COHEN & STEERS SELECT UTILITY FUND INC Form N-Q May 30, 2007

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number

Cohen & Steers Select Utility Fund, Inc. (Exact name of registrant as specified in charter)

811-21485

280 Park Avenue New York, NY (Address of principal executive offices)

10017 (Zip code)

John E. McLean 280 Park Avenue New York, NY 10017 (Name and address of agent for service)

(212) 832-3232

Registrant's telephone number, including area code:

Date of fiscal year end: December 31

Date of reporting period: March 31, 2007

Item 1. Schedule of Investments

COHEN & STEERS SELECT UTILITY FUND, INC.

SCHEDULE OF INVESTMENTS

March 31, 2007 (Unaudited)

		Number	
	120.00	of Shares	Value
COMMON STOCK	120.0%		
ENERGY	8.7%		
DISTRIBUTION	3.9%		
Spectra Energy Corp.		1,987,064	\$ 52,200,171
OIL & GAS EQUIPMENT & SERVICES	0.3%		
Universal Compression Partners LP		105,000	3,244,500
OIL & GAS REFINING & MARKETING	3.0%		
Spectra Energy Income Fund, (Canada)		1,055,850	9,099,790
Targa Resources Partners LP(a)		240,000	6,962,400
Williams Partners LP		501,500	23,936,595
			39,998,785
OIL & GAS STORAGE & TRANSPORATION	1.5%		
DCP Midstream Partners LP		222,000	8,680,200
Magellan Midstream Holdings LP		39,800	1,049,924
Magellan Midstream Partners LP		34,200	1,600,560
Teekay LNG Partners LP		110,400	4,119,024
Teekay Offshore Partners LP		129,000	3,741,000
			19,190,708
TOTAL ENERGY			114,634,164
OIL COMPANY	0.1%		
EXPLORATION & PRODUCTION	0.1%		
Duncan Energy Partners LP(a)		66,900	1,729,365
TELECOMMUNICATION SERVICES - INTEGRATED			
TELECOMMUNICATIONS SERVICES	6.0%		
АТ&Т		380,000	14,983,400
Citizens Communications Co.		2,030,000	30,348,500
Fairpoint Communications		855,000	16,424,550
Verizon Communications		280.000	10,617,600
Windstream Corp.		500,000	7,345,000
······································		200,000	79,719,050
			,,

		Number of Shares	Value
UTILITIES	105.2%		
ELECTRIC UTILITIES	56.7%		
Cleco Corp.		246,400 \$	-))-
DPL		209,700	6,519,573
Duke Energy Corp.		4,374,128	88,751,057
E.ON AG (ADR) (Germany)		953,916	43,078,847
Edison International		562,300	27,625,799
Entergy Corp.		849,150	89,092,818
Exelon Corp.		1,547,164	106,305,638
FirstEnergy Corp.		576,800	38,207,232
FPL Group		1,217,000	74,443,890
Hawaiian Electric Industries		466,700	12,129,533
ITC Holdings Corp.		323,800	14,017,302
Northeast Utilities		377,500	12,370,675
Pepco Holdings		1,366,200	39,647,124
Pinnacle West Capital Corp.		722,600	34,865,450
PPL Corp.		808,300	33,059,470
Progress Energy		755,750	38,120,030
Scottish and Southern Energy PLC (United Kingdom)		396,930	12,036,727
Southern Co.		2,052,500	75,224,125
			751,859,802
ELECTRIC INTEGRATED	0.8%		
Electricite de France (France)		131,500	11,024,690
GAS UTILITIES	6.3%		
AGL Resources		187,100	7,992,912
Atmos Energy Corp.		210,500	6,584,440
Equitable Resources		1,412,500	68,252,000
			82,829,352
INDEPENDENT POWER PRODUCERS & ENERGY TRADERS	6.8%		
Constellation Energy Group		81,000	7,042,950
NRG Energy(a)		28,000	2,017,120
TXU Corp.		1,263,200	80,971,120
			90,031,190

		Number of Shares	Value
MULTI UTILITIES	33.5%		
Ameren Corp.		962,400	\$ 48,408,720
Consolidated Edison		1,062,200	54,235,932
Dominion Resources		414,600	36,804,042
DTE Energy Co.		865,500	41,457,450
Energy East Corp.		80,400	1,958,544
Integrys Energy Group		203,000	11,268,530
NiSource		159,000	3,885,960
NSTAR		346,339	12,163,426
PG&E Corp.		1,511,000	72,935,970
Public Service Enterprise Group		651,400	54,092,256
RWE AG (Germany)		81,479	8,619,335
Sempra Energy		200,000	12,202,000
TECO Energy		467,900	8,052,559
United Utilities PLC (United Kingdom)		840,651	12,498,043
Vectren Corp.		443,067	12,671,716
Xcel Energy		2,112,500	52,157,625
			443,412,108
PIPELINES	1.1%		
Enterprise Products Partners LP		217,200	6,906,960
Kinder Morgan Energy Partners LP		155,400	8,186,472
			15,093,432
TOTAL UTILITIES			1,394,250,574
TOTAL COMMON STOCK			1 500 222 152
(Identified cost \$1,089,334,617)			1,590,333,153

		Number of Shares	Value	
	6 10			
PREFERRED SECURITIES CAPITAL SECURITIES	6.1%			
AUTO FOREIGN Porsche International Finance PLC, 7.20%	0.4%	5,000,000	\$ 5.142.750	
BANK	0.4%	3,000,000	\$ 5,142,750	
	0.4%			
Washington Mutual Preferred Funding Cayman, 7.25%, Series A-1, 144A(b)		5,250,000	5,086,189	
DIVERSIFIED FINANCIAL SERVICES	1.1%	5,250,000	5,060,169	
Old Mutual Capital Funding, 8.00%, (Eurobond)	1.1%	13,850,000	14,438,625	
ELECTRIC UTILITIES	0.5%	15,850,000	14,450,025	
DPL Capital Trust II, 8.125%,	0.5 //	3,000,000	3,667,500	
Entergy Louisiana LLC, 6.95%, 144A(b)		30,000	2,970,000	
Entergy Louisiana LLC, 0.95%, 144A(0)		30,000	6,637,500	
FINANCE	0.3%		0,037,300	
Capital One Capital III, 7.686%, due 8/15/36	0.5 //	3,500,000	3,766,634	
FOOD	0.8%	5,500,000	3,700,034	
Dairy Farmers of America, 7.875%, 144A(b)(c)	0.8 //	60,000	5,994,600	
Gruma S.A., 7.75%, 144A(b)		5,000,000	5,087,500	
Oruma S.A., 7.7570, 144A(0)		5,000,000	11,082,100	
INSURANCE	1.3%		11,002,100	
FINANCIAL GUARANTEE	0.2%			
Security Capital Assurance Ltd., 6.88%, due 12/31/49, 144A(b)	0.270	3,000,000	3,000,000	
MULTI-LINE	1.1%	5,000,000	5,000,000	
AFC Capital Trust I, 8.207%, Series B	1.170	1.00	2	1 077 041
•		1,083	3	1,077,841
Carros Finance Luxembourg S.a.r.l. Term Loan, 4.50%, Maturing September 30, 2021	372		272 110	
CommScope, Inc.	512		373,118	
Term Loan, 3.75%, Maturing December 29, 2022	1,025		1 002 711	
CompuCom Systems, Inc.	1,023		1,023,711	
Term Loan, 4.25%, Maturing May 11, 2020	1 265		1 122 102	
Dealertrack Technologies, Inc.	1,265		1,132,193	
Term Loan, 3.50%, Maturing February 28, 2021	525		523,722	
Dell International, LLC	525		525,122	
Term Loan, 4.00%, Maturing April 29, 2020	6,534		6,519,741	
Deltek, Inc.	0,334		0,319,741	
Term Loan, 5.00%, Maturing June 25, 2022	350		350,438	
Term Loan, 5.00%, Maturing June 25, 2022 Term Loan - Second Lien, 9.50%, Maturing June 17, 2023	450		454,125	
Entegris, Inc.	450		454,125	
Term Loan, 3.50%, Maturing April 30, 2021	399		397,173	

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Excelitas Technologies Corp.		
Term Loan, 6.00%, Maturing October 31, 2020	923	\$ 898,080
Eze Castle Software, Inc.		
Term Loan, 4.00%, Maturing April 6, 2020	1,485	1,483,462
FIDJI Luxembourg (BC4) S.a.r.l.	-,	-,,
Term Loan, 6.25%, Maturing December 24, 2020	628	627,750
Freescale Semiconductor, Inc.	020	027,750
Term Loan, 4.25%, Maturing February 28, 2020	2,168	2,168,132
Go Daddy Operating Company, LLC	2,100	2,100,152
Term Loan, 4.25%, Maturing May 13, 2021	4,816	4,819,479
Hyland Software, Inc.	4,010	4,019,479
	639	620 680
Term Loan, 4.75%, Maturing July 1, 2022		639,689
Term Loan - Second Lien, 8.25%, Maturing July 1, 2023	625	622,917
Infor (US), Inc.	(775	6 504 506
Term Loan, 3.75%, Maturing June 3, 2020	6,775	6,594,526
Informatica Corporation		
Term Loan, 4.50%, Maturing August 5, 2022	3,475	3,459,362
Lattice Semiconductor Corporation		
Term Loan, 5.25%, Maturing March 10, 2021	623	614,865
M/A-COM Technology Solutions Holdings, Inc.		
Term Loan, 4.50%, Maturing May 7, 2021	569	569,250
MA FinanceCo., LLC		
Term Loan, 4.50%, Maturing November 20, 2019	1,194	1,194,375
Term Loan, 5.25%, Maturing November 19, 2021	2,075	2,081,286
Magic Newco, LLC		
Term Loan, 5.00%, Maturing December 12, 2018	1,528	1,530,970
MH Sub I, LLC		
Term Loan, 4.75%, Maturing July 8, 2021	1,365	1,365,116
Microsemi Corporation		
Term Loan, 3.25%, Maturing February 19, 2020	661	658,597
Orbotech, Inc.		
Term Loan, 5.00%, Maturing August 6, 2020	452	450,809
Renaissance Learning, Inc.		100,007
Term Loan, 4.50%, Maturing April 9, 2021	2,262	2,211,583
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	2,202	244,063
Rocket Software, Inc.	250	244,005
Term Loan, 5.75%, Maturing February 8, 2018	1,434	1,436,484
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	750	752,812
	750	752,012
RP Crown Parent, LLC	6 207	5 707 025
Term Loan, 6.00%, Maturing December 21, 2018	6,207	5,707,035
SGS Cayman L.P.	220	221 442
Term Loan, 6.00%, Maturing April 23, 2021	220	221,442
Sirius Computer Solutions, Inc.	201	
Term Loan, 6.25%, Maturing December 7, 2018	396	397,111
SkillSoft Corporation		
Term Loan, 5.75%, Maturing April 28, 2021	3,998	3,840,801
Smart Technologies ULC		
Term Loan, 10.50%, Maturing January 31, 2018	608	608,125
Sophia L.P.		
Term Loan, 4.00%, Maturing July 19, 2018	1,388	1,389,423
SS&C Technologies, Inc.		
Term Loan, 4.00%, Maturing July 8, 2022	371	371,852
Term Loan, 4.00%, Maturing July 8, 2022	2,288	2,295,227
SunEdison Semiconductor B.V.		
Term Loan, 6.50%, Maturing May 27, 2019	2,437	2,442,813
SurveyMonkey.com, LLC	_,	_,,
Term Loan, 6.25%, Maturing February 5, 2019	2,335	2,305,961
	2,000	2,000,001

Sutherland Global Services, Inc.		
Term Loan, 6.00%, Maturing April 23, 2021	946	951,305

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Sybil Software, LLC		
Term Loan, 4.25%, Maturing March 20, 2020	1,732	1,735,136
Vantiv, LLC	,,	,,
Term Loan, 3.75%, Maturing June 13, 2021	847	850,055
Vertafore, Inc.	011	050,055
Term Loan, 4.25%, Maturing October 3, 2019	1,004	1,003,988
Wall Street Systems Delaware, Inc.	1,001	1,005,700
Term Loan, 4.50%, Maturing April 30, 2021	1,465	1,464,051
Zebra Technologies Corporation	1,405	1,404,001
Term Loan, 4.75%, Maturing October 27, 2021	2,211	2,226,152
Term Loan, 4.75%, Waturing October 27, 2021	2,211	2,220,132
	\$	81,716,337
Financial Intermediaries 5.4%		
Armor Holding II, LLC		
Term Loan, 5.75%, Maturing June 26, 2020	2,486 \$	
Term Loan - Second Lien, 10.25%, Maturing December 26, 2020	1,425	1,439,250
Citco Funding, LLC		
Term Loan, 4.25%, Maturing June 29, 2018	2,263	2,268,727
Clipper Acquisitions Corp.		
Term Loan, 3.00%, Maturing February 6, 2020	585	579,590
First Data Corporation		
Term Loan, 3.70%, Maturing March 24, 2018	5,061	5,039,354
Term Loan, 3.70%, Maturing September 24, 2018	2,100	2,089,500
Term Loan, 3.95%, Maturing July 8, 2022	850	847,237
Grosvenor Capital Management Holdings, LLP		,
Term Loan, 3.75%, Maturing January 4, 2021	1,334	1,329,931
Guggenheim Partners, LLC	,	, ,
Term Loan, 4.25%, Maturing July 22, 2020	1,478	1,485,685
Hamilton Lane Advisors, LLC	1,170	1,100,000
Term Loan, 4.25%, Maturing July 9, 2022	575	577,875
Harbourvest Partners, LLC	0,0	077,070
Term Loan, 3.25%, Maturing February 4, 2021	869	867,000
LPL Holdings, Inc.	007	007,000
Term Loan, 3.25%, Maturing March 29, 2019	2,514	2,507,781
Medley, LLC	2,014	2,507,701
Term Loan, 6.50%, Maturing June 15, 2019	540	539,773
MIP Delaware, LLC	540	557,115
Term Loan, 4.00%, Maturing March 9, 2020	482	482,555
	402	462,555
Moneygram International, Inc.	464	127 220
Term Loan, 4.25%, Maturing March 27, 2020	404	437,228
NXT Capital, Inc.	140	140.000
Term Loan, 6.25%, Maturing September 4, 2018	148	149,226
Term Loan, 6.25%, Maturing September 4, 2018	723	728,584
Term Loan, 6.25%, Maturing September 4, 2018	811	816,642
Ocwen Financial Corporation		0.150.11
Term Loan, 5.00%, Maturing February 15, 2018	3,462	3,458,114
Sesac Holdco II, LLC		
Term Loan, 5.25%, Maturing February 8, 2019	964	963,205
Starwood Property Trust, Inc.		
Term Loan, 3.50%, Maturing April 17, 2020	293	292,028
Walker & Dunlop, Inc.		
Term Loan, 5.25%, Maturing December 11, 2020	700	705,322
Walter Investment Management Corp.		
Term Loan, 4.75%, Maturing December 19, 2020	2,540	2,410,848

		\$ 32,493,546
Food Products 4.9%		
AdvancePierre Foods, Inc.		
Term Loan, 5.75%, Maturing July 10, 2017	3,985	\$ 3,998,277
Blue Buffalo Company Ltd.		
Term Loan, 3.75%, Maturing August 8, 2019	1,435	1,436,068

Borrower/Tranche Description	Amo	cipal ount* omitted)		Value
Charger OpCo B.V.	(000 3	ollitted)		Value
Term Loan, 4.25%, Maturing July 2, 2022	EUR	800	\$	900,464
Term Loan, 4.25%, Maturing July 2, 2022	LOK	2,400	Ψ	2,398,001
Clearwater Seafoods Limited Partnership		2,100		2,590,001
Term Loan, 4.75%, Maturing June 26, 2019		1,049		1,049,038
Del Monte Foods, Inc.		1,019		1,019,050
Term Loan, 4.26%, Maturing February 18, 2021		2,775		2,681,136
Diamond Foods, Inc.		2,775		2,001,100
Term Loan, 4.25%, Maturing August 20, 2018		222		221,348
Dole Food Company, Inc.		222		221,310
Term Loan, 4.50%, Maturing November 1, 2018		1,363		1,365,530
High Liner Foods, Incorporated		1,505		1,505,550
Term Loan, 4.25%, Maturing April 24, 2021		938		937,539
JBS USA, LLC		750		,557
Term Loan, 3.75%, Maturing May 25, 2018		969		967,353
Term Loan, 3.75%, Maturing September 18, 2020		1,719		1,720,450
Term Loan, Maturing August 6, 2022 ⁽²⁾		750		748,594
NBTY, Inc.		750		7-10,57-1
Term Loan, 3.50%, Maturing October 1, 2017		6,809		6,778,272
Onex Wizard Acquisition Company I S.a.r.l.		0,009		0,770,272
Term Loan, 4.25%, Maturing March 13, 2022	EUR	2,195		2,469,913
Onex Wizard US Acquisition, Inc.	LUK	2,195		2,409,915
Term Loan, 4.25%, Maturing March 13, 2022		1,347		1,348,215
Post Holdings, Inc.		1,547		1,540,215
Term Loan, 3.75%, Maturing June 2, 2021		295		295,549
Term Loan, 5.75 %, Waturnig June 2, 2021		295		295,549
			\$	29,315,747
Food Service 3.5%			\$	29,315,747
1011778 B.C. Unlimited Liability Company				
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021		5,219	\$ \$	29,315,747 5,222,621
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc.				5,222,621
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016		5,219 194		
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.69%, Maturing July 26, 2016				5,222,621
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.69%, Maturing July 26, 2016 ARG IH Corporation		194 348		5,222,621 191,841 345,162
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.69%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020		194		5,222,621 191,841
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.69%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 CEC Entertainment, Inc.		194 348 290		5,222,621 191,841 345,162 290,984
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.69%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020		194 348		5,222,621 191,841 345,162
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.69%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc.		194 348 290 815		5,222,621 191,841 345,162 290,984 795,678
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.69%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021		194 348 290		5,222,621 191,841 345,162 290,984
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.69%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc.		194 348 290 815 1,109		5,222,621 191,841 345,162 290,984 795,678
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.69%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019		194 348 290 815		5,222,621 191,841 345,162 290,984 795,678
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.69%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc.		194 348 290 815 1,109		5,222,621 191,841 345,162 290,984 795,678 1,105,186
1011778 B.C. Unlimited Liability CompanyTerm Loan, 3.75%, Maturing December 12, 2021Aramark Services, Inc.Term Loan, 3.69%, Maturing July 26, 2016Term Loan, 3.69%, Maturing July 26, 2016ARG IH CorporationTerm Loan, 4.75%, Maturing November 15, 2020CEC Entertainment, Inc.Term Loan, 4.00%, Maturing February 14, 2021Centerplate, Inc.Term Loan, 4.75%, Maturing November 26, 2019Landry s, Inc.Term Loan, 4.00%, Maturing April 24, 2018NPC International, Inc.Term Loan, 4.00%, Maturing December 28, 2018		194 348 290 815 1,109		5,222,621 191,841 345,162 290,984 795,678 1,105,186
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.69%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc.		194 348 290 815 1,109 2,451		5,222,621 191,841 345,162 290,984 795,678 1,105,186 2,460,743
1011778 B.C. Unlimited Liability CompanyTerm Loan, 3.75%, Maturing December 12, 2021Aramark Services, Inc.Term Loan, 3.69%, Maturing July 26, 2016Term Loan, 3.69%, Maturing July 26, 2016ARG IH CorporationTerm Loan, 4.75%, Maturing November 15, 2020CEC Entertainment, Inc.Term Loan, 4.00%, Maturing February 14, 2021Centerplate, Inc.Term Loan, 4.75%, Maturing November 26, 2019Landry s, Inc.Term Loan, 4.00%, Maturing April 24, 2018NPC International, Inc.Term Loan, 4.00%, Maturing December 28, 2018		194 348 290 815 1,109 2,451		5,222,621 191,841 345,162 290,984 795,678 1,105,186 2,460,743
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.69%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 CEC Entertainment, Inc. Term Loan, 4.75%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 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.		194 348 290 815 1,109 2,451 1,718		5,222,621 191,841 345,162 290,984 795,678 1,105,186 2,460,743 1,705,048
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.69%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 CEC Entertainment, Inc. Term Loan, 4.75%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 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		194 348 290 815 1,109 2,451 1,718		5,222,621 191,841 345,162 290,984 795,678 1,105,186 2,460,743 1,705,048
1011778 B.C. Unlimited Liability CompanyTerm Loan, 3.75%, Maturing December 12, 2021Aramark Services, Inc.Term Loan, 3.69%, Maturing July 26, 2016Term Loan, 3.69%, Maturing July 26, 2016ARG IH CorporationTerm Loan, 4.75%, Maturing November 15, 2020CEC Entertainment, Inc.Term Loan, 4.00%, Maturing February 14, 2021Centerplate, Inc.Term Loan, 4.75%, Maturing November 26, 2019Landry s, Inc.Term Loan, 4.00%, Maturing April 24, 2018NPC International, Inc.Term Loan, 4.00%, Maturing December 28, 2018P.F. Chang s China Bistro, Inc.Term Loan, 4.25%, Maturing July 2, 2019Seminole Hard Rock Entertainment, Inc.		194 348 290 815 1,109 2,451 1,718 452		5,222,621 191,841 345,162 290,984 795,678 1,105,186 2,460,743 1,705,048 444,769
1011778 B.C. Unlimited Liability CompanyTerm Loan, 3.75%, Maturing December 12, 2021Aramark Services, Inc.Term Loan, 3.69%, Maturing July 26, 2016Term Loan, 3.69%, Maturing July 26, 2016ARG IH CorporationTerm Loan, 4.75%, Maturing November 15, 2020CEC Entertainment, Inc.Term Loan, 4.00%, Maturing February 14, 2021Centerplate, Inc.Term Loan, 4.75%, Maturing November 26, 2019Landry s, Inc.Term Loan, 4.00%, Maturing April 24, 2018NPC International, Inc.Term Loan, 4.00%, Maturing December 28, 2018P.F. Chang s China Bistro, Inc.Term Loan, 4.25%, Maturing July 2, 2019Seminole Hard Rock Entertainment, Inc.Term Loan, 3.50%, Maturing May 14, 2020		194 348 290 815 1,109 2,451 1,718 452		5,222,621 191,841 345,162 290,984 795,678 1,105,186 2,460,743 1,705,048 444,769
 1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.69%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 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. 		194 348 290 815 1,109 2,451 1,718 452 294		5,222,621 191,841 345,162 290,984 795,678 1,105,186 2,460,743 1,705,048 444,769 292,163
1011778 B.C. Unlimited Liability CompanyTerm Loan, 3.75%, Maturing December 12, 2021Aramark Services, Inc.Term Loan, 3.69%, Maturing July 26, 2016Term Loan, 3.69%, Maturing July 26, 2016ARG IH CorporationTerm Loan, 4.75%, Maturing November 15, 2020CEC Entertainment, Inc.Term Loan, 4.00%, Maturing February 14, 2021Centerplate, Inc.Term Loan, 4.75%, Maturing November 26, 2019Landry s, Inc.Term Loan, 4.00%, Maturing April 24, 2018NPC International, Inc.Term Loan, 4.00%, Maturing December 28, 2018P.F. Chang s China Bistro, Inc.Term Loan, 4.25%, Maturing July 2, 2019Seminole Hard Rock Entertainment, Inc.Term Loan, 3.50%, Maturing May 14, 2020US Foods, Inc.Term Loan, 4.50%, Maturing March 31, 2019		194 348 290 815 1,109 2,451 1,718 452 294		5,222,621 191,841 345,162 290,984 795,678 1,105,186 2,460,743 1,705,048 444,769 292,163
1011778 B.C. Unlimited Liability CompanyTerm Loan, 3.75%, Maturing December 12, 2021Aramark Services, Inc.Term Loan, 3.69%, Maturing July 26, 2016Term Loan, 3.69%, Maturing July 26, 2016ARG IH CorporationTerm Loan, 4.75%, Maturing November 15, 2020CEC Entertainment, Inc.Term Loan, 4.00%, Maturing February 14, 2021Centerplate, Inc.Term Loan, 4.75%, Maturing November 26, 2019Landry s, Inc.Term Loan, 4.00%, Maturing April 24, 2018NPC International, Inc.Term Loan, 4.00%, Maturing December 28, 2018P.F. Chang s China Bistro, Inc.Term Loan, 4.25%, Maturing July 2, 2019Seminole Hard Rock Entertainment, Inc.Term Loan, 3.50%, Maturing May 14, 2020US Foods, Inc.Term Loan, 4.50%, Maturing March 31, 2019Weight Watchers International, Inc.		194 348 290 815 1,109 2,451 1,718 452 294 4,459		5,222,621 191,841 345,162 290,984 795,678 1,105,186 2,460,743 1,705,048 444,769 292,163 4,468,270

Albertsons, LLC		
Term Loan, 5.38%, Maturing March 21, 2019	2,434	\$ 2,439,718
Term Loan, 5.00%, Maturing August 25, 2019	3,440	3,446,703
Term Loan, 5.50%, Maturing August 25, 2021	993	994,705
General Nutrition Centers, Inc.		
Term Loan, 3.25%, Maturing March 4, 2019	3,668	3,640,172
New Albertsons, Inc.		
Term Loan, 4.75%, Maturing June 27, 2021	4,845	4,843,942

Porrowar/Trouche Description	Principal Amount* (000, c amittad)	Value
Borrower/Tranche Description Pite Aid Comparation	(000 s omitted)	value
Rite Aid Corporation Term Loan - Second Lien, 5.75%, Maturing August 21, 2020	1,500	\$ 1,516,250
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020	1,500	1,503,984
Supervalu, Inc.	1,500	1,505,564
Term Loan, 4.50%, Maturing March 21, 2019	5,120	5,138,261
Term Loan, 4.50 %, Maturing Mater 21, 2019		\$ 23,523,735
Health Care 14.7%		
Acadia Healthcare Company, Inc.		
Term Loan, 4.25%, Maturing February 11, 2022	274	\$ 275,588
ADMI Corp.	274	\$ 275,588
	275	277 725
Term Loan, 5.50%, Maturing April 30, 2022 Akorn, Inc.	375	377,735
·	1.166	1 169 122
Term Loan, 5.50%, Maturing April 16, 2021	1,166	1,168,132
Alere, Inc.	1.025	1.025.020
Term Loan, 4.25%, Maturing June 18, 2022	1,925	1,925,930
Alliance Healthcare Services, Inc.	2.207	0.000.050
Term Loan, 4.25%, Maturing June 3, 2019	2,306	2,303,352
Amneal Pharmaceuticals, LLC	1.040	1.05(212
Term Loan, 4.50%, Maturing November 1, 2019	1,949	1,956,313
Amsurg Corp.	(())	((0.027
Term Loan, 3.50%, Maturing July 16, 2021	668	669,037
Ardent Legacy Acquisitions, Inc.		
Term Loan, 6.50%, Maturing July 21, 2021	575	577,875
ATI Holdings, Inc.		
Term Loan, 5.25%, Maturing December 20, 2019	985	990,057
Auris Luxembourg III S.a.r.l.		
Term Loan, 4.25%, Maturing January 15, 2022	848	850,525
BioScrip, Inc.		
Term Loan, 6.50%, Maturing July 31, 2020	1,013	966,937
Term Loan, 6.50%, Maturing July 31, 2020	1,688	1,611,562
BSN Medical, Inc.		
Term Loan, 4.00%, Maturing August 28, 2019	643	643,079
CareCore National, LLC		
Term Loan, 5.50%, Maturing March 5, 2021	3,891	3,813,370
CeramTec Acquisition Corporation		
Term Loan, 4.25%, Maturing August 30, 2020	36	36,233
CHG Healthcare Services, Inc.		
Term Loan, 4.25%, Maturing November 19, 2019	1,300	1,298,366
Community Health Systems, Inc.		
Term Loan, 3.75%, Maturing December 31, 2019	2,673	2,674,645
Term Loan, 4.00%, Maturing January 27, 2021	4,919	4,935,860
Concentra, Inc.		
Term Loan, 4.00%, Maturing June 1, 2022	175	174,889
Concordia Healthcare Corp.		
Term Loan, 4.75%, Maturing April 21, 2022	275	275,688
Convatec, Inc.		
Term Loan, 4.25%, Maturing June 15, 2020	1,449	1,448,592
CPI Buyer, LLC		
Term Loan, 5.50%, Maturing August 18, 2021	1,117	1,113,774
DaVita HealthCare Partners, Inc.		
Term Loan, 3.50%, Maturing June 24, 2021	3,539	3,542,570
DJO Finance, LLC		
Term Loan, 4.25%, Maturing June 8, 2020	2,425	2,425,504
Envision Healthcare Corporation	_,	,,.0.

Term Loan, 4.00%, Maturing May 25, 2018	1,982	1,983,601
Faenza Acquisition GmbH		
Term Loan, 4.25%, Maturing August 30, 2020	107	106,679
Term Loan, 4.25%, Maturing August 30, 2020	352	352,470
Horizon Pharma Holdings USA, Inc.		
Term Loan, 4.50%, Maturing April 22, 2021	1,250	1,253,906

lask Heathbare, LLC LLC LLC Term Load, 3-50%, Manning May 3, 2018 1,820 \$ 1,827,83 Indvior Finance Sa.r.L. 1,007 1,009,43 Term Load, 75%, Manning May 15, 2018 2,139 2,142,915 Term Load, 75%, Manning May 15, 2018 2,139 2,142,915 Term Load, 75%, Manning May 15, 2018 2,139 2,142,915 Term Load, 75%, Manning May 15, 2018 2,139 2,142,915 Term Load, 75%, Manning May 1, 2018 5,055 5,058,116 Knowledge Universe Education, LLC 1 1 Term Load, 70,00%, Manning May 1, 2018 2,158 2,114,855 MedAsests, Inc. 1 1 2 Term Load, 52,5%, Manning December 13, 2019 403 401,561 Millennium Hauth, LLC 1 1 1 Term Load, 7,57%, Manning December 12, 2017 391 459,200 MiSO Of Paerf Rio, Inc. 1 1 1 Term Load, 7,57%, Manning Junary 31, 2021 593 591,204 Onex Caref Tern Load, 7,57%, Manning Junary 31, 2021 333,380 351,7528	Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Term Lam, 4.50%, Mauring May 3, 2018 1,820 \$ 1,822,330 IAVE	•	(000 0 00000)	
Indivior Finance Sa.r.1 1.097 1.		1,820	\$ 1,825,390
Term Laun, 7,00%, Mauring December 19, 2019 1,097 1,069,453 Inventiv Health, Inc. 2,139 2,142,915 Term Laun, 7,75%, Mauring May 15, 2018 2,457 2,458,451 Kindred Healthcare, Inc. 1,634 1,633,585 Form Long, 7,75%, Mauring May 4, 2018 5,055 5,058,116 Kindred Healthcare, Inc. 1,250 1,220 Form Long, 4,05%, Mauring May 4, 2018 5,055 5,058,116 Knowledge Universe Education, LLC 1,250 1,231,250 Ferm Long, 4,06%, Mauring July 3, 2018 2,158 2,114,655 MedAsersine, 6,872 3,431,927 Millennium Heath, LLC 6,872 3,431,927 Millennium Heath, LLC 6,872 3,431,927 Millennium Heath, LLC 91 459,260 MKO Of Verof Kio, Inc. 759 759 Term Loan, 7,27%, Mauring December 12, 2017 429 333,880 National Mentor Holdings, Inc. 759 759 Term Loan, 7,27%, Mauring Jonany 31, 2021 593 591,204 Ortho-Clinical Disposotics, Inc. 759			
Term Loan, 7.75%, Mauring May 15, 2018 2,457 2,458,451 Kindred Healthcare, Inc. 1,634 1,638,585 Firm Loan, 4.57%, Mauring May 19, 2021 1,634 1,638,585 Kindred Healthcare, Inc. 0 1,634 1,638,585 Firm Loan, 4.59%, Mauring May 4, 2018 5,055 5,058,116 Konwicdg: Universe Education, LLC 1,250 1,231,250 Term Loan, 4.00%, Mauring July 3, 2018 2,158 2,114,655 Middat Group, Inc. 1 1,631 401,561 Term Loan, 4.00%, Mauring December 13, 2019 403 401,561 Millennium Health, LLC 1 1 1,632 1,632 Term Loan, 7,05%, Mauring December 12, 2017 591 459,200 NBO Of Pure Riko, Inc. 591 459,200 Term Loan, 7,5%, Mauring Joneen 12, 2017 429 333,880 National Mentor Holdings, Inc. 593 591,204 Term Loan, 4,25%, Mauring Joneen 7, 2020 3,794 3,714,498 Ortho Clinical Diagnostics, Inc. 593 591,204 One Carestram Finance L.P. 501 501,250 Term Loan, 505%, Mauring Ione 30, 2021 3,		1,097	1,069,453
Term Loan, 7.7%, Maturing May 15, 2018 2,457 2,488,451 Kindred Healtheare, Inc. 1,634 1,638,855 Term Loan, 4,25%, Maturing May 4, 2018 5,055 5,058,116 Konveled Europers, Inc. 1,250 1,231,250 LHP Hospital Group, Inc. 1,250 1,231,250 LHP Hospital Group, Inc. 1,250 1,231,250 Term Loan, 6,00%, Maturing July 28, 2022 1,250 1,231,250 LHP Hospital Group, Inc. 1,250 1,231,250 Term Loan, 6,00%, Maturing July 3,018 2,158 2,114,655 Midensita Methods, Maturing December 13, 2019 403 401,561 Millennium Health, LLC 500 592,000 Term Loan, 7,578, Maturing December 12, 2017 591 459,200 MSO of Puerto Rice, Inc. 2017 429 333,880 National Mentor Holdings, Inc. 2017 429 333,880 Term Loan, 50%, Maturing June 7, 2019 593 591,204 Onex Carestream Finance L.P. 2010 593 591,204 Orem Loan, 50%, Maturing June 30, 2021 593 591,204			
Kindred Healtheare, Inc. 1.634 1.638 Term Loan, 4.25%, Maturing April 9, 2021 1.634 1.638, 385 Kinetic Concepts, Inc. 1.250 1.231, 250 Term Loan, 6.00%, Maturing Muy 28, 2022 1.250 1.231, 250 LIPP Hospital Group, Inc. 1.250 1.231, 250 Term Loan, 4.00%, Maturing July 3, 2018 2.158 2.114.655 MedAsest, Inc. 1.251 1.251 Term Loan, 4.00%, Maturing December 13, 2019 403 401,561 Millennium Health, LLC 1.251 1.252% Term Loan, 5.25%, Maturing April 16, 2021 6.872 3.431,927 MiMH Holdings, Inc. 1.251 1.252% Term Loan, 5.25%, Maturing December 12, 2017 591 459,200 Nisto of Puerto Rico, Inc. 1.251 1.252% Term Loan, 5.25%, Maturing Janey 31, 2021 593 591,204 Onex Carestream Finance LP. 1.251 1.252 Term Loan, 5.25%, Maturing Jane 7, 2019 3.534 3.517,528 Opt Acquisition, Inc. 1.252 1.253 1.251 Term Loan, 5.25%, Maturing	Term Loan, 7.75%, Maturing May 15, 2018	2,139	2,142,915
Term Loan, 4.25%, Mauring April 9, 2021 1,634 1,638,858 Kinetic Concepts, Inc. 5,055 5,058,116 Knowledge Universe Education, LLC 1,250 1,231,250 LHP Hospital Group, Inc. 2,158 2,114,655 Term Loan, 4,00%, Mauring July 23, 2018 2,158 2,114,655 MedAssets, Inc. 1 1 1 Term Loan, 4,00%, Mauring December 13, 2019 403 401,561 Millennium Health, LLC 6,872 3,431,927 Term Loan, 4,25%, Mauring December 12, 2017 591 459,260 MSO of Puerto Rico, Inc. 591 459,260 Term Loan, 9,75%, Mauring December 12, 2017 591 459,260 MSO of Puerto Rico, Inc. 593 591,204 Term Loan, 9,75%, Mauring December 12, 2017 593 591,204 Matonal Menor Holdings, Inc. 593 591,204 Term Loan, 4,25%, Mauring January 31, 2021 593 591,204 Opal Acquistion, Inc. 7 7 7 Term Loan, 5,00%, Mauring June 30, 2021 3,455 3,419,830 Physio-Control International, Inc. 7 7 7	Term Loan, 7.75%, Maturing May 15, 2018	2,457	2,458,451
Kinetic Concepts, Inc. 5.055 5.058, 116 Knowledge Universe Education, LLC 1,250 1,231,250 Term Loan, 4.00%, Maturing July 28, 2022 1,250 1,231,250 LPP Hospital Group, Inc. 2,158 2,114.655 Term Loan, 4.00%, Maturing July 3, 2018 2,158 2,114.655 MedAssets, Inc. 403 401,561 Term Loan, 4.00%, Maturing December 13, 2019 403 401,561 Millennium Health, LLC 6,872 3,431,927 Term Loan, 5,75%, Maturing December 12, 2017 591 459,260 MSO of Paerto Rico, Inc. 7 7 7 Term Loan, 5,75%, Maturing December 12, 2017 429 333,880 National Menor Holdings, Inc. 7 7 7 Term Loan, 5,75%, Maturing Inaury 31, 2021 593 591,204 Onex Carestream Finance L.P. 7 7 7 Term Loan, 5,00%, Maturing Ina 7, 2019 3,534 3,517,528 Opal Acquisition, Inc. 7 7 7 Term Loan, 5,00%, Maturing Ing C, 2022 500 501,250	Kindred Healthcare, Inc.		
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Knowledge Universe Education, LLC Term Loan, 600%, Maturing July 28, 2022 1,250 1,231,230 LHP Hospital Group, Inc. 2,158 2,114,655 MedAssets, Inc. 403 401,561 Term Loan, 6,00%, Maturing December 13, 2019 403 401,561 Millennium Health, LLC 6,872 3,431,927 MMM Holdings, Inc. 6,872 3,431,927 Term Loan, 9,75%, Maturing December 12, 2017 591 459,260 MSO of Puerto Rico, Inc. 7 7 333,880 Term Loan, 9,75%, Maturing December 12, 2017 429 333,880 National Mentor Holdings, Inc. 7 7 7 Term Loan, 5,25%, Maturing Ducernber 12, 2017 593 591,204 Onex Carestream Finance L.P. 7 7 7 Term Loan, 5,25%, Maturing Junuary 31, 2021 593 591,204 Ortho-Clinical Diagnostics, Inc. 7 7 7 Term Loan, 5,05%, Maturing November 27, 2020 3,798 3,741,498 Ortho-Clinical Diagnostics, Inc. 7 7 7 Term Loan, 4,50%	Kinetic Concepts, Inc.		
Term Loan, 600%, Mauring July 28, 2022 1,250 1,231,250 LHP Hospital Group, Inc. 2,158 2,114,655 MedAssets, Inc. 900%, Mauring December 13, 2019 403 401,561 Millennium Health, LLC 6,872 3,431,927 Term Loan, 5,25%, Mauring December 12, 2017 591 459,260 MSO of Puerto Rico, Inc. 591 459,260 Term Loan, 5,75%, Mauring December 12, 2017 429 333,880 National Menotr Holdings, Inc. 701 593 591,204 Onex Carestream Finance L.P. 702 735 731,226 Term Loan, 5,00%, Mauring June 7, 2019 3,534 3,517,528 0pal Acquisition, Inc. 702 3,798 3,741,498 Ortho-Clinical Diagnostics, Inc. 702 500 501,204 500 501,204 Ortern Loan, 5,00%, Mauring November 27, 2020 3,798 3,741,498 741,498 741,498 741,498 741,498 Ortho-Clinical Diagnostics, Inc. 7476 3,465 3,419,830 741,498 741,498 741,498 741,498 741,498 741,498 741,498 741,498 741,498 741,498 741,	Term Loan, 4.50%, Maturing May 4, 2018	5,055	5,058,116
I.HP Hospital Group, Inc. Image: Control of Cont	Knowledge Universe Education, LLC		
Term Loan, 9.00%, Maturing July 3, 2018 2,158 2,158 2,114,655 MedAssets, Inc. 403 401,561 Term Loan, 4.00%, Maturing December 13, 2019 403 401,561 Millennium Health, LLC 6.872 3,431,927 Term Loan, 5.75%, Maturing December 12, 2017 591 459,260 MSO of Puerto Rico, Inc. 791 429 333,880 Term Loan, 9,75%, Maturing December 12, 2017 593 591,204 Onex Carestream Finance L.P. 793 591,204 Onex Carestream Finance L.P. 793 3,517,528 Term Loan, 5,00%, Maturing June 7, 2019 3,534 3,517,528 Opal Acquisition, Inc. 778 7,714,498 Ortho-Clinical Diagnostics, Inc. 776 500 Term Loan, 4,75%, Maturing June 3, 2021 3,465 3,419,830 Physio-Control International, Inc. 777 701,250 501,250 Term Loan, 4,50%, Maturing Queenber 12, 2020 1,103 1,105,042 Radnet Management, Inc. 777 2,188,478 Regional Care Hospital Partners, Inc. 717 2,188,478 Region Care Hospital Partners, Inc. 717	Term Loan, 6.00%, Maturing July 28, 2022	1,250	1,231,250
MedAssets, Inc. 403 401,561 Ferm Loan, 5.2%, Maturing December 13, 2019 6.872 3.431,927 MMM Holdings, Inc. 591 459,260 Term Loan, 9.75%, Maturing December 12, 2017 591 459,260 MSO of Puerto Rico, Inc. 7 7 7 Term Loan, 9.75%, Maturing December 12, 2017 429 333,880 National Mentor Holdings, Inc. 7 7 7 Term Loan, 4.25%, Maturing January 31, 2021 593 591,204 Onex Carestream Finance L.P. 7 7 7 Term Loan, 5.00%, Maturing January 31, 2021 3,534 3,517,528 Opal Acquisition, Inc. 7 7 7 7 Term Loan, 5.00%, Maturing November 27, 2020 3,798 3,741,498 3,465 3,419,830 Physio-Control International, Inc. 7 7 7 7 7,80 3,141,498 3,105,120 Term Loan, 4.5%, Maturing June 6, 2022 500 501,250 70 501,250 7,12,120 2,188,478 3,19,830 1,21,105,042 3,105,042 3,10,253 2,197 2,188,478 3,242,027 3,258	LHP Hospital Group, Inc.		
Term Loan, 400%, Maturing December 13, 2019 403 401,561 Millennium Health, LLC 6,872 3,431,927 MMM Holdings, Inc. 591 459,260 MSO of Puerto Rico, Inc. 91 459,260 Mston Jor Puerto Rico, Inc. 429 333,880 Rational Menotr Holdings, Inc. 93 591,204 Onex Carestram Finance L.P. 593 591,204 Term Loan, 9,75%, Maturing January 31, 2021 593 591,204 Onex Carestrame Finance L.P. 7 7 Term Loan, 5,00%, Maturing November 27, 2020 3,798 3,741,498 Ortho-Clinical Diagnostics, Inc. 7 7 Term Loan, 5,50%, Maturing June 6, 2022 500 501,250 PRA Holdings, Inc. 7 7 7 Term Loan, 4,50%, Maturing September 23, 2020 1,103 1,105,042 Radnet Management, Inc. 7 7 7 Term Loan, 4,25%, Maturing October 10, 2018 2,197 2,188,478 RegionalCare Hospital Partners, Inc. 7 7 Term Loan, 4,25%, Maturing December 13, 2019 2,358 2,342,027 Sage Products Holdings III, LLC	Term Loan, 9.00%, Maturing July 3, 2018	2,158	2,114,655
Millennium Health, LLC Instrume Term Loan, 5.25%, Maturing April 16, 2021 6, 872 3, 431, 927 MMM Holdings, Inc. 591 459, 260 Term Loan, 9, 75%, Maturing December 12, 2017 429 333, 880 National Mentor Holdings, Inc. 593 591, 204 Term Loan, 4, 25%, Maturing January 31, 2021 593 591, 204 Onex Carestream Finance L.P. 593 3, 517, 528 Term Loan, 5,00%, Maturing June 7, 2019 3, 534 3, 517, 528 Opal Acquisition, Inc. 7 7 Term Loan, 5,00%, Maturing June 7, 2019 3, 534 3, 414, 988 Ortho-Chineal Diagnostics, Inc. 7 7 Term Loan, 5, 50%, Maturing June 6, 2022 500 501, 250 PRA Holdings, Inc. 7 7 7 Term Loan, 4, 55%, Maturing September 23, 2020 1, 103 1, 105, 042 Radnet Management, Inc. 7 7 7, 188, 478 RegionalCare Hospital Partners, Inc. 7 7 7, 188, 478 RegionalCare Hospital Partners, Inc. 7 7 7, 4238			
Term Loan, 5.25%, Maturing April 16, 2021 6,872 3,431,927 MNM Holdings, Inc. 591 459,260 MSO of Puerto Rico, Inc. 975%, Maturing December 12, 2017 429 333,880 National Mentor Holdings, Inc. 593 591,204 Onex Carestram Finance L.P. 593 591,204 Opel Acquisition, Inc. 7 7 7 Term Loan, 5.00%, Maturing June 7, 2019 3,534 3,517,528 Opal Acquisition, Inc. 7 7 7 Term Loan, 4.25%, Maturing June 3, 2021 3,798 3,741,498 Ortho-Clinical Diagnostics, Inc. 7 7 7 Term Loan, 4.50%, Maturing June 6, 2022 500 501,250 PRA Holdings, Inc. 7 7 7 Term Loan, 4.50%, Maturing September 23, 2020 1,103 1,105,042 Radnet Management, Inc. 7 7 7 Term Loan, 4.25%, Maturing December 13, 2019 2,358 2,342,027 Sage Products Holdings III, LLC 7 7 7 Term Loan, 4.25%, Maturing December 13, 2019 2,3		403	401,561
MMM Holdings, Inc. 591 459,260 Term Loan, 9,75%, Maturing December 12, 2017 591 459,260 NSO of Puerto Rico, Inc. 20 333,880 National Mentor Holdings, Inc. 593 591,204 Onex Carestream Finance LP. 593 3,517,528 Opal Acquisition, Inc. 3,534 3,517,528 Opal Acquisition, Inc. 3,653 3,714,498 Ortho-Chinical Diagnostics, Inc. 3,465 3,419,830 Physio-Control International, Inc. 7 7 7 Term Loan, 4,75%, Maturing June 30, 2021 500 501,250 Physio-Control International, Inc. 7 7 7 Term Loan, 4,50%, Maturing June 6, 2022 500 501,250 PRA Holdings, Inc. 7 7 7 Term Loan, 4,20%, Maturing September 23, 2020 1,103 1,105,042 RegionalCare Hospital Partners, Inc. 7 7 7 Term Loan, 4,27%, Maturing December 12, 2019 2,358 2,342,027 3 Select Medical Corporation 7 7 7 7	Millennium Health, LLC		
Term Loan, 9,75%, Maturing December 12, 2017 591 459,260 MSO of Puerto Rico, Inc. 429 333,880 Term Loan, 9,75%, Maturing December 12, 2017 429 333,880 National Mentor Holdings, Inc. 593 591,204 Onex Carcstream Finance L.P. 593 3,517,528 Term Loan, 5,00%, Maturing June 7, 2019 3,534 3,517,528 Opal Acquisition, Inc. 3,798 3,741,498 Ortho-Clinical Diagnostics, Inc. 7 7 Term Loan, 5,50%, Maturing June 30, 2021 3,465 3,419,830 Physio-Control International, Inc. 7 700 500 501,250 PRA Holdings, Inc. 7 700 500 501,250 PRA Holdings, Inc. 7 7 2,188,478 Regional Care Hospital Partners, Inc. 7 7 2,188,478 Term Loan, 4,27%, Maturing Decober 10, 2018 2,197 2,188,478 Regional Care Hospital Partners, Inc. 7 7 7 Term Loan, 3,25%, Maturing December 13, 2019 2,31 1,230,005 Select Medical Corporation 1,231 1,230,005 Select Medical Corporation	Term Loan, 5.25%, Maturing April 16, 2021	6,872	3,431,927
MSO of Puerto Rico, Inc. 429 333,880 Term Loan, 9.75%, Maturing December 12, 2017 429 333,880 National Mentor Holdings, Inc. 593 591,204 Onex Carestream Finance L.P. 3,534 3,517,528 Opal Acquisition, Inc. 3,798 3,741,498 Ortho-Clinical Diagnostics, Inc. 3,798 3,741,498 Ortho-Clinical Diagnostics, Inc. 3,465 3,419,830 Term Loan, 4,75%, Maturing June 30, 2021 500 501,250 Physio-Control International, Inc. 100 1,103 1,105,042 Term Loan, 4,50%, Maturing September 23, 2020 1,103 1,105,042 Radnet Management, Inc. 100 Term Loan, 4,27%, Maturing October 10, 2018 2,197 2,188,478 RegionalCare Hospital Partners, Inc. Term Loan, 5,25%, Maturing December 13, 2019 1,231 1,233,005 Select Medical Corporation 1123 1,233,005 Select Medical Corporation 1 1 1,250,225 775 774,031 Term Loan, 4,25%, Maturing December 20, 2016 241 241,156 1231 1,230,285 <	MMM Holdings, Inc.		
Term Loan, 9.75%, Maturing December 12, 2017 429 333,880 National Mentor Holdings, Inc. 9593 591,204 Onex Carestream Finance L.P. 3,534 3,517,528 Opal Acquisition, Inc. 3,534 3,517,528 Term Loan, 5,00%, Maturing June 7, 2019 3,798 3,741,498 Ortho-Clinical Diagnostics, Inc. 7 7 Term Loan, 4,75%, Maturing June 6, 2020 500 501,250 PRA Holdings, Inc. 7 7 7 Term Loan, 4,50%, Maturing June 6, 2022 500 501,250 PRA Holdings, Inc. 7 7 7 Term Loan, 4,50%, Maturing September 23, 2020 1,103 1,105,042 Radnet Management, Inc. 7 7 7 Term Loan, 4,27%, Maturing October 10, 2018 2,197 2,188,478 RegionalCare Hospital Partners, Inc. 7 7 7 Term Loan, 3,27%, Maturing December 13, 2019 2,358 2,342,027 Sage Products Holdings IIL LC 7 7 7 Term Loan, 3,04%, Maturing December 13, 2019 1,231 1,230,285 1,231 1,230,285 Sterigenics-Nordion H	Term Loan, 9.75%, Maturing December 12, 2017	591	459,260
National Mentor Holdings, Inc. 593 591,204 Term Loan, 4.25%, Maturing January 31, 2021 593 591,204 Onex Carrestream Finance L.P. 3,534 3,517,528 Opal Acquisition, Inc. 3,534 3,517,528 Opal Acquisition, Inc. 3,798 3,741,498 Ortho-Clinical Diagnostics, Inc. 3,798 3,741,498 Ortho-Clinical Diagnostics, Inc. 3,8465 3,419,830 Physio-Control International, Inc. 7 7 Term Loan, 5,50%, Maturing June 6, 2022 500 5001,250 PRA Holdings, Inc. 7 7 7 Term Loan, 4,50%, Maturing September 23, 2020 1,103 1,105,042 Radnet Management, Inc. 7 7 2,188,478 RegionalCare Hospital Partners, Inc. 7 7 2,188,478 RegionalCare Hospital Partners, Inc. 7 7 7 Term Loan, 4,25%, Maturing December 10, 2016 241 241,156 Term Loan, 3,25%, Maturing December 20, 2016 241 241,156 Term Loan, 3,37%, Maturing December 20, 2016 1,231 1,2	MSO of Puerto Rico, Inc.		
Term Loan, 4.25%, Maturing January 31, 2021 593 591,204 Onex Carestream Finance L.P. 593 3,517,528 Opal Acquisition, Inc. 3,534 3,517,528 Opal Acquisition, Inc. 3,798 3,741,498 Ortho-Clinical Diagnostics, Inc. 3,465 3,419,830 Physio-Control International, Inc. 7 7 Term Loan, 5,50%, Maturing June 6, 2022 500 501,250 PRA Holdings, Inc. 7 7 7 Term Loan, 4.50%, Maturing September 23, 2020 1,103 1,105,042 Radnet Management, Inc. 7 7 7 Term Loan, 4.27%, Maturing April 19, 2019 2,358 2,342,027 Sage Products Holdings III, LLC 7 7 7 Term Loan, 3,25%, Maturing April 19, 2019 2,358 2,342,027 Sage Products Holdings III, LLC 7 7 7 Term Loan, 3,42%, Maturing December 13, 2019 1,231 1,233,005 Steriegenics.Nordion Holdings, LLC 7 7 7 Term Loan, 3,04%, Maturing June 1, 2018 1,211 1,230,285 2,2426 Term Loan, 4,25%, Maturing May 15, 2022	Term Loan, 9.75%, Maturing December 12, 2017	429	333,880
Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,534 3,517,528 Opal Acquisition, Inc. 3,798 3,741,498 Term Loan, 5.00%, Maturing November 27, 2020 3,798 3,741,498 Ortho-Clinical Diagnostics, Inc. 3,465 3,419,830 Term Loan, 4.75%, Maturing June 30, 2021 900 500 501,250 Presio-Control International, Inc. 700 500 501,250 PRA Holdings, Inc. 701 1,103 1,105,042 Radnet Management, Inc. 701 701 1,105,042 RegionalCare Hospital Partners, Inc. 701 701 701,0542 Term Loan, 4.27%, Maturing October 10, 2018 2,197 2,188,478 RegionalCare Hospital Partners, Inc. 701 71 Term Loan, 4.25%, Maturing December 13, 2019 1,231 1,233,005 Select Medical Corporation 723 1,231 1,230,028 Term Loan, 3.04%, Maturing Ducember 20, 2016 241 241,156 Term Loan, 3.75%, Maturing May 15, 2022 775 774,031 Sterigenics-Nordion Holdings, LLC <td>National Mentor Holdings, Inc.</td> <td></td> <td></td>	National Mentor Holdings, Inc.		
Term Loan, 5.00%, Maturing June 7, 2019 3,534 3,517,528 Opal Acquisition, Inc. 3,798 3,798 3,741,498 Ortho-Clinical Diagnostics, Inc. 3,798 3,741,498 Ortho-Clinical Diagnostics, Inc. 3,645 3,419,830 Physio-Control International, Inc. 500 501,250 PRA Holdings, Inc. 500 501,250 PRA Holdings, Inc. 700 1,103 1,105,042 Radnet Management, Inc. 701 2,197 2,188,478 RegionalCare Hospital Partners, Inc. 701 701 2,358 2,342,027 Sage Products Holdings III, LLC 701		593	591,204
Opal Acquisition, Inc. 3,798 3,798 3,791,498 Term Loan, 5,00%, Maturing November 27, 2020 3,465 3,419,830 Physio-Control International, Inc. 3,465 3,419,830 Physio-Control International, Inc. 500 501,250 PRA Holdings, Inc. 500 501,250 Term Loan, 4,50%, Maturing September 23, 2020 1,103 1,105,042 Radnet Management, Inc. 2,197 2,188,478 RegionalCare Hospital Partners, Inc. 2,197 2,188,478 RegionalCare Hospital Partners, Inc. 2,197 2,188,478 RegionalCare Hospital Partners, Inc. 75 72,188,478 Term Loan, 4,25%, Maturing December 10, 2018 2,358 2,342,027 Sage Products Holdings III, LLC 2,1231 1,233,005 Term Loan, 3,25%, Maturing December 20, 2016 241 241,156 Term Loan, 3,75%, Maturing May 15, 2022 775 774,031 Steward Health Care System, LLC 775 774,031 Term Loan, 6,75%, Maturing April 12, 2020 961 952,426 Term Loan, 5,75%, Maturing December 5, 2021 1,269			
Term Loan, 5.00%, Maturing November 27, 2020 3,798 3,741,498 Ortho-Clinical Diagnostics, Inc. 3,465 3,419,830 Physio-Control International, Inc. 3,465 3,419,830 Term Loan, 5.50%, Maturing June 6, 2022 500 501,250 PRA Holdings, Inc. 1,103 1,105,042 Radnet Management, Inc. 2,197 2,188,478 RegionalCare Hospital Partners, Inc. 7 7 Term Loan, 5.25%, Maturing December 13, 2019 2,358 2,342,027 Sage Products Holdings III, LLC 7 7 1,231 1,233,005 Select Medical Corporation 7 7 7,4031 1,231 1,230,285 Strigenics-Nordion Holdings, LLC 7 7 7 7 1,403 1,230,285 Sterigenics-Nordion Holdings, LLC 7 7 7 7 1,231 1,230,285 Sterigenics-Nordion Holdings, LLC 7 7 7 7 1,403 1,240,285 Term Loan, 6,75%, Maturing May 15, 2022 775 7 7 7 7 1,203,285 Sterigenics-Nordion Holdings, LLC 7 7		3,534	3,517,528
Ortho-Clinical Diagnostics, Inc. 3,465 3,419,830 Term Loan, 4.75%, Maturing June 30, 2021 3,465 3,419,830 Physio-Control International, Inc. 500 501,250 PRA Holdings, Inc. 500 501,250 Term Loan, 4.50%, Maturing September 23, 2020 1,103 1,105,042 Radnet Management, Inc. 1,103 1,105,042 Term Loan, 4.27%, Maturing October 10, 2018 2,197 2,188,478 RegionalCare Hospital Partners, Inc.			
Term Loan, 4.75%, Maturing June 30, 2021 3,465 3,419,830 Physio-Control International, Inc. 500 501,250 Term Loan, 5.50%, Maturing June 6, 2022 500 501,250 PRA Holdings, Inc. 1,103 1,105,042 Radnet Management, Inc. 2,197 2,188,478 Regional Care Hospital Partners, Inc. 2 1,231 1,233,005 Select Medical Corporation 2 1,231 1,233,005 Select Medical Corporation 2 1,231 1,230,285 Term Loan, 3.25%, Maturing December 13, 2019 241 241,156 Term Loan, 3.04%, Maturing December 20, 2016 241 241,156 Term Loan, 3.75%, Maturing June 1, 2018 1,231 1,230,285 Sterigenics-Nordion Holdings, LLC 775 774,031 Term Loan, 5.75%, Maturing April 12, 2020 961 952,426 Term Loan, 5.75%, Maturing December 5, 2021 1,269 1,253,560 Truven Health Analytics, Inc. 1 1,269 1,253,560 Truven Loan, 5.75%, Maturing June 6, 2019 2,388 2,381,091 U.S. Renal Care, Inc. 1 1 1,269 1,253,560		3,798	3,741,498
Physio-Control International, Inc. Term Loan, 5.50%, Maturing June 6, 2022 500 501,250 PRA Holdings, Inc. 500 501,250 PRA Holdings, Inc. 1,103 1,105,042 Radnet Management, Inc. 2,197 2,188,478 Term Loan, 4.27%, Maturing October 10, 2018 2,197 2,188,478 RegionalCare Hospital Partners, Inc. 7 7 Term Loan, 5.25%, Maturing April 19, 2019 2,358 2,342,027 Sage Products Holdings III, LLC 7 1,231 1,233,005 Select Medical Corporation 1 241 241,156 Term Loan, 3.04%, Maturing December 20, 2016 241 241,156 Term Loan, 4.25%, Maturing May 15, 2022 775 774,031 Sterigenics-Nordion Holdings, LLC 7 774,031 Term Loan, 6,75%, Maturing May 15, 2022 775 774,031 Term Loan, 5,75%, Maturing May 15, 2022 775 774,031 Term Loan, 5,75%, Maturing December 5, 2021 1,269 1,253,560 Truven Health Analytics, Inc. 7 7 Term Loan, 4,20%, Maturing Jung 6, 2019			
Term Loan, 5.50%, Maturing June 6, 2022 500 501,250 PRA Holdings, Inc.	-	3,465	3,419,830
PRA Holdings, Inc. 1,103 1,103 1,105,042 Radnet Management, Inc. 2,197 2,188,478 Term Loan, 4.27%, Maturing October 10, 2018 2,197 2,188,478 RegionalCare Hospital Partners, Inc. 2 2,358 2,342,027 Sage Products Holdings III, LLC 1,231 1,233,005 Select Medical Corporation 1 2 1,231 1,233,005 Select Medical Corporation 1,231 1,230,0285 1,231 1,230,0285 Term Loan, 3.04%, Maturing December 20, 2016 241 241,156 241 241,156 Term Loan, 3.75%, Maturing June 1, 2018 1,231 1,230,0285 1,231 1,230,0285 Sterigenics-Nordion Holdings, LLC Term Loan, 4.25%, Maturing May 15, 2022 775 774,031 Steward Health Care System, LLC Term Loan, 6.75%, Maturing April 12, 2020 961 952,426 Tecomet, Inc. Term Loan, 5.75%, Maturing June 6, 2019 2,388 2,381,091 U.S. Renal Care, Inc. Term Loan, 4.25%, Maturing June 6, 2019 2,388 2,381,091 U.S. Renal Care, Inc. Term Loan, 4.25%, Maturing July 3, 2019 814 813,441			
Term Loan, 4.50%, Maturing September 23, 2020 1,103 1,105,042 Radnet Management, Inc. 2,197 2,188,478 Term Loan, 4.27%, Maturing October 10, 2018 2,197 2,188,478 RegionalCare Hospital Partners, Inc. 7 2,188,478 Term Loan, 5.25%, Maturing April 19, 2019 2,358 2,342,027 Sage Products Holdings III, LLC 7 1,231 1,233,005 Select Medical Corporation 7 7 74,031 Term Loan, 3.04%, Maturing December 20, 2016 241 241,156 Term Loan, 3.05%, Maturing June 1, 2018 1,231 1,230,285 Sterigenics-Nordion Holdings, LLC 775 774,031 Term Loan, 4.25%, Maturing May 15, 2022 775 774,031 Steward Health Care System, LLC 7 7 774,031 Term Loan, 6.75%, Maturing December 5, 2021 1,269 1,253,560 Turven Health Analytics, Inc. 7 7 7 Term Loan, 4.25%, Maturing June 6, 2019 2,388 2,381,091 U.S. Renal Care, Inc. 7 7 7 Term Loan, 4.25%, Maturing July 3, 2019 814 813,441		500	501,250
Radnet Management, Inc. 2,197 2,188,478 Term Loan, 4.27%, Maturing October 10, 2018 2,197 2,188,478 RegionalCare Hospital Partners, Inc. 7 7 Term Loan, 5.25%, Maturing April 19, 2019 2,358 2,342,027 Sage Products Holdings III, LC 1,231 1,233,005 Select Medical Corporation 1 2 Term Loan, 3.04%, Maturing December 20, 2016 241 241,156 Term Loan, 3.75%, Maturing June 1, 2018 1,231 1,230,285 Sterigenics-Nordion Holdings, LLC 1 2 Term Loan, 4.25%, Maturing May 15, 2022 775 774,031 Steward Health Care System, LLC 7 7 Term Loan, 6.75%, Maturing December 5, 2021 1,269 1,253,560 Turven Health Analytics, Inc. 1 1 1 Term Loan, 4.25%, Maturing June 6, 2019 2,388 2,381,091 1 U.S. Renal Care, Inc. 7 7 7 7 Term Loan, 4.25%, Maturing July 3, 2019 814 813,441			
Term Loan, 4.27%, Maturing October 10, 2018 2,197 2,188,478 RegionalCare Hospital Partners, Inc.		1,103	1,105,042
RegionalCare Hospital Partners, Inc. Term Loan, 5.25%, Maturing April 19, 2019 2,358 2,342,027 Sage Products Holdings III, LLC 1,231 1,233,005 Select Medical Corporation 1,231 1,233,005 Select Medical Corporation 241 241,156 Term Loan, 3.04%, Maturing December 20, 2016 241 241,156 Term Loan, 3.75%, Maturing June 1, 2018 1,231 1,230,285 Sterigenics-Nordion Holdings, LLC 1 1,231 1,230,285 Term Loan, 4.25%, Maturing May 15, 2022 775 774,031 1,230,285 Steward Health Care System, LLC 1 1 1,253,560 Term Loan, 6.75%, Maturing April 12, 2020 961 952,426 Tecomet, Inc. 1 1 1,269 1,253,560 Truven Health Analytics, Inc. 1 1,269 1,253,560 Term Loan, 4.50%, Maturing June 6, 2019 2,388 2,381,091 1 U.S. Renal Care, Inc. 1 1 1 1 Term Loan, 4.25%, Maturing July 3, 2019 814 813,441			
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Sage Products Holdings III, LLC Term Loan, 4.25%, Maturing December 13, 2019 1,231 1,233,005 Select Medical Corporation 241 241,156 Term Loan, 3.04%, Maturing December 20, 2016 241 241,156 Term Loan, 3.75%, Maturing June 1, 2018 1,231 1,230,285 Sterigenics-Nordion Holdings, LLC 1,231 1,230,285 Term Loan, 4.25%, Maturing May 15, 2022 775 774,031 Steward Health Care System, LLC 1 1 Term Loan, 6.75%, Maturing April 12, 2020 961 952,426 Term Loan, 5.75%, Maturing December 5, 2021 1,269 1,253,560 Truven Health Analytics, Inc. 1 1 Term Loan, 4.50%, Maturing June 6, 2019 2,388 2,381,091 U.S. Renal Care, Inc. 1 1 1 Term Loan, 4.25%, Maturing July 3, 2019 814 813,441			
Term Loan, 4.25%, Maturing December 13, 2019 1,231 1,233,005 Select Medical Corporation 241 241,156 Term Loan, 3.04%, Maturing December 20, 2016 241 241,156 Term Loan, 3.75%, Maturing June 1, 2018 1,231 1,230,285 Sterigenics-Nordion Holdings, LLC 1,231 1,230,285 Term Loan, 4.25%, Maturing May 15, 2022 775 774,031 Steward Health Care System, LLC 775 774,031 Term Loan, 6.75%, Maturing April 12, 2020 961 952,426 Tecomet, Inc. 775 774,031 Term Loan, 5.75%, Maturing December 5, 2021 1,269 1,253,560 Truven Health Analytics, Inc. 775 7388 2,381,091 U.S. Renal Care, Inc. 2,388 2,381,091 1. Term Loan, 4.25%, Maturing July 3, 2019 814 813,441		2,358	2,342,027
Select Medical Corporation Term Loan, 3.04%, Maturing December 20, 2016 241 241,156 Term Loan, 3.75%, Maturing June 1, 2018 1,231 1,230,285 Sterigenics-Nordion Holdings, LLC 1 1 Term Loan, 4.25%, Maturing May 15, 2022 775 774,031 Steward Health Care System, LLC 775 774,031 Term Loan, 6.75%, Maturing April 12, 2020 961 952,426 Tecomet, Inc. 7 7 7 Term Loan, 5.75%, Maturing December 5, 2021 1,269 1,253,560 Truven Health Analytics, Inc. 7 7 Term Loan, 4.50%, Maturing June 6, 2019 2,388 2,381,091 U.S. Renal Care, Inc. 7 7 7 Term Loan, 4.25%, Maturing July 3, 2019 814 813,441			1 000 000
Term Loan, 3.04%, Maturing December 20, 2016 241 241,156 Term Loan, 3.75%, Maturing June 1, 2018 1,231 1,230,285 Sterigenics-Nordion Holdings, LLC 1 1 Term Loan, 4.25%, Maturing May 15, 2022 775 774,031 Steward Health Care System, LLC 775 774,031 Term Loan, 6.75%, Maturing April 12, 2020 961 952,426 Tecomet, Inc. 7 755 774,031 Term Loan, 5.75%, Maturing December 5, 2021 1,269 1,253,560 Truven Health Analytics, Inc. 7 738 2,388 2,381,091 U.S. Renal Care, Inc. 7 7 7 7 7 Term Loan, 4.25%, Maturing July 3, 2019 814 813,441	-	1,231	1,233,005
Term Loan, 3.75%, Maturing June 1, 2018 1,231 1,230,285 Sterigenics-Nordion Holdings, LLC 775 774,031 Term Loan, 4.25%, Maturing May 15, 2022 775 774,031 Steward Health Care System, LLC 961 952,426 Term Loan, 5.75%, Maturing December 5, 2021 1,269 1,253,560 Truven Health Analytics, Inc. 1,269 1,253,560 Term Loan, 4.50%, Maturing June 6, 2019 2,388 2,381,091 U.S. Renal Care, Inc. 814 813,441			0.11.17.
Sterigenics-Nordion Holdings, LLC Term Loan, 4.25%, Maturing May 15, 2022 775 774,031 Steward Health Care System, LLC 775 774,031 Term Loan, 6.75%, Maturing April 12, 2020 961 952,426 Tecomet, Inc. 775 775,000 Term Loan, 5.75%, Maturing December 5, 2021 1,269 1,253,560 Truven Health Analytics, Inc. 775 738 Term Loan, 4.50%, Maturing June 6, 2019 2,388 2,381,091 U.S. Renal Care, Inc. 814 813,441			,
Term Loan, 4.25%, Maturing May 15, 2022 775 774,031 Steward Health Care System, LLC 775 774,031 Term Loan, 6.75%, Maturing April 12, 2020 961 952,426 Tecomet, Inc. 775 774,031 Term Loan, 5.75%, Maturing December 5, 2021 1,269 1,253,560 Truven Health Analytics, Inc. 775 774,031 Term Loan, 4.50%, Maturing June 6, 2019 2,388 2,381,091 U.S. Renal Care, Inc. 775 774,031 Term Loan, 4.25%, Maturing July 3, 2019 814 813,441		1,231	1,230,285
Steward Health Care System, LLC Term Loan, 6.75%, Maturing April 12, 2020 961 952,426 Term Loan, 5.75%, Maturing December 5, 2021 Term Loan, 5.75%, Maturing December 5, 2021 1,269 1,253,560 Truven Health Analytics, Inc. 1 1 Term Loan, 4.50%, Maturing June 6, 2019 2,388 2,381,091 U.S. Renal Care, Inc. 1 1 Term Loan, 4.25%, Maturing July 3, 2019 814 813,441			771.021
Term Loan, 6.75%, Maturing April 12, 2020 961 952,426 Tecomet, Inc. 1,269 1,253,560 Truven Health Analytics, Inc. 2,388 2,381,091 U.S. Renal Care, Inc. 814 813,441		775	774,031
Tecomet, Inc. 1,269 1,253,560 Term Loan, 5.75%, Maturing December 5, 2021 1,269 1,253,560 Truven Health Analytics, Inc. 2,388 2,381,091 U.S. Renal Care, Inc. 2 1 Term Loan, 4.25%, Maturing July 3, 2019 814 813,441		071	052 427
Term Loan, 5.75%, Maturing December 5, 2021 1,269 1,253,560 Truven Health Analytics, Inc. 2,388 2,381,091 U.S. Renal Care, Inc. 2 2 Term Loan, 4.25%, Maturing July 3, 2019 814 813,441		961	952,426
Truven Health Analytics, Inc. Term Loan, 4.50%, Maturing June 6, 2019 U.S. Renal Care, Inc. Term Loan, 4.25%, Maturing July 3, 2019 814		1.0/0	1.052.550
Term Loan, 4.50%, Maturing June 6, 2019 2,388 2,381,091 U.S. Renal Care, Inc. 7 Term Loan, 4.25%, Maturing July 3, 2019 814 813,441		1,269	1,253,560
U.S. Renal Care, Inc. Term Loan, 4.25%, Maturing July 3, 2019 814 813,441		0.000	0 201 001
Term Loan, 4.25%, Maturing July 3, 2019 814 813,441		2,388	2,381,091
		014	012 444
\$ 88,203,564	1 erm Loan, 4.25%, Maturing July 3, 2019	814	813,441
\$ 88,203,564			
			\$ 88,203,564

1,638	\$	1,640,561
498		498,898
	\$	2,139,459
	,	,

Borrower/Tranche Description	Princ Amou (000 s c	•		Value
Industrial Equipment 4.2%				
Apex Tool Group, LLC				
Term Loan, 4.50%, Maturing January 31, 2020		2,267	\$	2,201,714
Delachaux S.A.				
Term Loan, 4.50%, Maturing October 28, 2021		477		477,564
Doosan Infracore International, Inc.				
Term Loan, 4.50%, Maturing May 28, 2021		1,119		1,122,714
Filtration Group Corporation				
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021		262		263,941
Gardner Denver, Inc.				
Term Loan, 4.25%, Maturing July 30, 2020		3,404		3,255,323
Term Loan, 4.75%, Maturing July 30, 2020	EUR	442		472,564
Husky Injection Molding Systems Ltd.				
Term Loan, 4.25%, Maturing June 30, 2021		3,049		3,025,304
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022		477		475,881
Milacron, LLC				
Term Loan, 4.50%, Maturing September 28, 2020		1,255		1,256,873
NN, Inc.				
Term Loan, 6.00%, Maturing August 27, 2021		1,047		1,049,420
Paladin Brands Holding, Inc.				
Term Loan, 6.75%, Maturing August 16, 2019		750		750,874
Rexnord, LLC				
Term Loan, 4.00%, Maturing August 21, 2020		5,035		5,006,541
Signode Industrial Group US, Inc.				
Term Loan, 3.75%, Maturing May 1, 2021		1,209		1,198,311
STS Operating, Inc.				
Term Loan, 4.75%, Maturing February 12, 2021		321		321,339
Tank Holding Corp.				
Term Loan, 5.25%, Maturing March 16, 2022		840		840,090
Terex Corporation				
Term Loan, 3.50%, Maturing August 13, 2021	EUR	1,737		1,944,163
Unifrax Corporation				
Term Loan, 4.25%, Maturing November 28, 2018		305		304,943
VAT Lux III S.a.r.l.				
Term Loan, 4.25%, Maturing February 11, 2021		417		417,472
Wittur GmbH				
Term Loan, 6.00%, Maturing February 10, 2022	EUR	1,000		1,099,006
			\$	25,484,037
Insurance 4.7%				, ,
Alliant Holdings I, Inc.				
Term Loan, 4.50%, Maturing July 15, 2022		2,075	\$	2,073,184
AmWINS Group, LLC		2,075	φ	2,075,184
		5 221		5 766 600
Term Loan, 5.25%, Maturing September 6, 2019		5,321		5,366,688
Asurion, LLC		4,623		4,603,033
Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 5.00%, Maturing August 4, 2022		,		
Term Loan, S.00%, Maturing August 4, 2022 Term Loan - Second Lien, 8.50%, Maturing March 3, 2021		5,675		5,628,891
		2,550		2,514,938
CGSC of Delaware Holding Corporation		520		400,400
Term Loan, 5.00%, Maturing April 16, 2020		539		490,490
Cunningham Lindsey U.S., Inc.		000		042 140
Term Loan, 5.00%, Maturing December 10, 2019		980		943,140
Term Loan - Second Lien, 9.25%, Maturing June 10, 2020		1,000		885,000
Hub International Limited		2.071		2 044 405
Term Loan, 4.00%, Maturing October 2, 2020		3,071		3,044,495

USI, Inc.		
Term Loan, 4.25%, Maturing December 27, 2019	2,862	2,854,826
	,	, ,
		\$ 28,404,685
		, ,

Borrower/Tranche Description	Principal Amount* (000 somitted)	Value
Leisure Goods/Activities/Movies 5.8%		
Aufinco Pty Limited		
Term Loan, 4.00%, Maturing May 29, 2020	515	\$ 511,927
Term Loan - Second Lien, 8.25%, Maturing November 30, 2020	1,000	1,000,000
Bombardier Recreational Products, Inc.		
Term Loan, 3.75%, Maturing January 30, 2019	3,583	3,588,296
Bright Horizons Family Solutions, Inc.		
Term Loan, 3.75%, Maturing January 30, 2020	999	1,000,178
CDS U.S. Intermediate Holdings, Inc.		
Term Loan, 5.00%, Maturing July 8, 2022	475	476,534
ClubCorp Club Operations, Inc.		
Term Loan, 4.25%, Maturing June 24, 2020	3,048	3,064,619
Emerald Expositions Holding, Inc.		
Term Loan, 4.75%, Maturing June 17, 2020	1,032	1,037,018
Equinox Holdings, Inc.		
Term Loan, 5.00%, Maturing January 31, 2020	1,235	1,241,044
Fender Musical Instruments Corporation		
Term Loan, 5.75%, Maturing April 3, 2019	329	329,536
Kasima, LLC		
Term Loan, 3.25%, Maturing May 17, 2021	838	836,471
Lindblad Expeditions, Inc.		
Term Loan, 5.50%, Maturing June 17, 2022	140	139,825
Term Loan, 5.50%, Maturing June 17, 2022	1,085	1,083,644
Live Nation Entertainment, Inc.		
Term Loan, 3.50%, Maturing August 16, 2020	2,884	2,875,262
LTF Merger Sub, Inc.		
Term Loan, 4.25%, Maturing June 10, 2022	1,500	1,490,157
Nord Anglia Education Finance, LLC		
Term Loan, 4.50%, Maturing March 31, 2021	1,855	1,848,759
Sabre, Inc.		
Term Loan, 4.00%, Maturing February 19, 2019	1,292	1,291,741
SeaWorld Parks & Entertainment, Inc.		
Term Loan, 3.00%, Maturing May 14, 2020	3,021	2,899,844
Sonifi Solutions, Inc.		
Term Loan, 6.75%, (1.00% Cash, 5.75% PIK), Maturing March 28, 2018 ⁽³⁾	1,357	237,461
SRAM, LLC		
Term Loan, 4.02%, Maturing April 10, 2020	1,876	1,815,477
Steinway Musical Instruments, Inc.		
Term Loan, 4.75%, Maturing September 19, 2019	2,182	2,190,248
Town Sports International, Inc.		
Term Loan, 4.50%, Maturing November 15, 2020	1,298	940,826
WMG Acquisition Corp.		
Term Loan, 3.75%, Maturing July 1, 2020	1,964	1,931,479
Zuffa, LLC		
Term Loan, 3.75%, Maturing February 25, 2020	3,144	3,112,961
		\$ 34,943,307
Lodging and Casinos 5.4%		
Affinity Gaming, LLC		
Term Loan, 5.25%, Maturing November 9, 2017	457	\$ 458,918
Amaya Holdings B.V.		
		0 - 0 +

Term Loan, 5.00%, Maturing August 1, 2021	3,752	3,724,765
Term Loan - Second Lien, 8.00%, Maturing August 1, 2022	917	921,909
Boyd Gaming Corporation		
Term Loan, 4.00%, Maturing August 14, 2020	486	486,355

Caesars Entertainment Operating Company		
Term Loan, 0.00%, Maturing March 1, 2017 ⁽⁴⁾	1,370	1,307,051
CityCenter Holdings, LLC		
Term Loan, 4.25%, Maturing October 16, 2020	887	887,562
Four Seasons Holdings, Inc.		
Term Loan - Second Lien, 6.25%, Maturing December 27, 2020	3,950	3,964,813

Borrower/Tranche Description	Principal Amount* (000 somitted)		Value
Gala Group Ltd.			
Term Loan, 5.51%, Maturing May 27, 2018	GBP 2,850	\$	4,385,002
Golden Nugget, Inc.			
Term Loan, 5.50%, Maturing November 21, 2019	152		152,899
Term Loan, 5.50%, Maturing November 21, 2019	355		356,765
Hilton Worldwide Finance, LLC			
Term Loan, 3.50%, Maturing October 26, 2020	4,965		4,966,361
La Quinta Intermediate Holdings, LLC			
Term Loan, 3.75%, Maturing April 14, 2021	1,084		1,083,310
MGM Resorts International			
Term Loan, 3.50%, Maturing December 20, 2019	2,681		2,663,095
Pinnacle Entertainment, Inc.			
Term Loan, 3.75%, Maturing August 13, 2020	657		656,984
Playa Resorts Holding B.V.			
Term Loan, 4.00%, Maturing August 9, 2019	540		538,686
RHP Hotel Properties L.P.			
Term Loan, 3.50%, Maturing January 15, 2021	743		744,236
Scientific Games International, Inc.			
Term Loan, 6.00%, Maturing October 18, 2020	3,989		3,952,784
Term Loan, 6.00%, Maturing October 1, 2021	945		936,783
Tropicana Entertainment, Inc.			
Term Loan, 4.00%, Maturing November 27, 2020	393		392,018
		\$	32,580,296
Nonferrous Metals/Minerals 2.7%			
Alpha Natural Resources, LLC	375	¢	368,437
DIP Loan, 3.33%, Maturing January 31, 2017 ⁽⁵⁾		\$	
Term Loan, 3.50%, Maturing May 22, 2020	2,476		1,361,618
Arch Coal, Inc. Term Loan, 6.25%, Maturing May 16, 2018	3,911		2,114,590
Dynacast International, LLC	3,911		2,114,390
Term Loan, 4.50%, Maturing January 28, 2022	673		673,312
Fairmount Minerals Ltd.	073		075,512
	2 785		2 464 801
Term Loan, 4.50%, Maturing September 5, 2019 Murray Energy Corporation	2,785		2,464,891
Term Loan, 7.00%, Maturing April 16, 2017	325		299,000
Term Loan, 7.50%, Maturing April 16, 2017	2,075		1,563,166
Noranda Aluminum Acquisition Corporation	2,075		1,505,100
Term Loan, 5.75%, Maturing February 28, 2019	1,113		778,142
Novelis, Inc.	1,115		//0,142
Term Loan, 4.00%, Maturing June 2, 2022	2,950		2,920,193
Oxbow Carbon, LLC	2,750		2,920,193
Term Loan, 4.25%, Maturing July 19, 2019	1,459		1,430,841
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	2,225		2,058,125
United Central Industrial Supply Company, LLC	2,223		2,030,123
Term Loan - Second Lien, 12.50%, Maturing April 9, 2019	500		445,000
		\$	16,477,315
Oil and Gas 5.4%			
Ameriforge Group, Inc.			
	1.074	¢	000.075

	internoige of oup, mer		
ſ	Term Loan, 5.00%, Maturing December 19, 2019	1,274	\$ 909,065
,	Term Loan - Second Lien, 8.75%, Maturing December 19, 2020 ⁽³⁾	2,800	1,750,000
]	Bronco Midstream Funding, LLC		
,	Term Loan, 5.00%, Maturing August 15, 2020	2,130	2,066,117

CITGO Holding, Inc.		
Term Loan, 9.50%, Maturing May 12, 2018	1,552	1,555,454
CITGO Petroleum Corporation		
Term Loan, 4.50%, Maturing July 29, 2021	1,092	1,091,068
Crestwood Holdings, LLC		
Term Loan, 7.00%, Maturing June 19, 2019	1,032	947,259
Drillships Ocean Ventures, Inc.		
Term Loan, 5.50%, Maturing July 25, 2021	2,183	1,691,805

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Energy Transfer Equity L.P.		
Term Loan, 4.00%, Maturing December 2, 2019	418	\$ 414,314
Fieldwood Energy, LLC		
Term Loan, 3.88%, Maturing September 28, 2018	1,131	993,481
Term Loan - Second Lien, 8.38%, Maturing September 30, 2020	1,700	648,834
Floatel International Ltd.		
Term Loan, 6.00%, Maturing June 27, 2020	2,095	1,495,267
MEG Energy Corp.		
Term Loan, 3.75%, Maturing March 31, 2020	8,122	7,626,999
Obsidian Natural Gas Trust		
Term Loan, 7.00%, Maturing November 2, 2015	234	233,764
Paragon Offshore Finance Company		
Term Loan, 3.75%, Maturing July 18, 2021	943	604,618
Samson Investment Company		
Term Loan - Second Lien, 5.00%, Maturing September 25, 2018 ⁽¹⁸⁾	1,950	281,126
Seadrill Partners Finco, LLC		
Term Loan, 4.00%, Maturing February 21, 2021	5,058	3,497,590
Seventy Seven Operating, LLC		
Term Loan, 3.75%, Maturing June 25, 2021	569	489,555
Sheridan Investment Partners II L.P.		
Term Loan, 4.25%, Maturing December 16, 2020	39	32,478
Term Loan, 4.25%, Maturing December 16, 2020	106	87,086
Term Loan, 4.25%, Maturing December 16, 2020	761	626,032
Sheridan Production Partners I, LLC		
Term Loan, 4.25%, Maturing October 1, 2019	224	193,107
Term Loan, 4.25%, Maturing October 1, 2019	366	316,151
Term Loan, 4.25%, Maturing October 1, 2019	2,764	2,385,898
Southcross Holdings Borrower L.P.		
Term Loan, 6.00%, Maturing August 4, 2021	446	365,310
Targa Resources Corp.		
Term Loan, 5.75%, Maturing February 25, 2022	288	289,634
Tervita Corporation		
Term Loan, 6.25%, Maturing May 15, 2018	1,978	1,651,308
		\$ 32 243 320

\$ 32,243,320

Publishing 3.2%		
Ascend Learning, LLC		
Term Loan, 5.50%, Maturing July 31, 2019	1,901	\$ 1,905,853
Getty Images, Inc.		
Term Loan, 4.75%, Maturing October 18, 2019	6,007	3,862,749
Houghton Mifflin Harcourt Publishing Company		
Term Loan, 4.00%, Maturing May 31, 2021	400	397,000
Interactive Data Corporation		
Term Loan, 4.75%, Maturing May 2, 2021	1,757	1,758,788
Laureate Education, Inc.		
Term Loan, 5.00%, Maturing June 15, 2018	5,723	5,150,334
McGraw-Hill Global Education Holdings, LLC		
Term Loan, 4.75%, Maturing March 22, 2019	774	778,187
Merrill Communications, LLC		
Term Loan, 6.25%, Maturing June 1, 2022	675	673,312
Multi Packaging Solutions, Inc.		
Term Loan, 4.25%, Maturing September 30, 2020	395	391,873
Nelson Education Ltd.		
Term Loan, 0.00%, Maturing July 7, 2016 ⁽³⁾⁽⁴⁾	431	291,244
Penton Media, Inc.		

		\$ 19,239,212
Term Loan, 4.75%, Maturing August 14, 2020	1,577	1,575,395
Springer Science+Business Media Deutschland GmbH		
Term Loan, 5.25%, Maturing October 24, 2021	1,746	1,751,339
ProQuest, LLC		
Term Loan, 5.00%, Maturing October 3, 2019	701	703,138

	Principa Amount	*		
Borrower/Tranche Description	(000 s omi	(tted)		Value
Radio and Television 4.1%				
ALM Media Holdings, Inc.		166	¢	115 (70)
Term Loan, 5.50%, Maturing July 31, 2020		466	\$	445,679
AP NMT Acquisition B.V.				
Term Loan, 6.75%, Maturing August 13, 2021		2,020		1,981,935
Block Communications, Inc.				
Term Loan, 4.00%, Maturing November 7, 2021		248		249,055
Clear Channel Communications, Inc.				
Term Loan, 6.95%, Maturing January 30, 2019		1,132		1,000,238
Term Loan, 7.70%, Maturing July 30, 2019		364		326,092
Cumulus Media Holdings, Inc.				
Term Loan, 4.25%, Maturing December 23, 2020		4,607		4,247,569
Entercom Radio, LLC				
Term Loan, 4.03%, Maturing November 23, 2018		428		428,251
Gray Television, Inc.				
Term Loan, 3.75%, Maturing June 10, 2021		289		289,408
Hubbard Radio, LLC				
Term Loan, 4.25%, Maturing May 15, 2020		764		763,042
Media General, Inc.		701		/ 00,012
Term Loan, 4.00%, Maturing July 31, 2020		1,527		1,525,405
Mission Broadcasting, Inc.		1,527		1,525,105
Term Loan, 3.75%, Maturing October 1, 2020		712		709,656
Nexstar Broadcasting, Inc.		/12		709,050
Term Loan, 3.75%, Maturing October 1, 2020		808		804,762
		808		804,702
Raycom TV Broadcasting, LLC		0(2		050 717
Term Loan, 3.75%, Maturing August 4, 2021		963		959,717
Sinclair Television Group, Inc.		5(0		555 750
Term Loan, 3.00%, Maturing April 9, 2020		562		555,759
TWCC Holding Corp.		1.0.62		1.050.000
Term Loan, 5.75%, Maturing February 11, 2020		1,963		1,952,098
Term Loan - Second Lien, 7.00%, Maturing June 26, 2020		1,900		1,793,720
Univision Communications, Inc.				
Term Loan, 4.00%, Maturing March 1, 2020		6,399		6,366,677
			\$	24,399,063
Retailers (Except Food and Drug) 8.6%				
99 Cents Only Stores				
Term Loan, 4.50%, Maturing January 11, 2019		2,033	\$	1,932,741
B&M Retail Limited		2,033	φ	1,932,741
	GBP	400		604,900
Term Loan, 3.82%, Maturing May 21, 2019		400		,
Term Loan, 4.32%, Maturing April 28, 2020	GBP	325		495,752
Bass Pro Group, LLC		0.405		0 (00 000
Term Loan, 4.00%, Maturing June 5, 2020		2,627		2,622,003
CDW, LLC		- 100		
Term Loan, 3.25%, Maturing April 29, 2020		5,109		5,073,512
David s Bridal, Inc.				
Term Loan, 5.25%, Maturing October 11, 2019		717		674,784
Dollar Tree, Inc.				
Term Loan, 3.50%, Maturing July 6, 2022		3,207		3,213,312
Evergreen Acqco 1 L.P.				
Term Loan, 5.00%, Maturing July 9, 2019		728		681,474
Harbor Freight Tools USA, Inc.				
Term Loan, 4.75%, Maturing July 26, 2019		1,181		1,188,131
J. Crew Group, Inc.				
Term Loan, 4.00%, Maturing March 5, 2021		3,160		2,508,250

784,388
008,703
781,348
92,063
)

Demonstrate Description	Principal Amount*	(E		¥7-1
Borrower/Tranche Description Neiman Marcus Group, Inc. (The)	(000 s omitt	lea)		Value
Term Loan, 4.25%, Maturing October 25, 2020		4,692	\$	4,649,687
Party City Holdings, Inc.	· · · ·	4,092	¢	4,049,087
	,	2 000		2 002 242
Term Loan, 4.25%, Maturing August 19, 2022		3,000		3,002,343
Pep Boys-Manny, Moe & Jack (The)		510		510 515
Term Loan, 4.25%, Maturing October 11, 2018		512		512,515
Petco Animal Supplies, Inc.	,	202		2 202 877
Term Loan, 4.00%, Maturing November 24, 2017		2,302		2,303,877
PetSmart, Inc.		5 262		5 260 219
Term Loan, 4.25%, Maturing March 11, 2022		5,262		5,260,318
PFS Holding Corporation		1 726		1 (10 452
Term Loan, 4.50%, Maturing January 31, 2021		1,736		1,618,453
Pier 1 Imports (U.S.), Inc.		560		566 404
Term Loan, 4.50%, Maturing April 30, 2021		569		566,404
Pilot Travel Centers, LLC		2 2 2 2		0.045.000
Term Loan, 4.25%, Maturing October 1, 2021		2,228		2,245,030
Rent-A-Center, Inc.		560		E (E 100
Term Loan, 3.75%, Maturing March 19, 2021		568		567,103
Spin Holdco, Inc.				
Term Loan, 4.25%, Maturing November 14, 2019		2,753		2,724,397
Toys R Us Property Company I, LLC				
Term Loan, 6.00%, Maturing August 21, 2019		849		795,177
Vivarte SA				
Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁶⁾	EUR	589		634,531
Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 ⁽⁷⁾	EUR	910		474,495
Wilton Brands, LLC				
Term Loan, 8.50%, Maturing August 30, 2018		585		573,729
			\$	51,589,420
Steel 1.7%				
FMG Resources (August 2006) Pty Ltd.				
Term Loan, 3.75%, Maturing June 30, 2019		9,770	\$	7,933,759
JMC Steel Group, Inc.		,,,,0	Ψ	1,755,157
Term Loan, 4.75%, Maturing April 1, 2017		1,242		1,235,117
Neenah Foundry Company		1,242		1,233,117
Term Loan, 6.75%, Maturing April 26, 2017		428		424,384
Patriot Coal Corporation		420		424,504
Term Loan, 0.00%, Maturing December 15, $2018^{(3)(4)}$		1,531		644,087
Term Loan, 0.00%, Waturing December 15, 2016		1,551		044,007
			\$	10,237,347
Surface Transport 0.7%				
Hertz Corporation (The)				
Term Loan, 3.75%, Maturing March 11, 2018		1,999	\$	1,993,753
Kenan Advantage Group, Inc.				
Term Loan, 1.50%, Maturing July 31, 2022 ⁽⁵⁾		53		52,626
Term Loan, 4.00%, Maturing July 31, 2022		120		120,197
Term Loan, 4.00%, Maturing July 31, 2022		377		376,833
Stena International S.a.r.l.				- ,
Term Loan, 4.00%, Maturing March 3, 2021		1,728		1,559,633
			\$	4,103,042

Intelsat Jackson Holdings S.A.		
Term Loan, 3.75%, Maturing June 30, 2019	8,350	\$ 8,201,270
IPC Corp.		
Term Loan, 5.50%, Maturing August 6, 2021	2,369	2,372,024
Mitel US Holdings, Inc.		
Term Loan, 5.00%, Maturing March 31, 2022	825	822,593
Syniverse Holdings, Inc.		
Term Loan, 4.00%, Maturing April 23, 2019	2,016	1,879,580
Term Loan, 4.00%, Maturing April 23, 2019	2,160	2,014,135
Telesat Canada		
Term Loan, 3.50%, Maturing March 28, 2019	7,567	7,543,668

Borrower/Tranche Description	Principal Amount* (000 s omitted)	V	alue
Windstream Corporation			
Term Loan, 3.50%, Maturing August 8, 2019	2,001	\$ 1	1,946,322
		\$ 24	4,779,592
Utilities 3.9%			
Calpine Construction Finance Company L.P.			
Term Loan, 3.00%, Maturing May 3, 2020	1,127	\$ 1	1,107,278
Term Loan, 3.25%, Maturing January 31, 2022	417		409,100
Calpine Corporation			
Term Loan, 4.00%, Maturing October 9, 2019	924		924,773
Term Loan, 3.50%, Maturing May 27, 2022	3,525	3	3,491,953
Dynegy Holdings, Inc.			
Term Loan, 4.00%, Maturing April 23, 2020	1,055	1	1,054,72
EFS Cogen Holdings I, LLC			
Ferm Loan, 3.75%, Maturing December 17, 2020	526		528,04
Electrical Components International, Inc.			
Ferm Loan, 5.75%, Maturing May 28, 2021	1,391]	1,396,47
Energy Future Intermediate Holding Co., LLC			
DIP Loan, 4.25%, Maturing June 19, 2016	1,925	1	1,927,40
Granite Acquisition, Inc.			
Term Loan, 5.00%, Maturing December 19, 2021	121		121,50
Ferm Loan, 5.00%, Maturing December 19, 2021	2,740	2	2,747,77
La Frontera Generation, LLC			
Term Loan, 4.50%, Maturing September 30, 2020	1,610	1	1,563,794
Lonestar Generation, LLC			
Ferm Loan, 5.25%, Maturing February 20, 2021	1,390	1	1,327,15
Longview Power, LLC			
Ferm Loan, 7.00%, Maturing April 13, 2021	3,300	2	3,320,62
FPF II Power, LLC			
Ferm Loan, 5.50%, Maturing October 2, 2021	1,483	1	1,489,72
WTG Holdings III Corp.			
Ferm Loan, 4.75%, Maturing January 15, 2021	443		442,142
Term Loan - Second Lien, 8.50%, Maturing January 15, 2022	1,800	1	1,777,50
		\$ 23	3,629,97
Total Senior Floating-Rate Interests			

Total Senior Floating-Rate Interests (identified cost \$891,930,687)

\$ 857,515,618

Corporate Bonds & Notes 9.7%

Security	Principal Amount* (000 s omitted)	Value
Aerospace and Defense 0.1%		
Aerojet Rocketdyne Holdings, Inc.		
7.125%, 3/15/21	70	\$ 74,025
CBC Ammo, LLC/CBC FinCo, Inc.		
7.25%, 11/15/21 ⁽⁸⁾	75	70,875
Orbital ATK, Inc.		
5.25%, 10/1/21	45	46,125
TransDigm, Inc.		
7.50%, 7/15/21	10	10,700

6.00%, 7/15/22 6.50%, 7/15/24	85 80	83,619 78,600
		\$ 363,944
Automotive 0.1%		
American Axle & Manufacturing, Inc.		
5.125%, 2/15/19	20	\$ 20,325
FCA US, LLC/CG Co-Issuer, Inc.		
8.25%, 6/15/21	200	215,040

Society	Principal Amount* (000 s omitted)		Value
Security General Motors Financial Co., Inc.	(000 somitted)		value
4.75%, 8/15/17	75	\$	77,802
3.25%, 5/15/18	10	Ψ	10,062
Navistar International Corp.	10		10,002
8.25%, 11/1/21	105		92,138
ZF North America Capital, Inc.	105		,150
4.50%, 4/29/22 ⁽⁸⁾	150		146,250
	100		110,200
		\$	561,617
Beverage and Tobacco 0.0%)			
Constellation Brands, Inc.			
6.00%, 5/1/22	70	\$	77,350
4.25%, 5/1/23	105		105,893
		\$	183,243
Brokerage/Securities Dealers/Investment Houses 0.0%)			
Brokerage/Securities Dealers/Investment Houses 0.0%) Alliance Data Systems Corp.			
6.375%, 4/1/20 ⁽⁸⁾	55	\$	56,856
0.575%, 471/20	55	φ	50,850
		¢	56 956
		\$	56,856
Building and Development 0.1%			
Builders FirstSource, Inc.	25	¢	25 700
10.75%, 8/15/23 ⁽⁸⁾	35	\$	35,700
Building Materials Corp. of America 5.375%, 11/15/24 ⁽⁸⁾	95		95,950
Greystar Real Estate Partners, LLC	95		95,950
8.25%, 12/1/22 ⁽⁸⁾	50		52,375
HD Supply, Inc.	50		52,575
7.50%, 7/15/20	110		117,975
5.25%, 12/15/21 ⁽⁸⁾	40		41,450
Hillman Group, Inc. (The)	10		11,150
6.375%, 7/15/22 ⁽⁸⁾	75		70,687
Nortek, Inc.	,0		, 0,007
8.50%, 4/15/21	40		43,050
Reliance Intermediate Holdings, L.P.			- ,
6.50%, 4/1/23 ⁽⁸⁾	120		124,800
TRI Pointe Holdings, Inc.			
4.375%, 6/15/19	45		44,831
5.875%, 6/15/24	60		59,400
USG Corp.			
5.875%, 11/1/21 ⁽⁸⁾	40		41,744
5.50%, 3/1/25 ⁽⁸⁾	5		4,994
		\$	732,956
Business Equipment and Services 0.1%			
Acosta, Inc.			
7.75%, 10/1/22 ⁽⁸⁾	145	\$	144,002
Audatex North America, Inc.			
6.00%, 6/15/21 ⁽⁸⁾	70		68,615
FTI Consulting, Inc.			

6.00%, 11/15/22	40	42,150
IMS Health, Inc.		
6.00%, 11/1/20 ⁽⁸⁾	80	82,400
ServiceMaster Co., LLC (The)		
7.45%, 8/15/27	45	45,450
United Rentals North America, Inc.		
7.625%, 4/15/22	40	43,100
6.125%, 6/15/23	35	35,788
		\$ 461,505

	Principal Amount*	X7-L
Security Cohla and Satallita Talasisian - 0.0%	(000 s omitted)	Value
Cable and Satellite Television 0.9%		
AMC Networks, Inc.	45	\$ 10 76
7.75%, 7/15/21	43	48,262
4.75%, 12/15/22		34,62
Cable One, Inc. 5.75%, 6/15/22 ⁽⁸⁾	30	20.27
CCO Holdings, LLC/CCO Holdings Capital Corp.	50	30,37
5.25%, 9/30/22	160	161,68
5.75%, 1/15/24	100	101,08
5.375%, 5/1/25 ⁽⁸⁾	95	92,50
CSC Holdings, LLC	25	92,50
5.25%, 6/1/24	10	9,30
DISH DBS Corp.	10),50
5.75%, 6/1/21	185	186,18
5.875%, 7/15/22	35	33,18
5.875%, 11/15/24	25	22,84
IAC/InterActiveCorp	25	22,04
4.875%, 11/30/18	60	61,87
Numericable-SFR SAS		01,07
4.875%, 5/15/19 ⁽⁸⁾	400	404,00
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH	100	101,00
5.50%, 1/15/23 ⁽⁸⁾	1,000	1,031,25
Virgin Media Secured Finance PLC	1,000	1,001,20
5.375%, 4/15/21 ⁽⁸⁾	923	949,02
6.00%, 4/15/21 ⁽⁸⁾	GBP 945	1,502,81
5.50%, 1/15/25 ⁽⁸⁾	625	634,37
		\$ 5,212,52
Chemicals and Plastics 0.8%		
Chemours Co. (The)		
6.625%, 5/15/23 ⁽⁸⁾	20	\$ 17,45
7.00%, 5/15/25 ⁽⁸⁾	35	30,01
Hexion, Inc.		
6.625%, 4/15/20	4,575	4,254,75
Platform Specialty Products Corp.		
6.50%, 2/1/22 ⁽⁸⁾	60	58,40
Rockwood Specialties Group, Inc.		
4.625%, 10/15/20	130	134,95
Tronox Finance, LLC		
6.375%, 8/15/20	135	111,37
7.50%, 3/15/22 ⁽⁸⁾	25	20,31
Univar USA, Inc.		
5.75%, 7/15/23 ⁽⁸⁾	30	29,92
W.R. Grace & Co.		
5.125%, 10/1/21 ⁽⁸⁾	30	30,45
5.625%, 10/1/24 ⁽⁸⁾	15	15,52
		\$ 4,703,15
Commercial Services 0.0%)		
CEB, Inc.		

CEB, Inc.		
5.625%, 6/15/23 ⁽⁸⁾	15	\$ 15,038
ExamWorks Group, Inc.		
5.625%, 4/15/23	35	35,962
• '	35	35,962

		\$ 51,000
Conglomerates 0.0%		
Belden, Inc.		
5.50%, 9/1/22 ⁽⁸⁾	20	\$ 19,800
Spectrum Brands, Inc.		
6.375%, 11/15/20	50	53,187
6.625%, 11/15/22	35	37,756
5.75%, 7/15/25 ⁽⁸⁾	75	77,625

Security	Principal Amount* (000 s omitted)		Value
TMS International Corp.	()		
7.625%, 10/15/21 ⁽⁸⁾	45	\$	43,200
		\$	231,568
Containers and Glass Products 0.8%			
Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II Issuer, Inc. 5.625%, 12/15/16 ⁽⁸⁾	15	\$	14,981
Owens-Brockway Glass Container, Inc.	15	Ψ	14,701
5.875%, 8/15/23 ⁽⁸⁾	35		35,678
6.375%, 8/15/25 ⁽⁸⁾	15		15,366
Reynolds Group Holdings, Inc.			
5.75%, 10/15/20	4,350		4,496,813
		\$	4,562,838
Cosmetics/Toiletries 0.1%			
Alphabet Holding Co., Inc.			
7.75%, 11/1/17 ⁽¹⁰⁾	245	\$	245,000
		\$	245,000
Distribution & Wholesale 0.0%)			
American Tire Distributors, Inc.			
10.25%, 3/1/22 ⁽⁸⁾	85	\$	87,975
		\$	87,975
Diversified Financial Services 0.0 ^(%) Quicken Loans, Inc.			
5.75%, 5/1/25 ⁽⁸⁾	35	\$	34,256
5.1570, 51125	55	Ψ	51,250
		\$	34,256
Drugs 0.2%			
AMAG Pharmaceuticals, Inc.			
7.875%, 9/1/23 ⁽⁸⁾	40	\$	41,156
ConvaTec Finance International SA	200		105 550
8.25%, 1/15/19 ⁽⁸⁾⁽¹⁰⁾	200		197,750
Jaguar Holding Co. II/Pharmaceutical Product Development, LLC 6.375%, 8/1/23 ⁽⁸⁾	95		94,525
Valeant Pharmaceuticals International, Inc.	205		214 225
6.375%, 10/15/20 ⁽⁸⁾ 7.50%, 7/15/21 ⁽⁸⁾	205 50		214,225 53,812
5.50%, 3/1/23 ⁽⁸⁾	30		30,488
5.875%, 5/15/23 ⁽⁸⁾	160		164,200
6.125%, 4/15/25 ⁽⁸⁾	160		165,200
		\$	961,356
Ecological Services and Equipment 0.0%			
ADS Waste Holdings, Inc.			
8.25%, 10/1/20	55	\$	57,200
Clean Harbors, Inc.			

5.25%, 8/1/20	50	51,125
5.125%, 6/1/21	25	25,373
Covanta Holding Corp.		
5.875%, 3/1/24	25	24,500
		\$ 158,198
Electric Utilities 0.0%)		
Dynegy, Inc.		
6.75%, 11/1/19	80	\$ 83,350
7.375%, 11/1/22	65	68,250
7.625%, 11/1/24	55	57,475
		\$ 209,075

Security	Principal Amount* (000 s omitted)		Value
Electronics/Electrical 0.1%	(000 somitted)		value
Alcatel-Lucent USA, Inc.			
4.625%, 7/1/17 ⁽⁸⁾	35	\$	36,050
8.875%, 1/1/20 ⁽⁸⁾	260	Ψ	283,237
Anixter, Inc.	200		205,257
5.50%, 3/1/23 ⁽⁸⁾	50		50,125
CommScope Holding Co., Inc.	50		50,125
6.625%, 6/1/20 ⁽⁸⁾⁽¹⁰⁾	55		57,338
Freescale Semiconductor, Inc.	55		57,550
6.00%, 1/15/22 ⁽⁸⁾	55		57,613
Infor US, Inc.	55		57,015
5.75%, 8/15/20 ⁽⁸⁾	35		35,175
6.50%, 5/15/22 ⁽⁸⁾	30		28,200
Nuance Communications, Inc.	50		28,200
5.375%, 8/15/20 ⁽⁸⁾	120		121,200
Zebra Technologies Corp.	120		121,200
7.25%, 10/15/22 ⁽⁸⁾	105		112,612
1.25%, 10/15/22**	105		112,012
		\$	781,550
Equipment Leasing 0.3%			
International Lease Finance Corp.			
8.625%, 9/15/15	1,000	\$	1,001,900
6.75%, 9/1/16 ⁽⁸⁾	400		416,580
7.125%, 9/1/18 ⁽⁸⁾	400		443,068
		\$	1,861,548
Financial Intermediaries 0.3%))
CIT Group, Inc.			
5.50%, 2/15/19 ⁽⁸⁾	45	\$	47,419
5.375%, 5/15/20	10	Ψ	10,475
First Data Corp.	10		10,475
6.75%, 11/1/20 ⁽⁸⁾	1,066		1,127,295
11.25%, 1/15/21	42		46,515
10.625%, 6/15/21	42		46,567
11.75%, 8/15/21	56		62,659
Icahn Enterprises, L.P./Icahn Enterprises Finance Corp.	50		02,057
3.50%, 3/15/17	45		44,888
6.00%, 8/1/20	40		41,544
JPMorgan Chase & Co.	UT		r1,577
6.75% to 2/1/24, 1/29/49 ⁽¹¹⁾	80		84,500
Navient Corp.			07,500
5.50%, 1/15/19	135		130,072
5.00%, 10/26/20	30		26,775
5.875%, 10/25/24	35		29,663
		\$	1,698,372
Food Products 0.8%			
Dean Foods Co.			

Dean Foods Co.			
6.50%, 3/15/23 ⁽⁸⁾		50	\$ 50,625
Iceland Bondco PLC			
4.834%, 7/15/20 ⁽⁸⁾⁽¹²⁾	GBP	3,750	4,776,132
Pilgrim s Pride Corp.			

5.75%, 3/15/25 ⁽⁸⁾	65	66,463
Post Holdings, Inc.		
6.75%, 12/1/21 ⁽⁸⁾	15	15,131
6.00%, 12/15/22 ⁽⁸⁾	35	33,906
7.75%, 3/15/24 ⁽⁸⁾	40	41,400
8.00%, 7/15/25 ⁽⁸⁾	20	20,700
WhiteWave Foods Co. (The)		
5.375%, 10/1/22	25	25,906
	\$	5,030,263

Security	Principal Amount* (000 s omitted)	Value
Food/Drug Retailers 0.0%	(000 5 0111100)	, urue
Rite Aid Corp.		
6.125%, 4/1/23 ⁽⁸⁾	120	\$ 123,600
		\$ 123,600
Health Care 1.0%		
Alere, Inc.		
7.25%, 7/1/18	15	\$ 15,731
8.625%, 10/1/18	45	46,198
6.50%, 6/15/20	35	36,473
6.375%, 7/1/23 ⁽⁸⁾	65	66,788
AmSurg Corp.		
5.625%, 11/30/20	50	51,500
5.625%, 7/15/22	45	46,097
Capsugel SA		
7.00%, 5/15/19 ⁽⁸⁾⁽¹⁰⁾	25	25,234
Centene Corp.		
4.75%, 5/15/22	20	20,362
CHS/Community Health Systems, Inc.		,
5.125%, 8/15/18	2,445	2,509,181
7.125%, 7/15/20	130	137,800
6.875%, 2/1/22	110	117,287
DJO Finco, Inc./DJO Finance, LLC/DJO Finance Corp.	110	117,207
8.125%, 6/15/21 ⁽⁸⁾	55	57,035
HCA Holdings, Inc.	55	57,055
6.25%, 2/15/21	90	97,875
HCA, Inc.	90	91,015
	20	22.150
6.50%, 2/15/20		22,150
4.75%, 5/1/23	1,200	1,219,488
HealthSouth Corp. 5.75%, 11/1/24 ⁽⁸⁾	25	25.410
	25	25,410
Hill-Rom Holdings, Inc.	25	05.5(0)
5.75%, 9/1/23 ⁽⁸⁾⁽¹³⁾	25	25,563
Hologic, Inc.		
5.25%, 7/15/22 ⁽⁸⁾	70	71,925
Kinetic Concepts, Inc./KCI USA, Inc.		
10.50%, 11/1/18	50	52,875
Mallinckrodt International Finance S.A./Mallinckrodt CB, LLC		
4.875%, 4/15/20 ⁽⁸⁾	30	30,413
5.50%, 4/15/25 ⁽⁸⁾	30	29,850
MPH Acquisition Holdings, LLC		
6.625%, 4/1/22 ⁽⁸⁾	155	159,650
Opal Acquisition, Inc.		
8.875%, 12/15/21 ⁽⁸⁾	60	59,025
Sterigenics-Nordion Holdings, LLC		
6.50%, 5/15/23 ⁽⁸⁾	50	51,124
Surgical Care Affiliates, Inc.		
6.00%, 4/1/23 ⁽⁸⁾	40	40,600
Teleflex, Inc.		.,
5.25%, 6/15/24	20	20,150
Tenet Healthcare Corp.		
6.00%, 10/1/20	55	58,988
4.375%, 10/1/21	675	675,844
8.125%, 4/1/22	105	116,550
6.75%, 6/15/23	60	62,100
0.15/0,0/15/25	00	02,100

VWR Funding, Inc.		
7.25%, 9/15/17	95	98,116
WellCare Health Plans, Inc.		
5.75%, 11/15/20	120	126,300
	\$	6,173,682

Security	Principal Amount* (000 s omitted)	Value
Holding Company Diversified 0.0%	(000 somitted)	value
Argos Merger Sub, Inc.		
7.125%, 3/15/23 ⁽⁸⁾	80	\$ 84,000
HRG Group, Inc.	00	\$ 04,000
7.875%, 7/15/19 ⁽⁸⁾	40	42,250
7.875%, 7/15/19	70	73,938
1.875%, 1/15/19	70	15,958
		\$ 200,188
Home Furnishings 0.0%)		
Tempur Sealy International, Inc.		
6.875%, 12/15/20	40	\$ 43,000
		\$ 43,000
		¢ 4 5,000
Industrial Equipment 0.0%		
BlueLine Rental Finance Corp.		
7.00%, 2/1/19 ⁽⁸⁾	55	\$ 52,250
Erikson Air-Crane, Inc., Promissory Note		
6.00%, 11/2/20 ⁽³⁾⁽¹⁴⁾	77	40,148
Manitowoc Co., Inc. (The)		
5.875%, 10/15/22	40	42,865
Vander Intermediate Holding II Corp.		
9.75%, 2/1/19 ⁽⁸⁾⁽¹⁰⁾	55	48,262
		§ 183,525
Insurance 0.0%) Hub Holdings, LLC/Hub Holdings Finance, Inc.		
8.125%, 7/15/19 ⁽⁸⁾⁽¹⁰⁾	45	\$ 44,325
Hub International, Ltd.	15	¢ 11,525
7.875%, 10/1/21 ⁽⁸⁾	60	60,000
USI, Inc.	00	00,000
7.75%, 1/15/21 ⁽⁸⁾	100	97,375
Wayne Merger Sub, LLC	100	51,515
8.25%, 8/1/23 ⁽⁸⁾	40	39,000
8.25%, 8/1/25	40	39,000
		\$ 240,700
Internet Software & Services 0.0%) Netflix, Inc.		
5.50%, 2/15/22 ⁽⁸⁾	80	\$ 82,400
5.875%, 2/15/22 ⁽⁸⁾	120	125,250
5.87570, 2/15/25	120	125,250
	:	\$ 207,650
Leisure Goods/Activities/Movies 0.2%		
Activision Blizzard, Inc.		
6.125%, 9/15/23 ⁽⁸⁾	35	\$ 37,713
National CineMedia, LLC		
6.00%, 4/15/22	835	857,962
NCL Corp., Ltd.	000	057,902
5.00%, 2/15/18	30	30,525
5.25%, 11/15/19 ⁽⁸⁾	25	25,750
Regal Entertainment Group	23	25,750
Regar Enter taniment Group		

5.75%, 3/15/22	35	35,374
Royal Caribbean Cruises, Ltd.		
7.25%, 6/15/16	25	26,063
7.25%, 3/15/18	50	55,500
Sabre GLBL, Inc.		
5.375%, 4/15/23 ⁽⁸⁾	25	24,625
Viking Cruises, Ltd.		
8.50%, 10/15/22 ⁽⁸⁾	100	110,500
6.25%, 5/15/25 ⁽⁸⁾	45	44,550
		\$ 1,248,562

Security	Principal Amount* (000 s omitted)		Value
Lodging and Casinos 0.8%	(000 sounded)		value
Buffalo Thunder Development Authority			
11.00%, 12/9/22 ⁽⁸⁾	250	\$	188,443
Caesars Entertainment Operating Co., Inc.	200	Ψ	100,115
8.50%, 2/15/20 ⁽⁴⁾	2.375		1,995,000
9.00%, 2/15/20 ⁽⁴⁾	1,875		1,607,437
GLP Capital, L.P./GLP Financing II, Inc.	1,075		1,007,437
4.875%, 11/1/20	75		78,000
Hilton Worldwide Finance, LLC/Hilton Worldwide Finance Corp.	15		78,000
5.625%, 10/15/21	110		115,225
MGM Resorts International	110		113,223
6.625%, 12/15/21	90		96,075
7.75%, 3/15/22	30		33,338
6.00%, 3/15/23	65		66,137
RHP Hotel Properties, L.P./RHP Finance Corp.	05		00,137
	30		20.850
5.00%, 4/15/23 ⁽⁸⁾ Station Casinos, LLC	50		29,850
	55		59.460
7.50%, 3/1/21	55		58,460
Tunica-Biloxi Gaming Authority	245		104.025
9.00%, 11/15/15 ⁽⁴⁾⁽⁸⁾	345		194,925
		\$	4,462,890
Manufacturing 0.0%			
Bombardier, Inc.			
5.50%, 9/15/18 ⁽⁸⁾	15	\$	13,200
7.50%, 3/15/25 ⁽⁸⁾	45		34,088
			- ,
		\$	47,288
		Ψ	47,200
N			
Nonferrous Metals/Minerals 0.1%			
Eldorado Gold Corp.	120	¢	104 400
6.125%, 12/15/20 ⁽⁸⁾	120	\$	104,400
IAMGOLD Corp.			12 (00)
6.75%, 10/1/20 ⁽⁸⁾	60		42,600
Imperial Metals Corp.			
7.00%, 3/15/19 ⁽⁸⁾	25		24,110
Kissner Milling Co., Ltd.			
7.25%, 6/1/19 ⁽⁸⁾	90		94,950
New Gold, Inc.			
6.25%, 11/15/22 ⁽⁸⁾	70		59,500
SunCoke Energy Partners, L.P./SunCoke Energy Partners Finance Corp.			
7.375%, 2/1/20 ⁽⁸⁾	55		50,325
		\$	375,885
			,
Oil and Gas 0.7%			
Antero Resources Corp.			
6.00%, 12/1/20	15	\$	14,475
5.375%, 11/1/21	100	φ	93,000
5.625%, 6/1/23 ⁽⁸⁾	35		32,200
Blue Racer Midstream, LLC/Blue Racer Finance Corp.			00,400
6.125%, 11/15/22 ⁽⁸⁾	40		39,400
Bonanza Creek Energy, Inc.	20		50.050
6.75%, 4/15/21	70		52,850

California Resources Corp.		
5.50%, 9/15/21	50	39,019
Canbriam Energy, Inc.		
9.75%, 11/15/19 ⁽⁸⁾	30	29,850
Chesapeake Energy Corp.		
7.25%, 12/15/18	90	76,500
6.125%, 2/15/21	120	93,526
CITGO Petroleum Corp.		
6.25%, 8/15/22 ⁽⁸⁾	775	755,625
Concho Resources, Inc.		
5.50%, 4/1/23	245	243,162

	Principal Amount*	
Security	(000 s omitted)	Value
CrownRock, L.P./CrownRock Finance, Inc.	05	¢ 02.229
7.125%, 4/15/21 ⁽⁸⁾		\$ 93,338
7.75%, 2/15/23 ⁽⁸⁾	60	60,000
CVR Refining, LLC/Coffeyville Finance, Inc.		
6.50%, 11/1/22	135	132,948
Denbury Resources, Inc.		
5.50%, 5/1/22	20	14,350
Endeavor Energy Resources, L.P./EER Finance, Inc.		
7.00%, 8/15/21 ⁽⁸⁾	95	89,320
8.125%, 9/15/23 ⁽⁸⁾	25	24,625
Energy Transfer Equity, L.P.		
5.875%, 1/15/24	70	67,900
EP Energy, LLC/Everest Acquisition Finance, Inc.		
9.375%, 5/1/20	130	126,555
7.75%, 9/1/22	70	65,450
Gulfport Energy Corp.		
7.75%, 11/1/20	95	93,338
6.625%, 5/1/23 ⁽⁸⁾	65	61,100
Halcon Resources Corp.		. ,
8.625%, 2/1/20 ⁽⁸⁾	25	22,031
Laredo Petroleum, Inc.		
7.375%, 5/1/22	60	59,100
Matador Resources Co.	00	59,100
6.875%, 4/15/23 ⁽⁸⁾	40	38,800
MEG Energy Corp.	40	58,800
6.375%, 1/30/23 ⁽⁸⁾	85	60 050
	65	68,850
Memorial Resource Development Corp.	120	100.900
5.875%, 7/1/22	120	109,800
Newfield Exploration Co.	120	105.055
5.625%, 7/1/24	130	127,075
Noble Energy, Inc.		60.614
5.625%, 5/1/21	60	60,644
5.875%, 6/1/22	85	86,235
Paramount Resources, Ltd.		
6.875%, 6/30/23 ⁽⁸⁾	30	27,000
PBF Holding Co., LLC/PBF Finance Corp.		
8.25%, 2/15/20	20	21,149
PBF Logistics, L.P./PBF Logistics Finance Corp.		
6.875%, 5/15/23 ⁽⁸⁾	50	48,500
Precision Drilling Corp.		
6.50%, 12/15/21	5	4,275
RSP Permian, Inc.		
6.625%, 10/1/22 ⁽⁸⁾	85	83,725
Sabine Pass Liquefaction, LLC		,
5.625%, 2/1/21	170	168,300
5.625%, 4/15/23	100	97,625
5.625%, 3/1/25 ⁽⁸⁾	100	97,023
Sabine Pass LNG, L.P.	100	77,002
6.50%, 11/1/20	105	106,575
	103	100,575
Seven Generations Energy, Ltd.	140	140.000
8.25%, 5/15/20 ⁽⁸⁾	140	140,000
6.75%, 5/1/23 ⁽⁸⁾	65	60,125
Seventy Seven Energy, Inc.		
6.50%, 7/15/22	35	16,450
SM Energy Co.		
6.125%, 11/15/22	25	24,125
6.50%, 1/1/23	90	87,300

Sunoco, L.P./Sunoco Finance Corp.		
6.375%, 4/1/23 ⁽⁸⁾	50	50,500
Tesoro Corp.		
5.375%, 10/1/22	90	90,225

	Principal Amount*		
Security	(000 s omitted)		Value
Tesoro Logistics, L.P./Tesoro Logistics Finance Corp.	15	¢	15 005
5.50%, 10/15/19 ⁽⁸⁾	15	\$	15,225
6.25%, 10/15/22 ⁽⁸⁾	35		35,525
Triangle USA Petroleum Corp.	25		20.925
6.75%, 7/15/22 ⁽⁸⁾ Williams Partners, L.P./ACMP Finance Corp.	35		20,825
· •	10		9,340
4.875%, 3/15/24	10		9,540
		\$	4,074,917
Publishing 0.1%			
Laureate Education, Inc.			
10.00%, 9/1/19 ⁽⁸⁾	635	\$	534,987
McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance			
9.75%, 4/1/21	145		160,225
MHGE Parent, LLC/MHGE Parent Finance, Inc.			
8.50%, 8/1/19 ⁽⁸⁾⁽¹⁰⁾	30		30,413
Tribune Media Co.			
5.875%, 7/15/22 ⁽⁸⁾	60		60,600
		\$	786,225
Radio and Television 0.4%			
Clear Channel Worldwide Holdings, Inc.			
Series A, 6.50%, 11/15/22	50	\$	50,713
Series B, 6.50%, 11/15/22	100	Ψ	103,675
iHeartCommunications, Inc.	100		105,075
9.00%, 12/15/19	953		895,229
11.25%, 3/1/21	50		46,000
Nielsen Co. Luxembourg S.a.r.l. (The)	00		10,000
5.50%, 10/1/21 ⁽⁸⁾	35		35,700
Sirius XM Radio, Inc.			,
5.875%, 10/1/20 ⁽⁸⁾	25		26,125
6.00%, 7/15/24 ⁽⁸⁾	95		98,087
Starz, LLC/Starz Finance Corp.			
5.00%, 9/15/19	70		70,350
Univision Communications, Inc.			
6.75%, 9/15/22 ⁽⁸⁾	837		888,266
5.125%, 5/15/23 ⁽⁸⁾	30		29,700
		\$	2,243,845
Real Estate Investment Trusts (REITs) 0.0%)			
Communications Sales & Leasing, Inc./CSL Capital LLC 8.25%, 10/15/23 ⁽⁸⁾	10	\$	9,100
8.25%, 10/15/25 ⁽⁶⁾ ESH Hospitality, Inc.	10	Ф	9,100
5.25%, 5/1/25 ⁽⁸⁾	35		34,125
		\$	43,225
Retail 0.1%			
Chinos Intermediate Holdings A, Inc.			
7.75%, 5/1/19 ⁽⁸⁾⁽¹⁰⁾	35	\$	15,050
Dollar Tree, Inc.			
5.25%, 3/1/20 ⁽⁸⁾	50		52,625

5.75%, 3/1/23 ⁽⁸⁾	165	173,662
Vista Outdoor, Inc.		
5.875%, 10/1/23 ⁽⁸⁾	40	40,900
		\$ 282,237
Retailers (Except Food and Drug) 0.2%		
1011778 B.C. Unlimited Liability Company/New Red Finance, Inc.		
4.625%, 1/15/22 ⁽⁸⁾	65	\$ 65,488
$6.00\%, 4/1/22^{(8)}$	125	129,062
Hot Topic, Inc.		
9.25%, 6/15/21 ⁽⁸⁾	150	151,500

Levi Strams & Co. Ser 575%, 5/172 Michaels Stores, Inc. 5/57%, 12/15/20 ⁰⁹ Marphy OII USA, Inc. 600%, 5/15/21 Marphy OII USA, Inc. 600%, 5/15/21 Marphy OII USA, Inc. 600%, 5/15/21 140 144,000 Partr Gity Holdings, Inc. 8/55%, 10/15/21 ⁰⁹⁰ 40 Partr Gity Holdings, Inc. 8/55%, 10/15/21 ⁰⁹⁰ 10 10 12 12 10 12 12 12 12 12 12 12 12 12 12	Sourcetter	Principal Amount*		Value
6375%, 5/1/22 65 5 70,362 6375%, 1/21/520% 45 -47,363 Murphy OH USA, Inc. 140 -144,900 600%, 5/15/23 40 -43,000 Party City Holdings, Inc. 65 69,387 6125%, 8/17/23 40 40,075 8/375%, 101/521 ^{99/10} 40 40,075 8/375%, 101/521 ^{99/10} 65 69,387 6/25%, 8/1723 40 40,075 8/375%, 11/1019/10 65 69,387 8/375%, 11/1019/10 65 56,937 8/375%, 11/1019/10 65 56,900 8/375%, 11/1019/10 65 57,475 Solly Holdings, LIC. 5 57,475 Kaal 0.09% 5 57,258 Florida East Cost Holdings Corp. 5 52,250 Kato Cost, LLCWator Finance Corp. 5 61,052 Software and Services 0.1% 1 1 Hts. Inc.	Security Lovi Strauss & Co	(000 s omitted)		value
Michaels Stores, Inc. 5575%, 121/520° Murphy Oil USA, Inc. 600%, 501/523 140 144, 900 Neiman Marcus Group, Lid, LLC 8575%, 101/521/980% 140 144, 900 1575%, 101/12198% 140 1555%, 101/12198% 140 1555%, 101/12198% 140 1555%, 101/12198% 140 1555%, 101/121 155 155%, 101/121 155 155% 15		65	\$	70.362
5.875%, 12/15/20 ⁽⁶⁾ 45 47,263 Murphy OH (15A, Inc.		00	Ψ	70,302
6.00%, 81/523 101 50 1 50 1 1 1 1 1 1 1 1 1 1 1 1 1 1	5.875%, 12/15/20 ⁽⁸⁾	45		47,363
Neiman Marcus Group, Ltd, LLC 40 43,000 Party City Holdings, Inc. 65 60,387 8/75%, 10/15/20 ¹⁰⁰⁰⁰ 40 40,475 Parto Eith Holdings, Inc. 30 132,600 Radio Systems Corp. 30 132,600 Radio Systems Corp. 5 68,900 Soff, 01/17/1000 65 68,900 Saff, Mill 179,000 65 68,900 Saff, Mill 179,000 65 5 Saff, 01/1719,000 65 5 Saff, 01/1719,000 65 5 Saff, 01/1719,000 5 5 Saff, 01/1719,000 5 5 Saff, 01/1719,000 5 5 Saff, 11/172 60 S 60,900 Saff, 11/172 7 7 7,583 </td <td>Murphy Oil USA, Inc.</td> <td></td> <td></td> <td></td>	Murphy Oil USA, Inc.			
8.75%, 101521 ⁰⁰⁰⁰ (1990) 8.75%, 101521 ⁰⁰⁰⁰ (5 99.387) 8.875%, 80120 (5 99.387) 9.00 (1937) 8.05%, 1015317 ⁰⁰⁰⁰ (130 (130,25%) 8.50%, 1015317 ⁰⁰⁰⁰ (130 (130,25%) 8.50%, 1015317 ⁰⁰⁰⁰ (130 (130,25%) 8.575%, 11119 ³⁰ (5 68.900) 3.575%, 11119 ³⁰ (5 68.900) 3.575%, 11119 ³⁰ (5 68.900) 3.575%, 11119 ³⁰ (5 68.900) 3.575%, 11119 ³⁰ (5 77,15) 8.575%, 11119 ³⁰ (130,25%) (122 (130,25%) (130	6.00%, 8/15/23	140		144,900
Party City Holdings, Inc. 63 69.387 6.125%, 8/15/23 ¹⁰ 40 40,475 6.125%, 8/15/23 ¹⁰ 130 132,600 Radio Systems Corp. 65 68,900 Safty K. 11/19 ¹⁰ 65 68,900 Safty Holdings, Luc 5 57,57,57 Safty Holdings, LUCSally Capital, Inc. 5 5,7475 Safty Holdings, Corp. 5 1,020,512 Road & Rail 0.09 ¹⁰ 5 5 Piorida East Coast Holdings Corp. 5 5,586, 5/119 ¹⁰ G.75%, 5/119 ¹⁰ 25 \$ 25,580 Software and Services 0.1% 60,900 \$ Hills, Inc. 5 60,900 5 Software and Services 0.1% 7,583 5,802 Safty Holdings, Inc. 7 7,583 5,802 Saftware and Services 0.1% 7,583 5,875% Saftware and Services 0.1% 7,583 60,900 Infor Software Parent, Inc. 7,289,011/21/21,900 80 72,800				
8x75%, 8/1/20 65 69,387 8x75%, 8/1/20 40 40,475 Peto Holdings, Inc. 30 132,600 8x15%, 10/15/17 ^{9/0400} 30 52,600 8x17%, 11/11/9 ¹⁰ 65 68,900 8x17 Holdings, Inc. 55 57,475 8x17 Holdings, LLC/Salty Capital, Inc. 55 57,475 Solt, 11/11/9 ¹⁰ 65 68,900 Salty Holdings, LLC/Salty Capital, Inc. 55 57,475 Solta Kalil 0.0 ⁽⁰⁾ 5 52,5250 Road & Rail 0.0 ⁽⁰⁾ 5 52,5250 Watco Cost, LLC/Watco Finance Corp. 60 5 61,052 Software and Services 0.1% 1111 115, Inc. 5 60,900 Infor Software Parent, LLC/Infor Software Parent, Inc. 7,125%, 17,12 ^{100,00} 80 72,800 Table, Merger Sub, Inc. 70 47,075 5 5 320,380 Staff Soft, 17,12 ^{10,00,00} 80 77,583 5 320,380 7 5 320,380 5 5 5,18,37 7 Table, Staff, Af/1/22 ^{10,10} 60 5 5 <td></td> <td>40</td> <td></td> <td>43,000</td>		40		43,000
6.125%, 8/15/23 ¹⁰ 40 40,475 8.50%, 10/15/17 ^{08/10} 130 132,600 Radio Systems Corp. 5 65 8.50%, 10/15/17 ^{08/10} 65 68,900 Salty Holdings, LLC/Salty Capital, Inc. 55 57,475 Soft K atil 0.09% 55 57,475 Florida East Coast Holdings Corp. 67,55%, 5/1/19 ⁶⁰ 5 55,800 6,75%, 5/1/19 ⁶¹ 25 \$ 25,520 Wateo Cos., LLC/Wateo Finance Corp. 35 35,802 6,75%, 4/1/23 ⁶⁰ 35 35,802 Software and Services 0.1% 11 HIS, Inc. 5 61,052 Software Parent, LLC/Infor Software Parent, Inc. 70 5 7,125%, 7/15/23 ¹⁰ 80 77,83 S&C Technologies Holdings, Inc. 60 62,022 Suffact Availability Services Capital, Inc. 70 47,075 Soft%, 7/15/23 ¹⁰ 60 62,022 Suffact Availability Services Capital, Inc. 70 47,075 Soft%, 4/1/22 ¹⁹ 70 47,075 Steel 0.00% 5 5 </td <td></td> <td>65</td> <td></td> <td>(0.287</td>		65		(0.287
Petco Holdings, Inc. 130 132,600 Stork, 1013/1978490 163 68,900 Stork, 1013/1978490 65 68,900 Stork, 1013/1978490 65 57,97,97 Stork, 1013/1978490 55 57,475 Stork, 1013/197849 55 57,475 Stork, 1013/197849 25 \$ 1,020,512 Road & Rail 0.00% 25 \$ 2,5250 Watco Coas, LLC/Watco Finance Corp. 35 35,802 61,052 Software and Services 0.1% H 5 60,052 Software and Services 0.1% H 5 50,050, 11/1/22 60 \$ 60,052 60,052 Software and Services 0.1% H 103,052				
8.50%, 101/51/7 ^{00/00} 8.50%, 101/51/7 ^{00/00} 6.5 8.375%, 111/11/9 ⁰⁰ 6.5 6.575%, 61/122 6.5 6.575%, 61/122 6.5 6.375%, 61/122 7 6.375%, 51/11/9 ⁰⁰ 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7		40		40,475
Radio Systems Corp. 65 68,900 Sal75%, 1/1/19% 65 68,900 Sal75%, 1/1/19% 55 57,475 Sal75%, 1/1/19% 55 57,475 Road & Rail 0.09% 5 25,250 Florida East Coast Holdings Corp. 6,375%, 5/11/19% 25 \$ 2,520 Watco Cos., LLC/Watco Finance Corp. 3 35 35,802 Software and Services 0.1% 5 6,0900 HIS, Inc. 5 6,0900 5 6,0900 Infor Software Parent, LLC/Infor Software Parent, Inc. 7 7 7,125%, 5/11/218% 80 72,800 Infor Software Parent, LLC/Infor Software Parent, Inc. 7 7 7,125%, 5/11/213% 80 77,83 Software Induction Software Parent, Inc. 7 7 7,125%, 5/11/213% 60 62,022 Software Sub, Inc. 7 8 320,380 77,83 75,83 75,83 Software Sub, Inc. 7 7 7 47,075 8 320,380		130		132 600
8.375%, ¹ /1/1/9% ¹ 65 68,900 8.375%, ⁶ /1/22 55 57,475 \$ 1,020,512 Road & Rail 0.09% Florida East Coast Holdings Corp. 6.75%, 5/1/19% ¹ 25 \$ 25,250 Watco Cos., L/CWatco Finance Corp. 6.375%, 4/1/23 ⁽⁵⁾ 35 35,802 \$ 61,052 Software and Services 0.1% HIS, Inc. 5.00%, 11/1/22 60 \$ 60,900 Infor Software Parent, LLC/Infor Software Parent, Inc. 7,125%, 5/1/19 ⁽³⁾ 80 72,800 11/1/22 10 ⁽³⁾ 80 77,583 S&C Technologies Holdings, Inc. 5.875%, 7/15/23 ⁽⁶⁾ 60 62,022 SunGard Availability Services Capital, Inc. 8,75%, 4/1/22 ⁽⁵⁾ 70 47,075 Steel 0.09% Steel 0		150		152,000
Sally Holdings, LLC/Sally Capital, Inc. 55 57,475 \$ 1,020,512 Road & Rail 0.00% 8 1,020,512 Road & Rail 0.00% 25 \$ 25,250 Watco Cos, LLC/Watco Finance Corp. 35 35,358,302 6,375%, 4/1/23% 35 35,802 Software and Services 0.1% 8 61,052 Strike Arger 200,01% 80 72,800 Software Parent, LLC/Infor Software Parent, Inc. 71,25%, 5/1/12/21 60 \$ 60,900 Tube Software Parent, LLC/Infor Software Parent, Inc. 71,25%, 5/1/12/21 ⁸⁰¹⁰ 80 72,800 Sull Software Parent, LLC/Infor Software Parent, Inc. 71,25%, 5/1/15/21 ⁸⁰¹ 80 72,800 Sull Software Parent, LLC/Infor Software Parent, Inc. 71,25%, 5/1/15/21 ⁸⁰¹ 80 72,800 Sull Software Parent, LLC/Infor Software Parent, Inc. 71,25%, 5/1/15/21 ⁸⁰¹ 80 72,800 Sull Software Parent, LLC/Infor Software Parent, Inc. 71,25%, 5/1/15/21 ⁸⁰¹ 80 72,800 Sull Software Parent, LLC/Infor Software Parent, Inc. 71,25%, 5/1/15/21 ⁸⁰¹ 80 77,833 Software Tube, Tub		65		68,900
\$.73%, 6/1/22 55 \$7,475 \$ 1,020,512 Road & Rail 0.0%? Florida East Coast Holdings Corp. 6.75%, 5/1/19 ⁽⁸⁾ 25 \$ 25,250 Watco Cos, LLCWatco Finance Corp. 35 35,802 6.375%, 4/1/23 ⁽⁶⁾ 35 35,802 Software and Services 0.1% 1 1 HIS, Inc. 50 61,052 Software and Services 0.1% 1 1 HIS, Inc. 60 \$ 60,900 Infor Software Parent, LLC/Infor Software Parent, Inc. 7 7 7,125%, 7/1/21 ^(80,0) 80 77,583 SS&C Technologies Holdings, Inc. 5 5375%, 7/15/23 ⁽⁸⁾ 60 62,022 SunGard Availability Services Capital, Inc. 5 \$ 320,380 \$ 320,380 Steel 0.0%?				,
Road & Rail 0.0% Florida East Coast Holdings Corp. 25 \$ 25,250 Watco Cos., LLC/Watco Finance Corp. 35 35,802 6,375%, 4/1/23 ⁽⁶⁾ 35 5,802 Software and Services 0.1% \$ 61,052 Software and Services 0.1% \$ 60,900 INIS, Inc. 60 \$ 60,900 Infor Software Parent, LLC/Infor Software Parent, Inc. 70 60 \$ 7,125%, 5/1/21 ⁽⁸⁾⁽⁰⁾ 80 72,800 72,800 Italies Merger Sub, Inc. 70 77,83 \$ 72,800 SS&C Technologies Holdings, Inc. 5 575%, 7/15/23 ⁽⁸⁾ 60 62,022 SunGard Availability Services Capital, Inc. 70 47,075 \$ 320,380 Steel 0.0% 25 \$ 25,063 JMC Steel Group, Inc. \$ 76,900 Surface Transport 0.1% 5 51,837 \$ 76,900 Surface Transport 0.1% 7 \$ 71,575		55		57,475
Road & Rail 0.0% Florida East Coast Holdings Corp. 25 \$ 25,250 Watco Cos., LLC/Watco Finance Corp. 35 35,802 6,375%, 4/1/23 ⁽⁶⁾ 35 5,802 Software and Services 0.1% \$ 61,052 Software and Services 0.1% \$ 60,900 INIS, Inc. 60 \$ 60,900 Infor Software Parent, LLC/Infor Software Parent, Inc. 70 60 \$ 7,125%, 5/1/21 ⁽⁸⁾⁽⁰⁾ 80 72,800 72,800 Italies Merger Sub, Inc. 70 77,83 \$ 72,800 SS&C Technologies Holdings, Inc. 5 575%, 7/15/23 ⁽⁸⁾ 60 62,022 SunGard Availability Services Capital, Inc. 70 47,075 \$ 320,380 Steel 0.0% 25 \$ 25,063 JMC Steel Group, Inc. \$ 76,900 Surface Transport 0.1% 5 51,837 \$ 76,900 Surface Transport 0.1% 7 \$ 71,575				
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Florida East Coast Holdings Corp. 25 \$ 25.250 6.75%, 5/119 ⁽⁰⁾ 35 35,802 % 61,052 \$ 61,052 Software and Services 0.1% * 61,052 Software and Services 0.1% * * 60,050 Slow and Services 0.1% * * * 60,050 Slow and Services 0.1% * * * 60,050 Slow and Services 0.1% * * * 60,050 * 60,050 * 60,050 * 60,050 * 7 7 * 7 7 * 7 7 * 7 7 * 7 7 * 7 7 * 7 7 * 7 7 * 7 7 * 7 7 * 7 7 * 7 7 * 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3				
6.75%, 5/1/19/90 25 \$ 25,250 Watco Cos., LLC/Watco Finance Corp. 35 35,802 6.375%, 4/1/23/80 35 5,802 Software and Services 0.1% \$ 61,052 Software and Services 0.1% 5 60,900 Infor Software Parent, LLC/Infor Software Parent, Inc. 60 \$ 60,900 Infor Software Parent, LLC/Infor Software Parent, Inc. 80 72,800 Italies Merger Sub, Inc. 71,25%, 5/1/21(8/00) 80 77,583 SSRC Technologies Holdings, Inc. 5 5375%, 715/23 ⁸⁰ 60 62,022 SunGard Availability Services Capital, Inc. 8 320,380 Steel 0.0% 47,075 \$ 320,380 Steel 0.0% 5 51,837 7.00%, 2/25/22 25 \$ 25,063 JMC Steel Group, Inc. 5 51,837 8.25%, 3/15/18 ^(h) 65 51,837 Surface Transport 0.1% 5 51,837 Kerter Corp. (The) 60 \$ 71,575 XPO Logisties, Inc. 70 \$	Road & Rail 0.0%)			
Watco Cos., LLC/Watco Finance Corp. 35 35,802 6,375%, 4/1/23 ⁽³⁾ 35 61,052 Software and Services 0.1% 60 \$ 60,900 IHS, Inc. 50,0%, 11/1/22 60 \$ 60,900 Infor Software Parent, LLC/Infor Software Parent, Inc. 70 72,800 80 72,800 Italics Merger Sub, Inc. 80 72,800 71,558, 51/(21,810) 80 72,800 S&C Technologies Holdings, Inc. 80 72,800 60 62,022 SunGard Availability Services Capital, Inc. 70 47,075 8 320,380 Steel 0.0% 70 5 5,1,837 ArcelorMittal 70 5 5,1,837 70.0%, 2/25/22 25 \$ 5,639,000 Surface Transport 0.1% 8 76,900 Surface Transport 0.1	Florida East Coast Holdings Corp.			
6.375%, 4/1/23 ⁽⁸⁾ 35 35,802 \$ 61,052 Software and Services 0.1% IHS, Inc. 5.00%, 11/1/22 100% 10 /1/12 11/1/22 100% 10 /1/23 11/1/22 100% 10 /1/23 11/1/23 100 × 60,900 100 × 60,900 10	6.75%, 5/1/19 ⁽⁸⁾	25	\$	25,250
Software and Services 0.1% HS, Inc. 5.00%, 11/1/22 Infor Software Parent, LLC/Infor Software Parent, Inc. 60 \$ 60,900 Infor Software Parent, LLC/Infor Software Parent, Inc. 80 72,800 Tables Merger Sub, Inc. 80 72,800 SASC Technologies Holdings, Inc. 80 77,583 SAST 5%, 7/15/23 ⁽⁸⁾ 60 62,022 SunGard Availability Services Capital, Inc. 70 47,075 Steel 0.0% 7 \$ 320,380 Steel 0.0% 5 5,18,37 ArcelorMittal 25 \$ 25,063 7,00% 2/25/22 25 \$ 25,063 MC Steel Group, Inc. 5 51,837 8,25%, 3/15/18 ^(b) 65 51,837 Surface Transport 0.1% 5 51,837 Wert Corp. (The) 5 70 \$ 6,25%, 10/15/22 70 \$ 71,575				
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Software and Services 0.1% HIS, Inc. 60 \$ 60,900 Infor Software Parent, LLC/Infor Software Parent, Inc. 80 72,800 Talitis: Merger Sub, Inc. 80 77,583 7.125%, 7/15/23 ⁽⁸⁾ 80 77,583 SS&C Technologies Holdings, Inc. 5 5 5.875%, 7/15/23 ⁽⁸⁾ 60 62,022 SunGard Availability Services Capital, Inc. 5 320,380 Steel 0.0% 47,075 \$ 320,380 320,380 Steel 0.0% 5 51,837 JMC Steel Group, Inc. 5 5 51,837 S25%, 3/15/18 ⁽⁸⁾ 65 51,837 Surface Transport 0.1% 1 Hertz Corp. (The) 6 51,837 6.25%, 10/15/22 70 \$ 71,575				
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7.125%, 5/1/21 ⁽⁸⁾⁽¹⁰⁾ 80 72,800 Italics Merger Sub, Inc. 70 77,583 7.125%, 7/15/23 ⁽⁸⁾ 80 77,583 SS&C Technologies Holdings, Inc. 60 62,022 SunGard Availability Services Capital, Inc. 70 47,075 \$ 320,380 \$ 320,380 Steel 0.0% 5 \$ 25,063 ArcelorMittal 7.00%, 2/25/22 25 \$ 25,063 JMC Steel Group, Inc. 8.25%, 3/15/18 ⁽⁸⁾ 65 51,837 Surface Transport 0.1% \$ 76,900 Surface Transport 0.1% 70 \$ 71,575 XPO Logistics, Inc. 70 \$ 71,575		60	\$	60,900
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7.125%, 7/15/23 ⁽⁸⁾ 80 77,583 SS&C Technologies Holdings, Inc. 5.875%, 7/15/23 ⁽⁸⁾ 60 62,022 SunGard Availability Services Capital, Inc. 70 47,075 \$.75%, 4/1/22 ⁽⁸⁾ 70 \$20,380 Steel 0.0%		80		72,800
SS&C Technologies Holdings, Inc. 5.875%, 7/15/23 ⁽⁸⁾ 60 62,022 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁸⁾ 70 47,075 \$ 320,380 Steel 0.0% ArcelorMittal 7.00%, 2/25/22 25 \$ 25,063 JMC Steel Group, Inc. 8.25%, 3/15/18 ⁽⁸⁾ 65 51,837 \$ 76,900 Surface Transport 0.1% Hertz Corp. (The) 6.25%, 10/15/22 70 \$ 71,575 XPO Logistics, Inc.		80		77 583
5.875%, 7/15/23 ⁽⁸⁾ 60 62,022 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁸⁾ 70 47,075 \$ 320,380 Steel 0.0% ArcelorMital 7.00%, 2/25/22 25 \$ 25,063 JMC Steel Group, Inc. 8.25%, 3/15/18 ⁽⁸⁾ 65 51,837 \$ 76,900 Surface Transport 0.1% Hertz Corp. (The) 6.25%, 10/15/22 70 \$ 71,575 XPO Logistics, Inc.		00		11,505
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8.75%, 4/1/22 ⁽⁸⁾ 70 47,075 \$ 320,380 Steel 0.0% ArcelorMittal 7.00%, 2/25/22 25 \$ 25,063 JMC Steel Group, Inc. 8.25%, 3/15/18 ⁽⁸⁾ 65 51,837 \$ 76,900 Surface Transport 0.1% Hertz Corp. (The) 6.25%, 10/15/22 70 \$ 71,575 XPO Logistics, Inc.				- ,-
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ArcelorMittal 7.00%, 2/25/22 25 \$ 25,063 JMC Steel Group, Inc. 8.25%, 3/15/18 ⁽⁸⁾ 65 51,837 \$ 76,900 Surface Transport 0.1% Hertz Corp. (The) 6.25%, 10/15/22 70 \$ 71,575 XPO Logistics, Inc.				
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\$ 76,900 Surface Transport 0.1% Hertz Corp. (The) 0.1% 6.25%, 10/15/22 70 \$ 71,575 XPO Logistics, Inc. 70 \$ 71,575	JMC Steel Group, Inc.			
Surface Transport 0.1% Hertz Corp. (The) 6.25%, 10/15/22 70 \$ 71,575 XPO Logistics, Inc. 70	8.25%, 3/15/18 ⁽⁸⁾	65		51,837
Surface Transport 0.1% Hertz Corp. (The) 6.25%, 10/15/22 70 \$ 71,575 XPO Logistics, Inc. 70				
Hertz Corp. (The) 6.25%, 10/15/22 70 \$ 71,575 XPO Logistics, Inc. 70 \$ 71,575			\$	76,900
Hertz Corp. (The) 6.25%, 10/15/22 70 \$ 71,575 XPO Logistics, Inc. 70 \$ 71,575				
6.25%, 10/15/22 70 \$ 71,575 XPO Logistics, Inc.	•			
XPO Logistics, Inc.			b	
		70	\$	71,575
1.675%, 9/1/19~		105		207 421
	1.01370, 9/1/19/**	195		207,431

6.50%, 6/15/22 ⁽⁸⁾	70		69,125
		\$	348,131
$T_{\rm ext} = 1 + 1 + 1 + 1 + 1 + 1 + 1 + 1 + 1 + 1$			
Technology 0.0%) Micron Technology, Inc.			
5.25%, 8/1/23 ⁽⁸⁾	55	\$	51,563
5.625%, 1/15/26 ⁽⁸⁾	65	ψ	59,150
		\$	110,713
Telecommunications 0.7%		\$	110,713
Telecommunications 0.7% Avaya, Inc.		\$	110,713
	45	\$ \$	110,713 42,188
Avaya, Inc.	45 414	·	
Avaya, Inc. 9.00%, 4/1/19 ⁽⁸⁾		·	42,188

o	Principal Amount*		X7 L
Security The last Pice ALC	(000 s omitted)		Value
CommScope Technologies Finance, LLC		*	(a. a
6.00%, 6/15/25 ⁽⁸⁾	65	\$	63,375
CommScope, Inc.			
4.375%, 6/15/20 ⁽⁸⁾	20		20,225
Equinix, Inc.			
5.375%, 1/1/22	20		20,300
Frontier Communications Corp.			
6.25%, 9/15/21	50		45,875
7.625%, 4/15/24	30		27,225
6.875%, 1/15/25	50		42,500
Intelsat Jackson Holdings SA			
7.25%, 10/15/20	110		106,150
Intelsat Luxembourg SA			
7.75%, 6/1/21	190		143,070
8.125%, 6/1/23	90		66,825
Plantronics, Inc.			
5.50%, 5/31/23 ⁽⁸⁾	60		60,450
SBA Telecommunications, Inc.			
5.75%, 7/15/20	155		162,362
Sprint Communications, Inc.			
7.00%, 8/15/20	680		676,600
6.00%, 11/15/22	5		4,513
Sprint Corp.			,
7.25%, 9/15/21	60		58,500
7.875%, 9/15/23	250		240,937
7.625%, 2/15/25	45		42,103
T-Mobile USA, Inc.	15		12,105
6.25%, 4/1/21	40		41,412
6.633%, 4/28/21	50		52,375
6.731%, 4/28/22	20		21,050
6.625%, 4/1/23	50		52,275
6.375%, 3/1/25	55		56,238
Wind Acquisition Finance SA	55		50,258
5.229%, 4/30/19 ⁽⁸⁾⁽¹²⁾	EUR 550		600 550
	525 EUK		622,552
6.50%, 4/30/20 ⁽⁸⁾			554,531
3.981%, 7/15/20 ⁽⁸⁾⁽¹²⁾	EUR 525		590,484
Windstream Corp.	40		20 (22
6.375%, 8/1/23	40		29,632
Windstream Services, LLC	00		65 601
7.75%, 10/1/21	80		65,601
		\$	4,239,170
Utilities 0.5%			
AES Corp. (The)			
5.50%, 3/15/24	20	\$	19,200
Air Medical Merger Sub Corp.	20	φ	17,200
6.375%, 5/15/23 ⁽⁸⁾	50		16 750
	50		46,750
Calpine Corp.			50.000
5.375%, 1/15/23	55		53,333

7.875%, 1/15/23⁽⁸⁾ 5.75%, 1/15/25 **TerraForm Global Operating, LLC** 9.75%, 8/15/22⁽⁸⁾

\$ 3,041,313

2,879,080

19,450

23,500

2,672

20

Total Corporate Bonds & Notes (identified cost \$60,526,483)

\$ 58,144,395

Asset-Backed Securities 5.9%

	Principal Amount	
Security	(000 s omitted)	Value
ALM Loan Funding, Ltd., Series 2015-16A, Class D, 5.608%, 7/15/27 ⁽⁸⁾⁽¹²⁾	\$ 1,000	\$ 912,655
Apidos CLO XVII, Series 2014-17A, Class B, 3.139%, 4/17/26 ⁽⁸⁾⁽¹²⁾	600	594,994
Apidos CLO XVII, Series 2014-17A, Class C, 3.589%, 4/17/26 ⁽⁸⁾⁽¹²⁾	1,000	945,740
Apidos CLO XVII, Series 2014-17A, Class D, 5.039%, 4/17/26 ⁽⁸⁾⁽¹²⁾	1,000	871,547
Apidos CLO XIX, Series 2014-19A, Class E, 5.739%, 10/17/26 ⁽⁸⁾⁽¹²⁾	2,400	2,212,220
Apidos CLO XXI, Series 2015-21A, Class D, 5.827%, 7/18/27 ⁽⁸⁾⁽¹²⁾	1,000	924,811
Ares CLO, Ltd., Series 2014-32A, Class D, 5.974%, 11/15/25 ⁽⁸⁾⁽¹²⁾	2,000	1,872,367
Ares CLO, Ltd., Series 2015-2A, Class E2, 7/29/26 ⁽⁸⁾⁽¹⁹⁾	1,000	917,500
Babson CLO, Ltd., Series 2013-IA, Class C, 2.987%, 4/20/25 ⁽⁸⁾⁽¹²⁾	500	490,631
Babson CLO, Ltd., Series 2013-IA, Class D, 3.787%, 4/20/25 ⁽⁸⁾⁽¹²⁾	400	383,567
Babson CLO, Ltd., Series 2013-IA, Class E, 4.687%, 4/20/25 ⁽⁸⁾⁽¹²⁾	250	221,360
Birchwood Park CLO, Ltd., Series 2014-1A, Class C1, 3.389%, 7/15/26 ⁽⁸⁾⁽¹²⁾	525	524,654
Birchwood Park CLO, Ltd., Series 2014-1A, Class E1, 5.389%, 7/15/26 ⁽⁸⁾⁽¹²⁾	525	464,518
Carlyle Global Market Strategies CLO, Ltd., Series 2014-4A, Class E, 5.374%, 10/15/26 ⁽⁸⁾⁽¹²⁾	2,000	1,815,356
Cent CLO, LP, Series 2014-22A, Class D, 5.611%, 11/7/26 ⁽⁸⁾⁽¹²⁾	1,000	913,109
Centurion CDO IX Ltd., Series 2005-9A, Class D1, 5.039%, 7/17/19 ⁽⁸⁾⁽¹²⁾	750	727,109
CIFC Funding, Ltd., Series 2013-2A, Class A3L, 2.937%, 4/21/25 ⁽⁸⁾⁽¹²⁾	2,925	2,836,193
Cumberland Park CLO, Ltd., Series 2015-2A, Class E, 5.272%, 7/20/26 ⁽⁸⁾⁽¹²⁾	1,600	1,416,814
Dryden 40 Senior Loan Fund, Series 2015-40A, Class E, 6.276%, 8/15/28 ⁽⁸⁾⁽¹²⁾	1,000	948,631
Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class A3L, 3.021%, 8/15/25 ⁽⁸⁾⁽¹²⁾	1,500	1,481,048
Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class B1L, 3.521%, 8/15/25 ⁽⁸⁾⁽¹²⁾	640	603,535
Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class B2L, 4.221%, 8/15/25 ⁽⁸⁾⁽¹²⁾	430	370,729
Golub Capital Partners CLO, Ltd., Series 2015-23A, Class E, 5.75%, 5/5/27 ⁽⁸⁾⁽¹²⁾	2,000	1,764,017
Oak Hill Credit Partners VIII Ltd., Series 2013-8A, Class C, 2.987%, 4/20/25 ⁽⁸⁾⁽¹²⁾	450	442,550
Oak Hill Credit Partners VIII Ltd., Series 2013-8A, Class D, 3.787%, 4/20/25 ⁽⁸⁾⁽¹²⁾	500	481,419
Octagon Investment Partners Ltd., Series 2015-1A, Class E2, 6.786%, 7/15/27 ⁽⁸⁾⁽¹²⁾	2,000	1,989,749
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class C1, 3.039%, 7/17/25 ⁽⁸⁾⁽¹²⁾	1,025	1,003,398
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.639%, 7/17/25 ⁽⁸⁾⁽¹²⁾	1,025	961,896
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class E, 4.789%, 7/17/25 ⁽⁸⁾⁽¹²⁾	1,225	1,066,711
Palmer Square CLO, Ltd., Series 2015-2A, Class D, 5.736%, 7/20/27 ⁽⁸⁾⁽¹²⁾	1,200	1,081,895
Race Point CLO, Ltd., Series 2012-7A, Class D, 4.561%, 11/8/24 ⁽⁸⁾⁽¹²⁾	1,750	1,738,640
Recette CLO, LLC, Series 2015-1A, Class E, 10/20/27 ⁽⁸⁾⁽¹⁹⁾	1,000	933,000
Ziggurat CLO, Ltd., Series 2014-1A, Class E, 5.289%, 10/17/26 ⁽⁸⁾⁽¹²⁾	2,000	1,701,643

Tetal Agent Decked Convities	
Total Asset-Backed Securities (identified cost \$36,393,739)	\$ 35,614,006

Common Stocks 0.7%

Security	Shares	Value
Aerospace and Defense 0.0 ^(%)		
IAP Worldwide Services, LLC ⁽³⁾⁽¹⁴⁾⁽¹⁵⁾	58	\$ 51,652
		\$ 51,652
Automotive 0.1%		
Dayco Products, LLC ⁽³⁾⁽¹⁴⁾	20,780	\$ 841,590
		\$ 841,590

Panolam Holdings Co. ⁽³⁾⁽¹⁵⁾⁽¹⁶⁾	280	\$ 245,885
		\$ 245,885
Business Equipment and Services 0.0%		
Education Management Corp. ⁽³⁾⁽¹⁴⁾⁽¹⁵⁾	3,569,737	\$ 0
		\$ 0

Security	Shares		Value
Lodging and Casinos 0.1%	05.011	¢	500 55 1
Tropicana Entertainment, Inc. ⁽¹⁴⁾⁽¹⁵⁾	37,016	\$	588,554
		¢	E00 EE4
		\$	588,554
Publishing 0.4%			
ION Media Networks, Inc. ⁽³⁾⁽¹⁴⁾	4,429	\$	1,594,395
MediaNews Group, Inc. ⁽¹⁴⁾⁽¹⁵⁾	29,104	Ŧ	909,502
		\$	2,503,897
Total Common Stocks			
(identified cost \$1,702,838)		\$	4,231,578
Convertible Preferred Stocks 0.0%			
Convertible Preferred Stocks 0.0 ^(%)			
Security	Shares		Value
Business Equipment and Services 0.0%			
Education Management Corp.			
Series A-1, 7.50% ⁽³⁾⁽¹⁴⁾⁽¹⁵⁾	3,972	\$	53,463
Total Convertible Preferred Stocks		¢	52 462
(identified cost \$280,330)		\$	53,463
Closed-End Funds 2.0%			
Security	Shares		Value
BlackRock Floating Rate Income Strategies Fund, Inc.	111,292	\$	1,440,118
Invesco Senior Income Trust	538,147		2,297,888
Nuveen Credit Strategies Income Fund	406,731		3,379,935
Nuveen Floating Rate Income Fund Nuveen Floating Rate Income Opportunity Fund	164,907 115,017		1,703,489 1,189,276
Voya Prime Rate Trust	441,753		2,301,533
voya mine Rate must	+1,755		2,501,555
Total Closed-End Funds			
(identified cost \$13,551,541)		\$	12,312,239
Miscellaneous 0.0%			
	D · · · ·		
	Principal Amount/		
Security	Shares		Value
Gaming 0.0%			
Buffalo Thunder Development Authority, Residual Claim Certificates, Expires 11/15/29 ⁽⁸⁾⁽¹⁵⁾	\$ 110,932	\$	2,773
		\$	2,773
Oil and Gas 0.0%		*	
SemGroup Corp., Escrow Certificate ⁽³⁾⁽¹⁵⁾	605,000	\$	0

	\$	0
Total Miscellaneous (identified cost \$0)	\$	2 773
(identified cost \$0)	Φ	2,773

Short-Term Investments 1.5%

Description	Interest (000 s omitted) Value			Value
Eaton Vance Cash Reserves Fund, LLC, 0.22% ⁽¹⁷⁾	\$	8,819	\$	8,818,973
Total Short-Term Investments (identified cost \$8,818,973)	Φ	0,019	\$	8,818,973
Total Investments 162.4%			¢	076 602 045
(identified cost \$1,013,204,591)			\$	976,693,045
Less Unfunded Loan Commitments (0.1)%			\$	(302,660)
Net Investments 162.3% (identified cost \$1,012,901,931)			\$	976,390,385
Notes Payable (49.0)%			\$	(295,000,000)
Variable Rate Term Preferred Shares, at Liquidation Value (13.3)%			\$	(80,000,000)
Other Assets, Less Liabilities 0.0%)			\$	73,401
Net Assets Applicable to Common Shares 100.0%			\$	601,463,786

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

- DIP Debtor In Possession
- PIK Payment In Kind
- CAD Canadian Dollar
- EUR Euro
- GBP British Pound Sterling
- * 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 typically have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by

reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.

- (2) This Senior Loan will settle after August 31, 2015, at which time the interest rate will be determined.
- (3) For fair value measurement disclosure purposes, security is categorized as Level 3.
- (4) Currently the issuer is in default with respect to interest payments or has filed for bankruptcy. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (5) 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.
- (6) Includes new money preferred shares that trade with the loan.
- (7) Includes Vivarte Class A preferred shares, Vivarte Class B ordinary shares and Luxco ordinary shares that trade with the loan.

- (8) 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 August 31, 2015, the aggregate value of these securities is \$63,686,689 or 10.6% of the Trust s net assets applicable to common shares.
- (9) Amount is less than 0.05%.
- (10) Represents a payment-in-kind security which may pay interest in additional principal at the issuer s discretion. For corporate bonds, the interest rate paid in additional principal is generally higher than the indicated cash rate.
- (11) Security converts to floating rate after the indicated fixed-rate coupon period.
- (12) Variable rate security. The stated interest rate represents the rate in effect at August 31, 2015.
- (13) When-issued security.
- (14) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (15) Non-income producing security.
- (16) Restricted security.
- (17) 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 August 31, 2015. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended August 31, 2015 was \$9,630.
- (18) Issuer filed for bankruptcy after August 31, 2015.

(19) When-issued variable rate security whose interest rate will be determined after August 31, 2015. The cost and unrealized appreciation (depreciation) of investments of the Trust at August 31, 2015, as determined on a federal income tax basis, were as follows:

Aggregate cost	\$	1,013,556,045
	¢	6 071 006
Gross unrealized appreciation	\$	6,271,936
Gross unrealized depreciation		(43,437,596)
Net unrealized depreciation	\$	(37,165,660)

Restricted Securities

At August 31, 2015, the Trust owned the following securities (representing less than 0.1% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Trust has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

Date of							
Description	Acquisition	Shares		Cost		Value	
Common Stocks							
Panolam Holdings Co.	12/30/09	280	\$	153,860	\$	245,885	
Total Restricted Securities			\$	153,860	\$	245,885	

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

Forward Foreign Currency Exchange Contracts

Settlement				-	nrealized	Unrealized	Ар	Unrealized preciation
Date	Deliver	In Exchange For	Counterparty	Appreciation		(Depreciation)	(Depreciation)	
	British Pound							
	Sterling							
		United States Dollar						
9/30/15	5,867,431	9,230,701	Goldman Sachs International	\$	219,707	\$	\$	219,707
	Euro							
		United States Dollar						
9/30/15	945,466	1,059,120	HSBC Bank USA, N.A.		287			287
	Euro							
		United States Dollar						
9/30/15	773,063	855,303	State Street Bank and Trust Company			(10,455)		(10,455)
	Euro	United States Dollar						
9/30/15	895,500	998,886	State Street Bank and Trust Company			(3,990)		(3,990)
9/30/15	895,500	998,880	State Street Bank and Trust Company			(3,990)		(3,990)

Settlement Date	Deliver	In Exchange For	Counterparty	Unrealized Appreciation		Unrealized (Depreciation)		Net Unrealized Appreciation (Depreciation)		
	British Pound									
	Sterling	United States Dollar								
10/30/15	2,798,141	4,368,752	HSBC Bank USA, N.A.	\$	72,140	\$		\$	72,140	
	Euro	United States Dollar								
10/30/15	7,251,526	8,004,162	Goldman Sachs International			(12	20,844)		(120,844)	
	British Pound									
	Sterling	United States Dollar								
11/30/15	1,710,737	2,634,107	JPMorgan Chase Bank, N.A.		7,703				7,703	
	Canadian Dollar	United States Dollar								
11/30/15	670,556	506,256	State Street Bank and Trust Company				(782)		(782)	
	Euro	United States Dollar								
11/30/15	9,281,506	10,444,107	State Street Bank and Trust Company		38,892				38,892	
				\$	338,729	\$ (1.	36,071)	\$	202,658	

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

At August 31, 2015, the aggregate fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) in an asset position and in a liability position and whose primary underlying risk exposure is foreign exchange risk was \$338,729 and \$136,071, respectively.

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 August 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*		Total
Senior Floating-Rate Interests (Less					
Unfunded Loan Commitments)	\$	\$ 852,903,990	\$	4,308,968	\$ 857,212,958
Corporate Bonds & Notes		58,104,247		40,148	58,144,395
Asset-Backed Securities		35,614,006			35,614,006
Common Stocks	588,554	909,502		2,733,522	4,231,578
Convertible Preferred Stocks				53,463	53,463
Closed-End Funds	12,312,239				12,312,239
Miscellaneous		2,773		0	2,773
Short-Term Investments		8,818,973			8,818,973
Total Investments	\$ 12,900,793	\$ 956,353,491	\$	7,136,101	\$ 976,390,385
Forward Foreign Currency					
Exchange Contracts	\$	\$ 338,729	\$		\$ 338,729
Total	\$ 12,900,793	\$ 956,692,220	\$	7,136,101	\$ 976,729,114
Liability Description					
Forward Foreign Currency					
Exchange Contracts	\$	\$ (136,071)	\$		\$ (136,071)
Total	\$	\$ (136,071)	\$		\$ (136,071)

* 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 August 31, 2015 is not presented.

At August 31, 2015, there were no investments transferred between Level 1 and Level 2 during the fiscal year to date then ended.

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

Item 2. Controls and Procedures

(a) It is the conclusion of the registrant s principal executive officer and principal financial officer that the effectiveness of the registrant s current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission s rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant s principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.

(b) There have been no changes in the registrant s internal controls over financial reporting during the fiscal quarter for which the report is being filed that have materially affected, or are reasonably likely to materially affect the registrant s internal control over financial reporting.

Signatures

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

Eaton Vance Floating-Rate Income Trust

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

Date: October 26, 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: October 26, 2015

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

Date: October 26, 2015