Eaton Vance Floating-Rate Income Trust Form N-Q October 28, 2016

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

811-21574

Investment Company Act File Number

Eaton Vance Floating-Rate 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)

May 31

Date of Fiscal Year End

August 31, 2016

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Floating-Rate Income Trust

August 31, 2016

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Loans 135.7%)

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Aerospace and Defense 2.2%			
BE Aerospace, Inc.	1.070	Ф	1 000 022
Term Loan, 3.75%, Maturing December 16, 2021	1,079	\$	1,089,923
IAP Worldwide Services, Inc.	205		202 575
Revolving Loan, 1.83%, Maturing July 18, 2018 ⁽²⁾	325		302,575
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 ⁽³⁾	441		352,830
Silver II US Holdings, LLC	2.100		1.054.765
Term Loan, 4.00%, Maturing December 13, 2019	2,190		1,954,765
TransDigm, Inc.	2.020		2.021.060
Term Loan, 3.75%, Maturing February 28, 2020	2,929		2,931,969
Term Loan, 3.75%, Maturing June 4, 2021	2,009		2,008,373
Term Loan, 3.75%, Maturing June 9, 2023	1,054		1,050,654
Term Loan, 3.75%, Maturing June 9, 2023	1,171		1,167,393
Term Loan, 3.75%, Maturing June 9, 2023	2,527		2,518,790
		\$	13,377,272
Air Transport 0.4%			
Virgin America, Inc.			
Term Loan, 4.50%, Maturing April 4, 2019	2,625	\$	2,635,763
		\$	2,635,763
Automotive 2.7%			
Allison Transmission, Inc.			
Term Loan, 3.50%, Maturing August 23, 2019	3	\$	2,554
CS Intermediate Holdco 2, LLC			
Term Loan, 4.00%, Maturing April 4, 2021	1,183		1,189,750
Dayco Products, LLC			
Term Loan, 5.25%, Maturing December 12, 2019	1,073		1,076,522
FCA US, LLC			
Term Loan, 3.50%, Maturing May 24, 2017	1,982		1,988,378
Term Loan, 3.25%, Maturing December 31, 2018	1,338		1,340,879
Federal-Mogul Holdings Corporation			
Term Loan, 4.75%, Maturing April 15, 2021	4,263		4,075,607
Horizon Global Corporation			
Term Loan, 7.00%, Maturing June 30, 2021	523		524,459
MPG Holdco I, Inc.			
Term Loan, 3.75%, Maturing October 20, 2021	2,306		2,311,313
TI Group Automotive Systems, LLC			
Term Loan, 4.50%, Maturing June 30, 2022	EUR 893		998,369
Term Loan, 4.50%, Maturing June 30, 2022	1,315		1,319,994

Tower Automotive Holdings USA, LLC		
Term Loan, 4.00%, Maturing April 23, 2020	722	720,699
Visteon Corporation		
Term Loan, 3.50%, Maturing April 9, 2021	685	685,417
		\$ 16,233,941
		-,,
Beverage and Tobacco 0.4%		
Flavors Holdings, Inc.		
Term Loan, 6.75%, Maturing April 3, 2020	1,407	\$ 1,241,475
Term Loan - Second Lien, 11.00%, Maturing October 3, 2021	1,000	825,000
		\$ 2.066.475

	Principal Amount*		
Borrower/Tranche Description Prologogy/Converting Desclare/Investment Houses 0.0%	(000 s omitted)		Value
Brokerage/Securities Dealers/Investment Houses 0.9% Aretec Group, Inc.			
Term Loan, 8.00%, Maturing May 25, 2023	1,145	\$	1,142,329
Term Loan - Second Lien, 6.50%, (2.00% Cash, 4.50% PIK), Maturing	1,113	Ψ	1,1 12,32)
May 23, 2021	3,203		2,370,160
Astro AB Borrower, Inc.	2,202		2,0 , 0,100
Term Loan, 5.50%, Maturing April 30, 2022	760		755,787
Term Loan - Second Lien, 9.75%, Maturing March 3, 2023	300		289,500
Salient Partners L.P.			,
Term Loan, 9.50%, Maturing May 19, 2021	854		817,914
		\$	5,375,690
Building and Development 2.3%			
ABC Supply Co., Inc.			
Term Loan, 3.50%, Maturing April 16, 2020	1,005	\$	1,008,286
Americold Realty Operating Partnership L.P.			
Term Loan, 5.75%, Maturing December 1, 2022	475		479,750
Auction.com, LLC			
Term Loan, 6.00%, Maturing May 12, 2019	1,111		1,112,326
CPG International, Inc.			
Term Loan, 4.75%, Maturing September 30, 2020	2,052		2,056,193
DTZ U.S. Borrower, LLC			
Term Loan, 4.25%, Maturing November 4, 2021	3,819		3,809,831
Headwaters, Incorporated			
Term Loan, 4.00%, Maturing March 24, 2022	448		448,869
Quikrete Holdings, Inc.			
Term Loan, 4.00%, Maturing September 28, 2020	1,166		1,171,835
RE/MAX International, Inc.			
Term Loan, 4.00%, Maturing July 31, 2020	1,602		1,593,218
Realogy Corporation	5772		576766
Term Loan, 3.75%, Maturing July 20, 2022	573		576,766
Summit Materials Companies I, LLC	602		605 401
Term Loan, 4.00%, Maturing July 17, 2022 WireCo WorldGroup, Inc.	693		695,491
Term Loan, 6.00%, Maturing February 15, 2017	625		624,995
Term Loan, 0.00 %, Watturing Peoruary 13, 2017	023		024,993
		ø	12 577 570
		\$	13,577,560
D 1 D 1 10 20			
Business Equipment and Services 10.3%			
Acosta Holdco, Inc.	2 261	ф	2 207 004
Term Loan, 4.25%, Maturing September 26, 2021 AlixPartners, LLP	3,361	\$	3,287,984
Term Loan, 4.50%, Maturing July 28, 2022	1,767		1,778,586
Altisource Solutions S.a.r.l.	1,707		1,778,380
Term Loan, 4.50%, Maturing December 9, 2020	1,729		1,592,395
Brickman Group Ltd., LLC	1,727		1,372,373
Term Loan, 4.00%, Maturing December 18, 2020	902		898,941
Brock Holdings III, Inc.			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 6.00%, Maturing March 16, 2017	1,156		1,126,688
CCC Information Services, Inc.			, ,
Term Loan, 4.00%, Maturing December 20, 2019	483		482,555
Ceridian, LLC			,
Term Loan, 4.50%, Maturing September 15, 2020	662		640,500
Corporate Capital Trust, Inc.			
Term Loan, 4.00%, Maturing May 20, 2019	1,026		1,026,375

CPM Holdings, Inc.		
Term Loan, 6.00%, Maturing April 11, 2022	297	298,021
Crossmark Holdings, Inc.		
Term Loan, 4.50%, Maturing December 20, 2019	1,536	1,048,100
Education Management, LLC		
Term Loan, 5.50%, Maturing July 2, 2020	298	84,904
Term Loan, 8.50%, (2.00% Cash, 6.50% PIK), Maturing July 2, 2020	548	28,760

Borrower/Tranche Description	Principal Amount* (000 s omitted)			Value
EIG Investors Corp.			_	
Term Loan, 6.48%, Maturing November 9, 2019		4,802	\$	4,550,274
Emdeon Business Services, LLC				
Term Loan, 3.75%, Maturing November 2, 2018		1,585		1,587,463
Extreme Reach, Inc.				
Term Loan, 7.25%, Maturing February 7, 2020		2,807		2,817,197
Garda World Security Corporation	G. 5			• • • • • • • • • • • • • • • • • • • •
Term Loan, 4.75%, Maturing November 6, 2020	CAD	3,273		2,390,099
Global Payments, Inc.				
Term Loan, 4.02%, Maturing April 22, 2023		725		732,250
IG Investment Holdings, LLC		1.020		1.045.500
Term Loan, 6.00%, Maturing October 29, 2021		1,839		1,847,733
Information Resources, Inc.		2.204		2 210 140
Term Loan, 4.75%, Maturing September 30, 2020		3,304		3,310,148
ION Trading Finance Limited	ELID	1 1 10		1 201 122
Term Loan, 4.25%, Maturing August 11, 2023	EUR	1,148		1,291,422
Term Loan, 4.25%, Maturing August 11, 2023		2,521		2,519,487
J.D. Power and Associates		2 175		0.101.010
Term Loan, Maturing September 7, 2023 ⁽⁴⁾		2,175		2,191,313
KAR Auction Services, Inc.		2.022		2.042.776
Term Loan, 3.94%, Maturing March 11, 2021		3,032		3,043,776
Kronos Incorporated		2.612		2 (21 (40
Term Loan, 4.50%, Maturing October 30, 2019		3,613		3,631,648
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020		1,223		1,251,760
MCS AMS Sub-Holdings, LLC		024		071.065
Term Loan, 7.50%, Maturing October 15, 2019		934		871,865
Monitronics International, Inc.		502		590.712
Term Loan, 4.25%, Maturing March 23, 2018		592		589,712
Term Loan, 4.50%, Maturing April 11, 2022		741		715,166
PGX Holdings, Inc.		1.521		1 520 442
Term Loan, 5.75%, Maturing September 29, 2020		1,531		1,532,443
Prime Security Services Borrower, LLC Term Loan, 4.75%, Maturing May 2, 2022		2,225		2,243,913
Sensus USA, Inc.		2,223		2,243,913
		1 275		1 202 224
Term Loan, 6.50%, Maturing April 5, 2023 ServiceMaster Company		1,275		1,283,234
Term Loan, 4.25%, Maturing July 1, 2021		4,608		4,644,007
Spin Holdco, Inc.		4,006		4,044,007
• '		2 572		2 5/12 921
Term Loan, 4.25%, Maturing November 14, 2019 TNS, Inc.		3,573		3,542,821
		633		636,048
Term Loan, 5.00%, Maturing February 14, 2020 Travelport Finance (Luxembourg) S.a.r.l.		033		030,046
Term Loan, 5.00%, Maturing September 2, 2021		1,302		1,306,478
WASH Multifamily Laundry Systems, LLC		1,302		1,300,476
Term Loan, 4.25%, Maturing May 14, 2022		274		273,457
Term Loan, 4.25 %, Maturing May 14, 2022		214		213,431
			\$	61,097,523
G.11. 1.G. (W. T.) 11. 40.6				
Cable and Satellite Television 4.0%				
Altice US Finance I Corporation		1.503	Α	1.500.145
Term Loan, 4.25%, Maturing December 14, 2022		1,582	\$	1,590,145
Block Communications, Inc.		0.1.		045.710
Term Loan, 4.00%, Maturing November 7, 2021		246		246,549
Charter Communications Operating, LLC		0.000		0.000 (=0
Term Loan, 3.50%, Maturing January 24, 2023 CSC Holdings, LLC		2,269		2,283,673

Term Loan, 5.00%, Maturing October 9, 2022	4,289	4,331,696
MCC Iowa, LLC		
Term Loan, 3.75%, Maturing June 30, 2021	956	958,337
Numericable Group SA		
Term Loan, 4.56%, Maturing July 31, 2022	422	422,716
Term Loan, 4.00%, Maturing July 31, 2023	R 769	864,743

Borrower/Tranche Description	Principal Amount* (000 s omitted)			Value
Numericable U.S., LLC	(000 .	, 0111111111		, 11110
Term Loan, 5.00%, Maturing January 15, 2024		923	\$	928,685
Telenet International Finance S.a.r.l.		,	Ψ	,20,000
Term Loan, 4.25%, Maturing June 30, 2024		925		929,336
UPC Financing Partnership		720		,20,000
Term Loan, 4.08%, Maturing August 31, 2024		3,650		3,645,438
Virgin Media Investment Holdings Limited		-,,,,		2,012,100
Term Loan, 3.65%, Maturing June 30, 2023		2,932		2,933,722
Term Loan, 4.25%, Maturing June 30, 2023	GBP	1,650		2,170,759
Ziggo B.V.		2,020		_,_,_,
Term Loan, 3.75%, Maturing January 15, 2022	EUR	424		475,416
Term Loan, 3.75%, Maturing January 15, 2022	EUR	659		737,978
Term Loan, 3.75%, Maturing January 15, 2022	EUR	1,192		1,335,753
		ŕ	\$	23,854,946
Chemicals and Plastics 7.4%				
Allnex (Luxembourg) & Cy S.C.A.				
Term Loan, 4.50%, Maturing October 3, 2019		296	\$	296,547
Allnex USA, Inc.				
Term Loan, 4.50%, Maturing October 3, 2019		154		153,864
Aruba Investments, Inc.				
Term Loan, 4.50%, Maturing February 2, 2022		315		314,245
Axalta Coating Systems US Holdings, Inc.				
Term Loan, 3.75%, Maturing February 1, 2020		3,463		3,485,122
Chemours Company (The)				
Term Loan, 3.75%, Maturing May 12, 2022		540		533,987
Emerald Performance Materials, LLC				
Term Loan, 4.50%, Maturing August 1, 2021		554		554,830
Term Loan - Second Lien, 7.75%, Maturing August 1, 2022		625		616,406
Flint Group GmbH				
Term Loan, 4.50%, Maturing September 7, 2021		164		163,360
Flint Group US, LLC				
Term Loan, 4.50%, Maturing September 7, 2021		991		985,715
GCP Applied Technologies, Inc.		= 00		<0 - 1-0
Term Loan, 4.00%, Maturing February 3, 2022		599		607,478
Gemini HDPE, LLC		~		
Term Loan, 4.75%, Maturing August 7, 2021		2,451		2,455,871
Huntsman International, LLC		4.400		
Term Loan, 3.75%, Maturing October 1, 2021		1,180		1,181,734
Term Loan, 4.25%, Maturing April 1, 2023		574		578,402
Ineos Finance PLC	ELID	460		506.056
Term Loan, 4.25%, Maturing March 31, 2022	EUR	469		526,956
Ineos US Finance, LLC		4.501		4.500.551
Term Loan, 3.75%, Maturing May 4, 2018		4,521		4,528,771
Term Loan, 4.25%, Maturing March 31, 2022		765		767,795
Kraton Polymers, LLC		2 200		2 200 205
Term Loan, 6.00%, Maturing January 6, 2022		2,300		2,300,205
Kronos Worldwide, Inc.		210		205 277
Term Loan, 4.00%, Maturing February 18, 2020		318		305,377
MacDermid, Inc.		((5		664.024
Term Loan, 5.50%, Maturing June 7, 2020		665		664,934
Term Loan, 5.50%, Maturing June 7, 2020		1,996		1,997,104
Term Loan, 5.50%, Maturing June 7, 2020		2,188		2,191,330
Minerals Technologies, Inc.		1 224		1 222 500
Term Loan, 3.75%, Maturing May 9, 2021		1,224		1,232,508

Orion Engineered Carbons GmbH			
Term Loan, 4.75%, Maturing July 25, 2021	EUR	935	1,059,182
Term Loan, 4.75%, Maturing July 25, 2021		1,226	1,228,492
OXEA Finance, LLC			
Term Loan, 4.25%, Maturing January 15, 2020		754	718,829

		Principal Amount*		
Borrower/Tranche Description	(000 s o	mitted)		Value
PolyOne Corporation		5.47	Ф	550.161
Term Loan, 3.50%, Maturing November 11, 2022		547	\$	550,161
PQ Corporation Them Lang 5.75% Materials Necessity 4.2022		2 200		2 217 070
Term Loan, 5.75%, Maturing November 4, 2022 Solenis International L.P.		2,300		2,317,970
Term Loan, 4.25%, Maturing July 31, 2021		319		317,092
Term Loan, 4.50%, Maturing July 31, 2021 Term Loan, 4.50%, Maturing July 31, 2021	EUR	1,056		1,189,906
Sonneborn Refined Products B.V.	EUK	1,050		1,109,900
Term Loan, 4.75%, Maturing December 10, 2020		73		73,359
Sonneborn, LLC		, 5		73,337
Term Loan, 4.75%, Maturing December 10, 2020		415		415,701
Trinseo Materials Operating S.C.A.				,,,,,,,
Term Loan, 4.25%, Maturing November 5, 2021		1,832		1,839,055
Tronox Pigments (Netherlands) B.V.		,		, ,
Term Loan, 4.50%, Maturing March 19, 2020		3,147		3,110,228
Univar, Inc.				
Term Loan, 4.25%, Maturing July 1, 2022		3,573		3,572,628
Zep, Inc.				
Term Loan, 5.50%, Maturing June 27, 2022		1,361		1,367,205
			\$	44,202,349
Clothing/Textiles 0.4%				
Ascena Retail Group, Inc.				
Term Loan, 5.25%, Maturing August 21, 2022		2,186	\$	2,139,119
			\$	2,139,119
Conglomerates 0.7%				
Bestway UK Holdco Limited				
Term Loan, 4.80%, Maturing October 6, 2021	GBP	1,103	\$	1,447,406
RGIS Services, LLC				
Term Loan, 5.50%, Maturing October 18, 2017		3,042		2,813,905
			\$	4,261,311
				,
Containers and Glass Products 3.3%				
Berry Plastics Holding Corporation				
Term Loan, 3.50%, Maturing February 8, 2020		2,322	\$	2,325,959
Term Loan, 3.50%, Maturing January 6, 2021		680		680,486
Term Loan, 3.75%, Maturing October 1, 2022		1,128		1,130,725
Hilex Poly Co., LLC				
Term Loan, 6.00%, Maturing December 5, 2021		3,640		3,672,190
Horizon Holdings III SAS				
Term Loan, 4.50%, Maturing August 1, 2022	EUR	1,825		2,057,454
Libbey Glass, Inc.				
Term Loan, 3.75%, Maturing April 9, 2021		431		431,401
Pelican Products, Inc.		1.250		1 225 656
Term Loan, 5.25%, Maturing April 10, 2020		1,359		1,335,676
Reynolds Group Holdings, Inc.		2.720		2 740 704
Term Loan, 4.25%, Maturing February 5, 2023		3,738		3,749,784
SIG Combibloc Purchase Co. S.a.r.l. Term Loan 4.25% Maturing March 13, 2022	EUR	2 172		2 446 702
Term Loan, 4.25%, Maturing March 13, 2022 SIG Combibloc US Acquisition, Inc.	EUK	2,173		2,446,793
Term Loan, 4.25%, Maturing March 13, 2022		1,333		1,336,576
Torm Domi, 1.25 /0, manning march 15, 2022		1,555		1,330,370

TricorBraun, Inc. Term Loan, 4.00%, Maturing May 3, 2018 641 641,954

> 19,808,998 \$

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Cosmetics/Toiletries 1.6%			
Coty, Inc.			
Term Loan, 3.75%, Maturing October 27, 2022 Galleria Co.	948	\$	951,179
Term Loan, 3.75%, Maturing January 26, 2023	1,900		1,910,687
KIK Custom Products, Inc.	,		, ,
Term Loan, 6.00%, Maturing August 26, 2022	1,737		1,735,789
Revlon Consumer Products Corporation	,		
Term Loan, 4.00%, Maturing October 8, 2019	1,270		1,272,327
Sun Products Corporation (The)	,		, ,
Term Loan, 5.50%, Maturing March 23, 2020	3,343		3,351,981
	2,2 12		2,222,232
		\$	9,221,963
Drugs 5.5%			
Albany Molecular Research, Inc.			
Term Loan, 5.75%, Maturing July 16, 2021	1,544	\$	1,553,839
Alkermes, Inc.			
Term Loan, 3.50%, Maturing September 25, 2019	410		410,344
AMAG Pharmaceuticals, Inc.			
Term Loan, 4.75%, Maturing August 13, 2021	1,155		1,157,887
Amneal Pharmaceuticals, LLC			
Term Loan, 4.50%, Maturing November 1, 2019	3,428		3,437,027
Arbor Pharmaceuticals, Inc.			
Term Loan, 6.00%, Maturing June 28, 2023	1,575		1,576,969
DPx Holdings B.V.			
Term Loan, 4.25%, Maturing March 11, 2021	2,746		2,743,966
Endo Luxembourg Finance Company I S.a.r.l.			
Term Loan, 3.75%, Maturing September 26, 2022	2,910		2,899,461
Horizon Pharma, Inc.			
Term Loan, 4.50%, Maturing May 7, 2021	1,238		1,222,805
Jaguar Holding Company II			
Term Loan, 4.25%, Maturing August 18, 2022	6,198		6,225,864
Mallinckrodt International Finance S.A.			
Term Loan, 3.25%, Maturing March 19, 2021	1,662		1,659,673
Valeant Pharmaceuticals International, Inc.			
Term Loan, 4.28%, Maturing October 20, 2018	1,662		1,660,167
Term Loan, 5.25%, Maturing December 11, 2019	1,235		1,235,033
Term Loan, 5.25%, Maturing August 5, 2020	3,436		3,430,987
Term Loan, 5.50%, Maturing April 1, 2022	3,849		3,852,518
		\$	33,066,540
Ecological Services and Equipment 0.9% ADS Waste Holdings, Inc.			
Term Loan, 3.75%, Maturing October 9, 2019	2,060	\$	2,058,768
EnergySolutions, LLC	2,000	Ψ	2,030,700
Term Loan, 6.75%, Maturing May 29, 2020	3,442		3,424,788
	-,		-,,
		\$	5,483,556
		Ψ	5,405,550
Electronics/Electrical 15 20/			
Electronics/Electrical 15.2%			
Answers Corporation Torm Lean 6.25% Maturing October 3. 2021(3)	2.104	¢	1 104 507
Term Loan, 6.25%, Maturing October 3, 2021 ⁽³⁾	2,194	\$	1,104,507
Applied Systems, Inc.			

1,000

1,003,438

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Avago Technologies Cayman Ltd.		
Term Loan, 3.51%, Maturing February 1, 2023	7,606	\$ 7,678,433
Campaign Monitor Finance Pty. Limited		
Term Loan, 6.25%, Maturing March 18, 2021	1,065	979,695
CommScope, Inc.		
Term Loan, 3.75%, Maturing December 29, 2022	1,017	1,023,035
Cypress Semiconductor Corporation		
Term Loan, 6.50%, Maturing July 5, 2021	1,200	1,213,750
Dell International, LLC		
Term Loan, 4.00%, Maturing April 29, 2020	6,447	6,454,213
Deltek, Inc.		
Term Loan, 5.00%, Maturing June 25, 2022	342	343,853
Term Loan - Second Lien, 9.50%, Maturing June 25, 2023	450	456,187
Electrical Components International, Inc.		,
Term Loan, 5.75%, Maturing May 28, 2021	1,576	1,577,434
Entegris, Inc.	,	, , -
Term Loan, 3.50%, Maturing April 30, 2021	339	340,871
Excelitas Technologies Corp.		2 10,012
Term Loan, 6.00%, Maturing October 31, 2020	914	895,795
Eze Castle Software, Inc.	711	0,0,1,0
Term Loan, 4.00%, Maturing April 6, 2020	1,485	1,483,153
Term Loan, 4.50%, Maturing April 6, 2020	1,000	998,750
Go Daddy Operating Company, LLC	1,000	770,730
Term Loan, 4.25%, Maturing May 13, 2021	4,767	4,788,841
Hyland Software, Inc.	4,707	4,700,041
Term Loan, 4.75%, Maturing July 1, 2022	633	635,659
Term Loan - Second Lien, 8.25%, Maturing July 1, 2023	625	628,906
	023	028,900
Infor (US), Inc.	<i>(5</i> 01	6 507 157
Term Loan, 3.75%, Maturing June 3, 2020	6,591	6,527,157
Informatica Corporation	2 440	2 244 607
Term Loan, 4.50%, Maturing August 5, 2022	3,449	3,344,607
Lattice Semiconductor Corporation	C1.4	607.224
Term Loan, 5.25%, Maturing March 10, 2021	614	607,324
M/A-COM Technology Solutions Holdings, Inc.	000	004.054
Term Loan, 4.50%, Maturing May 7, 2021	889	896,274
MA FinanceCo., LLC		
Term Loan, 4.50%, Maturing November 20, 2019	1,072	1,075,895
Term Loan, 4.50%, Maturing November 20, 2021	2,051	2,058,456
Magic Newco, LLC		
Term Loan, 5.00%, Maturing December 12, 2018	1,512	1,521,129
MH Sub I, LLC		
Term Loan, 4.75%, Maturing July 8, 2021	1,351	1,351,052
Microsemi Corporation		
Term Loan, 3.75%, Maturing January 15, 2023	674	680,070
MTS Systems Corporation		
Term Loan, 5.00%, Maturing July 5, 2023	1,425	1,435,687
NXP B.V.		
Term Loan, 3.75%, Maturing December 7, 2020	1,026	1,034,109
ON Semiconductor Corporation		
Term Loan, 5.25%, Maturing March 31, 2023	1,200	1,216,781
Renaissance Learning, Inc.		
Term Loan, 4.50%, Maturing April 9, 2021	2,239	2,237,690
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	250	244,375

	Principal Amount*		V. 1
Borrower/Tranche Description	(000 s omitted)		Value
Rocket Software, Inc. Term Loan, 5.75%, Maturing February 8, 2018	1,419	\$	1,425,609
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	1,950	φ	1,948,376
RP Crown Parent, LLC	1,930		1,940,370
Term Loan, 6.00%, Maturing December 21, 2018	6,144		6,137,258
SGS Cayman L.P.	0,177		0,137,236
Term Loan, 6.00%, Maturing April 23, 2021	218		217,849
SkillSoft Corporation	210		217,019
Term Loan, 5.75%, Maturing April 28, 2021	3,956		3,331,989
Smart Technologies ULC	2,720		2,221,202
Term Loan, 10.50%, Maturing January 31, 2018	547		550,922
SS&C Technologies, Inc.	317		330,722
Term Loan, 4.00%, Maturing July 8, 2022	254		255,769
Term Loan, 4.00%, Maturing July 8, 2022	1,992		2,007,632
SunEdison Semiconductor B.V.	-,		_,,,,,,,
Term Loan, 6.50%, Maturing May 27, 2019	1,947		1,946,843
SurveyMonkey, Inc.	-,		2,5 10,0 12
Term Loan, 6.25%, Maturing February 5, 2019	2,311		2,293,927
Sutherland Global Services, Inc.			
Term Loan, 6.00%, Maturing April 23, 2021	936		935,867
Sybil Software, LLC			
Term Loan, 4.25%, Maturing March 20, 2020	1,646		1,644,265
Uber Technologies			
Term Loan, 5.00%, Maturing July 13, 2023	1,900		1,901,782
Veritas US, Inc.			
Term Loan, 6.63%, Maturing January 27, 2023	2,477		2,302,166
Vertafore, Inc.			
Term Loan, 4.75%, Maturing June 30, 2023	2,550		2,558,168
Wall Street Systems Delaware, Inc.			
Term Loan, 3.25%, Maturing April 30, 2021	1,274		1,273,660
Western Digital Corporation			
Term Loan, 4.50%, Maturing April 29, 2023	2,080		2,091,267
Zebra Technologies Corporation			
Term Loan, 4.00%, Maturing October 27, 2021	1,992		2,011,614
		\$	90,672,089
Financial Intermediaries 4.1%			
Financial Intermediaries 4.1%			
Armor Holding II, LLC Term Loan, 5.75%, Maturing June 26, 2020	2.460	Ф	2 422 101
Term Loan, 5./5%, Maturing June 26, 2020 Term Loan - Second Lien, 10.25%, Maturing December 26, 2020	2,460 1,425	\$	2,423,181 1,395,313
Citco Funding, LLC	1,423		1,393,313
Term Loan, 4.25%, Maturing June 29, 2018	2,240		2,243,747
First Data Corporation	2,240		2,243,747
Term Loan, 4.27%, Maturing July 8, 2022	2,950		2,965,570
Grosvenor Capital Management Holdings, LLP	2,930		2,905,570
Term Loan, 3.75%, Maturing January 4, 2021	1,008		1,005,116
Guggenheim Partners, LLC	1,000		1,005,110
Term Loan, 4.25%, Maturing July 22, 2020	1,463		1,467,135
Harbourvest Partners, LLC	1,703		1,707,133
Term Loan, 3.25%, Maturing February 4, 2021	781		776,000
Medley, LLC	701		7 7 0,000
Term Loan, 6.50%, Maturing June 15, 2019	406		417,788
Lorin Doun, 0.30%, Maturing June 13, 2017	700		717,700

	Principal Amount*	k		
Borrower/Tranche Description	(000 s omi	tted)		Value
MIP Delaware, LLC		227	¢.	227 574
Term Loan, 4.00%, Maturing March 9, 2020		327	\$	327,574
NXT Capital, Inc.		1.47		146 701
Term Loan, 6.25%, Maturing September 4, 2018		147		146,791
Term Loan, 6.25%, Maturing September 4, 2018		716		716,694
Term Loan, 6.25%, Maturing September 4, 2018 Ocwen Financial Corporation		802		803,315
Term Loan, 5.50%, Maturing February 15, 2018		1 972		1 867 475
Sesac Holdco II, LLC		1,872		1,867,475
Term Loan, 5.25%, Maturing February 8, 2019		941		941,295
Starwood Property Trust, Inc.		941		941,293
Term Loan, 3.50%, Maturing April 17, 2020		290		290,794
Walker & Dunlop, Inc.		290		290,794
Term Loan, 5.25%, Maturing December 11, 2020		2,195		2 200 087
		2,193		2,200,987
Walter Investment Management Corp.		1710		1 255 007
Term Loan, 4.75%, Maturing December 19, 2020		4,748		4,355,887
			\$	24,344,662
Food Products 3.8%				
AdvancePierre Foods, Inc.				
Term Loan, 4.50%, Maturing June 2, 2023		2,611	\$	2,627,474
Blue Buffalo Company Ltd.				
Term Loan, 3.75%, Maturing August 8, 2019		1,420		1,426,925
Charger OpCo B.V.				
Term Loan, 4.25%, Maturing July 2, 2022	EUR	360		406,296
Clearwater Seafoods Limited Partnership				
Term Loan, 4.75%, Maturing June 26, 2019		987		989,709
Del Monte Foods, Inc.				
Term Loan, 4.25%, Maturing February 18, 2021		1,258		1,152,702
Term Loan - Second Lien, 8.25%, Maturing August 18, 2021		1,500		1,078,125
Dole Food Company, Inc.				
Term Loan, 4.50%, Maturing November 1, 2018		2,330		2,339,391
High Liner Foods Incorporated				
Term Loan, 4.25%, Maturing April 24, 2021		848		843,660
JBS USA, LLC				
Term Loan, 3.75%, Maturing May 25, 2018		969		969,195
Term Loan, 3.75%, Maturing September 18, 2020		1,702		1,701,875
Term Loan, 4.00%, Maturing October 30, 2022		746		746,561
Keurig Green Mountain, Inc.				
Term Loan, 5.25%, Maturing March 3, 2023		1,112		1,124,847
NBTY, Inc.				
Term Loan, 5.00%, Maturing May 5, 2023		4,075		4,081,622
Term Loan, 6.25%, Maturing May 5, 2023	GBP	1,000		1,316,705
Oak Tea, Inc.				
Term Loan, 4.25%, Maturing July 2, 2022		1,969		1,969,332
			Ф	22,774,419
			\$	22,114,419
Food Service 3.3%				
1011778 B.C. Unlimited Liability Company				
Term Loan, 3.75%, Maturing December 10, 2021		5,166	\$	5,195,317
Centerplate, Inc.		2,100	Ψ	5,175,517
Term Loan, 4.75%, Maturing November 26, 2019		1,097		1,072,018
Landry s, Inc.		1,097		1,072,010
Term Loan, 4.00%, Maturing April 24, 2018		2,117		2,122,143
161111 Loan, 7.00 /0, Maturing April 27, 2010		4,111		2,122,143

	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Manitowoc Foodservice, Inc.	4.000		
Term Loan, 5.75%, Maturing March 3, 2023	1,990	\$	2,018,412
NPC International, Inc.			
Term Loan, 4.75%, Maturing December 28, 2018	1,695		1,699,256
P.F. Chang s China Bistro, Inc.			
Term Loan, 4.53%, Maturing July 2, 2019	447		428,362
Seminole Hard Rock Entertainment, Inc.			
Term Loan, 3.50%, Maturing May 14, 2020	291		291,424
Weight Watchers International, Inc.			
Term Loan, 4.00%, Maturing April 2, 2020	7,377		5,680,434
Yum! Brands, Inc.			
Term Loan, 3.26%, Maturing June 16, 2023	1,075		1,081,298
		\$	19,588,664
		·	, ,
Food/Drug Retailers 2.5%			
Albertsons, LLC			
Term Loan, 4.50%, Maturing August 25, 2021	1,476	\$	1,483,834
		Ф	
Term Loan, Maturing December 21, 2022 ⁽⁴⁾	1,500		1,509,470
Term Loan, 4.75%, Maturing June 22, 2023	4,044		4,069,914
Rite Aid Corporation	1.500		1.506.075
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020	1,500		1,506,875
Term Loan - Second Lien, 4.88%, Maturing June 21, 2021	1,500		1,505,625
Supervalu, Inc.	4.501		4.50.500
Term Loan, 5.50%, Maturing March 21, 2019	4,761		4,768,590
	.,, 01		1,700,370
	.,,,,,	\$	14,844,308
	,,,,,,,,	\$	
Health Care 13.1%	,,,,,,	\$	
Health Care 13.1%	,,,,,,	\$	
Health Care 13.1% Acadia Healthcare Company, Inc.	271	\$	
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022			14,844,308
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp.			14,844,308 271,891
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022	271		14,844,308
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc.	271 371		14,844,308 271,891 374,730
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021	271		14,844,308 271,891
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc.	271 371 935		14,844,308 271,891 374,730 947,125
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022	271 371		14,844,308 271,891 374,730
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc.	271 371 935 1,776		14,844,308 271,891 374,730 947,125 1,761,586
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019	271 371 935		14,844,308 271,891 374,730 947,125
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 AmSurg Corp.	271 371 935 1,776 2,283		271,891 374,730 947,125 1,761,586 2,183,602
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 AmSurg Corp. Term Loan, 3.50%, Maturing July 16, 2021	271 371 935 1,776		14,844,308 271,891 374,730 947,125 1,761,586
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 AmSurg Corp. Term Loan, 3.50%, Maturing July 16, 2021 Ardent Legacy Acquisitions, Inc.	271 371 935 1,776 2,283 662		14,844,308 271,891 374,730 947,125 1,761,586 2,183,602 662,865
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 AmSurg Corp. Term Loan, 3.50%, Maturing July 16, 2021 Ardent Legacy Acquisitions, Inc. Term Loan, 6.50%, Maturing August 4, 2021	271 371 935 1,776 2,283		271,891 374,730 947,125 1,761,586 2,183,602
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 AmSurg Corp. Term Loan, 3.50%, Maturing July 16, 2021 Ardent Legacy Acquisitions, Inc. Term Loan, 6.50%, Maturing August 4, 2021 Auris Luxembourg III S.a.r.l.	271 371 935 1,776 2,283 662 1,118		271,891 374,730 947,125 1,761,586 2,183,602 662,865 1,119,203
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 AmSurg Corp. Term Loan, 3.50%, Maturing July 16, 2021 Ardent Legacy Acquisitions, Inc. Term Loan, 6.50%, Maturing August 4, 2021 Auris Luxembourg III S.a.r.l. Term Loan, 4.25%, Maturing January 15, 2022	271 371 935 1,776 2,283 662		14,844,308 271,891 374,730 947,125 1,761,586 2,183,602 662,865
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 AmSurg Corp. Term Loan, 3.50%, Maturing July 16, 2021 Ardent Legacy Acquisitions, Inc. Term Loan, 6.50%, Maturing August 4, 2021 Auris Luxembourg III S.a.r.l. Term Loan, 4.25%, Maturing January 15, 2022 Beaver-Visitec International, Inc.	271 371 935 1,776 2,283 662 1,118 839		14,844,308 271,891 374,730 947,125 1,761,586 2,183,602 662,865 1,119,203 839,921
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 AmSurg Corp. Term Loan, 3.50%, Maturing July 16, 2021 Ardent Legacy Acquisitions, Inc. Term Loan, 6.50%, Maturing August 4, 2021 Auris Luxembourg III S.a.r.l. Term Loan, 4.25%, Maturing January 15, 2022 Beaver-Visitec International, Inc. Term Loan, Maturing August 21, 2023 ⁽⁴⁾	271 371 935 1,776 2,283 662 1,118		271,891 374,730 947,125 1,761,586 2,183,602 662,865 1,119,203
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 AmSurg Corp. Term Loan, 3.50%, Maturing July 16, 2021 Ardent Legacy Acquisitions, Inc. Term Loan, 6.50%, Maturing August 4, 2021 Auris Luxembourg III S.a.r.l. Term Loan, 4.25%, Maturing January 15, 2022 Beaver-Visitec International, Inc. Term Loan, Maturing August 21, 2023(4) BSN Medical, Inc.	271 371 935 1,776 2,283 662 1,118 839 875		14,844,308 271,891 374,730 947,125 1,761,586 2,183,602 662,865 1,119,203 839,921 872,812
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 AmSurg Corp. Term Loan, 3.50%, Maturing July 16, 2021 Ardent Legacy Acquisitions, Inc. Term Loan, 6.50%, Maturing August 4, 2021 Auris Luxembourg III S.a.r.l. Term Loan, 4.25%, Maturing January 15, 2022 Beaver-Visitec International, Inc. Term Loan, Maturing August 21, 2023(4) BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019	271 371 935 1,776 2,283 662 1,118 839		14,844,308 271,891 374,730 947,125 1,761,586 2,183,602 662,865 1,119,203 839,921
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 AmSurg Corp. Term Loan, 3.50%, Maturing July 16, 2021 Ardent Legacy Acquisitions, Inc. Term Loan, 6.50%, Maturing August 4, 2021 Auris Luxembourg III S.a.r.l. Term Loan, 4.25%, Maturing January 15, 2022 Beaver-Visitec International, Inc. Term Loan, Maturing August 21, 2023(4) BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019 CareCore National, LLC	271 371 935 1,776 2,283 662 1,118 839 875 643		271,891 374,730 947,125 1,761,586 2,183,602 662,865 1,119,203 839,921 872,812 639,863
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 AmSurg Corp. Term Loan, 3.50%, Maturing July 16, 2021 Ardent Legacy Acquisitions, Inc. Term Loan, 6.50%, Maturing August 4, 2021 Auris Luxembourg III S.a.r.l. Term Loan, 4.25%, Maturing January 15, 2022 Beaver-Visitec International, Inc. Term Loan, Maturing August 21, 2023(4) BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019 CareCore National, LLC Term Loan, 5.50%, Maturing March 5, 2021	271 371 935 1,776 2,283 662 1,118 839 875		14,844,308 271,891 374,730 947,125 1,761,586 2,183,602 662,865 1,119,203 839,921 872,812
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 AmSurg Corp. Term Loan, 3.50%, Maturing July 16, 2021 Ardent Legacy Acquisitions, Inc. Term Loan, 6.50%, Maturing August 4, 2021 Auris Luxembourg III S.a.r.l. Term Loan, 4.25%, Maturing January 15, 2022 Beaver-Visitec International, Inc. Term Loan, Maturing August 21, 2023(4) BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019 CareCore National, LLC Term Loan, 5.50%, Maturing March 5, 2021 CeramTec Acquisition Corporation	271 371 935 1,776 2,283 662 1,118 839 875 643 3,800		14,844,308 271,891 374,730 947,125 1,761,586 2,183,602 662,865 1,119,203 839,921 872,812 639,863 3,710,050
Health Care 13.1% Acadia Healthcare Company, Inc. Term Loan, 3.75%, Maturing February 11, 2022 ADMI Corp. Term Loan, 5.25%, Maturing April 30, 2022 Akorn, Inc. Term Loan, 5.25%, Maturing April 16, 2021 Alere, Inc. Term Loan, 4.25%, Maturing June 18, 2022 Alliance Healthcare Services, Inc. Term Loan, 4.25%, Maturing June 3, 2019 AmSurg Corp. Term Loan, 3.50%, Maturing July 16, 2021 Ardent Legacy Acquisitions, Inc. Term Loan, 6.50%, Maturing August 4, 2021 Auris Luxembourg III S.a.r.l. Term Loan, 4.25%, Maturing January 15, 2022 Beaver-Visitec International, Inc. Term Loan, Maturing August 21, 2023(4) BSN Medical, Inc. Term Loan, 4.00%, Maturing August 28, 2019 CareCore National, LLC Term Loan, 5.50%, Maturing March 5, 2021	271 371 935 1,776 2,283 662 1,118 839 875 643		271,891 374,730 947,125 1,761,586 2,183,602 662,865 1,119,203 839,921 872,812 639,863

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
CHG Healthcare Services, Inc.	2.170	Ф	2 102 (71
Term Loan, 4.75%, Maturing June 7, 2023	2,170	\$	2,182,671
Community Health Systems, Inc.	0.45		2.541.265
Term Loan, 3.75%, Maturing December 31, 2019	2,647		2,541,265
Term Loan, 4.00%, Maturing January 27, 2021	2,875		2,759,024
Concentra, Inc.			
Term Loan, 4.00%, Maturing June 1, 2022	173		173,900
Convatec, Inc.			
Term Loan, 4.25%, Maturing June 15, 2020	1,422		1,428,279
CPI Buyer, LLC			
Term Loan, 5.50%, Maturing August 15, 2021	1,089		1,077,675
DaVita HealthCare Partners, Inc.			
Term Loan, 3.50%, Maturing June 24, 2021	3,504		3,523,572
DJO Finance, LLC			
Term Loan, 4.25%, Maturing June 8, 2020	2,401		2,317,725
Envision Healthcare Corporation			
Term Loan, 4.25%, Maturing May 25, 2018	1,962		1,965,685
Term Loan, 4.50%, Maturing October 28, 2022	637		639,745
Faenza Acquisition GmbH			,
Term Loan, 4.25%, Maturing August 30, 2020	99		99,267
Term Loan, 4.25%, Maturing August 30, 2020	323		324,776
Global Healthcare Exchange, LLC	525		021,770
Term Loan, 5.25%, Maturing August 15, 2022	1,191		1,193,745
Greatbatch Ltd.	1,171		1,175,715
Term Loan, 5.25%, Maturing October 27, 2022	2,745		2,715,587
Iasis Healthcare, LLC	2,713		2,713,307
Term Loan, 4.50%, Maturing May 3, 2018	1,801		1,785,651
IMS Health Incorporated	1,001		1,705,051
Term Loan, 3.50%, Maturing March 17, 2021	2,136		2,140,436
Indivior Finance S.a.r.l.	2,130		2,140,430
	1,041		1 045 929
Term Loan, 7.00%, Maturing December 19, 2019	1,041		1,045,828
inVentiv Health, Inc.	2.457		2 462 927
Term Loan, 7.75%, Maturing May 15, 2018	2,457		2,463,827
Term Loan, 7.75%, Maturing May 15, 2018	3,139		3,149,812
Kindred Healthcare, Inc.	1.617		1 605 007
Term Loan, 4.25%, Maturing April 9, 2021	1,617		1,605,887
Kinetic Concepts, Inc.	6.504		6.540.000
Term Loan, 5.00%, Maturing November 4, 2020	6,504		6,543,398
KUEHG Corp.			
Term Loan, 6.00%, Maturing August 13, 2022	1,241		1,246,828
MMM Holdings, Inc.			
Term Loan, 9.75%, Maturing December 12, 2017	571		502,290
MPH Acquisition Holdings, LLC			
Term Loan, 5.00%, Maturing June 7, 2023	2,675		2,707,721
MSO of Puerto Rico, Inc.			
Term Loan, 9.75%, Maturing December 12, 2017	415		365,162
National Mentor Holdings, Inc.			
Term Loan, 4.25%, Maturing January 31, 2021	1,087		1,089,726
National Surgical Hospitals, Inc.			
Term Loan, 4.50%, Maturing June 1, 2022	997		990,598

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
New Millennium Holdco, Inc. Term Loan, 7.50%, Maturing December 21, 2020	2,110	\$	1,042,600
Onex Carestream Finance L.P.	2,110	Ф	1,042,000
Term Loan, 5.00%, Maturing June 7, 2019	2,716		2,608,810
Opal Acquisition, Inc.	2,710		2,000,010
Term Loan, 5.00%, Maturing November 27, 2020	2,239		2,076,850
Ortho-Clinical Diagnostics, Inc.	_,,		2,070,020
Term Loan, 4.75%, Maturing June 30, 2021	3,228		3,155,165
PRA Holdings, Inc.			
Term Loan, 4.50%, Maturing September 23, 2020	1,103		1,109,281
RadNet, Inc.			
Term Loan, 4.77%, Maturing July 1, 2023	1,575		1,575,657
Select Medical Corporation			
Term Loan, 6.00%, Maturing June 1, 2018	1,453		1,458,011
Sterigenics-Nordion Holdings, LLC			
Term Loan, 4.25%, Maturing May 15, 2022	769		769,187
Steward Health Care System, LLC			
Term Loan, 6.75%, Maturing April 12, 2020	952		952,200
Tecomet, Inc.			4.040.064
Term Loan, 5.75%, Maturing December 5, 2021	1,256		1,240,961
		\$	77,988,449
Home Furnishings 0.3%			
Serta Simmons Holdings, LLC			
Term Loan, 4.25%, Maturing October 1, 2019	1,638	\$	1,645,328
		\$	1,645,328
Industrial Equipment 6.3%			
Apex Tool Group, LLC			
Term Loan, 4.50%, Maturing January 31, 2020	3,042	\$	2,998,863
Blount International, Inc.			
Term Loan, 7.25%, Maturing April 12, 2023	1,150		1,164,375
Coherent Holding GmbH			1 720 115
, , ,	EUR 1,350		1,528,446
Delachaux S.A.	460		441.706
Term Loan, 4.50%, Maturing October 28, 2021	460		441,796
Doosan Infracore International, Inc.	993		999,375
Term Loan, 4.50%, Maturing May 28, 2021 EWT Holdings III Corp.	993		999,373
Term Loan, 4.75%, Maturing January 15, 2021	439		440,944
Term Loan, 5.50%, Maturing January 15, 2021	623		628,113
Term Loan - Second Lien, 8.50%, Maturing January 15, 2022	1,800		1,786,500
Filtration Group Corporation	1,000		1,700,500
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021	262		259,047
Gardner Denver, Inc.			
Term Loan, 4.25%, Maturing July 30, 2020	3,369		3,203,240
Term Loan, 4.75%, Maturing July 30, 2020	EUR 438		473,016
Gates Global, Inc.			
Term Loan, 4.25%, Maturing July 6, 2021	5,033		4,962,713
Husky Injection Molding Systems Ltd.			
Term Loan, 4.25%, Maturing June 30, 2021	3,030		3,023,368
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022	477		473,817

Milacon, LLC Term Loan, 425%, Maturing September 28, 2020 1,255 1,260,402 1,261 1,449,818 1,241	Powerway/Transles Description	Principal Amount* (000 s omitted)			Value			
Torm Lana, 425%, Maturing September 28, 2020 1,25 \$ 1,200,402 Plaction Francis Holding, Inc. 1 1,449,834 Petremoster Holding, IV GmbH 1 1 Term Lana, 7,13%, Maturing Lebenary 10, 2022 EUR 1,000 1,100,280 Resconcert, LLC 1 1 1,000,280 5,685 5,686,193 Signode Industrial Group US, Inc. 930 928,626 585 5,686,193 585 5,686,193 585 5,686,193 586,266 586,193 586,266 586,193 586,266 586,193 586,266 586,193 586,266 586,193 588,266 586,193 588,266 586,193 588,266 586,193 588,266 586,193 588,266 586,266 586,266 586,266 588,266	Borrower/Tranche Description	(000 8	omitteu)		value			
Palatin Brands Holding, Inc. 16,52			1 255	\$	1 260 402			
Term Loan, 7.25%, Maturing August 16, 2019 1,449,844 Paternoster Holding IV GmbH 1,100,280 Resnord, I.D. 5,682 5,686,193 Resnord, I.D. 5,682 5,686,193 Signode Industrial Group US, Inc. 930 928,626 Term Loan, 3,75%, Maturing May 1, 2021 310 272,588 Term Loan, 3,75%, Maturing February 12, 2021 310 272,588 Term Loan, 3,25%, Maturing March 16, 2022 1,300 1,251,243 Term Loan, 3,50%, Maturing March 16, 2022 1,300 1,251,243 Term Loan, 3,50%, Maturing August 13, 2021 EUR 1,71 1,922,672 Term Loan, 3,50%, Maturing November 28, 2018 300 295,654 VAT Lux III Saar.1. Term Loan, 4,25%, Muturing November 28, 2018 300 295,654 VAT Lux III Saar.1. Term Loan, 4,25%, Muturing Rebruary 11, 2021 724 726,359 Insurance 4.7% Allant Holdings 1, Inc. 1 5,000,353 Term Loan, 4,25%, Muturing Quest 12, 2022 55 576,797 AmWINS Group, LLC 2,004,831 5,000,353 Term Loan, 5,00%, Muturing Quest			1,233	Ψ	1,200,402			
Patern Loan, 1,31%, Maturing February 10, 2022 5,686, 193 1,100, 280 1,10			1 652		1 449 834			
Term Loan, A.13%, Maturing Pebruary 10, 2022 EUR 1,000, 280 Resmord, LLC Term Loan, A.00%, Maturing August 21, 2020 5,682 5,686,193 Signode Industrial Group US, Inc. 930 928,626 STS Operating, Inc. 310 272,598 Erm Loan, A.75%, Maturing May 1, 2021 310 272,598 Tank Holding Corp. 1,300 1,251,243 Term Loan, 25%, Maturing March 16, 2022 1,300 1,251,243 Terre Corporation EUR 1,719 1,922,672 Unifus Corporation Term Loan, 4,25%, Maturing November 28, 2018 300 295,654 VAT Lut III Sa.r.I. Term Loan, 4,25%, Maturing Pebruary 11, 2021 72 3,727,474 Insurance 4.7% Alliant Holdings I, Inc. 2 3,24 2,047,831 Term Loan, 4.25%, Maturing August 12, 2022 2,55 5,266 5,303,537 Term Loan, 500%, Maturing August 12, 2022 575 5,76,797 Term Loan, 500%, Maturing September 6, 2019 5,26 5,303,537 AssuredPartners, Inc. 1 1,020 1,025,332 Term Loan, 5,00%, M			1,032		1,115,051			
Resident LIC Ferm Loam, 400%, Maturing August 21, 2020 5,686,193 5	-	EUR	1.000		1.100.280			
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Signote Industrial Group US, Inc.			5,682		5,686,193			
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Insurance 4.7% Alliant Holdings Inc.	Term Loan, 4.25%, Maturing February 11, 2021		724		726,359			
Insurance 4.7% Alliant Holdings Inc.								
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Cunningham Lindsey U.S., Inc. Term Loan, 5.00%, Maturing December 10, 2019 1,693 1,379,564 Term Loan - Second Lien, 9.25%, Maturing June 10, 2020 1,000 754,700 Hub International Limited Term Loan, 4.00%, Maturing October 2, 2020 3,039 3,034,667 USI, Inc. Term Loan, 4.25%, Maturing December 27, 2019 2,832 2,830,933 Leisure Goods/Activities/Movies 5.9% AMC Entertainment, Inc. Term Loan, 4.00%, Maturing December 15, 2022 2,357 \$ 2,376,549 Ancestry.com, Inc. Term Loan, 5.00%, Maturing August 17, 2022 2,187 2,195,680 Bombardier Recreational Products, Inc. Term Loan, 3.75%, Maturing June 30, 2023 4,875 4,871,953 Bright Horizons Family Solutions, Inc.					, ,			
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Term Loan - Second Lien, 9.25%, Maturing June 10, 2020 Hub International Limited Term Loan, 4.00%, Maturing October 2, 2020 USI, Inc. Term Loan, 4.25%, Maturing December 27, 2019 2,832 2,830,933 Leisure Goods/Activities/Movies 5.9% AMC Entertainment, Inc. Term Loan, 4.00%, Maturing December 15, 2022 2,357 2,376,549 Ancestry.com, Inc. Term Loan, 5.00%, Maturing August 17, 2022 2,187 2,195,680 Bombardier Recreational Products, Inc. Term Loan, 3.75%, Maturing June 30, 2023 4,875 4,871,953 Bright Horizons Family Solutions, Inc.	•		1 602		1 270 564			
Hub International Limited Term Loan, 4.00%, Maturing October 2, 2020 USI, Inc. Term Loan, 4.25%, Maturing December 27, 2019 2,832 2,830,933 \$ 27,982,603 Leisure Goods/Activities/Movies 5.9% AMC Entertainment, Inc. Term Loan, 4.00%, Maturing December 15, 2022 2,357 3,2376,549 Ancestry.com, Inc. Term Loan, 5.00%, Maturing August 17, 2022 2,187 2,195,680 Bombardier Recreational Products, Inc. Term Loan, 3.75%, Maturing June 30, 2023 4,875 4,871,953 Bright Horizons Family Solutions, Inc.								
Term Loan, 4.00%, Maturing October 2, 2020 USI, Inc. Term Loan, 4.25%, Maturing December 27, 2019 2,832 2,830,933 Leisure Goods/Activities/Movies 5.9% AMC Entertainment, Inc. Term Loan, 4.00%, Maturing December 15, 2022 2,357 3,2376,549 Ancestry.com, Inc. Term Loan, 5.00%, Maturing August 17, 2022 2,187 2,195,680 Bombardier Recreational Products, Inc. Term Loan, 3.75%, Maturing June 30, 2023 4,875 4,871,953 Bright Horizons Family Solutions, Inc.			1,000		134,100			
USI, Inc. Term Loan, 4.25%, Maturing December 27, 2019 2,832 2,830,933 \$ 27,982,603 Leisure Goods/Activities/Movies 5.9% AMC Entertainment, Inc. Term Loan, 4.00%, Maturing December 15, 2022 2,357 \$ 2,376,549 Ancestry.com, Inc. Term Loan, 5.00%, Maturing August 17, 2022 2,187 2,195,680 Bombardier Recreational Products, Inc. Term Loan, 3.75%, Maturing June 30, 2023 4,875 4,871,953 Bright Horizons Family Solutions, Inc.			3 039		3 034 667			
Term Loan, 4.25%, Maturing December 27, 2019 2,832 2,830,933 27,982,603 Leisure Goods/Activities/Movies 5.9% AMC Entertainment, Inc. Term Loan, 4.00%, Maturing December 15, 2022 Ancestry.com, Inc. Term Loan, 5.00%, Maturing August 17, 2022 2,187 2,195,680 Bombardier Recreational Products, Inc. Term Loan, 3.75%, Maturing June 30, 2023 4,875 4,871,953 Bright Horizons Family Solutions, Inc.			3,037		3,031,007			
### 27,982,603 Leisure Goods/Activities/Movies 5.9% AMC Entertainment, Inc. Term Loan, 4.00%, Maturing December 15, 2022 2,357 \$ 2,376,549 Ancestry.com, Inc. Term Loan, 5.00%, Maturing August 17, 2022 2,187 2,195,680 Bombardier Recreational Products, Inc. Term Loan, 3.75%, Maturing June 30, 2023 4,875 4,871,953 Bright Horizons Family Solutions, Inc.			2.832		2.830.933			
Leisure Goods/Activities/Movies 5.9% AMC Entertainment, Inc. Term Loan, 4.00%, Maturing December 15, 2022 2,357 \$ 2,376,549 Ancestry.com, Inc. Term Loan, 5.00%, Maturing August 17, 2022 2,187 2,195,680 Bombardier Recreational Products, Inc. Term Loan, 3.75%, Maturing June 30, 2023 4,875 4,871,953 Bright Horizons Family Solutions, Inc.	Tomi Boun, 1120 /o, Manualing Boundon 27, 2017		2,002		2,000,000			
Leisure Goods/Activities/Movies 5.9% AMC Entertainment, Inc. Term Loan, 4.00%, Maturing December 15, 2022 2,357 \$ 2,376,549 Ancestry.com, Inc. Term Loan, 5.00%, Maturing August 17, 2022 2,187 2,195,680 Bombardier Recreational Products, Inc. Term Loan, 3.75%, Maturing June 30, 2023 4,875 4,871,953 Bright Horizons Family Solutions, Inc.				•	27 982 603			
AMC Entertainment, Inc. Term Loan, 4.00%, Maturing December 15, 2022 Ancestry.com, Inc. Term Loan, 5.00%, Maturing August 17, 2022 2,187 2,195,680 Bombardier Recreational Products, Inc. Term Loan, 3.75%, Maturing June 30, 2023 4,875 4,871,953 Bright Horizons Family Solutions, Inc.				Ψ	21,702,003			
AMC Entertainment, Inc. Term Loan, 4.00%, Maturing December 15, 2022 Ancestry.com, Inc. Term Loan, 5.00%, Maturing August 17, 2022 2,187 2,195,680 Bombardier Recreational Products, Inc. Term Loan, 3.75%, Maturing June 30, 2023 4,875 4,871,953 Bright Horizons Family Solutions, Inc.	Loisuro Coods/Activitios/Movies 5 00/-							
Term Loan, 4.00%, Maturing December 15, 2022 2,357 \$ 2,376,549 Ancestry.com, Inc. 2,187 2,195,680 Term Loan, 5.00%, Maturing August 17, 2022 2,187 2,195,680 Bombardier Recreational Products, Inc. 4,875 4,871,953 Bright Horizons Family Solutions, Inc. 4,875 4,871,953								
Ancestry.com, Inc. 2,187 2,195,680 Term Loan, 5.00%, Maturing August 17, 2022 2,187 2,195,680 Bombardier Recreational Products, Inc. 4,875 4,871,953 Term Loan, 3.75%, Maturing June 30, 2023 4,875 4,871,953 Bright Horizons Family Solutions, Inc. 4,875 4,871,953	·		2 357	¢	2 376 540			
Term Loan, 5.00%, Maturing August 17, 2022 Bombardier Recreational Products, Inc. Term Loan, 3.75%, Maturing June 30, 2023 Bright Horizons Family Solutions, Inc.			2,331	φ	4,310,349			
Bombardier Recreational Products, Inc. Term Loan, 3.75%, Maturing June 30, 2023 4,871,953 Bright Horizons Family Solutions, Inc.			2 187		2 195 680			
Term Loan, 3.75%, Maturing June 30, 2023 4,875 4,871,953 Bright Horizons Family Solutions, Inc.			2,107		2,173,000			
Bright Horizons Family Solutions, Inc.			4.875		4,871,953			
			.,575		.,0.1,555			
Term Loan, 3.75%, Maturing January 30, 2020 989 993,762	Term Loan, 3.75%, Maturing January 30, 2020		989		993,762			
CDS U.S. Intermediate Holdings, Inc.								

Term Loan, 5.00%, Maturing July 8, 2022	1,469	1,450,747
ClubCorp Club Operations, Inc.		
Term Loan, 4.25%, Maturing December 15, 2022	2,100	2,110,172

	Principal Amount*		
Borrower/Tranche Description Emerald Expositions Holding, Inc.	(000 s omitted)		Value
Term Loan, 4.75%, Maturing June 17, 2020	964	\$	967,790
Fender Musical Instruments Corporation	70 1	φ	907,790
Term Loan, 5.75%, Maturing April 3, 2019	261		260,776
Lindblad Expeditions, Inc.	201		200,770
Term Loan, 5.50%, Maturing May 8, 2021	201		201,644
Term Loan, 5.50%, Maturing May 8, 2021 Term Loan, 5.50%, Maturing May 8, 2021	1,559		1,562,742
Live Nation Entertainment, Inc.	1,557		1,302,742
Term Loan, 3.50%, Maturing August 16, 2020	2,855		2,872,340
LTF Merger Sub, Inc.	2,033		2,072,310
Term Loan, 4.25%, Maturing June 10, 2022	1,485		1,485,774
Match Group, Inc.	1,103		1,103,771
Term Loan, 5.50%, Maturing November 16, 2022	622		627,778
Nord Anglia Education Finance, LLC	022		027,770
Term Loan, 5.00%, Maturing March 31, 2021	1,836		1,830,038
Sabre, Inc.	1,030		1,030,030
Term Loan, 4.00%, Maturing February 19, 2019	1,061		1,066,237
SeaWorld Parks & Entertainment, Inc.	1,001		1,000,237
Term Loan, 3.00%, Maturing May 14, 2020	1,989		1,943,541
Sonifi Solutions, Inc.	1,,,,,,		1,7 13,3 11
Term Loan, 6.75%, Maturing March 28, 2018 ⁽³⁾	1,363		545,314
SRAM, LLC	1,505		313,311
Term Loan, 4.02%, Maturing April 10, 2020	1,817		1,744,099
Steinway Musical Instruments, Inc.	1,017		1,7 1 1,000
Term Loan, 4.75%, Maturing September 19, 2019	2,173		2,129,854
UFC Holdings, LLC	2,173		2,127,031
Term Loan, 5.00%, Maturing August 18, 2023	1,575		1,579,922
Term Loan - Second Lien, 8.50%, Maturing August 18, 2024	1,125		1,132,968
WMG Acquisition Corp.	1,120		1,102,500
Term Loan, 3.75%, Maturing July 1, 2020	1,493		1,490,834
10111 20aii, 6176 70, 11aaiiiig 6aij 1, 2020	2,.50		1, 1, 0,00
		\$	35,440,514
		Ψ	33,440,314
I alaba and Carlon F 201			
Lodging and Casinos 5.3%			
Amaya Holdings B.V.	2 715	¢	3,682,357
Term Loan, 5.00%, Maturing August 1, 2021	3,715	\$	
Term Loan - Second Lien, 8.00%, Maturing August 1, 2022 Boyd Gaming Corporation	2,040		2,040,255
Term Loan, 4.00%, Maturing August 14, 2020	444		445,801
Caesars Entertainment Operating Company	444		443,601
Term Loan, 0.00%, Maturing March 1, 2017 ⁽⁵⁾	1,370		1,458,874
CityCenter Holdings, LLC	1,370		1,430,074
Term Loan, 4.25%, Maturing October 16, 2020	712		717,151
ESH Hospitality, Inc.	/12		/1/,131
Term Loan, 3.75%, Maturing August 30, 2023	1,450		1,456,042
Four Seasons Holdings, Inc.	1,430		1,430,042
	3,950		3,973,040
Term Loan - Second Lien, 7.75%, Maturing December 27, 2020 Gala Group Finance PLC	3,930		3,773,040
•	GBP 2,850		3,748,849
•	2,000		3,140,049
Golden Nugget, Inc. Term Loan, 5.50%, Maturing November 21, 2019	144		145,103
Term Loan, 5.50%, Maturing November 21, 2019	336		338,574
Hilton Worldwide Finance, LLC Tarm Loan 3 50% Metaving October 26, 2020	431		422.077
Term Loan, 3.50%, Maturing October 26, 2020 Term Loan, 3.14%, Maturing October 25, 2023			432,977
Term Loan, 3.14%, Maturing October 25, 2023 La Quinta Intermediate Holdings, LLC	4,419		4,446,821
La Quinta Intermetiate Holunigs, LLC			

Term Loan, 3.75%, Maturing April 14, 2021	1,073	1,063,979
MGM Growth Properties Operating Partnership L.P.		
Term Loan, 4.00%, Maturing April 25, 2023	2,095	2,114,715
Playa Resorts Holding B.V.		
Term Loan, 4.00%, Maturing August 9, 2019	1,530	1,527,371

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Scientific Games International, Inc.	2 101	¢	2 106 041
Term Loan, 6.00%, Maturing October 18, 2020	3,101 536	\$	3,106,041 536,168
Term Loan, 6.00%, Maturing October 1, 2021 Tropicana Entertainment, Inc.	330		330,108
Term Loan, 4.00%, Maturing November 27, 2020	389		389,243
101111 Louis, 7.00 /0, Maturing 110Minute 21, 2020	307		307,243
		\$	31,623,361
Nonferrous Metals/Minerals 2.6%			
Alpha Natural Resources, LLC			
Term Loan, 11.00%, Maturing July 25, 2019	525	\$	537,023
Arch Coal, Inc.			
DIP Loan, 5.00%, Maturing January 31, 2017 ⁽²⁾	900		902,250
Term Loan, 7.50%, Maturing May 16, 2018	3,891		2,072,098
Dynacast International, LLC	=		5.10 5.10
Term Loan, 4.50%, Maturing January 28, 2022	741		742,763
Fairmount Santrol, Inc.	2.757		2 200 075
Term Loan, 4.50%, Maturing September 5, 2019	2,757		2,388,975
Global Brass & Copper, Inc.	005		020 701
Term Loan, 5.25%, Maturing July 18, 2023	925		930,781
Murray Energy Corporation Term Loan, 7.75%, Maturing April 16, 2017	321		289,323
Term Loan, 8.25%, Maturing April 16, 2020	2,053		1,712,547
Noranda Aluminum Acquisition Corporation	2,033		1,/12,34/
Term Loan, 5.75%, Maturing February 28, 2019 ⁽³⁾	1,258		150,983
Novelis, Inc.	1,230		130,963
Term Loan, 4.00%, Maturing June 2, 2022	2,921		2,929,627
Oxbow Carbon, LLC	2,721		2,727,027
Term Loan, 4.25%, Maturing July 19, 2019	312		313,136
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	2,225		2,202,750
United Central Industrial Supply Company, LLC			
Term Loan - Second Lien, 15.00%, (0.00% Cash, 15.00% PIK), Maturing April 9, 2019 ⁽³⁾	519		222,960
		\$	15,395,216
Oil and Gas 3.9%			
Ameriforge Group, Inc.			
Term Loan, 5.00%, Maturing December 19, 2019	3,156	\$	1,577,812
Bronco Midstream Funding, LLC	2,100	7	,5 ,512
Term Loan, 5.00%, Maturing August 15, 2020	1,988		1,799,155
CITGO Holding, Inc.	,		
Term Loan, 9.50%, Maturing May 12, 2018	894		901,750
CITGO Petroleum Corporation			
Term Loan, 4.50%, Maturing July 29, 2021	1,081		1,067,916
Crestwood Holdings, LLC			
Term Loan, 9.00%, Maturing June 19, 2019	993		909,778
Drillships Ocean Ventures, Inc.			
Term Loan, 5.50%, Maturing July 25, 2021	710		485,104
Fieldwood Energy, LLC			
Term Loan, 3.88%, Maturing October 1, 2018	1,125		971,556
Term Loan, 8.00%, Maturing August 31, 2020	550		458,562
Term Loan, 8.38%, Maturing September 30, 2020	727		496,112
Term Loan - Second Lien, 8.38%, Maturing September 30, 2020 ⁽³⁾	973		364,911
Floatel International, Ltd.	1.104		700 100
Term Loan, 6.00%, Maturing June 27, 2020	1,104		709,122
MEG Energy Corp.			

Term Loan, 3.75%, Maturing March 31, 2020	7,438	6,829,319
Paragon Offshore Finance Company		
Term Loan, 5.25%, Maturing July 18, 2021	938	222,023
Samson Investment Company		
Term Loan - Second Lien, 0.00%, Maturing September 25, 2018 ⁽⁵⁾	1,950	485,876

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Seadrill Partners Finco, LLC	(000 5 011111104)		,
Term Loan, 4.00%, Maturing February 21, 2021	3,678	\$	1,759,130
Sheridan Investment Partners II L.P.			
Term Loan, 4.34%, Maturing December 16, 2020 ⁽³⁾	105		71,631
Term Loan, 4.34%, Maturing December 16, 2020 ⁽³⁾	757		514,930
Term Loan, 4.35%, Maturing December 16, 2020 ⁽³⁾	39		26,714
Sheridan Production Partners I, LLC			
Term Loan, 4.25%, Maturing October 1, 2019	223		137,962
Term Loan, 4.25%, Maturing October 1, 2019	364		225,870
Term Loan, 4.25%, Maturing October 1, 2019	2,749		1,704,571
Southcross Holdings Borrower L.P. Term Loan, 9.00%, (3.50% Cash, 5.50% PIK), Maturing April 13, 2023	60		51,117
Tervita Corporation	00		31,117
Term Loan, 6.25%, Maturing May 15, 2018	1,600		1,565,042
10111 20111, 0120 /o, 1111111111 10, 2010	1,000		1,000,0.2
		\$	23,335,963
		Ψ	20,000,500
Publishing 2.7%			
682534 N.B., Inc.			
Term Loan, 12.00%, (8.00% Cash, 4.00% PIK), Maturing October 1, 2020 ⁽³⁾	331	\$	264,744
Ascend Learning, LLC			,
Term Loan, 5.50%, Maturing July 31, 2019	1,879		1,882,788
Getty Images, Inc.			
Term Loan, 4.75%, Maturing October 18, 2019	5,946		5,068,770
Laureate Education, Inc.			
Term Loan, 5.00%, Maturing June 15, 2018	4,346		4,324,398
Merrill Communications, LLC			<
Term Loan, 6.25%, Maturing June 1, 2022	668		614,335
Penton Media, Inc. Torm Long 4.75% Maturing October 2. 2010	635		635,806
Term Loan, 4.75%, Maturing October 3, 2019 ProQuest, LLC	033		033,800
Term Loan, 5.75%, Maturing October 24, 2021	1,978		1,964,429
Springer Science+Business Media Deutschland GmbH	1,5 / 0		1,501,125
Term Loan, 4.75%, Maturing August 14, 2020	1,562		1,513,406
		\$	16,268,676
Radio and Television 3.4%			
ALM Media Holdings, Inc.			
Term Loan, 5.50%, Maturing July 31, 2020	454	\$	440,865
AP NMT Acquisition B.V.			
Term Loan, 6.75%, Maturing August 13, 2021	1,999		1,713,533
Cumulus Media Holdings, Inc.			
Term Loan, 4.25%, Maturing December 23, 2020	4,607		3,234,049
Entercom Radio, LLC	202		202 012
Term Loan, 4.00%, Maturing November 23, 2018 Gray Television, Inc.	383		383,812
Term Loan, 3.94%, Maturing June 13, 2021	289		290,867
Hubbard Radio, LLC	207		270,007
Term Loan, 4.25%, Maturing May 27, 2022	682		670,488
iHeartCommunications, Inc.			.,
Term Loan, 7.27%, Maturing January 30, 2019	2,132		1,643,270
Term Loan, 8.02%, Maturing July 30, 2019	364		281,652
MGOC, Inc.			
Term Loan, 4.00%, Maturing July 31, 2020	1,478		1,480,937
Mission Broadcasting, Inc.			

Term Loan, 3.75%, Maturing October 1, 2020	706	707,030
Nexstar Broadcasting, Inc.		
Term Loan, 3.75%, Maturing October 1, 2020	800	801,783
Raycom TV Broadcasting, LLC		
Term Loan, 3.75%, Maturing August 4, 2021	953	948,260

Borrower/Tranche Description	Am	ncipal ount* s omitted)		Value
Sinclair Television Group, Inc.	(000 8	s offitteu)		v aluc
Term Loan, 3.00%, Maturing April 9, 2020		556	\$	557,209
Univision Communications, Inc.		550	Ψ	331,209
Term Loan, 4.00%, Maturing March 1, 2020		1,000		1,001,071
Term Loan, 4.00%, Maturing March 1, 2020		6,331		6,339,172
Term Loan, 4.00%, Maturing March 1, 2020		0,331		0,339,172
			\$	20,493,998
Retailers (Except Food and Drug) 7.1%				
B&M Retail Limited				
Term Loan, 3.02%, Maturing May 21, 2019	GBP	400	\$	521,320
Term Loan, 3.52%, Maturing April 28, 2020	GBP	325		424,373
Bass Pro Group, LLC				
Term Loan, 4.00%, Maturing June 5, 2020		2,601		2,601,135
CDW, LLC				
Term Loan, 3.00%, Maturing August 4, 2023		5,056		5,053,228
Coinamatic Canada, Inc.				
Term Loan, 4.25%, Maturing May 14, 2022		48		47,890
David s Bridal, Inc.				
Term Loan, 5.00%, Maturing October 11, 2019		1,710		1,614,211
Dollar Tree, Inc.		-,		-,,,-,,
Term Loan, 3.50%, Maturing July 6, 2022		2,203		2,211,638
Evergreen Acqco 1 L.P.		2,200		2,211,000
Term Loan, 5.00%, Maturing July 9, 2019		1,414		1,239,487
Harbor Freight Tools USA, Inc.		1,111		1,237,107
Term Loan, 4.00%, Maturing August 19, 2023		2,850		2,860,331
J. Crew Group, Inc.		2,030		2,000,331
Term Loan, 4.00%, Maturing March 5, 2021		3,227		2,544,338
Jo-Ann Stores, Inc.		3,221		2,344,336
Term Loan, 4.00%, Maturing March 16, 2018		1,797		1,797,635
Men s Wearhouse, Inc. (The)		1,/9/		1,797,033
		1,508		1 475 970
Term Loan, 4.50%, Maturing June 18, 2021		1,506		1,475,870
Michaels Stores, Inc.		2.757		2 772 121
Term Loan, 3.75%, Maturing January 28, 2020		2,757		2,773,131
Term Loan, 4.00%, Maturing January 28, 2020		884		890,590
Neiman Marcus Group, Inc. (The)		2.654		2 406 414
Term Loan, 4.25%, Maturing October 25, 2020		2,654		2,496,414
Party City Holdings, Inc.		2.077		2.005.040
Term Loan, 4.47%, Maturing August 19, 2022		2,977		2,985,840
PetSmart, Inc.		5.200		5 225 070
Term Loan, 4.25%, Maturing March 11, 2022		5,209		5,225,070
PFS Holding Corporation				2 2 4 4 2 2 4
Term Loan, 4.50%, Maturing January 31, 2021		2,417		2,241,381
Pier 1 Imports (U.S.), Inc.				717 (00
Term Loan, 4.50%, Maturing April 30, 2021		564		515,603
Rent-A-Center, Inc.		10-		40 -
Term Loan, 3.78%, Maturing March 19, 2021		493		487,824
Toys R Us Property Company I, LLC				
Term Loan, 6.00%, Maturing August 21, 2019		1,862		1,771,927
Wilton Brands, LLC				
Term Loan, 8.50%, Maturing August 30, 2018		510		431,317
			\$	42,210,553

Steel 1.3%

FMG Resources (August 2006) Pty. Ltd.

Term Loan, 3.75%, Maturing June 30, 2019	6,179	\$ 6,147,499
Neenah Foundry Company		
Term Loan, 6.75%, Maturing April 26, 2017	404	401,736
Zekelman Industries, Inc.		
Term Loan, 6.00%, Maturing June 14, 2021	1,110	1,119,275

\$ 7,668,510

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Surface Transport 0.5%	(vvv s omitted)		value
Hertz Corporation (The)			
Term Loan, 3.50%, Maturing June 30, 2023	1,150	\$	1,157,187
Kenan Advantage Group, Inc.	1,100	Ψ	1,107,107
Term Loan, 1.50%, Maturing January 31, 2017 ⁽²⁾	46		45,453
Term Loan, 4.00%, Maturing July 31, 2022	122		121,326
Term Loan, 4.00%, Maturing July 31, 2022	379		377,266
Stena International S.a.r.l.	317		311,200
Term Loan, 4.00%, Maturing March 3, 2021	1,711		1,479,691
Term Loan, 4.00 //, Maturing March 3, 2021	1,/11		1,477,071
		\$	3,180,923
Telecommunications 3.8%			
Intelsat Jackson Holdings S.A.			
Term Loan, 3.75%, Maturing June 30, 2019	8,350	\$	7,943,981
IPC Corp.		T	,
Term Loan, 5.50%, Maturing August 6, 2021	2,345		2,192,867
Mitel US Holdings, Inc.	,		, , , , , , , , , , , , , , , , , , , ,
Term Loan, 5.50%, Maturing April 29, 2022	740		744,337
Syniverse Holdings, Inc.			, , , , , ,
Term Loan, 4.00%, Maturing April 23, 2019	1,970		1,757,961
Term Loan, 4.00%, Maturing April 23, 2019	2,111		1,883,810
Telesat Canada	2,111		1,000,010
Term Loan, 3.50%, Maturing March 28, 2019	7,490		7,494,583
Windstream Corporation	.,.,,		7,151,000
Term Loan, 3.50%, Maturing August 8, 2019	817		815,687
			Ź
		\$	22,833,226
			, ,
Utilities 2.9%			
Calpine Construction Finance Company L.P.			
Term Loan, 3.00%, Maturing May 3, 2020	1,116	\$	1,104,903
Term Loan, 3.25%, Maturing January 31, 2022	412	Ψ	408,880
Calpine Corporation	712		+00,000
Term Loan, 3.50%, Maturing May 27, 2022	3,490		3,497,658
Dayton Power & Light Company (The)	3,490		3,497,030
Term Loan, 4.00%, Maturing August 24, 2022	625		631,250
Dynegy Holdings, Inc.	023		031,230
Term Loan, 4.00%, Maturing April 23, 2020	1,045		1,045,159
Energy Future Intermediate Holding Co., LLC	1,043		1,045,159
DIP Loan, 4.25%, Maturing December 19, 2016	1,925		1,931,416
Granite Acquisition, Inc.	1,923		1,931,410
Term Loan, 5.00%, Maturing December 19, 2021	121		118,543
Term Loan, 5.00%, Maturing December 19, 2021	2,713		2,653,752
Invenergy Thermal Operating I, LLC	2,713		2,033,732
Term Loan, 6.50%, Maturing October 19, 2022	199		192,545
Lonestar Generation, LLC	177		192,343
Term Loan, 5.47%, Maturing February 22, 2021	1,376		1,100,480
Longview Power, LLC	1,370		1,100,400
Term Loan, 7.00%, Maturing April 13, 2021	3,267		2,874,960
TPF II Power, LLC	3,207		2,07 1 ,700
Term Loan, 5.00%, Maturing October 2, 2021	1,408		1,420,363
Term Loan, 5.00 /c, maturing October 2, 2021	1,400		
		\$	16,979,909

Total Senior Floating-Rate Loans (identified cost \$834,799,677)

\$ 808,951,851

Corporate Bonds & Notes 9.5%

	Principal Amount*	V. 1
Security Aerospace and Defense 0.1%	(000 s omitted)	Value
CBC Ammo, LLC/CBC FinCo, Inc.		
7.25%, 11/15/21 ⁽⁶⁾	75	\$ 70,500
Huntington Ingalls Industries, Inc.	13	\$ 70,500
5.00%, 11/15/25 ⁽⁶⁾	15	16,143
Orbital ATK, Inc.	13	10,113
5.25%, 10/1/21	45	47,025
TransDigm, Inc.		.,,,,,,
7.50%, 7/15/21	10	10.619
6.00%, 7/15/22	85	88,825
6.50%, 7/15/24	80	83,400
		\$ 316,512
Automotive 0.1%		
American Axle & Manufacturing, Inc.		
5.125%, 2/15/19	20	\$ 20,370
General Motors Financial Co., Inc.		
4.75%, 8/15/17	75	77,282
3.25%, 5/15/18	10	10,196
ZF North America Capital, Inc. 4.50%, 4/29/22 ⁽⁶⁾	150	159,188
		\$ 267,036
Beverage and Tobacco 0.0% Constellation Brands, Inc.		
6.00%, 5/1/22	70	\$ 81,550
4.25%, 5/1/23	105	112,547
		\$ 194,097
Brokerage/Securities Dealers/Investment Houses 0.0%		
Alliance Data Systems Corp.		
6.375%, 4/1/20 ⁽⁶⁾	55	\$ 56,306
		\$ 56,306
Building and Development 0.1%		
Builders FirstSource, Inc.		
10.75%, 8/15/23 ⁽⁶⁾	18	\$ 20,520
Greystar Real Estate Partners, LLC 8.25%, 12/1/22 ⁽⁶⁾	50	53,250
HD Supply, Inc.		22,223
7.50%, 7/15/20	110	114,675
5.25%, 12/15/21 ⁽⁶⁾	40	42,775
Hillman Group, Inc. (The)		
6.375%, 7/15/22 ⁽⁶⁾	75	70,125
Nortek, Inc.		
8.50%, 4/15/21	40	41,902
Reliance Intermediate Holdings, L.P.		
6.50%, 4/1/23 ⁽⁶⁾	120	127,500
Standard Industries, Inc.		

5.375%, 11/15/24 ⁽⁶⁾	/5	80,062
6.00%, 10/15/25 ⁽⁶⁾	55	60,500
TRI Pointe Group, Inc./TRI Pointe Homes, Inc.		
4.375%, 6/15/19	15	