EATON VANCE SENIOR INCOME TRUST Form N-Q May 26, 2016

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

811-09013

Investment Company Act File Number

Eaton Vance Senior Income Trust

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant s Telephone Number, Including Area Code)

June 30

Date of Fiscal Year End

March 31, 2016

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Senior Income Trust

March 31, 2016

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Loans 138.6%)

	Principal Amount*			
Borrower/Tranche Description	(000 s omitt	ed)		Value
Aerospace and Defense 1.8%				
BE Aerospace, Inc.			_	
Term Loan, 4.00%, Maturing December 16, 2021		469	\$	471,082
IAP Worldwide Services, Inc.				4 40 00 4
Revolving Loan, Maturing July 18, 2018 ⁽²⁾		161		149,224
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 ⁽³⁾		219		174,960
Silver II US Holdings, LLC				
Term Loan, 4.00%, Maturing December 13, 2019		894		783,227
TransDigm, Inc.	_	=		1047.771
Term Loan, 3.75%, Maturing February 28, 2020		1,987		1,965,274
Term Loan, 3.75%, Maturing June 4, 2021		884		875,408
			\$	4,419,175
			Ψ	1,115,170
Air Transport 0.4%				
Virgin America, Inc.				
Term Loan, 4.50%, Maturing April 4, 2019	1	1,150	\$	972,325
			\$	972,325
Automotive 3.4%				
Affinia Group Intermediate Holdings, Inc.				
Term Loan, 4.75%, Maturing April 27, 2020		632	\$	632,382
Allison Transmission, Inc.				
Term Loan, 3.50%, Maturing August 23, 2019		634		634,097
CS Intermediate Holdco 2, LLC				
Term Loan, 4.00%, Maturing April 4, 2021		619		615,249
Dayco Products, LLC				
Term Loan, 5.25%, Maturing December 12, 2019		466		451,535
FCA US, LLC				
Term Loan, 3.50%, Maturing May 24, 2017		534		534,329
Term Loan, 3.25%, Maturing December 31, 2018		604		604,274
Federal-Mogul Holdings Corporation				
Term Loan, 4.75%, Maturing April 15, 2021	1	1,921		1,746,282
Horizon Global Corporation				
Term Loan, 7.00%, Maturing June 30, 2021		241		231,601
MPG Holdco I, Inc.				
Term Loan, 3.75%, Maturing October 20, 2021	1	1,019		1,007,381
Schaeffler AG				
Term Loan, 4.25%, Maturing May 15, 2020		169		169,971
TI Group Automotive Systems, LLC				
Term Loan, 4.50%, Maturing June 30, 2022	EUR	373		415,159

Term Loan, 4.50%, Maturing June 30, 2022	572	568,549
Tower Automotive Holdings USA, LLC		
Term Loan, 4.00%, Maturing April 23, 2020	323	321,283
Visteon Corporation		
Term Loan, 3.50%, Maturing April 9, 2021	306	305,293
		\$ 8,237,385
		, ,
Beverage and Tobacco 0.3%		
Flavors Holdings, Inc.		
Term Loan, 6.75%, Maturing April 3, 2020	347	\$ 312,188
Term Loan - Second Lien, 11.00%, Maturing October 3, 2021	500	422,500
<u>-</u>		
		\$ 734,688

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Brokerage/Securities Dealers/Investment Houses 0.3%			
Astro AB Borrower, Inc.			
Term Loan, 5.50%, Maturing April 30, 2022	149	\$	147,665
Term Loan - Second Lien, 9.75%, Maturing March 3, 2023	125		115,000
Salient Partners L.P.			
Term Loan, 7.50%, Maturing May 19, 2021	393		381,210
		\$	643,875
Building and Development 3.1%			
ABC Supply Co., Inc.			
Term Loan, 3.50%, Maturing April 16, 2020	486	\$	485,735
Auction.com, LLC			
Term Loan, 6.00%, Maturing May 12, 2019	495		490,669
CPG International, Inc.			
Term Loan, 4.75%, Maturing September 30, 2020	693		678,650
DTZ U.S. Borrower, LLC			
Term Loan, 4.25%, Maturing November 4, 2021	1,265		1,254,892
Gates Global, Inc.			
Term Loan, 4.25%, Maturing July 6, 2021	2,195		2,075,959
Headwaters, Incorporated			
Term Loan, 4.50%, Maturing March 24, 2022	99		99,560
Quikrete Holdings, Inc.			
Term Loan, 4.00%, Maturing September 28, 2020	449		447,215
Term Loan - Second Lien, 7.00%, Maturing March 26, 2021	720		720,588
RE/MAX International, Inc.			
Term Loan, 4.25%, Maturing July 31, 2020	700		689,999
Summit Materials Companies I, LLC			
Term Loan, 4.00%, Maturing July 17, 2022	298		295,889
WireCo WorldGroup, Inc.			
Term Loan, 6.00%, Maturing February 15, 2017	297		292,460
		\$	7,531,616
D . D			
Business Equipment and Services 9.9%			
Acosta Holdco, Inc.	1.600	ď	1 507 152
Term Loan, 4.25%, Maturing September 26, 2021	1,628	\$	1,597,153
AlixPartners, LLP Term Loan, 4.50%, Maturing July 28, 2022	299		297,629
Altisource Solutions S.a.r.l.	299		291,029
Term Loan, 4.50%, Maturing December 9, 2020	1,047		932,159
BakerCorp International, Inc.	1,047		932,139
Term Loan, 4.25%, Maturing February 7, 2020	338		304,606
Brickman Group Ltd., LLC	330		304,000
Term Loan, 4.00%, Maturing December 18, 2020	391		385,152
Brock Holdings III, Inc.	371		303,132
Term Loan, 6.00%, Maturing March 16, 2017	538		514,125
CCC Information Services, Inc.	330		311,123
Term Loan, 4.00%, Maturing December 20, 2019	218		215,487
Ceridian, LLC	210		213,107
Term Loan, 4.50%, Maturing September 15, 2020	305		297,591
Corporate Capital Trust, Inc.	303		
Term Loan, 4.00%, Maturing May 20, 2019	466		458,797
CPM Holdings, Inc.	100		150,171
Term Loan, 6.00%, Maturing April 11, 2022	124		122,667
Crossmark Holdings, Inc.			_,

Term Loan, 4.50%, Maturing December 20, 2019	712	520,055
Education Management, LLC		
Term Loan, 5.50%, Maturing July 2, 2020 ⁽³⁾	135	78,289
Term Loan, 8.50%, (2.00% Cash, 6.50% PIK), Maturing July 2, 2020 ⁽³⁾	239	13,578
EIG Investors Corp.		
Term Loan, 6.23%, Maturing November 9, 2019	2,319	2,204,248

	Amoun	Principal Amount*		X7.1	
Borrower/Tranche Description	(000 s on	nitted)		Value	
Emdeon Business Services, LLC		600	ф	(0(220	
Term Loan, 3.75%, Maturing November 2, 2018		699	\$	696,330	
Extreme Reach, Inc.		727		724 (02	
Term Loan, 7.25%, Maturing February 7, 2020		737		734,692	
Garda World Security Corporation		~ ~		50 500	
Term Loan, 4.00%, Maturing November 6, 2020		55		52,739	
Term Loan, 4.00%, Maturing November 6, 2020	CAD	487		469,004	
Term Loan, 4.75%, Maturing November 6, 2020	CAD	293		217,609	
Global Payments, Inc.		205		227 226	
Term Loan, Maturing March 23, 2023 ⁽²⁾		325		327,336	
IG Investment Holdings, LLC		222		221 010	
Term Loan, 6.00%, Maturing October 29, 2021		222		221,019	
IMS Health Incorporated		1 100		1 100 200	
Term Loan, 3.50%, Maturing March 17, 2021		1,190		1,188,308	
Information Resources, Inc.		505		504 571	
Term Loan, 4.75%, Maturing September 30, 2020		585		584,571	
ION Trading Finance Limited Tarm Loan 4.25% Metaping June 10, 2021		22.4		221 626	
Term Loan, 4.25%, Maturing June 10, 2021	ELID	224		221,636	
Term Loan, 4.50%, Maturing June 10, 2021	EUR	513		583,465	
KAR Auction Services, Inc.		1.250		1 262 267	
Term Loan, 3.94%, Maturing March 11, 2021		1,359		1,362,367	
Kronos Incorporated Term Loan 4 50% Metaring October 20, 2010		1 175		1 160 255	
Term Loan, 4.50%, Maturing October 30, 2019		1,175		1,168,355	
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020		549		547,795	
MCS AMS Sub-Holdings, LLC		460		102 162	
Term Loan, 7.50%, Maturing October 15, 2019		468		423,462	
Monitronics International, Inc.		263		240.572	
Term Loan, 4.25%, Maturing March 23, 2018		322		249,573	
Term Loan, 4.50%, Maturing April 11, 2022		322		302,244	
PGX Holdings, Inc.		262		260.520	
Term Loan, 5.75%, Maturing September 29, 2020		262		260,530	
RCS Capital Corporation		325		222 275	
DIP Loan, 8.00%, Maturing August 8, 2016				323,375	
Term Loan, 0.00%, Maturing April 29, 2019 ⁽³⁾⁽⁴⁾		1,264		834,435	
Term Loan - Second Lien, 0.00%, Maturing April 29, 2021 ⁽³⁾⁽⁴⁾		500		87,700	
Sensus USA, Inc.		222		221 277	
Term Loan, 4.50%, Maturing May 9, 2017		333 500		331,277	
Term Loan - Second Lien, 8.50%, Maturing May 9, 2018		300		497,500	
ServiceMaster Company Torm Loan 4.25% Maturing July 1, 2021		1.024		1 026 210	
Term Loan, 4.25%, Maturing July 1, 2021		1,924		1,926,319	
TNS, Inc. Term Loan, 5.00%, Maturing February 14, 2020		292		288,304	
Travelport Finance (Luxembourg) S.a.r.l.		292		200,304	
Term Loan, 5.75%, Maturing September 2, 2021		567		567,446	
WASH Multifamily Laundry Systems, LLC		307		307,440	
Term Loan, 4.25%, Maturing May 14, 2022		22		21 600	
Term Loan, 4.25%, Maturing May 14, 2022 Term Loan, 4.25%, Maturing May 14, 2022		127		21,688 123,838	
		127		123,030	
West Corporation Term Loan, 3.25%, Maturing June 30, 2018		1,665		1,659,617	
Term Loan, 5.25%, Maturing June 50, 2018		1,003		1,039,017	
			\$	24,214,070	
Cable and Satellite Television 3.4%					
Altice US Finance I Corporation					
Term Loan, 4.25%, Maturing December 14, 2022		796	\$	794,484	
MCC Iowa, LLC					

Term Loan, 3.75%, Maturing June 30, 2021	418	416,453
Neptune Finco Corp.		
Term Loan, 5.00%, Maturing October 9, 2022	1,900	1,906,650

	Principal			
		ount*		** *
Borrower/Tranche Description	(000	s omitted)		Value
Numericable Group SA	ELID	2.40	Φ.	202 502
Term Loan, 4.56%, Maturing July 29, 2022	EUR	349	\$	393,793
Term Loan, 4.56%, Maturing July 31, 2022		175		172,962
Numericable U.S., LLC				
Term Loan, 4.50%, Maturing May 21, 2020		504		501,159
Term Loan, 4.50%, Maturing May 21, 2020		582		579,283
Virgin Media Investment Holdings Limited				
Term Loan, 3.50%, Maturing June 30, 2023		1,323		1,313,823
Term Loan, 4.25%, Maturing June 30, 2023	GBP	750		1,057,528
Ziggo B.V.				
Term Loan, 3.75%, Maturing January 15, 2022	EUR	191		215,659
Term Loan, 3.75%, Maturing January 15, 2022	EUR	297		334,764
Term Loan, 3.75%, Maturing January 15, 2022	EUR	537		605,928
, , , , , , , , , , , , , , , , , , ,				/
			\$	8,292,486
Chemicals and Plastics 7.4%				
Allnex (Luxembourg) & Cy S.C.A.				
· · · · · · · · · · · · · · · · · · ·		1.4.4	¢	142 275
Term Loan, 4.50%, Maturing October 3, 2019		144	\$	143,275
Allnex USA, Inc.		7.5		74.220
Term Loan, 4.50%, Maturing October 3, 2019		75		74,339
Aruba Investments, Inc.				
Term Loan, 4.50%, Maturing February 2, 2022		150		146,623
Axalta Coating Systems US Holdings, Inc.				
Term Loan, 3.75%, Maturing February 1, 2020		1,705		1,696,015
Chemours Company (The)				
Term Loan, 3.75%, Maturing May 12, 2022		496		473,195
ECO Services Operations, LLC				
Term Loan, 4.75%, Maturing December 1, 2021		593		578,653
Emerald Performance Materials, LLC				
Term Loan, 4.50%, Maturing August 1, 2021		242		238,079
Term Loan - Second Lien, 7.75%, Maturing August 1, 2022		275		251,625
Flint Group GmbH				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.50%, Maturing September 7, 2021		73		72,076
Flint Group US, LLC		, 3		72,070
Term Loan, 4.50%, Maturing September 7, 2021		444		432,671
GCP Applied Technologies, Inc.		777		432,071
		275		276,031
Term Loan, 5.25%, Maturing February 3, 2022		213		270,031
Gemini HDPE, LLC		012		006.540
Term Loan, 4.75%, Maturing August 7, 2021		813		806,542
Huntsman International, LLC		460		465.104
Term Loan, 3.75%, Maturing October 1, 2021		468		465,194
Term Loan, Maturing March 23, 2023 ⁽²⁾		250		249,375
Ineos Finance PLC				
Term Loan, 4.25%, Maturing March 31, 2022	EUR	223		248,734
Ineos US Finance, LLC				
Term Loan, 3.75%, Maturing May 4, 2018		2,066		2,051,909
Term Loan, 4.25%, Maturing March 31, 2022		346		342,221
Kraton Polymers, LLC				
Term Loan, 6.00%, Maturing January 6, 2022		650		614,791
Kronos Worldwide, Inc.				
Term Loan, 4.00%, Maturing February 18, 2020		147		132,545
MacDermid, Inc.		± . ,		
Term Loan, 5.50%, Maturing June 7, 2020		274		264,967
Term Loan, 5.50%, Maturing June 7, 2020 Term Loan, 5.50%, Maturing June 7, 2020		296		286,876
Term Loan, 5.50%, Maturing June 7, 2020 Term Loan, 5.50%, Maturing June 7, 2020		636		615,518
Torm Loan, J.JU/0, Maturing June 1, 2020		030		013,318

Minerals Technologies, Inc.			
Term Loan, 3.75%, Maturing May 9, 2021		586	584,780
Orion Engineered Carbons GmbH			
Term Loan, 5.00%, Maturing July 25, 2021		250	250,295
Term Loan, 5.00%, Maturing July 25, 2021	EUR	414	474,467

	Princij Amoui	nt*		
Borrower/Tranche Description OXEA Finance, LLC	(000 s or	nitted)		Value
Term Loan, 4.25%, Maturing January 15, 2020		342	\$	334,000
PolyOne Corporation		542	Ψ	334,000
Term Loan, 3.75%, Maturing November 11, 2022		249		249,609
PQ Corporation		217		219,009
Term Loan, 4.00%, Maturing August 7, 2017		581		576,250
SIG Combibloc US Acquisition, Inc.				
Term Loan, 4.25%, Maturing March 13, 2022		594		592,727
Solenis International L.P.				
Term Loan, 4.25%, Maturing July 31, 2021		148		142,348
Term Loan, 4.50%, Maturing July 31, 2021	EUR	468		527,736
Sonneborn Refined Products B.V.				
Term Loan, 4.75%, Maturing December 10, 2020		31		31,288
Sonneborn, LLC				
Term Loan, 4.75%, Maturing December 10, 2020		178		177,301
Trinseo Materials Operating S.C.A.				
Term Loan, 4.25%, Maturing November 5, 2021		149		148,379
Tronox Pigments (Netherlands) B.V.				4 004 070
Term Loan, 4.50%, Maturing March 19, 2020		1,481		1,381,252
Univar, Inc.		1.500		1.571.760
Term Loan, 4.25%, Maturing July 1, 2022		1,592		1,571,769
Zep, Inc.		670		664.704
Term Loan, 5.50%, Maturing June 27, 2022		670		664,704
			\$	18,168,159
			4	10,100,10
Clothing/Textiles 0.3%				
Ascena Retail Group, Inc.				
Term Loan, 5.25%, Maturing August 21, 2022		798	\$	780,222
6 18 11				, ,
			\$	780,222
Conglomerates 0.9%				
Bestway UK Holdco Limited				
Term Loan, 5.01%, Maturing October 6, 2021	GBP	551	\$	790,787
Match Group, Inc.		5.10		544.000
Term Loan, 5.50%, Maturing November 16, 2022		543		544,822
RGIS Services, LLC		1.254		060 460
Term Loan, 5.50%, Maturing October 18, 2017		1,354		968,468
			\$	2,304,077
Containers and Glass Products 2.9%				
Berry Plastics Holding Corporation				
Term Loan, 3.50%, Maturing February 8, 2020		1,043	\$	1,039,926
Term Loan, 3.75%, Maturing January 6, 2021		294		293,975
Term Loan, 4.00%, Maturing October 1, 2022		509		510,118
Hilex Poly Co., LLC		7.10		740.500
Term Loan, 6.00%, Maturing December 5, 2021		743		742,500
Libbey Glass, Inc.		104		100 (40
Term Loan, 3.75%, Maturing April 9, 2021		194		192,649
Onex Wizard Acquisition Company I S.a.r.l.	ELID	0.65		1 100 500
Term Loan, 4.25%, Maturing March 13, 2022	EUR	965		1,100,798
Pelican Products, Inc.		401		270.242
Term Loan, 5.25%, Maturing April 10, 2020		421		378,342

Reynolds Group Holdings, Inc.

ne juoido Group fromingo, me.		
Term Loan, 4.50%, Maturing December 1, 2018	1,648	1,649,254
TricorBraun, Inc.		
Term Loan, 4.00%, Maturing May 3, 2018	298	293,975
Verallia		
Term Loan, 5.00%, Maturing October 29, 2022	JR 800	913,354

7,114,891

Borrower/Tranche Description	Principal Amount*		Value
Cosmetics/Toiletries 1.8%	(000 s omitted)		value
Coty, Inc.			
Term Loan, 3.75%, Maturing October 27, 2022	425	\$	425,354
Galleria Co.	723	Ψ	723,337
Term Loan, 3.75%, Maturing January 26, 2023	825		823,969
KIK Custom Products, Inc.	023		023,707
Term Loan, 6.00%, Maturing August 26, 2022	771		740,280
Prestige Brands, Inc.			, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 3.50%, Maturing September 3, 2021	281		281,972
Revion Consumer Products Corporation			, ,
Term Loan, 4.00%, Maturing October 8, 2019	566		566,133
Sun Products Corporation (The)			,
Term Loan, 5.50%, Maturing March 23, 2020	1,542		1,496,136
		ф	
		\$	4,333,844
Drugs 3.2%			
Alkermes, Inc.			
Term Loan, 3.50%, Maturing September 25, 2019	193	\$	190,581
AMAG Pharmaceuticals, Inc.			,
Term Loan, 4.75%, Maturing August 13, 2021	512		505,476
DPx Holdings B.V.			
Term Loan, 4.25%, Maturing March 11, 2021	966		932,748
Endo Luxembourg Finance Company I S.a.r.l.			
Term Loan, 3.75%, Maturing September 26, 2022	1,297		1,278,920
Horizon Pharma, Inc.			
Term Loan, 4.50%, Maturing May 7, 2021	596		575,960
Mallinckrodt International Finance S.A.			
Term Loan, 3.25%, Maturing March 19, 2021	735		711,900
Valeant Pharmaceuticals International, Inc.			
Term Loan, 5.50%, Maturing December 11, 2019	552		521,817
Term Loan, 3.75%, Maturing August 5, 2020	1,553		1,463,032
Term Loan, 4.00%, Maturing April 1, 2022	1,782		1,686,775
		\$	7,867,209
Ecological Services and Equipment 0.8%			
ADS Waste Holdings, Inc.			
Term Loan, 3.75%, Maturing October 9, 2019 EnergySolutions, LLC	936	\$	929,366
Term Loan, 6.75%, Maturing May 29, 2020	1,099		1,021,688
		\$	1,951,054
Electronics/Electrical 14.8%			
Answers Corporation	1.020	Ф	(0(022
Term Loan, 6.25%, Maturing October 3, 2021	1,038	\$	696,833
Avago Technologies Cayman Ltd.	4.250		1 221 256
Term Loan, 4.25%, Maturing February 1, 2023	4,250		4,234,356
Campaign Monitor Finance Pty. Limited	241		220 562
Term Loan, 6.25%, Maturing March 18, 2021	341		329,562
CommScope, Inc.	440		446.071
Term Loan, 3.83%, Maturing December 29, 2022	448		446,071
CompuCom Systems, Inc. Term Lean 4.25% Maturing May 11, 2020	272		101 220
Term Loan, 4.25%, Maturing May 11, 2020	212		191,329

Dell International, LLC		
Term Loan, 4.00%, Maturing April 29, 2020	2,903	2,902,520
Deltek, Inc.		
Term Loan, 5.00%, Maturing June 25, 2022	147	146,113
Term Loan - Second Lien, 9.50%, Maturing June 25, 2023	200	194,000
Entegris, Inc.		
Term Loan, 3.50%, Maturing April 30, 2021	168	166,524

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Excelitas Technologies Corp.	410	Ф	265,007
Term Loan, 6.00%, Maturing October 31, 2020	410	\$	365,907
Eze Castle Software, Inc.	0.50		0.4.4.500
Term Loan, 4.00%, Maturing April 6, 2020	850		844,599
Go Daddy Operating Company, LLC	2.256		2 254 590
Term Loan, 4.25%, Maturing May 13, 2021	2,356		2,354,580
Hyland Software, Inc.	260		265 022
Term Loan, 4.75%, Maturing July 1, 2022	268		265,033
Term Loan - Second Lien, 8.25%, Maturing July 1, 2023	275		258,500
Infor (US), Inc.	2.500		2 525 920
Term Loan, 3.75%, Maturing June 3, 2020	2,599		2,525,829
Informatica Corporation Term Lean 450% Metaring Apparet 5, 2022	1.005		1.075.620
Term Loan, 4.50%, Maturing August 5, 2022	1,095		1,075,620
Lattice Semiconductor Corporation	272		255.015
Term Loan, 5.25%, Maturing March 10, 2021 M/A-COM Technology Solutions Holdings, Inc.	212		255,915
Term Loan, 4.50%, Maturing May 7, 2021	246		245,625
	240		243,023
MA FinanceCo., LLC Term Loan, 4.50%, Maturing November 20, 2019	509		507,096
Term Loan, 5.25%, Maturing November 19, 2021	977		977,408
	911		977,408
Magic Newco, LLC Term Loan, 5.00%, Maturing December 12, 2018	676		676,893
MH Sub I, LLC	070		070,893
	616		600 949
Term Loan, 4.75%, Maturing July 8, 2021	010		600,848
Microsemi Corporation	(25		620.042
Term Loan, 5.25%, Maturing January 15, 2023 NXP B.V.	625		629,042
Term Loan, 3.75%, Maturing December 7, 2020	848		851,121
ON Semiconductor Corporation			
Term Loan, Maturing March 31, 2023 ⁽²⁾	525		526,837
Orbotech, Inc.			
Term Loan, 5.00%, Maturing August 6, 2020	161		160,120
Renaissance Learning, Inc.			
Term Loan, 4.50%, Maturing April 9, 2021	1,085		1,056,253
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	125		111,562
Rocket Software, Inc.			
Term Loan, 5.75%, Maturing February 8, 2018	213		212,689
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	900		896,250
RP Crown Parent, LLC			
Term Loan, 6.00%, Maturing December 21, 2018	2,800		2,605,921
SGS Cayman L.P.	00		06.054
Term Loan, 6.00%, Maturing April 23, 2021	98		96,974
SkillSoft Corporation			
Term Loan, 5.75%, Maturing April 28, 2021	1,754		1,414,559
Smart Technologies ULC	262		260.145
Term Loan, 10.50%, Maturing January 31, 2018	262		260,145
SS&C Technologies, Inc.	0.52		055 000
Term Loan, 4.01%, Maturing July 8, 2022	953		955,893
Term Loan, 4.02%, Maturing July 8, 2022	138		138,562
SunEdison Semiconductor B.V.	07/		054.240
Term Loan, 6.50%, Maturing May 27, 2019	976		954,240
SurveyMonkey, Inc.	1.006		000 740
Term Loan, 6.25%, Maturing February 5, 2019	1,006		980,742
Sutherland Global Services, Inc. Term Lean 6 00% Meturing April 22, 2021	410		116 506
Term Loan, 6.00%, Maturing April 23, 2021	419		416,596
Sybil Software, LLC Term Loan, 4.25%, Maturing March 20, 2020	770		770,270
Term Loan, 7.23 /0, Maturing Materia 20, 2020	770		110,210

Vertafore, Inc.
Term Loan, 4.25%, Maturing October 3, 2019 958

7

957,294

	Principal		
Borrower/Tranche Description	Amount* (000 s omitted)		Value
Wall Street Systems Delaware, Inc.	(ooo somettee)		vaiac
Term Loan, 4.25%, Maturing April 30, 2021	573	\$	568,888
Western Digital Corporation			200,000
Term Loan, Maturing March 16, 2023 ⁽²⁾	600		593,625
Zebra Technologies Corporation			2,2,020
Term Loan, 4.75%, Maturing October 27, 2021	933		939,112
		\$	36,357,856
Financial Intermediaries 4.8%			
Armor Holding II, LLC			
Term Loan, 5.75%, Maturing June 26, 2020	986	\$	964,078
Term Loan - Second Lien, 10.25%, Maturing December 26, 2020	725	Ψ.	703,250
Citco Funding, LLC	7.20		700,200
Term Loan, 4.25%, Maturing June 29, 2018	1,506		1,505,954
First Data Corporation	2,2 0 0		2,000,000
Term Loan, 3.93%, Maturing March 24, 2018	2,175		2,173,868
Term Loan, 3.93%, Maturing September 24, 2018	950		948,615
Term Loan, 4.18%, Maturing July 8, 2022	375		373,320
Grosvenor Capital Management Holdings, LLP			,
Term Loan, 3.75%, Maturing January 4, 2021	536		528,343
Guggenheim Partners, LLC			
Term Loan, 4.25%, Maturing July 22, 2020	660		659,692
Harbourvest Partners, LLC			
Term Loan, 3.25%, Maturing February 4, 2021	385		380,903
Medley, LLC			
Term Loan, 6.50%, Maturing June 15, 2019	238		242,060
NXT Capital, Inc.	40		40.005
Term Loan, 6.25%, Maturing September 4, 2018	49		48,995
Term Loan, 6.25%, Maturing September 4, 2018	322		321,701
Term Loan, 6.25%, Maturing September 4, 2018	341		341,250
Ocwen Financial Corporation	550		542754
Term Loan, 5.50%, Maturing February 15, 2018 Sesac Holdco II, LLC	553		543,754
Term Loan, 5.25%, Maturing February 8, 2019	479		470 747
Starwood Property Trust, Inc.	479		470,747
Term Loan, 3.50%, Maturing April 17, 2020	121		120,265
Walker & Dunlop, Inc.	121		120,200
Term Loan, 5.25%, Maturing December 11, 2020	312		312,678
Walter Investment Management Corp.			, , , , ,
Term Loan, 4.75%, Maturing December 19, 2020	1,158		1,011,739
		ф	11 (51 010
		\$	11,651,212
Food Products 5.3%			
AdvancePierre Foods, Inc.			
Term Loan, 5.75%, Maturing July 10, 2017	1,512	\$	1,514,725
Term Loan - Second Lien, 9.50%, Maturing October 10, 2017	350		348,906
Blue Buffalo Company Ltd.			
Term Loan, 3.75%, Maturing August 8, 2019	627		628,993
Charger OpCo B.V.			
	EUR 203		232,429
Term Loan, 4.25%, Maturing July 2, 2022	967		969,537
Clearwater Seafoods Limited Partnership			
Term Loan, 4.75%, Maturing June 26, 2019	449		450,024
Del Monte Foods, Inc.			

Term Loan, 4.25%, Maturing February 18, 2021	338	318,107
Term Loan - Second Lien, 8.25%, Maturing August 18, 2021	763	549,000
Dole Food Company, Inc.		
Term Loan, 4.50%, Maturing November 1, 2018	622	620,691
High Liner Foods Incorporated		
Term Loan, 4.25%, Maturing April 24, 2021	401	387,535

	Princ	cipal		
	Amo			
Borrower/Tranche Description	(000 s	omitted)		Value
JBS USA, LLC Term Loan, 3.75%, Maturing May 25, 2018		864	\$	860,972
Term Loan, 3.75%, Maturing September 18, 2020		756	Ф	752,791
Term Loan, 4.00%, Maturing October 30, 2022		324		323,107
Maple Holdings Acquisition Corp.		324		323,107
Term Loan, 5.25%, Maturing March 3, 2023		497		499,382
Meldrew Participations B.V.		477		499,362
Term Loan, 8.00%, (5.00% Cash, 3.00% PIK), Maturing October 31, 2019	EUR	343		304,116
Term Loan, 4.50%, (0.00% Cash, 4.50% PIK), Maturing December 19, 2022 ⁽⁵⁾	EUR	219		56,906
NBTY, Inc.	LOR	21)		30,700
Term Loan, 3.50%, Maturing October 1, 2017		4,021		4,008,657
Post Holdings, Inc.		1,021		1,000,037
Term Loan, 3.75%, Maturing June 2, 2021		130		130,446
101111 250111, 6170 75, 1141111111111111111111111111111111111		150		100,110
			\$	12,956,324
			Ψ	12,750,524
Food Service 3.9%				
1011778 B.C. Unlimited Liability Company				
Term Loan, 3.75%, Maturing December 10, 2021		2,302	\$	2,302,914
Aramark Services, Inc.		2,302	φ	2,302,914
Term Loan, 3.93%, Maturing July 26, 2016		11		10,363
Term Loan, 3.93%, Maturing July 26, 2016		19		18,356
Centerplate, Inc.		19		10,550
Term Loan, 4.75%, Maturing November 26, 2019		247		227,103
Landry s, Inc.		247		227,103
Term Loan, 4.00%, Maturing April 24, 2018		1,016		1,014,073
Manitowoc Foodservice, Inc.		1,010		1,011,075
Term Loan, 5.75%, Maturing March 3, 2023		500		502,709
NPC International, Inc.		300		302,709
Term Loan, 4.75%, Maturing December 28, 2018		334		332,438
P.F. Chang s China Bistro, Inc.				202,.00
Term Loan, 4.25%, Maturing July 2, 2019		189		179,899
Seminole Hard Rock Entertainment, Inc.				ĺ
Term Loan, 3.50%, Maturing May 14, 2020		122		120,651
US Foods, Inc.				,
Term Loan, 4.50%, Maturing March 31, 2019		2,334		2,326,288
Weight Watchers International, Inc.				
Term Loan, 4.00%, Maturing April 2, 2020		3,492		2,592,810
			\$	9,627,604
			Ψ	,027,001
Food/Drug Retailers 2.6%				
Albertsons, LLC				
Term Loan, 5.50%, Maturing March 21, 2019		1,005	\$	1,007,016
Term Loan, 5.13%, Maturing August 25, 2019		1,520	Ψ	1,521,357
Term Loan, 5.50%, Maturing August 25, 2021		446		446,475
Rite Aid Corporation		110		110,175
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020		725		728,625
Term Loan - Second Lien, 4.88%, Maturing June 21, 2021		750		752,344
Supervalu, Inc.		,30		752,511
Term Loan, 4.50%, Maturing March 21, 2019		2,075		2,035,913
		_,,,,,		_,,,,,
			\$	6,491,730
			φ	0,771,730
Health Care 15.3%				
HValui Calv 15.5 70				

Acadia Healthcare Company, Inc.		
Term Loan, 4.25%, Maturing February 11, 2022	123	\$ 123,862
ADMI Corp.		
Term Loan, 5.50%, Maturing April 30, 2022	149	149,061
Akorn, Inc.		
Term Loan, 6.00%, Maturing April 16, 2021	438	437,314
Albany Molecular Research, Inc.		
Term Loan, 5.75%, Maturing July 16, 2021	348	347,379

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Alere, Inc.	=0.6	505 440
Term Loan, 4.25%, Maturing June 18, 2022	786	\$ 782,448
Alliance Healthcare Services, Inc.	504	
Term Loan, 4.25%, Maturing June 3, 2019	601	557,882
Amneal Pharmaceuticals, LLC		
Term Loan, 4.50%, Maturing November 1, 2019	832	824,854
AmSurg Corp.		
Term Loan, 3.50%, Maturing July 16, 2021	295	295,221
Ardent Legacy Acquisitions, Inc.		
Term Loan, 6.50%, Maturing August 4, 2021	249	249,372
ATI Holdings, Inc.		
Term Loan, 5.25%, Maturing December 20, 2019	464	464,005
Auris Luxembourg III S.a.r.l.		
Term Loan, 4.25%, Maturing January 15, 2022	371	370,561
CareCore National, LLC		
Term Loan, 5.50%, Maturing March 5, 2021	1,708	1,605,253
CeramTec Acquisition Corporation		
Term Loan, 4.25%, Maturing August 30, 2020	15	15,420
CHG Healthcare Services, Inc.		
Term Loan, 4.25%, Maturing November 19, 2019	535	532,517
Community Health Systems, Inc.		
Term Loan, 3.75%, Maturing December 31, 2019	1,221	1,202,204
Term Loan, 4.00%, Maturing January 27, 2021	2,247	2,213,694
Concentra, Inc.		
Term Loan, 4.00%, Maturing June 1, 2022	149	148,131
CPI Buyer, LLC		
Term Loan, 5.50%, Maturing August 18, 2021	493	471,570
DaVita HealthCare Partners, Inc.		
Term Loan, 3.50%, Maturing June 24, 2021	1,547	1,552,515
DJO Finance, LLC	,	, ,
Term Loan, 4.25%, Maturing June 8, 2020	1,045	1,024,508
Envision Healthcare Corporation	,	, , , , , , , ,
Term Loan, 4.25%, Maturing May 25, 2018	1,533	1,535,742
Faenza Acquisition GmbH	7	, ,-
Term Loan, 4.25%, Maturing August 30, 2020	44	44,207
Term Loan, 4.25%, Maturing August 30, 2020	145	145,068
Global Healthcare Exchange, LLC	1.0	1.0,000
Term Loan, 5.50%, Maturing August 15, 2022	522	521,722
Greatbatch Ltd.	322	021,722
Term Loan, 5.25%, Maturing October 27, 2022	450	450,211
Iasis Healthcare, LLC	130	130,211
Term Loan, 4.50%, Maturing May 3, 2018	808	804,953
Indivior Finance S.a.r.l.	600	001,555
Term Loan, 7.00%, Maturing December 19, 2019	469	450,000
inVentiv Health, Inc.	107	150,000
Term Loan, 7.75%, Maturing May 15, 2018	304	303,509
Term Loan, 7.75%, Maturing May 15, 2018	1,743	1,741,052
Jaguar Holding Company II	1,743	1,741,032
Term Loan, 4.25%, Maturing August 18, 2022	2,159	2,142,497
Kindred Healthcare, Inc.	2,139	2,142,497
·	712	602 614
Term Loan, 4.25%, Maturing April 9, 2021	712	693,614
Kinetic Concepts, Inc.	2.424	2 412 551
Term Loan, 4.50%, Maturing May 4, 2018	2,424	2,413,551
Knowledge Universe Education, LLC	5 A 5	540 460
Term Loan, 6.00%, Maturing July 28, 2022	547	542,462
LHP Hospital Group, Inc.	745	720 422
Term Loan, 9.00%, Maturing July 3, 2018	745	730,423

National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 270 267,226

	Principal Amount*		**
Borrower/Tranche Description	(000 s omitted)		Value
New Millennium HoldCo, Inc. Term Loan, 7.50%, Maturing December 21, 2020	1,200	\$	1,147,878
Onex Carestream Finance L.P.	1,200	Ф	1,147,070
Term Loan, 5.00%, Maturing June 7, 2019	1,753		1,634,763
Opal Acquisition, Inc.	1,733		1,034,703
Term Loan, 5.00%, Maturing November 27, 2020	1,603		1,406,650
Ortho-Clinical Diagnostics, Inc.	1,003		1,400,030
Term Loan, 4.75%, Maturing June 30, 2021	1,677		1,546,802
Physio-Control International, Inc.	1,077		1,5 10,002
Term Loan, 5.50%, Maturing June 6, 2022	224		224,648
PRA Holdings, Inc.			22 .,0 .0
Term Loan, 4.50%, Maturing September 23, 2020	484		484,302
Radnet Management, Inc.			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.25%, Maturing October 10, 2018	942		927,681
RCHP, Inc.			.,,
Term Loan, 6.00%, Maturing April 23, 2019	787		787,356
Sage Products Holdings III, LLC			, , , , , , , , , , , , , , , , , , , ,
Term Loan, 4.25%, Maturing December 13, 2019	538		537,943
Select Medical Corporation			
Term Loan, 6.00%, Maturing June 1, 2018	643		643,742
Sterigenics-Nordion Holdings, LLC			
Term Loan, 4.25%, Maturing May 15, 2022	348		343,897
Steward Health Care System, LLC			
Term Loan, 6.75%, Maturing April 12, 2020	170		164,231
Tecomet, Inc.			
Term Loan, 5.75%, Maturing December 5, 2021	568		533,744
Truven Health Analytics, Inc.			
Term Loan, 4.50%, Maturing June 6, 2019	1,074		1,073,416
		\$	37,611,061
Home Furnishings 0.3%			
Serta Simmons Holdings, LLC			
Term Loan, 4.25%, Maturing October 1, 2019	753	\$	753,197
		\$	753,197
		Ψ	700,157
Industrial Equipment 4.2%			
Apex Tool Group, LLC			
Term Loan, 4.50%, Maturing January 31, 2020	860	\$	829,100
Delachaux S.A.	800	φ	829,100
Term Loan, 4.50%, Maturing October 28, 2021	207		201,592
Doosan Infracore International, Inc.	201		201,372
Term Loan, 4.50%, Maturing May 28, 2021	498		494,954
Filtration Group Corporation	170		17 1,75 1
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021	79		75,198
Gardner Denver, Inc.	,,		75,176
Term Loan, 4.25%, Maturing July 30, 2020	1,591		1,444,077
	UR 195		198,925
Husky Injection Molding Systems Ltd.	1,0		-,0,,=0
Term Loan, 4.25%, Maturing June 30, 2021	1,347		1,308,632
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022	207		186,473
Milacron, LLC	20,		100,175
Term Loan, 4.50%, Maturing September 28, 2020	561		558,427
Paladin Brands Holding, Inc.	501		550, 127
Term Loan, 7.25%, Maturing August 16, 2019	327		271,259
,	3-7		, _

Paternoster Holding IV GmbH			
Term Loan, 6.00%, Maturing February 10, 2022	EUR	450	497,717
Rexnord, LLC			
Term Loan, 4.00%, Maturing August 21, 2020		2,218	2,190,860
Signode Industrial Group US, Inc.			
Term Loan, 3.75%, Maturing May 1, 2021		459	446,269

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
STS Operating, Inc.			
Term Loan, 4.75%, Maturing February 12, 2021	147	\$	127,890
Tank Holding Corp.			
Term Loan, 5.25%, Maturing March 16, 2022	371		349,374
Terex Corporation			
Term Loan, 3.50%, Maturing August 13, 2021	EUR 763		867,558
VAT Lux III S.a.r.l.	150		150.220
Term Loan, 4.25%, Maturing February 11, 2021	153		150,239
			10 100 711
		\$	10,198,544
Insurance 4.7%			
Alliant Holdings I, Inc.	010	ф	000.002
Term Loan, 4.50%, Maturing August 12, 2022	918	\$	908,882
AmWINS Group, LLC	2.274		2 200 407
Term Loan, 5.25%, Maturing September 6, 2019	2,374		2,380,497
AssuredPartners, Inc.	240		249.252
Term Loan, 5.75%, Maturing October 21, 2022	349		348,252
Term Loan - Second Lien, 10.00%, Maturing October 20, 2023	350		336,000
Asurion, LLC Term Loan, 5.00%, Maturing May 24, 2019	912		901,045
Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 5.00%, Maturing August 4, 2022	2,536		2,486,705
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021	1,100		1,032,625
CGSC of Delaware Holding Corporation	1,100		1,032,023
Term Loan, 5.00%, Maturing April 16, 2020	243		241,200
Cunningham Lindsey U.S., Inc.	243		241,200
Term Loan, 5.00%, Maturing December 10, 2019	451		327,775
Hub International Limited	731		321,113
Term Loan, 4.00%, Maturing October 2, 2020	1,365		1,331,353
USI, Inc.	1,505		1,001,000
Term Loan, 4.25%, Maturing December 27, 2019	1,187		1,170,924
, , , , , , , , , , , , , , , , , , , ,	,		, , .
		\$	11,465,258
		Ψ.	11,100,200
Leisure Goods/Activities/Movies 5.6%			
AMC Entertainment, Inc.			
Term Loan, 4.00%, Maturing December 15, 2022	1,047	\$	1,051,412
Ancestry.com, Inc.	2,017	-	2,00 2,122
Term Loan, 5.00%, Maturing August 17, 2022	746		745,317
Bombardier Recreational Products, Inc.			, ,
Term Loan, 3.75%, Maturing January 30, 2019	603		596,398
Bright Horizons Family Solutions, Inc.			
Term Loan, 3.75%, Maturing January 30, 2020	435		435,466
CDS U.S. Intermediate Holdings, Inc.			
Term Loan, 5.00%, Maturing July 8, 2022	199		190,377
ClubCorp Club Operations, Inc.			
Term Loan, 4.25%, Maturing December 15, 2022	925		919,989
Emerald Expositions Holding, Inc.			
Term Loan, 4.75%, Maturing June 17, 2020	457		455,985
Fender Musical Instruments Corporation			
Term Loan, 5.75%, Maturing April 3, 2019	132		130,695
Lindblad Expeditions, Inc.			
Term Loan, 5.50%, Maturing May 8, 2021	102		102,087
Term Loan, 5.50%, Maturing May 8, 2021	793		791,174
Live Nation Entertainment, Inc.			
Term Loan, 3.50%, Maturing August 16, 2020	1,254		1,256,333

LTF Merger Sub, Inc.		
Term Loan, 4.25%, Maturing June 10, 2022	670	663,657
Nord Anglia Education Finance, LLC		
Term Loan, 5.00%, Maturing March 31, 2021	812	797,840
Sabre, Inc.		
Term Loan, 4.00%, Maturing February 19, 2019	581	581,588

	Principal Amount*		** 1
Borrower/Tranche Description	(000 s omitted)		Value
SeaWorld Parks & Entertainment, Inc.	1.005	Φ.	1 202 007
Term Loan, 3.00%, Maturing May 14, 2020	1,337	\$	1,302,007
Sonifi Solutions, Inc.			
Term Loan, 6.75%, Maturing March 28, 2018 ⁽³⁾	441		132,187
SRAM, LLC			
Term Loan, 4.01%, Maturing April 10, 2020	823		674,295
Steinway Musical Instruments, Inc.			
Term Loan, 4.75%, Maturing September 19, 2019	1,000		965,000
Town Sports International, Inc.			
Term Loan, 4.50%, Maturing November 15, 2020	585		254,635
WMG Acquisition Corp.			
Term Loan, 3.75%, Maturing July 1, 2020	268		264,706
Zuffa, LLC			
Term Loan, 3.75%, Maturing February 25, 2020	1,403		1,391,497
		\$	13,702,645
		Ψ	10,102,040
Lodging and Casinos 5.5%			
Affinity Gaming, LLC			
Term Loan, 5.25%, Maturing November 9, 2017	206	\$	206,702
Amaya Holdings B.V.			,
Term Loan, 5.00%, Maturing August 1, 2021	1,652		1,529,285
Term Loan - Second Lien, 8.00%, Maturing August 1, 2022	998		977,970
Boyd Gaming Corporation	,,,,		377,370
Term Loan, 4.00%, Maturing August 14, 2020	202		201,988
Caesars Entertainment Operating Company	202		201,700
Term Loan, 0.00%, Maturing March 1, 2017 ⁽⁴⁾	597		550,492
CityCenter Holdings, LLC	371		330,492
	310		210 664
Term Loan, 4.30%, Maturing October 16, 2020	310		310,664
Four Seasons Holdings, Inc.	1 000		1 792 400
Term Loan - Second Lien, 6.25%, Maturing December 27, 2020	1,800		1,783,499
Gala Group Finance PLC	GDD 045		4 40 7 000
Term Loan, 5.01%, Maturing May 27, 2018	GBP 825		1,185,893
Golden Nugget, Inc.			
Term Loan, 5.50%, Maturing November 21, 2019	63		62,215
Term Loan, 5.50%, Maturing November 21, 2019	146		145,168
Hilton Worldwide Finance, LLC			
Term Loan, 3.50%, Maturing October 26, 2020	2,140		2,143,507
La Quinta Intermediate Holdings, LLC			
Term Loan, 3.75%, Maturing April 14, 2021	476		469,216
MGM Resorts International			
Term Loan, 3.50%, Maturing December 20, 2019	1,258		1,256,702
Pinnacle Entertainment, Inc.			
Term Loan, 3.75%, Maturing August 13, 2020	90		89,591
Playa Resorts Holding B.V.			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.00%, Maturing August 9, 2019	244		240,094
Scientific Games International, Inc.			= .0,02 1
Term Loan, 6.00%, Maturing October 18, 2020	1,784		1,735,250
Term Loan, 6.00%, Maturing October 1, 2021	420		408,081
Tropicana Entertainment, Inc.	720		700,001
Term Loan, 4.00%, Maturing November 27, 2020	171		169,772
Term Loan, 4.00 /b, Maturing Proveniber 27, 2020	1/1		109,772

\$ 13,466,089

Nonferrous Metals/Minerals 2.3%

Alpha Natural Resources, LLC

DIP Loan, 10.00%, Maturing February 6, 2017	125	\$ 118,750
Term Loan, 3.50%, Maturing May 22, 2020	890	292,868
Arch Coal, Inc.		
DIP Loan, 5.00%, Maturing January 31, 2017 ⁽⁶⁾	325	313,625
Term Loan, 7.50%, Maturing May 16, 2018	1,424	508,411

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Dynacast International, LLC	207	¢.	205 126
Term Loan, 4.50%, Maturing January 28, 2022	297	\$	295,136
Fairmount Santrol, Inc.	1 222		654.054
Term Loan, 4.50%, Maturing September 5, 2019	1,223		654,354
Murray Energy Corporation			
Term Loan, 7.00%, Maturing April 16, 2017	149		94,384
Term Loan, 7.50%, Maturing April 16, 2020	918		474,964
Noranda Aluminum Acquisition Corporation			
Term Loan, 5.75%, Maturing February 28, 2019	505		151,594
Novelis, Inc.			
Term Loan, 4.00%, Maturing June 2, 2022	1,290		1,261,758
Oxbow Carbon, LLC			
Term Loan, 4.25%, Maturing July 19, 2019	593		566,148
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	1,025		809,750
United Central Industrial Supply Company, LLC			
Term Loan - Second Lien, 12.50%, Maturing April 9, 2019 ⁽³⁾	250		124,850
		\$	5,666,592
			, ,
Oil and Gas 3.8%			
Ameriforge Group, Inc.			
Term Loan, 5.00%, Maturing December 19, 2019	783	\$	372,708
Bronco Midstream Funding, LLC	703	Ψ	372,700
Term Loan, 5.00%, Maturing August 15, 2020 ⁽³⁾	934		534,778
	934		334,776
CITGO Holding, Inc.	408		400 106
Term Loan, 9.50%, Maturing May 12, 2018	408		409,106
CITGO Petroleum Corporation	460		452.004
Term Loan, 4.50%, Maturing July 29, 2021	468		452,084
Crestwood Holdings, LLC	066		270.050
Term Loan, 9.00%, Maturing June 19, 2019 ⁽³⁾	866		279,950
Drillships Ocean Ventures, Inc.	4.00=		701010
Term Loan, 5.50%, Maturing July 25, 2021	1,287		594,212
Energy Transfer Equity L.P.			
Term Loan, 4.00%, Maturing December 2, 2019	186		167,759
Fieldwood Energy, LLC			
Term Loan, 3.88%, Maturing October 1, 2018	513		352,710
Term Loan - Second Lien, 8.38%, Maturing September 30, 2020	850		150,875
Floatel International, Ltd.			
Term Loan, 6.00%, Maturing June 27, 2020	582		264,857
MEG Energy Corp.			
Term Loan, 3.75%, Maturing March 31, 2020	3,644		2,964,951
Paragon Offshore Finance Company			
Term Loan, 5.25%, Maturing July 18, 2021	420		93,031
Samson Investment Company			
Term Loan - Second Lien, 0.00%, Maturing September 25, 2018 ⁽⁴⁾	925		16,188
Seadrill Partners Finco, LLC			ĺ
Term Loan, 4.00%, Maturing February 21, 2021	2,179		971,441
Sheridan Investment Partners II L.P.	_,		,
Term Loan, 4.25%, Maturing December 16, 2020	17		7,239
Term Loan, 4.25%, Maturing December 16, 2020	46		19,409
Term Loan, 4.25%, Maturing December 16, 2020	328		139,527
Sheridan Production Partners I, LLC	320		137,327
Term Loan, 4.25%, Maturing October 1, 2019	104		49,423
Term Loan, 4.25%, Maturing October 1, 2019 Term Loan, 4.25%, Maturing October 1, 2019	169		80,914
Term Loan, 4.25%, Maturing October 1, 2019 Southcross Holdings Borrower L.P.	1,279		610,635
Southeross Holdings Dollower L.1.			

Term Loan, 0.00%, Maturing August 4, 2021 ⁽⁴⁾	197	22,983
Targa Resources Corp.		
Term Loan, 5.75%, Maturing February 25, 2022	130	118,837

	Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value	
Publishing 3.2% September September	-	011	.	754.000	
Publishing 3.2% 682534 N.B., Inc. 1604 131.047 16282534 N.B., Inc. 1605.05 1604 131.047 1605.05	Term Loan, 6.25%, Maturing May 15, 2018	911	\$	756,398	
Publishing 3.2% 682534 N.B., Inc. 1604 131.047 16282534 N.B., Inc. 1605.05 1604 131.047 1605.05			ø	0.420.015	
48253 N.B., Inc. Ferm Loan, 1. 200%, (8.00% (cash, 4.00% PIK), Maturing October 1, 2020 ³³ 164 \$ 13, 10, 13 Ascend Learning, LLC Sess \$ 55,99 Cerm Loan, 5.50%, Maturing July 31, 2019 858 \$ 55,99 Getty Images, Inc. 2 2,146,640 Carm Loan, 5.00%, Maturing Dune 15, 2018 209 1,814,454 McGraw-Hill Clobal Education Holdings, LLC 38 849,407 Term Loan, 5.00%, Maturing March 22, 2019 853 849,407 Merrill Communications, LLC 2 2 Term Loan, 6.25%, Maturing June 1, 2022 208 240,202 Perton Media, Inc. 315 312,139 Term Loan, 4.75%, Maturing October 3, 2019 315 312,139 ProQuest, LLC 817 794,683 Term Loan, 5.75%, Maturing October 24, 2021 817 794,683 Springer Science-Business Media Deutschland GmbH 2 \$ 7,813,845 Radio and Television 3.7% 2 2 \$ 7,813,845 Rem Loan, 5.50%, Maturing July 31, 2020 2 2 2 2,854 Rem L			Þ	9,430,013	
48253 N.B., Inc. Ferm Loan, 1. 200%, (8.00% (cash, 4.00% PIK), Maturing October 1, 2020 ³³ 164 \$ 13, 10, 13 Ascend Learning, LLC Sess \$ 55,99 Cerm Loan, 5.50%, Maturing July 31, 2019 858 \$ 55,99 Getty Images, Inc. 2 2,146,640 Carm Loan, 5.00%, Maturing Dune 15, 2018 209 1,814,454 McGraw-Hill Clobal Education Holdings, LLC 38 849,407 Term Loan, 5.00%, Maturing March 22, 2019 853 849,407 Merrill Communications, LLC 2 2 Term Loan, 6.25%, Maturing June 1, 2022 208 240,202 Perton Media, Inc. 315 312,139 Term Loan, 4.75%, Maturing October 3, 2019 315 312,139 ProQuest, LLC 817 794,683 Term Loan, 5.75%, Maturing October 24, 2021 817 794,683 Springer Science-Business Media Deutschland GmbH 2 \$ 7,813,845 Radio and Television 3.7% 2 2 \$ 7,813,845 Rem Loan, 5.50%, Maturing July 31, 2020 2 2 2 2,854 Rem L	Publishing 3.2%				
Term Loan J. 2.00%. (8.00% Cash, 4.00% PHK), Maturing October 1, 2020 ³¹ 164 \$ 13,047 Ascend Learning, L.C. 188 855,994 Cetty Images, Inc. 2,859 2,146,640 Eurreal Education, Inc. 2,922 1,814,454 Term Loan, 3.75%, Maturing Duc Its, 2018 2,092 1,814,454 McGraw-Hill Global Education Holdings, LtC 853 849,407 Term Loan, 3.90%, Maturing June 1, 2022 298 246,020 Portion Media, Inc. 315 3,12,139 Term Loan, 4.75%, Maturing October 3, 2019 315 3,12,139 Progest, LtC. 87 794,683 Springer Science-Business Media Deutschland GmbH 87 794,683 Ferm Loan, 5.75%, Maturing August 14, 2020 87 7,813,845 Radio and Television 3.7% ALM Media Holdings, Inc. 1 1 82,854 Term Loan, 5.50%, Maturing August 13, 2020 21 8,781 A PNMT Acquisition B.V. 1 1,015 887,978 Bene Loan, 5.50%, Maturing August 13, 2021 1 1,02 8,285 Term	_				
Second Learning, LLC Serio Serio		164	\$	131.047	
Term Loan, 5.90%, Maturing July 31, 2019 858 855,994 Cetty Images, Inc. 2,859 2,146,640 Carrier Loan, 4.75%, Maturing October 18, 2019 2,002 1,814,454 McGraw-Hill Global Education Holdings, LLC 853 849,407 Term Loan, 19,19%, Maturing March 22, 2019 853 849,407 Merril Communications, LLC 298 246,020 Penton Media, Inc. 315 312,139 Term Loan, 6.25%, Maturing October 3, 2019 817 794,683 ProQuest, LLC 87 794,683 Term Loan, 7,75%, Maturing October 24, 201 81 794,683 Springer Science-Business Media Deutschland GmbH 87 794,683 Term Loan, 7,57%, Maturing August 14, 2020 685 663,461 Radio and Television 3,7% 7 4 7,813,845 Radio and Television B.V. 217 202,854 RATH Acquisition B.V. 217 202,854 PANT Acquisition B.V. 21 20,2854 CCO Safari III, LLC 1,015 887,978 Block Communications, Inc. 21			·	- ,	
Term Loan, 4.75%, Maturing October 18, 2019 2,859 2,146,640 Laureate Education, Inc. 2,092 1,814,454 McGraw-HIII Global Education Holdings, LLC 853 849,407 Term Loan, 4,91%, Maturing March 22, 2019 853 849,407 Merill Communications, LLC 298 246,020 Penton Media, Inc. 315 312,139 ProQuest, LLC 817 794,683 Springer Science-Business Media Deutschland GmbH 817 794,683 Term Loan, 4,75%, Maturing October 24, 2021 865 663,461 Term Loan, 5,75%, Maturing August 14, 2020 817 7,813,845 Radio and Television 3,7% ALM Media Holdings, Inc. Term Loan, 5,50%, Maturing July 31, 2020 217 \$ 202,854 AP NNT Acquisition B.V. Term Loan, 5,50%, Maturing July 31, 2020 1,015 887,978 Biock Communications, Inc. Term Loan, 6,95%, Maturing July 20,222 1,00 1,002,411 Cros Safari III, LLC 1 1,300,534	9	858		855,994	
Laurete Education Inc. Term Loan, 5.00%. Maturing June 15, 2018 2,092 1,814,454 MCGraw-Hill Global Education Holdings, LLC Term Loan, 4.91%. Maturing March 22, 2019 853 849,407 Merrill Communications, LLC 2 840,600 Perno Loan, 6.25%. Maturing June 1, 2022 315 312,139 Perno Loan, 4.75%. Maturing October 3, 2019 817 7.94,683 Springer Science-Hussiness Media Deutschland GmbH Term Loan, 4.75%, Maturing August 14, 2020 685 663,461 Radio and Television 3.7% 82 7.813,845 Radio and Television 3.7% 82 8.87,978 Radio and Television 3.7% 82 8.87,978 Radio and Television 3.7% 82 8.87,978 Radio and Television 3.7% 8 8.87,978 Radio Maturing July 31, 2020	Getty Images, Inc.				
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McGraw-Hill Global Education Holdings, LLC 18mm 18mm	•				
Term Loan, 4.91%, Maturing March 22, 2019 853 849,407 Merrill Communications, LLC 298 246,020 Penton 6.25%, Maturing June 1, 2022 315 312,139 Ferm Loan, 4.75%, Maturing October 3, 2019 315 794,683 Proquest, LLC 817 794,683 Springer Science+Business Media Deutschland GmbH 865 663,461 Term Loan, 4.75%, Maturing August 14, 2020 87 \$ 7,813,845 Radio and Television 3.7% ALM Media Holdings, Inc. Term Loan, 5.50%, Maturing July 31, 2020 217 \$ 202,854 Prophysical Maturing August 13, 2021 217 \$ 887,978 Block Communications, Inc. Term Loan, 6.75%, Maturing August 13, 2021 213 123,857 Term Loan, 3.00%, Maturing November 7, 2021 210 1,002 1,002,411 Crocy Safari III, LLC 1 1,002 1,002,411 1 1,002 1,002,411 1 1,002,411 1 1,003,305 4 1,002,411 1		2,092		1,814,454	
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Pento Media, Inc. Ferm Loan, 4.75%, Maturing October 3, 2019 315 312,139 ProQuest, LLC 817 794,683 Term Loan, 5.75%, Maturing October 24, 2021 817 794,683 Springer Science-Business Media Deutschland GmbH 685 663,461 **Term Loan, 4.75%, Maturing August 14, 2020 \$7,813,845 Radio and Television 3.7% **ALM Media Holdings, Inc. **Term Loan, 5.50%, Maturing July 31, 2020 217 \$ 202,854 **AP NMT Acquisition B.V. 1,015 887,978 **Block Communications, Inc. 123 123,587 **Term Loan, 4.05%, Maturing November 7, 2021 123 1,002,411 **Term Loan, 4.05%, Maturing Source Properties Science		200		246.020	
Term Loan, 4.75%, Maturing October 3, 2019 315 312,139 ProQuest, I.I.C Term Loan, 5.75%, Maturing October 24, 2021 817 794,683 Springer Science-Business Media Deutschland GmbH Term Loan, 4.75%, Maturing August 14, 2020 685 663,461 ** 7,813,845 Radio and Television 3.7% ALM Media Holdings, Inc. Term Loan, 5.50%, Maturing July 31, 2020 217 \$ 202,854 AP NNT Acquisition B.V. Term Loan, 6.75%, Maturing August 13, 2021 1,015 887,978 Block Communications, Inc. 123 123,887 Term Loan, 3.00%, Maturing November 7, 2021 123 123,887 CO Safari III, LLC 120 1,002,411 Cumulus Media Holdings, Inc. 2,045 1,390,534 Erm Loan, 3.00%, Maturing December 23, 2020 2,045 1,390,534 Entercom Radio, LLC 2 2,045 1,390,534 Enter Loan, 4.00%, Maturing Movember 23, 2018 174 173,378 Gray Television, Inc. 315 301,613 Term Loan, 2.5		298		246,020	
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Radio and Television 3.7% ALM Media Holdings, Inc. Term Loan, 5.50%, Maturing July 31, 2020 AP NMT Acquisition B.V. Term Loan, 6.75%, Maturing August 13, 2021 Block Communications, Inc. Term Loan, 4.00%, Maturing November 7, 2021 Term Loan, 3.00%, Maturing November 7, 2021 Term Loan, 3.50%, Maturing Ianuary 24, 2023 Term Loan, 3.50%, Maturing January 24, 2023 Term Loan, 3.50%, Maturing Becember 23, 2020 Term Loan, 4.25%, Maturing December 23, 2020 Term Loan, 4.00%, Maturing November 23, 2018 Term Loan, 4.00%, Maturing November 23, 2018 Term Loan, 4.00%, Maturing November 23, 2018 Term Loan, 3.04%, Maturing November 23, 2018 Term Loan, 3.04%, Maturing June 13, 2021 Term Loan, 3.05%, Maturing June 13, 2021 Term Loan, 3.40%, Maturing May 27, 2022 Term Loan, 4.25%, Maturing May 27, 2022 Term Loan, 7.18%, Maturing May 27, 2022 Term Loan, 7.18%, Maturing Juny 30, 2019 Term Loan, 7.18%, Maturing Juny 30, 2019 Term Loan, 7.93%, Maturing July 30, 2019 Term Loan, 3.75%, Maturing July 31, 2020 Term Loan, 3.75%, Maturing October 1, 2020 Term Loan, 3.75%, Maturing October 1, 2020 Term Loan, 3.75%, Maturing October 1, 2020 Term Loan, 3.75%, Maturing August 4, 2021				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
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Term Loan, 4.25%, Maturing December 23, 2020 2,045 1,390,534 Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 174 173,378 Gray Television, Inc. Term Loan, 3.94%, Maturing June 13, 2021 134 133,411 Hubbard Radio, LLC Term Loan, 4.25%, Maturing May 27, 2022 315 301,613 Heart Communications, Inc. Term Loan, 7.18%, Maturing January 30, 2019 1,066 732,845 Term Loan, 7.93%, Maturing July 30, 2019 182 125,530 MGOC, Inc. Term Loan, 4.00%, Maturing July 31, 2020 656 655,587 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 320 319,188 Nexstar Broadcasting, Inc. 363 362,163 Raycom TV Broadcasting, LLC 363 362,163 Term Loan, 3.75%, Maturing August 4, 2021 430 423,503		1,000		1,002,411	
Entercom Radio, LLC Term Loan, 4.00%, Maturing November 23, 2018 174 173,378 Gray Television, Inc. Term Loan, 3.94%, Maturing June 13, 2021 134 133,411 Hubbard Radio, LLC Term Loan, 4.25%, Maturing May 27, 2022 315 301,613 Heart Communications, Inc. Term Loan, 7.18%, Maturing January 30, 2019 1,066 732,845 Term Loan, 7.93%, Maturing July 30, 2019 182 125,530 MGOC, Inc. Term Loan, 4.00%, Maturing July 31, 2020 656 655,587 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 320 319,188 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 363 362,163 Raycom TV Broadcasting, LLC Term Loan, 3.75%, Maturing August 4, 2021 430 423,503	8 7	2.045		1 390 534	
Term Loan, 4.00%, Maturing November 23, 2018 174 173,378 Gray Television, Inc. Term Loan, 3.94%, Maturing June 13, 2021 134 133,411 Hubbard Radio, LLC Term Loan, 4.25%, Maturing May 27, 2022 315 301,613 Heart Communications, Inc. Term Loan, 7.18%, Maturing January 30, 2019 1,066 732,845 Term Loan, 7.93%, Maturing July 30, 2019 182 125,530 MGOC, Inc. Term Loan, 4.00%, Maturing July 31, 2020 656 655,587 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 320 319,188 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 363 362,163 Raycom TV Broadcasting, LLC Term Loan, 3.75%, Maturing August 4, 2021 430 423,503		2,0 .0		1,000,000	
Gray Television, Inc. Term Loan, 3.94%, Maturing June 13, 2021 134 133,411 Hubbard Radio, LLC Term Loan, 4.25%, Maturing May 27, 2022 315 301,613 iHeartCommunications, Inc. Term Loan, 7.18%, Maturing January 30, 2019 1,066 732,845 Term Loan, 7.93%, Maturing July 30, 2019 182 125,530 MGOC, Inc. Term Loan, 4.00%, Maturing July 31, 2020 656 655,587 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 320 319,188 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 363 362,163 Raycom TV Broadcasting, LLC Term Loan, 3.75%, Maturing August 4, 2021 430 423,503	•	174		173,378	
Hubbard Radio, LLC Term Loan, 4.25%, Maturing May 27, 2022 315 301,613 iHeartCommunications, Inc. Term Loan, 7.18%, Maturing January 30, 2019 1,066 732,845 Term Loan, 7.93%, Maturing July 30, 2019 182 125,530 MGOC, Inc. Term Loan, 4.00%, Maturing July 31, 2020 656 655,587 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 320 319,188 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 363 362,163 Raycom TV Broadcasting, LLC Term Loan, 3.75%, Maturing August 4, 2021 430 423,503	The state of the s				
Term Loan, 4.25%, Maturing May 27, 2022 315 301,613 iHeartCommunications, Inc. Term Loan, 7.18%, Maturing January 30, 2019 1,066 732,845 Term Loan, 7.93%, Maturing July 30, 2019 182 125,530 MGOC, Inc. Term Loan, 4.00%, Maturing July 31, 2020 656 655,587 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 320 319,188 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 363 362,163 Raycom TV Broadcasting, LLC Term Loan, 3.75%, Maturing August 4, 2021 430 423,503	Term Loan, 3.94%, Maturing June 13, 2021	134		133,411	
iHeartCommunications, Inc. Term Loan, 7.18%, Maturing January 30, 2019 1,066 732,845 Term Loan, 7.93%, Maturing July 30, 2019 182 125,530 MGOC, Inc. Term Loan, 4.00%, Maturing July 31, 2020 656 655,587 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 320 319,188 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 363 362,163 Raycom TV Broadcasting, LLC Term Loan, 3.75%, Maturing August 4, 2021 430 423,503					
Term Loan, 7.18%, Maturing January 30, 2019 1,066 732,845 Term Loan, 7.93%, Maturing July 30, 2019 182 125,530 MGOC, Inc. Term Loan, 4.00%, Maturing July 31, 2020 656 655,587 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 320 319,188 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 363 362,163 Raycom TV Broadcasting, LLC Term Loan, 3.75%, Maturing August 4, 2021 430 423,503		315		301,613	
Term Loan, 7.93%, Maturing July 30, 2019 182 125,530 MGOC, Inc. Term Loan, 4.00%, Maturing July 31, 2020 656 655,587 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 320 319,188 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 363 362,163 Raycom TV Broadcasting, LLC Term Loan, 3.75%, Maturing August 4, 2021 430 423,503					
MGOC, Inc. Term Loan, 4.00%, Maturing July 31, 2020 656 655,587 Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 320 319,188 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 363 362,163 Raycom TV Broadcasting, LLC Term Loan, 3.75%, Maturing August 4, 2021 430 423,503	·				
Term Loan, 4.00%, Maturing July 31, 2020 656 655,587 Mission Broadcasting, Inc. 520 319,188 Term Loan, 3.75%, Maturing October 1, 2020 320 319,188 Nexstar Broadcasting, Inc. 563 362,163 Term Loan, 3.75%, Maturing October 1, 2020 363 362,163 Raycom TV Broadcasting, LLC 57 Term Loan, 3.75%, Maturing August 4, 2021 430 423,503		182		125,530	
Mission Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 320 319,188 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 363 362,163 Raycom TV Broadcasting, LLC Term Loan, 3.75%, Maturing August 4, 2021 430 423,503		(5)		(55 507	
Term Loan, 3.75%, Maturing October 1, 2020 320 319,188 Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 363 362,163 Raycom TV Broadcasting, LLC Term Loan, 3.75%, Maturing August 4, 2021 430 423,503		030		033,387	
Nexstar Broadcasting, Inc. Term Loan, 3.75%, Maturing October 1, 2020 Raycom TV Broadcasting, LLC Term Loan, 3.75%, Maturing August 4, 2021 430 423,503	——————————————————————————————————————	320		310 188	
Term Loan, 3.75%, Maturing October 1, 2020 363 362,163 Raycom TV Broadcasting, LLC 430 423,503 Term Loan, 3.75%, Maturing August 4, 2021 430 423,503		320		319,100	
Raycom TV Broadcasting, LLC Term Loan, 3.75%, Maturing August 4, 2021 430 423,503		363		362.163	
Term Loan, 3.75%, Maturing August 4, 2021 430 423,503		303		302,103	
		430		423,503	
	Sinclair Television Group, Inc.				

Term Loan, 3.00%, Maturing April 9, 2020	267	265,304
Univision Communications, Inc.		
Term Loan, 4.00%, Maturing March 1, 2020	2,097	2,079,299

\$ 9,179,185

Retailers (Except Food and Drog) 8.1%	Borrower/Tranche Description	Principal Amount* (000 s omitted)			Value	
99 Cents Only Stores Term Loans, 450%, Maturing Jamuary 11, 2019 R&M Retail Limited Term Loans, 360%, Maturing May 21, 2019 Term Loans, 376%, Maturing April 28, 2020 RSA Net Retail Limited Term Loans, 376%, Maturing May 21, 2019 Term Loans, 376%, Maturing June 5, 2020 CDW, LLC Term Loans, 200%, Maturing June 5, 2020 CDW, LLC Term Loans, 255%, Maturing April 29, 2020 David Stridal, Inc. Term Loans, 255%, Maturing Quiet 11, 2019 David Stridal, Inc. Term Loans, 255%, Maturing Quiet 11, 2019 David Stridal, Inc. Term Loans, 350%, Maturing July 6, 2022 Term Loans, 350%, Maturing July 20, 2019 Term Loans, 350%, Mat		(000 S	omitted)		v alue	
Fern Laun, 4.50%, Maturing January 11, 2019 GBP 175 2.47, 214 Fern Laon, 3.26%, Maturing Any 21, 2019 GBP 175 2.47, 214 Fern Laon, 3.26%, Maturing Any 21, 2019 GBP 175 2.47, 214 Fern Loon, 3.07%, Maturing Any 21, 2019 1,145 1,105, 357 CDW, LLC 311 2.668, 32, 653, 55 David S Bridal, Inc. 311 2.81, 797 Fern Laon, 3.25%, Maturing Cotober 11, 2019 311 2.81, 797 Dollar Tree, Inc. 982 985, 09 Evergreen Acquo 1.LP. 982 985, 09 Evergreen Acquo 1.LP. 587 473, 92 Evergreen Acquo 1.LP. 982 985, 09 Evergreen Acquo 1.LP. 146 478, 00 Evergreen Acquo 1.LP. 147 145 1,138, 60 Evergreen Acquo 1.LP. 147 145 1,138, 60 Evergreen Acquo 1.LP. 147 146 478, 00 Lever Group, Inc. 14, 14 1,138, 60 1,138, 60 Lever Group, Inc. 14, 15 1,138, 60 1,138, 60						
Retail Limited Ferni Loans, 3.6%, Maturing May 21, 2019			258	\$	176 004	
Ferm Loan, 3.26%, Maturing May 21, 2019			230	Ψ	170,004	
Term Loan, 3.76%, Maturing April 28, 2020		GRP	175		247 214	
Bass Pro Group, LLC						
Term Loan, 4,00%, Maturing Jame 5, 2020 2,668 2,663,545 2,		ODI	130		212,043	
CDM, LLC Series			1 145		1 105 357	
Term Loan, 3.25%, Maturing April 29, 2020 2,668 2,668,348 David & Bridds, Inc. 311 281,797 Dollar Tree, Inc. 982 985,049 Erm Loan, 5.25%, Maturing July 6, 2022 982 985,049 Evergreen Acquo I L.P. 587 473,926 Harbor Freight Tools USA, Inc. 587 473,926 Harbor Freight Tools USA, Inc. 476 478,010 J. Crew Group, Inc. 1,450 1,138,601 Jo-Ann Stores, Inc. 1,285 1,254,142 Men S Wearbouse, Inc. (The) 737 710,032 Term Loan, 4,00%, Maturing March 16, 2018 37 737 710,032 Michaels Stores, Inc. 37 737 710,032 Term Loan, 4,50%, Muturing January 28, 2020 1,40 1,239,034 Merm Loan, 4,20%, Muturing January 28, 2020 1,07 989,614 Perm Loan, 4,25%, Muturing August 19, 2022 1,31 3,09,651 Perm Loan, 4,25%, Muturing August 19, 2022 1,31 3,09,651 Per Hosar, Inc. 2,332 2,352,669 PS Holding Croproration <			1,115		1,103,337	
David S Bridal, Inc.			2 668		2 663 545	
Term Loan, 5.25%, Maturing October 11, 2019 982 985, 049 985, 049 985, 049			2,000		2,003,313	
Dollar Tree, Inc. 1982 985,049 1982 985,049 1982 1982 1982,049 1982 1982,049 1982 1982,049 1982			311		281 797	
Term Loan, 3.50%, Maturing July 6, 2022 Secure 1.00, 1.00%, Maturing July 9, 2019 S87 473,926 S87			311		201,777	
Ferre Racque J L P. 1878			982		985 049	
Term Loan, 5.00%, Maturing July 9, 2019			702		705,047	
Harbor Freight Tools USA, Inc. 476 478, 101 1,200 1,			587		473 026	
Term Loan, 4.75%, Maturing July 26, 2019			367		473,920	
1,450			476		478.010	
Term Loan, 4.00%, Maturing March 5, 2021			470		470,010	
Inchan Stores, Inc.			1.450		1 138 601	
Term Loan, 4,00%, Maturing March 16, 2018 1,285 1,254,142 Men s Wearhouse, Inc. (The) 737 710,032 Ferm Loan, 4,50%, Maturing June 18, 2021 737 710,032 Michaels Stores, Inc. 300 1,240 1,239,034 Term Loan, 3,75%, Maturing January 28, 2020 404 405,149 Neiman Marcus Group, Inc. (The) 1 1 Term Loan, 4,25%, Maturing October 25, 2020 1,077 989,614 Party City Holdings, Inc. 1 1,309,651 Term Loan, 4,25%, Maturing August 19, 2022 2,332 2,332,669 PFS Holding Corporation 2 2 Term Loan, 4,50%, Maturing March 11, 2022 2,332 2,332,669 PFS Holding Corporation 2 2 Term Loan, 4,50%, Maturing January 31, 2021 763 679,039 Pier I Imports (U.S.), Inc. 2 2 22,222 Pilot Travel Centers, LLC 2 2 2 229,235 Spin Holdco, Inc. 3 725 729,935 2 3 729,935 3 729,935 3			1,450		1,136,001	
Men s Wearhouse, Inc. (The) Term Loan, 4.50%, Maturing June 18, 2021 737 710,032 Michaels Stores, Inc. 378 1,240 1,239,034 Term Loan, 3.75%, Maturing January 28, 2020 404 405,149 Neiman Marcus Group, Inc. (The) Term Loan, 4.25%, Maturing October 25, 2020 1,077 989,614 Party City Holdings, Inc. Term Loan, 4.25%, Maturing August 19, 2022 1,318 1,309,651 PetSmart, Inc. Term Loan, 4.25%, Maturing March 11, 2022 2,332 2,325,669 PFS Holding Corporation Term Loan, 4.50%, Maturing March 11, 2022 Term Loan, 4.50%, Maturing April 30, 2021 763 679,039 Pier I Imports (U.S.), Inc. Term Loan, 3.55%, Maturing October 1, 2021 725 729,935 Spin Holdeo, Inc. Term Loan, 4.25%, Maturing November 14, 2019 372 332,974 Vivarte SA Term Loan, 6.00%, Maturing August 21, 2019 377 332,974 Term Loan, 1.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁵⁾ EUR 171 139,057			1 295		1 254 142	
Term Loan, 4.50%, Maturing June 18, 2021 737 710,032 Michaels Stores, Inc. 1,240 1,239,034 Term Loan, 3.75%, Maturing January 28, 2020 404 405,149 Neiman Marcus Group, Inc. (The) 1,077 989,614 Term Loan, 4.25%, Maturing October 25, 2020 1,077 989,614 Party City Holdings, Inc. 1 1,318 1,309,651 Petsmart, Inc. 2,332 2,325,669 2 PETS Holding Corporation 2 2 2,332 2,325,669 PES Holding Corporation 763 679,039 679,039 679,039 679,039 679,039 679,039 670,039 <td></td> <td></td> <td>1,203</td> <td></td> <td>1,234,142</td>			1,203		1,234,142	
Michaels Stores, Inc. Term Loan, 3.75%, Maturing January 28, 2020 404 405,149 Ferm Loan, 4.00%, Maturing January 28, 2020 404 405,149 Neiman Marcus Group, Inc. (The) 1,077 989,614 Party City Holdings, Inc.			727		710.022	
Term Loan, 3.75%, Maturing January 28, 2020 1,240 1,239,034 Term Loan, 4.00%, Maturing January 28, 2020 404 405,149 Neiman Marcus Group, Inc. (The) 1,077 989,614 Party City Holdings, Inc. 1,318 1,309,651 PetSmart, Inc. 2,332 2,325,669 PFS Holding Corporation 763 679,039 Pier I Imports (U.S.), Inc. 246 227,203 Piol T Tavel Centers, LLC 246 227,203 Piol Travel Centers, LLC 725 729,935 Spin Holdco, Inc. 377 332,974 Term Loan, 4.25%, Maturing November 14, 2019 1,268 1,239,075 Toys R Us Property Company I, LLC 377 332,974 Term Loan, 6.00%, Maturing August 21, 2019 377 332,974 Vivarte SA EUR 155 177,483 Term Loan, 1.1.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 * 19,741,747 Steel 1.7% <			131		710,032	
Term Loan, 4.00%, Maturing January 28, 2020 404 405, 149 Neiman Marcus Group, Inc. (The) 1,077 989,614 Party City Holdings, Inc. 1,318 1,309,651 PetSmart, Inc. 1,318 1,309,651 PetSmart, Inc. 2,332 2,325,669 PFS Holding Corporation 2,50%, Maturing January 31, 2021 763 679,039 Pier 1 Imports (U.S.), Inc. 246 227,203 Pier I Imports (U.S.), Inc. 247,203 Pier I Imports (U.S.), Inc. 247,	•		1 240		1 220 024	
Neiman Marcus Group, Inc. (The) Term Loan, 4.25%, Maturing October 25, 2020 1,077 989,614 Party City Holdings, Inc. 1,318 1,309,651 Term Loan, 4.25%, Maturing August 19, 2022 2,332 2,325,669 PES Holding Corporation 2 763 679,039 Pier I Imports (U.S.), Inc. 763 246 227,203 Pior I Imports (U.S.), Inc. 246 227,203 Pior T Tavel Centers, LLC 725 729,935 Pior T Travel Centers, LLC 725 729,935 Spin Holdco, Inc. 37 332,974 Term Loan, 4.25%, Maturing October 1, 2021 37 332,975 Toys R Us Property Company I, LLC 37 332,974 Term Loan, 6.00%, Maturing August 21, 2019 37 332,974 Vivarte SA EUR 155 177,483 Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. <t< td=""><td></td><td></td><td></td><td></td><td></td></t<>						
Term Loan, 4.25%, Maturing October 25, 2020 1,077 989,614 Party City Holdings, Inc. 1,318 1,309,651 PetSmart, Inc. 2,332 2,325,669 PFS Holding Corporation 763 679,039 PFS Holding Corporation 763 679,039 PFS Holding Corporation 763 763,039 PFS Holding Corporation 763 769,039 PFS Holding Corporation 763 769,039 Pier I Imports (U.S.), Inc. 246 227,203 Pier I Imports (U.S.), Inc. 246 227,203 Pilot Travel Centers, LLC 725 729,935 Pilot Travel Centers, LLC 725 729,935 Perm Loan, 4.50%, Maturing April 30, 2021 725 729,935 Pilot Travel Centers, LLC 725 729,935 Pilot Travel Centers, LLC 725 729,935 Pilot Travel Centers, LLC 725 729,935 Property Company I, LLC 725 729,935 Property Company I, LLC 727 733,975 Perm Loan, 6.00%, Maturing November 14, 2019 377 332,974 Property Company I, LLC 727 737 732,974 Perm Loan, 6.00%, Maturing August 21, 2019 377 332,974 Property Company I, LLC 728 729,935 Perm Loan, 5.00%, (1.25% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Perm Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 171 139,057 Perm Loan, 8.51%, Maturing August 30, 2018 242 221,544 Property Company I, LLC 748 749,000 749,000 Property Company I, LLC 749,000			404		403,149	
Party City Holdings, Inc. Term Loan, 4.25%, Maturing August 19, 2022 1,318 1,309,651 PetSmart, Inc. 2,332 2,325,669 Term Loan, 4.25%, Maturing March 11, 2022 2,325,669 PFS Holding Corporation 763 679,039 Pier I Imports (U.S.), Inc. 763 679,039 Pier I Imports (U.S.), Inc. 765 729,035 Term Loan, 4.50%, Maturing April 30, 2021 246 227,203 Pior Travel Centers, LLC 725 729,935 Term Loan, 3.75%, Maturing October 1, 2021 725 729,935 Spin Holdco, Inc. 725 729,935 Term Loan, 4.25%, Maturing November 14, 2019 1,268 1,239,075 Toys R Us Property Company I, LLC 737 733,2974 Term Loan, 6.00%, Maturing August 21, 2019 377 332,974 Vivarte SA 737 733,2974 Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 171 139,057 Wilton Brands, LLC 748 749 749 749 Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. 749			1.077		090 614	
Term Loan, 4.25%, Maturing August 19, 2022 1,318 1,309,651 PetSmart, Inc.			1,077		989,014	
PetSmart, Inc. Term Loan, 4.25%, Maturing March 11, 2022 2,332 2,325,669 PFF Holding Corporation 763 679,039 Pier 1 Imports (U.S.), Inc. 763 679,039 Pier 1 Imports (U.S.), Inc. 246 227,203 Pilot Travel Centers, LLC 725 729,935 Term Loan, 3,75%, Maturing October 1, 2021 725 729,935 Spin Holdco, Inc. 725 729,935 Term Loan, 4.25%, Maturing November 14, 2019 1,268 1,239,075 Toys R Us Property Company I, LLC 725 732,975 Term Loan, 6.00%, Maturing August 21, 2019 377 332,974 Vivarte SA 727 155 177,483 Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 171 139,057 Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 3,707,831 JM			1 210		1 200 651	
Term Loan, 4.25%, Maturing March 11, 2022 2,332 2,332,669 PFS Holding Corporation Term Loan, 4.50%, Maturing January 31, 2021 763 679,039 Pier I Imports (U.S.), Inc. Term Loan, 4.50%, Maturing April 30, 2021 246 227,203 Piot Travel Centers, LLC Term Loan, 3.75%, Maturing October 1, 2021 725 729,935 Spin Holdco, Inc. Term Loan, 4.25%, Maturing November 14, 2019 1,268 1,239,075 Toys R Us Property Company I, LLC Term Loan, 6.00%, Maturing August 21, 2019 377 332,974 Vivarte SA Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 171 139,057 Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 <td></td> <td></td> <td>1,318</td> <td></td> <td>1,309,031</td>			1,318		1,309,031	
PFS Holding Corporation Term Loan, 4.50%, Maturing January 31, 2021 763 679,039 Pier 1 Imports (U.S.), Inc. 246 227,203 Term Loan, 4.50%, Maturing April 30, 2021 246 227,203 Pilot Travel Centers, LLC 725 729,935 Term Loan, 3.75%, Maturing October 1, 2021 725 729,935 Spin Holdco, Inc. 1,268 1,239,075 Toys R Us Property Company I, LLC 377 332,974 Term Loan, 6.00%, Maturing August 21, 2019 377 332,974 Vivarte SA EUR 155 177,483 Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 171 139,057 Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 JMC Steel Group, Inc.			2 222		2 225 660	
Term Loan, 4.50%, Maturing January 31, 2021 763 679,039 Pier 1 Imports (U.S.), Inc. Term Loan, 4.50%, Maturing April 30, 2021 246 227,203 Pilot Travel Centers, LLC Term Loan, 3.75%, Maturing October 1, 2021 725 729,935 Spin Holdco, Inc. Term Loan, 4.25%, Maturing November 14, 2019 1,268 1,239,075 Toys R Us Property Company I, LLC Term Loan, 6.00%, Maturing August 21, 2019 377 332,974 Vivarte SA Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 171 139,057 Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 JMC Steel Group, Inc.			2,332		2,323,009	
Pier 1 Imports (U.S.), Inc. Term Loan, 4.50%, Maturing April 30, 2021 246 227,203 Pilot Travel Centers, LLC Term Loan, 3.75%, Maturing October 1, 2021 725 729,935 Spin Holdco, Inc. Term Loan, 4.25%, Maturing November 14, 2019 1,268 1,239,075 Toys R Us Property Company I, LLC Term Loan, 6.00%, Maturing August 21, 2019 377 332,974 Vivarte SA Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 171 139,057 Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 JMC Steel Group, Inc.			762		670.020	
Term Loan, 4.50%, Maturing April 30, 2021 246 227,203 Pilot Travel Centers, LLC Term Loan, 3.75%, Maturing October 1, 2021 725 729,935 Spin Holdco, Inc. Term Loan, 4.25%, Maturing November 14, 2019 1,268 1,239,075 Toys R Us Property Company I, LLC Term Loan, 6.00%, Maturing August 21, 2019 377 332,974 Vivarte SA Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 171 139,057 Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 JMC Steel Group, Inc.			/03		679,039	
Pilot Travel Centers, LLC Term Loan, 3.75%, Maturing October 1, 2021 729,935 Spin Holdco, Inc. Term Loan, 4.25%, Maturing November 14, 2019 1,268 1,239,075 Toys R Us Property Company I, LLC Term Loan, 6.00%, Maturing August 21, 2019 377 332,974 Vivarte SA Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 171 139,057 Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 JMC Steel Group, Inc.			246		227 202	
Term Loan, 3.75%, Maturing October 1, 2021 725 729,935 Spin Holdco, Inc. Term Loan, 4.25%, Maturing November 14, 2019 1,268 1,239,075 Toys R Us Property Company I, LLC Term Loan, 6.00%, Maturing August 21, 2019 377 332,974 Vivarte SA Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 171 139,057 Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 JMC Steel Group, Inc.			240		227,203	
Spin Holdco, Inc. Term Loan, 4.25%, Maturing November 14, 2019 1,268 1,239,075 Toys R Us Property Company I, LLC Term Loan, 6.00%, Maturing August 21, 2019 377 332,974 Vivarte SA Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 171 139,057 Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 JMC Steel Group, Inc.			705		720.025	
Term Loan, 4.25%, Maturing November 14, 2019 Toys R Us Property Company I, LLC Term Loan, 6.00%, Maturing August 21, 2019 Sivarte SA Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 155 177,483 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 171 139,057 Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 JMC Steel Group, Inc.			123		129,933	
Toys R Us Property Company I, LLC Term Loan, 6.00%, Maturing August 21, 2019 Vivarte SA Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 171 139,057 Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 JMC Steel Group, Inc.			1.260		1 220 075	
Term Loan, 6.00%, Maturing August 21, 2019 Vivarte SA Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 171 139,057 Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 JMC Steel Group, Inc.			1,268		1,239,075	
Vivarte SA Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ EUR 155 177,483 Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ EUR 171 139,057 Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 JMC Steel Group, Inc.			277		222.074	
Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾ Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 JMC Steel Group, Inc.			3//		332,974	
Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁸⁾ Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 JMC Steel Group, Inc.		ELID	1.5.5		177 402	
Wilton Brands, LLC Term Loan, 8.51%, Maturing August 30, 2018 242 221,544 \$ 19,741,747 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 JMC Steel Group, Inc.						
Term Loan, 8.51%, Maturing August 30, 2018 \$ 19,741,747 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 JMC Steel Group, Inc. 242 221,544 \$ 19,741,747		EUR	171		139,057	
\$ 19,741,747 Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 JMC Steel Group, Inc.			2.42		221 511	
Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 JMC Steel Group, Inc.	Term Loan, 8.51%, Maturing August 30, 2018		242		221,544	
Steel 1.7% FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 JMC Steel Group, Inc.						
FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 JMC Steel Group, Inc.				\$	19,741,747	
FMG Resources (August 2006) Pty. Ltd. Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 JMC Steel Group, Inc.						
Term Loan, 4.25%, Maturing June 30, 2019 4,375 \$ 3,707,831 JMC Steel Group, Inc.						
JMC Steel Group, Inc.	FMG Resources (August 2006) Pty. Ltd.					
JMC Steel Group, Inc.	Term Loan, 4.25%, Maturing June 30, 2019		4,375	\$	3,707,831	
	Term Loan, 4.75%, Maturing April 1, 2017		300		299,190	

Neenah Foundry Company		
Term Loan, 6.75%, Maturing April 26, 2017	178	177,201
•		
	\$	4,184,222

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Surface Transport 0.7%	(000 3 offitted)		value
Hertz Corporation (The)			
Term Loan, 3.75%, Maturing March 11, 2018	895	\$	895,497
Kenan Advantage Group, Inc.	073	Ψ	075,477
Term Loan, 1.69%, Maturing January 31, 2017 ⁽⁶⁾	24		23,786
Term Loan, 4.00%, Maturing July 31, 2022	54		54,056
Term Loan, 4.00%, Maturing July 31, 2022 Term Loan, 4.00%, Maturing July 31, 2022	171		169,472
Stena International S.a.r.l.	1/1		107,472
Term Loan, 4.00%, Maturing March 3, 2021	735		613,725
Term Louis, 4.00 %, Maturing Maien 3, 2021	133		013,723
		\$	1,756,536
Telecommunications 3.9%			
Intelsat Jackson Holdings S.A.			
Term Loan, 3.75%, Maturing June 30, 2019	3,700	\$	3,460,658
IPC Corp.	3,700	Ψ	5,100,050
Term Loan, 5.50%, Maturing August 6, 2021	1,064		997,735
Mitel US Holdings, Inc.	1,001		771,133
Term Loan, 5.50%, Maturing April 29, 2022	350		350,179
Syniverse Holdings, Inc.	330		330,177
Term Loan, 4.00%, Maturing April 23, 2019	912		683,876
Term Loan, 4.00%, Maturing April 23, 2019	1,006		754,463
Telesat Canada	1,000		754,405
Term Loan, 3.50%, Maturing March 28, 2019	3,321		3,311,686
		\$	9,558,597
		-	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Utilities 4.3%			
Calpine Construction Finance Company L.P.			
Term Loan, 3.00%, Maturing May 3, 2020	511	\$	501,628
Term Loan, 3.25%, Maturing January 31, 2022	195	Ψ	191,109
Calpine Corporation	1,3		171,107
Term Loan, 4.00%, Maturing October 9, 2019	410		408,758
Term Loan, 3.50%, Maturing May 27, 2022	1,538		1,521,428
Dynegy Holdings, Inc.	1,550		1,321,120
Term Loan, 4.00%, Maturing April 23, 2020	464		457,430
EFS Cogen Holdings I, LLC	101		157,150
Term Loan, 3.75%, Maturing December 17, 2020	200		197,505
Electrical Components International, Inc.	200		177,505
Term Loan, 5.75%, Maturing May 28, 2021	666		660,676
Energy Future Intermediate Holding Co., LLC	000		000,070
DIP Loan, 4.25%, Maturing December 19, 2016	850		850,177
EWT Holdings III Corp.	030		050,177
Term Loan, 4.75%, Maturing January 15, 2021	196		192,079
Term Loan - Second Lien, 8.50%, Maturing January 15, 2022	900		843,750
Granite Acquisition, Inc.	,,,,		0.0,700
Term Loan, 5.00%, Maturing December 19, 2021	54		50,332
Term Loan, 5.00%, Maturing December 19, 2021	1,206		1,129,619
Invenergy Thermal Operating I, LLC	1,200		1,12>,01>
Term Loan, 6.50%, Maturing October 7, 2022	100		94,525
La Frontera Generation, LLC	100		> .,525
Term Loan, 4.50%, Maturing September 30, 2020	1,247		1,243,711
Lonestar Generation, LLC	1,211		1,213,711
Term Loan, 5.25%, Maturing February 22, 2021 ⁽³⁾	568		371,930
Longview Power, LLC	300		5,1,,50
Term Loan, 7.00%, Maturing April 13, 2021	1,365		1,214,572

TPF II Power, LLC		
Term Loan, 5.50%, Maturing October 2, 2021	662	644,903
	\$	10,574,132
Total Senior Floating-Rate Loans (identified cost \$364,590,620)	\$	339,751,467

Corporate Bonds & Notes 9.2%

Security	Principal Amount* (000 s omitted)		Value
Aerospace and Defense 0.1%	(000 3 dillitted)		vaiuc
Aerojet Rocketdyne Holdings, Inc.			
7.125%, 3/15/21	30	\$	31,275
CBC Ammo, LLC/CBC FinCo, Inc.	30	Ψ	31,273
7.25%, 11/15/21 ⁽⁹⁾	30		23,100
Huntington Ingalls Industries, Inc.	30		23,100
5.00%, 11/15/25 ⁽⁹⁾	5		5,250
Orbital ATK, Inc.	<u> </u>		3,230
5.25%, 10/1/21	20		20,875
TransDigm, Inc.			_0,0,0
7.50%, 7/15/21	10		10,525
6.00%, 7/15/22	30		30,038
6.50%, 7/15/24	30		29,916
			2,,,10
		\$	150,979
Automotive 0.0% ⁰⁾			
American Axle & Manufacturing, Inc.			
5.125%, 2/15/19	10	\$	10,163
General Motors Financial Co., Inc.			
4.75%, 8/15/17	40		41,308
3.25%, 5/15/18	5		5,086
Navistar International Corp.			
8.25%, 11/1/21	10		7,450
D		\$	64,007
Beverage and Tobacco 0.0% ⁰⁾			
Constellation Brands, Inc.	35	¢	39,550
6.00%, 5/1/22 4.25%, 5/1/22	40	\$	
4.25%, 5/1/23	40		41,100
		\$	80,650
Brokerage/Securities Dealers/Investment Houses 0.0% ⁰⁾			
Alliance Data Systems Corp.			
6.375%, 4/1/20 ⁽⁹⁾	30	\$	30,638
		\$	30,638
Building and Development 0.1%			
Builders FirstSource, Inc.			
7.625%, 6/1/21 ⁽⁹⁾	6	\$	6,262
10.75%, 8/15/23 ⁽⁹⁾	8		8,100
Greystar Real Estate Partners, LLC			
8.25%, 12/1/22 ⁽⁹⁾	20		20,750
HD Supply, Inc.			
7.50%, 7/15/20	45		47,981
5.25%, 12/15/21 ⁽⁹⁾	15		15,806
Hillman Group, Inc. (The)			
6.375%, 7/15/22 ⁽⁹⁾	30		25,200
Nortek, Inc.			

8.50%, 4/15/21	20	20,850
Reliance Intermediate Holdings, L.P.		
6.50%, 4/1/23 ⁽⁹⁾	50	51,688
Standard Industries, Inc.		
5.375%, 11/15/24 ⁽⁹⁾	25	25,500
6.00%, 10/15/25 ⁽⁹⁾	30	31,875
TRI Pointe Group, Inc./TRI Pointe Homes, Inc.		
4.375%, 6/15/19	20	19,950
5.875%, 6/15/24	25	24,969

Security	Principal Amount* (000 s omitted)		Value
USG Corp.			
5.875%, 11/1/21 ⁽⁹⁾	20	\$	21,000
5.50%, 3/1/25 ⁽⁹⁾	5		5,219
		\$	325,150
Business Equipment and Services 0.2%			
Acosta, Inc.	(0	Ф	55,000
7.75%, 10/1/22 ⁽⁹⁾	60	\$	55,800
FTI Consulting, Inc.	20		21.025
6.00%, 11/15/22	20		21,025
IMS Health, Inc.	40		41.000
6.00%, 11/1/20 ⁽⁹⁾	40		41,200
National CineMedia, LLC	200		206.150
6.00%, 4/15/22	380		396,150
ServiceMaster Co., LLC (The)	20		10.000
7.45%, 8/15/27	20		19,800
United Rentals North America, Inc.	1.5		16050
7.625%, 4/15/22	15		16,050
6.125%, 6/15/23	15		15,562
		\$	565,587
Cable and Satellite Television 0.8%			
Cable One, Inc.	_		
5.75%, 6/15/22 ⁽⁹⁾	5	\$	5,138
CCO Holdings, LLC/CCO Holdings Capital Corp.			
5.25%, 9/30/22	80		82,600
5.75%, 1/15/24	5		5,219
5.375%, 5/1/25 ⁽⁹⁾	40		40,800
CSC Holdings, LLC			
8.625%, 2/15/19	5		5,512
5.25%, 6/1/24	5		4,469
DISH DBS Corp.			
6.75%, 6/1/21	75		77,625
5.875%, 7/15/22	15		14,250
5.875%, 11/15/24	10		9,200
IAC/InterActiveCorp			
4.875%, 11/30/18	20		20,600
Numericable-SFR SAS	•00		•00.000
4.875%, 5/15/19 ⁽⁹⁾	200		200,000
Virgin Media Secured Finance PLC			
5.375%, 4/15/21 ⁽⁹⁾	428		447,272
	GBP 428		642,931
5.50%, 1/15/25 ⁽⁹⁾	275		283,937
		\$	1,839,553
Chemicals and Plastics 0.8%			
Hexion, Inc.			
6.625%, 4/15/20	2,225	\$	1,857,875
Platform Specialty Products Corp.			
10.375%, 5/1/21 ⁽⁹⁾	5		4,850
6.50%, 2/1/22 ⁽⁹⁾	25		21,219
Scotts Miracle-Gro Co. (The)			

6.00%, 10/15/23 ⁽⁹⁾	5	5,300
Tronox Finance, LLC		
6.375%, 8/15/20	50	38,750
7.50%, 3/15/22 ⁽⁹⁾	10	7,525
W.R. Grace & Co.		
5.125%, 10/1/21 ⁽⁹⁾	15	15,637
5.625%, 10/1/24 ⁽⁹⁾	5	5,231
	\$	1,956,387

Security	Principal Amount* (000 s omitted)		Value
Commercial Services 0.0% ⁰⁾	(000 s offitted)		value
CEB, Inc.			
5.625%, 6/15/23 ⁽⁹⁾	10	\$	10,200
ExamWorks Group, Inc.		-	,
5.625%, 4/15/23	20		20,475
,			,
		\$	30,675
Conglomerates 0.0% ⁰			
Belden, Inc.			
5.50%, 9/1/22 ⁽⁹⁾	10	\$	10,100
Spectrum Brands, Inc.			
6.375%, 11/15/20	25		26,450
6.625%, 11/15/22	20		21,725
5.75%, 7/15/25	30		32,025
TMS International Corp.			
7.625%, 10/15/21 ⁽⁹⁾	20		12,250
		\$	102,550
Consumer Products 0.0% ⁽⁰⁾			
Central Garden & Pet Co. 6.125%, 11/15/23	25	\$	26,125
		\$	26,125
Containers and Glass Products 0.9%			
Berry Plastics Corp. 6.00%, 10/15/22 ⁽⁹⁾	10	\$	10,525
Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II Issuer, Inc.			
5.625%, 12/15/16 ⁽⁹⁾	5		4,991
Owens-Brockway Glass Container, Inc.			
5.875%, 8/15/23 ⁽⁹⁾	15		15,656
6.375%, 8/15/25 ⁽⁹⁾	5		5,266
Reynolds Group Holdings, Inc. 5.75%, 10/15/20	1,975		2,031,781
		\$	2,068,219
Cosmetics/Toiletries 0.1%			
Alphabet Holding Co., Inc.			
7.75%, 11/1/17 ⁽¹¹⁾	105	\$	106,050
		\$	106,050
Distribution & Wholesale 0.0% ⁽⁰⁾			
American Tire Distributors, Inc. 10.25%, 3/1/22 ⁽⁹⁾	30	\$	27,150
		\$	27,150
Diversified Financial Services 0.0% ⁰⁾		Ψ	21,130
Quicken Loans, Inc.			

5.75%, 5/1/25 ⁽⁹⁾	15	\$ 14,625
		\$ 14,625
Drugs 0.1%		
Mallinckrodt International Finance S.A./Mallinckrodt CB, LLC		
$4.875\%, 4/15/20^{(9)}$	15	\$ 14,130
5.625%, 10/15/23 ⁽⁹⁾	40	36,500
5.50%, 4/15/25 ⁽⁹⁾	15	13,313
Valeant Pharmaceuticals International, Inc.		
$6.375\%, 10/15/20^{(9)}$	90	75,150
7.50%, 7/15/21 ⁽⁹⁾	25	20,953
5.625%, 12/1/21 ⁽⁹⁾	10	7,925
5.875%, 5/15/23 ⁽⁹⁾	35	27,606
6.125%, 4/15/25 ⁽⁹⁾	30	23,175
		,
		\$ 218.752

Security	Principal Amount* (000 s omitted)		Value
Ecological Services and Equipment 0.0% ⁽⁰⁾			
Advanced Disposal Services, Inc. 8.25%, 10/1/20	25	\$	25 622
Clean Harbors, Inc.	23	Ф	25,623
5.25%, 8/1/20	25		25,748
5.125%, 6/1/21	30		30,487
Covanta Holding Corp.	50		30,407
5.875%, 3/1/24	10		9,750
		\$	91,608
Electric Utilities 0.0% ⁰⁾			
NRG Yield Operating, LLC			
5.375%, 8/15/24	10	\$	9,350
		\$	9,350
Electronics/Electrical 0.4%			
Anixter, Inc.			
5.50%, 3/1/23 ⁽⁹⁾	20	\$	20,300
CommScope, Inc.	10		10.200
4.375%, 6/15/20 ⁽⁹⁾ Freescale Semiconductor, Inc.	10		10,300
6.00%, 1/15/22 ⁽⁹⁾	20		21,250
Infor (US), Inc.	20		21,230
5.75%, 8/15/20 ⁽⁹⁾	15		15,488
6.50%, 5/15/22	25		22,875
Informatica, LLC			
7.125%, 7/15/23 ⁽⁹⁾	20		19,400
Nuance Communications, Inc.			<<
5.375%, 8/15/20 ⁽⁹⁾	60		61,162
SS&C Technologies Holdings, Inc. 5.875%, 7/15/23 ⁽⁹⁾	25		26,086
Western Digital Corp.	23		20,080
7.375%, 4/1/23 ⁽⁹⁾⁽¹²⁾	675		690,187
Zebra Technologies Corp.			0,0,00
7.25%, 10/15/22	45		49,050
		\$	936,098
Equipment Leasing 0.2%			
International Lease Finance Corp.			1== 0.11
6.75%, 9/1/16 ⁽⁹⁾	175	\$	177,844
7.125%, 9/1/18 ⁽⁹⁾	175		191,187
		\$	369,031
Financial Intermediaries 0.3%			
CIT Group, Inc.		_	
5.50%, 2/15/19 ⁽⁹⁾	25	\$	25,891
5.375%, 5/15/20 First Data Corn	5		5,200
First Data Corp. 6.75%, 11/1/20 ⁽⁹⁾	406		427,924
7.00%, 12/1/23 ⁽⁹⁾	65		65,894
5.00%, 1/15/24 ⁽⁹⁾	20		20,100
0.00 /0, 11 10/11	20		20,100

Icahn Enterprises, L.P./Icahn Enterprises Finance Corp.		
3.50%, 3/15/17	20	20,000
6.00%, 8/1/20	25	24,438
JPMorgan Chase & Co.		
6.75% to 2/1/24, 1/29/49 ⁽¹³⁾	35	38,474
Navient Corp.		
5.50%, 1/15/19	45	44,437
5.00%, 10/26/20	10	9,100
5.875%, 10/25/24	15	12,909
		\$ 694,367

Security	Principal Amount* (000 s omitted)			Value	
Food Products 0.4%					
Dean Foods Co.					
6.50%, 3/15/23 ⁽⁹⁾		20	\$	20,625	
Iceland Bondco PLC					
$4.841\%, 7/15/20^{(9)(14)}$	GBP	750		943,885	
Pilgrim s Pride Corp.					
5.75%, 3/15/25 ⁽⁹⁾		10		10,088	
Post Holdings, Inc.					
6.75%, 12/1/21 ⁽⁹⁾		10		10,563	
6.00%, 12/15/22 ⁽⁹⁾		15		15,506	
$7.75\%, 3/15/24^{(9)}$		15		16,537	
8.00%, 7/15/25 ⁽⁹⁾		5		5,613	
WhiteWave Foods Co. (The)					
5.375%, 10/1/22		10		10,812	
			\$	1,033,629	
			·	,,.	
Food Service 0.0% ⁰⁾					
1011778 B.C. Unlimited Liability Company/New Red Finance, Inc.					
4.625%, 1/15/22 ⁽⁹⁾		25	\$	25,500	
6.00%, 4/1/22 ⁽⁹⁾		50	Ψ	52,125	
Yum! Brands, Inc.		30		32,123	
5.30%, 9/15/19		5		5,281	
3.75%, 11/1/21		10		9,538	
5.75 %, 11/1/21		10		7,550	
			\$	92,444	
			Ψ	72,444	
Food/Drug Retailers 0.0%0)					
Rite Aid Corp. 6.125%, 4/1/23 ⁽⁹⁾		50	\$	53,188	
0.125%, 4/1/25		30	Þ	33,188	
			ф	52 100	
			\$	53,188	
H N C 110					
Health Care 1.1%					
Alere, Inc.		~	ф	5.005	
7.25%, 7/1/18		5	\$	5,225	
6.50%, 6/15/20		15		15,360	
6.375%, 7/1/23 ⁽⁹⁾		30		31,575	
AmSurg Corp.		20		21 125	
5.625%, 11/30/20		30		31,125	
5.625%, 7/15/22		20		20,675	
Capsugel SA 7.00%, 5/15/19 ⁽⁹⁾⁽¹¹⁾		0		0.055	
,		8		8,055	
Centene Corp.		10		10.150	
4.75%, 5/15/22		10		10,150	
CHS/Community Health Systems, Inc.		1 115		1 129 027	
5.125%, 8/15/18		1,115		1,128,937 61,750	
7.125%, 7/15/20		65			
6.875%, 2/1/22 DIO Fines, Inc./DIO Finence, LLC/DIO Finence Corp.		40		36,300	
DJO Finco, Inc./DJO Finance, LLC/DJO Finance Corp. 8.125%, 6/15/21 ⁽⁹⁾		20		17 900	
		20		17,800	
HCA Holdings, Inc.		40		42 200	
6.25%, 2/15/21 HCA, Inc.		40		43,200	
6.50%, 2/15/20		10		11,000	
U.JU /U, ZI 1 JI ZU		10		11,000	

5.875%, 2/15/26	10	10,325
HealthSouth Corp.		
5.75%, 11/1/24	5	5,090
Hill-Rom Holdings, Inc.		
5.75%, 9/1/23 ⁽⁹⁾	10	10,400
Hologic, Inc.		
5.25%, 7/15/22 ⁽⁹⁾	30	31,387
inVentiv Health, Inc.		
9.00%, 1/15/18 ⁽⁹⁾	625	648,437

	Principal Amount*	
Security 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	(000 s omitted)	Value
Jaguar Holding Co. II/Pharmaceutical Product Development, LLC 6.375%, 8/1/23 ⁽⁹⁾	60	\$ 61,758
Kinetic Concepts, Inc./KCI USA, Inc. 10.50%, 11/1/18	25	25,188
MPH Acquisition Holdings, LLC		
6.625%, 4/1/22 ⁽⁹⁾	65	67,762
Opal Acquisition, Inc.		
8.875%, 12/15/21 ⁽⁹⁾	25	17,563
Surgical Care Affiliates, Inc.		
6.00%, 4/1/23 ⁽⁹⁾	15	15,188
Teleflex, Inc.	4.0	40.000
5.25%, 6/15/24	10	10,288
Tenet Healthcare Corp.	20	21 400
6.00%, 10/1/20	20	21,400
4.375%, 10/1/21	300	302,250
8.125%, 4/1/22	45	46,391
6.75%, 6/15/23 WellCare Health Plans, Inc.	10	9,625
5.75%, 11/15/20	45	46,744
5.75%, 11/15/20	43	40,744
		\$ 2,750,948
Holding Company Diversified 0.1%		
Argos Merger Sub, Inc.		
7.125%, 3/15/23 ⁽⁹⁾	45	\$ 47,813
HRG Group, Inc.		.,.
7.875%, 7/15/19	55	58,140
		\$ 105,953
Home Furnishings 0.0% ⁰⁾		
Tempur Sealy International, Inc.		
6.875%, 12/15/20	15	\$ 15,900
5.625%, 10/15/23 ⁽⁹⁾	15	15,506
		\$ 31,406
Industrial Equipment 0.0% ⁰⁾		
BlueLine Rental Finance Corp.		
7.00%, 2/1/19 ⁽⁹⁾	25	\$ 23,156
Erickson Air-Crane, Inc., Promissory Note		
6.00%, 11/2/20 ⁽³⁾⁽¹⁵⁾	28	12,332
Vander Intermediate Holding II Corp.		
9.75%, 2/1/19 ⁽⁹⁾⁽¹¹⁾	25	18,344
		\$ 53,832
Insurance 0.0% ⁰⁾		
Hub Holdings, LLC/Hub Holdings Finance, Inc.		
8.125%, 7/15/19 ⁽⁹⁾⁽¹¹⁾	20	\$ 18,600
Hub International, Ltd.		 -,
7.875%, 10/1/21 ⁽⁹⁾	25	24,688
USI, Inc.		,
7.75%, 1/15/21 ⁽⁹⁾	40	40,150
Wayne Merger Sub, LLC		

8.25%, 8/1/23 ⁽⁹⁾	20	19,950
		\$ 103,388
Internet Software & Services 0.0%		
Netflix, Inc.		
5.50%, 2/15/22	35	\$ 36,818
5.875%, 2/15/25	45	47,587
		\$ 84,405

Security	Principal Amount* (000 s omitted)		Value
Leisure Goods/Activities/Movies 0.1%	(ooo s onneed)		varac
Activision Blizzard, Inc.			
6.125%, 9/15/23 ⁽⁹⁾	15	\$	16,162
NCL Corp., Ltd.			,
5.25%, 11/15/19 ⁽⁹⁾	10		10,300
4.625%, 11/15/20 ⁽⁹⁾	20		20,200
Regal Entertainment Group			
5.75%, 3/15/22	15		15,600
Royal Caribbean Cruises, Ltd.			
7.25%, 6/15/16	10		10,117
7.25%, 3/15/18	20		21,644
Sabre GLBL, Inc.			
5.375%, 4/15/23 ⁽⁹⁾	10		10,313
5.25%, 11/15/23 ⁽⁹⁾	20		20,448
Viking Cruises, Ltd.			
8.50%, 10/15/22 ⁽⁹⁾	50		47,500
6.25%, 5/15/25 ⁽⁹⁾	20		16,850
		\$	189,134
		+	
Lodging and Casinos 0.8%			
Buffalo Thunder Development Authority			
11.00%, 12/9/22 ⁽⁹⁾	124	\$	62,433
Caesars Entertainment Operating Co., Inc.	124	Ф	02,433
8.50%, 2/15/20 ⁽⁴⁾	1,075		016 427
9.00%, 2/15/20 ⁽⁴⁾	825		916,437
	823		703,937
GLP Capital, L.P./GLP Financing II, Inc.	25		26 575
4.875%, 11/1/20	35		36,575
Hilton Worldwide Finance, LLC/Hilton Worldwide Finance Corp.	4.5		46.054
5.625%, 10/15/21	45		46,854
MGM Resorts International	40		42.100
6.625%, 12/15/21	40		43,100
7.75%, 3/15/22	15		16,838
6.00%, 3/15/23	25		25,922
RHP Hotel Properties, L.P./RHP Finance Corp.			1 - 110
5.00%, 4/15/23	15		15,413
Station Casinos, LLC			
7.50%, 3/1/21	20		21,200
Tunica-Biloxi Gaming Authority			
$9.00\%, 11/15/15^{(4)(9)}$	165		84,975
		\$	1,973,684
Nonferrous Metals/Minerals 0.1%			
Eldorado Gold Corp.			
6.125%, 12/15/20 ⁽⁹⁾	55	\$	50,462
IAMGOLD Corp.		т.	,
6.75%, 10/1/20 ⁽⁹⁾	35		26,775
Imperial Metals Corp.	33		20,773
7.00%, 3/15/19 ⁽⁹⁾	10		8,750
Kissner Milling Co., Ltd.	10		0,750
7.25%, 6/1/19 ⁽⁹⁾	45		42,413
New Gold, Inc.	13		12,113
6.25%, 11/15/22 ⁽⁹⁾	35		29,750
SunCoke Energy Partners, L.P./SunCoke Energy Partners Finance Corp.	33		27,130
7.375%, 2/1/20 ⁽⁹⁾	5		3,500
1.51510, 411140	J		3,300

7.375%, 2/1/20	15	10,500
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\$ 172,150

	Principal Amount*	
Security	(000 s omitted)	Value
Oil and Gas 0.6%		
Antero Resources Corp.	ž.	¢ 4775
6.00%, 12/1/20	5	\$ 4,775
5.375%, 11/1/21 5.625%, (11/2)	40	36,900
5.625%, 6/1/23	15	13,875
Blue Racer Midstream, LLC/Blue Racer Finance Corp. 6.125%, 11/15/22 ⁽⁹⁾	10	0 275
Bonanza Creek Energy, Inc.	10	8,375
6.75%, 4/15/21	25	7.125
Canbriam Energy, Inc.	23	7,123
9.75%, 11/15/19 ⁽⁹⁾	10	8,750
CITGO Petroleum Corp.	10	8,730
6.25%, 8/15/22 ⁽⁹⁾	325	315,250
Concho Resources, Inc.	323	313,230
5.50%, 4/1/23	105	103,425
CrownRock, L.P./CrownRock Finance, Inc.	103	103,423
7.125%, 4/15/21 ⁽⁹⁾	35	33,688
7.75%, 2/15/23 ⁽⁹⁾	30	29,175
CVR Refining, LLC/Coffeyville Finance, Inc.	30	29,173
6.50%, 11/1/22	65	57,525
Denbury Resources, Inc.	0.5	31,323
5.50%, 5/1/22	5	2,275
Endeavor Energy Resources, L.P./EER Finance, Inc.	J	2,213
7.00%, 8/15/21 ⁽⁹⁾	40	37,600
8.125%, 9/15/23 ⁽⁹⁾	10	9,550
Energy Transfer Equity L.P.	10),550
5.875%, 1/15/24	40	34,400
EP Energy, LLC/Everest Acquisition Finance, Inc.	10	31,100
7.75%, 9/1/22	35	16,450
Gulfport Energy Corp.		10,.00
7.75%, 11/1/20	65	65,325
6.625%, 5/1/23	30	28,050
Matador Resources Co.		
6.875%, 4/15/23	20	19,150
Memorial Resource Development Corp.		
5.875%, 7/1/22	60	51,000
Newfield Exploration Co.		
5.625%, 7/1/24	65	61,262
Noble Energy, Inc.		
5.625%, 5/1/21	13	13,079
Paramount Resources, Ltd.		
6.875%, 6/30/23 ⁽⁹⁾	15	10,969
PBF Holding Co., LLC/PBF Finance Corp.		
8.25%, 2/15/20	8	8,310
PBF Logistics, L.P./PBF Logistics Finance Corp.		
6.875%, 5/15/23	20	18,900
RSP Permian, Inc.		
6.625%, 10/1/22	40	39,800
Sabine Pass Liquefaction, LLC		
5.625%, 3/1/25	45	43,087
Sabine Pass LNG, L.P.		
6.50%, 11/1/20	55	57,956
Seven Generations Energy, Ltd.		
8.25%, 5/15/20 ⁽⁹⁾	65	65,487
6.75%, 5/1/23 ⁽⁹⁾	25	23,813
Seventy Seven Energy, Inc.		
6.50%, 7/15/22	10	500

SM Energy Co.		
6.125%, 11/15/22	10	7,375
6.50%, 1/1/23	45	32,175

Security	Principal Amount* (000 s omitted)		Value
Sunoco, L.P./Sunoco Finance Corp.			
6.375%, 4/1/23 ⁽⁹⁾	20	\$	20,112
Tesoro Corp.			
5.375%, 10/1/22	50		49,437
Tesoro Logistics, L.P./Tesoro Logistics Finance Corp.			
5.50%, 10/15/19 ⁽⁹⁾	5		4,988
$6.25\%, 10/15/22^{(9)}$	15		15,000
Triangle USA Petroleum Corp.			
$6.75\%, 7/15/22^{(9)}$	15		2,888
Williams Partners, L.P./ACMP Finance Corp.	_		
4.875%, 3/15/24	5		4,372
		\$	1,362,173
Publishing 0.1%			
Laureate Education, Inc.	200	Α	222 000
9.25%, 9/1/19 ⁽⁹⁾	300	\$	222,000
McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance	70		76.200
9.75%, 4/1/21	70		76,300
MHGE Parent, LLC/MHGE Parent Finance, Inc.	10		10,000
8.50%, 8/1/19 ⁽⁹⁾⁽¹¹⁾ Tribuna Media Ca	10		10,000
Tribune Media Co. 5.875%, 7/15/22 ⁽⁹⁾	30		29,325
5.613%, 1/13/22	30		29,323
		\$	337,625
Radio and Television 0.4% CCOH Safari, LLC			
5.75%, 2/15/26 ⁽⁹⁾	20	\$	20,750
Clear Channel Worldwide Holdings, Inc.			
Series A, 6.50%, 11/15/22	25		24,000
Series B, 6.50%, 11/15/22	50		50,000
iHeartCommunications, Inc.			
9.00%, 12/15/19	451		335,431
11.25%, 3/1/21	20		14,075
Nielsen Co. Luxembourg S.a.r.l. (The)			
5.50%, 10/1/21 ⁽⁹⁾	15		15,675
Sirius XM Radio, Inc.	10		10.407
5.875%, 10/1/20 ⁽⁹⁾ 6.00%, 7/15/24 ⁽⁹⁾	10 40		10,486
	40		42,088
Starz, LLC/Starz Finance Corp. 5.00%, 9/15/19	35		35,787
Univision Communications, Inc.	33		33,767
6.75%, 9/15/22 ⁽⁹⁾	384		408,960
5.125%, 5/15/23 ⁽⁹⁾	15		15,000
5.125 70, 51 15125	13		15,000
		\$	972,252
Real Estate Investment Trusts (REITs) 0.0% ⁰⁾			
Communications Sales & Leasing, Inc./CSL Capital LLC			
8.25%, 10/15/23	5	\$	4,662
ESH Hospitality, Inc.			
5.25%, 5/1/25 ⁽⁹⁾	15		14,719
		\$	19,381

Retailers (Except Food and Drug) 0.2%		
Chinos Intermediate Holdings A, Inc.		
$7.75\%, 5/1/19^{(9)(11)}$	25	\$ 11,630
Dollar Tree, Inc.		
5.25%, 3/1/20 ⁽⁹⁾	20	21,025
5.75%, 3/1/23(9)	50	53,219
Hot Topic, Inc.		
9.25%, 6/15/21 ⁽⁹⁾	60	60,450

Security	Principal Amount* (000 s omitted)		Value
L Brands, Inc.	(111 11 1111)		
6.875%, 11/1/35	30	\$	32,706
Michaels Stores, Inc.			
5.875%, 12/15/20 ⁽⁹⁾	20		21,000
Murphy Oil USA, Inc.			
6.00%, 8/15/23	60		62,400
Party City Holdings, Inc.			
6.125%, 8/15/23 ⁽⁹⁾	25		25,875
Radio Systems Corp.			
8.375%, 11/1/19 ⁽⁹⁾	30		31,275
Sally Holdings, LLC/Sally Capital, Inc.	20		21.555
5.75%, 6/1/22	30		31,575
Vista Outdoor, Inc.	20		21.050
5.875%, 10/1/23 ⁽⁹⁾	20		21,050
		Φ.	272 207
		\$	372,205
40			
Road & Rail 0.0% ⁰⁾			
Florida East Coast Holdings Corp.			
6.75%, 5/1/19 ⁽⁹⁾	5	\$	5,025
Watco Cos., LLC/Watco Finance Corp.	1.5		1.4.500
6.375%, 4/1/23 ⁽⁹⁾	15		14,700
		\$	19,725
Software and Services 0.0% ⁰⁾			
IHS, Inc.			
5.00%, 11/1/22	25	\$	26,031
Infor Software Parent, LLC/Infor Software Parent, Inc.			
7.125%, 5/1/21 ⁽⁹⁾⁽¹¹⁾	25		18,813
SunGard Availability Services Capital, Inc.			
8.75%, 4/1/22 ⁽⁹⁾	30		17,100
		\$	61,944
Steel 0.0% ⁰⁾			
ArcelorMittal			
7.25%, 2/25/22	10	\$	9,945
JMC Steel Group, Inc.			
8.25%, 3/15/18 ⁽⁹⁾	25		22,500
		\$	32,445
			,
Surface Transport 0.1%			
Hertz Corp. (The)			
6.25%, 10/15/22	35	\$	35,175
XPO Logistics, Inc.	33	Ψ	55,175
7.875%, 9/1/19 ⁽⁹⁾	85		88,400
6.50%, 6/15/22 ⁽⁹⁾	30		29,287
,			,
		\$	152,862
		Ψ	152,002
T. J			
Technology 0.0% ⁽⁰⁾			
Micron Technology, Inc.	1.7	ф	10.000
5.25%, 8/1/23 ⁽⁹⁾	15	\$	12,338

5.625%, 1/15/26 ⁽⁹⁾	10	7,950
		\$ 20,288
Telecommunications 0.7%		
Avaya, Inc.		
9.00%, 4/1/19 ⁽⁹⁾	20	\$ 13,600
CenturyLink, Inc.		
6.75%, 12/1/23	15	14,644
CommScope Technologies Finance, LLC		
6.00%, 6/15/25 ⁽⁹⁾	30	30,600

	Principal Amount*		
Security Exaction Communications Communication Communication Communication Communication Communication Communi	(000 s omitted)		Value
Frontier Communications Corp. 6.25%, 9/15/21	15	\$	13,941
10.50%, 9/15/22 ⁽⁹⁾	10	Þ	10,288
	10		8,925
7.625%, 4/15/24			
6.875%, 1/15/25	20		16,962
11.00%, 9/15/25 ⁽⁹⁾ Intellect Teakson Heldings S A	35		35,306
Intelsat Jackson Holdings S.A.	45		20.250
7.25%, 10/15/20			29,250
6.625%, 12/15/22	25		13,500
Intelsat Luxembourg S.A.	25		10.500
7.75%, 6/1/21 8.125%, 6/1/23	35 40		10,588
	40		12,150
Level 3 Financing, Inc. 5.375%, 1/15/24 ⁽⁹⁾	10		10.150
Plantronics, Inc.	10		10,150
5.50%, 5/31/23 ⁽⁹⁾	25		24.625
SBA Telecommunications, Inc.	23		24,625
5.75%, 7/15/20	80		92,000
	80		82,900
Sprint Communications, Inc. 7.00%, 8/15/20	345		276,000
6.00%, 11/15/22	545		3,681
5.00%, 11/13/22 Sprint Corp.	3		3,081
7.25%, 9/15/21	25		19,219
7.875%, 9/15/23	105		80,587
7.625%, 2/15/25	20		14,950
T-Mobile USA, Inc.	20		14,930
6.25%, 4/1/21	15		15,822
6.633%, 4/28/21	20		21,000
6.731%, 4/28/22	5		5,249
6.625%, 4/1/23	20		21,150
6.375%, 3/1/25	15		15,412
6.50%, 1/15/26	45		46,969
Wind Acquisition Finance SA			+0,707
5.09%, 4/30/19 ⁽⁹⁾⁽¹⁴⁾	EUR 250		284,863
6.50%, 4/30/20 ⁽⁹⁾	225		228,375
3.856%, 7/15/20 ⁽⁹⁾⁽¹⁴⁾	EUR 225		250,110
Windstream Corp.	ECK 223		230,110
6.375%, 8/1/23	15		11,062
Windstream Services, LLC	13		11,002
7.75%, 10/1/21	35		28,722
7.75 70, 10/1/21	55		20,722
		ф	1 (50 (00
		\$	1,650,600
Utilities 0.5%			
AES Corp. (The)			
5.50%, 3/15/24	10	\$	9,825
Air Medical Merger Sub Corp.			
6.375%, 5/15/23 ⁽⁹⁾	25		23,562
Calpine Corp.			
5.375%, 1/15/23	20		19,488
7.875%, 1/15/23 ⁽⁹⁾	980		1,043,700
5.75%, 1/15/25	5		4,819
Dynegy, Inc.			
6.75%, 11/1/19	30		30,000
7.375%, 11/1/22	25		23,250
7.625%, 11/1/24	25		22,812

Total Corporate Bonds & Notes (identified cost \$24,032,693) \$ 22,530,668

1,177,456

Asset-Backed Securities 6.7%

Security	Principal Amount (000 s omitted)		Value
ALM Loan Funding, Ltd.	(ooo s onneed)		varac
Series 2015-16A, Class D, 5.972%, 7/15/27 ⁽⁹⁾⁽¹⁴⁾	\$ 500	\$	415,659
Apidos CLO XVII	.	Ψ	.10,009
Series 2014-17A, Class B, 3.47%, 4/17/26 ⁽⁹⁾⁽¹⁴⁾	200		190,302
Series 2014-17A, Class C, 3.92%, 4/17/26 ⁽⁹⁾⁽¹⁴⁾	500		433,026
Series 2014-17A, Class D, 5.37%, 4/17/26 ⁽⁹⁾⁽¹⁴⁾	500		394,899
Apidos CLO XIX	200		371,077
Series 2014-19A, Class E, 6.07%, 10/17/26 ⁽⁹⁾⁽¹⁴⁾	1,000		843,831
Apidos CLO XXI	1,000		013,031
Series 2015-21A, Class D, 6.17%, 7/18/27 ⁽⁹⁾⁽¹⁴⁾	500		413,392
Ares CLO, Ltd.	300		113,372
Series 2014-32A, Class D, 6.318%, 11/15/25 ⁽⁹⁾⁽¹⁴⁾	1,000		819,220
Series 2015-2A, Class E2, 5.818%, 7/29/26 ⁽⁹⁾⁽¹⁴⁾	500		402,898
Babson CLO, Ltd.	300		402,070
Series 2013-IA, Class C, 3.324%, 4/20/25 ⁽⁹⁾⁽¹⁴⁾	225		213,277
Series 2013-IA, Class D, 4.124%, 4/20/25 ⁽⁹⁾⁽¹⁴⁾	175		155,112
Birchwood Park CLO, Ltd.	175		133,112
Series 2014-1A, Class C1, 3.722%, 7/15/26 ⁽⁹⁾⁽¹⁴⁾	300		295,090
Series 2014-1A, Class C1, 5.722%, 7/15/26 ⁽⁹⁾⁽¹⁴⁾	300		226,870
Carlyle Global Market Strategies CLO, Ltd.	300		220,070
Series 2014-4A, Class E, 5.822%, 10/15/26 ⁽⁹⁾⁽¹⁴⁾	1,000		828,048
Series 2015-5A, Class D, 6.592%, 1/20/28 ⁽⁹⁾⁽¹⁴⁾	500		427,394
Centurion CDO IX Ltd.	300		421,394
Series 2005-9A, Class D1, 5.37%, 7/17/19 ⁽⁹⁾⁽¹⁴⁾	500		469,026
	300		409,020
CIFC Funding, Ltd. Series 2013-2A, Class A3L, 3.27%, 4/21/25 ⁽⁹⁾⁽¹⁴⁾	1,325		1,204,864
	1,323		1,204,004
Cumberland Park CLO, Ltd. Series 2015-2A, Class E, 5.624%, 7/20/26 ⁽⁹⁾⁽¹⁴⁾	800		640 102
	800		640,102
Dryden XXVIII Senior Loan Fund	750		701 202
Series 2013-28A, Class A3L, 3.318%, 8/15/25 ⁽⁹⁾⁽¹⁴⁾	320		701,393 273,661
Series 2013-28A, Class B1L, 3.818%, 8/15/25 ⁽⁹⁾⁽¹⁴⁾			,
Series 2013-28A, Class B2L, 4.518%, 8/15/25 ⁽⁹⁾⁽¹⁴⁾	215		144,860
Dryden XL Senior Loan Fund	500		105 560
Series 2015-40A, Class E, 6.568%, 8/15/28 ⁽⁹⁾⁽¹⁴⁾	500		425,568
Galaxy CLO, Ltd.	500		207.472
Series 2015-21A, Class E1, 6.17%, 1/20/28 ⁽⁹⁾⁽¹⁴⁾	500		397,472
Golub Capital Partners CLO, Ltd.	1.000		015 741
Series 2015-23A, Class E, 6.371%, 5/5/27 ⁽⁹⁾⁽¹⁴⁾	1,000		815,741
Oak Hill Credit Partners, Ltd.	200		107.660
Series 2013-8A, Class C, 3.324%, 4/20/25 ⁽⁹⁾⁽¹⁴⁾	200		187,660
Series 2013-8A, Class D, 4.124%, 4/20/25 ⁽⁹⁾⁽¹⁴⁾	200		174,755
Series 2015-11A, Class E, 7.016%, 10/20/28 ⁽⁹⁾⁽¹⁴⁾	500		456,765
Octagon Investment Partners XVI Ltd.	477.5		42.4.500
Series 2013-1A, Class C1, 3.37%, 7/17/25 ⁽⁹⁾⁽¹⁴⁾	475		434,590
Series 2013-1A, Class D, 3.97%, 7/17/25 ⁽⁹⁾⁽¹⁴⁾	475		396,271
Series 2013-1A, Class E, 5.12%, 7/17/25 ⁽⁹⁾⁽¹⁴⁾	550		372,068
Octagon Investment Partners XXIII Ltd.	4 000		000.00
Series 2015-1A, Class E2, 7.122%, 7/15/27 ⁽⁹⁾⁽¹⁴⁾	1,000		880,226
Palmer Square CLO, Ltd.			105
Series 2015-2A, Class D, 6.074%, 7/20/27 ⁽⁹⁾⁽¹⁴⁾	600		492,661
Recette CLO, LLC			
Series 2015-1A, Class E, 6.115%, 10/20/27 ⁽⁹⁾⁽¹⁴⁾	500		419,211
Schiller Park CLO, Ltd.			

Series 2007-1A, Class D, 3.119%, 4/25/21 ⁽⁹⁾⁽¹⁴⁾	1,000	931,310
Ziggurat CLO, Ltd.		
Series 2014-1A, Class E, 5.62%, 10/17/26 ⁽⁹⁾⁽¹⁴⁾	1,000	670,533

Total Asset-Backed Securities	
(identified cost \$18,610,451)	\$ 16,547,755

Common Stocks 1.2%

Security	Shares		Value
Aerospace and Defense 0.0% ⁰⁾			
IAP Global Services, LLC ⁽³⁾⁽¹⁵⁾⁽¹⁶⁾	29	\$	103,011
		\$	103,011
Automotive 0.1%			
Dayco Products, LLC ⁽¹⁵⁾⁽¹⁶⁾	10,159	\$	340,326
		\$	340,326
Building and Development 0.1%			
Panolam Holdings Co. (3)(16)(17)	131	\$	113,974
		\$	113,974
Business Equipment and Services 0.0%			
Education Management Corp. (3)(15)(16)	1,612,262	\$	0
		\$	0
Health Care 0.2%			
New Millennium HoldCo, Inc. (15)(16)	35,156	\$	549,312
		\$	549,312
Lodging and Casinos 0.3%		_	
Affinity Gaming, LLC ⁽¹⁵⁾⁽¹⁶⁾	23,498	\$	323,102
Tropicana Entertainment, Inc. (15)(16)	25,430		451,385
		ø	774 407
		\$	774,487
Publishing 0.5%			
ION Media Networks, Inc. (3)(15)(16)	2,155	\$	986,688
MediaNews Group, Inc. (3)(15)(16)	5,771	Ψ	187,564
Nelson Education, Ltd. (3)(15)(16)	27,293		0
,	,		
		\$	1,174,252
			, ,
Total Common Stocks			
(identified cost \$1,256,122)		\$	3,055,362

Convertible Preferred Stocks $0.0\%^{0)}$

Security	Shares	Value
Business Equipment and Services 0.0% ⁰⁾		
Education Management Corp., Series A-1, 7.50% ⁽³⁾⁽¹⁵⁾⁽¹⁶⁾	1,793	\$ 15,599

\$ 15,599

Total Convertible Preferred Stocks (identified cost \$126,544)

Closed-End Funds 2.2%

(identified cost \$6,015,228)

Security	Shares	Value
BlackRock Floating Rate Income Strategies Fund, Inc.	49,400	\$ 645,658
Invesco Senior Income Trust	238,872	965,043
Nuveen Credit Strategies Income Fund	180,539	1,428,064
Nuveen Floating Rate Income Fund	73,198	737,104
Nuveen Floating Rate Income Opportunity Fund	51,054	504,924
Voya Prime Rate Trust	196,084	988,263
Total Clased-End Funds		

5,269,056

Warrants 0.0%		
Security	Shares	Value
Retailers (Except Food and Drug) 0.0%		
Vivarte Luxco (3)(15)(16)	104,081	\$ 0
Total Warrants (identified cost \$38,147)		\$ 0
Miscellaneous 0.0% ⁰⁾ Security	Principal Amount/ Shares	Value
Cable and Satellite Television 0.0% ⁰⁾		
Adelphia, Inc., Escrow Certificate ⁽¹⁶⁾	270,000	\$ 2,025
		\$ 2,025
Lodging and Casinos 0.0% ⁰⁾		
Buffalo Thunder Development Authority, Residual Claim Certificates, Expires 11/15/29 ⁽⁹⁾⁽¹⁶⁾	\$ 54,825	\$ 27
		\$ 27
Oil and Gas 0.0%		
SemGroup Corp., Escrow Certificate ⁽³⁾⁽¹⁶⁾	290,000	\$ 0
		\$ 0
Total Miscellaneous (identified cost \$0)		\$ 2,052
Short-Term Investments 1.4%		
Description Eaton Vance Cash Reserves Fund, LLC, 0.52% ⁽¹⁸⁾	Interest (000 s omitted) \$ 3,534	\$ Value 3,533,715
Total Short-Term Investments (identified cost \$3,533,715)		\$ 3,533,715
Total Investments 159.3% (identified cost \$418,203,520)		\$ 390,705,674
Less Unfunded Loan Commitments (0.1)%		\$ (348,936)

Net Investments 159.2% (identified cost \$417,854,584)	\$ 390,356,738
Other Assets, Less Liabilities (14.3)%	\$ (35,154,067)
Auction Preferred Shares Plus Cumulative Unpaid Dividends (44.9)%	\$ (110,004,259)
Net Assets Applicable to Common Shares 100.0%	\$ 245,198,412

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

^{*} In U.S. dollars unless otherwise indicated.

(1)	Senior floating-rate loans (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will typically have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
(2)	This Senior Loan will settle after March 31, 2016, at which time the interest rate will be determined.
(3)	For fair value measurement disclosure purposes, security is categorized as Level 3.
(4)	Currently the issuer is in default with respect to interest and/or principal payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
(5)	Includes Staunton Luxco S.C.A. ordinary shares and Staunton Topco, Ltd. ordinary shares that trade with the loan.
(6)	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.
(7)	Includes new money preferred shares that trade with the loan.
(8)	Includes Vivarte Class A preferred shares and Luxco ordinary shares that trade with the loan.
(9)	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 March 31, 2016, the aggregate value of these securities is \$27,211,595 or 11.1% of the Trust s net assets.
(10)	Amount is less than 0.05%.
(11)	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.
(12)	When-issued security.
(13)	Security converts to floating rate after the indicated fixed-rate coupon period.
(14)	Variable rate security. The stated interest rate represents the rate in effect at March 31, 2016.

- (15) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (16) Non-income producing security.
- (17) Restricted security.
- (18) 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 March 31, 2016. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended March 31, 2016 was \$7,485.

Forward Foreign Currency Exchange Contracts

			Currency					
Currency Purchased			Sold	Counterparty	Settlement Date	Unrealized Appreciation	_	nrealized preciation)
				Goldman Sachs				
USD	2,556,546	EUR	2,339,221	International	4/29/16	\$	\$	(107,247)
				State Street Bank and				
USD	202,392	CAD	273,822	Trust Company	5/31/16			(8,455)
				State Street Bank and				
USD	1,960,871	EUR	1,770,850	Trust Company	5/31/16			(57,622)
				JPMorgan Chase Bank,				
USD	2,633,524	GBP	1,883,335	N.A.	5/31/16			(71,844)
				HSBC Bank USA,				
USD	4,093,336	EUR	3,629,813	N.A.	6/30/16			(48,195)
				Goldman Sachs				
USD	2,373,056	GBP	1,652,327	International	6/30/16			(825)
			, ,					,
						\$	\$	(294,188)

Abbreviations:

DIP - Debtor in PossessionPIK - Payment In Kind

Currency Abbreviations:

CAD - Canadian Dollar

EUR - Euro

GBP - British Pound Sterling USD - United States Dollar

Restricted Securities

At March 31, 2016, the Trust owned the following securities (representing less than 0.1% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Trust has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

Date of

Description	Acquisition	Shares	Cost	Value
Common Stocks	_			
Panolam Holdings Co.	12/30/09	131	\$ 71,985	\$ 113,974
Total Restricted Securities			\$ 71,985	\$ 113,974

At March 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 objective. Because the Trust holds foreign currency denominated investments, the value of these investments and related receivables and payables may change due to future changes in foreign currency exchange rates. To hedge against this risk, the Trust enters into forward foreign currency exchange contracts.

At March 31, 2016, the aggregate fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) in a liability position and whose primary underlying risk exposure is foreign exchange risk was \$294,188.

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

Aggregate cost	\$ 417,864,012
Gross unrealized appreciation	\$ 2,991,554
Gross unrealized depreciation	(30,498,828)
Net unrealized depreciation	\$ (27,507,274)

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 March 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)	\$	\$ 336,638,827	\$	2,763,704	\$ 339,402,531										
Corporate Bonds & Notes		22,518,336		12,332	22,530,668										
Asset-Backed Securities		16,547,755			16,547,755										
Common Stocks	451,385	1,212,740		1,391,237	3,055,362										
Convertible Preferred Stocks				15,599	15,599										
Closed-End Funds	5,269,056				5,269,056										
Warrants				0	0										
Miscellaneous		2,052		0	2,052										
Short-Term Investments		3,533,715			3,533,715										
Total Investments	\$ 5,720,441	\$ 380,453,425	\$	4,182,872	\$ 390,356,738										
Liability Description															
Forward Foreign Currency Exchange															
Contracts	\$	\$ (294,188)	\$		\$ (294,188)										
Total	\$	\$ (294,188)	\$		\$ (294,188)										

^{*} 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 March 31, 2016 is not presented.

At March 31, 2016, there were no investments transferred between Level 1 and Level 2 during the fiscal year to date then ended.

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

Item 2. Controls and Procedures

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

Signatures

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

Eaton Vance Senior Income Trust

/s/ Scott H. Page Scott H. Page President

Date: May 23, 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.

/s/ Scott H. Page Scott H. Page President

Date: May 23, 2016

/s/ James F. Kirchner James F. Kirchner

Treasurer

Date: May 23, 2016