EATON VANCE SENIOR FLOATING RATE TRUST Form N-Q March 30, 2016

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

811-21411

Investment Company Act File Number

Eaton Vance Senior Floating-Rate Trust

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant s Telephone Number, Including Area Code)

October 31

Date of Fiscal Year End

January 31, 2016

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Senior Floating-Rate Trust

January 31, 2016

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Loans 141.6%)

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Aerospace and Defense 1.8%			
BE Aerospace, Inc.		_	
Term Loan, 4.00%, Maturing December 16, 2021	962	\$	963,194
IAP Worldwide Services, Inc.			
Revolving Loan, Maturing July 18, 2018 ⁽²⁾	311		281,416
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 ⁽³⁾	424		339,352
Silver II US Holdings, LLC			
Term Loan, 4.00%, Maturing December 13, 2019	1,767		1,470,689
Transdigm, Inc.			
Term Loan, 3.75%, Maturing February 28, 2020	4,178		4,090,986
Term Loan, 3.75%, Maturing June 4, 2021	1,798		1,747,440
		\$	8,893,077
Air Transport 0.4%			
Virgin America, Inc.			
Term Loan, 4.50%, Maturing April 4, 2019	2,350	\$	1,935,460
		\$	1,935,460
Automotive 3.9%			
Affinia Group Intermediate Holdings, Inc.			
Term Loan, 4.75%, Maturing April 27, 2020	1,031	\$	1,031,162
Allison Transmission, Inc.			
Term Loan, 3.50%, Maturing August 23, 2019	2,778		2,771,775
Chrysler Group, LLC			
Term Loan, 3.50%, Maturing May 24, 2017	2,846		2,835,012
Term Loan, 3.25%, Maturing December 31, 2018	2,063		2,050,613
CS Intermediate Holdco 2, LLC			
Term Loan, 4.00%, Maturing April 4, 2021	640		614,640
Dayco Products, LLC			
Term Loan, 5.25%, Maturing December 12, 2019	983		972,061
Federal-Mogul Holdings Corporation			
Term Loan, 4.75%, Maturing April 15, 2021	3,866		3,124,312
Horizon Global Corporation			
Term Loan, 7.00%, Maturing May 11, 2022	463		446,916
MPG Holdco I, Inc.			
Term Loan, 3.75%, Maturing October 20, 2021	2,102		2,026,719
Schaeffler AG			
Term Loan, 4.25%, Maturing May 15, 2020	347		347,863
TI Group Automotive Systems, LLC			
Term Loan, 4.50%, Maturing June 30, 2022	EUR 798		853,668

Term Loan, 4.50%, Maturing June 30, 2022	1,197	1,165,579
Tower Automotive Holdings USA, LLC		
Term Loan, 4.00%, Maturing April 23, 2020	646	619,963
Visteon Corporation		
Term Loan, 3.50%, Maturing April 9, 2021	627	623,458
		\$ 19,483,741
		, ,
Beverage and Tobacco 0.4%		
Flavors Holdings, Inc.		
Term Loan, 6.75%, Maturing April 3, 2020	1,231	\$ 1,115,385
Term Loan - Second Lien, 11.00%, Maturing October 3, 2021	1,000	875,000
		\$ 1,990,385

Renkarge/Securities Dealers/Investment Houses 0.3/8 Astrow AB Bornower, Inc. 200 201 2	Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
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Term Loam - Scoond Lien, 9.75%, Maturing March 3, 2023 259,875 Salient Partner Lo.P. Term Loan, 7,50%, Maturing May 19, 2021 768 764,360 Building and Development 3.1% ABC Supply Co., Inc. Term Loan, 50%, Maturing April 16, 2020 991 \$ 983,010 Auction.com, LLC Term Loan, 60%, Maturing May 8, 2022 1,017 1,008,411 CPIC LIG. 1,008,411 CPIC LIG. 1,008,411 CPIC LIG. 1,008,414 CPIC LIG. 1,008,414 CPIC LIG. 1,008,414 CPIC LIG. 2,521,246 6 1,008,414 CPIC LIG. 2,521,246 6 2,521,246 6 2,521,246 6 3,521,246 6 3,521,246 6 4,521,246				
Part Description Part Part Description Part Part Description Part		323	\$	320,950
Term Loan, 7.50%, Maturing May 19, 2021		275		259,875
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Building and Development 3.1% ABC Supply Co., Inc. Term Loan, 3.50%, Maturing April 16, 2020 1,008, 411 1,008,	Term Loan, 7.50%, Maturing May 19, 2021	788		764,360
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AlixPartners, LLP Term Loan, 4.50%, Maturing July 28, 2022 599 594,759 Altisource Solutions S.a.r.l. Term Loan, 4.50%, Maturing December 9, 2020 2,260 1,910,061 Baker Corp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 814 695,934 Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 809 785,719 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 1,033 961,030 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 413 403,443 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 612 537,020 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 933 914,708		3.308	\$	3,159,379
Term Loan, 4.50%, Maturing July 28, 2022 599 594,759 Altisource Solutions S.a.r.l. 3,260 1,910,061 Baker Corp International, Inc. 814 695,934 Term Loan, 4.25%, Maturing February 14, 2020 814 695,934 Brickman Group Ltd., LLC 809 785,719 Term Loan, 4.00%, Maturing December 18, 2020 809 785,719 Brock Holdings III, Inc. 1,033 961,030 CCC Information Services, Inc. 1,033 961,030 Term Loan, 4.00%, Maturing December 20, 2019 413 403,443 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 612 537,020 Corporate Capital Trust, Inc. 933 914,708		2,200	Ψ	5,165,575
Altisource Solutions S.a.r.l. Term Loan, 4.50%, Maturing December 9, 2020 2,260 1,910,061 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 814 695,934 Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 809 785,719 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 1,033 961,030 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 413 403,443 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 612 537,020 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 933 914,708		599		594,759
Baker Corp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 814 695,934 Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 809 785,719 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 1,033 961,030 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 413 403,443 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 612 537,020 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 933 914,708				
Term Loan, 4.25%, Maturing February 14, 2020 814 695,934 Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 809 785,719 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 1,033 961,030 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 413 403,443 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 612 537,020 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 933 914,708		2,260		1,910,061
Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 809 785,719 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 1,033 961,030 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 413 403,443 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 612 537,020 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 933 914,708	·			
Term Loan, 4.00%, Maturing December 18, 2020 809 785,719 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 1,033 961,030 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 413 403,443 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 612 537,020 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 933 914,708		814		695,934
Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 1,033 961,030 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 413 403,443 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 612 537,020 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 933 914,708				
Term Loan, 6.00%, Maturing March 16, 2017 1,033 961,030 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 413 403,443 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 612 537,020 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 933 914,708		809		785,719
CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 413 403,443 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 612 537,020 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 933 914,708		1.022		061 020
Term Loan, 4.00%, Maturing December 20, 2019 413 403,443 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 612 537,020 Corporate Capital Trust, Inc. 933 914,708 Term Loan, 4.00%, Maturing May 15, 2019 933 914,708		1,033		901,030
Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 612 537,020 Corporate Capital Trust, Inc. 537,020 Term Loan, 4.00%, Maturing May 15, 2019 933 914,708		413		403 443
Term Loan, 4.50%, Maturing September 15, 2020 612 537,020 Corporate Capital Trust, Inc. 7 933 914,708		713		703,773
Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 933 914,708		612		537.020
Term Loan, 4.00%, Maturing May 15, 2019 933 914,708		-012		557,020
		933		914,708
	CPM Holdings, Inc.			

Term Loan, 6.00%, Maturing April 11, 2022	274	270,889
Crossmark Holdings, Inc.		
Term Loan, 4.50%, Maturing December 20, 2019	1,156	843,823
Education Management, LLC		
Term Loan, 5.50%, Maturing July 2, 2020 ⁽³⁾	266	122,250
Term Loan, 8.50%, (2.00% Cash, 6.50% PIK), Maturing July 2, 2020 ⁽³⁾	473	116,888

Borrower/Tranche Description	Principal Amount* (000 s omitted)			Value	
EIG Investors Corp.					
Term Loan, 5.00%, Maturing November 9, 2019		4,638	\$	4,509,745	
Emdeon Business Services, LLC					
Term Loan, 3.75%, Maturing November 2, 2018		1,401		1,380,318	
Extreme Reach, Inc.					
Term Loan, 7.25%, Maturing February 7, 2020		1,541		1,510,078	
Garda World Security Corporation					
Term Loan, 4.00%, Maturing November 6, 2020		110		104,650	
Term Loan, 4.00%, Maturing November 6, 2020		976		930,642	
Term Loan, 4.75%, Maturing November 6, 2020	CAD	1,344		910,078	
IG Investment Holdings, LLC					
Term Loan, 6.00%, Maturing October 29, 2021		1,858		1,846,296	
IMS Health Incorporated					
Term Loan, 3.50%, Maturing March 17, 2021		1,933		1,901,336	
Information Resources, Inc.					
Term Loan, 4.75%, Maturing September 30, 2020		1,173		1,172,191	
ION Trading Finance Limited					
Term Loan, 4.25%, Maturing June 10, 2021		474		460,783	
Term Loan, 4.50%, Maturing June 10, 2021	EUR	1,025		1,108,648	
KAR Auction Services, Inc.					
Term Loan, 3.50%, Maturing March 11, 2021		2,673		2,669,301	
Kronos Incorporated					
Term Loan, 4.50%, Maturing October 30, 2019		2,325		2,290,304	
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020		1,073		1,066,963	
MCS AMS Sub-Holdings, LLC					
Term Loan, 7.50%, Maturing October 15, 2019		914		776,688	
Monitronics International, Inc.					
Term Loan, 4.25%, Maturing March 23, 2018		527		510,774	
Term Loan, 4.50%, Maturing April 2, 2022		670		629,741	
PGX Holdings, Inc.					
Term Loan, 5.75%, Maturing September 29, 2020		549		546,175	
RCS Capital Corporation					
DIP Loan, Maturing February 2, 2017 ⁽²⁾		700		693,000	
Term Loan, 7.50%, Maturing April 29, 2019 ⁽³⁾		2,251		1,575,966	
Term Loan - Second Lien, 11.50%, Maturing April 29, 2021 ⁽³⁾		1,000		172,600	
Sensus USA, Inc.					
Term Loan, 4.50%, Maturing May 9, 2017		643		620,474	
Term Loan - Second Lien, 8.50%, Maturing May 9, 2018		1,000		980,000	
ServiceMaster Company					
Term Loan, 4.25%, Maturing July 1, 2021		3,390		3,370,583	
TNS, Inc.					
Term Loan, 5.00%, Maturing February 14, 2020		629		619,844	
Travelport Finance (Luxembourg) S.a.r.l.					
Term Loan, 5.75%, Maturing September 2, 2021		1,188		1,152,360	
WASH Multifamily Laundry Systems, LLC					
Term Loan, 4.25%, Maturing May 14, 2022		44		43,206	
Term Loan, 4.25%, Maturing May 14, 2022		254		246,712	
West Corporation					
Term Loan, 3.25%, Maturing June 30, 2018		3,217		3,162,468	
			\$	48,277,827	
Cable and Satellite Television 3.2%					
Altice US Finance I Corporation					
Term Loan, 4.25%, Maturing December 14, 2022		1,087	\$	1,069,335	
MCC Iowa, LLC		1,007	Ψ	1,007,555	

Term Loan, 3.75%, Maturing June 30, 2021	862	857,700
Neptune Finco Corp.		
Term Loan, 5.00%, Maturing October 9, 2022	3,900	3,898,916

Borrower/Tranche Description	Principal Amount* (000 s omitted)			Value	
Numericable Group SA	(000 s	omitted)		value	
Term Loan, 4.56%, Maturing July 29, 2022	EUR	698	\$	743,177	
Term Loan, 4.56%, Maturing July 31, 2022	LUK	374	Ψ	357,113	
Numericable U.S., LLC		314		337,113	
Term Loan, 4.50%, Maturing May 21, 2020		1,033		995,881	
Term Loan, 4.50%, Maturing May 21, 2020 Term Loan, 4.50%, Maturing May 21, 2020		1,194		1,151,126	
Virgin Media Investment Holdings Limited		1,194		1,131,120	
Term Loan, 3.50%, Maturing June 30, 2023		2,629		2,578,840	
Term Loan, 4.25%, Maturing June 30, 2023	GBP	1,475		2,065,867	
Ziggo B.V.	GDI	1,175		2,003,007	
Term Loan, 3.75%, Maturing January 15, 2022	EUR	382		405,339	
Term Loan, 3.75%, Maturing January 15, 2022	EUR	593		629,200	
Term Loan, 3.75%, Maturing January 15, 2022	EUR	1,074		1,138,862	
Tomi Boun, 3.73 %, Mutaning sundary 13, 2022	LOR	1,071		1,130,002	
			\$	15,891,356	
Chemicals and Plastics 7.3%					
Allnex (Luxembourg) & Cy S.C.A.					
Term Loan, 4.50%, Maturing October 3, 2019		273	\$	269,639	
Allnex USA, Inc.					
Term Loan, 4.50%, Maturing October 3, 2019		141		139,903	
Aruba Investments, Inc.					
Term Loan, 4.50%, Maturing February 2, 2022		300		291,736	
Axalta Coating Systems US Holdings, Inc.					
Term Loan, 3.75%, Maturing February 1, 2020		3,552		3,525,849	
Chemours Company (The)					
Term Loan, 3.75%, Maturing May 12, 2022		2,512		2,240,202	
ECO Services Operations, LLC					
Term Loan, 4.75%, Maturing December 4, 2021		1,190		1,172,135	
Emerald Performance Materials, LLC					
Term Loan, 4.50%, Maturing August 1, 2021		509		502,054	
Term Loan - Second Lien, 7.75%, Maturing August 1, 2022		550		520,552	
Flint Group GmbH					
Term Loan, 4.50%, Maturing September 7, 2021		147		141,943	
Flint Group US, LLC					
Term Loan, 4.50%, Maturing September 7, 2021		890		860,124	
GCP Applied Technologies, Inc.					
Term Loan, Maturing February 3, 2022 ⁽²⁾		550		552,063	
Gemini HDPE, LLC					
Term Loan, 4.75%, Maturing August 7, 2021		2,217		2,186,538	
Huntsman International, LLC		000		075 175	
Term Loan, 3.75%, Maturing October 1, 2021		988		975,175	
Ineos Finance PLC	ELID	422		441 652	
Term Loan, 4.25%, Maturing March 31, 2022	EUR	422		441,653	
Ineos Group Holdings S.A. Term Loan, 4.00%, Maturing December 15, 2020	EUR	987		1 030 635	
Ineos US Finance, LLC	EUK	967		1,030,635	
Term Loan, 3.75%, Maturing May 4, 2018		4,124		4,015,434	
Term Loan, 4.25%, Maturing March 31, 2022		695		666,632	
Kronos Worldwide, Inc.		093		000,032	
Term Loan, 4.00%, Maturing February 18, 2020		295		264,722	
MacDermid, Inc.		2)3		207,722	
Term Loan, 5.50%, Maturing June 7, 2020		549		511,479	
Term Loan, 5.50%, Maturing June 7, 2020 Term Loan, 5.50%, Maturing June 7, 2020		594		553,657	
Term Loan, 5.50%, Maturing June 7, 2020		1,299		1,211,467	
Minerals Technologies, Inc.		1,277		1,211,707	

Term Loan, 3.75%, Maturing May 9, 2021		1,254	1,238,173
Orion Engineered Carbons GmbH			
Term Loan, 5.00%, Maturing July 25, 2021		524	521,176
Term Loan, 5.00%, Maturing July 25, 2021	EUR	853	929,475

		Principal Amount*		
Borrower/Tranche Description	(000 s o			Value
OXEA Finance, LLC				
Term Loan, 4.25%, Maturing January 15, 2020		684	\$	667,144
PolyOne Corporation				
Term Loan, 3.75%, Maturing November 11, 2022		500		501,250
PQ Corporation		1.140		1 121 201
Term Loan, 4.00%, Maturing August 7, 2017		1,140		1,131,291
Solenis International L.P. Term Loan, 4.25%, Maturing July 31, 2021		296		284,122
Term Loan, 4.50%, Maturing July 31, 2021 Term Loan, 4.50%, Maturing July 31, 2021	EUR	963		1,036,496
Sonneborn Refined Products B.V.	LUK	903		1,030,490
Term Loan, 4.75%, Maturing December 10, 2020		71		70,009
Sonneborn, LLC		, 1		70,007
Term Loan, 4.75%, Maturing December 10, 2020		400		396,715
Trinseo Materials Operating S.C.A.				22.2,1
Term Loan, 4.25%, Maturing November 5, 2021		323		315,412
Tronox Pigments (Netherlands) B.V.				·
Term Loan, 4.25%, Maturing March 19, 2020		2,944		2,585,204
Univar, Inc.				
Term Loan, 4.25%, Maturing July 1, 2022		3,242		3,149,251
Zep, Inc.				
Term Loan, 5.75%, Maturing June 27, 2022		1,343		1,328,978
			\$	36,228,288
Clothing/Textiles 0.3%				
Ascena Retail Group, Inc.				
Term Loan, 5.25%, Maturing August 21, 2022		1,625	\$	1,539,281
			\$	1,539,281
Conglomerates 1.0%				
Bestway UK Holdco Limited				
Term Loan, 5.26%, Maturing October 6, 2021	GBP	1,103	\$	1,571,760
Match Group, Inc.				
Term Loan, 5.50%, Maturing November 16, 2022		1,150		1,147,844
RGIS Services, LLC				
Term Loan, 5.50%, Maturing October 18, 2017		2,798		2,049,878
			\$	4,769,482
Containers and Glass Products 2.9%				
Berry Plastics Holding Corporation				
Term Loan, 3.50%, Maturing February 8, 2020		2,115	\$	2,089,541
Term Loan, 3.75%, Maturing January 6, 2021		612		605,211
Term Loan, 4.00%, Maturing October 1, 2022		1,095		1,092,253
Hilex Poly Co., LLC		1 405		1 407 057
Term Loan, 6.00%, Maturing December 5, 2021		1,485		1,486,856
Libbey Glass, Inc. Term Loan, 3.75%, Maturing April 9, 2021		394		382,180
Onex Wizard Acquisition Company I S.a.r.l.		394		362,160
Term Loan, 4.25%, Maturing March 13, 2022	EUR	1,985		2,152,463
Onex Wizard US Acquisition, Inc.	Lon	1,703		2,132,703
Term Loan, 4.25%, Maturing March 13, 2022		1,216		1,203,749
Pelican Products, Inc.		-,-10		-,,, .>
Term Loan, 5.25%, Maturing April 10, 2020		369		355,755

Rey	nolds	Group	Holdi	ngs,	Inc.	
_	_				_	

	2,770	2,761,833
	574	561,032
EUR	1,650	1,787,649
	EUR	574

\$ 14,478,522

Borrower/Tranche Description Cosmetics/Toiletries 1.8%	Principal Amount* (000 s omitted)	Value
Coty, Inc.		
Term Loan, 3.75%, Maturing October 27, 2022	875	\$ 873,359
Galleria Co.	4 = 2 = 2	1 = 10 < 00
Term Loan, 3.75%, Maturing September 22, 2022	1,725	1,719,609
KIK Custom Products, Inc.	1.571	1 512 120
Term Loan, 6.00%, Maturing August 26, 2022	1,571	1,513,130
Prestige Brands, Inc. Term Loan, 3.50%, Maturing September 3, 2021	719	718,208
Revlon Consumer Products Corporation	/19	/10,200
Term Loan, 4.00%, Maturing October 8, 2019	1,179	1,176,518
Sun Products Corporation (The)	1,179	1,170,510
Term Loan, 5.50%, Maturing March 23, 2020	3,111	2,969,245
Term Loan, 5.30 %, Maturing Materi 23, 2020	3,111	2,909,243
		\$ 8,970,069
Drugs 3.6%		
Alkermes, Inc.		
Term Loan, 3.50%, Maturing September 18, 2019	364	\$ 360,539
AMAG Pharmaceuticals, Inc.		
Term Loan, 4.75%, Maturing August 13, 2021	1,062	1,027,062
DPx Holdings B.V.		
Term Loan, 4.25%, Maturing March 11, 2021	1,361	1,307,885
Term Loan, 4.50%, Maturing March 11, 2021	EUR 695	750,887
Endo Luxembourg Finance Company I S.a.r.l.		
Term Loan, 3.75%, Maturing September 26, 2022	2,625	2,595,469
Horizon Pharma, Inc.		
Term Loan, 4.50%, Maturing May 7, 2021	1,219	1,167,073
Mallinckrodt International Finance S.A.	1 400	1 451 400
Term Loan, 3.25%, Maturing March 19, 2021	1,498	1,451,490
Valeant Pharmaceuticals International, Inc.	2.5(1	2.465.120
Term Loan, 3.75%, Maturing December 11, 2019	2,561	2,465,138
Term Loan, 3.75%, Maturing August 5, 2020	3,125	3,003,975
Term Loan, 4.00%, Maturing April 1, 2022	3,589	3,454,172
		\$ 17,583,690
Ecological Services and Equipment 1.1%		
ADS Waste Holdings, Inc.		
Term Loan, 3.75%, Maturing October 9, 2019	3,703	\$ 3,606,215
EnergySolutions, LLC		
Term Loan, 6.75%, Maturing May 29, 2020	2,197	1,845,630
		\$ 5,451,845
Electronics/Electrical 15.6%		
Answers Corporation		
Term Loan, 6.25%, Maturing October 3, 2021	2,081	\$ 1,399,796
Avago Technologies Cayman Ltd.		
Term Loan, 3.75%, Maturing May 6, 2021	5,307	5,285,189
Term Loan, Maturing February 1, 2023 ⁽²⁾	8,775	8,647,034
Campaign Monitor Finance Pty. Limited		
Term Loan, 6.25%, Maturing March 18, 2021	707	696,784
CommScope, Inc.		
Term Loan, 3.83%, Maturing December 29, 2022	923	919,948

CompuCom Systems, Inc.		
Term Loan, 4.25%, Maturing May 11, 2020	1,195	752,687
Dell International, LLC		
Term Loan, 4.00%, Maturing April 29, 2020	5,856	5,845,584
Deltek, Inc.		
Term Loan, 5.00%, Maturing June 25, 2022	293	288,379
Term Loan - Second Lien, 9.50%, Maturing June 25, 2023	400	394,000
Entegris, Inc.		
Term Loan, 3.50%, Maturing April 30, 2021	336	333,608

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Excelitas Technologies Corp.		
Term Loan, 6.00%, Maturing October 31, 2020	822	\$ 724,100
Eze Castle Software, Inc.		
Term Loan, 4.00%, Maturing April 6, 2020	1,485	1,460,259
Go Daddy Operating Company, LLC		
Term Loan, 4.25%, Maturing May 13, 2021	4,477	4,461,849
Hyland Software, Inc.		
Term Loan, 4.75%, Maturing July 1, 2022	587	578,404
Term Loan - Second Lien, 8.25%, Maturing July 1, 2023	550	512,875
Infor (US), Inc.		
Term Loan, 3.75%, Maturing June 3, 2020	5,171	4,877,284
Informatica Corporation		
Term Loan, 4.50%, Maturing August 5, 2022	3,416	3,270,385
Lattice Semiconductor Corporation		
Term Loan, 5.25%, Maturing March 10, 2021	571	539,300
M/A-COM Technology Solutions Holdings, Inc.	-	,
Term Loan, 4.50%, Maturing May 7, 2021	517	517,125
MA FinanceCo., LLC		0 1 1,120
Term Loan, 4.50%, Maturing November 20, 2019	1,018	1,004,527
Term Loan, 5.25%, Maturing November 19, 2021	1,954	1,933,485
Magic Newco, LLC	1,254	1,755,465
Term Loan, 5.00%, Maturing December 12, 2018	1,355	1,354,030
MH Sub I, LLC	1,333	1,334,030
Term Loan, 4.75%, Maturing July 8, 2021	1,234	1 200 725
	1,234	1,209,725
Microsemi Corporation	1 425	1 416 600
Term Loan, 5.25%, Maturing January 15, 2023 NXP B.V.	1,425	1,416,688
Term Loan, 3.75%, Maturing December 7, 2020	1,750	1 747 068
	1,730	1,747,968
Orbotech, Inc.	250	255 050
Term Loan, 5.00%, Maturing August 6, 2020	359	355,858
Renaissance Learning, Inc.	2.176	2 000 220
Term Loan, 4.50%, Maturing April 9, 2021	2,176	2,090,238
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	225	205,312
Rocket Software, Inc.	1.100	1 104 105
Term Loan, 5.75%, Maturing February 8, 2018	1,189	1,184,437
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	1,750	1,742,708
RP Crown Parent, LLC		
Term Loan, 6.00%, Maturing December 21, 2018	5,686	5,032,503
SGS Cayman L.P.		
Term Loan, 6.00%, Maturing April 23, 2021	200	199,947
SkillSoft Corporation		
Term Loan, 5.75%, Maturing April 28, 2021	3,556	2,662,870
Smart Technologies ULC		
Term Loan, 10.50%, Maturing January 31, 2018	540	516,539
SS&C Technologies, Inc.		
Term Loan, 4.01%, Maturing July 8, 2022	1,967	1,959,793
Term Loan, 4.02%, Maturing July 8, 2022	283	281,578
SunEdison Semiconductor B.V.		
Term Loan, 6.50%, Maturing May 27, 2019	1,877	1,858,503
SurveyMonkey, Inc.		
Term Loan, 6.25%, Maturing February 5, 2019	2,017	1,976,623
Sutherland Global Services, Inc.		, ,
Term Loan, 6.00%, Maturing April 23, 2021	861	858,962
Sybil Software, LLC		,. 0_
Term Loan, 4.25%, Maturing March 20, 2020	1,601	1,594,956
Vertafore, Inc.	1,001	1,001,000
Term Loan, 4.25%, Maturing October 3, 2019	913	907,651
Zom Zom, mzc/s, matring october 5, 2017	713	707,031

Wall Street Systems Delaware, Inc. Term Loan, 4.50%, Maturing April 30, 2021 1,200,295 1,215

Perma Lean, 4.75%, Maluring October 27, 2021 1,966 1,968, 355		Principal Amount*				
Term Loan, 4.75%, Maturing October 27, 2021 1,968, 25 1,968, 25 Financial Intermediaries 4.8% Armor Holding II, LLC 1,977 \$ 1,917,544 Term Loan, 5.25%, Maturing Ince 26, 2020 1,975 \$ 1,917,544 Term Loan, 5.25%, Maturing December 26, 2020 1,975 \$ 1,835,056 Citco Funding, LLC 1 1,835,135 Term Loan, 3,93%, Maturing March 24, 2018 4,961 4,903,518 Term Loan, 3,93%, Maturing March 24, 2018 1,875 1,833,06 Term Loan, 3,93%, Maturing March 24, 2018 1,875 1,833,06 Term Loan, 3,93%, Maturing Sundary 4, 2021 1,19 1,909,92 Term Loan, 3,93%, Maturing July 8, 2022 3 7,999,92 Term Loan, 3,93%, Maturing July 22, 2020 1,315,948 1,315,948 Hamilton Lane Advisors, LLC 2 1,315,948 Term Loan, 3,25%, Maturing July 9, 2022 4,37 7,48,797 Michely, LLC 3 7,48,797 Term Loan, 5,25%, Maturing September 4, 2018 6,7 6,85,78 Term Loan, 6,25%, Maturing September 4, 2018 67 6,98,00	Borrower/Tranche Description			Value		
Financial Intermediaries						
Financial Intermediaries 4.8% Armor Holding II, LLC Term Loam, 5.75%, Maturing June 26, 2020 1,975 1,483,063 1,255 1,483,063 1,267 1,483,063 1,267 1,483,063 1,267 1,483,063 1,267 1,483,063 1,267 1,483,063 1,267 1,483,063 1,267 1,483,063 1,267 1,483,063 1,267 1,483,063 1,267 1,483,063 1,267 1,483,063 1,267 1,2	Term Loan, 4.75%, Maturing October 27, 2021	1,966	\$	1,968,355		
Perm Loan, 5.5%, Maturing June 25, 2020			\$	76,768,141		
Perm Loan, 5.5%, Maturing June 25, 2020						
Term Loan, 5.75%, Maturing June 26, 2020 1,977 \$ 1,917,544 Term Loan, 5.25%, Maturing December 26, 2020 1,525 1,883,063 Cito Funding, LLC 1,988 1,981,313 Term Loan, 4.25%, Maturing June 29, 2018 1,961 1,981,333,000 Term Loan, 3.93%, Maturing March 24, 2018 1,875 1,833,300 Term Loan, 3.93%, Maturing September 24, 2018 1,875 1,833,300 Term Loan, 3.93%, Maturing Juny 8, 2022 758,348 1,875 1,833,300 Term Loan, 3.73%, Maturing Juny 8, 2022 1,119 1,079,992 1,999 <t< td=""><td></td><td></td><td></td><td></td></t<>						
Term Loan - Second Lien, 10.25%, Maturing December 26, 2020		4.0==				
Cito Funding, LLC 1,988 1,981,313 First Data Corporation 1,981 1,981,315 Term Loan, 3,93%, Maturing March 24, 2018 4,961 4,903,518 Term Loan, 3,93%, Maturing September 24, 2018 3,75 1,833,906 Term Loan, 3,13%, Maturing September 24, 2018 750 738,348 Grosvenor Capital Management Holdings, LLP 1,119 1,079,992 Term Loan, 3,25%, Maturing January 4, 2021 1,233 1,315,048 Hamilton Land Advisors, LLC 1 1,233 1,315,048 Hamilton Land Advisors, LLC 499 496,048 Harbourvest Partners, LLC 754 748,797 Medicy, LLC 497 90,166 Term Loan, 4,25%, Maturing February 4, 2021 497 90,166 MIP Delaware, LLC 497 90,166 MIP Delaware, LLC 497 90,166 Term Loan, 6,50%, Maturing March 9, 2020 437 425,371 NYT Capital, Inc. 123 122,302 Term Loan, 6,25%, Maturing September 4, 2018 98 98 Term Loan, 6,25%, Maturing September 4, 2018			\$			
Tern Loan, 4.25%, Maturing June 29, 2018 1,988 1,981.31 Tirst Data Corporation		1,525		1,483,063		
First Data Corporation 4,961 4,903 1,80 1,875 1,853 0,00 Term Loan, 3,93%, Maturing September 24, 2018 1,875 1,853 0,00 7 7 8,348 6 3,838 6 3,838 6 3,838 6 3,838 6 3,838 6 3,838 8 3,839 7 3,838 8 <td></td> <td>1 000</td> <td></td> <td>1 001 212</td>		1 000		1 001 212		
Term Loan, 3.93%, Maturing Spetember 24, 2018 1,875 1,883 0,85 Term Loan, 3.93%, Maturing Spetember 24, 2018 1,875 738,348 Grosvenor Capital Management Holdings, LLP 1,119 1,079,992 Guggenheim Partners, LLC 1,119 1,079,992 Gugenheim Partners, LLC 1,323 1,315,488 Hamilton Lane Advisors, LLC 1,823 1,315,488 Hamilton Lane Advisors, LLC 499 496,048 Harbourvest Partners, LLC 754 784,797 Medley, LLC 754 784,797 Medley, LLC 497 500,166 Term Loan, 3,55%, Maturing Jule 9, 2020 497 500,166 MIP Delaware, LLC 497 500,166 Term Loan, 4,00%, Maturing March 9, 2020 437 435,371 NXT Capital, Inc. 123 122,802 Term Loan, 6,25%, Maturing September 4, 2018 670 669,860 Term Loan, 5,25%, Maturing September 4, 2018 985 985,362 Term Loan, 5,25%, Maturing September 4, 2018 985 985,362 Sea 1,804 985 <td< td=""><td></td><td>1,988</td><td></td><td>1,981,313</td></td<>		1,988		1,981,313		
Term Loan, 3,93%, Maturing September 24, 2018 1,875 1,833, 306. Ferm Loan, 4,18%, Maturing July 8, 2022 75 738,348 Grosvenor Capital Management Holdings, LLP 1,119 1,079,992 Gugenheim Partners, LLC 1 1,233 1,315,488 Hamilton Lane Advisors, LLC 1 1 1,245,484 Hamilton Lane Advisors, LLC 1 499 496,048 Harbourvest Partners, LLC 754 748,797 Hem Loan, 4,25%, Maturing July 9, 2022 499 496,048 Harbourvest Partners, LLC 754 748,797 Melley, LLC 369 500,166 Term Loan, 2,35%, Maturing February 4, 2021 497 500,166 MIP Delaware, LLC 497 500,166 Term Loan, 6,50%, Maturing March 9, 2020 437 435,371 NXT Capital, Inc. 12 12 Term Loan, 6,25%, Maturing September 4, 2018 670 669,860 Oeven Financial Corporation 733 733,125 Term Loan, 5,25%, Maturing February 15, 2018 985 985,362 Sease Holdco I		4.061		4 002 510		
Term Loan, 4.18%, Maturing July 8, 2022 758, 248, 268 Grosvenor Capital Management Holdings, LLP 1,119 1,079,992 Gugenheim Partners, LLC 1,233 1,315,048 Herm Loan, 3.75%, Maturing July 22, 2020 499 496,048 Hamilton Lane Advisors, LLC 499 496,048 Term Loan, 4.25%, Maturing July 9, 2022 499 748,797 Harbourvest Partners, LLC 754 748,797 Term Loan, 3.25%, Maturing February 4, 2021 754 748,797 Medley, LLC 757 754 748,797 Mern Loan, 5.05%, Maturing June 15, 2019 435 300,166 MIP Delaware, LLC 750 754 345,371 Term Loan, 6.25%, Maturing March 9, 2020 436 435,371 312,280 Term Loan, 6.25%, Maturing September 4, 2018 623 669,860 760 669,860 Term Loan, 6.25%, Maturing September 4, 2018 985 985,362 858 853,622 858 100,601 100,11 100 669,860 100,11 100 100 101,10 100 100,11 100						
Grosenor Capital Management Holdings, LLP Ferm Loan, 3.75%, Maturing July 22, 2020 1,19 1,079,992 Term Loan, 4.25%, Maturing July 22, 2020 1,323 1,315,048 Hamilton Lane Advisors, LLC Weet Land Maturing July 9, 2022 499 9496,048 Barbourvest Partners, LLC 754 748,797 Term Loan, 3.25%, Maturing July 9, 2021 375 748,797 Medicy, LLC 497 500,166 Term Loan, 6.50%, Maturing June 15, 2019 497 500,166 MIP Delware, LLC 497 30,366 Term Loan, 4.00%, Maturing March 9, 2020 437 435,371 NXT Capital, Inc. 123 122,802 Term Loan, 6.25%, Maturing September 4, 2018 60 60,806 Term Loan, 6.25%, Maturing September 4, 2018 60 60,806 Term Loan, 5.25%, Maturing September 4, 2018 98 985,326 Sesa Holdco II, LLC 60 95 95,105 Term Loan, 5.25%, Maturing February 8, 2019 26 25,27 Sesa Holdco II, LLC 26 627,164 Term Loan, 5.25%, Maturing April						
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Guggenheim Partners, LLC Ferm Loan, 4.25%, Maturing July 22, 2020 1,325 1,315,048 Hamilton Lane Advisors, LLC 349 496,048 Bern Loan, 4.25%, Maturing July 9, 2022 754 748,797 Merbourved Partners, LLC 754 748,797 Tern Loan, 3.25%, Maturing February 4, 2021 497 500,166 MIP Delaware, LLC 497 500,166 Term Loan, 40%, Maturing June 15, 2019 497 500,166 MIP Delaware, LLC 437 435,371 Term Loan, 40%, Maturing March 9, 2020 437 435,371 NXT Capital, Inc. 123 122,802 Term Loan, 6,25%, Maturing September 4, 2018 670 669,806 Term Loan, 6,25%, Maturing September 4, 2018 985 985,326 Term Loan, 5,50%, Maturing February 15, 2018 985 985,326 Sesar Holder II, LLC 267 263,927 Term Loan, 5,25%, Maturing February 8, 2019 96 951,105 Starwood Property Trust, Inc. 267 263,927 Term Loan, 5,25%, Maturing April 17, 2020 231 1,805,421		1 110		1 070 002		
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Harbourvest Partners, LLC		499		496 048		
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Sesac Holdco II, LLC Term Loan, 5.25%, Maturing February 8, 2019 960 951,105 Starwood Property Trust, Inc. Term Loan, 3.50%, Maturing April 17, 2020 267 263,927 Walker & Dunlop, Inc. Term Loan, 5.25%, Maturing December 11, 2020 626 627,164 Walter Investment Management Corp. Term Loan, 4.75%, Maturing December 19, 2020 2,311 1,805,421 Food Products 4.5% AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 3,598 3,597,709 Term Loan, 5.75%, Maturing July 2, 2017 3,598 3,597,709 Blue Buffalo Company Ltd. 3 1,258 1,258,066 Charger OpCo B.V. EUR 552 598,541 Term Loan, 4.25%, Maturing July 2, 2022 EUR 552 598,541 Term Loan, 4.25%, Maturing July 2, 2022 2,110 2,101,842 Term Loan, 4.25%, Maturing July 2, 2022 901 900,672		985		985,362		
Ferm Loan, 5.25%, Maturing February 8, 2019 960 951,105 Starwood Property Trust, Inc. 367 263,927 Walker & Dunlop, Inc. 366 627,164 Term Loan, 5.25%, Maturing December 11, 2020 626 627,164 Walter Investment Management Corp. Term Loan, 4.75%, Maturing December 19, 2020 2,311 1,805,421 Food Products 4.5% AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 3,598 3,597,709 Term Loan - Second Lien, 9.50%, Maturing October 10, 2017 700 692,125 Blue Buffalo Company Ltd. Term Loan, 3.75%, Maturing August 8, 2019 1,258 1,258,066 Charger OpCo B.V. Term Loan, 4.25%, Maturing July 2, 2022 EUR 552 598,541 Term Loan, 4.25%, Maturing July 2, 2022 EUR 552 598,541 Term Loan, 4.25%, Maturing July 2, 2022 EUR 552 598,541 Term Loan, 4.25%, Maturing July 2, 2022 EUR 552 598,541 Term Loan, 4.25%, Maturing July 2, 2022 EUR 552 598,541 Term Loan, 4.				,		
Starwood Property Trust, Inc. Term Loan, 3.50%, Maturing April 17, 2020 263,927		960		951,105		
Walker & Dunlop, Inc. Term Loan, 5.25%, Maturing December 11, 2020 626 627,164 Walker Investment Management Corp. Term Loan, 4.75%, Maturing December 19, 2020 2,311 1,805,421 Food Products 4.5% AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 3,598 3,597,709 Term Loan - Second Lien, 9.50%, Maturing October 10, 2017 700 692,125 Blue Buffalo Company Ltd. Term Loan, 3.75%, Maturing August 8, 2019 1,258 1,258,066 Charger OpCo B.V. EUR 552 598,541 Term Loan, 4.25%, Maturing July 2, 2022 EUR 552 598,541 Term Loan, 4.25%, Maturing July 2, 2022 EUR 552 598,541 Term Loan, 4.25%, Maturing July 2, 2022 2,110 2,101,842 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 26, 2019 901 900,672				Ź		
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Food Products 4.5% AdvancePierre Foods, Inc. Term Loan, 5.75%, Maturing July 10, 2017 3,598 \$ 3,597,709 Term Loan - Second Lien, 9.50%, Maturing October 10, 2017 700 692,125 Blue Buffalo Company Ltd. Term Loan, 3.75%, Maturing August 8, 2019 1,258 1,258,066 Charger OpCo B.V. Term Loan, 4.25%, Maturing July 2, 2022 EUR 552 598,541 Term Loan, 4.25%, Maturing July 2, 2022 2,110 2,101,842 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 26, 2019 901 900,672						
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Term Loan, 4.25%, Maturing July 2, 2022 2,110 2,101,842 Clearwater Seafoods Limited Partnership Term Loan, 4.75%, Maturing June 26, 2019 900,672		EUR 552		598 541		
Clearwater Seafoods Limited PartnershipTerm Loan, 4.75%, Maturing June 26, 2019901900,672						
Term Loan, 4.75%, Maturing June 26, 2019 900,672		2,110		2,101,072		
		901		900.672		
				2 2 3,0 . 2		

Term Loan, 4.25%, Maturing February 18, 2021	1,191	1,143,376
Term Loan - Second Lien, 8.25%, Maturing August 18, 2021	1,500	1,230,000
Diamond Foods, Inc.		
Term Loan, 4.25%, Maturing August 20, 2018	192	191,941
Dole Food Company, Inc.		
Term Loan, 4.50%, Maturing November 1, 2018	1,271	1,248,522

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
High Liner Foods Incorporated	(*** * ********************************		
Term Loan, 4.25%, Maturing April 24, 2021	835	\$	823,642
JBS USA, LLC			
Term Loan, 3.75%, Maturing May 25, 2018	862		857,738
Term Loan, 3.75%, Maturing September 18, 2020	1,540		1,497,225
Term Loan, 4.00%, Maturing October 30, 2022	675		657,914
NBTY, Inc.			
Term Loan, 3.50%, Maturing October 1, 2017	5,199		5,136,378
Post Holdings, Inc.			
Term Loan, 3.75%, Maturing June 2, 2021	266		265,664
		\$	22,201,355
Food Service 4.0%			
1011778 B.C. Unlimited Liability Company			
Term Loan, 3.75%, Maturing December 10, 2021	4,688	\$	4,665,243
Aramark Services, Inc.	1,000	Ψ	1,003,213
Term Loan, 3.93%, Maturing July 26, 2016	20		19,953
Term Loan, 3.93%, Maturing July 26, 2016	36		35,895
Centerplate, Inc.	30		33,073
Term Loan, 4.75%, Maturing November 26, 2019	1,005		997,361
Landry s, Inc.	2,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.00%, Maturing April 24, 2018	2,052		2,046,527
NPC International, Inc.	,		, , , , , ,
Term Loan, 4.75%, Maturing December 28, 2018	1,637		1,623,568
P.F. Chang s China Bistro, Inc.	·		
Term Loan, 4.25%, Maturing July 2, 2019	402		383,801
Seminole Hard Rock Entertainment, Inc.			
Term Loan, 3.50%, Maturing May 14, 2020	268		263,433
US Foods, Inc.			
Term Loan, 4.50%, Maturing March 31, 2019	4,851		4,789,992
Weight Watchers International, Inc.			
Term Loan, 4.00%, Maturing April 2, 2020	6,735		4,673,786
		\$	19,499,559
Food/Drug Retailers 2.8%			
Albertsons, LLC			
Term Loan, 5.50%, Maturing March 21, 2019	2,311	\$	2,290,900
Term Loan, 5.13%, Maturing August 25, 2019	3,128		3,067,127
Term Loan, 5.50%, Maturing August 25, 2021	893		875,943
Rite Aid Corporation			
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020	1,450		1,453,625
Term Loan - Second Lien, 4.88%, Maturing June 21, 2021	1,500		1,499,766
Supervalu, Inc.			
Term Loan, 4.50%, Maturing March 21, 2019	4,754		4,593,925
		\$	13,781,286
Health Care 15.4%			
Acadia Healthcare Company, Inc.			
Term Loan, 4.25%, Maturing February 11, 2022	248	\$	246,159
ADMI Corp.			,
Term Loan, 5.50%, Maturing April 30, 2022	323		323,914
Akorn, Inc.			

Term Loan, 6.00%, Maturing April 16, 2021	1,037	1,020,026
Albany Molecular Research, Inc.		
Term Loan, 5.75%, Maturing July 16, 2021	698	693,013
Alere, Inc.		
Term Loan, 4.25%, Maturing June 18, 2022	1,600	1,585,679
Alliance Healthcare Services, Inc.		
Term Loan, 4.25%, Maturing June 3, 2019	1,205	1,114,639
Amneal Pharmaceuticals, LLC		
Term Loan, 4.50%, Maturing November 1, 2019	1,718	1,695,811

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
AmSurg Corp.	501	ď	£00 160
Term Loan, 3.50%, Maturing July 16, 2021	591	\$	588,168
Ardent Legacy Acquisitions, Inc.	499		106 990
Term Loan, 6.50%, Maturing July 21, 2021 ATI Holdings, Inc.	499		496,880
Term Loan, 5.25%, Maturing December 20, 2019	931		925,151
Auris Luxembourg III S.a.r.l.	931		923,131
Term Loan, 4.25%, Maturing January 15, 2022	769		765,511
BSN Medical, Inc.	109		703,311
Term Loan, 4.00%, Maturing August 28, 2019	569		561,766
CareCore National, LLC	307		301,700
Term Loan, 5.50%, Maturing March 5, 2021	3,026		2,602,507
CeramTec Acquisition Corporation	3,020		2,002,307
Term Loan, 4.25%, Maturing August 30, 2020	33		32,515
CHG Healthcare Services, Inc.	33		32,313
Term Loan, 4.25%, Maturing November 19, 2019	1,146		1,136,601
Community Health Systems, Inc.	1,110		1,120,001
Term Loan, 3.75%, Maturing December 31, 2019	2,583		2,489,592
Term Loan, 4.00%, Maturing January 27, 2021	4,753		4,584,453
Concentra, Inc.	.,,,,,		1,001,100
Term Loan, 4.00%, Maturing June 1, 2022	299		294,396
Convatec, Inc.			1,2 2 3
Term Loan, 4.25%, Maturing June 15, 2020	1,313		1,298,356
CPI Buyer, LLC	,		, ,
Term Loan, 5.50%, Maturing August 18, 2021	1,012		969,172
DaVita HealthCare Partners, Inc.			
Term Loan, 3.50%, Maturing June 24, 2021	3,177		3,175,037
DJO Finance, LLC			
Term Loan, 4.25%, Maturing June 8, 2020	2,139		2,073,291
Envision Healthcare Corporation			
Term Loan, 4.25%, Maturing May 25, 2018	1,972		1,970,060
Faenza Acquisition GmbH			
Term Loan, 4.25%, Maturing August 30, 2020	95		94,976
Term Loan, 4.25%, Maturing August 30, 2020	314		312,107
Global Healthcare Exchange, LLC			
Term Loan, 5.50%, Maturing August 15, 2022	1,072		1,066,281
Greatbatch Ltd.			
Term Loan, 5.25%, Maturing September 22, 2022	950		942,875
Iasis Healthcare, LLC			4.550.004
Term Loan, 4.50%, Maturing May 3, 2018	1,596		1,579,024
Indivior Finance S.a.r.l.	07.4		002.416
Term Loan, 7.00%, Maturing December 19, 2019	974		893,416
inVentiv Health, Inc.	2.007		1 004 205
Term Loan, 7.75%, Maturing May 15, 2018	2,007		1,994,385
Term Loan, 7.75%, Maturing May 15, 2018	2,378		2,362,681
Jaguar Holding Company II	1 279		4 202 470
Term Loan, 4.25%, Maturing August 18, 2022 Kindred Healthcare, Inc.	4,378		4,302,479
	1 479		1 420 491
Term Loan, 4.25%, Maturing April 9, 2021 Kinetic Concepts, Inc.	1,478		1,429,481
Term Loan, 4.50%, Maturing May 4, 2018	4,428		4,319,290
Knowledge Universe Education, LLC	4,420		7,317,470
Term Loan, 6.00%, Maturing July 28, 2022	1,122		1,108,160
LHP Hospital Group, Inc.	1,122		1,100,100
Term Loan, 9.00%, Maturing July 3, 2018	1,667		1,633,865
MMM Holdings, Inc.	1,007		1,055,005
Term Loan, 9.75%, Maturing December 12, 2017 ⁽³⁾	526		289,437
	320		207, 137

MSO of Puerto Rico, Inc.
Term Loan, 9.75%, Maturing December 12, 2017⁽³⁾ 210,420 383

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
National Mentor Holdings, Inc.	£1.6	¢.	500 200
Term Loan, 4.25%, Maturing January 31, 2021 New Millennium HoldCo, Inc.	516	\$	508,398
Term Loan, 7.50%, Maturing December 21, 2020	2,100		1,908,554
Onex Carestream Finance L.P.	2,100		1,900,334
Term Loan, 5.00%, Maturing June 7, 2019	3,578		2 120 422
Opal Acquisition, Inc.	3,376		3,130,423
Term Loan, 5.00%, Maturing November 27, 2020	3,113		2,572,209
Ortho-Clinical Diagnostics, Inc.	3,113		2,372,209
Term Loan, 4.75%, Maturing June 30, 2021	3,078		2,726,064
Physio-Control International, Inc.	3,070		2,720,004
Term Loan, 5.50%, Maturing June 6, 2022	449		441,020
PRA Holdings, Inc.	777		441,020
Term Loan, 4.50%, Maturing September 23, 2020	987		983,596
Radnet Management, Inc.	701		965,590
Term Loan, 4.27%, Maturing October 10, 2018	1,888		1,870,354
	1,000		1,670,554
RCHP, Inc. Term Loan, 6.00%, Maturing April 23, 2019	2,198		2 169 521
Sage Products Holdings III, LLC	2,190		2,168,531
Term Loan, 4.25%, Maturing December 13, 2019	1,079		1 071 202
Select Medical Corporation	1,079		1,071,202
	1 110		1 002 716
Term Loan, 5.00%, Maturing June 1, 2018 Sterigenics-Nordion Holdings, LLC	1,110		1,093,716
	600		670.049
Term Loan, 4.25%, Maturing May 15, 2022	698		679,048
Steward Health Care System, LLC	241		220.207
Term Loan, 6.75%, Maturing April 12, 2020	341		329,306
Tecomet, Inc.	1 120		1.012.265
Term Loan, 5.75%, Maturing December 5, 2021	1,139		1,013,265
Truven Health Analytics, Inc.	2.002		2.014.255
Term Loan, 4.50%, Maturing June 6, 2019	2,093		2,014,277
		\$	75,691,537
Home Furnishings 0.3%			
Serta Simmons Holdings, LLC			
Term Loan, 4.25%, Maturing October 1, 2019	1,461	\$	1,455,228
		\$	1,455,228
		Ψ	1,400,220
Industrial Equipment A 50			
Industrial Equipment 4.5%			
Apex Tool Group, LLC	1.700	ф	1 (00 704
Term Loan, 4.50%, Maturing January 31, 2020	1,702	\$	1,628,724
Delachaux S.A.	400		107 //0
Term Loan, 4.50%, Maturing October 28, 2021	433		425,662
Doosan Infracore International, Inc.	200		0.60.4=0
Term Loan, 4.50%, Maturing May 28, 2021	999		960,178
Filtration Group Corporation			
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021	262		254,451
Gardner Denver, Inc.			• • • • • • • • • • • • • • • • • • • •
Term Loan, 4.25%, Maturing July 30, 2020	3,191		2,881,599
	UR 391		378,831
Husky Injection Molding Systems Ltd.			
Term Loan, 4.25%, Maturing June 30, 2021	2,751		2,636,372
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022	430		397,496
Milacron, LLC			
Term Loan, 4.50%, Maturing September 28, 2020	1,122		1,100,718

Paladin Brands Holding, Inc.		
Term Loan, 7.25%, Maturing August 16, 2019	663	596,710
Rexnord, LLC		
Term Loan, 4.00%, Maturing August 21, 2020	4,521	4,326,912
Signode Industrial Group US, Inc.		
Term Loan, 3.75%, Maturing May 1, 2021	983	945,924

Powerway/Transha Decarintion	Principal Amount* (000 s omitted)		Value	
Borrower/Tranche Description	(UUU S ON	nttea)		vaiue
STS Operating, Inc.		205	Ф	270 520
Term Loan, 4.75%, Maturing February 12, 2021		295	\$	278,539
Tank Holding Corp.				
Term Loan, 5.25%, Maturing March 16, 2022		741		725,931
Terex Corporation				
Term Loan, 3.50%, Maturing August 13, 2021	EUR	1,555		1,684,871
Term Loan, Maturing December 7, 2022 ⁽²⁾		1,500		1,470,000
Unifrax Corporation				
Term Loan, 4.25%, Maturing November 28, 2018		268		257,024
VAT Lux III S.a.r.l.				,
Term Loan, 4.25%, Maturing February 11, 2021		332		325,750
Wittur GmbH		332		323,730
Term Loan, 6.00%, Maturing February 10, 2022	EUR	900		951,327
Term Loan, 0.00 %, Maturing Teordary 10, 2022	LUK	900		931,327
			\$	22,227,019
Insurance 5.1%				
Alliant Holdings I, Inc.				
Term Loan, 4.50%, Maturing August 12, 2022		1,891	\$	1,845,011
AmWINS Group, LLC		,	-	,,
Term Loan, 5.25%, Maturing September 6, 2019		4,686		4,691,478
AssuredPartners, Inc.		1,000		1,001,170
		750		727 012
Term Loan, 5.75%, Maturing October 21, 2022				737,812
Term Loan - Second Lien, 10.00%, Maturing October 20, 2023		700		675,500
Asurion, LLC				
Term Loan, 5.00%, Maturing May 24, 2019		4,003		3,778,990
Term Loan, 5.00%, Maturing August 4, 2022		5,075		4,674,883
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021		2,300		1,953,850
CGSC of Delaware Holding Corporation				
Term Loan, 5.00%, Maturing April 16, 2020		463		446,047
Cunningham Lindsey U.S., Inc.				
Term Loan, 5.00%, Maturing December 10, 2019		856		575,591
Term Loan - Second Lien, 9.25%, Maturing June 10, 2020		1,000		545,000
Hub International Limited		-,000		2 12,000
Term Loan, 4.00%, Maturing October 2, 2020		2,762		2,657,260
USI, Inc.		2,702		2,037,200
Term Loan, 4.25%, Maturing December 27, 2019		2,729		2,677,563
Term Loan, 4.23 %, Maturing December 27, 2017		2,129		2,077,303
			\$	25,258,985
Leisure Goods/Activities/Movies 6.0%				
AMC Entertainment, Inc.				
Term Loan, 4.00%, Maturing December 15, 2022		2,170	\$	2,174,019
Ancestry.com, Inc.		2,170	Ψ	2,171,017
Term Loan, 5.00%, Maturing August 17, 2022		1,521		1,511,205
Bombardier Recreational Products, Inc.		1,521		1,511,205
		2 225		2 105 076
Term Loan, 3.75%, Maturing January 30, 2019		3,225		3,185,876
Bright Horizons Family Solutions, Inc.		072		070.540
Term Loan, 4.00%, Maturing January 30, 2020		873		873,542
CDS U.S. Intermediate Holdings, Inc.				
Term Loan, 5.00%, Maturing July 8, 2022		424		397,092
ClubCorp Club Operations, Inc.				
Term Loan, 4.25%, Maturing December 15, 2022		1,900		1,886,542
Emerald Expositions Holding, Inc.				
Term Loan, 4.75%, Maturing June 17, 2020		939		928,119
Fender Musical Instruments Corporation				

Term Loan, 5.75%, Maturing April 3, 2019	251	247,349
Lindblad Expeditions, Inc.		
Term Loan, 5.50%, Maturing May 8, 2021	136	135,775
Term Loan, 5.50%, Maturing May 8, 2021	1,058	1,052,255
Live Nation Entertainment, Inc.		
Term Loan, 3.50%, Maturing August 16, 2020	2,514	2,510,711

	Principal Amount*		X 7.1
Borrower/Tranche Description	(000 s omitted)		Value
LTF Merger Sub, Inc.	1.242	Ф	1 210 500
Term Loan, 4.25%, Maturing June 10, 2022	1,343	\$	1,310,508
Nord Anglia Education Finance, LLC	1.504		1 (02 224
Term Loan, 5.00%, Maturing March 31, 2021	1,726		1,683,324
Sabre, Inc.			
Term Loan, 4.00%, Maturing February 19, 2019	1,164		1,152,724
SeaWorld Parks & Entertainment, Inc.			
Term Loan, 3.00%, Maturing May 14, 2020	2,743		2,590,523
Sonifi Solutions, Inc.			
Term Loan, 6.75%, Maturing March 28, 2018 ⁽³⁾	1,083		189,596
SRAM, LLC			1 2 6 2 1 1 1
Term Loan, 4.03%, Maturing April 10, 2020	1,672		1,363,111
Steinway Musical Instruments, Inc.			
Term Loan, 4.75%, Maturing September 19, 2019	1,982		1,962,244
Town Sports International, Inc.			
Term Loan, 4.50%, Maturing November 15, 2020	1,174		456,288
WMG Acquisition Corp.			
Term Loan, 3.75%, Maturing July 1, 2020 Zuffa, LLC	1,031		992,960
Term Loan, 3.75%, Maturing February 25, 2020	2,813		2,753,259
		\$	29,357,022
Lodging and Casinos 5.8%			
Affinity Gaming, LLC	200		200 102
Term Loan, 5.25%, Maturing November 9, 2017	388	\$	389,183
Amaya Holdings B.V.			
Term Loan, 5.00%, Maturing August 1, 2021	3,338		3,087,455
Term Loan - Second Lien, 8.00%, Maturing August 1, 2022	1,997		1,983,895
Boyd Gaming Corporation			
Term Loan, 4.00%, Maturing August 14, 2020	406		403,816
Caesars Entertainment Operating Company			
Term Loan, 0.00%, Maturing March 1, 2017 ⁽⁴⁾	978		852,832
CityCenter Holdings, LLC			
Term Loan, 4.25%, Maturing October 16, 2020	776		773,057
Four Seasons Holdings, Inc.			
Term Loan - Second Lien, 6.25%, Maturing December 27, 2020	3,577		3,561,985
Gala Group Finance PLC			
Term Loan, 5.51%, Maturing May 27, 2018	GBP 3,125		4,452,534
Golden Nugget, Inc.			
Term Loan, 5.50%, Maturing November 21, 2019	134		133,001
Term Loan, 5.50%, Maturing November 21, 2019	313		310,336
Hilton Worldwide Finance, LLC			
Term Loan, 3.50%, Maturing October 26, 2020	4,364		4,361,798
La Quinta Intermediate Holdings, LLC			
Term Loan, 3.75%, Maturing April 14, 2021	778		755,184
MGM Resorts International			
Term Loan, 3.50%, Maturing December 20, 2019	2,425		2,407,065
Pinnacle Entertainment, Inc.			
Term Loan, 3.75%, Maturing August 13, 2020	260		260,105
Playa Resorts Holding B.V.			
Term Loan, 4.00%, Maturing August 9, 2019	489		474,088
Scientific Games International, Inc.			
Term Loan, 6.00%, Maturing October 18, 2020	3,577		3,216,106
Term Loan, 6.00%, Maturing October 1, 2021	842		751,940
Tropicana Entertainment, Inc.			

Term Loan, 4.00%, Maturing November 27, 2020

367

362,897

\$ 28,537,277

13

Noniferrous Metals/Minerals 2.5% Alpha Natural Resources, LLC DIP Loan, 10.00%, Maturing January 31, 2017 400 5.380,00 Term Loan, 3.50%, Maturing May 22, 2020 2.557 946,2c Arch Coal, Inc. 3.59%, Maturing May 16, 2018 3.529 1.049,93 DiP Loan, Maturing January 12, 2017 ⁽²⁾ 825 783,75 Term Loan, 6.25%, Maturing May 16, 2018 3.529 1.049,93 Dynacast International, LLC Term Loan, 4.50%, Maturing January 28, 2022 596 583,59 Fairmount Santrol, Inc. Term Loan, 4.50%, Maturing Spepember 5, 2019 2.998 1.399,46 Murray Energy Corporation 298 208,82 Term Loan, 7.00%, Maturing April 16, 2017 298 208,82 Term Loan, 7.00%, Maturing April 16, 2020 1.865 883,76 Noranda Aluminum Acquistion Corporation 298 208,82 Term Loan, 5.75%, Maturing February 28, 2019 987 312,00 Novelis, Inc. 2637 2,452,17 Oxbow Carbon, LLC 2022 2,637 2,452,17 Oxbow Carbon, LLC 2.022 2,637 2,452,17 Oxbow Carbon, LLC 2.022 2,337 2,452,17 Oxbow Carbon, LLC 2.024 2,327 2,452,17 Oxbow Carbon, LLC 2.022 2,337 2,452,17 Oxbow Carbon, LLC 2.022 2,337 2,452,17 Oxbow Carbon, LLC 2.022 2,337 2,452,17 Oxbow Carbon, LLC 2.022 2,327 2,452,17 Oxbow Carbon		
Alpha Natural Resources, LLC 10 10 10 10 10 10 10 1		
DÎP Loan, 10.00%, Maturing January 31, 2017 400 \$ 380,00 Term Loan, 3.50%, Maturing May 22, 2020 2,557 946,26 Arch Coal, Inc. 3529 1,049,93 DIP Loan, Maturing January 12, 2017(2) 825 783,75 Term Loan, 6.25%, Maturing May 16, 2018 3,529 1,049,93 Dynacast International, LLC Term Loan, 4.50%, Maturing January 28, 2022 596 583,59 Fairmount Santrol, Inc. Term Loan, 4.50%, Maturing September 5, 2019 2,998 1,399,46 Murray Energy Corporation Term Loan, 7.00%, Maturing April 16, 2017 298 20,882 Term Loan, 7.00%, Maturing April 16, 2020 1,865 883,76 Noranda Aluminum Acquisition Corporation Term Loan, 5.75%, Maturing February 28, 2019 987 312,00 Novelis, Inc. Term Loan, 4.00%, Maturing June 2, 2022 2,637 2,452,17 Oxbow Carbon, LLC Term Loan, 4.25%, Maturing July 19, 2019 1,375 1,237,07 Term Loan - Second Lien, 8.00%, Maturing January 17, 2020 2,125 1,646,87 United Central Industrial Supply Company, LLC		
Term Loan, 3.50%, Maturing May 22, 2020 2,557 946,26 Arch Coal, Inc. 3825 783,75 DIP Loan, Maturing January 12, 2017 ⁽²⁾ 825 783,75 Term Loan, 6.25%, Maturing May 16, 2018 3,529 1,049,93 Dynacast International, LLC Term Loan, 4.50%, Maturing January 28, 2022 596 583,59 Fairmount Santrol, Inc. 2,998 1,399,46 Term Loan, 4.50%, Maturing September 5, 2019 2,998 1,399,46 Murray Energy Corporation 298 20,882 Term Loan, 7.00%, Maturing April 16, 2017 298 20,882 Term Loan, 7.50%, Maturing April 16, 2020 1,865 883,76 Norelia, Maturing February 28, 2019 987 312,00 Novelis, Inc. Term Loan, 4.00%, Maturing June 2, 2022 2,637 2,452,17 Oxbow Carbon, LLC Term Loan, 4.25%, Maturing July 19, 2019 1,375 1,237,07 Term Loan - Second Lien, 8.00%, Maturing January 17, 2020 2,125 1,646,87 United Central Industrial Supply Company, LLC 50 308,40		
Arch Coal, Inc. DIP Loan, Maturing January 12, 2017 ⁽²⁾ 825 783,75 781,75		
Term Loan, 6.25%, Maturing May 16, 2018 3,529 1,049,93 Dynacast International, LLC Term Loan, 4.50%, Maturing January 28, 2022 596 583,59 Fairmount Santrol, Inc. 2,998 1,399,46 Term Loan, 4.50%, Maturing September 5, 2019 2,998 1,399,46 Murray Energy Corporation 298 208,82 Term Loan, 7.50%, Maturing April 16, 2020 1,865 883,76 Noranda Aluminum Acquisition Corporation Term Loan, 5.75%, Maturing February 28, 2019 987 312,00 Novelis, Inc. Term Loan, 4.00%, Maturing June 2, 2022 2,637 2,452,17 Oxbow Carbon, LLC Term Loan, 4.25%, Maturing July 19, 2019 1,375 1,237,07 Term Loan - Second Lien, 8.00%, Maturing January 17, 2020 2,125 1,646,87 United Central Industrial Supply Company, LLC Term Loan - Second Lien, 12.50%, Maturing April 9, 2019 ⁽³⁾ 500 308,40 Ameriforge Group, Inc. Term Loan, 5.00%, Maturing December 19, 2019 1,122 \$ 456,17 Bronco Midstream Funding, LLC <td <="" colspan="2" td=""></td>		
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Term Loan, 4.50%, Maturing January 28, 2022 596 583,59 Fairmount Santrol, Inc. Term Loan, 4.50%, Maturing September 5, 2019 2,998 1,399,46 Murray Energy Corporation Term Loan, 7.00%, Maturing April 16, 2017 298 208,82 Term Loan, 7.50%, Maturing April 16, 2020 1,865 883,76 Norada Aluminum Acquisition Corporation Term Loan, 5.75%, Maturing February 28, 2019 987 312,00 Novelis, Inc. Term Loan, 4.00%, Maturing June 2, 2022 2,637 2,452,17 Oxbow Carbon, LLC Term Loan, 4.25%, Maturing July 19, 2019 1,375 1,237,07 Term Loan - Second Lien, 8.00%, Maturing January 17, 2020 2,125 1,646,87 United Central Industrial Supply Company, LLC Term Loan - Second Lien, 12.50%, Maturing April 9, 2019 ⁽³⁾ 500 308,40 Oil and Gas 3.9% Ameriforge Group, Inc. Term Loan, 5.00%, Maturing December 19, 2019 1,122 \$ 456,17 Bronco Midstream Funding, LLC Term Loan, 5.00%, Maturing August 15, 2020 <td r<="" td=""></td>		
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Term Loan, 5.75%, Maturing February 28, 2019 987 312,00 Novelis, Inc. Term Loan, 4.00%, Maturing June 2, 2022 2,637 2,452,17 Oxbow Carbon, LLC Term Loan, 4.25%, Maturing July 19, 2019 1,375 1,237,07 Term Loan - Second Lien, 8.00%, Maturing January 17, 2020 2,125 1,646,87 United Central Industrial Supply Company, LLC Term Loan - Second Lien, 12.50%, Maturing April 9, 2019 ⁽³⁾ 500 308,40 Oil and Gas 3.9% Ameriforge Group, Inc. Term Loan, 5.00%, Maturing December 19, 2019 1,122 \$ 456,17 Bronco Midstream Funding, LLC Term Loan, 5.00%, Maturing August 15, 2020 1,914 1,521,53 CITGO Holding, Inc.		
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Term Loan - Second Lien, 8.00%, Maturing January 17, 2020 United Central Industrial Supply Company, LLC Term Loan - Second Lien, 12.50%, Maturing April 9, 2019 ⁽³⁾ 500 308,40 \$ 12,192,12 Oil and Gas 3.9% Ameriforge Group, Inc. Term Loan, 5.00%, Maturing December 19, 2019 1,122 \$ 456,17 Bronco Midstream Funding, LLC Term Loan, 5.00%, Maturing August 15, 2020 1,914 1,521,53 CITGO Holding, Inc.		
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Term Loan, 5.00%, Maturing December 19, 2019 1,122 \$ 456,17 Bronco Midstream Funding, LLC Term Loan, 5.00%, Maturing August 15, 2020 1,914 1,521,53 CITGO Holding, Inc.		
Bronco Midstream Funding, LLC Term Loan, 5.00%, Maturing August 15, 2020 1,914 1,521,53 CITGO Holding, Inc.		
Term Loan, 5.00%, Maturing August 15, 2020 1,914 1,521,53 CITGO Holding, Inc.		
CITGO Holding, Inc.		
Term Loan, 9.50%, Maturing May 12, 2018 940 931.99		
CITGO Petroleum Corporation		
Term Loan, 4.50%, Maturing July 29, 2021 963 931,52		
Crestwood Holdings, LLC Torm Loop, 7,00%, Meturing June 10, 2010		
Term Loan, 7.00%, Maturing June 19, 2019 1,735 849,96 Drillships Ocean Ventures, Inc.		
Term Loan, 5.50%, Maturing July 25, 2021 2,049 813,12		
Energy Transfer Equity L.P.		
Term Loan, 4.00%, Maturing December 2, 2019 395 306,12		
Fieldwood Energy, LLC		
Term Loan, 3.88%, Maturing September 28, 2018 1,027 691,51		
Term Loan - Second Lien, 8.38%, Maturing September 30, 2020 1,700 282,62		
Floatel International, Ltd.		
Term Loan, 6.00%, Maturing June 27, 2020 2,192 891,30		
10111 Eddii, 0.00 /0, Widdiing June 27, 2020		
MEG Energy Corp.		
MEG Energy Corp. 7,282 5,720,17 Term Loan, 3.75%, Maturing March 31, 2020 7,282 5,720,17		
MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 7,282 5,720,17 Paragon Offshore Finance Company		
MEG Energy Corp. 7,282 5,720,17 Term Loan, 3.75%, Maturing March 31, 2020 7,282 5,720,17 Paragon Offshore Finance Company 839 190,95 Term Loan, 3.75%, Maturing July 18, 2021 839 190,95		
MEG Energy Corp. 7,282 5,720,17 Term Loan, 3.75%, Maturing March 31, 2020 7,282 5,720,17 Paragon Offshore Finance Company 839 190,95 Term Loan, 3.75%, Maturing July 18, 2021 839 190,95 Samson Investment Company 190,95		
MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 7,282 5,720,17 Paragon Offshore Finance Company Term Loan, 3.75%, Maturing July 18, 2021 839 190,95 Samson Investment Company 1,850 50,87 Term Loan - Second Lien, 0.00%, Maturing September 25, 2018 ⁽⁴⁾ 1,850 50,87		
MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 7,282 5,720,17 Paragon Offshore Finance Company Term Loan, 3.75%, Maturing July 18, 2021 839 190,95 Samson Investment Company Term Loan - Second Lien, 0.00%, Maturing September 25, 2018 ⁽⁴⁾ 1,850 50,87 Seadrill Partners Finco, LLC		
MEG Energy Corp. Term Loan, 3.75%, Maturing March 31, 2020 7,282 5,720,17 Paragon Offshore Finance Company Term Loan, 3.75%, Maturing July 18, 2021 839 190,95 Samson Investment Company 1,850 50,87 Term Loan - Second Lien, 0.00%, Maturing September 25, 2018 ⁽⁴⁾ 1,850 50,87		

Term Loan, 4.25%, Maturing December 16, 2020	94	45,800
Term Loan, 4.25%, Maturing December 16, 2020	679	329,242
Sheridan Production Partners I, LLC		
Term Loan, 4.25%, Maturing October 1, 2019	204	117,482
Term Loan, 4.25%, Maturing October 1, 2019	335	192,339
Term Loan, 4.25%, Maturing October 1, 2019	2,524	1,451,527

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Southcross Holdings Borrower L.P.			
Term Loan, 6.00%, Maturing August 4, 2021	394	\$	83,725
Targa Resources Corp.			
Term Loan, 5.75%, Maturing February 25, 2022	260		220,093
Tervita Corporation			
Term Loan, 6.25%, Maturing May 15, 2018	1,883		1,464,359
		\$	19,399,998
Publishing 2.8%			
682534 N.B., Inc.			
Term Loan, 12.00%, (8.00% Cash, 4.00% PIK), Maturing October 1, 2020 ⁽³⁾	324	\$	258,724
Ascend Learning, LLC			
Term Loan, 5.50%, Maturing July 31, 2019	1,744		1,739,361
Getty Images, Inc.			
Term Loan, 4.75%, Maturing October 18, 2019	5,370		3,464,668
Laureate Education, Inc.	2,2		, , , , , , , , , , , ,
Term Loan, 5.00%, Maturing June 15, 2018	3,896		3,073,358
McGraw-Hill Global Education Holdings, LLC	2,070		2,0,0,00
Term Loan, 4.75%, Maturing March 22, 2019	687		679,420
Merrill Communications, LLC	00,		075,.20
Term Loan, 6.25%, Maturing June 1, 2022	596		500,986
Multi Packaging Solutions, Inc.			2 0 0 ,, 2 0 0
Term Loan, 4.25%, Maturing September 30, 2020	299		294,509
Penton Media, Inc.			25 .,005
Term Loan, 4.75%, Maturing October 3, 2019	608		603,197
ProQuest, LLC			000,157
Term Loan, 5.75%, Maturing October 24, 2021	1,663		1,621,623
Springer Science+Business Media Deutschland GmbH	1,003		1,021,023
Term Loan, 4.75%, Maturing August 14, 2020	1,422		1,365,542
Torin Boun, 1.75 %, Mataring Pagast 11, 2020	1,122		1,303,312
		\$	12 (01 200
		Þ	13,601,388
D. W 177. 44. 40%			
Radio and Television 3.8%			
ALM Media Holdings, Inc.	440		2=2 22 5
Term Loan, 5.50%, Maturing July 31, 2020	412	\$	373,305
AP NMT Acquisition B.V.	4.040		
Term Loan, 6.75%, Maturing August 13, 2021	1,960		1,712,774
Block Communications, Inc.			220 =00
Term Loan, 4.00%, Maturing November 7, 2021	222		220,799
CCO Safari III, LLC			2074712
Term Loan, 3.50%, Maturing January 24, 2023	2,075		2,076,513
Cumulus Media Holdings, Inc.	=		
Term Loan, 4.25%, Maturing December 23, 2020	4,137		3,054,347
Entercom Radio, LLC			
Term Loan, 4.00%, Maturing November 23, 2018	356		354,698
Gray Television, Inc.			
Term Loan, 3.75%, Maturing June 10, 2021	245		242,805
Hubbard Radio, LLC			
Term Loan, 4.25%, Maturing May 27, 2022	646		600,367
iHeartCommunications, Inc.			
Term Loan, 7.18%, Maturing January 30, 2019	2,132		1,420,763
Term Loan, 7.93%, Maturing July 30, 2019	364		242,218
MGOC, Inc.			
Term Loan, 4.00%, Maturing July 31, 2020	1,332		1,328,381
Mission Broadcasting, Inc.			

Term Loan, 3.75%, Maturing October 1, 2020	629	624,454
Nexstar Broadcasting, Inc.		
Term Loan, 3.75%, Maturing October 1, 2020	714	708,141
Raycom TV Broadcasting, LLC		
Term Loan, 3.75%, Maturing August 4, 2021	838	832,902

		ncipal		
Borrower/Tranche Description		ount* s omitted)		Value
Sinclair Television Group, Inc.	(000)	s offitted)		value
Term Loan, 3.00%, Maturing April 9, 2020		486	\$	479,383
Univision Communications, Inc.		700	Ψ	477,303
Term Loan, 4.00%, Maturing March 1, 2020		4,713		4,610,478
Term Loan, 4.00%, Maturing March 1, 2020		4,713		4,010,476
			ф	10.000.000
			\$	18,882,328
Retailers (Except Food and Drug) 8.5%				
99 Cents Only Stores		4.000		4 400 660
Term Loan, 4.50%, Maturing January 11, 2019		1,902	\$	1,199,663
B&M Retail Limited				
Term Loan, 3.34%, Maturing May 21, 2019	GBP	350		494,455
Term Loan, 3.84%, Maturing April 28, 2020	GBP	275		388,629
Bass Pro Group, LLC				
Term Loan, 4.00%, Maturing June 5, 2020		2,346		2,256,121
CDW, LLC				
Term Loan, 3.25%, Maturing April 29, 2020		4,839		4,762,411
David s Bridal, Inc.				
Term Loan, 5.25%, Maturing October 11, 2019		621		536,423
Dollar Tree, Inc.				
Term Loan, 3.50%, Maturing July 6, 2022		2,011		2,008,898
Evergreen Acqco 1 L.P.				
Term Loan, 5.00%, Maturing July 9, 2019		651		456,001
Harbor Freight Tools USA, Inc.				
Term Loan, 4.75%, Maturing July 26, 2019		996		998,612
J. Crew Group, Inc.				
Term Loan, 4.00%, Maturing March 5, 2021		2,849		1,929,350
Jo-Ann Stores, Inc.				
Term Loan, 4.00%, Maturing March 16, 2018		1,807		1,697,008
Men s Wearhouse, Inc. (The)		·		
Term Loan, 4.50%, Maturing June 18, 2021		1,509		1,355,815
Michaels Stores, Inc.				
Term Loan, 3.75%, Maturing January 28, 2020		2,504		2,481,232
Term Loan, 4.00%, Maturing January 28, 2020		809		804,234
Neiman Marcus Group, Inc. (The)				, ,
Term Loan, 4.25%, Maturing October 25, 2020		4,203		3,662,925
Party City Holdings, Inc.		,		- , , -
Term Loan, 4.25%, Maturing August 19, 2022		2,693		2,630,408
Pep Boys-Manny, Moe & Jack (The)		_,		_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 5.50%, Maturing October 11, 2018		461		460,606
PetSmart, Inc.		101		100,000
Term Loan, 4.25%, Maturing March 11, 2022		4,714		4,574,910
PFS Holding Corporation		1,7 1		1,571,510
Term Loan, 4.50%, Maturing January 31, 2021		1,702		1,549,053
Pier 1 Imports (U.S.), Inc.		1,702		1,547,033
Term Loan, 4.50%, Maturing April 30, 2021		517		473,169
Pilot Travel Centers, LLC		317		473,107
Term Loan, 3.75%, Maturing October 1, 2021		1,473		1,476,300
Rent-A-Center, Inc.		1,473		1,470,300
Term Loan, 3.75%, Maturing March 19, 2021		491		459,613
The state of the s		491		439,013
Spin Holdco, Inc. Torm Loan 4.25% Moturing November 14. 2010		2 560		2 447 011
Term Loan, 4.25%, Maturing November 14, 2019		2,568		2,447,911
Toys R Us Property Company I, LLC		770		701 675
Term Loan, 6.00%, Maturing August 21, 2019		778		701,675
Vivarte SA Torm Loan, 11,00%, (4,00% Cosh, 7,00% DIV.) Motoring October 20, 2010(5)	ETID	621		602 265
Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁵⁾	EUR	631		683,365

Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁶⁾	EUR	945	708,876
Term Loan, 0.10%, (0.10% Cash, 0.00% PIK), Maturing October 29, 2021 ⁽³⁾	EUR	204	0
Wilton Brands, LLC			
Term Loan, 8.50%, Maturing August 30, 2018		501	472,138
			\$ 41,669,801
			\$ 41,669,80

	Principal		
Demonstrate to Description	Amount*		X 7-1
Borrower/Tranche Description Steel 1.5%	(000 s omitted)		Value
FMG Resources (August 2006) Pty. Ltd.			
Term Loan, 4.25%, Maturing June 30, 2019	8,970	\$	6,267,572
JMC Steel Group, Inc.	,		, ,
Term Loan, 4.75%, Maturing April 1, 2017	599		582,659
Neenah Foundry Company			
Term Loan, 6.76%, Maturing April 26, 2017	381		379,512
		ф	7 220 742
		\$	7,229,743
Surface Transport 0.7%			
Hertz Corporation (The)			
Term Loan, 3.75%, Maturing March 11, 2018	1,746	\$	1,742,181
Kenan Advantage Group, Inc.			
Term Loan, 1.50%, Maturing January 31, 2017 ⁽⁷⁾	48		47,334
Term Loan, 4.00%, Maturing July 31, 2022	109		107,838
Term Loan, 4.00%, Maturing July 31, 2022	342		338,086
Stena International S.a.r.l.			
Term Loan, 4.00%, Maturing March 3, 2021	1,547		1,237,950
		\$	3,473,389
Telecommunications 4.0%			
Intelsat Jackson Holdings S.A.			
Term Loan, 3.75%, Maturing June 30, 2019	7,550	\$	7,247,215
IPC Corp.			
Term Loan, 5.50%, Maturing August 6, 2021	2,159		2,012,976
Mitel US Holdings, Inc.			
Term Loan, 5.50%, Maturing April 29, 2022	718		717,243
Syniverse Holdings, Inc.			
Term Loan, 4.00%, Maturing April 23, 2019	1,776		1,242,975
Term Loan, 4.00%, Maturing April 23, 2019	1,988		1,391,364
Telesat Canada	(500		6 444 001
Term Loan, 3.50%, Maturing March 28, 2019 Windstream Corporation	6,588		6,444,801
Term Loan, 3.50%, Maturing August 8, 2019	883		861,307
Term Loan, 5.50%, Maturing August 6, 2019	883		001,507
		\$	19,917,881
1141141 A 261			
Utilities 4.2% Calpine Construction Finance Company L.P.			
Term Loan, 3.00%, Maturing May 3, 2020	1,024	\$	964,032
Term Loan, 3.25%, Maturing January 31, 2022	390	Ф	368,247
Calpine Corporation	390		300,247
Term Loan, 4.00%, Maturing October 9, 2019	798		779,563
Term Loan, 3.50%, Maturing May 27, 2022	3,159		3,001,826
Dynegy Holdings, Inc.	-,		2,002,020
Term Loan, 4.00%, Maturing April 23, 2020	945		913,402
EFS Cogen Holdings I, LLC			,
Term Loan, 3.75%, Maturing December 17, 2020	425		413,367
Electrical Components International, Inc.			
Term Loan, 5.75%, Maturing May 28, 2021	864		855,718
Energy Future Intermediate Holding Co., LLC			
DIP Loan, 4.25%, Maturing June 19, 2016	1,725		1,722,844
EWT Holdings III Corp.			

Term Loan, 4.75%, Maturing January 15, 2021	392	384,160
Term Loan - Second Lien, 8.50%, Maturing January 15, 2022	1,800	1,674,000
Granite Acquisition, Inc.		
Term Loan, 5.00%, Maturing December 19, 2021	109	99,029
Term Loan, 5.00%, Maturing December 19, 2021	2,442	2,228,152
Invenergy Thermal Operating I, LLC		
Term Loan, 6.50%, Maturing October 7, 2022	200	191,520

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
La Frontera Generation, LLC			
Term Loan, 4.50%, Maturing September 30, 2020	2,523	\$	2,452,271
Lonestar Generation, LLC			
Term Loan, 5.25%, Maturing February 20, 2021 ⁽³⁾	1,312		892,235
Longview Power, LLC			
Term Loan, 7.00%, Maturing April 13, 2021 TPF II Power, LLC	2,761		2,305,539
Term Loan, 5.50%, Maturing October 2, 2021	1,328		1,273,706
		\$	20,519,611
Total Senior Floating-Rate Loans (identified cost \$763,071,614)	•	\$	697,313,344
Corporate Bonds & Notes 9.7%			
	Principal Amount*		
Security	(000 s omitted)		Value
Aerospace and Defense 0.1%			
Aerojet Rocketdyne Holdings, Inc.	70	ф	71 400
7.125%, 3/15/21	70	\$	71,400
CBC Ammo, LLC/CBC FinCo, Inc.			61.500
7.25%, 11/15/21 ⁽⁸⁾	75		61,500
Huntington Ingalls Industries, Inc.	1.5		15 407
5.00%, 11/15/25 ⁽⁸⁾	15		15,487
Orbital ATK, Inc.	45		45 (75
5.25%, 10/1/21	45		45,675
TransDigm, Inc.	10		10.250
7.50%, 7/15/21	10		10,250
6.00%, 7/15/22	85		83,725
6.50%, 7/15/24	80		78,600
		\$	366,637
Automotive 0.1%			
American Axle & Manufacturing, Inc.			
5.125%, 2/15/19	20	\$	19,750
General Motors Financial Co., Inc.			
4.75%, 8/15/17	70		71,995
3.25%, 5/15/18	10		10,032
Navistar International Corp.			
8.25%, 11/1/21	30		18,863
ZF North America Capital, Inc. 4.50%, 4/29/22 ⁽⁸⁾	150		144,937
		\$	265,577
		-	
Beverage and Tobacco 0.1%			
Constellation Brands, Inc.			

6.00%, 5/1/22

4.25%, 5/1/23

117,075

107,756

105

105

\$

		\$ 224,831
Brokerage/Securities Dealers/Investment Houses 0.0 %		
Alliance Data Systems Corp.		
6.375%, 4/1/20 ⁽⁸⁾	55	\$ 55,688
		\$ 55,688
Building and Development 0.2%		
Builders FirstSource, Inc.		
10.75%, 8/15/23 ⁽⁸⁾	35	\$ 32,944

	Principal Amount*		
Security	(000 s omitted)		Value
Building Materials Corp. of America			
5.375%, 11/15/24 ⁽⁸⁾	75	\$	74,250
6.00%, 10/15/25 ⁽⁸⁾	55		56,512
Greystar Real Estate Partners, LLC			
8.25%, 12/1/22 ⁽⁸⁾	50		51,625
HD Supply, Inc.			
7.50%, 7/15/20	110		114,950
5.25%, 12/15/21 ⁽⁸⁾	40		41,300
Hillman Group, Inc. (The)			
6.375%, 7/15/22 ⁽⁸⁾	75		63,000
Nortek, Inc.			
8.50%, 4/15/21	40		41,500
Reliance Intermediate Holdings, L.P.			
6.50%, 4/1/23 ⁽⁸⁾	120		123,276
TRI Pointe Holdings, Inc.			
4.375%, 6/15/19	45		43,875
5.875%, 6/15/24	60		58,350
USG Corp.			
5.875%, 11/1/21 ⁽⁸⁾	35		36,225
5.50%, 3/1/25(8)	5		5,069
			,
		\$	742,876
		Þ	742,070
Business Equipment and Services 0.3%			
Acosta, Inc.			
7.75%, 10/1/22 ⁽⁸⁾	140	\$	115,500
Audatex North America, Inc.			
6.00%, 6/15/21 ⁽⁸⁾	70		70,788
FTI Consulting, Inc.			
6.00%, 11/15/22	40		41,550
IMS Health, Inc.			
$6.00\%, 11/1/20^{(8)}$	75		77,662
National CineMedia, LLC			
6.00%, 4/15/22	790		812,712
ServiceMaster Co., LLC (The)			
7.45%, 8/15/27	45		44,550
United Rentals North America, Inc.			
7.625%, 4/15/22	40		41,300
6.125%, 6/15/23	35		33,863
,			,
		\$	1,237,925
		φ	1,237,923
G.11. 1.G. (W. T.) 11. A.06			
Cable and Satellite Television 0.8%			
AMC Networks, Inc.			
7.75%, 7/15/21	45	\$	47,925
Cable One, Inc.			
5.75%, 6/15/22 ⁽⁸⁾	20		20,250
CCO Holdings, LLC/CCO Holdings Capital Corp.			
5.25%, 9/30/22	155		157,325
5.75%, 1/15/24	10		10,313
5.375%, 5/1/25 ⁽⁸⁾	95		94,288
CSC Holdings, LLC			
8.625%, 2/15/19	15		16,013
5.25%, 6/1/24	10		8,850
DISH DBS Corp.			,
6.75%, 6/1/21	185		189,162
			,

5.875%, 7/15/22	35	33,031
5.875%, 11/15/24	25	22,313
IAC/InterActiveCorp		
4.875%, 11/30/18	55	55,825
Numericable-SFR SAS		
4.875%, 5/15/19 ⁽⁸⁾	390	389,512

Security	Princ Amo (000 s			Value
Virgin Media Secured Finance PLC	(UUU S	omucu)		v andt
5.375%, 4/15/21 ⁽⁸⁾		833	\$	854,353
6.00%, 4/15/21 ⁽⁸⁾	GBP	855	Ψ	1,266,624
5.50%, 1/15/25 ⁽⁸⁾	021	550		554,125
			\$	3,719,909
Chemicals and Plastics 0.8%				
Hexion, Inc.				
6.625%, 4/15/20		4,450	\$	3,471,000
Platform Specialty Products Corp.				
10.375%, 5/1/21 ⁽⁸⁾		15		14,062
6.50%, 2/1/22(8)		60		47,400
Scotts Miracle-Gro Co. (The)				
6.00%, 10/15/23 ⁽⁸⁾		15		15,750
Tronox Finance, LLC				
6.375%, 8/15/20		130		80,925
7.50%, 3/15/22 ⁽⁸⁾		20		12,100
W.R. Grace & Co.				
5.125%, 10/1/21(8)		30		30,225
5.625%, 10/1/24 ⁽⁸⁾		10		9,988
			\$	3,681,450
Commercial Services 0.0%)				
CEB, Inc.				
5.625%, 6/15/23 ⁽⁸⁾		15	\$	15,038
ExamWorks Group, Inc.				
5.625%, 4/15/23		35		35,299
			\$	50,337
Conglomerates 0.0%)				
Belden, Inc.				
5.50%, 9/1/22 ⁽⁸⁾		20	\$	19,200
Spectrum Brands, Inc.				
6.375%, 11/15/20		50		53,000
6.625%, 11/15/22		30		32,100
5.75%, 7/15/25 ⁽⁸⁾		70		72,100
TMS International Corp. 7.625%, 10/15/21 ⁽⁸⁾		45		34,988
			\$	211,388
Consumer Products 0.0%)				
Central Garden & Pet Co.				
6.125%, 11/15/23		50	\$	51,375
			\$	51,375
Containers and Glass Products 0.8%				
Berry Plastics Corp.				
6.00%, 10/15/22 ⁽⁸⁾		25	\$	25,625
Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II Issuer, Inc.				

5.625%, 12/15/16 ⁽⁸⁾	15	14,850
Owens-Brockway Glass Container, Inc.		
5.875%, 8/15/23 ⁽⁸⁾	35	34,410
6.375%, 8/15/25 ⁽⁸⁾	15	14,803
Reynolds Group Holdings, Inc.		
5.75%, 10/15/20	3,875	3,889,531
		\$ 3,979,219
Cosmetics/Toiletries 0.1%		
Alphabet Holding Co., Inc.		
7.75%, 11/1/17 ⁽¹⁰⁾	235	\$ 230,300
		\$ 230,300
		-)

Security Distribution & Wholesale 0.0%	Principal Amount* (000 s omitted)		Value
American Tire Distributors, Inc.			
10.25%, 3/1/22(8)	50	\$	41,750
		\$	41,750
Diversified Financial Services 0.0%			
Quicken Loans, Inc.			
5.75%, 5/1/25 ⁽⁸⁾	35	\$	32,944
		\$	32,944
		Ψ	02,511
Drugs 0.2%			
ConvaTec Finance International SA			
8.25%, 1/15/19 ⁽⁸⁾⁽¹⁰⁾	200	\$	178,750
Mallinckrodt International Finance S.A./Mallinckrodt CB, LLC	200	Ψ	170,750
4.875%, 4/15/20 ⁽⁸⁾	30		28,838
5.625%, 10/15/23 ⁽⁸⁾	85		80,112
5.50%, 4/15/25 ⁽⁸⁾	30		26,850
Valeant Pharmaceuticals International, Inc.	30		20,030
6.375%, 10/15/20 ⁽⁸⁾	200		194,000
7.50%, 7/15/21 ⁽⁸⁾	50		49,750
5.50%, 3/1/23(8)	30		26,850
5.875%, 5/15/23 ⁽⁸⁾	120		108,000
6.125%, 4/15/25 ⁽⁸⁾	110		99,137
		\$	792,287
Ecological Services and Equipment 0.0%			
ADS Waste Holdings, Inc.			
8.25%, 10/1/20	50	\$	46,500
Clean Harbors, Inc.	30	Ψ	10,500
5.25%, 8/1/20	50		51,187
5.125%, 6/1/21	25		25,250
Covanta Holding Corp.			ĺ
5.875%, 3/1/24	25		21,938
		\$	144,875
		Ψ	,5 / C
Electric Utilities 0.0%			
Dynegy, Inc.			
6.75%, 11/1/19	80	\$	77,700
7.375%, 11/1/22	65	Ψ	57,850
7.625%, 11/1/24	55		48,675
NRG Yield Operating, LLC			.0,076
5.375%, 8/15/24	25		21,125
,			, -
		\$	205,350
		Ψ	200,000
Electronics/Electrical 0.2%			
Electronics/Electrical 0.2%			
Alcatel-Lucent USA, Inc. 4.625%, 7/1/17 ⁽⁸⁾	35	\$	36,575
4.025%, 7/1/17 ⁽⁸⁾ 8.875%, 1/1/20 ⁽⁸⁾	260	Ф	279,500
8.875%, 171720°7 Anixter, Inc.	200		219,300
5.50%, 3/1/23 ⁽⁸⁾	45		44,213
	TJ		11,213

CommScope, Inc.		
4.375%, 6/15/20 ⁽⁸⁾	20	20,400
Freescale Semiconductor, Inc.		
6.00%, 1/15/22 ⁽⁸⁾	55	57,750
Infor (US), Inc.		
5.75%, 8/15/20 ⁽⁸⁾	35	35,350
6.50%, 5/15/22 ⁽⁸⁾	50	43,750
Nuance Communications, Inc.		
5.375%, 8/15/20 ⁽⁸⁾	120	120,300

Security	Amo	cipal ount* omitted)		Value
SS&C Technologies Holdings, Inc.				
5.875%, 7/15/23 ⁽⁸⁾		65	\$	67,437
Zebra Technologies Corp.				
7.25%, 10/15/22		100		104,250
			\$	809,525
Equipment Leasing 0.2%				
International Lease Finance Corp.				
6.75%, 9/1/16 ⁽⁸⁾		350	\$	357,437
$7.125\%, 9/1/18^{(8)}$		350		379,750
				,
			\$	737,187
			Ψ	757,107
Financial Intermediaries 0.3%				
CIT Group, Inc.				
5.50%, 2/15/19 ⁽⁸⁾		45	\$	46,575
5.375%, 5/15/20		10	Ф	
5.3/5%, 5/15/20 First Data Corp.		10		10,375
6.75%, 11/1/20 ⁽⁸⁾		962		1,016,112
7.00%, 12/1/23(8)		155		156,937
5.00%, 1/15/24 ⁽⁸⁾		50		50,375
		30		30,373
Icahn Enterprises, L.P./Icahn Enterprises Finance Corp.		45		44 775
3.50%, 3/15/17		45		44,775
6.00%, 8/1/20		40		37,696
JPMorgan Chase & Co.		90		96.700
6.75%, to 2/1/24, 1/29/49 ⁽¹¹⁾		80		86,700
Navient Corp.		1.40		121 (00
5.50%, 1/15/19		140		131,600
5.00%, 10/26/20		25		21,688
5.875%, 10/25/24		30		23,828
			\$	1,626,661
Food Products 0.8%				
Dean Foods Co.			_	
6.50%, 3/15/23 ⁽⁸⁾		45	\$	46,462
Iceland Bondco PLC	ann.	• • • • •		2 (22 102
4.841%, 7/15/20 ⁽⁸⁾⁽¹²⁾	GBP	3,000		3,633,493
Pilgrim s Pride Corp.				12.12.
5.75%, 3/15/25 ⁽⁸⁾		45		43,425
Post Holdings, Inc.				
6.75%, 12/1/21 ⁽⁸⁾		20		20,972
6.00%, 12/15/22 ⁽⁸⁾		35		34,869
7.75%, 3/15/24 ⁽⁸⁾		35		37,362
8.00%, 7/15/25 ⁽⁸⁾		15		16,163
WhiteWave Foods Co. (The)				
5.375%, 10/1/22		25		26,625
			\$	3,859,371
Food Service 0.0%)				
1011778 B.C. Unlimited Liability Company/New Red Finance, Inc.				
4.625%, 1/15/22 ⁽⁸⁾		65	\$	65,487
6.00%, 4/1/22 ⁽⁸⁾		125		129,922

Yum! Brands, Inc.		
5.30%, 9/15/19	10	10,338
3.75%, 11/1/21	15	13,650
3.875%, 11/1/23	5	4,369
		\$ 223,766
Food/Drug Retailers 0.0%)		
Rite Aid Corp.		
6.125%, 4/1/23 ⁽⁸⁾	115	\$ 121,756
		\$ 121,756

Security	Principal Amount* (000 s omitted)	Value
Health Care 1.1%		
Alere, Inc.		
7.25%, 7/1/18	10	\$ 10,399
6.50%, 6/15/20	35	34,300
6.375%, 7/1/23 ⁽⁸⁾	65	61,588
AmSurg Corp.		
5.625%, 11/30/20	50	50,875
5.625%, 7/15/22	45	45,388
Capsugel SA		
7.00%, 5/15/19 ⁽⁸⁾⁽¹⁰⁾	25	24,734
Centene Corp.		
4.75%, 5/15/22	20	19,300
CHS/Community Health Systems, Inc.		
5.125%, 8/15/18	2,190	2,211,900
7.125%, 7/15/20	120	115,200
6.875%, 2/1/22	95	86,794
DJO Finco, Inc./DJO Finance, LLC/DJO Finance Corp.		
8.125%, 6/15/21 ⁽⁸⁾	35	29,575
HCA Holdings, Inc.		
6.25%, 2/15/21	85	90,100
HCA, Inc.		
6.50%, 2/15/20	15	16,575
4.75%, 5/1/23	1,050	1,055,250
5.875%, 2/15/26	25	25,563
HealthSouth Corp.		
5.75%, 11/1/24 ⁽⁸⁾	15	14,881
Hill-Rom Holdings, Inc.		
5.75%, 9/1/23 ⁽⁸⁾	25	25,594
Hologic, Inc.		
5.25%, 7/15/22 ⁽⁸⁾	70	72,712
Jaguar Holding Co. II/Pharmaceutical Product Development, LLC		
6.375%, 8/1/23 ⁽⁸⁾	140	138,250
Kinetic Concepts, Inc./KCI USA, Inc.		40.055
10.50%, 11/1/18	45	43,875
MPH Acquisition Holdings, LLC	1.00	460.600
6.625%, 4/1/22(8)	160	160,600
Opal Acquisition, Inc.	60	45.005
8.875%, 12/15/21 ⁽⁸⁾	60	47,925
Surgical Care Affiliates, Inc.	2.5	22.050
6.00%, 4/1/23 ⁽⁸⁾	35	33,950
Teleflex, Inc.	20	20.100
5.25%, 6/15/24	20	20,100
Tenet Healthcare Corp.	~~	50.575
6.00%, 10/1/20	55	58,575
4.375%, 10/1/21	600	594,750
8.125%, 4/1/22	105	106,050
6.75%, 6/15/23	15	13,856
WellCare Health Plans, Inc.	100	100 550
5.75%, 11/15/20	120	122,550
		\$ 5,331,209
Holding Company - Diversified 0.0%)		
Argos Merger Sub, Inc.		
7.125%, 3/15/23 ⁽⁸⁾	80	\$ 80,800
HRG Group, Inc.		,

7.875%, 7/15/19	70	73,238
7.875%, 7/15/19 ⁽⁸⁾	40	41,850
	\$	195 888

Security	Principal Amount* (000 s omitted)		Value
Home Furnishings 0.0%)	(000 Somitica)		value
Tempur Sealy International, Inc.			
6.875%, 12/15/20	40	\$	42,500
5.625%, 10/15/23(8)	35		35,875
,			,
		\$	78,375
		Ψ	. 0,0 . 0
Industrial Equipment 0.0%			
BlueLine Rental Finance Corp.			
7.00%, 2/1/19 ⁽⁸⁾	70	\$	55,300
Erickson Air-Crane, Inc., Promissory Note	70	φ	33,300
6.00%, 11/2/20 ⁽³⁾⁽¹³⁾	59		26,229
Manitowoc Co., Inc. (The)	37		20,229
5.875%, 10/15/22	40		42,600
Vander Intermediate Holding II Corp.	40		42,000
9.75%, 2/1/19 ⁽⁸⁾⁽¹⁰⁾	55		26 912
9.75%, 271719	33		26,812
		\$	150,941
Insurance 0.0%)			
Hub Holdings, LLC/Hub Holdings Finance, Inc.			
8.125%, 7/15/19(8)(10)	45	\$	38,025
Hub International, Ltd.			
7.875%, 10/1/21 ⁽⁸⁾	60		52,800
USI, Inc.			
7.75%, 1/15/21 ⁽⁸⁾	100		90,125
Wayne Merger Sub, LLC			
8.25%, 8/1/23 ⁽⁸⁾	40		34,995
			,
		\$	215,945
		Ψ	210,540
Internet Software & Services 0.0%			
Netflix, Inc.	80	ď	92 900
5.50%, 2/15/22 ⁽⁸⁾	80	\$	82,800
5.875%, 2/15/25 ⁽⁸⁾	115		119,169
		\$	201,969
Leisure Goods/Activities/Movies 0.1%			
Activision Blizzard, Inc.			
6.125%, 9/15/23 ⁽⁸⁾	35	\$	37,537
NCL Corp., Ltd.			
5.25%, 11/15/19 ⁽⁸⁾	25		25,250
4.625%, 11/15/20 ⁽⁸⁾	45		43,987
Regal Entertainment Group			
5.75%, 3/15/22	30		30,300
Royal Caribbean Cruises, Ltd.			
7.25%, 6/15/16	25		25,469
7.25%, 3/15/18	50		54,000
Sabre GLBL, Inc.			
5.375%, 4/15/23 ⁽⁸⁾	25		25,188
5.25%, 11/15/23 ⁽⁸⁾	40		39,800
Viking Cruises, Ltd.			. ,
8.50%, 10/15/22 ⁽⁸⁾	90		84,150
6.25%, 5/15/25 ⁽⁸⁾	40		33,600
			22,000

		\$ 399,281
Lodging and Casinos 0.7%		
Buffalo Thunder Development Authority		
11.00%, 12/9/22 ⁽⁸⁾	224	\$ 114,206
Caesars Entertainment Operating Co., Inc.		
8.50%, 2/15/20 ⁽⁴⁾	2,100	1,585,500
9.00%, 2/15/20 ⁽⁴⁾	1,675	1,247,437
GLP Capital, L.P./GLP Financing II, Inc.		
4.875%, 11/1/20	75	73,688

Security	Principal Amount* (000 s omitted)		Value
Hilton Worldwide Finance, LLC/Hilton Worldwide Finance Corp.			
5.625%, 10/15/21	110	\$	113,850
MGM Resorts International	00		02.025
6.625%, 12/15/21	90		92,925
7.75%, 3/15/22	30		31,913
6.00%, 3/15/23	65		64,959
RHP Hotel Properties, L.P./RHP Finance Corp.	30		20.029
5.00%, 4/15/23 Station Casinos, LLC	30		30,038
7.50%, 3/1/21	55		56,925
Tunica-Biloxi Gaming Authority	33		30,923
9.00%, 11/15/15 ⁽⁴⁾⁽⁸⁾	310		159,650
7.00 %, 11/13/13	510		137,030
		Φ	2 571 001
		\$	3,571,091
17 W 0.4%			
Media 0.2%			
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH	1.000		1 0 10 220
5.50%, 1/15/23 ⁽⁸⁾	1,000	\$	1,049,330
		\$	1,049,330
Nonferrous Metals/Minerals 0.1%			
Eldorado Gold Corp.			
6.125% , $12/15/20^{(8)}$	120	\$	101,100
IAMGOLD Corp.			
6.75%, 10/1/20 ⁽⁸⁾	65		41,519
Imperial Metals Corp.			
7.00%, 3/15/19 ⁽⁸⁾	25		22,000
Kissner Milling Co., Ltd.			
7.25%, 6/1/19 ⁽⁸⁾	95		84,550
New Gold, Inc.			
6.25%, 11/15/22 ⁽⁸⁾	70		52,675
SunCoke Energy Partners, L.P./SunCoke Energy Partners Finance Corp.			
7.375%, 2/1/20	45		25,762
7.375%, 2/1/20 ⁽⁸⁾	10		5,725
		\$	333,331
Oil and Gas 0.6%			
Antero Resources Corp.			
6.00%, 12/1/20	15	\$	13,200
5.375%, 11/1/21	100		85,250
5.625%, 6/1/23(8)	30		25,050
Blue Racer Midstream, LLC/Blue Racer Finance Corp.			Ź
6.125%, 11/15/22(8)	15		11,288
Bonanza Creek Energy, Inc.			
6.75%, 4/15/21	70		27,825
Canbriam Energy, Inc.			
$9.75\%, 11/15/19^{(8)}$	25		21,250
CITGO Petroleum Corp.			
6.25%, 8/15/22 ⁽⁸⁾	700		673,750
Concho Resources, Inc.			
5.50%, 4/1/23	240		219,000
CrownRock, L.P./CrownRock Finance, Inc.			
7.125%, 4/15/21 ⁽⁸⁾	90		80,100

7.75%, 2/15/23 ⁽⁸⁾	60	53,700
CVR Refining, LLC/Coffeyville Finance, Inc.		
6.50%, 11/1/22	130	126,750
Denbury Resources, Inc.		
5.50%, 5/1/22	20	7,100
Endeavor Energy Resources, L.P./EER Finance, Inc.		
7.00%, 8/15/21 ⁽⁸⁾	95	81,225
8.125%, 9/15/23 ⁽⁸⁾	25	21,938

	Principal Amount*		
Security	(000 s omitted)		Value
Energy Transfer Equity, L.P.	0.5	Φ.	66.510
5.875%, 1/15/24	85	\$	66,512
EP Energy, LLC/Everest Acquisition Finance, Inc.	(5		22.075
7.75%, 9/1/22	65		23,075
Gulfport Energy Corp.	175		154 075
7.75%, 11/1/20 6.625%, 5/1/23	175 60		154,875 48,300
Matador Resources Co.	00		40,300
6.875%, 4/15/23	40		34,600
Memorial Resource Development Corp.	70		34,000
5.875%, 7/1/22	140		105,700
Newfield Exploration Co.	110		103,700
5.625%, 7/1/24	120		101,100
Noble Energy, Inc.	120		101,100
5.625%, 5/1/21	27		27,030
Paramount Resources, Ltd.			,
6.875%, 6/30/23 ⁽⁸⁾	25		16,063
PBF Holding Co., LLC/PBF Finance Corp.			
8.25%, 2/15/20	20		20,525
PBF Logistics, L.P./PBF Logistics Finance Corp.			
6.875%, 5/15/23	45		38,362
Precision Drilling Corp.			
6.50%, 12/15/21	5		3,275
RSP Permian, Inc.			
6.625%, 10/1/22	80		71,600
Sabine Pass Liquefaction, LLC			
5.625%, 2/1/21	170		156,400
5.625%, 4/15/23	100		88,250
5.625%, 3/1/25	100		86,375
Sabine Pass LNG, L.P.			
6.50%, 11/1/20	100		103,875
Seven Generations Energy, Ltd.	1.40		105 475
8.25%, 5/15/20 ⁽⁸⁾	140		125,475
6.75%, 5/1/23 ⁽⁸⁾	60		50,100
Seventy Seven Energy, Inc. 6.50%, 7/15/22	35		1.025
0.30%, 7/13/22 SM Energy Co.	33		1,925
6.125%, 11/15/22	25		14,422
6.50%, 1/1/23	80		46,600
Sunoco, L.P./Sunoco Finance Corp.	00		40,000
6.375%, 4/1/23 ⁽⁸⁾	45		41,737
Tesoro Corp.	15		11,737
5.375%, 10/1/22	90		86,850
Tesoro Logistics, L.P./Tesoro Logistics Finance Corp.			00,020
5.50%, 10/15/19 ⁽⁸⁾	15		14,006
6.25%, 10/15/22 ⁽⁸⁾	35		31,850
Triangle USA Petroleum Corp.			,,,,,,
6.75%, 7/15/22 ⁽⁸⁾	35		6,125
Williams Partners, L.P./ACMP Finance Corp.			
4.875%, 3/15/24	10		7,512
		\$	3,019,945
Publishing 0.1%			
Laureate Education, Inc.			
9.25%, 9/1/19 ⁽⁸⁾	565	\$	311,456

McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance		
9.75%, 4/1/21	145	154,788
MHGE Parent, LLC/MHGE Parent Finance, Inc.		
$8.50\%, 8/1/19^{(8)(10)}$	30	29,625

Radio and Television 0.4%	\$ Radio and Television 0.4% CCOH Safari, LLC 5.75%, 2/15/26% 45 \$ Clear Channel Worldwide Holdings, Inc. Series A, 0.50%, 1/11/5/22 50 Series B, 0.50%, 1/11/5/22 90 Heart Communications, Inc. 11.25%, 3/1/21 45 \$ Stokes Co. Luxembourg S.a.r.l. (The) \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	\$ 555,869 45 \$ 44,882 50 44,688 90 83,700 953 657,570 45 30,206 35 36,094 25 26,125 85 89,250 70 71,575 746 771,177 30 29,250 \$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406	Security	Principal Amount* (000 s omitted)		Value
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Radio and Television 0.4% CCOH Safari, LLC S.75%, 2015/26% 45 45 46 45 46 45 46 45 46 46	Radio and Television 0.4% CCOH Safari, LLC CCOH Safari, LLC S.75%, 215/256** Series A, 6.50%, 11/15/22 Series A, 6.50%, 11/15/22 Series A, 6.50%, 11/15/22 Series A, 6.50%, 11/15/29 Series A, 50%, 1	45 \$ 44,882 50	5.875%, 1/15/22 (5)	00	Þ	00,000
CCOH Safari, LLC	CCOH Safari, LLC Safari, S	50 44,688 90 83,700 953 657,570 45 30,206 35 36,094 25 26,125 85 89,250 70 71,575 746 771,177 30 29,250 \$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406			\$	555,869
CCOH Safari, LLC 5.75%, 2/15/26 ⁵⁰ 45 \$ 4 Cera Channel Worldwide Holdings, Inc. 50 4 Series B, 6.50%, 1/11/5/22 90 8 Steries B, 6.50%, 1/11/5/22 90 8 Heart Communications, Inc. 93 65° 11.25%, 3/1/21 45 3 Nielsen Co. Luxembourg Sa.r.i. (The) 35 3 Sirius XM Radio, Inc. 25 2 Sa75%, 10/120% 25 2 6,00%, 7/15/24% 85 8 Starz, LL/Cstarz Finance Corp. 70 7 5,00%, 9/15/19 70 7 Univision Communications, Inc. 7 7 5,155/23% 7 7 7,51/25/25/25 7 7 7 8,25%, 5/15/23% 30 2 Stays Julia Suffacion Complete Communications Sales & Leasing, Inc/CSL Capital LLC 8 8 8,25%, 5/15/23% 30 2 8 Stays Julia Suffacion Communications Sales & Leasing, Inc/CSL Capital LLC	CCOH Safari, LLC Safari, S	50 44,688 90 83,700 953 657,570 45 30,206 35 36,094 25 26,125 85 89,250 70 71,575 746 771,177 30 29,250 \$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406	D 11 1 1 1 A 46			
5.75%, 2/15/26%) Clear Channel Worldwide Holdings, Inc. Series A. 6.50%, 11/15/22 Series B. 6.50%, 11/15/29 Series B. 6.50	1.575%, 215726% 35	50 44,688 90 83,700 953 657,570 45 30,206 35 36,094 25 26,125 85 89,250 70 71,575 746 771,177 30 29,250 \$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406				
Clear Channel Worldwide Holdings, Inc. Series A, 6.50%, 11/15/22 90 8 Series B, 6.50%, 11/15/22 90 8 Series B, 6.50%, 11/15/22 90 8 900%, 12/15/19 953 655 11.25%, 3/1/21 45 30 Nielsen Co. Luxembourg Sa.r.l. (The) 35 3 Solv, 10/12/16/9 35 25 22 6.00%, 7/15/24/8) 25 28 ST55%, 10/120/9 25 28 8.00%, 7/15/24/8) 85 88 St75%, 10/120/9 70 7 7 Univision Communications, Inc. 7 7 7 5,125/9 5,15/23/8 30 27 St.25%, 5/15/23/8 7 746 7.7 5,125/9 5,138 38 Real Estate Investment Trusts (REITs) 0.0% 8 1,38 38 38 38 38 38 38 38 38 38 38 38 38 38	Clear Channel Worldwide Holdings, Inc.	50 44,688 90 83,700 953 657,570 45 30,206 35 36,094 25 26,125 85 89,250 70 71,575 746 771,177 30 29,250 \$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406	·	15	•	44 882
Series B, 6.50%, 11/15/22 90 85 Heart Communications, Inc. 9.00%, 12/15/19 953 655 11.25%, 31/121 45 33 Nielsen Co. Luxembourg S.a.r.l. (The)	Series A, 6.50%, 11/15/22 90	90 83,700 953 657,570 45 30,206 35 36,094 25 26,125 85 89,250 70 71,575 746 771,177 30 29,250 \$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406		43	φ	44,002
Series B, 6.50%, 11/15/22 90 8. HeartCommunications, Inc. 953 65 9.00%, 12/15/19 953 65 11.25%, 3/1/21 45 30 Nielsen Co. Luxembourg S.a.r.I. (The) 35 30 Sirius XM Radio, Inc. 25 22 6.00%, 7/15/24/8 85 8 Starz, I.L.CStarz Finance Corp. 70 7 5.00%, 9/15/19 70 7 Univision Communications, Inc. 746 77 6.75%, 9/15/228* 746 77 5.125%, 5/15/23* 746 77 5.125%, 5/15/23* 10 5 8.25%, 10/15/23* 10 5 3 ESH Hospitality, Inc. 5.25%, 5/1/25** 30 25 ESH Hospitality, Inc. 35 \$ Chinos Intermediate Holdings A, Inc. 35 \$ Chinos Intermediate Holdings A, Inc. 35 \$ 2.5%, 5/11/19**0.00 35 \$ 1	Series B, 6.50%, 11/15/22 90 11/15/15/15/15/15/15/15/15/15/15/15/15/1	90 83,700 953 657,570 45 30,206 35 36,094 25 26,125 85 89,250 70 71,575 746 771,177 30 29,250 \$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406	= 1	50		44 688
Heart Communications, Inc. 9.00%, 12/15/19 9.53 6.55 6.55 1.25%, 31/21 4.5 3.5 3.55 1.25%, 31/21 3.5 3	Heart Communications, Inc. 953 11.25%, 31/121 95 953 11.25%, 31/121 95 953 11.25%, 31/121 95 953 11.25%, 31/121 95 953 11.25%, 31/121 95 953 11.25%, 31/121 95 953	953 657,570 45 30,206 35 36,094 25 26,125 85 89,250 70 71,575 746 771,177 30 29,250 \$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406				
9.00%, 1.2/15/19	9.00% 1.215/19 953 953 1.125%, 3/1/21 953 953 1.125%, 3/1/21 953	45 30,206 35 36,094 25 26,125 85 89,250 70 71,575 746 771,177 30 29,250 \$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Nielsen Co. Luxemburg S.a.r.l. (The)	Niclean Co. Luxembourg S.a.r.l. (The)	35 36,094 25 26,125 85 89,250 70 71,575 746 771,177 30 29,250 \$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406		953		657,570
5.50%, 10/1/21 ⁽⁸⁾ 35 36 Sirius XM Radio, Inc. 5.75%, 10/1/20 ⁽⁸⁾ 25 26 6.00%, 7/15/24 ⁽⁸⁾ 85 85 Starz, LLC/Starz Finance Corp. 5.00%, 9/15/19 70 70 77 Univision Communications, Inc. 6.75%, 9/15/22 ⁽⁸⁾ 746 77 5.125%, 5/15/23 ⁽⁸⁾ 746 77 6.188 Real Estate Investment Trusts (REITs) 0.0% Communications Sales & Leasing, Inc./CSL Capital LLC 8.25%, 10/15/23 10 \$ 18 ESH Hospitality, Inc. 5.25%, 5/1/25 ⁽⁸⁾ 30 29 Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/11/19 ⁽⁸⁾⁽¹⁾ 7.75%, 5/11/19	S.50%, 101/12189 35 Strius XM Radio, Inc.	25	11.25%, 3/1/21	45		30,206
Sirius XM Radio, Inc. 5.875%, 10/120**** 25 26 26 26 26 26 26 26	Sirius M Radio, Inc.	25				
5.875%, 10/1/20(8) 5.875%, 10/1/20(8) 5.00%, 7/15/24(9) 5.00%, 7/15/24(9) 5.00%, 9/15/19 70 70 70 70 10rivision Communications, Inc. 6.75%, 9/15/22(8) 746 77 5.125%, 5/15/23(8) 746 77 5.125%, 5/15/23(8) 746 77 5.125%, 5/15/23(8) 746 77 5.125%, 5/15/23(8) 746 77 5.125%, 5/15/23(8) 746 77 78 78.884 Real Estate Investment Trusts (REITs) 0.0% Communications Sales & Leasing, Inc./CSL Capital LLC 8.25%, 10/15/23 8.10 8.25%, 10/15/23 8.30 8.33 Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/11/19(8)(10) 8.35 8.36 Dollar Tree, Inc. 5.25%, 3/1/20(8) 8.35 8.36 Dollar Tree, Inc. 8.75%, 3/1/23(8) 8.35 8.36 Dollar Tree, Inc. 8.25%, 3/1/23(8) 8.36 8.37 8.38 8.38 8.38 8.38 8.38 8.38 8.38	S.875%, 10/1/20/8) S.875	85 89,250 70 71,575 746 771,177 30 29,250 \$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406		35		36,094
Section Sect	Starz, LLC/Starz Finance Corp.	85 89,250 70 71,575 746 771,177 30 29,250 \$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406				
Starz, LLC/Starz Finance Corp. 5.00% 9/15/19 70 7 7 7 7 7 7 7 7	Starz, LLC/Starz Finance Corp. 5.00%, 9/15/19 70 10 10 10 10 10 10 10	70 71,575 746 771,177 30 29,250 \$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406				
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Univision Communications, Inc. 6.75%, 9/15/228 746 77 5.125%, 5/15/23 30 22 \$1,885 Real Estate Investment Trusts (REITs) 0.0% Communications Sales & Leasing, Inc./CSL Capital LLC 8.25%, 10/15/23	Univision Communications, Inc. 5.75%, 9/15/22\(\) 746 5.125%, 5/15/23\(\) 30	746 771,177 30 29,250 \$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406		70		71 575
6.75%, 9/15/22 ⁽⁸⁾ 746 77 5.125%, 5/15/23 ⁽⁸⁾ 30 22 **********************************	5.75%, 9/15/23 ⁽⁸⁾ 746 5.125%, 5/15/23 ⁽⁸⁾ 30	\$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406		/0		/1,5/5
5.125%, 5/15/23 ⁽⁸⁾ Real Estate Investment Trusts (REITs) 0.0% Communications Sales & Leasing, Inc./CSL Capital LLC 8.25%, 10/15/23 10 \$ 3 ESH Hospitality, Inc. 5.25%, 5/1/25 ⁽⁸⁾ 30 22 Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ 35 \$ 3 Dollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 45 4 5.75%, 3/1/23 ⁽⁸⁾ 150 133 L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ 65 66 Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 46 Murphy Oil USA, Inc.	5.125%, 5/15/23(8) Real Estate Investment Trusts (REITs) 0.0%) Communications Sales & Leasing, Inc./CSL Capital LLC 8.25%, 10/15/23 10 \$ ESH Hospitality, Inc. 5.25%, 5/1/25(8) 30 Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19(8)(10) 35 \$ Bollar Tree, Inc. 5.25%, 3/1/20(8) 45 5.75%, 3/1/23(8) 105 Hot Topic, Inc. 9.25%, 6/15/21(8) 150 L Brands, Inc. 6.875%, 11/1/35(8) 150 L Brands, Inc. 6.875%, 11/1/35(8) 150 L Brands, Inc. 6.875%, 12/15/20(8) 45 Murphy Oil USA, Inc. 6.875%, 12/15/20(8) 45 Murphy Oil USA, Inc. 6.875%, 12/15/23(8) 135 Party City Holdings, Inc. 6.125%, 8/15/23(8) 65 Petco Holdings, Inc. 8.50%, 10/15/17(8)(10) 120	\$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406		746		771 177
Real Estate Investment Trusts (REITs) 0.0%	Real Estate Investment Trusts (REITs) 0.00% Communications Sales & Leasing, Inc./CSL Capital LLC 8.25%, 10/15/23 10 \$ ESH Hospitality, Inc. 5.25%, 5/1/25(8) 30 Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19(8)(10) 35 \$ Soliar Tree, Inc. 5.25%, 3/1/20(8) 45 5.75%, 3/1/23(8) 105 Hot Topic, Inc. 9.25%, 6/15/21(8) 150 LB rands, Inc. 6.875%, 11/1/35(8) 150 LB rands, Inc. 6.875%, 11/1/35(8) 65 Michaels Stores, Inc. 5.875%, 12/15/20(8) 45 Murphy Oil USA, Inc. 6.00%, 8/15/23 135 Party City Holdings, Inc. 6.125%, 8/15/23(8) 65 Petco Holdings, Inc. 8.50%, 10/15/17(8)(10) 120	\$ 1,884,517 10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406				
Real Estate Investment Trusts (REITs) 0.0%	Real Estate Investment Trusts (REITs) 0.0% Communications Sales & Leasing, Inc./CSL Capital LLC 8.25%, 10/15/23 10 \$ ESH Hospitality, Inc. 5.25%, 5/1/25(8) 30 Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19(8)(10) 35 \$ Sollar Tree, Inc. 5.25%, 3/1/20(8) 45 5.75%, 3/1/23(8) 105 Hot Topic, Inc. 9.25%, 6/15/21(8) 150 L Brands, Inc. 6.875%, 11/1/35(8) 65 Michaels Stores, Inc. 6.875%, 12/15/20(8) 45 Murphy Oil USA, Inc. 6.00%, 8/15/23 135 Party City Holdings, Inc. 6.125%, 8/15/23(8) 65 Petco Holdings, Inc. 8.50%, 10/15/17(8)(10) 120	10 \$ 8,875 30 29,044 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406	5.125 /0, 5/15/25	30		29,230
Communications Sales & Leasing, Inc./CSL Capital LLC 8.25%, 10/15/23 10 \$ 35 \$ 55 \$ 51/125(8) 30 25 \$ 37 \$ 3	Communications Sales & Leasing, Inc./CSL Capital LLC	\$ 37,919 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406			\$	1,884,517
Communications Sales & Leasing, Inc./CSL Capital LLC 8.25%, 10/15/23 10 \$ 35 \$ 55 \$ 51/125(8) 30 25 \$ 37 \$ 3	Communications Sales & Leasing, Inc./CSL Capital LLC	\$ 37,919 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406				
8.25%, 10/15/23 ESH Hospitality, Inc. 5.25%, 5/1/25 ⁽⁸⁾ 30 29 Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ 35 \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	8.25%, 10/15/23 10 \$ ESH Hospitality, Inc. 5.25%, 5/1/25 ⁽⁸⁾ 30 Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ 35 \$ Dollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 45 5.75%, 3/1/23 ⁽⁸⁾ 105 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ 150 L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ 65 Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 Murphy Oil USA, Inc. 6.00%, 8/15/23 135 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	\$ 37,919 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406	Real Estate Investment Trusts (REITs) 0.0%			
ESH Hospitality, Inc. 5.25%, 5/1/25 ⁽⁸⁾ 30 29 Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ 35 \$ \$ \$ Dollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 5.75%, 3/1/23 ⁽⁸⁾ 45 45 5.75%, 3/1/23 ⁽⁸⁾ 105 11 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ 150 13: L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ 65 66 Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 46 Murphy Oil USA, Inc.	ESH Hospitality, Inc. 5.25%, 5/1/25 ⁽⁸⁾ 30 Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ 35 \$ Dollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 5.75%, 3/1/23 ⁽⁸⁾ 45 5.75%, 3/1/23 ⁽⁸⁾ 105 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ 150 L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ 65 Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 Murphy Oil USA, Inc. 6.00%, 8/15/23 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	\$ 37,919 \$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406	Communications Sales & Leasing, Inc./CSL Capital LLC			
5.25%, 5/1/25 ⁽⁸⁾ Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ 35 \$ \$ \$ Dollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 45 44 5.75%, 3/1/23 ⁽⁸⁾ 105 11 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ 150 13: L Brands, Inc. 6.875%, 1/1/135 ⁽⁸⁾ 65 66 Michaels Stores, Inc. 5.875%, 1/2/15/20 ⁽⁸⁾ 45 46 Murphy Oil USA, Inc.	\$.25%, 5/1/25 ⁽⁸⁾ Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ 5.25%, 3/1/20 ⁽⁸⁾ 5.25%, 3/1/20 ⁽⁸⁾ 5.25%, 3/1/20 ⁽⁸⁾ 5.75%, 3/1/23 ⁽⁸⁾ 45 5.75%, 3/1/23 ⁽⁸⁾ 105 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ 150 L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ 65 Michaels Stores, Inc. 5.2875%, 12/15/20 ⁽⁸⁾ 45 Murphy Oil USA, Inc. 6.00%, 8/15/23 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	\$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406	8.25%, 10/15/23	10	\$	8,875
Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ Dollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 5.75%, 3/1/23 ⁽⁸⁾ Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ Murphy Oil USA, Inc.	Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ 35 \$ Dollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 5.25%, 3/1/20 ⁽⁸⁾ 5.25%, 3/1/23 ⁽⁸⁾ 45 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ 150 L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ 65 Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 Murphy Oil USA, Inc. 6.00%, 8/15/23 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	\$ 37,919 35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406				
Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ Bollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 5.75%, 3/1/23 ⁽⁸⁾ 105 11 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ 65 65 Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 46 Murphy Oil USA, Inc.	Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ 35 \$ Dollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 5.75%, 3/1/23 ⁽⁸⁾ 105 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ 150 L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 Murphy Oil USA, Inc. 6.00%, 8/15/23 135 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406	5.25%, 5/1/25 ⁽⁸⁾	30		29,044
Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ Bollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 5.75%, 3/1/23 ⁽⁸⁾ 105 11 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ 65 65 Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 46 Murphy Oil USA, Inc.	Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ 35 \$ Dollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 5.75%, 3/1/23 ⁽⁸⁾ 105 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ 150 L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 Murphy Oil USA, Inc. 6.00%, 8/15/23 135 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	35 \$ 8,239 45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406			Ф	37 010
Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ 35 \$ Dollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 45 4' 5.75%, 3/1/23 ⁽⁸⁾ 105 11 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ 150 13: L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ 65 6' Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 46 Murphy Oil USA, Inc. 45 46	Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ 35 \$ Dollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 45 5 5.75%, 3/1/23 ⁽⁸⁾ 105 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ 150 L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ 65 Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 Murphy Oil USA, Inc. 6.00%, 8/15/23 135 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406			φ	37,919
7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ Dollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 5.75%, 3/1/23 ⁽⁸⁾ Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ Murphy Oil USA, Inc.	7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾ 5.25%, 3/1/20 ⁽⁸⁾ 5.75%, 3/1/23 ⁽⁸⁾ Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ 150 L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ 65 Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 Murphy Oil USA, Inc. 6.00%, 8/15/23 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406	Retailers (Except Food and Drug) 0.2%			
Dollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 45 4 5.75%, 3/1/23 ⁽⁸⁾ 105 11 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ 150 13 L Brands, Inc. 6875%, 11/1/35 ⁽⁸⁾ 65 6 Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 46 Murphy Oil USA, Inc. 45 46	Dollar Tree, Inc. 5.25%, 3/1/20 ⁽⁸⁾ 45 5.75%, 3/1/23 ⁽⁸⁾ 105 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ 150 L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ 65 Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 Murphy Oil USA, Inc. 6.00%, 8/15/23 135 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 65 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	45 47,475 105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406	Chinos Intermediate Holdings A, Inc.			
5.25%, 3/1/20 ⁽⁸⁾ 45 4' 5.75%, 3/1/23 ⁽⁸⁾ 105 11 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ 150 13: L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ 65 6' Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 46 Murphy Oil USA, Inc. 45 46	5.25%, 3/1/20 ⁽⁸⁾ 5.75%, 3/1/23 ⁽⁸⁾ 105 Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ 6.875%, 11/1/35 ⁽⁸⁾ 6.875%, 12/15/20 ⁽⁸⁾ 6.875%, 12/15/20 ⁽⁸⁾ 6.875%, 12/15/20 ⁽⁸⁾ 6.875%, 12/15/20 ⁽⁸⁾ 6.00%, 8/15/23 135 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406		35	\$	8,239
5.75%, 3/1/23 ⁽⁸⁾ Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ Murphy Oil USA, Inc.	5.75%, 3/1/23 ⁽⁸⁾ Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ Murphy Oil USA, Inc. 6.00%, 8/15/23 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	105 111,169 150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406				
Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ Murphy Oil USA, Inc.	Hot Topic, Inc. 9.25%, 6/15/21 ⁽⁸⁾ L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ Murphy Oil USA, Inc. 6.00%, 8/15/23 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	150 135,000 65 67,437 45 46,463 135 141,345 65 63,375 120 122,406				
9.25%, 6/15/21 ⁽⁸⁾ L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ Murphy Oil USA, Inc.	9.25%, 6/15/21 ⁽⁸⁾ L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ Murphy Oil USA, Inc. 6.00%, 8/15/23 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	65 67,437 45 46,463 135 141,345 65 63,375 120 122,406		105		111,169
L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ Murphy Oil USA, Inc.	L Brands, Inc. 6.875%, 11/1/35 ⁽⁸⁾ 6.875%, 11/1/35 ⁽⁸⁾ 6.5 Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 6.875%, 12/15/20 ⁽⁸⁾ 6.00%, 8/15/23 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 6.125%, 8/15%,	65 67,437 45 46,463 135 141,345 65 63,375 120 122,406		1.50		125.000
6.875%, 11/1/35 ⁽⁸⁾ Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 Murphy Oil USA, Inc.	6.875%, 11/1/35 ⁽⁸⁾ 6.875%, 12/15/20 ⁽⁸⁾ 6.875%, 12/15/20 ⁽⁸⁾ 6.875%, 12/15/20 ⁽⁸⁾ 6.875%, 12/15/20 ⁽⁸⁾ 6.00%, 8/15/23 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 6.5 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	45 46,463 135 141,345 65 63,375 120 122,406		150		135,000
Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ 45 Murphy Oil USA, Inc.	Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁸⁾ Murphy Oil USA, Inc. 6.00%, 8/15/23 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	45 46,463 135 141,345 65 63,375 120 122,406		45		67 127
5.875%, 12/15/20 ⁽⁸⁾ Murphy Oil USA, Inc.	5.875%, 12/15/20 ⁽⁸⁾ Murphy Oil USA, Inc. 6.00%, 8/15/23 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	135 141,345 65 63,375 120 122,406		03		07,437
Murphy Oil USA, Inc.	Murphy Oil USA, Inc. 6.00%, 8/15/23 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	135 141,345 65 63,375 120 122,406		15		16 163
	6.00%, 8/15/23 135 Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	65 63,375 120 122,406		TJ		70,703
	Party City Holdings, Inc. 6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	65 63,375 120 122,406		135		141.345
	6.125%, 8/15/23 ⁽⁸⁾ 65 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	120 122,406				,-
	Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁸⁾⁽¹⁰⁾ 120	120 122,406		65		63,375
Petco Holdings, Inc.						
	D. 1'. C	(0.050		120		122,406
Radio Systems Corp.		60 61 0 70	Radio Systems Corp.			
	8.375%, 11/1/19 ⁽⁸⁾	60 61,950	8.375%, 11/1/19 ⁽⁸⁾	60		61,950

Sally Holdings, LLC/Sally Capital, Inc.		
5.75%, 6/1/22	50	52,437
Vista Outdoor, Inc.		
5.875%, 10/1/23 ⁽⁸⁾	35	35,788
		\$ 893,084
		ŕ
Road & Rail 0.0%)		
Florida East Coast Holdings Corp.		
$6.75\%, 5/1/19^{(8)}$	25	\$ 22,938

Samuelta.	Principal Amount*		Value
Security Watco Cos., LLC/Watco Finance Corp.	(000 s omitted)		value
6.375%, 4/1/23 ⁽⁸⁾	35	\$	33,775
0.57576, 4/1725	33	Ψ	33,113
		\$	56,713
		Þ	50,/15
C (t) 1 (1 (0 (M))			
Software and Services 0.0%			
IHS, Inc.	(0)	¢	60.925
5.00%, 11/1/22	60	\$	60,825
Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁸⁾⁽¹⁰⁾	65		46,556
Italics Merger Sub, Inc.	0.5		40,330
7.125%, 7/15/23 ⁽⁸⁾	45		40,500
SunGard Availability Services Capital, Inc.	73		40,500
8.75%, 4/1/22 ⁽⁸⁾	70		41,650
0.7370, H1122	70		41,030
		ф	100 521
		\$	189,531
C(1 0.069)			
Steel 0.0%)			
ArcelorMittal	25	Φ.	20, 420
7.25%, 2/25/22	25	\$	20,438
JMC Steel Group, Inc.	<i>(</i>		40.750
8.25%, 3/15/18 ⁽⁸⁾	65		48,750
		_	
		\$	69,188
Surface Transport 0.1%			
Hertz Corp. (The)			
6.25%, 10/15/22	65	\$	63,538
XPO Logistics, Inc.			
7.875%, 9/1/19 ⁽⁸⁾	190		190,237
6.50%, 6/15/22(8)	75		67,406
		\$	321,181
Technology 0.0%			
Micron Technology, Inc.			
5.25%, 8/1/23 ⁽⁸⁾	50	\$	40,687
5.625%, 1/15/26 ⁽⁸⁾	25	·	19,438
			-,
		\$	60,125
		Ψ	00,123
Telecommunications 0.7%			
Avaya, Inc.			
9.00%, 4/1/19 ⁽⁸⁾	15	¢	30,712
10.50%, 3/1/21 ⁽⁸⁾	45 330	\$	82,406
CenturyLink, Inc.	330		62,400
6.75%, 12/1/23	50		47,500
CommScope Technologies Finance, LLC	50		47,500
6.00%, 6/15/25 ⁽⁸⁾	60		58,500
Frontier Communications Corp.	00		30,300
6.25%, 9/15/21	40		33,888
0.25%, 9/15/21 10.50%, 9/15/22 ⁽⁸⁾	15		14,719
7.625%, 4/15/24	30		25,425
6.875%, 1/15/25	45		35,944
0.875%, 1/15/25 11.00%, 9/15/25 ⁽⁸⁾	80		77,400
11.00 /0, 7/13/23	80		77,400

Intelsat Jackson Holdings SA		
7.25%, 10/15/20	160	138,400
7.50%, 4/1/21	10	8,675
Intelsat Luxembourg SA		
7.75%, 6/1/21	95	41,800
8.125%, 6/1/23	90	37,575
Level 3 Financing, Inc.		
5.375%, 1/15/24 ⁽⁸⁾	25	25,312
Plantronics, Inc.		
5.50%, 5/31/23 ⁽⁸⁾	55	55,550

	Principal Amount*		V. I
Security SDA Tologommunications Inc.	(000 s omitted)		Value
SBA Telecommunications, Inc. 5.75%, 7/15/20	145	\$	150,981
Sprint Communications, Inc.	143	Þ	150,961
7.00%, 8/15/20	655		484,700
6.00%, 11/15/22	5		3,387
Sprint Corp.	3		3,367
7.25%, 9/15/21	60		43,500
7.875%, 9/15/23	250		180,000
7.625%, 2/15/25	45		30,966
T-Mobile USA, Inc.	43		30,900
6.25%, 4/1/21	40		41,000
6.633%, 4/28/21	50		51,937
6.731%, 4/28/22	20		20,650
6.625%, 4/1/23	40		41,100
6.375%, 3/1/25	35		35,219
6.50%, 1/15/26	115		115,000
Wind Acquisition Finance SA	113		113,000
5.091%, 4/30/19 ⁽⁸⁾⁽¹²⁾	EUR 500		541,943
6.50%, 4/30/20 ⁽⁸⁾	475		491,625
3.856%, 7/15/20 ⁽⁸⁾⁽¹²⁾	EUR 475		502,990
Windstream Corp.	EoR 173		302,770
6.375%, 8/1/23	40		29,100
Windstream Services, LLC	.0		2,,100
7.75%, 10/1/21	80		63,600
,,			55,555
		\$	3,541,504
		Ψ	3,341,304
TIME A AC			
Utilities 0.4%			
AES Corp. (The)	25	¢.	22.504
5.50%, 3/15/24	25	\$	22,594
Air Medical Merger Sub Corp. 6.375%, 5/15/23 ⁽⁸⁾	45		20.925
	45		39,825
Calpine Corp.	50		45.750
5.375%, 1/15/23	50 1,930		45,750
7.875%, 1/15/23 ⁽⁸⁾	1,930		2,069,925
5.75%, 1/15/25	13		13,537
		\$	2,191,631
Total Corporate Bonds & Notes (identified cost \$53,551,178)		\$	47,761,551

Asset-Backed Securities 6.7%

Security	An	ncipal nount s omitted)	Value
ALM Loan Funding, Ltd.			
Series 2015-16A, Class D, 5.972%, 7/15/27 ⁽⁸⁾⁽¹²⁾	\$	1,000	\$ 819,046
Apidos CLO XIX			
Series 2014-19A, Class E, 6.07%, 10/17/26 ⁽⁸⁾⁽¹²⁾		2,100	1,655,638
Apidos CLO XVII			
Series 2014-17A, Class B, 3.47%, 4/17/26 ⁽⁸⁾⁽¹²⁾		450	420,503
Series 2014-17A, Class C, 3.92%, 4/17/26 ⁽⁸⁾⁽¹²⁾		1,000	847,640

1,000	685,040
1,000	741,364
2,000	1,523,632
1,000	758,119
450	430,622
	1,000 2,000 1,000

	Principal Amount		
Security	(000 s omitted)		Value
Series 2013-IA, Class D, 4.124%, 4/20/25 ⁽⁸⁾⁽¹²⁾	350	\$	308,266
Series 2013-IA, Class E, 5.024%, 4/20/25 ⁽⁸⁾⁽¹²⁾	225		168,218
Birchwood Park CLO, Ltd.			
Series 2014-1A, Class C1, 3.722%, 7/15/26 ⁽⁸⁾⁽¹²⁾	500		486,607
Series 2014-1A, Class E1, 5.722%, 7/15/26 ⁽⁸⁾⁽¹²⁾	500		356,102
Carlyle Global Market Strategies CLO, Ltd.			
Series 2014-4A, Class E, 5.822%, 10/15/26 ⁽⁸⁾⁽¹²⁾	2,000		1,536,384
Series 2015-5A, Class D, 6.592%, 1/20/28 ⁽⁸⁾⁽¹²⁾	500		427,793
Cent CLO, LP			
Series 2014-22A, Class D, 5.644%, 11/7/26 ⁽⁸⁾⁽¹²⁾	1,000		693,958
Centurion CDO IX Ltd.			
Series 2005-9A, Class D1, 5.37%, 7/17/19 ⁽⁸⁾⁽¹²⁾	750		704,346
CIFC Funding, Ltd.			
Series 2013-2A, Class A3L, 3.27%, 4/21/25 ⁽⁸⁾⁽¹²⁾	2,650		2,449,390
Cumberland Park CLO, Ltd.			
Series 2015-2A, Class E, 5.624%, 7/20/26 ⁽⁸⁾⁽¹²⁾	1,600		1,196,037
Dryden XL Senior Loan Fund			
Series 2015-40A, Class E, 6.312%, 8/15/28 ⁽⁸⁾⁽¹²⁾	1,000		809,620
Dryden XXVIII Senior Loan Fund			
Series 2013-28A, Class A3L, 3.062%, 8/15/25 ⁽⁸⁾⁽¹²⁾	1,500		1,423,575
Series 2013-28A, Class B1L, 3.562%, 8/15/25 ⁽⁸⁾⁽¹²⁾	640		546,296
Series 2013-28A, Class B2L, 4.262%, 8/15/25 ⁽⁸⁾⁽¹²⁾	430		288,543
Galaxy CLO, Ltd.			
Series 2015-21A, Class E1, 6.17%, 1/20/28 ⁽⁸⁾⁽¹²⁾	1,000		816,927
Golub Capital Partners CLO, Ltd.			
Series 2015-23A, Class E, 6.036%, 5/5/27 ⁽⁸⁾⁽¹²⁾	2,000		1,475,552
Oak Hill Credit Partners, Ltd.			
Series 2013-8A, Class C, 3.324%, 4/20/25 ⁽⁸⁾⁽¹²⁾	400		380,013
Series 2013-8A, Class D, 4.124%, 4/20/25 ⁽⁸⁾⁽¹²⁾	450		391,217
Series 2015-11A, Class E, 7.016%, 10/20/28 ⁽⁸⁾⁽¹²⁾	1,000		835,782
Octagon Investment Partners XVI Ltd.			
Series 2013-1A, Class C1, 3.37%, 7/17/25 ⁽⁸⁾⁽¹²⁾	925		858,924
Series 2013-1A, Class D, 3.97%, 7/17/25 ⁽⁸⁾⁽¹²⁾	925		787,489
Series 2013-1A, Class E, 5.12%, 7/17/25 ⁽⁸⁾⁽¹²⁾	1,125		740,526
Octagon Investment Partners XXIII, Ltd.			
Series 2015-1A, Class E2, 7.122%, 7/15/27 ⁽⁸⁾⁽¹²⁾	2,000		1,752,742
Palmer Square CLO, Ltd.			
Series 2015-2A, Class D, 6.074%, 7/20/27 ⁽⁸⁾⁽¹²⁾	1,200		925,532
Race Point CLO, Ltd.			
Series 2012-7A, Class D, 4.594%, 11/8/24 ⁽⁸⁾⁽¹²⁾	1,750		1,587,031
Recette CLO, LLC			
Series 2015-1A, Class E, 6.115%, 10/20/27 ⁽⁸⁾⁽¹²⁾	1,000		737,573
Schiller Park CLO, Ltd.			
Series 2007-1A, Class D, 3.119%, 4/25/21 ⁽⁸⁾⁽¹²⁾	1,000		956,664
Ziggurat CLO, Ltd.			
Series 2014-1A, Class E, 5.62%, 10/17/26 ⁽⁸⁾⁽¹²⁾	2,000		1,324,840
Total Asset-Backed Securities			
(identified cost \$38,380,183)		\$	32,847,551
		-	. , ,

Common Stocks 0.8%

Security Shares Value
Aerospace and Defense 0.0%

IAP Global Services, LLC ⁽³⁾⁽¹³⁾⁽¹⁴⁾	55	\$ 116,377
		\$ 116,377
Automotive 0.1%		
Dayco Products, LLC ⁽³⁾⁽¹³⁾⁽¹⁴⁾	18,702	\$ 635,868
		\$ 635,868

Security Building and Development 0.1%	Shares		Value
Panolam Holdings Co. (3)(14)(15)	253	\$	220,118
Tailotain Holdings Co.	255	φ	220,116
		\$	220,118
		Ψ	220,110
Business Equipment and Services 0.0%			
Education Management Corp. (3)(13)(14)	3,185,850	\$	0
		\$	0
Health Care 0.1%			
New Millennium HoldCo, Inc. (3)(13)(14)	61,354	\$	532,555
		\$	532,555
Lodging and Casinos 0.1%			
Tropicana Entertainment, Inc. (13)(14)	35,670	\$	570,720
		\$	570,720
Publishing 0.4%			4 664 000
ION Media Networks, Inc. (3)(13)(14)	3,990	\$	1,664,030
MediaNews Group, Inc. ⁽³⁾⁽¹³⁾⁽¹⁴⁾ Nelson Education, Ltd. ⁽³⁾⁽¹³⁾⁽¹⁴⁾	10,718 54,585		348,332
Neison Education, Etd.	34,363		U
		\$	2,012,362
		Ψ	2,012,502
Total Common Stocks			
(identified cost \$1,858,469)		\$	4,088,000
Convertible Preferred Stocks 0.0%			
Security	Shares		Value
Business Equipment and Services 0.0%)	0.717		4= <00
Education Management Corp., Series A-1, 7.50% (3)(13)(14)	3,545	\$	47,609
Total Convertible Preferred Stocks		\$	47,609
(identified cost \$250,194)		Þ	47,009
Closed-End Funds 2.1%			
Closed-End Funds 2.1%			
Security	Shares		Value
BlackRock Floating Rate Income Strategies Fund, Inc.		\$	1,253,198
Invesco Senior Income Trust	483,234	4	1,860,451
Nuveen Credit Strategies Income Fund	365,228		2,742,862
Nuveen Floating Rate Income Fund	148,079		1,457,097
Norman Election Data Income Operation for Engl	103,281		972,907
Nuveen Floating Rate Income Opportunity Fund Voya Prime Rate Trust	396,676		1,908,012

Total Closed-End Funds (identified cost \$12,168,732) \$ 10,194,527

Miscellaneous 0.0%)

		rincipal .mount/		
Security	;	Shares		Value
Lodging and Casinos 0.0%				
Buffalo Thunder Development Authority				
Residual Claim Certificates, Expires 11/15/29 ⁽⁸⁾⁽¹⁴⁾	\$	99,306	\$	5
•				
			\$	5
			Ψ	J
0110004				
Oil and Gas 0.0%			_	
SemGroup Corp., Escrow Certificate ⁽³⁾⁽¹⁴⁾		540,000	\$	0
			\$	0
Total Miscellaneous				
			Φ	_
(identified cost \$0)			\$	5

Short-Term Investments 1.3% Interest Description (000 s omitted) Value Eaton Vance Cash Reserves Fund, LLC, 0.40%(16) 6,416 \$ 6,415,758 **Total Short-Term Investments** (identified cost \$6,415,758) 6,415,758 **Total Investments** 162.2% (identified cost \$875,696,128) 798,668,345 Less Unfunded Loan Commitments (0.0) % \$ (47,872)Net Investments 162.2%

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

* In U.S. dollars unless otherwise indicated.

Net Assets Applicable to Common Shares 100.0%

Auction Preferred Shares Plus Cumulative Unpaid Dividends (26.7)%

(identified cost \$875,648,256)

Other Assets, Less Liabilities (35.5)%

- Senior floating-rate loans (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will typically have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
- (2) This Senior Loan will settle after January 31, 2016, at which time the interest rate will be determined.
- (3) For fair value measurement disclosure purposes, security is categorized as Level 3.

798,620,473

\$ (174,783,250)

\$ (131,315,572)

492,521,651

(4)	Currently the issuer is in default with respect to interest and/or principal payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
(5)	Includes new money preferred shares that trade with the loan.
(6)	Includes Vivarte Class A preferred shares, Vivarte Class B ordinary shares and Luxco ordinary shares that trade with the loan.
(7)	Unfunded or partially unfunded loan commitments. The Trust may enter into certain loan agreements all or a portion of which may be unfunded. The Trust is obligated to fund these commitments at the borrower s discretion.
(8)	Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be sold in certain transactions in reliance on an exemption from registration (normally to qualified institutional buyers). At January 31, 2016, the aggregate value of these securities is \$56,253,696 or 11.4% of the Trust s net assets applicable to common shares.
(9)	Amount is less than 0.05% or (0.05)%, as applicable.
(10)	Represents a payment-in-kind security which may pay interest in additional principal at the issuer s discretion. For corporate bonds, the interest rate paid in additional principal is generally higher than the indicated cash rate.

- (11) Security converts to floating rate after the indicated fixed-rate coupon period.
- (12) Variable rate security. The stated interest rate represents the rate in effect at January 31, 2016.
- (13) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (14) Non-income producing security.
- (15) Restricted security.
- (16) Affiliated investment company, available to Eaton Vance portfolios and funds, which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of January 31, 2016. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended January 31, 2016 was \$5,927.

Forward Foreign Currency Exchange Contracts

Curren	•	Curren	ey		Settlement	Unrealized	_	nrealized
Purchas	sed	Sold		Counterparty	Date	Appreciation	(De	preciation)
EUR	530,000	USD	578,984	Deutsche Bank AG	2/29/16	\$	\$	(4,470)
EUR	4,100,000	USD	4,529,338	HSBC Bank USA, N.A.	2/29/16			(84,982)
USD	979,181	CAD	1,302,644	State Street Bank and Trust Company	2/29/16	49,319		
USD	8,455,737	EUR	7,916,319	State Street Bank and Trust Company	2/29/16			(125,469)
USD	11,040,545	EUR	10,076,809	HSBC Bank USA, N.A.	3/31/16	107,580		
USD	10,934,512	GBP	7,378,736	Goldman Sachs International	3/31/16	419,345		
USD	4,887,766	EUR	4,472,270	Goldman Sachs International	4/29/16	31,276		
USD	4,263,023	GBP	2,992,887	State Street Bank and Trust Company	4/29/16			(2,439)
						\$ 607,520	\$	(217.360)

Abbreviations:

DIP - Debtor In Possession

PIK - Payment In Kind

Currency Abbreviations:

CAD - Canadian Dollar

EUR - Euro

GBP - British Pound Sterling

USD - United States Dollar

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

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

At January 31, 2016, the aggregate fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) in an asset position and in a liability position and whose primary underlying risk exposure is foreign exchange risk was \$607,520 and \$217,360, respectively.

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

Aggregate cost	\$ 876,178,107
Gross unrealized appreciation	\$ 3,412,204
Gross unrealized depreciation	(80,969,838)
Net unrealized depreciation	\$ (77,557,634)

Restricted Securities

At January 31, 2016, the Trust owned the following securities (representing less than 0.05% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Trust has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

Date of

Description	Acquisition	Shares	Cost	Value
Common Stocks				
Panolam Holdings Co.	12/30/09	253	\$ 139,024	\$ 220,118
Total Restricted Securities			\$ 139,024	\$ 220,118

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

Level 1 quoted prices in active markets for identical investments

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

Level 3 significant unobservable inputs (including a fund s own assumptions in determining the fair value of investments)

In cases where the inputs used to measure fair value fall in different levels of the fair value hierarchy, the level disclosed is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

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

Asset Description	Level 1	Level 2	Level 3*		Level 3*		Level 3*		Level 3*		Level 3*		Level 3*		Total
Senior Floating-Rate Loans (Less															
Unfunded Loan Commitments)	\$	\$ 692,789,604	\$	4,475,868	\$ 697,265,472										
Corporate Bonds & Notes		47,735,322		26,229	47,761,551										
Asset-Backed Securities		32,847,551			32,847,551										
Common Stocks	570,720			3,517,280	4,088,000										
Convertible Preferred Stocks				47,609	47,609										
Closed-End Funds	10,194,527				10,194,527										
Miscellaneous		5		0	5										
Short-Term Investments		6,415,758			6,415,758										
Total Investments	\$ 10,765,247	\$ 779,788,240	\$	8,066,986	\$ 798,620,473										
Forward Foreign Currency															
Exchange Contracts	\$	\$ 607,520	\$		\$ 607,520										
Total	\$ 10,765,247	\$ 780,395,760	\$	8,066,986	\$ 799,227,993										

Liability Description				
Forward Foreign Currency				
Exchange Contracts	\$ \$	(217,360)	\$ \$	(217,360)
Total	\$ \$	(217.360)	\$ \$	(217.360)

^{*} None of the unobservable inputs for Level 3 assets, individually or collectively, had a material impact on the Trust. Level 3 investments at the beginning and/or end of the period in relation to net assets were not significant and accordingly, a reconciliation of Level 3 assets for the fiscal year to date ended January 31, 2016 is not presented.

At January 31, 2016, the value of investments transferred between Level 1 and Level 2 during the fiscal year to date then ended was not significant.

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

Item 2. Controls and Procedures

- (a) It is the conclusion of the registrant s principal executive officer and principal financial officer that the effectiveness of the registrant s current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission s rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant s principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.
- (b) There have been no changes in the registrant s internal controls over financial reporting during the fiscal quarter for which the report is being filed that have materially affected, or are reasonably likely to materially affect the registrant s internal control over financial reporting.

Signatures

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

Eaton Vance Senior Floating-Rate Trust

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

Date: March 28, 2016

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

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

Date: March 28, 2016

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

Date: March 28, 2016