EATON VANCE SENIOR FLOATING RATE TRUST Form N-Q March 31, 2015

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

811-21411

Investment Company Act File Number

Eaton Vance Senior Floating-Rate Trust

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant s Telephone Number, Including Area Code)

October 31

Date of Fiscal Year End

January 31, 2015

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Senior Floating-Rate Trust

January 31, 2015

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 141.1%)

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Aerospace and Defense 2.2%			
Atlantic Aviation FBO, Inc.		Φ.	<
Term Loan, 3.25%, Maturing June 1, 2020	666	\$	654,126
BE Aerospace, Inc.			
Term Loan, 4.00%, Maturing December 16, 2021	1,025		1,027,639
DAE Aviation Holdings, Inc.			
Term Loan, 5.00%, Maturing November 2, 2018	661		660,499
Ducommun Incorporated			
Term Loan, 4.75%, Maturing June 28, 2017	718		720,311
IAP Worldwide Services, Inc.			
Revolving Loan, Maturing July 18, 2018 ⁽³⁾	311		311,232
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 ⁽⁴⁾	428		342,797
Silver II US Holdings, LLC			
Term Loan, 4.00%, Maturing December 13, 2019	1,808		1,694,117
Standard Aero Limited			
Term Loan, 5.00%, Maturing November 2, 2018	300		299,422
Transdigm, Inc.			
Term Loan, 3.75%, Maturing February 28, 2020	4,735		4,676,043
Term Loan, 3.75%, Maturing June 4, 2021	1,816		1,793,177
		\$	12,179,363
Air Transport 0.4%			
Virgin America, Inc.			
Term Loan, Maturing April 4, 2019 ⁽³⁾	2,350	\$	2,145,550
		\$	2,145,550
Automotive 5.4%			
Affinia Group Intermediate Holdings, Inc.			
Term Loan, 4.75%, Maturing April 27, 2020	1,213	\$	1,201,935
Allison Transmission, Inc.	,		, ,
Term Loan, 3.75%, Maturing August 23, 2019	2,806		2,797,135
Chrysler Group, LLC	,		, ,
Term Loan, 3.50%, Maturing May 24, 2017	4.887		4,871,767
Term Loan, 3.25%, Maturing December 31, 2018	2,084		2,075,131
CS Intermediate Holdco 2, LLC	2,001		2,0,0,101
Term Loan, 4.00%, Maturing April 4, 2021	647		640,121
Dayco Products, LLC	0.,		2.0,121
Term Loan, 5.25%, Maturing December 12, 2019	993		981,955
Dynacast International, LLC			701,733
Term Loan, Maturing January 12, 2022 ⁽³⁾	600		594,000

Federal-Mogul Holdings Corporation		
Term Loan, 4.75%, Maturing April 15, 2021	3,905	3,877,826
Goodyear Tire & Rubber Company (The)		
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	6,650	6,658,312
INA Beteiligungsgesellschaft GmbH		
Term Loan, 4.25%, Maturing May 15, 2020	1,025	1,030,125
MPG Holdco I, Inc.		
Term Loan, 4.25%, Maturing October 20, 2021	2,655	2,654,949

Payagan/Transla Description	Principal Amount* (000 s omitted)		Value
Borrower/Tranche Description TI Group Automotive Systems, LLC	(000 Somitted)		value
Term Loan, 4.25%, Maturing July 2, 2021	846	\$	843,239
Tower Automotive Holdings USA, LLC	040	Ф	043,239
	786		775 752
Term Loan, 4.00%, Maturing April 23, 2020	/80		775,753
Visteon Corporation	1.070		1.050.020
Term Loan, 3.50%, Maturing April 9, 2021	1,070		1,058,929
		\$	30,061,177
Develope and Talacce 0.26			
Beverage and Tobacco 0.3%			
Flavors Holdings, Inc.	700	d.	7(2.250
Term Loan, 6.75%, Maturing April 3, 2020	790	\$	762,350
Term Loan - Second Lien, 11.00%, Maturing October 3, 2021	1,000		955,000
		\$	1,717,350
Brokerage/Securities Dealers/Investment Houses 0.1%			
American Beacon Advisors, Inc.			
Term Loan, 4.75%, Maturing November 22, 2019	315	\$	313,731
		\$	313,731
Building and Development 1.4%			
ABC Supply Co., Inc.			
Term Loan, 3.50%, Maturing April 16, 2020	1,259	\$	1,224,438
CPG International, Inc.	1,239	Ψ	1,224,430
Term Loan, 4.75%, Maturing September 30, 2020	617		612,559
Gates Global, Inc.	017		012,339
Term Loan, 4.25%, Maturing July 5, 2021	1,496		1,465,523
• •	1,490		1,403,323
Quikrete Holdings, Inc. Term Loan, 4.00%, Maturing September 28, 2020	922		911,803
RE/MAX International, Inc.	922		911,003
	1 547		1,547,614
Term Loan, 4.00%, Maturing July 31, 2020	1,567		1,347,014
Realogy Corporation Term Lean 2.75% Metaving Merch 5. 2020	983		969,556
Term Loan, 3.75%, Maturing March 5, 2020 Summit Materials Companies I, LLC	903		909,330
	162		462.060
Term Loan, 5.00%, Maturing January 30, 2019 WireCo WorldGroup, Inc.	463		463,960
Term Loan, 6.00%, Maturing February 15, 2017	605		606,288
Term Loan, 0.00 %, Watturing February 13, 2017	003		000,200
		\$	7,801,741
Business Equipment and Services 12.3%			
Acosta Holdco, Inc.			
Term Loan, 5.00%, Maturing September 26, 2021	3,342	\$	3,353,916
Altisource Solutions S.a.r.l.			
Term Loan, 4.50%, Maturing December 9, 2020 AVSC Holding Corp.	2,821		2,186,091
Term Loan, 4.50%, Maturing January 24, 2021	422		420,231
BakerCorp International, Inc.			-,-
Term Loan, 4.25%, Maturing February 14, 2020	1,299		1,207,721
Brickman Group Ltd., LLC			
Term Loan, 4.00%, Maturing December 18, 2020	817		798,667
Brock Holdings III, Inc.			
Term Loan, 6.00%, Maturing March 16, 2017	1,045		984,785

CCC Information Services, Inc.		
Term Loan, 4.00%, Maturing December 20, 2019	417	410,805
Ceridian, LLC		
Term Loan, 4.50%, Maturing September 15, 2020	618	608,898
ClientLogic Corporation		
Term Loan, 7.50%, Maturing January 30, 2017	1,567	1,539,284

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Borrower/Tranche Description	(000 s or		Value
Corporate Capital Trust, Inc.			
Term Loan, 4.00%, Maturing May 15, 2019		943	\$ 936,369
CPM Acquisition Corp.			
Term Loan, 6.25%, Maturing August 29, 2017		470	470,239
Term Loan - Second Lien, 10.25%, Maturing March 1, 2018		1,000	1,005,000
Crossmark Holdings, Inc.		·	
Term Loan, 4.50%, Maturing December 20, 2019		468	457,313
Education Management, LLC			,-
Term Loan, 5.50%, Maturing July 2, 2020		266	257,422
Term Loan, 8.50%, Maturing July 2, 2020		443	404,930
EIG Investors Corp.			.0.,,,,
Term Loan, 5.00%, Maturing November 9, 2019		2,380	2,379,875
Emdeon Business Services, LLC		2,500	2,877,078
Term Loan, 3.75%, Maturing November 2, 2018		1,415	1,394,688
Expert Global Solutions, Inc.		1,113	1,371,000
Term Loan, 8.52%, Maturing April 3, 2018		643	641,300
Extreme Reach, Inc.		043	041,500
Term Loan, 6.75%, Maturing February 7, 2020		724	722,386
Garda World Security Corporation		724	122,360
Term Loan, 4.00%, Maturing November 6, 2020		111	108,078
Term Loan, 4.00%, Maturing November 6, 2020		432	
Term Loan, 4.76%, Maturing November 6, 2020 Term Loan, 4.76%, Maturing November 6, 2020	CAD		422,487
	CAD	1,354	1,038,978
Genpact International, Inc.		1.560	1 560 770
Term Loan, 3.50%, Maturing August 30, 2019		1,568	1,560,770
IG Investment Holdings, LLC		1.077	1.067.676
Term Loan, 6.00%, Maturing October 29, 2021		1,877	1,867,676
IMS Health Incorporated		1.052	1.010.074
Term Loan, 3.50%, Maturing March 17, 2021		1,952	1,919,874
Information Resources, Inc.		1.105	1 102 510
Term Loan, 4.75%, Maturing September 30, 2020		1,185	1,183,519
ION Trading Technologies S.a.r.l.	ELID	1.150	1 202 067
Term Loan, 4.50%, Maturing June 10, 2021	EUR	1,150	1,303,967
Term Loan - Second Lien, 7.25%, Maturing June 10, 2022		1,000	967,500
KAR Auction Services, Inc.		2 = 0 <	
Term Loan, 3.50%, Maturing March 11, 2021		2,706	2,674,167
Kronos Incorporated			2 2 4 2 4 7 2
Term Loan, 4.50%, Maturing October 30, 2019		2,366	2,363,170
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020		1,073	1,098,797
Language Line, LLC			
Term Loan, 6.25%, Maturing June 20, 2016		1,328	1,316,958
MCS AMS Sub-Holdings, LLC			
Term Loan, 7.00%, Maturing October 15, 2019		994	880,022
Monitronics International, Inc.			
Term Loan, 4.25%, Maturing March 23, 2018		1,171	1,168,048
PGX Holdings, Inc.			
Term Loan, 6.25%, Maturing September 29, 2020		571	572,478
Quintiles Transnational Corp.			
Term Loan, 3.75%, Maturing June 8, 2018		5,374	5,320,422
RCS Capital Corporation			
Term Loan, 6.50%, Maturing April 29, 2019		1,764	1,698,097
Term Loan - Second Lien, 10.50%, Maturing April 29, 2021		500	488,750
Sensus USA, Inc.			
Term Loan, 4.50%, Maturing May 9, 2017		650	636,716
ServiceMaster Company			
Term Loan, 4.25%, Maturing July 1, 2021		2,419	2,385,919
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Demonstrate Description	Amou			V -1
Borrower/Tranche Description SunGard Data Systems, Inc.	(000 s o	omittea)		Value
Term Loan, 3.92%, Maturing February 28, 2017		887	\$	884,674
Term Loan, 4.00%, Maturing March 8, 2020		5,622	Ψ	5,589,346
TNS, Inc.		3,022		3,307,310
Term Loan, 5.00%, Maturing February 14, 2020		1,016		1,016,393
TransUnion, LLC		1,010		1,010,575
Term Loan, 4.00%, Maturing April 9, 2021		4,169		4,117,044
Travelport Finance (Luxembourg) S.a.r.l.		.,10)		1,117,011
Term Loan, 6.00%, Maturing September 2, 2021		1,200		1,203,300
U.S. Security Holdings, Inc.		1,200		1,200,000
Term Loan, 6.25%, Maturing July 28, 2017		115		114,063
Term Loan, 6.25%, Maturing July 28, 2017		587		582,705
WASH Multifamily Laundry Systems, LLC		20,		202,702
Term Loan, 4.50%, Maturing February 21, 2019		319		315,720
West Corporation		317		313,720
Term Loan, 3.25%, Maturing June 30, 2018		3,217		3,183,327
Torm Board, 5.25 %, Mattering state 50, 2010		3,217		3,103,327
			\$	68,162,885
			Ψ	00,102,002
Cable and Satellite Television 4.4%				
Atlantic Broadband Finance, LLC				
Term Loan, 3.25%, Maturing November 30, 2019		748	\$	732,886
Cequel Communications, LLC				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 3.50%, Maturing February 14, 2019		2,096		2,077,460
Charter Communications Operating, LLC		_,,,,,		_,,,,,,,,
Term Loan, 3.00%, Maturing July 1, 2020		1,330		1,309,804
Crown Media Holdings, Inc.		-,		-,2 02 ,00 1
Term Loan, 4.00%, Maturing July 14, 2018		299		296,476
MCC Iowa, LLC				250,.70
Term Loan, 3.25%, Maturing January 29, 2021		985		972,687
Term Loan, 3.75%, Maturing June 30, 2021		871		861,194
Mediacom Illinois, LLC		071		001,171
Term Loan, 3.14%, Maturing October 23, 2017		788		778,683
Term Loan, 3.75%, Maturing June 30, 2021		499		493,763
Numericable U.S., LLC		122		173,703
Term Loan, 4.50%, Maturing May 21, 2020		1,044		1,039,275
Term Loan, 4.50%, Maturing May 21, 2020		1,206		1,201,284
Sterling Entertainment Enterprises, LLC		1,200		1,201,201
Term Loan, 3.18%, Maturing December 28, 2017		720		689,976
UPC Financing Partnership		720		009,970
Term Loan, 3.77%, Maturing March 31, 2021	EUR	3,972		4,488,459
Virgin Media Bristol, LLC	LUK	3,712		T,T00,TJJ
Term Loan, 3.50%, Maturing June 7, 2020		5,075		5,007,203
Virgin Media Investment Holdings Limited		5,075		3,007,203
Term Loan, 4.25%, Maturing June 30, 2023	GBP	1,475		2,209,745
Ziggo B.V.	ODI	1,7/3		2,207,143
Term Loan, 3.75%, Maturing January 15, 2022	EUR	382		429,327
Term Loan, 3.75%, Maturing January 15, 2022 Term Loan, 3.75%, Maturing January 15, 2022	EUR	593		666,435
Term Loan, 3.75%, Maturing January 15, 2022 Term Loan, 3.75%, Maturing January 15, 2022	EUR	1,074		1,206,259
Term Loan, 5.75%, waturing January 13, 2022	EUK	1,074		1,200,239
			\$	24,460,916
Chemicals and Plastics 7.3%				
Allnex (Luxembourg) & Cy S.C.A.				
Term Loan, 4.50%, Maturing October 3, 2019		276	\$	273,848
Allnex USA, Inc.		2,0	Ψ	2.3,010

Term Loan, 4.50%, Maturing October 3, 2019	143	142,087
Aruba Investments, Inc.		
Term Loan, Maturing January 28, 2022 ⁽³⁾	300	301,125

	Principal Amount*			
Borrower/Tranche Description	(000 s omitte	ed)	Value	
Arysta LifeScience SPC, LLC				
Term Loan, 4.50%, Maturing May 29, 2020	2	2,290 \$	2,286,3	303
Axalta Coating Systems US Holdings, Inc.				
Term Loan, 3.75%, Maturing February 1, 2020	3	3,766	3,694,0	000
AZ Chem US, Inc.				
Term Loan, 4.50%, Maturing June 12, 2021	2	2,117	2,078,0)54
ECO Services Operations, LLC			, , .	
Term Loan, 4.75%, Maturing December 4, 2021		400	398,0	000
Emerald Performance Materials, LLC			2,2,0	
Term Loan, 4.50%, Maturing August 1, 2021		524	515,3	396
Term Loan - Second Lien, 7.75%, Maturing August 1, 2022		550	537,5	
Flint Group GmbH		330	331,3	,5,
Term Loan, 4.75%, Maturing September 7, 2021		149	146,8	217
Flint Group US, LLC		17)	140,0)1/
Term Loan, 4.75%, Maturing September 7, 2021		899	888,1	21
		099	000,1	21
Gemini HDPE, LLC		240	2 200 2	17
Term Loan, 4.75%, Maturing August 7, 2021	4	2,240	2,200,3	01/
Huntsman International, LLC			1 000 1	06
Term Loan, 3.75%, Maturing August 12, 2021		2,000	1,988,1	26
Ineos Finance PLC				
Term Loan, 4.00%, Maturing May 4, 2018	EUR	997	1,126,0)26
Ineos US Finance, LLC				
Term Loan, 3.75%, Maturing May 4, 2018	5	5,020	4,895,7	734
Kronos Worldwide, Inc.				
Term Loan, 4.75%, Maturing February 18, 2020		298	298,4	194
MacDermid, Inc.				
Term Loan, 4.00%, Maturing June 7, 2020	1	1,312	1,310,3	343
Term Loan, Maturing June 7, 2020 ⁽³⁾		600	600,7	750
Minerals Technologies, Inc.				
Term Loan, 4.00%, Maturing May 7, 2021	1	1,880	1,868,2	244
Omnova Solutions, Inc.				
Term Loan, 4.25%, Maturing May 31, 2018		960	952,2	200
Orion Engineered Carbons GmbH				
Term Loan, 5.00%, Maturing July 25, 2021		574	572,8	346
Term Loan, 5.00%, Maturing July 25, 2021	EUR	973	1,106,3	
OXEA Finance, LLC			,,-	
Term Loan, 4.25%, Maturing January 15, 2020		691	660,1	44
Term Loan - Second Lien, 8.25%, Maturing July 15, 2020	1	1,000	940,0	
Polarpak, Inc.		,,,,,,,	, , .	, , ,
Term Loan, Maturing June 8, 2020 ⁽³⁾	CAD 1	1,550	1,206,0)77
PQ Corporation	CAD	1,550	1,200,0	,,,
Term Loan, 4.00%, Maturing August 7, 2017	1	1,152	1,135,3	379
Solenis International L.P.		1,132	1,133,3	,,,
		299	201.0	21
Term Loan, 4.25%, Maturing July 31, 2021	EIID		291,0	
Term Loan, 4.50%, Maturing July 31, 2021	EUR	973	1,099,9	111
Sonneborn Refined Products B.V.		71	71.4	120
Term Loan, 5.50%, Maturing December 10, 2020		71	71,4	128
Sonneborn, LLC		10.1	10.5=	150
Term Loan, 5.50%, Maturing December 10, 2020		404	404,7	139
Tronox Pigments (Netherlands) B.V.				
Term Loan, 4.00%, Maturing March 19, 2020	2	2,975	2,946,0)40
Univar, Inc.				
Term Loan, 5.00%, Maturing June 30, 2017	3	3,535	3,423,0	006

\$ 40,358,457

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Downey on Transha Decement on	Amount* (000 s omitted)		Value	
Borrower/Tranche Description Conglomerates 1.4%	(000 8	omittea)		vaiue
Bestway UK Holdco Limited				
Term Loan, 5.25%, Maturing October 6, 2021	GBP	2,000	\$	3,027,088
RGIS Services, LLC		_,	-	2,021,000
Term Loan, 5.50%, Maturing October 18, 2017		2,828		2,643,753
Spectrum Brands Europe GmbH		,		, ,
Term Loan, 3.75%, Maturing September 4, 2019	EUR	965		1,093,629
Spectrum Brands, Inc.				
Term Loan, 3.50%, Maturing September 4, 2019		1,037		1,031,475
			\$	7,795,945
Containers and Glass Products 1.8%				
Berry Plastics Holding Corporation				
Term Loan, 3.50%, Maturing February 8, 2020		2,137	\$	2,098,015
Term Loan, 3.75%, Maturing January 6, 2021		612	-	604,198
Crown Americas, LLC				,
Term Loan, 3.25%, Maturing October 22, 2021 ⁽²⁾		1,525		1,535,616
Hilex Poly Co., LLC				
Term Loan, 6.00%, Maturing December 5, 2021		1,500		1,500,937
Libbey Glass, Inc.				
Term Loan, 3.75%, Maturing April 9, 2021		398		391,035
Pelican Products, Inc.				
Term Loan, 5.25%, Maturing April 10, 2020		372		370,316
Reynolds Group Holdings, Inc.				
Term Loan, 4.00%, Maturing December 1, 2018		2,842		2,816,039
TricorBraun, Inc.				
Term Loan, 4.01%, Maturing May 3, 2018		578		571,380
			\$	9,887,536
Cosmetics/Toiletries 0.7%				
Prestige Brands, Inc.				
Term Loan, 4.13%, Maturing January 31, 2019		180	\$	180,037
Term Loan, 4.50%, Maturing September 3, 2021		614	Ψ	614,963
Revlon Consumer Products Corporation		014		014,703
Term Loan, 4.00%, Maturing October 8, 2019		1,213		1,198,728
Sun Products Corporation (The)		1,213		1,170,720
Term Loan, 5.50%, Maturing March 23, 2020		2,126		2,048,702
		,=		_,,,,,,,
			\$	4,042,430
Druge 2.5%				
Drugs 2.5% Alkermes, Inc.				
Term Loan, 3.50%, Maturing September 18, 2019		367	\$	364,266
AMAG Pharmaceuticals, Inc.		307	Ψ	304,200
Term Loan, 7.25%, Maturing November 12, 2020		600		600,000
Endo Luxembourg Finance Company I S.a.r.l.		000		000,000
Term Loan, 3.25%, Maturing March 1, 2021		397		392,162
Ikaria, Inc.		37.		2,2,102
Term Loan, 5.00%, Maturing February 12, 2021		775		773,881
Term Loan - Second Lien, 8.75%, Maturing February 14, 2022		500		502,500
Impax Laboratories, Inc.		2 3 0		2 02,200
Term Loan, Maturing December 2, 2020 ⁽³⁾		825		828,094
Par Pharmaceutical Companies, Inc.				

Term Loan, 4.00%, Maturing September 30, 2019	1,873	1,840,699
Valeant Pharmaceuticals International, Inc.		
Term Loan, 3.50%, Maturing February 13, 2019	1,593	1,584,521
Term Loan, 3.50%, Maturing December 11, 2019	2,561	2,546,916
Term Loan, 3.50%, Maturing August 5, 2020	3,125	3,108,578

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
VWR Funding, Inc.			105000
Term Loan, 3.42%, Maturing April 3, 2017	1,361	\$	1,356,660
		\$	13,898,277
Ecological Services and Equipment 0.8%			
ADS Waste Holdings, Inc.		_	
Term Loan, 3.75%, Maturing October 9, 2019	3,843	\$	3,744,478
EnergySolutions, LLC			5 00 5 0 4
Term Loan, 6.75%, Maturing May 29, 2020	797		799,504
		\$	4,543,982
Electronics/Electrical 12.3%			
Allflex Holdings III, Inc.			
Term Loan, 4.25%, Maturing July 17, 2020	642	\$	636,460
Answers Corporation			
Term Loan, 6.25%, Maturing October 3, 2021	1,100		1,056,000
Applied Systems, Inc.			
Term Loan, 4.25%, Maturing January 25, 2021	842		836,767
Avago Technologies Cayman Ltd.			- 4 - -
Term Loan, 3.75%, Maturing May 6, 2021	6,169		6,165,693
Blue Coat Systems, Inc.	025		010.012
Term Loan - Second Lien, 9.50%, Maturing June 28, 2020	825		818,812
Campaign Monitor Finance Pty Limited Term Loan, 6.25%, Maturing March 18, 2021	720		712,367
Carros Finance Luxembourg S.a.r.l.	720		712,307
Term Loan, 4.50%, Maturing September 30, 2021	349		345,852
Cinedigm Digital Funding I, LLC	347		343,032
Term Loan, 3.75%, Maturing February 28, 2018	302		302,780
CompuCom Systems, Inc.			2 0 2 4 1 0 0
Term Loan, 4.25%, Maturing May 11, 2020	1,216		1,160,894
Dealertrack Technologies, Inc.			
Term Loan, 3.25%, Maturing February 28, 2021	477		470,595
Dell, Inc.			
Term Loan, 4.50%, Maturing April 29, 2020	8,346		8,361,911
Eagle Parent, Inc.			
Term Loan, 4.00%, Maturing May 16, 2018	3,372		3,356,268
Entegris, Inc.	4.4.4		426.247
Term Loan, 3.50%, Maturing April 30, 2021 Excelitas Technologies Corp.	444		436,347
Term Loan, 6.00%, Maturing October 31, 2020	830		827,358
FIDJI Luxembourg (BC4) S.a.r.l.	030		027,330
Term Loan, 6.25%, Maturing December 24, 2020	770		772,406
Freescale Semiconductor, Inc.			,
Term Loan, 4.25%, Maturing February 28, 2020	1,859		1,833,900
Go Daddy Operating Company, LLC			
Term Loan, 4.75%, Maturing May 13, 2021	4,522		4,506,876
Hyland Software, Inc.			
Term Loan, 4.75%, Maturing February 19, 2021	493		491,621
Infor (US), Inc.			
Term Loan, 3.75%, Maturing June 3, 2020	5,225		5,108,125
M/A-COM Technology Solutions Holdings, Inc.	500		504.007
Term Loan, 4.50%, Maturing May 7, 2021 MA FinanceCo., LLC	522		524,987
Term Loan, 4.50%, Maturing November 20, 2019	1,100		1,062,050

1,100

1,069,407

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Magic Newco, LLC		
Term Loan, 5.00%, Maturing December 12, 2018 MH Sub I, LLC	1,369	\$ 1,372,113
Term Loan, 4.00%, Maturing July 8, 2021 ⁽²⁾	5	5,431
Term Loan, 5.00%, Maturing July 8, 2021	865	856,161
· ·	803	650,101
Microsemi Corporation	1.054	1 242 042
Term Loan, 3.25%, Maturing February 19, 2020	1,254	1,243,042
Orbotech, Inc.	440	440.167
Term Loan, 5.00%, Maturing August 6, 2020	449	440,167
Renaissance Learning, Inc.	605	(50.151
Term Loan, 4.50%, Maturing April 9, 2021	695	672,171
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	225	212,625
Rocket Software, Inc.		
Term Loan, 5.75%, Maturing February 8, 2018	1,198	1,194,926
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	750	750,313
RP Crown Parent, LLC		
Term Loan, 6.00%, Maturing December 21, 2018	4,541	4,321,930
SGMS Escrow Corp.		
Term Loan, 6.00%, Maturing October 1, 2021	850	840,969
SGS Cayman L.P.		
Term Loan, 6.00%, Maturing April 23, 2021	202	202,478
Shield Finance Co. S.a.r.l.		
Term Loan, 5.00%, Maturing January 29, 2021	695	694,171
Sirius Computer Solutions, Inc.		
Term Loan, 7.00%, Maturing December 7, 2018	428	431,823
SkillSoft Corporation		,
Term Loan, 5.75%, Maturing April 28, 2021	2,189	2,127,890
Smart Technologies ULC	,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 10.50%, Maturing January 31, 2018	589	589,063
Sophia L.P.		,
Term Loan, 4.00%, Maturing July 19, 2018	1,241	1,229,545
SunEdison Semiconductor B.V.	,	, ,
Term Loan, 6.50%, Maturing May 27, 2019	846	837,292
SurveyMonkey.com, LLC		,
Term Loan, 5.50%, Maturing February 5, 2019	530	529,023
Sutherland Global Services, Inc.		,
Term Loan, 6.00%, Maturing April 23, 2021	870	869,835
Sybil Software, LLC		,
Term Loan, 4.75%, Maturing March 20, 2020	2,164	2,160,767
Vantiv, LLC	,	, ,
Term Loan, 3.75%, Maturing June 13, 2021	767	762,927
Vertafore, Inc.		,
Term Loan, 4.25%, Maturing October 3, 2019	968	962,859
Wall Street Systems Delaware, Inc.		,
Term Loan, 4.50%, Maturing April 30, 2021	1,438	1,421,865
Zebra Technologies Corporation	,	, ,
Term Loan, 4.75%, Maturing October 27, 2021	2,125	2,140,368
,,, .	, -	, -,
		\$ 67,727,230
Equipment Leasing 0.5%		
Flying Fortress, Inc.		
Term Loan, 3.50%, Maturing June 30, 2017	2,792	\$ 2,786,432

2,786,432

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Financial Intermediaries 5.3%			
Armor Holding II, LLC	007	Φ.	004.200
Term Loan, 5.75%, Maturing June 26, 2020	995	\$	984,298
Term Loan - Second Lien, 10.25%, Maturing December 26, 2020	1,000		988,750
Citco Funding, LLC	• 000		• • • • • • • •
Term Loan, 4.25%, Maturing June 29, 2018	2,009		2,002,850
Clipper Acquisitions Corp.	 00		700 711
Term Loan, 3.00%, Maturing February 6, 2020	539		520,511
First Data Corporation			
Term Loan, 3.67%, Maturing March 24, 2018	4,961		4,875,835
Term Loan, 3.67%, Maturing September 24, 2018	1,875		1,841,602
Grosvenor Capital Management Holdings, LLP			
Term Loan, 3.75%, Maturing January 4, 2021	1,189		1,164,791
Guggenheim Partners, LLC			
Term Loan, 4.25%, Maturing July 22, 2020	1,337		1,335,185
Hamilton Lane Advisors, LLC			
Term Loan, 4.00%, Maturing February 28, 2018	508		497,366
Harbourvest Partners, LLC			
Term Loan, 3.25%, Maturing February 4, 2021	817		796,358
Home Loan Servicing Solutions, Ltd.			
Term Loan, 4.50%, Maturing June 26, 2020	1,059		994,336
LPL Holdings, Inc.			
Term Loan, 3.25%, Maturing March 29, 2019	3,752		3,703,133
Medley, LLC			
Term Loan, 6.50%, Maturing June 15, 2019	497		494,108
MIP Delaware, LLC			
Term Loan, 4.00%, Maturing March 9, 2020	577		576,642
Moneygram International, Inc.			
Term Loan, 4.25%, Maturing March 27, 2020	418		389,899
NXT Capital, Inc.			
Term Loan, 6.25%, Maturing September 4, 2018	124		124,678
Term Loan, 6.25%, Maturing September 4, 2018	741		744,328
Ocwen Financial Corporation			
Term Loan, 5.00%, Maturing February 15, 2018	3,219		3,021,679
Sesac Holdco II, LLC			
Term Loan, 5.00%, Maturing February 8, 2019	987		979,969
Starwood Property Trust, Inc.			,
Term Loan, 3.50%, Maturing April 17, 2020	270		265,009
Walker & Dunlop, Inc.			
Term Loan, 5.25%, Maturing December 11, 2020	644		644,304
Walter Investment Management Corp.			3 1 1,2 3 1
Term Loan, 4.75%, Maturing December 19, 2020	2,410		2,117,095
	_,		_,,
		\$	29,062,726
		Ψ	27,002,120
Enad Bundunts (20)			
Food Products 6.2%			
AdvancePierre Foods, Inc.	0.605	Φ.	2 (15 400
Term Loan, 5.75%, Maturing July 10, 2017	3,635	\$	3,615,490
American Seafoods Group, LLC			540.505
Term Loan, 4.50%, Maturing March 18, 2018	570		548,536
Big Heart Pet Brands			
Term Loan, 3.50%, Maturing March 8, 2020	3,405		3,288,997
Blue Buffalo Company Ltd.			
Term Loan, 3.75%, Maturing August 8, 2019	1,271		1,260,610
Charger OpCo B.V.			
Term Loan, 3.50%, Maturing July 23, 2021	EUR 725		822,030

2,152,343

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Clearwater Seafoods Limited Partnership	936	\$	025 165
Term Loan, 4.75%, Maturing June 26, 2019	930	Þ	935,165
CSM Bakery Solutions, LLC	1.024		1.014.967
Term Loan, 5.00%, Maturing July 3, 2020	1,034		1,014,867
Del Monte Foods, Inc.	1.064		1 020 050
Term Loan, 4.25%, Maturing February 18, 2021	1,964		1,828,958
Diamond Foods, Inc.	100		106 762
Term Loan, 4.25%, Maturing August 20, 2018	198		196,763
Dole Food Company, Inc.	1 224		1 222 221
Term Loan, 4.50%, Maturing November 1, 2018	1,334		1,323,331
H.J. Heinz Company	5 550		5 550 902
Term Loan, 3.50%, Maturing June 5, 2020	5,552		5,550,893
High Liner Foods Incorporated	0.4.4		024 124
Term Loan, 4.25%, Maturing April 24, 2021	844		834,134
JBS USA Holdings, Inc.	0.62		055 560
Term Loan, 3.75%, Maturing May 25, 2018	862		855,562
Term Loan, 3.75%, Maturing September 18, 2020	1,555		1,540,226
NBTY, Inc.	7 400		7.0 44.004
Term Loan, 3.50%, Maturing October 1, 2017	5,409		5,261,096
Pinnacle Foods Finance, LLC			
Term Loan, 3.00%, Maturing April 29, 2020	691		675,821
Term Loan, 3.00%, Maturing April 29, 2020	1,865		1,823,252
Post Holdings, Inc.			
Term Loan, 3.75%, Maturing June 2, 2021	572		568,326
		\$	34,096,400
Food Service 4.4%			
Aramark Services, Inc.			
Term Loan, 1.84%, Maturing July 26, 2016	169	\$	166,936
Term Loan, 1.84%, Maturing July 26, 2016	304		300,313
ARG IH Corporation			
Term Loan, 4.75%, Maturing November 15, 2020	272		
	212		272,080
B.C. Unlimited Liability Company	212		272,080
B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021	6,500		·
Term Loan, 4.50%, Maturing December 12, 2021			272,080 6,514,729
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc.			·
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾	6,500		6,514,729
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc.	6,500		6,514,729 73,465
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021	6,500 92		6,514,729
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc.	6,500 92 720		6,514,729 73,465 703,148
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019	6,500 92		6,514,729 73,465
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc.	6,500 92 720 1,015		6,514,729 73,465 703,148 998,656
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021	6,500 92 720		6,514,729 73,465 703,148
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc.	6,500 92 720 1,015 EUR 968		6,514,729 73,465 703,148 998,656 1,089,873
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018	6,500 92 720 1,015		6,514,729 73,465 703,148 998,656
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc.	6,500 92 720 1,015 EUR 968 2,274		6,514,729 73,465 703,148 998,656 1,089,873 2,269,575
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018	6,500 92 720 1,015 EUR 968		6,514,729 73,465 703,148 998,656 1,089,873
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc.	6,500 92 720 1,015 EUR 968 2,274 1,654		6,514,729 73,465 703,148 998,656 1,089,873 2,269,575 1,620,796
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019	6,500 92 720 1,015 EUR 968 2,274		6,514,729 73,465 703,148 998,656 1,089,873 2,269,575
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc.	6,500 92 720 1,015 EUR 968 2,274 1,654 406		6,514,729 73,465 703,148 998,656 1,089,873 2,269,575 1,620,796 392,260
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc. Term Loan, 3.50%, Maturing May 14, 2020	6,500 92 720 1,015 EUR 968 2,274 1,654		6,514,729 73,465 703,148 998,656 1,089,873 2,269,575 1,620,796
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc. Term Loan, 3.50%, Maturing May 14, 2020 US Foods, Inc.	6,500 92 720 1,015 EUR 968 2,274 1,654 406 271		6,514,729 73,465 703,148 998,656 1,089,873 2,269,575 1,620,796 392,260 263,651
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc. Term Loan, 3.50%, Maturing May 14, 2020 US Foods, Inc. Term Loan, 4.50%, Maturing March 31, 2019	6,500 92 720 1,015 EUR 968 2,274 1,654 406		6,514,729 73,465 703,148 998,656 1,089,873 2,269,575 1,620,796 392,260
Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc. Term Loan, 3.50%, Maturing May 14, 2020 US Foods, Inc.	6,500 92 720 1,015 EUR 968 2,274 1,654 406 271		6,514,729 73,465 703,148 998,656 1,089,873 2,269,575 1,620,796 392,260 263,651

24,120,891

	Principal Amount*		¥7.1
Borrower/Tranche Description Food/Days Poteilors 2.5%	(000 s omitted)		Value
Food/Drug Retailers 3.5%			
Albertson s Holdings, LLC	2.250	¢	2 241 291
Term Loan, 5.00%, Maturing August 25, 2019	2,250	\$	2,241,281
Term Loan, 5.50%, Maturing August 25, 2021	900		899,750
Albertson s, LLC	2 220		2 226 495
Term Loan, 5.38%, Maturing March 21, 2019 General Nutrition Centers, Inc.	2,328		2,326,485
,	5,092		4,969,108
Term Loan, 3.25%, Maturing March 4, 2019 New Albertson s, Inc.	3,092		4,909,106
Term Loan, 4.75%, Maturing June 27, 2021	3,545		3,506,768
Pantry, Inc. (The)	3,343		3,300,708
Term Loan, 4.75%, Maturing August 2, 2019	415		415,162
Rite Aid Corporation	713		413,102
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020	450		452,438
Supervalu, Inc.	+30		432,436
Term Loan, 4.50%, Maturing March 21, 2019	4,797		4,767,071
Term Loan, 4.50 %, wraturing watch 21, 2019	4,797		4,707,071
		ø	10 579 073
		\$	19,578,063
Health Care 16.8%			
Akorn, Inc.		_	
Term Loan, 4.50%, Maturing April 16, 2021	1,047	\$	1,045,629
Alere, Inc.			
Term Loan, 4.25%, Maturing June 30, 2017	2,616		2,616,832
Alliance Healthcare Services, Inc.			
Term Loan, 4.25%, Maturing June 3, 2019	1,231		1,218,943
Amneal Pharmaceuticals, LLC			
Term Loan, 5.00%, Maturing November 1, 2019	1,516		1,516,843
Amsurg Corp.			
Term Loan, 3.75%, Maturing July 16, 2021	597		596,403
Ardent Medical Services, Inc.			. = 00 4 6 =
Term Loan, 6.75%, Maturing July 2, 2018	2,782		2,788,167
ATI Holdings, Inc.	0.40		0.40.055
Term Loan, 5.25%, Maturing December 20, 2019	940		942,255
Auris Luxembourg II S.A.	77.5		701 207
Term Loan, 5.50%, Maturing January 15, 2022	775		781,297
Biomet, Inc.	5.405		5 405 201
Term Loan, 3.67%, Maturing July 25, 2017	5,487		5,485,381
BioScrip, Inc.	1.012		1.011.657
Term Loan, 6.50%, Maturing July 31, 2020	1,013		1,011,657
Term Loan, 6.50%, Maturing July 31, 2020	1,688		1,686,094
BSN Medical, Inc.	5.00		567.600
Term Loan, 4.00%, Maturing August 28, 2019	569		567,692
Capella Healthcare, Inc.	775		770 075
Term Loan, 5.25%, Maturing December 31, 2021	775		778,875
CareCore National, LLC	440		449.209
Term Loan, 5.50%, Maturing March 5, 2021	449		448,308
CeramTec Acquisition Corporation Term Lean 4.25% Maturing August 20, 2020	22		22.906
Term Loan, 4.25%, Maturing August 30, 2020	33		32,806
CHG Healthcare Services, Inc.	922		020 424
Term Loan, 4.25%, Maturing November 19, 2019	832		828,434
Community Health Systems, Inc.	7.202		7 200 221
Term Loan, 4.25%, Maturing January 27, 2021	7,392		7,398,221
Convatec, Inc.	1 266		1 266 276
Term Loan, 4.00%, Maturing December 22, 2016	1,366		1,366,276
CPI Buyer, LLC			

1,022

1,009,657

In a state HealthCare Parters, Inc. 3,009 \$ 3,198,847 DOF Finance, LLC Term Loan, 4.55%, Maturing September 15, 2017 575 \$71,702 Dern Loan, 4.25%, Maturing March 11, 2021 871 \$871 \$80,165 Term Loan, 4.25%, Maturing March 11, 2021 BUR 39 337,769 Erm Loan, 4.50%, Maturing March 11, 2021 BUR 39 337,769 Erm Loan, 4.05%, Maturing May 25, 2018 199 9.8853 Term Loan, 4.25%, Maturing August 30, 2020 33 336,066 Term Loan, 4.25%, Maturing August 30, 2020 33 3,379,648 Term Loan, 5.05%, Maturing Detober 18, 2019 3,78 3,379,648 Term Loan, 5.05%, Maturing Pebruary 27, 2021 4,71 4,666,16 Test Sel Healthcre, LLC 1,613 1,612,101 Term Loan, 3.17%, Maturing May 15, 2018 1,613 1,612,101 Term Loan, 7.75%, Maturing May 15, 2018 1,613 1,473,844 Term Loan, 4.05%, Maturing May 4, 2018 4,73 4,431,793 Term Loan, 4.05%, Maturing May 4, 2018 1,82 1,82 Term Loan, 5.25%		Principal Amount*		
Term Loan, 3.50%. Maturing June 24, 2021 3,09 \$ 3,198,847 DIO Finance, LI.C Term Loan, 4.25%. Maturing September 15, 2017 575 571,762 DPX Holdings B.V. 871 850,165 Term Loan, 4.25%. Maturing March 11, 2021 BL 871 850,165 Term Loan, 4.50%. Maturing March 11, 2021 EUR 299 337,769 Eurnis Chan, 4.00%. Maturing May 25, 2018 1,993 1,985,220 Fearna Acquisition GmbH 89 9,8853 Term Loan, 4.25%. Maturing August 30, 2020 99 9,8853 Term Loan, 4.25%. Maturing August 30, 2020 3,36 3,379,643 Grifols Worldwide Operations USA, Inc. 80 3,376 3,379,643 Term Loan, 5,50%. Maturing Cotober 18, 2019 3,376 3,379,643 4,714 4,666,161 183 Issistanter, LLC 1 1,613 1,612,101 1,612 1,612,101 Term Loan, 5,75%. Maturing May 3, 2018 1,613 1,612,101 1,612 1,005,669 Term Loan, 4,25%. Maturing May 4, 2018 1,613 1,473,844 4,473 4,431,493 4,473	Borrower/Tranche Description	(000 s omitted)		Value
Digital Research Part Pa				
Term Loan, 4.25%, Maturing September 15, 2017 575 571,762 DPx Holdings B.V. 871 850,165 Term Loan, 4.50%, Maturing March 11, 2021 871 850,165 Term Loan, 4.50%, Maturing March 11, 2021 872 337,769 Envision Healthcare Corporation 1,993 1,985,220 Faenza Acquisition GmbH 89 98,853 Term Loan, 4.25%, Maturing August 30, 2020 99 98,853 Term Loan, 4.25%, Maturing August 30, 2020 333 330,696 Gentiva Health Services, Inc. 83 3,376,643 Grifols Worldwide Operations USA, Inc. 4,714 4,666,161 Term Loan, 137%, Maturing February 27, 2021 4,714 4,666,161 Term Loan, 4,75%, Maturing May 3, 2018 1,613 1,612,101 Inventiv Health, Inc. 1,007 1,005,669 Term Loan, 7,75%, Maturing May 15, 2018 2,378 2,356,737 Kindered Healthcare, Inc. 1,493 1,473,844 Term Loan, 4,00%, Maturing May 4, 2018 4,473 4,431,793 LiPP Assign Maturing May 15, 2018 3,86 1,482,251		3,20	9 \$	3,198,847
DPA Holdings B.V.			_	
Term Loan, 4.25%, Maturing March 11, 2021 EUR 299 337,769 Erm Loan, 4.50%, Maturing March 11, 2021 EUR 299 337,769 Erm Loan, 4.00%, Maturing March 11, 2021 EUR 299 337,769 Term Loan, 4.00%, Maturing May 25, 2018 99 98,853 Term Loan, 4.25%, Maturing August 30, 2020 99 98,853 Term Loan, 4.25%, Maturing August 30, 2020 333 330,696 Gentiva Health Services, Inc. 3,376 3,379,643 Term Loan, 6.50%, Maturing October 18, 2019 3,376 3,379,643 Grifols Worldwide Operations USA, Inc. 4,714 4,666,161 Term Loan, 3,17%, Maturing February 27, 2021 4,714 4,666,161 Term Loan, 4.50%, Maturing May 33, 2018 1,613 1,612,101 invertiv Health, Inc. 1 1,007 1,005,669 Term Loan, 7.75%, Maturing May 15, 2018 2,378 2,356,737 Kindred Healthcare, Inc. 1 1,473,844 Kinetic Concepts, Inc. 4,473 4,431,793 Term Loan, 4.00%, Maturing May 4, 2018 1,889 1,822,541		57	5	5/1,762
Term Loan, 4.50%, Maturing March 11, 2021 EUR 299 337,769 Envision Healthcare Corporation 1,993 1,985,220 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,995,230 1,995				
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Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. 3,469 3,469,216 Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216		40	7	403,170
Onex Carestream Finance L.P.Term Loan, 5.00%, Maturing June 7, 20193,469,216	9 :			
Term Loan, 5.00%, Maturing June 7, 2019 3,469,216		52	1	514,549
		3,46	9	3,469,216
	Opal Acquisition, Inc.			
Term Loan, 5.00%, Maturing November 27, 2020 1,634 1,617,676		1,63	4	1,617,676
Ortho-Clinical Diagnostics, Inc.				
Term Loan, 4.75%, Maturing June 30, 2021 3,109 2,993,747		3,10	9	2,993,747
Pharmaceutical Product Development, LLC				
Term Loan, 4.00%, Maturing December 5, 2018 1,880,605		1,88	7	1,880,605
PRA Holdings, Inc.				
Term Loan, 4.50%, Maturing September 23, 2020 1,044 1,036,521		1,04	4	1,036,521
Radnet Management, Inc.				
Term Loan, 4.27%, Maturing October 10, 2018 1,713 1,710,633		1,71	3	1,710,633
RegionalCare Hospital Partners, Inc.				
Term Loan, 6.00%, Maturing April 19, 2019 1,768 1,759,036		1,76	8	1,759,036
Sage Products Holdings III, LLC				
Term Loan, 5.00%, Maturing December 13, 2019 1,180 1,187,155	Term Loan, 5.00%, Maturing December 13, 2019	1,18	0	1,187,155

Strain S		Principal Amount*			
Term Loan, 4.25%, Maturing January 2, 2020 2,031,328 Select Medical Corporation 1,150 1,141,375 Steward Heartin Care System, LC 1 345 341,733 Term Loan, 6.75%, Maturing December 5, 2021 1,150 1,109,750 Term Loan, 5.75%, Maturing December 5, 2021 1,161 1,564,669 US. Renal Cere, Inc. 1,613 1,564,669 US. Renal Cere, Inc. 794 7,849,85 Home Furnishings 0.5% 1,512 3,304,948 Home Furnishings 0.5% 223 \$ 218,846 Ferm Loan, 4.25%, Maturing March 17, 2021 223 \$ 218,846 Serial Simmons Holdings, LLC 2 \$ 2,928,892 Term Loan, 4.25%, Maturing March 18, 2020 1,512 1,409,509 Term Loan, 3.50%, Maturing March 18, 2020 1,226 1,210,447 Term Loan, 3.50%, Maturing December 10,2018 3 3,00,457 Term Loan, 3.50%, Maturing Junary 31, 2020 3 3,00,457 Term Loan, 3.50%, Maturing December 10,2018 3 3,00,457 Term Loan, 3.50%, Maturing March 28, 2021 3 3,00,457 Term Loan, 4.	Borrower/Tranche Description	(000 s omitted)		Value	
Select Medical Corporation International, 2378, Maturing June 1, 2018 1, 150 3, 1, 13, 13 Term Loans, 6.75%, Maturing December 5, 2021 1, 150 3, 1, 10, 20, 20 Term Loans, 5.75%, Maturing December 5, 2021 1, 150 1, 100, 20, 20 Term Loans, 5.75%, Maturing Duce 6, 2019 1, 61 3, 64, 609 US, Reard Care Inc. Term Loans, 4.25%, Maturing July 3, 2019 78 78, 40, 40 US, Reard Care Inc. Term Loan, 4.25%, Maturing July 3, 2019 22 \$ 3,04, 48 Home Furnishings 0.5% Herrica Brands, Inc. Term Loan, 4.00%, Maturing March 17, 2021 22 \$ 21, 499, 599 Ert a Simon Moldings, LLC Term Loan, 3.50%, Maturing March 18, 2020 1, 21 4, 109, 599 Term Loan, 3.50%, Maturing March 18, 2020 2 2, 28, 89 Industrial Equipment 4.1% 4 3 3 3, 30, 457 Term Loan, 3.50%, Maturing December 10, 2018 3 3 3, 30, 457 <th col<="" td=""><td></td><td></td><td></td><td></td></th>	<td></td> <td></td> <td></td> <td></td>				
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Term Loan, 5.75%, Maturing December 5, 2021	Steward Health Care System, LLC				
Term Loan .5.75% . Maturing December 19. 2019		345		341,733	
Tram Loan, 4.50%, Maturing June 6, 2019		1.150		1.109.750	
Term Loan, 4,50%, Maturing June 6, 2019 1,614 of 90 1,646 of 90 US. Renal Care, Inc. 794 784,985 Term Loan, 4,25%, Maturing July 3, 2019 794 784,985 Home Furnishings 0.5% Interline Brands, Inc. 2 2 \$ 218,846 Serta Simons Holdings, LLC 3 \$ 1,495,999 1,495,999 Term Loan, 4.25%, Muturing October 1, 2019 1,512 1,495,999 1,226 1,210,447 Term Loan, 3,50%, Maturing March 18, 2020 1,226 1,210,447 2 2,928,892 Industrial Equipment 4.1% 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 5 00,045 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 <td>The state of the s</td> <td>,</td> <td></td> <td>,,</td>	The state of the s	,		,,	
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Mone Furnishings 0.5%		704		784 085	
Home Furnishings 0.5% Interfine Brands, Inc.	Term Loan, 4.23 %, Maturing July 3, 2017	134		704,903	
Home Furnishings 0.5% Interfine Brands, Inc.			Α.	00 0 40 400	
Interline Brands, Inc. Ferm Loan, 4.09%, Maturing March 17, 2021 223 \$ 218,846 Serta Simmons Holdings, Lt.C			\$	93,049,488	
Interline Brands, Inc. Ferm Loan, 4.09%, Maturing March 17, 2021 223 \$ 218,846 Serta Simmons Holdings, Lt.C					
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Paladin Brands Holding, Inc. Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc. 1,005 999,568					
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Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc. 999,568	Rexnord, LLC				
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Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 STS Operating, Inc. 1,005 999,568	Term Loan, 3.75%, Maturing May 1, 2021	1,203		1,171,385	
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STS Operating, Inc.		1,005		999,568	
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Tank Holding Corp.	rp.	2 C	ding	Hol	Tank
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Term Loan, 4.25%, Maturing July 9, 2019

788

774,479

Borrower/Tranche Description	Princ Amo (000 s	_		Value
Terex Corporation				
Term Loan, 4.00%, Maturing August 13, 2021	EUR	1,571	\$	1,781,404
Unifrax Corporation				
Term Loan, 4.25%, Maturing November 28, 2018		330		327,572
Virtuoso US, LLC				
Term Loan, 4.75%, Maturing February 11, 2021		422		416,452
			\$	22,551,061
			Ψ	22,551,001
Insurance 4.4%				
Alliant Holdings I, Inc.				
Term Loan, 4.25%, Maturing December 20, 2019		1,915	\$	1,888,404
AmWINS Group, LLC				
Term Loan, 5.25%, Maturing September 6, 2019		4,735		4,734,699
Asurion, LLC				
Term Loan, 5.00%, Maturing May 24, 2019		8,344		8,307,671
Term Loan, 4.25%, Maturing July 8, 2020		960		944,169
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021		1,025		
		1,023		1,018,594
CGSC of Delaware Holding Corporation		4.60		100.051
Term Loan, 5.00%, Maturing April 16, 2020		468		433,954
Cunningham Lindsey U.S., Inc.				
Term Loan, 5.00%, Maturing December 10, 2019		883		862,143
Term Loan - Second Lien, 9.25%, Maturing June 10, 2020		1,000		972,500
Hub International Limited				
Term Loan, 4.25%, Maturing October 2, 2020 USI, Inc.		2,790		2,710,982
Term Loan, 4.25%, Maturing December 27, 2019		2,356		2,323,236
Term Boun, 11.25 /o, Maturing December 21, 2019		2,550	\$	24,196,352
Leisure Goods/Activities/Movies 4.9%				
Aufinco Pty Limited				
Term Loan, 4.00%, Maturing May 29, 2020		468	\$	459,687
Term Loan - Second Lien, 8.25%, Maturing November 30, 2020		1,000	Ψ	985,000
Bombardier Recreational Products, Inc.		1,000		705,000
·		3,225		3,158,735
Term Loan, 4.00%, Maturing January 30, 2019		3,223		3,136,733
Bright Horizons Family Solutions, Inc.		002		075 110
Term Loan, 3.75%, Maturing January 30, 2020		882		875,110
ClubCorp Club Operations, Inc.		0.000		2.007.551
Term Loan, 4.50%, Maturing July 24, 2020		2,928		2,907,551
Dave & Buster s, Inc.				
Term Loan, 4.25%, Maturing July 25, 2020		142		141,686
Emerald Expositions Holding, Inc.				
Term Loan, 4.75%, Maturing June 17, 2020		984		973,770
Equinox Holdings, Inc.				
Term Loan, 5.00%, Maturing January 31, 2020		1,520		1,510,861
Fender Musical Instruments Corporation		,		
Term Loan, 5.75%, Maturing April 3, 2019		350		348,999
Kasima, LLC		330		310,777
		990		971 101
Term Loan, 3.25%, Maturing May 17, 2021		889		871,191
Live Nation Entertainment, Inc.		0.540		2.517.260
Term Loan, 3.50%, Maturing August 17, 2020		2,540		2,517,369
Nord Anglia Education Finance, LLC				
Term Loan, 4.50%, Maturing March 31, 2021		1,468		1,454,783
Sabre, Inc.				
Term Loan, 4.00%, Maturing February 19, 2019		1,176		1,160,565

SeaWorld Parks & Entertainment, Inc.

Term Loan, 3.00%, Maturing May 14, 2020

2,772

2,645,436

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Sonifi Solutions, Inc.			
Term Loan, 6.75%, Maturing March 28, 2018 ⁽⁴⁾	1,048	\$	73,381
SRAM, LLC			
Term Loan, 4.02%, Maturing April 10, 2020	1,714		1,682,700
Steinway Musical Instruments, Inc.	,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.75%, Maturing September 19, 2019	800		793,500
Town Sports International, Inc.			,
Term Loan, 4.50%, Maturing November 15, 2020	1,186		966,352
WMG Acquisition Corp.	,		,
Term Loan, 3.75%, Maturing July 1, 2020	1,042		1,008,653
Zuffa, LLC	1,0.2		1,000,000
Term Loan, 3.75%, Maturing February 25, 2020	2,842		2,747,876
		\$	27,283,205
Lodging and Casinos 5.3%			
Affinity Gaming, LLC			
Term Loan, 5.25%, Maturing November 9, 2017	388	\$	385,744
Amaya Holdings B.V.	200	Ψ	220,7.1
Term Loan, 5.00%, Maturing August 1, 2021	2,718		2,667,221
Term Loan - Second Lien, 8.00%, Maturing August 1, 2022	750		737,344
Boyd Gaming Corporation	700		757,511
Term Loan, 4.00%, Maturing August 14, 2020	467		460,953
Caesars Entertainment Operating Company	407		+00,733
Term Loan, 0.00%, Maturing March 1, 2017 ⁽⁵⁾	978		880,063
CityCenter Holdings, LLC	910		880,003
Term Loan, 4.25%, Maturing October 16, 2020	796		792,424
Four Seasons Holdings, Inc.	190		192,424
	3,577		3,581,361
Term Loan - Second Lien, 6.25%, Maturing December 27, 2020	3,377		3,361,301
Gala Group Ltd.	GBP 3,125		4 725 706
Term Loan, 5.50%, Maturing May 27, 2018	GBP 3,125		4,725,706
Golden Nugget, Inc.	1.4.1		120.752
Term Loan, 5.50%, Maturing November 21, 2019	141		139,752
Term Loan, 5.50%, Maturing November 21, 2019	329		326,089
Hilton Worldwide Finance, LLC	5 1 2 4		5 112 022
Term Loan, 3.50%, Maturing October 26, 2020	5,164		5,112,023
La Quinta Intermediate Holdings, LLC			
Term Loan, 4.00%, Maturing April 14, 2021	1,061		1,053,003
MGM Resorts International			
Term Loan, 3.50%, Maturing December 20, 2019	2,450		2,415,700
Pinnacle Entertainment, Inc.			
Term Loan, 3.75%, Maturing August 13, 2020	711		704,247
Playa Resorts Holding B.V.			
Term Loan, 4.00%, Maturing August 9, 2019	494		485,727
RHP Hotel Properties, L.P.			
Term Loan, 3.75%, Maturing January 15, 2021	672		672,045
Scientific Games International, Inc.			
Term Loan, 6.00%, Maturing October 18, 2020	3,614		3,575,858
Tropicana Entertainment, Inc.			
Term Loan, 4.00%, Maturing November 27, 2020	370		365,221
		\$	29,080,481
Nonferrous Metals/Minerals 2.4%			
Alpha Natural Resources, LLC			
Term Loan, 3.50%, Maturing May 22, 2020	1,769	\$	1,327,848

Arch Coal, Inc.		
Term Loan, 6.25%, Maturing May 16, 2018	3,566	2,589,571

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Fairmount Minerals Ltd.	2.024	Ф	1 700 105
Term Loan, 4.50%, Maturing September 5, 2019	2,024	\$	1,780,185
Murray Energy Corporation	1 265		1 201 002
Term Loan, 5.25%, Maturing December 5, 2019	1,365		1,301,002
Noranda Aluminum Acquisition Corporation	007		050.710
Term Loan, 5.75%, Maturing February 28, 2019	997		950,710
Novelis, Inc.	2.621		2 602 221
Term Loan, 3.75%, Maturing March 10, 2017	2,621		2,602,221
Oxbow Carbon, LLC Term Loan, 4.25%, Maturing July 19, 2019	439		414,660
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	775		680,062
United Central Industrial Supply Company, LLC	113		080,002
Term Loan - Second Lien, 12.50%, Maturing April 9, 2019	500		475,000
Walter Energy, Inc.	300		475,000
Term Loan, 7.25%, Maturing April 2, 2018	1,607		1,064,643
Term Loan, 7.25%, Maturing April 2, 2016	1,007	\$	13,185,902
Oil and Gas 6.1%			
Ameriforge Group, Inc.			
Term Loan, 5.00%, Maturing December 19, 2019	1,133	\$	1,002,833
Term Loan - Second Lien, 8.75%, Maturing December 19, 2020	2,800		2,646,000
Bronco Midstream Funding, LLC			
Term Loan, 5.00%, Maturing August 15, 2020	1,653		1,561,783
CITGO Petroleum Corporation			
Term Loan, 4.50%, Maturing July 29, 2021	973		935,281
Crestwood Holdings, LLC			
Term Loan, 7.00%, Maturing June 19, 2019	1,831		1,687,163
Drillships Ocean Ventures, Inc.			
Term Loan, 5.50%, Maturing July 25, 2021	1,070		891,354
Fieldwood Energy, LLC			
Term Loan, 3.88%, Maturing September 28, 2018	1,037		956,770
Floatel International Ltd.			
Term Loan, 6.00%, Maturing June 27, 2020	2,214		1,675,297
MEG Energy Corp.			
Term Loan, 3.75%, Maturing March 31, 2020	7,358		6,948,745
Obsidian Natural Gas Trust			
Term Loan, 7.00%, Maturing November 2, 2015	689		683,925
Paragon Offshore Finance Company			
Term Loan, 3.75%, Maturing July 18, 2021	848		654,983
Samson Investment Company			
Term Loan - Second Lien, 5.00%, Maturing September 25, 2018	1,850		1,167,350
Seadrill Partners Finco, LLC			
Term Loan, 4.00%, Maturing February 21, 2021	4,663		3,711,182
Seventy Seven Operating, LLC	500		450 507
Term Loan, 3.75%, Maturing June 25, 2021	522		452,507
Sheridan Investment Partners II L.P.	26		20.062
Term Loan, 4.25%, Maturing December 16, 2020	36		28,862
Term Loan, 4.25%, Maturing December 16, 2020	95		77,390
Term Loan, 4.25%, Maturing December 16, 2020	686		556,336
Sheridan Production Partners I, LLC	160		142.066
Term Loan, 4.25%, Maturing October 1, 2019	160		142,966
Term Loan, 4.25%, Maturing October 1, 2019	262		234,061
Term Loan, 4.25%, Maturing October 1, 2019	1,974		1,766,387
Southcross Holdings Borrower L.P. Torm Loop 6.00% Methying August 4.2021	200		265 165
Term Loan, 6.00%, Maturing August 4, 2021	398		365,165

Payaguan/Twanska Dagavintian	Principal Amount*		Value
Borrower/Tranche Description Tallgrass Operations, LLC	(000 s omitted)		value
	1 245	\$	1,211,900
Term Loan, 4.25%, Maturing November 13, 2018 Tervita Corporation	1,245	Ф	1,211,900
	1 627		4 264 222
Term Loan, 6.25%, Maturing May 15, 2018	4,637		4,364,332
		Φ.	
		\$	33,722,572
Publishing 3.4%			
Ascend Learning, LLC			
Term Loan, 6.00%, Maturing July 31, 2019	1,762	\$	1,759,312
Getty Images, Inc.			
Term Loan, 4.75%, Maturing October 18, 2019	5,426		4,929,470
Interactive Data Corporation			
Term Loan, 4.75%, Maturing May 2, 2021	1,592		1,589,513
Laureate Education, Inc.	1,3,2		1,505,515
Term Loan, 5.00%, Maturing June 15, 2018	6,445		6,074,252
McGraw-Hill Global Education Holdings, LLC	0,113		0,074,232
8 7	694		604 417
Term Loan, 5.75%, Maturing March 22, 2019	094		694,417
Merrill Communications, LLC	605		606.050
Term Loan, 5.75%, Maturing March 8, 2018	605		606,958
Multi Packaging Solutions, Inc.			
Term Loan, 4.25%, Maturing September 30, 2020	372		364,279
Nelson Education Ltd.			
Term Loan, 6.75%, Maturing July 3, 2014 ⁽⁶⁾	431		345,178
Penton Media, Inc.			
Term Loan, 5.50%, Maturing October 3, 2019	593		593,981
ProQuest, LLC			
Term Loan, 5.25%, Maturing October 24, 2021	675		675,281
Springer Science+Business Media Deutschland GmbH			
Term Loan, 4.75%, Maturing August 14, 2020	1,111		1,102,301
	-,		-,,
		\$	18,734,942
		Φ	10,734,942
Radio and Television 3.0%			
ALM Media Holdings, Inc.			
Term Loan, 5.50%, Maturing July 31, 2020	422	\$	416,642
AP NMT Acquisition B.V.			
Term Loan, 6.75%, Maturing August 13, 2021	474		468,778
Block Communications, Inc.			
Term Loan, 4.25%, Maturing November 7, 2021	224		223,876
Clear Channel Communications, Inc.			
Term Loan, 3.82%, Maturing January 29, 2016	10		9,437
Term Loan, 6.92%, Maturing January 30, 2019	1,132		1,057,772
Term Loan, 7.67%, Maturing July 30, 2019	364		345,051
Cumulus Media Holdings, Inc.	501		3 13,031
Term Loan, 4.25%, Maturing December 23, 2020	4,137		4,051,493
	7,137		4,031,493
Entercom Radio, LLC Tarm Loop 4 00% Metaring Nevember 22, 2018	202		282 200
Term Loan, 4.00%, Maturing November 23, 2018	383		382,209
Gray Television, Inc.	245		242.050
Term Loan, 3.75%, Maturing June 10, 2021	245		242,078
Hubbard Radio, LLC			
Term Loan, 4.50%, Maturing April 29, 2019	686		679,503
Media General, Inc.			679,503
	686 1,470		679,503 1,464,376
Media General, Inc.			
Media General, Inc. Term Loan, 4.25%, Maturing July 31, 2020			

Nexstar Broadcasting, Inc.
Term Loan, 3.75%, Maturing October 1, 2020

719

712,715

		cipal		
Borrower/Tranche Description		ount* omitted)		Value
Raycom TV Broadcasting, LLC	(000 S	omitteu)		value
Term Loan, 3.75%, Maturing August 4, 2021		847	\$	838,162
Sinclair Television Group, Inc.		0-17	Ψ	030,102
Term Loan, 3.00%, Maturing April 9, 2020		491		478,981
TWCC Holding Corp.		471		470,901
Term Loan, 3.50%, Maturing February 13, 2017		1.070		1,059,380
Univision Communications, Inc.		1,079		1,039,380
•		2.750		2.706.654
Term Loan, 4.00%, Maturing March 1, 2020		3,758		3,706,654
			\$	16,765,595
Retailers (Except Food and Drug) 7.3%				
99 Cents Only Stores				
Term Loan, 4.50%, Maturing January 11, 2019		1,921	\$	1,909,160
B&M Retail Limited		1,521	Ψ	1,505,100
Term Loan, 3.81%, Maturing May 21, 2019	GBP	350		519,884
Term Loan, 4.31%, Maturing April 28, 2020	GBP	275		410,063
	GBF	213		410,003
Bass Pro Group, LLC		2.260		0.242.447
Term Loan, 3.75%, Maturing November 20, 2019		2,369		2,343,447
CDW, LLC		4.000		4.700.000
Term Loan, 3.25%, Maturing April 29, 2020		4,889		4,788,232
David s Bridal, Inc.				
Term Loan, 5.25%, Maturing October 11, 2019		621		587,659
Evergreen Acqco 1 L.P.				
Term Loan, 5.00%, Maturing July 9, 2019		658		635,950
Harbor Freight Tools USA, Inc.				
Term Loan, 4.75%, Maturing July 26, 2019		1,080		1,080,670
Hudson s Bay Company				
Term Loan, 4.75%, Maturing November 4, 2020		1,276		1,280,703
J. Crew Group, Inc.				
Term Loan, 4.00%, Maturing March 5, 2021		2,878		2,613,811
Jo-Ann Stores, Inc.				
Term Loan, 4.00%, Maturing March 16, 2018		1,890		1,838,076
Men s Wearhouse, Inc. (The)		ĺ		, ,
Term Loan, 4.50%, Maturing June 18, 2021		1,446		1,446,061
Michaels Stores, Inc.		1,		1,110,001
Term Loan, 3.75%, Maturing January 28, 2020		2,530		2,488,826
Term Loan, 4.00%, Maturing January 28, 2020		995		985,827
Neiman Marcus Group, Inc. (The)		775		705,027
Term Loan, 4.25%, Maturing October 25, 2020		4,246		4 122 050
		4,240		4,122,950
Party City Holdings, Inc.		2 220		2 292 500
Term Loan, 4.00%, Maturing July 27, 2019		2,330		2,283,590
Pep Boys-Manny, Moe & Jack (The)		166		462.001
Term Loan, 4.25%, Maturing October 11, 2018		466		462,881
Petco Animal Supplies, Inc.		- 1-0		
Term Loan, 4.00%, Maturing November 24, 2017		2,170		2,148,775
PFS Holding Corporation				
Term Loan, 4.50%, Maturing January 31, 2021		968		803,181
Pier 1 Imports (U.S.), Inc.				
Term Loan, 4.50%, Maturing April 30, 2021		522		517,151
Pilot Travel Centers, LLC				
Term Loan, 4.25%, Maturing October 1, 2021		2,020		2,027,512
Rent-A-Center, Inc.				
Term Loan, 3.75%, Maturing March 19, 2021		496		491,287
Spin Holdco, Inc.				,
Term Loan, 4.25%, Maturing November 14, 2019		2,594		2,556,392
, , , , , , , , , , , , , , , , , , ,		y ·		, ,= - =

Toys R Us Property Company I, LLC Term Loan, 6.00%, Maturing August 21, 2019

815

792,284

Borrower/Tranche Description	Amo	cipal ount* omitted)		Value
Vivarte SA				
Term Loan, 5.01%, (1.26% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁷⁾	EUR	910	\$	272,596
Term Loan, 11.01%, (4.01% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁸⁾ Wilton Brands, LLC	EUR	589		525,215
Term Loan, 7.50%, Maturing August 30, 2018		569		536,074
5 - 1, 1				, , , , ,
			\$	40,468,257
Steel 1.8%				
FMG Resources (August 2006) Pty Ltd.		0.250	ф	7.214.016
Term Loan, 3.75%, Maturing June 30, 2019		8,259	\$	7,314,016
JMC Steel Group, Inc.		·		
Term Loan, 4.75%, Maturing April 1, 2017		674		663,254
Neenah Foundry Company				
Term Loan, 6.75%, Maturing April 26, 2017		398		394,451
Patriot Coal Corporation				
Term Loan, 9.00%, Maturing December 15, 2018		1,485		1,420,031
			\$	9,791,752
Surface Transport 0.8%				
Hertz Corporation (The)				
Term Loan, 4.00%, Maturing March 11, 2018		1,764	\$	1,757,937
Stena International S.a.r.l.		1,701	Ψ	1,737,737
Term Loan, 4.00%, Maturing March 3, 2021		1,563		1,332,617
Swift Transportation Co., LLC		1,505		1,332,017
Term Loan, 3.75%, Maturing June 9, 2021		1,166		1,164,244
Term Loan, 5.75 %, Watering June 7, 2021		1,100		1,104,244
			\$	4,254,798
Telecommunications 3.9%				
Cellular South, Inc.				
Term Loan, 3.25%, Maturing May 23, 2020		317	\$	314,177
CWC Cayman Finance Limited				,
Term Loan, 5.50%, Maturing November 6, 2016		400		400,750
Intelsat Jackson Holdings S.A.				,
Term Loan, 3.75%, Maturing June 30, 2019		7,550		7,477,648
IPC Systems, Inc.		. ,		., ,
Term Loan, 6.00%, Maturing November 8, 2020		1,045		1,040,832
SBA Senior Finance II, LLC		·		
Term Loan, 3.25%, Maturing March 24, 2021		1,816		1,788,259
Syniverse Holdings, Inc.		·		
Term Loan, 4.00%, Maturing April 23, 2019		1,188		1,151,045
Term Loan, 4.00%, Maturing April 23, 2019		1,776		1,720,929
Telesat Canada		,		,, ,,,
Term Loan, 3.50%, Maturing March 28, 2019		6,655		6,605,356
Windstream Corporation				
Term Loan, 3.50%, Maturing August 8, 2019		892		884,923
			\$	21,383,919
11/11/2 A A 67				
Utilities 3.2%				
Calpine Construction Finance Company L.P.			_	4.00:
Term Loan, 3.00%, Maturing May 3, 2020		1,034	\$	1,004,257
Term Loan, 3.25%, Maturing January 31, 2022		394		383,669

Calpine Corporation Term Loan, 4.00%, Maturing April 1, 2018 917 912,882 Term Loan, 4.00%, Maturing April 1, 2018 2,695 2,684,145 Term Loan, 4.00%, Maturing October 9, 2019 806 798,805 Dynegy Holdings, Inc. Term Loan, 4.00%, Maturing April 23, 2020 955 946,488

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
EFS Cogen Holdings I, LLC	(ood somittee)		v aruc
Term Loan, 3.75%, Maturing December 17, 2020	505	\$	501,875
Electrical Components International, Inc.			,,,,,
Term Loan, 5.75%, Maturing May 28, 2021	873		871,761
Energy Future Intermediate Holding Co., LLC			ĺ
DIP Loan, 4.25%, Maturing June 19, 2016	1,725		1,727,156
Equipower Resources Holdings, LLC			
Term Loan, 4.25%, Maturing December 31, 2019	566		564,874
Granite Acquisition, Inc.			
Term Loan, 5.00%, Maturing December 19, 2021	109		109,305
Term Loan, 5.00%, Maturing December 19, 2021	2,466		2,484,204
La Frontera Generation, LLC			
Term Loan, 4.50%, Maturing September 30, 2020	1,577		1,548,497
Lonestar Generation, LLC			
Term Loan, 5.25%, Maturing February 20, 2021	574		564,237
PowerTeam Services, LLC			
Term Loan, 4.25%, Maturing May 6, 2020	14		13,675
Term Loan, 4.25%, Maturing May 6, 2020	263		256,100
TPF II Power, LLC			
Term Loan, 5.50%, Maturing October 2, 2021	1,350		1,355,625
WTG Holdings III Corp.			
Term Loan, 4.75%, Maturing January 15, 2021	396		391,545
Term Loan - Second Lien, 8.50%, Maturing January 15, 2022	800		787,000
		\$	17,906,100
Total Senior Floating-Rate Interests		Φ.	= 00 044 2 00

Corporate Bonds & Notes 12.2%

(identified cost \$803,686,165)

	Principal Amount*	
Security	(000 s omitted)	Value
Aerospace and Defense 0.1%		
Alliant Techsystems, Inc.		
5.25%, 10/1/21 ⁽⁹⁾	45	\$ 45,338
CBC Ammo, LLC/CBC FinCo, Inc.		
7.25%, 11/15/21 ⁽⁹⁾	75	68,625
KLX, Inc.		
5.875%, 12/1/22 ⁽⁹⁾	10	9,900
TransDigm, Inc.		
7.50%, 7/15/21	10	10,650
$6.00\%, 7/15/22^{(9)}$	85	85,212
6.50%, 7/15/24 ⁽⁹⁾	80	81,400
		\$ 301,125
Air Transport 0.0% ⁰⁾		
Aircastle, Ltd.		
5.50%, 2/15/22	30	\$ 30,981
		\$ 30,981

\$ 780,044,398

Automotive 0.1%		
American Axle & Manufacturing, Inc.		
5.125%, 2/15/19	20	\$ 20,600
Chrysler Group, LLC/CG Co-Issuer, Inc.		
8.25%, 6/15/21	200	223,500

Security	Principal Amount* (000 s omitted)		Value
General Motors Financial Co., Inc.	(000 3 omitted)		vaiue
4.75%, 8/15/17	70	\$	74,276
3.25%, 5/15/18	10		10,175
Navistar International Corp.			20,212
8.25%, 11/1/21	105		102,769
,			, , , , , , , , , , , , , , , , , , ,
		\$	431,320
		·	- ,
Beverage and Tobacco 0.1%			
Constellation Brands, Inc.			
6.00%, 5/1/22	105	\$	119,175
4.25%, 5/1/23	105		107,888
Cott Beverages, Inc.	100		107,000
5.375%, 7/1/22 ⁽⁹⁾	65		58,500
	03		23,200
		\$	285,563
		Ψ	
Brokerage/Securities Dealers/Investment Houses 0.0% ⁰⁾			
Alliance Data Systems Corp.			
6.375%, 4/1/20 ⁽⁹⁾	55	\$	56,994
0.37376, 117120	33	Ψ	30,771
		\$	56,994
		Ψ	30,774
Building and Development 0.2%			
Building Materials Corp. of America			
5.375%, 11/15/24 ⁽⁹⁾	130	\$	132,600
Greystar Real Estate Partners, LLC	150	Þ	132,000
8.25%, 12/1/22 ⁽⁹⁾	50		50 105
6.25%, 12/1/22** HD Supply, Inc.	30		52,125
7.50%, 7/15/20	110		115,775
5.25%, 12/15/21 ⁽⁹⁾	40		41,300
Hillman Group, Inc. (The)	40		41,300
6.375%, 7/15/22 ⁽⁹⁾	75		72 125
	/3		73,125
Interline Brands, Inc. 10.00%, 11/15/18 ⁽¹¹⁾	102		107 255
	102		107,355
NCI Building Systems, Inc.	20		20, 400
8.25%, 1/15/23 ⁽⁹⁾	20		20,400
Nortek, Inc.	85		89,675
10.00%, 12/1/18			
8.50%, 4/15/21 TDI Points Heldings Inc.	40		42,700
TRI Pointe Holdings, Inc.	A 5"		42.021
4.375%, 6/15/19 ⁽⁹⁾	45		43,031
5.875%, 6/15/24 ⁽⁹⁾	50		48,313
USG Corp.	25		26 400
5.875%, 11/1/21 ⁽⁹⁾	35		36,400
		\$	802,799
Business Equipment and Services 0.1%			
Acosta, Inc.			
7.75%, 10/1/22 ⁽⁹⁾	140	\$	141,750
Audatex North America, Inc.		-	-,3
6.00%, 6/15/21 ⁽⁹⁾	70		73,150
FTI Consulting, Inc.			
6.00%, 11/15/22	40		42,250

IMS Health, Inc.		
6.00%, 11/1/20 ⁽⁹⁾	75	78,281
ServiceMaster Co. (The)		
8.00%, 2/15/20	37	39,313
7.00%, 8/15/20	26	27,235

	Principal		
Security	Amount* (000 s omitted)		Value
TransUnion Holding Co., Inc.	, ,		
8.125%, 6/15/18	105	\$	107,362
United Rentals North America, Inc.			
8.375%, 9/15/20	20		21,430
7.625%, 4/15/22	40		44,300
6.125%, 6/15/23	35		36,531
		\$	611,602
Cable and Satellite Television 1.0%			
AMC Networks, Inc.			
7.75%, 7/15/21	45	\$	48,825
4.75%, 12/15/22	35		35,000
CCO Holdings, LLC/CCO Holdings Capital Corp.			
5.25%, 9/30/22	155		156,162
5.75%, 1/15/24	70		71,050
CCOH Safari, LLC			
5.50%, 12/1/22	80		80,800
5.75%, 12/1/24	95		96,544
CSC Holdings, LLC			
5.25%, 6/1/24 ⁽⁹⁾	30		30,150
DISH DBS Corp.			
6.75%, 6/1/21	205		223,194
5.875%, 7/15/22	35		35,438
5.875%, 11/15/24	30		30,225
IAC/InterActiveCorp			
4.875%, 11/30/18	55		56,788
Numericable Group SA			
4.875%, 5/15/19 ⁽⁹⁾	390		391,462
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH			
5.50%, 1/15/23 ⁽⁹⁾	1,000		1,042,500
Virgin Media Secured Finance PLC			
5.375%, 4/15/21 ⁽⁹⁾	925		964,312
6.00%, 4/15/21 ⁽⁹⁾	GBP 950		1,516,744
5.50%, 1/15/25 ⁽⁹⁾	550		573,375
		_	
		\$	5,352,569
Chemicals and Plastics 1.6%			
Hexion US Finance Corp.			
6.625%, 4/15/20	2,950	\$	2,809,875
Ineos Finance PLC			
$7.25\%, 2/15/19^{(9)(12)}$	EUR 1,000		1,159,097
8.375%, 2/15/19 ⁽⁹⁾	1,825		1,948,187
7.50%, 5/1/20 ⁽⁹⁾	800		849,000
PSPC Escrow Corp.			
6.50%, 2/1/22 ⁽⁹⁾⁽¹³⁾	60		61,500
Rockwood Specialties Group, Inc.			
4.625%, 10/15/20	130		135,688
Trinseo Materials Operating S.C.A.			
8.75%, 2/1/19	1,800		1,825,875
Tronox Finance, LLC			
6.375%, 8/15/20	155		154,612
W.R. Grace & Co.			
5.125%, 10/1/21(9)	30		31,275
5.625%, 10/1/24 ⁽⁹⁾	10		10,763

\$ 8,985,872

	Principal Amount*		***
Security Consideration 0.1%	(000 s omitted)		Value
Conglomerates 0.1% Belden, Inc.			
5.50%, 9/1/22 ⁽⁹⁾	20	\$	20.000
Harbinger Group, Inc.	20	Ф	20,000
7.875%, 7/15/19	65		68,900
Spectrum Brands, Inc.	03		08,900
6.375%, 11/15/20	50		53,250
6.625%, 11/15/22	30		32,175
TMS International Corp.	50		32,173
7.625%, 10/15/21 ⁽⁹⁾	60		60,000
7.025 /0, 10/13/21	00		00,000
		\$	234,325
Containers and Glass Products 0.7%			
Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II Issuer, Inc.			
5.625%, 12/15/16 ⁽⁹⁾	15	\$	14,812
Reynolds Group Holdings, Inc.			
5.75%, 10/15/20	3,875		3,971,875
Sealed Air Corp.			
8.375%, 9/15/21 ⁽⁹⁾	10		11,275
4.875%, 12/1/22 ⁽⁹⁾	20		20,450
Signode Industrial Group Lux SA/Signode Industrial Group US, Inc.			
6.375%, 5/1/22 ⁽⁹⁾	40		38,200
		\$	4,056,612
Cosmetics/Toiletries 0.1%			
Alphabet Holding Co., Inc.			
7.75%, 11/1/17 ⁽¹¹⁾	235	\$	204,450
Party City Holdings, Inc.	4.00		400.000
8.875%, 8/1/20	120		130,200
		\$	334,650
Drugs 0.1%			
ConvaTec Finance International SA			
8.25%, 1/15/19 ⁽⁹⁾⁽¹¹⁾	200	\$	202,000
Valeant Pharmaceuticals International, Inc.			
6.375%, 10/15/20 ⁽⁹⁾	200		212,250
7.50%, 7/15/21 ⁽⁹⁾	50		54,937
5.50%, 3/1/23 ⁽⁹⁾	30		30,769
		\$	499,956
		Ψ	477,750
Ecological Services and Equipment 0.0% ⁰⁾			
ADS Waste Holdings, Inc.			
8.25%, 10/1/20	50	\$	50,750
Clean Harbors, Inc.	- 30	Ψ	50,750
5.25%, 8/1/20	50		50,750
5.125%, 6/1/21	25		25,313
Covanta Holding Corp.	23		23,313
5.875%, 3/1/24	45		46,519
Darling Ingredients, Inc.			. 0,2 17
5.375%, 1/15/22 ⁽⁹⁾	25		25,031

		\$ 198,363
Electronics/Electrical 0.2%		
Alcatel-Lucent USA, Inc.		
4.625%, 7/1/17 ⁽⁹⁾	35	\$ 35,744
8.875%, 1/1/20 ⁽⁹⁾	260	284,050

	Principal Amount*		** 1
Security	(000 s omitted)		Value
CommScope Holding Co., Inc. 6.625%, 6/1/20 ⁽⁹⁾⁽¹¹⁾		55 \$	55 607
Freescale Semiconductor, Inc.		55 \$	55,687
6.00%, 1/15/22 ⁽⁹⁾		55	58,300
Infor US, Inc.))	36,300
9.375%, 4/1/19		50	64,725
Micron Technology, Inc.		50	04,723
5.25%, 8/1/23 ⁽⁹⁾⁽¹³⁾	1	10	110,344
Nuance Communications, Inc.	1	10	110,511
5.375%, 8/15/20 ⁽⁹⁾	1:	20	121,800
Open Text Corp.	1	20	121,000
5.625%, 1/15/23 ⁽⁹⁾		30	30,900
Sensata Technologies B.V.			30,700
5.625%, 11/1/24 ⁽⁹⁾		15	15,919
Zebra Technologies Corp.			15,717
7.25%, 10/15/22 ⁽⁹⁾	10	00	107,500
1.20 10, 10, 10, 10, 12	1	~~	107,500
		¢	001.020
		\$	884,969
Equipment Leasing 0.3%			
International Lease Finance Corp.			
8.625%, 9/15/15	1,0		1,042,500
6.75%, 9/1/16 ⁽⁹⁾		50	374,500
7.125%, 9/1/18 ⁽⁹⁾	3.	50	395,062
		\$	1,812,062
Financial Intermediaries 1.1%			
CIT Group, Inc.			
5.50%, 2/15/19 ⁽⁹⁾		45 \$	47,881
5.375%, 5/15/20		10	10,713
First Data Corp.			
$7.375\%, 6/15/19^{(9)}$	1,0	00	1,051,250
6.75%, 11/1/20 ⁽⁹⁾	9	52	1,031,745
11.25%, 1/15/21		42	47,722
10.625%, 6/15/21		42	47,827
11.75%, 8/15/21		56	64,241
Ford Motor Credit Co., LLC			
12.00%, 5/15/15	2,2	50	2,320,909
Icahn Enterprises, LP/Icahn Enterprises Finance Corp.			
3.50%, 3/15/17		45	45,169
6.00%, 8/1/20		40	42,044
JPMorgan Chase & Co.			
6.75% to 2/1/24, 1/29/49 ⁽¹⁴⁾		80	85,975
MSCI, Inc.			
5.25%, 11/15/24 ⁽⁹⁾		20	20,900
Navient Corp.			
5.50%, 1/15/19	1	50	165,920
5.00%, 10/26/20		30	30,038
5.875%, 10/25/24		30	28,425
UPCB Finance II, Ltd.			
6.375%, 7/1/20 ⁽⁹⁾	EUR 1,0	00	1,187,912
	,-		
		\$	6,228,671
		Ψ	0,220,071

Food Products 0.9%

Iceland Bondco PLC			
$4.81\%, 7/15/20^{(9)(12)}$	GBP	4,000	\$ 4,407,747
6.25%, 7/15/21 ⁽⁹⁾	GBP	400	456,102

	Principal		
C	Amount*		V /-1
Security Post Holdings, Inc.	(000 s omitted)		Value
6.75%, 12/1/21 ⁽⁹⁾	30	\$	29,400
6.00%, 12/15/22 ⁽⁹⁾	35	Ψ	33,556
WhiteWave Foods Co. (The)	55		33,330
5.375%, 10/1/22	25		26,437
5.57576, 10/1/22	23		20,437
		\$	4,953,242
Food Service 0.0% ⁰⁾			
Pinnacle Operating Corp.			
9.00%, 11/15/20 ⁽⁹⁾	20	\$	20,450
·			,
		\$	20,450
		Ψ	20,100
Food/Drug Retailers 0.0%0)			
Pantry, Inc. (The)			
8.375%, 8/1/20	70	\$	77,000
	, ,	Ψ	77,000
		\$	77,000
		Ψ	77,000
Health Care 1.1%			
Air Medical Group Holdings, Inc.			
9.25%, 11/1/18	4	\$	4,210
Alere, Inc.	т	Ψ	4,210
8.625%, 10/1/18	45		46,800
6.50%, 6/15/20	35		35,963
Amsurg Corp.	33		33,703
5.625%, 11/30/20	50		51,375
5.625%, 7/15/22 ⁽⁹⁾	45		46,744
Biomet, Inc.			,
6.50%, 8/1/20	170		181,687
Capsugel SA			
$7.00\%, 5/15/19^{(9)(11)}$	25		25,516
Centene Corp.			
4.75%, 5/15/22	20		20,325
CHS/Community Health Systems, Inc.			
5.125%, 8/15/18	2,190		2,273,220
7.125%, 7/15/20	120		127,950
6.875%, 2/1/22 ⁽⁹⁾	110		117,562
HCA Holdings, Inc.	0.5		02.420
6.25%, 2/15/21	85		92,438
HCA, Inc.	15		16.004
6.50%, 2/15/20 4.75%, 5/1/02	15		16,894
4.75%, 5/1/23 5.375%, 2/1/25	1,050 25		1,102,500 25,953
HealthSouth Corp.	23		23,933
5.75%, 11/1/24	20		20,750
Hologic, Inc.	20		20,730
6.25%, 8/1/20	245		256,637
Kinetic Concepts, Inc./KCI USA, Inc.	2 1 3		230,037
10.50%, 11/1/18	45		49,500
MPH Acquisition Holdings, LLC	73		77,500
6.625%, 4/1/22 ⁽⁹⁾	175		182,000
Omnicare, Inc.			202,000
4.75%, 12/1/22	15		15,600
			-,

Opal Acquisition, Inc. 8.875%, 12/15/21⁽⁹⁾ 60 61,500 Salix Pharmaceuticals, Ltd. 6.00%, 1/15/21⁽⁹⁾ 100 106,500

Telefix No.		Principal Amount*		
5.25% (15/24%) 20 \$ 2.0.250	Security	(000 s omitted)		Value
Tenet Heathbeare Corp.				
\$25		20	\$	20,250
5.00% 1.01/20		25		25 000
4.375%, 101/121 600 60.25.50 1.86.50 1				
8.125%, 4/1/20 United Surgical Partners International, Inc. 9.00%, 4/1/20 WWR Funding, Inc. 7.25%, 9/15/17 Well Care Health Plans, Inc. 8.75%, 1/15/20 \$ 99,037 Well Care Health Plans, Inc. 8.75%, 1/15/20 \$ \$ 5,945,362 Home Furnishings 0.0% Tempur Sealy International, Inc. 8.875%, 1/15/20 \$ 4 3,100 Industrial Equipment 0.0% Bluck-line Rental Finance Corp. 7.05%, 2/11/9 Wall Care, Promissory Note Erikson Air-Crane, Inc., Promissory Note (5 40,00%, 1/12/20****) Manitowa Co., Inc. (The) \$ 186,671 Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 2/11/9 Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/20 Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/10** Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/10** Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/10** Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/10** Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/10** Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/10** Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/10** Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/10** Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/10** Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/10** Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/10** Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/10** Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/10** Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/10** Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 1/15/10** Insurance 0.4% A.S. CoIssuer Subsidiary, Inc/A-S Merger Sub,				
United Surgical Partners International, Inc. 90% 4,4102 WWR Punding, Inc. 7,25%, 91/51/7 WellCare Health Plans, Inc. 5,75%, 11/1520 15, 5,945,362 Home Furnishings 0,0% Fempur Sealy International, Inc. 6,875%, 12/15/20 Home Furnishings 0,0% Fempur Sealy International, Inc. 6,875%, 12/15/20 ### A 1,000 ### A				
9.00% 41/20 60 64,500 WWR Funding, Inc. 7.25% 91/51/7 90 94,513 Well Care Health Plans, Inc. 5.75%, 11/15/20 95 99,037 Tempur Sealy International, Inc. 6.875%, 12/15/20 40 \$3,100 Industrial Equipment 0.05% BlueLine Rental Finance Corp. 7.00%, 21/19% Buelline Rental Finance Corp. 7.00%, 21/19% 10 40 43,300 Erikson Air-Crane, Inc., Promissory Note 6,00%, 11/21/20*** Manitowe Co., Inc. (The) 5,75%, 10/15/20 Vander Intermediate Bolding II Corp. 9.75%, 21/19% As Co-Issuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 10/120% 1.118.250 Hab Holdings, LLC/Hub Holdings Finance, Inc. 8.125%, 10/120% 1.118.250		103		110,030
VWR Punding, Inc. 90 94,513 Well Care Health Plans, Inc. 90 94,513 Well Care Health Plans, Inc. 95 99,037 Well Care Health Plans, Inc. 95 99,037 Well Care Health Plans, Inc. \$5,5945,362 Well Care Health Plans, Inc. \$5,945,362 Well Care Health Plans, Inc. \$5,945,362 Well Care Health Plans, Inc. \$5,945,362 Well Care Health Plans, Inc. \$6,875%, 1215/20	=	60		64.500
7.25%, 915/17 WellCare Health Plans, Inc. 5.75%, 11/15/20 95 99,037 WellCare Health Plans, Inc. 5.75%, 11/15/20 95 99,037 Tempur Sealy International, Inc. 6.875%, 12/15/20 40 \$43,100 Industrial Equipment 0.0% Industrial Equipment 0.0				0.,000
WellCare Health Plans, Inc. 5.75%, 11/15/20 95 99,037 Rome Furnishings 0.0%** Tempur Sealy International, Inc. 6.875%, 12/15/20 40 \$ 43,100 Industrial Equipment 0.0%** BlueLine Rental Finance Corp. 7.00%, 21/15/90 50 \$ 49,094 Erikson Air-Crane, Inc., Promissory Note 6.00%, 11/2/20*** 6.00%, 11/2/20*** 6.00%, 11/2/20*** 76 50,289 Manitowac Co., Inc. (The) 5.875%, 10/15/22 40 43,300 Vander Internediate Holding II Corp. 9.75%, 21/19*** 9.75%, 21/19*** 15 186,671 Insurance 0.4% AS Co.Issuer Subsidiary, Inc/A-S Merger Sub, LLC 7.875%, 12/15/20** AS Co.Issuer Subsidiary, Inc/A-S Merger Sub, LLC 11-14-15-15-15-15-15-15-15-15-15-15-15-15-15-	= -	90		94,513
5.75%, 1/15/20 95 99,037 S 5,945,362				,
Home Furnishings 0.0% Tempur Sealy International, Inc.	5.75%, 11/15/20	95		99,037
Tempur Sealy International, Inc.			\$	5,945,362
6.875%, 12/15/20 40 \$ 43,100 Industrial Equipment 0.0% BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽⁹⁾ 50 \$ 49,094 Erikson Ali-Crane, Inc., Promissory Note 6.00%, 11/2/20 ⁽⁹⁾⁽¹⁵⁾ 76 50,289 Manitowoc Co., Inc. (The) 5.875%, 10/15/22 40 40 43,300 Vander Intermediate Holding II Corp. 9.75%, 2/1/19 ⁽⁹⁾⁽¹¹⁾ 45 43,988 \$ 186,671 Insurance 0.4% A.S. Co. Issuer Subsidiary, Inc./A-S Merger Sub, LLC 7.875%, 12/15/20 ⁽⁹⁾ 55 \$ 55,688 CNO Financial Group, Inc. 6.375%, 10/120 ⁽⁹⁾ 55 \$ 55,688 CNO Financial Group, Inc. 8.125%, 7/15/19 ⁽⁹⁾⁽¹¹⁾ 45 44,325 Hub Holdings, LLC/Hub Holdings Finance, Inc. 8.125%, 7/15/19 ⁽⁹⁾⁽¹¹⁾ 60 60,150 Towergate Finance PLC 6.03%, 2/15/18 ⁽⁹⁾⁽¹²⁾ 6BP 50 866,442 USI, Inc. 7.75%, 1/15/21 ⁽⁹⁾ 6D 98,125 \$ 2,242,980 Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ 35 \$ 38,237	Home Furnishings 0.0% ⁰⁾			
\$ 43,100	Tempur Sealy International, Inc.			
Industrial Equipment 0.0 %	6.875%, 12/15/20	40	\$	43,100
BlueLine Rental Finance Corp. 7.00%, 21/19% 50 \$ 49,094 7.00%, 21/19% 76 \$ 50,289 8.00%, 11/2/20 ⁽⁴⁾⁽¹⁵⁾ 76 \$ 50,289 8.00%, 11/2/20 ⁽⁴⁾⁽¹⁵⁾ 40 \$ 43,300 8.75%, 10/15/22 40 \$ 43,300 8.75%, 10/15/22 45 \$ 43,988 9.75%, 21/19%(11) 45 \$ 43,988 9.75%, 21/19%(11) 45 \$ 43,988 9.75%, 21/19%(11) 45 \$ 43,988 9.75%, 12/15/20% 55 \$ 55,688 8.70 Financial Group, Inc. 8.125%, 7/15/19%(11) 45 \$ 44,325 8.125%, 7/15/19%(11) 45 \$ 44,325 8.125%, 7/15/19%(11) 45 \$ 44,325 8.125%, 7/15/19%(12) 60 \$ 60,150 8.125%, 7/15/19%(12) 60 \$ 866,442 8.125%, 7/15/18%(12) 60 \$ 866,442 8.125%, 1/15/21% 60 \$ 98,125 8.125%, 1/15/21% 60			\$	43,100
7.00%, 2/1/19 ⁽⁹⁾ 50 \$ 49,094 Elistric Agric France, Inc., Promissory Note 6.00%, 11/2/20 ⁽⁴⁾⁽¹⁵⁾ 76 50,289 Manitowoc Co., Inc. (The) 5.875%, 10/15/22 40 40 43,300 Vander Intermediate Holding II Corp. 9.75%, 2/1/19 ⁽⁹⁾⁽¹¹⁾ 45 43,988 Resident Fundamental Folding, Inc./A-S Merger Sub, LLC 7.875%, 12/15/20 ⁽⁹⁾ 55 \$ 55,688 CNO Financial Group, Inc. 6.375%, 10/120 ⁽⁹⁾ 1,050 1,118,250 Hub Holdings, LLC/Hub Holdings Finance, Inc. 8.125%, 7/15/19 ⁽⁹⁾⁽¹¹⁾ 45 44,325 Hub International, Ltd. 7.875%, 12/15/19 ⁽⁹⁾ 60 60,150 Towergate Finance PLC 6.635%, 2/15/18 ⁽⁹⁾⁽¹²⁾ 6BP 650 866,442 USI, Inc. 7.75%, 1/15/21 ⁽⁹⁾ 100 98,125 \$ 2,242,980 Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ 35 \$ 38,237 National CineMedia, LLC	1 1 1 · · · · · · · · · · · · · · · · ·			
Erikson Air-Crane, Inc., Promissory Note 6.00%, 11/2/20(4015)				
6.00%, 11/2/20(4)(15) 76 50,289 Manitowoc Co., Inc. (The) 5.875%, 10/15/22 40 40 43,300 Vander Intermediate Holding II Corp. 9.75%, 2/1/19 ⁽⁹⁾⁽¹¹⁾ 45 43,988 8. 186,671 Insurance 0.4% A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC 7.875%, 12/15/20 ⁽⁹⁾ 55 \$55,688 CNO Financial Group, Inc. 6.375%, 10/1/20 ⁽⁹⁾ 1,050 1,118,250 Hub Holdings, LLC/Hub Holdings Finance, Inc. 8.125%, 7/15/19 ⁽⁹⁾⁽¹¹⁾ 45 44,325 Hub International, Ltd. 7.875%, 10/1/21 ⁽⁹⁾ 60 60,150 Towergate Finance PLC 6.063%, 2/15/18 ⁽⁹⁾⁽¹²⁾ 6BP 650 866,442 USI, Inc. 7.75%, 1/15/21 ⁽⁹⁾ 100 98,125 Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/123 ⁽⁹⁾ 35 \$38,237 National CineMedia, LLC		50	\$	49,094
Manitowoc Co., Inc. (The) 5.875%, 10/15/22 40 43,300 Vander Intermediate Holding II Corp. 45 43,988 9.75%, 2/1/19 ⁽⁹⁾⁽¹¹⁾ 45 43,988 186,671 Insurance 0.4%				
5.875%, 10/15/22 Vander Intermediate Holding II Corp. 9.75%, 2/1/19 ⁽⁹⁾⁽¹¹⁾ 18.45 186,671 18.57 18.57 19.57 10.57		76		50,289
Vander Intermediate Holding II Corp. 9.75%, 2/1/19 ⁽⁹⁾⁽¹¹⁾ 45		40		42.200
9.75%, 2/1/19 ⁽⁹⁾⁽¹¹⁾ 1. Surance 0.4% A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC 7.875%, 12/15/20 ⁽⁹⁾ 55 \$ 55,688 CNO Financial Group, Inc. 6.375%, 10/1/20 ⁽⁹⁾ 1,050 1,118,250 Hub Holdings, LLC/Hub Holdings Finance, Inc. 8.125%, 7/15/19 ⁽⁹⁾⁽¹⁾ 45 44,325 Hub International, Ltd. 7.875%, 10/1/21 ⁽⁹⁾ 60 60,150 Towergate Finance PLC 6.063%, 2/15/18 ⁽⁹⁾⁽²⁾ GBP 650 866,442 USI, Inc. 7.75%, 1/15/21 ⁽⁹⁾ 100 98,125 \$ 2,242,980 Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ 35 \$ 38,237 National CineMedia, LLC		40		43,300
Sample S		15		13 088
Insurance 0.4%	9.13 10, 211119	73		75,900
A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC 7.875%, 12/15/20 ⁽⁹⁾ 55 \$ 55,688 CNO Financial Group, Inc. 6.375%, 10/1/20 ⁽⁹⁾ 1,050 1,118,250 Hub Holdings, LLC/Hub Holdings Finance, Inc. 8.125%, 7/15/19 ⁽⁹⁾⁽¹¹⁾ 45 44,325 Hub International, Ltd. 7.875%, 10/1/21 ⁽⁹⁾ 60 60,150 Towergate Finance PLC 6.063%, 2/15/18 ⁽⁹⁾⁽¹²⁾ GBP 650 866,442 USI, Inc. 7.75%, 1/15/21 ⁽⁹⁾ 100 98,125 Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ 35 \$ 38,237 National CineMedia, LLC			\$	186,671
7.875%, 12/15/20 ⁽⁹⁾ 55 \$ 55,688 CNO Financial Group, Inc. 6.375%, 10/1/20 ⁽⁹⁾ 1,050 1,118,250 Hub Holdings, LLC/Hub Holdings Finance, Inc. 8.125%, 7/15/19 ⁽⁹⁾⁽¹¹⁾ 45 44,325 Hub International, Ltd. 7.875%, 10/1/21 ⁽⁹⁾ 60 60,150 Towergate Finance PLC 6.063%, 2/15/18 ⁽⁹⁾⁽¹²⁾ GBP 650 866,442 USI, Inc. 7.75%, 1/15/21 ⁽⁹⁾ 100 98,125 Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ 35 \$ 38,237 National CineMedia, LLC				
CNO Financial Group, Inc. 6.375%, 10/1/20 ⁽⁹⁾		55	ф	55 (00
6.375%, 10/1/20 ⁽⁹⁾ 1,050 1,118,250 Hub Holdings, LLC/Hub Holdings Finance, Inc. 8.125%, 7/15/19 ⁽⁹⁾⁽¹¹⁾ 45 44,325 Hub International, Ltd. 7.875%, 10/1/21 ⁽⁹⁾ 60 60,150 Towergate Finance PLC 6.063%, 2/15/18 ⁽⁹⁾⁽¹²⁾ GBP 650 866,442 USI, Inc. 7.75%, 1/15/21 ⁽⁹⁾ 100 98,125 Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ 35 \$ 38,237 National CineMedia, LLC		33	\$	55,688
Hub Holdings, LLC/Hub Holdings Finance, Inc. 8.125%, 7/15/19 ⁽⁹⁾⁽¹¹⁾ 45 44,325 Hub International, Ltd. 7.875%, 10/1/21 ⁽⁹⁾ 60 60,150 Towergate Finance PLC 6.063%, 2/15/18 ⁽⁹⁾⁽¹²⁾ GBP 650 866,442 USI, Inc. 7.75%, 1/15/21 ⁽⁹⁾ 100 98,125 Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ 35 \$38,237 National CineMedia, LLC		1.050		1 119 250
8.125%, 7/15/19 ⁽⁹⁾⁽¹¹⁾ 45 44,325 Hub International, Ltd. 7.875%, 10/1/21 ⁽⁹⁾ 60 60,150 Towergate Finance PLC 6.063%, 2/15/18 ⁽⁹⁾⁽¹²⁾ GBP 650 866,442 USI, Inc. 7.75%, 1/15/21 ⁽⁹⁾ 100 98,125 Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ 35 \$38,237 National CineMedia, LLC		1,030		1,110,230
Hub International, Ltd. 7.875%, 10/1/21 ⁽⁹⁾ 60 60,150 Towergate Finance PLC 6.063%, 2/15/18 ⁽⁹⁾⁽¹²⁾ GBP 650 866,442 USI, Inc. 7.75%, 1/15/21 ⁽⁹⁾ 100 98,125 Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ 35 \$ 38,237 National CineMedia, LLC	8 125% 7/15/19 ⁽⁹⁾⁽¹¹⁾	45		44 325
7.875%, 10/1/21 ⁽⁹⁾ 60 60,150 Towergate Finance PLC 6.063%, 2/15/18 ⁽⁹⁾⁽¹²⁾ GBP 650 866,442 USI, Inc. 7.75%, 1/15/21 ⁽⁹⁾ 100 98,125 Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ 35 \$ 38,237 National CineMedia, LLC		13		11,323
Towergate Finance PLC 6.063%, 2/15/18 ⁽⁹⁾⁽¹²⁾ GBP 650 866,442 USI, Inc. 7.75%, 1/15/21 ⁽⁹⁾ 100 98,125 Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ 35 \$ 38,237 National CineMedia, LLC		60		60.150
6.063%, 2/15/18 ⁽⁹⁾⁽¹²⁾ USI, Inc. 7.75%, 1/15/21 ⁽⁹⁾ 100 98,125 Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ 35 \$ 38,237 National CineMedia, LLC				33,223
USI, Inc. 7.75%, 1/15/21 ⁽⁹⁾ 100 98,125 \$ 2,242,980 Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ 35 \$ 38,237 National CineMedia, LLC	6.063%, 2/15/18 ⁽⁹⁾⁽¹²⁾	GBP 650		866,442
Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ National CineMedia, LLC	USI, Inc.			
Leisure Goods/Activities/Movies 0.2% Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ National CineMedia, LLC	7.75%, 1/15/21 ⁽⁹⁾	100		98,125
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ National CineMedia, LLC			\$	2,242,980
Activision Blizzard, Inc. 6.125%, 9/15/23 ⁽⁹⁾ National CineMedia, LLC	Leisure Goods/Activities/Movies 0.2%			
6.125%, 9/15/23 ⁽⁹⁾ 35 \$ 38,237 National CineMedia, LLC	Activision Blizzard, Inc.			
National CineMedia, LLC	6.125%, 9/15/23 ⁽⁹⁾	35	\$	38,237
6.00%, 4/15/22 790 805,800	National CineMedia, LLC			
	6.00%, 4/15/22	790		805,800

NCL Corp., Ltd.		
5.00%, 2/15/18	30	30,525
5.25%, 11/15/19 ⁽⁹⁾	25	25,313
Regal Entertainment Group		
5.75%, 3/15/22	30	29,962

	Principal Amount*	
Security	(000 s omitted)	Value
Royal Caribbean Cruises		
7.25%, 6/15/16	25	\$ 26,813
7.25%, 3/15/18	50	56,125
Viking Cruises, Ltd.		
8.50%, 10/15/22 ⁽⁹⁾	90	99,000
		\$ 1,111,775
Lodging and Casinos 0.7%		
Buffalo Thunder Development Authority		
11.00%, 12/9/22 ⁽⁹⁾	224	\$ 188,664
Caesars Entertainment Operating Co., Inc.		
$8.50\%, 2/15/20^{(5)}$	2,100	1,596,000
9.00%, 2/15/20 ⁽⁵⁾	500	375,000
$9.00\%, 2/15/20^{(5)}$	1,175	881,250
GLP Capital, LP/GLP Financing II, Inc.		
4.875%, 11/1/20	75	77,766
Hilton Worldwide Finance, LLC / Hilton Worldwide Finance Corp.		
5.625%, 10/15/21	110	116,600
MGM Resorts International	0.0	05.155
6.625%, 12/15/21	90	95,175
7.75%, 3/15/22	30	33,413
6.00%, 3/15/23	65	65,812
Penn National Gaming, Inc.	45	44 100
5.875%, 11/1/21 Station Cogings LLC	45	44,100
Station Casinos, LLC	85	89,675
7.50%, 3/1/21 Tunica-Biloxi Gaming Authority	83	89,073
9.00%, 11/15/15 ⁽⁹⁾	310	206,150
Waterford Gaming, LLC	310	200,130
8.625%, 9/15/14 ⁽⁴⁾⁽⁹⁾⁽¹⁶⁾	113	19,492
0.023 10, 7/13/11	113	17,172
		\$ 3,789,097
Nonferrous Metals/Minerals 0.1%		
Alpha Natural Resources, Inc.		
7.50%, 8/1/20 ⁽⁹⁾	15	\$ 7,087
CONSOL Energy, Inc.		
5.875%, 4/15/22	30	26,175
Eldorado Gold Corp.		
$6.125\%, 12/15/20^{(9)}$	120	118,950
IAMGOLD Corp.		
$6.75\%, 10/1/20^{(9)}$	65	52,325
Imperial Metals Corp.		
$7.00\%, 3/15/19^{(9)}$	30	26,400
Kissner Milling Co., Ltd.		
7.25%, 6/1/19 ⁽⁹⁾	90	90,450
New Gold, Inc.		
7.00%, 4/15/20 ⁽⁹⁾	40	39,750
6.25%, 11/15/22 ⁽⁹⁾	70	69,475
SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.	10	10.050
7.375%, 2/1/20 ⁽⁹⁾	10	10,350
$7.375\%, 2/1/20^{(9)}$	45	46,575
		\$ 487,537

	Principal Amount*	
Security	(000 s omitted)	Value
Oil and Gas 0.7%		
Antero Resources Finance Corp.		
6.00%, 12/1/20	15	\$ 15,113
5.375%, 11/1/21	100	97,875
Berry Petroleum Co.		
6.375%, 9/15/22	10	6,950
Blue Racer Midstream, LLC/Blue Racer Finance Corp. 6.125%, 11/15/22 ⁽⁹⁾	35	34,738
Bonanza Creek Energy, Inc.		,,,,,,
6.75%, 4/15/21	70	63,000
California Resources Corp.		,
5.50%, 9/15/21 ⁽⁹⁾	45	38,025
6.00%, 11/15/24 ⁽⁹⁾	45	37,125
Chesapeake Energy Corp.		21,122
7.25%, 12/15/18	90	99,000
6.125%, 2/15/21	115	121,900
CITGO Petroleum Corp.	110	121,500
6.25%, 8/15/22 ⁽⁹⁾	700	682,500
Concho Resources, Inc.	, , ,	002,000
5.50%, 4/1/23	240	241,200
CrownRock, LP/CrownRock Finance, Inc.	210	211,200
7.125%, 4/15/21 ⁽⁹⁾	90	87,300
CVR Refining, LLC/Coffeyville Finance, Inc.		
6.50%, 11/1/22	130	124,150
Denbury Resources, Inc.		
5.50%, 5/1/22	20	17,700
Endeavor Energy Resources, LP/EER Finance, Inc.		
7.00%, 8/15/21 ⁽⁹⁾	95	84,550
Energy Transfer Equity, LP		
5.875%, 1/15/24	65	67,775
EP Energy, LLC/Everest Acquisition Finance, Inc.		
6.875%, 5/1/19	65	66,137
9.375%, 5/1/20	210	212,625
7.75%, 9/1/22	35	33,381
Freeport-McMoran Oil & Gas, LLC/FCX Oil & Gas, Inc.		
6.875%, 2/15/23	40	44,244
GenCorp, Inc.		
7.125%, 3/15/21	70	73,972
Gulfport Energy Corp.		
$7.75\%, 11/1/20^{(9)}$	65	64,837
Laredo Petroleum, Inc.		
7.375%, 5/1/22	90	86,625
MEG Energy Corp.		
6.375%, 1/30/23 ⁽⁹⁾	80	71,600
Memorial Resource Development Corp.		
5.875%, 7/1/22 ⁽⁹⁾	25	22,813
Newfield Exploration Co.		
5.625%, 7/1/24	120	119,100
Oasis Petroleum, Inc.		
6.875%, 3/15/22 ⁽⁹⁾	80	74,200
6.875%, 1/15/23	135	124,200
Precision Drilling Corp.		
6.50%, 12/15/21	5	4,450
Rice Energy, Inc.		
6.25%, 5/1/22	45	43,650

	Principal Amount*		
Security	(000 s omitted)		Value
Rosetta Resources, Inc.	60	\$	56.950
5.625%, 5/1/21 5.875%, 6/1/22	85	Ф	56,850 80,325
RSP Permian, Inc.	63		80,323
6.625%, 10/1/22 ⁽⁹⁾	65		64,919
Sabine Pass Liquefaction, LLC	0.5		01,515
5.625%, 2/1/21	170		171,062
5.625%, 4/15/23	100		100,500
5.75%, 5/15/24	100		101,125
Sabine Pass LNG, L.P.			
6.50%, 11/1/20	100		102,000
Samson Investment Co.			
$9.75\%, 2/15/20^{(9)}$	45		14,175
Seven Generations Energy, Ltd.			
8.25%, 5/15/20 ⁽⁹⁾	140		140,350
Seventy Seven Energy, Inc.	25		14.000
6.50%, 7/15/22	35		14,088
SM Energy Co.	25		24 100
6.125%, 11/15/22 ⁽⁹⁾	25		24,188
6.50%, 1/1/23 Tesoro Corp.	80		79,200
5.375%, 10/1/22	90		92,700
Tesoro Logistics, LP/Tesoro Logistics Finance Corp.	90		92,700
5.50%, 10/15/19 ⁽⁹⁾	15		15,244
6.25%, 10/15/22 ⁽⁹⁾	35		35,700
Triangle USA Petroleum Corp.	33		33,700
6.75%, 7/15/22 ⁽⁹⁾	35		24,850
Williams Partners L.P./ACMP Finance Corp.			,
4.875%, 3/15/24	10		10,350
		\$	3,988,361
Publishing 0.2%			
Laureate Education, Inc.			
10.00%, 9/1/19 ⁽⁹⁾	610	\$	622,200
McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance			
9.75%, 4/1/21	120		133,500
MHGE Parent, LLC/MHGE Parent Finance, Inc.			
8.50%, 8/1/19 ⁽⁹⁾	30		29,587
		\$	785,287
Radio and Television 0.4%			
Clear Channel Communications, Inc.		_	
9.00%, 12/15/19	953	\$	932,749
Clear Channel Worldwide Holdings, Inc.	50		51.050
Series A, 6.50%, 11/15/22	50		51,250
Series B, 6.50%, 11/15/22	90		93,262
Crown Media Holdings, Inc.	110		110 000
10.50%, 7/15/19	110		119,900
iHeartCommunications, Inc.	60		61 075
11.25%, 3/1/21 Nielson Co. Luyembourg S. a. r. l. (The)	00		61,875
Nielsen Co. Luxembourg S.a.r.l. (The) 5.50%, 10/1/21 ⁽⁹⁾	35		36,137
Sirius XM Radio, Inc.	JJ		50,157
5.875%, 10/1/20 ⁽⁹⁾	25		25,688
	-		. ,

6.00%, 7/15/24 ⁽⁹⁾	85	87,550
Starz, LLC/Starz Finance Corp.		
5.00%, 9/15/19	70	71,575

Security	Principal Amount* (000 s omitted)		Value
Univision Communications, Inc.	(111 11 1111)		
6.75%, 9/15/22 ⁽⁹⁾	746	\$	815,005
		\$	2,294,991
Retailers (Except Food and Drug) 0.2%			
1011778 B.C. ULC/New Red Finance, Inc.			
6.00%, 4/1/22 ⁽⁹⁾	125	\$	128,750
Claire s Stores, Inc.			
9.00%, 3/15/19 ⁽⁹⁾	95		89,300
Hot Topic, Inc.	4.50		
9.25%, 6/15/21 ⁽⁹⁾	150		163,125
Levi Strauss & Co.			50.505
6.875%, 5/1/22	65		70,525
Men s Wearhouse, Inc. (The)	70		(0.100
7.00%, 7/1/22 ⁽⁹⁾	60		62,100
Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. 7.50%, 8/1/18 ⁽⁹⁾⁽¹¹⁾	26		26,715
Michaels Stores, Inc.			
5.875%, 12/15/20 ⁽⁹⁾	45		45,788
Murphy Oil USA, Inc.	105		1.42.425
6.00%, 8/15/23	135		143,437
Neiman Marcus Group, Ltd.	40		42.000
8.75%, 10/15/21 ⁽⁹⁾⁽¹¹⁾	40		42,000
New Academy Finance Co., LLC/New Academy Finance Corp. 8.00%, 6/15/18 ⁽⁹⁾⁽¹¹⁾	115		112,700
Petco Holdings, Inc.			
8.50%, 10/15/17 ⁽⁹⁾⁽¹¹⁾	120		122,100
Radio Systems Corp.			- -
8.375%, 11/1/19 ⁽⁹⁾	60		64,650
Sally Holdings, LLC/Sally Capital, Inc.	120		120,000
5.75%, 6/1/22	120		129,000
		\$	1,200,190
Road & Rail 0.0% ⁰⁾			
Florida East Coast Holdings Corp.			
6.75%, 5/1/19 ⁽⁹⁾	25	\$	24,750
Watco Cos., LLC/Watco Finance Corp. 6.375%, 4/1/23 ⁽⁹⁾	35		35,175
		\$	59,925
		Ψ	37,743
Software and Services 0.0% ⁰⁾			
IHS, Inc.		+	
5.00%, 11/1/22 ⁽⁹⁾	60	\$	60,788
Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁹⁾⁽¹¹⁾	75		75,750
SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁹⁾	70		38,850
		\$	175,388
		Þ	1/5,388
Steel 0.0% ⁰⁾			
AK Steel Corp.			

8.75%, 12/1/18	35	\$ 37,144
ArcelorMittal		
7.00%, 2/25/22	25	26,750
		\$ 63,894

	Prin			
Security	Amo (000 s	unt* omitted)		Value
Surface Transport 0.0% ⁰⁾	(000 3	omitted)		v aruc
Hertz Corp. (The)				
6.25%, 10/15/22		65	\$	66,788
XPO Logistics, Inc.		05	Ψ	00,700
7.875%, 9/1/19 ⁽⁹⁾		115		120,031
1.013 10, 711117		113		120,031
			\$	186,819
Telecommunications 1.0%				
Avaya, Inc.				
9.00%, 4/1/19 ⁽⁹⁾		50	\$	51,000
10.50%, 3/1/21 ⁽⁹⁾		425		350,996
CenturyLink, Inc.				
6.75%, 12/1/23		95		106,281
Equinix, Inc.				
5.375%, 1/1/22		50		52,250
Frontier Communications Corp.				
6.25%, 9/15/21		45		46,463
7.625%, 4/15/24		30		31,875
6.875%, 1/15/25		45		45,731
Hughes Satellite Systems Corp.				
6.50%, 6/15/19		1,000		1,073,750
Intelsat Jackson Holdings SA				
7.25%, 10/15/20		160		168,400
Intelsat Luxembourg SA				
7.75%, 6/1/21		170		169,150
8.125%, 6/1/23		105		106,706
NII International Telecom SCA				
$7.875\%, 8/15/19^{(5)(9)}$		60		53,400
SBA Communications Corp.				
5.625%, 10/1/19		60		62,700
SBA Telecommunications, Inc.				
5.75%, 7/15/20		85		88,188
Sprint Communications, Inc.				
7.00%, 8/15/20		655		663,187
6.00%, 11/15/22		5		4,694
Sprint Corp.				
7.25%, 9/15/21		60		60,210
7.875%, 9/15/23		250		254,687
T-Mobile USA, Inc.				
6.25%, 4/1/21		40		41,450
6.633%, 4/28/21		50		52,100
6.731%, 4/28/22		20		20,825
6.625%, 4/1/23		55		57,327
6.375%, 3/1/25		55		56,581
Wind Acquisition Finance SA	EL	5 00		5.00 0.1
5.303%, 4/30/19 ⁽⁹⁾⁽¹²⁾	EUR	500		569,944
6.50%, 4/30/20 ⁽⁹⁾		475		495,781
4.071%, 7/15/20 ⁽⁹⁾	EUR	475		526,058
7.375%, 4/23/21 ⁽⁹⁾		225		218,813
Windstream Corp.		0.0		
7.75%, 10/1/21		80		81,600
6.375%, 8/1/23		40		37,000

5,547,147

Utilities 0.5%		
AES Corp. (The)		
5.50%, 3/15/24	30	\$ 30,225

Security	Principal Amount* (000 s omitted)	Value
Calpine Corp.		
5.375%, 1/15/23	50	\$ 50,750
7.875%, 1/15/23 ⁽⁹⁾	2,339	2,631,375
5.75%, 1/15/25	20	20,475
Dynegy Finance I, Inc./Dynegy Finance II, Inc.		
6.75%, 11/1/19 ⁽⁹⁾	80	82,400
$7.375\%, 11/1/22^{(9)}$	65	67,194
$7.625\%, 11/1/24^{(9)}$	55	56,925
RJS Power Holdings, LLC		
5.125%, 7/15/19 ⁽⁹⁾	35	34,125
		\$ 2,973,469

Total Corporate Bonds & Notes (identified cost \$70,045,188)

\$ 67,241,118

Asset-Backed Securities 4.4%

	Principal			
	Amount			
Security		s omitted)		Value
Apidos CLO XIX, Series 2014-19A, Class E, 5.657%, 10/17/26 ⁽⁹⁾⁽¹²⁾	\$	2,100	\$	1,940,990
Apidos CLO XVII, Series 2014-17A, Class B, 3.107%, 4/17/26 ⁽⁹⁾⁽¹²⁾		450		433,674
Apidos CLO XVII, Series 2014-17A, Class C, 3.557%, 4/17/26 ⁽⁹⁾⁽¹²⁾		1,000		926,117
Apidos CLO XVII, Series 2014-17A, Class D, 5.007%, 4/17/26 ⁽⁹⁾⁽¹²⁾		1,000		880,181
Ares CLO, Ltd., Series 2014-32A, Class D, 5.945%, 11/15/25 ⁽⁹⁾⁽¹²⁾		2,000		1,871,400
Babson CLO, Ltd., Series 2013-IA, Class C, 2.957%, 4/20/25 ⁽⁹⁾⁽¹²⁾		450		437,054
Babson CLO, Ltd., Series 2013-IA, Class D, 3.757%, 4/20/25 ⁽⁹⁾⁽¹²⁾		350		336,082
Babson CLO, Ltd., Series 2013-IA, Class E, 4.657%, 4/20/25 ⁽⁹⁾⁽¹²⁾		225		200,916
Birchwood Park CLO, Ltd., Series 2014-1A, Class C1, 3.353%, 7/15/26 ⁽⁹⁾⁽¹²⁾		500		494,117
Birchwood Park CLO, Ltd., Series 2014-1A, Class E1, 5.353%, 7/15/26 ⁽⁹⁾⁽¹²⁾		500		442,134
Carlyle Global Market Strategies CLO, Ltd., Series 2014-4A, Class E, 5.433%, 10/15/26 ⁽⁹⁾⁽¹²⁾		2,000		1,831,406
Cent CLO, LP, Series 2014-22A, Class D, 5.533%, 11/7/26 ⁽⁹⁾⁽¹²⁾		1,000		908,436
Centurion CDO IX Ltd., Series 2005-9A, Class D1, 5.007%, 7/17/19 ⁽⁹⁾⁽¹²⁾		750		738,294
CIFC Funding, Ltd., Series 2013-2A, Class A3L, 2.907%, 4/21/25 ⁽⁹⁾⁽¹²⁾		2,650		2,531,977
Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class A3L, 2.932%, 8/15/25 ⁽⁹⁾⁽¹²⁾		1,500		1,445,462
Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class B1L, 3.432%, 8/15/25 ⁽⁹⁾⁽¹²⁾		640		599,566
Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class B2L, 4.132%, 8/15/25 ⁽⁹⁾⁽¹²⁾		430		361,476
Oak Hill Credit Partners VIII Ltd., Series 2013-8A, Class C, 2.957%, 4/20/25 ⁽⁹⁾⁽¹²⁾		400		386,792
Oak Hill Credit Partners VIII Ltd., Series 2013-8A, Class D, 3.757%, 4/20/25 ⁽⁹⁾⁽¹²⁾		450		429,121
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class C1, 3.007%, 7/17/25 ⁽⁹⁾⁽¹²⁾		925		893,038
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.607%, 7/17/25 ⁽⁹⁾⁽¹²⁾		925		852,690
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class E, 4.757%, 7/17/25 ⁽⁹⁾⁽¹²⁾		1,125		984,011
Race Point CLO, Ltd., Series 2012-7A, Class D, 4.482%, 11/8/24 ⁽⁹⁾⁽¹²⁾		1,750		1,736,661
Schiller Park CLO Ltd., Series 2007-1A, Class D, 2.406%, 4/25/21 ⁽⁹⁾⁽¹²⁾		1,000		985,050
Ziggurat CLO, Ltd., Series 2014-1A, Class E, 5.28%, 10/17/26 ⁽⁹⁾⁽¹²⁾		2,000		1,709,086

Total Asset-Backed Securities (identified cost \$24,933,879)

\$ 24,355,731

Common Stocks 0.6%

Security	Shares	Value
Aerospace and Defense 0.0% ⁰⁾		
IAP Worldwide Services, LLC ⁽⁴⁾⁽¹⁵⁾⁽¹⁷⁾	55	\$ 52,656
		\$ 52,656

Security Automotive 0.1%	Shares		Value
Dayco Products, LLC ⁽¹⁵⁾	18,702	\$	686,130
		Φ.	<0< 100
		\$	686,130
Building and Development 0.1%			
Panolam Holdings Co. (4)(17)(18)	253	\$	222,174
		\$	222,174
		Ψ	222,174
Food Service 0.0%00	44.210	Φ.	10.150
Buffets Restaurants Holdings, Inc. (4)(15)(17)	44,318	\$	18,170
		\$	18,170
Lodging and Casinos 0.1% Tropicana Entertainment, Inc. (15)(17)	35,670	\$	588,555
Tropicana Emerianinicii, inc.	33,070	φ	500,555
		\$	588,555
D. Highing 0.26			
Publishing 0.3% ION Media Networks, Inc. (4)(15)(17)	3,990	\$	1,361,548
MediaNews Group, Inc. (4)(15)(17)	10,718		428,716
		\$	1,790,264
		Ф	1,790,204
Total Common Stocks (identified cost \$1,592,625)		\$	3,357,949
(identified cost \$1,572,025)		Ф	3,357,949
Preferred Stocks 0.0% ⁽⁰⁾			
Security	Shares		Value
Business Equipment and Services 0.0% ⁰⁾		_	
Education Management Corp., Series A-1 ⁽⁴⁾⁽¹⁵⁾⁽¹⁷⁾ Education Management Corp., Series A-2 ⁽⁴⁾⁽¹⁵⁾⁽¹⁷⁾	3,545 10,050	\$	2,517 1,809
	20,020		2,000
Total Preferred Stocks (identified cost \$4,326)		\$	4,326
(Mentined 6056 \$\psi_{1,0}20)		Ψ	4,520
Miscellaneous $0.0\%^{0}$			
	Principal		
Security	Amount/ Shares		Value
Oil and Gas 0.0% ⁰⁾			
SemGroup Corp., Escrow Certificate	540,000	\$	1,350
Gaming			
Buffalo Thunder Development Authority, Residual Claim Cetificates, expires 11/15/29 ⁽⁴⁾	00.500	¢.	0
Burraio Thunder Development Authority, Residuar Claim Cethicates, expires 11/13/29	99,528	\$	0

Total Miscellaneous			
(identified cost \$0)			\$ 1,350
Short-Term Investments 2.3%	,	Interest	
Description		0 s omitted)	Value
Eaton Vance Cash Reserves Fund, LLC, 0.15% ⁽¹⁹⁾	\$	12,901	\$ 12,901,487
Total Short-Term Investments (identified cost \$12,901,487)			\$ 12,901,487
Total Investments 160.6% (identified cost \$913,163,670)			\$ 887,906,359
Less Unfunded Loan Commitments (0.3)%			\$ (1,530,490)

	Value
Net Investments 160.3% (identified cost \$911,633,180)	\$ 886,375,869
Other Assets, Less Liabilities (36.6)%	\$ (202,164,237)
Auction Preferred Shares Plus Cumulative Unpaid Dividends (23.7)%	\$ (131,304,209)
Net Assets Applicable to Common Shares 100.0%	\$ 552,907,423

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

CAD - Canadian Dollar

DIP - Debtor In Possession

EUR - Euro

GBP - British Pound Sterling

PIK - Payment In Kind

- * In U.S. dollars unless otherwise indicated.
- (1) Senior floating-rate interests (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 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) 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.
- (3) This Senior Loan will settle after January 31, 2015, at which time the interest rate will be determined.
- (4) For fair value measurement disclosure purposes, security is categorized as Level 3.
- (5) Currently the issuer is in default with respect to interest payments or has filed for bankruptcy. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.

(6)	The issuer is in default on the payment of principal but continues to pay interest.
(7)	Includes Vivarte Class A preferred shares, Vivarte Class B ordinary shares and Luxco ordinary shares that trade with the loan.
(8)	Includes new money preferred shares that trade with the loan.
(9)	Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be sold in certain transactions (normally to qualified institutional buyers) and remain exempt from registration. At January 31, 2015, the aggregate value of these securities is \$58,090,229 or 10.5% of the Trust s net assets applicable to common shares.
(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)	Variable rate security. The stated interest rate represents the rate in effect at January 31, 2015.
(13)	When-issued security.
(14)	Security converts to floating rate after the indicated fixed-rate coupon period.
(15)	Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
(16)	Defaulted matured security.
(17)	Non-income producing security.
	34

(18) Restricted security.

(19) Affiliated investment company, available to Eaton Vance portfolios and funds, which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of January 31, 2015. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended January 31, 2015 was \$4,735.

A summary of open financial instruments at January 31, 2015 is as follows:

Forward Foreign Currency Exchange Contracts

Settlement				Unrealized		Unrealized			t Unrealized		
Date	Deliver	In Exchange For	Counterparty	A	Appreciation		ppreciation (Deprecia		reciation)	(Depreciation)	
	Canadian Dollar	United States Dollar									
			State Street Bank and Trust								
2/27/15	1,546,125	1,355,365	Company	\$	139,068	\$		\$	139,068		
	Canadian Dollar	United States Dollar	1 3		·				,		
			State Street Bank and Trust								
2/27/15	1,340,541	1.190.058	Company		135,488				135,488		
2/2//10	Euro	United States Dollar	Company		100,.00				100,100		
2/27/15	6,052,796	7.549.211	Goldman Sachs International		708,100				708,100		
2/2//10	British Pound Sterling	United States Dollar			, 55,155				,00,100		
3/31/15	9,343,582	14,584,210	Goldman Sachs International		516,205				516,205		
3/31/13	Euro	United States Dollar	Columnia Suchis International		310,203				310,203		
	2010	omico states Bonar									
3/31/15	8,807,339	10,806,165	HSBC Bank USA, N.A.		849.013				849,013		
3/31/13	United States Dollar	British Pound Sterling	TISBC Built Cont, 14.71.		017,013				015,015		
	Cinica States Bonar	British Found Sterning	State Street Bank and Trust								
3/31/15	537,887	355,000	Company				(3,388)		(3,388)		
3/31/13	British Pound Sterling	United States Dollar	Company				(3,300)		(3,366)		
	Diffusii i odild Sterinig	Office States Donar									
4/30/15	3,077,633	4.667.554	HSBC Bank USA, N.A.		34,773				34,773		
4/30/13	5,077,033 Euro	United States Dollar	HSDC Balik USA, N.A.		34,773				34,773		
	Euro	United States Donai									
4/20/15	4.104.260	4.765.054	State Street Bank and Trust		22.562				22.562		
4/30/15	4,194,260	4,765,854	Company		22,562				22,562		
							(2.205)				
				\$	2,405,209	\$	(3,388)	\$	2,401,821		

At January 31, 2015, the Trust had sufficient cash and/or securities to cover commitments under these contracts.

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

At January 31, 2015, the aggregate fair value of derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) in an asset position and in a liability position and whose primary underlying risk exposure is foreign exchange risk was \$2,405,209 and \$3,388, respectively.

The cost and unrealized appreciation (depreciation) of investments of the Trust at January 31, 2015, as determined on a federal income tax basis, were as follows:

Aggregate cost	\$ 909,328,513
Gross unrealized appreciation	\$ 8,671,032
Gross unrealized depreciation	(31,623,676)
Net unrealized depreciation	\$ (22,952,644)

Restricted Securities

At January 31, 2015, the Trust owned the following securities (representing less than 0.05% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Trust has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

	Date of			
Description Common Stocks	Acquisition	Shares	Cost	Value
Panolam Holdings Co.	12/30/09	253	\$ 139,024	\$ 222,174
Total Common Stocks			\$ 139,024	\$ 222,174

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

Level 1 quoted prices in active markets for identical investments

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

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

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

At January 31, 2015, 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 2 Level 3*		2 Level 3*		Total
Senior Floating-Rate Interests (Less										
Unfunded Loan Commitments)	\$	\$	778,024,265	\$	489,643	\$ 778,513,908				
Corporate Bonds & Notes			67,171,337		69,781	67,241,118				
Asset-Backed Securities			24,355,731			24,355,731				
Common Stocks	588,555		686,130		2,083,264	3,357,949				
Preferred Stocks					4,326	4,326				
Miscellaneous			1,350			1,350				
Short-Term Investments			12,901,487			12,901,487				
Total Investments	\$ 588,555	\$	883,140,300	\$	2,647,014	\$ 886,375,869				
Forward Foreign Currency Exchange										
Contracts	\$	\$	2,405,209	\$		\$ 2,405,209				
Total	\$ 588,555	\$	885,545,509	\$	2,647,014	\$ 888,781,078				
Liability Description										
Forward Foreign Currency Exchange										
Contracts	\$	\$	(3,388)	\$		\$ (3,388)				
Total	\$	\$	(3,388)	\$		\$ (3,388)				

^{*} None of the unobservable inputs for Level 3 assets, individually or collectively, had a material impact on the Trust. Level 3 investments at the beginning and/or end of the period in relation to net assets were not significant and accordingly, a reconciliation of Level 3 assets for the fiscal year to date ended January 31, 2015 is not presented.

At January 31, 2015, the value of investments transferred between Level 1 and Level 2 during the fiscal year to date then ended was not significant.

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

Item 2. Controls and Procedures

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

Signatures

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

Eaton Vance Senior Floating-Rate Trust

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

Date: March 23, 2015

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

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

Date: March 23, 2015

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

Date: March 23, 2015