EATON VANCE SENIOR FLOATING RATE TRUST Form N-Q September 29, 2014

#### UNITED STATES SECURITIES AND EXCHANGE COMMISSION

#### Washington, D.C. 20549

# Form N-Q

#### QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

#### MANAGEMENT INVESTMENT COMPANIES

#### <u>811-21411</u>

**Investment Company Act File Number** 

# **Eaton Vance Senior Floating-Rate Trust**

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant s Telephone Number, Including Area Code)

October 31

Date of Fiscal Year End

July 31, 2014

Date of Reporting Period

Item 1. Schedule of Investments

#### Eaton Vance

Senior Floating-Rate Trust

July 31, 2014

#### PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 141.8%)

#### Principal

Amount\*

Borrower/Tranche Description	(000 s omitted)		Value
Aerospace and Defense 2.0%	``````````````````````````````````````		
Atlantic Aviation FBO Inc.			
Term Loan, 3.25%, Maturing June 1, 2020	669	\$	669,353
DAE Aviation Holdings, Inc.			
Term Loan, 5.00%, Maturing November 2, 2018	306		307,325
Term Loan, 5.00%, Maturing November 2, 2018	674		677,923
Ducommun Incorporated			
Term Loan, 4.75%, Maturing June 28, 2017	938		942,579
IAP Worldwide Services, Inc.			
Revolving Loan, Maturing July 18, 2018 <sup>(2)</sup>	311		311,232
Term Loan - Second Lien, 9.25%, Maturing July 18, 2019 <sup>(3)</sup>	429		342,941
Silver II US Holdings, LLC			
Term Loan, 4.00%, Maturing December 13, 2019	1,891		1,887,071
Transdigm, Inc.			
Term Loan, 3.75%, Maturing February 28, 2020	4,759		4,736,963
Term Loan, 3.75%, Maturing June 4, 2021	1,825		1,809,488
		\$	11,684,875
		Ψ	11,004,072
Automotive 5.9%			
Affinia Group Intermediate Holdings Inc.			
	1,361	\$	1 267 754
Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc.	1,501	Э	1,367,754
	2,820		2 924 777
Term Loan, 3.75%, Maturing August 23, 2019 ASP HHI Acquisition Co., Inc.	2,820		2,824,777
	2 220		2 222 060
Term Loan, 5.00%, Maturing October 5, 2018	2,220		2,232,960
Chrysler Group LLC	4.012		4 0 10 672
Term Loan, 3.50%, Maturing May 24, 2017	4,912		4,919,673
Term Loan, 3.25%, Maturing December 31, 2018	2,095		2,088,570
CS Intermediate Holdco 2 LLC	(50		640 197
Term Loan, 4.00%, Maturing April 4, 2021	650		649,187
Dayco Products, LLC	000		1 001 041
Term Loan, 5.25%, Maturing December 12, 2019	998		1,001,241
Federal-Mogul Holdings Corporation	2.025		2 0 2 7 0 4 4
Term Loan, 4.75%, Maturing April 15, 2021	3,925		3,927,944
Goodyear Tire & Rubber Company (The)	6.650		( 700 107
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	6,650		6,708,187
INA Beteiligungsgesellschaft GmbH	0.25		007 104
Term Loan, 3.75%, Maturing May 15, 2020	925		927,184
Metaldyne, LLC			

Term Loan, 4.25%, Maturing December 18, 2018	1,633	1,641,344
TI Group Automotive Systems, LLC		
Term Loan, 4.25%, Maturing July 1, 2021	850	851,860
Tower Automotive Holdings USA, LLC		
Term Loan, 4.00%, Maturing April 23, 2020	790	787,571
Veyance Technologies, Inc.		
Term Loan, 5.25%, Maturing September 8, 2017	2,709	2,714,569
Visteon Corporation		
Term Loan, 3.50%, Maturing April 9, 2021	1,075	1,072,145
		\$ 33,714,966

	Principal Amount*		
Borrower/Tranche Description Brokerage/Securities Dealers/Investment Houses 0.1%	(000 s omitted)		Value
American Beacon Advisors, Inc.			
Term Loan, 4.75%, Maturing November 22, 2019	438	\$	442,870
		\$	442,870
Building and Development 1.4%			
ABC Supply Co., Inc.			
Term Loan, 3.50%, Maturing April 16, 2020	1,265	\$	1,259,803
CPG International Inc.			
Term Loan, 4.75%, Maturing September 30, 2020	620		621,088
Gates Global, Inc.	1.500		1 400 200
Term Loan, 4.25%, Maturing July 5, 2021	1,500		1,492,366
Quikrete Holdings, Inc. Term Loan, 4.00%, Maturing September 28, 2020	968		969,156
RE/MAX International, Inc.	908		909,130
Term Loan, 4.00%, Maturing July 31, 2020	1,575		1,576,144
Realogy Corporation	1,575		1,570,144
Term Loan, 3.75%, Maturing March 5, 2020	988		989,081
Summit Materials Companies I, LLC			, .,,,
Term Loan, 5.00%, Maturing January 30, 2019	466		467,145
WireCo WorldGroup, Inc.			
Term Loan, 6.00%, Maturing February 15, 2017	608		613,825
		\$	7,988,608
Business Equipment and Services 12.1%			
Acosta, Inc.			
Term Loan, 4.25%, Maturing March 2, 2018		-	
	3,622	\$	3,629,485
Altisource Solutions S.a.r.l.	,	\$	
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020	3,622 1,832	\$	3,629,485 1,832,431
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp.	1,832	\$	1,832,431
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021	,	\$	
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc.	1,832 424	\$	1,832,431 424,600
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020	1,832	\$	1,832,431
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd. LLC	1,832 424 1,305	\$	1,832,431 424,600 1,286,437
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd. LLC Term Loan, 4.00%, Maturing December 18, 2020	1,832 424	\$	1,832,431 424,600
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd. LLC	1,832 424 1,305	\$	1,832,431 424,600 1,286,437
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd. LLC Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc.	1,832 424 1,305 821	\$	1,832,431 424,600 1,286,437 811,298
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd. LLC Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017	1,832 424 1,305 821	\$	1,832,431 424,600 1,286,437 811,298
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd. LLC Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 Ceridian LLC	1,832 424 1,305 821 1,051 419	\$	1,832,431 424,600 1,286,437 811,298 1,054,220 419,017
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd. LLC Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 Ceridian LLC Term Loan, 4.41%, Maturing May 9, 2017	1,832 424 1,305 821 1,051	\$	1,832,431 424,600 1,286,437 811,298 1,054,220
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd. LLC Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 Ceridian LLC Term Loan, 4.41%, Maturing May 9, 2017 ClientLogic Corporation	1,832 424 1,305 821 1,051 419 1,211	\$	1,832,431 424,600 1,286,437 811,298 1,054,220 419,017 1,214,048
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd. LLC Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 Ceridian LLC Term Loan, 4.41%, Maturing May 9, 2017 ClientLogic Corporation Term Loan, 6.98%, Maturing January 30, 2017	1,832 424 1,305 821 1,051 419	\$	1,832,431 424,600 1,286,437 811,298 1,054,220 419,017
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd. LLC Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 Ceridian LLC Term Loan, 4.41%, Maturing May 9, 2017 ClientLogic Corporation Term Loan, 6.98%, Maturing January 30, 2017 Corporate Capital Trust, Inc.	1,832 424 1,305 821 1,051 419 1,211 1,567	\$	1,832,431 424,600 1,286,437 811,298 1,054,220 419,017 1,214,048 1,578,452
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd. LLC Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 Ceridian LLC Term Loan, 4.41%, Maturing May 9, 2017 ClientLogic Corporation Term Loan, 6.98%, Maturing January 30, 2017 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019	1,832 424 1,305 821 1,051 419 1,211	\$	1,832,431 424,600 1,286,437 811,298 1,054,220 419,017 1,214,048
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd. LLC Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 Ceridian LLC Term Loan, 4.41%, Maturing May 9, 2017 ClientLogic Corporation Term Loan, 6.98%, Maturing January 30, 2017 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 CPM Acquisition Corp.	1,832 424 1,305 821 1,051 419 1,211 1,567 948	\$	1,832,431 424,600 1,286,437 811,298 1,054,220 419,017 1,214,048 1,578,452 949,402
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd. LLC Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 Ceridian LLC Term Loan, 4.41%, Maturing May 9, 2017 ClientLogic Corporation Term Loan, 6.98%, Maturing January 30, 2017 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 CPM Acquisition Corp. Term Loan, 6.25%, Maturing August 29, 2017	1,832 424 1,305 821 1,051 419 1,211 1,567 948 473	\$	1,832,431 424,600 1,286,437 811,298 1,054,220 419,017 1,214,048 1,578,452 949,402 476,285
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd. LLC Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 CCC Information Services, Inc. Term Loan, 6.00%, Maturing December 20, 2019 Ceridian LLC Term Loan, 4.41%, Maturing May 9, 2017 ClientLogic Corporation Term Loan, 6.98%, Maturing January 30, 2017 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 CPM Acquisition Corp. Term Loan, 6.25%, Maturing August 29, 2017 Term Loan - Second Lien, 10.25%, Maturing March 1, 2018	1,832 424 1,305 821 1,051 419 1,211 1,567 948	\$	1,832,431 424,600 1,286,437 811,298 1,054,220 419,017 1,214,048 1,578,452 949,402
Altisource Solutions S.a.r.l. Term Loan, 5.75%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd. LLC Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 Ceridian LLC Term Loan, 4.41%, Maturing May 9, 2017 ClientLogic Corporation Term Loan, 6.98%, Maturing January 30, 2017 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 CPM Acquisition Corp. Term Loan, 6.25%, Maturing August 29, 2017	1,832 424 1,305 821 1,051 419 1,211 1,567 948 473	\$	1,832,431 424,600 1,286,437 811,298 1,054,220 419,017 1,214,048 1,578,452 949,402 476,285

Term Loan, 8.25%, Maturing March 29, 2018	2,024	1,317,572
EIG Investors Corp.		
Term Loan, 5.00%, Maturing November 9, 2019	2,392	2,403,885
Emdeon Business Services, LLC		
Term Loan, 3.75%, Maturing November 2, 2018	1,421	1,421,388
Expert Global Solutions, Inc.		
Term Loan, 8.50%, Maturing April 3, 2018	1,857	1,856,389
Extreme Reach, Inc.		
Term Loan, 6.75%, Maturing February 10, 2020	773	783,692

Amount\*

Borrower/Tranche Description	(000 s	omitted)	Value
Garda World Security Corporation			
Term Loan, 4.00%, Maturing November 6, 2020		110	\$ 110,244
Term Loan, 4.00%, Maturing November 6, 2020		435	434,135
Term Loan, 4.75%, Maturing November 6, 2020	CAD	1,364	1,249,746
Genpact International, Inc.			
Term Loan, 3.50%, Maturing August 30, 2019		1,576	1,583,960
IG Investment Holdings, LLC			
Term Loan, 5.25%, Maturing October 31, 2019		1,409	1,418,903
IMS Health Incorporated			
Term Loan, 3.50%, Maturing March 17, 2021		1,962	1,952,214
Information Resources, Inc.			
Term Loan, 4.75%, Maturing September 30, 2020		1,191	1,195,714
ION Trading Technologies S.a.r.l.			
Term Loan, 4.50%, Maturing June 10, 2021	EUR	1,250	1,684,065
Term Loan - Second Lien, 7.25%, Maturing May 15, 2022		1,000	1,004,792
KAR Auction Services, Inc.			
Term Loan, 3.50%, Maturing March 11, 2021		2,717	2,714,403
Kronos Incorporated			
Term Loan, 4.50%, Maturing October 30, 2019		2,393	2,405,071
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020		1,073	1,112,884
Language Line, LLC			
Term Loan, 6.25%, Maturing June 20, 2016		1,396	1,398,814
MCS AMS Sub-Holdings LLC			
Term Loan, 7.00%, Maturing October 15, 2019		1,035	1,003,647
Monitronics International Inc.			
Term Loan, 4.25%, Maturing March 23, 2018		1,177	1,178,361
Quintiles Transnational Corp.			
Term Loan, 3.75%, Maturing June 8, 2018		5,454	5,457,400
RCS Capital Corporation			
Term Loan, 6.50%, Maturing April 29, 2019		1,050	1,069,031
Term Loan - Second Lien, 10.50%, Maturing April 29, 2021		500	513,125
Sensus USA Inc.			
Term Loan, 4.75%, Maturing May 9, 2017		653	655,525
ServiceMaster Company			
Term Loan, 4.25%, Maturing July 1, 2021		2,425	2,413,239
SunGard Data Systems, Inc.			
Term Loan, 3.91%, Maturing February 28, 2017		887	890,038
Term Loan, 4.00%, Maturing March 8, 2020		5,622	5,641,696
TNS, Inc.			
Term Loan, 5.00%, Maturing February 14, 2020		1,016	1,026,551
TransUnion, LLC			
Term Loan, 4.00%, Maturing April 9, 2021		4,190	4,185,135
U.S. Security Holdings, Inc.			
Term Loan, 6.00%, Maturing July 28, 2017		116	116,310
Term Loan, 6.00%, Maturing July 28, 2017		590	594,199
WASH Multifamily Laundry Systems, LLC			
Term Loan, 4.50%, Maturing February 21, 2019		321	321,339
West Corporation			
Term Loan, 3.25%, Maturing June 30, 2018		3,217	3,192,302
			\$ 69,468,032

Term Loan, 3.25%, Maturing December 2, 2019	764	\$ 761,665
Bragg Communications Incorporated		
Term Loan, 3.50%, Maturing February 28, 2018	391	393,811
Cequel Communications, LLC		
Term Loan, 3.50%, Maturing February 14, 2019	2,156	2,147,409

	Amo	ount*	
Borrower/Tranche Description	(000 s	omitted)	Value
Charter Communications Operating, LLC			
Term Loan, 3.00%, Maturing July 1, 2020		1,337	\$ 1,308,518
Crown Media Holdings, Inc.			
Term Loan, 4.00%, Maturing July 14, 2018		328	327,334
CSC Holdings, Inc.			
Term Loan, 2.66%, Maturing April 17, 2020		1,058	1,040,501
ION Media Networks, Inc.			
Term Loan, 5.00%, Maturing December 18, 2020		1,517	1,525,437
MCC Iowa LLC			
Term Loan, 3.25%, Maturing January 29, 2021		990	985,463
Term Loan, 3.75%, Maturing June 30, 2021		875	876,361
Mediacom Illinois, LLC			
Term Loan, 3.13%, Maturing October 23, 2017		792	792,990
Term Loan, Maturing June 13, 2021 <sup>(2)</sup>		500	499,583
Numericable U.S. LLC			
Term Loan, 4.50%, Maturing May 21, 2020		1,044	1,047,976
Term Loan, 4.50%, Maturing May 21, 2020		1,206	1,211,342
Sterling Entertainment Enterprises, LLC			
Term Loan, 3.16%, Maturing December 28, 2017		735	713,170
UPC Financing Partnership			
Term Loan, 3.85%, Maturing March 31, 2021	EUR	3,972	5,352,146
Virgin Media Bristol LLC			
Term Loan, 3.50%, Maturing June 7, 2020		5,075	5,034,953
Virgin Media Investment Holdings Limited			
Term Loan, 4.25%, Maturing June 30, 2023	GBP	1,475	2,503,803
Ziggo B.V.			
Term Loan, 0.00%, Maturing January 15, 2022 <sup>(4)</sup>	EUR	31	41,026
Term Loan, 0.00%, Maturing January 15, 2022 <sup>(4)</sup>	EUR	445	593,511
Term Loan, 0.00%, Maturing January 15, 2022 <sup>(4)</sup>	EUR	629	839,667
Term Loan, 3.50%, Maturing January 15, 2022	EUR	33	43,761
Term Loan, 3.50%, Maturing January 15, 2022	EUR	352	469,065
Term Loan, 3.50%, Maturing January 15, 2022	EUR	561	748,042

\$ 29,257,534

Chemicals and Plastics 5.8%		
Allnex (Luxembourg) & Cy S.C.A.		
Term Loan, 4.50%, Maturing October 3, 2019	277	\$ 277,695
Allnex USA, Inc.		
Term Loan, 4.50%, Maturing October 3, 2019	144	144,083
Arysta LifeScience SPC, LLC		
Term Loan, 4.50%, Maturing May 29, 2020	2,302	2,302,708
Axalta Coating Systems US Holdings Inc.		
Term Loan, 4.00%, Maturing February 1, 2020	3,960	3,945,150
AZ Chem US Inc.		
Term Loan, 4.50%, Maturing June 12, 2021	689	695,592
Chemtura Corporation		
Term Loan, 3.50%, Maturing August 27, 2016	124	124,055
Emerald Performance Materials, LLC		
Term Loan, Maturing August 1, 2021 <sup>(2)</sup>	525	522,375
Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup>	550	547,250
Huntsman International, LLC		
Term Loan, Maturing October 15, 2020 <sup>(2)</sup>	2,000	2,000,740
Ineos US Finance LLC		

Term Loan, 3.75%, Maturing May 4, 2018	4,143	4,128,892
Kronos Worldwide Inc.		
Term Loan, 4.75%, Maturing February 18, 2020	299	301,307
MacDermid, Inc.		
Term Loan, 4.00%, Maturing June 7, 2020	767	768,113

	Amo	ount*	
Borrower/Tranche Description	(000 s	omitted)	Value
Minerals Technologies Inc.			
Term Loan, 4.00%, Maturing May 9, 2021		2,000	\$ 2,009,984
Momentive Performance Materials USA Inc.			
DIP Loan, 4.00%, Maturing April 15, 2015		250	251,013
OEP Pearl Dutch Acquisition B.V.			
Term Loan, 6.50%, Maturing March 30, 2018		89	89,306
Omnova Solutions Inc.			
Term Loan, 4.25%, Maturing May 31, 2018		965	970,428
OXEA Finance LLC			
Term Loan, 4.25%, Maturing January 15, 2020		695	695,184
Term Loan - Second Lien, 8.25%, Maturing July 15, 2020		1,000	1,010,000
Polarpak Inc.			
Term Loan, 4.50%, Maturing June 5, 2020		805	805,405
PQ Corporation			
Term Loan, 4.00%, Maturing August 7, 2017		1,157	1,159,726
Schoeller Arca Systems Holding B.V.			
Term Loan, 4.81%, Maturing December 18, 2014	EUR	145	176,106
Term Loan, 4.81%, Maturing December 18, 2014	EUR	412	502,110
Term Loan, 4.81%, Maturing December 18, 2014	EUR	443	540,320
Solenis International, LP			
Term Loan, Maturing July 2, 2021 <sup>(2)</sup>		300	297,812
Term Loan, Maturing July 2, 2021 <sup>(2)</sup>	EUR	975	1,295,782
Sonneborn LLC			
Term Loan, 6.50%, Maturing March 30, 2018		502	506,067
Tronox Pigments (Netherlands) B.V.			
Term Loan, 4.00%, Maturing March 19, 2020		2,990	2,993,771
Univar Inc.			
Term Loan, 5.00%, Maturing June 30, 2017		3,554	3,562,514
WNA Holdings Inc.			
Term Loan, 4.50%, Maturing June 7, 2020		574	574,478

\$ 33,197,966

Conglomerates 1.0%			
Custom Sensors & Technologies, Inc.			
Term Loan, Maturing May 30, 2021 <sup>(2)</sup>		350	\$ 351,094
RGIS Services, LLC			
Term Loan, 5.50%, Maturing October 18, 2017		2,842	2,838,528
Spectrum Brands Europe GmbH			
Term Loan, 3.75%, Maturing September 4, 2019	EUR	970	1,310,210
Spectrum Brands, Inc.			
Term Loan, 3.50%, Maturing September 4, 2019		1,042	1,043,343
			\$ 5,543,175

Containers and Glass Products 1.7%		
Berry Plastics Holding Corporation		
Term Loan, 3.50%, Maturing February 8, 2020	2,148	\$ 2,125,664
Term Loan, 3.75%, Maturing January 6, 2021	673	668,631
BWAY Holding Company, Inc.		
Term Loan, 4.50%, Maturing August 7, 2017	2,586	2,596,130
Libbey Glass Inc.		
Term Loan, 3.75%, Maturing April 9, 2021	400	398,500

Pelican Products, Inc.		
Term Loan, 5.25%, Maturing March 20, 2020	374	376,548
Reynolds Group Holdings Inc.		
Term Loan, 4.00%, Maturing December 1, 2018	2,857	2,854,663
TricorBraun, Inc.		
Term Loan, 4.00%, Maturing May 3, 2018	594	595,887
		\$ 9,616,023

	Principal	
	Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Cosmetics/Toiletries 0.6%		
Prestige Brands, Inc.		
Term Loan, 3.75%, Maturing January 31, 2019	218	\$ 218,484
Revlon Consumer Products Corporation		
Term Loan, 4.00%, Maturing October 8, 2019	1,219	1,222,112
Sun Products Corporation (The)	2.126	2.0/2./5/
Term Loan, 5.50%, Maturing March 23, 2020	2,126	2,062,656
		\$ 3,503,252
Drugs 2.4%		
Alkermes, Inc.		
Term Loan, 3.50%, Maturing September 18, 2019	369	\$ 368,976
Auxilium Pharmaceuticals, Inc.		
Term Loan, 6.25%, Maturing April 26, 2017	563	563,930
Endo Luxembourg Finance Company I S.a.r.l.		
Term Loan, 3.25%, Maturing February 28, 2021	399	398,002
Ikaria, Inc.		
Term Loan, 5.00%, Maturing February 12, 2021	825	830,524
Term Loan - Second Lien, 8.75%, Maturing February 14, 2022	500	508,375
Par Pharmaceutical Companies, Inc.		
Term Loan, 4.00%, Maturing September 30, 2019	1,881	1,879,621
Valeant Pharmaceuticals International, Inc.	1.502	1 502 959
Term Loan, 3.75%, Maturing February 13, 2019	1,593	1,592,858
Term Loan, 3.75%, Maturing December 11, 2019	2,561	2,561,158
Term Loan, 3.75%, Maturing August 5, 2020 VWR Funding, Inc.	3,125	3,122,684
Term Loan, 3.41%, Maturing April 3, 2017	1,843	1,844,736
		\$ 13,670,864
Ecological Services and Equipment 0.9%		
ADS Waste Holdings, Inc.		
Term Loan, 3.75%, Maturing October 9, 2019	3,896	\$ 3,881,425
EnergySolutions, LLC	,	, ,
Term Loan, 6.75%, Maturing May 29, 2020	850	865,937
Viking Consortium Borrower Limited		
Term Loan - Second Lien, 6.64%, (3.14% Cash, 3.50% PIK), Maturing March 31, 2016	GBP 561	307,670
		\$ 5,055,032
Electronics/Electrical 12.4%		
Aeroflex Incorporated		
Term Loan, 4.50%, Maturing November 11, 2019	1,748	\$ 1,754,748
Allflex Holdings III, Inc.		2.8 · · ·
Term Loan, 4.25%, Maturing July 17, 2020	645	645,448
Answers Corporation	00.4	011 410
Term Loan, 6.50%, Maturing December 20, 2018	804	811,413
Term Loan - Second Lien, 11.00%, Maturing June 19, 2020	725	736,781
Attachmate Corporation Term Loan, 7.25%, Maturing November 22, 2017	2,869	2,905,221
Term Loan, 7.25%, Maturing November 22, 2017 Term Loan - Second Lien, 11.00%, Maturing November 22, 2018	2,869	1,015,000
Avago Technologies Cayman Ltd.	1,000	1,013,000

6,200	6,195,139
825	844,594
723	710,532
376	376,473
	825 723

	Principal	
	Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
CompuCom Systems, Inc.	· · · · · · · · · · · · · · · · · · ·	
Term Loan, 4.25%, Maturing May 11, 2020	1,216	\$ 1,202,897
Dealertrack Technologies, Inc.		
Term Loan, 3.50%, Maturing February 28, 2021 Dell Inc.	477	476,638
Term Loan, 3.75%, Maturing October 29, 2018	554	553,575
Term Loan, 4.50%, Maturing April 29, 2020	8,388	8,411,883
Eagle Parent, Inc.		
Term Loan, 4.00%, Maturing May 16, 2018	3,463	3,468,199
Entegris, Inc.		
Term Loan, 3.50%, Maturing April 30, 2021	500	496,459
Excelitas Technologies Corp.		
Term Loan, 6.00%, Maturing October 30, 2020	835	839,546
FIDJI Luxembourg (BC4) S.A.R.L.		
Term Loan, 6.25%, Maturing December 24, 2020	790	797,900
Freescale Semiconductor, Inc.		
Term Loan, 4.25%, Maturing February 28, 2020	1,869	1,862,142
Go Daddy Operating Company, LLC		
Term Loan, 4.75%, Maturing May 13, 2021	4,545	4,536,018
Hyland Software, Inc.		
Term Loan, 4.75%, Maturing February 19, 2021	495	498,251
Infor (US), Inc.		
Term Loan, 3.75%, Maturing June 3, 2020	5,355	5,318,337
M/A-COM Technology Solutions Holdings, Inc.		
Term Loan, 4.50%, Maturing May 7, 2021	525	529,594
Magic Newco LLC		
Term Loan, 5.00%, Maturing December 12, 2018	1,376	1,385,972
MH Sub I, LLC		
Term Loan, 2.00%, Maturing June 25, 2021 <sup>(4)</sup>	86	86,012
Term Loan, 5.00%, Maturing July 8, 2021	789	791,312
Microsemi Corporation		
Term Loan, 3.25%, Maturing February 19, 2020	1,254	1,248,997
Open Text Corporation		
Term Loan, 3.25%, Maturing January 16, 2021	970	969,822
Renaissance Learning, Inc.		
Term Loan, 4.50%, Maturing April 9, 2021	698	697,959
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	225	223,969
Rocket Software, Inc.	1 100	1 202 002
Term Loan, 5.75%, Maturing February 8, 2018	1,198	1,202,902
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	750	759,844
RP Crown Parent, LLC		5 201 (10
Term Loan, 6.00%, Maturing December 21, 2018	5,266	5,291,640
Term Loan - Second Lien, 11.25%, Maturing December 20, 2019	575	578,738
Shield Finance Co. S.A.R.L.	(00	701.014
Term Loan, 5.00%, Maturing January 29, 2021	698	701,014
Sirius Computer Solutions, Inc.	471	157.057
Term Loan, 7.00%, Maturing November 30, 2018	451	457,357
SkillSoft Corporation	1 475	1 474 070
Term Loan, 4.50%, Maturing April 28, 2021	1,475	1,474,078
Smart Technologies ULC	(10	(00.005
Term Loan, 10.50%, Maturing January 31, 2018	613	637,975
Sophia, L.P.	1.000	1 001 002
Term Loan, 4.00%, Maturing July 19, 2018	1,293	1,291,883
SS&C Technologies Holdings Europe S.A.R.L.		

Term Loan, 3.25%, Maturing June 7, 2019	81	81,582
SS&C Technologies Inc.		
Term Loan, 3.25%, Maturing June 7, 2019	787	788,257

	Principal Amount*		
Borrower/Tranche Description	(000 somitted)		Value
SumTotal Systems LLC			
Term Loan, 6.25%, Maturing November 16, 2018	1,187	\$	1,167,668
SunEdison Semiconductor B.V.			
Term Loan, 6.50%, Maturing May 22, 2019	850		850,531
SurveyMonkey.com, LLC			
Term Loan, 5.50%, Maturing February 5, 2019	533		538,055
Sybil Software LLC	000		0.40.050
Term Loan, 5.00%, Maturing March 20, 2020	938		940,079
Vantiv, LLC	000		004 500
Term Loan, 3.75%, Maturing May 12, 2021	900		904,500
Vertafore, Inc. Term Loan, 4.25%, Maturing October 3, 2019	968		969,512
Wall Street Systems Delaware, Inc.	908		909,312
Term Loan, 4.50%, Maturing April 30, 2021	1,507		1,507,463
Web.com Group, Inc.	1,507		1,507,405
Term Loan, 4.50%, Maturing October 27, 2017	1,163		1,169,962
Term Loan, 4.50%, Maturing October 27, 2017	1,105		1,109,902
		¢	71 703 971
		\$	71,703,871
Equipment Leasing 0.9% Delos Finance S.A.R.L.			
Term Loan, 3.50%, Maturing March 6, 2021	2,450	\$	2,449,561
Flying Fortress Inc.			
Term Loan, 3.50%, Maturing June 30, 2017	2,792		2,792,541
		\$	5,242,102
Financial Intermediaries 5.8%			
Armor Holding II LLC			
Term Loan - Second Lien, 10.25%, Maturing December 11, 2020	1,000	\$	1,002,500
Citco Funding LLC			
Term Loan, 4.25%, Maturing June 29, 2018	2,019		2,026,161
Clipper Acquisitions Corp.			
Term Loan, 3.00%, Maturing February 6, 2020	542		539,520
First Data Corporation	4.071		1016 660
Term Loan, 3.67%, Maturing March 23, 2018	4,961		4,916,660
Term Loan, 3.67%, Maturing September 24, 2018	1,875		1,858,204
Grosvenor Capital Management Holdings, LLP	1 210		1 212 162
Term Loan, 3.75%, Maturing January 4, 2021	1,219		1,213,162
Guggenheim Partners, LLC	844		044 150
Term Loan, 4.25%, Maturing July 22, 2020 Hamilton Lane Advisors, LLC	044		844,152
Term Loan, 4.00%, Maturing February 28, 2018	522		523,532
Harbourvest Partners, LLC	522		525,552
Term Loan, 3.25%, Maturing February 4, 2021	914		909,066
Home Loan Servicing Solutions, Ltd.	717		,000
Term Loan, 4.50%, Maturing June 19, 2020	1,064		1,069,239
LPL Holdings, Inc.	1,001		1,009,209
Term Loan, 3.25%, Maturing March 29, 2019	3,772		3,768,681
MIP Delaware, LLC	5,772		2,7 50,001
Term Loan, 4.00%, Maturing March 9, 2020	577		579,528
Moneygram International, Inc.			2.7,020
Term Loan, 4.25%, Maturing March 27, 2020	420		414,004
			,

Nuveen Investments, Inc.		
Term Loan, 4.16%, Maturing May 15, 2017	6,197	6,204,476
NXT Capital, Inc.		
Term Loan, 6.25%, Maturing September 4, 2018	125	124,998
Term Loan, 6.25%, Maturing September 4, 2018	744	746,236
Ocwen Financial Corporation		
Term Loan, 5.00%, Maturing February 15, 2018	1,234	1,239,621

	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)	Value	!
Oz Management LP	1 205	¢ 1.24	0.054
Term Loan, 1.66%, Maturing November 15, 2016 Sesac Holdco II, LLC	1,295	\$ 1,24	9,054
Term Loan, 5.01%, Maturing February 8, 2019	997	1.00	2,465
Starwood Property Trust, Inc.	221	1,00	2,405
Term Loan, 3.50%, Maturing April 17, 2020	272	27	0,586
Walker & Dunlop, Inc.	272	27	0,500
Term Loan, 5.50%, Maturing December 11, 2020	647	65	6,451
Walter Investment Management Corp.	017	0.5	0,151
Term Loan, 4.75%, Maturing December 11, 2020	2,423	2,39	4,520
		\$ 33,55	2,816
Food Products 6.6%			
AdvancePierre Foods, Inc.			
Term Loan, 5.75%, Maturing July 10, 2017	3,653	\$ 3,66	5,520
American Seafoods Group LLC			
Term Loan, 4.50%, Maturing March 18, 2018	573	56	4,960
Big Heart Pet Brands			
Term Loan, 3.50%, Maturing March 8, 2020	3,422	3,38	1,883
Blue Buffalo Company, Ltd.			
Term Loan, 4.00%, Maturing August 8, 2019	1,277	1,28	0,565
Charger OpCo BV			
Term Loan, Maturing May 29, 2021 <sup>(2)</sup>	2,175		7,812
Term Loan, Maturing June 30, 2021 <sup>(2)</sup>	EUR 725	95	6,336
Clearwater Seafoods Limited Partnership		0.4	
Term Loan, 4.75%, Maturing June 24, 2019	941	94	8,337
CSM Bakery Solutions LLC	1.040	1.02	0.075
Term Loan, 4.75%, Maturing July 3, 2020	1,040	1,03	9,067
Del Monte Foods, Inc.	701	71	6.070
Term Loan, 4.25%, Maturing February 18, 2021	721	/1	6,979
Diamond Foods, Inc. Term Loan, 4.25%, Maturing August 20, 2018	199	10	9,041
Dole Food Company Inc.	199	19	9,041
Term Loan, 4.50%, Maturing November 1, 2018	1,359	1 36	0,085
H.J. Heinz Company	1,559	1,50	0,08.
Term Loan, 3.50%, Maturing June 5, 2020	8,390	8 40	0,738
High Liner Foods Incorporated	6,590	0,+0	0,750
Term Loan, 4.25%, Maturing April 24, 2021	848	84	7,875
JBS USA Holdings Inc.	010	01	1,010
Term Loan, 3.75%, Maturing May 25, 2018	862	85	7,199
Term Loan, 3.75%, Maturing September 18, 2020	1,563		7,794
NBTY, Inc.	-,	-,	.,
Term Loan, 3.50%, Maturing October 1, 2017	5,409	5,40	8,324
Pinnacle Foods Finance LLC			
Term Loan, 3.25%, Maturing April 29, 2020	695	69	0,470
Term Loan, 3.25%, Maturing April 29, 2020	3,265		4,444
Post Holdings, Inc.			
Term Loan, 3.75%, Maturing June 2, 2021	575	57	7,670
		\$ 37,84	5,099

Aramark Corporation		
Term Loan, 3.73%, Maturing July 26, 2016	169	\$ 168,866
Term Loan, 3.73%, Maturing July 26, 2016	304	302,593
ARG IH Corporation		
Term Loan, 5.00%, Maturing November 15, 2020	274	275,219
Buffets, Inc.		
Term Loan, 0.11%, Maturing April 22, 2015 <sup>(3)</sup>	92	91,831

		-	
	Amou	int*	
Borrower/Tranche Description	(000 s o	omitted)	Value
Burger King Corporation			
Term Loan, 3.75%, Maturing September 28, 2019		2,211	\$ 2,220,597
CEC Entertainment Concepts, L.P.			
Term Loan, 4.25%, Maturing February 14, 2021		723	718,668
Centerplate, Inc.			
Term Loan, 4.75%, Maturing November 26, 2019		469	469,480
Darling International Inc.			
Term Loan, 3.50%, Maturing January 6, 2021	EUR	973	1,306,109
DineEquity, Inc.			
Term Loan, 3.75%, Maturing October 19, 2017		1,000	1,003,633
Dunkin Brands, Inc.			
Term Loan, 3.25%, Maturing February 7, 2021		2,987	2,943,351
Landry s, Inc.			
Term Loan, 4.00%, Maturing April 24, 2018		2,402	2,410,366
NPC International, Inc.			
Term Loan, 4.00%, Maturing December 28, 2018		660	659,675
P.F. Chang s China Bistro Inc.			
Term Loan, 4.25%, Maturing July 2, 2019		408	400,946
Seminole Hard Rock Entertainment, Inc.			
Term Loan, 3.50%, Maturing May 14, 2020		272	271,655
US Foods, Inc.			
Term Loan, 4.50%, Maturing March 31, 2019		4,925	4,928,328
Weight Watchers International, Inc.			
Term Loan, 4.00%, Maturing April 2, 2020		6,838	5,450,235
Wendy s International, Inc.			
Term Loan, 3.25%, Maturing May 15, 2019		1,320	1,320,955
			\$ 24,942,507

Food/Drug Retailers 4.5%			
Albertson s, LLC			
Term Loan, 4.75%, Maturing March 21, 2019		2,328	\$ 2,343,177
Alliance Boots Holdings Limited			
Term Loan, 3.56%, Maturing July 10, 2017	EUR	700	939,381
Term Loan, 3.98%, Maturing July 10, 2017	GBP	5,775	9,754,502
General Nutrition Centers, Inc.			
Term Loan, 3.25%, Maturing March 4, 2019		6,101	6,062,652
New Albertson s, Inc.			
Term Loan, 4.75%, Maturing June 27, 2021		1,050	1,054,457
Pantry, Inc. (The)			
Term Loan, 4.75%, Maturing August 2, 2019		418	420,172
Rite Aid Corporation			
Term Loan, 3.50%, Maturing February 21, 2020		2,302	2,298,916
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020		450	459,450
Supervalu Inc.			
Term Loan, 4.50%, Maturing March 21, 2019		2,697	2,697,239
			\$ 26,029,946
			, ,
Forest Draduots 0.10			

Forest Products 0.1%		
Expera Specialty Solutions, LLC		
Term Loan, 7.50%, Maturing December 21, 2018	520	\$ 526,247

		\$ 526,247
Health Care 14.5%		
Akorn, Inc.		
Term Loan, 4.50%, Maturing April 16, 2021	675	\$ 677,531
Term Loan, Maturing April 16, 2021 <sup>(2)</sup>	375	376,406
Alere, Inc.		
Term Loan, 4.25%, Maturing June 30, 2017	3,335	3,345,880

	Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Alliance Healthcare Services, Inc.	(000 Someed)	, and
Term Loan, 4.25%, Maturing June 3, 2019	1,238	\$ 1,238,277
Amneal Pharmaceuticals LLC	-,	+ -,,
Term Loan, 4.75%, Maturing November 1, 2019	971	976,336
Amsurg Corp.		, , , , , , , , , , , , , , , , , , , ,
Term Loan, 3.75%, Maturing July 16, 2021	600	600,625
Ardent Medical Services, Inc.		000,020
Term Loan, 6.75%, Maturing July 2, 2018	2,797	2,810,463
ATI Holdings, Inc.	2,777	2,010,105
Term Loan, 5.00%, Maturing December 20, 2019	443	448,237
Biomet Inc.	113	110,237
Term Loan, 3.66%, Maturing July 25, 2017	5,487	5,490,094
BSN Medical Inc.	5,407	5,490,094
Term Loan, 4.00%, Maturing August 28, 2019	569	569,588
CeramTec Acquisition Corporation	509	507,500
Term Loan, 4.25%, Maturing August 28, 2020	33	22 255
CHG Buyer Corporation	55	33,255
	837	020 400
Term Loan, 4.25%, Maturing November 19, 2019 Community Health Systems, Inc.	837	838,489
Term Loan, 3.48%, Maturing January 25, 2017	1,864	1 967 252
		1,867,252
Term Loan, 4.25%, Maturing January 27, 2021	7,430	7,457,645
Convatec Inc.	1.266	1 2(0 027
Term Loan, 4.00%, Maturing December 22, 2016	1,366	1,368,837
DaVita HealthCare Partners, Inc.	2 225	2 224 126
Term Loan, 3.50%, Maturing June 24, 2021	3,225	3,224,136
DJO Finance LLC	570	530 353
Term Loan, 4.25%, Maturing September 15, 2017	578	579,757
Envision Healthcare Corporation	2 002	2 004 242
Term Loan, 4.00%, Maturing May 25, 2018	2,003	2,006,362
Faenza Acquisition GmbH		
Term Loan, 4.25%, Maturing August 28, 2020	101	101,718
Term Loan, 4.25%, Maturing August 31, 2020	335	335,554
Gentiva Health Services, Inc.		
Term Loan, 6.50%, Maturing October 18, 2019	3,393	3,400,933
Grifols Worldwide Operations USA, Inc.		
Term Loan, 3.16%, Maturing February 27, 2021	4,738	4,722,949
Hologic Inc.		
Term Loan, 3.25%, Maturing August 1, 2019	1,490	1,485,461
Iasis Healthcare LLC		
Term Loan, 4.50%, Maturing May 3, 2018	1,621	1,626,828
inVentiv Health, Inc.		
Term Loan, 7.75%, Maturing May 15, 2018	1,007	1,009,445
Term Loan, 7.76%, Maturing May 15, 2018	2,396	2,397,875
JLL/Delta Dutch Newco B.V.		
Term Loan, 4.25%, Maturing March 11, 2021	875	869,531
Term Loan, 4.50%, Maturing March 11, 2021	EUR 300	402,908
Kindred Healthcare, Inc.		
Term Loan, 4.00%, Maturing April 9, 2021	1,500	1,498,595
Kinetic Concepts, Inc.		
Term Loan, 4.00%, Maturing May 4, 2018	4,496	4,500,727
LHP Hospital Group, Inc.	,	
Term Loan, 9.00%, Maturing July 3, 2018	889	850,876
Mallinekradt International Finance S A		

Mallinckrodt International Finance S.A. Term Loan, 3.50%, Maturing March 19, 2021

1,515,483

1,521

Term Loan, Maturing July 17, 2021 <sup>(2)</sup>	1,125	1,120,312

	Principal	
	Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
MedAssets, Inc.		
Term Loan, 4.00%, Maturing December 13, 2019	361	\$ 360,922
Millennium Laboratories, Inc.		
Term Loan, 5.25%, Maturing April 16, 2021	2,100	2,106,983
MMM Holdings, Inc.		
Term Loan, 9.75%, Maturing December 12, 2017	594	599,266
MSO of Puerto Rico, Inc.	122	100 500
Term Loan, 9.75%, Maturing December 12, 2017	432	433,523
National Mentor Holdings, Inc.	504	50( 000
Term Loan, 4.75%, Maturing January 31, 2021	524	526,088
Onex Carestream Finance LP	2.741	2 7 4 9 0 4 5
Term Loan, 5.00%, Maturing June 7, 2019	2,741	2,748,945
Opal Acquisition, Inc.	1 (42	1 646 470
Term Loan, 5.00%, Maturing November 27, 2020	1,642	1,646,470
Ortho-Clinical Diagnostics, Inc.	2.125	2 109 056
Term Loan, 4.75%, Maturing June 30, 2021	3,125	3,128,256
Pharmaceutical Product Development LLC	1 206	1 000 199
Term Loan, 4.00%, Maturing December 5, 2018	1,896	1,900,188
PRA Holdings, Inc.	1 265	1 262 274
Term Loan, 4.50%, Maturing September 23, 2020	1,265	1,262,274
Radnet Management, Inc.	1 759	1 762 028
Term Loan, 4.27%, Maturing October 10, 2018	1,758	1,762,938
RegionalCare Hospital Partners, Inc. Term Loan, 6.00%, Maturing April 19, 2019	1,425	1,431,680
Sage Products Holdings III, LLC	1,425	1,451,080
Term Loan, 4.25%, Maturing December 13, 2019	435	435,420
Salix Pharmaceuticals, Ltd.	455	455,420
Term Loan, 4.25%, Maturing January 2, 2020	683	686,446
Select Medical Corporation	005	000,440
Term Loan, 3.75%, Maturing June 1, 2018	1,150	1,150,000
Steward Health Care System LLC	1,150	1,150,000
Term Loan, 6.75%, Maturing April 12, 2020	347	344,334
TriZetto Corporation	577	544,554
Term Loan, 4.75%, Maturing May 2, 2018	1,387	1,392,701
Truven Health Analytics Inc.	1,507	1,372,701
Term Loan, 4.50%, Maturing June 6, 2019	1,621	1,618,168
U.S. Renal Care, Inc.	1,021	1,010,100
Term Loan, 4.25%, Maturing July 3, 2019	298	297,657
Term Loan, 4.25 %, Maturing July 5, 2017	270	277,057
		\$ 83,580,624
Home Furnishings 0.6%		
Interline Brands, Inc.		
Term Loan, 4.00%, Maturing March 17, 2021	224	\$ 223,409
Serta Simmons Holdings, LLC		
Term Loan, 4.25%, Maturing October 1, 2019	1,600	1,602,635
Tempur-Pedic International Inc.		
Term Loan, 3,50%. Maturing March 18, 2020	1.491	1.490.726

Term Loan, 3.50%, Maturing March 18, 2020 1,490,726 \$ 3,316,770

Industrial Equipment 4.2% Alliance Laundry Systems LLC 1,491

Term Loan, 4.25%, Maturing December 10, 2018	314	\$ 315,786
Apex Tool Group, LLC		
Term Loan, 4.50%, Maturing January 31, 2020	716	707,287
Doosan Infracore International, Inc.		
Term Loan, 4.50%, Maturing May 28, 2021	1,100	1,105,949

Amount\*

Borrower/Tranche Description	(000	s omitted)	Value
Filtration Group Corporation			
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021		1,000	\$ 1,019,167
Gardner Denver, Inc.			
Term Loan, 4.25%, Maturing July 30, 2020		1,836	1,829,957
Term Loan, 4.75%, Maturing July 30, 2020	EUR	397	535,881
Gemini HDPE LLC			
Term Loan, Maturing August 4, 2021 <sup>(2)</sup>		1,950	1,954,875
Generac Power Systems, Inc.			
Term Loan, 3.25%, Maturing May 31, 2020		1,695	1,681,395
Grede Holdings LLC			
Term Loan, 4.75%, Maturing June 2, 2021		850	854,604
Husky Injection Molding Systems Ltd.			
Term Loan, 4.25%, Maturing June 30, 2021		2,800	2,810,063
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022		675	681,188
Milacron LLC			
Term Loan, 4.00%, Maturing March 30, 2020		520	519,535
Paladin Brands Holding, Inc.			
Term Loan, 6.75%, Maturing August 16, 2019		723	727,122
Rexnord LLC			
Term Loan, 4.00%, Maturing August 21, 2020		4,590	4,587,127
Signode Industrial Group US Inc.			
Term Loan, 4.00%, Maturing May 1, 2021		1,450	1,444,864
Spansion LLC			
Term Loan, 3.75%, Maturing December 19, 2019		1,010	1,008,837
STS Operating, Inc.			
Term Loan, 4.75%, Maturing February 19, 2021		299	300,933
Tank Holding Corp.			
Term Loan, 4.25%, Maturing July 9, 2019		821	821,152
Terex Corporation			
Term Loan, 3.50%, Maturing April 28, 2017		518	519,019
Unifrax Corporation			
Term Loan, 4.25%, Maturing November 28, 2018		332	331,954
Virtuoso US LLC			
Term Loan, 4.75%, Maturing February 11, 2021		424	425,262
			\$ 24,181,957
			, , ,

Insurance 4.4%		
Alliant Holdings I, Inc.		
Term Loan, 4.25%, Maturing December 20, 2019	1,923	\$ 1,927,587
AmWINS Group, LLC		
Term Loan, 5.00%, Maturing September 6, 2019	4,759	4,772,701
Applied Systems, Inc.		
Term Loan, 4.25%, Maturing January 25, 2021	846	845,221
Asurion LLC		
Term Loan, 5.00%, Maturing May 24, 2019	8,450	8,497,671
Term Loan, 4.25%, Maturing July 8, 2020	965	963,742
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021	1,025	1,059,594
CGSC of Delaware Holding Corporation		
Term Loan, 5.00%, Maturing April 16, 2020	470	459,082
Cunningham Lindsey U.S. Inc.		
Term Loan, 5.00%, Maturing December 10, 2019	887	884,949
Term Loan - Second Lien, 9.25%, Maturing June 10, 2020	1,000	1,002,031
Hub International Limited		

Term Loan, 4.25%, Maturing October 2, 2020 USI, Inc.	2,804	2,800,093
Term Loan, 4.25%, Maturing December 27, 2019	2,368	2,371,005
		\$ 25,583,676

	Principal	
	Amount*	
Borrower/Tranche Description	(000 somitted)	Value
Leisure Goods/Activities/Movies 6.2%		
Amaya Holdings B.V.		
Term Loan, Maturing August 1, 2021 <sup>(2)</sup>	2,725	\$ 2,700,731
Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup>	750	759,688
Bally Technologies, Inc.		
Term Loan, 4.25%, Maturing November 25, 2020	991	993,897
Bombardier Recreational Products, Inc.		
Term Loan, 4.00%, Maturing January 30, 2019	3,225	3,220,541
Bright Horizons Family Solutions, Inc.		
Term Loan, 3.75%, Maturing January 30, 2020	887	885,484
ClubCorp Club Operations, Inc.		
Term Loan, 4.00%, Maturing July 24, 2020	2,503	2,493,294
Dave & Buster s, Inc.		
Term Loan, 4.50%, Maturing July 25, 2020	175	175,520
Delta 2 (LUX) S.a.r.l.		1 0 40 4 0 0
Term Loan, 4.50%, Maturing April 30, 2019	1,955	1,960,188
Emerald Expositions Holding, Inc.	1.000	
Term Loan, 5.50%, Maturing June 17, 2020	1,023	1,030,134
Equinox Holdings, Inc.	0.500	2 5 12 505
Term Loan, 4.25%, Maturing January 31, 2020	2,533	2,542,605
Fender Musical Instruments Corporation	102	42.4.021
Term Loan, 5.75%, Maturing April 3, 2019	422	424,021
Kasima, LLC	075	071.052
Term Loan, 3.25%, Maturing May 17, 2021	975	971,953
Live Nation Entertainment, Inc.	0.550	2555 (40
Term Loan, 3.50%, Maturing August 17, 2020	2,552	2,555,640
Nord Anglia Education Limited	1 475	1 477 766
Term Loan, 4.50%, Maturing March 19, 2021	1,475	1,477,766
Sabre, Inc. Term Loan, 4.25%, Maturing February 19, 2019	1,182	1,180,400
SeaWorld Parks & Entertainment, Inc.	1,182	1,100,400
	2,851	2,811,936
Term Loan, 3.00%, Maturing May 14, 2020 Six Flags Theme Parks, Inc.	2,031	2,011,930
Term Loan, 3.50%, Maturing December 20, 2018	1,434	1,437,885
Sonifi Solutions, Inc.	1,7,7	1,457,005
Term Loan, 6.75%, Maturing March 31, 2018	1,039	445,277
SRAM, LLC	1,057	
Term Loan, 4.00%, Maturing April 10, 2020	1,837	1,825,025
Town Sports International Inc.	1,057	1,025,025
Term Loan, 4.50%, Maturing November 16, 2020	1,244	1,131,812
US Finco LLC	1,277	1,151,012
Term Loan, 4.00%, Maturing May 29, 2020	470	469,515
Term Loan - Second Lien, 8.25%, Maturing November 30, 2020	1,000	1,025,000
WMG Acquisition Corp.	1,000	1,025,000
Term Loan, 3.75%, Maturing July 1, 2020	546	535,867
Zuffa LLC	0.0	200,007
Term Loan, 3.75%, Maturing February 25, 2020	2,857	2,859,188
	5	\$ 35,913,367
Lodging and Casinos 5.0%		
Affinity Gaming, LLC		
Term Loan, 5.25%, Maturing November 9, 2017	388 5	\$ 388,333
Boyd Coming Corneration	500	÷ 500,555

Term Loan, 4.00%, Maturing August 14, 2020	484	484,968
Caesars Entertainment Operating Company		
Term Loan, 6.95%, Maturing March 1, 2017	978	913,573

Term Loan - Second Lien, 6.25%, Maturing December 28, 2020       3,577       3,617,130         Gala Group Ltd.       GBP       3,125       5,320,454         Golden Nugget, Inc.		Amount*	
ChyCenter Holdings, LLC Term Loan, 452%, Maturing October 16, 2020 796 8 796 8 796 796 8 796 796 8 796 796 8 796 7 796 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	Borrower/Tranche Description	(000 somitted)	Value
Term Lam, 4.25%, Maturing October 16, 2020         796         \$         796, 104           Four Seasons Holdings Inc.         3,577         3,617,130           Gala Group Ld.         GBP         3,125         5,320,454           Golden Norgeet, Inc.         GBP         3,12         5,320,454           Golden Norgeet, Inc.         331         333,075           Term Lam, 5,50%, Maturing November 21, 2019         142         144,889           Term Lam, 5,50%, Maturing November 21, 2019         142         144,889           Term Lam, 5,50%, Maturing November 21, 2019         142         144,889           Term Lam, 5,50%, Maturing November 21, 2019         142         144,889           Term Lam, 5,50%, Maturing November 21, 2019         142         144,889           Term Lam, 5,50%, Maturing November 21, 2019         1,130         1,132,711           Law Quinta Intermediate Holdings LC         1,130         1,132,711           Law Yeas Sands LC         1,915         1,913,280           Term Lam, 3,25%, Maturing December 19, 2020         1,915         1,913,280           Micht Resort International         2         466         496,716           Term Lam, 3,75%, Maturing August 5, 2019         496         496,716           Term Lam, 4,00%, Maturing August 5, 2019			
Four Seasons Holdings Inc.         3,577         3,617,130           Gala Group Lid.         3,577         3,617,130           Gala Group Lid.         GBP         3,125         5,320,454           Golden Nugget, Inc.         142         144,889           Term Loan, 550%, Mauring November 21, 2019         331         338,075           Hiton Worldwide Finance, LLC         5578         5,558,751           Erm Loan, 550%, Mauring November 22, 2020         5,578         5,558,751           La Quinta Intermediate Holdings LLC         1132,711         1132,711           Term Loan, 3,50%, Mauring December 19, 2020         1,915         1,913,280           MGM Resorts International         2,463         2,451,214           Firm Loan, 3,55%, Mauring December 20, 2019         2,463         2,451,214           Pinacle Entertainment, Inc.         767         678,164           Term Loan, 3,55%, Mauring January LS, 2020         675         678,164           Scientific Games International         75         778,164           Term Loan, 4,04%, Mauring August 6,2019         362         3,585,380           Term Loan, 4,05%, Mauring Mauring Log20         372         372,653           Term Loan, 4,00%, Mauring Mauring Log21         3,58         3,582,679           Te		796	\$ 796,104
Gala Group Ltd.         GBP         3,125         5,320,454           Golden Nugget, Inc.         GBP         1,12         5,320,454           Golden Nugget, Inc.         Intern Loan, 5,50%, Mauring November 21, 2019         142         144,889           Term Loan, 5,50%, Mauring November 21, 2019         331         333,075           Hiton Wordwide Finance, Lt.C         5578         5,558,751           La Quinta Intermediate Holdings LLC         1,132,711         1,132,711           Term Loan, 3,50%, Mauring December 19, 2020         1,915         1,913,280           MGM Resorts International         2,463         2,451,214           Ferm Loan, 3,75%, Mauring December 20, 2019         2,463         2,451,214           Pinance Entertainment, Inc.         200         825         827,686           Pinane Entertainment, Inc.         365         3,538,300         3,532           Cern Loan, 3,75%, Mauring August 13, 2020         825         827,686           Pinane Entertainment Inc.         352         827,686           Cern Loan, 4,00%, Mauring August 5, 2019         363         3,532         3,585,380           Topicana Entertainment Inc.         363         3,582         3,582,583           Term Loan, 4,00%, Mauring November 27, 2020         372         3,726,53<	Four Seasons Holdings Inc.		
Term Loan, 5.50%, Maturing May 28, 2018       GBP       3,125       5,320,454         Golden Nagger, Inc.       331       338,075         Term Loan, 5.50%, Maturing November 21, 2019       142       144,889         Term Loan, 5.50%, Maturing November 21, 2019       331       338,075         Term Loan, 5.50%, Maturing October 26, 2020       5,578       5,558,751         La Quinta Intermediate Holdings LLC       1,130       1,132,711         Term Loan, 3.50%, Maturing April 14, 2021       1,130       1,132,711         Las Vegas Sands LLC       1       1915       1,913,280         Term Loan, 3.50%, Maturing December 19, 2020       825       827,686         Physic Enternational       1       1       1         Term Loan, 5.578, Maturing August 13, 2020       825       827,686         Playa Resorts Holding B.V.       1       1       1         Term Loan, 5.758, Maturing January 15, 2021       675       678,164         Scientific Games International, Inc.       1       1       1       1       2         Term Loan, 4.00%, Maturing November 27, 2020       3,632       3,585,380       1       3,632       3,585,380         Term Loan, 4.00%, Maturing November 27, 2020       1,778       1,704,178       1,704,178 <tr< td=""><td>Term Loan - Second Lien, 6.25%, Maturing December 28, 2020</td><td>3,577</td><td>3,617,130</td></tr<>	Term Loan - Second Lien, 6.25%, Maturing December 28, 2020	3,577	3,617,130
Golden Nuggel, Inc.         142         144,889           Term Loan, 5.50%, Maturing November 21, 2019         331         338,075           Hilton Worldwide Finance, LLC         5578         5,558,751           La Quinta Intermediate Holdings LLC         1,130         1,132,711           Term Loan, 5,50%, Maturing December 19, 2020         1,915         1,913,280           MGM Resorts International         2,463         2,4451,214           Term Loan, 3,50%, Maturing December 19, 2020         1,915         1,913,280           MGM Resorts International         2         2,463         2,451,214           Term Loan, 3,50%, Maturing December 20, 2019         2,463         2,451,214           Term Loan, 3,50%, Maturing August 13, 2020         825         827,686           Phyane Resorts Holding B.V.         7         7           Term Loan, 4,00%, Maturing August 6, 2019         496         496,716           RHP Hotel Properties, LP         7         7         7           Term Loan, 3,75%, Maturing Cother 18, 2020         3,632         3,585,380           Topicana Entertainment Inc.         7         7         7           Term Loan, 4,00%, Maturing November 27, 2020         372         3,72,653           Nonferrous Metals/Minerals         2.7%         1,704,1	Gala Group Ltd.		
Term Loam, 55,9%, Maturing November 21, 2019       142       144,889         Term Loam, 55,0%, Maturing November 21, 2019       331       338,075         Hilton Worldwide Finance, LLC       5,578       5,558,751         La Quinta Intermediate Holdings LLC       1,130       1,132,711         Las Vegas Sands LLC       1,915       1,913,280         Term Loam, 3,53%, Maturing December 19, 2020       1,915       1,913,280         MGM Resorts International       1       1         Term Loam, 3,53%, Maturing August 13, 2020       825       827,686         Phyaa Resorts Holding B.V.       7       7       7         Term Loam, 3,75%, Maturing January 15, 2021       675       678,164         Scientific Games International, Inc.       7       7       732,653         Term Loam, 4,00%, Maturing November 27, 2020       3,632       3,585,380       7         Term Loam, 3,50%, Maturing November 27, 2020       3,632       3,585,380       7         Term Loam, 3,50%, Maturing May 22, 2020       3,632       3,585,380       7         Term Loam, 4,00%, Maturing May 22, 2020       1,778       \$       1,704,178         Nonferrous Metals/Minerals       2,7%       1,778       \$       1,704,178         Term Loam, 5,50%, Maturing May 16, 2018	Term Loan, 5.50%, Maturing May 28, 2018	GBP 3,125	5,320,454
Term Loan, 5.50%, Maturing November 21, 2019       331       333,075         Hilton Worldwide Finance, LLC       Term Loan, 3.50%, Maturing October 26, 2020       5,578       5,558,751         La Quinta Intermediate Holdings LLC       1,130       1,132,711         Term Loan, 0.0%, Maturing December 19, 2020       1,915       1,913,287         MGM Resorts International       7       7         Term Loan, 3.50%, Maturing December 20, 2019       2,463       2,451,214         Pinnacle Entertainment, Inc.       7       7       7         Term Loan, 3.50%, Maturing August 13, 2020       825       827,686         Phya Resorts International, August 13, 2020       496       496,716         Term Loan, 3.55%, Maturing January 15, 2021       675       678,164         Scientific Games International, Inc.       7       7       732       35,5380         Topicana Entertainment Inc.       7       7       732       35,553,880       7         Term Loan, 4.00%, Maturing November 27, 2020       3,632       3,585,380       7	Golden Nugget, Inc.		
Hitton Worldwide Finance, LLC Term Loam, 3.50%, Maturing October 26, 2020 La Quinta Intermediate Holdings LLC Term Loam, 4.00%, Maturing April 14, 2021 La Vegas Sands LLC Term Loan, 3.25%, Maturing December 19, 2020 Term Loan, 3.25%, Maturing December 19, 2020 Term Loan, 3.55%, Maturing April 14, 2021 Term Loan, 3.55%, Maturing April 14, 2020 Term Loan, 3.55%, Maturing April 14, 2020 Term Loan, 3.55%, Maturing April 12, 2020 Term Loan, 3.75%, Maturing April 12, 2020 Term Loan, 3.75%, Maturing Japuary 15, 2021 Term Loan, 3.75%, Maturing Japuary 15, 2020 Term Loan, 4.00%, Maturing Japuary 15, 2020 Term Loan, 3.75%, Maturing Japuary 15, 2020 Term Loan, 3.75%, Maturing Japuary 15, 2020 Term Loan, 3.75%, Maturing November 27, 2020 Term Loan, 4.00%, Maturing November 27, 2020 Term Loan, 4.00%, Maturing November 27, 2020 Term Loan, 4.00%, Maturing May 22, 2020 Term Loan, 4.00%, Maturing September 5, 2019 Term Loan, 5.55%, Maturing September 5, 2019 Term Loan, 3.75%, Maturing September 5, 2019 Term Loan, 5.55%, Maturing September 5, 2019 Term Loan, 5.55%, Maturing May 16, 2018 Term Loan, 5.55%, Maturing Terbuary 28, 2019 Term Loan, 5.55%, Maturing Terbuary 28, 2019 Term Loan, 5.55%, Maturing May 16, 2017 Term Loan, 5.55%, Maturing May 16, 2018 Term Loan, 5.55%, Maturing May 16, 2017 Term Loan, 5.55%, Maturing May 16, 2017 Term Loan, 5.55%, Maturing May 16, 2019 Term Loan, 5.55%, Maturing May 16, 2019 Term Loan, 5.55%, Maturing May 16, 2017 Term Loan, 5.55%, Maturing May 16, 2017 Term Loan, 5	Term Loan, 5.50%, Maturing November 21, 2019	142	144,889
Term Loan, 3.50%, Maturing October 26, 2020       5.578       5.558, 751         La Quinta Intermediate Holdings LLC       1,130       1,132,71         Term Loan, 4.00%, Maturing Pocember 19, 2020       1,915       1,913,207         MGM Resorts International       2,463       2,4451,214         Pinnacle Entertrainment, Inc.       2       2,463       2,451,214         Pinnacle Entertrainment, Inc.       2       2       825       827,686         Pinage Entertrainment, Inc.       2       2       372,686       496       496,716         RIP Hotel Properties, LP       7       7       7       675       678,164         Scientific Games International, Inc.       7	Term Loan, 5.50%, Maturing November 21, 2019	331	338,075
La Quinta Intermediate Holdings LLC Term Loan, 400%, Maturing April 14, 2021 La Vegas Sands LLC Term Loan, 3.25%, Maturing December 19, 2020 Term Loan, 3.50%, Maturing December 20, 2019 Term Loan, 3.50%, Maturing December 20, 2019 Term Loan, 3.50%, Maturing August 13, 2020 Term Loan, 3.57%, Maturing August 13, 2020 Term Loan, 3.75%, Maturing August 13, 2020 Term Loan, 3.75%, Maturing August 13, 2020 Term Loan, 3.75%, Maturing Jagust 6, 2019 Term Loan, 4.25%, Maturing Jagust 6, 2019 Term Loan, 4.25%, Maturing Jagust 6, 2019 Term Loan, 4.25%, Maturing Jagust 15, 2021 Term Loan, 4.25%, Maturing May 22, 2020 Term Loan, 4.25%, Maturing November 27, 2020 Term Loan, 3.50%, Maturing November 27, 2020 Term Loan, 3.50%, Maturing May 22, 2020 Term Loan, 4.50%, Maturing May 22, 2020 Term Loan, 3.50%, Maturing May 22, 2020 Term Loan, 3.50%, Maturing May 22, 2020 Term Loan, 3.50%, Maturing May 16, 2018 Term Loan, 5.55%, Maturing May 16, 2018 Term Loan, 5.55%, Maturing May 16, 2017 Term Loan, 5.55%, Maturing March 10, 2017 Term Loan, 3.75%, Maturing Japany 17, 2020 Term Loan, 3.75%, Maturing May 12, 2018 Term Loan, 3.75%, Maturing Japany 17, 2020 Term Loan, 3	Hilton Worldwide Finance, LLC		
Term Loan, 400%, Maturing April 14, 2021       1,130       1,132,711         Las Vegas Sands LLC       1,915       1,913,280         Term Loan, 3,25%, Maturing December 19, 2020       1,915       1,913,280         MGM Resorts International       2,463       2,451,214         Pinnacle Entertainment, Inc.       2,463       2,451,214         Pinnacle Entertainment, Inc.       2,463       2,451,214         Term Loan, 3,75%, Maturing August 6, 2019       496       496,716         RTH Hotel Properties, LP       7       675       678,164         Scientific Games International, Inc.       7       7       73,23,363       3,585,380         Torm Loan, 4,25%, Maturing October 18, 2020       3,632       3,585,380       3,525,679         Term Loan, 4,00%, Maturing November 27, 2020       3,72       372,653       29,020,081         Nonferrous Metals/Minerals       2,7%       4       4       3,584       3,525,679         Fairmount Minerals Ltd.       7       7       \$       1,704,178       1,704,178         Term Loan, 5,25%, Maturing May 16, 2018       3,584       3,525,679       7       7         Fairmount Minerals Ltd.       7       7       7       1,041,178       1,044,178         Term Loan, 5,25%, Maturi	Term Loan, 3.50%, Maturing October 26, 2020	5,578	5,558,751
Las Vegas Sands LLC Term Loan, 3.25%, Maturing December 19, 2020 1,915 1,915, 280 MGM Resorts International Term Loan, 3.50%, Maturing December 20, 2019 2,463 2,451,214 Pinnacle Enternationent, Inc. Term Loan, 3.75%, Maturing August 13, 2020 825 827,686 Playa Resorts Holding B.V. Term Loan, 3.75%, Maturing August 6, 2019 496 496,716 RHP Hotel Properties, LP Term Loan, 3.75%, Maturing January 15, 2021 675 678,164 Scientific Games International, Inc. Term Loan, 3.75%, Maturing October 18, 2020 372 372 372,533 <b>s 29,020,081 Nonferrous Metals/Minerals 2.7% Alpha Naturing Sevenber 27, 2020 372 372 372,653 <b>s 29,020,081 Nonferrous Metals/Minerals 2.7% Alpha Naturing May 22, 2020 1,778 <b>s</b> 1,704 <b>s</b> 1,778 <b>s</b> 1,704,178 Arch Coal Inc. Term Loan, 5,25%, Maturing Sevenber 5, 2019 1,002 976,471 Novelis, Inc. Term Loan, 3,75%, Maturing December 5, 2019 1,002 976,471 Novelis, Inc. Term Loan, 3,75%, Maturing March 10, 2017 2,635 2,638,954 Chem Loan, 3,75%, Maturing March 10, 2017 Coal Scientific Games Internation Term Loan, 5,75%, Maturing March 10, 2017 Coal Scientific Games Internation Term Loan, 5,75%, Maturing March 10, 2017 Coal Scientific Games Internation Term Loan, 5,75%, Maturing March 10, 2017 Coal Scientific Games Internation Term Loan, 5,75%, Maturing March 10, 2017 Coal Scientific Games Internation Term Loan, 5,75%, Maturing March 10, 2017 Coal Scientific Games Internation Term Loan, 5,75%, Maturing March 10, 2017 Coal Scientific Games Internation Term Loan, 5,75%, Maturing March 10, 2017 Coal Scientific Games Internation Term Loan, 5,75%, Maturing March 10, 2017 Coal Scientific Games Internation Term Loan, 5,75%, Maturing March 10, 2017 Coal Scientific Games Internation Term Loan, 5,75%, Maturing March 10, 2017 Coal Scientific Games Internation Term Loan, 5,75%, Maturing March 10, 2017 Coal Scientific Games Internation Term Loan, 7,75%, Maturing March 10, 2017 Coal Scientific Games Internation Term Loan, 5,75%, Maturing March 10, 2017 Coal Scientific Games Internation Term Loan, 7,75%, Maturing January 17,</b></b>	La Quinta Intermediate Holdings LLC		
Term Loan, 3.25%, Maturing December 19, 2020       1,915       1,913,280         MGM Resorts International       2,463       2,451,214         Pinnacke Entertainment, Inc.       7       7         Term Loan, 3.75%, Maturing August 13, 2020       825       827,686         Playa Resorts Holding B.V.       496       496,716         Term Loan, 3.75%, Maturing August 6, 2019       496       496,716         RHP Hotel Properties, LP       7       7         Term Loan, 3.75%, Maturing January 15, 2021       675       678,164         Scientific Cames International, Inc.       7       7       7372,353,303         Topicana Entertainment Inc.       7       7       7372,653       7       72,653         Term Loan, 4.00%, Maturing November 27, 2020       372       372,653       7       72,653       29,020,081         Nonferrous Metals/Minerals       2.7%       7 <td< td=""><td>Term Loan, 4.00%, Maturing April 14, 2021</td><td>1,130</td><td>1,132,711</td></td<>	Term Loan, 4.00%, Maturing April 14, 2021	1,130	1,132,711
MGM Resorts International       2,463       2,451,214         Term Loan, 3.50%, Maturing August 13, 2020       825       827,686         Pinacle Entertainment, Inc.       825       827,686         Term Loan, 3.75%, Maturing August 6, 2019       496       496,716         RHP Hotel Properties, LP       675       678,164         Scientific Games International, Inc.       675       678,164         Torm Loan, 3.75%, Maturing Cotober 18, 2020       3,632       3,585,380         Torpicane Entertainment Inc.       7       372       372,653         Term Loan, 3.50%, Maturing November 27, 2020       372       372,653         Nonferrous Metals/Minerals       2.7%        4         Alpha Natural Resources, LLC       7       7       5       1,704,178       \$       1,704,178         Term Loan, 5.5%, Maturing May 16, 2018       3,584       3,525,679       7       7       7       7       1,704,178       \$       1,704,178       \$       1,704,178       \$       1,704,178       \$       1,704,178       \$       1,704,178       \$       1,704,178       \$       1,704,178       \$       1,704,178       \$       1,704,178       \$       1,704,178       \$       1,704,178       \$       1,704,178	Las Vegas Sands LLC		
Term Loan, 3.50%, Maturing December 20, 2019       2,463       2,451,214         Pinnacle Entertainment, Inc.       2       825       827,686         Playa Resorts Holding B.V.       825       827,686         Term Loan, 3.75%, Maturing August 6, 2019       496       496,716         RHP Hotel Properties, LP       7       7         Term Loan, 3.75%, Maturing January 15, 2021       6,75       6,78,164         Scientific Games International, Inc.       7       7       7,8,63         Term Loan, 4.25%, Maturing October 18, 2020       3,632       3,585,380         Topicana Entertainment Inc.       7       7       372,653         Term Loan, 4.00%, Maturing November 27, 2020       372       372,653         Nonferrous Metals/Minerals       2.7%       7       7         Alpha Natural Resources, LLC       7       7       7         Term Loan, 6.25%, Maturing May 22, 2020       1,778       \$       1,704,178         Arch Coal Inc.       7       7       7       2,052,005         Fairmount Minerals Ltd.       7       7       1,372       1,383,993         Noranda Aluminum Acquisition Corporation       1,372       1,383,993       1,372       1,383,993         Noranda Aluminum Acquisition Corporation	Term Loan, 3.25%, Maturing December 19, 2020	1,915	1,913,280
Pinnacle Entertainment, Inc.         825         827,686           Term Loan, 3.75%, Maturing August 13, 2020         496         496,716           Phay Resorts Holding BV.         7         7           Term Loan, 4.00%, Maturing August 6, 2019         496         496,716           RHP Hotel Properties, LP         675         678,164           Term Loan, 2.35%, Maturing October 18, 2020         3,632         3,585,380           Torpicana Entertational, Inc.         7         372,653           Term Loan, 4.00%, Maturing November 27, 2020         372         372,653           Nonferrous Metals/Minerals         2.7%         8         29,020,081           Nonferrous Metals/Minerals         2.7%         8         29,020,081           Nonferrous Metals/Minerals         2.7%         8         2,052,005           Term Loan, 5.5%, Maturing May 22, 2020         1,778         \$ 1,704,178           Term Loan, 5.25%, Maturing May 16, 2018         3,584         3,525,679           Fairmount Minerals Ld.         7         7           Term Loan, 5.25%, Maturing September 5, 2019         2,035         2,052,005           Murray Energy Corporation         1,372         1,383,993           Term Loan, 5.75%, Maturing Betember 5, 2019         1,002         976,471     <	MGM Resorts International		
Pinnacle Entertainment, Inc.         825         827,686           Term Loan, 3.75%, Maturing August 13, 2020         496         496,716           Phay Resorts Holding BV.         7         7           Term Loan, 4.00%, Maturing August 6, 2019         496         496,716           RHP Hotel Properties, LP         675         678,164           Term Loan, 2.35%, Maturing Datuary 15, 2021         675         678,164           Scientific Games International, Inc.         7         7         7           Term Loan, 4.20%, Maturing October 18, 2020         3,632         3,585,380           Torpicana Entertainment Inc.         7         8         29,020,081           Nonferrous Metals/Minerals         2.7%         8         29,020,081           Nonferrous Metals/Minerals         2.7%         8         29,020,081           Nonferrous Metals/Minerals         2.7%         8         3,584         3,525,679           Term Loan, 3.50%, Maturing May 16, 2018         3,584         3,525,679         3,528         2,052,005           Fairmount Minerals Ld.         7         7         7         7,06,313         1,372         1,383,993           Noranda Aluminum Acquisition Corporation         1         3,72         1,383,993         1,002         976,4	Term Loan, 3.50%, Maturing December 20, 2019	2,463	2,451,214
Term Loan, 375%, Maturing August 13, 2020       825       827,686         Playa Resorts Holding B.V.       496       496,716         Term Loan, 4.00%, Maturing August 6, 2019       496       496,716         RHP Hotel Properties, LP       675       678,164         Term Loan, 4.25%, Maturing January 15, 2021       3,632       3,585,380         Tropicana Entertainment Inc.       372       372,020         Torpicana Entertainment Inc.       372       372,020         Term Loan, 4.00%, Maturing November 27, 2020       372       372,053         S       29,020,081       3,584       3,525,679         Term Loan, 5.05%, Maturing May 16, 2018       3,584       3,525,679         Fairmound Minerals Ltd.       7       7       7,933         Term Loan, 4.50%, Maturing September 5, 2019       2,035       2,052,005         Murray Energy Corporation       7       7       7,933         Term Loan, 5,75%, Maturing March 10, 2017       2,635       2,638,954         Oxbow Carbon LLC       7       7       796,313         Term Loan, 3,75%, Maturing March 10, 2017       2,635       2,638,954         Oxbow Carbon LLC       7       7       796,313         Term Loan, -8,25%, Maturing July 19, 2019       451       452			
Playa Resorts Holding B, V.       496       496,716         Term Loan, 4,00%, Maturing January 15, 2021       675       678,164         Scientific Games International, Inc.       7       7         Term Loan, 4.25%, Maturing October 18, 2020       3,632       3,585,380         Tropicana Entertainment Inc.       3       3         Term Loan, 4.25%, Maturing November 27, 2020       372       372,653         Scientific Games International, Inc.       5       29,020,081         Nonferrous Metals/Minerals       2.7%       3       3         Alpha Natural Resources, LLC       5       29,020,081       3       3         Term Loan, 5.05%, Maturing May 22, 2020       1,778       \$       1,704,178       4       3       5       3       5		825	827,686
Term Loan, 4.00%, Maturing Angust 6, 2019       496       496,716         RHP Hotel Properties, LP       675       678,164         Scientific Games International, Inc.       3,632       3,585,380         Term Loan, 4.25%, Maturing October 18, 2020       3,632       3,585,380         Topicana Entertainment Inc.       3       32         Term Loan, 4.00%, Maturing November 27, 2020       372       372,653         Nonferrous Metals/Minerals       2.7%       3         Alpha Natural Resources, LLC       Term Loan, 3.50%, Maturing May 22, 2020       1,778       \$       1,704,178         Arch Coal Inc.       Term Loan, 5.25%, Maturing May 16, 2018       3,584       3,525,679         Fairmount Minerals Ltd.       Term Loan, 5.25%, Maturing May 16, 2018       3,584       3,525,679         Fairmount Minerals Ltd.       Term Loan, 5.25%, Maturing December 5, 2019       2,035       2,052,005         Murray Energy Corporation       Term Loan, 5.25%, Maturing December 5, 2019       1,002       976,471         Novelis, Inc.       Term Loan, 3.75%, Maturing March 10, 2017       2,635       2,638,984         Oxbow Carbon LLC       Term Loan, 3.75%, Maturing Juny 19, 2019       451       452,942         Term Loan, 3.25%, Maturing Juny 19, 2019       500       495,625         Term L			
RHP Hotel Properties, LP       675       678,164         Term Loan, 3.75%, Maturing January 15, 2021       675       678,164         Scientific Games International, Inc.       7       7         Term Loan, 4.25%, Maturing October 18, 2020       3,632       3,585,380         Topicana Entertainment Inc.       7       372       372,653         Rem Loan, 4.00%, Maturing November 27, 2020       372       372,653       29,020,081         Nonferrous Metals/Minerals       2.7%       2       2       2       2       2       3       2       3       3       2       3       2       3       7       3       7       3       7       3       7       3       7       3       7       3       7       3       7       3       7       3       7       3       7       3       7       3       7       3       7       3       7       3       7       3       7       6       7       6       6       7       6       7       6       7       6       7       6       7       6       7       6       7       6       7       6       7       6       7       6       7       7       7		496	496,716
Term Loan, 3.75%, Maturing January 15, 2021       675       678, 164         Scientific Games International, Inc.       3,632       3,585, 380         Term Loan, 4.25%, Maturing October 18, 2020       3,632       3,585, 380         Tropicana Entertainment Inc.       372       372,653         Term Loan, 4.00%, Maturing November 27, 2020       372       372,653 <b>8</b> 29,020,081         Nonferrous Metals/Minerals 2.7%         Alpha Natural Resources, LLC       Term Loan, 3.50%, Maturing May 16, 2018       3,584       3,525,679         Fairmount Minerals Ltd.       7       Term Loan, 4.25%, Maturing September 5, 2019       2,035       2,052,005         Murray Energy Corporation       7       7       1,383,993       Noranda Aluminum Acquisition Corporation         Term Loan, 5.25%, Maturing December 5, 2019       1,002       976,471         Noranda Aluminum Acquisition Corporation       7       7       7         Term Loan, 3.75%, Maturing March 10, 2017       2,635       2,638,954         Oxbow Carbon LLC       775       796,313       7         Term Loan, 3.75%, Maturing Jauny 17, 2020       775       796,313         United Central Industrial Supply Company, LLC.       500       495,625           Term Loan			,
Scientific Games International, Inc.           Term Loan, 4.25%, Maturing October 18, 2020         3,632         3,585,380           Tropicana Entertainment Inc.         372         372,653           Term Loan, 4.00%, Maturing November 27, 2020         372         372,653 <b>%</b> 29,020,081           Nonferrous Metals/Minerals         2.7%           Alpha Natural Resources, LLC		675	678,164
Term Loan, 4.25%, Maturing October 18, 2020       3,632       3,585,380         Tropicana Entertainment Inc.       372       372,653         Term Loan, 4.00%, Maturing November 27, 2020       372       372,653         \$       29,020,081         Nonferrous Metals/Minerals       2.7%         Alpha Natural Resources, LLC			
Tropicana Entertainment Inc.       372       372,653         Term Loan, 4.00%, Maturing November 27, 2020       372       372,653         \$       29,020,081         Nonferrous Metals/Minerals       2.7%         Alpha Natural Resources, LLC       1,778       \$         Term Loan, 3.50%, Maturing May 22, 2020       1,778       \$       1,704,178         Arch Coal Inc.       1       1       1         Term Loan, 6,25%, Maturing May 16, 2018       3,584       3,525,679         Fairmount Minerals Ltd.       2,035       2,052,005         Murray Energy Corporation       1       1         Term Loan, 5,25%, Maturing December 5, 2019       1,372       1,383,993         Noranda Aluminum Acquisition Corporation       1       1         Term Loan, 5,75%, Maturing February 28, 2019       1,002       976,471         Novelis, Inc.       1       1       1         Term Loan, 3,75%, Maturing March 10, 2017       2,635       2,638,954         Oxbow Carbon LLC       775       796,313       1         Term Loan, 4,25%, Maturing July 19, 2019       451       452,942         Term Loan, -Second Lien, 12,00%, Maturing April 9, 2019       500       496,313         United Central Industrial Supply Company, LLC.		3,632	3,585,380
Term Loan, 4.00%, Maturing November 27, 2020       372       372, 372,653 <b>S 29,020,081</b> Nonferrous Metals/Minerals       2.7%         Alpha Natural Resources, LLC       Term Loan, 3.50%, Maturing May 22, 2020         Term Loan, 6.25%, Maturing May 22, 2020       1,778         Arch Coal Inc.       Term Loan, 6.25%, Maturing May 16, 2018         Term Loan, 6.25%, Maturing September 5, 2019       2,035         Murray Energy Corporation       2002         Term Loan, 5.25%, Maturing December 5, 2019       1,372         Noranda Aluminum Acquisition Corporation       1,002         Term Loan, 3.75%, Maturing February 28, 2019       1,002         Novelis, Inc.       775         Term Loan, 3.75%, Maturing March 10, 2017       2,635       2,638,954         Oxbow Carbon LLC       775       796,313         Term Loan, 4.25%, Maturing July 19, 2019       451       452,942         Term Loan, 5.25%, Maturing July 19, 2019       500       495,625         Walter Energy, Inc.       775       796,313         United Central Industrial Supply Company, LLC.       775       796,313         Term Loan - Second Lien, 12,50%, Maturing April 9, 2019       500       495,625         Walter Energy, Inc.       725%, Maturing April 2, 2018       775<			
\$ 29,020,081         Nonferrous Metals/Minerals 2.7%         Alpha Natural Resources, LLC         Term Loan, 3.50%, Maturing May 22, 2020       1,778         Arch Coal Inc.         Term Loan, 6.25%, Maturing May 16, 2018         Fairmount Minerals Ltd.         Term Loan, 4.50%, Maturing September 5, 2019         Murray Energy Corporation         Term Loan, 5.25%, Maturing December 5, 2019         Noranda Aluminum Acquisition Corporation         Term Loan, 5.75%, Maturing December 5, 2019         Noranda Aluminum Acquisition Corporation         Term Loan, 5.75%, Maturing February 28, 2019         Noranda Aluminum Acquisition Corporation         Term Loan, 3.75%, Maturing February 28, 2019         Novelis, Inc.         Term Loan, 3.75%, Maturing March 10, 2017         2,635       2,638,954         Oxbow Carbon LLC         Term Loan - Second Lien, 8.00%, Maturing January 17, 2020       775         Term Loan - Second Lien, 12,50%, Maturing April 9, 2019       500       495,625         Walter Energy, Inc.       Term Loan, 7,25%, Maturing April 9, 2019       500       495,625         Term Loan - Second Lien, 12,50%, Maturing April 9, 2019       500       495,625         Walter Energy, Inc.       Term Loan, 7,25%, Maturing April 2, 2018       1,607       1,525,		372	372,653
Nonferrous Metals/Minerals         2.7%           Alpha Natural Resources, LLC			
Alpha Natural Resources, LLC         Term Loan, 3.50%, Maturing May 22, 2020       1,778       \$ 1,704,178         Arch Coal Inc.			\$ 29,020,081
Term Loan, 3.50%, Maturing May 22, 2020       1,778       \$ 1,704,178         Arch Coal Inc.       7         Term Loan, 6.25%, Maturing May 16, 2018       3,584       3,525,679         Fairmount Minerals Ltd.       7         Term Loan, 4.50%, Maturing September 5, 2019       2,035       2,052,005         Murray Energy Corporation       7       7       1,383,993         Noranda Aluminum Acquisition Corporation       7       7       1,383,993         Term Loan, 5.25%, Maturing February 28, 2019       1,002       976,471         Novelis, Inc.       7       7       7         Term Loan, 3.75%, Maturing March 10, 2017       2,635       2,638,954         Oxbow Carbon LLC       7       7       7         Term Loan - Second Lien, 8.00%, Maturing January 17, 2020       775       7       7         United Central Industrial Supply Company, LL.C.       7       7       7       7         Term Loan - Second Lien, 12.50%, Maturing April 9, 2019       500       495,625       495,625         Walter Energy, Inc.       7       7       7       7       7         Term Loan, 7.25%, Maturing April 2, 2018       1,607       1,525,854       1	Nonferrous Metals/Minerals 2.7%		
Arch Coal Inc.       3,584       3,525,679         Fairmount Minerals Ltd.			
Term Loan, 6.25%, Maturing May 16, 2018       3,584       3,525,679         Fairmount Minerals Ltd.       2,035       2,035         Term Loan, 4.50%, Maturing September 5, 2019       2,035       2,035         Murray Energy Corporation       1,372       1,383,993         Noranda Aluminum Acquisition Corporation       7       7         Term Loan, 5.25%, Maturing December 5, 2019       1,002       976,471         Noranda Aluminum Acquisition Corporation       7       7         Term Loan, 5.75%, Maturing February 28, 2019       1,002       976,471         Novelis, Inc.       7       7       7         Term Loan, 3.75%, Maturing March 10, 2017       2,635       2,638,954         Oxbow Carbon LLC       775       796,313         Term Loan, 4.25%, Maturing July 19, 2019       451       452,942         Term Loan - Second Lien, 8.00%, Maturing April 9, 2019       500       495,625         Walter Energy, Inc.       7       7       7         Term Loan, 7.25%, Maturing April 2, 2018       1,607       1,525,854		1,778	\$ 1,704,178
Fairmount Minerals Ltd.       2,035       2,035       2,052,005         Murray Energy Corporation       1,372       1,383,993         Term Loan, 5.25%, Maturing December 5, 2019       1,372       1,383,993         Noranda Aluminum Acquisition Corporation       7         Term Loan, 5.75%, Maturing February 28, 2019       1,002       976,471         Novelis, Inc.       7       7       7635       2,635       2,638,954         Oxbow Carbon LLC       7       7       796,313       7       7       796,313         United Central Industrial Supply Company, LLC.       775       796,313       7			
Term Loan, 4.50%, Maturing September 5, 2019       2,035       2,052,005         Murray Energy Corporation       1,372       1,383,993         Term Loan, 5.25%, Maturing December 5, 2019       1,372       1,383,993         Noranda Aluminum Acquisition Corporation       7       7         Term Loan, 5.75%, Maturing February 28, 2019       1,002       976,471         Novelis, Inc.       7       7       76,471         Term Loan, 3.75%, Maturing March 10, 2017       2,635       2,638,954         Oxbow Carbon LLC       7       7         Term Loan, 4.25%, Maturing July 19, 2019       451       452,942         Term Loan - Second Lien, 8.00%, Maturing January 17, 2020       775       796,313         United Central Industrial Supply Company, L.L.C.       7       7         Term Loan - Second Lien, 12.50%, Maturing April 9, 2019       500       495,625         Walter Energy, Inc.       7       7       7         Term Loan, 7.25%, Maturing April 2, 2018       1,607       1,525,854	Term Loan, 6.25%, Maturing May 16, 2018	3,584	3,525,679
Murray Energy Corporation       1,372       1,383,993         Term Loan, 5.25%, Maturing December 5, 2019       1,372       1,383,993         Noranda Aluminum Acquisition Corporation       1,002       976,471         Term Loan, 5.75%, Maturing February 28, 2019       1,002       976,471         Novelis, Inc.       2,635       2,638,954         Term Loan, 3.75%, Maturing March 10, 2017       2,635       2,638,954         Oxbow Carbon LLC       75       796,313         Term Loan, 4.25%, Maturing July 19, 2019       451       452,942         Term Loan - Second Lien, 8.00%, Maturing January 17, 2020       775       796,313         United Central Industrial Supply Company, LLC.       700       495,625         Walter Energy, Inc.       700       1,525,854         Term Loan, 7.25%, Maturing April 2, 2018       1,607       1,525,854	Fairmount Minerals Ltd.		
Term Loan, 5.25%, Maturing December 5, 2019       1,372       1,383,993         Noranda Aluminum Acquisition Corporation       1,002       976,471         Term Loan, 5.75%, Maturing February 28, 2019       1,002       976,471         Novelis, Inc.       2,635       2,638,954         Term Loan, 3.75%, Maturing March 10, 2017       2,635       2,638,954         Oxbow Carbon LLC       2       775       796,313         Term Loan - Second Lien, 8.00%, Maturing January 17, 2020       775       796,313         United Central Industrial Supply Company, L.L.C.       500       495,625         Walter Energy, Inc.       7       7       7         Term Loan, 7.25%, Maturing April 2, 2018       1,607       1,525,854	Term Loan, 4.50%, Maturing September 5, 2019	2,035	2,052,005
Noranda Aluminum Acquisition Corporation           Term Loan, 5.75%, Maturing February 28, 2019         1,002         976,471           Novelis, Inc.         2,635         2,638,954           Term Loan, 3.75%, Maturing March 10, 2017         2,635         2,638,954           Oxbow Carbon LLC         2         2         2           Term Loan, 4.25%, Maturing July 19, 2019         451         452,942           Term Loan - Second Lien, 8.00%, Maturing January 17, 2020         775         796,313           United Central Industrial Supply Company, L.L.C.         500         495,625           Walter Energy, Inc.         500         495,625           Term Loan, 7.25%, Maturing April 2, 2018         1,607         1,525,854	Murray Energy Corporation		
Term Loan, 5.75%, Maturing February 28, 2019       1,002       976,471         Novelis, Inc.       2,635       2,638,954         Term Loan, 3.75%, Maturing March 10, 2017       2,635       2,638,954         Oxbow Carbon LLC       2       2         Term Loan, 4.25%, Maturing July 19, 2019       451       452,942         Term Loan - Second Lien, 8.00%, Maturing January 17, 2020       775       796,313         United Central Industrial Supply Company, L.L.C.       700       495,625         Walter Energy, Inc.       700       495,625         Term Loan, 7.25%, Maturing April 2, 2018       1,607       1,525,854	Term Loan, 5.25%, Maturing December 5, 2019	1,372	1,383,993
Novelis, Inc.       2,635       2,638,954         Term Loan, 3.75%, Maturing March 10, 2017       2,635       2,638,954         Oxbow Carbon LLC       2       2       2         Term Loan, 4.25%, Maturing July 19, 2019       451       452,942         Term Loan - Second Lien, 8.00%, Maturing January 17, 2020       775       796,313         United Central Industrial Supply Company, L.L.C.       7       7         Term Loan - Second Lien, 12.50%, Maturing April 9, 2019       500       495,625         Walter Energy, Inc.       7       7         Term Loan, 7.25%, Maturing April 2, 2018       1,607       1,525,854	Noranda Aluminum Acquisition Corporation		
Novelis, Inc.       2,635       2,638,954         Term Loan, 3.75%, Maturing March 10, 2017       2,635       2,638,954         Oxbow Carbon LLC       2       2       2         Term Loan, 4.25%, Maturing July 19, 2019       451       452,942         Term Loan - Second Lien, 8.00%, Maturing January 17, 2020       775       796,313         United Central Industrial Supply Company, L.L.C.       7       7         Term Loan - Second Lien, 12.50%, Maturing April 9, 2019       500       495,625         Walter Energy, Inc.       7       7         Term Loan, 7.25%, Maturing April 2, 2018       1,607       1,525,854	Term Loan, 5.75%, Maturing February 28, 2019	1,002	976,471
Term Loan, 3.75%, Maturing March 10, 2017       2,635       2,638,954         Oxbow Carbon LLC       -         Term Loan, 4.25%, Maturing July 19, 2019       451       452,942         Term Loan - Second Lien, 8.00%, Maturing January 17, 2020       775       796,313         United Central Industrial Supply Company, L.L.C.       -       -         Term Loan - Second Lien, 12.50%, Maturing April 9, 2019       500       495,625         Walter Energy, Inc.       -       -         Term Loan, 7.25%, Maturing April 2, 2018       1,607       1,525,854	Novelis, Inc.		
Oxbow Carbon LLC           Term Loan, 4.25%, Maturing July 19, 2019         451         452,942           Term Loan - Second Lien, 8.00%, Maturing January 17, 2020         775         796,313           United Central Industrial Supply Company, L.L.C.         Term Loan - Second Lien, 12.50%, Maturing April 9, 2019         500         495,625           Walter Energy, Inc.         Term Loan, 7.25%, Maturing April 2, 2018         1,607         1,525,854	Term Loan, 3.75%, Maturing March 10, 2017	2,635	2,638,954
Term Loan, 4.25%, Maturing July 19, 2019       451       452,942         Term Loan - Second Lien, 8.00%, Maturing January 17, 2020       775       796,313 <b>United Central Industrial Supply Company, L.L.C.</b> Term Loan - Second Lien, 12.50%, Maturing April 9, 2019       500       495,625 <b>Walter Energy, Inc.</b> Term Loan, 7.25%, Maturing April 2, 2018       1,607       1,525,854	-		
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020       775       796,313         United Central Industrial Supply Company, L.L.C.       775       796,313         Term Loan - Second Lien, 12.50%, Maturing April 9, 2019       500       495,625         Walter Energy, Inc.       775       1,607       1,525,854		451	452,942
United Central Industrial Supply Company, L.L.C.Term Loan - Second Lien, 12.50%, Maturing April 9, 2019500495,625Walter Energy, Inc.1,6071,525,854		775	
Term Loan - Second Lien, 12.50%, Maturing April 9, 2019       500       495,625         Walter Energy, Inc.       Term Loan, 7.25%, Maturing April 2, 2018       1,607       1,525,854			
Walter Energy, Inc.         1,607         1,525,854           Term Loan, 7.25%, Maturing April 2, 2018         1,607         1,525,854	Term Loan - Second Lien, 12.50%, Maturing April 9, 2019	500	495,625
Term Loan, 7.25%, Maturing April 2, 2018         1,607         1,525,854			, -
\$ 15,552,014	Term Loan, 7.25%, Maturing April 2, 2018	1,607	1,525,854
			\$ 15,552,014

Oil and Gas 6.2%		
Ameriforge Group, Inc.		
Term Loan, 5.00%, Maturing December 19, 2019	1,139	\$ 1,145,971
Term Loan - Second Lien, 8.75%, Maturing December 19, 2020	2,800	2,870,000

	Principal	
	Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Bronco Midstream Funding LLC	(ooo someed)	( unit
Term Loan, 5.00%, Maturing August 17, 2020	1,701	6 1,718,017
Citgo Petroleum Corporation		,,
Term Loan, 4.50%, Maturing July 29, 2021	975	981,094
Crestwood Holdings LLC		
Term Loan, 7.00%, Maturing June 19, 2019	1,878	1,918,013
Drillships Ocean Ventures Inc.		
Term Loan, 5.50%, Maturing July 18, 2021	1,075	1,082,391
Fieldwood Energy LLC		
Term Loan, 3.88%, Maturing September 28, 2018	1,043	1,045,212
Floatel International, Ltd.		
Term Loan, 6.00%, Maturing June 27, 2020	1,072	1,079,014
MEG Energy Corp.		
Term Loan, 3.75%, Maturing March 31, 2020	7,396	7,408,492
Obsidian Natural Gas Trust		
Term Loan, 7.00%, Maturing November 2, 2015	1,102	1,111,747
Paragon Offshore Finance Company		
Term Loan, 3.75%, Maturing July 18, 2021	850	846,547
Ruby Western Pipeline Holdings, LLC		
Term Loan, 3.50%, Maturing March 27, 2020	410	409,543
Samson Investment Company		
Term Loan - Second Lien, 5.00%, Maturing September 25, 2018	1,850	1,848,019
Seadrill Partners Finco LLC		
Term Loan, 4.00%, Maturing February 21, 2021	3,684	3,647,133
Seventy Seven Operating, LLC		
Term Loan, 3.75%, Maturing June 25, 2021	525	525,821
Sheridan Investment Partners II, L.P.		
Term Loan, 4.25%, Maturing December 16, 2020	36	35,772
Term Loan, 4.25%, Maturing December 16, 2020	96	95,918
Term Loan, 4.25%, Maturing December 16, 2020	689	689,527
Sheridan Production Partners I, LLC		
Term Loan, 4.25%, Maturing September 25, 2019	160	160,137
Term Loan, 4.25%, Maturing September 25, 2019	262	262,174
Term Loan, 4.25%, Maturing October 1, 2019	1,974	1,978,551
Southcross Holdings Borrower LP		
Term Loan, Maturing July 16, 2021 <sup>(2)</sup>	400	402,245
Tallgrass Operations, LLC		
Term Loan, 4.25%, Maturing November 13, 2018	1,513	1,517,046
Tervita Corporation		
Term Loan, 6.25%, Maturing May 15, 2018	3,106	3,121,709
	8	35,900,093
Publishing 4.5%		
Advanstar Communications Inc.		
Term Loan, 5.50%, Maturing April 29, 2019	765 5	5 771,052
American Greetings Corporation		
Term Loan, 4.00%, Maturing August 9, 2019	1,053	1,056,805
Ascend Learning, LLC		
Term Loan, 6.00%, Maturing July 31, 2019	1,269	1,283,294

Term Loan, 4.75%, Maturing October 18, 2019	4,703	4,547,900
Interactive Data Corporation		
Term Loan, 4.75%, Maturing May 2, 2021	1,600	1,608,501
Laureate Education, Inc.		
Term Loan, 5.00%, Maturing June 15, 2018	7,681	7,469,874

	Amount*	Amount*		
Borrower/Tranche Description	(000 s omitted)	Value		
McGraw-Hill Global Education Holdings, LLC				
Term Loan, 5.75%, Maturing March 22, 2019	697	\$ 704,78		
Media General, Inc.				
Term Loan, 4.25%, Maturing July 31, 2020	1,044	1,049,01		
Merrill Communications, LLC				
Term Loan, 5.75%, Maturing March 8, 2018	655	665,85		
Multi Packaging Solutions, Inc.				
Term Loan, 4.25%, Maturing September 30, 2020	374	374,84		
Nelson Education Ltd.				
Term Loan, 4.75%, Maturing July 7, 2015	431	360,27		
Penton Media, Inc.				
Term Loan, 5.50%, Maturing October 1, 2019	596	601,70		
Rentpath, Inc.				
Term Loan, 6.25%, Maturing May 29, 2020	1,040	1,049,89		
Springer Science+Business Media Deutschland GmbH				
Term Loan, 5.00%, Maturing August 14, 2020	1,117	1,118,13		
		\$ 25,617,99		
Radio and Television 2.7%				
ALM Media Holdings, Inc.				
Term Loan, Maturing July 29, 2020 <sup>(2)</sup>	425	\$ 423,93		
Clear Channel Communications, Inc.	•	10 50		
Term Loan, 3.81%, Maturing January 29, 2016	20	19,56		
Term Loan, 6.91%, Maturing January 30, 2019	1,132	1,114,00		
Term Loan, 7.66%, Maturing July 30, 2019	364	364,20		
Cumulus Media Holdings Inc.	1 222	1.246.60		
Term Loan, 4.25%, Maturing December 23, 2020	4,332	4,346,68		
Entercom Radio, LLC	207	207.10		
Term Loan, 4.05%, Maturing November 23, 2018	396	397,18		
Gray Television, Inc.	075	075 47		
Term Loan, Maturing June 10, 2021 <sup>(2)</sup>	275	275,47		
Hubbard Radio, LLC	740	750.01		
Term Loan, 4.50%, Maturing April 29, 2019	749	752,81		
LIN Television Corp.	585	506 01		
Term Loan, 4.00%, Maturing December 21, 2018 Mission Broadcasting, Inc.	385	586,84		
8/	637	629 16		
Term Loan, 3.75%, Maturing October 1, 2020 Nexstar Broadcasting, Inc.	037	638,16		
	722	772 69		
Term Loan, 3.75%, Maturing October 1, 2020 Raycom TV Broadcasting, Inc.	722	723,68		
Term Loan, 4.25%, Maturing May 31, 2017	849	848,75		
Sinclair Television Group Inc.	047	040,73		
Term Loan, 3.00%, Maturing April 9, 2020	494	489,28		
TWCC Holding Corp.	+7+	+07,20		
Term Loan, 3.50%, Maturing February 13, 2017	1,079	1,069,03		
Univision Communications Inc.	1,079	1,009,05		
Term Loan, 4.00%, Maturing March 1, 2020	3,777	3,758,18		
		\$ 15,807,82		

Term Loan, 4.50%, Maturing January 11, 2019		1,931	\$ 1,943,364
B&M Retail Limited			
Term Loan, 3.81%, Maturing May 21, 2019	GBP	350	587,581
Term Loan, 4.31%, Maturing April 28, 2020	GBP	275	464,166
Bass Pro Group, LLC			
Term Loan, 3.75%, Maturing November 20, 2019		2,382	2,387,589

Principal

	Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Burlington Coat Factory Warehouse Corporation	(000 5 0111000)	, unite
Term Loan, Maturing July 17, 2021 <sup>(2)</sup>	500	\$ 500,000
CDW LLC		
Term Loan, 3.25%, Maturing April 29, 2020	4,914	4,862,414
David s Bridal, Inc.		, ,
Term Loan, 5.00%, Maturing October 11, 2019	621	603,767
Evergreen Acqco 1 LP		,
Term Loan, 5.00%, Maturing July 9, 2019	662	664,176
Harbor Freight Tools USA, Inc.		,
Term Loan, 4.75%, Maturing July 26, 2019	1,114	1,120,293
Hudson s Bay Company	,	, , ,
Term Loan, 4.75%, Maturing November 4, 2020	3,631	3,664,662
J. Crew Group, Inc.	0,001	0,001,002
Term Loan, 4.00%, Maturing March 5, 2021	2,893	2,830,194
Jo-Ann Stores, Inc.	2,000	2,000,171
Term Loan, 4.00%, Maturing March 16, 2018	1,900	1,896,926
Men s Wearhouse, Inc. (The)	1,500	1,090,920
Term Loan, 4.50%, Maturing June 18, 2021	1,450	1,463,585
Michaels Stores, Inc.	1,+50	1,405,505
Term Loan, 3.75%, Maturing January 28, 2020	2,543	2,537,363
Term Loan, 4.00%, Maturing January 28, 2020	1,000	996,875
Neiman Marcus Group, Inc. (The)	1,000	<i>99</i> 0,075
Term Loan, 4.25%, Maturing October 25, 2020	4,279	4,264,356
-	4,279	4,204,530
Party City Holdings Inc.	2 242	2 228 270
Term Loan, 4.00%, Maturing July 27, 2019	2,342	2,328,370
Pep Boys-Manny, Moe & Jack (The)	160	460 624
Term Loan, 4.25%, Maturing October 11, 2018	468	469,624
Petco Animal Supplies, Inc.	2 1 9 1	2 196 620
Term Loan, 4.00%, Maturing November 24, 2017	2,181	2,186,620
PFS Holding Corporation	072	022 ((0
Term Loan, 4.50%, Maturing January 31, 2021	973	933,660
Pier 1 Imports (U.S.), Inc.	505	50( 010
Term Loan, 4.50%, Maturing April 30, 2021	525	526,313
Pilot Travel Centers LLC	1 505	1 = 12 0 (0
Term Loan, 3.75%, Maturing March 30, 2018	1,737	1,743,069
Term Loan, 4.25%, Maturing August 7, 2019	588	590,205
Rent-A-Center, Inc.		
Term Loan, 3.75%, Maturing March 19, 2021	499	496,256
Spin Holdco Inc.		
Term Loan, 4.25%, Maturing November 14, 2019	2,607	2,606,776
Toys R Us Property Company I, LLC		
Term Loan, 6.00%, Maturing August 21, 2019	819	794,760
Visant Corporation		
Term Loan, 5.25%, Maturing December 22, 2016	1,280	1,277,255
Vivarte SA		
Term Loan, 0.00%, Maturing March 9, 2015 <sup>(5)</sup>	EUR 29	14,930
Term Loan, 0.00%, Maturing March 9, 2015 <sup>(5)</sup>	EUR 62	32,643
Term Loan, 0.00%, Maturing March 9, 2015 <sup>(5)</sup>	EUR 1,347	704,498
Term Loan, 0.00%, Maturing March 8, 2016 <sup>(5)</sup>	EUR 18	9,616
Term Loan, 0.00%, Maturing March 8, 2016 <sup>(5)</sup>	EUR 71	37,197
Term Loan, 0.00%, Maturing March 8, 2016 <sup>(5)</sup>	EUR 440	230,269
Wilton Brands LLC		
Term Loan, 7.50%, Maturing August 30, 2018	585	561,628
,	505	001,020

		\$ 46,331,000
Steel 2.1%		
Essar Steel Algoma, Inc.		
Term Loan, 10.25%, Maturing September 20, 2014	1,032	\$ 1,036,009

	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
FMG Resources (August 2006) Pty Ltd.	(		
Term Loan, 3.75%, Maturing June 30, 2019	6,096	\$	6,085,404
JFB Firth Rixson Inc.			
Term Loan, 5.00%, Maturing June 30, 2017	GBP 739		1,249,459
JMC Steel Group, Inc.			
Term Loan, 4.75%, Maturing April 3, 2017	677		679,799
Neenah Foundry Company			
Term Loan, 6.76%, Maturing April 26, 2017	422		420,575
Patriot Coal Corporation			
Term Loan, 9.00%, Maturing December 15, 2018	1,493		1,476,332
Waupaca Foundry, Inc.			
Term Loan, 4.00%, Maturing June 29, 2017	1,398		1,401,015
		\$	12,348,593
Surface Transport 0.8%			
Hertz Corporation (The)			
Term Loan, 3.75%, Maturing March 12, 2018	1,773	\$	1,774,385
Stena International S.a.r.l.		Ŷ	1,77,1,000
Term Loan, 4.00%, Maturing March 3, 2021	1,571		1,573,518
Swift Transportation Co., LLC	1,0 / 1		1,0 , 0 , 0 1 (
Term Loan, 3.75%, Maturing June 9, 2021	1,172		1,175,359
		\$	4,523,262
Telecommunications 4.1%			
Arris Group, Inc.	(02	<b>•</b>	(00.00
Term Loan, 3.50%, Maturing April 17, 2020	692	\$	690,827
Cellular South, Inc.	20.7		
Term Loan, 3.25%, Maturing May 22, 2020	395		394,259
Intelsat Jackson Holdings S.A.	7.50		7 550 000
Term Loan, 3.75%, Maturing June 30, 2019	7,550		7,550,000
IPC Systems, Inc.	1.050		1.056.56
Term Loan, 6.00%, Maturing November 8, 2020	1,050		1,056,563
Mitel US Holdings, Inc.	201		202.025
Term Loan, 5.35%, Maturing January 31, 2020 SBA Senior Finance II LLC	301		303,937
	1.925		1 200 02
Term Loan, 3.25%, Maturing March 24, 2021 Syniverse Holdings, Inc.	1,825		1,809,03
	1 188		1 196 022
Term Loan, 4.00%, Maturing April 23, 2019 Term Loan, 4.00%, Maturing April 23, 2019	1,188 1,776		1,186,922 1,775,402
Telesat Canada	1,770		1,773,402
Term Loan, 3.50%, Maturing March 28, 2019	6,689		6,675,728
Windstream Corporation	0,089		0,075,720
Term Loan, 3.50%, Maturing August 8, 2019	1,899		1,897,078
		\$	23,339,747
Utilities 2.2%			
Calpine Construction Finance Company, L.P.			

Calpine Construction Finance Company, L.P.		
Term Loan, 3.00%, Maturing May 3, 2020	1,040	\$ 1,020,659
Term Loan, 3.25%, Maturing January 31, 2022	396	392,005
Calpine Corporation		

Term Loan, 4.00%, Maturing April 1, 2018	922	925,532
Term Loan, 4.00%, Maturing April 1, 2018	2,709	2,718,820
Term Loan, 4.00%, Maturing October 9, 2019	811	812,690
Dynegy Holdings Inc.		
Term Loan, 4.00%, Maturing April 23, 2020	960	960,438
EFS Cogen Holdings I LLC		
Term Loan, 3.75%, Maturing December 17, 2020	551	553,240

	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)	v	alue
Electrical Components International, Inc.	(000 5 0111000)		ulue
Term Loan, 5.75%, Maturing May 28, 2021	375	\$	378,594
Energy Future Intermediate Holding Co., LLC			
DIP Loan, 4.25%, Maturing June 19, 2016	1,725		1,732,547
Equipower Resources Holdings LLC			
Term Loan, 4.25%, Maturing December 31, 2019	569		571,387
La Frontera Generation, LLC			
Term Loan, 4.50%, Maturing September 30, 2020	627		629,907
PowerTeam Services, LLC			
Term Loan, 4.25%, Maturing May 6, 2020	14		13,762
Term Loan, 4.25%, Maturing May 6, 2020	264		260,205
TerraForm Power Operating, LLC			
Term Loan, Maturing July 23, 2019 <sup>(2)</sup>	225		227,109
Texas Competitive Electric Holdings Company, LLC			
DIP Loan, 3.75%, Maturing May 5, 2016	437		439,768
WTG Holdings III Corp.			
Term Loan, 4.75%, Maturing January 15, 2021	398		398,249
Term Loan - Second Lien, 8.50%, Maturing January 15, 2022			
		\$ 1	2,839,412
(identified cost \$819,359,954) Corporate Bonds & Notes 12.6%		\$ 81	6,842,204
	Principal		
	Amount*		
Security			
	(000 s omitted)	v	alue
Aerospace and Defense 0.1%	(000 s omitted)	V	alue
Aerospace and Defense 0.1% Alliant Techsystems, Inc.			
Aerospace and Defense 0.1% Alliant Techsystems, Inc. 5.25%, 10/1/21 <sup>(6)</sup>	(000 s omitted) 45	v \$	
Aerospace and Defense 0.1% Alliant Techsystems, Inc. 5.25%, 10/1/21 <sup>(6)</sup> CBC Ammo, LLC/CBC FinCo, Inc.	45		46,125
Aerospace and Defense         0.1%           Alliant Techsystems, Inc.         5.25%, 10/1/21 <sup>(6)</sup> CBC Ammo, LLC/CBC FinCo, Inc.         7.25%, 11/15/21 <sup>(6)</sup>			46,125
Aerospace and Defense         0.1%           Alliant Techsystems, Inc.         5.25%, 10/1/21 <sup>(6)</sup> CBC Ammo, LLC/CBC FinCo, Inc.         7.25%, 11/15/21 <sup>(6)</sup> GenCorp, Inc.         6	45		46,125 75,750
Aerospace and Defense 0.1% Alliant Techsystems, Inc. 5.25%, 10/1/21 <sup>(6)</sup> CBC Ammo, LLC/CBC FinCo, Inc. 7.25%, 11/15/21 <sup>(6)</sup> GenCorp, Inc. 7.125%, 3/15/21	45		46,125 75,750
Aerospace and Defense         0.1%           Alliant Techsystems, Inc.         5.25%, 10/1/21 <sup>(6)</sup> CBC Ammo, LLC/CBC FinCo, Inc.         7.25%, 11/15/21 <sup>(6)</sup> GenCorp, Inc.         7.125%, 3/15/21           TransDigm, Inc.         11/10/10/10/10/10/10/10/10/10/10/10/10/1	45 75 50		46,125 75,750 53,625
Aerospace and Defense       0.1%         Alliant Techsystems, Inc.       5.25%, 10/1/21 <sup>(6)</sup> CBC Ammo, LLC/CBC FinCo, Inc.       7.25%, 11/15/21 <sup>(6)</sup> GenCorp, Inc.       7.125%, 3/15/21         TransDigm, Inc.       7.50%, 7/15/21	45 75 50 10		46,125 75,750 53,625 10,975
Aerospace and Defense       0.1%         Alliant Techsystems, Inc.       5.25%, 10/1/21 <sup>(6)</sup> CBC Ammo, LLC/CBC FinCo, Inc.       7.25%, 11/15/21 <sup>(6)</sup> GenCorp, Inc.       7.125%, 3/15/21         TransDigm, Inc.       7.50%, 7/15/21         6.00%, 7/15/22 <sup>(6)</sup> 6.00%, 7/15/22 <sup>(6)</sup>	45 75 50 10 85		46,125 75,750 53,625 10,975 85,532
Aerospace and Defense 0.1% Alliant Techsystems, Inc. 5.25%, 10/1/21 <sup>(6)</sup> CBC Ammo, LLC/CBC FinCo, Inc. 7.25%, 11/15/21 <sup>(6)</sup> GenCorp, Inc. 7.125%, 3/15/21 TransDigm, Inc. 7.50%, 7/15/21	45 75 50 10		46,125 75,750 53,625 10,975 85,532
Aerospace and Defense       0.1%         Alliant Techsystems, Inc.       5.25%, 10/1/21 <sup>(6)</sup> CBC Ammo, LLC/CBC FinCo, Inc.       7.25%, 11/15/21 <sup>(6)</sup> GenCorp, Inc.       7.125%, 3/15/21         TransDigm, Inc.       7.50%, 7/15/21         6.00%, 7/15/22 <sup>(6)</sup> 6.00%, 7/15/22 <sup>(6)</sup>	45 75 50 10 85		46,125 75,750 53,625 10,975 85,532 65,731
Aerospace and Defense       0.1%         Alliant Techsystems, Inc.       5.25%, 10/1/21 <sup>(6)</sup> CBC Anmo, LLC/CBC FinCo, Inc.       7.25%, 11/15/21 <sup>(6)</sup> GenCorp, Inc.       7.125%, 3/15/21         TransDigm, Inc.       7.50%, 7/15/21 <sup>(6)</sup> 6.00%, 7/15/22 <sup>(6)</sup> 6.50%, 7/15/24 <sup>(6)</sup>	45 75 50 10 85	\$	46,125 75,750 53,625 10,975 85,532 65,731
Aerospace and Defense       0.1%         Alliant Techsystems, Inc.       5.25%, 10/1/21 <sup>(6)</sup> CBC Ammo, LLC/CBC FinCo, Inc.       7.25%, 11/15/21 <sup>(6)</sup> GenCorp, Inc.       7.125%, 3/15/21         TransDigm, Inc.       7.50%, 7/15/21         6.00%, 7/15/22 <sup>(6)</sup> 6.50%, 7/15/24 <sup>(6)</sup> Automotive       0.1%	45 75 50 10 85	\$	46,125 75,750 53,625 10,975 85,532 65,731
Aerospace and Defense 0.1% Alliant Techsystems, Inc. 5.25%, 10/1/21 <sup>(6)</sup> CBC Ammo, LLC/CBC FinCo, Inc. 7.25%, 11/15/21 <sup>(6)</sup> GenCorp, Inc. 7.125%, 3/15/21 TransDigm, Inc. 7.50%, 7/15/21 6.00%, 7/15/22 <sup>(6)</sup>	45 75 50 10 85	\$	Value 46,125 75,750 53,625 10,975 85,532 65,731 <b>337,738</b> 20,800

4.75%, 8/15/17	70		73,500
3.25%, 5/15/18	10		10,013
4.25%, 5/15/23	15		14,794
Navistar International Corp.			
8.25%, 11/1/21	105		108,806
		\$	448,413
Beverage and Tobacco 0.1%		\$	448,413
Beverage and Tobacco 0.1% Constellation Brands, Inc.		\$	448,413
5	105	\$ \$	<b>448,413</b> 115,894

	Principal		
	Amount*		
Security	(000 s omitted)		Value
Cott Beverages, Inc.			
5.375%, 7/1/22 <sup>(6)</sup>	70	\$	69,212
		¢	192 256
		\$	283,356
Broadcast Radio and Television 0.0%			
Sirius XM Radio, Inc.			
6.00%, 7/15/24 <sup>(6)</sup>	85	\$	85,638
		\$	85,638
		Φ	05,030
Brokerage/Securities Dealers/Investment Houses 0.0%)			
Alliance Data Systems Corp.			
6.375%, 4/1/20 <sup>(6)</sup>	55	\$	58,162
E*TRADE Financial Corp.			
6.375%, 11/15/19	45		47,925
<b>Nielsen Co. Luxembourg S.a.r.l. (The)</b> 5.50%, 10/1/21 <sup>(6)</sup>	35		35,788
5.50%, 10/1/21			55,788
		\$	141,875
Building and Development 0.1%			
Brookfield Residential Properties, Inc.	55	¢	57.007
6.50%, 12/15/20 <sup>(6)</sup> Builders FirstSource, Inc.	55	\$	57,887
7.625%, 6/1/21 <sup>(6)</sup>	15		15,713
HD Supply, Inc.	15		10,710
8.125%, 4/15/19	35		37,975
7.50%, 7/15/20	70		73,850
Interline Brands, Inc.			
10.00%, 11/15/18 <sup>(8)</sup>	130		137,800
Nortek, Inc.	0.5		00.505
10.00%, 12/1/18	85 50		90,525
8.50%, 4/15/21 USG Corp.	50		54,500
5.875%, 11/1/21 <sup>(6)</sup>	35		36,094
			ŗ
		\$	504,344
Business Equipment and Services 0.2%			
<b>Ceridian, LLC/Comdata, Inc.</b> 8.125%, 11/15/17 <sup>(6)</sup>	45	\$	45,000
FTI Consulting, Inc.	CF	ψ	+5,000
6.00%, 11/15/22	40		41,050
IMS Health, Inc.			,
6.00%, 11/1/20 <sup>(6)</sup>	75		78,562
Iron Mountain, Inc.			
6.00%, 8/15/23	95		99,512
Modular Space Corp.	15		15 400
10.25%, 1/31/19 <sup>(6)</sup>	15		15,488
<b>National CineMedia, LLC</b> 6.00%, 4/15/22	790		819,625
ServiceMaster Co. (The)	790		019,023

8.00%, 2/15/20	72	76,500
7.00%, 8/15/20	26	26,715
TransUnion Holding Co., Inc.		
8.125%, 6/15/18 <sup>(8)</sup>	100	103,750
United Rentals North America, Inc.		
8.375%, 9/15/20	20	21,600
7.625%, 4/15/22	25	27,438
6.125%, 6/15/23	35	36,378

1,391,618

\$

	Principal		
	Amount*		
Security	(000 s omitted)		Value
Cable and Satellite Television 0.4%			
AMC Networks, Inc.			
7.75%, 7/15/21	45	\$	49,500
4.75%, 12/15/22	35		35,088
CCO Holdings, LLC/CCO Holdings Capital Corp.			
7.25%, 10/30/17	65		67,925
5.25%, 9/30/22	155		152,481
5.75%, 1/15/24	70		69,650
CSC Holdings, LLC			
5.25%, 6/1/24 <sup>(6)</sup>	30		28,800
DISH DBS Corp.			
6.75%, 6/1/21	205		226,012
5.875%, 7/15/22	70		73,325
IAC/InterActiveCorp			
4.875%, 11/30/18	55		56,788
Numericable Group SA			
4.875%, 5/15/19 <sup>(6)</sup>	390		392,437
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH			
5.50%, 1/15/23 <sup>(6)</sup>	1,000		1,010,000
		\$	2,162,006
Chemicals and Plastics 1.7%			
Chemtura Corp.	25	¢	25 500
5.75%, 7/15/21	25	\$	25,500
Hexion US Finance Corp.	2.050		2 0 ( 0 0 0 0
6.625%, 4/15/20	2,950		3,068,000
Ineos Finance PLC	<b>EUD</b> 1.000		1 200 207
7.25%, 2/15/19 <sup>(6)(9)</sup>	EUR 1,000		1,399,307
8.375%, 2/15/19 <sup>(6)</sup>	1,825		1,977,844
7.50%, 5/1/20 <sup>(6)</sup>	800		860,000
Milacron, LLC/Mcron Finance Corp.	20		21 (50
7.75%, 2/15/21 <sup>(6)</sup>	20		21,650
Rockwood Specialties Group, Inc.	120		125 (00
4.625%, 10/15/20	130		135,688
Trinseo Materials Operating S.C.A.	1 000		1 000 000
8.75%, 2/1/19	1,800		1,899,000
Tronox Finance, LLC	155		157 205
6.375%, 8/15/20	155		157,325
		\$	9,544,314
Clothing/Textiles 0.0%			
Levi Strauss & Co.			
6.875%, 5/1/22	65	\$	70,200
		\$	70,200
Commercial Services 0.0%			
ADT Corp. (The)			
6.25%, 10/15/21	35	\$	36,313
		\$	36,313
		φ	50,515

20	\$	20,600
65		70,850
50		52,875
70		74,550
	65 50	65 50

	Principal Amount*		
Security	(000 somitted)		Value
TMS International Corp.	(000 sommed)		value
7.625%, 10/15/21 <sup>(6)</sup>	60	\$	64,050
7.02570, 10/15/21	00	Ψ	04,050
		¢	282,925
		\$	282,925
Containers and Glass Products 0.7%			
Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holding II Issuer,			
<b>Inc.</b> 5.625%, 12/15/16 <sup>(6)</sup>	25	\$	24,813
6.00%, 6/15/17 <sup>(6)</sup>	35	φ	34,562
BOE Merger Corp.	55		54,502
9.50%, 11/1/17 <sup>(6)(8)</sup>	80		84,100
Reynolds Group Holdings, Inc.	00		04,100
5.75%, 10/15/20	3,875		3,962,187
Sealed Air Corp.	5,075		5,702,10
8.375%, 9/15/21 <sup>(6)</sup>	10		11,225
0.57576, 915721	10		11,22.
		\$	4,116,887
		Φ	4,110,00
Cosmetics/Toiletries 0.1%			
Alphabet Holding Co., Inc.	015	¢	210 56
7.75%, 11/1/17 <sup>(8)</sup>	215	\$	219,569
Party City Holdings, Inc.	120		120.000
8.875%, 8/1/20	120		129,900
		¢	240 460
		\$	349,469
Diversified Financial Services 0.1%			
Icahn Enterprises LP/Icahn Enterprises Finance Corp.	15	¢	44.000
3.50%, 3/15/17	45	\$	44,888
6.00%, 8/1/20	40		41,900
<b>JPMorgan Chase &amp; Co.</b> 6.75% to 2/1/24, 1/29/49 <sup>(10)</sup>	80		05 000
	80		85,80
Navient Corp. 5.50%, 1/15/19	160		166,00
6.125%, 3/25/24	50		48,93
5.12576, 5125124	50		40,95
		¢	205 52
		\$	387,52
Drugs 0.1%			
ConvaTec Finance International SA		<b>.</b>	
8.25%, 1/15/19 <sup>(6)(8)</sup>	200	\$	204,500
Valeant Pharmaceuticals International, Inc.	200		207.25
6.375%, 10/15/20 <sup>(6)</sup>	200		207,25
7.50%, 7/15/21 <sup>(6)</sup>	50		54,188
		\$	465,93
Ecological Services and Equipment 0.0%			
ADS Waste Holdings, Inc.			
3.25%, 10/1/20	50	\$	53,50
Clean Harbors, Inc.			

5.25%, 8/1/20	50	50 625
,		50,625
5.125%, 6/1/21	25	25,000
Covanta Holding Corp.		
5.875%, 3/1/24	45	45,225
		\$ 174,350
		<b>)</b>
Electronics/Electrical 0.1%		
Alcatel-Lucent USA, Inc.		
4.625%, 7/1/17 <sup>(6)</sup>	35	\$ 35,438
8.875%, 1/1/20 <sup>(6)</sup>	260	289,900
BMC Software Finance, Inc.		
8.125%, 7/15/21 <sup>(6)</sup>	85	85,000

	Principal		
	Amount*		
Security	(000 s omitted)		Value
CommScope Holding Co., Inc.			
6.625%, 6/1/20 <sup>(6)(8)</sup>	55	\$	58,300
Freescale Semiconductor, Inc.			
5.00%, 1/15/22 <sup>(6)</sup>	55		56,787
Infor US, Inc.			
9.375%, 4/1/19	60		65,775
Nuance Communications, Inc.			
5.375%, 8/15/20 <sup>(6)</sup>	120		121,800
RJS Power Holdings, LLC			
5.125%, 7/15/19 <sup>(6)</sup>	45		44,550
		\$	757,550
Equipment Leasing 0.3%			
International Lease Finance Corp.			
8.625%, 9/15/15	1,000	\$	1,066,250
6.75%, 9/1/16 <sup>(6)</sup>	350	ψ	384,125
7.125%, 9/1/18 <sup>(6)</sup>	350		401,625
		\$	1,852,000
Financial Intermediaries 1.1% CIT Group, Inc.			
5.50%, 2/15/19 <sup>(6)</sup>	45	\$	48,178
5.375%, 5/15/20	10	¢	10,638
	10		10,058
First Data Corp. 7.375%, 6/15/19 <sup>(6)</sup>	1,000		1 055 000
6.75%, 11/1/20 <sup>(6)</sup>			1,055,000
	962		1,019,720
11.25%, 1/15/21	42		47,670
10.625%, 6/15/21	42		47,906
11.75%, 8/15/21	56		65,074
Ford Motor Credit Co., LLC	0.050		0 451 000
12.00%, 5/15/15	2,250		2,451,393
Lender Processing Services, Inc.			
5.75%, 4/15/23	75		80,812
UPCB Finance II, Ltd.			
6.375%, 7/1/20 <sup>(6)</sup>	EUR 1,000		1,419,393
		\$	6,245,784
Food Products 1.3%			
Post Holdings, Inc.			
6.75%, 12/1/21 <sup>(6)</sup>	30	\$	31,237
7.375%, 2/15/22	15		15,862
5.00%, 12/15/22 <sup>(6)</sup>	35		34,694
Stretford 79 PLC			
4.807%, 7/15/20 <sup>(6)(9)</sup>	GBP 4,000		6,719,432
5.25%, 7/15/21 <sup>(6)</sup>	GBP 400		670,255
		\$	7,471,480
Food Service 0.0%			
Darling Ingredients, Inc.			
our might fullention, mich			

5.375%, 1/15/22 <sup>(6)</sup>	40	\$ 41,250
Pinnacle Operating Corp.		
9.00%, 11/15/20 <sup>(6)</sup>	40	43,100
		\$ 84,350
Food/Drug Retailers 0.0%) Pantry, Inc. (The)		
8.375%, 8/1/20	70	\$ 75,075
		\$ 75,075

	Principal		
	Amount*		
Security	(000 s omitted)		Value
Health Care 1.0%			
Air Medical Group Holdings, Inc.		<i>•</i>	1.01/
9.25%, 11/1/18	4	\$	4,210
Alere, Inc.	45		47.00
3.625%, 10/1/18	45		47,081
5.50%, 6/15/20	35		35,963
Amsurg Corp.	50		51,12
5.625%, 11/30/20 5.625%, 7/15/22 <sup>(6)</sup>	45		45,394
Biomet, Inc.	45		45,59
5.50%, 8/1/20	170		183,795
Capsugel SA	170		105,79.
7.00%, 5/15/19 <sup>(6)(8)</sup>	25		25,234
CHS/Community Health Systems, Inc.			25,25
5.125%, 8/15/18	2,190		2,250,22
7.125%, 7/15/20	120		128,25
5.875%, 2/1/22 <sup>(6)</sup>	110		113,02
HCA Holdings, Inc.	110		115,02
5.25%, 2/15/21	85		89,93
HCA, Inc.	00		0,,,5
5.50%, 2/15/20	15		16,33
1.75%, 5/1/23	1,050		1,039,50
Hologic, Inc.	1,000		1,000,00
5.25%, 8/1/20	245		256,63
INC Research, LLC	2.0		200,00
11.50%, 7/15/19 <sup>(6)</sup>	95		106,87
Kinetic Concepts, Inc./KCI USA, Inc.			
0.50%, 11/1/18	45		49,95
MPH Acquisition Holdings, LLC			,
5.625%, 4/1/22 <sup>(6)</sup>	235		241,46
Opal Acquisition, Inc.			,
3.875%, 12/15/21 <sup>(6)</sup>	70		72,71
Salix Pharmaceuticals, Ltd.			. ,.
5.00%, 1/15/21 <sup>(6)</sup>	60		62,85
Feleflex, Inc.			
5.25%, 6/15/24 <sup>(6)</sup>	20		20,35
Fenet Healthcare Corp.			
5.00%, 3/1/19 <sup>(6)</sup>	25		24,68
5.00%, 10/1/20	55		57,88
4.375%, 10/1/21	600		580,50
3.125%, 4/1/22	105		117,60
United Surgical Partners International, Inc.			
0.00%, 4/1/20	60		65,40
WR Funding, Inc.			
2.25%, 9/15/17	90		95,40
WellCare Health Plans, Inc.			
5.75%, 11/15/20	95		97,37
		\$	5,879,75
Home Furnishings 0.0 %)			
Cempur Sealy International, Inc.			
5.875%, 12/15/20	40	\$	42,75

		\$	42,750
Homebuilders/Real Estate 0.0%			
Weyerhaeuser Real Estate Co.		<b>.</b>	
4.375%, 6/15/19 <sup>(6)</sup>	45	\$	44,494
5.875%, 6/15/24 <sup>(6)</sup>	50		50,937
		\$	95,431

	Principal		
	Amount*		
Security	(000 s omitted)		Value
Industrial Equipment 0.0%)			
BlueLine Rental Finance Corp.			
7.00%, 2/1/19 <sup>(6)</sup>	25	\$	26,062
Erikson Air-Crane, Inc., Promissory Note			
$6.00\%, 11/2/20^{(3)(11)}$	76		58,75
Manitowoc Co., Inc. (The)			
5.875%, 10/15/22	40		43,10
Vander Intermediate Holding II Corp.			
9.75%, 2/1/19 <sup>(6)(8)</sup>	10		10,52
		\$	138,44
Insurance 0.4%			
A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC			
7.875%, 12/15/20 <sup>(6)</sup>	55	\$	57,33
CNO Financial Group, Inc.			
6.375%, 10/1/20 <sup>(6)</sup>	1,050		1,126,12
Hub Holdings, LLC/Hub Holdings Finance, Inc.			
8.125%, 7/15/19 <sup>(6)(8)</sup>	45		44,66
Towergate Finance PLC			
6.06%, 2/15/18 <sup>(6)(9)</sup>	GBP 650		1,061,72
USI, Inc.			
7.75%, 1/15/21 <sup>(6)</sup>	115		114,71
		\$	2,404,56
Leisure Goods/Activities/Movies 0.1%			
Activision Blizzard, Inc.			
6.125%, 9/15/23 <sup>(6)</sup>	25	<i><b></b></i>	27.00
	35	\$	37,80
		\$	
8.625%, 8/15/18 <sup>(6)(8)</sup>	35 70	\$	
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd.	70	\$	71,69
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18		\$	71,69
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group	70 30	\$	71,69 30,75
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22	70	\$	71,69 30,75
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises	70 30 30	\$	71,69 30,75 30,75
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises 7.25%, 6/15/16	70 30 30 25	\$	71,69 30,75 30,75 27,56
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises 7.25%, 6/15/16 7.25%, 3/15/18	70 30 30	\$	71,69 30,75 30,75 27,56
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises 7.25%, 6/15/16 7.25%, 3/15/18 Seven Seas Cruises, S. de R.L. LLC	70 30 30 25 50	\$	71,69 30,75 30,75 27,56 56,75
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises 7.25%, 6/15/16 7.25%, 3/15/18 Seven Seas Cruises, S. de R.L. LLC 9.125%, 5/15/19	70 30 30 25	\$	71,69 30,75 30,75 27,56 56,75
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises 7.25%, 6/15/16 7.25%, 3/15/18 Seven Seas Cruises, S. de R.L. LLC 9.125%, 5/15/19 Viking Cruises, Ltd.	70 30 30 25 50 65	\$	71,69 30,75 30,75 27,56 56,75 70,52
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises 7.25%, 6/15/16 7.25%, 3/15/18 Seven Seas Cruises, S. de R.L. LLC 9.125%, 5/15/19 Viking Cruises, Ltd. 8.50%, 10/15/22 <sup>(6)</sup>	70 30 30 25 50	\$	71,69 30,75 30,75 27,56 56,75 70,52
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises 7.25%, 6/15/16 7.25%, 3/15/18 Seven Seas Cruises, S. de R.L. LLC 9.125%, 5/15/19 Viking Cruises, Ltd. 8.50%, 10/15/22 <sup>(6)</sup> WMG Acquisition Corp.	70 30 30 25 50 65 90	\$	71,69 30,75 30,75 27,56 56,75 70,52 99,22
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises 7.25%, 6/15/16 7.25%, 3/15/18 Seven Seas Cruises, S. de R.L. LLC 9.125%, 5/15/19 Viking Cruises, Ltd. 8.50%, 10/15/22 <sup>(6)</sup> WMG Acquisition Corp.	70 30 30 25 50 65	\$	71,69 30,75 30,75 27,56 56,75 70,52 99,22
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises 7.25%, 6/15/16 7.25%, 3/15/18 Seven Seas Cruises, S. de R.L. LLC 9.125%, 5/15/19 Viking Cruises, Ltd. 8.50%, 10/15/22 <sup>(6)</sup> WMG Acquisition Corp.	70 30 30 25 50 65 90	\$	71,69 30,75 30,75 27,56 56,75 70,52 99,22 9,95
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises 7.25%, 6/15/16 7.25%, 3/15/18 Seven Seas Cruises, S. de R.L. LLC 9.125%, 5/15/19 Viking Cruises, Ltd. 8.50%, 10/15/22 <sup>(6)</sup> WMG Acquisition Corp. 5.625%, 4/15/22 <sup>(6)</sup>	70 30 30 25 50 65 90		71,69 30,75 30,75 27,56 56,75 70,52 99,22 9,95
MISA Investments, Ltd. 8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises 7.25%, 6/15/16 7.25%, 3/15/18 Seven Seas Cruises, S. de R.L. LLC 9.125%, 5/15/19 Viking Cruises, Ltd. 8.50%, 10/15/22 <sup>(6)</sup> WMG Acquisition Corp. 5.625%, 4/15/22 <sup>(6)</sup> Lodging and Casinos 0.7% Buffalo Thunder Development Authority	70 30 30 25 50 65 90		71,69 30,75 30,75 27,56 56,75 70,52 99,22 9,95
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises 7.25%, 6/15/16 7.25%, 3/15/18 Seven Seas Cruises, S. de R.L. LLC 9.125%, 5/15/19 Viking Cruises, Ltd. 8.50%, 10/15/22 <sup>(6)</sup> WMG Acquisition Corp. 5.625%, 4/15/22 <sup>(6)</sup> Lodging and Casinos 0.7% Buffalo Thunder Development Authority	70 30 30 25 50 65 90		71,69 30,75 30,75 27,56 56,75 70,52 99,22 9,95 <b>435,01</b>
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises 7.25%, 6/15/16 7.25%, 3/15/18 Seven Seas Cruises, S. de R.L. LLC 9.125%, 5/15/19 Viking Cruises, Ltd. 8.50%, 10/15/22 <sup>(6)</sup> WMG Acquisition Corp. 5.625%, 4/15/22 <sup>(6)</sup> Lodging and Casinos 0.7% Buffalo Thunder Development Authority 9.375%, 12/15/14 <sup>(5)(6)</sup>	70 30 30 25 50 65 90 10	\$	71,69 30,75 30,75 27,56 56,75 70,52 99,22 9,95 <b>435,01</b>
8.625%, 8/15/18 <sup>(6)(8)</sup> NCL Corp., Ltd. 5.00%, 2/15/18 Regal Entertainment Group 5.75%, 3/15/22 Royal Caribbean Cruises 7.25%, 6/15/16 7.25%, 3/15/18 Seven Seas Cruises, S. de R.L. LLC 9.125%, 5/15/19 Viking Cruises, Ltd. 8.50%, 10/15/22 <sup>(6)</sup> WMG Acquisition Corp. 5.625%, 4/15/22 <sup>(6)</sup>	70 30 30 25 50 65 90 10	\$	37,80 71,69 30,750 30,750 27,56 56,750 70,52 99,22 9,950 <b>435,01</b> 0 201,600

1,175	978,187
105	107,100
110	115,431
90	97,425
30	34,500
	105 110 90

000 sontitud         Value           Point Notitud Gaming, Inc.         5         45,000           Stay 58, 11/12/1         45         5         45,000           Stay 58, 11/12/1         85         90,313         192,200           Water ford Gaming, LLC         310         192,200         192,300           Whiter Farrent, LLC/MHIGE Parent Finance, Inc.         3         63,294         30         123,300           Whiter Start, LLC/MHIGE Parent Finance, Inc.         3         63,294         30         123,300           Whiter Start, LLC/MHIGE Parent Finance, Inc.         3         31,900         123,300         123,300           Whiter Start, LLC/MHIGE Parent Finance, Inc.         3         31,910         31,910         31,910         31,910         31,910		Principal Amount*		
Pen National Caming, Inc. 5 100 5 10	0			77.1
\$X75%, 11/121       45       \$       \$4,5000         7,50%, 71/121       85       90,0313         7,50%, 71/121       310       192,200         Waterford Gaming, LLC       127       39,014         8,625%, 91/5/14''00       127       39,014         Kester, 91/5/14''00       127       39,014         Meterford Gaming, LLC       \$       4,196,833         Meterford Gaming, LLC       \$       6,3294         Mining, Steel, Fron and Nonprecious Metals       0.1%       5       6,3294         Mining, Steel, Fron and Nonprecious Metals       0.1%       7       30       21,3300         Mining, Steel, Fron and Nonprecious Metals       0.1%       7       30       21,3300         Mining, Steel, Fron and Nonprecious Metals       0.1%       7       30       21,3300         Mining, Steel, Fron and Nonprecious Metals       0.1%       7       33,300       31,012       33,300         Mining, Steel, Fron and Konprecious Metals       0.1%       7       30       31,012       33,300         Mining, Steel, Fron and Nonprecious Metals       0.1%       7       33,300       31,012       33,300       33,010       33,010       33,010       33,010       33,010       30       34,0	•	(000 somitted)		value
Station Cosines, LLC         85         90,313           Truice-Blood Gaming Authority         310         192,200           Waterford Gaming, LLC         127         39,014           8.625%, 9/15/14 <sup>3910</sup> 127         39,014           Media         0.0%         1/15/14 <sup>3910</sup> 127         39,014           Media         0.0%         1/15/14 <sup>3910</sup> 127         39,014           Media         0.0%         1/15/14 <sup>3910</sup> 15         63,294           MRIGE Parent, LLC/MHGE Parent Finance, Inc.         5         63,294         63,294           MINing, Steel, Iron and Nonprecious Metals         0.1%         5         63,294           MINing, Steel, Iron and Nonprecious Metals         0.1%         63,294         120         123,300           Arcelor/Mittal         6,5%         2,5%         2,7,188         120         123,300           LAYSCOLO Corp.         100         9,2500         100         9,2500           LAYSCOLO Corp.         100         30,500         100         30,500         100         30,500         100         30,500         100         30,500         10,5%         13,500         10,5%         13,500         10,5%         13,500         10,5%		45	\$	45.000
7.50%, 3/1/21         85         90,313           Tunica-Bilot Caming Authority         310         192,200           9.0%, 11/5/15 <sup>5%</sup> 310         192,200           Wateford Caming Authority         127         39,014           8.625%, 9/15/14 <sup>(3)(6)</sup> 127         39,014           S.65%, 9/15/14 <sup>(3)(6)</sup> 127         39,014           Mateford Caming LUC         \$         4,196,833           Media         0.0%?         *         63,294           MHile Parent, LUC/MHGE Parent Finance, Inc.         *         63,294           Mining, Steel, Iron and Nonprecious Metals         0.1%         -         63,294           Mining, Steel, Iron and Nonprecious Metals         0.1%         -         -         63,294           Mining, Steel, Iron and Nonprecious Metals         0.1%         -				,
Tunke-Biloxi Gaming, Authority         310         192,200           Waterford Gaming, LLC         127         39,014           &.625%, 9/15/14 <sup>(3160)</sup> 127         39,014           &.625%, 9/15/14 <sup>(3160)</sup> 127         39,014           Media         0.0%         4,196,833           Media         0.0%         5         6,3294           MHCE Parent, LLC/MHCE Parent Finance, Inc.         5         6,3294           MHTEC Parent, LLC/MHCE Parent Finance, Inc.         5         6,3294           Mining, Steel, Iron and Nonprecious Metals         0.1%         7           Arcelon/Mittal         5         5         27,188           Eldorado Gold Corp.         120         123,300           MIGOL Dorp.         100         92,500           Torget J/Strights         100         92,500           Imperial Metals Corp.         100         39,500           Corsk, 10/120 <sup>(10)</sup> 40         39,500           Nonferrous Metals/Minerals         0.1%         135           Stright, J/JStright         95         96,484           Kissner Milling Co., Lud.         7         74,402           Tops & Mutrol Resources, Inc.         5         5,37,400           St		85		90,313
300%, 1/15/14 <sup>30%</sup> 310 192,200     300%, 1/15/14 <sup>30%</sup> 127 39,014     300 492,200     30,014     30,00%     30,015/14 <sup>30%</sup> 127 39,014     30,00%	Tunica-Biloxi Gaming Authority			
8.625%, 9/15/14 <sup>1096</sup> 127         39,014           S         4,196,833         Media         0.0%?           MHGE Parent, LLC/MHGE Parent Finance, Inc.         5         63,294           Mining, Steel, Iron and Nonprecious Metals         0.1%	9.00%, 11/15/15 <sup>(6)</sup>	310		192,200
Media         0.0%         4,196,833           MHGE Parent, LLC/MHGE Parent Finance, Inc.         5         5         63,294           8.50%, 8/1/19 <sup>(6)</sup> 65         \$         63,294           Mining, Steel, Iron and Nonprecious Metals         0.1%         \$         63,294           Mining, Steel, Iron and Nonprecious Metals         0.1%         \$         63,294           Mining, Steel, Iron and Nonprecious Metals         0.1%         \$         63,294           Mining, Steel, Iron and Nonprecious Metals         0.1%         25         \$         27,188           Eddorado Gold Corp.         100         123,300         123,300         92,500           MGOLD Corp.         100         92,500         30         31,012           Signode Industrial Group US, Inc.         5         313,500         \$         313,500           Nonferrous Metals/Minerals         0.1%         40         39,500         \$         313,500           Nonferrous Metals/Minerals         0.1%         5         13,875         \$         13,875           CONSOL Energy, Inc.         5         \$         13,875         \$         13,875           CONSOL Energy, Inc.         5         \$         13,875         \$         14,942,8	Waterford Gaming, LLC			
Media 0.0%         65         \$         63.294           MHGE Parent, LLC/MHGE Parent Finance, Inc.         \$         63.294           S.50%, 8/1/19 <sup>19)</sup> 65         \$         63.294           Mining, Steel, Iron and Nonprecious Metals 0.1%         \$         63.294           Mining, Steel, Iron and Nonprecious Metals 0.1%         25         \$         27.188           Arcelor/Mittal         5         120         123.300           LMGOLD Corp.         100         92.500         100         92.500           Imperial Metals Corp.         100         92.500         100         92.500           Signode Industrial Group Lax SA/Signode Industrial Group US, Inc.         30         31.012         313.500           Nonferrous Metals/Minerals 0.1%         40         39.500         30         31.500           Nonferrous Metals/Minerals 0.1%         15         \$         13.875           CONSOL Energy, Inc.         5         9         96.484           Kismer Milling Co., Ltd.         70         74.025         31.012           T.5%, 6/1/19 <sup>60</sup> 90         92.250         74.025           Surget Consol Energy Inc.         70         74.025         74.025           Surget Consol Energy, Inc.	8.625%, 9/15/14 <sup>(3)(6)</sup>	127		39,014
MHGE Parent, LLC/MHGE Parent Finance, Inc.         65         5         63,294           k.50%, &/l/19 <sup>(6)</sup> 6         5         63,294           Mining, Steel, Iron and Nonprecious Metals         0.1%         7         6         5         63,294           Mining, Steel, Iron and Nonprecious Metals         0.1%         7         7         7         6         5         27,188           Eldorado Gold Corp.         120         123,300         120         123,300           IAMGOLD Corp.         100         92,500         100         92,500           Imperial Metals Corp.         30         31,012         313,500           Signode Industrial Group Lux SA/Signode Industrial Group US, Inc.         5         313,500           Nonferrous Metals/Minerals         0.1%         40         39,500           T/50%, &/I/20 <sup>(6)</sup> 15         \$         13,875           Nonferrous Metals/Minerals         0.1%         40         42,850           Stripte, Milling Co., Ltd.         7         7         70         74,025           Nonferrous Metals/Minerals         0.1%         42,850         5,554,417,22 <sup>(6)</sup> 90         92,250           None dod, Inc.         7         70         70         7			\$	4,196,833
8.50%, 8/1/19 <sup>(9)</sup> 65 \$ 63,294 Mining, Steel, Iron and Nonprecious Metals 0.1% Arcedor/Mittal 6.75%, 225,22 25 \$ 27,188 Eddorado Cold Corp. 6.125%, 11/15/20 <sup>(0)</sup> 120 123,300 IMAGOLD Corp. 6.75%, 10/120 <sup>(0)</sup> 100 92,500 Imperial Metals Corp. 7.00%, 3/1519 <sup>(0)</sup> 30 31,012 Signode Industrial Group US, Inc. 6.375%, 5/1/22 <sup>(0)</sup> 40 39,500 <b>s</b> 313,500 Nonferrous Metals/Minerals 0.1% Atlpin Sutural Resources, Inc. 7.50%, 8/1/20 <sup>(0)</sup> 15 \$ 13,875 CONSOL Energy, Inc. 5.75%, 4/15/20 <sup>(0)</sup> 90 92,250 Nonferrous Metals/Minerals 0.1% Atlpin Sutural Resources, Inc. 7.25%, 6/1/19 <sup>(0)</sup> 90 92,250 Nonferrous Metals/Minerals 0.1% Atlpin Sutural Resources, Inc. 7.25%, 6/1/19 <sup>(0)</sup> 90 92,250 New Gold, Inc. 7.00%, 4/15/20 <sup>(0)</sup> 40 42,850 6.25%, 11/1/21 <sup>(0)</sup> 40 42,850 6.25%, 11/1/21 <sup>(0)</sup> 30 74,025 SunCoke Energy Partners, El/SunCoke Energy Partners Finance Corp. 7.35%, 2/1/20 <sup>(0)</sup> 20 \$ 19,325 SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp. 7.35%, 2/1/20 <sup>(0)</sup> 20 \$ 19,325 7.35%, 11/1/21 <sup>(0)</sup> 30 28,988 Antero Resources Finance Corp. 7.35%, 11/1/21 <sup>(0)</sup> 30 28,988 Antero Resources Finance Corp. 7.35%, 11/1/21 <sup>(0)</sup> 30 28,988 Antero Resources Finance Corp.				
Number of the second			<b></b>	(2.20.4
Mining, Steel, Iron and Nonprecious Metals       0.1%         Arcelor/Mittal       25       \$       27,188         6.75%, 2/25/2       20       123,300         Idorado Gold Corp.       100       123,300         IAMGOLD Corp.       100       92,500         Imperial Metals Corp.       00       92,500         Signode Industrial Group Lux SA/Signode Industrial Group US, Inc.       00       39,500         6.375%, 5/1/22 <sup>(6)</sup> 40       39,500         Nonferrous Metals/Minerals       0.1%       15       \$         Alpha Natural Resources, Inc.       5       \$       13,875         7.50%, 8/1/22 <sup>(6)</sup> 95       96,484       5         Kissner Milling Co., Ltd.       7       70       74,025         Surf, 4/15/22 <sup>(6)</sup> 90       92,230       90       92,230         New Gold, Inc.       70       74,025       5       35,55,431       95       96,484         Kissner Milling Co., Ltd.       70       74,025       5       37,100       26,56,11/15/22 <sup>(6)</sup> 95       96,584         Old and Cas       0.8%       35       37,100       35       37,100         Surf-Coke Energy Partners, LP/SunCoke Energy Partners Finance Corp. <td< td=""><td>8.50%, 8/1/19<sup>(6)</sup></td><td>65</td><td>\$</td><td>63,294</td></td<>	8.50%, 8/1/19 <sup>(6)</sup>	65	\$	63,294
ArceionViittal       25       \$       27,188         6,75%, 1/2/5/20 <sup>(%)</sup> 120       123,300         IAMGOLD Corp.       100       92,500         6,75%, 1/0/1/20 <sup>(%)</sup> 100       92,500         Imperial Metals Corp.       30       31,012         Signode Industrial Group Lux SA/Signode Industrial Group US, Inc.       30       31,012         6,375%, 5/1/22 <sup>(%)</sup> 40       39,500         Nonferrous Metals/Minerals       0.1%       313,500         Nonferrous Metals/Minerals       0.1%       313,500         Nonferrous Metals/Minerals       0.1%       313,870         Stropk, 8/1/20 <sup>(%)</sup> 15       \$       13,875         7.50%, 8/1/20 <sup>(%)</sup> 15       \$       13,875         Stropk, 1/1/52 <sup>(%)</sup> 95       96,484       95       96,484         Kissner Milling Co., Ltd.       70       74,025       70       74,025         SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.       70       74,025       356,584         Oil and Cas       0.8%       37,100       \$       356,584         Oil and Cas       0.8%       30       28,988       37,100         X175%, 1/1/20 <sup>(%)</sup> 30       28,988			\$	63,294
ArceionViittal       25       \$       27,188         6,75%, 1/2/5/20 <sup>(%)</sup> 120       123,300         IAMGOLD Corp.       100       92,500         6,75%, 1/0/1/20 <sup>(%)</sup> 100       92,500         Imperial Metals Corp.       30       31,012         Signode Industrial Group Lux SA/Signode Industrial Group US, Inc.       30       31,012         6,375%, 5/1/22 <sup>(%)</sup> 40       39,500         Nonferrous Metals/Minerals       0.1%       313,500         Nonferrous Metals/Minerals       0.1%       313,500         Nonferrous Metals/Minerals       0.1%       313,870         Stropk, 8/1/20 <sup>(%)</sup> 15       \$       13,875         7.50%, 8/1/20 <sup>(%)</sup> 15       \$       13,875         Stropk, 1/1/52 <sup>(%)</sup> 95       96,484       95       96,484         Kissner Milling Co., Ltd.       70       74,025       70       74,025         SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.       70       74,025       356,584         Oil and Cas       0.8%       37,100       \$       356,584         Oil and Cas       0.8%       30       28,988       37,100         X175%, 1/1/20 <sup>(%)</sup> 30       28,988	Mining Steel Iron and Nonprecious Metals 0.1%			
6.75%, 2/25/22       25       \$       27,188         Eldorado Gold Corp.       120       123,300         1.01/20 <sup>(9)</sup> 100       92,500         Imperial Metals Corp.       30       31,012         Signode Industrial Group Lux SA/Signode Industrial Group US, Inc.       30       31,012         6.375%, 5/1/22 <sup>(6)</sup> 40       39,500         Nonferrous Metals/Minerals       0.1%       313,500         Nomerous Metals/Minerals       0.1%       313,500         Noteral Resources Inc.       70				
Eldorado Gold Corp. 6.125%, 12/15/20 <sup>(6)</sup> 120 123,300 IAMGOLD Corp. 6.75%, 10/1/20 <sup>(6)</sup> 100 92,500 Imperial Metals Corp. 7.00%, 3/15/19 <sup>(6)</sup> 30 31,012 Signode Industrial Group Lux SA/Signode Industrial Group US, Inc. 6.375%, 5/1/22 <sup>(6)</sup> 40 39,500 Nonferrous Metals/Minerals 0.1% Alpha Natural Resources, Inc. 7.50%, 8/1/20 <sup>(6)</sup> 15 \$ 13,875 CONSOL Energy, Inc. 5.375%, 4/15/22 <sup>(6)</sup> 95 96,484 Kissner Milling Co., Ltd. 7.25%, 6/11/19 <sup>(6)</sup> 90 92,250 New Gold, Inc. 7.00%, 4/15/20 <sup>(6)</sup> 40 42,850 6.25%, 1/1/5/20 <sup>(6)</sup> 40 42,850 6.25%, 1/1/5/20 <sup>(6)</sup> 40 42,850 6.25%, 2/1/20 <sup>(6)</sup> 35 37,100 <b>S</b> 356,584 Oil and Gas 0.8% American Energy-Permian Basin, LLC/AEPB Finance Corp. 7.125%, 1/1/20 <sup>(6)</sup> 20 \$ 19,325 7.375%, 1/1/20 <sup>(6)</sup> 20 \$ 19,325 7.35		25	\$	27 188
6.125%, 12/15/20 <sup>(6)</sup> 120       123,300         IAMGOLD Corp.       100       92,500         Imperial Metals Corp.       30       31,012         Signode Industrial Group Lux SA/Signode Industrial Group US, Inc.       40       39,500         6.375%, 5/1/22 <sup>(6)</sup> 40       39,500         Nonferrous Metals/Minerals       0.1%       313,500         Nonferrous Metals/Minerals       0.1%       313,500         Nonferrous Metals/Minerals       0.1%       313,875         CONSOL Energy, Inc.       5       5,875%, 4/15/22 <sup>(6)</sup> 95       96,484         Kissner Milling Co., Ltd.       70       74,225       74,285       70       74,285         Consol, Energy Partners, LP/SunCoke Energy Partners Finance Corp.       35       37,100       74,285       356,584         Oil and Gas       0.8%       American Energy-Permian Basin, LLC/AEPB Finance Corp.       35       37,100         7.375%, 1/1/20 <sup>(6)</sup> 20       \$ 19,325       73,358, 1/1/20 <sup>(6)</sup> 20       \$ 19,325         Oil and Gas       0.8%       American Energy-Permian Basin, LLC/AEPB Finance Corp.       70,335       30       28,988         Oil and Cas       0.8%       30       28,988       30       28,988       30		25	Ψ	27,100
IAMGOLD Corp.         00         92,500           6.75%, 10/1/20 <sup>(6)</sup> 30         31,012           Thomparial Metals Corp.         30         31,012           Signode Industrial Group Lux SA/Signode Industrial Group US, Inc.         40         39,500           6.375%, 5/1/22 <sup>(6)</sup> 40         39,500           Nonferrous Metals/Minerals         0.1%         313,500           Nonferrous Metals/Minerals         0.1%         35           Alpha Natural Resources, Inc.         7.50%, 8/1/20 <sup>(6)</sup> 5         96,484           CONSOL Energy, Inc.         95         96,484           Kissner Milling Co., Ltd.         70         74,255           7.25%, 4/15/22 <sup>(6)</sup> 40         42,850           6.25%, 11/15/22 <sup>(6)</sup> 70         74,025           NucCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.         71         74,025           SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.         5         356,584           Oil and Gas         0.8%         35         37,100           Xurican Energy-Permian Basin, LLC/AEPB Finance Corp.         1         5         19,325           7.35%, 11/1/21 <sup>(6)</sup> 20         \$         19,325           7.35%, 11/1/20 <sup>(6)</sup> <td< td=""><td></td><td>120</td><td></td><td>123,300</td></td<>		120		123,300
6.75%, 10/1/20 <sup>™</sup> 100 92,500 Imperial Metals Corp. 7.0%, 3/15/19 <sup>™</sup> 30 31,012 Signode Industrial Group Lux SA/Signode Industrial Group US, Inc. 6.375%, 5/1/22 <sup>™</sup> 40 39,500 Nonferrous Metals/Minerals 0.1% Alpha Natural Resources, Inc. 7.5%, 8/1/20 <sup>™</sup> 15 \$ 13,875 CONSOL Energy, Inc. 5.875%, 4/15/22 <sup>™</sup> 95 96,484 Kissner Milling Co., Ltd. 7.25%, 6/1/19 <sup>™</sup> 90 92,250 New Gold, Inc. 7.25%, 6/1/19 <sup>™</sup> 90 92,250 New Gold, Inc. 7.25%, 6/1/19 <sup>™</sup> 90 92,250 New Gold, Inc. 7.375%, 2/1/20 <sup>™</sup> 40 42,850 6.25%, 11/15/22 <sup>™</sup> 70 74,025 SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp. 7.375%, 2/1/20 <sup>™</sup> 35 37,100 \$ 356,584 Oil and Gas 0.8% American Energy-Permian Basin, LLC/AEPB Finance Corp. 7.375%, 11/1/21 <sup>™</sup> 20 \$ 19,325 7.375%, 11/1/21 <sup>™</sup> 20 \$ 19,325 Antero Resources Finance Corp.		120		120,000
Imperial Metals Corp.         30         31.1012           Signode Industrial Group Lux SA/Signode Industrial Group US, Inc.         40         39,500           6.375%, 5/1/22 <sup>(h)</sup> 40         39,500           Nonferrous Metals/Minerals         0.1%         \$         313,500           Nonferrous Metals/Minerals         0.1%         \$         \$         313,875           Alpha Natural Resources, Inc.         15         \$         13,875           CONSOL Energy, Inc.         5         96,484           Kissner Milling Co., Ltd.         70         90         92,250           New Gold, Inc.         70         74,025         \$           Nonck Energy Partners, LP/SunCoke Energy Partners Finance Corp.         70         74,025           SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.         35         37,100           7.375%, 2/1/20 <sup>(h)</sup> 35         37,100         \$         356,584           Oil and Gas         0.8%         20         \$         19,325           Atterican Energy-Permian Basin, LLC/AEPB Finance Corp.         7         7,35%, 11/1/20 <sup>(h)</sup> 30         28,988           Oil and Gas         0.8%         20         \$         19,325         7,375%, 11/1/20 <sup>(h)</sup> 30 <td< td=""><td></td><td>100</td><td></td><td>92,500</td></td<>		100		92,500
7.00%, 3/15/19 <sup>(h)</sup> 30       31,012         Signode Industrial Group Lux SA/Signode Industrial Group US, Inc.       40       39,500         6.375%, 5/1/22 <sup>(h)</sup> 40       39,500         Nonferrous Metals/Minerals       0.1%       313,500         Alpha Natural Resources, Inc.       15       \$       13,875         7.50%, 8/1/20 <sup>(h)</sup> 15       \$       13,875         CONSOL Energy, Inc.       95       96,484         Kissner Milling Co., Ltd.       7       7       7,25%, 6/1/19 <sup>(h)</sup> 7.20%, 4/15/20 <sup>(h)</sup> 90       92,250       90         New Gold, Inc.       70       74,025       70       74,025         SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.       35       37,100       35       37,100         13       356,584       01       35       37,100       \$       356,584         Oil and Gas       0.8%       30       28,988       30       28,988       30       28,988         Oil and Gas       0.8%       20       \$       19,325       30       28,988       30       28,988       30       28,988       30       28,988       30       28,988       30       28,988       30       28,				,
Signode Industrial Group Lux SA/Signode Industrial Group US, Inc. 6.375%, 5/1/22 <sup>(6)</sup> 40 39,500 \$ 313,500 Nonferrous Metals/Minerals 0.1% Alpha Natural Resources, Inc. 7.50%, 8/1/20 <sup>(6)</sup> 15 \$ 13,875 CONSOL Energy, Inc. 5.875%, 4/15/22 <sup>(6)</sup> 95 96,484 Kissner Milling Co., Ltd. 7.25%, 6/1/19 <sup>(6)</sup> 90 92,250 New Gold, Inc. 7.00%, 4/15/20 <sup>(6)</sup> 40 42,850 6.25%, 11/15/22 <sup>(6)</sup> 70 74,025 SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp. 7.375%, 2/1/20 <sup>(6)</sup> 35 37,100 \$ 356,584 Oil and Gas 0.8% American Energy-Permian Basin, LLC/AEPB Finance Corp. 7.125%, 11/1/20 <sup>(6)</sup> 20 \$ 19,325 7.375%, 11/1/20 <sup>(6)</sup> 73 7,100 7.35%, 11/1/20 <sup>(6)</sup> 73 7,100 7.35%, 7,375%, 11/1/20 <sup>(6)</sup> 74 74 75 7.35%, 11/1/20 <sup>(6)</sup> 74 75 7.35%, 11/1/20 <sup>(6)</sup> 75 7.	7.00%, 3/15/19 <sup>(6)</sup>	30		31,012
\$ 313,500         Nonferrous Metals/Minerals 0.1%         Alpha Natural Resources, Inc.         7.50%, 8/1/20 <sup>(h)</sup> 5 \$ 13,875         CONSOL Energy, Inc.         5.875%, 4/15/22 <sup>(h)</sup> 5.875%, 4/15/22 <sup>(h)</sup> 90         90         7.25%, 6/1/19 <sup>(h)</sup> 90         90         91         7.25%, 6/1/19 <sup>(h)</sup> 90         91         92,250         New Gold, Inc.         7.00%, 4/15/20 <sup>(h)</sup> 90         91         92,250         New Gold, Inc.         7.00%, 4/15/20 <sup>(h)</sup> 90         91         92,250         92         93         94         95         96         97         98         99         90         91         90         91         91         92         93         94         94         95         95         94         <	Signode Industrial Group Lux SA/Signode Industrial Group US, Inc.			
Nonferrous Metals/Minerals 0.1%         Alpha Natural Resources, Inc.         7.50%, 8/1/20 <sup>(6)</sup> CONSOL Energy Inc.         5.875%, 4/15/22 <sup>(6)</sup> 5.875%, 4/15/22 <sup>(6)</sup> 95         90         92,250         New Gold, Inc.         7.00%, 4/15/20 <sup>(6)</sup> 40         42,850         6.25%, 11/15/22 <sup>(6)</sup> 70         700         7,15%, 2/1/20 <sup>(6)</sup> 40         41,55/20 <sup>(6)</sup> 6.25%, 11/15/22 <sup>(6)</sup> 70         7,375%, 2/1/20 <sup>(6)</sup> 35         37,100         \$         356,584         Oil and Gas       0.8%         American Energy-Permian Basin, LLC/AEPB Finance Corp.         7.125%, 11/1/20 <sup>(6)</sup> 20       \$ 19,325         7.375%, 11/1/21 <sup>(6)</sup> 20       \$ 19,325         7.375%, 11/1/21 <sup>(6)</sup> 20       \$ 19,325         7.375%, 11/1/21 <sup>(6)</sup> 20       \$ 19,325         6.00%, 12/1/20       15       15,713	6.375%, 5/1/22 <sup>(6)</sup>	40		39,500
Alpha Natural Resources, Inc.       15       \$       13,875         7.50%, 8/1/20 <sup>(6)</sup> 15       \$       13,875         CONSOL Energy, Inc.       5       5       5       9       9         5.875%, 4/15/22 <sup>(6)</sup> 95       96,484       5       5       8       5         Kissner Milling Co., Ltd.       7       90       92,250       90       92,250       90       92,250       90       92,250       New Gold, Inc.       70       74,025       70       74,025       5       5,05%, 11/15/20 <sup>(6)</sup> 40       42,850       6,25%, 11/15/20 <sup>(6)</sup> 40       42,850       6,25%, 11/15/20 <sup>(6)</sup> 70       74,025       5       5       5,7100       7,375%, 2/1/20 <sup>(6)</sup> 35       37,100       35       37,100       35       37,100       35       356,584       5			\$	313,500
Alpha Natural Resources, Inc.       15       \$       13,875         7.50%, 8/1/20 <sup>(6)</sup> 15       \$       13,875         CONSOL Energy, Inc.       5       5       5       9       9         5.875%, 4/15/22 <sup>(6)</sup> 95       96,484       5       5       8       5         Kissner Milling Co., Ltd.       7       90       92,250       90       92,250       90       92,250       90       92,250       New Gold, Inc.       70       74,025       70       74,025       5       5,05%, 11/15/20 <sup>(6)</sup> 40       42,850       6,25%, 11/15/20 <sup>(6)</sup> 40       42,850       6,25%, 11/15/20 <sup>(6)</sup> 70       74,025       5       5       5,7100       7,375%, 2/1/20 <sup>(6)</sup> 35       37,100       35       37,100       35       37,100       35       356,584       5				
7.50%, 8/1/20 <sup>(6)</sup> 15       \$       13,875         CONSOL Energy, Inc.       95       96,484         Kissner Milling Co., Ltd.       90       92,250         New Gold, Inc.       90       92,250         Now, 4/15/20 <sup>(6)</sup> 40       42,850         6.25%, 11/15/22 <sup>(6)</sup> 40       42,850         6.25%, 11/15/22 <sup>(6)</sup> 70       74,025         SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.       70       74,025         7.375%, 2/1/20 <sup>(6)</sup> 35       37,100         Kamerican Energy-Permian Basin, LLC/AEPB Finance Corp.       5       19,325         7.125%, 11/1/21 <sup>(6)</sup> 30       28,988         Anterican Energy-Finance Corp.       20       \$       19,325         6.00%, 12/1/20       15       15,713				
CONSOL Energy, Inc.       95       96,484         Kissner Milling Co., Ltd.       90       92,250         New Gold, Inc.       90       92,250         New Gold, Inc.       90       40,42,850         6.25%, 11/15/22 <sup>(6)</sup> 40       42,850         SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.       70       74,025         SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.       35       37,100         V       35       37,100       \$356,584         Oil and Gas       0.8%       8       356,584         Oil and Gas       0.8%       20       \$19,325         American Energy-Permian Basin, LLC/AEPB Finance Corp.       20       \$19,325         7.375%, 11/1/20 <sup>(6)</sup> 30       28,988         Antero Resources Finance Corp.       50       30         6.00%, 12/1/20       15       15,713	•	15	¢	12 975
5.875%, 4/15/22 <sup>(6)</sup> 95       96,484         Kissner Milling Co., Ltd.       90       92,250         New Gold, Inc.       90       92,250         New Gold, Inc.       40       42,850         6.05%, 11/15/22 <sup>(6)</sup> 40       42,850         SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.       70       74,025         SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.       35       37,100         V       356,584       356,584         Oil and Gas       0.8%       40       42,850         American Energy-Permian Basin, LLC/AEPB Finance Corp.       5       19,325         7.125%, 11/1/20 <sup>(6)</sup> 20       \$ 19,325         7.375%, 11/1/20 <sup>(6)</sup> 30       28,988         Antero Resources Finance Corp.       5       15         6.00%, 12/1/20       15       15,713		15	Ф	15,875
Kissner Milling Co., Ltd.       90       92,250         7.25%, 6/1/19 <sup>(6)</sup> 90       92,250         New Gold, Inc.       40       42,850         7.00%, 4/15/20 <sup>(6)</sup> 40       42,850         6.25%, 11/15/22 <sup>(6)</sup> 70       74,025         SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.       7         7.375%, 2/1/20 <sup>(6)</sup> 35       37,100         SunCoke Energy Partners Finance Corp.         7.375%, 2/1/20 <sup>(6)</sup> 35       37,100         SunCoke Energy Partners Finance Corp.         7.375%, 11/1/20 <sup>(6)</sup> 20       \$ 19,325         7.375%, 11/1/20 <sup>(6)</sup> 20       \$ 19,325         7.375%, 11/1/20 <sup>(6)</sup> 30       28,988         Antero Resources Finance Corp.       5       15,713		95		96 484
7.25%, 6/1/19 <sup>(6)</sup> 90       92,250         New Gold, Inc.       40       42,850         7.00%, 4/15/20 <sup>(6)</sup> 70       74,025         6.25%, 11/15/22 <sup>(6)</sup> 70       74,025         SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.       35       37,100         7.375%, 2/1/20 <sup>(6)</sup> 35       37,100         Suncoke Energy Partners Finance Corp.         7.375%, 11/15/22 <sup>(6)</sup> 35         Suncoke Energy Partners Finance Corp.         7.375%, 11/120 <sup>(6)</sup> 30         American Energy-Permian Basin, LLC/AEPB Finance Corp.         7.125%, 11/1/20 <sup>(6)</sup> 20       \$ 19,325         7.375%, 11/1/21 <sup>(6)</sup> 30       28,988         Antero Resources Finance Corp.         6.00%, 12/1/20       15       15,713		75		90,101
New Gold, Inc.         40         42,850           7.00%, 4/15/20 <sup>(6)</sup> 70         74,025           6.25%, 11/15/22 <sup>(6)</sup> 70         74,025           SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.         35         37,100           7.375%, 2/1/20 <sup>(6)</sup> 35         37,100           SunCoke Energy Partners Finance Corp.           7.375%, 1/1/20 <sup>(6)</sup> 35         37,100           American Energy-Permian Basin, LLC/AEPB Finance Corp.           7.125%, 11/1/20 <sup>(6)</sup> 20         \$ 19,325           7.375%, 11/1/21 <sup>(6)</sup> 30         28,988           Antero Resources Finance Corp.           6.00%, 12/1/20         15         15,713		90		92,250
7.00%, 4/15/20 <sup>(6)</sup> 40       42,850         6.25%, 11/15/22 <sup>(6)</sup> 70       74,025         SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.       35       37,100         7.375%, 2/1/20 <sup>(6)</sup> 35       37,100         SunCoke Energy Partners Finance Corp.         7.375%, 2/1/20 <sup>(6)</sup> 35       37,100         Oil and Gas 0.8%         American Energy-Permian Basin, LLC/AEPB Finance Corp.         7.125%, 11/1/20 <sup>(6)</sup> 20       \$ 19,325         7.375%, 11/1/21 <sup>(6)</sup> 30       28,988         Antero Resources Finance Corp.         6.00%, 12/1/20       15       15,713	New Gold, Inc.			,
6.25%, 11/15/22 <sup>(6)</sup> 70       74,025         SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.       35       37,100         7.375%, 2/1/20 <sup>(6)</sup> 35       37,100         SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.       \$       356,584         Oil and Gas       0.8%       20       \$         American Energy-Permian Basin, LLC/AEPB Finance Corp.       20       \$       19,325         7.375%, 11/1/20 <sup>(6)</sup> 20       \$       19,325         7.375%, 11/1/21 <sup>(6)</sup> 30       28,988         Antero Resources Finance Corp.       5       15,713	7.00%, 4/15/20 <sup>(6)</sup>	40		42,850
7.375%, 2/1/20 <sup>(6)</sup> 35       37,100         \$       356,584         Oil and Gas       0.8%         American Energy-Permian Basin, LLC/AEPB Finance Corp.       20         7.125%, 11/1/20 <sup>(6)</sup> 20       \$ 19,325         7.375%, 11/1/21 <sup>(6)</sup> 30       28,988         Antero Resources Finance Corp.       15       15,713	6.25%, 11/15/22 <sup>(6)</sup>	70		74,025
Oil and Gas       0.8%         American Energy-Permian Basin, LLC/AEPB Finance Corp.       20         7.125%, 11/1/20 <sup>(6)</sup> 20       \$ 19,325         7.375%, 11/1/21 <sup>(6)</sup> 30       28,988         Antero Resources Finance Corp.       5       15,713	SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.			
Oil and Gas       0.8%         American Energy-Permian Basin, LLC/AEPB Finance Corp.       20         7.125%, 11/1/20 <sup>(6)</sup> 20       \$ 19,325         7.375%, 11/1/21 <sup>(6)</sup> 30       28,988         Antero Resources Finance Corp.       5       15,713	7.375%, 2/1/20 <sup>(6)</sup>	35		37,100
American Energy-Permian Basin, LLC/AEPB Finance Corp.         20         \$ 19,325           7.125%, 11/1/20 <sup>(6)</sup> 30         28,988           7.375%, 11/1/21 <sup>(6)</sup> 30         28,988           Antero Resources Finance Corp.         15         15,713			\$	356,584
American Energy-Permian Basin, LLC/AEPB Finance Corp.         20         \$ 19,325           7.125%, 11/1/20 <sup>(6)</sup> 30         28,988           7.375%, 11/1/21 <sup>(6)</sup> 30         28,988           Antero Resources Finance Corp.         15         15,713	Oil and Gas 0.8%			
7.125%, 11/1/20 <sup>(6)</sup> 20       \$ 19,325         7.375%, 11/1/21 <sup>(6)</sup> 30       28,988         Antero Resources Finance Corp.       5       15,713				
7.375%, 11/1/21 <sup>(6)</sup> 30       28,988         Antero Resources Finance Corp.       5       15,713	7.125%, 11/1/20 <sup>(6)</sup>	20	\$	19,325
Antero Resources Finance Corp.         15         15,713	7.375%, 11/1/21 <sup>(6)</sup>			28,988
6.00%, 12/1/20 15 15,713	Antero Resources Finance Corp.			
5.375%, 11/1/21 85 86,381	6.00%, 12/1/20	15		15,713
	5.375%, 11/1/21	85		86,381

Athlon Holdings, LP/Athlon Finance Corp.		
6.00%, 5/1/22 <sup>(6)</sup>	35	35,175
Atlas Pipeline Partners, LP/Atlas Pipeline Finance Corp.		
4.75%, 11/15/21	20	19,000
Berry Petroleum Co.		
6.375%, 9/15/22	10	10,250
Bonanza Creek Energy, Inc.		
6.75%, 4/15/21	70	73,150
		,

Cheagneake Energy Corp.         90         102.3           3.4844, 4/15/19 <sup>09</sup> 65         65.3           0.1258, 21/35/21         115         125.3.3           CHTGO Petroleum Corp.         70         722.7.           0.25%, 8/15/22 <sup>40</sup> 70         722.7.           Conche Resources, Inc.         70         71.4.           7.125%, 4/15/21 <sup>40</sup> 70         71.4.           7.125%, 5/17/2         30         29.5           Energy Transfer Equity, LP         70         71.4.           7.00%, 8/15/21 <sup>40</sup> 95         10.1.4.           Energy Transfer Equity, LP         70         75.9.           7.125%, 5/17/20         20         30.5.2.5.           7.15%, 5/17/20         35         38.3.3.           EPE Energy TLATC/EFE Energy Enance, Inc.         75.9.         90         92.5.2.5.           S.115/24 <sup>10</sup> 15         15.5.         15.5.9.         15.5.9.           S.115/24 <sup>10</sup> 15 <th></th> <th colspan="2">Principal</th>		Principal	
Bristow Group, Inc.         80         8         84.5           Cosse, 101/S22         80         8         84.5           Cosse, 101/S22         80         90         10.2           2,348,4,41/S19 <sup>09</sup> 65         65.5         65.5           6,125%, 21/S21         115         125.3         700         72.7           Corche Resources, Inc.         70         71.4         70         71.4           CVR Refining, LC/Coffeyville Finance, Inc.         70         71.4         70         71.4           CVR Refining, LC/Coffeyville Finance, Inc.         70         71.4         70         71.4           CVR Refining, LC/Coffeyville Finance, Inc.         70         71.4         70         71.4           CVR Refining, LC/Coffeyville Finance, Inc.         70         71.4         70         71.4           CVR Refining, LC/Coffeyville Finance, Inc.         70         71.4         70         71.4           CVR Refining, LC/Coffeyville Finance, Inc.         70         71.4         70         71.4           CVR Refining, LC/Coffeyville Finance, Inc.         70         70.4         70         70.4           Coss, 711/2         70         70         71.4         70.5         70.5         70.5<		Amount*	
Bristow Group, Inc.         80         8         84           625%, 10/15/22         80         8         84           7.25%, 12/15/18         90         10.2           3.4848, 4/15/19%         65         65.5           6.125%, 21/15/18         115         125.3           7.125%, 12/15/18         700         72.2,7           Cheropeake Energy Corp.         700         72.2,7           6.25%, 40/15/21%         700         72.2,7           Conche Resources, Inc.         70         71.4           Corwn Rock, LIV/Crown Rock Finance, Inc.         70         71.4           CVR Refining, LLCCOffeyville Finance, Inc.         70         71.4           CVR Refining, LLCCOFFeyville Finance, Inc.         70         71.4           S.50%, 51/12         30         29.5           Endeavor Energy Resources, Inc.         700         71.4           S.50%, 51/12         30         29.5           Endeavor Energy Ensity         95         10.1           Energy Transfer Equity, I.P         75         91.0           S.50%, 51/12         210         233.6           PE Energy, LLCPE Energy Finance, Inc.         72.5         91.2           S.50%, 51/12         20	Security	(000 s omitted)	Value
Chesapeake Energy Corp.         90         102.3           3.48484, 4/1510 <sup>30</sup> 65         65.3           0.1258, 2/1518         90         115         125.3           CHYGO Petroleum Corp.         70         722.7           0.2554, 8/15/29 <sup>30</sup> 70         722.7           Concho Resources, Inc.         70         71.4           Coron Rock, LP/Crown Rock Finance, Inc.         70         71.4           CVR Refining, LLCCOffeyville Finance, Inc.         70         71.4           CVR Refining, LLCCOFF Energy Finance, Inc.         70         71.4           CVR Finance, Inc.         70         71.4           CVR Finance, Inc.         70         71.4           CVR Finance, Inc.         70         72.5           CVR Finance, Inc.         70         72.5           CVR Finance, Inc.         70         72.5           CVR Finance, Inc.         72.5         72.5           CVR Finance, Inc.         72.5         72.5           CVR Fin	Bristow Group, Inc.	×	
Chesapeake Energy Corp.         90         102.3           3.48484, 4/1510 <sup>30</sup> 65         65.3           0.1258, 2/1518         90         115         125.3           CHYGO Petroleum Corp.         70         722.7           0.2554, 8/15/29 <sup>30</sup> 70         722.7           Concho Resources, Inc.         70         71.4           Coron Rock, LP/Crown Rock Finance, Inc.         70         71.4           CVR Refining, LLCCOffeyville Finance, Inc.         70         71.4           CVR Refining, LLCCOFF Energy Finance, Inc.         70         71.4           CVR Finance, Inc.         70         71.4           CVR Finance, Inc.         70         71.4           CVR Finance, Inc.         70         72.5           CVR Finance, Inc.         70         72.5           CVR Finance, Inc.         70         72.5           CVR Finance, Inc.         72.5         72.5           CVR Finance, Inc.         72.5         72.5           CVR Fin	6.25%, 10/15/22	80	\$ 84,700
7.25%, 1/215/18       90       002, 3         7.25%, 2/15/21       115       125, 3         6.125%, 2/15/21       115       125, 3         6.25%, 8/15/22 <sup>60</sup> 700       722, 7         Concho Resources, Inc.       240       249, 6         CrownRock, LP/CrownRock Finance, Inc.       70       71, 14         C50%, 4/1/23       140       145, 6         Conchor Resources, Inc.       70       71, 14         C50%, 1/1/22       140       145, 6         Denburg Resources, Inc.       30       229, 2         Endearove Energy Resources LP/EER Finance, Inc.       70       71, 14         Stow, 5/1/23       30       229, 2         Endearove Energy Resources LP/EER Finance, Inc.       70       71, 14         Stow, 5/1/24       30       229, 2         Energy Transfer Equity, LP       5       101, 4         Stow, 5/1/25, 5/1/16       210       233, 6         EP Energy, LLC/EV Fenergy Finance, Inc.       70       72, 5         Stow, 5/1/24       35       38, 33, 33       38, 34, 35, 32, 35, 33, 33, 33, 32, 33, 34, 32, 33, 34, 32, 34, 34, 32, 34, 35, 34, 34, 32, 34, 34, 34, 34, 34, 34, 34, 34, 34, 34			
6.125%, 2/15/21       115       125         6.25%, 8/15/22%       700       722,7         Concho Resources, Inc.       240       249,6         Crown Rock, LP/Crown Rock Finance, Inc.       70       71,14         CS5%, 8/15/22%       70       71,14         CS5%, 8/15/21%       70       71,14         CVR Refining, LLC/Coffeyville Finance, Inc.       10       145,5         Denbury Resources, Inc.       30       29,5         Endeavor Energy Resources LP/EER Finance, Inc.       10       40,5         T.00%, 8/15/21%       40       40,0       40,0         PE Procrys, LLC/EF Energy Finance, Inc.       10       203,0       23,5         S.11/22       10       203,0       30,3       30,3       30,3       30,3       30,3       30,3       30,3       30,3       30,3       30,3       30,3       30,3       30,3       30,3       30,3       30,3       30,3       35,3       38,3       30,3       30,3       35,3       38,3       30,3       30,3       35,3       36,3       35,3       36,3       35,3       36,3       35,3       36,3       35,3       36,3       35,3       36,3       35,3       36,3       35,3       36,3		90	102,375
CITGO Petroleum Corp.         700         722,7           Concho Resources, Inc.         700         722,7           Concho Resources, Inc.         240         249,6           Concon Rock, LIP/CrownRock Finance, Inc.         70         71,4           CNR Refining, LLC/Coffeyville Finance, Inc.         70         71,4           CS0%, 41/123         70         71,4           CS0%, 41/123         70         71,4           CNR Refining, LLC/Coffeyville Finance, Inc.         70         71,4           Solow, 51/122         30         205           Energy Transfer Regivity, LP         95         101,4           Energy Transfer Regivity, LP         91         233,6           Solow, 51/120         20         305,2           EP Energy, LLC/Everst Acquisition Finance, Inc.         70         735%, 51/12           EP Energy, LLC/Everst Acquisition Finance, Inc.         70         735%, 51/12           Solow, 21/521 <sup>(10)</sup> 20         305,2         375%, 51/32           EVEL Oil & Gas, Inc.         70         735%, 51/12         735%, 51/12         50,35,33           Solow, 11/52,1         50         50,53,53         50,53,53         50,53,53,53         50,53,53,53,53         50,53,53,53,53,53,53,53,53,53,53,53,53,53,	3.484%, 4/15/19 <sup>(9)</sup>	65	65,244
6.25%, 8/15/20 <sup>(m)</sup> 700         722, 7           Solv, 4/1/23         240         249, 6           CrownRock, IP/CrownRock Finance, Inc.         70         71, 4           CSW, 1/1/22         140         145, 6           Denbury Resources, Inc.         70         71, 4           Solv, 1/1/22         140         145, 6           Denbury Resources, Inc.         70         71, 4           Solv, 5/1/22         30         29, 5           Enderwor Energy Resources LP/EER Finance, Inc.         70         70, 8, 8/15/21           7.00%, 8/15/21 <sup>(m)</sup> 9         101, 4           Energy Transfer Equity, LP         70         73, 8, 5/17, 7           Solv, 5/1/24 <sup>(m)</sup> 200         203, 53, 38, 33, 38, 32           EP Energy, LC/EV Energy Finance, Inc.         70         73, 33, 33, 33, 33, 33, 33, 33, 33, 33,	6.125%, 2/15/21	115	125,350
Concho Resources, Inc.         240         2490,           CrownRock, LP/CrownRock Finance, Inc.         70         71,           7,125%, 4/15/21 <sup>(0)</sup> 70         71,           CVR Refining, LLC/Colfeville Finance, Inc.         140         1455.           CS0%, 1/1/22         140         1455.           Denburg Resources, Inc.         30         29.5           Endeavor Fnergy Resources LP/EER Finance, Inc.         30         29.5           St57%, 1/121 <sup>(0)</sup> 95         101,4           Energy Transfer Equity, LP         40         41,0           St57%, 1/121 <sup>(0)</sup> 40         30,23,5           St57%, 1/121 <sup>(0)</sup> 40         40,23,36           EP Energy Transfer Equity, LP         10         23,36,5,17,120           St57%, 1/121 <sup>(1)</sup> 40         40,30,33,33,33           EP Energy, LLC/Everest Acquisition Finance, Inc.         10         30,32,5,33,33           EP Long, Marc.         10         30,32,53,33,33         30,32,53,33,33           EPL Out & Gas, Inc.         10         30,32,53,33,33         30,32,53,33,33         30,32,53,33,33         30,32,53,33,33,33,33,33,33,33,33,33,33,33,33,	CITGO Petroleum Corp.		
5.50%, 4/1/23         240         249, 4/24           CrownRock, IP/CrownRock, Finance, Inc.         70         71, 4           CVR Refining, LLC/Coffeyville Finance, Inc.         70         71, 4           CS0%, 1/1/23         140         145, 6           Denbury Resources, Inc.         70         71, 4           Soff, S/1/123         30         29, 5           Endearor Energy Resources LP/EER Finance, Inc.         70         71, 4           Energy Transfer Equity, LP         95         101, 4           Energy, LLC/EP Energy Finance, Inc.         70         73, 5, 5, 5/1/12           PE Energy, LLC/EP Energy Finance, Inc.         70         73, 5, 5/1/12           CP Energy, LLC/EP Energy Finance, Inc.         70         73, 5, 5/1/12           CP Energy, LLC/EP Energy Finance, Inc.         70         73, 5, 5/1/12           CP Energy, LLC/EP Energy, LLC/EP Energy Finance, Inc.         70         73, 5, 5/1/12           EP Energy, LLC/EP Energy, Engle S         70         73, 5, 5/1/12           Soff, 5/1/12         5         5, 5/1/12         5           Kinder Morgan, Inc.         70         73, 5, 5/1/12         70           Soff, 5/1/12/1         15         15, 5           Laredo Petrolom, Inc.         70         7	6.25%, 8/15/22 <sup>(6)</sup>	700	722,750
CrownRock, LP/CownRock Finance, Inc.         70         71,4           7.125%, 4/15/21%         70         71,4           CWR Refining, LLC/Coffeyville Finance, Inc.         30         29,5           5.0%, 5/1/22         30         29,5           Endeavor Energy Resources LP/EER Finance, Inc.         30         29,5           7.00%, 8/15/21%         95         101,4           Energy Transfer Equity, LP         30         210         233,5           S.15%, 1/15/24%         40         41,0         203,51/20	Concho Resources, Inc.		
7.125%, 4/15/21 <sup>(6)</sup> 70       71.4         CVR Refining, LLC/Coffeyville Finance, Inc.       140       145,6         Denbury Resources, Inc.       30       202,5         Endeavor Energy Resources LP/EER Finance, Inc.       70       71.15         Coff, 11/1/22       30       202,5         Endeavor Energy Resources LP/EER Finance, Inc.       70       71.15         Energy, LLC/PE Teargy, LLC/PE Teargy, Enance, Inc.       70       210       233,6         PE Energy, LLC/PE Teargy, Enance, Inc.       71.25       71.25       30.3       30.3         PE Energy, LLC/PE Teargy Finance, Inc.       71.25       71.25       30.3       33.3       33.3         PE Energy, LLC/PE Teargy Finance, Inc.       71.25		240	249,600
7.125%, 4/15/21 <sup>60</sup> 70       71.4         CVR Refining, LLC/Coffeyville Finance, Inc.       140       145,6         Denbury Resources, Inc.       30       202,5         Endeavor Energy Resources LP/EER Finance, Inc.       70       71.15         Coff, 81/15/21 <sup>60</sup> 95       101,4         Energy Transfer Equity, LP       70       71.15         Energy LC/CBP Energy Finance, Inc.       70       21.0       23.35, 5         FP Energy, LC/CBP Energy Finance, Inc.       71.0       23.0       23.35, 5         FP Energy, LC/CBP Energy Finance, Inc.       71.0       23.0       23.3, 5         FP Energy, LC/CBP Energy Finance, Inc.       71.0       23.0       30.5, 23.5         Kinder Morgan, Inc.       71.0       29.0       30.5, 23.5         Kinder Morgan, Inc.       71.0       75.0       90       95.5         Stork, 11/30/21 <sup>60</sup> 90       95.5       96.7         Stork, 11/30/21 <sup>60</sup> 90       98.5       162.5         Kinder Morgan, Inc.       73.5       73.5       15       15.8         Stork, 11/30/23 <sup>60</sup> 90       98.5       142.7         Memorial Resource Development Corp.       73.5       142.7         Stork, 71/12 <sup>60</sup> <td></td> <td></td> <td></td>			
CVR Refining, LLC/Coffeyville Finance, Inc.         140         145,6           Denbury Resources, Inc.         30         29,5           Endeavor Energy Resources LP/EER Finance, Inc.         700%, 8/15/21 <sup>60</sup> 95         101,4           Energy Transfer Equity, LP         00         41,0         140         145,6           S575%, 1/15/24 <sup>60</sup> 95         101,4         120         233,5         51/16/2         120         233,6         31,7         <		70	71,400
6.50%, 11/1/2         140         1455           Denbury Resources, Inc.         30         29,5           Endervor Energy Resources LP/EER Finance, Inc.         30         29,5           Co0%, 81/521 <sup>®</sup> 95         101,4           Energy Transfer Equity, LP         30         40           S75%, 11/1524 <sup>®</sup> 40         41,0           PE Energy, LLC/EP Energy Finance, Inc.         31         23,5           S75%, 51/120         20         305,3           PE Energy, LLC/EPE Energy Finance, Inc.         35         38,3           EPL Congry, LLC/EPE Energy Finance, Inc.         30         290           S75%, 51/120         30         30,3           EPL Congry, LLC/EPE Energy Finance, Inc.         30         30,3           S75%, 51/120         30         30,3         33,3           EPL Oil & Gas, Inc.         30         50,3         33,3           S10%, 2/15/21 <sup>®</sup> 30         50,3         33,3           S10% A Cas, Corp.         50         50%, 1/15/21         15         15,8           S10% A Corp.         50         50,3         35         140,3           S15%, 7/1/21         10         100,3         35         35			
Denbury Resources, Inc.         30         29,5           5.50%, 5/1/22         30         29,5           Endeavor Energy Resources LP/EER Finance, Inc.         95         101,4           7.00%, 8/15/21 <sup>(0)</sup> 95         101,4           Energy Transfer Equity, LP         40         41,0           5.875%, 1/15/24 <sup>(0)</sup> 20         235,6           EP Energy, LLC/EP Energy Finance, Inc.         210         235,6           S.755%, 5/1/20         20         30,5           S.756%, 9/1/22         35         33,3           EP Energy, LLC/Everest Acquisition Finance, Inc.         20         30,5           S.75%, 9/1/22         30         30,5         25,5           Kinder Morgan, Inc.         5         50,0         21/57,18         50         52,5           S.00%, 21/521 <sup>(0)</sup> 5         50,5         96,7         7,35%, 5/1/2         90         98,5           S.00%, 11/5/21         15         15,8         15,8         16,8         16,0         100,0,3,2           MEGE Energy Corp.         -         -         -         6,35%, 1/12,2         90         98,5           MEGE Energy Corp.         -         -         6,35%, 1/12,2         100         103		140	145,600
5.5%, 5/1/22       30       29.5         Endeavor Energy Resources LP/EER Finance, Inc.       95       101,4         Energy Transfer Equity, LP       95       101,4         S75%, 11/524%0       40       41.0         EP Energy, LLC/EP Energy Finance, Inc.       9.375%, 55/1/20       20       203,5         S75%, 51/120       200       305,2       30,3       30,3       30,3         EP Energy, LLC/EVE Energy Finance, Inc.       90       305,2       30,3 <td< td=""><td></td><td></td><td></td></td<>			
Endesor Energy Resources LP/EER Finance, Inc.         95         101,           7.00%, 8/15/21 <sup>(6)</sup> 95         101,           Energy Transfer Equity, LP         375%, 5/1/20         40         40.           9.375%, 5/1/20         210         233,6         233,6           EP Energy, LLC/Everest Acquisition Finance, Inc.         20         233,6           6.875%, 5/1/10         290         305,2           7.75%, 9/1/22         35         333           EPL Oil & Gas, Inc.         5         30           6.25%, 5/1/19         50         52,5           Kinder Morgan, Inc.         5         50%, 21/5/18           S.00%, 21/5/21 <sup>(6)</sup> 95         96,57           Kodiak Oil & Gas Corp.         5         55,5%, 11/5/21         15         15           S.15%, 5/1/22         90         98,5         98,55         16,375%, 1/30/23 <sup>(6)</sup> 100         103,2           Cardor Perforeum, Inc.         7         735%, 5/1/22         90         98,55           S.15%, 11/30/23 <sup>(6)</sup> 100         103,2         140           Murphy Oil USA, Inc.         100         103,2           S.625%, 711/24         120         130,0           Oasis Perforeum, Inc.		30	29,513
7.00%, ೫/5/21 <sup>(6)</sup> 95         101,4           Energy Transfer Equity, LP			- )
Energy Transfer Equity, LP         40         41,0           5.875%, 1/15/24 <sup>(b)</sup> 40         41,0           PE Energy, LLC/ED Energy Finance, Inc.         210         233,6           6.875%, 5/1/20         290         305,2           PE nergy, LLC/ED Everest Acquisition Finance, Inc.         290         305,2           6.875%, 5/1/19         290         305,2           7.75%, 9/1/22         35         38,3           EPL Oil & Gas, Inc.         50         52,5,2           Kinder Morgan, Inc.         5         50%, 2/15/21(%)         50         52,5,2           Kodiak Oil & Gas Corp.         5         535%, 1/13/21         15         15,8           Laredo Perloeum, Inc.         7,375%, 5/1/22         90         98,5           AIGS 20, 70, 100         100         100,22           Memorial Resource Development Corp.         7,35%, 5/1/24         100         103,2           Memorial Resource Development Corp.         7,35%, 3/15/23         135         142,7           Newfield Exploration Co.         5         5         5           6,05%, 3/15/23         135         142,7         135         142,7           Newfield Exploration Co.         5         5         5         6,8		95	101,412
5.875%, 1/15/24%       40       41,0 <b>PP Energy, LLC/EP Energy Finance, Inc.</b> 210       233,6         29,375%, 5/1/10       290       305,2,2         6.875%, 5/1/19       290       305,2,2         7,5%, 9/1/22       35       38,3. <b>EP Energy, LLC/Everest Acquisition Finance, Inc.</b>			- ,
EP Energy, LLC/EP Energy Finance, Inc.         210         233,6           9,375%, 5/1/20         200         305,2           6.875%, 5/1/19         290         305,2           6.875%, 5/1/19         290         305,2           7,75%, 9/1/22         35         38,3           EPL Oil & Gas, Inc.         30         52,5           S25%, 2/15/18         50         52,5           Kinder Morgan, Inc.         35         96,5           5.00%, 2/15/21(%)         95         96,5           Koida Oil & Gas Corp.         5         55,0%, 1/15/21         15         15,8           Laredo Pertoleum, Inc.         375%, 5/1/22         90         98,5         375%, 5/1/22         90         98,5           MEG Energy Corp.         300         100         103,2         35         142,7           Karson, 7/1/22(%)         00         103,2         142,7         35         142,7           Korfiel Exploration Co.         135         142,7         142,7         142,7         142,7         142,7         142,7         142,7         142,7         142,7         142,7         142,7         142,7         142,7         142,7         142,7         142,7         142,7         142,7		40	41,000
9.375%, 5/1/20       210       233,6         EP Energy, LLC/Everest Acquisition Finance, Inc.       290       305,2         6.875%, 5/1/120       35       38,3         EPL Dil & Gas, Inc.       35       38,3         S25%, 21/5/18       50       52,5         Kinder Morgan, Inc.       50%, 21/5/21       95       96,7         S.05%, 21/5/21       15       15,8       15,8         Laredo Petroleum, Inc.       30       98,5         MEG Energy Corp.       90       98,5         G.375%, 1/30/23 <sup>(6)</sup> 100       103,2         Memorial Resource Development Corp.       5,57%, 1/10/23 <sup>(6)</sup> 20       19,4         Murphy Oil USA, Inc.       100       103,2       100,2			,
EP Energy, LLC/Everest Acquisition Finance, Inc.         290         305, 2           6.875%, 5/1/19         290         305, 2           7.57%, 9/1/20         35         383           EPL Oil & Gas, Inc.         50         52, 5           Stinder Morgan, Inc.         50         50, 57, 57, 57, 57, 57, 57, 57, 57, 57, 57		210	233,625
6.875%, 5/1/19         290         305.2           7.75%, 9/1/22         35         38.3           8.25%, 2/15/18         50         52,5           Kinder Morgan, Inc.			
7.75%, 9/1/22       35       38,3         EPL Oil & Gas, Inc.       50       52,5         8.25%, 2/15/18       50       52,5         Kinder Morgan, Inc.       95       96,7         5.00%, 2/15/21 <sup>(0)</sup> 95       96,7         Kodiak Oil & Gas Corp.       5       5,0%, 1/15/21       15       15,8         Laredo Petroleum, Inc.       7,375%, 5/1/22       90       98,5         MEG Energy Corp.       6,375%, 1/10/23 <sup>(0)</sup> 100       103,2         Murphy Oil USA, Inc.       0       010,2       100       103,2         6.00%, 8/15/23       135       142,7       142,7       142,7       142,7       142,7       142,7       142,7       15,85%, 1/12,2       130,2       135, 142,7       142,7       142,7       15,625%, 1/12,2       130,2       135, 142,7       142,7       15,625%, 1/12,2       130,2       130,2       130,2       130,2       130,2       130,2       130,2       130,2       130,2       130,2       130,2       135, 142,7       142,7       135, 142,7       135, 142,7       135, 142,7       135, 142,7       135, 142,7       135, 142,7       135, 142,7       135, 142,7       135, 142,7       135, 142,7       135, 142,7       135, 142,7       135,		290	305,225
EPL Oil & Gas, Inc.         50         52.5%           8.25%, 2/15/18         50         52.5           Kinder Morgan, Inc.         50%, 2/15/21(°)         95         96,7           Koidak Oil & Gas Corp.         5.50%, 1/15/21         15         15,8           Laredo Petroleum, Inc.         7.375%, 5/1/22         90         98,5           MEG Energy Corp.         00         103,2           Memorial Resource Development Corp.         7.375%, 7/1/22(°)         100         103,2           Murphy Oil USA, Inc.         00         93,5         142,7           Newfield Exploration Co.         135         142,7           S.625%, 7/1/24         120         130,2           Oasis Petroleum, Inc.         135         144,6           S.625%, 7/1/24         120         130,2           S.625%, 7/1/24         135         144,6           S.625%, 7/1/24         135         144,6           Oasis Petroleum, Inc.         135         144,6           S.75%, 1/15/23         135         144,6           S.625%, 3/15/22(°)         80         87,0           C.875%, 3/15/22(°)         35         36,5           Parsley Energy LLC/Parsley Finance Corp.         135         146,8 <td></td> <td></td> <td>38,325</td>			38,325
8.25%, 2/15/18       50       52,5         Kinder Morgan, Inc.			,
Kinder Morgan, Inc.         95         96,7           5,00%, 2/15/21 <sup>(0)</sup> 95         96,7           Kodiak Oil & Gas Corp.         55,00%, 1/15/21         15         15,8           Laredo Petroleum, Inc.         7,375%, 5/1/22         90         98,5           MEG Energy Corp.         100         103,2           6,375%, 1/30/23 <sup>(6)</sup> 100         103,2           Memorial Resource Development Corp.         20         19,4           5,00%, 2/15/23 <sup>(6)</sup> 20         19,4           Murphy Oil USA, Inc.         135         142,7           6,00%, 8/15/23         135         142,7           Newfield Exploration Co.         120         130,2           5,625%, 7/1/24         120         130,2           6,875%, 1/15/23         135         144,8           Parsley Energy LLC/Parsley Finance Corp.         15         146,8           7,50%, 2/15/23 <sup>(6)</sup> 80         87,0           6,875%, 1/15/23         135         144,8           Parsley Energy LLC/Parsley Finance Corp.         15         146,8           7,50%, 2/15/23         40         46,5         46,5           Rice Energy, Inc.         15         54,5         54,5		50	52,500
5.00%, 2/15/21 <sup>(6)</sup> 95       96,7         Kodiak Oil & Gas Corp.       5.50%, 1/15/21       15       15,8         Laredo Petroleum, Inc.       7.375%, 5/1/22       90       98,5         7.375%, 5/1/22       90       98,5       MEG         6.375%, 1/30/23 <sup>(6)</sup> 100       103,2         Memorial Resource Development Corp.       5.875%, 7/1/22 <sup>(6)</sup> 20       19,4         Murphy Oil USA, Inc.       5.875%, 7/1/22 <sup>(6)</sup> 20       19,4         Murphy Oil USA, Inc.       5.625%, 7/1/24       120       130,2         6.00%, 8/15/23       135       142,7         Newfield Exploration Co.       5.625%, 7/1/24       120       130,2         6.875%, 3/15/22 <sup>(6)</sup> 80       87,0         6.875%, 1/15/23       135       144,8         Parsley Energy LLC/Parsley Finance Corp.       7       7         7.50%, 2/15/23 <sup>(6)</sup> 35       36,5         Plans Exploration & Production Co.       85       84,5         Castry, 1/15/23       40       46,5         Parsley Energy LLC/Parsley Finance Corp.       7       7         7.50%, 2/15/23 <sup>(6)</sup> 85       84,5         Rose Energy, Inc.       85       84,5 <tr< td=""><td></td><td></td><td>,- • •</td></tr<>			,- • •
Kodiak Oil & Gas Corp.         15         15,89           5,50%, 1/15/21         15         15,85           Laredo Petroleum, Inc.         7,375%, 5/1/22         90         98,55           7,375%, 5/1/22         90         100         103,22           6,375%, 1/30/23 <sup>(6)</sup> 100         103,22           MEG Energy Corp.         100         103,22           6,375%, 1/30/23 <sup>(6)</sup> 100         103,22           Murnip Oil USA, Inc.         20         19,4           6,00%, 8/15/23         135         142,7           Newfield Exploration Co.         5         5           5.625%, 7/1/24         100         103,2           Oasis Petroleum, Inc.         6         6           6.875%, 3/15/22 <sup>(6)</sup> 80         87,0           6.875%, 2/15/23         80         87,0           7.00%, 2/15/23         40         46,5           Rose (215/2,2)         40         46,5           Rosetta Resource		95	96,781
5.50%, 1/15/21       15       15,8         Laredo Petroleum, Inc.       7,375%, 5/1/22       90       98,5         MEG Energy Corp.       6,375%, 1/30/23 <sup>(6)</sup> 100       103,2         Memorial Resource Development Corp.       00       103,2         5.875%, 1/30/23 <sup>(6)</sup> 20       19,4         Murphy Oil USA, Inc.       20       19,4         6.00%, 8/15/23       135       142,7         Newfield Exploration Co.       5.625%, 7/1/24       120       130,2         Oasis Petroleum, Inc.       120       130,2       130,2         Oasis Petroleum, Inc.       80       87,0       130,2         Casts%, 3/15/23 <sup>(6)</sup> 135       146,8       146,8         Parsley Energy LLC/Parsley Finance Corp.       7       750%, 2/15/23 <sup>(6)</sup> 35       36,55         Plains Exploration & Production Co.       5       35       36,55         Stice Energy, Inc.       6,25%, 5/1/21       40       46,55         Rosetta Resources, Inc.       5       56,25%, 5/1/21       50       60       60,7         5,625%, 5/1/21       60       60,7       5,875%, 6/1/22       85       86,9			)
Laredo Petroleum, Inc.         90         98,5           7.375%, 5/1/22         90         98,5           MEG Energy Corp.         00         03,2           6.375%, 1/30/23 <sup>(6)</sup> 100         03,2           Memorial Resource Development Corp.         20         19,4           5.875%, 7/1/22 <sup>(6)</sup> 20         19,4           Murphy Oil USA, Inc.         20         19,4           6.00%, 8/15/23         13         142,7           Newfield Exploration Co.         5         56,55%, 7/1/24         120         130,2           Oasis Petroleum, Inc.         120         130,2         135         146,8           6.875%, 3/15/22 <sup>(6)</sup> 80         87,0         6,87,9         135         146,8           Parsley Energy LLC/Parsley Finance Corp.         135         146,8		15	15,825
7.375%, 5/1/22       90       98,5         MEG Energy Corp.			- )
MEG Energy Corp.       100       103,2         6.375%, 1/30/23 <sup>(6)</sup> 100       103,2         Memorial Resource Development Corp.       5       7         5.875%, 7/1/22 <sup>(6)</sup> 20       19,4         Murphy Oil USA, Inc.       135       142,7         6.00%, 8/15/23       135       142,7         Newfield Exploration Co.       120       130,2         5.625%, 7/1/24       120       130,2         Oasis Petroleum, Inc.       80       87,0         6.875%, 3/15/23       80       87,0         7.50%, 2/15/23       135       146,8         Parsley Energy LLC/Parsley Finance Corp.       120       35         7.50%, 2/15/23       40       46,5         Rice Energy, Inc.       10       40         6.25%, 5/1/21 <sup>(6)</sup> 85       84,5         Rosetta Resources, Inc.       10       60         5.625%, 5/1/21       60       60,7         5.875%, 6/1/22       85       86,9		90	98,550
6.375%, 1/30/23 <sup>(6)</sup> 100       103,2         Memorial Resource Development Corp.       5         5.875%, 7/1/22 <sup>(6)</sup> 20       19,4         Murphy Oil USA, Inc.       135       142,7         6.00%, 8/15/23       135       142,7         Newfield Exploration Co.       120       130,2         5.625%, 7/1/24       120       130,2         Oasis Petroleum, Inc.       120       130,2         6.875%, 3/15/22 <sup>(6)</sup> 80       87,0         6.875%, 3/15/22 <sup>(6)</sup> 80       87,0         6.875%, 1/15/23       135       146,8         Parsley Energy LLC/Parsley Finance Corp.       120       135         7.50%, 2/15/22 <sup>(6)</sup> 35       36,5         Plains Exploration & Production Co.       120       46,5         6.875%, 5/1/21 <sup>(5)</sup> 40       46,5         Rice Energy, Inc.       120       40         6.25%, 5/1/21 <sup>(6)</sup> 85       84,5         Rosetta Resources, Inc.       10       60       60,7         5.625%, 5/1/21       60       60,7       58,5         5.875%, 6/1/22       85       86,69			)
Memorial Resource Development Corp.           5.875%, 7/1/22 <sup>(6)</sup> 20         19,4           Murphy Oil USA, Inc.         10         10           6.00%, 8/15/23         135         142,7           Newfield Exploration Co.         10         130,2           5.625%, 7/1/24         120         130,2           Oasis Petroleum, Inc.         10         130,2           6.875%, 3/15/22 <sup>(6)</sup> 80         87,0           6.875%, 3/15/22 <sup>(6)</sup> 80         87,0           6.875%, 1/15/23         135         146,8           Parsley Energy LLC/Parsley Finance Corp.         10         146,8           7.50%, 2/15/22 <sup>(6)</sup> 35         36,5           Plains Exploration & Production Co.         10         46,5           Rice Energy, Inc.         10         46,5           6.25%, 5/1/22 <sup>(6)</sup> 85         84,5           Rosetta Resources, Inc.         10         60           5.625%, 5/1/21         60         60,7           5.875%, 6/1/22         85         86,9		100	103,250
5.875%, 7/1/22 <sup>(6)</sup> 20       19,4         Murphy Oil USA, Inc.       135       142,7         6.00%, 8/15/23       135       142,7         Newfield Exploration Co.       5       5         5.625%, 7/1/24       120       130,2         Oasis Petroleum, Inc.			,
Murphy Oil USA, Inc.       135       142,7         6.00%, 8/15/23       135       142,7         Newfield Exploration Co.       120       130,2         5.625%, 7/1/24       120       130,2         Oasis Petroleum, Inc.       6.875%, 3/15/22 <sup>(6)</sup> 80       87,0         6.875%, 3/15/22 <sup>(6)</sup> 80       87,0         6.875%, 1/15/23       135       146,8         Parsley Energy LLC/Parsley Finance Corp.       120       135         7.50%, 2/15/22 <sup>(6)</sup> 35       36,5         Plains Exploration & Production Co.       10       40,3         6.875%, 2/15/23       40       46,5         Rice Energy, Inc.       10       46,5         6.25%, 5/1/22 <sup>(6)</sup> 85       84,5         Rosetta Resources, Inc.       10       60         5.625%, 5/1/21       60       60,7         5.875%, 6/1/22       85       86,9		20	19,475
6.00%, 8/15/23       135       142,7         Newfield Exploration Co.       120       130,2         5.625%, 7/1/24       120       130,2         Oasis Petroleum, Inc.       6.875%, 3/15/22 <sup>(6)</sup> 80       87,0         6.875%, 3/15/22 <sup>(6)</sup> 80       87,0         6.875%, 1/15/23       135       146,8         Parsley Energy LLC/Parsley Finance Corp.       7       7.50%, 2/15/22 <sup>(6)</sup> 7.50%, 2/15/23 <sup>(6)</sup> 35       36,5         Plains Exploration & Production Co.       6.875%, 2/15/23       40         6.875%, 2/15/23       40       46,5         Rice Energy, Inc.       6.25%, 5/1/22 <sup>(6)</sup> 85       84,5         Rosetta Resources, Inc.       5.625%, 5/1/21       60       60,7         5.875%, 6/1/22       85       86,9			
Newfield Exploration Co.         120         130,2           5.625%, 7/1/24         120         130,2           Oasis Petroleum, Inc.		135	142,762
5.625%, 7/1/24       120       130,2         Oasis Petroleum, Inc.         6.875%, 3/15/22 <sup>(6)</sup> 80       87,0         6.875%, 1/15/23       135       146,8         Parsley Energy LLC/Parsley Finance Corp.         7.50%, 2/15/22 <sup>(6)</sup> 35       36,5         Plains Exploration & Production Co.         6.875%, 2/15/23       40       46,5         Rice Energy, Inc.         6.25%, 5/1/22 <sup>(6)</sup> 85       84,5         Rosetta Resources, Inc.         5.625%, 5/1/21       60       60,7         5.875%, 6/1/22       85       86,9			,
Oasis Petroleum, Inc.       80       87,0         6.875%, 3/15/22 <sup>(6)</sup> 80       87,0         6.875%, 1/15/23       135       146,8         Parsley Energy LLC/Parsley Finance Corp.       35       36,5         7.50%, 2/15/22 <sup>(6)</sup> 35       36,5         Plains Exploration & Production Co.       40       46,5         Rice Energy, Inc.       5       85       84,5         Rosetta Resources, Inc.       5       5       5         5.625%, 5/1/21       60       60,7         5.875%, 6/1/22       85       86,9		120	130,200
6.875%, 3/15/22 <sup>(6)</sup> 80       87,0         6.875%, 1/15/23       135       146,8         Parsley Energy LLC/Parsley Finance Corp.         7.50%, 2/15/22 <sup>(6)</sup> 35       36,5         Plains Exploration & Production Co.         6.875%, 2/15/23       40       46,5         Rice Energy, Inc.         6.25%, 5/1/22 <sup>(6)</sup> 85       84,5         Rosetta Resources, Inc.         5.625%, 5/1/21       60       60,7         5.875%, 6/1/22       85       86,9			
6.875%, 1/15/23       135       146,8         Parsley Energy LLC/Parsley Finance Corp.       35       36,5         7.50%, 2/15/22 <sup>(6)</sup> 35       36,5         Plains Exploration & Production Co.       40       46,5         6.875%, 2/15/23       40       46,5         Rice Energy, Inc.       5       84,5         6.25%, 5/1/22 <sup>(6)</sup> 85       84,5         Rosetta Resources, Inc.       5       5         5.625%, 5/1/21       60       60,7         5.875%, 6/1/22       85       86,9		80	87,000
Parsley Energy LLC/Parsley Finance Corp.       35       36,5         7.50%, 2/15/22 <sup>(6)</sup> 35       36,5         Plains Exploration & Production Co.       40       46,5         6.875%, 2/15/23       40       46,5         Rice Energy, Inc.       5       84,5         6.25%, 5/1/22 <sup>(6)</sup> 85       84,5         Rosetta Resources, Inc.       5       60       60,7         5.625%, 5/1/21       60       60,7       5,875%, 6/1/22       85       86,9			146,812
7.50%, 2/15/22 <sup>(6)</sup> 35       36,5         Plains Exploration & Production Co.       40       46,5         6.875%, 2/15/23       40       46,5         Rice Energy, Inc.       85       84,5         6.25%, 5/1/22 <sup>(6)</sup> 85       84,5         Rosetta Resources, Inc.       60       60,7         5.625%, 5/1/21       60       60,7         5.875%, 6/1/22       85       86,9			,
Plains Exploration & Production Co.       40       46,5         6.875%, 2/15/23       40       46,5         Rice Energy, Inc.       5       85         6.25%, 5/1/22 <sup>(6)</sup> 85       84,5         Rosetta Resources, Inc.       60       60,7         5.625%, 5/1/21       60       60,7         5.875%, 6/1/22       85       86,9		35	36,575
6.875%, 2/15/23       40       46,5         Rice Energy, Inc.         6.25%, 5/1/22 <sup>(6)</sup> 85       84,5         Rosetta Resources, Inc.         5.625%, 5/1/21       60       60,7         5.875%, 6/1/22       85       86,9		55	
Rice Energy, Inc.       85       84,5         6.25%, 5/1/22 <sup>(6)</sup> 85       84,5         Rosetta Resources, Inc.       60       60,7         5.625%, 5/1/21       60       60,7         5.875%, 6/1/22       85       86,9		40	46,500
6.25%, 5/1/22 <sup>(6)</sup> 8584,5Rosetta Resources, Inc.6060,75.625%, 5/1/216060,75.875%, 6/1/228586,9		10	10,500
Bosetta Resources, Inc.         60         60,7           5.625%, 5/1/21         60         60,7           5.875%, 6/1/22         85         86,9		85	84,575
5.625%, 5/1/21       60       60,7         5.875%, 6/1/22       85       86,9			01,070
5.875%, 6/1/22 85 86,9		60	60,750
			86,912
Nabine Pass Liquetaction, LLC	Sabine Pass Liquefaction, LLC		00,712

5.625%, 2/1/21	170	176,800
5.625%, 4/15/23 <sup>(6)</sup>	100	102,000
5.75%, 5/15/24 <sup>(6)</sup>	125	127,031

	Principal	
	Amount*	
Security	(000 s omitted)	Value
Sabine Pass LNG, LP		
6.50%, 11/1/20	100	\$ 105,500
Samson Investment Co.		
10.75%, 2/15/20 <sup>(6)</sup>	70	71,225
SandRidge Energy, Inc.		
8.125%, 10/15/22	5	5,350
Seven Generations Energy, Ltd.		
8.25%, 5/15/20 <sup>(6)</sup>	120	130,500
Seventy Seven Energy, Inc.		
6.50%, 7/15/22 <sup>(6)</sup>	20	20,200
SM Energy Co.		
6.50%, 1/1/23	75	80,812
Tesoro Corp.		
5.375%, 10/1/22	90	90,900
Triangle USA Petroleum Corp.	20	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
6.75%, 7/15/22 <sup>(6)</sup>	30	30,11
Ultra Petroleum Corp.	50	50,11.
5.75%, 12/15/18 <sup>(6)</sup>	15	15,63
5.7570, 12/15/10	15	15,05
		\$ 4,768,63
Publishing 0.1% Laureate Education, Inc.		
9.25%, 9/1/19 <sup>(6)</sup>	610	\$ 613,050
McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance		
9.75%, 4/1/21	120	134,700
RR Donnelley & Sons Co.		
6.00%, 4/1/24	15	14,887
		\$ 762,637
Radio and Television 0.4%		
Clear Channel Communications, Inc.		
9.00%, 12/15/19	953	\$ 981,590
11.25%, 3/1/21	60	66,225
Clear Channel Worldwide Holdings, Inc.		
Series A, 6.50%, 11/15/22	50	52,500
Series B, 6.50%, 11/15/22	90	94,950
Crown Media Holdings, Inc.		
10.50%, 7/15/19	110	122,650
Sirius XM Radio, Inc.		25,625
	25	
5.875%, 10/1/20 <sup>(6)</sup>	25	20,020
5.875%, 10/1/20 <sup>(6)</sup> Starz, LLC/Starz Finance Corp.	25 70	
5.875%, 10/1/20 <sup>(6)</sup> Starz, LLC/Starz Finance Corp. 5.00%, 9/15/19		
5.875%, 10/1/20 <sup>(6)</sup> Starz, LLC/Starz Finance Corp. 5.00%, 9/15/19 Univision Communications, Inc.		71,400
5.875%, 10/1/20 <sup>(6)</sup> Starz, LLC/Starz Finance Corp. 5.00%, 9/15/19 Univision Communications, Inc.	70	\$ 71,40 807,54
5.875%, 10/1/20 <sup>(6)</sup> Starz, LLC/Starz Finance Corp. 5.00%, 9/15/19 Univision Communications, Inc. 6.75%, 9/15/22 <sup>(6)</sup>	70	\$ 71,400 807,54
5.875%, 10/1/20 <sup>(6)</sup> Starz, LLC/Starz Finance Corp. 5.00%, 9/15/19 Univision Communications, Inc. 6.75%, 9/15/22 <sup>(6)</sup> Retailers (Except Food and Drug) 0.2%	70	\$ 71,400 807,545
Sirius XM Radio, Inc. 5.875%, 10/1/20 <sup>(6)</sup> Starz, LLC/Starz Finance Corp. 5.00%, 9/15/19 Univision Communications, Inc. 6.75%, 9/15/22 <sup>(6)</sup> Retailers (Except Food and Drug) 0.2% Burlington Holdings, LLC/Burlington Holding Finance, Inc. 9.00%, 2/15/18 <sup>(6)(8)</sup>	70	\$ 71,400 807,545 <b>2,222,485</b> 14,298

9.00%, 3/15/19 <sup>(6)</sup>	135	137,025
Hillman Group, Inc. (The)		
6.375%, 7/15/22 <sup>(6)</sup>	75	74,250
Hot Topic, Inc.		
9.25%, 6/15/21 <sup>(6)</sup>	150	165,750
Men s Wearhouse, Inc. (The)		
7.00%, 7/1/22 <sup>(6)</sup>	90	94,050

	Principal		
	Amount*		
Security	(000 s omitted)		Value
Michaels FinCo Holdings, LLC/Michaels FinCo, Inc.			
7.50%, 8/1/18 <sup>(6)(8)</sup>	106	\$	107,590
Michaels Stores, Inc.			45.004
7.75%, 11/1/18 5.875%, 12/15/20 <sup>(6)</sup>	46 65		47,984 64,057
Neiman Marcus Group, Ltd., Inc.	05		04,037
8.00%, 10/15/21 <sup>(6)</sup>	40		42,400
8.75%, 10/15/21 <sup>(6)(8)</sup>	60		42,400 64,350
New Academy Finance Co., LLC/New Academy Finance Corp.	00		04,550
8.00%, 6/15/18 <sup>(6)(8)</sup>	115		115,862
Petco Holdings, Inc.	115		115,002
8.50%, 10/15/17 <sup>(6)(8)</sup>	200		202,500
Radio Systems Corp.	200		202,500
8.375%, 11/1/19 <sup>(6)</sup>	60		66,000
	00		66,000
Sally Holdings, LLC/Sally Capital, Inc.	120		125 400
5.75%, 6/1/22	120		125,400
		\$	1,321,516
		Ψ	1,521,510
Software and Services 0.0%)			
Audatex North America, Inc.			
6.00%, 6/15/21 <sup>(6)</sup>	50	\$	52,625
Infor Software Parent LLC/Infor Software Parent, Inc.			
7.125%, 5/1/21 <sup>(6)(8)</sup>	85		84,575
SunGard Availability Services Capital, Inc.			
8.75%, 4/1/22 <sup>(6)</sup>	70		61,950
		¢	100 150
		\$	199,150
Steel 0.0%)			
AK Steel Corp.			
8.75%, 12/1/18	35	\$	38,981
		Ψ	00,001
		\$	38,981
_			
Surface Transport 0.0%			
Florida East Coast Holdings Corp.			
6.75%, 5/1/19 <sup>(6)</sup>	25	\$	25,938
Hertz Corp. (The)			
6.25%, 10/15/22	50		52,000
Watco Cos., LLC/Watco Finance Corp.			
6.375%, 4/1/23 <sup>(6)</sup>	35		35,700
		\$	113,638
		Ψ	115,050
Telecommunications 1.6%			
Avaya, Inc.			
9.00%, 4/1/19 <sup>(6)</sup>	50	\$	51,250
10.50%, 3/1/21 <sup>(6)</sup>	455		400,796
CenturyLink, Inc.			
6.75%, 12/1/23	95		103,431
Frontier Communications Corp.			
7.625%, 4/15/24	30		31,425

Hughes Satellite Systems Corp.		
6.50%, 6/15/19	1,000	1,108,750
Intelsat Jackson Holdings SA		
7.25%, 10/15/20	160	169,200
Intelsat Luxembourg SA		
7.75%, 6/1/21	155	159,069
8.125%, 6/1/23	120	124,950

Amount\*

Security	(000 s omitted)		Value
NII International Telecom SCA			
7.875%, 8/15/19 <sup>(6)</sup>		70 \$	58,275
SBA Communications Corp.			
5.625%, 10/1/19		50	62,550
SBA Telecommunications, Inc.			
5.75%, 7/15/20		85	88,612
Sprint Communications, Inc.			
7.00%, 8/15/20	6	55	695,937
Sprint Corp.			
7.25%, 9/15/21 <sup>(6)</sup>		50	64,125
7.875%, 9/15/23 <sup>(6)</sup>	2	50	268,750
T-Mobile USA, Inc.			
6.25%, 4/1/21		40	41,950
5.633%, 4/28/21		50	52,688
5.731%, 4/28/22		35	36,794
5.625%, 4/1/23		55	57,888
5.836%, 4/28/23		15	15,919
Virgin Media Secured Finance PLC			
5.375%, 4/15/21 <sup>(6)</sup>		25	938,875
5.00%, 4/15/21 <sup>(6)</sup>		50	1,655,610
5.50%, 1/15/25 <sup>(6)</sup>	5	50	556,875
Wind Acquisition Finance SA			
5.459%, 4/30/19 <sup>(6)(9)</sup>		00	678,831
5.50%, 4/30/20 <sup>(6)</sup>		75	506,469
4.203%, 7/15/20 <sup>(6)</sup>		75	640,819
4.75%, 7/15/20 <sup>(6)</sup>		00	196,000
7.375%, 4/23/21 <sup>(6)</sup>	2	30	240,350
Windstream Corp.			
7.75%, 10/1/21		90	97,537
6.375%, 8/1/23		40	39,650
		\$	9,143,375
Utilities 0.5%			
AES Corp. (The)			
5.50%, 3/15/24		30 \$	29,550
Calpine Corp.			
5.375%, 1/15/23		50	48,938
7.875%, 1/15/23 <sup>(6)</sup>	2,6		2,924,622
5.75%, 1/15/25		20	19,475
		\$	3,022,585
Total Corporate Bonds & Notes			
identified cost \$71,012,456)		\$	72,788,31
Asset-Backed Securities 3.1%			

	Principal	
	Amount	
Security	(000 s omitted)	Value

Apidos CDO XVII, Series 2014-17A, Class B, 3.06%, 4/17/26 <sup>(6)(9)</sup>	\$ 450	\$ 441,465
Apidos CDO XVII, Series 2014-17A, Class C, 3.51%, 4/17/26 <sup>(6)(9)</sup>	1,000	945,565
Apidos CDO XVII, Series 2014-17A, Class D, 4.96%, 4/17/26 <sup>(6)(9)</sup>	1,000	909,894
Babson CLO Ltd., Series 2005-1A, Class C1, 2.184%, 4/15/19 <sup>(6)(9)</sup>	753	747,593
Babson CLO Ltd., Series 2013-IA, Class C, 2.934%, 4/20/25 <sup>(6)(9)</sup>	450	442,865
Babson CLO Ltd., Series 2013-IA, Class D, 3.734%, 4/20/25 <sup>(6)(9)</sup>	350	341,269
Babson CLO Ltd., Series 2013-IA, Class E, 4.634%, 4/20/25 <sup>(6)(9)</sup>	225	207,503
Birchwood Park CLO, Ltd., 1.00%, 7/15/26 <sup>(6)(9)(12)</sup>	500	498,340
Birchwood Park CLO, Ltd., 1.00%, 7/15/26 <sup>(6)(9)(12)</sup>	500	459,843

	Principal Amount		X/ I
Security Continion CDO IV Ltd. Spring 2005 0.4. Class D1. 4.0820/. 7/17/10(6)(9)	(000 s omitted) \$ 750	\$	Value 728,594
Centurion CDO IX Ltd., Series 2005-9A, Class D1, 4.983%, 7/17/19 <sup>(6)(9)</sup> CIFC Funding, Ltd., Series 2013-2A, Class A3L, 2.884%, 4/21/25 <sup>(6)(9)</sup>	\$ 730 2,650	ф	2,579,515
Comstock Funding Ltd., Series 2006-1A, Class D, 4.478%, 5/30/20 <sup>(6)(9)</sup>	692		689,981
Dryden Senior XXVIII Loan Fund, Series 2013-28A, Class A3L, 2.924%, 8/15/25 <sup>(6)(9)</sup>	1,500		1,475,057
Dryden Senior XXVIII Loan Fund, Series 2013-28A, Class B1L, 3.424%, 8/15/25 <sup>(6)(9)</sup>	640		605,762
Dryden Senior XXVIII Loan Fund, Series 2013-28A, Class B1L, 5.424%, 8/15/25 <sup>(6)(9)</sup>	430		371.893
Oak Hill Credit Partners VIII Ltd., Series 2013-28A, Class B2L, 4.124%, 8/15/25	400		391,893
Oak Hill Credit Partners VIII Ltd., Series 2013-8A, Class D, 3.734%, 4/20/25 <sup>(6)(9)</sup>	400		435,998
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class C1, 2.983%, 7/17/25 <sup>(6)(9)</sup>	925		911,799
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.583%, 7/17/25 <sup>(6)(9)</sup>	925		888,551
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class E, 4.733%, 7/17/25 <sup>(6)(9)</sup>	1,125		1,013,495
Race Point CLO, Ltd., Series 2012-7A, Class D, 4.487%, 11/8/24 <sup>(6)(9)</sup>	1,125		1,751,101
Schiller Park CLO Ltd., Series 2012-7A, Class D, 4.407 %, 11/0/24 (2012)	1,000		975,190
Schnier Fark CLO Ltd., Sches 2007-1A, Class D, 2.464%, 4/25/21(100)	1,000		975,190
Total Asset-Backed Securities			
(identified cost \$17,934,497)		\$	17,813,104
Common Stocks 0.7%			
Security	Shares		Value
Air Transport 0.0%)			
IAP Worldwide Services, LLC <sup>(3)</sup>	54	\$	54,496
		\$	54,496
Automotive 0.2%			
Dayco Products, LLC <sup>(11)</sup>	18,702	\$	1,028,610
	- •,. • -	Ŧ	-,,
		\$	1,028,610
Building and Development $0.0\%$			
Panolam Holdings Co. <sup>(3)(13)(14)</sup>	253	\$	230,223
			,
		\$	230,223
Food Service 0.1%			
Buffets Restaurants Holdings, Inc. <sup>(3)(11)(14)</sup>	44,318	\$	265,908
		\$	265,908
Lodging and Casinos 0.1%			
Tropicana Entertainment, Inc. <sup>(11)(14)</sup>	35,670	\$	667,029
		\$	667,029
Nonferrous Metals/Minerals 0.0%			
Euramax International, Inc. <sup>(11)(14)</sup>	701	\$	122,710
		\$	122,710
Publishing     0.3%       ION Media Networks, Inc. <sup>(3)(11)(14)</sup>	3,990	\$	1,212,561

MediaNews Group, Inc. <sup>(11)(14)</sup>	10,718	326,896
	\$	1,539,457
Total Common Stocks		
(identified cost \$1,581,703)	\$	3,908,433
Miscellaneous 0.0 %		
Security	Shares	Value
Security Oil and Gas 0.0%	Shares	Value
	Shares 540,000 \$	
Oil and Gas 0.0 <sup>17/2</sup>		
<b>Oil and Gas 0.0%</b> SemGroup Corp., Escrow Certificate <sup>(14)</sup>		
Oil and Gas       0.0%         SemGroup Corp., Escrow Certificate <sup>(14)</sup> Total Miscellaneous	540,000 \$	10,800
Oil and Gas 0.0%) SemGroup Corp., Escrow Certificate <sup>(14)</sup>		10,800

#### Short-Term Investments 2.2%

Description		erest s omitted)	Value
Eaton Vance Cash Reserves Fund, LLC, 0.14% <sup>(15)</sup>	\$	12,622	\$ 12,621,640
Total Short-Term Investments (identified cost \$12,621,640)	Ŷ	,022	\$ 12,621,640
Total Investments 160.4%			
(identified cost \$922,510,250)			\$ 923,984,499
Less Unfunded Loan Commitments (0.3)%			\$ (1,564,207)
Net Investments 160.1%			
(identified cost \$920,946,043)			\$ 922,420,292
Other Assets, Less Liabilities (37.3)%			\$ (214,847,439)
Auction Preferred Shares Plus Cumulative Unpaid Dividends (22.8)%			\$ (131,306,126)
Net Assets Applicable to Common Shares 100.0%			\$ 576,266,727

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

- CAD Canadian Dollar
- DIP Debtor In Possession
- EUR Euro
- GBP British Pound Sterling
- PIK Payment In Kind
- \* In U.S. dollars unless otherwise indicated.
- (1) Senior floating-rate interests (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.

- (2) This Senior Loan will settle after July 31, 2014, at which time the interest rate will be determined.
- (3) For fair value measurement disclosure purposes, security is categorized as Level 3.
- (4) Unfunded or partially unfunded loan commitments. The Trust may enter into certain credit agreements all or a portion of which may be unfunded. The Trust is obligated to fund these commitments at the borrower s discretion.
- (5) Currently the issuer is in default with respect to interest payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (6) 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 July 31, 2014, the aggregate value of these securities is \$56,242,379 or 9.8% of the Trust s net assets applicable to common shares.
- (7) Amount is less than 0.05%.
- (8) Represents a payment-in-kind security which may pay interest in additional principal at the issuer s discretion. The interest rate paid in additional principal is generally higher than the indicated cash rate.
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- (9) Variable rate security. The stated interest rate represents the rate in effect at July 31, 2014.
- (10) Security converts to floating rate after the indicated fixed-rate coupon period.
- (11)Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (12)When-issued security.
- (13)Restricted security.
- (14)Non-income producing security.
- (15)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 July 31, 2014. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended July 31, 2014 was \$13,279.

A summary of open financial instruments at July 31, 2014 is as follows:

#### Forward Foreign Currency Exchange Contracts

Settlement Date	Deliver	In Exchange For	Counterparty	 realized preciation (	 	Unrealized preciation
8/29/14	Canadian Dollar 742,491	United States Dollar 684,544	Goldman Sachs International	\$ 4,026	\$ \$	4,026
8/29/14	Canadian Dollar 619,543	United States Dollar 570,876	JPMorgan Chase Bank	3,044		3,044
8/29/14	Euro 6,295,624	United States Dollar 8,558,775	Goldman Sachs International	127,958		127,958
9/30/14	British Pound Sterling 4,400,000	United States Dollar 7,538,986	Goldman Sachs International	113,926		113,926
9/30/14	British Pound Sterling 6,586,308	United States Dollar 11,202,684	HSBC Bank USA	88,199		88,199
9/30/14	Euro 7,407,562	United States Dollar 10,083,359	HSBC Bank USA	162,456		162,456
9/30/14	Euro 1,680,625	United States Dollar 2,281,243	State Street Bank and Trust Co.	30,393		30,393
10/31/14	British Pound Sterling 6,959,947	United States Dollar 11,784,269	HSBC Bank USA	42,550		42,550
10/31/14	Euro 2,037,586	United States Dollar 2,732,922	Goldman Sachs International	3,661		3,661
				\$ 576,213	\$ \$	576,213

At July 31, 2014, the Trust had sufficient cash and/or securities to cover commitments under these contracts.

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

At July 31, 2014, the aggregate fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) in an asset position and whose primary underlying risk exposure is foreign exchange risk was \$576,213.

The cost and unrealized appreciation (depreciation) of investments of the Trust at July 31, 2014, as determined on a federal income tax basis, were as follows:

Aggregate cost	\$ 921,671,520
Gross unrealized appreciation	\$ 8,606,104
Gross unrealized depreciation	(7,857,332)
Net unrealized appreciation	\$ 748,772

#### **Restricted Securities**

At July 31, 2014, the Trust owned the following security (representing less than 0.05% of net assets applicable to common shares) which was 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	253	\$	139,024	\$	230,223
Total Common Stocks			\$	139,024	\$	230,223

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 July 31, 2014, 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)	\$	\$ 814,843,225	\$ 434,772	\$ 815,277,997
Corporate Bonds & Notes		72,690,545	97,773	72,788,318
Asset-Backed Securities		17,813,104		17,813,104
Common Stocks	667,029	1,478,216	1,763,188	3,908,433
Miscellaneous		10,800		10,800
Short-Term Investments		12,621,640		12,621,640
Total Investments	\$ 667,029	\$ 919,457,530	\$ 2,295,733	\$ 922,420,292
Forward Foreign Currency Exchange Contracts	\$	\$ 576,213	\$	\$ 576,213
Total	\$ 667,029	\$ 920,033,743	\$ 2,295,733	\$ 922,996,505

\* 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 July 31, 2014 is not presented.

At July 31, 2014, there were no investments transferred between Level 1 and Level 2 during the fiscal year to date then ended.

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

#### Item 2. Controls and Procedures

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

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

#### Signatures

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

Eaton Vance Senior Floating-Rate Trust

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

Date: September 22, 2014

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: September 22, 2014

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

Date: September 22, 2014