EATON VANCE SENIOR INCOME TRUST Form N-Q May 30, 2014

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

March 31, 2014

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Senior Income Trust

March 31, 2014

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 144.1%)

	Principal Amount*		Y 7.1
Borrower/Tranche Description	(000 s omitted)		Value
Aerospace and Defense 1.6%			
Atlantic Aviation FBO Inc.	272	ď	272 214
Term Loan, 3.25%, Maturing June 1, 2020	273	\$	273,314
DAE Aviation Holdings, Inc.	152		155 201
Term Loan, 5.00%, Maturing November 2, 2018	153		155,301
Term Loan, 5.00%, Maturing November 2, 2018	337		342,577
Ducommun Incorporated	101		100 (07
Term Loan, 4.75%, Maturing June 28, 2017	181		182,687
IAP Worldwide Services, Inc.	0.40		265.625
Term Loan, 0.00%, Maturing December 31, 2015 ⁽²⁾	848		265,635
Term Loan - Second Lien, 0.00%, Maturing June 30, 2016 ⁽²⁾⁽³⁾	350		8,750
Silver II US Holdings, LLC			
Term Loan, 4.00%, Maturing December 13, 2019	967		967,662
Transdigm, Inc.			
Term Loan, 3.75%, Maturing February 28, 2020	2,274		2,278,740
		\$	4,474,666
		φ	4,474,000
Automotive 6.0%			
Affinia Group Intermediate Holdings Inc.			
Term Loan, 4.86%, Maturing April 27, 2020	943	\$	946,694
Allison Transmission, Inc.			
Term Loan, 3.75%, Maturing August 23, 2019	1,698		1,702,007
ASP HHI Acquisition Co., Inc.			
Term Loan, 5.00%, Maturing October 5, 2018	936		943,752
Chrysler Group LLC			,
Term Loan, 3.50%, Maturing May 24, 2017	2,447		2,452,006
Term Loan, 3.25%, Maturing December 31, 2018	1,050		1,046,907
Cooper-Standard Automotive, Inc.	,,,,		,
Term Loan, Maturing April 4, 2021 ⁽⁴⁾	325		326,219
Dayco Products, LLC	525		520,219
Term Loan, 5.25%, Maturing December 12, 2019	475		478,562
Federal-Mogul Corporation	.,,		., 0,002
Term Loan, 2.10%, Maturing December 29, 2014	1.875		1,869,986
Term Loan, 2.10%, Maturing December 28, 2015	564		562,325
Goodyear Tire & Rubber Company (The)	301		302,323
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	3,375		3,393,944
INA Beteiligungsgesellschaft GmbH	3,313		3,373,777
Term Loan, 4.25%, Maturing January 27, 2017	400		402,391
Metaldyne Company LLC	400		702,371
Term Loan, 4.25%, Maturing December 18, 2018	866		870,153
	000		670,133
Tower Automotive Holdings USA, LLC Term Loan, 4.00%, Maturing April 23, 2020	397		397,005
Term Loan, 4.00 %, waturing April 23, 2020	391		397,003

Veyance Technologies, Inc.			
Term Loan, 5.25%, Maturing September 8, 2017		1,436	1,449,489
			\$ 16,841,440
Beverage and Tobacco 0.6%			
Oak Leaf B.V.			
Term Loan, 4.50%, Maturing September 24, 2018	EUR	1,250	\$ 1,747,740
			\$ 1,747,740

Borrower/Tranche Description Brokers, Dealers and Investment Houses 0.1%	Principal Amount* (000 s omitted)		Value
American Beacon Advisors, Inc.			
Term Loan, 4.75%, Maturing November 22, 2019	224	\$	226,682
		\$	226,682
Building and Development 1.2%			
ABC Supply Co., Inc.			
Term Loan, 3.50%, Maturing April 16, 2020	622	\$	621,681
Armstrong World Industries, Inc.			
Term Loan, 3.50%, Maturing March 16, 2020	272		272,929
CPG International Inc.			
Term Loan, 4.75%, Maturing September 30, 2020	299		299,619
Preferred Proppants, LLC			
Term Loan, 0.00%, Maturing December 15, 2016 ⁽²⁾	369		293,191
Quikrete Holdings, Inc.			
Term Loan, 4.00%, Maturing September 28, 2020	473		474,338
RE/MAX International, Inc.			
Term Loan, 4.00%, Maturing July 31, 2020	844		844,933
Summit Materials Companies I, LLC			
Term Loan, 5.00%, Maturing January 30, 2019	246		247,410
WireCo WorldGroup, Inc.			
Term Loan, 6.00%, Maturing February 15, 2017	320		323,126
		\$	3,377,227
D E			
Business Equipment and Services 13.6%			
Acosta, Inc.	1 255	¢	1 265 107
Term Loan, 4.25%, Maturing March 2, 2018 Advantage Sales & Marketing, Inc.	1,355	\$	1,365,187
Term Loan, 4.25%, Maturing December 18, 2017	1,906		1,917,220
Altegrity, Inc.	1,500		1,917,220
Term Loan, 7.75%, Maturing February 21, 2015	332		328,115
Altisource Solutions S.a.r.l.	332		320,113
Term Loan, 4.50%, Maturing December 9, 2020	618		620,470
AVSC Holding Corp.	010		020,470
Term Loan, 4.50%, Maturing January 22, 2021	200		201,500
BakerCorp International, Inc.	200		201,300
Term Loan, 4.25%, Maturing February 14, 2020	421		421,985
BAR/BRI Review Courses, Inc.	121		121,703
Term Loan, 4.50%, Maturing July 17, 2019	327		327,536
Brickman Group Ltd. LLC	527		021,000
Term Loan, 4.00%, Maturing December 18, 2020	399		400,354
Brock Holdings III, Inc.			.00,00
Term Loan, 6.00%, Maturing March 16, 2017	550		554,113
CCC Information Services, Inc.			.,
Term Loan, 4.00%, Maturing December 20, 2019	222		222,788
Ceridian Corp.			222,700
Term Loan, 4.40%, Maturing May 9, 2017	605		609,035
ClientLogic Corporation			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	EUR 586		786,532
Term Loan, 6.99%, Maturing January 30, 2017	303		306,391
CPM Acquisition Corp.			,- / 1
Term Loan, 6.25%, Maturing August 29, 2017	237		239,365
Crossmark Holdings, Inc.			,
Term Loan, 4.50%, Maturing December 20, 2019	223		222,746

Education Management LLC		
Term Loan, 8.25%, Maturing March 29, 2018	1,027	1,000,036
EIG Investors Corp.		
Term Loan, 5.00%, Maturing November 9, 2019	1,211	1,221,447
Emdeon Business Services, LLC		
Term Loan, 3.75%, Maturing November 2, 2018	710	711,834
Expert Global Solutions, Inc.		
Term Loan, 8.50%, Maturing April 3, 2018	960	939,248

	Principal Amount*		
Borrower/Tranche Description	(000 s omitt	ed)	Value
Extreme Reach, Inc.			200 (27
Term Loan, 6.75%, Maturing February 10, 2020		375 \$	380,625
Garda World Security Corporation			
Term Loan, 4.00%, Maturing November 6, 2020		56	56,018
Term Loan, 4.00%, Maturing November 6, 2020		218	218,980
Term Loan, 4.98%, Maturing November 6, 2020	CAD	299	271,933
Genpact International, Inc.			
Term Loan, 3.50%, Maturing August 30, 2019		815	818,584
IMS Health Incorporated			
Term Loan, 3.75%, Maturing March 17, 2021		1,215	1,214,078
Information Resources, Inc.			
Term Loan, 4.75%, Maturing September 30, 2020		597	600,731
ION Trading Technologies S.a.r.l.			
Term Loan, 4.50%, Maturing May 22, 2020		305	306,306
Term Loan - Second Lien, 8.25%, Maturing May 21, 2021		500	507,187
Jason Incorporated			,
Term Loan, 5.00%, Maturing February 28, 2019		243	243,177
KAR Auction Services, Inc.		2.0	210,177
Term Loan, 3.50%, Maturing March 7, 2021		1,387	1,385,254
Kronos Incorporated		1,507	1,505,251
Term Loan, 4.50%, Maturing October 30, 2019		1,209	1,220,732
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020		549	570,203
Kronos Worldwide Inc.		J -1 /	370,203
		150	151 452
Term Loan, 4.75%, Maturing February 18, 2020		130	151,453
Language Line, LLC		076	076 106
Term Loan, 6.25%, Maturing June 20, 2016		976	976,106
MCS AMS Sub-Holdings LLC		550	526.250
Term Loan, 7.00%, Maturing October 15, 2019		550	536,250
Monitronics International Inc.		- 00	704 70 6
Term Loan, 4.25%, Maturing March 23, 2018		590	591,506
Nord Anglia Education Limited			
Term Loan, Maturing March 19, 2021 ⁽⁴⁾		425	427,125
Pacific Industrial Services US Finco LLC			
Term Loan, 5.00%, Maturing October 2, 2018		622	631,592
Quintiles Transnational Corp.			
Term Loan, 3.75%, Maturing June 8, 2018		2,609	2,613,494
Sensus USA Inc.			
Term Loan, 4.75%, Maturing May 9, 2017		340	340,636
ServiceMaster Company			
Term Loan, 3.41%, Maturing January 31, 2017		716	717,727
Term Loan, 4.41%, Maturing January 31, 2017		1,451	1,456,520
SunGard Data Systems, Inc.			
Term Loan, 3.91%, Maturing February 28, 2017		1,240	1,246,164
Term Loan, 4.00%, Maturing March 9, 2020		3,116	3,127,981
TNS, Inc.		,	, ,
Term Loan, 5.00%, Maturing February 14, 2020		500	503,958
TransUnion, LLC			
Term Loan, 4.25%, Maturing February 10, 2019		2,077	2,084,401
U.S. Security Holdings, Inc.		_,~,	2,001,101
Term Loan, 6.00%, Maturing July 28, 2017		60	60,427
Term Loan, 6.00%, Maturing July 28, 2017 Term Loan, 6.00%, Maturing July 28, 2017		306	308,708
West Corporation		300	500,700
Term Loan, 3.25%, Maturing June 30, 2018		1,922	1,913,949
Term Loan, 5.25%, Waturing June 50, 2016		1,744	1,913,949

\$ 37,877,707

Cable and Satellite Television 4.6%		
Atlantic Broadband Finance, LLC		
Term Loan, 3.25%, Maturing December 2, 2019	419	\$ 418,401
Bragg Communications Incorporated		
Term Loan, 3.50%, Maturing February 28, 2018	196	196,367

Borrower/Tranche Description Cequel Communications, LLC	Amo	ncipal ount* s omitted)		Value
Term Loan, 3.50%, Maturing February 14, 2019		1,387	\$	1,389,172
Charter Communications Operating, LLC		1,507	Ψ	1,505,172
Term Loan, 3.00%, Maturing July 1, 2020		670		665,248
Crown Media Holdings, Inc.		070		003,210
Term Loan, 4.00%, Maturing July 14, 2018		156		156,509
CSC Holdings, Inc.		130		130,307
Term Loan, 2.65%, Maturing April 17, 2020		1,141		1,129,872
ION Media Networks, Inc.		1,1 11		1,12>,072
Term Loan, 5.00%, Maturing December 18, 2020		748		757,476
MCC Iowa LLC		, 10		737,170
Term Loan, 3.25%, Maturing January 29, 2021		496		493,459
Mediacom Illinois, LLC		.,,0		.,,,,,,,
Term Loan, 4.50%, Maturing October 23, 2017		385		386,521
Sterling Entertainment Enterprises, LLC		303		300,321
Term Loan, 3.16%, Maturing December 28, 2017		368		360,517
UPC Financing Partnership		300		300,317
Term Loan, 3.97%, Maturing March 31, 2021	EUR	726		1,012,626
Virgin Media Investment Holdings Limited	2011	.20		1,012,020
Term Loan, 4.50%, Maturing June 5, 2020	GBP	750		1,263,388
Term Loan, 3.50%, Maturing June 8, 2020		2,550		2,547,131
YPSO France SAS		2,000		2,0 17,101
Term Loan, 4.24%, Maturing December 29, 2017	EUR	13		17,833
Term Loan, 4.24%, Maturing December 29, 2017	EUR	198		273,339
Term Loan, 4.24%, Maturing December 29, 2017	EUR	203		281,078
Term Loan, 4.24%, Maturing December 29, 2017	EUR	263		364,389
Term Loan, 4.24%, Maturing December 29, 2017	EUR	323		446,272
Term Loan, 3.99%, Maturing December 26, 2018	EUR	375		518,027
· · · · · · · · · · · · · · · · · · ·				,-
			\$	12,677,625
Chemicals and Plastics 4.5%				
Allnex (Luxembourg) & Cy S.C.A.				
Term Loan, 4.50%, Maturing October 3, 2019		147	\$	147,946
Allnex USA, Inc.		1.,	Ψ.	117,510
Term Loan, 4.50%, Maturing October 3, 2019		76		76,762
Arysta LifeScience Corporation				,
Term Loan, 4.50%, Maturing May 29, 2020		1,141		1,147,081
Axalta Coating Systems US Holdings Inc.		,		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.00%, Maturing February 1, 2020		1,911		1,915,681
AZ Chem US Inc.		,		, ,
Term Loan, 5.25%, Maturing December 22, 2017		448		451,997
Emerald Performance Materials, LLC				
Term Loan, 6.75%, Maturing May 18, 2018		344		346,455
Huntsman International, LLC				
Term Loan, Maturing October 15, 2020 ⁽⁴⁾		975		979,022
Ineos US Finance LLC				
Term Loan, 3.75%, Maturing May 4, 2018		2,089		2,085,099
MacDermid, Inc.				
Term Loan, 4.00%, Maturing June 8, 2020		372		373,971
OXEA Finance LLC				
Term Loan, 4.25%, Maturing January 15, 2020		349		350,871
Term Loan - Second Lien, 8.25%, Maturing July 15, 2020		500		512,969
Polarpak Inc.				
Term Loan, 4.50%, Maturing June 5, 2020 PQ Corporation		129		128,966

Term Loan, 4.00%, Maturing August 7, 2017	593	594,104
Tronox Pigments (Netherlands) B.V.		
Term Loan, 4.50%, Maturing March 19, 2020	1,514	1,524,810
Univar Inc.		
Term Loan, 5.00%, Maturing June 30, 2017	1,702	1,699,752

Borrower/Tranche Description WNA Holdings Inc.	Principal Amount* (000 s omitted)		Value	
Term Loan, 4.50%, Maturing June 7, 2020		70	\$	70,043
			\$	12,405,529
			Ψ	12,403,329
Conglomerates 0.9%				
RGIS Services, LLC				
Term Loan, 5.50%, Maturing October 18, 2017	1	,400	\$	1,407,017
Spectrum Brands Europe GmbH	ELID	477.4		650.067
Term Loan, 3.75%, Maturing September 4, 2019	EUR	474		658,867
Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019		522		524,006
Term Loan, 5.30%, Maturing September 4, 2019		322		324,000
			\$	2,589,890
Containers and Glass Products 1.8%				
Berry Plastics Holding Corporation		064	Ф	1.061.11
Term Loan, 3.50%, Maturing February 7, 2020	1	,064	\$	1,061,115
Term Loan, 3.75%, Maturing January 6, 2021		325		324,619
BWAY Holding Company, Inc. Term Loan, 4.50%, Maturing August 7, 2017	1	.333		1,342,498
Pelican Products, Inc.	1	,333		1,342,496
Term Loan, 7.25%, Maturing July 11, 2018		246		247,467
Reynolds Group Holdings Inc.		210		217,107
Term Loan, 4.00%, Maturing December 1, 2018	1	,703		1,711,865
TricorBraun, Inc.				
Term Loan, 4.00%, Maturing May 3, 2018		309		310,538
			\$	4,998,102
Cosmetics/Toiletries 0.6%				
Revlon Consumer Products Corporation				
Term Loan, 4.00%, Maturing October 8, 2019		599	\$	600,371
Sun Products Corporation (The)		377	Ψ	000,571
Term Loan, 5.50%, Maturing March 23, 2020	1	,064		1,017,245
			\$	1,617,616
D				
Drugs 3.6%				
Akorn, Inc. Term Loan, Maturing August 27, 2020 ⁽⁴⁾		350	\$	354,917
Alkermes, Inc.		330	Ф	334,917
Term Loan, 3.50%, Maturing September 18, 2019		197		198,152
Auxilium Pharmaceuticals, Inc.				-, -,
Term Loan, 6.25%, Maturing April 26, 2017		285		289,418
Catalent Pharma Solutions Inc.				
Term Loan, 3.65%, Maturing September 15, 2016	1	,240		1,246,142
Term Loan, 4.25%, Maturing September 15, 2017		563		566,413
Endo Luxembourg Finance Company I S.a.r.l.		•00		
Term Loan, 3.25%, Maturing February 28, 2021		200		199,708
Ikaria, Inc.		400		402.550
Term Loan, 5.00%, Maturing February 12, 2021		400		403,650
Term Loan - Second Lien, 8.75%, Maturing January 17, 2022 Par Pharmaceutical Companies, Inc.		250		253,985
Term Loan, 4.00%, Maturing September 30, 2019		940		942,842
				,-

Valeant Pharmaceuticals International, Inc.		
Term Loan, 3.75%, Maturing February 13, 2019	883	887,468
Term Loan, 3.75%, Maturing December 11, 2019	1,503	1,510,876
Term Loan, 3.75%, Maturing August 5, 2020	1,793	1,811,253
VWR Funding, Inc.		
Term Loan, 3.40%, Maturing April 3, 2017	1,238	1,242,528

\$ 9,907,352

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Ecological Services and Equipment 0.4%	(ooo sommed)	, шис
ADS Waste Holdings, Inc.		
Term Loan, 3.75%, Maturing October 9, 2019	988	\$ 987,423
		,
		\$ 987,423
Electronics/Electrical 11.6%		
Aeroflex Incorporated		
Term Loan, 4.50%, Maturing November 11, 2019	731	\$ 738,235
Allflex Holdings III, Inc.		,
Term Loan, 4.25%, Maturing July 17, 2020	323	324,891
Answers Corporation		,
Term Loan, 6.50%, Maturing December 20, 2018	395	393,025
Term Loan - Second Lien, 11.00%, Maturing June 19, 2020	350	343,875
Attachmate Corporation		0.10,0.10
Term Loan, 7.25%, Maturing November 22, 2017	1,282	1,293,695
Term Loan - Second Lien, 11.00%, Maturing November 22, 2018	500	500,937
Blue Coat Systems, Inc.	300	300,337
Term Loan - Second Lien, 9.50%, Maturing June 26, 2020	400	415,500
Cinedigm Digital Funding I, LLC	100	113,300
Term Loan, 3.75%, Maturing April 29, 2016	182	182,169
CompuCom Systems, Inc.	102	102,109
Term Loan, 4.25%, Maturing May 11, 2020	372	372,032
Dealertrack Technologies, Inc.	312	372,032
Term Loan, 3.50%, Maturing February 26, 2021	250	251,458
Dell Inc.	230	231,430
Term Loan, 3.75%, Maturing October 29, 2018	530	529,006
Term Loan, 4.50%, Maturing April 29, 2020	3,915	3,893,654
Eagle Parent, Inc.	3,913	3,093,034
Term Loan, 4.00%, Maturing May 16, 2018	1,760	1,767,763
Entegris, Inc.	1,700	1,707,703
Term Loan, Maturing February 4, 2021 ⁽⁴⁾	250	250,000
Excelitas Technologies Corp.	230	230,000
Term Loan, 6.00%, Maturing October 30, 2020	418	421 005
	410	421,005
FIDJI Luxembourg (BC4) S.a.r.l. Term Loan, 6.25%, Maturing December 24, 2020	400	403,000
	400	403,000
Freescale Semiconductor, Inc. Term Loan, 4.25%, Maturing February 28, 2020	027	041 222
	937	941,233
Go Daddy Operating Company, LLC Term Loan, 4.00%, Maturing December 17, 2018	1 (72	1 690 002
	1,673	1,680,093
Hyland Software, Inc. Term Loan, 4.75%, Maturing February 19, 2021	223	225 715
Infor (US), Inc.	223	225,715
	2.705	2 700 009
Term Loan, 3.75%, Maturing June 3, 2020	2,705	2,700,998
Magic Newco LLC Term Loan, 5.00%, Maturing December 12, 2018	690	607 269
	090	697,368
Micro Holding, L.P.	470	472 492
Term Loan, 6.25%, Maturing March 18, 2019	470	473,483
Microsemi Corporation	(27	(2(401
Term Loan, 3.25%, Maturing February 19, 2020	637	636,401
Open Text Corporation	477.4	475.044
Term Loan, 3.25%, Maturing January 16, 2021	474	475,244
Renaissance Learning, Inc.	200	400 156
Term Loan, 6.25%, Maturing October 16, 2020	398	400,156
Rocket Software, Inc.	220	220, 401
Term Loan, 5.75%, Maturing February 8, 2018	220	220,491

Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	250	251,667
Rovi Solutions Corporation		
Term Loan, 3.50%, Maturing March 29, 2019	329	329,576
RP Crown Parent, LLC		
Term Loan, 6.00%, Maturing December 21, 2018	2,603	2,598,866
Term Loan - Second Lien, 11.25%, Maturing December 20, 2019	250	254,687
Sensata Technologies Finance Company, LLC		
Term Loan, 3.25%, Maturing May 12, 2019	611	615,699

	Principal Amount*		V .
Borrower/Tranche Description Serena Software, Inc.	(000 s omitted)		Value
Term Loan, 4.15%, Maturing March 10, 2016	715	\$	714,274
Term Loan, 5.00%, Maturing March 10, 2016	175	Ψ	174,745
Shield Finance Co. S.a.r.l.	170		17 1,7 10
Term Loan, 5.00%, Maturing January 27, 2021	350		352,625
Sirius Computer Solutions, Inc.			
Term Loan, 7.00%, Maturing November 30, 2018	226		229,525
SkillSoft Corporation			
Term Loan, 5.00%, Maturing May 26, 2017	555		557,577
Smart Technologies ULC			
Term Loan, 10.50%, Maturing January 31, 2018 Sophia, L.P.	313		331,581
Term Loan, 4.00%, Maturing July 19, 2018	648		649,594
Southwire Company			
Term Loan, 3.25%, Maturing February 11, 2021	200		199,982
SS&C Technologies Holdings Europe S.a.r.l.			4= 00=
Term Loan, 3.25%, Maturing June 7, 2019	47		47,097
SS&C Technologies Inc.	455		455 400
Term Loan, 3.25%, Maturing June 7, 2019 SumTotal Systems LLC	455		455,433
Term Loan, 6.25%, Maturing November 16, 2018 SurveyMonkey.com, LLC	607		604,465
Term Loan, 5.50%, Maturing February 5, 2019	272		273,264
Sybil Software LLC Term Lean Metaring Moreh 18, 2020(4)	475		474 200
Term Loan, Maturing March 18, 2020 ⁽⁴⁾ Vertafore, Inc.	4/3		474,208
Term Loan, 4.25%, Maturing October 3, 2019	1,023		1,028,083
Wall Street Systems, Inc.	1,023		1,020,003
Term Loan, 9.50%, Maturing October 25, 2019	840		846,294
Term Loan - Second Lien, 9.25%, Maturing October 26, 2020	250		253,125
Web.com Group, Inc.			
Term Loan, 4.50%, Maturing October 27, 2017	538		544,581
		\$	32,318,375
Equipment Leasing 0.9%			
Flying Fortress Inc.			
Term Loan, 3.50%, Maturing June 30, 2017	1,417	\$	1,415,781
International Lease Finance Corporation	1.000		1 202 257
Term Loan, 3.50%, Maturing February 13, 2021	1,200		1,202,357
		\$	2,618,138
Financial Intermediaries 6.6%			
American Capital Holdings, Inc.	210	Φ.	210.076
Term Loan, 3.50%, Maturing August 22, 2017	319	\$	319,876
Armor Holding II LLC	500		E05 (25
Term Loan - Second Lien, 10.25%, Maturing December 11, 2020	500		505,625
Cetera Financial Group, Inc. Term Loan, 6.50%, Maturing August 2, 2019	370		374,016
Citco Funding LLC	370		374,010
Term Loan, 4.25%, Maturing June 29, 2018	1,538		1,544,232
Clipper Acquisitions Corp.	1,550		1,0 . 1,202
Term Loan, 3.00%, Maturing February 6, 2020	272		270,042
First Data Corporation			- , -
Term Loan, 4.15%, Maturing March 23, 2018	2,270		2,278,404

Term Loan, 4.15%, Maturing September 24, 2018	950	953,661
Grosvenor Capital Management Holdings, LLP		
Term Loan, 3.75%, Maturing January 4, 2021	599	597,004
Guggenheim Partners, LLC		
Term Loan, 4.25%, Maturing July 17, 2020	423	425,915
Hamilton Lane Advisors, LLC		
Term Loan, 5.25%, Maturing February 28, 2018	295	296,789

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Harbourvest Partners, LLC	106	ф	492 047
Term Loan, 3.25%, Maturing February 4, 2021	486	\$	483,947
Home Loan Servicing Solutions, Ltd.	501		522 521
Term Loan, 4.50%, Maturing June 19, 2020	521		522,521
LPL Holdings, Inc.	1 000		1 000 110
Term Loan, 3.25%, Maturing March 29, 2019	1,890		1,890,110
Mercury Payment Systems Canada, LLC	216		210.256
Term Loan, 5.50%, Maturing July 3, 2017	316		318,256
Moneygram International, Inc.	202		222 585
Term Loan, 4.25%, Maturing March 27, 2020	223		223,585
Nuveen Investments, Inc.	2.171		2.104.657
Term Loan, 4.15%, Maturing May 15, 2017	3,171		3,184,657
NXT Capital, Inc.	240		251 522
Term Loan, 6.25%, Maturing September 4, 2018	348		351,733
Ocwen Financial Corporation	ć10		<22 0 T 1
Term Loan, 5.00%, Maturing February 15, 2018	619		622,354
Oz Management LP			
Term Loan, 1.65%, Maturing November 15, 2016	662		635,656
RCS Capital Corporation			
Term Loan, Maturing March 31, 2019 ⁽⁴⁾	525		528,774
Term Loan - Second Lien, Maturing January 16, 2021 ⁽⁴⁾	250		257,813
Starwood Property Trust, Inc.			
Term Loan, 3.50%, Maturing April 17, 2020	124		123,466
Walker & Dunlop, Inc.			
Term Loan, 5.50%, Maturing December 11, 2020	324		329,050
Walter Investment Management Corp.			
Term Loan, 4.75%, Maturing December 11, 2020	1,217		1,211,757
		\$	18,249,243
Food Products 7.6%		\$	18,249,243
Food Products 7.6% AdvancePierre Foods, Inc.		\$	18,249,243
	642	\$ \$	18,249,243 644,880
AdvancePierre Foods, Inc.	642	·	
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV)	642 EUR 750	·	
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017		·	644,880
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019		·	644,880
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020	EUR 750	·	644,880 659,549
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd.	EUR 750	·	644,880 659,549
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020	EUR 750 2,101	·	644,880 659,549 2,091,959
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership	EUR 750 2,101 640	·	644,880 659,549 2,091,959
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019	EUR 750 2,101	·	644,880 659,549 2,091,959 647,098
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019 CSM Bakery Supplies LLC	EUR 750 2,101 640	·	644,880 659,549 2,091,959 647,098 474,581
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019 CSM Bakery Supplies LLC Term Loan, 4.75%, Maturing July 3, 2020	EUR 750 2,101 640 471	·	644,880 659,549 2,091,959 647,098
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019 CSM Bakery Supplies LLC Term Loan, 4.75%, Maturing July 3, 2020 Del Monte Foods, Inc.	EUR 750 2,101 640 471	·	644,880 659,549 2,091,959 647,098 474,581 526,130
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019 CSM Bakery Supplies LLC Term Loan, 4.75%, Maturing July 3, 2020 Del Monte Foods, Inc. Term Loan, 4.25%, Maturing February 18, 2021	EUR 750 2,101 640 471 522	·	644,880 659,549 2,091,959 647,098 474,581
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019 CSM Bakery Supplies LLC Term Loan, 4.75%, Maturing July 3, 2020 Del Monte Foods, Inc. Term Loan, 4.25%, Maturing February 18, 2021 Diamond Foods, Inc.	EUR 750 2,101 640 471 522	·	644,880 659,549 2,091,959 647,098 474,581 526,130
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019 CSM Bakery Supplies LLC Term Loan, 4.75%, Maturing July 3, 2020 Del Monte Foods, Inc. Term Loan, 4.25%, Maturing February 18, 2021 Diamond Foods, Inc. Term Loan, 4.25%, Maturing August 20, 2018	EUR 750 2,101 640 471 522 350	·	644,880 659,549 2,091,959 647,098 474,581 526,130 350,348
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019 CSM Bakery Supplies LLC Term Loan, 4.75%, Maturing July 3, 2020 Del Monte Foods, Inc. Term Loan, 4.25%, Maturing February 18, 2021 Diamond Foods, Inc. Term Loan, 4.25%, Maturing August 20, 2018 Dole Food Company Inc.	EUR 750 2,101 640 471 522 350 100	·	644,880 659,549 2,091,959 647,098 474,581 526,130 350,348 100,457
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019 CSM Bakery Supplies LLC Term Loan, 4.75%, Maturing July 3, 2020 Del Monte Foods, Inc. Term Loan, 4.25%, Maturing February 18, 2021 Diamond Foods, Inc. Term Loan, 4.25%, Maturing August 20, 2018 Dole Food Company Inc. Term Loan, 4.50%, Maturing November 1, 2018	EUR 750 2,101 640 471 522 350	·	644,880 659,549 2,091,959 647,098 474,581 526,130 350,348
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019 CSM Bakery Supplies LLC Term Loan, 4.75%, Maturing July 3, 2020 Del Monte Foods, Inc. Term Loan, 4.25%, Maturing February 18, 2021 Diamond Foods, Inc. Term Loan, 4.25%, Maturing August 20, 2018 Dole Food Company Inc. Term Loan, 4.50%, Maturing November 1, 2018 H.J. Heinz Company	EUR 750 2,101 640 471 522 350 100 673	·	644,880 659,549 2,091,959 647,098 474,581 526,130 350,348 100,457 677,184
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019 CSM Bakery Supplies LLC Term Loan, 4.75%, Maturing July 3, 2020 Del Monte Foods, Inc. Term Loan, 4.25%, Maturing February 18, 2021 Diamond Foods, Inc. Term Loan, 4.25%, Maturing August 20, 2018 Dole Food Company Inc. Term Loan, 4.50%, Maturing November 1, 2018 H.J. Heinz Company Term Loan, 3.50%, Maturing June 5, 2020	EUR 750 2,101 640 471 522 350 100	·	644,880 659,549 2,091,959 647,098 474,581 526,130 350,348 100,457
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019 CSM Bakery Supplies LLC Term Loan, 4.75%, Maturing July 3, 2020 Del Monte Foods, Inc. Term Loan, 4.25%, Maturing February 18, 2021 Diamond Foods, Inc. Term Loan, 4.25%, Maturing August 20, 2018 Dole Food Company Inc. Term Loan, 4.50%, Maturing November 1, 2018 H.J. Heinz Company Term Loan, 3.50%, Maturing June 5, 2020 Hearthside Food Solutions, LLC	EUR 750 2,101 640 471 522 350 100 673 5,161	·	644,880 659,549 2,091,959 647,098 474,581 526,130 350,348 100,457 677,184 5,196,162
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019 CSM Bakery Supplies LLC Term Loan, 4.75%, Maturing July 3, 2020 Del Monte Foods, Inc. Term Loan, 4.25%, Maturing February 18, 2021 Diamond Foods, Inc. Term Loan, 4.25%, Maturing August 20, 2018 Dole Food Company Inc. Term Loan, 4.50%, Maturing November 1, 2018 H.J. Heinz Company Term Loan, 3.50%, Maturing June 5, 2020 Hearthside Food Solutions, LLC Term Loan, 6.50%, Maturing June 7, 2018	EUR 750 2,101 640 471 522 350 100 673	·	644,880 659,549 2,091,959 647,098 474,581 526,130 350,348 100,457 677,184
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019 CSM Bakery Supplies LLC Term Loan, 4.75%, Maturing July 3, 2020 Del Monte Foods, Inc. Term Loan, 4.25%, Maturing February 18, 2021 Diamond Foods, Inc. Term Loan, 4.25%, Maturing August 20, 2018 Dole Food Company Inc. Term Loan, 4.50%, Maturing November 1, 2018 H.J. Heinz Company Term Loan, 3.50%, Maturing June 5, 2020 Hearthside Food Solutions, LLC Term Loan, 6.50%, Maturing June 7, 2018 High Liner Foods Incorporated	EUR 750 2,101 640 471 522 350 100 673 5,161 583	·	644,880 659,549 2,091,959 647,098 474,581 526,130 350,348 100,457 677,184 5,196,162 584,864
AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV) Term Loan, 5.85%, Maturing October 31, 2019 Big Heart Pet Brands Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd. Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 24, 2019 CSM Bakery Supplies LLC Term Loan, 4.75%, Maturing July 3, 2020 Del Monte Foods, Inc. Term Loan, 4.25%, Maturing February 18, 2021 Diamond Foods, Inc. Term Loan, 4.25%, Maturing August 20, 2018 Dole Food Company Inc. Term Loan, 4.50%, Maturing November 1, 2018 H.J. Heinz Company Term Loan, 3.50%, Maturing June 5, 2020 Hearthside Food Solutions, LLC Term Loan, 6.50%, Maturing June 7, 2018	EUR 750 2,101 640 471 522 350 100 673 5,161	·	644,880 659,549 2,091,959 647,098 474,581 526,130 350,348 100,457 677,184 5,196,162

Term Loan, 3.75%, Maturing May 25, 2018	864	866,349
Term Loan, 3.75%, Maturing September 18, 2020	771	770,277
Michael Foods Group, Inc.		
Term Loan, 4.25%, Maturing February 23, 2018	750	752,928
NBTY, Inc.		
Term Loan, 3.50%, Maturing October 1, 2017	4,183	4,200,219

	Prin	ıcipal		
		ount*		
Borrower/Tranche Description	(000 s	omitted)		Value
Pinnacle Foods Finance LLC				
Term Loan, 3.25%, Maturing April 29, 2020		348	\$	347,162
Term Loan, 3.25%, Maturing April 29, 2020		1,832		1,825,449
			\$	21,019,833
Food Service 5.1%				
Aramark Corporation			_	
Term Loan, 1.87%, Maturing July 26, 2016		88	\$	88,185
Term Loan, 1.87%, Maturing July 26, 2016		157		157,110
Buffets, Inc.		10		40.505
Term Loan, 0.12%, Maturing April 22, 2015 ⁽³⁾		49		48,785
Burger King Corporation				
Term Loan, 3.75%, Maturing September 28, 2019		1,108		1,115,657
CEC Entertainment Concepts, L.P.				
Term Loan, 4.25%, Maturing February 14, 2021		375		373,047
Darling International Inc.				
Term Loan, 3.50%, Maturing January 6, 2021	EUR	475		657,655
DineEquity, Inc.				
Term Loan, 3.75%, Maturing October 19, 2017		1,182		1,187,752
Dunkin Brands, Inc.				
Term Loan, 3.25%, Maturing February 7, 2021		1,319		1,312,722
Landry s, Inc.				
Term Loan, 4.00%, Maturing April 24, 2018		1,221		1,230,060
NPC International, Inc.				
Term Loan, 4.00%, Maturing December 28, 2018		343		345,358
OSI Restaurant Partners, LLC				
Term Loan, 3.50%, Maturing October 25, 2019		1,249		1,248,360
P.F. Chang s China Bistro Inc.				
Term Loan, 4.25%, Maturing July 2, 2019		193		193,825
Sagittarius Restaurants, LLC				
Term Loan, 6.27%, Maturing October 1, 2018		271		272,437
Seminole Hard Rock Entertainment, Inc.				
Term Loan, 3.50%, Maturing May 14, 2020		124		124,159
US Foods, Inc.				
Term Loan, 4.50%, Maturing March 29, 2019		2,382		2,398,079
Weight Watchers International, Inc.				
Term Loan, 4.00%, Maturing April 2, 2020		3,564		2,773,237
Wendy s International, Inc.				
Term Loan, 3.25%, Maturing May 15, 2019		679		678,154
			\$	14,204,582
Food/Drug Retailers 4.8%				
Albertson s, LLC				
Term Loan, 4.25%, Maturing March 21, 2016		511	\$	514,103
Term Loan, 4.75%, Maturing March 21, 2019		508		512,105
Alliance Boots Holdings Limited				
Term Loan, 3.96%, Maturing July 10, 2017	GBP	3,275		5,488,068
General Nutrition Centers, Inc.				
Term Loan, 3.25%, Maturing March 4, 2019		3,788		3,778,085
Pantry, Inc. (The)				
Term Loan, 4.75%, Maturing August 2, 2019		222		223,841
Rite Aid Corporation				
Term Loan, 3.50%, Maturing February 21, 2020		1,141		1,141,732
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020		225		230,681

Supervalu Inc.		
Term Loan, 4.50%, Maturing March 21, 2019	1,350	1,360,410
	\$	13,249,025
Forest Products 0.1% Expera Specialty Solutions, LLC		
Term Loan, 7.50%, Maturing December 21, 2018	248 \$	251,227
	\$	251,227

Real Board 14.2% Abarbaing June 30, 2017 221 3.22.154 221.54 221.54 222.55	Powerway/Transle Description	Principal Amount*		Value
Term Loan, 425%. Maturing June 30, 2017	Borrower/Tranche Description Health Core 14.2%	(000 s omitted)		vaiue
Term Laun, 425%, Mattring June 30, 2017 293 295, 631 Term Laun, 425%, Mattring June 30, 2017 1,170 1,718,775 Allance Healthcare Services, Inc. 1,170 2,1186 Term Laun, 425%, Mattring June 3, 2019 2 21,186 Armeal Pharmaculticals LIC 2 270,019 Armeal Pharmaculticals LIC 3 1,565,079 Armeal Marmacultical States, Inc. 1,557 1,565,079 Artent Medical Services, Inc. 2 223,437 Erm Loan, 6,75%, Maturing Duly 2, 2018 1,55 1,565,079 ATI Holdings, Inc. 3 3,54,131 Erm Loan, 3,50%, Maturing Duly 2, 2017 3,54 3,54,131 Cram Fen. 1 5 3,54,131 Erm Loan, 4,55%, Maturing Juny 25, 2017 3,50 3,54,241 Cram Fen. 2 2,23,437 3,50 3,54,24 Cram Laun, 4,50%, Maturing Junuary 2,2017 86 8,22,71 3,50 3,56,39 Term Laun, 4,50%, Maturing Junuary 27, 2021 1,55 1,55 1,56,60 3,54 1,56 1,56 1,56 <td></td> <td></td> <td></td> <td></td>				
Term Loan, 425%, Maturing June 30, 2017 1,170 1,1787 Term Loan, 425%, Maturing June 30, 2017 1,170 1,1787 Alliace Healtheare Services, Inc. 620 62,1186 Term Loan, 425%, Maturing June 3, 2019 620 62,1186 Armeal Pharmaceuticals LLC 3 1,555,70 Term Loan, 575%, Maturing July 2, 2018 1,557 1,565,079 ATH Holdings, Inc. 3,541 3,541,35,4913 Term Loan, 500%, Maturing December 20, 2019 222 223,437 Biomet Inc. 3,541 3,541,35,4913 Term Loan, 500%, Maturing December 20, 2019 305 3,541 3,541,35,4913 Ceram Fee, Acquisition Corporation 16 1,575 1,565,795 Term Loan, 4,554%, Maturing January 27, 2019 305 3,62,84 Community Health Systems, Inc. 86 872,971 Term Loan, 4,254%, Muturing January 27, 2021 3,530 3,563,984 Davis, Inc. 1,551 1,461,401 Term Loan, 4,504%, Maturing January 27, 2021 1,551 1,461,401 Term Loan, 4,505%, Maturing January 27, 2021 1,552		221	Ф	222 154
Term Loan, 425%, Maturing June 30, 2017 1,786, 75 Alliance Healthcare Services, Inc. 20 62,1186 Term Loan, 425%, Marring June 3, 2019 27 276,019 Archent Medical Services, Inc. 276,019 27 276,019 Term Loan, 576%, Maturing November 1, 2019 1,557 1,555,009 1,555,0			Ф	, -
Mileane Healthcare Services, Inc. Term Loane, 255%, Maturing June 3, 2019 276, 017				
Term Loan, 4.25%, Maturing June 3, 2019 620 621, 186 Armeal Darmaceuticuls LL C 274 276,019 Term Loan, 5.76%, Maturing November 1, 2019 274 276,019 Artlent Medical Services, Inc. 1,555 1,565,079 ATI Holdings, Inc. 222 223,437 Biomet Inc. 3,541 3,549,131 Erem Loan, 5.05%, Maturing December 20, 2019 222 223,437 Biomet Inc. 3,541 3,549,131 Cera Term Loan, 4.25%, Maturing July 25, 2017 3,54 3,549,131 Cera Term Loan, 4.25%, Maturing November 19, 2019 305 396,248 Community Health Systems, Inc. 866 872,071 Term Loan, 4.25%, Maturing November 19, 2019 35 3,563,954 Dearwith, Inc. 866 872,071 Term Loan, 4.25%, Maturing November 1, 2019 1,56 1,56 Term Loan, 4.25%, Maturing November 1, 2019 1,56 1,56 Term Loan, 4.25%, Maturing Many 25, 2016 1,56 1,56 Term Loan, 5.05%, Maturing May 25, 2018 1,56 1,56 Term Loan, 4.25%, Maturing May 25,		1,170		1,1/8,//3
Amneal Pharmaceuticals LIC Term Loans, 50%, Maturing November 1, 2019 1,565,079 1,		620		(21.196
Term Loan, 5.76%, Maturing November 1, 2019 274 276,000 Ardent Medical Services, Inc. 1,555 1,565,009 ATT Holdings, Inc. 2 223,437 Ferm Loan, 6.75%, Maturing July 25, 2017 3,541 3,549,131 Term Loan, 5.66%, Maturing July 25, 2017 3,541 3,549,131 Ceramic Acquisition Corporation 3 1 5,59,100 Embour Ceramic Acquisition Corporation 3 3 3,624 Embound, 25%, Maturing November 19, 2019 36 38,248 Committy Health Systems, Inc. 3 3,560,248 Term Loan, 425%, Maturing November 19, 2019 366 87,271 Term Loan, 425%, Maturing November 19, 2019 366 87,271 Term Loan, 425%, Maturing November 19, 2017 866 87,271 Term Loan, 4,25%, Maturing November 17, 2021 3,530 3,563,954 Day Sylia, Inc. 3,530 3,563,954 Term Loan, 4,25%, Maturing May 25, 2016 1,451 4,61,401 Term Loan, 2,50%, Maturing May 25, 2018 1,566,909 3,509 Term Loan, 4,25%, Maturing August 2, 2018 4,879 <td></td> <td>020</td> <td></td> <td>021,100</td>		020		021,100
Ardent Medical Services, Inc. Term Loan, 5.75%, Maturing July 2, 2018 ATI Holdings, Inc. Term Loan, 5.06%, Maturing December 20, 2019 Biomet Inc. Term Loan, 5.06%, Maturing July 25, 2017 Ceram Tee Acquisition Corporation Term Loan, 4.25%, Maturing July 25, 2017 Term Loan, 4.25%, Maturing Mugust 28, 2020 Term Loan, 4.25%, Maturing November 19, 2019 Term Loan, 4.25%, Maturing November 19, 2019 Term Loan, 4.25%, Maturing January 25, 2017 Term Loan, 4.25%, Maturing January 27, 2021 Term Loan, 4.25%, Maturing January 27, 2021 Term Loan, 4.25%, Maturing January 27, 2021 Term Loan, 4.25%, Maturing September 15, 2017 Term Loan, 4.50%, Maturing September 15, 2017 Term Loan, 4.50%, Maturing November 1, 2019 Term Loan, 4.50%, Maturing November 1, 2017 Term Loan, 4.50%, Maturing August 31, 2020 Term Loan, 4.25%, Maturing March 31, 2017 Term Loan, 5.50%, Maturing March 4, 2016 Term Loan,		274		276.010
Term Loan, 6.75%, Maturing July 2, 2018 1,557 756,079 ATH Holdings, Inc. 222 223,437 Biomet Inc. 3,541 3,541,31 Term Loan, 5.60%, Maturing July 25, 2017 3,541 3,549,131 Ceram Fee Acquisition Corporation "Term Loan, 3,425%, Maturing August 28, 2020 16 15,795 CHG Buyer Corporation 395 396,248 Community Health Systems, Inc. 866 872,971 Term Loan, 3,47%, Maturing January 25, 2017 3,50 3,500,395 DaVita, Inc. 1,451 1,461,401 Term Loan, 4,50%, Maturing January 27, 2021 3,50 3,500,955 DaVita, Inc. 1,451 1,461,401 Term Loan, 4,50%, Maturing David 20,2016 1,451 1,461,401 Term Loan, 4,50%, Maturing November 1, 2019 1,555 1,566,699 DJO Finance Tu. 1,357 1,364,175 Term Loan, 4,25%, Maturing September 1, 2019 1,357 1,364,175 Term Loan, 4,25%, Maturing August 28, 2020 49 48,792 Term Loan, 4,25%, Maturing August 28, 2020 49 48,792		274		276,019
ATT Holdings, Inc.		1.557		1.565.070
Term Loan, 5,00%, Maturing December 20,2019 3,541 3,549,131 Rerm Loan, 3,66%, Maturing July 25, 2017 3,541 3,549,131 Ceram Loan, 3,66%, Maturing July 25, 2017 16 15,795 CHG Buyer Corporation 395 396,248 Community Health Systems, Inc. 866 872,971 Term Loan, 4,25%, Maturing January 25, 2017 3,530 3,563,954 Term Loan, 4,37%, Maturing January 27, 2021 3,530 3,563,954 DaVita, Inc. 1,451 1,461,401 Term Loan, 4,50%, Maturing October 20, 2016 1,451 1,461,401 Term Loan, 4,50%, Maturing September 15, 2019 1,555 1,566,699 DJO Finance LUC 1 1,561 1,561,756 Term Loan, 4,00%, Maturing Moyember 15, 2019 1,561 1,563,285 Earstan Acquisition GmbH 1 1,566 1,569,328 Fenzu's Acquisition GmbH 1 1,566 1,569,328 Fenzu's Acquisition GmbH 2 3,50 2,514,69 Term Loan, 4,25%, Maturing August 31, 2020 49 48,792 Term Loan, 5,60%, Maturing Mayust 2,2016 <td></td> <td>1,55/</td> <td></td> <td>1,565,079</td>		1,55/		1,565,079
Biomet Inc. 3,541 3,541 (18) Term Loan, 3,66%, Maturing July 25, 2017 3,541 3,549,131 Term Loan, 4,25%, Muturing August 28, 2020 16 15,795 CHG Buyer Corporation 395 396,488 Term Loan, 4,25%, Muturing November 19, 2019 305 3,543,028 Community Health Systems, inc. Term Loan, 3,47%, Muturing January 25, 2017 866 872,971 Term Loan, 4,25%, Muturing January 27, 2021 3,530,308 3,563,098 Davita, Inc. Term Loan, 4,00%, Muturing November 1, 2019 1,555 1,566,099 DIO Finance LLC Term Loan, 4,00%, Muturing November 15, 2017 1,357 1,364,175 Erm Loan, 4,00%, Muturing May 25, 2018 1,56 1,569,288 Term Loan, 4,00%, Muturing May 25, 2018 1,56 1,569,288 Term Loan, 4,00%, Muturing August 31, 2020 49 48,792 Term Loan, 4,25%, Muturing August 31, 2020 159 159,457 Genits Health Services, Inc. Term Loan, Asilaring August 32, 2018 2,35 2,351,469		222		222 425
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Term Loan, 4.00%, Maturing May 25, 2018 1,566 1,569,328 Facura Acquisition GmbH 49 48,792 Term Loan, 4.25%, Maturing August 28, 2020 159 159,457 Gentiva Health Services, Inc. 89 692,431 Gentiva Health Services, Inc. 89 692,431 Term Loan, 6.50%, Maturing October 18, 2019 698 692,431 Grifols Worldwide Operations USA, Inc. 2,350 2,351,469 HCA, Inc. 640 640,291 Term Loan, 2.90%, Maturing March 31, 2017 640 640,291 Hologic Inc. 760 757,960 Term Loan, 3.25%, Maturing May 3, 2018 825 828,938 inventiv Health, Inc. 825 828,938 Term Loan, 4.50%, Maturing May 15, 2018 307 305,658 JLL/Delta Dutch Newco B.V. 242 423 424,375 Term Loan, 4.50%, Maturing March 11, 2021 EUR 100 137,980 Kindred Healthcare, Inc. 242 423,495 424,3495 Term Loan, 4.25%, Maturing May 4, 2018 2,473 2,483,739 Kine				
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Term Loan, 4.00%, Maturing December 13, 2019	181	182,192
Medpace, Inc.		
Term Loan, 6.25%, Maturing June 16, 2017	214	214,799

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
National Mentor Holdings, Inc.	275	\$	277,349
Term Loan, 4.75%, Maturing January 27, 2021 Onex Carestream Finance LP	275	Ф	211,349
Term Loan, 5.00%, Maturing June 7, 2019	1,377		1,392,782
Opal Acquisition, Inc.	1,577		1,372,702
Term Loan, 5.00%, Maturing November 27, 2020	823		827,181
Pharmaceutical Product Development LLC	020		027,101
Term Loan, 4.00%, Maturing December 5, 2018	963		966,825
PRA Holdings, Inc.			
Term Loan, 4.50%, Maturing September 23, 2020	622		623,302
Radnet Management, Inc.			
Term Loan, 4.25%, Maturing October 10, 2018	915		914,160
Sage Products Holdings III, LLC			
Term Loan, 4.25%, Maturing December 13, 2019	250		250,776
Salix Pharmaceuticals, Ltd.			
Term Loan, 4.25%, Maturing January 2, 2020	346		349,189
Select Medical Corporation	100		100.252
Term Loan, 2.91%, Maturing December 20, 2016	100		100,373
Term Loan, 3.75%, Maturing June 1, 2018	575		579,953
Sheridan Holdings, Inc.	319		222 252
Term Loan, 4.50%, Maturing June 29, 2018 Steward Health Care System LLC	319		322,253
Term Loan, 6.75%, Maturing April 13, 2020	174		173,579
TriZetto Group, Inc. (The)	1/4		173,379
Term Loan, 4.75%, Maturing May 2, 2018	729		728,281
Truven Health Analytics Inc.	12)		720,201
Term Loan, 4.50%, Maturing June 6, 2019	837		831,002
U.S. Renal Care, Inc.			00 1,002
Term Loan, 4.25%, Maturing July 3, 2019	174		174,484
		\$	39,647,595
		Ψ	03,017,030
Home Furnishings 0.6%			
Interline Brands, Inc.			
Term Loan, 4.00%, Maturing March 15, 2021	125	\$	125,156
Serta/Simmons Holdings, LLC	-	·	, , , , ,
Term Loan, 4.25%, Maturing October 1, 2019	824		828,204
Tempur-Pedic International Inc.			
Term Loan, 3.50%, Maturing March 18, 2020	768		768,363
		\$	1,721,723
			, ,
Industrial Equipment 3.4%			
Alliance Laundry Systems LLC			
Term Loan, 4.25%, Maturing December 10, 2018	157	\$	157,887
Apex Tool Group, LLC			·
Term Loan, 4.50%, Maturing January 31, 2020	371		368,466
Filtration Group Corporation			
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021	300		308,062
Gardner Denver, Inc.			
Term Loan, 4.25%, Maturing July 30, 2020	920		921,123
	EUR 199		275,112
Generac Power Systems, Inc.			
Term Loan, 3.50%, Maturing May 31, 2020	846		847,864
Grede LLC			, -
Term Loan, 4.50%, Maturing May 2, 2018	469		471,566

Husky Injection Molding Systems Ltd.		
Term Loan, 4.25%, Maturing June 29, 2018	1,767	1,774,898
Milacron LLC		
Term Loan, 4.25%, Maturing March 30, 2020	223	223,557
Paladin Brands Holding, Inc.		
Term Loan, 6.76%, Maturing August 16, 2019	370	372,396

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Rexnord LLC			
Term Loan, 4.00%, Maturing August 21, 2020	2,264	\$	2,270,339
Spansion LLC			
Term Loan, 3.75%, Maturing December 13, 2018	519		520,493
STS Operating, Inc.			
Term Loan, 4.75%, Maturing February 19, 2021	150		151,219
Tank Holding Corp.			
Term Loan, 4.25%, Maturing July 9, 2019	442		442,132
Virtuoso US LLC			
Term Loan, 4.75%, Maturing February 11, 2021	225		227,109
		\$	9,332,223
Insurance 4.4%			
Alliant Holdings I, Inc.			
Term Loan, 4.25%, Maturing December 20, 2019	976	\$	980,791
AmWINS Group, LLC	710	Ψ	700,771
Term Loan, 5.00%, Maturing September 6, 2019	2,423		2,443,762
Applied Systems, Inc.	2,423		2,443,702
Term Loan, 4.25%, Maturing January 25, 2021	424		426,587
Asurion LLC	424		420,367
Term Loan, 5.00%, Maturing May 24, 2019	4,272		4,287,860
Term Loan, 4.25%, Maturing July 8, 2020	4,272		470,062
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021	500		517,396
	300		317,390
Cooper Gay Swett & Crawford Ltd.	248		246 574
Term Loan, 5.00%, Maturing April 16, 2020	248		246,574
Cunningham Lindsey U.S. Inc.	460		472 205
Term Loan, 5.00%, Maturing December 10, 2019	469		472,305
Hub International Limited	1 202		1 200 004
Term Loan, 4.75%, Maturing October 2, 2020	1,393		1,399,094
USI, Inc.	1.062		1.066.011
Term Loan, 4.25%, Maturing December 27, 2019	1,062		1,066,911
		\$	12,311,342
Leisure Goods/Activities/Movies 5.9%			
Bally Technologies, Inc.	£ 45	Φ.	650 506
Term Loan, 4.25%, Maturing November 25, 2020	647	\$	650,586
Bombardier Recreational Products, Inc.	1.602		1 (0(10(
Term Loan, 4.00%, Maturing January 30, 2019	1,603		1,606,196
Bright Horizons Family Solutions, Inc.	444		446 111
Term Loan, 4.00%, Maturing January 30, 2020	444		446,111
ClubCorp Club Operations, Inc.	4 = 20		4 = 40 < 0=
Term Loan, 4.00%, Maturing July 24, 2020	1,723		1,729,687
Dave & Buster s, Inc.	404		402.452
Term Loan, 4.50%, Maturing June 1, 2016	481		482,453
Delta 2 (LUX) S.a.r.l.	4.007		1015100
Term Loan, 4.50%, Maturing April 30, 2019	1,005		1,015,122
Emerald Expositions Holding, Inc.			506.010
Term Loan, 5.50%, Maturing June 17, 2020	522		526,818
Equinox Holdings, Inc.			
Term Loan, 4.25%, Maturing January 31, 2020	594		597,713
Fender Musical Instruments Corporation			
Term Loan, 5.75%, Maturing April 3, 2019	223		224,586
Kasima, LLC			A= 4 =
Term Loan, 3.25%, Maturing May 17, 2021	475		474,703

Live Nation Entertainment, Inc.		
Term Loan, 3.50%, Maturing August 17, 2020	1,279	1,283,438
Revolution Studios Distribution Company, LLC		
Term Loan, 3.91%, Maturing December 21, 2014	367	324,395
Term Loan - Second Lien, 7.16%, Maturing June 21, 2015 ⁽³⁾	450	309,825
Sabre, Inc.		
Term Loan, 4.25%, Maturing February 19, 2019	593	594,228

	Principal Amount*		** 1
Borrower/Tranche Description	(000 s omitted)		Value
SeaWorld Parks & Entertainment, Inc.	1 207	¢	1 270 205
Term Loan, 3.00%, Maturing May 14, 2020	1,397	\$	1,378,285
Six Flags Theme Parks, Inc.	719		722 700
Term Loan, 3.50%, Maturing December 20, 2018	/19		722,788
Sonifi Solutions, Inc.	427		170.252
Term Loan, 6.75%, Maturing March 31, 2018 SRAM, LLC	437		170,253
•	931		028 240
Term Loan, 4.01%, Maturing April 10, 2020	931		928,249
Town Sports International Inc.	(22		(17.502
Term Loan, 4.50%, Maturing November 16, 2020	623		617,593
US Finco LLC	222		222.662
Term Loan, 4.00%, Maturing May 29, 2020	223		223,662
Term Loan - Second Lien, 8.25%, Maturing November 30, 2020	500		513,125
WMG Acquisition Corp.	07.4		272 727
Term Loan, 3.75%, Maturing July 1, 2020	274		272,727
Zuffa LLC	1 400		1 441 701
Term Loan, 3.75%, Maturing February 25, 2020	1,432		1,441,721
		ф	16 524 264
		\$	16,534,264
Lodging and Casinos 4.6%			
Affinity Gaming, LLC			
Term Loan, 4.25%, Maturing November 9, 2017	215	\$	215,409
Boyd Gaming Corporation			
Term Loan, 4.00%, Maturing August 14, 2020	249		249,310
Caesars Entertainment Operating Company			
Term Loan, 5.49%, Maturing January 26, 2018	631		596,959
CityCenter Holdings, LLC			
Term Loan, 5.00%, Maturing October 16, 2020	424		427,956
Four Seasons Holdings Inc.			
Term Loan - Second Lien, 6.25%, Maturing December 28, 2020	1,300		1,324,375
Gala Group Ltd.			
Term Loan, 5.48%, Maturing May 25, 2018	GBP 825		1,384,339
Golden Nugget, Inc.			
Term Loan, 5.50%, Maturing November 21, 2019	67		68,972
Term Loan, 5.50%, Maturing November 21, 2019	157		160,936
Hilton Worldwide Finance, LLC			
Term Loan, 3.75%, Maturing October 26, 2020	2,938		2,946,972
La Quinta Intermediate Holdings LLC			
Term Loan, Maturing February 19, 2021 ⁽⁴⁾	575		575,988
Las Vegas Sands LLC			
Term Loan, 3.25%, Maturing December 20, 2020	948		947,255
MGM Resorts International			
Term Loan, 3.50%, Maturing December 20, 2019	1,284		1,283,483
Pinnacle Entertainment, Inc.			
Term Loan, 3.75%, Maturing August 13, 2020	496		498,344
Playa Resorts Holding B.V.			
Term Loan, 4.00%, Maturing August 6, 2019	249		250,460
Scientific Games International, Inc.			
Term Loan, 4.25%, Maturing October 18, 2020	1,820		1,825,178
Tropicana Entertainment Inc.			
Term Loan, 4.00%, Maturing November 27, 2020	174		174,941
-			•
		\$	12,930,877

Alpha Natural Resources, LLC		
Term Loan, 3.50%, Maturing May 22, 2020	396	\$ 385,746
Arch Coal Inc.		
Term Loan, 6.25%, Maturing May 16, 2018	1,450	1,432,217
Constellium Holdco B.V.		
Term Loan, 6.00%, Maturing March 25, 2020	248	253,224

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Fairmount Minerals Ltd.	005	¢	1 002 706
Term Loan, 4.50%, Maturing September 5, 2019	995	\$	1,003,706
Murray Energy Corporation	(75		691 001
Term Loan, 5.25%, Maturing December 5, 2019	675		681,991
Noranda Aluminum Acquisition Corporation	£1.5		402.706
Term Loan, 5.75%, Maturing February 28, 2019	515		493,706
Novelis, Inc.	1 (47		1 (50 070
Term Loan, 3.75%, Maturing March 10, 2017	1,647		1,650,079
Oxbow Carbon LLC	217		210 277
Term Loan, 4.25%, Maturing July 19, 2019	217		218,277
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	375		383,203
United Central Industrial Supply Company, LLC	250		242.060
Term Loan - Second Lien, 12.50%, Maturing April 9, 2019	250		242,969
Walter Energy, Inc.			
Term Loan, 7.25%, Maturing April 2, 2018	821		795,521
		\$	7,540,639
Oil and Gas 5.4%			
Ameriforge Group, Inc.			
Term Loan, 5.00%, Maturing December 19, 2019	446	\$	449,041
Bronco Midstream Funding LLC		-	,,,,,,,
Term Loan, 5.00%, Maturing August 17, 2020	869		874,461
Citgo Petroleum Corporation	00)		071,101
Term Loan, 8.00%, Maturing June 24, 2015	66		66,875
Term Loan, 9.00%, Maturing June 23, 2017	1,072		1,087,111
Crestwood Holdings LLC	1,072		1,007,111
Term Loan, 7.00%, Maturing June 19, 2019	963		981,625
Fieldwood Energy LLC	703		701,023
Term Loan, 3.88%, Maturing September 28, 2018	523		524,321
MEG Energy Corp.	323		324,321
Term Loan, 3.75%, Maturing March 31, 2020	3,720		3,742,888
Obsidian Natural Gas Trust	3,720		3,742,000
Term Loan, 7.00%, Maturing November 2, 2015	704		712,296
Ruby Western Pipeline Holdings, LLC	704		712,290
Term Loan, 3.50%, Maturing March 27, 2020	206		206,497
Samson Investment Company	200		200,477
Term Loan - Second Lien, 5.00%, Maturing September 25, 2018	925		934,597
Seadrill Partners Finco LLC	723		754,571
Term Loan, 4.00%, Maturing February 21, 2021	1,397		1,394,879
Sheridan Investment Partners II, L.P.	1,397		1,394,079
Term Loan, 4.25%, Maturing December 16, 2020	17		17,527
Term Loan, 4.25%, Maturing December 16, 2020	47		46,996
Term Loan, 4.25%, Maturing December 16, 2020	335		337,843
Sheridan Production Partners I, LLC	333		331,043
Term Loan, 4.25%, Maturing September 25, 2019	81		82,034
Term Loan, 4.25%, Maturing September 25, 2019 Term Loan, 4.25%, Maturing September 25, 2019	133		
Term Loan, 4.25%, Maturing September 25, 2019 Term Loan, 4.25%, Maturing October 1, 2019			134,305
	1,007		1,013,556
Tallgrass Operations, LLC	751		750.014
Term Loan, 4.25%, Maturing November 13, 2018	751		758,014
Tervita Corporation Term Lean 6.25% Metaring May 15, 2018	1 571		1 552 056
Term Loan, 6.25%, Maturing May 15, 2018	1,561		1,553,956
		\$	14,918,822

Advanstar Communications Inc.		
Term Loan, 5.50%, Maturing April 29, 2019	371	\$ 373,570
American Greetings Corporation		
Term Loan, 4.02%, Maturing August 9, 2019	534	536,289
Ascend Learning, Inc.		
Term Loan, 6.00%, Maturing July 31, 2019	623	632,789

	Principa Amount			
Borrower/Tranche Description	(000 s omi	tted)		Value
Flint Group SA				
Term Loan, 5.58%, Maturing December 31, 2016		548	\$	552,733
Term Loan, 5.58%, Maturing December 31, 2016		561		565,309
Term Loan, 5.65%, Maturing December 31, 2016	EUR	51		70,306
Term Loan, 5.65%, Maturing December 31, 2016	EUR	240		333,023
Getty Images, Inc.				
Term Loan, 4.75%, Maturing October 18, 2019		2,419		2,326,382
Interactive Data Corporation				
Term Loan, 3.75%, Maturing February 11, 2018		2,270		2,273,866
Laureate Education, Inc.				
Term Loan, 5.00%, Maturing June 15, 2018		4,002		3,963,134
McGraw-Hill Global Education Holdings, LLC				
Term Loan, 5.75%, Maturing March 22, 2019		360		361,846
Media General Inc.				
Term Loan, 4.25%, Maturing July 31, 2020		528		533,528
Merrill Communications, LLC				
Term Loan, 5.75%, Maturing March 8, 2018		327		331,358
Multi Packaging Solutions, Inc.				
Term Loan, 4.25%, Maturing September 30, 2020		175		175,875
Nelson Education Ltd.				
Term Loan, 2.73%, Maturing July 3, 2014		216		179,331
Penton Media, Inc.				
Term Loan, 5.50%, Maturing October 1, 2019		299		301,983
Rentpath, Inc.				
Term Loan, 6.25%, Maturing May 29, 2020		521		512,257
Springer Science+Business Media Deutschland GmbH				
Term Loan, 5.00%, Maturing August 14, 2020		547		548,618
			\$	14,572,197
Radio and Television 2.5%			\$	
Radio and Television 2.5% Clear Channel Communications, Inc.			\$	
Clear Channel Communications, Inc.		10		14,572,197
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016		10 566	\$	14,572,197 9,755
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019		566		9,755 555,414
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019				14,572,197 9,755
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc.		566 182		9,755 555,414 182,239
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020		566		9,755 555,414
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC		566 182 2,169		9,755 555,414 182,239 2,188,494
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018		566 182		9,755 555,414 182,239
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc.		566 182 2,169 201		9,755 555,414 182,239 2,188,494 202,818
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc. Term Loan, 4.50%, Maturing October 15, 2019		566 182 2,169		9,755 555,414 182,239 2,188,494
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc. Term Loan, 4.50%, Maturing October 15, 2019 LIN Television Corp.		566 182 2,169 201 220		9,755 555,414 182,239 2,188,494 202,818 221,761
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc. Term Loan, 4.50%, Maturing October 15, 2019 LIN Television Corp. Term Loan, 4.00%, Maturing December 21, 2018		566 182 2,169 201		9,755 555,414 182,239 2,188,494 202,818
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc. Term Loan, 4.50%, Maturing October 15, 2019 LIN Television Corp. Term Loan, 4.00%, Maturing December 21, 2018 Mission Broadcasting, Inc.		566 182 2,169 201 220 293		9,755 555,414 182,239 2,188,494 202,818 221,761 294,951
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc. Term Loan, 4.50%, Maturing October 15, 2019 LIN Television Corp. Term Loan, 4.00%, Maturing December 21, 2018 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020		566 182 2,169 201 220		9,755 555,414 182,239 2,188,494 202,818 221,761
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc. Term Loan, 4.50%, Maturing October 15, 2019 LIN Television Corp. Term Loan, 4.00%, Maturing December 21, 2018 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nexstar Broadcasting, Inc.		566 182 2,169 201 220 293 325		9,755 555,414 182,239 2,188,494 202,818 221,761 294,951 326,135
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc. Term Loan, 4.50%, Maturing October 15, 2019 LIN Television Corp. Term Loan, 4.00%, Maturing December 21, 2018 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020		566 182 2,169 201 220 293		9,755 555,414 182,239 2,188,494 202,818 221,761 294,951
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc. Term Loan, 4.50%, Maturing October 15, 2019 LIN Television Corp. Term Loan, 4.00%, Maturing December 21, 2018 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nine Entertainment Group Pty Ltd.		566 182 2,169 201 220 293 325 368		9,755 555,414 182,239 2,188,494 202,818 221,761 294,951 326,135 369,842
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc. Term Loan, 4.50%, Maturing October 15, 2019 LIN Television Corp. Term Loan, 4.00%, Maturing December 21, 2018 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nine Entertainment Group Pty Ltd. Term Loan, 3.25%, Maturing February 5, 2020		566 182 2,169 201 220 293 325		9,755 555,414 182,239 2,188,494 202,818 221,761 294,951 326,135
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc. Term Loan, 4.50%, Maturing October 15, 2019 LIN Television Corp. Term Loan, 4.00%, Maturing December 21, 2018 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nine Entertainment Group Pty Ltd. Term Loan, 3.25%, Maturing February 5, 2020 Raycom TV Broadcasting, Inc.		566 182 2,169 201 220 293 325 368 371		9,755 555,414 182,239 2,188,494 202,818 221,761 294,951 326,135 369,842 369,858
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc. Term Loan, 4.50%, Maturing October 15, 2019 LIN Television Corp. Term Loan, 4.00%, Maturing December 21, 2018 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nine Entertainment Group Pty Ltd. Term Loan, 3.25%, Maturing February 5, 2020 Raycom TV Broadcasting, Inc. Term Loan, 4.25%, Maturing May 31, 2017		566 182 2,169 201 220 293 325 368		9,755 555,414 182,239 2,188,494 202,818 221,761 294,951 326,135 369,842
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc. Term Loan, 4.50%, Maturing October 15, 2019 LIN Television Corp. Term Loan, 4.00%, Maturing December 21, 2018 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nine Entertainment Group Pty Ltd. Term Loan, 3.25%, Maturing February 5, 2020 Raycom TV Broadcasting, Inc. Term Loan, 4.25%, Maturing May 31, 2017 Sinclair Television Group Inc.		566 182 2,169 201 220 293 325 368 371 438		9,755 555,414 182,239 2,188,494 202,818 221,761 294,951 326,135 369,842 369,858 439,677
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc. Term Loan, 4.50%, Maturing October 15, 2019 LIN Television Corp. Term Loan, 4.00%, Maturing December 21, 2018 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nine Entertainment Group Pty Ltd. Term Loan, 3.25%, Maturing February 5, 2020 Raycom TV Broadcasting, Inc. Term Loan, 4.25%, Maturing May 31, 2017 Sinclair Television Group Inc. Term Loan, 3.00%, Maturing April 9, 2020		566 182 2,169 201 220 293 325 368 371		9,755 555,414 182,239 2,188,494 202,818 221,761 294,951 326,135 369,842 369,858
Clear Channel Communications, Inc. Term Loan, 3.80%, Maturing January 29, 2016 Term Loan, 6.90%, Maturing January 30, 2019 Term Loan, 7.65%, Maturing July 30, 2019 Cumulus Media Holdings Inc. Term Loan, 4.25%, Maturing December 23, 2020 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc. Term Loan, 4.50%, Maturing October 15, 2019 LIN Television Corp. Term Loan, 4.00%, Maturing December 21, 2018 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Nine Entertainment Group Pty Ltd. Term Loan, 3.25%, Maturing February 5, 2020 Raycom TV Broadcasting, Inc. Term Loan, 4.25%, Maturing May 31, 2017 Sinclair Television Group Inc.		566 182 2,169 201 220 293 325 368 371 438		9,755 555,414 182,239 2,188,494 202,818 221,761 294,951 326,135 369,842 369,858 439,677

Retailers (Except Food and Drug) 8.0%			
99 Cents Only Stores			
Term Loan, 4.50%, Maturing January 11, 2019		492	\$ 496,749
B&M Retail Limited			
Term Loan, 5.77%, Maturing February 18, 2020	GBP	1,025	1,722,447

7,067,479

Bornower Franche Beerghoon Work State		Principal Amount*		*7.1
Term Loan, 3.75%, Maturing November 20,2019 2,723 2,703,724	Borrower/Tranche Description	(000 s omitted)		Value
Term Loam, 3.5%, Maturing April 29, 2020		1 166	· •	1 171 060
Term Loan, 3.25%, Maturing April 29, 2020 2,723 2,703,724 David's Strida, Inc. 321 322,422 Evergreen Account LP 345 322,422 Evergreen Cope Ol LP 345 346,485 Evergreen Accounting David Sci. 2019 347 3553,492 Harbor Presight Tools USA, Inc. 1 553,492 Term Loan, 4.75%, Maturing Number 4, 2020 1,781 1,808,114 J. Crev Group, Inc. 1,262 1,283,887 Jo-Am Stores, Inc. 1,265 1,250,209 Term Loan, 4.00%, Maturing March 15, 2011 1,265 1,269,400 Jo-Am Stores, Inc. 1,265 1,268,400 Term Loan, 5.00%, Maturing March 16, 2018 1,268,400 1,268,400 Melhaels Stores, Inc. 1,268 1,268,400 Term Loan, 5.20%, Maturing Stores, Inc. 1,262 1,268,400 Term Loan, 5.20%, Maturing Stores, Inc. 2,120 2,130,451 Term Loan, 5.20%, Maturing Stores, Inc. 1,262 2,130,451 Term Loan, 5.20%, Maturing Stores, Inc. 1,262 2,130,451 Term Loan, 5.25%, Maturing October 1,		1,100) \$	1,171,960
David S Bridal, Inc. Size Perm Ecoan, 5.03%, Maturing Dottober 11, 2019 Size Pergreen Acquo 1 LP Size Size Pergreen Acquo 1 LP Size		2.722		2 702 724
Term Loan, 5.03%, Maturing October 11, 2019	- ·	2,723)	2,703,724
Permit	•	221		222 402
Term Loan, S.09%, Maturing July 9, 2019 345 346,485 Harbor Freight Tools USA, Inc. 547 553,492 Huston s Bay Company 1,781 1,808,114 J. Cree Group, Inc. 1,781 1,808,114 J. Cree Group, Inc. 1,423,888 1,423,888 Jo-Ann Stores, Inc. 1,425,89,402 1,423,889 Term Loan, 4,00%, Maturing March 16, 2018 1,265 1,268,940 Michaels Stores, Inc. 1,265 1,268,940 Term Loan, 3,75%, Maturing January 28, 2020 2,120 2,130,451 Term Loan, 2,55%, Maturing September 27, 2019 247 248,728 Party City Holdings Inc. 22 22,4409 Term Loan, 4,25%, Maturing October 11, 2018 22 22,4409 Perm Loan, 4,25%, Maturing November 24, 2017 1,58 1,581,258 Term Loan, 4,00%, Maturing November 24, 2017 1,58 2,58,218 Term Loan, 4,00%, Maturing March 30, 2018 885 88,58 Term Loan, 4,59%, Maturing March 30, 2018 885 890,378 Term Loan, 4,59%, Maturing March 30, 2018 885 890,378 <t< td=""><td></td><td>321</td><td></td><td>322,492</td></t<>		321		322,492
Harbor Freight Tools USA, Inc. Ferm Loan, 475%, Maturing November 4, 2020 1,781 1,808,114 1,		3/15	(246 485
Tem Loan, 4.75%, Maturing July 26, 2019		343)	340,463
Hudson s Bay Company 1,808,114 1,808,114 1,600 1,75%, Maturing November 4, 2020 1,205 1,423,887 1,204 1,425 1,423,887 1,204 1,425 1,423,887 1,204 1,425 1,423,887 1,204 1,425 1,423,887 1,204 1,205		547	1	553 402
Term Loan, 4.75%, Maturing March 5, 2021		J -1 /		333,492
1,425		1 781		1 808 114
Term Loan, 4,00%, Maturing March 5, 2021		1,701		1,000,114
Income		1 425	1	1 423 887
Term Loan, 4,00%, Maturing March 16, 2018 1,359, 029 Michaels Stores, Inc. 1,265 1,268, 940 Term Loan, 3,75%, Maturing January 28, 2020 1,265 1,268, 940 Neiman Marcus Group, Inc. (The) 2,120 2,130,451 Cerm Loan, 4,25%, Maturing October 25, 2020 2,120 2,130,451 Ollie s Bargain Outlet, Inc. 3247 248,728 Ferm Loan, 5,25%, Maturing September 27, 2019 247 248,728 Party City Holdings Inc. 691 693,079 Pep Boys-Manuny, Moe & Jack (The) 222 224,409 Petro Loan, 4,25%, Maturing October 11, 2018 222 224,409 Petro Anna Supplies, Inc. 1,582 1,588,139 PFS Holding Corporation 1,258 1,588,139 FPS Holding Corporation 1,258 1,258,139 Ferm Loan, 4,00%, Maturing March 30, 2018 885 890,378 Ferm Loan, 1,25%, Maturing March 30, 2018 885 890,378 Ferm Loan, 4,25%, Maturing November 14, 2019 1,294 1,295,973 Toys Urbard Contest Company I, LLC 1,294 1,295,973		1,123		1,123,007
Michaels Stores, Inc. Ferm Loan, 3.75%, Maturing January 28, 2020 1,265 1,268,940 Neiman Marcus Group, Inc. (The) 2,120 2,130,451 Term Loan, 4.25%, Maturing October 25, 2020 247 248,728 Party City Holdings Inc. 661 693,079 Term Loan, 4.00%, Maturing July 27, 2019 661 693,079 Pep Boys-Manny, Moe & Jack (The) 222 224,400 Per Boys-Manny, Moe & Jack (The) 322 224,400 Per Erm Loan, 4.25%, Maturing October 11, 2018 222 224,400 Per Boys-Manny, Moe & Jack (The) 352 125,703 Per Loan, 4.90%, Maturing Dotober 11, 2018 292 224,400 Per Erm Loan, 4.90%, Maturing January 31, 2021 125 125,703 PES Holding Corporation 885 890,378 Term Loan, 4.95%, Maturing Mayers 27, 2019 885 890,378 Term Loan, 4.25%, Maturing November 14, 2019 199 393,358 Term Loan, 4.25%, Maturing November 14, 2019 399 383,539 Term Loan, 2.5%, Maturing November 14, 2019 49 640 636,494		1 358	\	1 359 029
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Olite s Bargain Outlet, Inc. Term Loan, 5,25%, Maturing September 27, 2019 247 248,728 Party City Holdings Inc. 691 693,709 Per Bosy-Sahmany, Moe & Jack (The) 322 224,409 Pet Coan, 1,425%, Maturing October 11, 2018 222 224,409 Pet Coan, 1,425%, Maturing November 24, 2017 1,582 1,588,139 PFS Holding Corporation 125 125,703 Fill Travel Centers LLC 125 297,439 Ferm Loan, 4,50%, Maturing March 30, 2018 885 890,378 Ferm Loan, 3,75%, Maturing March 30, 2018 885 890,378 Ferm Loan, 4,25%, Maturing August 7, 2019 296 297,439 Spin Holdco Inc. 1,294 1,295,973 Term Loan, 4,25%, Maturing November 14, 2019 1,294 1,295,973 Toys R Us Property Company 1, LLC 399 383,539 Term Loan, 6,00%, Maturing August 21, 2019 399 383,539 Term Loan, 6,00%, Maturing March 30, 2018 ⁽²⁾ EUR 50 275,817 Term Loan, 9,52%, Maturing March 30, 2018 ⁽²⁾ EUR 50 275,817		2.120)	2,130,451
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Term Loan, 4.00%, Maturing November 24, 2017 1,582 1,588, 139 PFS Holding Corporation 125 125,703 Pilot Travel Centers LLC 20 125 125,703 Pilot Travel Centers LLC 885 890,378 Term Loan, 3.75%, Maturing March 30, 2018 885 890,378 Term Loan, 4.25%, Maturing August 7, 2019 296 297,439 Spin Holdco Inc. 1,294 1,295,973 Toys R Us Property Company I, LLC 399 383,539 Term Loan, 6.00%, Maturing November 14, 2019 399 383,539 Visant Corporation 640 636,494 Vivarte SA EUR 500 275,817 Term Loan, 0.00%, Maturing December 22, 2016 EUR 500 275,817 Term Loan - Second Lien, 0.00%, Maturing September 8, 2016 ⁽²⁾ EUR 50 275,817 Term Loan - Second Lien, 0.00%, Maturing September 8, 2016 ⁽²⁾ EUR 88 5,575 Term Loan - Second Lien, 0.00%, Maturing September 8, 2016 ⁽²⁾ EUR 900 57,345 Wilton Brands LLC EUR 900 57,345				
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Term Loan, 4.25%, Maturing August 7, 2019 296 297,439 Spin Holdco Inc. Term Loan, 4.25%, Maturing November 14, 2019 1,294 1,295,973 Toys R Us Property Company I, LLC Term Loan, 6.00%, Maturing August 21, 2019 399 383,539 Visant Corporation Term Loan, 5.25%, Maturing December 22, 2016 640 636,494 Vivarte SA Term Loan, 0.00%, Maturing March 30, 2018 ⁽²⁾ EUR 500 275,817 Term Loan, Second Lien, 0.00%, Maturing September 8, 2016 ⁽²⁾ EUR 13 797 Term Loan - Second Lien, 0.00%, Maturing September 8, 2016 ⁽²⁾ EUR 88 5,575 Term Loan, Second Lien, 0.00%, Maturing September 8, 2016 ⁽²⁾ EUR 900 57,345 Wilton Brands LLC Term Loan, 7,52%, Maturing August 30, 2018 301 288,099 Steel 2.1% Essar Steel Algoma, Inc. Term Loan, 9,25%, Maturing September 19, 2014 517 \$ 519,145 FMG Resources (August 2006) Pty Ltd. Term Loan	Pilot Travel Centers LLC			
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Visant Corporation Term Loan, 5.25%, Maturing December 22, 2016 640 636,494 Vivarte SA Term Loan, 0.00%, Maturing March 30, 2018 ⁽²⁾ EUR 500 275,817 Term Loan - Second Lien, 0.00%, Maturing September 8, 2016 ⁽²⁾ EUR 13 797 Term Loan - Second Lien, 0.00%, Maturing September 8, 2016 ⁽²⁾ EUR 88 5,575 Term Loan - Second Lien, 0.00%, Maturing September 8, 2016 ⁽²⁾ EUR 900 57,345 Wilton Brands LLC Term Loan, 7.52%, Maturing August 30, 2018 301 288,099 Steel 2.1% Essar Steel Algoma, Inc. Term Loan, 9.25%, Maturing September 19, 2014 517 \$ 519,145 FMG Resources (August 2006) Pty Ltd. Term Loan, 4.25%, Maturing June 28, 2019 2,955 2,981,469 JFB Firth Rixson Inc.				
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Vivarte SA Term Loan, 0.00%, Maturing March 30, 2018 ⁽²⁾ EUR 500 275,817 Term Loan - Second Lien, 0.00%, Maturing September 8, 2016 ⁽²⁾ EUR 13 797 Term Loan - Second Lien, 0.00%, Maturing September 8, 2016 ⁽²⁾ EUR 88 5,575 Term Loan - Second Lien, 0.00%, Maturing September 8, 2016 ⁽²⁾ EUR 900 57,345 Wilton Brands LLC Term Loan, 7.52%, Maturing August 30, 2018 301 288,099 Steel 2.1% Essar Steel Algoma, Inc. Term Loan, 9.25%, Maturing September 19, 2014 517 \$ 519,145 FMG Resources (August 2006) Pty Ltd. Term Loan, 4.25%, Maturing June 28, 2019 2,955 2,981,469 JFB Firth Rixson Inc. Term Loan, 9.25%, Maturing June 28, 2019 2,955 2,981,469 Term Rixson Inc. Term Loan, 9.25%, Maturing Inc. Term Rixson Inc. Te	•			
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Term Loan - Second Lien, 0.00%, Maturing September 8, 2016 ⁽²⁾ EUR 13 797 Term Loan - Second Lien, 0.00%, Maturing September 8, 2016 ⁽²⁾ EUR 88 5,575 Term Loan - Second Lien, 0.00%, Maturing September 8, 2016 ⁽²⁾ EUR 900 57,345 Wilton Brands LLC Term Loan, 7.52%, Maturing August 30, 2018 301 288,099 Steel 2.1% Essar Steel Algoma, Inc. Term Loan, 9.25%, Maturing September 19, 2014 517 \$ 519,145 FMG Resources (August 2006) Pty Ltd. Term Loan, 4.25%, Maturing June 28, 2019 2,955 2,981,469 JFB Firth Rixson Inc.				
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\$ 22,319,284 Steel 2.1% Essar Steel Algoma, Inc. Term Loan, 9.25%, Maturing September 19, 2014 FMG Resources (August 2006) Pty Ltd. Term Loan, 4.25%, Maturing June 28, 2019 JFB Firth Rixson Inc.				
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Steel 2.1% Essar Steel Algoma, Inc. Term Loan, 9.25%, Maturing September 19, 2014 517 \$ 519,145 FMG Resources (August 2006) Pty Ltd. 2,955 2,981,469 JFB Firth Rixson Inc. 2,955 2,981,469				
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Term Loan, 4.25%, Maturing June 28, 2019 JFB Firth Rixson Inc. 2,981,469				
JFB Firth Rixson Inc.		2,955	i	2,981,469
Term Loan, 4.25%, Maturing June 30, 2017 148 148,804				
	Term Loan, 4.25%, Maturing June 30, 2017	148	3	148,804

JMC Steel Group, Inc.		
Term Loan, 4.75%, Maturing April 3, 2017	340	342,907
Neenah Foundry Company		
Term Loan, 6.75%, Maturing April 26, 2017	205	205,045
Patriot Coal Corporation		
Term Loan, 10.25%, Maturing December 15, 2018	748	749,683

Borrower/Tranche Description SunCoke Energy, Inc.	Princij Amour (000 s or	nt*		Value
Term Loan, 4.00%, Maturing July 26, 2018		152	\$	152,049
Waupaca Foundry, Inc.				
Term Loan, 4.00%, Maturing June 29, 2017		697		699,553
			\$	5,798,655
Surface Transport 0.8%				
Hertz Corporation (The)				
Term Loan, 3.75%, Maturing March 12, 2018		913	\$	916,007
Stena International S.a.r.l.				
Term Loan, 4.00%, Maturing March 3, 2021		750		749,531
Swift Transportation Co. Inc.				
Term Loan, 4.00%, Maturing December 21, 2017		593		599,703
			\$	2,265,241
Telecommunications 5.1%				
Arris Group, Inc.				
Term Loan, 3.50%, Maturing April 17, 2020		442	\$	440,137
Cellular South, Inc.				
Term Loan, 3.25%, Maturing May 22, 2020		198		197,753
Crown Castle Operating Company				
Term Loan, 3.25%, Maturing January 31, 2021		1,499		1,496,551
Intelsat Jackson Holdings S.A.				
Term Loan, 3.75%, Maturing June 30, 2019		3,700		3,713,856
Mitel US Holdings, Inc.				
Term Loan, 5.25%, Maturing January 31, 2020		150		151,433
SBA Senior Finance II LLC		000		000.010
Term Loan, 3.25%, Maturing March 24, 2021		900		898,313
Syniverse Holdings, Inc.		606		605.510
Term Loan, 4.00%, Maturing April 23, 2019		606		607,718
Term Loan, 4.00%, Maturing April 23, 2019		912		914,115
Telesat Canada		2 200		2 205 102
Term Loan, 3.50%, Maturing March 28, 2019		3,390		3,395,182
Windstream Corporation Term Lean 2 50% Metaping August 8, 2010		064		065 705
Term Loan, 3.50%, Maturing August 8, 2019		964		965,785
Ziggo N.V. Term Loan, 3.50%, Maturing January 15, 2022	EUR	191		263,163
Term Loan, 3.50%, Maturing January 15, 2022 Term Loan, 3.50%, Maturing January 15, 2022	EUR	297		408,502
Term Loan, Maturing January 15, 2022 ⁽⁴⁾	EUR	222		306,200
Term Loan, Maturing January 15, 2022 ⁽⁴⁾	EUR	315		433,196
Term Loan, Waturing January 13, 2022	LUK	313		433,190
			ø	14 101 004
			\$	14,191,904
Y1/11/4 2.00				
Utilities 3.0%				
AES Corporation		1 222	Φ.	1 222 242
Term Loan, 3.75%, Maturing June 1, 2018		1,332	\$	1,338,849
Calpine Construction Finance Company, L.P.		F01		512.152
Term Loan, 3.00%, Maturing May 3, 2020		521		513,153
Term Loan, 3.25%, Maturing January 31, 2022		199		195,772
Calpine Corporation		460		464 151
Term Loan, 4.00%, Maturing April 2, 2018		462		464,151
Term Loan, 4.00%, Maturing April 2, 2018		2,352		2,363,522
Term Loan, 4.00%, Maturing October 9, 2019		419		420,456

Dynegy Holdings Inc.		
Term Loan, 4.00%, Maturing April 23, 2020	473	475,798
EFS Cogen Holdings I, LLC		
Term Loan, 3.75%, Maturing December 17, 2020	288	289,921
Equipower Resources Holdings LLC		
Term Loan, 4.25%, Maturing December 31, 2019	298	299,922
La Frontera Generation, LLC		
Term Loan, 4.50%, Maturing September 30, 2020	303	303,499

Borrower/Tranche Description LSP Madison Funding, LLC	Principal Amount* (000 s omitted)	Value
Term Loan, 5.50%, Maturing June 28, 2019	156	5 156,602
PowerTeam Services, LLC	150	130,002
Term Loan, 3.68%, Maturing May 6, 2020 ⁽⁵⁾	17	16,459
Term Loan, 4.25%, Maturing May 6, 2020	132	132,002
Raven Power Finance, LLC	132	132,002
Term Loan, 5.25%, Maturing December 19, 2020	748	757,944
WTG Holdings III Corp.	710	737,511
Term Loan, 4.75%, Maturing January 15, 2021	200	200,872
Term Loan - Second Lien, 8.50%, Maturing January 15, 2022	400	406,000
Term Zeam Second Zien, eiee e, Manuallig vandad j 10, 2022	100	.00,000
	•	8,334,922
	4	0,554,722
Total Senior Floating-Rate Interests (identified cost \$402,112,602)	•	6 401,126,589
Corporate Bonds & Notes 11.5%	Principal Amount*	
Security	(000 s omitted)	Value
Aerospace and Defense 0.0%		
Alliant Techsystems, Inc.		
5.25%, 10/1/21 ⁽⁷⁾	20	20,650
CBC Ammo, LLC/CBC FinCo, Inc.		
7.25%, 11/15/21 ⁽⁷⁾	30	30,450
GenCorp, Inc.		
7.125%, 3/15/21	20	21,775
	\$	72,875
Automotive 0.1%		
American Axle & Manufacturing, Inc.		
5.125%, 2/15/19	10	10,462
General Motors Financial Co., Inc.		,
4.75%, 8/15/17	40	42,950
3.25%, 5/15/18	5	5,063
4.25%, 5/15/23	10	9,900
Navistar International Corp.		
8.25%, 11/1/21	50	51,187
	9	5 119,562
Beverage and Tobacco 0.0%		
Constellation Brands, Inc.		
6.00%, 5/1/22	35	38,938
4.25%, 5/1/23	40	39,200
		, , ,
	•	78,138
		70,130
Brokers, Dealers and Investment Houses 0.0%)		
Alliance Data Systems Corp.		
6.375%, 4/1/20 ⁽⁷⁾	30	32,100
E*TRADE Financial Corp.	50	5 52,100
E TRADE CHIARCA COLP.		

,313
,731
425
,750
,975
5, 0,

Security	Principal Amount* (000 s omitted)	Value
HD Supply, Inc.		
8.125%, 4/15/19	20	\$ 22,400
7.50%, 7/15/20	30	32,888
Interline Brands, Inc.		
10.00%, 11/15/18 ⁽⁸⁾	65	71,012
Nortek, Inc.		· ·
10.00%, 12/1/18	45	49,612
8.50%, 4/15/21	25	28,063
USG Corp.		
5.875%, 11/1/21 ⁽⁷⁾	20	21,325
Business Equipment and Services 0.1%		\$ 290,025
ADT Corp. (The)		
6.25%, 10/15/21 ⁽⁷⁾	35	\$ 36,006
CTP Transportation Products, LLC/CTP Finance, Inc.		
8.25%, 12/15/19 ⁽⁷⁾	10	10,825
FTI Consulting, Inc.		
6.00%, 11/15/22	20	20,500
IMS Health, Inc.		
$6.00\%, 11/1/20^{(7)}$	40	42,200
Iron Mountain, Inc.		
6.00%, 8/15/23	40	42,700
Modular Space Corp.		
$10.25\%, 1/31/19^{(7)}$	5	5,213
ServiceMaster Co.		
8.00%, 2/15/20	50	54,500
7.00%, 8/15/20	15	15,956
TransUnion Holding Co., Inc.		
8.125%, 6/15/18	55	58,025
United Rentals North America, Inc.		
8.375%, 9/15/20	10	11,125
7.625%, 4/15/22	10	11,262
6.125%, 6/15/23	15	15,975
		\$ 324,287
Cable and Satellite Television 0.1%		
AMC Networks, Inc.		
4.75%, 12/15/22	15	\$ 15,000
CCO Holdings, LLC/CCO Capital Corp.		
7.25%, 10/30/17	25	26,531
5.25%, 9/30/22	80	79,300
5.75%, 1/15/24	30	29,850
DISH DBS Corp.		
6.75%, 6/1/21	85	95,413
5.875%, 7/15/22	30	32,100
IAC/InterActiveCorp		
4.875%, 11/30/18	20	20,975
		\$ 299,169
Chemicals and Plastics 1.6%		
Chemtura Corp.		
Chamber Corp.		

5.75%, 7/15/21		10	\$ 10,425
Hexion US Finance Corp.			
6.625%, 4/15/20		1,475	1,534,000
Ineos Finance PLC			
$7.25\%, 2/15/19^{(7)(9)}$	EUR	500	729,293
8.375%, 2/15/19 ⁽⁷⁾		500	554,375
$7.50\%, 5/1/20^{(7)}$		400	440,500
Milacron, LLC/Mcron Finance Corp.			
7.75%, 2/15/21 ⁽⁷⁾		10	10,850

Security	Principal Amount* (000 s omitted)		Value
Rockwood Specialties Group, Inc.			
4.625%, 10/15/20	65	\$	67,438
Trinseo Materials Operating S.C.A.			
8.75%, 2/1/19	1,000		1,076,250
Tronox Finance, LLC			
6.375%, 8/15/20	60		61,950
		\$	4,485,081
Clothing/Textiles 0.0%			
Levi Strauss & Co.			
6.875%, 5/1/22	30	\$	33,075
Quiksilver, Inc./QS Wholesale, Inc.			
7.875%, 8/1/18 ⁽⁷⁾	5		5,463
10.00%, 8/1/20	5		5,712
		\$	44,250
Conglomerates 0.1%			
Belden, Inc.			
5.50%, 9/1/22 ⁽⁷⁾	10	\$	10,175
Harbinger Group, Inc.			,
7.875%, 7/15/19	30		33,075
Spectrum Brands, Inc.			ĺ
6.375%, 11/15/20	25		27,187
6.625%, 11/15/22	40		43,750
TMS International Corp.			
7.625%, 10/15/21 ⁽⁷⁾	30		32,400
		\$	146,587
Containers and Glass Products 0.8%			
Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II			
Issuer, Inc.	10	Φ.	10.055
5.625%, 12/15/16 ⁽⁷⁾	10	\$	10,275
6.00%, 6/15/17 ⁽⁷⁾	10		10,375
BOE Merger Corp.	15		47.005
9.50%, 11/1/17 ⁽⁷⁾⁽⁸⁾ Crown Americas, LLC/Crown Americas Capital Corp. IV	45		47,925
4.50%, 1/15/23	20		19,200
Reynolds Group Holdings, Inc.	20		19,200
5.75%, 10/15/20	1,975		2,078,688
Sealed Air Corp.	1,773		2,070,000
8.375%, 9/15/21 ⁽⁷⁾	5		5,781
	-		- /
		\$	2,172,244
Cosmetics/Toiletries 0.1%			
Alphabet Holding Co., Inc.			
7.75%, 11/1/17 ⁽⁸⁾	95	\$	98,325
Party City Holdings, Inc.			
8.875%, 8/1/20	65		72,719
		\$	171,044

Diversified Financial Services 0.4%			
Icahn Enterprises, LP/Icahn Enterprises Finance Corp.			
3.50%, 3/15/17 ⁽⁷⁾		20	\$ 20,250
4.875%, 3/15/19 ⁽⁷⁾		25	25,500
6.00%, 8/1/20 ⁽⁷⁾		25	26,625
5.875%, 2/1/22 ⁽⁷⁾		10	10,175
JPMorgan Chase & Co.			
6.125% to 4/30/24, 12/29/49 ⁽¹⁰⁾		20	19,770
6.75% to 2/1/24, 12/31/49 ⁽¹⁰⁾		35	37,013
KION Finance SA			
$4.788\%, 2/15/20^{(7)(9)}$	EUR	650	912,598
SLM Corp.			
5.50%, 1/15/19		65	69,000

	Principal		
	Amount*		
Security	(000 s omitted)		Value
6.125%, 3/25/24	20	\$	20,025
		\$	1,140,956
Drugs 0.1%			
Valeant Pharmaceuticals International, Inc.	115	¢.	104.775
6.375%, 10/15/20 ⁽⁷⁾ 7.50%, 7/15/21 ⁽⁷⁾	115	\$	124,775
7.30%, 7/13/21	30		33,900
		\$	158,675
Ecological Services and Equipment 0.0%			
ADS Waste Holdings, Inc.			
8.25%, 10/1/20	25	\$	27,313
Clean Harbors, Inc.			
5.25%, 8/1/20	25		25,875
5.125%, 6/1/21	30		30,750
Covanta Holding Corp.			•0.440
5.875%, 3/1/24	20		20,418
		\$	104,356
			,
Electronics/Electrical 0.1%			
Advanced Micro Devices, Inc.			
6.75%, 3/1/19 ⁽⁷⁾	15	\$	15,094
Alcatel-Lucent USA, Inc.			
4.625%, 7/1/17 ⁽⁷⁾	10		10,325
BMC Software Finance, Inc.			
8.125%, 7/15/21 ⁽⁷⁾	35		37,012
CommScope Holding Co., Inc.			
$6.625\%, 6/1/20^{(7)(8)}$	25		26,562
Freescale Semiconductor, Inc.			
6.00%, 1/15/22 ⁽⁷⁾	20		21,275
Infor US, Inc.	25		20.504
9.375%, 4/1/19	35		39,594
NCR Corp.	10		10.575
5.875%, 12/15/21 ⁽⁷⁾ 5.00%, 7/15/22	10 30		10,575 30,187
6.375%, 12/15/23 ⁽⁷⁾	15		16,013
Nuance Communications, Inc.	13		10,013
5.375%, 8/15/20 ⁽⁷⁾	60		60,000
		\$	266,637
Equipment Leasing 0.6%			
Air Lease Corp.			
4.50%, 1/15/16	35	\$	36,925
International Lease Finance Corp.			
8.625%, 9/15/15	1,000		1,105,000
6.75%, 9/1/16 ⁽⁷⁾	175		195,563
7.125%, 9/1/18 ⁽⁷⁾	175		204,312
		\$	1,541,800
Financial Intermediaries 0.6%			

Ally Financial, Inc.		
2.436%, 12/1/14 ⁽⁹⁾	20	\$ 20,135
0.00%, 6/15/15	40	38,850
3.50%, 7/18/16	275	283,937
CIT Group, Inc.		
5.50%, 2/15/19 ⁽⁷⁾	25	27,031
5.375%, 5/15/20	5	5,388
5.00%, 8/15/22	10	10,419
First Data Corp.		
7.375%, 6/15/19 ⁽⁷⁾	500	538,750
$6.75\%, 11/1/20^{(7)}$	625	675,000

	Principal		
	Amount*		
Security	(000 s omitted)		Value
11.25%, 1/15/21	25	\$	28,656
10.625%, 6/15/21	25		28,250
11.75%, 8/15/21	10		10,550
Lender Processing Services, Inc.			
5.75%, 4/15/23	40		42,850
		\$	1,709,816
		•	, ,
Food Products 0.0%			
B&G Foods, Inc.			
4.625%, 6/1/21	5	\$	4,956
Michael Foods Holding, Inc.	<u> </u>	Ψ	1,550
8.50%, 7/15/18 ⁽⁷⁾⁽⁸⁾	55		57,612
Post Holdings, Inc.	33		37,012
6.75%, 12/1/21 ⁽⁷⁾	15		15,919
7.375%, 2/15/22 ⁽⁷⁾	5		5,400
7.51570, 2/15/22	3		3,400
		φ	02 007
		\$	83,887
,			
Food Service 0.0%			
ARAMARK Corp.		_	
5.75%, 3/15/20	15	\$	15,919
Darling International, Inc.			
5.375%, 1/15/22 ⁽⁷⁾	15		15,431
Pinnacle Operating Corp.			
9.00%, 11/15/20 ⁽⁷⁾	15		16,238
		\$	47,588
Food/Drug Retailers 0.0%			
Pantry, Inc. (The)			
8.375%, 8/1/20	40	\$	43,400
		\$	43,400
		4	10,100
Health Care 1.1%			
Alere, Inc.			
8.625%, 10/1/18	20	\$	21,550
6.50%, 6/15/20	15	Ф	15,825
Amsurg Corp.	13		15,625
5.625%, 11/30/20	15		15,675
Biomet, Inc.	13		15,075
6.50%, 8/1/20	80		86,560
Capsugel SA	80		80,300
7.00%, 5/15/19 ⁽⁷⁾⁽⁸⁾	10		10.210
CHS/Community Health Systems, Inc.	10		10,319
5.125%, 8/15/18	1,115		1,173,537
5.125%, 8/13/18 7.125%, 7/15/20	1,113		70,606
6.875%, 2/1/22 ⁽⁷⁾	60		63,000
0.875%, 2/1/22** DaVita, Inc.	00		03,000
	110		117 700
5.75%, 8/15/22 HCA Holdings, Inc.	110		117,700
6.25%, 2/15/21	40		42,920
0.25%, 2/13/21 HCA, Inc.	40		42,720
HOM, HIG			

6.50%, 2/15/20	10	11,225
Hologic, Inc.		
6.25%, 8/1/20	130	138,125
INC Research, LLC		
11.50%, 7/15/19 ⁽⁷⁾	25	28,187
inVentiv Health, Inc.		
$9.00\%, 1/15/18^{(7)}$	625	665,625
Kinetic Concepts, Inc./KCI USA, Inc.		
10.50%, 11/1/18	25	28,875

MPH cquisition Holdings, LLC 6.62%, 4.19/20 7.00 8.100 8.102,875 7.002,875 7		Principal Amount*		***
6.025, 4.0726 0.00 0.02875 0.000 0.02875 0.000 0	Security MDH Acquisition Holdings, LLC	(000 s omitted)		Value
Page		10	0 \$	102 875
8875K, 12/15/21 ⁵⁰ 8187barnaceuticias, Ltd. 600%, 17/15/21 ⁵⁰ 800%, 10/1207 800%, 10/1207		10	о ф	102,075
Salis Pharmaceuticals, Ltd Colors, 11/5210		2	5	25,219
100 100				
Tent Hellethere Corp.		2	0	21,400
6.00% 1.01/1207 3.00 2.1,1438 4.375%, 1.01/121 3.00 2.1,1408 4.375%, 1.01/121 3.00 2.1,1408 4.375%, 1.01/121 3.00 3.0,4008 4.125%, 4.11/120 3.0 3.0,2025 4.1020 3.0 3.0,2025 3.0	Tenet Healthcare Corp.			
4375%, 101/21 300 291,000 125%, 101/22 45 50,400 125%, 101/23 50 50,400 125%, 101/24 50 50 50,400 125%, 101/250 50,400 125%, 101/250 50,400 12		1	0	
1,125, 41/122				
United Surgical Partners International, Inc.				
9.00%, 4/1/20		4	5	50,400
Name			-	20.025
7.25%, 9/15/17 WellCare Health Plans, Inc. 5.75%, 11/15/20 80 30, 31.650 83,136,749 Home Furnishings 0.2% Libbey Glass, Inc. 6.875%, 5/15/20 80 80,333, \$364,219 80,37%, 5/15/20 80,333, \$364,219 80,37%, 5/15/18 ⁽⁷⁾⁰⁹ 80, 125, 175,134 80,37%, 5/15/18 ⁽⁷⁾⁰⁹ 80, 127,137,134 80,37%, 5/15/18 ⁽⁷⁾⁰⁹ 80, 127,137,134 80,37%, 175/19,		3	5	39,025
Variable		5	0	54,000
5.75%, 11/15/20 Mome Furnishings 0.2%		3	U	34,000
Home Furnishings 0.2%		3	0	31 650
Home Furnishings 0.2% 1.25 1.	5.75 %, 11/15/20	3	O	31,030
Column C			\$	3,136,749
Column C	Home Furnishings 0.2%			
Sanite Corp. Sanite S	9			
Sanite Corp. 5.037%, 5/15/18(7)%) EUR 125 175,134 175,		33	3 \$	364,219
5.037%, 5/15/18 ⁽⁷⁾⁽⁹⁾ EUR 125 175,134 Tempur Sealy International, Inc. 6.875%, 12/15/20 15 16,481 Industrial Equipment 0.0% BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽⁷⁾ 10 \$ 10,600 Erikson Air-Crane, Inc, Promissory Note 6.00%, 11/2/20 ⁽³⁾⁽¹¹⁾ 39 31,097 Manitowoc Co., Inc. (The) 5.875%, 10/15/22 20 21,400 Vander Intermediate Holding II Corp. 9.75%, 2/1/19 ⁽⁷⁾⁽⁸⁾ 5 5 5,287 Insurance 0.4% A-S Co-Issuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 12/15/20 ⁽⁷⁾ 25 \$ 26,875 CNO Financial Group, Inc. 6.375%, 10/1/20 ⁽⁷⁾ 50 525 561,750 Onex USI Acquisition Corp. 7.75%, 1/15/21 ⁽⁷⁾ 50 52,375 Towergate Finance PLC 6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 552,660			, ,	201,223
15 16,481		EUR 12	5	175,134
Industrial Equipment 0.0% BlueLine Rental Finance Corp. 10 \$ 10,600 Erikson Air-Crane, Inc., Promissory Note 39 31,097 Erikson Air-Crane, Inc., Promissory Note 39 31,097 Manitowoc Co., Inc. (The) 20 21,400 S.875%, 10/15/22 20 21,400 Vander Intermediate Holding II Corp. 5 5,287 P.75%, 2/1/19 ^{C/(8)} 5 5,287 Rusurance 0.4%	Tempur Sealy International, Inc.			
Industrial Equipment 0.0%	6.875%, 12/15/20	1	5	16,481
BlueLine Rental Finance Corp. 7,00%, 21/1/19 ⁽⁷⁾ 10 \$ 10,600			\$	555,834
7.00%, 2/1/19 ⁽⁷⁾ 10 \$ 10,600 Erikson Air-Crane, Inc., Promissory Note 6.00%, 11/2/20 ⁽³⁾⁽¹¹⁾ 39 31,097 Manitowoc Co., Inc. (The) 5.875%, 10/15/22 20 21,400 Vander Intermediate Holding II Corp. 9.75%, 2/1/19 ⁽⁷⁾⁽⁸⁾ 5 5,287 Insurance 0.4% A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC 7.875%, 12/15/20 ⁽⁷⁾ 25 \$ 26,875 CNO Financial Group, Inc. 6.375%, 10/1/20 ⁽⁷⁾ 525 \$561,750 Onex USI Acquisition Corp. 7.75%, 1/15/21 ⁽⁷⁾ 50 52,375 Towergate Finance PLC 6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 552,660 \$1,193,660	Industrial Equipment 0.0%			
Erikson Air-Crane, Inc., Promissory Note 6.00%, 11/2/20 ⁽³⁾⁽¹¹⁾ 39 31,097 Manitowoc Co., Inc. (The) 20 21,400 Vander Intermediate Holding II Corp. 5,75%, 2/1/19 ⁽⁷⁾⁽⁸⁾ 5 5,287 5,287 5,287 5,287 2/15/20 ⁽⁷⁾ 25 8,28384 5,287 2/15/20 ⁽⁷⁾ 25 8,287 2/15/20 ⁽⁷⁾ 3,25 3,287 2/15/20 ⁽⁷⁾ 3,25	BlueLine Rental Finance Corp.			
6.00%, 11/2/20 ⁽³⁾⁽¹¹⁾ Manitowoc Co., Inc. (The) 5.875%, 10/15/22 Vander Intermediate Holding II Corp. 9.75%, 2/1/19 ⁽⁷⁾⁽⁸⁾ 5 5,287 Insurance 0.4% A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC 7.875%, 12/15/20 ⁽⁷⁾ 25 \$ 26,875 CNO Financial Group, Inc. 6.375%, 10/1/20 ⁽⁷⁾ 525 \$ 561,750 Onex USI Acquisition Corp. 7.75%, 1/15/21 ⁽⁷⁾ 50 \$ 52,375 Towergate Finance PLC 6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 \$ 552,660	7.00%, 2/1/19 ⁽⁷⁾	1	0 \$	10,600
Manitowoc Co., Inc. (The) 5.875%, 10/15/22 20 21,400 Vander Intermediate Holding II Corp. 9.75%, 2/1/19 ⁽⁷⁾⁽⁸⁾ 5 5,287 Insurance 0.4% A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC 7.875%, 12/15/20 ⁽⁷⁾ 25 \$ 26,875 CNO Financial Group, Inc. 525 561,750 6.375%, 10/1/20 ⁽⁷⁾ 525 561,750 Onex USI Acquisition Corp. 7.75%, 1/15/21 ⁽⁷⁾ 50 52,375 Towergate Finance PLC 6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 552,660 \$ 1,193,660 \$ 1,193,660 \$ 1,193,660				
5.875%, 10/15/22 Vander Intermediate Holding II Corp. 9.75%, 2/1/19 ⁽⁷⁾⁽⁸⁾ 5 5,287 Insurance 0.4% A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC 7.875%, 12/15/20 ⁽⁷⁾ CNO Financial Group, Inc. 6.375%, 10/1/20 ⁽⁷⁾ Onex USI Acquisition Corp. 7.75%, 1/15/21 ⁽⁷⁾ Towergate Finance PLC 6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 321,400 21,400 \$68,384		3	9	31,097
Vander Intermediate Holding II Corp. 9.75%, 2/1/19 ⁽⁷⁾⁽⁸⁾ 5		_	0	21 100
9.75%, 2/1/19 ⁽⁷⁾⁽⁸⁾ 5 5,287 \$68,384 Insurance 0.4% A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC 7.875%, 12/15/20 ⁽⁷⁾ 25 \$ 26,875 CNO Financial Group, Inc. 6.375%, 10/1/20 ⁽⁷⁾ 525 561,750 Onex USI Acquisition Corp. 7.75%, 1/15/21 ⁽⁷⁾ 50 52,375 Towergate Finance PLC 6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 552,660 \$1,193,660		2	0	21,400
Sample S			5	5 297
Insurance 0.4% A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC 7.875%, 12/15/20 ⁽⁷⁾ CNO Financial Group, Inc. 6.375%, 10/1/20 ⁽⁷⁾ Onex USI Acquisition Corp. 7.75%, 1/15/21 ⁽⁷⁾ 50 52,375 Towergate Finance PLC 6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 \$1,193,660	9.75%, 2/1/19		,	3,207
A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC 7.875%, 12/15/20 ⁽⁷⁾ CNO Financial Group, Inc. 6.375%, 10/1/20 ⁽⁷⁾ Onex USI Acquisition Corp. 7.75%, 1/15/21 ⁽⁷⁾ 50 52,375 Towergate Finance PLC 6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 \$1,193,660			\$	68,384
A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC 7.875%, 12/15/20 ⁽⁷⁾ CNO Financial Group, Inc. 6.375%, 10/1/20 ⁽⁷⁾ Onex USI Acquisition Corp. 7.75%, 1/15/21 ⁽⁷⁾ 50 52,375 Towergate Finance PLC 6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 \$1,193,660	Incomonac 0.40			
7.875%, 12/15/20 ⁽⁷⁾ CNO Financial Group, Inc. 6.375%, 10/1/20 ⁽⁷⁾ Onex USI Acquisition Corp. 7.75%, 1/15/21 ⁽⁷⁾ 50 Towergate Finance PLC 6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 \$ 26,875 26,875 501 525 561,750 5025 52,375 503 52,375 Towergate Finance PLC 6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 \$ 1,193,660				
CNO Financial Group, Inc. 6.375%, 10/1/20 ⁽⁷⁾ Conex USI Acquisition Corp. 7.75%, 1/15/21 ⁽⁷⁾ Towergate Finance PLC 6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 \$1,193,660		2	5 \$	26,875
Onex USI Acquisition Corp. 50 52,375 7.75%, 1/15/21 ⁽⁷⁾ 50 52,375 Towergate Finance PLC 6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 552,660 \$ 1,193,660 \$ 1,193,660				,
7.75%, 1/15/21 ⁽⁷⁾ Towergate Finance PLC 6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 552,660 \$ 1,193,660	6.375%, 10/1/20 ⁽⁷⁾	52	5	561,750
Towergate Finance PLC 6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 552,660 \$ 1,193,660	Onex USI Acquisition Corp.		0	50 275
6.021%, 2/15/18 ⁽⁷⁾⁽⁹⁾ GBP 325 552,660 \$ 1,193,660		3	U	32,373
		GBP 32	5	552,660
Leisure Goods/Activities/Movies 0.3%			\$	1,193,660
	Leisure Goods/Activities/Movies 0.3%			

Activision Blizzard, Inc.		
6.125%, 9/15/23 ⁽⁷⁾	15	\$ 16,369
Bombardier, Inc.		
4.25%, 1/15/16 ⁽⁷⁾	20	20,900
$4.75\%, 4/15/19^{(7)}$	15	15,000
6.00%, 10/15/22 ⁽⁷⁾	25	25,000
MISA Investments, Ltd.		
$8.625\%, 8/15/18^{(7)(8)}$	25	25,812
National CineMedia, LLC		
6.00%, 4/15/22	380	402,800

Security (000 s omitted) Value NCL Corp., Ltd. 3 10,425 5.00%, 2/15/18 10 \$ 10,425 Regal Entertainment Group 5.75%, 3/15/22 15 15,488 5.75%, 2/125 10 9,825 Royal Carribbean Cruises 7.25%, 6/15/16 10 11,250 7.25%, 3/15/18 20 23,400 Secure Seas Cruises, S. de R.L. 9.125%, 5/15/19 35 38,675 Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽²⁾ 35 39,900 WMG Acquisition Corp. 6.00%, 1/15/21 ⁽¹⁾ 23 24,092 5.625% 4/15/22 ⁽²⁾ 30 30,525 Lodging and Casinos 0.8% Lodging and Casinos 0.8% <td colsp<="" th=""><th></th><th>Principal Amount*</th><th colspan="2"></th></td>	<th></th> <th>Principal Amount*</th> <th colspan="2"></th>		Principal Amount*		
5.00%, 2/15/18 10,425 Regal Entertainment Group 15,488 5.75%, 3/15/22 15 15,488 5.75%, 3/15/25 10 9,825 Royal Caribbean Cruises 7.25%, 6/15/16 10 11,250 7.25%, 3/15/18 20 23,400 Seven Seas Cruises, S. de R.L. 9.125%, 5/15/19 35 38,675 Viking Cruises, Ltd. 8.50%, 10/15/20 ⁷³ 35 39,900 WMG Acquisition Corp. 6.00%, 1/15/21 ⁷³ 23 24,092 5.625% 4/15/22 ⁷³ 30 30,525 Lodging and Casinos 0.8% Buffalo Thunder Development Authority 9,375%, 12/15/14 ⁽²⁰⁾⁽⁷⁾ 265 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162	Security			Value	
5.00%, 2/15/18 10, 425 Regal Entertainment Group 5.75%, 3/15/22 15 15,488 5.75%, 3/15/22 10 9,825 Royal Caribbean Cruises 7.25%, 6/15/16 10 11,250 7.25%, 3/15/18 20 23,400 Seven Seas Cruises, S. de R.L. 9.125%, 5/15/19 35 38,675 Viking Cruises, Ltd. 8.50%, 10/15/21 ⁷⁰ 35 39,900 WMG Acquisition Corp. 6.00%, 1/15/21 ⁷⁰ 23 24,092 5.625% 4/15/22 ⁷⁾ 30 30,525 Lodging and Casinos 0.8% Buffalo Thunder Development Authority 9,375%, 12/15/14 ⁽²⁰⁾⁽⁷⁾ 265 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162	,	· · ·			
5.75%, 3/15/22 15 15,488 5.75%, 2/1/25 10 9,825 Royal Caribbean Cruises 7.25%, 6/15/16 10 11,250 7.25%, 3/15/18 20 23,400 Seven Seas Cruises, S. de R.L. 9.125%, 5/15/19 35 38,675 Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾ 35 39,900 WMG Acquistion Corp. 6.00%, 1/15/21 ⁽⁷⁾ 23 24,092 5.625% 4/15/22 ⁽⁷⁾ 30 30,525 Lodging and Casinos 0.8% Buffalo Thunder Development Authority 9.375%, 12/15/14 ⁽²⁾⁽⁷⁾ 265 \$ 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162		10	\$	10,425	
5.75%, 2/1/25 10 9,825 Royal Caribbean Cruises 7.25%, 6/15/16 10 11,250 7.25%, 3/15/18 20 23,400 Seven Seas Cruises, S. de R.L. 9.125%, 5/15/19 35 38,675 Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾ 35 39,900 WMG Acquisition Corp. 6.00%, 1/15/21 ⁽⁷⁾ 23 24,092 5.625% 4/15/22 ⁽⁷⁾ 30 30,525 Lodging and Casinos 0.8% Buffalo Thunder Development Authority 9.375%, 12/15/14 ⁽²⁾⁽⁷⁾ 265 \$ 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162	Regal Entertainment Group				
Royal Caribbean Cruises 7.25%, 6/15/16 10 11,250 7.25%, 3/15/18 20 23,400 Seven Seas Cruises, S. de R.L. 9.125%, 5/15/19 35 38,675 Seven Seas Cruises, Ltd. S.50%, 10/15/22 ⁽⁷⁾ 35 39,900 Seven Seas Cruises, Ltd. S.50%, 10/15/22 ⁽⁷⁾ 35 39,900 Seven Seas Cruises, Ltd. S.50%, 10/15/22 ⁽⁷⁾ 23 24,092 S.625% 4/15/22 ⁽⁷⁾ 23 24,092 S.625% 4/15/22 ⁽⁷⁾ 30 30,525 S.625% 4/15/22 ⁽⁷⁾ 30 30,525 S.625% 4/15/22 ⁽⁷⁾ 265 \$106,000 S.709,461 S.50%, 2/15/44 ⁽²⁾⁽⁷⁾ 265 \$106,000 S.50%, 2/15/20 S.	5.75%, 3/15/22	15		15,488	
7.25%, 6/15/16 10 11,250 7.25%, 3/15/18 20 23,400 Seven Seas Cruises, S. de R.L. 9.125%, 5/15/19 35 38,675 Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾ 35 39,900 WMG Acquisition Corp. 6.00%, 1/15/21 ⁽⁷⁾ 23 24,092 5.625% 4/15/22 ⁽⁷⁾ 30 30,525 Lodging and Casinos 0.8% Buffalo Thunder Development Authority 9.375%, 12/15/14(²⁾⁽⁷⁾ 265 \$ 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162	5.75%, 2/1/25	10		9,825	
7.25%, 3/15/18	Royal Caribbean Cruises				
Seven Seas Cruises, S. de R.L. 9.125%, 5/15/19 35 38,675 Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾ 35 39,900 WMG Acquisition Corp. 6.00%, 1/15/21 ⁽⁷⁾ 23 24,092 5.625% 4/15/22 ⁽⁷⁾ 30 30,525 Lodging and Casinos 0.8% Buffalo Thunder Development Authority 9.375%, 12/15/14 ⁽²⁾⁽⁷⁾ 265 \$ 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162	7.25%, 6/15/16	10		11,250	
9.125%, 5/15/19 Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾ 35 39,900 WMG Acquisition Corp. 6.00%, 1/15/21 ⁽⁷⁾ 23 24,092 5.625% 4/15/22 ⁽⁷⁾ 30 30,525 Lodging and Casinos 0.8% Buffalo Thunder Development Authority 9.375%, 12/15/14 ⁽²⁾⁽⁷⁾ 265 \$ 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 9.00%, 2/15/20 265 239,162		20		23,400	
Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾ 35 39,900 WMG Acquisition Corp. 6.00%, 1/15/21 ⁽⁷⁾ 23 24,092 5.625% 4/15/22 ⁽⁷⁾ 30 30,525 Lodging and Casinos 0.8% Buffalo Thunder Development Authority 9.375%, 12/15/14 ⁽²⁾⁽⁷⁾ 265 \$ 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162					
8.50%, 10/15/22 ⁽⁷⁾ WMG Acquisition Corp. 6.00%, 1/15/21 ⁽⁷⁾ 23 24,092 5.625% 4/15/22 ⁽⁷⁾ 30 30,525 Lodging and Casinos 0.8% Buffalo Thunder Development Authority 9.375%, 12/15/14 ⁽²⁾⁽⁷⁾ 265 \$ 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162		35		38,675	
WMG Acquisition Corp. 6.00%, 1/15/21 ⁽⁷⁾ 23 24,092 5.625% 4/15/22 ⁽⁷⁾ 30 30,525 Lodging and Casinos 0.8% Buffalo Thunder Development Authority 9.375%, 12/15/14 ⁽²⁾⁽⁷⁾ 265 \$ 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162					
6.00%, 1/15/21 ⁽⁷⁾ 5.625% 4/15/22 ⁽⁷⁾ 30 30,525 Lodging and Casinos 0.8% Buffalo Thunder Development Authority 9.375%, 12/15/14 ⁽²⁾⁽⁷⁾ 265 \$ 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162		35		39,900	
5.625% 4/15/22 ⁽⁷⁾ 20 30 30,525 106,000 106,000 107 107 107 107 107 107 107 107 107					
\$709,461					
Lodging and Casinos 0.8% Buffalo Thunder Development Authority 9.375%, 12/15/14 ⁽²⁾⁽⁷⁾ 265 \$ 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162	5.625% 4/15/22 ⁽⁷⁾	30		30,525	
Lodging and Casinos 0.8% Buffalo Thunder Development Authority 9.375%, 12/15/14 ⁽²⁾⁽⁷⁾ 265 \$ 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162					
Buffalo Thunder Development Authority 9.375%, 12/15/14 ⁽²⁾⁽⁷⁾ 265 \$ 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162			\$	709,461	
Buffalo Thunder Development Authority 9.375%, 12/15/14 ⁽²⁾⁽⁷⁾ 265 \$ 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162	Lodging and Casinos 0.8%				
9.375%, 12/15/14(2)(7) 265 \$ 106,000 Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162					
Caesars Entertainment Operating Co., Inc. 8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162		265	\$	106,000	
8.50%, 2/15/20 1,075 956,750 9.00%, 2/15/20 265 239,162	,				
9.00%, 2/15/20 239,162		1,075		956,750	
		,			
	9.00%, 2/15/20	575		518,937	