EATON VANCE LTD DURATION INCOME FUND Form N-Q August 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

811-21323

Investment Company Act File Number

Eaton Vance Limited Duration Income Fund

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant s Telephone Number, Including Area Code)

March 31

Date of Fiscal Year End

June 30, 2014

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Limited Duration Income Fund

June 30, 2014

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 60.5%)

Principal

Borrower/Tranche Description	(000 s omitted)		Value
Aerospace and Defense 0.7%			
Atlantic Aviation FBO Inc.			
Term Loan, 3.25%, Maturing June 1, 2020	793	\$	794,725
Booz Allen Hamilton Inc.			
Term Loan, 3.75%, Maturing July 31, 2019	1,152		1,158,376
DAE Aviation Holdings, Inc.			
Term Loan, 5.00%, Maturing November 2, 2018	328		332,530
Term Loan, 5.00%, Maturing November 2, 2018	724		733,521
Ducommun Incorporated			
Term Loan, 4.75%, Maturing June 28, 2017	356		358,640
IAP Worldwide Services, Inc.			
Term Loan, 0.00%, Maturing December 31, 2015 ⁽²⁾⁽³⁾	908		263,318
Term Loan - Second Lien, 0.00%, Maturing June 30, 2016 ⁽²⁾⁽³⁾	970		19,889
Silver II US Holdings, LLC			
Term Loan, 4.00%, Maturing December 13, 2019	5,076		5,067,385
Transdigm, Inc.			
Term Loan, 3.75%, Maturing February 28, 2020	2,889		2,881,273
Term Loan, 3.75%, Maturing June 4, 2021	2,450		2,441,731
		\$	14,051,388
			1 1,00 1,000
			11,001,000
Automotive 2.5%		·	11,001,000
Automotive 2.5% Affinia Group Intermediate Holdings Inc.			1,,021,000
Affinia Group Intermediate Holdings Inc.	593		
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020	593	\$	599,339
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc.			599,339
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.91%, Maturing August 7, 2017	488		599,339 491,031
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.91%, Maturing August 7, 2017 Term Loan, 3.75%, Maturing August 23, 2019			599,339
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.91%, Maturing August 7, 2017 Term Loan, 3.75%, Maturing August 23, 2019 ASP HHI Acquisition Co., Inc.	488 5,821		599,339 491,031 5,843,218
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.91%, Maturing August 7, 2017 Term Loan, 3.75%, Maturing August 23, 2019 ASP HHI Acquisition Co., Inc. Term Loan, 5.00%, Maturing October 5, 2018	488		599,339 491,031
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.91%, Maturing August 7, 2017 Term Loan, 3.75%, Maturing August 23, 2019 ASP HHI Acquisition Co., Inc. Term Loan, 5.00%, Maturing October 5, 2018 Chrysler Group LLC	488 5,821 5,223		599,339 491,031 5,843,218 5,253,094
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.91%, Maturing August 7, 2017 Term Loan, 3.75%, Maturing August 23, 2019 ASP HHI Acquisition Co., Inc. Term Loan, 5.00%, Maturing October 5, 2018 Chrysler Group LLC Term Loan, 3.50%, Maturing May 24, 2017	488 5,821 5,223 5,775		599,339 491,031 5,843,218 5,253,094 5,805,256
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.91%, Maturing August 7, 2017 Term Loan, 3.75%, Maturing August 23, 2019 ASP HHI Acquisition Co., Inc. Term Loan, 5.00%, Maturing October 5, 2018 Chrysler Group LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018	488 5,821 5,223		599,339 491,031 5,843,218 5,253,094
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.91%, Maturing August 7, 2017 Term Loan, 3.75%, Maturing August 23, 2019 ASP HHI Acquisition Co., Inc. Term Loan, 5.00%, Maturing October 5, 2018 Chrysler Group LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018 CS Intermediate Holdco 2 LLC	488 5,821 5,223 5,775 2,768		599,339 491,031 5,843,218 5,253,094 5,805,256 2,764,591
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.91%, Maturing August 7, 2017 Term Loan, 3.75%, Maturing August 23, 2019 ASP HHI Acquisition Co., Inc. Term Loan, 5.00%, Maturing October 5, 2018 Chrysler Group LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018 CS Intermediate Holdco 2 LLC Term Loan, 4.00%, Maturing April 4, 2021	488 5,821 5,223 5,775		599,339 491,031 5,843,218 5,253,094 5,805,256
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.91%, Maturing August 7, 2017 Term Loan, 3.75%, Maturing August 23, 2019 ASP HHI Acquisition Co., Inc. Term Loan, 5.00%, Maturing October 5, 2018 Chrysler Group LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018 CS Intermediate Holdco 2 LLC Term Loan, 4.00%, Maturing April 4, 2021 Dayco Products, LLC	488 5,821 5,223 5,775 2,768 850		599,339 491,031 5,843,218 5,253,094 5,805,256 2,764,591 850,531
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.91%, Maturing August 7, 2017 Term Loan, 3.75%, Maturing August 23, 2019 ASP HHI Acquisition Co., Inc. Term Loan, 5.00%, Maturing October 5, 2018 Chrysler Group LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018 CS Intermediate Holdco 2 LLC Term Loan, 4.00%, Maturing April 4, 2021 Dayco Products, LLC Term Loan, 5.25%, Maturing December 12, 2019	488 5,821 5,223 5,775 2,768		599,339 491,031 5,843,218 5,253,094 5,805,256 2,764,591
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.91%, Maturing August 7, 2017 Term Loan, 3.75%, Maturing August 23, 2019 ASP HHI Acquisition Co., Inc. Term Loan, 5.00%, Maturing October 5, 2018 Chrysler Group LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018 CS Intermediate Holdco 2 LLC Term Loan, 4.00%, Maturing April 4, 2021 Dayco Products, LLC Term Loan, 5.25%, Maturing December 12, 2019 Federal-Mogul Holdings Corporation	488 5,821 5,223 5,775 2,768 850 1,322		599,339 491,031 5,843,218 5,253,094 5,805,256 2,764,591 850,531 1,333,252
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.91%, Maturing August 7, 2017 Term Loan, 3.75%, Maturing August 23, 2019 ASP HHI Acquisition Co., Inc. Term Loan, 5.00%, Maturing October 5, 2018 Chrysler Group LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018 CS Intermediate Holdco 2 LLC Term Loan, 4.00%, Maturing April 4, 2021 Dayco Products, LLC Term Loan, 5.25%, Maturing December 12, 2019 Federal-Mogul Holdings Corporation Term Loan, 4.75%, Maturing April 15, 2021	488 5,821 5,223 5,775 2,768 850		599,339 491,031 5,843,218 5,253,094 5,805,256 2,764,591 850,531
Affinia Group Intermediate Holdings Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.91%, Maturing August 7, 2017 Term Loan, 3.75%, Maturing August 23, 2019 ASP HHI Acquisition Co., Inc. Term Loan, 5.00%, Maturing October 5, 2018 Chrysler Group LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018 CS Intermediate Holdco 2 LLC Term Loan, 4.00%, Maturing April 4, 2021 Dayco Products, LLC Term Loan, 5.25%, Maturing December 12, 2019 Federal-Mogul Holdings Corporation	488 5,821 5,223 5,775 2,768 850 1,322		599,339 491,031 5,843,218 5,253,094 5,805,256 2,764,591 850,531 1,333,252

Goodyear Tire & Rubber Company (The)		
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	6,775	6,825,758
INA Beteiligungsgesellschaft GmbH		
Term Loan, 3.75%, Maturing May 15, 2020	1,150	1,156,469

	na

Metaldyne, LLC	Borrower/Tranche Description	(000 s on	nitted)		Value	
Tome Loan, A.00%, Maturing April 13, 2020			1 974	\$	1 983 832	
Term Loam, 4.00%, Maturing April 23, 2020 963 962,667 UCI International, Inc. 992 996,836 Veyance Technologies, Inc. 3,435 3,447,840 Term Loan, S.25%, Maturing September 8, 2017 3,435 3,447,840 Vision Corporation 1,425 1,417,207 Term Loan, 3.50%, Maturing May 27, 2021 1,425 1,417,207 Beverage and Tobacco 0.2% Os. \$ 4,052,621 Brokers, Dealers and Investment Houses 0.0% Brokers, Dealers and Investment Hou			1,974	Ψ	1,965,652	
Clinternational, Inc.			963		962,667	
Veyance Technologies, Inc.						
Term Loan, 3.5%, Maturing September 8, 2017 3,435 3,447,840 Visioon Corporation 1,425 1,417,207 Reverage and Tobacco 0.2% Oak Leaf B.V. Term Loan, 4.50%, Maturing September 24, 2018 EUR 2,950 \$ 4,052,621 Brokers, Dealers and Investment Houses 0.0% American Beacon Advisors, Inc. Term Loan, 4.75%, Maturing November 22, 2019 585 \$ 587,921 Building and Development 0.5% ARC Supply Co., Inc. Term Loan, 3.50%, Maturing April 16, 2020 1,563 \$ 1,561,112 Capital Automotive L.P. Term Loan, 4.00%, Maturing April 10, 2019 1,955 1,965,510 CPC International Inc. Term Loan, 4.00%, Maturing September 30, 2020 769 771,471 Outserte Holdings, Inc. Term Loan, 4.00%, Maturing September 28, 2020 1,216 1,219,232 RE/MaX International, Inc. Term Loan, 5.00%, Maturing July 31, 2020 1,969 1,968,310 Read Loan, 4.00%, Maturing March 5, 2020	Term Loan, 5.50%, Maturing July 26, 2017		992		996,836	
Name						
Term Loan, 5.50%, Maturing May 27, 2021 1,425 1,417,207 1,425 48,598,623 1,417,207 1,425 1,417,207 1,425 1,417,207 1,417			3,435		3,447,840	
Sample S			1 405		1 417 207	
Beverage and Tobacco 0.2% Carl B.V.	Term Loan, 5.50%, Maturing May 21, 2021		1,425		1,417,207	
Beverage and Tobacco 0.2% Carl B.V.				¢	10 500 622	
Oak Leaf B.V. EUR 2,950 \$ 4,052,621 Forkers, Dealers and Investment Houses 0.0% American Beacon Advisors, Inc. Term Loan, 4.75%, Maturing November 22, 2019 585 \$ 587,921 Building and Development 0.5% ABC Supply Co., Inc. Term Loan, 3.50%, Maturing April 16, 2020 1,563 \$ 1,561,112 Capital Automotive L.P. Term Loan, 4.00%, Maturing April 10, 2019 1,955 1,965,510 CPG International Inc. Term Loan, 4.00%, Maturing September 30, 2020 71,471 201,471				Ф	40,590,025	
Oak Leaf B.V. EUR 2,950 \$ 4,052,621 Forkers, Dealers and Investment Houses 0.0% American Beacon Advisors, Inc. Term Loan, 4.75%, Maturing November 22, 2019 585 \$ 587,921 Building and Development 0.5% ABC Supply Co., Inc. Term Loan, 3.50%, Maturing April 16, 2020 1,563 \$ 1,561,112 Capital Automotive L.P. Term Loan, 4.00%, Maturing April 10, 2019 1,955 1,965,510 CPG International Inc. Term Loan, 4.00%, Maturing September 30, 2020 71,471 201,471	Rayaraga and Tahagaa 0.2%					
Term Loan, 4.50%, Maturing September 24, 2018 EUR 2,950 \$ 4,052,621 Brokers, Dealers and Investment Houses 0.0% American Beacon Advisors, Inc. Term Loan, 4.75%, Maturing November 22, 2019 585 \$ 587,921 Building and Development 0.5% ABC Supply Co., Inc. Term Loan, 3.50%, Maturing April 16, 2020 1,563 1,561,112 Capital Automotive L.P. Term Loan, 4.00%, Maturing April 10, 2019 1,955 1,965,510 CPG International Inc. Term Loan, 4.00%, Maturing September 30, 2020 769 771,471 Quikrete Holdings, Inc. Term Loan, 4.00%, Maturing September 28, 2020 1,216 1,219,232 RE/MAX International Inc. Term Loan, 4.00%, Maturing March 5, 2020 1,969 1,968,310 Replace Sea One Postation 1 1 1,612 1,617,501 Summit Materials Companies I, LLC Term Loan, 5.00%, Maturing March 5, 2020 4 4 4 <th colsp<="" td=""><td></td><td></td><td></td><td></td><td></td></th>	<td></td> <td></td> <td></td> <td></td> <td></td>					
Sample S		EUR	2.950	\$	4.052.621	
Brokers, Dealers and Investment Houses 0.0 %	2010 2011, 100 /s, 11441111g 50pt0111001 2 1, 2010	2011	2,500	Ψ	.,002,021	
Brokers, Dealers and Investment Houses 0.0 %				\$	4.052.621	
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American Beacon Advisors, Inc. Term Loan, 4.75%, Maturing November 22, 2019 585 \$ 587,921 Building and Development 0.5% ABC Supply Co., Inc. Term Loan, 3.50%, Maturing April 16, 2020 1,563 \$ 1,561,112 Capital Automotive L.P. 1,965 1,965,510 CPG International Inc. 769 771,471 CPG International Inc. 769 771,471 Term Loan, 4,00%, Maturing September 30, 2020 769 771,471 Quikrete Holdings, Inc. 1 1,216 1,219,232 REMAX International, Inc. 1 1,969 1,968,310 Term Loan, 4,00%, Maturing July 31, 2020 1,969 1,968,310 1,969 1,968,310 Realogy Corporation 1 1 1,617,501 1 1 Term Loan, 3,00%, Maturing March 5, 2020 490 492,650 492,650 492,650 WireCo WorldGroup, Inc. 681 687,625 5 10,283,411 Business Equipment and Services 5.9% Acosta, Inc. 5 10,283,411 Ferm Loan, 4,25%, Maturing March 2, 2018	Brokers, Dealers and Investment Houses 0.0%					
Term Loan, 4.75%, Maturing November 22, 2019 585 \$ 587,921 Building and Development 0.5% ABC Supply Co., Inc. Term Loan, 3.50%, Maturing April 16, 2020 1,563 \$ 1,561,112 Capital Automotive L.P. 1,955 1,965,510 CPG International Inc. 769 771,471 CPG International Inc. 769 771,471 Term Loan, 4.00%, Maturing September 30, 2020 769 1,216 1,219,232 RE/MAX International, Inc. 1,216 1,219,232 RE/MAX International, Inc. 1,969 1,968,310 Term Loan, 4.00%, Maturing July 31, 2020 1,969 1,968,310 Realogy Corporation 1,612 1,617,501 Term Loan, 3.75%, Maturing March 5, 2020 490 492,650 WireC WorldGroup, Inc. 490 492,650 Term Loan, 6.00%, Maturing February 15, 2017 681 687,625 Business Equipment and Services 5.9% Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 6,699,951 Term Loan, 4.25%, Maturing March 2, 2018 6,664 6,699,9						
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Building and Development 0.5% ABC Supply Co., Inc. Term Loan, 3.50%, Maturing April 16, 2020 1,563 1,561,112 Capital Automotive L.P. Term Loan, 4.00%, Maturing April 10, 2019 1,955 1,965,510 CPG International Inc. Term Loan, 4.75%, Maturing September 30, 2020 769 771,471 Quikrete Holdings, Inc. Term Loan, 4.00%, Maturing September 28, 2020 1,216 1,219,232 RE/MAX International, Inc.						
ABC Supply Co., Inc. Term Loan, 3.50%, Maturing April 16, 2020 1,563 \$ 1,561,112 Capital Automotive L.P. Term Loan, 4.00%, Maturing April 10, 2019 1,955 1,965,510 CPG International Inc. Term Loan, 4.75%, Maturing September 30, 2020 769 771,471 Quikrete Holdings, Inc. Term Loan, 4.00%, Maturing September 28, 2020 1,216 1,219,232 RE/MAX International, Inc. Term Loan, 4.00%, Maturing July 31, 2020 1,969 1,968,310 Realogy Corporation Term Loan, 3.75%, Maturing March 5, 2020 1,612 1,617,501 Summit Materials Companies I, LLC Term Loan, 5.00%, Maturing January 30, 2019 490 492,650 WireCo WorldGroup, Inc. Term Loan, 6.00%, Maturing February 15, 2017 681 687,625 Business Equipment and Services 5.9% Accosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 § 6,699,951 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,344 4,35				\$	587,921	
ABC Supply Co., Inc. Term Loan, 3.50%, Maturing April 16, 2020 1,563 \$ 1,561,112 Capital Automotive L.P. Term Loan, 4.00%, Maturing April 10, 2019 1,955 1,965,510 CPG International Inc. Term Loan, 4.75%, Maturing September 30, 2020 769 771,471 Quikrete Holdings, Inc. Term Loan, 4.00%, Maturing September 28, 2020 1,216 1,219,232 RE/MAX International, Inc. Term Loan, 4.00%, Maturing July 31, 2020 1,969 1,968,310 Realogy Corporation Term Loan, 3.75%, Maturing March 5, 2020 1,612 1,617,501 Summit Materials Companies I, LLC Term Loan, 5.00%, Maturing January 30, 2019 490 492,650 WireCo WorldGroup, Inc. Term Loan, 6.00%, Maturing February 15, 2017 681 687,625 Business Equipment and Services 5.9% Accosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 § 6,699,951 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,344 4,35						
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Term Loan, 4.00%, Maturing April 10, 2019 1,955 1,965,510 CPG International Inc. Term Loan, 4.75%, Maturing September 30, 2020 769 771,471 Quikrete Holdings, Inc. Term Loan, 4.00%, Maturing September 28, 2020 1,216 1,219,232 RE/MAX International, Inc. Term Loan, 4.00%, Maturing July 31, 2020 1,969 1,968,310 Realogy Corporation Term Loan, 3.75%, Maturing March 5, 2020 1,612 1,617,501 Summit Materials Companies I, LLC Term Loan, 5.00%, Maturing January 30, 2019 490 492,650 WireCo WorldGroup, Inc. Term Loan, 6.00%, Maturing February 15, 2017 681 687,625 Business Equipment and Services 5.9% Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 \$ 6,699,951 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,354,359 Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021(5) 298 </td <td></td> <td></td> <td>1,563</td> <td>\$</td> <td>1,561,112</td>			1,563	\$	1,561,112	
CPG International Inc. Term Loan, 4.75%, Maturing September 30, 2020 769 771,471 Quikrete Holdings, Inc. Term Loan, 4.00%, Maturing September 28, 2020 1,216 1,219,232 RE/MAX International, Inc. Term Loan, 4.00%, Maturing July 31, 2020 1,969 1,968,310 Realogy Corporation Term Loan, 3.75%, Maturing March 5, 2020 1,612 1,617,501 Summit Materials Companies I, LLC Term Loan, 5.00%, Maturing January 30, 2019 490 492,650 WireCo WorldGroup, Inc. Term Loan, 6.00%, Maturing February 15, 2017 681 687,625 Business Equipment and Services 5.9% Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 6,699,951 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,354,359 Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021 ⁽⁵⁾ 298 297,574					1055 510	
Term Loan, 4.75%, Maturing September 30, 2020 769 771,471 Quikrete Holdings, Inc. 1,216 1,219,232 RE/MAX International, Inc. 1,969 1,968,310 Term Loan, 4.00%, Maturing July 31, 2020 1,969 1,968,310 Realogy Corporation 1 Term Loan, 3.75%, Maturing March 5, 2020 1,612 1,617,501 Summit Materials Companies I, LLC 1 Term Loan, 5.00%, Maturing January 30, 2019 490 492,650 WireCo WorldGroup, Inc. 1 Term Loan, 6.00%, Maturing February 15, 2017 681 687,625 Business Equipment and Services 5.9% Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 6,699,951 Advantage Sales & Marketing, Inc. 1 Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,354,359 Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021(5) 298 297,574			1,955		1,965,510	
Quikrete Holdings, Inc. Term Loan, 4.00%, Maturing September 28, 2020 1,216 1,219,232 RE/MAX International, Inc. Term Loan, 4.00%, Maturing July 31, 2020 1,969 1,968,310 Realogy Corporation Term Loan, 3.75%, Maturing March 5, 2020 1,612 1,617,501 Summit Materials Companies I, LLC Term Loan, 5.00%, Maturing January 30, 2019 490 492,650 WireCo WorldGroup, Inc. Term Loan, 6.00%, Maturing February 15, 2017 681 687,625 Business Equipment and Services 5.9% Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 \$ 6,699,951 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,354,359 Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021(5) 298 297,574			760		771 471	
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RE/MAX International, Inc. Term Loan, 4.00%, Maturing July 31, 2020 1,969 1,968,310 Realogy Corporation 3,75%, Maturing March 5, 2020 1,612 1,617,501 Summit Materials Companies I, LLC Term Loan, 5.00%, Maturing January 30, 2019 490 492,650 WireCo WorldGroup, Inc. Term Loan, 6.00%, Maturing February 15, 2017 681 687,625 Business Equipment and Services 5.9% Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 \$ 6,699,951 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,354,359 Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021(5) 298 297,574			1.216		1.219.232	
Term Loan, 4.00%, Maturing July 31, 2020 1,969 1,968,310 Realogy Corporation Term Loan, 3.75%, Maturing March 5, 2020 1,612 1,617,501 Summit Materials Companies I, LLC Term Loan, 5.00%, Maturing January 30, 2019 490 492,650 WireCo WorldGroup, Inc. Term Loan, 6.00%, Maturing February 15, 2017 681 687,625 Business Equipment and Services 5.9% Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 \$ 6,699,951 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,354,359 Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021(5) 298 297,574			-,		-,,	
Term Loan, 3.75%, Maturing March 5, 2020 1,612 1,617,501 Summit Materials Companies I, LLC Term Loan, 5.00%, Maturing January 30, 2019 490 492,650 WireCo WorldGroup, Inc. Term Loan, 6.00%, Maturing February 15, 2017 681 687,625 Business Equipment and Services 5.9% Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 \$ 6,699,951 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,354,359 Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021 ⁽⁵⁾ 298 297,574			1,969		1,968,310	
Summit Materials Companies I, LLC Term Loan, 5.00%, Maturing January 30, 2019 490 492,650 WireCo WorldGroup, Inc. Term Loan, 6.00%, Maturing February 15, 2017 681 687,625 \$ 10,283,411 Business Equipment and Services 5.9% Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 \$ 6,699,951 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,354,359 Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021(5) 298 297,574	Realogy Corporation					
Term Loan, 5.00%, Maturing January 30, 2019 490 492,650 WireCo WorldGroup, Inc. Term Loan, 6.00%, Maturing February 15, 2017 681 687,625 \$ 10,283,411 Business Equipment and Services 5.9% Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 \$ 6,699,951 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,354,359 Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021(5) 298 297,574			1,612		1,617,501	
WireCo WorldGroup, Inc. Term Loan, 6.00%, Maturing February 15, 2017 681 687,625 \$ 10,283,411 Business Equipment and Services 5.9% Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 \$ 6,699,951 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,354,359 Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021(5) 298 297,574	•		400		100 (50	
Term Loan, 6.00%, Maturing February 15, 2017 Business Equipment and Services 5.9% Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021(5) 298 297,574			490		492,650	
### Susiness Equipment and Services 5.9% Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 \$ 6,699,951 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,354,359 Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021(5) 298 297,574			681		687 625	
Business Equipment and Services 5.9% Acosta, Inc.	Term Louis, 0.00%, Maturing February 13, 2017		001		007,023	
Business Equipment and Services 5.9% Acosta, Inc. Compare to the property of the prope				\$	10 283 411	
Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 \$ 6,699,951 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,354,359 Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021 ⁽⁵⁾ 298 297,574				Ψ	10,200,711	
Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 6,664 \$ 6,699,951 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,354,359 Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021 ⁽⁵⁾ 298 297,574	Business Equipment and Services 5.9%					
Term Loan, 4.25%, Maturing March 2, 2018 6,664 \$ 6,699,951 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,354,359 Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021(5) 298 297,574						
Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 4,344 4,354,359 Allied Security Holdings, LLC 298 297,574	•		6,664	\$	6,699,951	
Allied Security Holdings, LLC Term Loan, 3.25%, Maturing February 12, 2021 ⁽⁵⁾ 298 297,574					,	
Term Loan, 3.25%, Maturing February 12, 2021 ⁽⁵⁾ 298 297,574			4,344		4,354,359	
1erm Loan, 4.25%, Maturing February 12, 2021 825 823,178						
	Term Loan, 4.25%, Maturing February 12, 2021		825		823,178	

Altegrity, Inc.

111106111/1/111111		
Term Loan, 5.00%, Maturing February 21, 2015	777	771,362
Altisource Solutions S.a.r.l.		
Term Loan, 4.50%, Maturing December 9, 2020	2,230	2,232,476

Borrower/Tranche Description	(000 s omitted)	Value
AVSC Holding Corp.	,	
Term Loan, 4.50%, Maturing January 24, 2021	574	\$ 575,803
BakerCorp International, Inc.		
Term Loan, 4.25%, Maturing February 14, 2020	864	854,735
BAR/BRI Review Courses, Inc.		
Term Loan, 4.50%, Maturing July 17, 2019	647	649,270
Brickman Group Ltd. LLC		
Term Loan, 4.00%, Maturing December 18, 2020	1,095	1,085,403
Brock Holdings III, Inc.	,	, ,
Term Loan, 6.00%, Maturing March 16, 2017	982	985,466
CCC Information Services, Inc.		
Term Loan, 4.00%, Maturing December 20, 2019	493	493,379
Ceridian Corp.		,
Term Loan, 4.40%, Maturing May 9, 2017	1,477	1,482,325
ClientLogic Corporation		
Term Loan, 6.98%, Maturing January 30, 2017	1,171	1,179,879
Corporate Capital Trust, Inc.	,	, ,
Term Loan, 4.00%, Maturing May 15, 2019	1,272	1,274,197
CPM Acquisition Corp.		, , , , , ,
Term Loan, 6.25%, Maturing August 29, 2017	496	500,410
Crossmark Holdings, Inc.		
Term Loan, 4.50%, Maturing December 20, 2019	2,047	2,043,309
Education Management LLC	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , ,
Term Loan, 4.25%, Maturing June 1, 2016	1,488	1,068,852
Term Loan, 8.25%, Maturing March 29, 2018	2,073	1,522,091
EIG Investors Corp.	,	,- ,
Term Loan, 5.00%, Maturing November 9, 2019	4,688	4,713,644
Emdeon Business Services, LLC	1,000	1,7 10,0 1 1
Term Loan, 3.75%, Maturing November 2, 2018	2,531	2,535,518
Expert Global Solutions, Inc.	_,===	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 8.50%, Maturing April 3, 2018	1,904	1,896,351
Extreme Reach, Inc.	-7	2,02 0,00 2
Term Loan, 6.75%, Maturing February 10, 2020	1,020	1,032,623
Garda World Security Corporation	1,020	1,002,020
	CAD 821	768,332
Term Loan, 4.00%, Maturing November 6, 2020	147	146,901
Term Loan, 4.00%, Maturing November 6, 2020	574	574,249
Genesys Telecom Holdings U.S., Inc.		21.1,212
Term Loan, 4.00%, Maturing February 7, 2020	601	599,005
Genpact International, Inc.		277,000
Term Loan, 3.50%, Maturing August 30, 2019	2,660	2,667,933
IG Investment Holdings, LLC	_,,,,,	_,,,,
Term Loan, 5.25%, Maturing October 31, 2019	1,533	1,543,074
IMS Health Incorporated	1,000	1,0 10,07 1
Term Loan, 3.50%, Maturing March 17, 2021	3,743	3,726,284
	EUR 3,628	4,992,559
Information Resources, Inc.		1,5 2 _,0 0 5
Term Loan, 4.75%, Maturing September 30, 2020	1,563	1,572,632
ION Trading Technologies S.a.r.l.	1,000	-,- : -,
	EUR 1,650	2,272,762
Term Loan - Second Lien, 7.25%, Maturing May 15, 2022	1,000	1,006,667
KAR Auction Services, Inc.		-,000,007
Term Loan, 3.50%, Maturing March 11, 2021	3,456	3,452,956
, , , , , , , , , , , , , , , , , , , ,		-, -, ,,,,

Borrower/Tranche Description	(000 s omitted)		Value
Kronos Incorporated			
Term Loan, 4.50%, Maturing October 30, 2019	5,179	\$	5,227,166
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020	2,396		2,484,097
MCS AMS Sub-Holdings LLC			
Term Loan, 7.00%, Maturing October 15, 2019	1,717		1,669,965
Monitronics International Inc.			
Term Loan, 4.25%, Maturing March 23, 2018	1,792		1,797,984
National CineMedia, LLC	,		, ,
Term Loan, 2.90%, Maturing November 26, 2019	575		568,316
Quintiles Transnational Corporation			2 0 0,0 2 0
Term Loan, 3.75%, Maturing June 8, 2018	7,168		7,178,873
RCS Capital Corp.	7,100		7,170,075
Term Loan, 6.50%, Maturing April 29, 2019	1,375		1,406,797
Term Loan - Second Lien, 10.50%, Maturing April 29, 2021	500		515,000
Sensus USA Inc.	300		313,000
	701		705 252
Term Loan, 4.75%, Maturing May 9, 2017	701		705,252
ServiceMaster Company	1.740		1.751.652
Term Loan, 5.50%, Maturing January 31, 2017	1,748		1,751,653
Term Loan, 6.50%, Maturing January 31, 2017	3,124		3,128,611
Term Loan, Maturing July 1, 2021 ⁽⁶⁾	3,200		3,168,000
SunGard Data Systems, Inc.			
Term Loan, 3.90%, Maturing February 28, 2017	180		180,474
Term Loan, 4.00%, Maturing March 8, 2020	8,826		8,868,622
TNS, Inc.			
Term Loan, 5.00%, Maturing February 14, 2020	1,238		1,251,026
TransUnion, LLC			
Term Loan, 4.00%, Maturing April 9, 2021	5,536		5,545,813
U.S. Security Holdings, Inc.			
Term Loan, 6.00%, Maturing July 28, 2017	127		128,316
Term Loan, 6.00%, Maturing July 28, 2017	651		655,532
WASH Multifamily Laundry Systems, LLC			
Term Loan, 4.50%, Maturing February 21, 2019	395		396,234
West Corporation			
Term Loan, 3.25%, Maturing June 30, 2018	6,183		6,157,876
and the first of t	-,		-,,
		\$	115,181,116
		Ψ	113,101,110
Cable and Satellite Television 2.3%			
Atlantic Broadband Finance, LLC			
Term Loan, 3.25%, Maturing December 2, 2019	832	\$	830,170
Bragg Communications Incorporated			
Term Loan, 3.50%, Maturing February 28, 2018	391		391,977
Cequel Communications, LLC			
Term Loan, 3.50%, Maturing February 14, 2019	5,241		5,250,759
Charter Communications Operating, LLC			
Term Loan, 3.00%, Maturing July 1, 2020	1,658		1,636,278
Term Loan, 3.00%, Maturing January 3, 2021	1,797		1,773,266
Crown Media Holdings, Inc.	•		•
Term Loan, 4.00%, Maturing July 14, 2018	343		342,818
ION Media Networks, Inc.			,,
Term Loan, 5.00%, Maturing December 18, 2020	2,040		2,048,674
MCC Iowa LLC	2,0.0		_,,
Term Loan, 3.25%, Maturing January 29, 2021	1,139		1,127,813
Term Loan, Maturing June 30, 2021 ⁽⁶⁾	1,175		1,178,916
20m 20m,muing vaite 50, 2021	1,175		1,170,710

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Borrower/Tranche Description	(000 s omitted)		Value	
Mediacom Illinois, LLC	(000	o omiceu,		, 11111
Term Loan, 1.63%, Maturing January 31, 2015		1,485	\$	1,485,589
Term Loan, 3.13%, Maturing October 23, 2017		984		985,427
Term Loan, Maturing June 13, 2021 ⁽⁶⁾		650		651,219
Numericable U.S. LLC				
Term Loan, 4.50%, Maturing May 21, 2020		1,368		1,378,074
Term Loan, 4.50%, Maturing May 21, 2020		1,582		1,592,898
UPC Financing Partnership		,		, ,
Term Loan, 4.00%, Maturing March 31, 2021	EUR	6,493		8,953,119
Term Loan, 3.25%, Maturing June 30, 2021		2,054		2,043,044
Virgin Media Bristol LLC				
Term Loan, 3.50%, Maturing June 5, 2020		6,950		6,932,194
Virgin Media Investment Holdings, Ltd.				
Term Loan, 4.25%, Maturing June 30, 2023	GBP	1,800		3,098,812
Ziggo B.V.				
Term Loan, 0.00%, Maturing January 15, 2022 ⁽⁵⁾	EUR	41		55,815
Term Loan, 0.00%, Maturing January 15, 2022 ⁽⁵⁾	EUR	591		807,460
Term Loan, 0.00%, Maturing January 15, 2022 ⁽⁵⁾	EUR	837		1,142,352
Term Loan, 3.50%, Maturing January 15, 2022	EUR	44		59,536
Term Loan, 3.50%, Maturing January 15, 2022	EUR	467		638,154
Term Loan, 3.50%, Maturing January 15, 2022	EUR	745		1,017,698
			\$	45,422,062
Chemicals and Plastics 2.5%				
Allnex (Luxembourg) & Cy S.C.A.				
Term Loan, 4.50%, Maturing October 3, 2019		1,208	\$	1,214,142
Allnex USA, Inc.				
Term Loan, 4.50%, Maturing October 3, 2019		627		629,960
Arysta LifeScience Corporation				
Term Loan, 4.50%, Maturing May 29, 2020		3,638		3,663,216
Axalta Coating Systems US Holdings Inc.				
Term Loan, 4.00%, Maturing February 1, 2020		4,282		4,289,483
AZ Chem US, Inc.				
Term Loan, 4.50%, Maturing June 12, 2021		936		945,432
Chemtura Corporation				
Term Loan, 3.50%, Maturing August 27, 2016		136		136,489
Emerald Performance Materials, LLC				
Term Loan, 6.75%, Maturing May 18, 2018		735		738,678
Huntsman International, LLC				
Term Loan, 2.69%, Maturing April 19, 2017		2,101		2,098,898
Term Loan, Maturing October 15, 2020 ⁽⁶⁾		2,550		2,551,581
Ineos US Finance LLC				
Term Loan, 3.75%, Maturing May 4, 2018		7,949		7,939,183
Kronos Worldwide Inc.				
Term Loan, 4.75%, Maturing February 18, 2020		399		402,865
MacDermid, Inc.				
Term Loan, 4.00%, Maturing June 7, 2020		891		892,782
Minerals Technologies Inc.				
Term Loan, 4.00%, Maturing May 9, 2021		2,625		2,644,687
Momentive Performance Materials Inc.				
Term Loan, 4.00%, Maturing April 15, 2015		325		326,117
OEP Pearl Dutch Acquisition B.V.				
Term Loan, 6.50%, Maturing March 30, 2018		92		92,626

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Borrower/Tranche Description	(000 s	omitted)		Value
OXEA Finance LLC	(1111	,		
Term Loan, 4.25%, Maturing January 15, 2020		2,289	\$	2,298,988
Term Loan - Second Lien, 8.25%, Maturing July 15, 2020		1,000		1,013,750
Polarpak Inc.		,		, ,
Term Loan, 4.50%, Maturing June 5, 2020		594		596,218
Term Loan, 5.52%, Maturing June 8, 2020	CAD	1,944		1,830,947
PQ Corporation				
Term Loan, 4.00%, Maturing August 7, 2017		3,251		3,262,689
Schoeller Arca Systems Holding B.V.				
Term Loan, 4.81%, Maturing December 18, 2014	EUR	289		348,295
Term Loan, 4.81%, Maturing December 18, 2014	EUR	824		993,052
Term Loan, 4.81%, Maturing December 18, 2014	EUR	887		1,068,621
Sonneborn LLC				
Term Loan, 6.50%, Maturing March 30, 2018		522		524,879
Taminco Global Chemical Corporation				
Term Loan, 3.25%, Maturing February 15, 2019		391		389,501
Tata Chemicals North America Inc.				
Term Loan, 3.75%, Maturing August 7, 2020		1,411		1,410,750
Tronox Pigments (Netherlands) B.V.				
Term Loan, 4.00%, Maturing March 19, 2020		2,471		2,478,258
Univar Inc.				
Term Loan, 5.00%, Maturing June 30, 2017		3,898		3,917,441
WNA Holdings Inc.				
Term Loan, 4.50%, Maturing June 7, 2020		309		310,019
·				
			\$	49,009,547
			Ψ	47,007,347
			Ψ	49,009,547
Conglomerates 0.5%			Ψ	43,003,347
Conglomerates 0.5% Custom Sensors & Technologies, Inc.			Ψ	49,009,347
Custom Sensors & Technologies, Inc.		450		
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾		450	\$	453,375
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC				453,375
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017		450 3,391		
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH	EUR	3,391		453,375 3,403,866
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019	EUR			453,375
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc.	EUR	3,391 1,318		453,375 3,403,866 1,822,551
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019	EUR CAD	3,391		453,375 3,403,866 1,822,551 2,436,936
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc.		3,391 1,318 2,432		453,375 3,403,866 1,822,551
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019		3,391 1,318 2,432	\$	453,375 3,403,866 1,822,551 2,436,936 636,434
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019		3,391 1,318 2,432		453,375 3,403,866 1,822,551 2,436,936
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019 Term Loan, 5.08%, Maturing December 17, 2019		3,391 1,318 2,432	\$	453,375 3,403,866 1,822,551 2,436,936 636,434
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019 Term Loan, 5.08%, Maturing December 17, 2019 Containers and Glass Products 0.9%		3,391 1,318 2,432	\$	453,375 3,403,866 1,822,551 2,436,936 636,434
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019 Term Loan, 5.08%, Maturing December 17, 2019 Containers and Glass Products 0.9% Berry Plastics Holding Corporation		3,391 1,318 2,432 680	\$	453,375 3,403,866 1,822,551 2,436,936 636,434 8,753,162
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019 Term Loan, 5.08%, Maturing December 17, 2019 Containers and Glass Products 0.9% Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020		3,391 1,318 2,432 680	\$	453,375 3,403,866 1,822,551 2,436,936 636,434 8,753,162
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019 Term Loan, 5.08%, Maturing December 17, 2019 Containers and Glass Products 0.9% Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.75%, Maturing January 6, 2021		3,391 1,318 2,432 680	\$	453,375 3,403,866 1,822,551 2,436,936 636,434 8,753,162
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019 Term Loan, 5.08%, Maturing December 17, 2019 Containers and Glass Products 0.9% Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.75%, Maturing January 6, 2021 BWAY Holding Company, Inc.		3,391 1,318 2,432 680 2,568 6,242	\$	453,375 3,403,866 1,822,551 2,436,936 636,434 8,753,162 2,549,648 6,228,263
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019 Term Loan, 5.08%, Maturing December 17, 2019 Containers and Glass Products 0.9% Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.75%, Maturing January 6, 2021 BWAY Holding Company, Inc. Term Loan, 4.50%, Maturing August 7, 2017		3,391 1,318 2,432 680	\$	453,375 3,403,866 1,822,551 2,436,936 636,434 8,753,162
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019 Term Loan, 5.08%, Maturing December 17, 2019 Containers and Glass Products 0.9% Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.75%, Maturing January 6, 2021 BWAY Holding Company, Inc. Term Loan, 4.50%, Maturing August 7, 2017 Libbey Glass Inc.		3,391 1,318 2,432 680 2,568 6,242 2,930	\$	453,375 3,403,866 1,822,551 2,436,936 636,434 8,753,162 2,549,648 6,228,263 2,945,027
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019 Term Loan, 5.08%, Maturing December 17, 2019 Containers and Glass Products 0.9% Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.75%, Maturing January 6, 2021 BWAY Holding Company, Inc. Term Loan, 4.50%, Maturing August 7, 2017 Libbey Glass Inc. Term Loan, 3.75%, Maturing April 9, 2021		3,391 1,318 2,432 680 2,568 6,242	\$	453,375 3,403,866 1,822,551 2,436,936 636,434 8,753,162 2,549,648 6,228,263
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019 Term Loan, 5.08%, Maturing December 17, 2019 Containers and Glass Products 0.9% Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.75%, Maturing January 6, 2021 BWAY Holding Company, Inc. Term Loan, 4.50%, Maturing August 7, 2017 Libbey Glass Inc. Term Loan, 3.75%, Maturing April 9, 2021 Pelican Products, Inc.		3,391 1,318 2,432 680 2,568 6,242 2,930 550	\$	453,375 3,403,866 1,822,551 2,436,936 636,434 8,753,162 2,549,648 6,228,263 2,945,027 550,687
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019 Term Loan, 5.08%, Maturing December 17, 2019 Containers and Glass Products 0.9% Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.75%, Maturing January 6, 2021 BWAY Holding Company, Inc. Term Loan, 4.50%, Maturing August 7, 2017 Libbey Glass Inc. Term Loan, 3.75%, Maturing April 9, 2021 Pelican Products, Inc. Term Loan, 5.25%, Maturing March 20, 2020		3,391 1,318 2,432 680 2,568 6,242 2,930	\$	453,375 3,403,866 1,822,551 2,436,936 636,434 8,753,162 2,549,648 6,228,263 2,945,027
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019 Term Loan, 5.08%, Maturing December 17, 2019 Containers and Glass Products 0.9% Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.75%, Maturing January 6, 2021 BWAY Holding Company, Inc. Term Loan, 4.50%, Maturing August 7, 2017 Libbey Glass Inc. Term Loan, 3.75%, Maturing April 9, 2021 Pelican Products, Inc. Term Loan, 5.25%, Maturing March 20, 2020 Reynolds Group Holdings Inc.		3,391 1,318 2,432 680 2,568 6,242 2,930 550 374	\$	453,375 3,403,866 1,822,551 2,436,936 636,434 8,753,162 2,549,648 6,228,263 2,945,027 550,687 378,030
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁶⁾ RGIS Services, LLC Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc. Term Loan, 3.50%, Maturing September 4, 2019 Term Loan, 5.08%, Maturing December 17, 2019 Containers and Glass Products 0.9% Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.75%, Maturing January 6, 2021 BWAY Holding Company, Inc. Term Loan, 4.50%, Maturing August 7, 2017 Libbey Glass Inc. Term Loan, 3.75%, Maturing April 9, 2021 Pelican Products, Inc. Term Loan, 5.25%, Maturing March 20, 2020		3,391 1,318 2,432 680 2,568 6,242 2,930 550	\$	453,375 3,403,866 1,822,551 2,436,936 636,434 8,753,162 2,549,648 6,228,263 2,945,027 550,687

Term Loan, 4.00%, Maturing May 3, 2018

642

644,093

18,406,447

6

	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Cosmetics/Toiletries 0.2%	(000 s offitted)		Value
Prestige Brands, Inc.			
Term Loan, 3.75%, Maturing January 31, 2019	229	\$	229,694
Revion Consumer Products Corporation	•	·	- /
Term Loan, 4.00%, Maturing October 8, 2019	1,493		1,497,631
Sun Products Corporation (The)	,		, ,
Term Loan, 5.50%, Maturing March 23, 2020	2,591		2,548,745
, , ,	,		, ,
		\$	4,276,070
Drugs 1.1%			
Alkermes, Inc.			
Term Loan, 3.50%, Maturing September 18, 2019	1,180	\$	1,181,583
Auxilium Pharmaceuticals, Inc.			
Term Loan, 6.25%, Maturing April 26, 2017	657		661,202
Endo Luxembourg Finance Company I S.a.r.l.			
Term Loan, 3.25%, Maturing February 28, 2021	524		522,433
Ikaria, Inc.			
Term Loan, 5.00%, Maturing February 12, 2021	1,100		1,108,937
Par Pharmaceutical Companies, Inc.			
Term Loan, 4.00%, Maturing September 30, 2019	2,204		2,207,188
Valeant Pharmaceuticals International, Inc.			
Term Loan, 3.75%, Maturing February 13, 2019	1,860		1,860,395
Term Loan, 3.75%, Maturing December 11, 2019	3,955		3,957,528
Term Loan, 3.75%, Maturing August 5, 2020	5,352		5,354,019
VWR Funding, Inc.			
Term Loan, 3.40%, Maturing April 3, 2017	3,859		3,864,201
		\$	20,717,486
Ecological Services and Equipment 0.4%			
ADS Waste Holdings, Inc.			
Term Loan, 3.75%, Maturing October 9, 2019	5,301	\$	5,283,074
EnergySolutions, LLC			
Term Loan, 6.75%, Maturing May 29, 2020	1,150		1,167,250
Viking Consortium Borrower Limited			
Term Loan - Second Lien, 6.64%, (3.14% Cash, 3.50% PIK), Maturing March 31, 2016	GBP 561		357,462
		\$	6,807,786
		·	, , ,
Electronics/Electrical 5.9%			
Aeroflex Incorporated			
Term Loan, 4.50%, Maturing November 11, 2019	1,386	\$	1,392,758
Allflex Holdings III, Inc.	7(0		771 110
Term Loan, 4.25%, Maturing July 17, 2020	769		771,110
Answers Corporation Term Lean 6 50% Metaring December 20, 2018	1.040		1.057.006
Term Loan, 6.50%, Maturing December 20, 2018	1,048		1,057,296
Term Loan - Second Lien, 11.00%, Maturing June 19, 2020	950		965,437
Attachmate Corporation	# O.40		5.000.500
Term Loan, 7.25%, Maturing November 22, 2017	5,840		5,898,709
Term Loan - Second Lien, 11.00%, Maturing November 22, 2018	1,000		1,014,167
Avago Technologies Cayman Ltd.	11.155		11.006.044
Term Loan, 3.75%, Maturing May 6, 2021	11,175		11,226,841

Blue Coat Systems, Inc.

Term Loan, 4.00%, Maturing May 31, 2019	496	497,078
Term Loan - Second Lien, 9.50%, Maturing June 28, 2020	3,975	4,052,016

Borrower/Tranche Description	(000 s omitted)	Value
Campaign Monitor Finance Pty Limited		
Term Loan, 6.25%, Maturing March 18, 2021	948	\$ 931,042
Cinedigm Digital Funding I, LLC		
Term Loan, 3.75%, Maturing February 28, 2018	490	491,171
CommScope, Inc.		
Term Loan, 3.25%, Maturing January 26, 2018	1,538	1,544,144
CompuCom Systems, Inc.		
Term Loan, 4.25%, Maturing May 11, 2020	2,314	2,291,359
Dealer Computer Services, Inc.		
Term Loan, 2.15%, Maturing April 21, 2016	965	967,800
Dealertrack Technologies, Inc.		
Term Loan, 3.50%, Maturing February 28, 2021	673	673,519
Dell Inc.		
Term Loan, 3.75%, Maturing October 29, 2018	1,387	1,388,368
Term Loan, 4.50%, Maturing April 29, 2020	12,016	12,089,179
Eagle Parent, Inc.	,	, ,
Term Loan, 4.00%, Maturing May 16, 2018	2,681	2,689,598
Entegris, Inc.	2,001	2,000,000
Term Loan, 3.50%, Maturing April 30, 2021	650	647,291
Excelitas Technologies Corp.	030	017,271
Term Loan, 6.00%, Maturing October 30, 2020	2,038	2,054,574
Eze Castle Software Inc.	2,030	2,031,371
Term Loan, 4.00%, Maturing April 6, 2020	744	745,747
FIDJI Luxembourg (BC4) S.a.r.l.	/ ++	175,171
Term Loan, 6.25%, Maturing December 24, 2020	1,062	1,072,178
Freescale Semiconductor, Inc.	1,002	1,072,170
Term Loan, 4.25%, Maturing February 28, 2020	2,984	2,990,408
Go Daddy Operating Company, LLC	2,904	2,990,408
Term Loan, 4.75%, Maturing May 13, 2021	5,108	5,090,948
Hyland Software, Inc.	3,100	3,090,940
Term Loan, 4.75%, Maturing February 19, 2021	520	523,738
·	320	323,736
Infor (US), Inc. Term Loan, 3.75%, Maturing June 3, 2020	8,864	8,826,679
M/A-COM Technology Solutions Holdings, Inc.	0,004	0,020,079
	675	690 006
Term Loan, 4.50%, Maturing May 7, 2021 Magic Newco LLC	073	680,906
8	2,907	2 022 094
Term Loan, 5.00%, Maturing December 12, 2018	2,907	2,933,984
Micro Holding, L.P. Tarm Lean 7.25% Metaring Merch 18, 2010	1 126	1 120 161
Term Loan, 7.25%, Maturing March 18, 2019	1,136	1,138,464
Microsemi Corporation	1 222	1 220 715
Term Loan, 3.25%, Maturing March 18, 2021	1,333	1,328,715
NXP B.V.	2.501	0.571.006
Term Loan, 3.25%, Maturing January 11, 2020	2,581	2,571,226
Open Text Corporation	1.000	1 250 050
Term Loan, 3.25%, Maturing January 16, 2021	1,269	1,270,079
Renaissance Learning, Inc.	000	024 004
Term Loan, 4.50%, Maturing April 9, 2021	923	924,994
Term Loan - Second Lien, 8.00%, Maturing April 1, 2022	300	300,250
Rocket Software, Inc.	10:	100 101
Term Loan, 5.75%, Maturing February 8, 2018	431	433,494
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	1,500	1,522,500
Rovi Solutions Corporation		
Term Loan, 3.50%, Maturing March 29, 2019	703	698,501

Borrower/Tranche Description	(000 s omitted)		Value
RP Crown Parent, LLC			
Term Loan, 6.00%, Maturing December 21, 2018	4,203	\$	4,207,996
Term Loan - Second Lien, 11.25%, Maturing December 20, 2019	1,675		1,691,750
Sensata Technologies Finance Company, LLC			
Term Loan, 3.25%, Maturing May 12, 2019	1,621		1,629,823
Shield Finance Co. S.a.r.l.			
Term Loan, 5.00%, Maturing January 29, 2021	923		928,070
Sirius Computer Solutions, Inc.			
Term Loan, 7.00%, Maturing November 30, 2018 SkillSoft Corp.	545		552,640
Term Loan, 4.50%, Maturing April 28, 2021	1,950		1,953,251
Smart Technologies ULC			
Term Loan, 10.50%, Maturing January 31, 2018	708		734,355
Sophia, L.P.			ĺ
Term Loan, 4.00%, Maturing July 19, 2018	1,816		1,818,776
SS&C Technologies Holdings Europe S.a.r.l.			
Term Loan, 3.25%, Maturing June 7, 2019	91		90,940
SS&C Technologies Inc.			, i
Term Loan, 3.25%, Maturing June 7, 2019	877		878,672
SumTotal Systems LLC			212,21
Term Loan, 6.25%, Maturing November 16, 2018	1,327		1,296,749
SunEdison Semiconductor B.V.	,-		, ,
Term Loan, 6.50%, Maturing May 22, 2019	1,150		1,150,719
SurveyMonkey.com, LLC	2,220		2,220,72
Term Loan, 5.50%, Maturing February 5, 2019	1,533		1,544,292
Sybil Software LLC	2,000		-,,
Term Loan, 5.00%, Maturing March 20, 2020	2,222		2,227,430
Vantiv, LLC	_,		2,227,100
Term Loan, 3.75%, Maturing May 12, 2021	1,200		1,205,063
Vertafore, Inc.	,		,,
Term Loan, 4.25%, Maturing October 3, 2019	1,984		1,989,774
Wall Street Systems Delaware, Inc.	,		, ,
Term Loan, 4.50%, Maturing April 30, 2021	2,075		2,078,459
Web.com Group, Inc.	,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.50%, Maturing October 27, 2017	1,672		1,676,952
Websense, Inc.	,		, ,
Term Loan, 4.50%, Maturing June 25, 2020	943		948,474
	, , ,		, , , , , ,
		\$	114,300,453
Equipment Leasing 0.4%			
Delos Finance S.a.r.l.			
Term Loan, 3.50%, Maturing March 6, 2021	3,275	\$	3,277,047
Flying Fortress Inc.	-,		.,,.
Term Loan, 3.50%, Maturing June 30, 2017	4,712		4,714,611
	.,=		.,,,
		\$	7,991,658
		φ	1,771,030
FI LIT A D. L. ACH			
Financial Intermediaries 2.6%			
American Capital Holdings, Inc.		4	/ FR 0=0
Term Loan, 3.50%, Maturing August 22, 2017	656	\$	657,070
Armor Holding II LLC			772 2 1T
Term Loan, 5.75%, Maturing June 26, 2020	775		773,247

Term Loan - Second Lien, 10.25%, Maturing December 11, 2020

1,000

1,000,000

Borrower/Tranche Description	(000 s omitted)		Value
Citco Funding LLC			
Term Loan, 4.25%, Maturing June 29, 2018	3,236	\$	3,246,867
Clipper Acquisitions Corp.			
Term Loan, 3.00%, Maturing February 6, 2020	1,625		1,613,630
First Data Corporation			
Term Loan, 3.65%, Maturing March 24, 2017	1,000		1,000,804
Term Loan, 4.15%, Maturing March 24, 2018	3,000		3,009,954
Term Loan, 4.15%, Maturing September 24, 2018	4,650		4,666,470
Grosvenor Capital Management Holdings, LLP	.,000		.,000,170
Term Loan, 3.75%, Maturing January 4, 2021	1,617		1,608,791
Guggenheim Partners, LLC	1,017		1,000,771
Term Loan, 4.25%, Maturing July 22, 2020	2,978		2,991,146
Hamilton Lane Advisors, LLC	2,770		2,771,140
Term Loan, 4.00%, Maturing February 28, 2018	558		560,336
Harbourvest Partners, LLC	330		300,330
Term Loan, 3.25%, Maturing February 4, 2021	1,079		1,073,890
	1,079		1,073,890
Home Loan Servicing Solutions, Ltd.	1 220		1 244 949
Term Loan, 4.50%, Maturing June 19, 2020	1,238		1,244,848
LPL Holdings, Inc.	516		516.750
Term Loan, 2.65%, Maturing March 29, 2017	516		516,753
Term Loan, 3.25%, Maturing March 29, 2019	3,969		3,968,516
MIP Delaware, LLC			
Term Loan, 4.00%, Maturing March 9, 2020	659		660,999
Moneygram International, Inc.			
Term Loan, 4.25%, Maturing March 27, 2020	1,533		1,514,128
Nuveen Investments, Inc.			
Term Loan, 4.15%, Maturing May 15, 2017	8,245		8,268,714
NXT Capital, Inc.			
Term Loan, 6.25%, Maturing September 4, 2018	175		176,306
Term Loan, 6.25%, Maturing September 4, 2018	918		927,243
Ocwen Financial Corporation			
Term Loan, 5.00%, Maturing February 15, 2018	3,432		3,451,122
Oz Management LP			
Term Loan, 1.65%, Maturing November 15, 2016	1,344		1,294,440
Sesac Holdco II, LLC			
Term Loan, 5.00%, Maturing February 8, 2019	1,980		1,991,055
Starwood Property Trust, Inc.			
Term Loan, 3.50%, Maturing April 17, 2020	1,289		1,283,354
Transfirst Holdings, Inc.			
Term Loan, 4.00%, Maturing December 27, 2017	963		965,425
Walker & Dunlop, Inc.			
Term Loan, 5.50%, Maturing December 11, 2020	871		885,861
Walter Investment Management Corp.			000,000
Term Loan, 4.75%, Maturing December 11, 2020	2,075		2,054,880
10111 20111, 1170 70, 1111111111 2020	2,070		2,00 .,000
		ø	E1 405 940
		\$	51,405,849
Food Products 2.3%			
AdvancePierre Foods, Inc.			
Term Loan, 5.75%, Maturing July 10, 2017	3,852	\$	3,862,010
Big Heart Pet Brands			
Term Loan, 3.50%, Maturing March 8, 2020	3,814		3,795,087
Blue Buffalo Company, Ltd.			
Term Loan, 4.00%, Maturing August 8, 2019	1,376		1,382,509
	•		

Central Explose (Substituted Partner Islands (Say Explose LLC) (1940) (2014)	Borrower/Tranche Description	(000 s omitted)	Value
Saskery Supplies LLC Term Loan, A.75%, Maturing July 3, 2020 1,199,337 Del Monte Foots, Inc. Ferm Loan, A.59%, Maturing Pebnary 18, 2021 970,406 Diagonal Foots, Inc. Cerm Loan, A.59%, Maturing August 20, 2018 249,237 Diagonal Foots, Maturing November 1, 2018 2,174 2,179,215 H.J. Heinz Company Term Loan, 3,59%, Maturing June 5, 2020 12,296 2,206,228 High Liner Foots Incorporated Term Loan, 3,59%, Maturing April 24, 2021 1,122,187 ISB USA Holdings Inc. Term Loan, 3,57%, Maturing September 18, 2020 1,98 2,607 2,676,537 NBTY, Inc. Berm Loan, 3,59%, Maturing Detober 1, 2017 9,496 9,523,955 Pirmace Loan, 3,59%, Maturing April 29, 2020 8 44,491,988 Possible Foots Finance LLC Ferm Loan, 3,75%, Maturing July 26, 2016 13 13 13 14,491,988 Possible Foots Finance LLC 12	Clearwater Seafoods Limited Partnership		
Tem Loan, 4,756, Maturing July 3,2020 1,199,337	Term Loan, 4.75%, Maturing June 24, 2019	1,040	\$ 1,046,213
Image: Note of Section 1987 970,496 Perm Loan, 4.55%, Maturing Pebnary 18, 2021 970,296 970,296 970,207,206 970,207,206 970,207,206 970,207,206 970,207,206 970,207,206 970,207,206 970,207,206 970,207,206 970,207,206 970,207,206 970,207,206 970,207,206 970,207,206 970,207,206 970,207,206 970,207,206 970,207,206 970,207,207,206 970,207,206 970,207,206 970,207,206 970,207,206 970,207,207,206 970,207,207,206	CSM Bakery Supplies LLC		
Tem Loan, 4.25%, Maturing Pebnary 18, 2021	Term Loan, 4.75%, Maturing July 3, 2020	1,191	1,199,337
Part Loan, 25%, Maturing August 20, 2018	Del Monte Foods, Inc.		
Term Loan, 4.25%, Maturing August 20, 2018	Term Loan, 4.25%, Maturing February 18, 2021	973	970,496
Dole Food Company Inc.	Diamond Foods, Inc.		
Term Loan, 450%, Maturing November 1, 2018 1,179, 215 1,1,11610C Company 12,796 12,905,282 11,1161 11,	Term Loan, 4.25%, Maturing August 20, 2018	249	249,737
H.J. Heinz Company 12,796	• •		
Term Loan, 350%, Maturing June 5, 2020 12,796 12,905,282 13 1,122 1,122,187 1,125 1,122,187 1,125 1,122,187 1,125 1,122,187 1,125		2,174	2,179,215
High Liner Foods Incorporated 1,122 1,122,187 1,122 1,122,187 1,122 1,122,187 1,122 1,122,187 1,122 1,123 1,122 1,123 1,122 1,123 1,12			
Term Loan, 4.25%, Maturing April 24, 2021 1,122 1,122,187 JBS USA Holdings Inc. 2,667 2,676,537 Term Loan, 3.75%, Maturing September 18, 2020 1,985 1,981,691 NBTV, Inc. 7 1,985 1,981,691 DBTV, Inc. 9,496 9,523,952 Term Loan, 3.50%, Maturing October 1, 2017 9,496 9,523,952 Pinnacle Foods Finance LLC 844 840,762 Post Holdings Inc. 750 756,973 Term Loan, 3.75%, Maturing June 2, 2021 750 756,973 Food Service 1.7% Aramark Corporation 1 1 137 \$ 136,948 Term Loan, 3.73%, Maturing July 26, 2016 137 \$ 136,948 1 1 1 1 1 1 1 1 1 2 1 2 44,491,988 3 3 1 3 1 3 1 3 1 3 1 3 1 4 4 4 4 4 4 4 4 4		12,796	12,905,282
IRS USA Holdings Inc. Ferm Loan, 3.75%, Maturing May 25, 2018 2,667 2,676,537 1,981,691 1,985 1,981,691 1,985 1,981,691 1,985 1,981,691 1,985 1,981,691 1,985 1,981,691 1,985 1,981,691 1,985 1,981,691 1,985 1,981,691 1,985 1,981,691 1,985 1,981,691 1,985 1,981,691 1,985 1,981,691 1,985 1,981,691 1,985 1,981,691 1,985 1,981,691 1,985 1,981,691 1,981,			
Term Loan, 3,75%, Maturing May 25, 2018 2,667 2,676,537 Term Loan, 3,75%, Maturing September 18, 2020 1,985 1,981,691 NBTY, Inc. Term Loan, 3,50%, Maturing October 1, 2017 Term Loan, 3,55%, Maturing October 1, 2017 Term Loan, 3,25%, Maturing April 29, 2020 8 844 840,762 Post Holdings Inc. Term Loan, 3,75%, Maturing June 2, 2021 75,967,973 Food Service 1.7% Term Loan, 3,75%, Maturing July 26, 2016 2 44,491,988 Food Service 1.7% Term Loan, 3,73%, Maturing July 26, 2016 2 46 245,023 Rem Loan, 3,73%, Maturing November 15, 2020 3 48 3 50,859 Burger King Corporation 1 21 1 20,529 Burger King Corporation 2 504 2,616,456 CEC Eletertainment Concepts, L.P. 1 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7		1,122	1,122,187
Term Loan, 3.75%, Maturing September 18, 2020 1,985 1,981,691 NBTY, Inc. 9,496 9,523,952 Pinnacle Foods Finance LLC 844 840,762 Ferm Loan, 3.25%, Maturing April 29, 2020 844 840,762 Post Holdings Inc. 750 756,973 Term Loan, 3.75%, Maturing June 2, 2021 750,973 756,973 Food Service 1.7% Arramark Corporation 3137 \$ 136,948 Term Loan, 3.73%, Maturing July 26, 2016 137 \$ 136,948 Term Loan, 3.73%, Maturing July 26, 2016 246 245,023 ARG IH Corporation 348 350,859 Term Loan, 5.00%, Maturing November 15, 2020 348 350,859 Buffets, Inc. 121 120,529 Term Loan, 3.75%, Maturing September 28, 2019 2,604 2,616,456 CECE Entertainment Concepts, 1.P. 393 968,308 Term Loan, 4.25%, Maturing February 14, 2021 973 968,308 Centerplate, Inc. 1,163 1,168,900 Term Loan, 4.75%, Maturing November 26, 2019 1,163 1,781,745			
NETY, Inc.			
Form Loan, 3.50%, Maturing October 1, 2017 9,496 9,523,952 Pinnack Foods Finance LLC 844 840,762 Term Loan, 3.25%, Maturing April 29, 2020 844 840,762 Post Holdings Inc. 750 756,973 Food Service 1.7% 1.7% \$44,491,988 Food Service 1.7% 137 \$ 136,948 Term Loan, 3.73%, Maturing July 26, 2016 137 \$ 136,948 Term Loan, 3.73%, Maturing July 26, 2016 246 245,023 ARG IH Corporation 348 350,859 Buffets, Inc. 348 350,859 Buffets, Inc. 121 120,529 Burger King Corporation 121 120,529 Term Loan, 0.11%, Maturing September 28, 2019 2,604 2,616,456 CEC Entertainment Concepts, L.P. 973 968,308 Centerplate, Inc. 973 968,308 Centerplate, Inc. 1,163 1,168,900 Darling International Inc. EUR 1,297 1,781,745 Term Loan, 3,55%, Maturing Darloy 2,021 EUR 1,297 1,781,745 </td <td></td> <td>1,985</td> <td>1,981,691</td>		1,985	1,981,691
Pinnacle Foods Finance LLC Term Loan, 3.75%, Maturing April 29, 2020 756, 973 75			
Term Loan, 3.25%, Maturing April 29, 2020	·	9,496	9,523,952
Post Holdings Inc. Term Loan, 3.75%, Maturing June 2, 2021			
Food Service 1.7% 44,491,988 Food Service 1.7% ************************************		844	840,762
Proof Service 1.7%			
Food Service 1.7%	Term Loan, 3.75%, Maturing June 2, 2021	750	756,973
Food Service 1.7%			
Aramark Corporation 137 \$ 136,948 Term Loan, 3,73%, Maturing July 26, 2016 246 245,023 ARG HH Corporation Term Loan, 5,00%, Maturing November 15, 2020 348 350,859 Buffets, Inc. Term Loan, 0,11%, Maturing April 22, 2015 ⁽³⁾ 121 120,529 Burger King Corporation Term Loan, 3,75%, Maturing September 28, 2019 2,604 2,616,456 CEC Entertainment Concepts, L.P. Term Loan, 4,25%, Maturing February 14, 2021 973 968,308 Centerplate, Inc. Term Loan, 4,57%, Maturing November 26, 2019 1,163 1,168,900 Darling International Inc. Term Loan, 3,50%, Maturing January 6, 2021 EUR 1,297 1,781,745 DimeEquity, Inc. Term Loan, 3,75%, Maturing Cotober 19, 2017 2 2 Term Loan, 3,25%, Maturing February 7, 2021 3,258 3,258 3,233,390 Landry s, Inc. 2 2,716,089 Term Loan, 4,00%, Maturing April 24, 2018			\$ 44,491,988
Aramark Corporation 137 \$ 136,948 Term Loan, 3,73%, Maturing July 26, 2016 246 245,023 ARG HH Corporation Term Loan, 5,00%, Maturing November 15, 2020 348 350,859 Buffets, Inc. Term Loan, 0,11%, Maturing April 22, 2015 ⁽³⁾ 121 120,529 Burger King Corporation Term Loan, 3,75%, Maturing September 28, 2019 2,604 2,616,456 CEC Entertainment Concepts, L.P. Term Loan, 4,25%, Maturing September 28, 2019 9973 968,308 Centerplate, Inc. Term Loan, 4,25%, Maturing November 26, 2019 9973 968,308 Term Loan, 3,50%, Maturing January 6, 2021 EUR 1,163 1,168,900 Darling International Inc. Term Loan, 3,50%, Maturing Gotober 19, 2017 EUR 1,644 1,653,343 Dunkin Brands, Inc. Term Loan, 3,25%, Maturing February 7, 2021 3,258 3,233,390 Landry s, Inc. Term Loan, 4,00%, Maturing April 24, 2018 2,706 2,716,089 <tr< th=""><th></th><th></th><th></th></tr<>			
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Burger King Corporation Term Loan, 3.75%, Maturing September 28, 2019 2,604 2,616,456 CEC Entertainment Concepts, L.P. Term Loan, 4.25%, Maturing February 14, 2021 973 968,308 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 1,163 1,168,900 Darling International Inc. Term Loan, 3.50%, Maturing January 6, 2021 EUR 1,297 1,781,745 DineEquity, Inc. Term Loan, 3.75%, Maturing October 19, 2017 1,644 1,653,343 Dunkin Brands, Inc. Term Loan, 3.25%, Maturing February 7, 2021 3,258 3,233,390 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 2,706 2,716,089 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 684 685,533 OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 658 659,477 P.F. Chang s China Bistro Inc.	Buffets, Inc.		
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CEC Entertainment Concepts, L.P. Term Loan, 4.25%, Maturing February 14, 2021 973 968,308 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 1,163 1,168,900 Darling International Inc. EUR 1,297 1,781,745 DineEquity, Inc. Term Loan, 3.75%, Maturing January 6, 2021 EUR 1,644 1,653,343 Dunkin Brands, Inc. Term Loan, 3.25%, Maturing February 7, 2021 3,258 3,238 3,233,390 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 2,706 2,716,089 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 684 685,533 OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 658 659,477 P.F. Chang s China Bistro Inc. 1,644 1,653,338	Burger King Corporation		
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Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 1,163 1,168,900 Darling International Inc. Term Loan, 3.50%, Maturing January 6, 2021 EUR 1,297 1,781,745 DineEquity, Inc. Term Loan, 3.75%, Maturing October 19, 2017 1,644 1,653,343 Dunkin Brands, Inc. Term Loan, 3.25%, Maturing February 7, 2021 3,258 3,233,390 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 2,706 2,716,089 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 684 685,533 OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 658 659,477 P.F. Chang s China Bistro Inc.	CEC Entertainment Concepts, L.P.		
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Darling International Inc. Term Loan, 3.50%, Maturing January 6, 2021 EUR 1,297 1,781,745 DineEquity, Inc. Term Loan, 3.75%, Maturing October 19, 2017 1,644 1,653,343 Dunkin Brands, Inc. Term Loan, 3.25%, Maturing February 7, 2021 3,258 3,233,390 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 2,706 2,716,089 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 684 685,533 OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 658 659,477 P.F. Chang s China Bistro Inc.	Centerplate, Inc.		
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DineEquity, Inc. Term Loan, 3.75%, Maturing October 19, 2017 1,644 1,653,343 Dunkin Brands, Inc. Term Loan, 3.25%, Maturing February 7, 2021 3,258 3,233,390 Landry s, Inc. 2,706 2,716,089 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 684 685,533 OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 658 659,477 P.F. Chang s China Bistro Inc.			
Term Loan, 3.75%, Maturing October 19, 2017 1,644 1,653,343 Dunkin Brands, Inc. Term Loan, 3.25%, Maturing February 7, 2021 3,258 3,233,390 Landry s, Inc. 2,706 2,716,089 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 684 685,533 OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 658 659,477 P.F. Chang s China Bistro Inc.	Term Loan, 3.50%, Maturing January 6, 2021	EUR 1,297	1,781,745
Dunkin Brands, Inc. Term Loan, 3.25%, Maturing February 7, 2021 3,258 3,233,390 Landry s, Inc. Cerm Loan, 4.00%, Maturing April 24, 2018 2,706 2,716,089 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 684 685,533 OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 658 659,477 P.F. Chang s China Bistro Inc.	DineEquity, Inc.		
Term Loan, 3.25%, Maturing February 7, 2021 3,258 3,233,390 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 2,706 2,716,089 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 684 685,533 OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 658 659,477 P.F. Chang s China Bistro Inc.	Term Loan, 3.75%, Maturing October 19, 2017	1,644	1,653,343
Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 2,706 2,716,089 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 684 685,533 OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 658 659,477 P.F. Chang s China Bistro Inc.	Dunkin Brands, Inc.		
Term Loan, 4.00%, Maturing April 24, 2018 2,706 2,716,089 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 684 685,533 OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 658 659,477 P.F. Chang s China Bistro Inc.	Term Loan, 3.25%, Maturing February 7, 2021	3,258	3,233,390
NPC International, Inc. 684 685,533 Term Loan, 4.00%, Maturing December 28, 2018 684 685,533 OSI Restaurant Partners, LLC 658 659,477 Term Loan, 3.50%, Maturing October 25, 2019 658 659,477 P.F. Chang s China Bistro Inc. 658 659,477	• /		
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OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 P.F. Chang s China Bistro Inc. 658 659,477	•		
Term Loan, 3.50%, Maturing October 25, 2019 P.F. Chang s China Bistro Inc. 658 659,477		684	685,533
P.F. Chang s China Bistro Inc.			
-		658	659,477
Term Loan, 4.25%, Maturing July 2, 2019 913 900,606			
	Term Loan, 4.25%, Maturing July 2, 2019	913	900,606

	Prin	cipal		
	Amount*			
Borrower/Tranche Description	(000 s	omitted)		Value
Seminole Hard Rock Entertainment, Inc.				
Term Loan, 3.50%, Maturing May 14, 2020		322	\$	321,281
US Foods, Inc.				
Term Loan, 4.50%, Maturing March 29, 2019		7,747		7,766,117
Weight Watchers International, Inc.				
Term Loan, 4.00%, Maturing April 2, 2020		7,604		6,035,477
Wendy s International, Inc.				
Term Loan, 3.25%, Maturing May 15, 2019		2,065		2,071,018
			\$	33,431,099
Food/Drug Retailers 1.9%				
Albertson s, LLC		1.064	Ф	1 272 411
Term Loan, 4.75%, Maturing March 21, 2019		1,364	\$	1,372,411
Alliance Boots Holdings Limited	DID	1.000		1 272 000
Term Loan, 3.56%, Maturing July 10, 2017	EUR	1,000		1,373,008
Term Loan, 3.98%, Maturing July 10, 2017	GBP	8,450		14,477,149
General Nutrition Centers, Inc.		6,376		6 220 104
Term Loan, 3.25%, Maturing March 4, 2019		0,370		6,339,194
New Albertson s, Inc. Term Loan, Maturing June 25, 2021 ⁽⁶⁾		1,400		1,406,416
Pantry, Inc. (The)		1,400		1,400,410
Term Loan, 4.75%, Maturing August 2, 2019		467		469,890
Rite Aid Corporation		407		407,070
Term Loan, 3.50%, Maturing February 21, 2020		5,772		5,774,829
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020		550		562,925
Supervalu Inc.		230		302,723
Term Loan, 4.50%, Maturing March 21, 2019		4,245		4,248,512
			\$	36,024,334
Forest Products 0.0%				
Expera Specialty Solutions, LLC				
Term Loan, 7.50%, Maturing December 21, 2018		619	\$	626,484
			\$	626,484
			·	,
Health Care 6.3%				
Akorn, Inc.				
Term Loan, 4.50%, Maturing April 16, 2021		900	\$	905,250
Term Loan, Maturing April 16, 2021 ⁽⁶⁾		500	Ψ.	502,916
Alere, Inc.				,
Term Loan, 4.25%, Maturing June 30, 2017		4,262		4,279,035
Alliance Healthcare Services, Inc.		·		
Term Loan, 4.25%, Maturing June 3, 2019		1,411		1,412,341
Amneal Pharmaceuticals LLC				
Term Loan, 5.75%, Maturing November 1, 2019		720		724,810
Ardent Medical Services, Inc.				
Term Loan, 6.75%, Maturing July 2, 2018		5,295		5,329,637
ATI Holdings, Inc.				
Term Loan, 5.00%, Maturing December 20, 2019		517		523,158
Biomet Inc.				
Term Loan, 3.66%, Maturing July 25, 2017		5,818		5,833,396

BSN Medical Inc.

Term Loan, 4.00%, Maturing August 28, 2019 618 619,118

Borrower/Tranche Description	(000 s omitted)	Value
CeramTec Acquisition Corporation	,	
Term Loan, 4.25%, Maturing August 28, 2020	178	\$ 178,823
CHG Buyer Corporation		
Term Loan, 4.25%, Maturing November 19, 2019	2,215	2,228,664
Community Health Systems, Inc.		
Term Loan, 3.48%, Maturing January 25, 2017	1,929	1,935,451
Term Loan, 4.25%, Maturing January 27, 2021	8,424	8,486,181
Convatec Inc.	,	, ,
Term Loan, 4.00%, Maturing December 22, 2016	1,390	1,392,527
DaVita HealthCare Partners, Inc.	,	, ,
Term Loan, 3.50%, Maturing June 24, 2021	4,250	4,275,423
DJO Finance LLC	,	, , .
Term Loan, 4.25%, Maturing September 15, 2017	1,436	1,444,145
Envision Healthcare Corporation	1,100	1,,1 .0
Term Loan, 4.00%, Maturing May 25, 2018	4,256	4,268,450
Faenza Acquisition GmbH	,, ,	1,200,100
Term Loan, 4.25%, Maturing August 28, 2020	545	546,970
Term Loan, 4.25%, Maturing August 31, 2020	1,797	1,804,390
Gentiva Health Services, Inc.	1,777	1,001,000
Term Loan, 6.50%, Maturing October 18, 2019	1,791	1,794,358
Grifols Worldwide Operations USA, Inc.	1,771	1,771,550
Term Loan, 3.15%, Maturing February 27, 2021	6,284	6,284,646
HCA, Inc.	0,201	0,201,010
Term Loan, 2.90%, Maturing March 31, 2017	7,604	7,630,064
Term Loan, 2.98%, Maturing May 1, 2018	2,136	2,140,876
Hologic Inc.	2,130	2,140,070
Term Loan, 3.25%, Maturing August 1, 2019	1,614	1,615,439
Iasis Healthcare LLC	1,014	1,015,457
Term Loan, 4.50%, Maturing May 3, 2018	3,270	3,286,858
inVentiv Health, Inc.	3,210	3,200,030
Term Loan, 7.50%, Maturing August 4, 2016	3,116	3,135,184
Term Loan, 7.75%, Maturing May 15, 2018	1,259	1,261,660
JLL/Delta Dutch Newco B.V.	1,239	1,201,000
Term Loan, 4.25%, Maturing March 11, 2021	1,175	1,167,656
The state of the s	UR 400	549,774
Kindred Healthcare, Inc.	70K 400	349,774
Term Loan, 4.00%, Maturing April 9, 2021	1,975	1,981,172
Kinetic Concepts, Inc.	1,973	1,901,172
Term Loan, 4.00%, Maturing May 4, 2018	6,808	6,825,991
LHP Hospital Group, Inc.	0,000	0,023,991
Term Loan, 9.00%, Maturing July 3, 2018	959	917,976
Mallinckrodt International Finance S.A.	737	917,970
Term Loan, 3.50%, Maturing March 19, 2021	2,020	2,021,901
MedAssets, Inc.	2,020	2,021,901
Term Loan, 4.00%, Maturing December 13, 2019	421	421,518
Millennium Laboratories, Inc.	421	421,310
Term Loan, 5.25%, Maturing April 16, 2021	2,775	2,803,882
	2,113	2,003,002
MMM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017	1,433	1,445,636
MSO of Puerto Rico, Inc.	1,433	1,443,030
Term Loan, 9.75%, Maturing December 12, 2017	1,042	1,051,016
	1,042	1,031,010
National Mentor Holdings, Inc.	600	702.005
Term Loan, 4.75%, Maturing January 31, 2021	698	702,905

	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Onex Carestream Finance LP			
Term Loan, 5.00%, Maturing June 7, 2019	4,054	\$	4,069,226
Opal Acquisition, Inc.			
Term Loan, 5.00%, Maturing November 27, 2020	2,164		2,171,429
Ortho-Clinical Diagnostics, Inc.	4.200		4 222 222
Term Loan, 4.75%, Maturing June 30, 2021	4,200		4,233,823
Pharmaceutical Product Development LLC Term Loan, 4.00%, Maturing December 5, 2018	3,497		3,510,226
PharMedium Healthcare Corporation	3,497		3,310,220
Term Loan, 4.25%, Maturing January 28, 2021	365		365,713
PRA Holdings, Inc.	303		303,713
Term Loan, 4.50%, Maturing September 23, 2020	2,109		2,099,835
Radnet Management, Inc.			_,,,,,,,,
Term Loan, 4.27%, Maturing October 10, 2018	1,953		1,961,333
RegionalCare Hospital Partners, Inc.			
Term Loan, 6.00%, Maturing April 19, 2019	575		576,437
Sage Products Holdings III, LLC			
Term Loan, 4.25%, Maturing December 13, 2019	507		508,096
Salix Pharmaceuticals, Ltd.			
Term Loan, 4.25%, Maturing January 2, 2020	926		934,768
Select Medical Corporation	225		224 572
Term Loan, 2.99%, Maturing December 20, 2016	225		224,573
Term Loan, 3.75%, Maturing June 1, 2018 Sheridan Holdings, Inc.	1,225		1,224,234
Term Loan, 4.50%, Maturing June 29, 2018	686		689,002
Steward Health Care System LLC	000		009,002
Term Loan, 6.75%, Maturing April 12, 2020	1,411		1,394,879
TriZetto Group, Inc. (The)	2,122		2,02 1,012
Term Loan, 4.75%, Maturing May 2, 2018	1,481		1,486,504
Truven Health Analytics Inc.			
Term Loan, 4.50%, Maturing June 6, 2019	1,793		1,778,585
U.S. Renal Care, Inc.			
Term Loan, 4.25%, Maturing July 3, 2019	2,210		2,220,040
Universal Health Services, Inc.			
Term Loan, 2.40%, Maturing November 15, 2016	374		375,687
		\$	123,553,587
Home Furnishings 0.3%			
Interline Brands, Inc.			
Term Loan, 4.00%, Maturing March 17, 2021	324	\$	323,512
Serta/Simmons Holdings, LLC	321	Ψ	323,312
Term Loan, 4.25%, Maturing October 1, 2019	3,660		3,674,238
Tempur-Pedic International Inc.			
Term Loan, 3.50%, Maturing March 18, 2020	2,671		2,665,886
		\$	6,663,636
Industrial Equipment 120			
Industrial Equipment 1.3%			
Alliance Laundry Systems LLC Term Loan, 4.26%, Maturing December 10, 2018	381	\$	383,931
Apex Tool Group, LLC	361	Ф	303,931
Term Loan, 4.50%, Maturing January 31, 2020	1,333		1,320,350
Torni Zouii, 1.30 /0, muuring sunuury 31, 2020	1,333		1,320,330

Doosan Infracore International, Inc.

Term Loan, 4.50%, Maturing May 28, 2021 1,482,977

Borrower/Tranche Description	(000 s	(000 s omitted)		Value	
Filtration Group Corporation					
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021		1,000	\$	1,020,000	
Gardner Denver, Inc.					
Term Loan, 4.25%, Maturing July 30, 2020		2,153		2,154,975	
Term Loan, 4.75%, Maturing July 30, 2020	EUR	471		651,087	
Generac Power Systems, Inc.					
Term Loan, 3.25%, Maturing May 31, 2020		2,014		2,004,296	
Grede Holdings, LLC					
Term Loan, 4.75%, Maturing June 2, 2021		1,125		1,130,391	
Milacron LLC					
Term Loan, 4.00%, Maturing March 30, 2020		1,908		1,907,303	
Paladin Brands Holding, Inc.					
Term Loan, 6.75%, Maturing August 16, 2019		867		879,050	
Rexnord LLC					
Term Loan, 4.00%, Maturing August 21, 2020		6,575		6,579,422	
Signode Industrial Group US Inc.					
Term Loan, 4.00%, Maturing May 1, 2021		1,900		1,896,042	
Spansion LLC					
Term Loan, 3.75%, Maturing December 19, 2019		1,207		1,213,438	
STS Operating, Inc.					
Term Loan, 4.75%, Maturing February 19, 2021		399		401,369	
Tank Holding Corp.					
Term Loan, 4.25%, Maturing July 9, 2019		901		902,310	
Unifrax Corporation					
Term Loan, 4.25%, Maturing November 28, 2018		636		637,420	
Virtuoso US LLC					
T I 4.750/ M-t E-l 11.2021		C 7 4			
Term Loan, 4.75%, Maturing February 11, 2021		574		578,581	
Term Loan, 4.75%, Maturing February 11, 2021		5/4	¢		
Term Loan, 4.75%, Maturing February 11, 2021		5/4	\$	25,142,942	
Insurance 2.0%		5/4	\$		
Insurance 2.0% Alliant Holdings I, Inc.				25,142,942	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019		3,218	\$		
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC		3,218		25,142,942 3,230,403	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019				25,142,942	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC		3,218 5,055		25,142,942 3,230,403	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021		3,218		25,142,942 3,230,403	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC		3,218 5,055 1,144		3,230,403 5,077,861 1,149,766	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 5.00%, Maturing May 24, 2019		3,218 5,055 1,144 10,314		3,230,403 5,077,861 1,149,766 10,388,017	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 4.25%, Maturing July 8, 2020		3,218 5,055 1,144 10,314 1,139		3,230,403 5,077,861 1,149,766 10,388,017 1,140,024	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 4.25%, Maturing July 8, 2020 Term Loan - Second Lien, 8.50%, Maturing March 3, 2021		3,218 5,055 1,144 10,314		3,230,403 5,077,861 1,149,766 10,388,017	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 4.25%, Maturing July 8, 2020 Term Loan - Second Lien, 8.50%, Maturing March 3, 2021 CNO Financial Group, Inc.		3,218 5,055 1,144 10,314 1,139 1,375		3,230,403 5,077,861 1,149,766 10,388,017 1,140,024	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 5.00%, Maturing July 8, 2020 Term Loan - Second Lien, 8.50%, Maturing March 3, 2021 CNO Financial Group, Inc. Term Loan, 3.75%, Maturing September 20, 2018		3,218 5,055 1,144 10,314 1,139		3,230,403 5,077,861 1,149,766 10,388,017 1,140,024	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 4.25%, Maturing July 8, 2020 Term Loan - Second Lien, 8.50%, Maturing March 3, 2021 CNO Financial Group, Inc.		3,218 5,055 1,144 10,314 1,139 1,375		3,230,403 5,077,861 1,149,766 10,388,017 1,140,024 1,429,141	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 5.00%, Maturing July 8, 2020 Term Loan - Second Lien, 8.50%, Maturing March 3, 2021 CNO Financial Group, Inc. Term Loan, 3.75%, Maturing September 20, 2018		3,218 5,055 1,144 10,314 1,139 1,375		3,230,403 5,077,861 1,149,766 10,388,017 1,140,024 1,429,141	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 5.00%, Maturing July 8, 2020 Term Loan - Second Lien, 8.50%, Maturing March 3, 2021 CNO Financial Group, Inc. Term Loan, 3.75%, Maturing September 20, 2018 Cooper Gay Swett & Crawford Ltd. Term Loan, 5.00%, Maturing April 16, 2020 Cunningham Lindsey U.S. Inc.		3,218 5,055 1,144 10,314 1,139 1,375 4,769		3,230,403 5,077,861 1,149,766 10,388,017 1,140,024 1,429,141 4,777,644 1,551,447	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 5.00%, Maturing July 8, 2020 Term Loan - Second Lien, 8.50%, Maturing March 3, 2021 CNO Financial Group, Inc. Term Loan, 3.75%, Maturing September 20, 2018 Cooper Gay Swett & Crawford Ltd. Term Loan, 5.00%, Maturing April 16, 2020 Cunningham Lindsey U.S. Inc. Term Loan, 5.00%, Maturing December 10, 2019		3,218 5,055 1,144 10,314 1,139 1,375 4,769 1,586 2,410		3,230,403 5,077,861 1,149,766 10,388,017 1,140,024 1,429,141 4,777,644 1,551,447 2,402,046	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 5.00%, Maturing July 8, 2020 Term Loan - Second Lien, 8.50%, Maturing March 3, 2021 CNO Financial Group, Inc. Term Loan, 3.75%, Maturing September 20, 2018 Cooper Gay Swett & Crawford Ltd. Term Loan, 5.00%, Maturing April 16, 2020 Cunningham Lindsey U.S. Inc. Term Loan, 5.00%, Maturing December 10, 2019 Term Loan - Second Lien, 9.25%, Maturing June 10, 2020		3,218 5,055 1,144 10,314 1,139 1,375 4,769		3,230,403 5,077,861 1,149,766 10,388,017 1,140,024 1,429,141 4,777,644 1,551,447	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 5.00%, Maturing July 8, 2020 Term Loan - Second Lien, 8.50%, Maturing March 3, 2021 CNO Financial Group, Inc. Term Loan, 3.75%, Maturing September 20, 2018 Cooper Gay Swett & Crawford Ltd. Term Loan, 5.00%, Maturing April 16, 2020 Cunningham Lindsey U.S. Inc. Term Loan, 5.00%, Maturing December 10, 2019 Term Loan - Second Lien, 9.25%, Maturing June 10, 2020 Hub International Limited		3,218 5,055 1,144 10,314 1,139 1,375 4,769 1,586 2,410 572		3,230,403 5,077,861 1,149,766 10,388,017 1,140,024 1,429,141 4,777,644 1,551,447 2,402,046 572,319	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 5.00%, Maturing July 8, 2020 Term Loan, 4.25%, Maturing July 8, 2020 Term Loan, 5.00%, Maturing March 3, 2021 CNO Financial Group, Inc. Term Loan, 3.75%, Maturing September 20, 2018 Cooper Gay Swett & Crawford Ltd. Term Loan, 5.00%, Maturing April 16, 2020 Cunningham Lindsey U.S. Inc. Term Loan, 5.00%, Maturing December 10, 2019 Term Loan - Second Lien, 9.25%, Maturing June 10, 2020 Hub International Limited Term Loan, 4.25%, Maturing October 2, 2020		3,218 5,055 1,144 10,314 1,139 1,375 4,769 1,586 2,410		3,230,403 5,077,861 1,149,766 10,388,017 1,140,024 1,429,141 4,777,644 1,551,447 2,402,046	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 5.00%, Maturing July 8, 2020 Term Loan - Second Lien, 8.50%, Maturing March 3, 2021 CNO Financial Group, Inc. Term Loan, 3.75%, Maturing September 20, 2018 Cooper Gay Swett & Crawford Ltd. Term Loan, 5.00%, Maturing April 16, 2020 Cunningham Lindsey U.S. Inc. Term Loan, 5.00%, Maturing December 10, 2019 Term Loan - Second Lien, 9.25%, Maturing June 10, 2020 Hub International Limited Term Loan, 4.25%, Maturing October 2, 2020 USI, Inc.		3,218 5,055 1,144 10,314 1,139 1,375 4,769 1,586 2,410 572 3,548		3,230,403 5,077,861 1,149,766 10,388,017 1,140,024 1,429,141 4,777,644 1,551,447 2,402,046 572,319 3,561,169	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 5.00%, Maturing July 8, 2020 Term Loan, 4.25%, Maturing July 8, 2020 Term Loan, 5.00%, Maturing March 3, 2021 CNO Financial Group, Inc. Term Loan, 3.75%, Maturing September 20, 2018 Cooper Gay Swett & Crawford Ltd. Term Loan, 5.00%, Maturing April 16, 2020 Cunningham Lindsey U.S. Inc. Term Loan, 5.00%, Maturing December 10, 2019 Term Loan - Second Lien, 9.25%, Maturing June 10, 2020 Hub International Limited Term Loan, 4.25%, Maturing October 2, 2020		3,218 5,055 1,144 10,314 1,139 1,375 4,769 1,586 2,410 572		3,230,403 5,077,861 1,149,766 10,388,017 1,140,024 1,429,141 4,777,644 1,551,447 2,402,046 572,319	
Insurance 2.0% Alliant Holdings I, Inc. Term Loan, 4.25%, Maturing December 20, 2019 AmWINS Group, LLC Term Loan, 5.00%, Maturing September 6, 2019 Applied Systems, Inc. Term Loan, 4.25%, Maturing January 25, 2021 Asurion LLC Term Loan, 5.00%, Maturing May 24, 2019 Term Loan, 5.00%, Maturing July 8, 2020 Term Loan - Second Lien, 8.50%, Maturing March 3, 2021 CNO Financial Group, Inc. Term Loan, 3.75%, Maturing September 20, 2018 Cooper Gay Swett & Crawford Ltd. Term Loan, 5.00%, Maturing April 16, 2020 Cunningham Lindsey U.S. Inc. Term Loan, 5.00%, Maturing December 10, 2019 Term Loan - Second Lien, 9.25%, Maturing June 10, 2020 Hub International Limited Term Loan, 4.25%, Maturing October 2, 2020 USI, Inc.		3,218 5,055 1,144 10,314 1,139 1,375 4,769 1,586 2,410 572 3,548		3,230,403 5,077,861 1,149,766 10,388,017 1,140,024 1,429,141 4,777,644 1,551,447 2,402,046 572,319 3,561,169	

Institute Inst	Borrower/Tranche Description	(000 s omitted)		Value	
Term Loan, 3.25%, Maturing October 12, 2020 3,660 \$ 3,680,165 \$ 2,142,431 \$ 2,4321 \$ 2,4331 \$ 2,	Leisure Goods/Activities/Movies 2.6%				
Ferm. Loan. 3.25%, Maturing October 12, 2020 3,665 \$ 3,680,165 Bally Technologies, Inc. Cerm. Loan. 4.25%, Maturing November 25, 2020 2,442,431 Bombardire Recreational Products, Inc. Cerm. Loan. 4.00%, Maturing January 30, 2019 4,582 4,591,285 Bright Hortzons Family Solutions, Inc. Cerm. Loan. 3.75%, Maturing January 30, 2020 222 221,833 Cedar Fair, L.7. Cerm. Loan. 3.75%, Maturing January 30, 2020 14,73 1,481,917 Chulc'ory Club Operations, Inc. Cerm. Loan. 3.25%, Maturing March 6, 2020 1,879 3,164 3,185,096 1,879 3,164 3,185,096 1,870 3,185	Activision Blizzard, Inc.				
Bally Technologies, Inc.		3,665	\$	3,680,165	
Tem Loan, 4.5%, Maturing November 25, 2020 2,442,431 Embabardine Recreational Products, Inc. 2,442,431 Embabardine Recreational Products, Inc. 2,442,431 Embabardine Recreational Products, Inc. 2,452,285 2,4591,285 2,4591,285 2,222 221,833 2,222 221,833 2,243,795 2,222 221,833 2,243,795 2,243 2,348,1917 ChibCorp Chib Operations, Inc. 2,243 2,481,917 ChibCorp Chib Operations, Inc. 3,481,917 ChibCorp Chib Operations, Inc. 3,481,918		,		, ,	
Bombardier Recreational Products, Inc. 15mm Loan, 4 05%, Maturing January 30, 2019 221, 833 15mm Loan, 3 75%, Maturing January 30, 2020 221, 833 15mm Loan, 3 75%, Maturing January 30, 2020 14,73 1481, 917 15mm Loan, 3 75%, Maturing March 6, 2020 1,892 1,887, 958 15mm Loan, 3 75%, Maturing July 24, 2020 1,892 1,887, 958 15mm Loan, 4 05%, Maturing July 24, 2020 1,892 1,887, 958 15mm Loan, 4 05%, Maturing July 24, 2020 1,892 1,887, 958 15mm Loan, 4 05%, Maturing July 24, 2020 1,25	·	2,430		2,442,431	
Term Loun, 4,00% Maturing January 30, 2019 2,88 2,591,285 221,833 2,243,375% 3,245	-	,		, , , -	
Bright Horizons Family Solutions, Inc. 1cedar Fair, IP. 222 221,833 Cedar Fair, IP. 1,473 1,481,917 CubCorp Club Operations, Inc. 1 1,892 1,887,958 Term Loan, 3,25%, Maturing March 6, 2020 1,892 1,887,958 1,887,958 Delta 2 (LUX) S.a.r.I. 1 1,892 1,887,958 1,897,958 1,892,958 1,897,958 1,897,958 1,897,958 1,897,958 1,897,958 1,897,958 1,897,958 1,897,958 1,897,958 1,897,958 1,297,978 1,250,047		4.582		4.591.285	
Term Loan, 3.75%, Maturing January 30, 2020 222 221,833 Cedar Fair, L.P. Term Loan, 3.25%, Maturing March 6, 2020 1,473 1,481,917 ClubCorp Club Operations, Inc. 1 1,892 1,887,958 Delia Z (UXY) Sar., 1 3,164 3,185,096 1,887,958 Emer Loan, 4,50%, Maturing April 30, 2019 3,164 3,185,096 1,823 1,250,047 Emer Loan, 5,50%, Maturing January 31, 2020 1,237 1,250,047 20,047 20,047 20,133 2,143,791 2,143,731 <		.,		.,001,200	
Cedar Fair, L.P. 1,473 1,481,917 Club Corp Club Operations, Inc. 1 1,897,858 Term Loan, 4,00%, Maturing July 24, 2020 1 1,897,858 Delta 2 (LUX) S.a.r.l. 3,164 3,185,096 Emerald Expositions Holding, Inc. 1 1 Ferm Loan, 5,50%, Maturing June 17, 2020 2,133 2,143,791 Fender Musical Instruments Corporation 2 3 2,143,791 Ferm Loan, 4,25%, Maturing April 3, 2019 534 537,337 Kasima, LLC 1,125 1,123,423 Live Nation Entertainment, Inc. 7,026 7,036,477 Ferm Loan, 3,25%, Maturing May 17, 2021 1,125 1,128,888 Ferm Loan, 3,50%, Maturing Aguast 17, 2020 7,026 7,036,477 Nord Anglia Education Limited 8 8 Ferm Loan, 3,50%, Maturing May 14, 2020 875 879,306 Regal Cinemas, Inc. 875 879,306 Ferm Loan, 4,50%, Maturing May 14, 2020 3,37 2,348,998 Six Flags Theme Parks, Inc. 1 1 Ferm Loan, 3,50%, Maturing May 14, 2020		222		221.833	
Term Loan, 3.25%, Maturing March 6, 2020 1,481,917 Club Corp Club Operations, Inc. 1892 1.887,958 1892 1.887,958 1892 1.887,958 1892 1.887,958 1892 1.887,958 1892 1.887,958 1892 1.887,958 1892 1.887,958 1892 1.887,958 1.887,95				221,000	
ClubCorp Club Operations, Inc. 1,892 1,887,958 1,897 2,878,758 1,897 2,878,758 1,897 2,878,758 1,897 2,878,758 1,897 2,878,758 1,897 2,878,758 1,897 2,878,758 1,897 2,878,758 1,897 2,878,758 1,897 2,878,758 1,897 2,878,758 1,897 2,878,758 1,897 2,878,758 1,897 2,878,758 1,897 2,978	,	1 473		1 481 917	
Term Loan, 4.00%, Maturing July 24, 2020 1,887,958 Delta 2 (LUX) S.ar.L	-	1,173		1,101,717	
Delta 2 (LINS) Sa.r.I. 3,164 3,185,096 Emerald Expositions Holding, Inc. 1,237 1,250,047 Ferm Loan, 5,50%, Maturing June 17, 2020 2,133 2,143,791 Ferm Loan, 4,25%, Maturing January 31, 2020 2,133 2,143,791 Fender Musical Instruments Corporation 534 537,337 Kasima, LLC 1,125 1,123,433 Live Nation Entertainment, Inc. 1,125 1,123,434 Live Nation Entertainment, Inc. 7,026 7,036,477 Ferm Loan, 3,50%, Maturing May 17, 2021 1,125 1,128,688 Regal Cinemas, Inc. 1 1,125 1,128,688 Regal Cinemas, Inc. 875 879,360 Term Loan, 2,68%, Maturing May 14, 2021 875 879,360 Sabre, Inc. 1 1,428 1,433,754 Seavold Parks & Entertainment, Inc. 2 2,379 2,348,599 Six Flags Theme Parks, Inc. 2 2,379 2,348,599 Six Flags Theme Parks, Inc. 1 1 2 2,348,599 Six Flags Theme Parks, Inc. 3 3,14	•	1 892		1 887 958	
Term Loan, 4.50%, Maturing April 30, 2019 3,164 3,185,096 Emerald Expositions Holding, Inc. 1,237 1,250,047 Equinos Holdings, Inc. 2,133 2,143,791 Ferm Loan, 2.5%, Maturing January 31, 2020 2,133 2,143,791 Ferm Loan, 4.25%, Maturing January 31, 2020 534 537,337 Resima, LI.C 1,125 1,123,434 Term Loan, 3.25%, Maturing May 17, 2021 1,125 1,123,434 Live Nation Entertainment, Inc. 7,026 7,036,477 Nord Anglia Education Limited 1,125 1,128,868 Regal Cinemas, Inc. 875 879,360 Sabre, Inc. 875 879,360 Sabre, Inc. 1,428 1,433,754 Term Loan, 4.25%, Maturing August 23, 2017 875 879,360 Sabre, Inc. 1,428 1,433,754 Term Loan, 4.25%, Maturing February 19, 2019 1,428 1,433,754 SeaWorld Parks & Entertainment, Inc. 1 1 Term Loan, 3.00%, Maturing May 14, 2020 2,379 2,348,599 Six Flags Theme Parks, Inc. 1 1 </td <td></td> <td>1,072</td> <td></td> <td>1,007,750</td>		1,072		1,007,750	
Emerald Expositions Holding, Inc. Term Loan, 5.50%, Maturing June 17, 2020 1,237 1,250,047 Equinox Holdings, Inc. 2,133 2,143,791 Fender Musical Instruments Corporation 354 537,337 Ferm Loan, 3.75%, Maturing April 3, 2019 354 537,337 Kasima, LLC 1,125 1,123,243 Live Nation Entertainment, Inc. 7,026 7,036,477 Ferm Loan, 3.55%, Maturing August 17, 2020 7,026 7,036,477 Nord Anglia Education Limited 1,125 1,128,868 Regal Clinemas, Inc. 875 879,360 Term Loan, 4.50%, Maturing August 23, 2017 875 879,360 Sabre, Inc. 875 879,360 Term Loan, 4.25%, Maturing February 19, 2019 1,428 1,433,754 SeaWorld Parks & Entertainment, Inc. 1 1 Term Loan, 3.00%, Maturing May 14, 2020 2,379 2,348,599 Six Flags Theme Parks, Inc. 1 1 Term Loan, 5.50%, Maturing March 31, 2018 539 229,230 SRAM, LLC 2 2,296 2,276,647		3 164		3 185 006	
Term Loan, 5.50%, Maturing June 17, 2020 1,237 1,250,047 Equinox Holdings, Inc. <th color="" of="" pro<="" property="" td="" the=""><td></td><td>3,104</td><td></td><td>3,163,090</td></th>	<td></td> <td>3,104</td> <td></td> <td>3,163,090</td>		3,104		3,163,090
Equinos Holdings, Inc. 2,133 2,143,791 Femder Musical Instruments Corporation 354 537,337 Term Loan, 5,75%, Maturing April 3, 2019 354 537,337 Kasima, LDC 1,125 1,123,243 Live Nation Entertainment, Inc. 7,026 7,036,477 Term Loan, 3,55%, Maturing August 17, 2020 7,026 7,036,477 Nord Anglia Education Limited 1,125 1,128,868 Regal Clinemas, Inc. 875 879,360 Term Loan, 2,68%, Maturing Murch 19, 2021 875 879,360 Sabre, Inc. 875 879,360 Term Loan, 2,68%, Maturing August 23, 2017 875 879,360 Sabre, Inc. 875 879,360 Term Loan, 3,50%, Maturing Pebruary 19, 2019 1,428 1,433,754 SeaWorld Parks & Entertainment, Inc. 2,339 2,348,599 Six Flags Theme Parks, Inc. 3,134 3,145,260 SONIFI Solutions, Inc. 3,134 3,145,260 Term Loan, 5,75%, Maturing May 14, 2018 2,296 2,276,647 Term Loan, 4,50%, Maturing May 29, 202 1,617		1 227		1 250 047	
Fernd Loan, 4.25%, Maturing January 31, 2020 2,133 2,143,791 Fender Musical Instruments Corporation 534 537,337 Term Loan, 5.75%, Maturing April 3, 2019 534 537,337 Kasima, LLC 1,125 1,123,243 Live Nation Entertainment, Inc. 7,026 7,036,477 Term Loan, 3.50%, Maturing Mayes 17, 2020 7,026 7,036,477 Nord Anglia Education Limited 1,125 1,128,868 Regal Cinemas, Inc. 875 879,360 Sabre, Inc. 875 879,360 Term Loan, 2.68%, Maturing August 23, 2017 87 87 Sabre, Inc. 87 879,360 Sabre, Inc. 1,428 1,433,754 SeaWorld Parks & Entertainment, Inc. 2,379 2,348,599 Six Flags Theme Parks, Inc. 3,134 3,145,260 SONFI Solutions, Inc. 2 20 Term Loan, 3,50%, Maturing March 31, 2018 539 229,230 SRAN, LLC 2,296 2,276,647 Town Sports International Inc. 1,617 1,509,757 Term Loan,		1,237		1,230,047	
Pender Musical Instruments Corporation Term Loan, 5,75%, Maturing April 3, 2019 534, 357,337 Kasima, LLC		2 122		2 142 701	
Term Loan, 5.75%, Maturing April 3, 2019 534 537,337 Kasima, LLC Term Loan, 3.25%, Maturing May 17, 2021 1,125 1,123,243 Live Nation Entertainment, Inc. 7,026 7,036,477 Term Loan, 3.50%, Maturing Mayes 17, 2020 7,026 7,036,477 Nord Anglia Education Limited Term Loan, 4.50%, Maturing March 19, 2021 1,125 1,128,868 Regal Cinemas, Inc. Term Loan, 2.68%, Maturing August 23, 2017 875 879,360 Sabre, Inc. Term Loan, 4.25%, Maturing February 19, 2019 1,428 1,433,754 SeaWorld Parks & Entertainment, Inc. Term Loan, 3.00%, Maturing May 14, 2020 2,379 2,348,599 Six Flags Theme Parks, Inc. Term Loan, 3.50%, Maturing December 20, 2018 3,134 3,145,260 SONIFI Solutions, Inc. Term Loan, 6,75%, Maturing March 31, 2018 539 229,230 SRAM, LLC Term Loan, 4,01%, Maturing April 10, 2020 2,296 2,276,647 Town Sports International Inc. Term Loan, 4,00%, Maturing May 29, 2020 1,658 1,657,3	•	2,133		2,143,791	
Rasima, LLC	-	524		527 227	
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SONIFI Solutions, Inc. Term Loan, 6.75%, Maturing March 31, 2018 539 229,230 SRAM, LLC Term Loan, 4.01%, Maturing April 10, 2020 2,296 2,276,647 Town Sports International Inc. Term Loan, 4.50%, Maturing November 16, 2020 1,617 1,509,757 US Finco LLC Term Loan, 4.00%, Maturing May 29, 2020 1,658 1,657,733 Term Loan - Second Lien, 8.25%, Maturing November 30, 2020 2,000 2,000 2,050,000 WMG Acquisition Corp. Term Loan, 3.75%, Maturing July 1, 2020 1,166 1,149,861 Zuffa LLC Term Loan, 3.75%, Maturing February 25, 2020 3,485,156 Lodging and Casinos 2.0% Affinity Gaming, LLC	Six Flags Theme Parks, Inc.				
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SRAM, LLC Term Loan, 4.01%, Maturing April 10, 2020 2,296 2,276,647 Town Sports International Inc. Term Loan, 4.50%, Maturing November 16, 2020 1,617 1,509,757 US Finco LLC Term Loan, 4.00%, Maturing May 29, 2020 1,658 1,657,733 Term Loan - Second Lien, 8.25%, Maturing November 30, 2020 2,000 2,050,000 WMG Acquisition Corp. Term Loan, 3.75%, Maturing July 1, 2020 1,166 1,149,861 Zuffa LLC Term Loan, 3.75%, Maturing February 25, 2020 3,472 3,485,156 Lodging and Casinos 2.0% Affinity Gaming, LLC	SONIFI Solutions, Inc.				
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US Finco LLC Term Loan, 4.00%, Maturing May 29, 2020 1,658 1,657,733 Term Loan - Second Lien, 8.25%, Maturing November 30, 2020 2,000 2,050,000 WMG Acquisition Corp. Term Loan, 3.75%, Maturing July 1, 2020 1,166 1,149,861 Zuffa LLC Term Loan, 3.75%, Maturing February 25, 2020 3,472 3,485,156 Lodging and Casinos 2.0% Affinity Gaming, LLC	T				
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Term Loan, 4.00%, Maturing May 29, 2020 1,658 1,657,733 Term Loan - Second Lien, 8.25%, Maturing November 30, 2020 2,000 2,050,000 WMG Acquisition Corp. Term Loan, 3.75%, Maturing July 1, 2020 1,166 1,149,861 Zuffa LLC Term Loan, 3.75%, Maturing February 25, 2020 3,472 3,485,156 Lodging and Casinos 2.0% Affinity Gaming, LLC	-	,		, ,	
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Term Loan, 3.75%, Maturing February 25, 2020 3,485,156 \$ 50,875,805 Lodging and Casinos 2.0% Affinity Gaming, LLC		1,100		1,1 1,2,001	
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Lodging and Casinos 2.0% Affinity Gaming, LLC	Tomi Louis, 5.75 %, Mataring February 25, 2020	3,172		3,103,130	
Lodging and Casinos 2.0% Affinity Gaming, LLC			ф	50 975 905	
Affinity Gaming, LLC			*	30,875,805	
Affinity Gaming, LLC					
Term Loan, 4.25%, Maturing November 9, 2017 1,553 \$ 1,557,216					
	Term Loan, 4.25%, Maturing November 9, 2017	1,553	\$	1,557,216	

Amount*

Borrower/Tranche Description	(000 s omitted)			Value	
Boyd Gaming Corporation					
Term Loan, 4.00%, Maturing August 14, 2020		581	\$	582,687	
Caesars Entertainment Operating Company					
Term Loan, 5.53%, Maturing January 26, 2018		1,686		1,576,962	
CityCenter Holdings, LLC					
Term Loan, 5.00%, Maturing October 16, 2020		1,023		1,032,193	
Four Seasons Holdings Inc.					
Term Loan - Second Lien, 6.25%, Maturing December 28, 2020		3,100		3,158,125	
Gala Group Ltd.					
Term Loan, 5.49%, Maturing May 28, 2018	GBP	2,775		4,790,148	
Golden Nugget, Inc.					
Term Loan, 5.50%, Maturing November 21, 2019		179		183,130	
Term Loan, 5.50%, Maturing November 21, 2019		418		427,303	
Hilton Worldwide Finance, LLC					
Term Loan, 3.50%, Maturing October 26, 2020		8,708		8,703,163	
La Quinta Intermediate Holdings LLC					
Term Loan, 4.00%, Maturing April 14, 2021		1,491		1,495,844	
Las Vegas Sands LLC					
Term Loan, 3.25%, Maturing December 19, 2020		2,562		2,563,608	
MGM Resorts International					
Term Loan, 3.50%, Maturing December 20, 2019		6,427		6,416,992	
Pinnacle Entertainment, Inc.					
Term Loan, 3.75%, Maturing August 13, 2020		1,023		1,025,737	
Playa Resorts Holding B.V.					
Term Loan, 4.00%, Maturing August 6, 2019		596		596,989	
RHP Hotel Properties, LP					
Term Loan, 3.75%, Maturing January 15, 2021		875		880,287	
Scientific Games International, Inc.					
Term Loan, 4.25%, Maturing October 18, 2020		4,179		4,143,086	
Tropicana Entertainment Inc.					
Term Loan, 4.00%, Maturing November 27, 2020		496		498,111	
			\$	39,631,581	
Nonferrous Metals/Minerals 0.9%					
Alpha Natural Resources, LLC					
Term Loan, 3.50%, Maturing May 22, 2020		913	\$	884,703	
Arch Coal Inc.		713	Ψ	001,703	
Term Loan, 6.25%, Maturing May 16, 2018		3.039		2,989,325	
Fairmount Minerals Ltd.		2,027		_,, ,, ,,	
Term Loan, 3.75%, Maturing March 15, 2017		496		499,145	
Term Loan, 4.50%, Maturing September 5, 2019		2,506		2,533,865	
Murray Energy Corporation		_,,_		_,,,,,,,,,	
Term Loan, 5.25%, Maturing December 5, 2019		1,820		1,845,468	
Noranda Aluminum Acquisition Corporation		,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
Term Loan, 5.75%, Maturing February 28, 2019		1,026		990,452	
Novelis, Inc.		,		, ,	
Term Loan, 3.75%, Maturing March 10, 2017		3,249		3,257,372	
Oxbow Carbon LLC		·			
Term Loan, 4.25%, Maturing July 19, 2019		523		524,024	
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020		925		949,281	
United Central Industrial Supply Company, LLC				, in the second	
Term Loan - Second Lien, 12.50%, Maturing April 9, 2019		500		493,750	
• • • • • • • • • • • • • • • • • • • •					

	Principal			
	Amount*			
Borrower/Tranche Description	(000 s omitted)		Value	
Walter Energy, Inc.	2.120	ф	2.041.552	
Term Loan, 7.25%, Maturing April 2, 2018	3,138	\$	3,041,552	
		\$	18,008,937	
Oil and Gas 2.3%				
Ameriforge Group, Inc.	2.726	ф	2.746.512	
Term Loan, 5.00%, Maturing December 19, 2019	2,726	\$	2,746,513	
Term Loan - Second Lien, 8.75%, Maturing December 19, 2020	3,150		3,228,750	
Bronco Midstream Funding LLC	2.055		2.060.220	
Term Loan, 5.00%, Maturing August 17, 2020	2,055		2,068,230	
Citgo Petroleum Corporation	2.42		246.514	
Term Loan, 8.00%, Maturing June 24, 2015	343		346,714	
Term Loan, 9.00%, Maturing June 23, 2017	419		426,623	
Crestwood Holdings LLC				
Term Loan, 7.00%, Maturing June 19, 2019	1,036		1,054,771	
Energy Transfer Equity, L.P.				
Term Loan, 3.25%, Maturing December 2, 2019	2,200		2,180,624	
Fieldwood Energy LLC				
Term Loan, 3.88%, Maturing September 28, 2018	1,316		1,321,672	
Term Loan - Second Lien, 8.38%, Maturing September 30, 2020	875		904,841	
Floatel International, Ltd.				
Term Loan, Maturing June 27, 2020 ⁽⁶⁾	1,425		1,437,469	
MEG Energy Corp.				
Term Loan, 3.75%, Maturing March 31, 2020	8,702		8,726,665	
Obsidian Holdings LLC				
Term Loan, 6.75%, Maturing November 2, 2015	840		850,985	
Obsidian Natural Gas Trust				
Term Loan, 7.00%, Maturing November 2, 2015	1,065		1,078,171	
Ruby Western Pipeline Holdings, LLC				
Term Loan, 3.50%, Maturing March 27, 2020	512		512,605	
Samson Investment Company				
Term Loan - Second Lien, 5.00%, Maturing September 25, 2018	1,900		1,903,903	
Seadrill Partners Finco LLC				
Term Loan, 4.00%, Maturing February 21, 2021	4,906		4,880,355	
Seventy Seven Operating LLC				
Term Loan, 3.75%, Maturing June 25, 2021	700		704,157	
Sheridan Investment Partners II, L.P.				
Term Loan, 4.25%, Maturing December 16, 2020	48		47,766	
Term Loan, 4.25%, Maturing December 16, 2020	128		128,077	
Term Loan, 4.25%, Maturing December 16, 2020	919		920,709	
Sheridan Production Partners I, LLC				
Term Loan, 4.25%, Maturing September 25, 2019	262		262,730	
Term Loan, 4.25%, Maturing September 25, 2019	429		430,136	
Term Loan, 4.25%, Maturing October 1, 2019	3,236		3,246,109	
Tallgrass Operations, LLC				
Term Loan, 4.25%, Maturing November 13, 2018	1,771		1,783,468	
Tervita Corporation				
Term Loan, 6.25%, Maturing May 15, 2018	2,967		2,982,300	
		\$	44,174,343	

Publishing 1.7%

Advanstar Communications Inc.

Term Loan, 5.50%, Maturing April 29, 2019 889 \$ 895,415

Borrower/Tranche Description	(000 s omitted)		Value	
American Greetings Corporation				
Term Loan, 4.00%, Maturing August 9, 2019		1,244	\$	1,248,952
Ascend Learning, Inc.				
Term Loan, 6.00%, Maturing July 31, 2019		1,692		1,715,463
Flint Group SA				
Term Loan, 5.58%, Maturing December 30, 2016		24		24,132
Term Loan, 5.65%, Maturing December 31, 2016	EUR	100		137,570
	EUR	476		651,638
Getty Images, Inc.				
Term Loan, 4.75%, Maturing October 18, 2019		9,087		8,790,274
Interactive Data Corporation				
Term Loan, 4.75%, Maturing May 2, 2021		2,100		2,120,672
Laureate Education, Inc.				
Term Loan, 5.00%, Maturing June 15, 2018		8,633		8,455,196
McGraw-Hill Global Education Holdings, LLC				
Term Loan, 5.75%, Maturing March 22, 2019		845		860,096
Media General Inc.				
Term Loan, 4.25%, Maturing July 31, 2020		1,229		1,236,471
Merrill Communications, LLC				
Term Loan, 5.75%, Maturing March 8, 2018		795		809,864
Multi Packaging Solutions, Inc.				
Term Loan, 4.25%, Maturing September 30, 2020		424		424,997
Nelson Education Ltd.				
Term Loan, 4.75%, Maturing July 7, 2015		582		483,465
Penton Media, Inc.				
Term Loan, 5.50%, Maturing October 1, 2019		769		777,520
Rentpath, Inc.				
Term Loan, 6.25%, Maturing May 29, 2020		1,188		1,199,880
Springer Science+Business Media Deutschland GmbH				
Term Loan, 5.00%, Maturing August 14, 2020		2,308		2,316,576
			\$	32,148,181
			·	, ,
Radio and Television 1.2%				
Clear Channel Communications, Inc.				
Term Loan, 3.80%, Maturing January 29, 2016		10	\$	9,807
Term Loan, 6.90%, Maturing January 30, 2019		566	Ψ	564,930
Term Loan, 7.65%, Maturing July 30, 2019		182		182,897
Cumulus Media Holdings Inc.		102		102,077
Term Loan, 4.25%, Maturing December 23, 2020		5,735		5,763,428
Entercom Radio, LLC		3,733		3,703,420
Term Loan, 4.03%, Maturing November 23, 2018		435		437,158
Entravision Communications Corporation		733		437,136
Term Loan, 3.50%, Maturing May 29, 2020		1,932		1,914,765
Gray Television, Inc.		1,932		1,914,703
Term Loan, Maturing June 10, 2021 ⁽⁶⁾		375		377,422
LIN Television Corp.		313		311,722
Term Loan, 4.00%, Maturing December 21, 2018		585		586,845
Mission Broadcasting, Inc.		505		500,045
Term Loan, 3.75%, Maturing October 1, 2020		939		940,947
Nexstar Broadcasting, Inc.		737		770,271
Term Loan, 3.75%, Maturing October 1, 2020		1,065		1,067,049
Raycom TV Broadcasting, Inc.		1,003		1,007,049
Term Loan, 4.25%, Maturing May 31, 2017		897		899,774
10111 Douit, 1.22 10, Wildiam 1914y 51, 2011		071		0,7,114

Sinclair Television Group Inc.	Borrower/Tranche Description	(000)	(000 s omitted)		Value	
Term Loan, 3.50%, Maturing February 13, 2017	Sinclair Television Group Inc.					
Term Loan, 3.50%, Maturing February 13, 2017 1,211 1,201,549 Term Loan - Second Lien, 7.00%, Maturing June 26, 2020 825 818,297 Tyrol Acquisitions 2 SAS 709 940,087 Term Loan, 4.10%, (3.10% Cash, 1.00% PIK), Maturing January 29, 2016 EUR 709 940,087 Term Loan, 4.10%, (3.10% Cash, 1.00% PIK), Maturing January 29, 2016 EUR 709 940,087 Term Loan, 4.00%, Maturing March 1, 2020 6,641 6,644,553 Retailers (Except Food and Drug) 2.9% 99 Cents Only Stores Term Loan, 4.50%, Maturing January 11, 2019 2,902 \$ 2,924,647 Berm Loan, 4.50%, Maturing May 21, 2019 GBP 475 811,899 Term Loan, 3.81%, Maturing May 21, 2019 GBP 375 641,775 Bass Pro Group, LLC Term Loan, 3.75%, Maturing November 20, 2019 3,176 3,185,818 CPW LLC Term Loan, 3.75%, Maturing April 29, 2020 4,647 4,601,977 David s Bridal, Ine. Term Loan, 4,60%, Maturing July 9, 2019 1,71 1,308 Term Loan, 5,00%, Maturing July 9, 2019<	Term Loan, 3.00%, Maturing April 9, 2020		518	\$	513,801	
Term Loan, 3.50%, Maturing February 13, 2017 1,211 1,201,549 Term Loan - Second Lien, 7.00%, Maturing June 26, 2020 825 818,297 Tyrol Acquisitions 2 SAS 709 940,087 Term Loan, 4.10%, (3.10% Cash, 1.00% PIK), Maturing January 29, 2016 EUR 709 940,087 Term Loan, 4.10%, (3.10% Cash, 1.00% PIK), Maturing January 29, 2016 EUR 709 940,087 Term Loan, 4.00%, Maturing March 1, 2020 6,641 6,644,553 Retailers (Except Food and Drug) 2.9% 99 Cents Only Stores Term Loan, 4.50%, Maturing January 11, 2019 2,902 \$ 2,924,647 Berm Loan, 4.50%, Maturing May 21, 2019 GBP 475 811,899 Term Loan, 3.81%, Maturing May 21, 2019 GBP 375 641,775 Bass Pro Group, LLC Term Loan, 3.75%, Maturing November 20, 2019 3,176 3,185,818 CPW LLC Term Loan, 3.75%, Maturing April 29, 2020 4,647 4,601,977 David s Bridal, Ine. Term Loan, 4,60%, Maturing July 9, 2019 1,71 1,308 Term Loan, 5,00%, Maturing July 9, 2019<	TWCC Holding Corp.					
Tyrol Acquisitions 2 SAS Ferm Loan, 4.10%, (3.10% Cash, 1.00% PIK), Maturing January 29, 2016 EUR 709 940,087 Ferm Loan, 4.10%, (3.10% Cash, 1.00% PIK), Maturing January 29, 2016 EUR 709 940,087 Ferm Loan, 4.00%, Maturing March 1, 2020 6,641 6,644,553 6,641 6,644,553 6,641 6,644,553 EUR 709 70,000	Term Loan, 3.50%, Maturing February 13, 2017		1,211		1,201,549	
Term Loan, 4.10%, (3.10% Cash, 1.00% PIK), Maturing January 29, 2016 EUR 709 940,087 Term Loan, 4.10%, (3.10% Cash, 1.00% PIK), Maturing January 29, 2016 EUR 709 940,087 Term Loan, 4.00%, Maturing March 1, 2020 6,641 6,644,553 Retailers (Except Food and Drug) 2.9% 99 Cents Only Stores Term Loan, 4.50%, Maturing January 11, 2019 2,902 \$ 2,924,647 B&M Retail, Ltd. 3 811,899 Term Loan, 3.81%, Maturing May 21, 2019 GBP 475 811,899 Term Loan, 4.31%, Maturing April 28, 2020 GBP 375 641,775 Bass Pro Group, LLC 3,176 3,185,818 CDW LLC 3,176 3,185,818 CDW LLC 4,647 4,601,977 Term Loan, 3.25%, Maturing November 20, 2019 4,647 4,601,977 David s Bridal, Inc. 5 712 713,008 Term Loan, 5,00%, Maturing Cotober 11, 2019 669 648,957 Evergreen Acqoo 1 LP 712 713,008 Term Loan, 4,75%, Maturing July 9, 2019 712 713,008	Term Loan - Second Lien, 7.00%, Maturing June 26, 2020		825		818,297	
Term Loan, 4.10%, (3.10% Cash, 1.00% PIK), Maturing January 29, 2016 EUR 709 940,087 Univision Communications Inc. Cerm Loan, 4.00%, Maturing March 1, 2020 6,641 6,644,553 Early Loan, 4.00%, Maturing March 1, 2020 2,3803,396 Retailers (Except Food and Drug) 2.9% 99 Cents Only Stores Term Loan, 4.50%, Maturing January 11, 2019 2.902 \$ 2,924,647 B&M Retail, Ltd. Term Loan, 3.81%, Maturing May 21, 2019 GBP 475 811,899 Term Loan, 3.81%, Maturing May 21, 2019 GBP 375 641,775 Bass Pro Group, LLC Term Loan, 3.75%, Maturing November 20, 2019 3,176 3,185,818 CDW LLC Term Loan, 3.55%, Maturing April 29, 2020 4,647 4,601,977 David as Pridal, Inc. Term Loan, 5.00%, Maturing July 9, 2019 712 713,008 Harbor Freight Tools USA, Inc. Term Loan, 4.55%, Maturing July 26, 2019 1,315 1,327,227 Hudson s Bay Company Term Loan, 4.00%,	Tyrol Acquisitions 2 SAS					
Term Loan, 4.10%, (3.10% Cash, 1.00% PIK), Maturing January 29, 2016 EUR 709 940,087 Univision Communications Inc. Communications Inc. 6,641 6,644,553 Term Loan, 4.00%, Maturing March 1, 2020 2,3803,396 Retailers (Except Food and Drug) 2.9% 99 Cents Only Stores Term Loan, 4.50%, Maturing January 11, 2019 2.902 \$ 2,924,647 B&M Retail, Ltd. 6BP 475 811,899 Term Loan, 3.81%, Maturing May 21, 2019 GBP 475 641,775 Bass Pro Group, LtC 6BP 375 641,775 818,99 Term Loan, 3.75%, Maturing April 29, 2020 3,176 3,185,818 CDW LLC 4,647 4,601,977 Term Loan, 5.00%, Maturing April 29, 2020 4,647 4,601,977 97 98 712 713,008 98 75 648,957 98 712 713,008 98 75 648,957 98 712 713,008 98 75 713,008 98 75 713,008 98 75 713,008	Term Loan, 4.10%, (3.10% Cash, 1.00% PIK), Maturing January 29, 2016	EUR	709		940,087	
Perm Loan, 4,00%, Maturing March 1, 2020		EUR	709		940,087	
Retailers (Except Food and Drug) 2.9% 99 Cents Only Stores						
Retailers (Except Food and Drug) 2.9% 99 Cents Only Stores	Term Loan, 4.00%, Maturing March 1, 2020		6,641		6,644,553	
Retailers (Except Food and Drug) 2.9% 99 Cents Only Stores Term Loan, 4.50%, Maturing January 11, 2019 2,902 \$ 2,924,647 B&M Retail, Ltd. BERTAIN Maturing May 21, 2019 GBP 475 811,899 Term Loan, 3.1%, Maturing April 28, 2020 GBP 375 641,775 Bass Pro Group, LLC Term Loan, 3.75%, Maturing November 20, 2019 3,176 3,185,818 CDW LLC Term Loan, 3.25%, Maturing April 29, 2020 4,647 4,601,977 David s Bridal, Inc. Term Loan, 5.00%, Maturing October 11, 2019 669 648,957 Evergreen Acqeo 1 LP Term Loan, 4,75%, Maturing July 9, 2019 712 713,008 Hudson s Bay Company Term Loan, 4,75%, Maturing July 26, 2019 1,315 1,327,227 Hudson s Bay Company Term Loan, 4,75%, Maturing March 5, 2021 3,850 3,805,182 Jo-Ann Stores, Inc. Term Loan, 4,00%, Maturing March 16, 2018 4,648 4,708,797 J. Crew Group, Inc. Term Loan, 4,00%, Maturing March 16, 2018 4,044 <td></td> <td></td> <td></td> <td></td> <td></td>						
Retailers (Except Food and Drug) 2.9% 99 Cents Only Stores Term Loan, 4.50%, Maturing January 11, 2019 2,902 \$ 2,924,647 B&M Retail, Ltd. BERTAIN Maturing May 21, 2019 GBP 475 811,899 Term Loan, 3.1%, Maturing April 28, 2020 GBP 375 641,775 Bass Pro Group, LLC Term Loan, 3.75%, Maturing November 20, 2019 3,176 3,185,818 CDW LLC Term Loan, 3.25%, Maturing April 29, 2020 4,647 4,601,977 David s Bridal, Inc. Term Loan, 5.00%, Maturing October 11, 2019 669 648,957 Evergreen Acqeo 1 LP Term Loan, 4,75%, Maturing July 9, 2019 712 713,008 Hudson s Bay Company Term Loan, 4,75%, Maturing July 26, 2019 1,315 1,327,227 Hudson s Bay Company Term Loan, 4,75%, Maturing March 5, 2021 3,850 3,805,182 Jo-Ann Stores, Inc. Term Loan, 4,00%, Maturing March 16, 2018 4,648 4,708,797 J. Crew Group, Inc. Term Loan, 4,00%, Maturing March 16, 2018 4,044 <td></td> <td></td> <td></td> <td>\$</td> <td>23,803,396</td>				\$	23,803,396	
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Term Loan, 3.75%, Maturing November 20, 2019 3,176 3,185,818 CDW LLC Term Loan, 3.25%, Maturing April 29, 2020 4,647 4,601,977 David s Bridal, Inc. <td a="" of="" of<="" part="" property="" rows="" special="" td="" the=""><td></td><td></td><td></td><td></td><td>0.12,1.70</td></td>	<td></td> <td></td> <td></td> <td></td> <td>0.12,1.70</td>					0.12,1.70
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Evergreen Acqco 1 LP Term Loan, 5.00%, Maturing July 9, 2019 712 713,008 Harbor Freight Tools USA, Inc. Term Loan, 4.75%, Maturing July 26, 2019 1,315 1,327,227 Hudson's Bay Company Term Loan, 4.75%, Maturing November 4, 2020 4,648 4,708,797 J. Crew Group, Inc. Term Loan, 4.00%, Maturing March 5, 2021 3,850 3,805,182 Jo-Ann Stores, Inc. Term Loan, 4.00%, Maturing March 16, 2018 4,044 4,029,246 Men's Wearhouse, Inc. (The) Term Loan, 4.50%, Maturing June 18, 2021 1,900 1,909,253 Michaels Stores, Inc. Term Loan, 3.75%, Maturing January 28, 2020 3,985 3,985,3227 Term Loan, Maturing January 28, 2020(6) 1,326,932 Neiman Marcus Group, Inc. (The) Term Loan, 4.25%, Maturing October 25, 2020 5,448 5,444,254 Party City Holdings Inc.	Term Loan, 5.00%, Maturing October 11, 2019		669		648,957	
Term Loan, 5.00%, Maturing July 9, 2019 713,008 Harbor Freight Tools USA, Inc. Term Loan, 4.75%, Maturing July 26, 2019 1,315 1,327,227 Hudson s Bay Company Term Loan, 4.75%, Maturing November 4, 2020 4,648 4,708,797 J. Crew Group, Inc. 3,850 3,805,182 Jo-Ann Stores, Inc.						
Harbor Freight Tools USA, Inc. Term Loan, 4.75%, Maturing July 26, 2019 Hudson's Bay Company Term Loan, 4.75%, Maturing November 4, 2020 J. Crew Group, Inc. Term Loan, 4.00%, Maturing March 5, 2021 Jo-Ann Stores, Inc. Term Loan, 4.00%, Maturing March 16, 2018 Men's Wearhouse, Inc. (The) Term Loan, 4.50%, Maturing June 18, 2021 Michaels Stores, Inc. Term Loan, 3.75%, Maturing January 28, 2020 Term Loan, 3.75%, Maturing January 28, 2020 Term Loan, Maturing January 28, 2020 Neiman Marcus Group, Inc. (The) Term Loan, 4.25%, Maturing October 25, 2020 5,448 5,444,254 Party City Holdings Inc.			712		713,008	
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J. Crew Group, Inc. Term Loan, 4.00%, Maturing March 5, 2021 Jo-Ann Stores, Inc. Term Loan, 4.00%, Maturing March 16, 2018 Men s Wearhouse, Inc. (The) Term Loan, 4.50%, Maturing June 18, 2021 Michaels Stores, Inc. Term Loan, 3.75%, Maturing January 28, 2020 Term Loan, Maturing January 28, 2020 Neiman Marcus Group, Inc. (The) Term Loan, 4.25%, Maturing October 25, 2020 Party City Holdings Inc.	Hudson s Bay Company					
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Jo-Ann Stores, Inc. Term Loan, 4.00%, Maturing March 16, 2018 4,044 4,029,246 Men s Wearhouse, Inc. (The) Term Loan, 4.50%, Maturing June 18, 2021 1,900 1,909,253 Michaels Stores, Inc. Term Loan, 3.75%, Maturing January 28, 2020 3,985 3,983,327 Term Loan, Maturing January 28, 2020 1,325 1,326,932 Neiman Marcus Group, Inc. (The) Term Loan, 4.25%, Maturing October 25, 2020 5,448 5,444,254 Party City Holdings Inc.	J. Crew Group, Inc.					
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Men s Wearhouse, Inc. (The) Term Loan, 4.50%, Maturing June 18, 2021 1,900 1,909,253 Michaels Stores, Inc. Term Loan, 3.75%, Maturing January 28, 2020 3,985 3,983,327 Term Loan, Maturing January 28, 2020 ⁽⁶⁾ 1,325 1,326,932 Neiman Marcus Group, Inc. (The) Term Loan, 4.25%, Maturing October 25, 2020 5,448 5,444,254 Party City Holdings Inc.	Jo-Ann Stores, Inc.					
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Michaels Stores, Inc. Term Loan, 3.75%, Maturing January 28, 2020 3,985 3,983,327 Term Loan, Maturing January 28, 2020 ⁽⁶⁾ 1,325 1,326,932 Neiman Marcus Group, Inc. (The) 5,448 5,444,254 Party City Holdings Inc. 5,448 5,444,254	Men s Wearhouse, Inc. (The)					
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Term Loan, Maturing January 28, 2020 ⁽⁶⁾ 1,325 1,326,932 Neiman Marcus Group, Inc. (The) 5,448 5,444,254 Term Loan, 4.25%, Maturing October 25, 2020 5,448 5,444,254 Party City Holdings Inc. 5,448 5,444,254	Michaels Stores, Inc.					
Neiman Marcus Group, Inc. (The) Term Loan, 4.25%, Maturing October 25, 2020 Party City Holdings Inc. 5,448 5,444,254	Term Loan, 3.75%, Maturing January 28, 2020		3,985		3,983,327	
Neiman Marcus Group, Inc. (The) Term Loan, 4.25%, Maturing October 25, 2020 Party City Holdings Inc. 5,448 5,444,254			1,325		1,326,932	
Term Loan, 4.25%, Maturing October 25, 2020 5,448 5,444,254 Party City Holdings Inc. 5,448 5,444,254						
Party City Holdings Inc.			5,448		5,444,254	
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2,025 2,025,210	Term Loan, 4.00%, Maturing July 27, 2019		2,635		2,623,246	