Eaton Vance Short Duration Diversified Income Fund Form N-Q March 28, 2014

### UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

### Form N-Q

### QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

#### MANAGEMENT INVESTMENT COMPANIES

#### 811-21563

**Investment Company Act File Number** 

### **Eaton Vance Short Duration Diversified Income Fund**

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant s Telephone Number, Including Area Code)

October 31

Date of Fiscal Year End

January 31, 2014

Date of Reporting Period

Item 1. Schedule of Investments

#### **Eaton Vance**

#### **Short Duration Diversified Income Fund**

January 31, 2014

### CONSOLIDATED PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 48.9%)

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Aerospace and Defense 0.7%			
Atlantic Aviation FBO Inc.		_	
Term Loan, 3.25%, Maturing June 1, 2020	75	\$	75,045
Beechcraft Holdings, LLC			
Term Loan, 5.75%, Maturing February 14, 2020	150		150,609
Booz Allen Hamilton Inc.			
Term Loan, 3.75%, Maturing July 31, 2019	173		174,186
DAE Aviation Holdings, Inc.			
Term Loan, 6.25%, Maturing November 2, 2018	62		62,196
Term Loan, 6.25%, Maturing November 2, 2018	136		137,197
Sequa Corporation			
Term Loan, 5.25%, Maturing June 19, 2017	222		218,923
Silver II US Holdings, LLC			
Term Loan, 4.00%, Maturing December 13, 2019	390		392,572
TASC, Inc.			
Term Loan, 4.50%, Maturing December 18, 2015	142		135,326
Transdigm, Inc.			
Term Loan, 3.75%, Maturing February 28, 2020	917		924,587
		\$	2 270 641
		Þ	2,270,641
4. 4. 40.00			
Automotive 2.0%			
Affinia Group Intermediate Holdings Inc.	100	ф	00.740
Term Loan, 4.75%, Maturing April 27, 2020	100	\$	99,749
Allison Transmission, Inc.	~-		27.000
Term Loan, 3.16%, Maturing August 7, 2017	35		35,099
Term Loan, 3.75%, Maturing August 23, 2019	623		625,341
ASP HHI Acquisition Co., Inc.			
Term Loan, 5.00%, Maturing October 5, 2018	358		361,175
Chrysler Group LLC			
Term Loan, Maturing May 24, 2017 <sup>(2)</sup>	900		906,107
Dayco Products, LLC			
Term Loan, 5.25%, Maturing December 12, 2019	175		176,750
Federal-Mogul Corporation			
Term Loan, 2.11%, Maturing December 29, 2014	795		791,244
Term Loan, 2.11%, Maturing December 28, 2015	542		538,888
Goodyear Tire & Rubber Company (The)			
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	1,150		1,164,735
Metaldyne, LLC			
Term Loan, 5.00%, Maturing December 18, 2018	347		350,445
Schaeffler AG			
Term Loan, 4.25%, Maturing January 27, 2017	150		151,468
Tomkins LLC			

Term Loan, 3.75%, Maturing September 29, 2016	300	301,627
Tower Automotive Holdings USA, LLC		
Term Loan, 4.00%, Maturing April 23, 2020	149	149,807
Veyance Technologies, Inc.		
Term Loan, 5.25%, Maturing September 8, 2017	571	575,322
	\$	6.227.757

Borrower/Tranche Description	Princip Amoun (000 s on	ıt*		Value
Beverage and Tobacco 0.2%		ĺ		
Oak Leaf B.V.				
Term Loan, 4.50%, Maturing September 24, 2018	EUR	450	\$	616,886
			\$	616,886
Brokers, Dealers and Investment Houses 0.0%) American Beacon Advisors, Inc.				
Term Loan, 4.75%, Maturing November 22, 2019		75	\$	75,608
			\$	75,608
Building and Development 0.3%				
ABC Supply Co., Inc.				
Term Loan, 3.50%, Maturing April 16, 2020		249	\$	250,830
CPG International Inc.				
Term Loan, 4.75%, Maturing September 30, 2020		100		100,202
Preferred Proppants, LLC		123		07.474
Term Loan, 0.00%, Maturing December 15, 2016 <sup>(4)</sup> Quikrete Holdings, Inc.		123		97,474
Term Loan, 4.00%, Maturing September 28, 2020		175		176,325
RE/MAX International, Inc.				3, 3,222
Term Loan, 4.00%, Maturing July 31, 2020		398		399,612
WireCo WorldGroup, Inc.				
Term Loan, 6.00%, Maturing February 15, 2017		99		99,676
			\$	1,124,119
Business Equipment and Services 4.3% Acosta, Inc.			\$	1,124,119
Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018		367	<b>\$</b> \$	<b>1,124,119</b> 371,145
Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 Advantage Sales & Marketing, Inc.				371,145
Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 18, 2017		367 489		
Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 18, 2017 Altegrity, Inc.		489		371,145 493,408
Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 18, 2017				371,145
Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 18, 2017 Altegrity, Inc. Term Loan, 4.75%, Maturing February 21, 2015		489		371,145 493,408
Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 18, 2017 Altegrity, Inc. Term Loan, 4.75%, Maturing February 21, 2015 Altisource Solutions S.a.r.l. Term Loan, 4.50%, Maturing December 9, 2020 AVSC Holding Corp.		489 361 223		371,145 493,408 352,064 225,170
Acosta, Inc.  Term Loan, 4.25%, Maturing March 2, 2018  Advantage Sales & Marketing, Inc.  Term Loan, 4.25%, Maturing December 18, 2017  Altegrity, Inc.  Term Loan, 4.75%, Maturing February 21, 2015  Altisource Solutions S.a.r.l.  Term Loan, 4.50%, Maturing December 9, 2020  AVSC Holding Corp.  Term Loan, Maturing January 22, 2021 <sup>(2)</sup>		489 361		371,145 493,408 352,064
Acosta, Inc.  Term Loan, 4.25%, Maturing March 2, 2018  Advantage Sales & Marketing, Inc.  Term Loan, 4.25%, Maturing December 18, 2017  Altegrity, Inc.  Term Loan, 4.75%, Maturing February 21, 2015  Altisource Solutions S.a.r.l.  Term Loan, 4.50%, Maturing December 9, 2020  AVSC Holding Corp.  Term Loan, Maturing January 22, 2021(2)  Brickman Group Ltd. LLC		489 361 223 75		371,145 493,408 352,064 225,170 75,594
Acosta, Inc.  Term Loan, 4.25%, Maturing March 2, 2018  Advantage Sales & Marketing, Inc.  Term Loan, 4.25%, Maturing December 18, 2017  Altegrity, Inc.  Term Loan, 4.75%, Maturing February 21, 2015  Altisource Solutions S.a.r.l.  Term Loan, 4.50%, Maturing December 9, 2020  AVSC Holding Corp.  Term Loan, Maturing January 22, 2021 <sup>(2)</sup>		489 361 223		371,145 493,408 352,064 225,170
Acosta, Inc.  Term Loan, 4.25%, Maturing March 2, 2018  Advantage Sales & Marketing, Inc.  Term Loan, 4.25%, Maturing December 18, 2017  Altegrity, Inc.  Term Loan, 4.75%, Maturing February 21, 2015  Altisource Solutions S.a.r.l.  Term Loan, 4.50%, Maturing December 9, 2020  AVSC Holding Corp.  Term Loan, Maturing January 22, 2021 <sup>(2)</sup> Brickman Group Ltd. LLC  Term Loan, 4.00%, Maturing December 18, 2020  Ceridian Corp.  Term Loan, 4.41%, Maturing May 9, 2017		489 361 223 75		371,145 493,408 352,064 225,170 75,594
Acosta, Inc.  Term Loan, 4.25%, Maturing March 2, 2018  Advantage Sales & Marketing, Inc.  Term Loan, 4.25%, Maturing December 18, 2017  Altegrity, Inc.  Term Loan, 4.75%, Maturing February 21, 2015  Altisource Solutions S.a.r.l.  Term Loan, 4.50%, Maturing December 9, 2020  AVSC Holding Corp.  Term Loan, Maturing January 22, 2021(2)  Brickman Group Ltd. LLC  Term Loan, 4.00%, Maturing December 18, 2020  Ceridian Corp.		489 361 223 75 150		371,145 493,408 352,064 225,170 75,594 151,071
Acosta, Inc.  Term Loan, 4.25%, Maturing March 2, 2018  Advantage Sales & Marketing, Inc.  Term Loan, 4.25%, Maturing December 18, 2017  Altegrity, Inc.  Term Loan, 4.75%, Maturing February 21, 2015  Altisource Solutions S.a.r.l.  Term Loan, 4.50%, Maturing December 9, 2020  AVSC Holding Corp.  Term Loan, Maturing January 22, 2021 <sup>(2)</sup> Brickman Group Ltd. LLC  Term Loan, 4.00%, Maturing December 18, 2020  Ceridian Corp.  Term Loan, 4.41%, Maturing May 9, 2017  ClientLogic Corporation  Term Loan, 6.99%, Maturing January 30, 2017  CPM Acquisition Corp.		489 361 223 75 150 225 165		371,145 493,408 352,064 225,170 75,594 151,071 226,567 167,122
Acosta, Inc.  Term Loan, 4.25%, Maturing March 2, 2018  Advantage Sales & Marketing, Inc.  Term Loan, 4.25%, Maturing December 18, 2017  Altegrity, Inc.  Term Loan, 4.75%, Maturing February 21, 2015  Altisource Solutions S.a.r.l.  Term Loan, 4.50%, Maturing December 9, 2020  AVSC Holding Corp.  Term Loan, Maturing January 22, 2021 <sup>(2)</sup> Brickman Group Ltd. LLC  Term Loan, 4.00%, Maturing December 18, 2020  Ceridian Corp.  Term Loan, 4.41%, Maturing May 9, 2017  ClientLogic Corporation  Term Loan, 6.99%, Maturing January 30, 2017  CPM Acquisition Corp.  Term Loan, 6.25%, Maturing August 29, 2017  Education Management LLC		489 361 223 75 150 225		371,145 493,408 352,064 225,170 75,594 151,071 226,567
Acosta, Inc.  Term Loan, 4.25%, Maturing March 2, 2018  Advantage Sales & Marketing, Inc.  Term Loan, 4.25%, Maturing December 18, 2017  Altegrity, Inc.  Term Loan, 4.75%, Maturing February 21, 2015  Altisource Solutions S.a.r.l.  Term Loan, 4.50%, Maturing December 9, 2020  AVSC Holding Corp.  Term Loan, Maturing January 22, 2021 <sup>(2)</sup> Brickman Group Ltd. LLC  Term Loan, 4.00%, Maturing December 18, 2020  Ceridian Corp.  Term Loan, 4.41%, Maturing May 9, 2017  ClientLogic Corporation  Term Loan, 6.99%, Maturing January 30, 2017  CPM Acquisition Corp.  Term Loan, 6.25%, Maturing August 29, 2017  Education Management LLC  Term Loan, 4.25%, Maturing June 1, 2016		489 361 223 75 150 225 165 99 245		371,145 493,408 352,064 225,170 75,594 151,071 226,567 167,122 99,552 235,697
Acosta, Inc.  Term Loan, 4.25%, Maturing March 2, 2018  Advantage Sales & Marketing, Inc.  Term Loan, 4.25%, Maturing December 18, 2017  Altegrity, Inc.  Term Loan, 4.75%, Maturing February 21, 2015  Altisource Solutions S.a.r.l.  Term Loan, 4.50%, Maturing December 9, 2020  AVSC Holding Corp.  Term Loan, Maturing January 22, 2021(2)  Brickman Group Ltd. LLC  Term Loan, 4.00%, Maturing December 18, 2020  Ceridian Corp.  Term Loan, 4.41%, Maturing May 9, 2017  ClientLogic Corporation  Term Loan, 6.99%, Maturing January 30, 2017  CPM Acquisition Corp.  Term Loan, 6.25%, Maturing August 29, 2017  Education Management LLC  Term Loan, 4.25%, Maturing June 1, 2016  Term Loan, 8.25%, Maturing March 29, 2018		489 361 223 75 150 225 165 99		371,145 493,408 352,064 225,170 75,594 151,071 226,567 167,122 99,552
Acosta, Inc.  Term Loan, 4.25%, Maturing March 2, 2018  Advantage Sales & Marketing, Inc.  Term Loan, 4.25%, Maturing December 18, 2017  Altegrity, Inc.  Term Loan, 4.75%, Maturing February 21, 2015  Altisource Solutions S.a.r.l.  Term Loan, 4.50%, Maturing December 9, 2020  AVSC Holding Corp.  Term Loan, Maturing January 22, 2021(2)  Brickman Group Ltd. LLC  Term Loan, 4.00%, Maturing December 18, 2020  Ceridian Corp.  Term Loan, 4.41%, Maturing May 9, 2017  ClientLogic Corporation  Term Loan, 6.99%, Maturing January 30, 2017  CPM Acquisition Corp.  Term Loan, 6.25%, Maturing August 29, 2017  Education Management LLC  Term Loan, 4.25%, Maturing June 1, 2016  Term Loan, 8.25%, Maturing March 29, 2018  EIG Investors Corp.		489 361 223 75 150 225 165 99 245 368		371,145 493,408 352,064 225,170 75,594 151,071 226,567 167,122 99,552 235,697 369,403
Acosta, Inc.  Term Loan, 4.25%, Maturing March 2, 2018  Advantage Sales & Marketing, Inc.  Term Loan, 4.25%, Maturing December 18, 2017  Altegrity, Inc.  Term Loan, 4.75%, Maturing February 21, 2015  Altisource Solutions S.a.r.l.  Term Loan, 4.50%, Maturing December 9, 2020  AVSC Holding Corp.  Term Loan, Maturing January 22, 2021(2)  Brickman Group Ltd. LLC  Term Loan, 4.00%, Maturing December 18, 2020  Ceridian Corp.  Term Loan, 4.41%, Maturing May 9, 2017  ClientLogic Corporation  Term Loan, 6.99%, Maturing January 30, 2017  CPM Acquisition Corp.  Term Loan, 6.25%, Maturing August 29, 2017  Education Management LLC  Term Loan, 4.25%, Maturing June 1, 2016  Term Loan, 8.25%, Maturing March 29, 2018  EIG Investors Corp.  Term Loan, 5.00%, Maturing November 9, 2019		489 361 223 75 150 225 165 99 245		371,145 493,408 352,064 225,170 75,594 151,071 226,567 167,122 99,552 235,697
Acosta, Inc.  Term Loan, 4.25%, Maturing March 2, 2018 Advantage Sales & Marketing, Inc.  Term Loan, 4.25%, Maturing December 18, 2017 Altegrity, Inc.  Term Loan, 4.75%, Maturing February 21, 2015 Altisource Solutions S.a.r.l.  Term Loan, 4.50%, Maturing December 9, 2020 AVSC Holding Corp.  Term Loan, Maturing January 22, 2021(2) Brickman Group Ltd. LLC  Term Loan, 4.00%, Maturing December 18, 2020 Ceridian Corp.  Term Loan, 4.41%, Maturing May 9, 2017 ClientLogic Corporation  Term Loan, 6.99%, Maturing January 30, 2017 CPM Acquisition Corp.  Term Loan, 6.25%, Maturing August 29, 2017 Education Management LLC  Term Loan, 4.25%, Maturing June 1, 2016  Term Loan, 8.25%, Maturing March 29, 2018 EIG Investors Corp.  Term Loan, 5.00%, Maturing November 9, 2019 Emdeon Business Services, LLC		489 361 223 75 150 225 165 99 245 368 471		371,145 493,408 352,064 225,170 75,594 151,071 226,567 167,122 99,552 235,697 369,403 475,920
Acosta, Inc.  Term Loan, 4.25%, Maturing March 2, 2018  Advantage Sales & Marketing, Inc.  Term Loan, 4.25%, Maturing December 18, 2017  Altegrity, Inc.  Term Loan, 4.75%, Maturing February 21, 2015  Altisource Solutions S.a.r.l.  Term Loan, 4.50%, Maturing December 9, 2020  AVSC Holding Corp.  Term Loan, Maturing January 22, 2021(2)  Brickman Group Ltd. LLC  Term Loan, 4.00%, Maturing December 18, 2020  Ceridian Corp.  Term Loan, 4.41%, Maturing May 9, 2017  ClientLogic Corporation  Term Loan, 6.99%, Maturing January 30, 2017  CPM Acquisition Corp.  Term Loan, 6.25%, Maturing August 29, 2017  Education Management LLC  Term Loan, 4.25%, Maturing June 1, 2016  Term Loan, 8.25%, Maturing March 29, 2018  EIG Investors Corp.  Term Loan, 5.00%, Maturing November 9, 2019		489 361 223 75 150 225 165 99 245 368		371,145 493,408 352,064 225,170 75,594 151,071 226,567 167,122 99,552 235,697 369,403

Term Loan, 8.50%, Maturing April 3, 2018	338	336,682
Extreme Reach, Inc.		
Term Loan, Maturing February 10, 2020 <sup>(2)</sup>	150	151,125

Bornower/Tranche Description         Quote sometime         Value           Garda World Security Corporation         10         \$ 10,230           Term Loan, 3,00%, Maturing November 6, 2020         40         40,023           Genesy Telecom Holdings, U.S., Inc.         38         9,7797           Genegat Telecom Holdings, U.S., Inc.         322         323,063           IG Investment Holdings, LLC         322         323,063           IG Investment Holdings, LLC         373         276,044           Information Resources, Inc.         24         226,662           INO Trading Technologies Saz.1         32         225,692           ION Trading Technologies Saz.1         34         12,5697           Term Loan, 3595%, Maturing May 22,2020         24         225,697           Term Loan, 4500%, Maturing May 19, 2017         50         55,175           Term Loan, 4500%, Maturing May 19, 2017         50         55,175           Term Loan, 500%, Maturing May 19, 2017         50         363         372,472           Term Loan, 450%, Maturing October 30, 2019         369         372,472           Term Loan, 450%, Maturing Jung 20, 2016         40         40,192           Term Loan, 500%, Maturing Jung 20, 2016         40         40,192           Term Loan,		Principal Amount*		
Term Loan, 3.09%, Maturing November 6, 2020	Borrower/Tranche Description	(000 s omitted)		Value
Ferra Loan. 4.00%, Maturing November 6, 2020		10	Φ.	10.220
Genes Felecom Holdings, U.S., Inc.           Ferm Loans, Joffs, Maturing August 30, 2019         32         323,005           Genes International, Inc.         32         323,005           Ferm Loans, S.S.W., Maturing August 30, 2019         273         276,044           Horn Loans, S.S.W., Maturing Gotober 31, 2019         224         226,962           Horn Loans, S.S.W., Maturing September 30, 2020         224         225,962           HOX Trading Technologies Sa.r.I.         20         203,000           Term Loans, S.S.W., Maturing May 22, 2020         124         125,867           Term Loans, S.S.W., Maturing May 19, 2017         50         555,175           KAR Auction Services, Inc.         369         322,472           Term Loan, S.S.W., Maturing April 30, 2020         17         818,075           Term Loan, S.S.W., Maturing April 30, 2020         369         322,472           Term Loan, S.S.W., Maturing April 30, 2020         369         322,472           Term Loan, S.S.W., Maturing April 30, 2020         369         322,472           Term Loan, S.O.S.W., Maturing April 30, 2020         369         322,472           Term Loan, S.O.S.W., Maturing April 30, 2020         369         401,192           Term Loan, S.O.S.W., Maturing April 30, 2020         369         401,192			\$	
Term Loan, 4.09%, Maturing Pebraary 7, 2020		40		40,023
Genpack International, Inc.           Ferm Loan, 3.59%, Maturing August 30, 2019         323,003           If Investment Holdings, LLC         278           Ferm Loan, 5.25%, Maturing Resperember 30, 2020         226,962           Information Resources, Inc.         220,962           Ferm Loan, 4.75%, Maturing May 22, 2020         124         225,963           ION Trading Technologies Sa.r.J.         200         203,000           KAR Auction Services, Inc.         550         555,175           Ferm Loan, 4.50%, Maturing May 19, 2017         550         555,175           Krons Incorporated         369         372,472           Ferm Loan, 4.50%, Maturing May 19, 2019         369         372,472           Ferm Loan, 5.25%, Maturing May 19, 2019         369         372,472           Ferm Loan, 5.25%, Maturing October 30, 2019         400         401,192           MCS AMS SU-Holdings LLC         100         80,000           Ferm Loan, 2.65%, Maturing May 22, 2016         222         223,950           MCS AMS SU-Holdings LLC         222         223,950           Ferm Loan, 3.25%, Maturing March 23, 2018         222         223,950           Open Text Corporation         224         228,085           Ferm Loan, 4.25%, Maturing May 2,017         212 <td></td> <td>0.0</td> <td></td> <td>07.707</td>		0.0		07.707
Term Loan, 3.50%, Maturing August 30, 2019		98		97,797
G Investment Holdings, LIC		222		222.062
Term Loan, 5.25%, Maturing October 31, 2019		322		323,063
Information Resources, Inc.   Ferm Loan, 4.75%, Maturing September 30, 2020   224   226, 262   10N Trading Technologies S.a.r.l.   124   125, 697   127   126, 203		272		276.044
Term Loan, 4.75%, Maturing September 30, 2020         224         226,962           ION Trading Technologies Sa.r.I.         124         125,697           Term Loan, 4.50%, Maturing May 22, 2020         124         125,697           Term Loan, 4.50%, Maturing May 22, 2020         300         203,500           KAR Auction Services, Inc.         Term Loan, 3.75%, Maturing May 19, 2017         550         555,175           Kronos Incorporated         369         372,472         181,075           Term Loan, 4.50%, Maturing April 30, 2020         369         372,472           Language Line, LLC         400         401,192           MCS AMS Sub-Holdings LLC         300         9,800           Term Loan, 4.25%, Maturing June 20, 2016         400         9,800           Most Ams Sub-Holdings LLC         300         9,800           Term Loan, 7.00%, Maturing October 15, 2019         10         9,800           Most Term Loan, 3.25%, Maturing Junary 4, 2021         75         76,116           Term Loan, 3.25%, Maturing Junary 4, 2021         22         223,950           Open Yest Corporation         22         223,950           Term Loan, 3.25%, Maturing Junary 4, 2021         22         122,247           Term Loan, 3.25%, Maturing May 9, 2017         12         22		273		276,044
ION Trading Technologies S.ar-I.   Term Loan, 450%, Maturing May 22, 2020   203,500   Term Loan - Second Lien, 8.25%, Maturing May 91, 2021   200   203,500   EAR Auction Services, Inc.   200   203,500   2	· · · · · · · · · · · · · · · · · · ·	22.4		226.062
Term Loan, 4.50%, Maturing May 22, 2020         124         125,697           Term Loan, 2.50%, Maturing May 12, 2021         200         203,500           KAR Auction Services, Inc.         Term Loan, 3.75%, Maturing May 19, 2017         50         55,175           Kronos Incorporated         369         372,472         181,075         181,075         181,075         181,075         Language Line, LLC         175         181,075         Language Line, LLC         175         181,075         Language Line, LLC         180         98,000         400         401,192         MCS AMS Sub-Holdings LLC         180         98,000         98,000         180         98,000         180         98,000         180		224		226,962
Term Loan - Second Lien 8.25%, Maturing May 21, 2021         200         203.500           KAR Auction Services, Inc.         550         555,175           Term Loan, 3.75%, Maturing May 19, 2017         550         555,175           Kronos Incorporated         369         372,472           Term Loan, 5.95%, Maturing October 30, 2019         369         372,472           Term Loan, 5.25%, Maturing During Port More Mark Inc.         400         401,192           MCS AMS Sub-Holdings LLC         10         98,000           Term Loan, 7.00%, Maturing October 15, 2019         10         98,000           Monitoriols International Inc.         222         223,950           Open Text Corporation         222         223,950           Term Loan, 3.25%, Maturing March 23, 2018         22         223,950           Open Text Corporation         2         2         223,950           Term Loan, 3.25%, Maturing Junary 4, 2021         17         176,116         2         222,2085         2085         2         222         223,950         2         2         2         223,950         2         2         2         223,950         2         2         2         2         23,950         2         2         2         2         2         2		104		105 (07
RAN Auction Services, Inc.   Ferm Loan, 3.75%, Maturing May 19, 2017   Form Loan, 4.50%, Maturing Cotober 30, 2019   Ferm Loan, 4.50%, Maturing Cotober 30, 2019   Ferm Loan, 5.50%, Maturing April 30, 2020   Language Line, LLC   Ferm Loan, 6.25%, Maturing June 20, 2016   Monitronics International Inc.   Ferm Loan, 6.25%, Maturing June 20, 2016   Monitronics International Inc.   Ferm Loan, 6.25%, Maturing March 23, 2018   Monitronics International Inc.   Ferm Loan, 3.25%, Maturing March 23, 2018   Monitronics International Inc.   Ferm Loan, 3.25%, Maturing March 23, 2018   Monitronics International Inc.   Ferm Loan, 3.25%, Maturing January 4, 2021   Monitronics International Inc.   Ferm Loan, 3.25%, Maturing January 4, 2021   Monitronics International Inc.   Ferm Loan, 3.25%, Maturing January 4, 2021   Monitronics International Inc.   Ferm Loan, 3.25%, Maturing January 4, 2021   Monitronics International Inc.   Ferm Loan, 3.25%, Maturing January 4, 2021   Monitronics International Corp.   Ferm Loan, 3.50%, Maturing January 4, 2021   Monitronics International Corp.   Ferm Loan, 3.50%, Maturing January 4, 2021   Monitronics International Corp.   Ferm Loan, 3.55%, Maturing January 31, 2017   Ferm Loan, 3.55%, Maturing January 31, 2017   Ferm Loan, 4.25%, Maturing February 28, 2017   Ferm Loan, 4.25%, Maturing February 28, 2017   Ferm Loan, 4.25%, Maturing February 14, 2020   Ferm Loan, 4.25%, Maturing February 14, 2020   Ferm Loan, 3.05%, Maturing February 14, 2020   Ferm Loan, 3.05%, Maturing January 31, 2017   Ferm Loan, 3.25%, Maturing February 14, 2020   Ferm Loan, 3.25%, Maturing January 31, 2017   Ferm Loan, 3.25%, Maturing January 31, 2017   Ferm				,
Term Loan, 3.75%, Maturing May 19, 2017		200		203,500
Kromes Incorporated Term Loan, 4.50%, Maturing October 30, 2019         369         372.472           Term Loan, 4.50%, Maturing October 30, 2019         175         181.075           Language Line, LLC         400         401,192           IERT Loan, 6.52%, Maturing June 20, 2016         400         401,192           MCS AMS Sub-Holdings LLC         50         98,000           Term Loan, 7.00%, Maturing March 23, 2018         22         223,950           Open Text Corporation         175         176.116           Perm Loan, 3.25%, Maturing January 4, 2021         175         176.116           Pacific Industrial Services US Finco LLC         224         228.085           Curilles Transnational Corp.         224         228.085           Valuating Stransnational Corp.         824         827,394           Term Loan, 3.5%, Maturing June 8, 2018         824         827,394           Sensus USA Inc.         122         122,247           Term Loan, 4.5%, Maturing January 31, 2017         272         271,697           Term Loan, 4.25%, Maturing January 31, 2017         43         481,233           Surgard Data Systems, Inc.         1,687         1,697         1,697           Term Loan, 3.92%, Maturing February 14, 2020         165         166.905		550		555 175
Term Loan, 4.50%, Maturing October 30, 2019         369         372,472           Term Loan - Second Lien, 9.75%, Maturing April 30, 2020         175         181,075           Language Line, LLC         400         401,192           Term Loan, 6.25%, Maturing June 20, 2016         400         98,000           MCS AMS Sub-Holdings LLC         100         98,000           Term Loan, 7.00%, Maturing October 15, 2019         100         98,000           Monitronics International Inc.         222         223,950           Term Loan, 3.25%, Maturing March 23, 2018         222         223,950           Open Text Corporation         175         176,116           Term Loan, 3.25%, Maturing January 4, 2021         175         176,161           Pacific Industrial Services US Fince LLC         224         228,085           Quintiles Transnational Corp.         824         827,394           Term Loan, 3.75%, Maturing June 8, 2018         824         827,394           Sensus USA Inc.         122         122,247           Term Loan, 4.75%, Maturing January 31, 2017         272         271,697           Term Loan, 4.25%, Maturing January 31, 2017         35         34,994           Term Loan, 3.92%, Maturing February 28, 2017         165         165           Term Loan,		550		555,175
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020         175         181,075           Language Line, LLC         400         401,192           TERM Loan, 6.25%, Maturing June 20, 2016         400         98,000           MCS AMS Sub-Holdings LLC         100         98,000           TERM Loan, 7.0%, Maturing October 15, 2019         100         98,000           Monitronics International Inc.         222         223,950           Term Loan, 4.25%, Maturing March 23, 2018         322         223,950           Open Text Corporation         175         176,116           Term Loan, 3.25%, Maturing January 4, 2021         217         224         228,085           Quintiles Transnational Corp.         824         228,085         2085         2016         224         228,085         2016         2017         221         228,085         2017         2018         224         228,085         2018		260		272 472
Language Line, LLC         400         401,192           MCS AMS Sub-Holdings LLC         100         98,000           Term Loan, 7,00%, Maturing October 15, 2019         100         98,000           Monitronies International Inc.         222         223,950           Term Loan, 4,25%, Maturing March 23, 2018         222         223,950           Open Text Corporation         175         176,116           Term Loan, 3,25%, Maturing January 4, 2021         21         228,085           Quintiles Transnational Corp.         224         228,085           Term Loan, 5,00%, Maturing October 2, 2018         824         827,394           Sensus USA Inc.         122         122,247           Term Loan, 4,75%, Maturing May 9, 2017         122         122,247           ServiceMaster Company         122         271,697           Term Loan, 4,25%, Maturing January 31, 2017         27         271,697           Term Loan, 4,26%, Maturing February 28, 2017         35         34,794           Term Loan, 4,00%, Maturing February 28, 2017         35         34,794           Term Loan, 4,00%, Maturing February 14, 2020         165         166,905           Trans. Line, Line         997         1,010,659           West Corporation         148         1,481,6				
Term Loan, 6,25%, Maturing June 20, 2016         400         401,192           MCS AMS Sub-Holdings LLC         100         98,000           Term Loan, 7,00%, Maturing October 15, 2019         20         22,305           Monitronics International Inc.         222         223,905           Open Text Corporation         175         176,116           Term Loan, 4,25%, Maturing January 4, 2021         2         224         228,085           Open Text Corporation         2         224         228,085           Pacific Industrial Services US Finco LLC         2         224         228,085           Quintiles Transnational Corp.         824         827,394           Sensus USA Inc.         122         122,247           Ferm Loan, 4,75%, Maturing January 31, 2017         27         271,697           Term Loan, 4,425%, Maturing January 31, 2017         483         481,233           Suncard Data Systems, Inc.         35         3,4794           Term Loan, 4,25%, Maturing February 28, 2017         35         3,4794           Term Loan, 3,25%, Maturing February 14, 2020         1,687         1,697,787           TNS, Inc.         1         1         1,697,787           Term Loan, 5,00%, Maturing February 10, 2019         997         1,010,659		1/5		181,075
MCS AMS Sub-Holdings LLC         100         98,000           Term Loan, 7,00%, Maturing October 15, 2019         100         98,000           Monitronics International Inc.         222         223,950           Open Text Corporation         175         176,116           Pacific Industrial Services US Finco LLC         224         228,085           Cerm Loan, 3,25%, Maturing January 4, 2021         824         827,394           Cerm Loan, 5,00%, Maturing October 2, 2018         824         827,394           Quintiles Transnational Corp.         824         827,394           Term Loan, 3,75%, Maturing June 8, 2018         824         827,394           Sensus USA Inc.         122         122,247           Term Loan, 4,75%, Maturing May 9, 2017         122         221,697           Ferm Loan, 4,75%, Maturing January 31, 2017         272         271,697           Term Loan, 4,25%, Maturing January 31, 2017         35         34,794           Term Loan, 3,25%, Maturing March 9, 2020         1,687         1,697,787           TrNS, Inc.         1         1         1,697,787           TrNS, Inc.         2         1         1,669         166,905           TransUnion, LLC         997         1,010,659         1         1         1,485,81		400		401 100
Term Loan, 7.00%, Maturing Cetober 15, 2019         100         98,000           Monitronics International Inc.         222         223,950           Cerm Loan, 4.25%, Maturing March 23, 2018         222         223,950           Open Text Corporation         175         176,116           Term Loan, 3.25%, Maturing January 4, 2021         224         228,085           Pacific Industrial Services US Fince LLC         224         228,085           Cerm Loan, 5.00%, Maturing Corp.         824         827,394           Cerm Loan, 3.75%, Maturing June 8, 2018         824         827,394           Sensus USA Inc.         212         122,247           Ferm Loan, 4.25%, Maturing May 9, 2017         272         271,697           Ferm Loan, 4.25%, Maturing Junuary 31, 2017         272         271,697           Term Loan, 4.25%, Maturing February 28, 2017         35         34,794           Term Loan, 3.92%, Maturing February 28, 2017         35         1,687         1,697,787           TNS, Inc.         165         166,905         178,10c         167         167,9787           Term Loan, 5.00%, Maturing February 14, 2020         165         166,905         178,10c         178,10c         18,10c,905         18,10c,905         18,10c,905         18,10c,905         18,10c,905		400		401,192
Monitronics International Inc.         222         233,950           Term Loan, 4.25%, Maturing March 23, 2018         222         233,950           Open Text Corporation         175         176,116           Ferm Loan, 3.25%, Maturing January 4, 2021         24         228,085           Colspan="3">Colspan="3		100		00.000
Term Loan, 4.25%, Maturing March 23, 2018         222         223,950           Open Text Corporation         175         176,116           Pacific Industrial Services US Finco LLC         224         228,085           Term Loan, 5.00%, Maturing October 2, 2018         224         228,085           Quintles Transnational Corp.         824         827,394           Sensus USA Inc.         122         122,247           Ferm Loan, 4.75%, Maturing May 9, 2017         122         271,697           Ferm Loan, 4.45%, Maturing January 31, 2017         272         271,697           Term Loan, 4.42%, Maturing January 31, 2017         483         481,233           Suncard Data Systems, Inc.         35         34,794           Term Loan, 3.92%, Maturing February 28, 2017         35         34,794           Term Loan, 4.00%, Maturing February 14, 2020         1,687         1,697,787           TNS, Inc.         1         1         1,697,787           Term Loan, 5.00%, Maturing February 14, 2020         997         1,010,659           West Corporation         1         1,481         1,485,815           Cable and Satellite Television 2.1%         \$ 1,481         1,485,815           Cable and Satellite Television 2.1%         \$ 1,481         1,485,416		100		98,000
Open Text Corporation           Term Loan, 3.25%, Maturing January 4, 2021         175         176,116           Pacific Industrial Services US Finco LLC         224         228,085           Term Loan, 5.00%, Maturing October 2, 2018         224         228,085           Quintiles Transnational Corp.         824         827,394           Ferm Loan, 3.75%, Maturing June 8, 2018         824         827,394           Sensus USA Inc.         82         122,247           Ferm Loan, 4.75%, Maturing May 9, 2017         272         271,697           Term Loan, 4.25%, Maturing January 31, 2017         272         271,697           Term Loan, 4.25%, Maturing January 31, 2017         35         34,794           Term Loan, 3.93%, Maturing February 28, 2017         35         34,794           Term Loan, 4.00%, Maturing March 9, 2020         1,687         1,697,87           TNS, Inc.         97         1,010,695           Term Loan, 5.00%, Maturing February 14, 2020         165         166,905           TransUnion, LLC         997         1,010,659           West Corporation         97         1,010,659           West Corporation         148         1,481,106           Term Loan, 3.25%, Maturing June 30, 2018         148         1,481,16		222		222.050
Term Loan, 3.25%, Maturing January 4, 2021         175         176,116           Pacific Industrial Services US Finco LLC         224         228,085           Cuintiles Transnational Corp.         824         823,085           Term Loan, 3.75%, Maturing June 8, 2018         824         827,394           Sensus USA Inc.         122         122,247           Term Loan, 4.75%, Maturing May 9, 2017         122         271,697           Fern Loan, 4.25%, Maturing January 31, 2017         272         271,697           Term Loan, 4.25%, Maturing January 31, 2017         483         481,233           SunGard Data Systems, Inc.         35         34,794           Term Loan, 4.00%, Maturing February 28, 2017         35         34,794           Term Loan, 4.00%, Maturing March 9, 2020         1,687         1,697,787           TNS, Inc.         165         166,905           TransUnion, LLC         997         1,010,659           Vest Corporation         997         1,010,659           Vest Corporation         1,481         1,485,815           Term Loan, 3.25%, Maturing June 30, 2018         1,481         1,485,815           Cable and Satellite Television 2.1%         \$ 13,641,190           Cable and Satellite Television 2.1%         \$ 148         \$ 148,416<		222		223,950
Pacific Industrial Services US Fince LLC           Term Loan, 5.00%, Maturing October 2, 2018         224         228,085           Quintles Transnational Corp.         824         827,394           Term Loan, 3.75%, Maturing June 8, 2018         824         827,394           Sensus USA Inc.         122         122,247           Term Loan, 4.75%, Maturing May 9, 2017         272         271,697           Term Loan, 4.25%, Maturing January 31, 2017         483         481,233           SunGard Data Systems, Inc.         35         34,794           Term Loan, 3.92%, Maturing February 28, 2017         35         34,794           Term Loan, 4.00%, Maturing March 9, 2020         1,687         1,697,787           TNS, Inc.         1         1         169,787           TransUnion, LLC         997         1,010,699           Vest Corporation         997         1,010,699           Term Loan, 4.25%, Maturing February 10, 2019         997         1,010,699           West Corporation         1,481         1,485,815           Term Loan, 3.25%, Maturing June 30, 2018         1,481         1,485,815           Cable and Satellite Television 2.1%           Atlantic Broadband Finance, LLC         148         \$ 148,416           Ceq		175		176 116
Term Loan, 5.00%, Maturing October 2, 2018         224         228,085           Quintiles Transnational Corp.         824         827,394           Term Loan, 3.75%, Maturing June 8, 2018         824         827,394           Sensus USA Inc.         122         122,247           Term Loan, 4.75%, Maturing May 9, 2017         272         271,697           Term Loan, 4.25%, Maturing January 31, 2017         483         481,233           SunGard Data Systems, Inc.         35         34,794           Term Loan, 4.00%, Maturing February 28, 2017         35         1,697,787           Term Loan, 4.00%, Maturing February 14, 2020         165         166,905           TransUnion, LLC         997         1,010,659           Term Loan, 4.25%, Maturing February 10, 2019         997         1,010,659           West Corporation         997         1,010,659           Term Loan, 3.25%, Maturing June 30, 2018         1,481         1,485,815           Cable and Satellite Television 2.1%         \$13,641,190           Cable and Satellite Television 2.1%         \$148         \$148,416           Cequel Communications, LLC         786         789,620           Term Loan, 3.50%, Maturing February 14, 2019         786         789,620           Charter Communications Operating, LLC		1/5		1/6,116
Quintiles Transnational Corp.         Ferm Loan, 3.75%, Maturing June 8, 2018       824       827,394         Sensus USA Inc.       122       122,247         Ferm Loan, 4.75%, Maturing May 9, 2017       122       272,247         ServiceMaster Company       272       271,697         Term Loan, 4.25%, Maturing January 31, 2017       483       481,233         SunGard Data Systems, Inc.       35       34,794         Term Loan, 3.92%, Maturing February 28, 2017       35       34,794         Ferm Loan, 4.00%, Maturing March 9, 2020       1,687       1,697,787         TNS, Inc.       97       1,010,659         Ferm Loan, 5.00%, Maturing February 14, 2020       165       166,905         TransUnion, LLC       997       1,010,659         West Corporation       1,481       1,485,815         Term Loan, 3.25%, Maturing June 30, 2018       1,481       1,485,815         Cable and Satellite Television 2.1%         Atlantic Broadband Finance, LLC       \$ 13,641,190         Term Loan, 3.25%, Maturing December 2, 2019       148       \$ 148,416         Cequel Communications, LLC       786       789,620         Term Loan, 3.50%, Maturing February 14, 2019       786       789,620         Charter Communi		22.4		220.005
Term Loan, 3.75%, Maturing June 8, 2018       824       827,394         Sensus USA Inc.       122       122,247         ServiceMaster Company       182       272       271,697         Term Loan, 4.25%, Maturing January 31, 2017       483       481,233         SunGard Data Systems, Inc.       185       34,794         Term Loan, 3.92%, Maturing February 28, 2017       35       34,794         Term Loan, 4.00%, Maturing March 9, 2020       1,687       1,687       1,697,787         TNS, Inc.       187       188       1,687       1,697,787         Term Loan, 5.00%, Maturing February 14, 2020       165       166,905         TransUnion, LLC       187       997       1,010,659         West Corporation       188       1,481       1,485,815         Cable and Satellite Television 2.1%         Atlantic Broadband Finance, LLC       189       188       148,411         Cequel Communications, LLC       189       188       184,416         Cequel Communications, LLC       189       188       189       189       289				

Borrower/Tranche Description	Amo	cipal ount* omitted)		Value
CSC Holdings, Inc.				
Term Loan, 2.66%, Maturing April 17, 2020		622	\$	619,327
ION Media Networks, Inc.				
Term Loan, 5.00%, Maturing December 18, 2020		275		277,836
MCC Iowa LLC				
Term Loan, 1.88%, Maturing January 31, 2015		501		500,798
Term Loan, 3.25%, Maturing January 29, 2021		174		174,996
UPC Financing Partnership				ĺ
Term Loan, 3.97%, Maturing March 31, 2021	EUR	1,394		1,894,374
Virgin Media Investment Holdings Limited	2011	1,00		1,00 1,07 1
Term Loan, 4.50%, Maturing June 5, 2020	GBP	300		496,930
Term Loan, 3.50%, Maturing June 8, 2020	GDI	800		802,850
Term Loan, 3.30 %, Maturing June 6, 2020		800		602,630
			Φ.	
			\$	6,568,363
Chemicals and Plastics 2.0%				
Arysta LifeScience Corporation				
Term Loan, 4.50%, Maturing May 29, 2020		423	\$	427,897
Axalta Coating Systems US Holdings Inc.				
Term Loan, 4.75%, Maturing February 1, 2020		546		550,924
AZ Chem US Inc.		2.0		220,52.
Term Loan, 5.25%, Maturing December 22, 2017		169		171,135
Huntsman International, LLC		10)		171,133
Term Loan, 2.69%, Maturing April 19, 2017		1,516		1,523,982
Term Loan, Maturing October 15, 2020 <sup>(2)</sup>		375		377,109
Ineos US Finance LLC		1.220		1 220 407
Term Loan, 4.00%, Maturing May 4, 2018		1,330		1,338,497
MacDermid, Inc.		1.10		4 70 707
Term Loan, 4.00%, Maturing June 8, 2020		149		150,587
OXEA Finance LLC				
Term Loan, 4.25%, Maturing January 15, 2020		125		126,090
Polarpak Inc.				
Term Loan, 4.50%, Maturing June 5, 2020		47		47,449
PQ Corporation				
Term Loan, 4.50%, Maturing August 7, 2017		223		225,037
Tata Chemicals North America Inc.				
Term Loan, 3.75%, Maturing August 7, 2020		224		225,134
Tronox Pigments (Netherlands) B.V.				
Term Loan, 4.50%, Maturing March 19, 2020		398		403,307
Univar Inc.				
Term Loan, 5.00%, Maturing June 30, 2017		581		578,476
WNA Holdings Inc.				
Term Loan, 4.50%, Maturing June 7, 2020		27		27,738
WR Grace & Co.				.,
Term Loan, Maturing January 22, 2021 <sup>(2)</sup>		26		26,458
Term Loan, Maturing January 31, 2021 <sup>(2)</sup>		74		74,083
Tomi Boun, Maturing Junuary 31, 2021		, ,		7 1,003
			ф	C 252 002
			\$	6,273,903
Conglomerates 0.4%				
RGIS Services, LLC				
Term Loan, 5.50%, Maturing October 18, 2017		743	\$	739,258
Spectrum Brands Europe GmbH				
Term Loan, 3.75%, Maturing September 4, 2019	EUR	175		237,498
Spectrum Brands, Inc.				- 1,120
Term Loan, 3.50%, Maturing September 4, 2019		200		200,643
		200		200,010

\$ 1,177,399

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Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Containers and Glass Products 1.0%	(000 3 omitted)	v aruc
Berry Plastics Holding Corporation		
Term Loan, 3.50%, Maturing February 7, 2020	422	\$ 421,41
Term Loan, 3.75%, Maturing January 9, 2021	880	881,08
BWAY Holding Company, Inc.		001,00
Term Loan, 4.50%, Maturing August 7, 2017	495	499,48
Pelican Products, Inc.	193	177,10
Term Loan, 6.25%, Maturing July 11, 2018	246	248,25
Reynolds Group Holdings Inc.	210	210,23
Term Loan, 4.00%, Maturing December 1, 2018	792	802,27
TricorBraun, Inc.	172	002,27
Term Loan, 4.00%, Maturing May 3, 2018	404	406,08
Term Loan, 4.00 %, Waturing Way 3, 2016	404	+00,00
		h 2.250.50
		\$ 3,258,59
Cosmetics/Toiletries 0.2%		
Revlon Consumer Products Corporation		
Term Loan, 4.00%, Maturing August 19, 2019	225	\$ 226,48
Sun Products Corporation (The)		
Term Loan, 5.50%, Maturing March 23, 2020	422	402,30
		\$ 628,79
		φ <b>020,</b> 77
Drugs 0.9%		
Akorn, Inc.		
Term Loan, Maturing August 27, 2020 <sup>(2)</sup>	125	\$ 126,56
Alkermes, Inc.		
Term Loan, 3.50%, Maturing September 18, 2019	74	74,68
Auxilium Pharmaceuticals, Inc.		
Term Loan, 6.25%, Maturing April 26, 2017	96	98,20
Catalent Pharma Solutions Inc.		
Term Loan, 3.66%, Maturing September 15, 2016	397	400,26
Endo Health Solutions Inc.		
Term Loan, Maturing November 5, 2020 <sup>(2)</sup>	50	50,18
Ikaria Acquisition Inc.		
Term Loan, 7.25%, Maturing July 3, 2018	122	122,40
Par Pharmaceutical Companies, Inc.		
Term Loan, 4.25%, Maturing September 30, 2019	222	223,86
Patheon, Inc.		
Term Loan, Maturing January 9, 2021 <sup>(2)</sup>	150	150,01
Valeant Pharmaceuticals International, Inc.		
Term Loan, 3.75%, Maturing February 13, 2019	394	397,24
Term Loan, 3.75%, Maturing December 11, 2019	395	398,20
Term Loan, 4.50%, Maturing August 5, 2020	893	903,43
101111 201111, 1100 70, 111111111111 21111 201111, 1100 70, 11111111111 201111, 1100 70, 11111111111 201111		,,,,,
		\$ 2,945,07
		\$ 2,945,07
Ecological Services and Equipment 0.1%		
ADS Waste Holdings, Inc.		
Term Loan, 4.25%, Maturing October 9, 2019	396	\$ 398,75
		\$ 398,75
Electronics/Electrical 4.0%		
Aeroflex Incorporated		

Term Loan, 4.50%, Maturing November 11, 2019	303	\$ 306,628
Allflex Holdings III, Inc.		
Term Loan, 4.25%, Maturing July 17, 2020	125	125,467
Answers Corporation		
Term Loan, 6.50%, Maturing December 20, 2018	150	148,875
Term Loan - Second Lien, 11.00%, Maturing June 19, 2020	125	122,812

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Attachmate Corporation		
Term Loan, 7.25%, Maturing November 22, 2017	516	\$ 524,560
Blue Coat Systems, Inc.		
Term Loan - Second Lien, 9.50%, Maturing June 26, 2020	125	129,375
CommScope, Inc.		
Term Loan, 3.25%, Maturing January 26, 2018	200	201,121
CompuCom Systems, Inc.		
Term Loan, 4.25%, Maturing May 11, 2020	149	149,437
Dealer Computer Services, Inc.		
Term Loan, 2.16%, Maturing April 21, 2016	355	356,564
Dell Inc.		
Term Loan, 3.75%, Maturing October 29, 2018	293	292,568
Term Loan, 4.50%, Maturing April 29, 2020	1,671	1,665,678
Digital Generation, Inc.	·	
Term Loan, 8.25%, Maturing July 26, 2018	233	234,636
Eagle Parent, Inc.		
Term Loan, 4.00%, Maturing May 16, 2018	505	509,128
Excelitas Technologies Corp.		00,120
Term Loan, 6.00%, Maturing October 30, 2020	148	149,518
FIDJI Luxembourg (BC4) S.A.R.L.	140	147,510
Term Loan, 6.25%, Maturing December 18, 2020	150	151,125
Freescale Semiconductor, Inc.	130	131,123
Term Loan, 5.00%, Maturing February 28, 2020	371	374,742
•	3/1	374,742
Go Daddy Operating Company, LLC	<b>5</b> 00	502.092
Term Loan, 4.00%, Maturing December 17, 2018	589	593,082
Infor (US), Inc.	0.40	052.001
Term Loan, 3.75%, Maturing June 3, 2020	949	953,881
Internet Brands, Inc.	15.4	151501
Term Loan, 6.25%, Maturing March 18, 2019	174	174,701
Magic Newco LLC		
Term Loan, 5.00%, Maturing December 12, 2018	272	274,449
Microsemi Corporation		
Term Loan, 3.75%, Maturing February 19, 2020	239	239,994
NXP B.V.		
Term Loan, 4.50%, Maturing March 3, 2017	535	542,982
Term Loan, 3.25%, Maturing January 11, 2020	349	349,943
Renaissance Learning, Inc.		
Term Loan, 5.00%, Maturing October 16, 2020	150	150,747
Rocket Software, Inc.		
Term Loan, 5.75%, Maturing February 8, 2018	294	294,831
Rovi Solutions Corporation		
Term Loan, 3.50%, Maturing March 29, 2019	146	145,366
RP Crown Parent, LLC		
Term Loan, 6.00%, Maturing December 21, 2018	521	526,707
Sensata Technologies Finance Company, LLC		
Term Loan, 3.25%, Maturing May 12, 2019	238	240,040
Serena Software, Inc.		,,,
Term Loan, 4.16%, Maturing March 10, 2016	1,185	1,176,853
Shield Finance Co. S.A.R.L.	-,100	, 5,555
Term Loan, Maturing January 27, 2021 <sup>(2)</sup>	125	124,375
Sirius Computer Solutions, Inc.	123	121,373
Term Loan, 7.00%, Maturing November 30, 2018	98	99,182
Smart Technologies ULC	90	79,102
Term Loan, 10.50%, Maturing January 31, 2018	123	122,043
Term Loan, 10.30 //c, ividuring January 31, 2010	123	144,043

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Sophia, L.P.	222	Φ.	224.766
Term Loan, 4.50%, Maturing July 19, 2018	232	\$	234,766
SS&C Technologies Holdings Europe S.A.R.L.	10		10.004
Term Loan, 3.25%, Maturing June 7, 2019	18		18,084
Term Loan, 3.25%, Maturing June 7, 2019	174		175,064
SumTotal Systems LLC Terms Learn 6.28% Maturing Newsphere 16.2018	22.4		222 255
Term Loan, 6.28%, Maturing November 16, 2018	234		233,255
SurveyMonkey.com, LLC Term Loan, 5.50%, Maturing February 5, 2019	99		100,491
Wall Street Systems, Inc.	99		100,491
Term Loan, 5.75%, Maturing October 25, 2019	223		224,421
Web.com Group, Inc.	223		224,421
	204		207,382
Term Loan, 4.50%, Maturing October 27, 2017	204		201,362
Equipment Leasing 0.2%		\$	12,644,873
Flying Fortress Inc.			
Term Loan, 3.50%, Maturing June 30, 2017	500	\$	501,459
Torin Boun, 5.50 %, Mattering June 50, 2017	300	Ψ	301,137
		\$	501,459
		Φ	301,439
T' 11 4 1 4 4 6			
Financial Intermediaries 2.1%			
American Capital Holdings, Inc.	121	Ф	122 151
Term Loan, 4.00%, Maturing August 22, 2016	131	\$	132,151
Armor Holding II LLC	104		105 101
Term Loan, 5.75%, Maturing June 26, 2020	124		125,191
Cetera Financial Group, Inc.	1.40		150.740
Term Loan, 6.50%, Maturing August 2, 2019	149		150,740
Citco Funding LLC	601		600.250
Term Loan, 4.25%, Maturing June 29, 2018	684		690,350
Clipper Acquisitions Corp.	99		00.660
Term Loan, 4.00%, Maturing February 6, 2020	99		99,660
First Data Corporation Term Lean 4.16% Maturing March 23, 2018	500		502 212
Term Loan, 4.16%, Maturing March 23, 2018	375		502,313
Term Loan, 4.16%, Maturing September 24, 2018 Grosvenor Capital Management Holdings, LLP	313		376,094
Term Loan, 3.75%, Maturing January 4, 2021	225		225,281
Guggenheim Partners, LLC	223		223,201
Term Loan, 4.25%, Maturing July 17, 2020	150		151,635
Harbourvest Partners, LLC	130		131,033
Term Loan, 4.75%, Maturing November 21, 2017	183		184,055
Home Loan Servicing Solutions, Ltd.	103		104,033
Term Loan, 4.50%, Maturing June 19, 2020	199		202,358
LPL Holdings, Inc.	199		202,336
Term Loan, 3.25%, Maturing March 29, 2019	1,598		1,600,171
Mercury Payment Systems Canada, LLC	1,570		1,000,171
Term Loan, 5.50%, Maturing July 3, 2017	49		49,863
Nuveen Investments, Inc.	1)		17,003
Term Loan, 4.16%, Maturing May 15, 2017	1,250		1,250,391
Ocwen Financial Corporation	1,230		1,230,371
Term Loan, 5.00%, Maturing February 15, 2018	248		251,149
Oz Management LP	270		231,177
Term Loan, 1.66%, Maturing November 15, 2016	221		212,505
Starwood Property Trust, Inc.	221		212,303
Term Loan, 3.50%, Maturing April 17, 2020	125		124,972
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W	alke	r &	Dun	lon.	Inc.
7 7	aint	ıx	Dun	wp.	, 1110.

Term Loan, 5.50%, Maturing December 11, 2020

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Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Walter Investment Management Corp.		
Term Loan, 4.75%, Maturing December 11, 2020	210	\$ 211,466
		\$ 6,667,220
Food Products 2.4%		
AdvancePierre Foods, Inc.		
Term Loan, 5.75%, Maturing July 10, 2017	248	\$ 248,222
Blue Buffalo Company, Ltd.		
Term Loan, 4.00%, Maturing August 8, 2019	247	249,972
Clearwater Seafoods Limited Partnership		
Term Loan, 4.75%, Maturing June 24, 2019	174	175,141
CSM Bakery Supplies LLC		
Term Loan, 4.75%, Maturing July 3, 2020	174	175,322
Del Monte Foods Company		
Term Loan, 4.00%, Maturing March 8, 2018	1,162	1,169,800
Term Loan, Maturing November 6, 2020 <sup>(2)</sup>	125	125,371
Dole Food Company Inc.		
Term Loan, 4.50%, Maturing November 1, 2018	100	100,844
H.J. Heinz Company		
Term Loan, 3.50%, Maturing June 5, 2020	2,015	2,037,881
High Liner Foods Incorporated		
Term Loan, 4.75%, Maturing December 31, 2017	233	234,469
JBS USA Holdings Inc.		
Term Loan, 3.75%, Maturing May 25, 2018	980	983,725
Term Loan, 3.75%, Maturing September 18, 2020	299	299,998
NBTY, Inc.	200	007.000
Term Loan, 3.50%, Maturing October 1, 2017	888	895,093
Pinnacle Foods Finance LLC		
Term Loan, 3.25%, Maturing April 29, 2020	125	125,055
Term Loan, 3.25%, Maturing April 29, 2020	695	696,487
		\$ 7,517,380
Food Service 2.1%		
Aramark Corporation		
Term Loan, 3.67%, Maturing July 26, 2016	77	\$ 77,174
Term Loan, 3.68%, Maturing July 26, 2016	43	42,874
Term Loan, 3.75%, Maturing July 26, 2016	529	532,210
Term Loan, 3.75%, Maturing July 26, 2016	641	644,033
Term Loan, 4.03%, Maturing July 26, 2016	GBP 523	861,084
Buffets, Inc.		
Term Loan, 0.25%, Maturing April 22, 2015 <sup>(5)</sup>	26	25,828
Burger King Corporation	7.00	550 0 45
Term Loan, 3.75%, Maturing September 28, 2019	568	572,347
Darling International Inc.	DID 177	227.000
Term Loan, 3.50%, Maturing January 6, 2021	EUR 175	237,989
DineEquity, Inc.	205	207.100
Term Loan, 3.75%, Maturing October 19, 2017	205	206,189
Dunkin Brands, Inc.	500	520 107
Term Loan, 3.75%, Maturing February 14, 2020	528	530,197
Landry s, Inc.	450	404.774
Term Loan, 4.00%, Maturing April 24, 2018	479	484,774
OSI Restaurant Partners, LLC Term Loan 3 50% Maturing October 25, 2010	491	102 005
Term Loan, 3.50%, Maturing October 25, 2019 US Foods, Inc.	491	492,885
CO I Outs, IIIC		

	Princ Amou	•	
Borrower/Tranche Description	(000 s o		Value
Weight Watchers International, Inc.			
Term Loan, 3.75%, Maturing April 2, 2020		1,191	\$ 1,067,136
Wendy s International, Inc.			
Term Loan, 3.25%, Maturing May 15, 2019		255	256,315
			\$ 6,659,809
Food/Drug Retailers 1.3%			
Albertson s, LLC			
Term Loan, 4.25%, Maturing March 21, 2016		90	\$ 91,155
Term Loan, 4.75%, Maturing March 21, 2019		134	135,548
Alliance Boots Holdings Limited			
Term Loan, 3.71%, Maturing July 10, 2017	EUR	1,000	1,353,999
Term Loan, 3.97%, Maturing July 10, 2017	GBP	300	493,874
General Nutrition Centers, Inc.		0.74	0.5.5.500
Term Loan, 3.25%, Maturing March 4, 2019		854	855,799
Rite Aid Corporation		4.45	440.022
Term Loan, 4.00%, Maturing February 21, 2020		447	449,833
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020		100	102,738
Supervalu Inc. Term Lean 4 50% Meturing Merch 21, 2010		495	497,785
Term Loan, 4.50%, Maturing March 21, 2019		473	497,763
			\$ 3,980,731
			, ,
Health Care 5.3%			
Alere, Inc.			
Term Loan, 4.25%, Maturing June 30, 2017		759	\$ 765,757
Alliance Healthcare Services, Inc.			
Term Loan, 4.25%, Maturing June 3, 2019		224	223,840
Amneal Pharmaceuticals LLC			
Term Loan, 5.75%, Maturing November 1, 2019		100	100,810
Ardent Medical Services, Inc.			
Term Loan, 6.75%, Maturing July 2, 2018		297	299,475
Biomet Inc.		4 00 4	
Term Loan, 3.66%, Maturing July 25, 2017		1,224	1,233,673
CHG Buyer Corporation		100	104.571
Term Loan, 4.25%, Maturing November 19, 2019		123	124,571
Community Health Systems, Inc. Term Loan, 3.49%, Maturing January 25, 2017		374	376,563
Term Loan, 4.25%, Maturing January 27, 2021		1,446	1,463,158
Convatec Inc.		1,440	1,405,156
Term Loan, 4.00%, Maturing December 22, 2016		97	97,869
CRC Health Corporation		, ,	27,002
Term Loan, Maturing November 16, 2015 <sup>(2)</sup>		50	50,344
DaVita, Inc.			2 3,2
Term Loan, 4.50%, Maturing October 20, 2016		631	635,304
Term Loan, 4.00%, Maturing November 1, 2019		619	624,677
DJO Finance LLC			
Term Loan, 4.75%, Maturing September 15, 2017		334	338,163
Envision Healthcare Corporation			
Term Loan, 4.00%, Maturing May 25, 2018		403	405,672
Gentiva Health Services, Inc.			
Term Loan, 6.50%, Maturing October 18, 2019		250	251,719
Grifols Inc.			
Term Loan, 4.25%, Maturing June 1, 2017		582	587,518
HCA, Inc.			

Term Loan, 2.91%, Maturing March 31, 2017	1,213	1,216,855
Term Loan, 3.00%, Maturing May 1, 2018	785	787,725

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Hologic Inc.	(1111)		
Term Loan, 3.75%, Maturing August 1, 2019	300	\$	302,673
Iasis Healthcare LLC			
Term Loan, 4.50%, Maturing May 3, 2018	316		319,320
inVentiv Health, Inc.			
Term Loan, 7.50%, Maturing August 4, 2016	533		530,760
Kindred Healthcare, Inc.			
Term Loan, 4.25%, Maturing June 1, 2018	195		197,088
Kinetic Concepts, Inc.			
Term Loan, 4.00%, Maturing May 4, 2018	933		942,505
MedAssets, Inc.	00		00.400
Term Loan, 4.00%, Maturing December 13, 2019	80		80,480
MMM Holdings, Inc.	120		120 520
Term Loan, 9.75%, Maturing December 12, 2017	128		129,520
MSO of Puerto Rico, Inc.	93		04.255
Term Loan, 9.75%, Maturing December 12, 2017  Multiplan, Inc.	93		94,255
Term Loan, 4.00%, Maturing August 25, 2017	391		394,115
National Mentor Holdings, Inc.	391		394,113
Term Loan, Maturing January 27, 2021 <sup>(2)</sup>	100		100,937
Onex Carestream Finance LP	100		100,537
Term Loan, 5.00%, Maturing June 7, 2019	512		520,458
Opal Acquisition, Inc.	0.2		020,.00
Term Loan, 5.00%, Maturing November 27, 2020	300		302,250
Pharmaceutical Product Development LLC			, , , ,
Term Loan, 4.00%, Maturing December 5, 2018	347		349,252
PRA Holdings, Inc.			
Term Loan, 5.00%, Maturing September 23, 2020	224		225,676
Radnet Management, Inc.			
Term Loan, 4.25%, Maturing October 10, 2018	296		294,523
Salix Pharmaceuticals, Ltd.			
Term Loan, 4.25%, Maturing January 2, 2020	125		126,734
Select Medical Corporation			
Term Loan, 4.00%, Maturing June 1, 2018	275		277,080
Sheridan Holdings, Inc.			00.450
Term Loan, 4.50%, Maturing June 29, 2018	99		99,459
TriZetto Group, Inc. (The)	202		201 405
Term Loan, 4.75%, Maturing May 2, 2018	293		291,495
Truven Health Analytics Inc.	221		222 140
Term Loan, 4.50%, Maturing June 6, 2019	321		322,149
Universal Health Services, Inc. Term Loan, 2.41%, Maturing November 15, 2016	380		383,298
VWR Funding, Inc.	360		363,296
Term Loan, 3.45%, Maturing April 3, 2017	775		779,736
Term Loan, 5.45 %, Maturing April 5, 2017	773		117,130
		¢	16 647 456
		\$	16,647,456
Hama Eugenishinaa   0.20%			
Home Furnishings 0.2%			
Serta Simmons Holdings, LLC	215	Φ	219 222
Term Loan, 4.25%, Maturing October 1, 2019	315	\$	318,222
Tempur-Pedic International Inc. Term Loan 3 50% Maturing Morch 18, 2020	297		207 922
Term Loan, 3.50%, Maturing March 18, 2020	291		297,832
		ф	(1/, 054
		\$	616,054

Apex Tool Group, LLC		
Term Loan, 4.50%, Maturing January 31, 2020	149	\$ 149,898

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Gardner Denver, Inc.	(000 s offitted)		value
Term Loan, 4.25%, Maturing July 30, 2020	349	\$	349,165
Generac Power Systems, Inc.	317	Ψ	317,103
Term Loan, 3.50%, Maturing May 31, 2020	323		325,125
Grede LLC	323		323,123
Term Loan, 4.50%, Maturing May 2, 2018	341		343,229
Husky Injection Molding Systems Ltd	J <del>+</del> 1		343,229
Term Loan, 4.25%, Maturing June 29, 2018	522		526,284
Milacron LLC	322		320,204
Term Loan, 4.25%, Maturing March 30, 2020	74		74,705
Paladin Brands Holding, Inc.	/4		74,703
Term Loan, 6.75%, Maturing August 16, 2019	100		100.437
Rexnord LLC	100		100,437
	848		952 762
Term Loan, 4.00%, Maturing August 21, 2020	040		853,763
Southwire Company There I are Maturing February 11, 2021(2)	75		74.012
Term Loan, Maturing February 11, 2021 <sup>(2)</sup>	75		74,813
Spansion LLC There I are 2.75% Materials December 12.2019	100		100.072
Term Loan, 3.75%, Maturing December 13, 2018	198		198,873
Tank Holding Corp.	170		170.041
Term Loan, 4.25%, Maturing July 9, 2019	179		179,041
Terex Corporation	740		757 104
Term Loan, 3.50%, Maturing April 28, 2017	748		757,194
VAT Holdings AG	<b>5</b> 5		55.250
Term Loan, Maturing January 9, 2021 <sup>(2)</sup>	75		75,359
		\$	4,007,886
Insurance 1.5%			
Alliant Holdings I, Inc.	20.6	Φ.	200.042
Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019	396	\$	398,042
Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC		\$	
Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019	396 917	\$	398,042 926,217
Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc.	917	\$	926,217
Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021		\$	
Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC	917 150	\$	926,217 151,650
Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 4.50%, Maturing May 24, 2019	917 150 1,683	\$	926,217 151,650 1,685,254
Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 4.50%, Maturing May 24, 2019 Term Loan, 3.50%, Maturing July 8, 2020	917 150	\$	926,217 151,650
Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 4.50%, Maturing May 24, 2019 Term Loan, 3.50%, Maturing July 8, 2020 CNO Financial Group, Inc.	917 150 1,683 174	\$	926,217 151,650 1,685,254 172,288
Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 4.50%, Maturing May 24, 2019 Term Loan, 3.50%, Maturing July 8, 2020 CNO Financial Group, Inc. Term Loan, 3.00%, Maturing September 28, 2016	917 150 1,683	\$	926,217 151,650 1,685,254
Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 4.50%, Maturing May 24, 2019 Term Loan, 3.50%, Maturing July 8, 2020 CNO Financial Group, Inc. Term Loan, 3.00%, Maturing September 28, 2016 Cooper Gay Swett & Crawford Ltd	917 150 1,683 174 150	\$	926,217 151,650 1,685,254 172,288 151,125
Alliant Holdings I, Inc.  Term Loan, 4.25%, Maturing December 20, 2019  AmWINS Group, LLC  Term Loan, 5.00%, Maturing September 6, 2019  Applied Systems, Inc.  Term Loan, 4.25%, Maturing January 25, 2021  Asurion LLC  Term Loan, 4.50%, Maturing May 24, 2019  Term Loan, 3.50%, Maturing July 8, 2020  CNO Financial Group, Inc.  Term Loan, 3.00%, Maturing September 28, 2016  Cooper Gay Swett & Crawford Ltd  Term Loan, 5.00%, Maturing April 16, 2020	917 150 1,683 174	\$	926,217 151,650 1,685,254 172,288
Alliant Holdings I, Inc.  Term Loan, 4.25%, Maturing December 20, 2019  AmWINS Group, LLC  Term Loan, 5.00%, Maturing September 6, 2019  Applied Systems, Inc.  Term Loan, 4.25%, Maturing January 25, 2021  Asurion LLC  Term Loan, 4.50%, Maturing May 24, 2019  Term Loan, 3.50%, Maturing July 8, 2020  CNO Financial Group, Inc.  Term Loan, 3.00%, Maturing September 28, 2016  Cooper Gay Swett & Crawford Ltd  Term Loan, 5.00%, Maturing April 16, 2020  Cunningham Lindsey U.S. Inc.	917 150 1,683 174 150	\$	926,217 151,650 1,685,254 172,288 151,125 49,087
Alliant Holdings I, Inc.  Term Loan, 4.25%, Maturing December 20, 2019  AmWINS Group, LLC  Term Loan, 5.00%, Maturing September 6, 2019  Applied Systems, Inc.  Term Loan, 4.25%, Maturing January 25, 2021  Asurion LLC  Term Loan, 4.50%, Maturing May 24, 2019  Term Loan, 3.50%, Maturing July 8, 2020  CNO Financial Group, Inc.  Term Loan, 3.00%, Maturing September 28, 2016  Cooper Gay Swett & Crawford Ltd  Term Loan, 5.00%, Maturing April 16, 2020  Cunningham Lindsey U.S. Inc.  Term Loan, 5.00%, Maturing December 10, 2019	917 150 1,683 174 150	\$	926,217 151,650 1,685,254 172,288 151,125
Alliant Holdings I, Inc.  Term Loan, 4.25%, Maturing December 20, 2019  AmWINS Group, LLC  Term Loan, 5.00%, Maturing September 6, 2019  Applied Systems, Inc.  Term Loan, 4.25%, Maturing January 25, 2021  Asurion LLC  Term Loan, 4.50%, Maturing May 24, 2019  Term Loan, 3.50%, Maturing July 8, 2020  CNO Financial Group, Inc.  Term Loan, 3.00%, Maturing September 28, 2016  Cooper Gay Swett & Crawford Ltd  Term Loan, 5.00%, Maturing April 16, 2020  Cunningham Lindsey U.S. Inc.  Term Loan, 5.00%, Maturing December 10, 2019  Hub International Limited	917 150 1,683 174 150 50	\$	926,217 151,650 1,685,254 172,288 151,125 49,087 173,807
Alliant Holdings I, Inc.  Term Loan, 4.25%, Maturing December 20, 2019  AmWINS Group, LLC  Term Loan, 5.00%, Maturing September 6, 2019  Applied Systems, Inc.  Term Loan, 4.25%, Maturing January 25, 2021  Asurion LLC  Term Loan, 4.50%, Maturing May 24, 2019  Term Loan, 3.50%, Maturing July 8, 2020  CNO Financial Group, Inc.  Term Loan, 3.00%, Maturing September 28, 2016  Cooper Gay Swett & Crawford Ltd  Term Loan, 5.00%, Maturing April 16, 2020  Cunningham Lindsey U.S. Inc.  Term Loan, 5.00%, Maturing December 10, 2019  Hub International Limited  Term Loan, 4.75%, Maturing October 2, 2020	917 150 1,683 174 150	\$	926,217 151,650 1,685,254 172,288 151,125 49,087
Alliant Holdings I, Inc.  Term Loan, 4.25%, Maturing December 20, 2019  AmWINS Group, LLC  Term Loan, 5.00%, Maturing September 6, 2019  Applied Systems, Inc.  Term Loan, 4.25%, Maturing January 25, 2021  Asurion LLC  Term Loan, 4.50%, Maturing May 24, 2019  Term Loan, 3.50%, Maturing July 8, 2020  CNO Financial Group, Inc.  Term Loan, 3.00%, Maturing September 28, 2016  Cooper Gay Swett & Crawford Ltd  Term Loan, 5.00%, Maturing April 16, 2020  Cunningham Lindsey U.S. Inc.  Term Loan, 5.00%, Maturing December 10, 2019  Hub International Limited  Term Loan, 4.75%, Maturing October 2, 2020  Sedgwick CMS Holdings, Inc.	917 150 1,683 174 150 50 173	\$	926,217 151,650 1,685,254 172,288 151,125 49,087 173,807 530,886
Alliant Holdings I, Inc.  Term Loan, 4.25%, Maturing December 20, 2019  AmWINS Group, LLC  Term Loan, 5.00%, Maturing September 6, 2019  Applied Systems, Inc.  Term Loan, 4.25%, Maturing January 25, 2021  Asurion LLC  Term Loan, 4.50%, Maturing May 24, 2019  Term Loan, 3.50%, Maturing July 8, 2020  CNO Financial Group, Inc.  Term Loan, 3.00%, Maturing September 28, 2016  Cooper Gay Swett & Crawford Ltd  Term Loan, 5.00%, Maturing April 16, 2020  Cunningham Lindsey U.S. Inc.  Term Loan, 5.00%, Maturing December 10, 2019  Hub International Limited  Term Loan, 4.75%, Maturing October 2, 2020  Sedgwick CMS Holdings, Inc.  Term Loan, 4.25%, Maturing June 12, 2018	917 150 1,683 174 150 50	\$	926,217 151,650 1,685,254 172,288 151,125 49,087 173,807
Alliant Holdings I, Inc.  Term Loan, 4.25%, Maturing December 20, 2019  AmWINS Group, LLC  Term Loan, 5.00%, Maturing September 6, 2019  Applied Systems, Inc.  Term Loan, 4.25%, Maturing January 25, 2021  Asurion LLC  Term Loan, 4.50%, Maturing May 24, 2019  Term Loan, 3.50%, Maturing July 8, 2020  CNO Financial Group, Inc.  Term Loan, 3.00%, Maturing September 28, 2016  Cooper Gay Swett & Crawford Ltd  Term Loan, 5.00%, Maturing April 16, 2020  Cunningham Lindsey U.S. Inc.  Term Loan, 5.00%, Maturing December 10, 2019  Hub International Limited  Term Loan, 4.75%, Maturing October 2, 2020  Sedgwick CMS Holdings, Inc.  Term Loan, 4.25%, Maturing June 12, 2018  USI, Inc.	917 150 1,683 174 150 50 173 524	\$	926,217 151,650 1,685,254 172,288 151,125 49,087 173,807 530,886 125,203
Alliant Holdings I, Inc.  Term Loan, 4.25%, Maturing December 20, 2019  AmWINS Group, LLC  Term Loan, 5.00%, Maturing September 6, 2019  Applied Systems, Inc.  Term Loan, 4.25%, Maturing January 25, 2021  Asurion LLC  Term Loan, 4.50%, Maturing May 24, 2019  Term Loan, 3.50%, Maturing July 8, 2020  CNO Financial Group, Inc.  Term Loan, 3.00%, Maturing September 28, 2016  Cooper Gay Swett & Crawford Ltd  Term Loan, 5.00%, Maturing April 16, 2020  Cunningham Lindsey U.S. Inc.  Term Loan, 5.00%, Maturing December 10, 2019  Hub International Limited  Term Loan, 4.75%, Maturing October 2, 2020  Sedgwick CMS Holdings, Inc.  Term Loan, 4.25%, Maturing June 12, 2018	917 150 1,683 174 150 50 173	\$	926,217 151,650 1,685,254 172,288 151,125 49,087 173,807 530,886
Alliant Holdings I, Inc.  Term Loan, 4.25%, Maturing December 20, 2019  AmWINS Group, LLC  Term Loan, 5.00%, Maturing September 6, 2019  Applied Systems, Inc.  Term Loan, 4.25%, Maturing January 25, 2021  Asurion LLC  Term Loan, 4.50%, Maturing May 24, 2019  Term Loan, 3.50%, Maturing July 8, 2020  CNO Financial Group, Inc.  Term Loan, 3.00%, Maturing September 28, 2016  Cooper Gay Swett & Crawford Ltd  Term Loan, 5.00%, Maturing April 16, 2020  Cunningham Lindsey U.S. Inc.  Term Loan, 5.00%, Maturing December 10, 2019  Hub International Limited  Term Loan, 4.75%, Maturing October 2, 2020  Sedgwick CMS Holdings, Inc.  Term Loan, 4.25%, Maturing June 12, 2018  USI, Inc.	917 150 1,683 174 150 50 173 524	\$	926,217 151,650 1,685,254 172,288 151,125 49,087 173,807 530,886 125,203
Alliant Holdings I, Inc.  Term Loan, 4.25%, Maturing December 20, 2019  AmWINS Group, LLC  Term Loan, 5.00%, Maturing September 6, 2019  Applied Systems, Inc.  Term Loan, 4.25%, Maturing January 25, 2021  Asurion LLC  Term Loan, 4.50%, Maturing May 24, 2019  Term Loan, 3.50%, Maturing July 8, 2020  CNO Financial Group, Inc.  Term Loan, 3.00%, Maturing September 28, 2016  Cooper Gay Swett & Crawford Ltd  Term Loan, 5.00%, Maturing April 16, 2020  Cunningham Lindsey U.S. Inc.  Term Loan, 5.00%, Maturing December 10, 2019  Hub International Limited  Term Loan, 4.75%, Maturing October 2, 2020  Sedgwick CMS Holdings, Inc.  Term Loan, 4.25%, Maturing June 12, 2018  USI, Inc.	917 150 1,683 174 150 50 173 524		926,217 151,650 1,685,254 172,288 151,125 49,087 173,807 530,886 125,203 423,914
Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 4.50%, Maturing May 24, 2019 Term Loan, 3.50%, Maturing July 8, 2020 CNO Financial Group, Inc. Term Loan, 3.00%, Maturing September 28, 2016 Cooper Gay Swett & Crawford Ltd Term Loan, 5.00%, Maturing April 16, 2020 Cunningham Lindsey U.S. Inc. Term Loan, 5.00%, Maturing December 10, 2019 Hub International Limited Term Loan, 4.75%, Maturing October 2, 2020 Sedgwick CMS Holdings, Inc. Term Loan, 4.25%, Maturing June 12, 2018 USI, Inc. Term Loan, 4.25%, Maturing December 27, 2019	917 150 1,683 174 150 50 173 524		926,217 151,650 1,685,254 172,288 151,125 49,087 173,807 530,886 125,203 423,914
Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 4.50%, Maturing May 24, 2019 Term Loan, 3.50%, Maturing July 8, 2020 CNO Financial Group, Inc. Term Loan, 3.00%, Maturing September 28, 2016 Cooper Gay Swett & Crawford Ltd Term Loan, 5.00%, Maturing April 16, 2020 Cunningham Lindsey U.S. Inc. Term Loan, 5.00%, Maturing December 10, 2019 Hub International Limited Term Loan, 4.75%, Maturing October 2, 2020 Sedgwick CMS Holdings, Inc. Term Loan, 4.25%, Maturing June 12, 2018 USI, Inc. Term Loan, 4.25%, Maturing December 27, 2019	917 150 1,683 174 150 50 173 524		926,217 151,650 1,685,254 172,288 151,125 49,087 173,807 530,886 125,203 423,914

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Bally Technologies, Inc.	240	Φ.	251.006
Term Loan, 4.25%, Maturing November 25, 2020	249	\$	251,986
Bombardier Recreational Products, Inc.	644		645.051
Term Loan, 4.00%, Maturing January 30, 2019	641		645,951
ClubCorp Club Operations, Inc.	470		4776 600
Term Loan, 4.00%, Maturing July 24, 2020	473		476,622
Delta 2 (LUX) S.a.r.l.	540		£ 49,020
Term Loan, 4.50%, Maturing April 30, 2019	542		548,939
Emerald Expositions Holding, Inc.	100		200.010
Term Loan, 5.50%, Maturing June 17, 2020	199		200,910
Equinox Holdings, Inc.	248		250.761
Term Loan, 4.50%, Maturing January 31, 2020	246		250,761
Fender Musical Instruments Corporation	89		00 266
Term Loan, 5.75%, Maturing April 3, 2019	89		90,366
Kasima, LLC	175		175 265
Term Loan, 3.25%, Maturing May 17, 2021	173		175,365
Live Nation Entertainment, Inc.	507		510.025
Term Loan, 3.50%, Maturing August 17, 2020  Regal Cinemas, Inc.	307		510,035
Term Loan, 2.69%, Maturing August 23, 2017	1,188		1 105 021
	1,100		1,195,921
Revolution Studios Distribution Company, LLC Term Loan, 3.91%, Maturing December 21, 2014	198		174,965
Term Loan - Second Lien, 7.16%, Maturing June 21, 2015 <sup>(5)</sup>	225		154,913
Sabre, Inc.	223		134,913
Term Loan, 5.25%, Maturing February 19, 2019	223		224,653
SeaWorld Parks & Entertainment, Inc.	223		224,033
Term Loan, 3.00%, Maturing May 14, 2020	557		555,351
Six Flags Theme Parks, Inc.	331		555,551
Term Loan, 3.50%, Maturing December 20, 2018	603		608,072
SRAM, LLC	003		008,072
Term Loan, 4.02%, Maturing April 10, 2020	361		363,431
Town Sports International Inc.	301		303,431
Term Loan, 4.50%, Maturing November 16, 2020	225		226,828
US Finco LLC	223		220,020
Term Loan, 4.00%, Maturing May 29, 2020	75		75,045
WMG Acquisition Corp.	7.5		73,013
Term Loan, 3.75%, Maturing July 1, 2020	175		175,299
Zuffa LLC	170		173,233
Term Loan, 4.50%, Maturing February 25, 2020	569		574,302
Tomi Boan, 113070, Flataring Footaary 20, 2020	30)		371,302
		\$	Q 557 Q67
		Ф	8,557,867
Lodging and Casinos 1.5%			
Affinity Gaming, LLC		_	
Term Loan, 4.25%, Maturing November 9, 2017	478	\$	485,286
Boyd Gaming Corporation	100		100.000
Term Loan, 4.00%, Maturing August 14, 2020	100		100,266
Caesars Entertainment Operating Company	225		000 000
Term Loan, 5.49%, Maturing January 26, 2018	937		903,062
CityCenter Holdings, LLC			150015
Term Loan, 5.00%, Maturing October 16, 2020	150		152,047
Four Seasons Holdings Inc.	100		100 700
Term Loan, 3.50%, Maturing June 27, 2020	100		100,560
Hilton Worldwide Finance, LLC			4 4 7 4 5 5 5
Term Loan, 3.75%, Maturing October 26, 2020	1,145		1,154,230
Las Vegas Sands LLC			

350

	Principal		
Borrower/Tranche Description	Amount* (000 s omitted)		Value
MGM Resorts International	(acc comment)		
Term Loan, 3.50%, Maturing December 20, 2019  Pinnacle Entertainment, Inc.	495	\$	496,149
Term Loan, 3.75%, Maturing August 13, 2020 Playa Resorts Holding B.V.	174		175,540
Term Loan, 4.75%, Maturing August 6, 2019	100		100,872
Scientific Games International, Inc.	100		100,072
Term Loan, 4.25%, Maturing October 18, 2020	650		654,005
		\$	4,673,203
Nonferrous Metals/Minerals 0.9%			
Alpha Natural Resources, LLC	1.40	Φ.	1.45.000
Term Loan, 3.50%, Maturing May 22, 2020	149	\$	145,928
Arch Coal Inc. Term Loan, 6.25%, Maturing May 16, 2018	567		562,580
Constellium Holdco B.V.	307		302,300
Term Loan, 6.00%, Maturing March 25, 2020	99		101,917
Fairmount Minerals LTD			,
Term Loan, 5.00%, Maturing September 5, 2019	374		380,208
Murray Energy Corporation			
Term Loan, 5.25%, Maturing December 5, 2019	250		253,094
Noranda Aluminum Acquisition Corporation			
Term Loan, 5.75%, Maturing February 28, 2019	172		163,770
Novelis, Inc.	410		415.405
Term Loan, 3.75%, Maturing March 10, 2017  Oxbow Carbon LLC	412		415,497
Term Loan, 4.25%, Maturing July 19, 2019	98		98,658
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	150		154,875
United Central Industrial Supply Company, L.L.C.	130		13 1,073
Term Loan, 7.50%, Maturing October 9, 2018	48		46,318
Walter Energy, Inc.			
Term Loan, 6.75%, Maturing April 2, 2018	681		658,894
		\$	2,981,739
Oil and Case 1 60			
Oil and Gas 1.6% Ameriforge Group, Inc.			
Term Loan, 5.00%, Maturing December 19, 2019	174	\$	175,227
Bronco Midstream Funding LLC	171	Ψ	175,227
Term Loan, 5.00%, Maturing August 17, 2020	325		329,875
Citgo Petroleum Corporation	485		402.026
Term Loan, 9.00%, Maturing June 23, 2017 Crestwood Holdings LLC	483		492,936
Term Loan, 7.00%, Maturing June 19, 2019	185		190,464
Energy Transfer Equity, L.P.	103		170,101
Term Loan, 3.25%, Maturing December 2, 2019	225		225,422
Fieldwood Energy LLC			
Term Loan, 3.88%, Maturing September 28, 2018	150		150,700
MEG Energy Corp.	1 455		1 451 505
Term Loan, 3.75%, Maturing March 31, 2020  Obsidian Natural Gas Trust	1,457		1,471,735
Term Loan, 7.00%, Maturing November 2, 2015	550		559,708
Ruby Western Pipeline Holdings, LLC	330		339,100
Term Loan, 3.50%, Maturing March 27, 2020	92		92,011
Samson Investment Company			_,011

Term Loan - Second Lien, 5.00%, Maturing September 25, 2018	175	177,012
Sheridan Investment Partners II, L.P.		
Term Loan, 4.25%, Maturing December 11, 2020	18	17,684
Term Loan, 4.25%, Maturing December 16, 2020	7	6,595
Term Loan, 4.25%, Maturing December 16, 2020	126	127,127

	Principal		
Borrower/Tranche Description	Amount* (000 s omitted)		Value
Sheridan Production Partners I, LLC	(000 3 omitted)		v aruc
Term Loan, 4.25%, Maturing September 14, 2019	387	\$	389,091
Term Loan, 4.25%, Maturing September 25, 2019	31	Ψ	31,492
Term Loan, 4.25%, Maturing September 25, 2019	51		51,558
Tallgrass Operations, LLC			2 2,2 2 3
Term Loan, 4.25%, Maturing November 13, 2018	303		305,552
Tervita Corporation			,
Term Loan, 6.25%, Maturing May 15, 2018	322		324,853
		\$	5,119,042
Publishing 1.6%			
Ascend Learning, Inc.			
Term Loan, 7.50%, Maturing July 31, 2019	225	\$	223,902
CBS Outdoor Americas Capital LLC			
Term Loan, Maturing January 31, 2021 <sup>(2)</sup>	100		100,490
Flint Group SA			
Term Loan, 5.65%, Maturing December 30, 2016	EUR 690		934,083
Getty Images, Inc.			
Term Loan, 4.75%, Maturing October 18, 2019	941		888,941
Interactive Data Corporation			
Term Loan, 3.75%, Maturing February 11, 2018	429		431,236
Laureate Education, Inc.	4.500		4 50 4 600
Term Loan, 5.00%, Maturing June 15, 2018	1,538		1,534,233
McGraw-Hill Global Education Holdings, LLC	124		126.626
Term Loan, 9.00%, Maturing March 22, 2019	134		136,636
Media General, Inc.	200		202.124
Term Loan, 4.25%, Maturing July 31, 2020	200		202,124
Merrill Communications, LLC	140		142.076
Term Loan, 7.25%, Maturing March 8, 2018  Multi Packaging Solutions, Inc.	140		142,976
Term Loan, 4.25%, Maturing August 21, 2020	75		75,500
Rentpath, Inc.	13		75,500
Term Loan, 6.25%, Maturing May 29, 2020	174		169,876
Springer Science+Business Media Deutschland GmbH	1/1		105,070
Term Loan, 5.00%, Maturing August 14, 2020	200		200,809
		\$	5,040,806
Radio and Television 0.9%			
Cumulus Media Holdings Inc.			
Term Loan, 4.25%, Maturing December 23, 2020	775	\$	784,102
Mission Broadcasting, Inc.			,
Term Loan, 3.75%, Maturing October 1, 2020	128		128,539
Nexstar Broadcasting, Inc.			
Term Loan, 3.75%, Maturing October 1, 2020	145		145,765
Nine Entertainment Group Pty Ltd			
Term Loan, 3.50%, Maturing February 5, 2020	149		148,735
TWCC Holding Corp.			
Term Loan, 3.50%, Maturing February 13, 2017	263		263,834
Term Loan - Second Lien, 7.00%, Maturing June 26, 2020	125		126,406
Univision Communications Inc.			
Term Loan, 4.00%, Maturing March 1, 2020	1,155		1,163,074

2,760,455

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Retailers (Except Food and Drug) 2.1%			
99 Cents Only Stores	242	ď	245 790
Term Loan, 4.50%, Maturing January 11, 2019	342	\$	345,780
Bass Pro Group, LLC	449		452 152
Term Loan, 3.75%, Maturing November 20, 2019 CDW LLC	449		453,153
Term Loan, 3.25%, Maturing April 29, 2020	372		373,322
David s Bridal, Inc.	312		313,322
Term Loan, 5.00%, Maturing October 11, 2019	124		124,755
Evergreen Acqco 1 LP	124		124,733
Term Loan, 5.00%, Maturing July 9, 2019	123		124,206
Harbor Freight Tools USA, Inc.	123		124,200
Term Loan, 4.75%, Maturing July 26, 2019	199		201,984
Hudson's Bay Company	177		201,701
Term Loan, 4.75%, Maturing November 4, 2020	725		736,779
J Crew Group, Inc.	723		130,117
Term Loan, 4.00%, Maturing March 7, 2018	340		343,566
Jo-Ann Stores, Inc.	310		3 13,300
Term Loan, 4.00%, Maturing March 16, 2018	333		335,174
Michaels Stores, Inc.	333		333,171
Term Loan, 3.75%, Maturing January 28, 2020	496		499,429
National Vision, Inc.	170		155,125
Term Loan, 7.00%, Maturing August 2, 2018	146		147,913
Neiman Marcus Group, Inc. (The)	110		1 . , , , 10
Term Loan, 5.00%, Maturing October 26, 2020	773		783,099
Ollie s Bargain Outlet, Inc.	,,,,		,,
Term Loan, 5.25%, Maturing September 27, 2019	99		99,491
Party City Holdings Inc.			, .
Term Loan, 4.25%, Maturing July 29, 2019	272		274,185
Petco Animal Supplies, Inc.			,
Term Loan, 4.00%, Maturing November 24, 2017	737		743,916
Pilot Travel Centers LLC			
Term Loan, 3.75%, Maturing March 30, 2018	336		336,936
Term Loan, 4.25%, Maturing August 7, 2019	123		124,388
Spin Holdco Inc.			
Term Loan, 4.25%, Maturing November 14, 2019	300		302,339
Visant Corporation			
Term Loan, 5.25%, Maturing December 22, 2016	252		249,542
		\$	6,599,957
			-,,
Steel 0.6%			
Essar Steel Algoma, Inc.			
Term Loan, 9.25%, Maturing September 19, 2014	198	\$	199,598
FMG Resources (August 2006) Pty Ltd	170	Ψ	177,370
Term Loan, 4.25%, Maturing June 28, 2019	1,210		1,225,597
JMC Steel Group, Inc.	1,210		1,223,377
Term Loan, 4.75%, Maturing April 3, 2017	146		146,334
Neenah Foundry Company	110		1.0,001
Term Loan, 6.75%, Maturing April 26, 2017	91		91,188
Patriot Coal Corporation	71		>1,100
Term Loan, 9.00%, Maturing December 15, 2018	75		75,750
Waupaca Foundry, Inc.	,,,		. 5,750
Term Loan, 4.50%, Maturing June 29, 2017	208		208,930
, ,	200		
		\$	1,947,397
		φ	1,741,371

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Surface Transport 0.3%	(*** * ********************************		
Hertz Corporation (The)			
Term Loan, 3.75%, Maturing March 12, 2018	347	\$	348,177
Swift Transportation Co., Inc.		·	,
Term Loan, 2.91%, Maturing December 21, 2016	332		334,267
Term Loan, 4.00%, Maturing December 21, 2017	228		230,207
			•
		\$	912,651
		Ψ	712,001
Telecommunications 1.3%			
Arris Group, Inc.			
Term Loan, 3.50%, Maturing April 17, 2020	168	\$	168,145
Cellular South, Inc.	100	Ф	100,143
Term Loan, 3.25%, Maturing May 22, 2020	74		74,344
Cricket Communications, Inc.	/+		74,344
Term Loan, 4.75%, Maturing March 9, 2020	398		399,315
Crown Castle Operating Company	370		399,313
Term Loan, 3.25%, Maturing January 31, 2021	542		544,912
Intelsat Jackson Holdings S.A.	572		344,912
Term Loan, 3.75%, Maturing June 30, 2019	1,400		1,412,775
SBA Finance	1,400		1,412,773
Term Loan, 3.75%, Maturing June 29, 2018	63		63,501
Syniverse Holdings, Inc.	03		03,301
Term Loan, 4.00%, Maturing April 23, 2019	242		244,097
Term Loan, 4.00%, Maturing April 23, 2019	336		338,039
Telesat Canada	330		330,037
Term Loan, 3.50%, Maturing March 28, 2019	665		668,950
Windstream Corporation	003		000,230
Term Loan, 3.50%, Maturing August 8, 2019	123		123,965
Tomi Louis, 5.50 %, Mataring Magast 6, 2017	123		123,703
		\$	4,038,043
		Ψ	4,030,043
Utilities 0.8%			
AES Corporation			
Term Loan, 3.75%, Maturing June 1, 2018	504	\$	508,623
Calpine Construction Finance Company, L.P.	304	Ψ	300,023
Term Loan, 3.00%, Maturing May 3, 2020	199		198,658
Term Loan, 3.25%, Maturing January 31, 2022	75		74,774
Calpine Corporation	7.5		7 1,7 7 1
Term Loan, 4.00%, Maturing April 2, 2018	195		196,880
Term Loan, 4.00%, Maturing April 2, 2018	535		540,033
Term Loan, 4.00%, Maturing October 9, 2019	173		174,433
Dynegy Holdings Inc.	173		171,133
Term Loan, 4.00%, Maturing April 23, 2020	184		185,032
EFS Cogen Holdings I Inc.	101		103,032
Term Loan, 3.75%, Maturing December 17, 2020	100		100,781
Equipower Resources Holdings LLC	100		100,701
Term Loan, 4.25%, Maturing December 31, 2019	100		100,309
La Frontera Generation, LLC	100		100,507
Term Loan, 4.50%, Maturing September 30, 2020	93		94,464
LSP Madison Funding, LLC			> 1, 10 1
Term Loan, 5.50%, Maturing June 28, 2019	106		107,420
Raven Power Finance, LLC	100		107,720
Term Loan, 5.25%, Maturing December 19, 2020	275		277,406
	213		277,100

Borrower/Tranche Description WTG Holdings III Corp.	Princip Amour (000 s on	ıt*	Value
Term Loan, 4.75%, Maturing January 15, 2021		75	\$ 75,719
			\$ 2,634,532
Total Senior Floating-Rate Interests (identified cost \$153,449,281)  Collateralized Mortgage Obligations 17.7%			\$ 154,503,119
	Princip Amou		
Security Fodoval Home Lean Montages Comm.	(000 s on	nitted)	Value
Federal Home Loan Mortgage Corp.: Series 2113, Class QG, 6.00%, 1/15/29 Series 2167, Class BZ, 7.00%, 6/15/29	\$	1,628 1,337	\$ 1,796,949 1,519,332

Series 2182, Class ZB, 8.00%, 9/15/29