465.500
5.375%, 4/15/21 ⁽⁶⁾	CDD	475		465,500
6.00%, 4/15/21 ⁽⁶⁾	GBP	475		784,358
Wind Acquisition Finance SA	ELID	250		2.12.206
5.476%, 4/30/19 ^{(6) (8)}	EUR	250		343,286
6.50%, 4/30/20 ⁽⁶⁾		225		231,750
Windstream Corp.		40		41.500
7.75%, 10/1/21 ⁽⁶⁾		40		41,500
6.375%, 8/1/23		15		13,800
			\$	2,833,743
Utilities 1.4%				
AES Corporation				
4.875%, 5/15/23		15	\$	14,100
Calpine Corp.				,
$7.50\%, 2/15/21^{(6)}$		2,138		2,282,315
7.875%, 1/15/23 ⁽⁶⁾		1,530		1,617,975
Energy Future Intermediate Holding Co., LLC/EFIH Finance, Inc.				
6.875%, 8/15/17 ⁽⁶⁾		20		20,450
			\$	3,934,840
Total Corporate Bonds & Notes			ф	20.052.224

Asset-Backed Securities 2.9%

(identified cost \$30,399,391)

Security	A	rincipal Amount) s omitted)	Value
Babson Ltd., Series 2005-1A, Class C1, 2.218%, 4/15/19 ^{(6) (8)}	\$	376	\$ 355,619
Babson Ltd., Series 2013-IA, Class C, 2.912%, 4/20/25 ^{(6) (8)}		225	219,506
Babson Ltd., Series 2013-IA, Class D, 3.712%, 4/20/25 ^{(6) (8)}		175	170,016
Centurion CDO 8 Ltd., Series 2005-8A, Class D, 5.758%, 3/8/17 ^{(6) (8)}		492	492,345
Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.018%, 7/17/19 ^{(6) (8)}		500	480,387
CIFC Funding, Ltd., Series 2013-2A, Class A3L, 2.976%, 4/21/25 ^{(6) (8)}		1,325	1,283,685
Dryden Senior Loan Fund, Series 2013-28A, Class A3L, 2.975%, 8/15/25 ^{(6) (8)}		750	735,490
Dryden Senior Loan Fund, Series 2013-28A, Class B1L, 3.475%, 8/15/25 ^{(6) (8)}		320	300,216
Dryden Senior Loan Fund, Series 2013-28A, Class B2L, 4.175%, 8/15/25 ^{(6) (8)}		215	183,174
Madison Park Funding Ltd., Series 2006-2A, Class D, 5.001%, 3/25/20 ^{(6) (8)}		1,000	972,291
Oak Hill Credit Partners, Series 2013-8A, Class C, 2.975%, 4/20/25 ^{(6) (8)}		200	194,427
Oak Hill Credit Partners, Series 2013-8A, Class D, 3.775%, 4/20/25 ^{(6) (8)}		200	192,487
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class C1, 3.022%, 7/17/25 ^{(6) (8)}		475	460,556
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D,			
3.622%, 7/17/25 ^{(6) (8)}		475	451,269
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class E,			
4.772%, 7/17/25 ^{(6) (8)}		550	498,371

30,953,234

Schiller Park CLO Ltd., Series 2007-1A, Class D, 2.776%, 4/25/21 $^{(6)}$ (8)

1,000

935,983

Total Asset-Backed Securities (identified cost \$8,149,137)

\$ 7,925,822

Common St	tocks .	1.6%
-----------	---------	------

Security Automotive 0.1%	Shares		Value
Dayco Products, LLC ⁽¹⁰⁾ (12)	10,159	\$	375,883
		\$	375,883
Building and Development 0.1% Panolam Holdings Co. ⁽²⁾ (12) (13)	131	\$	171,962
United Subcontractors, Inc. (2) (10) (12)	292	Ф	171,902
omet succession, net	_,_		10,000
		\$	185,321
Food Service 0.1%	22 105	Ф	107.564
Buffets Restaurants Holdings, Inc. (2) (10) (12)	22,185	\$	127,564
		\$	127,564
Home Furnishings 0.1%			
Sanitec Europe Oy B Units ⁽²⁾ (10) (12)	26,265	\$	207,155
Sanitec Europe Oy E Units ^{(2) (10) (12)}	25,787		0
		\$	207,155
Leisure Goods/Activities/Movies 0.5%			
Metro-Goldwyn-Mayer Holdings, Inc. (10) (12)	22,424	\$	1,222,108
		\$	1,222,108
Lodging and Casinos 0.2%			
Lodging and Casinos 0.2% Affinity Gaming, LLC ⁽²⁾ (10) (12)	23,498	\$	281,980
Greektown Superholdings, Inc. (12)	45	Ψ	3,600
Tropicana Entertainment, Inc. (2) (10) (12)	25,430		378,907
		\$	664,487
Nonferrous Metals/Minerals 0.0%)			
Euramax International, Inc. (10) (12)	468	\$	97,006
		\$	97,006
Publishing 0.5%	2.155	ф	1 265 020
ION Media Networks, Inc. ^{(2) (10)} MediaNews Group, Inc. ^{(2) (10) (12)}	2,155 5,771	\$	1,365,839 121,079
	5,771		121,017
		\$	1,486,918
Total Common Stocks (identified cost \$2,277,194)		\$	4,366,442

Miscellaneous 0.0%)

Security	Shares		Value
Business Equipment and Services 0.0%			
NCS Acquisition Corp., Escrow Certificate ^{(2) (12)}	20,000	\$	0
		\$	0
Cable and Satellite Television 0.0%			
Adelphia Recovery Trust ^{(2) (12)}	261,268	\$	0
Adelphia, Inc., Escrow Certificate ⁽¹²⁾	270,000		2,363
		\$	2,363
Oil and Gas 0.0%)			
SemGroup Corp., Escrow Certificate ⁽¹²⁾	290,000	\$	5,800
		\$	5,800
		·	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Total Miscellaneous			
(identified cost \$250,466)		\$	8,163

	Short-	Ferm	Investments	2.3%
--	--------	-------------	-------------	------

Short-Term Investments 2.3%			
Description Eaton Vance Cash Reserves Fund, LLC, 0.11% ⁽¹⁴⁾	Inter (000 s o	\$	Value 6,401,565
Total Short-Term Investments (identified cost \$6,401,565)		\$	6,401,565
Total Investments 165.7% (identified cost \$459,800,566)		\$	461,655,292
Less Unfunded Loan Commitments (0.2)%		\$	(566,667)
Net Investments 165.5% (identified cost \$459,233,899)		\$	461,088,625
Other Assets, Less Liabilities (26.0)%		\$	(72,397,313)
Auction Preferred Shares Plus Cumulative Unpaid Dividends (39.5)%		\$	(110,001,226)
Net Assets Applicable to Common Shares 100.0%		\$	278,690,086

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

DIP - Debtor in Possession

EUR - Euro

GBP - British Pound Sterling

- In U.S. dollars unless otherwise indicated.
- Senior floating-rate interests (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at (1) 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 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) For fair value measurement disclosure purposes, security is categorized as Level 3.

	29
(10)	Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
(9)	When-issued security.
(8)	Variable rate security. The stated interest rate represents the rate in effect at September 30, 2013.
(7)	Represents a payment-in-kind security which may pay all or a portion of interest in additional par.
(6)	Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be sold in certain transactions (normally to qualified institutional buyers) and remain exempt from registration. At September 30, 2013, the aggregate value of these securities is \$25,366,820 or 9.1% of the Trust s net assets applicable to common shares.
(5)	Unfunded or partially unfunded loan commitments. The Trust may enter into certain credit agreements all or a portion of which may be unfunded. The Trust is obligated to fund these commitments at the borrower s discretion.
(4)	This Senior Loan will settle after September 30, 2013, at which time the interest rate will be determined.
(3)	Amount is less than 0.05%.

- (11) Currently the issuer is in default with respect to interest payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (12) Non-income producing security.
- (13) Restricted security.
- (14) 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 September 30, 2013. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended September 30, 2013 was \$1,266.

The cost and unrealized appreciation (depreciation) of investments of the Trust at September 30, 2013, as determined on a federal income tax basis, were as follows:

Aggregate cost	\$ 459,244,729
Gross unrealized appreciation	\$ 5,845,574
Gross unrealized depreciation	(4,001,678)
Net unrealized appreciation	\$ 1,843,896

Restricted Securities

At September 30, 2013, the Trust owned the following securities (representing 0.1% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Trust has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

Date of

Description	Acquisition	Shares	Cost	Value
Common Stocks				
Panolam Holdings Co.	12/30/09	131	\$ 71,985	\$ 171,962
Total Restricted Securities			\$ 71,985	\$ 171,962

A summary of open financial instruments at September 30, 2013 is as follows:

Forward Foreign Currency Exchange Contracts

Sales

Settlement Date	Deliver	In Exchange For	Counterparty	Net Unrealized Depreciation
	British Pound Sterling	United States Dollar	• •	•
10/31/13	602.865	923.990	HSBC Bank USA	\$ (51.766)

11/29/13	British Pound Sterling 4,293,751	United States Dollar 6,660,252	Goldman Sachs International	(287,876)
	Euro	United States Dollar		
11/29/13	394,483	525,941	Citibank NA	(7,818)
	British Pound Sterling	United States Dollar		
12/31/13	2,260,252	3,618,211	Citibank NA	(38,542)
	Euro	United States Dollar		
12/31/13	9,010,476	12,151,438	HSBC Bank USA	(41,214)

\$ (427,216)

At September 30, 2013, the Trust had sufficient cash and/or securities to cover commitments under these contracts.

The Trust is subject to foreign exchange risk in the normal course of pursuing its investment objective. 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 September 30, 2013, the aggregate fair value of derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) in a liability position and whose primary underlying risk exposure is foreign exchange risk was \$427,216.

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 September 30, 2013, 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 Interests (Less					
Unfunded Loan Commitments)	\$	\$ 410,569,640	\$	863,759	\$ 411,433,399
Corporate Bonds & Notes		30,889,512		63,722	30,953,234
Asset-Backed Securities		7,925,822			7,925,822
Common Stocks		1,698,597		2,667,845	4,366,442
Miscellaneous		8,163		0	8,163
Short-Term Investments		6,401,565			6,401,565
Total Investments	\$	\$ 457,493,299	\$	3,595,326	\$ 461,088,625
Liability Description					
Forward Foreign Currency Exchange					
Contracts	\$	\$ (427,216)	\$		\$ (427,216)
Total	\$	\$ (427,216)	\$		\$ (427,216)

^{*} 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 September 30, 2013 is not presented.

At September 30, 2013, 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 Income Trust

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

Date: November 25, 2013

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: November 25, 2013

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

Date: November 25, 2013