EATON VANCE SENIOR FLOATING RATE TRUST Form N-Q September 29, 2017

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

<u>811-21411</u>

Investment Company Act File Number

Eaton Vance Senior Floating-Rate Trust

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

<u>(617)</u> <u>482-8260</u>

(Registrant s Telephone Number, Including Area Code)

October 31

Date of Fiscal Year End

July 31, 2017

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Senior Floating-Rate Trust

July 31, 2017

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Loans 138.7%)

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Aerospace and Defense 2.0%			
Accudyne Industries, LLC			
Term Loan, 4.23%, Maturing December 13, 2019	536	\$	535,706
Element Materials Technology Group US Holdings, Inc.			
Term Loan, 4.71%, Maturing June 1, 2024	375		379,694
IAP Worldwide Services, Inc.			
Revolving Loan, 1.38%, Maturing July 18, 2018 ⁽²⁾	311		309,209
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 ⁽³⁾	418		336,356
TransDigm, Inc.			
Term Loan, 4.29%, Maturing February 28, 2020	2,590		2,602,418
Term Loan, 4.29%, Maturing June 4, 2021	1,770		1,779,285
Term Loan, 4.23%, Maturing June 9, 2023	4,300		4,328,326
Wesco Aircraft Hardware Corp.			
Term Loan, 4.24%, Maturing October 4, 2021	938		937,656
		\$	11,208,650
Automotive 2.5%			
Allison Transmission, Inc.			
Term Loan, 3.24%, Maturing September 23, 2022	1	\$	1,447
American Axle and Manufacturing, Inc.			
Term Loan, 3.49%, Maturing April 6, 2024	3,044		3,043,933
CS Intermediate Holdco 2, LLC			
Term Loan, 3.55%, Maturing October 26, 2023	597		598,950
Dayco Products, LLC			
Term Loan, 6.23%, Maturing May 19, 2023	1,025		1,032,687
FCA US, LLC			
Term Loan, 3.23%, Maturing December 31, 2018	1,209		1,215,348
Federal-Mogul Holdings Corporation			
Term Loan, 4.98%, Maturing April 15, 2021	3,005		3,024,302
Horizon Global Corporation			
Term Loan, 5.73%, Maturing June 30, 2021	360		362,742
Sage Automotive Holdings, Inc.			
Term Loan, 6.23%, Maturing October 27, 2022	721		726,785

TI Group Automotive Systems, LLC			
Term Loan, 3.75%, Maturing June 30, 2022	EUR	786	940,645
Term Loan, 3.98%, Maturing June 30, 2022		1,179	1,184,158
Tower Automotive Holdings USA, LLC			
Term Loan, 4.00%, Maturing March 7, 2024		1,337	1,342,036
Visteon Corporation			
Term Loan, 3.55%, Maturing March 24, 2024		627	631,003
			\$ 14,104,036

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Beverage and Tobacco 0.7%	(000 Someted)		value
Arterra Wines Canada, Inc.			
Term Loan, 4.06%, Maturing December 15, 2023	2,139	\$	2,153,957
Flavors Holdings, Inc.	2,157	Ψ	2,155,757
Term Loan, 7.05%, Maturing April 3, 2020	1,132		1,070,031
Term Loan - Second Lien, 11.30%, Maturing October 3, 2021	1,102		750,000
Term Louin Second Lien, 11.50%, Muturing Second 5, 2021	1,000		750,000
		\$	3,973,988
		Ψ	5,575,500
Brokerage/Securities Dealers/Investment Houses 0.9%			
Aretec Group, Inc.			
Term Loan, 8.00%, Maturing November 23, 2020	1,010	\$	1,025,993
Term Loan - Second Lien, 6.50%, (2.00% Cash, 4.50% PIK), Maturing	1,010	Ŧ	1,020,550
May 23, 2021	2,999		2,967,199
Resolute Investment Managers, Inc.	2,999		2,907,199
Term Loan - Second Lien, 10.06%, Maturing March 3, 2023	275		276,375
Salient Partners L.P.	210		210,010
Term Loan, 9.80%, Maturing May 19, 2021	719		697,430
Torin Louit, 5.0070, mutaring may 15, 2021	/1/		077,150
		\$	4,966,997
		Ŧ	.,,,,
Building and Development 3.3%			
American Builders & Contractors Supply Co., Inc.			
Term Loan, 3.73%, Maturing October 31, 2023	2,668	\$	2,686,051
Auction.com, LLC	_,	Ŧ	_,,.
Term Loan, 6.24%, Maturing May 12, 2019	1,002		1,010,705
CPG International, Inc.	,		, ,
Term Loan, 5.05%, Maturing May 3, 2024	1,889		1,896,675
DTZ U.S. Borrower, LLC	,		, ,
Term Loan, 4.49%, Maturing November 4, 2021	3,858		3,877,709
HD Supply Waterworks Ltd.	,		, ,
Term Loan, Maturing August 1, 2024 ⁽⁴⁾	750		756,329
Henry Company, LLC			,
Term Loan, 5.73%, Maturing October 5, 2023	299		304,097
Quikrete Holdings, Inc.			
Term Loan, 3.98%, Maturing November 15, 2023	2,612		2,620,037
RE/MAX International, Inc.) -		,- ,
Term Loan, 4.05%, Maturing December 15, 2023	1,854		1,865,210
Realogy Corporation	-,		_,,
Term Loan, 3.48%, Maturing July 20, 2022	567		571,456
Summit Materials Companies I, LLC			,
Term Loan, 3.98%, Maturing July 17, 2022	613		619,008
Werner Co.			,
Term Loan, 7.25%, Maturing June 23, 2024	550		552,063
WireCo WorldGroup, Inc.			
Term Loan, 6.70%, Maturing September 30, 2023	571		576,394
	0/1		0.0,071

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Term Loan - Second Lien, 10.20%, Maturing September 30, 2024	1,350		1,359,281
		\$	18,695,015
Business Equipment and Services 11.1%			
Acosta Holdco, Inc.			
Term Loan, 4.48%, Maturing September 26, 2021	2,954	\$	2,711,638
AlixPartners, LLP			
Term Loan, 4.30%, Maturing April 4, 2024	1,920		1,935,390
Altisource Solutions S.a.r.l.			
Term Loan, 4.73%, Maturing December 9, 2020	1,257		1,115,614
Brand Energy & Infrastructure Services, Inc.			
Term Loan, 5.51%, Maturing June 21, 2024	525		528,883

	Princ Amou	int*		
Borrower/Tranche Description	(000 s c	omitted)		Value
Brickman Group Ltd., LLC		202		5 06.061
Term Loan, 4.23%, Maturing December 18, 2020		782	\$	786,861
Camelot UK Holdco Limited		1 1 4 1		1 151 100
Term Loan, 4.73%, Maturing October 3, 2023		1,141		1,151,139
Cast and Crew Payroll, LLC		200		200.077
Term Loan, 4.80%, Maturing August 12, 2022		398		399,866
Ceridian, LLC		(0 .		601 510
Term Loan, 4.73%, Maturing September 15, 2020		602		601,513
Change Healthcare Holdings, Inc.		6		
Term Loan, 3.98%, Maturing March 1, 2024		6,509		6,550,271
Corporate Capital Trust, Inc.				
Term Loan, 4.56%, Maturing May 20, 2019		919		932,337
CPM Holdings, Inc.				
Term Loan, 5.48%, Maturing April 11, 2022		270		273,414
Crossmark Holdings, Inc.				
Term Loan, 4.80%, Maturing December 20, 2019		1,138		823,662
Education Management, LLC				
Term Loan, 5.80%, Maturing July 2, 2020 ⁽³⁾		266		188,773
Term Loan, 8.80%, Maturing July 2, 2020 ⁽³⁾		505		0
EIG Investors Corp.				
Term Loan, 5.24%, Maturing February 9, 2023		3,472		3,505,463
Extreme Reach, Inc.				
Term Loan, 7.55%, Maturing February 7, 2020		2,265		2,275,223
First Data Corporation				
Term Loan, 3.48%, Maturing July 8, 2022		2,405		2,413,120
Garda World Security Corporation				
Term Loan, 7.25%, Maturing May 24, 2024		1,922		1,943,850
Term Loan, 8.00%, Maturing May 24, 2024	CAD	873		700,508
Global Payments, Inc.				
Term Loan, 3.23%, Maturing April 22, 2023		921		926,404
GTCR Valor Companies, Inc.				
Term Loan, Maturing June 20, 2023 ⁽⁴⁾	EUR	500		590,420
Term Loan, Maturing June 20, 2023 ⁽⁴⁾		750		742,500
Hayward Industries, Inc.				
Term Loan, Maturing July 18, 2024 ⁽⁴⁾		450		452,953
IG Investment Holdings, LLC				
Term Loan, 5.30%, Maturing October 31, 2021		2,201		2,225,292
Information Resources, Inc.				
Term Loan, 5.48%, Maturing January 18, 2024		848		855,559
ION Trading Finance Limited				
Term Loan, 3.75%, Maturing August 11, 2023	EUR	1,008		1,209,328
Term Loan, 4.05%, Maturing August 11, 2023		2,019		2,011,226
J.D. Power and Associates		,		
Term Loan, 5.55%, Maturing September 7, 2023		2,285		2,296,425
KAR Auction Services, Inc.		_,_ ••		_, 0,0
Term Loan, 3.56%, Maturing March 11, 2021		1,743		1,755,868

Kronos Incorporated		
Term Loan, 4.68%, Maturing November 1, 2023	5,821	5,889,262
Monitronics International, Inc.		
Term Loan, 6.80%, Maturing September 30, 2022	2,177	2,203,350
PGX Holdings, Inc.		
Term Loan, 6.49%, Maturing September 29, 2020	1,263	1,264,907

	Principal Amount*			
Borrower/Tranche Description	(000)	s omitted)		Value
Prime Security Services Borrower, LLC			<i>.</i>	
Term Loan, 3.98%, Maturing May 2, 2022		2,663	\$	2,681,798
Spin Holdco, Inc.		2 210		
Term Loan, 4.98%, Maturing November 14, 2022		3,210		3,211,813
Techem GmbH	FUD	1.075		1 500 406
Term Loan, Maturing July 31, 2024 ⁽⁴⁾	EUR	1,275		1,523,496
Tempo Acquisition, LLC		050		057 0(1
Term Loan, 4.23%, Maturing May 1, 2024		850		857,261
Tibco Software, Inc.		500		504 207
Term Loan, Maturing December 4, 2020 ⁽⁴⁾		500		504,297
TNS, Inc.		500		
Term Loan, 5.24%, Maturing February 14, 2020		522		526,545
Travelport Finance (Luxembourg) S.a.r.l.				
Term Loan, 4.43%, Maturing September 2, 2021		1,145		1,147,859
Vestcom Parent Holdings, Inc.		100		100 - 11
Term Loan, 5.23%, Maturing December 19, 2023		498		498,744
WASH Multifamily Laundry Systems, LLC				
Term Loan, 4.48%, Maturing May 14, 2022		250		250,810
			ሰ	
			\$	62,463,642
Cable and Satellite Television 4.9%				
Charter Communications Operating, LLC				
Term Loan, 3.48%, Maturing January 15, 2024		2,049	\$	2,065,000
CSC Holdings, LLC		2,049	φ	2,005,000
Term Loan, 3.48%, Maturing July 17, 2025		3,548		3,547,983
Numericable Group SA		5,540		5,547,965
Term Loan, 3.00%, Maturing July 31, 2025	EUR	449		533,745
Term Loan, 4.06%, Maturing July 31, 2025	LUK	1,845		1,845,375
Radiate Holdco, LLC		1,045		1,045,575
Term Loan, 4.23%, Maturing February 1, 2024		698		690,395
Telenet Financing USD, LLC		098		090,393
Term Loan, 3.98%, Maturing June 30, 2025		3,025		3,044,717
UPC Financing Partnership		5,025		5,044,717
Term Loan, 3.98%, Maturing April 15, 2025		2,625		2,641,734
Virgin Media Bristol, LLC		2,025		2,041,734
Term Loan, 3.98%, Maturing January 31, 2025		6,725		6,765,632
Ziggo Secured Finance B.V.		0,725		0,705,052
Term Loan, 3.00%, Maturing April 15, 2025	EUR	2,200		2,622,732
Ziggo Secured Finance Partnership	LUK	2,200		2,022,132
Term Loan, 3.73%, Maturing April 15, 2025		3,475		3,483,066
10111 Loan, 5.1570, Maturing April 15, 2025		5,475		5,405,000
			\$	27,240,379
			Ψ	

Term Loan, 4.30%, Maturing January 31, 2024		550	\$ 554,526
Aruba Investments, Inc.			
Term Loan, 4.80%, Maturing February 2, 2022		990	993,240
Ashland, Inc.			
Term Loan, 3.24%, Maturing May 24, 2024		575	578,834
Axalta Coating Systems US Holdings, Inc.			
Term Loan, 3.30%, Maturing June 1, 2024		2,700	2,714,267
Chemours Company (The)			
Term Loan, 3.00%, Maturing May 12, 2022	EUR	635	759,152
Term Loan, 3.73%, Maturing May 12, 2022		307	309,843

	Amo	cipal punt*	
Borrower/Tranche Description	(000 s	omitted)	Value
Emerald Performance Materials, LLC			
Term Loan, 4.73%, Maturing August 1, 2021		504	\$ 509,263
Term Loan - Second Lien, 8.98%, Maturing August 1, 2022		550	551,146
Ferro Corporation			
Term Loan, 3.73%, Maturing February 14, 2024		424	426,720
Flint Group GmbH			
Term Loan, 4.31%, Maturing September 7, 2021		145	144,676
Flint Group US, LLC			
Term Loan, 4.31%, Maturing September 7, 2021		876	875,172
Gemini HDPE, LLC			
Term Loan, 4.31%, Maturing August 7, 2021		2,183	2,199,668
Huntsman International, LLC			
Term Loan, 3.98%, Maturing October 1, 2021		819	824,442
Term Loan, 4.23%, Maturing April 1, 2023		1,886	1,900,270
Ineos Finance PLC			
Term Loan, 3.25%, Maturing March 31, 2022	EUR	1,388	1,655,158
Ineos US Finance, LLC			
Term Loan, 4.01%, Maturing March 31, 2022		684	688,208
Term Loan, 4.01%, Maturing April 1, 2024		647	651,247
Kraton Polymers, LLC			, i i i i i i i i i i i i i i i i i i i
Term Loan, 5.23%, Maturing January 6, 2022		2,322	2,347,930
Kronos Worldwide, Inc.			
Term Loan, 4.30%, Maturing February 18, 2020		290	291,701
MacDermid, Inc.			,
Term Loan, 4.73%, Maturing June 7, 2020		1,136	1,146,823
Term Loan, 4.23%, Maturing June 7, 2023		2,832	2,852,309
Minerals Technologies, Inc.		_,	_,,,
Term Loan, 3.50%, Maturing February 14, 2024		946	955,615
Orion Engineered Carbons GmbH			,,
Term Loan, 2.75%, Maturing July 25, 2021	EUR	811	973,752
Term Loan, 3.80%, Maturing July 25, 2021		1,134	1,138,608
OXEA Finance, LLC		1,10	1,100,000
Term Loan, 4.47%, Maturing January 15, 2020		674	667,574
PolyOne Corporation		071	007,071
Term Loan, 3.51%, Maturing November 12, 2022		493	496,094
PQ Corporation		195	190,091
Term Loan, 5.56%, Maturing November 4, 2022		2,178	2,197,892
Solenis International L.P.		2,170	2,177,072
Term Loan, 4.45%, Maturing July 31, 2021		290	291,519
Term Loan, 4.50%, Maturing July 31, 2021	EUR	290 948	1,140,237
Sonneborn Refined Products B.V.	LUK	770	1,140,237
Term Loan, 4.98%, Maturing December 10, 2020		66	66,098
Sonneborn, LLC		00	00,078
Term Loan, 4.98%, Maturing December 10, 2020		371	374,555
Trinseo Materials Operating S.C.A.		571	574,555
Term Loan, 4.48%, Maturing November 5, 2021		319	322,083
		517	522,065

Tronox Pigments (Netherlands) B.V.		
Term Loan, 4.80%, Maturing March 19, 2020	2,899	2,923,382
Unifrax Corporation		
Term Loan, 5.05%, Maturing April 4, 2024	550	556,531
Univar, Inc.		
Term Loan, 3.98%, Maturing July 1, 2022	3,193	3,215,282

	Prin Amo	unt*		
Borrower/Tranche Description	(000 s	omitted)		Value
Venator Materials Corporation		275	¢	277 100
Term Loan, Maturing June 20, 2024 ⁽⁴⁾		375	\$	377,109
Zep, Inc. Term Loan, 5.23%, Maturing June 27, 2022		1,323		1,329,615
Term Loan, 5.25%, Waturnig June 27, 2022		1,525		1,529,015
			\$	40,000,541
				-)) -
Conglomerates 0.3%				
Bestway UK Holdco Limited				
Term Loan, 4.75%, Maturing October 6, 2021	GBP	1,103	\$	1,464,637
Penn Engineering & Manufacturing Corp.				
Term Loan, 3.98%, Maturing May 30, 2024		250		251,250
			\$	1,715,887
Containers and Glass Products 3.1% Berry Plastics Group, Inc.				
		027	¢	941.024
Term Loan, 3.73%, Maturing October 1, 2022		837	\$	841,024
BWAY Holding Company		075		070 267
Term Loan, 4.47%, Maturing April 3, 2024		975		979,367
Consolidated Container Company, LLC		375		378,094
Term Loan, 4.73%, Maturing May 22, 2024 Flex Acquisition Company, Inc.		575		576,094
Term Loan, 4.55%, Maturing December 29, 2023		3,117		3,142,125
Horizon Holdings III SAS		5,117		5,142,125
Term Loan, 3.00%, Maturing October 29, 2022	EUR	1,650		1,958,154
Libbey Glass, Inc.	LUK	1,050		1,750,154
Term Loan, 4.22%, Maturing April 9, 2021		1,111		1,014,927
Pelican Products, Inc.		1,111		1,014,927
Term Loan, 5.55%, Maturing April 11, 2020		359		360,822
Reynolds Group Holdings, Inc.		557		500,022
Term Loan, 4.23%, Maturing February 5, 2023		5,320		5,348,192
SIG Combibloc Purchase Co. S.a.r.l.		- ,		-,,-,-
Term Loan, 3.75%, Maturing March 13, 2022	EUR	1,955		2,349,205
SIG Combibloc US Acquisition, Inc.		,		, ,
Term Loan, 4.23%, Maturing March 13, 2022		1,162		1,170,793
			\$	17,542,703
			φ	17,544,703
Cosmetics/Toiletries 0.7%				
Coty, Inc.		064		050.045
Term Loan, 3.73%, Maturing October 27, 2022		864	\$	870,847
Galleria Co.				
Term Loan, 4.25%, Maturing September 29, 2023		1,725		1,739,814
KIK Custom Products, Inc.		=		1 1/1 10-
Term Loan, 5.79%, Maturing August 26, 2022		1,445		1,461,126

		\$ 4,071,787
Drugs 6.6%		
Albany Molecular Research, Inc.		
Term Loan, 5.98%, Maturing July 16, 2021	1,381	\$ 1,390,765
Alkermes, Inc.		
Term Loan, 3.97%, Maturing September 25, 2021	358	360,768
Amneal Pharmaceuticals, LLC		
Term Loan, 4.80%, Maturing November 1, 2019	3,127	3,154,196
Arbor Pharmaceuticals, Inc.		
Term Loan, 6.30%, Maturing July 5, 2023	2,804	2,849,846

	Princ Amou	-		
Borrower/Tranche Description		omitted)		Value
Endo Luxembourg Finance Company I S.a.r.l.	(000 3 (Jinited)		Value
Term Loan, 5.50%, Maturing April 29, 2024		4,700	\$	4,777,635
Horizon Pharma, Inc.		4,700	Ψ	ч,777,055
Term Loan, 5.00%, Maturing March 29, 2024		3,373		3,395,309
Jaguar Holding Company II		5,575		5,575,507
Term Loan, 4.02%, Maturing August 18, 2022		6,637		6,688,106
Mallinckrodt International Finance S.A.		0,037		0,000,100
Term Loan, 4.05%, Maturing September 24, 2024		2,851		2,865,568
Patheon Holdings I B.V.		2,031		2,805,508
Term Loan, 4.50%, Maturing April 20, 2024		2,675		2,685,869
Valeant Pharmaceuticals International, Inc.		2,075		2,065,609
		0 0 0 0		0.040.006
Term Loan, 5.98%, Maturing April 1, 2022		8,868		9,040,906
			\$	37,208,968
Ecological Services and Equipment 1.3%				
Advanced Disposal Services, Inc.				
Term Loan, 3.94%, Maturing November 10, 2023		2,079	\$	2,096,663
EnergySolutions, LLC		2,077	ψ	2,070,005
Term Loan, 6.99%, Maturing May 29, 2020		3,262		3,305,318
GFL Environmental, Inc.		5,202		5,505,510
Term Loan, 4.77%, Maturing September 27, 2023	CAD	1,390		1,115,891
Term Loan, 4.05%, Maturing September 29, 2023	CAD	844		847,737
Term Loan, 4.03%, Maturing September 29, 2025		044		047,737
			\$	7,365,609
Electronics/Electrical 13.8%				
Almonde, Inc.				
Term Loan, 4.74%, Maturing June 13, 2024		2,625	\$	2,645,680
Answers Finance, LLC		2,025	Ψ	2,043,000
Term Loan - Second Lien, 9.00%, Maturing September 15, 2021		487		476,954
Applied Systems, Inc.		-07		+70,754
Term Loan, 4.55%, Maturing January 25, 2021		1,090		1,099,215
Aptean, Inc.		1,070		1,077,213
Term Loan, 5.55%, Maturing December 20, 2022		2,519		2,539,467
Avast Software B.V.		2,319		2,339,407
Term Loan, 4.55%, Maturing September 29, 2023		1,926		1,946,741
Campaign Monitor Finance Pty. Limited		1,920		1,240,741
Term Loan, 6.55%, Maturing March 18, 2021		686		656,218
CommScope, Inc.		000		030,218
• *		011		015 155
Term Loan, 3.30%, Maturing December 29, 2022		811		815,155
CPI International, Inc.		(50		(52.250
Term Loan, Maturing July 25, 2024 ⁽⁴⁾		650		653,250
Cypress Intermediate Holdings III, Inc.		1 075		1 200 100
Term Loan, 4.24%, Maturing April 27, 2024		1,275		1,280,180
Cypress Semiconductor Corporation				

Term Loan, 4.98%, Maturing July 5, 2021	1,021	1,028,591
Electrical Components International, Inc.		
Term Loan, 6.05%, Maturing May 28, 2021	1,336	1,346,997
Electro Rent Corporation		
Term Loan, 6.23%, Maturing January 19, 2024	1,244	1,256,577
Entegris, Inc.		
Term Loan, 3.48%, Maturing April 30, 2021	200	201,461

		ount*		X 7 I
Borrower/Tranche Description	(000 s	omitted)		Value
Excelitas Technologies Corp.		007	Φ	007 00 1
Term Loan, 6.30%, Maturing October 31, 2020		807	\$	807,094
Eze Castle Software, Inc.		2.467		0 405 550
Term Loan, 4.30%, Maturing April 6, 2020		2,467		2,485,750
Go Daddy Operating Company, LLC		5 0 0 4		
Term Loan, 3.73%, Maturing February 15, 2024		5,294		5,321,115
Hyland Software, Inc.				
Term Loan, 4.48%, Maturing July 1, 2022		2,841		2,869,585
Infoblox, Inc.				
Term Loan, 6.23%, Maturing November 7, 2023		2,070		2,086,630
Infor (US), Inc.				
Term Loan, 3.75%, Maturing February 1, 2022	EUR	823		983,066
Term Loan, 4.05%, Maturing February 1, 2022		5,967		5,967,190
Informatica Corporation				
Term Loan, 4.80%, Maturing August 5, 2022		3,365		3,375,852
Lattice Semiconductor Corporation				
Term Loan, 5.47%, Maturing March 10, 2021		507		508,157
M/A-COM Technology Solutions Holdings, Inc.				
Term Loan, 3.48%, Maturing May 17, 2024		1,208		1,208,267
MA FinanceCo., LLC				
Term Loan, 3.81%, Maturing November 19, 2021		2,839		2,841,963
Term Loan, 3.98%, Maturing June 21, 2024		484		484,223
MH Sub I, LLC				
Term Loan, 4.98%, Maturing July 8, 2021		1,839		1,859,237
Microsemi Corporation				
Term Loan, 3.55%, Maturing January 15, 2023		525		527,335
MTS Systems Corporation				,
Term Loan, 4.48%, Maturing July 5, 2023		1,290		1,303,152
Renaissance Learning, Inc.		_,		_,,
Term Loan, 5.05%, Maturing April 9, 2021		2,149		2,164,477
Term Loan - Second Lien, 8.30%, Maturing April 11, 2022		225		225,469
Rocket Software, Inc.				,,
Term Loan, 5.55%, Maturing October 14, 2023		1,166		1,180,036
Seattle Spinco, Inc.		1,100		1,100,020
Term Loan, 4.03%, Maturing June 21, 2024		3,266		3,270,075
SGS Cayman L.P.		3,200		3,270,075
Term Loan, 6.67%, Maturing April 23, 2021		197		190,249
SkillSoft Corporation		177		190,219
Term Loan, 5.98%, Maturing April 28, 2021		4,162		3,924,386
SS&C Technologies, Inc.		7,102		5,727,500
Term Loan, 3.48%, Maturing July 8, 2022		93		93,332
Term Loan, 3.48%, Maturing July 8, 2022		1,637		1,647,979
SurveyMonkey, Inc.		1,057		1,077,279
		1 425		1 /22 006
Term Loan, 5.80%, Maturing April 13, 2024 Sutherland Clobal Services Inc.		1,425		1,433,906
Sutherland Global Services, Inc.		010		017 200
Term Loan, 6.67%, Maturing April 23, 2021		848		817,300

Switch Ltd.		
Term Loan, 3.98%, Maturing June 20, 2024	250	252,031
Synchronoss Technologies, Inc.		
Term Loan, 5.76%, Maturing January 19, 2024	773	773,063
Syncsort Incorporated		
Term Loan, 6.55%, Maturing December 9, 2022	721	724,080

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Uber Technologies	(000 sommed)		value
Term Loan, 5.23%, Maturing July 13, 2023	4,197	\$	4,211,209
Veritas Bermuda Ltd.	4,177	φ	4,211,209
Term Loan, 5.80%, Maturing January 27, 2023	2,200		2,221,508
VF Holding Corp.	2,200		2,221,500
Term Loan, 4.55%, Maturing June 30, 2023	2,781		2,795,401
Wall Street Systems Delaware, Inc.	2,701		2,795,101
Term Loan, 4.80%, Maturing August 26, 2023	651		655,021
Western Digital Corporation	001		055,021
Term Loan, 3.98%, Maturing April 29, 2023	1,960		1,977,860
Torm Louit, 5.56%, Muturing April 29, 2025	1,900		1,977,000
		\$	77,132,484
Equipment Leasing 0.8%			
Avolon TLB Borrower 1 (Luxembourg) S.a.r.l.			
Term Loan, 3.48%, Maturing September 20, 2020	275	\$	276,326
Term Loan, 3.98%, Maturing March 20, 2022	4,100		4,121,783
		\$	4,398,109
		Ψ	1,0,0,10,
Financial Intermediaries 4.9%			
Americold Realty Operating Partnership L.P.			
Term Loan, 4.98%, Maturing December 1, 2022	410	\$	415,018
Armor Holding II, LLC	1.0.16		
Term Loan, 5.80%, Maturing June 26, 2020	1,946		1,958,104
Term Loan - Second Lien, 10.30%, Maturing December 26, 2020	1,525		1,530,719
Citco Funding, LLC	0.504		0 550 505
Term Loan, 4.23%, Maturing March 31, 2022	2,536		2,559,587
Donnelley Financial Solutions, Inc.	2(5		260.029
Term Loan, 5.22%, Maturing September 30, 2023	365		369,238
Focus Financial Partners, LLC	1 100		1 111 607
Term Loan, 4.55%, Maturing July 3, 2024	1,100		1,111,687
Fortress Investment Group, LLC	1 150		1 165 622
Term Loan, 1.38%, Maturing June 14, 2022 Freedom Mortgage Corporation	1,150		1,165,633
Term Loan, 6.86%, Maturing February 23, 2022	1,917		1,936,044
Guggenheim Partners, LLC	1,917		1,950,044
Term Loan, 3.98%, Maturing July 21, 2023	1,141		1,151,151
	1,141		1,151,151
Harbourvest Partners, LLC Term Loan, 3.80%, Maturing February 4, 2021	627		626,854
Loan, 5.80%, Maturing February 4, 2021 LPL Holdings, Inc.	027		020,034
Term Loan, 3.82%, Maturing March 11, 2024	1,372		1,381,421
MIP Delaware, LLC	1,372		1,301,421
Term Loan, 4.30%, Maturing March 9, 2020	198		198,512
NXT Capital, Inc.	170		190,312
Term Loan, 5.74%, Maturing November 22, 2022	2,588		2,633,287
, , , ,, ,	_,		,,

Ocwen Financial Corporation		
Term Loan, 6.23%, Maturing December 5, 2020	390	390,731
Quality Care Properties, Inc.		
Term Loan, 6.48%, Maturing October 31, 2022	2,587	2,606,402
Sesac Holdco II, LLC		
Term Loan, 4.48%, Maturing February 23, 2024	549	549,311
Virtus Investment Partners, Inc.		
Term Loan, 4.95%, Maturing June 1, 2024	500	507,188
Walker & Dunlop, Inc.		
Term Loan, 5.48%, Maturing December 11, 2020	2,110	2,130,683

Downowsy/Turowsha Dogoviction	Princ Amo	unt*		Value
Borrower/Tranche Description Walter Investment Management Corp.	(000 80	omitted)		Value
Term Loan, 4.98%, Maturing December 18, 2020		4,542	\$	4,176,426
Term Loan, 4.98 %, Waturnig December 18, 2020		4,342	φ	4,170,420
			\$	27,397,996
Food Products 4.5%				
American Seafoods Group, LLC				
Term Loan, Maturing August 21, 2023 ⁽⁴⁾		325	\$	326,354
Blue Buffalo Company Ltd.		520	Ψ	520,551
Term Loan, 3.23%, Maturing May 18, 2024		1,000		1,008,125
Del Monte Foods, Inc.		1,000		1,000,120
Term Loan, 4.43%, Maturing February 18, 2021		1,173		925,525
Term Loan - Second Lien, 8.69%, Maturing August 18, 2021		1,500		905,000
Dole Food Company, Inc.		1,200		,000
Term Loan, 4.25%, Maturing April 6, 2024		1,725		1,736,620
High Liner Foods Incorporated		1,725		1,750,020
Term Loan, 4.54%, Maturing April 24, 2021		759		762,445
HLF Financing S.a.r.l.		155		702,113
Term Loan, 6.73%, Maturing February 15, 2023		1,496		1,516,671
Jacobs Douwe Egberts International B.V.		1,470		1,510,071
Term Loan, 2.75%, Maturing July 2, 2022	EUR	346		415,049
Term Loan, 3.44%, Maturing July 2, 2022	LUK	1,882		1,892,794
JBS USA, LLC		1,002		1,072,774
Term Loan, 3.80%, Maturing October 30, 2022		6,284		6,237,118
Nature s Bounty Co. (The)		0,204		0,237,110
Term Loan, 4.80%, Maturing May 5, 2023		3,688		3,699,751
Term Loan, 5.25%, Maturing May 5, 2023	GBP	990		1,316,853
Nomad Foods Europe Midco Limited	ODI	770		1,510,655
Term Loan, 3.98%, Maturing April 18, 2024		600		606,188
Pinnacle Foods Finance, LLC		000		000,188
Term Loan, 3.23%, Maturing February 2, 2024		796		800,314
Post Holdings, Inc.		790		800,314
Term Loan, 3.49%, Maturing May 24, 2024		1,650		1,658,507
R&R Ice Cream PLC		1,030		1,030,307
Term Loan, 3.00%, Maturing September 29, 2023	EUR	1,250		1,501,273
Term Loan, 5.00 %, Waturing September 29, 2025	LUK	1,230		1,301,273
			\$	25,308,587
Food Service 3.4%				
1011778 B.C. Unlimited Liability Company				
Term Loan, 3.51%, Maturing February 16, 2024		5,488	\$	5,489,578
Centerplate, Inc.		5,100	Ψ	2,109,570
Term Loan, 4.97%, Maturing November 26, 2019		990		990,135
Landry s, Inc.		770		JJ0,133
Term Loan, 3.97%, Maturing October 4, 2023		2,537		2,541,627
Manitowoc Foodservice, Inc.		2,337		2,371,027

Term Loan, 4.23%, Maturing March 3, 2023	1,417	1,431,278
NPC International, Inc.		
Term Loan, 4.73%, Maturing April 19, 2024	875	884,024
Pizza Hut Holdings, LLC		
Term Loan, 3.23%, Maturing June 16, 2023	968	973,748
Seminole Hard Rock Entertainment, Inc.		
Term Loan, 4.05%, Maturing May 14, 2020	264	265,925
TKC Holdings, Inc.		
Term Loan, 5.48%, Maturing February 1, 2023	1,022	1,028,828

Borrower/Tranche Description	Principal Amount* (000 somitted)		Value
Weight Watchers International, Inc.	(111 111)		
Term Loan, 4.53%, Maturing April 2, 2020	5,636	\$	5,559,268
		\$	19,164,411
Food/Drug Retailers 1.8%			
Albertsons, LLC			
Term Loan, 3.98%, Maturing August 25, 2021	1,232	\$	1,232,546
Term Loan, 4.29%, Maturing December 21, 2022	1,493		1,495,029
Term Loan, 4.25%, Maturing June 22, 2023	3,738		3,743,695
Rite Aid Corporation			
Term Loan - Second Lien, 5.99%, Maturing August 21, 2020	1,450		1,457,069
Term Loan - Second Lien, 5.12%, Maturing June 21, 2021	1,500		1,508,437
Supervalu, Inc.			
Term Loan, 4.73%, Maturing June 8, 2024	234		233,351
Term Loan, 4.73%, Maturing June 8, 2024	390		388,918
		\$	10,059,045
Forest Products 0.2%			
Expera Specialty Solutions, LLC	1.0.10	<i>.</i>	
Term Loan, 5.98%, Maturing November 3, 2023	1,042	\$	1,049,941
		\$	1,049,941
Health Care 14.3%			
Acadia Healthcare Company, Inc.			
Term Loan, 3.98%, Maturing February 11, 2022	244	\$	246,416
ADMI Corp.			,
Term Loan, 5.03%, Maturing April 30, 2022	319		322,348
Akorn, Inc.			
Term Loan, 5.50%, Maturing April 16, 2021	836		846,879
Alere, Inc.			
Term Loan, 4.49%, Maturing June 18, 2022	1,575		1,580,097
Alliance Healthcare Services, Inc.			
Term Loan, 4.48%, Maturing June 3, 2019	1,186		1,188,796
Ardent Legacy Acquisitions, Inc.			
Term Loan, 6.80%, Maturing August 4, 2021	1,020		1,026,375
Auris Luxembourg III S.a.r.l.			
Term Loan, 4.30%, Maturing January 17, 2022	758		763,914
Beaver-Visitec International, Inc.			
Term Loan, 6.30%, Maturing August 21, 2023	794		794,000
BioClinica, Inc.			
Term Loan, 5.56%, Maturing October 20, 2023	1,470		1,449,413
CareCore National, LLC			
Term Loan, 5.23%, Maturing March 5, 2021	3,347		3,394,730

CeramTec Acquisition Corporation		
Term Loan, 3.95%, Maturing August 30, 2020	32	32,410
CHG Healthcare Services, Inc.		
Term Loan, 4.56%, Maturing June 7, 2023	2,149	2,175,958
Community Health Systems, Inc.		
Term Loan, 3.96%, Maturing December 31, 2019	2,197	2,200,290
Term Loan, 4.21%, Maturing January 27, 2021	2,344	2,346,586
Concentra, Inc.		
Term Loan, 4.21%, Maturing June 1, 2022	477	479,860
Convatec, Inc.		
Term Loan, 3.80%, Maturing October 31, 2023	572	575,701

Demonsy/Transha Description	Principal Amount*	Value
Borrower/Tranche Description CPI Holdco, LLC	(000 s omitted)	Value
Term Loan, 5.30%, Maturing March 21, 2024	673	\$ 679,204
DaVita HealthCare Partners, Inc.	075	\$ 079,204
	2 1 2 9	2 160 002
Term Loan, 3.98%, Maturing June 24, 2021	3,128	3,160,092
DJO Finance, LLC	2 107	2 102 250
Term Loan, 4.48%, Maturing June 8, 2020	2,107	2,102,259
Envision Healthcare Corporation	7.0(7	7 110 202
Term Loan, 4.30%, Maturing December 1, 2023	7,067	7,118,292
Equian, LLC	207	210.000
Term Loan, 4.93%, Maturing May 20, 2024	306	310,088
Term Loan, 5.01%, Maturing May 20, 2024 ⁽²⁾	94	95,412
Faenza Acquisition GmbH	0.4	01.044
Term Loan, 3.95%, Maturing August 30, 2020	81	81,964
Term Loan, 3.95%, Maturing August 30, 2020	267	269,355
Genoa, a QoL Healthcare Company, LLC		
Term Loan, 4.98%, Maturing October 28, 2023	2,084	2,103,008
GHX Ultimate Parent Corporation		
Term Loan, 4.55%, Maturing May 31, 2024	650	654,875
Greatbatch Ltd.		
Term Loan, 4.73%, Maturing October 27, 2022	2,356	2,370,251
Grifols Worldwide Operations USA, Inc.		
Term Loan, 3.44%, Maturing January 31, 2025	3,392	3,411,734
Iasis Healthcare, LLC		
Term Loan, 5.30%, Maturing February 16, 2021	1,409	1,419,895
INC Research, LLC		
Term Loan, Maturing June 27, 2024 ⁽⁴⁾	475	478,117
Indivior Finance S.a.r.l.		
Term Loan, 7.32%, Maturing December 19, 2019	807	819,579
inVentiv Health, Inc.		
Term Loan, 4.95%, Maturing November 9, 2023	3,308	3,319,600
Kindred Healthcare, Inc.	,	, ,
Term Loan, 4.81%, Maturing April 9, 2021	1,455	1,458,047
Kinetic Concepts, Inc.	,	, ,
Term Loan, 4.55%, Maturing February 2, 2024	2,675	2,677,228
KUEHG Corp.	2,070	_,,
Term Loan, 5.05%, Maturing August 13, 2022	2,394	2,410,853
Medical Depot Holdings, Inc.	2,371	2,110,000
Term Loan, 6.80%, Maturing January 3, 2023	716	658,215
Medical Solutions, LLC	/10	050,215
Term Loan, 5.49%, Maturing June 9, 2024	450	454,500
MMM Holdings, Inc.		тлт,500
Term Loan, 10.25%, Maturing June 30, 2019	412	403,386
MPH Acquisition Holdings, LLC	412	405,580
	2 600	2 625 000
Term Loan, 4.30%, Maturing June 7, 2023	3,608	3,625,998
MSO of Puerto Rico, Inc. Term Loan, 10.25%, Maturing June 30, 2019	299	293,260
101111 Loan, 10.25%, Maturing June 50, 2019	ムププ	293,200

National Mentor Holdings, Inc.		
Term Loan, 4.30%, Maturing January 31, 2021	1,003	1,011,754
National Surgical Hospitals, Inc.		
Term Loan, 4.73%, Maturing June 1, 2022	987	987,998
New Millennium Holdco, Inc.		
Term Loan, 7.73%, Maturing December 21, 2020	498	303,871

Borrower/Tranche Description (000 s omitted) Value Onex Carestream Finance L.P.
Term Loan, 5.28%, Maturing June 7, 2019 980 \$ 979,935 Opal Acquisition, Inc.
Opal Acquisition, Inc. Term Loan, 5.30%, Maturing November 27, 2020 3,018 2,858,006 Ortho-Clinical Diagnostics, Inc. 3,329 3,337,549 Term Loan, 5.05%, Maturing June 30, 2021 3,329 3,337,549 Press Ganey Holdings, Inc. 746 751,847 Quintiles IMS Incorporated 746 751,847 Quintiles IMS Incorporated 746 751,847 Term Loan, 3.26%, Maturing March 7, 2024 1,376 1,388,490 RadNet, Inc. 776 7488,490 Rest Medical Corporation 775 779,844 Term Loan, 4.59%, Maturing March 6, 2024 1,621 1,640,173 Sterigenics-Nordion Holdings, LLC 775 779,844
Term Loan, 5.30%, Maturing November 27, 2020 3,018 2,858,006 Ortho-Clinical Diagnostics, Inc. 3,329 3,337,549 Term Loan, 5.05%, Maturing June 30, 2021 3,329 3,337,549 Press Ganey Holdings, Inc. 746 751,847 Quintiles IMS Incorporated 746 751,847 Term Loan, 3.26%, Maturing March 7, 2024 1,376 1,388,490 RadNet, Inc. 7 1,380,778 Select Medical Corporation 7 1,380,778 Term Loan, 4.81%, Maturing March 6, 2024 1,621 1,640,173 Sterigenics-Nordion Holdings, LLC 7 1 Term Loan, 4.23%, Maturing May 15, 2022 688 689,066 Surgery Center Holdings, Inc. 7 7 Term Loan, 3.98%, Maturing February 6, 2024 2,020 2,018,675 Tecomet, Inc. 7 779,844
Ortho-Clinical Diagnostics, Inc. Term Loan, 5.05%, Maturing June 30, 2021 3,329 3,337,549 Press Ganey Holdings, Inc.
Term Loan, 5.05%, Maturing June 30, 2021 3,329 3,337,549 Press Ganey Holdings, Inc.
Press Ganey Holdings, Inc. Term Loan, 4.48%, Maturing October 21, 2023 746 751,847 Quintiles IMS Incorporated 1,376 1,388,490 RadNet, Inc. 1,376 1,388,490 Ret Loan, 3.26%, Maturing March 7, 2024 1,372 1,380,778 Select Medical Corporation 1,372 1,380,778 Select Medical Corporation 1 1,621 1,640,173 Term Loan, 4.81%, Maturing March 6, 2024 1,621 1,640,173 Sterigenics-Nordion Holdings, LLC 1 1 Term Loan, 4.23%, Maturing May 15, 2022 688 689,066 Surgery Center Holdings, Inc. 1 1,000 1,010,625 Team Health Holdings, Inc. 1 1,000 1,010,625 Team Loan, 3.98%, Maturing February 6, 2024 2,020 2,018,675 Tecomet, Inc. 1 1 1 Term Loan, 4.92%, Maturing May 2, 2024 775 779,844
Term Loan, 4.48%, Maturing October 21, 2023 746 751,847 Quintiles IMS Incorporated 1,376 1,388,490 RadNet, Inc. 1,376 1,380,778 Select Medical Corporation 1,372 1,380,778 Term Loan, 4.81%, Maturing March 6, 2024 1,621 1,640,173 Sterigenics-Nordion Holdings, LLC 1 1,640,173 Term Loan, 4.23%, Maturing May 15, 2022 688 689,066 Surgery Center Holdings, Inc. 1 1,000 1,010,625 Team Health Holdings, Inc. 1 1 1,010,625 Term Loan, 3.98%, Maturing February 6, 2024 2,020 2,018,675 Tecomet, Inc. 775 779,844
Quintiles IMS Incorporated Term Loan, 3.26%, Maturing March 7, 2024 1,376 1,388,490 RadNet, Inc. 1,372 1,380,778 Term Loan, 4.59%, Maturing June 30, 2023 1,372 1,380,778 Select Medical Corporation 1 1,621 1,640,173 Term Loan, 4.81%, Maturing March 6, 2024 1,621 1,640,173 Sterigenics-Nordion Holdings, LLC 1 1,040,173 Term Loan, 4.23%, Maturing May 15, 2022 688 689,066 Surgery Center Holdings, Inc. 1 1,000 1,010,625 Term Loan, Maturing June 6, 2024 ⁽⁴⁾ 1,000 1,010,625 1 Term Loan, 3.98%, Maturing February 6, 2024 2,020 2,018,675 Tecomet, Inc. 1 1 1 Term Loan, 4.92%, Maturing May 2, 2024 775 779,844
Term Loan, 3.26%, Maturing March 7, 2024 1,376 1,388,490 RadNet, Inc.
RadNet, Inc. Term Loan, 4.59%, Maturing June 30, 2023 1,372 1,380,778 Select Medical Corporation 1 1,640,173 Term Loan, 4.81%, Maturing March 6, 2024 1,621 1,640,173 Sterigenics-Nordion Holdings, LLC 1 1 Term Loan, 4.23%, Maturing May 15, 2022 688 689,066 Surgery Center Holdings, Inc. 1 1,000 1,010,625 Term Loan, Maturing June 6, 2024 ⁽⁴⁾ 1,000 1,010,625 1,010,625 Term Loan, 3.98%, Maturing February 6, 2024 2,020 2,018,675 Term Loan, 4.92%, Maturing May 2, 2024 775 779,844
Term Loan, 4.59%, Maturing June 30, 2023 1,372 1,380,778 Select Medical Corporation 1 1,640,173 Term Loan, 4.81%, Maturing March 6, 2024 1,621 1,640,173 Sterigenics-Nordion Holdings, LLC 1 1 Term Loan, 4.23%, Maturing May 15, 2022 688 689,066 Surgery Center Holdings, Inc. 1 1,000 1,010,625 Term Loan, Maturing June 6, 2024 ⁽⁴⁾ 1,000 1,010,625 1 Term Loan, 3.98%, Maturing February 6, 2024 2,020 2,018,675 Term Loan, 4.92%, Maturing May 2, 2024 775 779,844
Select Medical Corporation Term Loan, 4.81%, Maturing March 6, 2024 1,621 1,640,173 Sterigenics-Nordion Holdings, LLC Term Loan, 4.23%, Maturing May 15, 2022 688 689,066 Surgery Center Holdings, Inc. Term Loan, Maturing June 6, 2024 ⁽⁴⁾ 1,000 1,010,625 Team Health Holdings, Inc. Term Loan, 3.98%, Maturing February 6, 2024 2,020 2,018,675 Tecomet, Inc. Term Loan, 4.92%, Maturing May 2, 2024 775 779,844
Term Loan, 4.81%, Maturing March 6, 2024 1,621 1,640,173 Sterigenics-Nordion Holdings, LLC 7 7 Term Loan, 4.23%, Maturing May 15, 2022 688 689,066 Surgery Center Holdings, Inc. 7 7 Term Loan, Maturing June 6, 2024 ⁽⁴⁾ 1,000 1,010,625 Term Loan, 3.98%, Maturing February 6, 2024 2,020 2,018,675 Term Loan, 4.92%, Maturing May 2, 2024 775 779,844
Sterigenics-Nordion Holdings, LLC Term Loan, 4.23%, Maturing May 15, 2022 688 689,066 Surgery Center Holdings, Inc. Term Loan, Maturing June 6, 2024 ⁽⁴⁾ 1,000 1,010,625 Team Health Holdings, Inc. Term Loan, 3.98%, Maturing February 6, 2024 2,020 2,018,675 Tecomet, Inc. 775 779,844
Term Loan, 4.23%, Maturing May 15, 2022 688 689,066 Surgery Center Holdings, Inc. 700 1,010,625 Term Loan, Maturing June 6, 2024 ⁽⁴⁾ 1,000 1,010,625 Team Health Holdings, Inc. 2,020 2,018,675 Term Loan, 3.98%, Maturing February 6, 2024 2,020 2,018,675 Term Loan, 4.92%, Maturing May 2, 2024 775 779,844
Surgery Center Holdings, Inc. Term Loan, Maturing June 6, 2024 ⁽⁴⁾ 1,000 1,010,625 Team Health Holdings, Inc. 2,020 2,018,675 Term Loan, 3.98%, Maturing February 6, 2024 2,020 2,018,675 Term Loan, 4.92%, Maturing May 2, 2024 775 779,844
Term Loan, Maturing June 6, 2024 ⁽⁴⁾ 1,000 1,010,625 Team Health Holdings, Inc. 2,020 2,018,675 Term Loan, 3.98%, Maturing February 6, 2024 2,020 2,018,675 Term Loan, 4.92%, Maturing May 2, 2024 775 779,844
Team Health Holdings, Inc. Term Loan, 3.98%, Maturing February 6, 2024 2,020 2,018,675 Tecomet, Inc. 775 779,844
Term Loan, 3.98%, Maturing February 6, 2024 2,020 2,018,675 Tecomet, Inc. 775 779,844
Tecomet, Inc. Term Loan, 4.92%, Maturing May 2, 2024 775 779,844
Term Loan, 4.92%, Maturing May 2, 2024775779,844
U.S. Anesthesia Partners, Inc.
Term Loan, 4.48%, Maturing June 23, 2024975978,047
♠ ■ 0.04 ■ < 43
\$ 79,915,643
Home Furnishings 1.0%
Bright Bidco B.V.
Term Loan, 5.80%, Maturing June 30, 2024 1,100 \$ 1,116,729
Serta Simmons Bedding, LLC
Term Loan, 4.77%, Maturing November 8, 20234,4284,436,530
¢ – – – – – – – – – – – – – – – – – – –
\$ 5,553,259
Industrial Equipment 6.4%
Apex Tool Group, LLC
Term Loan, 4.50%, Maturing January 31, 2020 2,448 \$ 2,401,837
Blount International, Inc.
Term Loan, 6.23%, Maturing April 12, 2023 1,139 1,150,597
Clark Equipment Company
Term Loan, 3.93%, Maturing May 18, 2024 2,219 2,236,083
Coherent Holding GmbH
Term Loan, 3.00%, Maturing November 7, 2023 EUR 1,057 1,270,991
Delachaux S.A.
Term Loan, 4.80%, Maturing October 28, 2021417419,173

Dragon Merger Sub, LLC			
Term Loan, 5.31%, Maturing July 12, 2024		850	861,688
EWT Holdings III Corp.			
Term Loan, 5.05%, Maturing January 15, 2021		907	911,486
Term Loan, 5.80%, Maturing January 15, 2021		568	570,652
Filtration Group Corporation			
Term Loan, 4.26%, Maturing November 21, 2020		596	601,577
Gardner Denver, Inc.			
Term Loan, 4.55%, Maturing July 30, 2020		5,211	5,243,803
Term Loan, 4.75%, Maturing July 30, 2020	EUR	385	459,656

Demonstration des Descriptions	Amo	cipal ount*	¥7 - 1
Borrower/Tranche Description	(000 s	omitted)	Value
Gates Global, LLC	EUD	072	\$ 1.042.201
Term Loan, 3.50%, Maturing April 1, 2024	EUR	873	\$ 1,043,291
Term Loan, 4.55%, Maturing April 1, 2024		4,238	4,268,425
Husky Injection Molding Systems Ltd.		0 702	2 726 214
Term Loan, 4.48%, Maturing June 30, 2021		2,703	2,726,314
Milacron, LLC		0.706	2 006 005
Term Loan, 4.23%, Maturing September 28, 2023		2,786	2,806,895
Paladin Brands Holding, Inc.		1 470	1 470 104
Term Loan, 7.30%, Maturing August 16, 2019		1,479	1,479,134
Paternoster Holding IV GmbH		000	1 00 4 1 40
Term Loan, 6.00%, Maturing March 31, 2022	EUR	900	1,084,148
Rexnord, LLC			
Term Loan, 4.05%, Maturing August 21, 2023		3,791	3,814,241
Signode Industrial Group US, Inc.			
Term Loan, 4.01%, Maturing May 4, 2021		953	961,581
STS Operating, Inc.			
Term Loan, 4.98%, Maturing February 12, 2021		280	280,998
Tank Holding Corp.			
Term Loan, 5.55%, Maturing March 16, 2022		1,073	1,077,605
WP Deluxe Merger Sub, Inc.			
Term Loan, Maturing July 19, 2024 ⁽⁴⁾		29	28,905
Term Loan, Maturing July 19, 2024 ⁽⁴⁾		221	222,345
			\$ 35,921,425
Insurance 4.5%			
Alliant Holdings I, Inc.			
Term Loan, 4.56%, Maturing August 12, 2022		2,357	\$ 2,369,672
AmWINS Group, Inc.			
Term Loan, 4.17%, Maturing January 25, 2024		2,164	2,173,143
AssuredPartners, Inc.			
Term Loan, 4.73%, Maturing October 21, 2022		1,036	1,040,197
Term Loan - Second Lien, 10.23%, Maturing October 20, 2023		1,100	1,122,000
		1,100	
Asurion, LLC		1,100	
Asurion, LLC Term Loan, 4.48%, Maturing August 4, 2022		4,867	4,892,659
			4,892,659 2,183,005
Term Loan, 4.48%, Maturing August 4, 2022		4,867	
Term Loan, 4.48%, Maturing August 4, 2022 Term Loan, 4.23%, Maturing November 3, 2023		4,867 2,165	2,183,005
Term Loan, 4.48%, Maturing August 4, 2022 Term Loan, 4.23%, Maturing November 3, 2023 Term Loan - Second Lien, 8.73%, Maturing March 3, 2021		4,867 2,165	2,183,005
Term Loan, 4.48%, Maturing August 4, 2022 Term Loan, 4.23%, Maturing November 3, 2023 Term Loan - Second Lien, 8.73%, Maturing March 3, 2021 Cunningham Lindsey U.S., Inc.		4,867 2,165 2,300	2,183,005 2,306,470
Term Loan, 4.48%, Maturing August 4, 2022 Term Loan, 4.23%, Maturing November 3, 2023 Term Loan - Second Lien, 8.73%, Maturing March 3, 2021 Cunningham Lindsey U.S., Inc. Term Loan, 5.05%, Maturing December 10, 2019		4,867 2,165 2,300 1,845	2,183,005 2,306,470 1,681,808
Term Loan, 4.48%, Maturing August 4, 2022 Term Loan, 4.23%, Maturing November 3, 2023 Term Loan - Second Lien, 8.73%, Maturing March 3, 2021 Cunningham Lindsey U.S., Inc. Term Loan, 5.05%, Maturing December 10, 2019 Term Loan - Second Lien, 9.30%, Maturing June 10, 2020 ⁽³⁾		4,867 2,165 2,300 1,845	2,183,005 2,306,470 1,681,808
Term Loan, 4.48%, Maturing August 4, 2022 Term Loan, 4.23%, Maturing November 3, 2023 Term Loan - Second Lien, 8.73%, Maturing March 3, 2021 Cunningham Lindsey U.S., Inc. Term Loan, 5.05%, Maturing December 10, 2019 Term Loan - Second Lien, 9.30%, Maturing June 10, 2020 ⁽³⁾ Hub International Limited		4,867 2,165 2,300 1,845 1,000	2,183,005 2,306,470 1,681,808 827,000
Term Loan, 4.48%, Maturing August 4, 2022 Term Loan, 4.23%, Maturing November 3, 2023 Term Loan - Second Lien, 8.73%, Maturing March 3, 2021 Cunningham Lindsey U.S., Inc. Term Loan, 5.05%, Maturing December 10, 2019 Term Loan - Second Lien, 9.30%, Maturing June 10, 2020 ⁽³⁾ Hub International Limited Term Loan, 4.42%, Maturing October 2, 2020 NFP Corp.		4,867 2,165 2,300 1,845 1,000	2,183,005 2,306,470 1,681,808 827,000 3,244,858
Term Loan, 4.48%, Maturing August 4, 2022 Term Loan, 4.23%, Maturing November 3, 2023 Term Loan - Second Lien, 8.73%, Maturing March 3, 2021 Cunningham Lindsey U.S., Inc. Term Loan, 5.05%, Maturing December 10, 2019 Term Loan - Second Lien, 9.30%, Maturing June 10, 2020 ⁽³⁾ Hub International Limited Term Loan, 4.42%, Maturing October 2, 2020		4,867 2,165 2,300 1,845 1,000 3,217	2,183,005 2,306,470 1,681,808 827,000
Term Loan, 4.48%, Maturing August 4, 2022 Term Loan, 4.23%, Maturing November 3, 2023 Term Loan - Second Lien, 8.73%, Maturing March 3, 2021 Cunningham Lindsey U.S., Inc. Term Loan, 5.05%, Maturing December 10, 2019 Term Loan - Second Lien, 9.30%, Maturing June 10, 2020 ⁽³⁾ Hub International Limited Term Loan, 4.42%, Maturing October 2, 2020 NFP Corp. Term Loan, 4.80%, Maturing January 8, 2024		4,867 2,165 2,300 1,845 1,000 3,217	2,183,005 2,306,470 1,681,808 827,000 3,244,858

	\$	25,068,443
2,137	\$	2,145,395
547		549,302
2,129		2,152,114
	2,137 547 2,129	547

	Principal Amount*		•7.•
Borrower/Tranche Description	(000 s omitted)		Value
Bombardier Recreational Products, Inc.	1.056	¢	4 201 700
Term Loan, 4.23%, Maturing June 30, 2023	4,356	\$	4,391,780
Bright Horizons Family Solutions, Inc.	1 410		1 40 4 777
Term Loan, 3.48%, Maturing November 7, 2023	1,413		1,424,777
CDS U.S. Intermediate Holdings, Inc.	410		100 016
Term Loan, 5.30%, Maturing July 8, 2022	418		420,346
Term Loan, Maturing July 8, 2022 ⁽⁴⁾	800		805,000
ClubCorp Club Operations, Inc.	1.020		1 0 41 001
Term Loan, 4.05%, Maturing December 15, 2022	1,832		1,841,321
Delta 2 (LUX) S.a.r.l.	1 750		
Term Loan, 4.50%, Maturing February 1, 2024	1,750		1,756,806
Emerald Expositions Holding, Inc.	4.4.50		
Term Loan, 4.30%, Maturing May 22, 2024	1,150		1,168,687
Lindblad Expeditions, Inc.	10.0		
Term Loan, 5.95%, Maturing May 8, 2021	196		197,782
Term Loan, 5.95%, Maturing May 8, 2021	1,521		1,532,809
Live Nation Entertainment, Inc.			
Term Loan, 3.50%, Maturing October 31, 2023	2,476		2,492,543
Match Group, Inc.			
Term Loan, 4.47%, Maturing November 16, 2022	503		506,898
Nord Anglia Education Finance, LLC			
Term Loan, 4.70%, Maturing March 31, 2021	1,700		1,703,029
Sabre GLBL, Inc.			
Term Loan, 3.98%, Maturing February 22, 2024	956		964,507
SeaWorld Parks & Entertainment, Inc.			
Term Loan, 4.30%, Maturing March 31, 2024	1,715		1,722,641
SRAM, LLC			
Term Loan, 4.79%, Maturing March 15, 2024	1,987		2,002,009
Steinway Musical Instruments, Inc.			
Term Loan, 5.06%, Maturing September 19, 2019	1,972		1,912,459
UFC Holdings, LLC			
Term Loan, 4.48%, Maturing August 18, 2023	1,414		1,424,036
WMG Acquisition Corp.			
Term Loan, 3.73%, Maturing November 1, 2023	788		792,356
		\$	31,906,597
Lodging and Casinos 4.2%			
Amaya Holdings B.V.			
Term Loan, 4.80%, Maturing August 1, 2021	4,282	\$	4,307,374
Term Loan - Second Lien, 8.30%, Maturing August 1, 2022	1,997		2,022,461
Boyd Gaming Corporation			
Term Loan, 3.69%, Maturing September 15, 2023	1,016		1,021,395
Caesars Entertainment Operating Company			
Term Loan, 0.00%, Maturing March 1, 2022 ⁽⁵⁾	924		1,105,979
CityCenter Holdings, LLC			. ,

CityCenter Holdings, LLC

Term Loan, 3.73%, Maturing April 18, 2024	1,975	1,984,875
Cyan Blue Holdco 3 Limited		
Term Loan, Maturing July 26, 2024 ⁽⁴⁾	275	276,719
Eldorado Resorts, LLC		
Term Loan, 3.56%, Maturing April 17, 2024	1,222	1,221,683
ESH Hospitality, Inc.		
Term Loan, 3.73%, Maturing August 30, 2023	1,290	1,298,330

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Four Seasons Hotels Limited	020	¢	000 504
Term Loan, 3.73%, Maturing November 30, 2023	920	\$	928,524
Gateway Casinos & Entertainment Limited	100		
Term Loan, 5.05%, Maturing February 22, 2023	400		403,667
Golden Nugget, Inc.			
Term Loan, 4.68%, Maturing November 21, 2019	123		124,725
Term Loan, 4.71%, Maturing November 21, 2019	288		291,025
Hilton Worldwide Finance, LLC			
Term Loan, 3.23%, Maturing October 25, 2023	4,236		4,259,792
La Quinta Intermediate Holdings, LLC			
Term Loan, 4.05%, Maturing April 14, 2021	766		772,730
MGM Growth Properties Operating Partnership L.P.			
Term Loan, 3.48%, Maturing April 25, 2023	1,901		1,910,838
Playa Resorts Holding B.V.			
Term Loan, 4.32%, Maturing April 5, 2024	1,050		1,056,694
Tropicana Entertainment, Inc.			
Term Loan, 4.30%, Maturing November 27, 2020	361		364,547
		\$	23,351,358
Nonferrous Metals/Minerals 1.7%			
Dynacast International, LLC			
Term Loan, 4.55%, Maturing January 28, 2022	1,209	\$	1,218,219
Fairmount Santrol, Inc.			
Term Loan, 4.80%, Maturing September 5, 2019	2,775		2,616,360
Global Brass & Copper, Inc.			
Term Loan, 4.50%, Maturing July 18, 2023	819		830,071
Murray Energy Corporation			
Term Loan, 8.55%, Maturing April 16, 2020	1,908		1,864,330
New Day Aluminum, LLC			
Term Loan, 10.00%, (4.00% Cash, 6.00% PIK), Maturing October 28, 2020 ⁽³⁾	59		0
Noranda Aluminum Acquisition Corporation			
Term Loan, 0.00%, Maturing February 28, 2019 ⁽³⁾⁽⁵⁾	995		163,714
Oxbow Carbon, LLC			
Term Loan, 4.73%, Maturing January 19, 2020	667		674,894
Term Loan - Second Lien, 8.23%, Maturing January 17, 2020	2,125		2,138,281
United Central Industrial Supply Company, LLC	_,		_,,
Term Loan - Second Lien, 15.00%, (0.00% Cash, 15.00% PIK), Maturing April 9, 2019 ⁽³⁾	595		223,486
		\$	9,729,355
		Ψ	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Oil and Gas 4.1%			
Ameriforge Group, Inc.			
Term Loan, 14.30%, (9.30% Cash, 5.00% PIK), Maturing June 8, 2022	723	\$	751,402

BCP Raptor, LLC		
Term Loan, 5.51%, Maturing June 24, 2024	700	697,375
Bronco Midstream Funding, LLC		
Term Loan, 5.17%, Maturing August 15, 2020	1,653	1,671,068
CITGO Holding, Inc.		
Term Loan, 9.80%, Maturing May 12, 2018	743	750,747
CITGO Petroleum Corporation		
Term Loan, 4.80%, Maturing July 29, 2021	948	953,126
Crestwood Holdings, LLC		
Term Loan, 9.23%, Maturing June 19, 2019	1,663	1,643,845

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Fieldwood Energy, LLC	(ooo sonneed)	, and
Term Loan, 4.17%, Maturing September 28, 2018	1,027	\$ 989,129
Term Loan, 8.30%, Maturing August 31, 2020	1,350	1,289,250
Term Loan, 8.42%, Maturing September 30, 2020	727	586,066
Term Loan - Second Lien, 8.42%, Maturing September 30, 2020	973	578,992
Floatel International Ltd.		
Term Loan, 6.30%, Maturing June 27, 2020	679	508,932
MEG Energy Corp.		
Term Loan, 4.73%, Maturing December 31, 2023	6,829	6,806,209
Paragon Offshore Finance Company		
Term Loan, 0.00%, Maturing July 18, 2021 ⁽³⁾	9	0
Term Loan, 7.30%, Maturing July 18, 2022	52	45,439
Seadrill Partners Finco, LLC		
Term Loan, 4.30%, Maturing February 21, 2021	3,192	2,194,451
Sheridan Investment Partners II L.P.	, , , , , , , , , , , , , , , , , , ,	
Term Loan, 4.71%, Maturing December 16, 2020	35	29,261
Term Loan, 4.71%, Maturing December 16, 2020	93	78,458
Term Loan, 4.71%, Maturing December 16, 2020	668	564,012
Sheridan Production Partners I, LLC		
Term Loan, 4.73%, Maturing October 1, 2019	114	98,153
Term Loan, 4.73%, Maturing October 1, 2019	186	160,694
Term Loan, 4.73%, Maturing October 1, 2019	1,406	1,212,712
Southcross Holdings Borrower L.P.		
Term Loan, 9.00%, (3.50% Cash, 5.50% PIK), Maturing April 13, 2023	56	50,194
Ultra Resources, Inc.		
Term Loan, 4.22%, Maturing April 12, 2024	1,200	1,200,000
	·	
		\$ 22,859,515
Publishing 2.1%		
Ascend Learning, LLC		
Term Loan, 4.53%, Maturing July 12, 2024	1,100	\$ 1,107,150
Getty Images, Inc.		
Term Loan, 4.80%, Maturing October 18, 2019	5,287	4,920,477
Harland Clarke Holdings Corp.		
Term Loan, 6.80%, Maturing February 9, 2022	397	399,058
LSC Communications, Inc.		
Term Loan, 7.23%, Maturing September 30, 2022	1,042	1,052,083
Merrill Communications, LLC		
Term Loan, 6.56%, Maturing June 1, 2022	588	590,135
ProQuest, LLC		
Term Loan, 5.48%, Maturing October 24, 2021	1,638	1,650,867
Saningen Seienes (Dusiness Media Deutschland Carku		

Springer Science+Business Media Deutschland GmbH

Term Loan, 4.80%, Maturing August 14, 2020

Term Loan, 7.31%, Maturing October 24, 2022

Tweddle Group, Inc.

1,276,646

785,850

1,270

		\$ 11,782,266
Radio and Television 4.3%		
ALM Media Holdings, Inc.		
Term Loan, 5.80%, Maturing July 31, 2020	396	\$ 368,076
AP NMT Acquisition B.V.		
Term Loan, 7.05%, Maturing August 13, 2021	1,930	1,806,607

Borrower/Tranche Description (000 somitted) Value CBS Radio, Inc. 1,193 \$ 1,202,885 Term Loan, 4,73%, Maturing October 17, 2023 1,193 \$ 1,202,885 Term Loan, 4,47%, Maturing October 17, 2023 4,137 3,341,512 Entercom Radio, LLC 7 224 225,666 Fur Loan, 7,37%, Maturing November 1, 2023 954 959,415 Gray Television, Inc. 7 Term Loan, 7,37%, Maturing November 1, 2023 954 959,415 Gray Television, Inc. 7 Term Loan, 7,37%, Maturing Nay 27, 2022 537 539,350 HeartCommunications, Inc. 7 Term Loan, 7,98%, Maturing January 30, 2019 2,132 1,740,091 7 244 229,210 135 313 315,832 Nestar Broadcasting, Inc. 7		Principal Amount*		
Term Loan, 473%, Maturing October 17, 2023 1,193 \$ 1,202,885 Term Loan, 473%, Maturing December 12, 2020 4,137 3,341,512 Entrecom Radio, LLC 954 959,415 Gray Television, Inc.		(000 s omitted)		Value
Term Loan, Maturing October 17, 2023 ⁽⁴⁾ 475 480,344 Cumulus Media Holdings, Inc.	· ·	1 100	<i>.</i>	
Cumulus Media Holdings, Inc. Term Loan, 4,49%, Maturing December 23, 2020 4,137 3,341,512 Term Loan, 4,71%, Maturing December 1, 2023 954 959,415 Gray Television, Inc. Term Loan, 3,72%, Maturing February 7, 2024 224 225,666 Hubbard Radio, LLC Term Loan, 4,49%, Maturing May 27, 2022 537 539,350 iHeartCommunications, Inc. Term Loan, 7,88%, Maturing Janary 30, 2019 2,132 1,740,091 Term Loan, 7,88%, Maturing Jaly 30, 2019 2,132 1,740,091 Mission Broadcasting, Inc. Term Loan, 3,74%, Maturing Jaly 30, 2019 2,132 1,740,091 Mission Broadcasting, Inc. Term Loan, 3,74%, Maturing Janary 17, 2024 313 315,832 Messtar Broadcasting, Inc. Term Loan, 3,74%, Maturing Janary 17, 2024 2,564 2,584,275 Radio Systems Corporation Term Loan, 3,74%, Maturing May 2, 2024 425 429,250 Raycom TV Broadcasting, ILC Term Loan, 4,73%, Maturing May 2, 2024 425 429,250 Raycom TV Broadcasting, ILC Term Loan, 4,23%, Maturing May 2, 2024 425 429,250 Raycom TV Broadcasting, ILC Term Loan, 4,23%, Maturing May 2, 2024 425 429,250 Raycom TV Broadcasting, ILC Term Loan, 3,34%, Maturing May 2, 2024 425 429,250 Raycom TV Broadcasting, ILC Term Loan, 3,34%, Maturing May 2, 2024 425 429,250 Raycom TV Broadcasting, ILC Term Loan, 3,34%, Maturing May 2, 2024 425 429,250 Raycom TV Broadcasting, ILC Term Loan, 3,34%, Maturing Janary 3, 2024 479 480,170 Univision Communications, Inc. Term Loan, 3,39%, Maturing March 15, 2024 8,700 8,674,234 Retailers (Except Food and Drug) 6.7% Ascena Retail Group, Inc. Term Loan, 5,75%, Maturing Jane 5, 2020 2,310 2,309,616 Term Loan, 5,40%, Maturing Jane 5, 2020 2,310 2,309,616 Term Loan, 4,47%, Maturing Jane 5, 2020 2,310 2,309,616 Term Loan, 4,47%, Maturing Jane 5, 2020 44 43,924 May 4 May 4,924 44 May 4,924 44 May 4,924 44 Paivi Stribashe Chub, Inc. Term Loan, 3,30%, Maturing May 14, 2022 44 4,3024 973 954,327 CDW, LLC Term Loan, 3,30%, Maturing May 14, 2022 44 4,30,24 Paivi Stribashe Chub, Inc. Term Loan, 5,30%, Maturing May 14, 2021 44 4,30,24 Paivi Stribashe Chub, Inc.	-		\$	
Term Loan, 4.49%, Maturing December 23, 2020 4,137 3,341,512 Entercom Radio, LLC 954 959,415 Gray Television, Inc. 224 225,666 Hubbard Radio, LLC 537 539,350 HeartCommunications, Inc. 954 959,415 Term Loan, 4,49%, Maturing February 7, 2024 224 225,666 Hubbard Radio, LLC 537 539,350 HeartCommunications, Inc. 964 293,710 Mission Broadcasting, Inc. 964 293,710 Term Loan, 3.74%, Maturing January 17, 2024 313 315,832 Nession Broadcasting, Inc. 7 7 Term Loan, 3.74%, Maturing January 17, 2024 2,564 2,584,275 Radio Systems Corporation 7 7 7 Term Loan, 4,23%, Maturing August 4, 2021 825 824,377 Sinclair Television Group, Inc. 7 7 8 Term Loan, 3,49%, Maturing January 3, 2024 479 480,170 Univision Communications, Inc. 7 7 8 Term Loan, 3,75%, Maturing January 3, 2024 479 480,170 Univision Communications, Inc.		475		480,344
Entercom Radio, LLC 954 959,415 Term Loan, 4.71%, Maturing November 1, 2023 954 959,415 Gray Television, Inc. 224 225,666 Hubbard Radio, LLC 537 539,350 Heart Communications, Inc. 7 7 Term Loan, 7.98%, Maturing January 30, 2019 2,132 1,740,091 Term Loan, 7.37%, Maturing January 30, 2019 364 293,710 Mission Broadcasting, Inc. 7 7 7 Term Loan, 3.74%, Maturing January 17, 2024 313 315,832 Nexstar Broadcasting, Inc. 7 7 7 Term Loan, 3.74%, Maturing May 2, 2024 425 429,250 Radio Systems Corporation 7 7 7 Term Loan, 4.73%, Maturing May 2, 2024 425 429,250 Raycom TV Broadcasting, LLC 7 7 7 Term Loan, 3.49%, Maturing August 4, 2021 825 824,377 Sinclair Television Group, Inc. 7 7 7 Term Loan, 3.49%, Maturing August 21, 2022 1,966 \$ 1,641,872				
Term Loan, 4.71%, Maturing November 1, 2023 954 959,415 Gray Television, Inc. 224 225,666 Hubbard Radio, LLC 7 7 Term Loan, 3.72%, Maturing May 27, 2022 537 539,350 HeartCommunications, Inc. 7 7 Term Loan, 8.73%, Maturing January 30, 2019 2,132 1,740,091 Term Loan, 8.73%, Maturing January 10, 2024 313 315,832 Mission Broadcasting, Inc. 7 7 Term Loan, 3.74%, Maturing January 17, 2024 2,564 2,584,275 Radio Systems Corporation 7 7 7 Term Loan, 3.74%, Maturing May 2, 2024 425 429,250 Raycom TV Broadcasting, LLC 7 7 7 Term Loan, 4.73%, Maturing August 4, 2021 825 824,377 Sinclair Television Group, Inc. 7 7 7 Term Loan, 3.34%, Maturing January 3, 2024 479 480,170 Univision Communications, Inc. 7 7 8 Term Loan, 3.98%, Maturing January 3, 2024 8,700 8,674,234 Term Loan, 4.27%, Maturing January 3, 2024 9,76 \$ 1,641,872<		4,137		3,341,512
Gray Television, Inc. 224 225,666 Term Loan, 3.72%, Maturing February 7, 2024 237 539,350 IHeartCommunications, Inc. 7 740,091 2,132 1,740,091 Term Loan, 7.98%, Maturing January 30, 2019 2,132 1,740,091 768 293,710 Mission Broadcasting, Inc. 7 787 313 315,832 Nesstar Broadcasting, Inc. 7 787 840 293,710 Mission Broadcasting, Inc. 7 787 841 293,710 Messiar Broadcasting, Inc. 7 787 841 293,710 Messiar Broadcasting, Inc. 7 787 841 2,564 2,584,275 Radio Systems Corporation 7 778 842 825 824,377 Term Loan, 4.73%, Maturing May 2, 2024 425 429,250 826 824,377 Sinclair Television Group, Inc. 7 779 480,170 101vision Communications, Inc. 7 Term Loan, 3.49%, Maturing March 15, 2024 8,700 8,674,234 \$ 24,265,794				
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Hubbard Radio, LLC 537 539,350 HeartCommunications, Inc. 537 539,350 Term Loan, 7,98%, Maturing January 30, 2019 2,132 1,740,091 Term Loan, 8,73%, Maturing January 30, 2019 2,132 1,740,091 Term Loan, 8,73%, Maturing January 17, 2024 313 315,832 Mission Broadcasting, Inc. 7 7 Term Loan, 3,74%, Maturing January 17, 2024 2,564 2,584,275 Radio Systems Corporation 7 7 7 Term Loan, 4,73%, Maturing May 2, 2024 425 429,250 Raycom TV Broadcasting, LLC 7 7 Term Loan, 4,23%, Maturing January 3, 2024 479 480,170 Univision Communications, Inc. 7 7 7 Term Loan, 3,49%, Maturing March 15, 2024 8,700 8,674,234 Spreadeasting, ILC 7 Term Loan, 5,75%, Maturing March 15, 2022 1,966 1,641,872 Rescillers (Except Food and Drug) 6.7% 3,200 1,265,848 Seron Group, LLC 7 7 7 7	•			
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IHeart Communications, Inc. Term Loan, 7,98%, Maturing January 30, 2019 2,132 1,740,091 Mission Broadcasting, Inc. 364 293,710 Term Loan, 3,74%, Maturing January 17, 2024 313 315,832 Nexstar Broadcasting, Inc. 7 7 Term Loan, 3,74%, Maturing January 17, 2024 2,564 2,584,275 Radio Systems Corporation 7 7 Term Loan, 4,73%, Maturing May 2, 2024 425 429,250 Raycom TV Broadcasting, LLC 7 7 7 Term Loan, 4,23%, Maturing January 3, 2024 479 480,170 Univision Communications, Inc. 7 7 825 824,377 Sinclair Television Group, Inc. 7 7 9 480,170 Univision Communications, Inc. 7 7 8 24,265,794 Retailers (Except Food and Drug) 6.7% 8,700 8,674,234 8 Cerra Loan, 5.75%, Maturing June 5, 2020 2,310 2,309,616 7 Term Loan, 6.30%, Maturing Due 5, 2020 2,310 2,309,616 7 Term Loan, 6.30%, Maturing Due 5, 2020 1,300 1,267,848 8<				
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Term Loan, 8.73%, Maturing July 30, 2019 364 293,710 Mission Broadcasting, Inc. 313 315,832 Term Loan, 3.74%, Maturing January 17, 2024 2,564 2,584,275 Radio Systems Corporation 2 2 Term Loan, 4.73%, Maturing May 2, 2024 425 429,250 Raycom TV Broadcasting, LLC 825 824,377 Term Loan, 4.23%, Maturing August 4, 2021 825 824,377 Sinclair Television Group, Inc. 7 7 Term Loan, 3.49%, Maturing January 3, 2024 479 480,170 Univision Communications, Inc. 7 7 7 Term Loan, 3.98%, Maturing March 15, 2024 8,700 8,674,234 Secan Retail Group, Inc. Term Loan, 5,75%, Maturing Jugust 21, 2022 1,966 \$ 1,641,872 Base Pro Group, LLC Term Loan, 4.47%, Maturing June 5, 2020 2,310 2,309,616 Term Loan, 4.47%, Maturing December 16, 2023 1,300 1,267,848 J s Wholesale Club, Inc. 7 7 954,327 Term Loan, 4.97%, Maturing May 14, 2022 44 43,924 Cow, LL	iHeartCommunications, Inc.			
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Retailers (Except Food and Drug) 6.7% Ascena Retail Group, Inc. Term Loan, 5.75%, Maturing August 21, 2022 1,966 \$ 1,641,872 Bass Pro Group, LLC		8 700		8 674 234
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BJ s Wholesale Club, Inc. Term Loan, 4.97%, Maturing February 3, 2024 973 954,327 CDW, LLC 7 7 Term Loan, 3.30%, Maturing August 17, 2023 4,766 4,799,383 Coinamatic Canada, Inc. 7 7 Term Loan, 4.48%, Maturing May 14, 2022 44 43,924 David s Bridal, Inc. 7 7 Term Loan, 5.30%, Maturing October 11, 2019 2,012 1,503,835 Evergreen Acqco 1 L.P. 7 7 Term Loan, 5.06%, Maturing July 9, 2019 2,126 2,008,849	-			
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Coinamatic Canada, Inc. Term Loan, 4.48%, Maturing May 14, 2022 David s Bridal, Inc. Term Loan, 5.30%, Maturing October 11, 2019 2,012 1,503,835 Evergreen Acqco 1 L.P. Term Loan, 5.06%, Maturing July 9, 2019 2,126 2,008,849				1 700 202
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Evergreen Acqco 1 L.P. 2,126 2,008,849 Term Loan, 5.06%, Maturing July 9, 2019 2,126 2,008,849				
Term Loan, 5.06%, Maturing July 9, 20192,1262,008,849		2,012		1,503,835
Harbor Freight Tools USA, Inc.		2,126		2,008,849
	Harbor Freight Tools USA, Inc.			

Term Loan, 4.48%, Maturing August 18, 2023	1,493	1,498,520
J. Crew Group, Inc.		
Term Loan, 4.31%, Maturing March 5, 2021	2,902	1,580,805
LSF9 Atlantis Holdings, LLC		
Term Loan, 7.23%, Maturing May 1, 2023	1,000	1,014,688
Men s Wearhouse, Inc. (The)		
Term Loan, 4.72%, Maturing June 18, 2021	1,398	1,360,576

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Michaels Stores, Inc.	2.2.50	.	
Term Loan, 3.98%, Maturing January 30, 2023	3,259	\$	3,264,806
Neiman Marcus Group Ltd., LLC			
Term Loan, 4.47%, Maturing October 25, 2020	2,123		1,588,861
Party City Holdings, Inc.			
Term Loan, 4.32%, Maturing August 19, 2022	2,453		2,462,251
PetSmart, Inc.			
Term Loan, 4.23%, Maturing March 11, 2022	4,245		4,035,798
PFS Holding Corporation			
Term Loan, 4.74%, Maturing January 31, 2021	2,172		2,065,705
Pier 1 Imports (U.S.), Inc.			
Term Loan, 4.80%, Maturing April 30, 2021	509		492,063
Rent-A-Center, Inc.			
Term Loan, 4.24%, Maturing March 19, 2021	110		108,691
Toys R Us Property Company I, LLC			
Term Loan, 6.23%, Maturing August 21, 2019	2,417		2,259,715
Vivid Seats Ltd.			
Term Loan, 5.30%, Maturing June 30, 2024	1,025		1,031,406
		\$	37,293,539
Steel 0.2% Neenah Foundry Company			
Term Loan, 7.78%, Maturing April 26, 2019 Zekelman Industries, Inc.	340	\$	337,271
Term Loan, 4.79%, Maturing June 14, 2021	668		674,045
		\$	1,011,316
Surface Transment 0 (07			
Surface Transport 0.6%			
Hertz Corporation (The)	1.015	¢	1.014.026
Term Loan, 3.99%, Maturing June 30, 2023	1,015	\$	1,014,036
Kenan Advantage Group, Inc.	110		100.925
Term Loan, 4.23%, Maturing July 31, 2022	110		109,825
Term Loan, 4.23%, Maturing July 31, 2022 PODS, LLC	361		361,145
Term Loan, 4.47%, Maturing February 2, 2022	348		350,499
Stena International S.a.r.l.			
Term Loan, 4.30%, Maturing March 3, 2021	1,524		1,363,812
		\$	3,199,317
Telecommunications 6.4%			
CenturyLink, Inc.			
Term Loan, 2.75%, Maturing January 31, 2025	5,100	\$	5,038,244
Colorado Buyer, Inc.			

Term Loan, 4.17%, Maturing May 1, 2024		825	833,937
Consolidated Communications, Inc.			
Term Loan, 4.24%, Maturing October 4, 2023		1,047	1,050,141
Digicel International Finance Limited			
Term Loan, 4.94%, Maturing May 28, 2024		750	758,204
eircom Finco S.a.r.l.			
Term Loan, 3.25%, Maturing April 19, 2024	EUR	1,900	2,262,966
Frontier Communications Corp.			
Term Loan, 4.98%, Maturing June 15, 2024		1,900	1,831,600
Global Eagle Entertainment, Inc.			
Term Loan, 8.46%, Maturing January 6, 2023		1,168	1,139,195

Intelsat Jackson Holdings S.A. Term Loan, 4.00%, Maturing June 30, 2019 7,550 \$ 7,533,48 PC Corp. 2,126 2,062,28 Onvoy, LLC 2,126 2,062,28 Sprint Communications, Inc. 1,721 1,727,85 Term Loan, 5.80%, Maturing February 2, 2024 3,441 3,456,07 Syniverse Holdings, Inc. 1 1,940 1,861,44 Term Loan, 4.30%, Maturing April 23, 2019 1,733 1,662,92 Teksat Canada 1 1 1,662,92 Term Loan, 4.30%, Maturing November 17, 2023 4,814 4,861,82 \$ 36,080,17 1 1,010,20 Utilities 2.6% 1 1,010,8 1,010,20 Calpine Construction Finance Company L.P. 1 1,008 \$ 1,010,20 Term Loan, 3.49%, Maturing January 13, 2022 384 384,000 Calpine Corporation 1 1 1,26,09 Term Loan, 4.45%, Maturing January 15, 2024 3,112 3,126,09 Dayton Power & Light Company (The) 1 109 109,67 Term Loan, 4.49%, Maturing June 2, 2021 109 109,67 1 <th></th> <th>Principal Amount*</th> <th></th>		Principal Amount*	
Term Loan, 4.00%, Maturing June 30, 2019 7,550 \$ 7,533,48 IPC Corp. 2,126 2,062,28 Onvoy, ILC 2,126 2,062,28 Term Loan, 5.82%, Maturing Yo, 2024 3,441 3,456,07 Sprint Communications, Inc. 1,721 1,727,85 Term Loan, 3.75%, Maturing February 2, 2024 3,441 3,456,07 Syniverse Holdings, Inc. 1 1,33 1,662,92 Term Loan, 4.30%, Maturing April 23, 2019 1,940 1,861,44 Term Loan, 4.30%, Maturing April 23, 2019 1,733 1,662,92 Term Loan, 4.30%, Maturing November 17, 2023 4,814 4,861,82 S 36,080,17 1008 \$ 1,010,20 Utilities 2.6% 2 5 1,010,20 Calpine Construction Finance Company L.P. 7 5 3,6,080,17 Term Loan, 3.49%, Maturing January 15, 2024 3,112 3,126,09 2,102,09 Dayton Power & Light Company (The) 7 5 5,6,30 Term Loan, 4.05%, Maturing January 15, 2024 3,112 3,126,09 3,126,09 Dayton Power & Light Company (The) 7 7 5 <t< th=""><th>Borrower/Tranche Description</th><th>(000 s omitted)</th><th>Value</th></t<>	Borrower/Tranche Description	(000 s omitted)	Value
IPC Corp. 2,126 2,062,28 Term Loan, 5.80%, Maturing August 6, 2021 2,126 2,062,28 Orwoy, LLC 1,721 1,721,85 Sprint Communications, Inc. 3,441 3,456,07 Synivese Holdings, Inc. 1,940 1,861,44 Term Loan, 3,1%, Maturing April 23, 2019 1,940 1,861,44 Term Loan, 4,30%, Maturing April 23, 2019 1,733 1,662,92 Term Loan, 4,30%, Maturing April 23, 2019 1,733 1,662,92 Term Loan, 4,30%, Maturing November 17, 2023 4,814 4,861,82 Softex Construction Finance Company L.P. \$ 36,080,17 Utilities 2.6% 2 1,008 \$ 1,010,20 Term Loan, 3.49%, Maturing January 31, 2022 384 384,00 2384 384,00 Calpine Corporation			
Term Loan, 5.82%, Maturing August 6, 2021 2,126 2,060,28 Onvoy, LLC		7,550 \$	5 7,533,488
Onvoy, LLC 1,721 1,721. 1,731. 1,662.92 Sole Autring April 23. 2019 1,733. 1,662.92 3,608.017 101. 1,010.00 1,020.01 1,010.20 1,010.20 1,010.20 1,010.20 1,010.20 1,010.20 1,010.20 1,0			
Term Loan, 5.80%, Maturing February 10, 2024 1,721 1,721 1,721,85 Sprint Communications, Inc. 3,441 3,456,07 Syniverse Holdings, Inc. 1,940 1,861,44 Term Loan, 4,30%, Maturing April 23, 2019 1,733 1,662,92 Telesat Canada 1,733 1,662,92 Term Loan, 4,30%, Maturing November 17, 2023 4,814 4,861,82 Solution: Utilities 2.6% Calpine Construction Finance Company L.P. Term Loan, 3,49%, Maturing January 31, 2022 1,008 \$ 1,010,20 Term Loan, 3,49%, Maturing January 15, 2024 3,112 3,126,09 Dayton Power & Light Company (The) Term Loan, 4,49%, Maturing January 15, 2024 547 556,30 Carm Loan, 5,30%, Maturing December 19, 2021 109 109,67 Term Loan, 4,49%, Maturing December 19, 2021 109 109,67 Term Loan, 4,49%, Maturing December 19, 2021 109 109,67 Term Loan, 4,96%, Maturing January 30, 2024 900 910,68 Term Loan, 5,30%, Maturing January 30, 2024 91 90,52 <td></td> <td>2,126</td> <td>2,062,281</td>		2,126	2,062,281
Sprint Communications, Inc. 3,441 3,450,07 Term Loan, 3.75%, Maturing February 2, 2024 3,441 3,450,07 Syniverse Holdings, Inc. 1,940 1,861,44 Term Loan, 4.30%, Maturing April 23, 2019 1,733 1,662,92 Telesat Canada 36,080,17 36,080,17 Utilities 2.6% \$ 1,008 \$ 1,010,20 Term Loan, 3,34%, Maturing May 3, 2020 1,008 \$ 1,010,20 384 384,00 Calpine Corporation * * 1,26,09 3,112 3,112,26,09 3,112 3,112,26,09 3,112 3,126,09 1,90,67 7 55,630 1,910,90,57 7 55,630 1,910,90,57			
Term Loan, 3.75%, Maturing February 2, 2024 3,441 3,456,07 Syniverse Holdings, Inc. 1,940 1,861,44 Term Loan, 4.30%, Maturing April 23, 2019 1,733 1,662,92 Telesat Canada	- · ·	1,721	1,727,858
Synverse Holdings, Inc. 1,940 1,861,44 Term Loan, 4.30%, Maturing April 23, 2019 1,733 1,662,92 Telesat Canada * 36,080,17 Term Loan, 4.30%, Maturing November 17, 2023 4,814 4,861,82 * 36,080,17 Utilities 2.6% Calpine Construction Finance Company L.P. * Term Loan, 3.49%, Maturing May 3, 2020 1,008 \$ 1,010,20 Term Loan, 3.49%, Maturing January 31, 2022 384 384,00 Calpine Corporation Term Loan, 4.05%, Maturing January 15, 2024 3,112 3,126,09 Dayton Power & Light Company (The) Term Loan, 4.49%, Maturing January 15, 2024 547 556,30 Granite Acquisition, Inc. Term Loan, 5.30%, Maturing December 19, 2021 109 109,67 Term Loan, 5.30%, Maturing December 19, 2021 109 109,67 109,67 Term Loan, 4.96%, Maturing June 2, 2024 900 910,68 1,9052 Ivenergy Thermal Operating I, LLC Term Loan, 4.96%, Maturing Junuary 30, 2024 192 185,08 Lightstome Generation, LLC Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturin	-		
Term Loan, 4.30%, Maturing April 23, 2019 1,940 1,861,44 Term Loan, 4.31%, Maturing April 23, 2019 1,733 1,662,92 Telesat Canada \$ 36,080,17 Term Loan, 4.30%, Maturing November 17, 2023 4,814 4,861,82 \$ 36,080,17 Utilities 2.6% \$ Calpine Construction Finance Company L.P. Term Loan, 3.49%, Maturing January 31, 2020 1,008 \$ 1,010,20 Term Loan, 3.74%, Maturing January 31, 2022 384 384,00 Calpine Corporation Term Loan, 4.05%, Maturing January 15, 2024 3,112 3,126,09 Dayton Power & Light Company (The) Term Loan, 5.30%, Maturing December 19, 2021 109 109,67 Term Loan, 5.30%, Maturing December 19, 2021 109 109,67 109,67 Term Loan, 5.30%, Maturing December 19, 2021 109 109,67 109,67 Term Loan, 5.40%, Maturing June 2, 2024 900 910,68 1,465 1,452,72 Invenergy Thermal Operating I, LLC Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 109,52 Term Loan, 5.73%, Maturing Inauary 30, 2024 91 90,52 1,65 1,452,72 <	÷ .	3,441	3,456,073
Term Loan, 4.31%, Maturing April 23, 2019 1,733 1,662,92 Telesat Canada * 36,080,17 Term Loan, 4.30%, Maturing November 17, 2023 4,814 4,861,82 * 36,080,17 Utilities 2.6% Calpine Construction Finance Company L.P. 1,008 \$ 1,010,20 Term Loan, 3,49%, Maturing May 3, 2020 1,008 \$ 1,010,20 Term Loan, 3,47%, Maturing January 31, 2022 384 384,00 Calpine Corporation 384 384,000 Term Loan, 4,05%, Maturing January 15, 2024 3,112 3,126,09 Dayton Power & Light Company (The) 109 109,67 Term Loan, 5,30%, Maturing December 19, 2021 109 109,67 Term Loan, 5,30%, Maturing December 19, 2021 109 109,67 Term Loan, 5,30%, Maturing December 19, 2021 192 185,08 Lightstone Generation, LLC 192 185,08 Term Loan, 5,73%, Maturing January 30, 2024 91 90,52 Term Loan, 5,73%, Maturing January 30, 2024 1,465 1,452,72 Lonestar Generation, LLC 1 1 1 Term Loan, 5,45%, Maturing April 13, 20			
Telesat Canada Term Loan, 4.30%, Maturing November 17, 2023 4,814 4,861,82 \$ 36,080,17 Utilities 2.6%			
Term Loan, 4.30%, Maturing November 17, 2023 4,814 4,861,82 \$ 36,080,17 Utilities 2.6%		1,733	1,662,920
\$ 36,080,17 Utilities 2.6% Calpine Construction Finance Company L.P. Term Loan, 3.49%, Maturing May 3, 2020 Term Loan, 3.49%, Maturing January 31, 2022 Calpine Corporation Term Loan, 4.05%, Maturing January 15, 2024 Dayton Power & Light Company (The) Term Loan, 5.49%, Maturing August 24, 2022 547 S56,300 Granite Acquisition, Inc. Term Loan, 5.30%, Maturing December 19, 2021 109 109,67 Term Loan, 5.30%, Maturing December 19, 2021 109 Term Loan, 5.30%, Maturing December 19, 2021 109 Term Loan, 5.30%, Maturing December 19, 2021 109 Term Loan, 5.30%, Maturing December 19, 2022 192 Term Loan, 6.80%, Maturing Une 2, 2024 900 Term Loan, 5.73%, Maturing January 30, 2024 91 Stightstone Generation, LLC 109 Term Loan, 5.73%, Maturing January 30, 2024 1465 Term Loan, 5.45%, Maturing February 22, 2021 1,292 Term Loan, 5.45%, Maturing February 22, 2021 1,292 Term Loan, 5.45%, Maturing April 13, 2021 2,720 Term Loan, 7.24%, Maturing April 15, 2024 723			
Utilities 2.6% Calpine Construction Finance Company L.P. Term Loan, 3.49%, Maturing May 3, 2020 1,008 \$ 1,010,20 Term Loan, 3.74%, Maturing January 31, 2022 384 384,00 Calpine Corporation Term Loan, 4.05%, Maturing January 15, 2024 3,112 3,126,09 Dayton Power & Light Company (The) Term Loan, 4.49%, Maturing August 24, 2022 547 556,30 Granite Acquisition, Inc. Term Loan, 5.30%, Maturing December 19, 2021 109 109,67 Term Loan, 5.30%, Maturing December 19, 2021 2,406 2,431,18 Helix Gen Funding, LLC Term Loan, 4.96%, Maturing June 2, 2024 900 910,68 Invenergy Thermal Operating I, LLC Term Loan, 5.03%, Maturing Junuary 30, 2024 192 185,08 Lightstone Generation, LLC Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 1,465 1,452,72 Lonestar Generation, LLC Term Loan, 7.24%, Maturing April 13, 2021 2,720 <td>Term Loan, 4.30%, Maturing November 17, 2023</td> <td>4,814</td> <td>4,861,822</td>	Term Loan, 4.30%, Maturing November 17, 2023	4,814	4,861,822
Calpine Construction Finance Company L.P. Term Loan, 3.49%, Maturing May 3, 2020 1,008 \$ 1,010,20 Term Loan, 3.74%, Maturing January 31, 2022 384 384,00 Calpine Corporation 3,112 3,126,09 Term Loan, 4.05%, Maturing January 15, 2024 3,112 3,126,09 Dayton Power & Light Company (The) Term Loan, 4.49%, Maturing August 24, 2022 547 556,30 Granite Acquisition, Inc. Term Loan, 5.30%, Maturing December 19, 2021 109 109,67 Term Loan, 5.30%, Maturing December 19, 2021 2,406 2,431,18 Helix Gen Funding, LLC Term Loan, 4.96%, Maturing June 2, 2024 900 910,68 Invenergy Thermal Operating I, LLC Term Loan, 5.73%, Maturing June 2, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 192 185,08 Lightstone Generation, LLC Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.45%, Maturing January 30, 2024 1,465 1,452,72 Lonestar Generation, LLC Term Loan, 5.45%, Maturing April 13, 2021 2,720 1,536,51 Term Loan, 7.24%, Maturing April 15, 2024 723 699,33 699,33 <th></th> <th>\$</th> <th>36,080,173</th>		\$	36,080,173
Term Loan, 3.49%, Maturing May 3, 2020 1,008 \$ 1,010,20 Term Loan, 3.74%, Maturing January 31, 2022 384 384,00 Calpine Corporation 3,112 3,126,09 Dayton Power & Light Company (The) 7 7 Term Loan, 4.49%, Maturing August 24, 2022 547 556,30 Granite Acquisition, Inc. 109 109,67 Term Loan, 5.30%, Maturing December 19, 2021 109 109,67 Term Loan, 4.96%, Maturing June 2, 2024 900 910,68 Invenergy Thermal Operating I, LLC 900 910,68 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing February 22, 2021 1,292 1,072,44 Lonestar Generation, LLC 723 699,33 Term Loan, 5.23%, Maturing April 13, 2021 723 699,33 Term Loan, 5.23%, Maturing April 15, 2024 723 699,33 Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59			
Term Loan, 3.74%, Maturing January 31, 2022 384 384,00 Calpine Corporation 3,112 3,126,09 Dayton Power & Light Company (The) 756,30 Term Loan, 4.49%, Maturing August 24, 2022 547 556,30 Granite Acquisition, Inc. 70 109 109,67 Term Loan, 5.30%, Maturing December 19, 2021 109 109,67 Term Loan, 5.30%, Maturing December 19, 2021 2,406 2,431,18 Helix Gen Funding, LLC 700 910,68 Term Loan, 5.30%, Maturing June 2, 2024 900 910,68 Invenergy Thermal Operating I, LLC 700 109 109,52 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 1455 1,452,72 Invenergy Thermal Operating J, 2021 1,465 1,452,72 1,465 1,452,72 Iconestar Generation, LLC 720 1,536,51 1,455 1,452,72 Iconestar Generation, LLC 720 1,536,51 1,455 1,452,72 Lonestar Generation, LLC 720 1,536,51 1,455 1,452,72 Iconestar Generation, LLC 720 1,536,51 1,251 1,260,59		1.000	1 0 1 0 0 0 5
Calpine Corporation 3,112 3,126,09 Dayton Power & Light Company (The) 547 556,30 Term Loan, 4.49%, Maturing August 24, 2022 547 556,30 Granite Acquisition, Inc. 109 109,67 Term Loan, 5.30%, Maturing December 19, 2021 109 109,67 Term Loan, 5.30%, Maturing December 19, 2021 2,406 2,431,18 Helix Gen Funding, LLC 2 200 9109,68 Term Loan, 4.96%, Maturing June 2, 2024 900 910,68 Invenergy Thermal Operating I, LLC 700 9109,52 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 1,465 1,452,72 Lonestar Generation, LLC 721 1,536,51 Term Loan, 5.45%, Maturing February 22, 2021 1,292 1,072,44 Longview Power, LLC 723 699,33 Term Loan, 5.23%, Maturing April 15, 2024 723 699,33 TPF II Power, LLC 723 699,33 Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59			
Term Loan, 4.05%, Maturing January 15, 2024 3,112 3,126,09 Dayton Power & Light Company (The) 547 556,30 Term Loan, 4.49%, Maturing August 24, 2022 547 556,30 Granite Acquisition, Inc. 109 109,67 Term Loan, 5.30%, Maturing December 19, 2021 2,406 2,431,18 Helix Gen Funding, LLC 2,406 2,431,18 Term Loan, 4.96%, Maturing June 2, 2024 900 910,68 Invenergy Thermal Operating I, LLC 700 910 Term Loan, 5.73%, Maturing October 19, 2022 192 185,08 Lightstone Generation, LLC 701 900 90,52 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 1,465 1,452,72 Lonestar Generation, LLC 702 1,072,44 Longview Power, LLC 723 699,33 Term Loan, 5.23%, Maturing April 15, 2024 723 699,33 TPF II Power, LLC 723 699,33 Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59	- ·	384	384,001
Dayton Power & Light Company (The) Term Loan, 4.49%, Maturing August 24, 2022 547 556,30 Granite Acquisition, Inc. 109 109,67 Term Loan, 5.30%, Maturing December 19, 2021 2,406 2,431,18 Helix Gen Funding, LLC 2,406 2,431,18 Term Loan, 4.96%, Maturing June 2, 2024 900 910,68 Invenergy Thermal Operating I, LLC 192 185,08 Term Loan, 6.80%, Maturing October 19, 2022 192 185,08 Lightstone Generation, LLC 192 185,08 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing February 22, 2021 1,465 1,452,72 Lonestar Generation, LLC 1 1 1,072,44 Longview Power, LLC 1 2,720 1,536,51 Term Loan, 7.24%, Maturing April 13, 2021 2,720 1,536,51 Telen Energy Supply, LLC 723 699,33 Term Loan, 5.23%, Maturing April 15, 2024 723 699,33 TPF II Power, LLC 723 699,33 Term Loan, 5.23%, Maturing Octobe		2,112	2 12 (00 (
Term Loan, 4.49%, Maturing August 24, 2022 547 556,30 Granite Acquisition, Inc. 109 109,67 Term Loan, 5.30%, Maturing December 19, 2021 2,406 2,431,18 Helix Gen Funding, LLC 2,406 2,431,18 Term Loan, 4.96%, Maturing June 2, 2024 900 910,68 Invenergy Thermal Operating I, LLC 102 185,08 Term Loan, 6.80%, Maturing October 19, 2022 192 185,08 Lightstone Generation, LLC 192 185,08 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing February 22, 2021 1,292 1,072,44 Longview Power, LLC 1,292 1,072,44 Term Loan, 7.24%, Maturing April 13, 2021 2,720 1,536,51 Talen Energy Supply, LLC 723 699,33 TPF II Power, LLC 723 699,33 Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59		3,112	3,126,096
Granite Acquisition, Inc. 109 109,67 Term Loan, 5.30%, Maturing December 19, 2021 2,406 2,431,18 Helix Gen Funding, LLC 2,406 2,431,18 Term Loan, 4.96%, Maturing June 2, 2024 900 910,68 Invenergy Thermal Operating I, LLC 900 910,68 Term Loan, 6.80%, Maturing October 19, 2022 192 185,08 Lightstone Generation, LLC 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 1,465 1,452,72 Lonestar Generation, LLC 109 1,072,44 Term Loan, 5.45%, Maturing February 22, 2021 1,292 1,072,44 Longview Power, LLC 2,720 1,536,51 Term Loan, 5.23%, Maturing April 13, 2021 2,720 1,536,51 Term Loan, 5.23%, Maturing April 15, 2024 723 699,33 TPF II Power, LLC 723 699,33 Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59		5.13	556 207
Term Loan, 5.30%, Maturing December 19, 2021 109 109,67 Term Loan, 5.30%, Maturing December 19, 2021 2,406 2,431,18 Helix Gen Funding, LLC 900 910,68 Term Loan, 4.96%, Maturing June 2, 2024 900 910,68 Invenergy Thermal Operating I, LLC 192 185,08 Term Loan, 6.80%, Maturing October 19, 2022 192 185,08 Lightstone Generation, LLC 192 185,08 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 1,465 1,452,72 Lonestar Generation, LLC 109 1,072,44 Longview Power, LLC 109 1,292 1,072,44 Longview Power, LLC 2,720 1,536,51 Term Loan, 5.23%, Maturing April 13, 2021 2,720 1,536,51 Term Loan, 5.23%, Maturing April 15, 2024 723 699,33 TPF II Power, LLC 723 699,33 Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59		547	556,307
Term Loan, 5.30%, Maturing December 19, 2021 2,406 2,431,18 Helix Gen Funding, LLC 900 910,68 Invenergy Thermal Operating I, LLC 192 185,08 Lightstone Generation, LLC 192 185,08 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 1,465 1,452,72 Lonestar Generation, LLC 1 1 1,452,72 Lonestar Generation, LLC 1 1,292 1,072,44 Longview Power, LLC 1,292 1,072,44 1,536,51 Term Loan, 5.23%, Maturing April 13, 2021 2,720 1,536,51 Term Loan, 5.23%, Maturing April 15, 2024 723 699,33 TPF II Power, LLC 723 699,33 Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59		100	100 (70
Helix Gen Funding, LLC 900 910,68 Term Loan, 4.96%, Maturing June 2, 2024 900 910,68 Invenergy Thermal Operating I, LLC 192 185,08 Term Loan, 6.80%, Maturing October 19, 2022 192 185,08 Lightstone Generation, LLC 192 185,08 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 1,465 1,452,72 Lonestar Generation, LLC 1 1 Term Loan, 5.45%, Maturing February 22, 2021 1,292 1,072,44 Longview Power, LLC 2 1 Term Loan, 7.24%, Maturing April 13, 2021 2,720 1,536,51 Talen Energy Supply, LLC 723 699,33 TPF II Power, LLC 723 699,33 Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59			
Term Loan, 4.96%, Maturing June 2, 2024 900 910,68 Invenergy Thermal Operating I, LLC 192 185,08 Term Loan, 6.80%, Maturing October 19, 2022 192 185,08 Lightstone Generation, LLC 192 185,08 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 1,465 1,452,72 Lonestar Generation, LLC 120 1,072,44 Longview Power, LLC 1,292 1,072,44 Term Loan, 7.24%, Maturing April 13, 2021 2,720 1,536,51 Talen Energy Supply, LLC 723 699,33 TPF II Power, LLC 723 699,33 Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59		2,406	2,431,181
Invenergy Thermal Operating I, LLC Term Loan, 6.80%, Maturing October 19, 2022 192 185,08 Lightstone Generation, LLC 192 185,08 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 1,465 1,452,72 Lonestar Generation, LLC 120 1,072,44 Longview Power, LLC 1,072,44 1,072,44 Longview Power, LLC 2,720 1,536,51 Talen Energy Supply, LLC 723 699,33 TPF II Power, LLC 723 699,33 Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59		000	010 697
Term Loan, 6.80%, Maturing October 19, 2022 192 185,08 Lightstone Generation, LLC 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 1,465 1,452,72 Lonestar Generation, LLC 1,292 1,072,44 Longview Power, LLC 1,292 1,072,44 Term Loan, 7.24%, Maturing April 13, 2021 2,720 1,536,51 Talen Energy Supply, LLC 1 1 Term Loan, 5.23%, Maturing April 15, 2024 723 699,33 TPF II Power, LLC 1,251 1,260,59		900	910,087
Lightstone Generation, LLC Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 1,465 1,452,72 Lonestar Generation, LLC 1,292 1,072,44 Term Loan, 5.45%, Maturing February 22, 2021 1,292 1,072,44 Longview Power, LLC 2,720 1,536,51 Term Loan, 7.24%, Maturing April 13, 2021 2,720 1,536,51 Talen Energy Supply, LLC 723 699,33 TPF II Power, LLC 1 1,260,59 Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59		102	185 084
Term Loan, 5.73%, Maturing January 30, 2024 91 90,52 Term Loan, 5.73%, Maturing January 30, 2024 1,465 1,452,72 Lonestar Generation, LLC 1,292 1,072,44 Term Loan, 5.45%, Maturing February 22, 2021 1,292 1,072,44 Longview Power, LLC 2,720 1,536,51 Term Loan, 7.24%, Maturing April 13, 2021 2,720 1,536,51 Talen Energy Supply, LLC 723 699,33 TPF II Power, LLC 723 699,33 Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59	6	192	165,064
Term Loan, 5.73%, Maturing January 30, 2024 1,465 1,452,72 Lonestar Generation, LLC 1,292 1,072,44 Term Loan, 5.45%, Maturing February 22, 2021 1,292 1,072,44 Longview Power, LLC 2,720 1,536,51 Term Loan, 7.24%, Maturing April 13, 2021 2,720 1,536,51 Talen Energy Supply, LLC 723 699,33 TPF II Power, LLC 723 699,33 TPF II Power, LLC 1,251 1,260,59		01	00.520
Lonestar Generation, LLC Term Loan, 5.45%, Maturing February 22, 2021 1,292 1,072,44 Longview Power, LLC Term Loan, 7.24%, Maturing April 13, 2021 2,720 1,536,51 Talen Energy Supply, LLC 723 699,33 TPF II Power, LLC 723 1,260,59 Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59	č ,		
Term Loan, 5.45%, Maturing February 22, 2021 1,292 1,072,44 Longview Power, LLC 2,720 1,536,51 Term Loan, 7.24%, Maturing April 13, 2021 2,720 1,536,51 Talen Energy Supply, LLC 723 699,33 TPF II Power, LLC 723 699,33 Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59		1,403	1,+32,720
Longview Power, LLC 2,720 1,536,51 Term Loan, 7.24%, Maturing April 13, 2021 2,720 1,536,51 Talen Energy Supply, LLC 723 699,33 TPF II Power, LLC 723 1,251 1,260,59		1 202	1 072 445
Term Loan, 7.24%, Maturing April 13, 2021 2,720 1,536,51 Talen Energy Supply, LLC 723 699,33 Term Loan, 5.23%, Maturing April 15, 2024 723 699,33 TPF II Power, LLC 1,251 1,260,59		1,272	1,072,443
Talen Energy Supply, LLC Term Loan, 5.23%, Maturing April 15, 2024 723 699,33 TPF II Power, LLC Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59		2 720	1 536 517
Term Loan, 5.23%, Maturing April 15, 2024 723 699,33 TPF II Power, LLC 723 1,251 1,260,59 Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59	- ·	2,720	1,550,517
TPF II Power, LLC Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59		773	600 333
Term Loan, 5.23%, Maturing October 2, 2023 1,251 1,260,59	- ·	125	077,555
\$ 14,825,37	Term Loan, 5.23%, Maturing October 2, 2023	1,251	1,260,599
\$ 14,823,37		d	1/ 975 272
		4	14,023,3/3

\$ 777,832,148

Total Senior Floating-Rate Loans (identified cost \$782,993,300)

Corporate Bonds & Notes 7.5%

	Principal Amount*		
Security	(000 s omitted)		Value
Aerospace and Defense 0.1%			
CBC Ammo, LLC/CBC FinCo, Inc.	75	¢	
7.25%, 11/15/21 ⁽⁶⁾	75	\$	76,687
Huntington Ingalls Industries, Inc.	1.5		16.162
5.00%, 11/15/25 ⁽⁶⁾	15		16,163
Orbital ATK, Inc.	٨٦		46 510
5.25%, 10/1/21	45		46,519
TransDigm, Inc.	05		00.027
6.00%, 7/15/22	85		89,037
6.50%, 7/15/24	80		85,100
		\$	313,506
Automotive 0.1%			
American Axle & Manufacturing, Inc.			
5.125%, 2/15/19	20	\$	20,164
General Motors Financial Co., Inc.			
4.75%, 8/15/17	70		70,080
3.25%, 5/15/18	10		10,111
ZF North America Capital, Inc.			
4.50%, 4/29/22 ⁽⁶⁾	150		158,063
		\$	258,418
Brokerage/Securities Dealers/Investment Houses 0.0%)			
Alliance Data Systems Corp.			
6.375%, 4/1/20 ⁽⁶⁾	55	\$	56,031
		\$	56,031
Building and Development 0.1%			
Builders FirstSource, Inc.			
10.75%, 8/15/23 ⁽⁶⁾	18	\$	20,790
Greystar Real Estate Partners, LLC			
8.25%, 12/1/22 ⁽⁶⁾	50		54,188
HD Supply, Inc.			
5.25%, 12/15/21 ⁽⁶⁾	25		26,328
5.75%, 4/15/24 ⁽⁶⁾	15		16,106
Hillman Group, Inc. (The)			
6.375%, 7/15/22 ⁽⁶⁾	75		72,562
Reliance Intermediate Holdings, L.P.			
6.50%, 4/1/23 ⁽⁶⁾	120		128,400
Standard Industries, Inc.			
6.00%, 10/15/25 ⁽⁶⁾	55		59,263

TRI Pointe Group, Inc./TRI Pointe Homes, Inc.		
4.375%, 6/15/19	45	46,350
5.875%, 6/15/24	60	64,200
USG Corp.		
5.50%, 3/1/25 ⁽⁶⁾	5	5,356
		\$ 493,543
Business Equipment and Services 0.1%		
First Data Corp.		
7.00%, 12/1/23 ⁽⁶⁾	155	\$ 167,594
5.00%, 1/15/24 ⁽⁶⁾	20	20,875

Security	Principal Amount* (000 s omitted)		Value
FTI Consulting, Inc.	(000 somitted)		value
6.00%, 11/15/22	40	\$	41,650
ServiceMaster Co., LLC (The)	10	Ψ	-11,000
7.45%, 8/15/27	45		49,275
United Rentals North America, Inc.	10		-17,215
7.625%, 4/15/22	7		7,324
6.125%, 6/15/23	15		15,731
			10,701
		\$	302,449
Cable and Satellite Television 0.2%			
CCO Holdings, LLC/CCO Holdings Capital Corp.			
5.25%, 9/30/22	155	\$	160,231
5.75%, 1/15/24	10		10,550
5.375%, 5/1/25 ⁽⁶⁾	95		101,294
5.75%, 2/15/26 ⁽⁶⁾	45		48,488
CSC Holdings, LLC			
8.625%, 2/15/19	15		16,463
5.25%, 6/1/24	10		10,410
DISH DBS Corp.			
6.75%, 6/1/21	120		132,750
5.875%, 7/15/22	30		32,728
5.875%, 11/15/24	5		5,444
IAC/InterActiveCorp			
4.875%, 11/30/18	43		43,505
Virgin Media Secured Finance PLC			
5.50%, 1/15/25 ⁽⁶⁾	550		577,329
		\$	1,139,192
Chemicals and Plastics 0.4%			
Hexion, Inc.			
6.625%, 4/15/20	1,900	\$	1,797,875
Platform Specialty Products Corp.			
10.375%, 5/1/21 ⁽⁶⁾	15		16,575
6.50%, 2/1/22 ⁽⁶⁾	60		62,550
Scotts Miracle-Gro Co. (The)			
6.00%, 10/15/23	15		16,181
Tronox Finance, LLC			
6.375%, 8/15/20	130		130,975
7.50%, 3/15/22 ⁽⁶⁾	20		21,050
W.R. Grace & Co.			
5.125%, 10/1/21 ⁽⁶⁾	30		32,325
5.625%, 10/1/24 ⁽⁶⁾	10		10,788
		\$	2,088,319

Conglomerates 0.0%)		
Spectrum Brands, Inc.		
6.625%, 11/15/22	30	\$ 31,463
5.75%, 7/15/25	70	74,987
TMS International Corp.		
7.625%, 10/15/21 ⁽⁶⁾	55	57,626
		\$ 164,076

	Principal Amount*	
Security	(000 s omitted)	Value
Consumer Products 0.0%		
Central Garden & Pet Co.		
6.125%, 11/15/23	50	\$ 53,750
HRG Group, Inc.		
7.875%, 7/15/19	110	112,227
		\$ 165,977
Containers and Glass Products 0.9%		
Berry Plastics Corp.		
6.00%, 10/15/22	25	\$ 26,656
Owens-Brockway Glass Container, Inc.		
5.875%, 8/15/23 ⁽⁶⁾	35	38,850
6.375%, 8/15/25 ⁽⁶⁾	15	16,941
Reynolds Group Issuer, Inc./Reynolds Group Issuer, LLC		
5.75%, 10/15/20	3,875	3,962,187
4.804%, 7/15/21 ⁽⁶⁾⁽⁸⁾	950	972,563
		\$ 5,017,197
Distribution & Wholesale 0.0%		
American Tire Distributors, Inc.		
10.25%, 3/1/22 ⁽⁶⁾	50	\$ 52,375
		\$ 52,375
Drugs 0.4%		
Jaguar Holding Co. II/Pharmaceutical Product Development, LLC		
6.375%, 8/1/23 ⁽⁶⁾	110	\$ 117,150
Valeant Pharmaceuticals International, Inc.		
6.375%, 10/15/20 ⁽⁶⁾	55	53,763
7.50%, 7/15/21 ⁽⁶⁾	50	48,750
5.625%, 12/1/21 ⁽⁶⁾	30	27,300
6.50%, 3/15/22 ⁽⁶⁾	807	853,402
7.00%, 3/15/24 ⁽⁶⁾	1,049	1,119,807
		\$ 2,220,172
Ecological Services and Equipment 0.0%)		
Clean Harbors, Inc.		
5.125%, 6/1/21	25	\$ 25,562
Covanta Holding Corp.		
5.875%, 3/1/24	25	24,438
		\$ 50,000

Electric Utilities 0.0%)		
NRG Yield Operating, LLC		
5.375%, 8/15/24	25	\$ 26,250
5.00%, 9/15/26	35	35,897
		\$ 62,147
Electronics/Electrical 0.3%		
Anixter, Inc.		
5.50%, 3/1/23	45	\$ 48,431
Infor (US), Inc.		
5.75%, 8/15/20 ⁽⁶⁾	20	20,625
6.50%, 5/15/22	50	52,313
SS&C Technologies Holdings, Inc.		
5.875%, 7/15/23	65	69,388

	Amo	cipal ount*		T 7 I
Security	(000 s	omitted)		Value
Western Digital Corp.		1 10 5	.	
7.375%, 4/1/23 ⁽⁶⁾		1,425	\$	1,567,500
Zebra Technologies Corp.				
7.25%, 10/15/22		90		95,962
			\$	1,854,219
Equipment Leasing 0.1%				
International Lease Finance Corp.				
7.125%, 9/1/18 ⁽⁶⁾		350	\$	369,616
			\$	369,616
			Þ	309,010
Financial Intermediaries 0.1%				
CIT Group, Inc.				
5.50%, 2/15/19 ⁽⁶⁾		16	\$	16,829
5.375%, 5/15/20		10		10,825
Icahn Enterprises, L.P./Icahn Enterprises Finance Corp.				
6.00%, 8/1/20		40		41,175
JPMorgan Chase & Co.				
Series S, 6.75% to 2/1/24 ⁽⁹⁾⁽¹⁰⁾		80		91,740
Navient Corp.				
5.50%, 1/15/19		115		119,744
5.00%, 10/26/20		25		25,781
			\$	306,094
Financial Services 0.0%)				
Solera, LLC/Solera Finance, Inc.				
10.50%, 3/1/24 ⁽⁶⁾		10	\$	11,550
			\$	11,550
				,
Food Products 0.3%				
Dean Foods Co.		1.7		
6.50%, 3/15/23 ⁽⁶⁾		45	\$	46,744
Iceland Bondco PLC	~~~			
4.545%, 7/15/20 ⁽⁶⁾⁽⁸⁾	GBP	1,266		1,679,345
Post Holdings, Inc.				
6.00%, 12/15/22 ⁽⁶⁾		35		37,144
8.00%, 7/15/25 ⁽⁶⁾		15		17,400
WhiteWave Foods Co. (The)				
5.375%, 10/1/22		25		28,444
			\$	1,809,077

Food Service 0.0%)		
1011778 B.C. Unlimited Liability Company/New Red Finance, Inc.		
4.625%, 1/15/22 ⁽⁶⁾	65	\$ 66,625
6.00%, 4/1/22 ⁽⁶⁾	125	129,312
Yum! Brands, Inc.		
5.30%, 9/15/19	10	10,613
3.75%, 11/1/21	15	15,394
3.875%, 11/1/23	5	5,006
		\$ 226,950
Food/Drug Retailers 0.0%		
Rite Aid Corp.		
6.125%, 4/1/23 ⁽⁶⁾	66	\$ 65,670
		\$ 65,670

	Principal Amount*		T 7 I
Security	(000 s omitted)		Value
Health Care 1.1%			
Alere, Inc.	10	.	10.070
7.25%, 7/1/18	10	\$	10,053
6.50%, 6/15/20	35		35,700
6.375%, 7/1/23 ⁽⁶⁾	20		21,600
Centene Corp.	• •		
4.75%, 5/15/22	20		21,200
CHS/Community Health Systems, Inc.			
7.125%, 7/15/20	35		33,971
6.25%, 3/31/23	1,500		1,541,250
Envision Healthcare Corp.			
5.625%, 7/15/22	25		25,984
6.25%, 12/1/24 ⁽⁶⁾	20		21,600
HCA Healthcare, Inc.			
6.25%, 2/15/21	85		92,437
HCA, Inc.			
6.50%, 2/15/20	15		16,425
4.75%, 5/1/23	1,050		1,107,750
5.875%, 2/15/26	25		27,313
Hologic, Inc.			
5.25%, 7/15/22 ⁽⁶⁾	70		74,200
inVentiv Group Holdings, Inc./inVentiv Health, Inc./inVentiv Health			
Clinical, Inc.			
7.50%, 10/1/24 ⁽⁶⁾	27		29,700
RegionalCare Hospital Partners Holdings, Inc.			
8.25%, 5/1/23 ⁽⁶⁾	2,300		2,484,000
Teleflex, Inc.			
5.25%, 6/15/24	20		21,000
Tenet Healthcare Corp.			
6.00%, 10/1/20	55		59,056
4.375%, 10/1/21	600		613,500
8.125%, 4/1/22	95		102,362
6.75%, 6/15/23	5		4,963
		\$	6,344,064
Home Furnishings 0.0%)			
Tempur Sealy International, Inc.			
5.625%, 10/15/23	35	\$	36,706
		\$	36,706
		Ŧ	20,100
Insurance 0.0%			
Alliant Holdings Intermediate, LLC			
8.25%, 8/1/23 ⁽⁶⁾	40	\$	42,800
Hub Holdings II C/Hub Holdings Finance Inc			

Hub Holdings, LLC/Hub Holdings Finance, Inc.

8.125%, 7/15/19 ⁽⁶⁾⁽¹¹⁾ Hub International, Ltd.	45	45,056
	(0	(2.025
7.875%, 10/1/21 ⁽⁶⁾	60	62,925
	\$	150,781
Internet Software & Services 0.0%		
Internet Software & Services 0.0%) Netflix, Inc.		
Netflix, Inc.	45 \$	48,938
	45 \$ 55	48,938 61,737

Security	Principal Amount* (000 somitted)		Value
Riverbed Technology, Inc.	(000 somitted)		value
8.875%, 3/1/23 ⁽⁶⁾	40	\$	39,750
0.07 <i>5</i> /0, 5/1/25 ⁽²⁾	40	φ	59,750
		\$	150,425
Leisure Goods/Activities/Movies 0.2%			
National CineMedia, LLC			
6.00%, 4/15/22	790	\$	815,675
NCL Corp., Ltd.			
4.625%, 11/15/20 ⁽⁶⁾	45		46,406
Regal Entertainment Group			
5.75%, 3/15/22	30		31,347
Royal Caribbean Cruises, Ltd.			
7.25%, 3/15/18	50		51,597
Sabre GLBL, Inc.			
5.375%, 4/15/23 ⁽⁶⁾	25		26,250
5.25%, 11/15/23 ⁽⁶⁾	40		41,800
Viking Cruises, Ltd.			
8.50%, 10/15/22 ⁽⁶⁾	60		63,150
6.25%, 5/15/25 ⁽⁶⁾	40		41,000
		\$	1,117,225
Lodging and Casinos 1.0%			
Buffalo Thunder Development Authority			
11.00%, 12/9/22 ⁽⁶⁾	224	\$	87,334
Caesars Entertainment Operating Co., Inc.			
8.50%, 2/15/20 ⁽⁵⁾	2,066		2,685,201
9.00%, 2/15/20 ⁽⁵⁾	492		640,542
9.00%, 2/15/20 ⁽⁵⁾	1,156		1,505,273
ESH Hospitality, Inc.			
5.25%, 5/1/25 ⁽⁶⁾	30		31,425
GLP Capital, L.P./GLP Financing II, Inc.			
4.875%, 11/1/20	75		79,686
MGM Resorts International			
6.625%, 12/15/21	90		101,475
7.75%, 3/15/22	30		35,322
6.00%, 3/15/23	65		72,150
RHP Hotel Properties, L.P./RHP Finance Corp.			
5.00%, 4/15/23	30		31,050
Station Casinos, LLC			,
7.50%, 3/1/21	27		28,215
			-,
Tunica-Biloxi Gaming Authority			
Tunica-Biloxi Gaming Authority 9.00%, 11/15/15 ⁽⁵⁾⁽⁶⁾	310		116.250
Tunica-Biloxi Gaming Authority 9.00%, 11/15/15 ⁽⁵⁾⁽⁶⁾	310		116,250

Media 0.2%		
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH		
5.50%, 1/15/23 ⁽⁶⁾	900	\$ 936,000
		\$ 936,000
Nonferrous Metals/Minerals 0.0%)		
Eldorado Gold Corp.		
6.125%, 12/15/20 ⁽⁶⁾	120	\$ 123,000
Imperial Metals Corp.		
7.00%, 3/15/19 ⁽⁶⁾	25	21,125

Security	Principal Amount* (000 s omitted)		Value
New Gold, Inc.	(000 sommed)		value
6.25%, 11/15/22 ⁽⁶⁾	70	\$	72,800
0.25 %, 11/15/22 (*)	70	φ	72,000
		\$	216,925
Oil and Gas 0.5%			
Andeavor			
5.375%, 10/1/22	90	\$	93,052
Andeavor Logistics, L.P./Tesoro Logistics Finance Corp.			1
5.50%, 10/15/19	15		15,844
6.25%, 10/15/22	35		37,362
Antero Resources Corp.			
5.375%, 11/1/21	100		103,375
5.625%, 6/1/23	30		30,900
Blue Racer Midstream, LLC/Blue Racer Finance Corp.			
6.125%, 11/15/22 ⁽⁶⁾	10		10,275
Canbriam Energy, Inc.			
9.75%, 11/15/19 ⁽⁶⁾	25		25,750
CITGO Petroleum Corp.			
6.25%, 8/15/22 ⁽⁶⁾	700		715,750
Concho Resources, Inc.			
5.50%, 4/1/23	240		249,000
CrownRock, L.P./CrownRock Finance, Inc.			
7.125%, 4/15/21 ⁽⁶⁾	90		93,037
7.75%, 2/15/23 ⁽⁶⁾	60		64,200
CVR Refining, LLC/Coffeyville Finance, Inc.			
6.50%, 11/1/22	130		132,600
Denbury Resources, Inc.			
5.50%, 5/1/22	20		10,900
Endeavor Energy Resources, L.P./EER Finance, Inc.			
7.00%, 8/15/21 ⁽⁶⁾	95		98,444
8.125%, 9/15/23 ⁽⁶⁾	25		26,875
Energy Transfer Equity, L.P.			
5.875%, 1/15/24	50		54,125
Gulfport Energy Corp.			
6.625%, 5/1/23	60		60,900
Matador Resources Co.			
6.875%, 4/15/23	40		42,600
Newfield Exploration Co.			
5.625%, 7/1/24	120		126,450
PBF Logistics, L.P./PBF Logistics Finance Corp.			
6.875%, 5/15/23	45		46,575
RSP Permian, Inc.			
6.625%, 10/1/22	80		83,900
Seven Generations Energy, Ltd.			
8.25%, 5/15/20 ⁽⁶⁾	140		146,825
	-		, -

6.75%, 5/1/23 ⁽⁶⁾	60	63,300
6.875%, 6/30/23 ⁽⁶⁾	25	26,563
SM Energy Co.		
6.50%, 1/1/23	80	80,200
Sunoco, L.P./Sunoco Finance Corp.		
6.375%, 4/1/23	25	26,438
Williams Cos., Inc. (The)		
4.55%, 6/24/24	5	5,206

Security Williams Partners, L.P./ACMP Finance Corp.	Principal Amount* (000 s omitted)		Value
4.875%, 3/15/24	10	\$	10,502
		\$	2,480,948
Dublishing 0.0 (7)			
Publishing 0.0 ⁽⁷⁷⁾ MHGE Parent, LLC/MHGE Parent Finance, Inc.			
8.50%, 8/1/19 ⁽⁶⁾⁽¹¹⁾	20	\$	20,100
Tribune Media Co.	20	φ	20,100
5.875%, 7/15/22	35		36,881
5.875%, 1115122	55		30,001
		\$	56,981
Radio and Television 0.3%			
Clear Channel Worldwide Holdings, Inc.	7 0	.	
Series A, 6.50%, 11/15/22	50	\$	51,750
Series B, 6.50%, 11/15/22	90		93,713
iHeartCommunications, Inc.			
9.00%, 12/15/19	953		773,121
11.25%, 3/1/21	45		34,538
Nielsen Co. Luxembourg S.a.r.l. (The)			
5.50%, 10/1/21 ⁽⁶⁾	35		36,225
Sirius XM Radio, Inc.			
6.00%, 7/15/24 ⁽⁶⁾	85		91,906
Univision Communications, Inc.	- 16		
6.75%, 9/15/22 ⁽⁶⁾	746		776,772
5.125%, 5/15/23 ⁽⁶⁾	30		30,675
		\$	1,888,700
Retailers (Except Food and Drug) 0.3%			
Dollar Tree, Inc.			
5.25%, 3/1/20	45	\$	46,350
5.75%, 3/1/23	105		111,694
Fresh Market, Inc. (The)			
9.75%, 5/1/23 ⁽⁶⁾	1,175		966,437
Hot Topic, Inc.			
9.25%, 6/15/21 ⁽⁶⁾	25		23,656
L Brands, Inc.			
6.875%, 11/1/35	50		48,250
Michaels Stores, Inc.			
5.875%, 12/15/20 ⁽⁶⁾	45		46,238
Murphy Oil USA, Inc.			
6.00%, 8/15/23	135		143,100
Party City Holdings, Inc.			
6.125%, 8/15/23 ⁽⁶⁾	60		63,300

Vista Outdoor, Inc.		
5.875%, 10/1/23	30	30,900
		\$ 1,479,925
Road & Rail 0.0%)		
Watco Cos., LLC/Watco Finance Corp.		
6.375%, 4/1/23 ⁽⁶⁾	45	\$ 47,363
		\$ 47,363

Software and Services 0.0%) HIS Markit, Ltd. 5.00%, 11/1/22 ⁽⁰⁾ 60 \$ 64,662 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁰⁾⁽¹⁾ 65 67,600 \$ 132,262 Steel 0.0% Arcelor/Mittal 6.75%, 2/25/22 25 \$ 28,313 Surface Transport 0.0%) Hertz Corp. (The) 6.25%, 10/15/22 40 \$ 35,100 XPO Logistics, Inc. 6.50%, 6/15/22 ⁽⁰⁾ 75 78,187 s 113,287 Technology 0.0%) Micron Technology, Inc. 5.25%, 8/1/23 ⁽⁰⁾ 15 \$ 15,727 Technology 0.0% Micron Technology, Inc. 6.25%, 10/19 ⁽⁰⁾ 45 \$ 36,900 CenturyLink, Inc. 6.75%, 12/23 15 \$ 15,727 Telecommunications 0.6% Avaya, Inc. 90%, 4/11/19 ⁽⁰⁾ 45 \$ 36,900 CenturyLink, Inc. 6.75%, 12/23 15 \$ 15,727 Telecommunications 0.6% CenturyLink, Inc. 6.75%, 12/23 40 42,600 CommScope Technologe, LLC 6.00%, 6(15/25 ⁽⁰⁾ 5 5,025 Frontier Communications Corp. 6.25%, 9/15/21 30 26,465 10,50%, 9/15/21 25 13,763	Security	Principal Amount*	Ţ	
HIS Markit, Ltd. 60 \$ 64.662 5.00%, 11/1/22 ⁽⁶⁾ 65 67,600 7.125%, 5/1/21 ⁽⁶⁾⁽¹¹⁾ 65 67,600 % 132,262 Steel 0.0% 3 Arcelor/Mittal 5 28,313 6.75%, 2/25/22 25 \$ 28,313 Surface Transport 0.0% \$ 35,100 XPO Logitics, Inc. 5 78,187 6.50%, 6/15/22 ⁽⁶⁾ 75 78,187 Cechnology 0.5% 113,287 Technology 0.0% 5 \$ 15,727 Micron Technology, Inc. 5 15,727 \$ South, Cit/10 ^{65/16} 45 36,900 15,727 Telecommunications 0.6% 4 4,600 CommScope Technology, LtC. 5 36,900 26,455 CommScope Technologis, LLC 5 36,900 26,465 CommScope Technologis, LLC 5 36,205 70,57,579 CommScope Technologis, SLC 5 5,025 70,525 Cologi, 4,015/25 30 24,650	Security	(000 s omitted)	v	alue
5.00%, 11/1/22 ⁽⁰⁾ 60 \$ 64,662 Infor Software Parent, I.I.C/Infor Software Parent, Inc. \$ 132,262 Steel 0.097)				
Infor Software Parent, LLC/Infor Software Parent, Inc. 65 67,600 7.125%, 5/1/21 ⁽⁶⁾⁽¹¹⁾ 65 67,600 \$ 132,262 Steel 0.0%?		60	¢	61 660
7.125%, 5/1/21 ⁽⁶⁾⁽¹¹⁾ 65 67,600 \$ 132,262 Steel 0.0%? Arcelor/littal		60	þ	04,002
\$ 132,262 Steel 0.0%? ArcelorMittal - 6,75%, 2/25/22 25 \$ 28,313 Surface Transport 0.0%? - <td></td> <td>65</td> <td></td> <td>67 600</td>		65		67 600
Steel 0.0% ArcelorMittal 6.75%, 2/25/22 25 \$ 28,313 Surface Transport 0.0% * 28,313 Surface Transport 0.0% Hertz Corp. (The) 6.25%, 10/15/22 40 \$ 35,100 XPO Logistics, Inc. 75 78,187 6.50%, 6/15/22 ^(h) 75 78,187 Technology 0.0% \$ 113,287 Micron Technology, Inc. 5 5,727 Solv, 6/15/23 ^(h) 15 \$ 15,727 Vieron Technology, Inc. 5 15,727 Century Link, Inc. 5 15,727 Communications 0.6% 40 42,600 Commscope Technologies, LLC 0 42,600 Commscope Technologies, LLC 30 26,465 0.0%, 4/15/25 ^(h) 30 26,465 10.50%, 9/15/21 30 26,465 10.50%, 9/15/22 25 23,563 7.625%, 9/15/21 30 26,465 10.50%, 9/15/22 15 13,763 7.625%, 9/15/21 30 24,600	1.12570, 5/1/21(4)(4)	03		07,000
Steel 0.0% ArcelorMittal 6.75%, 2/25/22 25 \$ 28,313 Surface Transport 0.0% * 28,313 Surface Transport 0.0% Hertz Corp. (The) 6.25%, 10/15/22 40 \$ 35,100 XPO Logistics, Inc. 75 78,187 6.50%, 6/15/22 ^(h) 75 78,187 Technology 0.0% \$ 113,287 Micron Technology, Inc. 5 5,727 Solv, 6/15/23 ^(h) 15 \$ 15,727 Vieron Technology, Inc. 5 15,727 Century Link, Inc. 5 15,727 Communications 0.6% 40 42,600 Commscope Technologies, LLC 0 42,600 Commscope Technologies, LLC 30 26,465 0.0%, 4/15/25 ^(h) 30 26,465 10.50%, 9/15/21 30 26,465 10.50%, 9/15/22 25 23,563 7.625%, 9/15/21 30 26,465 10.50%, 9/15/22 15 13,763 7.625%, 9/15/21 30 24,600			\$	132 262
ArcelorMittal			Ψ	102,202
ArcelorMittal	Steel 0.0%)			
\$ 28,313 Surface Transport 0.0%) Hertz Corp. (The) Hertz Corp. (The) 6.25%, 10/15/22 6.25%, 10/15/22 40 \$ XPO Logistics, Inc.				
Surface Transport 0.0%)	6.75%, 2/25/22	25	\$	28,313
Surface Transport 0.0%)				
Hertz Corp. (The) 40 \$ 35,100 $6.25\%, 10/15/22$ 40 \$ 35,100 XPO Logistics, Inc. 75 78,187 $6.50\%, 6/15/22^{(6)}$ 75 78,187 % 113,287 Technology 0.0% Micron Technology, Inc. 5.25%, $8/1/23^{(6)}$ 15 \$ 15,727 Telecommunications 0.6% Avaya, Inc. 9.00%, $4/1/19^{(5)(6)}$ 45 \$ 36,900 CenturyLink, Inc. 6.75%, $12/1/23$ 40 42,600 Commscope Technologies, LLC 6.00%, $6/15/25^{(6)}$ 45 48,600 S.00, $9/15/21$ 30 26,460 S.00, $9/15/22$ 25 23,563 7.25%, $9/15/21$ 30 24,600 Communications Corp. 5 5,0255 Fontier Communications Corp. 5 23,563 7,55% $7.25\%, 10/15/22$ 25 23,563 7,55% 35,775 31,3763			\$	28,313
Hertz Corp. (The) 40 \$ 35,100 $6.25\%, 10/15/22$ 40 \$ 35,100 XPO Logistics, Inc. 75 78,187 $6.50\%, 6/15/22^{(6)}$ 75 78,187 % 113,287 Technology 0.0% Micron Technology, Inc. 5.25%, $8/1/23^{(6)}$ 15 \$ 15,727 Telecommunications 0.6% Avaya, Inc. 9.00%, $4/1/19^{(5)(6)}$ 45 \$ 36,900 CenturyLink, Inc. 6.75%, $12/1/23$ 40 42,600 Commscope Technologies, LLC 6.00%, $6/15/25^{(6)}$ 45 48,600 S.00, $9/15/21$ 30 26,460 S.00, $9/15/22$ 25 23,563 7.25%, $9/15/21$ 30 24,600 Communications Corp. 5 5,0255 Fontier Communications Corp. 5 23,563 7,55% $7.25\%, 10/15/22$ 25 23,563 7,55% 35,775 31,3763				
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6.50%, 6/15/22 ⁽⁶⁾ 75 78,187 \$ 113,287 Technology 0.0%? Micron Technology, Inc. 5.25%, 8/1/23 ⁽⁶⁾ 15 \$ 15,727 \$ 25,5%, 8/1/23 ⁽⁶⁾ 15 \$ 15,727 Telecommunications 0.6% \$ 15,727 Avaya, Inc. \$ 15,727 9.0%, 4/1/19 ⁽⁵⁾⁽⁶⁾ 45 \$ 36,900 CenturyLink, Inc. 40 42,600 CommScope Technologies, LLC 40 42,600 CommScope Technologies, LLC 5 5,025 Frontier Communications Corp. 30 26,465 0.05%, 9/15/21 30 26,465 0.50%, 9/15/22 25 23,563 7.625%, 4/15/24 30 24,600 6.875%, 1/15/25 15 13,763 Intelsat Jackson Holdings S.A. 120 115,800 7.50%, 4/1/21 5 4,750		40	\$	35,100
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Technology 0.0% Micron Technology, Inc. $5.25\%, 8/1/23^{(6)}$ 15\$ $15,727$ $5.25\%, 8/1/23^{(6)}$ 15,727 * I5,727 Telecommunications 0.6% Avaya, Inc. $9,00\%, 4/1/19^{(5)(6)}$ 45\$ $36,900$ CenturyLink, Inc. $6.75\%, 12/1/23$ 40 $42,600$ CommScope Technologies, LLC $6.00\%, 6/15/25^{(6)}$ 45 $48,600$ $5.00\%, 3/15/27^{(6)}$ 5 5.025 Frontier Communications Corp. $6.25\%, 9/15/21$ 30 $26,465$ $10.50\%, 9/15/22$ 25 $23,563$ $7.625\%, 4/15/24$ 30 $24,600$ $6.87\%, 1/15/25$ 45 $35,775$ $11.00\%, 9/15/25$ 15 $13,763$ Intelsat Jackson Holdings S.A. $7.25\%, 10/15/20$ 120 $115,800$ $7.50\%, 4/1/21$ 5 $4,750$				
Micron Technology, Inc. $5.25\%, 8/1/23^{(6)}$ 15\$15,727\$15,727Telecommunications 0.6% Avaya, Inc. $9.00\%, 4/1/19^{(5)(6)}$ 45\$36,900CenturyLink, Inc. $6.75\%, 1/21/23$ 4042,600CommScope Technologies, LLC $6.00\%, 6/15/25^{(6)}$ 4548,600 $5.00\%, 3/15/27^{(6)}$ 55,025Frontier Communications Corp. $6.25\%, 9/15/21$ 3026,465 $10.50\%, 9/15/22$ 2523,563 $7.625\%, 4/15/24$ 3024,600 $6.875\%, 1/15/25$ 1513,763 $11.00\%, 9/15/25$ 1513,763Intelsat Jackson Holdings S.A.120115,800 $7.50\%, 4/1/21$ 54,750			\$	113,287
Micron Technology, Inc. $5.25\%, 8/1/23^{(6)}$ 15\$15,727\$15,727Telecommunications 0.6% Avaya, Inc. $9.00\%, 4/1/19^{(5)(6)}$ 45\$36,900CenturyLink, Inc. $6.75\%, 1/21/23$ 4042,600CommScope Technologies, LLC $6.00\%, 6/15/25^{(6)}$ 4548,600 $5.00\%, 3/15/27^{(6)}$ 55,025Frontier Communications Corp. $6.25\%, 9/15/21$ 3026,465 $10.50\%, 9/15/22$ 2523,563 $7.625\%, 4/15/24$ 3024,600 $6.875\%, 1/15/25$ 1513,763 $11.00\%, 9/15/25$ 1513,763Intelsat Jackson Holdings S.A.120115,800 $7.50\%, 4/1/21$ 54,750				
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Telecommunications 0.6% Avaya, Inc. 9.00%, 4/1/19 ⁽⁵⁾⁽⁶⁾ 45 \$ 36,900 CenturyLink, Inc. 6.75%, 12/1/23 40 42,600 CommScope Technologies, LLC 6.00%, 6/15/25 ⁽⁶⁾ 45 48,600 5.00%, 3/15/27 ⁽⁶⁾ 5 5.025 Frontier Communications Corp. 5 5.025 5.025 5.025 6.25%, 9/15/21 30 26,465 30 26,465 10.50%, 9/15/22 30 24,600 6.875%, 1/15/25 45 35,775 11.00%, 9/15/25 15 13,763 Intelsat Jackson Holdings S.A. 7.25%, 10/15/20 120 115,800 7.50%, 4/1/21 5 4,750	5.25%, 8/1/23 ⁽⁶⁾	15	\$	15,727
Telecommunications 0.6% Avaya, Inc. 9.00%, 4/1/19 ⁽⁵⁾⁽⁶⁾ 45 \$ 36,900 CenturyLink, Inc. 6.75%, 12/1/23 40 42,600 CommScope Technologies, LLC 6.00%, 6/15/25 ⁽⁶⁾ 45 48,600 5.00%, 3/15/27 ⁽⁶⁾ 5 5.025 Frontier Communications Corp. 5 5.025 5.025 5.025 6.25%, 9/15/21 30 26,465 30 26,465 10.50%, 9/15/22 30 24,600 6.875%, 1/15/25 45 35,775 11.00%, 9/15/25 15 13,763 Intelsat Jackson Holdings S.A. 7.25%, 10/15/20 120 115,800 7.50%, 4/1/21 5 4,750			¢	15 727
Avaya, Inc.9.00%, 4/1/19 ⁽⁵⁾⁽⁶⁾ 45\$36,900CenturyLink, Inc.6.75%, 12/1/234042,600CommScope Technologies, LLC6.00%, 6/15/25 ⁽⁶⁾ 4548,6005.00%, 3/15/27 ⁽⁶⁾ 55,025Frontier Communications Corp.6.25%, 9/15/213026,46510.50%, 9/15/222523,5637.625%, 4/15/243024,6006.875%, 1/15/251513,763Incleast Jackson Holdings S.A.120115,8007.50%, 4/1/2154,750			Φ	15,727
Avaya, Inc.9.00%, 4/1/19 ⁽⁵⁾⁽⁶⁾ 45\$36,900CenturyLink, Inc.6.75%, 12/1/234042,600CommScope Technologies, LLC6.00%, 6/15/25 ⁽⁶⁾ 4548,6005.00%, 3/15/27 ⁽⁶⁾ 55,025Frontier Communications Corp.6.25%, 9/15/213026,46510.50%, 9/15/222523,5637.625%, 4/15/243024,6006.875%, 1/15/251513,763Incleast Jackson Holdings S.A.120115,8007.50%, 4/1/2154,750	Telecommunications 0.6%			
9.00%, 4/1/19(5)(6)45\$36,900CenturyLink, Inc				
CenturyLink, Inc. $6.75\%, 12/1/23$ 40 $42,600$ CommScope Technologies, LLC $6.00\%, 6/15/25^{(6)}$ 45 $48,600$ $5.00\%, 3/15/27^{(6)}$ 5 $5,025$ Frontier Communications Corp. $6.25\%, 9/15/21$ 30 $26,465$ $10.50\%, 9/15/22$ 25 $23,563$ $7.625\%, 4/15/24$ 30 $24,600$ $6.875\%, 1/15/25$ 15 $13,763$ $11.00\%, 9/15/25$ 15 $13,763$ Intelsat Jackson Holdings S.A. 120 $115,800$ $7.50\%, 4/1/21$ 5 $4,750$		45	\$	36,900
6.75%, 12/1/234042,600CommScope Technologies, LLC6.00%, 6/15/25(6)4548,6005.00%, 3/15/27(6)55,025Frontier Communications Corp.6.25%, 9/15/213026,46510.50%, 9/15/222523,5637.625%, 4/15/243024,6006.875%, 1/15/254535,77511.00%, 9/15/251513,763Intelsat Jackson Holdings S.A.120115,8007.50%, 4/1/2154,50			Ŧ	00,700
CommScope Technologies, LLC $6.00\%, 6/15/25^{(6)}$ 4548,600 $5.00\%, 3/15/27^{(6)}$ 55,025Frontier Communications Corp. $6.25\%, 9/15/21$ 3026,465 $10.50\%, 9/15/22$ 2523,563 $7.625\%, 4/15/24$ 3024,600 $6.875\%, 1/15/25$ 1513,763 $11.00\%, 9/15/25$ 1513,763Intelsat Jackson Holdings S.A.120115,800 $7.50\%, 4/1/21$ 54,750		40		42.600
6.00%, 6/15/25(6)4548,6005.00%, 3/15/27(6)55,025Frontier Communications Corp.06.25%, 9/15/213026,46510.50%, 9/15/222523,5637.625%, 4/15/243024,6006.875%, 1/15/254535,77511.00%, 9/15/251513,763Intelsat Jackson Holdings S.A.7.25%, 10/15/20120115,8007.50%, 4/1/2154,750				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
5.00%, 3/15/27(6)55,025Frontier Communications Corp.3026,4650.25%, 9/15/213026,46510.50%, 9/15/222523,5637.625%, 4/15/243024,6006.875%, 1/15/254535,77511.00%, 9/15/251513,763Intelsat Jackson Holdings S.A.7.25%, 10/15/20120115,8007.50%, 4/1/2154,750		45		48,600
Frontier Communications Corp. $6.25\%, 9/15/21$ 30 $10.50\%, 9/15/22$ 25 $23,563$ $7.625\%, 4/15/24$ 30 $24,600$ $6.875\%, 1/15/25$ 45 $35,775$ $11.00\%, 9/15/25$ 15 $13,763$ Intelsat Jackson Holdings S.A. $7.25\%, 10/15/20$ 120 $7.50\%, 4/1/21$ 5				
6.25%, 9/15/213026,46510.50%, 9/15/222523,5637.625%, 4/15/243024,6006.875%, 1/15/254535,77511.00%, 9/15/251513,763Intelsat Jackson Holdings S.A.7.25%, 10/15/20120115,8007.50%, 4/1/2154,750				
7.625%, 4/15/243024,6006.875%, 1/15/254535,77511.00%, 9/15/251513,763Intelsat Jackson Holdings S.A.7.25%, 10/15/20120115,8007.50%, 4/1/2154,750	6.25%, 9/15/21	30		26,465
6.875%, 1/15/254535,77511.00%, 9/15/251513,763Intelsat Jackson Holdings S.A.7.25%, 10/15/20120115,8007.50%, 4/1/2154,750	10.50%, 9/15/22	25		23,563
11.00%, 9/15/251513,763Intelsat Jackson Holdings S.A.120115,8007.25%, 10/15/20120115,8007.50%, 4/1/2154,750	7.625%, 4/15/24	30		24,600
Intelsat Jackson Holdings S.A. 120 115,800 7.25%, 10/15/20 120 115,800 7.50%, 4/1/21 5 4,750	6.875%, 1/15/25	45		35,775
7.25%, 10/15/20120115,8007.50%, 4/1/2154,750		15		13,763
7.50%, 4/1/21 5 4,750	Intelsat Jackson Holdings S.A.			
5.50%, 8/1/23 35 30,362				
	5.50%, 8/1/23	35		30,362

Level 3 Financing, Inc.		
5.375%, 1/15/24	25	26,375
Sprint Communications, Inc.		
7.00%, 8/15/20	655	717,225
6.00%, 11/15/22	5	5,288
Sprint Corp.		
7.25%, 9/15/21	60	66,450
7.875%, 9/15/23	260	295,750
7.625%, 2/15/25	35	39,550
T-Mobile USA, Inc.		
6.625%, 4/1/23	40	42,400
6.375%, 3/1/25	35	37,756
6.50%, 1/15/26	115	128,225

	Princi Amou	nt*	
Security	(000 s o	mitted)	Value
Wind Acquisition Finance S.A.			
4.921%, 4/30/19 ⁽⁶⁾⁽⁸⁾	EUR	500	\$ 600,512
6.50%, 4/30/20 ⁽⁶⁾		475	491,625
3.669%, 7/15/20 ⁽⁶⁾⁽⁸⁾	EUR	475	565,111
			\$ 3,424,470
Utilities 0.2%			
AES Corp. (The)			
5.50%, 3/15/24		25	\$ 26,250
Calpine Corp.			
5.25%, 6/1/26 ⁽⁶⁾		1,050	1,034,250
Dynegy, Inc.			
6.75%, 11/1/19		40	41,575
7.375%, 11/1/22		20	20,325
7.625%, 11/1/24		35	34,825
			\$ 1,157,225
Total Corporate Bonds & Notes (identified cost \$41,135,760) Asset-Backed Securities 5.1%			\$ 42,217,828

Asset-Backed Securities 5.1%

		cipal ount	
Security	(000 s	omitted)	Value
ALM Loan Funding, Ltd.			
Series 2015-16A, Class D, 6.654%, 7/15/27 ⁽⁶⁾⁽⁸⁾	\$	1,000	\$ 991,003
Apidos CLO XIX			
Series 2014-19A, Class E, 6.754%, 10/17/26 ⁽⁶⁾⁽⁸⁾		2,100	2,101,128
Apidos CLO XVII			
Series 2014-17A, Class C, 4.604%, 4/17/26 ⁽⁶⁾⁽⁸⁾		1,000	997,446
Apidos CLO XXI			
Series 2015-21A, Class D, 6.854%, 7/18/27 ⁽⁶⁾⁽⁸⁾		1,000	1,001,851
Ares CLO, Ltd.			
Series 2014-32A, Class D, 6.882%, 11/15/25 ⁽⁶⁾⁽⁸⁾		2,000	2,001,632
Series 2015-2A, Class E2, 6.511%, 7/29/26 ⁽⁶⁾⁽⁸⁾		1,000	982,401
Birchwood Park CLO, Ltd.			
Series 2014-1A, Class E1, 6.404%, 7/15/26 ⁽⁶⁾⁽⁸⁾		500	474,863
Carlyle Global Market Strategies CLO, Ltd.			
Series 2012-3A, Class DR, 8.754%, 10/14/28 ⁽⁶⁾⁽⁸⁾		1,200	1,223,583
Series 2014-4A, Class E, 6.504%, 10/15/26 ⁽⁶⁾⁽⁸⁾		2,000	2,001,818
Series 2015-5A, Class D, 7.407%, 1/20/28 ⁽⁶⁾⁽⁸⁾		500	501,358

1,000	988,918
1,975	1,927,132
1,000	1,001,544
430	403,455
	1,975 1,000

	Principal Amount		
Security	(000 s omitted)		Value
Galaxy CLO, Ltd.			
Series 2015-21A, Class E1, 6.907%, 1/20/28 ⁽⁶⁾⁽⁸⁾	1,000	\$	996,196
Golub Capital Partners CLO, Ltd.			
Series 2015-23A, Class E, 6.921%, 5/5/27 ⁽⁶⁾⁽⁸⁾	2,000		1,930,864
Oak Hill Credit Partners VIII, Ltd.			
Series 2013-8A, Class D, 4.807%, 4/20/25 ⁽⁶⁾⁽⁸⁾	450		450,132
Oak Hill Credit Partners XI, Ltd.			
Series 2015-11A, Class E, 8.007%, 10/20/28 ⁽⁶⁾⁽⁸⁾	1,000		1,014,700
Octagon Investment Partners XXIII, Ltd.			
Series 2015-1A, Class E2, 7.804%, 7/15/27 ⁽⁶⁾⁽⁸⁾	2,000		2,000,765
Palmer Square CLO, Ltd.			
Series 2015-2A, Class DR, 7.807%, 7/20/30 ⁽⁶⁾⁽⁸⁾	1,200		1,200,000
Race Point CLO, Ltd.			
Series 2012-7A, Class D, 5.429%, 11/8/24 ⁽⁶⁾⁽⁸⁾	1,750		1,750,338
Recette CLO, LLC			
Series 2015-1A, Class E, 7.007%, 10/20/27 ⁽⁶⁾⁽⁸⁾	1,000		1,002,113
Westcott Park CLO, Ltd.			
Series 2016-1A, Class E, 8.507%, 7/20/28 ⁽⁶⁾⁽⁸⁾	1,600		1,633,671
Total Asset-Backed Securities		.	
(identified cost \$27,130,623)		\$	28,576,911
Common Stocks 2.0%			

Security	Shares	Value
Aerospace and Defense 0.1%		
IAP Global Services, LLC ⁽³⁾⁽¹²⁾⁽¹³⁾	55	\$ 819,761
		\$ 819,761
Automotive 0.1%		
Dayco Products, LLC ⁽³⁾⁽¹²⁾⁽¹³⁾	18,702	\$ 589,113
		\$ 589,113
Business Equipment and Services 0.2%		
Education Management Corp. ⁽³⁾⁽¹²⁾⁽¹³⁾	3,185,850	\$ 0
RCS Capital Corp. ⁽¹²⁾⁽¹³⁾	59,826	1,017,042
		\$ 1,017,042
Electronics/Electrical 0.3%		
Answers Corp. ⁽¹²⁾⁽¹³⁾	93,678	\$ 1,416,880

		\$ 1,416,880
Health Care 0.0%)		
New Millennium Holdco, Inc. ⁽¹²⁾⁽¹³⁾	61,354	\$ 115,039
		\$ 115,039
Lodging and Casinos 0.3%		
Tropicana Entertainment, Inc. ⁽¹²⁾⁽¹³⁾	35,670	\$ 1,560,562
		\$ 1,560,562
Nonferrous Metals/Minerals 0.0%		
ASP United/GHX Holding, LLC ⁽³⁾⁽¹²⁾⁽¹³⁾	707	\$ 0
		\$ 0

Security	Shares		Value
Oil and Gas 0.6%			
Ameriforge Group, Inc. ⁽³⁾⁽¹²⁾⁽¹³⁾	57,039	\$	1,996,365
Bonanza Creek Energy, Inc. ⁽¹³⁾	1,652		47,974
Nine Point Energy Holdings, Inc. ⁽³⁾⁽⁶⁾⁽¹³⁾	628		9,235
Paragon Offshore Finance Company, Class A ⁽¹²⁾⁽¹³⁾	1,527		1,578
Paragon Offshore Finance Company, Class B ⁽¹²⁾⁽¹³⁾	764		15,789
Paragon Offshore, Ltd. ⁽¹²⁾⁽¹³⁾	1,527		22,905
Patterson-UTI Energy, Inc. ⁽¹²⁾⁽¹³⁾	341		6,595
Samson Resources II, LLC, Class A ⁽¹²⁾⁽¹³⁾	44,102		1,043,749
Southcross Holdings Group, LLC ⁽³⁾⁽¹²⁾⁽¹³⁾	59		0
Southcross Holdings L.P., Class A ⁽¹²⁾⁽¹³⁾	59		42,775
		\$	3,186,965
Publishing 0.4%			
ION Media Networks, Inc. ⁽³⁾⁽¹²⁾	3,990	\$	2,076,915
MediaNews Group, Inc. ⁽³⁾⁽¹²⁾⁽¹³⁾	10,718		375,341
		\$	2,452,256
Total Common Stocks (identified cost \$6,161,699)		\$	11,157,618
Convertible Preferred Stocks 0.0%		T	
Security	Shares		Value
Business Equipment and Services 0.0%			
Education Management Corp., Series A-1, 7.50% ⁽³⁾⁽¹²⁾⁽¹³⁾	3,545	\$	0
		\$	0
Oil and Gas 0.0%)			
Nine Point Energy Holdings, Inc., Series A, 12.00% ⁽³⁾⁽⁶⁾⁽¹³⁾	14	\$	14,000
		\$	14,000
Total Convertible Preferred Stocks (identified cost \$264,194)		\$	14,000

Closed-End Funds 2.1%

Security	Shares	Value
BlackRock Floating Rate Income Strategies Fund, Inc.	99,936 \$	1,429,085
Invesco Senior Income Trust	483,234	2,198,715

Nuveen Credit Strategies Income Fund	365,228	3,173,831
Nuveen Floating Rate Income Fund	148,079	1,751,774
Nuveen Floating Rate Income Opportunity Fund	103,281	1,223,880
Voya Prime Rate Trust	396,676	2,118,250
Total Closed-End Funds		

2	0
- 1	1
0	_

(identified cost \$12,168,732)

\$

11,895,535

Miscellaneous 0.0%)

	Principal Amount/		
Security	Shares		Value
Lodging and Casinos 0.0%)			
Buffalo Thunder Development Authority, Residual Claim Certificates, Expires 11/15/29 ⁽⁶⁾⁽¹³⁾	\$ 99,307	\$	50
Total Miscellaneous (identified cost \$0)		\$	50
Short-Term Investments 1.5%			
Description	Units	.	Value
Eaton Vance Cash Reserves Fund, LLC, 1.28% ⁽¹⁴⁾ Total Short-Term Investments	8,121,208	\$	8,122,832
(identified cost \$8,122,832)		\$	8,122,832
Total Investments 156.9% (identified cost \$877,977,140)		\$	879,816,922
Less Unfunded Loan Commitments (0.1)%		\$	(327,168)
Net Investments 156.8% (identified cost \$877,649,972)		\$	879,489,754
Other Assets, Less Liabilities (39.7)%		\$	(222,849,590)
Auction Preferred Shares Plus Cumulative Unpaid Dividends (17.1)%		\$	(95,969,924)
Net Assets Applicable to Common Shares 100.0%		\$	560,670,240

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

* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate loans (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will typically have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
- (2) Unfunded or partially unfunded loan commitments. The Trust may enter into certain agreements all or a portion of which may be unfunded. The Trust is obligated to fund these commitments at the borrower s discretion.

- (3) For fair value measurement disclosure purposes, security is categorized as Level 3.
- (4) This Senior Loan will settle after July 31, 2017, at which time the interest rate will be determined.
- (5) Currently the issuer is in default with respect to interest and/or principal payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.

(6) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933, as amended. These securities may be sold in certain transactions in reliance on an exemption from registration (normally to qualified institutional buyers). At July 31, 2017, the aggregate value of these securities is \$48,545,949 or 8.7% of the Trust s net assets applicable to common shares.

- (7) Amount is less than 0.05%.
- (8) Variable rate security. The stated interest rate represents the rate in effect at July 31, 2017.
- (9) Perpetual security with no stated maturity date but may be subject to calls by the issuer.
- (10) Security converts to floating rate after the indicated fixed-rate coupon period.
- (11) Represents a payment-in-kind security which may pay interest in additional principal at the issuer s discretion. For corporate bonds, the interest rate paid in additional principal is generally higher than the indicated cash rate.
- (12) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (13) Non-income producing security.
- (14) Affiliated investment company, available to Eaton Vance portfolios and funds, which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of July 31, 2017. Net income from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended July 31, 2017 was \$72,464.

Forward Foreign Currency Exchange Contracts

Currency	Currency
Purchased	Sold

Counterparty

USD	3,733,892	CAD	5,019,919	HSBC Bank USA, N.A.	8/31/17	\$ \$	(294,359)
USD				State Street Bank and Trust			
	6,583,108	EUR	5,843,600	Company	8/31/17		(344,916)
USD	9,740,921	EUR	8,515,238	HSBC Bank USA, N.A.	9/29/17		(370,906)
USD	1,511,100	GBP	1,165,765	Goldman Sachs International	9/29/17		(30,030)
USD	7,282,936	EUR	6,203,280	Goldman Sachs International	10/31/17		(95,843)
USD				State Street Bank and Trust			
	2,908,560	GBP	2,218,453	Company	10/31/17		(27,180)
						\$ \$	(1,163,234)

Abbreviations:

PIK - Payment In Kind

Currency Abbreviations:

CAD - Canadian Dollar

EUR - Euro

- GBP British Pound Sterling
- USD United States Dollar

At July 31, 2017, the Trust had sufficient cash and/or securities to cover commitments under open derivative contracts.

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

At July 31, 2017, the aggregate fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) in a liability position and whose primary underlying risk exposure is foreign exchange risk was \$1,163,234.

The cost and unrealized appreciation (depreciation) of investments of the Trust at July 31, 2017, as determined on a federal income tax basis, were as follows:

Aggregate cost	\$ 879,086,778
Gross unrealized appreciation	\$ 15,936,886
Gross unrealized depreciation	(15,533,910)
Net unrealized appreciation	\$ 402,976

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

Level 1 quoted prices in active markets for identical investments

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

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

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

At July 31, 2017, the hierarchy of inputs used in valuing the Trust s investments and open derivative instruments, which are carried at value, were as follows:

Asset Description	Level 1	Level 2	Level 3*	Total
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Caulan Election Data								
Senior Floating-Rate								
Loans (Less								
Unfunded Loan						1 500 000	¢	
Commitments)	\$		\$	775,765,651	\$	1,739,329	\$	777,504,980
Corporate Bonds &								
Notes				42,217,828				42,217,828
Asset-Backed								
Securities				28,576,911				28,576,911
Common Stocks		1,615,131		3,675,757		5,866,730		11,157,618
Convertible Preferred								
Stocks						14,000		14,000
Closed-End Funds		11,895,535						11,895,535
Miscellaneous				50				50
Short-Term								
Investments				8,122,832				8,122,832
Total Investments	\$	13,510,666	\$	858,359,029	\$	7,620,059	\$	879,489,754
Liability Description								
Forward Foreign								
Currency Exchange								
Contracts	\$		\$	(1,163,234)	\$		\$	(1,163,234
Total	\$		\$	(1,163,234)	\$		\$	(1,163,234

* None of the unobservable inputs for Level 3 assets, individually or collectively, had a material impact on the Trust.

Level 3 investments at the beginning and/or end of the period in relation to net assets were not significant and accordingly, a reconciliation of Level 3 assets for the fiscal year to date ended July 31, 2017 is not presented. At July 31, 2017, there were no investments transferred between Level 1 and Level 2 during the fiscal year to date then ended.

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

Item 2. Controls and Procedures

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

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

Item 3. Exhibits

A separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act is attached hereto.

Signatures

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

Eaton Vance Senior Floating-Rate Trust

By: /s/ Payson F. Swaffield Payson F. Swaffield President

Date: September 25, 2017

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

By: /s/ Payson F. Swaffield Payson F. Swaffield President

Date: September 25, 2017

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

Date: September 25, 2017