EATON VANCE SENIOR FLOATING RATE TRUST Form N-Q March 31, 2015

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

811-21411

Investment Company Act File Number

Eaton Vance Senior Floating-Rate Trust

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant s Telephone Number, Including Area Code)

October 31

Date of Fiscal Year End

January 31, 2015

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Senior Floating-Rate Trust

January 31, 2015

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 141.1%)

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Aerospace and Defense 2.2%			
Atlantic Aviation FBO, Inc.		Φ.	<
Term Loan, 3.25%, Maturing June 1, 2020	666	\$	654,126
BE Aerospace, Inc.			
Term Loan, 4.00%, Maturing December 16, 2021	1,025		1,027,639
DAE Aviation Holdings, Inc.			
Term Loan, 5.00%, Maturing November 2, 2018	661		660,499
Ducommun Incorporated			
Term Loan, 4.75%, Maturing June 28, 2017	718		720,311
IAP Worldwide Services, Inc.			
Revolving Loan, Maturing July 18, 2018 ⁽³⁾	311		311,232
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 ⁽⁴⁾	428		342,797
Silver II US Holdings, LLC			
Term Loan, 4.00%, Maturing December 13, 2019	1,808		1,694,117
Standard Aero Limited			
Term Loan, 5.00%, Maturing November 2, 2018	300		299,422
Transdigm, Inc.			
Term Loan, 3.75%, Maturing February 28, 2020	4,735		4,676,043
Term Loan, 3.75%, Maturing June 4, 2021	1,816		1,793,177
		\$	12,179,363
Air Transport 0.4%			
Virgin America, Inc.			
Term Loan, Maturing April 4, 2019 ⁽³⁾	2,350	\$	2,145,550
		\$	2,145,550
Automotive 5.4%			
Affinia Group Intermediate Holdings, Inc.			
Term Loan, 4.75%, Maturing April 27, 2020	1,213	\$	1,201,935
Allison Transmission, Inc.	,		, ,
Term Loan, 3.75%, Maturing August 23, 2019	2,806		2,797,135
Chrysler Group, LLC	,		, ,
Term Loan, 3.50%, Maturing May 24, 2017	4.887		4,871,767
Term Loan, 3.25%, Maturing December 31, 2018	2,084		2,075,131
CS Intermediate Holdco 2, LLC	2,001		2,0,0,101
Term Loan, 4.00%, Maturing April 4, 2021	647		640,121
Dayco Products, LLC	0.,		2.0,121
Term Loan, 5.25%, Maturing December 12, 2019	993		981,955
Dynacast International, LLC			701,733
Term Loan, Maturing January 12, 2022 ⁽³⁾	600		594,000

Federal-Mogul Holdings Corporation		
Term Loan, 4.75%, Maturing April 15, 2021	3,905	3,877,826
Goodyear Tire & Rubber Company (The)		
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	6,650	6,658,312
INA Beteiligungsgesellschaft GmbH		
Term Loan, 4.25%, Maturing May 15, 2020	1,025	1,030,125
MPG Holdco I, Inc.		
Term Loan, 4.25%, Maturing October 20, 2021	2,655	2,654,949

Payagan/Transla Description	Principal Amount* (000 s omitted)		Value
Borrower/Tranche Description TI Group Automotive Systems, LLC	(000 Somitted)		value
Term Loan, 4.25%, Maturing July 2, 2021	846	\$	843,239
Tower Automotive Holdings USA, LLC	040	Ф	043,239
	786		775 752
Term Loan, 4.00%, Maturing April 23, 2020	/80		775,753
Visteon Corporation	1.070		1.050.020
Term Loan, 3.50%, Maturing April 9, 2021	1,070		1,058,929
		\$	30,061,177
Develope and Talacce 0.26			
Beverage and Tobacco 0.3%			
Flavors Holdings, Inc.	700	d.	7(2.250
Term Loan, 6.75%, Maturing April 3, 2020	790	\$	762,350
Term Loan - Second Lien, 11.00%, Maturing October 3, 2021	1,000		955,000
		\$	1,717,350
Brokerage/Securities Dealers/Investment Houses 0.1%			
American Beacon Advisors, Inc.			
Term Loan, 4.75%, Maturing November 22, 2019	315	\$	313,731
		\$	313,731
Building and Development 1.4%			
ABC Supply Co., Inc.			
Term Loan, 3.50%, Maturing April 16, 2020	1,259	\$	1,224,438
CPG International, Inc.	1,239	Ψ	1,224,430
Term Loan, 4.75%, Maturing September 30, 2020	617		612,559
Gates Global, Inc.	017		012,339
Term Loan, 4.25%, Maturing July 5, 2021	1,496		1,465,523
• •	1,490		1,403,323
Quikrete Holdings, Inc. Term Loan, 4.00%, Maturing September 28, 2020	922		911,803
RE/MAX International, Inc.	922		911,003
	1 547		1,547,614
Term Loan, 4.00%, Maturing July 31, 2020	1,567		1,347,014
Realogy Corporation Term Lean 2.75% Metaving Merch 5. 2020	983		969,556
Term Loan, 3.75%, Maturing March 5, 2020 Summit Materials Companies I, LLC	903		909,330
	162		462.060
Term Loan, 5.00%, Maturing January 30, 2019 WireCo WorldGroup, Inc.	463		463,960
Term Loan, 6.00%, Maturing February 15, 2017	605		606,288
Term Loan, 0.00 %, Watturing February 13, 2017	003		000,200
		\$	7,801,741
Business Equipment and Services 12.3%			
Acosta Holdco, Inc.			
Term Loan, 5.00%, Maturing September 26, 2021	3,342	\$	3,353,916
Altisource Solutions S.a.r.l.			
Term Loan, 4.50%, Maturing December 9, 2020 AVSC Holding Corp.	2,821		2,186,091
Term Loan, 4.50%, Maturing January 24, 2021	422		420,231
BakerCorp International, Inc.			-,-
Term Loan, 4.25%, Maturing February 14, 2020	1,299		1,207,721
Brickman Group Ltd., LLC			
Term Loan, 4.00%, Maturing December 18, 2020	817		798,667
Brock Holdings III, Inc.			
Term Loan, 6.00%, Maturing March 16, 2017	1,045		984,785

CCC Information Services, Inc.		
Term Loan, 4.00%, Maturing December 20, 2019	417	410,805
Ceridian, LLC		
Term Loan, 4.50%, Maturing September 15, 2020	618	608,898
ClientLogic Corporation		
Term Loan, 7.50%, Maturing January 30, 2017	1,567	1,539,284

	Principa Amount		
Borrower/Tranche Description	(000 s omi	tted)	Value
Corporate Capital Trust, Inc.			
Term Loan, 4.00%, Maturing May 15, 2019		943	\$ 936,369
CPM Acquisition Corp.			
Term Loan, 6.25%, Maturing August 29, 2017		470	470,239
Term Loan - Second Lien, 10.25%, Maturing March 1, 2018		1,000	1,005,000
Crossmark Holdings, Inc.			
Term Loan, 4.50%, Maturing December 20, 2019		468	457,313
Education Management, LLC			
Term Loan, 5.50%, Maturing July 2, 2020		266	257,422
Term Loan, 8.50%, Maturing July 2, 2020		443	404,930
EIG Investors Corp.			
Term Loan, 5.00%, Maturing November 9, 2019		2,380	2,379,875
Emdeon Business Services, LLC			
Term Loan, 3.75%, Maturing November 2, 2018		1,415	1,394,688
Expert Global Solutions, Inc.			, ,
Term Loan, 8.52%, Maturing April 3, 2018		643	641,300
Extreme Reach, Inc.			312,233
Term Loan, 6.75%, Maturing February 7, 2020		724	722,386
Garda World Security Corporation			,.
Term Loan, 4.00%, Maturing November 6, 2020		111	108,078
Term Loan, 4.00%, Maturing November 6, 2020		432	422,487
Term Loan, 4.76%, Maturing November 6, 2020	CAD	1,354	1,038,978
Genpact International, Inc.	0.12	1,00	1,000,570
Term Loan, 3.50%, Maturing August 30, 2019		1,568	1,560,770
IG Investment Holdings, LLC		1,500	1,500,770
Term Loan, 6.00%, Maturing October 29, 2021		1,877	1,867,676
IMS Health Incorporated		1,077	1,007,070
Term Loan, 3.50%, Maturing March 17, 2021		1,952	1,919,874
Information Resources, Inc.		1,752	1,717,074
Term Loan, 4.75%, Maturing September 30, 2020		1,185	1,183,519
ION Trading Technologies S.a.r.l.		1,103	1,105,519
Term Loan, 4.50%, Maturing June 10, 2021	EUR	1,150	1,303,967
Term Loan - Second Lien, 7.25%, Maturing June 10, 2022	EUK	1,000	967,500
KAR Auction Services, Inc.		1,000	907,300
Term Loan, 3.50%, Maturing March 11, 2021		2,706	2,674,167
		2,700	2,074,107
Kronos Incorporated		2 266	2 262 170
Term Loan, 4.50%, Maturing October 30, 2019 Term Loan - Second Lien, 9.75%, Maturing April 30, 2020		2,366 1,073	2,363,170
		1,073	1,098,797
Language Line, LLC		1 220	1 216 059
Term Loan, 6.25%, Maturing June 20, 2016		1,328	1,316,958
MCS AMS Sub-Holdings, LLC		004	000 022
Term Loan, 7.00%, Maturing October 15, 2019		994	880,022
Monitronics International, Inc.			1 160 040
Term Loan, 4.25%, Maturing March 23, 2018		1,171	1,168,048
PGX Holdings, Inc.		551	570 470
Term Loan, 6.25%, Maturing September 29, 2020		571	572,478
Quintiles Transnational Corp.			T 000 100
Term Loan, 3.75%, Maturing June 8, 2018		5,374	5,320,422
RCS Capital Corporation		1.54	4 600 65=
Term Loan, 6.50%, Maturing April 29, 2019		1,764	1,698,097
Term Loan - Second Lien, 10.50%, Maturing April 29, 2021		500	488,750
Sensus USA, Inc.			
Term Loan, 4.50%, Maturing May 9, 2017		650	636,716
ServiceMaster Company			
Term Loan, 4.25%, Maturing July 1, 2021		2,419	2,385,919

	Princ	•		
Demonstrate Description	Amou			V -1
Borrower/Tranche Description SunGard Data Systems, Inc.	(000 s o	omittea)		Value
Term Loan, 3.92%, Maturing February 28, 2017		887	\$	884,674
Term Loan, 4.00%, Maturing March 8, 2020		5,622	Ψ	5,589,346
TNS, Inc.		3,022		3,307,310
Term Loan, 5.00%, Maturing February 14, 2020		1,016		1,016,393
TransUnion, LLC		1,010		1,010,575
Term Loan, 4.00%, Maturing April 9, 2021		4,169		4,117,044
Travelport Finance (Luxembourg) S.a.r.l.		.,10)		1,117,011
Term Loan, 6.00%, Maturing September 2, 2021		1,200		1,203,300
U.S. Security Holdings, Inc.		1,200		1,200,000
Term Loan, 6.25%, Maturing July 28, 2017		115		114,063
Term Loan, 6.25%, Maturing July 28, 2017		587		582,705
WASH Multifamily Laundry Systems, LLC		20,		202,702
Term Loan, 4.50%, Maturing February 21, 2019		319		315,720
West Corporation		317		313,720
Term Loan, 3.25%, Maturing June 30, 2018		3,217		3,183,327
Torm Board, 5.25 %, Mattering state 50, 2010		3,217		3,103,327
			\$	68,162,885
			Ψ	00,102,002
Cable and Satellite Television 4.4%				
Atlantic Broadband Finance, LLC				
Term Loan, 3.25%, Maturing November 30, 2019		748	\$	732,886
Cequel Communications, LLC				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 3.50%, Maturing February 14, 2019		2,096		2,077,460
Charter Communications Operating, LLC		_,,,,,		_,,,,,,,,
Term Loan, 3.00%, Maturing July 1, 2020		1,330		1,309,804
Crown Media Holdings, Inc.		-,		-,2 02 ,00 1
Term Loan, 4.00%, Maturing July 14, 2018		299		296,476
MCC Iowa, LLC				250,.70
Term Loan, 3.25%, Maturing January 29, 2021		985		972,687
Term Loan, 3.75%, Maturing June 30, 2021		871		861,194
Mediacom Illinois, LLC		071		001,171
Term Loan, 3.14%, Maturing October 23, 2017		788		778,683
Term Loan, 3.75%, Maturing June 30, 2021		499		493,763
Numericable U.S., LLC		122		173,703
Term Loan, 4.50%, Maturing May 21, 2020		1,044		1,039,275
Term Loan, 4.50%, Maturing May 21, 2020		1,206		1,201,284
Sterling Entertainment Enterprises, LLC		1,200		1,201,201
Term Loan, 3.18%, Maturing December 28, 2017		720		689,976
UPC Financing Partnership		720		009,970
Term Loan, 3.77%, Maturing March 31, 2021	EUR	3,972		4,488,459
Virgin Media Bristol, LLC	LUK	3,712		T,T00,TJJ
Term Loan, 3.50%, Maturing June 7, 2020		5,075		5,007,203
Virgin Media Investment Holdings Limited		5,075		3,007,203
Term Loan, 4.25%, Maturing June 30, 2023	GBP	1,475		2,209,745
Ziggo B.V.	ODI	1,7/3		2,207,143
Term Loan, 3.75%, Maturing January 15, 2022	EUR	382		429,327
Term Loan, 3.75%, Maturing January 15, 2022 Term Loan, 3.75%, Maturing January 15, 2022	EUR	593		666,435
Term Loan, 3.75%, Maturing January 15, 2022 Term Loan, 3.75%, Maturing January 15, 2022	EUR	1,074		1,206,259
Term Loan, 5.75%, waturing January 13, 2022	EUK	1,074		1,200,239
			\$	24,460,916
Chemicals and Plastics 7.3%				
Allnex (Luxembourg) & Cy S.C.A.				
Term Loan, 4.50%, Maturing October 3, 2019		276	\$	273,848
Allnex USA, Inc.		2,0	Ψ	2.3,010

Term Loan, 4.50%, Maturing October 3, 2019	143	142,087
Aruba Investments, Inc.		
Term Loan, Maturing January 28, 2022 ⁽³⁾	300	301,125

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted	i)	Value
Arysta LifeScience SPC, LLC			
Term Loan, 4.50%, Maturing May 29, 2020	2,	290 \$	2,286,303
Axalta Coating Systems US Holdings, Inc.			
Term Loan, 3.75%, Maturing February 1, 2020	3,	766	3,694,000
AZ Chem US, Inc.			
Term Loan, 4.50%, Maturing June 12, 2021	2,	117	2,078,054
ECO Services Operations, LLC			
Term Loan, 4.75%, Maturing December 4, 2021		400	398,000
Emerald Performance Materials, LLC			
Term Loan, 4.50%, Maturing August 1, 2021		524	515,396
Term Loan - Second Lien, 7.75%, Maturing August 1, 2022		550	537,539
Flint Group GmbH			
Term Loan, 4.75%, Maturing September 7, 2021		149	146,817
Flint Group US, LLC			
Term Loan, 4.75%, Maturing September 7, 2021		899	888,121
Gemini HDPE, LLC			
Term Loan, 4.75%, Maturing August 7, 2021	2,	240	2,200,317
Huntsman International, LLC			
Term Loan, 3.75%, Maturing August 12, 2021	2,	000	1,988,126
Ineos Finance PLC			
Term Loan, 4.00%, Maturing May 4, 2018	EUR	997	1,126,026
Ineos US Finance, LLC			, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 3.75%, Maturing May 4, 2018	5.	020	4,895,734
Kronos Worldwide, Inc.	- ,		, ,
Term Loan, 4.75%, Maturing February 18, 2020		298	298,494
MacDermid, Inc.		_, 0	2,0,.,.
Term Loan, 4.00%, Maturing June 7, 2020	1	312	1,310,343
Term Loan, Maturing June 7, 2020 ⁽³⁾		600	600,750
Minerals Technologies, Inc.		000	000,750
Term Loan, 4.00%, Maturing May 7, 2021	1	880	1,868,244
Omnova Solutions, Inc.	1,	000	1,000,211
Term Loan, 4.25%, Maturing May 31, 2018		960	952,200
Orion Engineered Carbons GmbH		700	732,200
Term Loan, 5.00%, Maturing July 25, 2021		574	572,846
Term Loan, 5.00%, Maturing July 25, 2021 Term Loan, 5.00%, Maturing July 25, 2021		973	1,106,322
OXEA Finance, LLC	LUK	913	1,100,322
Term Loan, 4.25%, Maturing January 15, 2020		691	660,144
Term Loan - Second Lien, 8.25%, Maturing July 15, 2020		000	940,000
Polarpak, Inc.	1,	000	940,000
Term Loan, Maturing June 8, 2020 ⁽³⁾	CAD 1,	550	1,206,077
	CAD 1,	330	1,200,077
PQ Corporation Term Loan, 4.00%, Maturing August 7, 2017	1	150	1 125 270
	1,	152	1,135,379
Solenis International L.P.		200	201.021
Term Loan, 4.25%, Maturing July 31, 2021		299	291,021
Term Loan, 4.50%, Maturing July 31, 2021	EUR	973	1,099,911
Sonneborn Refined Products B.V.		71	71 400
Term Loan, 5.50%, Maturing December 10, 2020		71	71,428
Sonneborn, LLC		404	404.770
Term Loan, 5.50%, Maturing December 10, 2020		404	404,759
Tronox Pigments (Netherlands) B.V.		055	2015015
Term Loan, 4.00%, Maturing March 19, 2020	2,	975	2,946,040
Univar, Inc.		505	2 122 225
Term Loan, 5.00%, Maturing June 30, 2017	3,	535	3,423,006

\$ 40,358,457

	Princ	•		
Downey on Trop also Description	Amo			Value
Borrower/Tranche Description Conglomerates 1.4%	(000 8	omitted)		vaiue
Bestway UK Holdco Limited				
Term Loan, 5.25%, Maturing October 6, 2021	GBP	2,000	\$	3,027,088
RGIS Services, LLC		_,	-	2,021,000
Term Loan, 5.50%, Maturing October 18, 2017		2,828		2,643,753
Spectrum Brands Europe GmbH		,		, ,
Term Loan, 3.75%, Maturing September 4, 2019	EUR	965		1,093,629
Spectrum Brands, Inc.				
Term Loan, 3.50%, Maturing September 4, 2019		1,037		1,031,475
			\$	7,795,945
Containers and Glass Products 1.8%				
Berry Plastics Holding Corporation				
Term Loan, 3.50%, Maturing February 8, 2020		2,137	\$	2,098,015
Term Loan, 3.75%, Maturing January 6, 2021		612	-	604,198
Crown Americas, LLC				,
Term Loan, 3.25%, Maturing October 22, 2021 ⁽²⁾		1,525		1,535,616
Hilex Poly Co., LLC				
Term Loan, 6.00%, Maturing December 5, 2021		1,500		1,500,937
Libbey Glass, Inc.				
Term Loan, 3.75%, Maturing April 9, 2021		398		391,035
Pelican Products, Inc.				
Term Loan, 5.25%, Maturing April 10, 2020		372		370,316
Reynolds Group Holdings, Inc.				
Term Loan, 4.00%, Maturing December 1, 2018		2,842		2,816,039
TricorBraun, Inc.				
Term Loan, 4.01%, Maturing May 3, 2018		578		571,380
			\$	9,887,536
Cosmetics/Toiletries 0.7%				
Prestige Brands, Inc.				
Term Loan, 4.13%, Maturing January 31, 2019		180	\$	180,037
Term Loan, 4.50%, Maturing September 3, 2021		614	Ψ	614,963
Revlon Consumer Products Corporation		014		014,703
Term Loan, 4.00%, Maturing October 8, 2019		1,213		1,198,728
Sun Products Corporation (The)		1,213		1,170,720
Term Loan, 5.50%, Maturing March 23, 2020		2,126		2,048,702
		,=		_,,,,,,,
			\$	4,042,430
Druge 2.5%				
Drugs 2.5% Alkermes, Inc.				
Term Loan, 3.50%, Maturing September 18, 2019		367	\$	364,266
AMAG Pharmaceuticals, Inc.		307	Ψ	304,200
Term Loan, 7.25%, Maturing November 12, 2020		600		600,000
Endo Luxembourg Finance Company I S.a.r.l.		000		000,000
Term Loan, 3.25%, Maturing March 1, 2021		397		392,162
Ikaria, Inc.		37.		2,2,102
Term Loan, 5.00%, Maturing February 12, 2021		775		773,881
Term Loan - Second Lien, 8.75%, Maturing February 14, 2022		500		502,500
Impax Laboratories, Inc.		2 3 0		2 02,200
Term Loan, Maturing December 2, 2020 ⁽³⁾		825		828,094
Par Pharmaceutical Companies, Inc.				

Term Loan, 4.00%, Maturing September 30, 2019	1,873	1,840,699
Valeant Pharmaceuticals International, Inc.		
Term Loan, 3.50%, Maturing February 13, 2019	1,593	1,584,521
Term Loan, 3.50%, Maturing December 11, 2019	2,561	2,546,916
Term Loan, 3.50%, Maturing August 5, 2020	3,125	3,108,578

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
VWR Funding, Inc.		105000
Term Loan, 3.42%, Maturing April 3, 2017	1,361	\$ 1,356,660
		\$ 13,898,277
Ecological Services and Equipment 0.8%		
ADS Waste Holdings, Inc.		
Term Loan, 3.75%, Maturing October 9, 2019	3,843	\$ 3,744,478
EnergySolutions, LLC		5 00 5 0 4
Term Loan, 6.75%, Maturing May 29, 2020	797	799,504
		\$ 4,543,982
Electronics/Electrical 12.3%		
Allflex Holdings III, Inc.		
Term Loan, 4.25%, Maturing July 17, 2020	642	\$ 636,460
Answers Corporation		
Term Loan, 6.25%, Maturing October 3, 2021	1,100	1,056,000
Applied Systems, Inc.		
Term Loan, 4.25%, Maturing January 25, 2021	842	836,767
Avago Technologies Cayman Ltd.		
Term Loan, 3.75%, Maturing May 6, 2021	6,169	6,165,693
Blue Coat Systems, Inc.	025	010.012
Term Loan - Second Lien, 9.50%, Maturing June 28, 2020	825	818,812
Campaign Monitor Finance Pty Limited Term Loan, 6.25%, Maturing March 18, 2021	720	712,367
Carros Finance Luxembourg S.a.r.l.	720	712,307
Term Loan, 4.50%, Maturing September 30, 2021	349	345,852
Cinedigm Digital Funding I, LLC	317	313,032
Term Loan, 3.75%, Maturing February 28, 2018	302	302,780
CompuCom Systems, Inc.		ĺ
Term Loan, 4.25%, Maturing May 11, 2020	1,216	1,160,894
Dealertrack Technologies, Inc.		
Term Loan, 3.25%, Maturing February 28, 2021	477	470,595
Dell, Inc.		
Term Loan, 4.50%, Maturing April 29, 2020	8,346	8,361,911
Eagle Parent, Inc.	2.272	2.256.269
Term Loan, 4.00%, Maturing May 16, 2018	3,372	3,356,268
Entegris, Inc. Term Loan, 3.50%, Maturing April 30, 2021	444	436,347
Excelitas Technologies Corp.	777	430,347
Term Loan, 6.00%, Maturing October 31, 2020	830	827,358
FIDJI Luxembourg (BC4) S.a.r.l.		7,700
Term Loan, 6.25%, Maturing December 24, 2020	770	772,406
Freescale Semiconductor, Inc.		
Term Loan, 4.25%, Maturing February 28, 2020	1,859	1,833,900
Go Daddy Operating Company, LLC		4 70 4 0 7 4
Term Loan, 4.75%, Maturing May 13, 2021	4,522	4,506,876
Hyland Software, Inc.	402	401 621
Term Loan, 4.75%, Maturing February 19, 2021 Infor (US), Inc.	493	491,621
Term Loan, 3.75%, Maturing June 3, 2020	5,225	5,108,125
M/A-COM Technology Solutions Holdings, Inc.	5,225	2,100,123
Term Loan, 4.50%, Maturing May 7, 2021	522	524,987
MA FinanceCo., LLC		,-
Term Loan, 4.50%, Maturing November 20, 2019	1,100	1,062,050

1,100

1,069,407

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Magic Newco, LLC		
Term Loan, 5.00%, Maturing December 12, 2018 MH Sub I, LLC	1,369	\$ 1,372,113
Term Loan, 4.00%, Maturing July 8, 2021 ⁽²⁾	5	5,431
Term Loan, 5.00%, Maturing July 8, 2021	865	856,161
· ·	803	650,101
Microsemi Corporation	1.054	1 242 042
Term Loan, 3.25%, Maturing February 19, 2020	1,254	1,243,042
Orbotech, Inc.	440	440.167
Term Loan, 5.00%, Maturing August 6, 2020	449	440,167
Renaissance Learning, Inc.	605	(50.151
Term Loan, 4.50%, Maturing April 9, 2021	695	672,171
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	225	212,625
Rocket Software, Inc.		
Term Loan, 5.75%, Maturing February 8, 2018	1,198	1,194,926
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	750	750,313
RP Crown Parent, LLC		
Term Loan, 6.00%, Maturing December 21, 2018	4,541	4,321,930
SGMS Escrow Corp.		
Term Loan, 6.00%, Maturing October 1, 2021	850	840,969
SGS Cayman L.P.		
Term Loan, 6.00%, Maturing April 23, 2021	202	202,478
Shield Finance Co. S.a.r.l.		
Term Loan, 5.00%, Maturing January 29, 2021	695	694,171
Sirius Computer Solutions, Inc.		
Term Loan, 7.00%, Maturing December 7, 2018	428	431,823
SkillSoft Corporation		,
Term Loan, 5.75%, Maturing April 28, 2021	2,189	2,127,890
Smart Technologies ULC	,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 10.50%, Maturing January 31, 2018	589	589,063
Sophia L.P.		,
Term Loan, 4.00%, Maturing July 19, 2018	1,241	1,229,545
SunEdison Semiconductor B.V.	,	, ,
Term Loan, 6.50%, Maturing May 27, 2019	846	837,292
SurveyMonkey.com, LLC		,
Term Loan, 5.50%, Maturing February 5, 2019	530	529,023
Sutherland Global Services, Inc.		,
Term Loan, 6.00%, Maturing April 23, 2021	870	869,835
Sybil Software, LLC		,
Term Loan, 4.75%, Maturing March 20, 2020	2,164	2,160,767
Vantiv, LLC	,	, ,
Term Loan, 3.75%, Maturing June 13, 2021	767	762,927
Vertafore, Inc.		,
Term Loan, 4.25%, Maturing October 3, 2019	968	962,859
Wall Street Systems Delaware, Inc.		,
Term Loan, 4.50%, Maturing April 30, 2021	1,438	1,421,865
Zebra Technologies Corporation	,	, ,
Term Loan, 4.75%, Maturing October 27, 2021	2,125	2,140,368
,,, .	, -	, -,
		\$ 67,727,230
Equipment Leasing 0.5%		
Flying Fortress, Inc.		
Term Loan, 3.50%, Maturing June 30, 2017	2,792	\$ 2,786,432

2,786,432

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Financial Intermediaries 5.3%			
Armor Holding II, LLC	007	Φ.	004.200
Term Loan, 5.75%, Maturing June 26, 2020	995	\$	984,298
Term Loan - Second Lien, 10.25%, Maturing December 26, 2020	1,000		988,750
Citco Funding, LLC	• 000		• • • • • • • •
Term Loan, 4.25%, Maturing June 29, 2018	2,009		2,002,850
Clipper Acquisitions Corp.	 00		700 711
Term Loan, 3.00%, Maturing February 6, 2020	539		520,511
First Data Corporation			
Term Loan, 3.67%, Maturing March 24, 2018	4,961		4,875,835
Term Loan, 3.67%, Maturing September 24, 2018	1,875		1,841,602
Grosvenor Capital Management Holdings, LLP			
Term Loan, 3.75%, Maturing January 4, 2021	1,189		1,164,791
Guggenheim Partners, LLC			
Term Loan, 4.25%, Maturing July 22, 2020	1,337		1,335,185
Hamilton Lane Advisors, LLC			
Term Loan, 4.00%, Maturing February 28, 2018	508		497,366
Harbourvest Partners, LLC			
Term Loan, 3.25%, Maturing February 4, 2021	817		796,358
Home Loan Servicing Solutions, Ltd.			
Term Loan, 4.50%, Maturing June 26, 2020	1,059		994,336
LPL Holdings, Inc.			
Term Loan, 3.25%, Maturing March 29, 2019	3,752		3,703,133
Medley, LLC			
Term Loan, 6.50%, Maturing June 15, 2019	497		494,108
MIP Delaware, LLC			
Term Loan, 4.00%, Maturing March 9, 2020	577		576,642
Moneygram International, Inc.			
Term Loan, 4.25%, Maturing March 27, 2020	418		389,899
NXT Capital, Inc.			
Term Loan, 6.25%, Maturing September 4, 2018	124		124,678
Term Loan, 6.25%, Maturing September 4, 2018	741		744,328
Ocwen Financial Corporation			
Term Loan, 5.00%, Maturing February 15, 2018	3,219		3,021,679
Sesac Holdco II, LLC			
Term Loan, 5.00%, Maturing February 8, 2019	987		979,969
Starwood Property Trust, Inc.			,
Term Loan, 3.50%, Maturing April 17, 2020	270		265,009
Walker & Dunlop, Inc.			
Term Loan, 5.25%, Maturing December 11, 2020	644		644,304
Walter Investment Management Corp.			3 1 1,2 3 1
Term Loan, 4.75%, Maturing December 19, 2020	2,410		2,117,095
	_,		_,,
		\$	29,062,726
		Ψ	27,002,120
Enad Bundunts (20)			
Food Products 6.2%			
AdvancePierre Foods, Inc.	0.605	Φ.	2 (15 400
Term Loan, 5.75%, Maturing July 10, 2017	3,635	\$	3,615,490
American Seafoods Group, LLC			540.505
Term Loan, 4.50%, Maturing March 18, 2018	570		548,536
Big Heart Pet Brands			
Term Loan, 3.50%, Maturing March 8, 2020	3,405		3,288,997
Blue Buffalo Company Ltd.			
Term Loan, 3.75%, Maturing August 8, 2019	1,271		1,260,610
Charger OpCo B.V.			
Term Loan, 3.50%, Maturing July 23, 2021	EUR 725		822,030

2,152,343

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Clearwater Seafoods Limited Partnership	936	\$	025 165
Term Loan, 4.75%, Maturing June 26, 2019	930	Э	935,165
CSM Bakery Solutions, LLC	1.024		1.014.967
Term Loan, 5.00%, Maturing July 3, 2020	1,034		1,014,867
Del Monte Foods, Inc.	1.064		1 020 050
Term Loan, 4.25%, Maturing February 18, 2021	1,964		1,828,958
Diamond Foods, Inc.	100		106 762
Term Loan, 4.25%, Maturing August 20, 2018	198		196,763
Dole Food Company, Inc.	1 224		1 202 221
Term Loan, 4.50%, Maturing November 1, 2018	1,334		1,323,331
H.J. Heinz Company	5 550		5 550 902
Term Loan, 3.50%, Maturing June 5, 2020	5,552		5,550,893
High Liner Foods Incorporated	0.4.4		024 124
Term Loan, 4.25%, Maturing April 24, 2021	844		834,134
JBS USA Holdings, Inc.	0.62		055.560
Term Loan, 3.75%, Maturing May 25, 2018	862		855,562
Term Loan, 3.75%, Maturing September 18, 2020	1,555		1,540,226
NBTY, Inc.	7 400		7.5 4.004
Term Loan, 3.50%, Maturing October 1, 2017	5,409		5,261,096
Pinnacle Foods Finance, LLC			
Term Loan, 3.00%, Maturing April 29, 2020	691		675,821
Term Loan, 3.00%, Maturing April 29, 2020	1,865		1,823,252
Post Holdings, Inc.			
Term Loan, 3.75%, Maturing June 2, 2021	572		568,326
		\$	34,096,400
Food Service 4.4%			
Aramark Services, Inc.			
Aramark Services, Inc. Term Loan, 1.84%, Maturing July 26, 2016	169	\$	166,936
	169 304	\$	166,936 300,313
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016		\$	
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation		\$	
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020	304	\$	300,313
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company	304	\$	300,313 272,080
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021	304 272	\$	300,313
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc.	304 272	\$	300,313 272,080
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾	304 272 6,500	\$	300,313 272,080 6,514,729
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc.	304 272 6,500	\$	300,313 272,080 6,514,729 73,465
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021	304 272 6,500 92	\$	300,313 272,080 6,514,729
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc.	304 272 6,500 92 720	\$	300,313 272,080 6,514,729 73,465 703,148
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019	304 272 6,500 92	\$	300,313 272,080 6,514,729 73,465
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc.	304 272 6,500 92 720 1,015	\$	300,313 272,080 6,514,729 73,465 703,148 998,656
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021	304 272 6,500 92 720	\$	300,313 272,080 6,514,729 73,465 703,148
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc.	304 272 6,500 92 720 1,015 EUR 968	\$	300,313 272,080 6,514,729 73,465 703,148 998,656 1,089,873
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018	304 272 6,500 92 720 1,015	\$	300,313 272,080 6,514,729 73,465 703,148 998,656
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc.	304 272 6,500 92 720 1,015 EUR 968 2,274	\$	300,313 272,080 6,514,729 73,465 703,148 998,656 1,089,873 2,269,575
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018	304 272 6,500 92 720 1,015 EUR 968	\$	300,313 272,080 6,514,729 73,465 703,148 998,656 1,089,873
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc.	304 272 6,500 92 720 1,015 EUR 968 2,274 1,654	\$	300,313 272,080 6,514,729 73,465 703,148 998,656 1,089,873 2,269,575 1,620,796
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019	304 272 6,500 92 720 1,015 EUR 968 2,274	\$	300,313 272,080 6,514,729 73,465 703,148 998,656 1,089,873 2,269,575
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc.	304 272 6,500 92 720 1,015 EUR 968 2,274 1,654 406	\$	300,313 272,080 6,514,729 73,465 703,148 998,656 1,089,873 2,269,575 1,620,796 392,260
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015(4) CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc. Term Loan, 3.50%, Maturing May 14, 2020	304 272 6,500 92 720 1,015 EUR 968 2,274 1,654	\$	300,313 272,080 6,514,729 73,465 703,148 998,656 1,089,873 2,269,575 1,620,796
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015(4) CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc. Term Loan, 3.50%, Maturing May 14, 2020 US Foods, Inc.	304 272 6,500 92 720 1,015 EUR 968 2,274 1,654 406 271	\$	300,313 272,080 6,514,729 73,465 703,148 998,656 1,089,873 2,269,575 1,620,796 392,260 263,651
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015 ⁽⁴⁾ CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing December 28, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc. Term Loan, 3.50%, Maturing May 14, 2020 US Foods, Inc. Term Loan, 4.50%, Maturing March 31, 2019	304 272 6,500 92 720 1,015 EUR 968 2,274 1,654 406	\$	300,313 272,080 6,514,729 73,465 703,148 998,656 1,089,873 2,269,575 1,620,796 392,260
Term Loan, 1.84%, Maturing July 26, 2016 Term Loan, 1.84%, Maturing July 26, 2016 ARG IH Corporation Term Loan, 4.75%, Maturing November 15, 2020 B.C. Unlimited Liability Company Term Loan, 4.50%, Maturing December 12, 2021 Buffets, Inc. Term Loan, 0.13%, Maturing April 22, 2015(4) CEC Entertainment, Inc. Term Loan, 4.00%, Maturing February 14, 2021 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc. Term Loan, 3.50%, Maturing May 14, 2020 US Foods, Inc.	304 272 6,500 92 720 1,015 EUR 968 2,274 1,654 406 271	\$	300,313 272,080 6,514,729 73,465 703,148 998,656 1,089,873 2,269,575 1,620,796 392,260 263,651

24,120,891

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Food/Drug Retailers 3.5%			
Albertson s Holdings, LLC	2.270	Φ.	
Term Loan, 5.00%, Maturing August 25, 2019	2,250	\$	2,241,281
Term Loan, 5.50%, Maturing August 25, 2021	900		899,750
Albertson s, LLC			
Term Loan, 5.38%, Maturing March 21, 2019	2,328		2,326,485
General Nutrition Centers, Inc.			
Term Loan, 3.25%, Maturing March 4, 2019	5,092		4,969,108
New Albertson s, Inc.			
Term Loan, 4.75%, Maturing June 27, 2021	3,545		3,506,768
Pantry, Inc. (The)			
Term Loan, 4.75%, Maturing August 2, 2019	415		415,162
Rite Aid Corporation			
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020	450		452,438
Supervalu, Inc.			
Term Loan, 4.50%, Maturing March 21, 2019	4,797		4,767,071
	.,		.,,
		¢	10 570 063
		\$	19,578,063
Health Care 16.8% Akorn, Inc.			
Term Loan, 4.50%, Maturing April 16, 2021	1,047	\$	1,045,629
Alere, Inc.			
Term Loan, 4.25%, Maturing June 30, 2017	2,616		2,616,832
Alliance Healthcare Services, Inc.	_,,,,,		_,,,,,,,
Term Loan, 4.25%, Maturing June 3, 2019	1,231		1,218,943
Amneal Pharmaceuticals, LLC	1,201		1,210,5 .6
Term Loan, 5.00%, Maturing November 1, 2019	1,516		1,516,843
Amsurg Corp.	1,510		1,510,015
Term Loan, 3.75%, Maturing July 16, 2021	597		596,403
Ardent Medical Services, Inc.	371		390,403
	2,782		2 700 167
Term Loan, 6.75%, Maturing July 2, 2018	2,782		2,788,167
ATI Holdings, Inc.	0.40		0.40.055
Term Loan, 5.25%, Maturing December 20, 2019	940		942,255
Auris Luxembourg II S.A.	995		501.005
Term Loan, 5.50%, Maturing January 15, 2022	775		781,297
Biomet, Inc.			
Term Loan, 3.67%, Maturing July 25, 2017	5,487		5,485,381
BioScrip, Inc.			
Term Loan, 6.50%, Maturing July 31, 2020	1,013		1,011,657
Term Loan, 6.50%, Maturing July 31, 2020	1,688		1,686,094
BSN Medical, Inc.			
Term Loan, 4.00%, Maturing August 28, 2019	569		567,692
Capella Healthcare, Inc.			
Term Loan, 5.25%, Maturing December 31, 2021	775		778,875
CareCore National, LLC			
Term Loan, 5.50%, Maturing March 5, 2021	449		448,308
CeramTec Acquisition Corporation			
Term Loan, 4.25%, Maturing August 30, 2020	33		32,806
CHG Healthcare Services, Inc.			,000
Term Loan, 4.25%, Maturing November 19, 2019	832		828,434
Community Health Systems, Inc.	032		320,737
Term Loan, 4.25%, Maturing January 27, 2021	7,392		7,398,221
· ·	1,392		1,390,221
Convatec, Inc.	1 266		1 266 276
Term Loan, 4.00%, Maturing December 22, 2016	1,366		1,366,276
CPI Buyer, LLC			

1,022

1,009,657

In a state HealthCare Parters, Inc. 3,009 \$ 3,198,847 DOF Finance, LLC Term Loan, 4.55%, Maturing September 15, 2017 575 \$71,702 Dern Loan, 4.25%, Maturing March 11, 2021 871 \$871 \$80,165 Term Loan, 4.25%, Maturing March 11, 2021 BUR 39 337,769 Erm Loan, 4.50%, Maturing March 11, 2021 BUR 39 337,769 Erm Loan, 4.05%, Maturing May 25, 2018 199 9.8853 Term Loan, 4.25%, Maturing August 30, 2020 33 336,066 Term Loan, 4.25%, Maturing August 30, 2020 33 3,379,648 Term Loan, 5.05%, Maturing Detober 18, 2019 3,78 3,379,648 Term Loan, 5.05%, Maturing Pebruary 27, 2021 4,71 4,666,16 Test Sel Healthcre, LLC 1,613 1,612,101 Term Loan, 3.17%, Maturing May 15, 2018 1,613 1,612,101 Term Loan, 7.75%, Maturing May 15, 2018 1,613 1,473,844 Term Loan, 4.05%, Maturing May 4, 2018 4,73 4,431,793 Term Loan, 4.05%, Maturing May 4, 2018 1,82 1,82 Term Loan, 5.25%		Principal Amount*		
Term Loan, 3.50%. Maturing June 24, 2021 3,09 \$ 3,198,847 DIO Finance, LI.C Term Loan, 4.25%. Maturing September 15, 2017 575 571,762 DPX Holdings B.V. 871 850,165 Term Loan, 4.25%. Maturing March 11, 2021 BL 871 850,165 Term Loan, 4.50%. Maturing March 11, 2021 EUR 299 337,769 Eurnis Chan, 4.00%. Maturing May 25, 2018 1,993 1,985,220 Fearna Acquisition GmbH 89 9,8853 Term Loan, 4.25%. Maturing August 30, 2020 99 9,8853 Term Loan, 4.25%. Maturing August 30, 2020 3,36 3,379,643 Grifols Worldwide Operations USA, Inc. 80 3,376 3,379,643 Term Loan, 5,50%. Maturing Cotober 18, 2019 3,376 3,379,643 4,714 4,666,161 183 Issistanter, LLC 1 1,613 1,612,101 1,612 1,612,101 Term Loan, 5,75%. Maturing May 3, 2018 1,613 1,612,101 1,612 1,005,669 Term Loan, 4,25%. Maturing May 4, 2018 1,613 1,473,844 4,473 4,431,493 4,473	Borrower/Tranche Description	(000 s omitted)		Value
Digital Research Part Pa				
Term Loan, 4.25%, Maturing September 15, 2017 575 571,762 DPx Holdings B.V. 871 850,165 Term Loan, 4.50%, Maturing March 11, 2021 871 850,165 Term Loan, 4.50%, Maturing March 11, 2021 872 337,769 Envision Healthcare Corporation 1,993 1,985,220 Faenza Acquisition GmbH 89 98,853 Term Loan, 4.25%, Maturing August 30, 2020 99 98,853 Term Loan, 4.25%, Maturing August 30, 2020 333 330,696 Gentiva Health Services, Inc. 83 3,376,643 Grifols Worldwide Operations USA, Inc. 4,714 4,666,161 Term Loan, 137%, Maturing February 27, 2021 4,714 4,666,161 Term Loan, 4,75%, Maturing May 3, 2018 1,613 1,612,101 Inventiv Health, Inc. 1,007 1,005,669 Term Loan, 7,75%, Maturing May 15, 2018 2,378 2,356,737 Kindered Healthcare, Inc. 1,493 1,473,844 Term Loan, 4,00%, Maturing May 4, 2018 4,473 4,431,793 LiPP Assign Maturing May 15, 2018 3,86 1,482,251		3,20	9 \$	3,198,847
DPA Holdings B.V.			_	
Term Loan, 4.25%, Maturing March 11, 2021 EUR 299 337,769 Erm Loan, 4.50%, Maturing March 11, 2021 EUR 299 337,769 Erm Loan, 4.00%, Maturing March 11, 2021 EUR 299 337,769 Term Loan, 4.00%, Maturing May 25, 2018 99 98,853 Term Loan, 4.25%, Maturing August 30, 2020 99 98,853 Term Loan, 4.25%, Maturing August 30, 2020 333 330,696 Gentiva Health Services, Inc. 3,376 3,379,643 Term Loan, 6.50%, Maturing October 18, 2019 3,376 3,379,643 Grifols Worldwide Operations USA, Inc. 4,714 4,666,161 Term Loan, 3,17%, Maturing February 27, 2021 4,714 4,666,161 Term Loan, 4.50%, Maturing May 33, 2018 1,613 1,612,101 invertiv Health, Inc. 1 1,007 1,005,669 Term Loan, 7.75%, Maturing May 15, 2018 2,378 2,356,737 Kindred Healthcare, Inc. 1 1,473,844 Kinetic Concepts, Inc. 4,473 4,431,793 Term Loan, 4.00%, Maturing May 4, 2018 1,889 1,822,541		57	5	5/1,762
Term Loan, 4.50%, Maturing March 11, 2021 EUR 299 337,769 Envision Healthcare Corporation 1,993 1,985,220 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,985,220 1,993 1,995,230 1,995				
Envision Healthcare Corporation 1,993 1,985,220 Faenza Acquisition GmbH 1 1,985,230 Term Loan, 4.25%, Maturing August 30, 2020 99 8,853 Term Loan, 4.25%, Maturing August 30, 2020 33 330,096 Gentiva Health Services, Inc. 3,76 3,379,643 Grifols Worldwide Operations USA, Inc. 3,77 4,714 4,666,161 Term Loan, 3.17%, Maturing February 27, 2021 4,714 4,666,161 Lasis Healthcare, LLC 1 1,007 1,005,696 Term Loan, 4.50%, Maturing May 3, 2018 1,007 1,005,696 Term Loan, 7.75%, Maturing May 15, 2018 1,007 1,005,696 Term Loan, 7.75%, Maturing May 15, 2018 1,007 1,005,696 Term Loan, 4.25%, Maturing April 9, 2021 1,493 1,473,844 Kindred Healthcare, Inc. 1 1,493 1,433,844 Kindred Healthcare, Inc. 1 1,493 1,433,844 Kindred Healthcare, Inc. 1 4,473 4,431,793 Lerm Loan, 4.00%, Maturing May 4, 2018 1,89 1,822,541 Marring Loan, 4				
Term Loan, 4.00%, Maturing May 25, 2018 1,993 1,985, 220 Faenza Acquisition GmbH 9 98,853 Term Loan, 4.25%, Maturing August 30, 2020 333 330,696 Gentiva Health Services, Inc. 3,376 3,379,643 Term Loan, 6.50%, Maturing October 18, 2019 4,714 4,666,161 Grifos Worldwide Operations USA, Inc. 4,714 4,666,161 Term Loan, 3,17%. Maturing February 27, 2021 4,714 4,666,161 Issis Healthcare, LLC 4,714 4,666,161 1,613 1,612,101 Term Loan, 4,50%, Maturing May 3, 2018 1,607 1,005,669 2,378 2,350,378 Term Loan, 7,75%, Maturing May 15, 2018 1,007 1,005,669 2 2,378 2,350,378 Term Loan, 4,25%, Maturing May 15, 2018 1,007 1,005,669 2 3,378 4,431,348 4,473 4,431,348 4,473 4,431,348 4,473 4,431,348 4,473 4,431,348 4,473 4,431,348 4,473 4,431,349 4,473 4,431,439 4,473 4,431,349 4,473 4,431,349 4,473		EUR 29	9	337,769
Faera Acquisition GmbH Term Loan, 4.25%, Maturing August 30, 2020 333 330,696 Gentia Health Services, Inc. 376 3,379,643 Term Loan, 6.50%, Maturing October 18, 2019 3,796,43 3,379,643 Grifols Worldwide Operations USA, Inc. Term Loan, 3.17%, Maturing February 27, 2021 4,714 4,666,161 Lasis Healthcare, LLC Term Loan, 4.50%, Maturing May 3, 2018 1,613 1,612,101 inventiy Health, Inc. Term Loan, 7.75%, Maturing May 15, 2018 1,007 1,005,669 Term Loan, 7.75%, Maturing May 15, 2018 2,378 2,356,737 Kinefic Concepts, Inc. Term Loan, 4.00%, Maturing April 9, 2021 1,493 1,473,844 Kinetic Concepts, Inc. Term Loan, 4.00%, Maturing May 4, 2018 4,473 4,431,793 LHP Hospital Group, Inc. Term Loan, 9.00%, Maturing July 3, 2018 1,889 1,822,541 Malliackrodt International Finance S.A. Term Loan, 3.50%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3.55%, Maturing March 19, 2021 358 356,765 Millennium Laboratories, Inc. <td< td=""><td></td><td></td><td>_</td><td></td></td<>			_	
Term Loan, 4.25%, Maturing August 30, 2020 33 330,696 Gentiva Health Services, Inc. 3,376 3,379,643 Term Loan, 6.50%, Maturing October 18, 2019 3,376 3,379,643 Grifols Worldwide Operations USA, Inc. 4,714 4,666,161 Term Loan, 3.17%, Maturing February 27, 2021 4,714 4,666,161 Tasis Healthcare, LUC 1 1,613 1,612,101 Term Loan, 4.50%, Maturing May 3, 2018 1,007 1,005,669 Term Loan, 7.75%, Maturing May 15, 2018 1,007 1,005,669 Term Loan, 7.75%, Maturing May 15, 2018 1,007 1,005,669 Term Loan, 4.25%, Maturing May 15, 2018 4,473 4,431,493 Term Loan, 4.25%, Maturing May 4, 2018 4,473 4,431,793 Hern Loan, 4.00%, Maturing May 4, 2018 4,473 4,431,793 LHP Hospital Group, Inc. 1,889 1,822,541 Term Loan, 3.25%, Maturing March 19, 2021 1,114 1,484,237 Term Loan, 3.25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3.50%, Maturing March 19, 2021 5,16 5,180,756 Term Loan, 5.05%, Matur		1,99	3	1,985,220
Term Loan, 4.25%, Maturing August 30, 2020 333 330,696 Gentiva Health Services, Inc. 3,376 3,379,643 Ferr Loan, 5.05%, Maturing Cetober 18, 2019 4,714 4,666,161 Term Loan, 3.17%, Maturing February 27, 2021 4,714 4,666,161 Tasis Healthcare, LLC Term Loan, 4.50%, Maturing May 3, 2018 1,613 1,612,101 inVentiv Health, Inc. Term Loan, 7.75%, Maturing May 15, 2018 1,007 1,005,669 Term Loan, 7.75%, Maturing May 15, 2018 2,378 2,356,737 Kindred Healthcare, Inc. Term Loan, 4.25%, Maturing April 9, 2021 1,493 1,473,844 Kinetic Concepts, Inc. Term Loan, 4.00%, Maturing May 4, 2018 4,473 4,31,793 Term Loan, 9.00%, Maturing July 3, 2018 1,889 1,822,541 Mallinckrodt International Finance S.A. Term Loan, 2,526%, Maturing March 19, 2021 1,124 1,108,762 Medxest, Inc. Term Loan, 3,50%, Maturing March 19, 2021 3,18 356,765 Millennium Laboratories, Inc. Term Loan, 5,25%, Maturing December 12, 2017 560 543,354 MSO of		_	_	
Gentiva Health Services, Inc. 3,376 3,379,643 Term Loan, 6,50%, Maturing October 18, 2019 3,379,643 3,379,643 Grifols Worldwide Operations USA, Inc. 4,714 4,666,161 Term Loan, 3,17%, Maturing February 27, 2021 4,714 4,666,161 Term Loan, 4,50%, Maturing May 3, 2018 1,613 1,612,101 inventiv Health, Inc. 1,007 1,005,669 Term Loan, 7,75%, Maturing May 15, 2018 2,378 2,356,737 Kindred Healthcare, Inc. 2,378 2,356,737 Term Loan, 4,25%, Maturing April 9, 2021 1,493 1,473,844 Kinetic Concepts, Inc. 4,473 4,431,793 Term Loan, 4,00%, Maturing May 4, 2018 4,473 4,431,793 LPH Hospital Group, Inc. 1,889 1,822,541 Term Loan, 9,00%, Maturing July 3, 2018 4,873 1,822,541 Mallinekroth International Finance SA. 1,1514 1,484,237 Term Loan, 3,25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 4,00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. 5,180 <t< td=""><td></td><td></td><td></td><td>,</td></t<>				,
Term Loan, 6.50%, Maturing October 18, 2019 3,376 3,379,643 Grifols Worldwide Operations USA, Inc. 4,714 4,666,161 Iterm Loan, 3.17%, Maturing February 27, 2021 4,714 4,666,161 Iasis Healthcare, LLC 1,613 1,612,101 Term Loan, 4.50%, Maturing May 3, 2018 1,007 1,005,669 Term Loan, 7.75%, Maturing May 15, 2018 1,007 1,005,669 Term Loan, 7.75%, Maturing May 15, 2018 1,007 1,005,669 Term Loan, 2.5%, Maturing May 15, 2018 1,493 1,473,844 Kindred Healthcare, Inc. 1,493 1,473,844 Kindred Concepts, Inc. 1,493 1,473,844 Kinetic Concepts, Inc. 4,473 4,431,793 Term Loan, 4,00%, Maturing May 4, 2018 4,473 4,431,793 LPH Hospital Group, Inc. 1,589 1,822,541 Mallinckrodt International Finance S.A. 1,514 1,484,237 Term Loan, 3,25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 4,00%, Maturing March 19, 2021 358 356,755 Millennium Laboratories, Inc. 5,180 5,168,711 <td></td> <td>33</td> <td>3</td> <td>330,696</td>		33	3	330,696
Grifols Worldwide Operations USA, Inc. Term Loan, 3, 17%, Maturing February 27, 2021 4,714 4,666,161 Lasis Health 1,613 1,612,101 Iterm Loan, 4,50%, Maturing May 3, 2018 1,613 1,612,101 inVentiv Health, Inc. 1,007 1,005,669 Term Loan, 7,75%, Maturing May 15, 2018 2,378 2,356,737 Kindred Healthcare, Inc. Term Loan, 4,25%, Maturing April 9, 2021 1,493 1,473,844 Kinetic Concepts, Inc. 1 4,473 4,317,93 LPH Mospital Group, Inc. 1 1,889 1,822,541 Term Loan, 9,00%, Maturing May 4, 2018 1,889 1,822,541 Mallinckroft International Finance S.A. 1 1,514 1,484,237 Term Loan, 3,25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3,50%, Maturing March 19, 2021 358 356,765 MedAssets, Inc. 1 1 1,108,762 Term Loan, 9,50%, Maturing April 16, 2021 358 356,765 Millennium Laboratories, Inc. 5 5 5,168,711				
Term Loan, 3.17%, Maturing February 27, 2021 4,714 4,666,161 Iasis Healthcare, LLC 1,613 1,612,101 Term Loan, 4.50%, Maturing May 3, 2018 1,007 1,005,669 Term Loan, 7.75%, Maturing May 15, 2018 2,378 2,356,737 Kindred Healthcare, Inc. 1,493 1,473,844 Kimider Healthcare, Inc. 1,493 1,473,844 Kimide Concepts, Inc. 4,473 4,431,793 Term Loan, 4.00%, Maturing May 4, 2018 4,473 4,431,793 LPH Hospital Group, Inc. 4,473 4,431,793 Term Loan, 9.00%, Maturing July 3, 2018 1,889 1,822,541 Mallinckrodt International Finance S.A. 1,514 1,484,237 Term Loan, 3.55%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3.50%, Maturing March 19, 2021 1,122 1,108,762 MedAssets, Inc. 358 356,755 Term Loan, 4.00%, Maturing December 13, 2019 358 356,755 Millennium Laboratories, Inc. 5,180 5,180,711 Term Loan, 5.25%, Maturing April 16, 2021 5,180 5,180,711 MSO of Puerto Rico, Inc. 506 543,354		3,37	6	3,379,643
Isais Healthcare, LLC Term Loan, 4,50%, Maturing May 3, 2018 in Ventiv Health, Inc. 1,613 1,612,101 Term Loan, 7,75%, Maturing May 15, 2018 1,007 1,005,669 Term Loan, 7,75%, Maturing May 15, 2018 2,378 2,356,737 Kindred Healthcare, Inc. Term Loan, 4.25%, Maturing April 9, 2021 1,493 1,473,844 Kindred Healthcare, Inc. Term Loan, 4.20%, Maturing May 4, 2018 4,473 4,431,793 Ler Hospital Group, Inc. Term Loan, 9,00%, Maturing May 4, 2018 1,889 1,822,541 Mallinckrodt International Finance S.A. Term Loan, 3,25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3,50%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3,50%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. Term Loan, 5,25%, Maturing December 12, 2017 560 543,354 MSO of Puerto Rico, Inc. Term Loan, 9,75%, Maturing December 12, 2017 407 403,170 <t< td=""><td></td><td></td><td></td><td></td></t<>				
Term Loan, 4.50%, Maturing May 3, 2018 1,613 1,612,101 inVentiv Health, Inc. In Jon 1,005,669 Term Loan, 7.75%, Maturing May 15, 2018 1,007 1,005,669 Term Loan, 7.75%, Maturing May 15, 2018 2,378 2,356,737 Kindred Healthcare, Inc. Term Loan, 4.25%, Maturing April 9, 2021 1,493 1,473,844 Kinetic Concepts, Inc. Term Loan, 4.00%, Maturing May 4, 2018 4,473 4,431,793 LHP Hospital Group, Inc. Term Loan, 9,00%, Maturing July 3, 2018 1,889 1,822,541 Mallinckrodt International Finance S.A. Term Loan, 3.25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3.50%, Maturing March 19, 2021 1,512 1,108,762 Med. Assets, Inc. Term Loan, 4.00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. Term Loan, 5.25%, Maturing April 16, 2021 5,180 5,180 5,188,711 MM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 No Potential Research Assets (Assets		4,71	4	4,666,161
in Ventiv Health, Inc. Term Loan, 7.75%, Maturing May 15, 2018 1,007 1,005,669 Term Loan, 7.75%, Maturing May 15, 2018 2,378 2,356,737 Kindred Healthcare, Inc. Term Loan, 4.25%, Maturing April 9, 2021 1,493 1,473,844 Kinetic Concepts, Inc. Term Loan, 4.00%, Maturing May 4, 2018 4,473 4,431,793 LHP Hospital Group, Inc. Term Loan, 9.00%, Maturing July 3, 2018 1,889 1,822,541 Mallinckrodt International Finance S.A. Term Loan, 3.25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3.50%, Maturing March 19, 2021 1,512 1,108,762 MedAssets, Inc. Term Loan, 4.00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. 5,168,711 5,168,711 Term Loan, 9.75%, Maturing April 16, 2021 5,16 5,168,711 MMM Holdings, Inc. 560 543,354 Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. 521 514,549 Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carest				
Term Loan, 7.75%, Maturing May 15, 2018 1,007 1,005,669 Term Loan, 7.75%, Maturing May 15, 2018 2,378 2,356,737 Kindred Healthcare, Inc. Term Loan, 4.25%, Maturing April 9, 2021 1,493 1,473,844 Kinetic Concepts, Inc. Term Loan, 4.00%, Maturing May 4, 2018 4,473 4,431,793 LHP Hospital Group, Inc. Term Loan, 9.00%, Maturing July 3, 2018 1,889 1,822,541 Mallinckrodt International Finance S.A. Term Loan, 3.25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 4.00%, Maturing March 19, 2021 1,122 1,108,762 Medsasets, Inc. Term Loan, 4.00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. Term Loan, 5.25%, Maturing April 16, 2021 5,180 5,168,711 MMM Holdings, Inc. Term Loan, 9,75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestrea		1,61	3	1,612,101
Term Loan, 7.75%, Maturing May 15, 2018 2,378 2,356,737 Kindred Healthcare, Inc. Term Loan, 4.25%, Maturing April 9, 2021 1,493 1,473,844 Kinetic Concepts, Inc. Term Loan, 4.00%, Maturing May 4, 2018 4,431,793 LHP Hospital Group, Inc. Term Loan, 9.00%, Maturing July 3, 2018 1,889 1,822,541 Mallinckrodt International Finance S.A. Term Loan, 3.25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3.50%, Maturing March 19, 2021 1,108,762 MedAssets, Inc. Term Loan, 4.00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. Term Loan, 9.75%, Maturing April 16, 2021 5,180 5,180 5,168,711 MMM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017 560 543,354 MSO of Puerto Rico, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Ho				
Kindred Healthcare, Inc. Term Loan, 4.25%, Maturing April 9, 2021 1,493 1,473,844 Kinetic Concepts, Inc. 4,473 4,431,793 LHP Hospital Group, Inc. 889 1,822,541 Term Loan, 9,00%, Maturing July 3, 2018 1,889 1,822,541 Mallinckrodt International Finance S.A. 1,514 1,484,237 Term Loan, 3,25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3,50%, Maturing March 19, 2021 1,102 1,108,762 MedAssets, Inc. 358 356,765 Term Loan, 4,00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. 5,180 5,168,711 Term Loan, 9,75%, Maturing April 16, 2021 5,180 5,168,711 MMM Holdings, Inc. 560 543,354 MSO of Puerto Rico, Inc. 407 403,170 National Mentor Holdings, Inc. 521 514,549 Term Loan, 4,25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. 549 3,469 3,469,216				
Term Loan, 4.25%, Maturing April 9, 2021 1,493 1,473,844 Kinetic Concepts, Inc. Term Loan, 4.00%, Maturing May 4, 2018 4,473 4,431,793 LHP Hospital Group, Inc. Term Loan, 9.00%, Maturing July 3, 2018 1,889 1,822,541 Mallinckrodt International Finance S.A. Term Loan, 3.25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3.50%, Maturing March 19, 2021 1,122 1,108,762 MedAssets, Inc. Term Loan, 4.00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. Term Loan, 9.25%, Maturing April 16, 2021 5,180 5,188,711 MMM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017 560 543,354 MSO of Puerto Rico, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7,		2,37	8	2,356,737
Kinetic Concepts, Inc. Term Loan, 4.00%, Maturing May 4, 2018 4,473 4,431,793 LHP Hospital Group, Inc. Term Loan, 9.00%, Maturing July 3, 2018 1,889 1,822,541 Mallinckrodt International Finance S.A. Term Loan, 3.25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3.50%, Maturing March 19, 2021 1,122 1,108,762 MedAssets, Inc. Term Loan, 4.00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. Term Loan, 5.25%, Maturing April 16, 2021 5,180 5,168,711 MMM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017 560 543,354 MSO of Puerto Rico, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216			_	==
Term Loan, 4.00%, Maturing May 4, 2018 4,473 4,431,793 LHP Hospital Group, Inc. 1,889 1,822,541 Term Loan, 9.00%, Maturing July 3, 2018 1,889 1,822,541 Mallinckrodt International Finance S.A. 1,514 1,484,237 Term Loan, 3.25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3.50%, Maturing March 19, 2021 1,102 1,108,762 MedAssets, Inc. Term Loan, 4.00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. 5,180 5,168,711 Term Loan, 5.25%, Maturing April 16, 2021 5,180 5,168,711 MMM Holdings, Inc. 560 543,354 Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216		1,49	3	1,473,844
LHP Hospital Group, Inc. Term Loan, 9.00%, Maturing July 3, 2018 1,889 1,822,541 Mallinckrodt International Finance S.A. Term Loan, 3.25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3.50%, Maturing March 19, 2021 1,102 1,108,762 MedAssets, Inc. Term Loan, 4.00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. Term Loan, 5.25%, Maturing April 16, 2021 5,180 5,168,711 MMM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017 560 543,354 MSO of Puerto Rico, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216				
Term Loan, 9.00%, Maturing July 3, 2018 1,889 1,822,541 Mallinckrodt International Finance S.A. Term Loan, 3.25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3.50%, Maturing March 19, 2021 1,102 1,108,762 MedAssets, Inc. Term Loan, 4.00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. Term Loan, 5.25%, Maturing April 16, 2021 5,180 5,168,711 MMM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017 560 543,354 MSO of Puerto Rico, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216		4,47	3	4,431,793
Mallinckrodt International Finance S.A. Term Loan, 3.25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3.50%, Maturing March 19, 2021 1,102 1,108,762 MedAssets, Inc. Term Loan, 4.00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. Term Loan, 5.25%, Maturing April 16, 2021 5,180 5,168,711 MMM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017 560 543,354 MSO of Puerto Rico, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216			_	
Term Loan, 3.25%, Maturing March 19, 2021 1,514 1,484,237 Term Loan, 3.50%, Maturing March 19, 2021 1,102 1,108,762 MedAssets, Inc. Term Loan, 4.00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. Term Loan, 5.25%, Maturing April 16, 2021 5,180 5,168,711 MMM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017 560 543,354 MSO of Puerto Rico, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,469, 216		1,88	9	1,822,541
Term Loan, 3.50%, Maturing March 19, 2021 1,122 1,108,762 MedAssets, Inc. Term Loan, 4.00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. Term Loan, 5.25%, Maturing April 16, 2021 5,180 5,168,711 MMM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017 560 543,354 MSO of Puerto Rico, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216				
MedAssets, Inc. Term Loan, 4.00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. Term Loan, 5.25%, Maturing April 16, 2021 5,180 5,168,711 MMM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017 560 543,354 MSO of Puerto Rico, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216				
Term Loan, 4.00%, Maturing December 13, 2019 358 356,765 Millennium Laboratories, Inc. Term Loan, 5.25%, Maturing April 16, 2021 5,180 5,168,711 MMM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017 560 543,354 MSO of Puerto Rico, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216		1,12	2	1,108,762
Millennium Laboratories, Inc. Term Loan, 5.25%, Maturing April 16, 2021 5,180 5,168,711 MMM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017 560 543,354 MSO of Puerto Rico, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216				
Term Loan, 5.25%, Maturing April 16, 2021 5,180 5,168,711 MMM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017 560 543,354 MSO of Puerto Rico, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216		35	8	356,765
MMM Holdings, Inc. Term Loan, 9.75%, Maturing December 12, 2017 560 543,354 MSO of Puerto Rico, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216				
Term Loan, 9.75%, Maturing December 12, 2017 560 543,354 MSO of Puerto Rico, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216		5,18	0	5,168,711
MSO of Puerto Rico, Inc. Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216				
Term Loan, 9.75%, Maturing December 12, 2017 407 403,170 National Mentor Holdings, Inc. 521 514,549 Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. 3,469 3,469,216		56	0	543,354
National Mentor Holdings, Inc. Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216				
Term Loan, 4.25%, Maturing January 31, 2021 521 514,549 Onex Carestream Finance L.P. 3,469 3,469,216 Term Loan, 5.00%, Maturing June 7, 2019 3,469 3,469,216		40	7	403,170
Onex Carestream Finance L.P.Term Loan, 5.00%, Maturing June 7, 20193,469,216	9 :			
Term Loan, 5.00%, Maturing June 7, 2019 3,469,216		52	1	514,549
		3,46	9	3,469,216
	Opal Acquisition, Inc.			
Term Loan, 5.00%, Maturing November 27, 2020 1,634 1,617,676		1,63	4	1,617,676
Ortho-Clinical Diagnostics, Inc.				
Term Loan, 4.75%, Maturing June 30, 2021 3,109 2,993,747		3,10	9	2,993,747
Pharmaceutical Product Development, LLC				
Term Loan, 4.00%, Maturing December 5, 2018 1,880,605		1,88	7	1,880,605
PRA Holdings, Inc.				
Term Loan, 4.50%, Maturing September 23, 2020 1,044 1,036,521		1,04	4	1,036,521
Radnet Management, Inc.				
Term Loan, 4.27%, Maturing October 10, 2018 1,713 1,710,633		1,71	3	1,710,633
RegionalCare Hospital Partners, Inc.				
Term Loan, 6.00%, Maturing April 19, 2019 1,768 1,759,036		1,76	8	1,759,036
Sage Products Holdings III, LLC				
Term Loan, 5.00%, Maturing December 13, 2019 1,180 1,187,155	Term Loan, 5.00%, Maturing December 13, 2019	1,18	0	1,187,155

Strain S		Principal Amount*			
Term Loan, 4.25%, Maturing January 2, 2020 2,031,328 Select Medical Corporation 1,150 1,141,375 Steward Heartin Care System, LC 1 345 341,733 Term Loan, 6.75%, Maturing December 5, 2021 1,150 1,109,750 Term Loan, 5.75%, Maturing December 5, 2021 1,161 1,564,669 US. Renal Cere, Inc. 1,613 1,564,669 US. Renal Cere, Inc. 794 7,849,85 Home Furnishings 0.5% 1,512 3,304,948 Home Furnishings 0.5% 223 \$ 218,846 Ferm Loan, 4.25%, Maturing March 17, 2021 223 \$ 218,846 Serial Simmons Holdings, LLC 2 \$ 2,928,892 Term Loan, 4.25%, Maturing March 18, 2020 1,512 1,409,509 Term Loan, 3.50%, Maturing March 18, 2020 1,226 1,210,447 Term Loan, 3.50%, Maturing December 10,2018 3 3,00,457 Term Loan, 3.50%, Maturing Junary 31, 2020 3 3,00,457 Term Loan, 3.50%, Maturing December 10,2018 3 3,00,457 Term Loan, 3.50%, Maturing March 28, 2021 3 3,00,457 Term Loan, 4.	Borrower/Tranche Description	(000 s omitted)		Value	
Select Medical Corporation International, 2378, Maturing June 1, 2018 1, 150 3, 1, 13, 13 Term Loans, 6.75%, Maturing December 5, 2021 1, 150 3, 1, 10, 20, 20 Term Loans, 5.75%, Maturing December 5, 2021 1, 150 1, 100, 20, 20 Term Loans, 5.75%, Maturing Duce 6, 2019 1, 61 3, 64, 609 US, Reard Care Inc. Term Loans, 4.25%, Maturing July 3, 2019 78 78, 40, 40 US, Reard Care Inc. Term Loan, 4.25%, Maturing July 3, 2019 22 \$ 3,04, 48 Home Furnishings 0.5% Herrica Brands, Inc. Term Loan, 4.00%, Maturing March 17, 2021 22 \$ 21, 499, 599 Ert a Simon Moldings, LLC Term Loan, 3.50%, Maturing March 18, 2020 1, 21 4, 109, 599 Term Loan, 3.50%, Maturing March 18, 2020 2 2, 28, 89 Industrial Equipment 4.1% 4 3 3 3, 30, 457 Term Loan, 3.50%, Maturing December 10, 2018 3 3 3, 30, 457 <th col<="" td=""><td></td><td></td><td></td><td></td></th>	<td></td> <td></td> <td></td> <td></td>				
Term Loan, 3.75%, Maturing June 1, 2018 1,140, 35 1,140, 35 Steward Head Loan, 6.75%, Maturing Aperil 12, 2020 345 341,733 Erem Loan, 6.75%, Maturing December 5, 2021 1,150 1,109,750 Term Loan, 5.75%, Maturing December 5, 2021 1,613 1,564,609 Use, Rena Cene, Inc. 794 784,985 Use, Rena Cene, Inc. 794 784,985 Week, Maturing July 3, 2019 794 784,985 Home Furnishings 0.5% Interfile Brands, Inc. Term Loan, 4.00%, Maturing March 17, 2021 223 \$ 218,846 Seriasimons Holdings, I./C 1,512 1,499,599 Term Loan, 4.25%, Maturing Morch 18, 2020 1,226 1,210,447 Term Loan, 4.25%, Maturing Morch 18, 2020 303 \$ 300,457 Term Loan, 4.25%, Maturing December 10, 2018 303 \$ 300,457 Term Loan, 4.25%, Maturing Junuary 31, 2020 303 \$ 300,457 Term Loan, 4.25%, Maturing Morch 28, 2021 303 \$ 300,457 Term Loan, 4.25%, Maturing Muray 31, 2020 1,00		2,639	\$	2,631,328	
Term Loan, 6.75%, Maturing December 5, 2021 1,100, 750, 750, 750, 750, 750, 750, 750, 7					
Term Loan, 6.75%, Maturing April 12, 2020 345 341,733 Term Loan, 5.55%, Maturing December, 5, 2021 1,150 1,109,750 Truven Beath Mandstries, Inc. 1,613 1,564,609 US. Renal Care, Inc. 794 784,985 Fern Loan, 4.25%, Maturing July 3, 2019 794 784,985 Home Furnishings 0.5% International, July 1, 2021 223 \$ 218,846 Section Brands, Inc. 223 \$ 218,846 Section Brands, Inc. 1, 522 \$ 218,846 Section Brands, Inc. 223 \$ 218,846 Section Brands, Inc. 1, 522 \$ 218,846 Section Brands, Inc. 1, 522 \$ 218,846 Section Brands, Maturing Murch 17, 2021 23 \$ 218,846 Section Brands, Maturing Murch 17, 2021 23 \$ 218,846 Section Brands, Maturing Murch 18, 2020 1, 52 1, 204,474 Term Loan, 4.25%, Maturing March 18, 2020 712 690,053 Maturing March 18, 2020 712 690,053 <td></td> <td>1,150</td> <td></td> <td>1,141,375</td>		1,150		1,141,375	
Term Loan, 5.75%, Maturing December 5, 2021	Steward Health Care System, LLC				
Term Loan .5.75% . Maturing December 19. 2019		345		341,733	
Tram Loan, 4.50%, Maturing June 6, 2019		1.150		1.109.750	
Term Loan, 4,50%, Maturing June 6, 2019 1,614 of 90 1,646 of 90 US. Renal Care, Inc. 794 784,985 Term Loan, 4,25%, Maturing July 3, 2019 794 784,985 Home Furnishings 0.5% Interline Brands, Inc. 2 2 \$ 218,846 Serta Simons Holdings, LLC 3 \$ 1,495,999 1,495,999 Term Loan, 4.25%, Muturing October 1, 2019 1,512 1,495,999 1,226 1,210,447 Term Loan, 3,50%, Maturing March 18, 2020 1,226 1,210,447 2 2,928,892 Industrial Equipment 4.1% 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 5 00,045 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 3 3 00,457 3 <td>The state of the s</td> <td>,</td> <td></td> <td>,,</td>	The state of the s	,		,,	
U.S. Renal Care, Inc. 794 784,985 Term Loan, 4.25%, Maturing July 3, 2019 794 784,985 Home Furnishings 0.5% Interline Brands, Inc. Term Loan, 4.00%, Maturing March 17, 2021 223 \$ 218,846 Serta Simono Holdings, ILC 1,512 1,499,599 Term Loan, 4.25%, Maturing October 1, 2019 1,512 1,499,599 Term Loan, 3.50%, Maturing March 18, 2020 1,226 1,210,447 Industrial Equipment 4.1% 303 \$ 2,928,892 Industrial Equipment 4.1% 303 \$ 300,457 Term Loan, 4.25%, Maturing December 10, 2018 300,457 300,457 Term Loan, 4.50%, Maturing December 10, 2018 300,457 300,055 Term Loan, 4.50%, Maturing December 10, 2018 300,457 300,055 Term Loan, 4.50%, Maturing May 28, 2021 575 574,281 Dosan Infracero International, Inc. 712 690,055 Term Loan, 4.50%, Maturing May 28, 2021 1,010 1,009,885 Filtration Group Corporation 7 7 2 Term Loan, 4.50%, Maturing May 2, 2020 3,23 3,019,866<		1 613		1 564 609	
Term Loan, 4.25%, Maturing July 3, 2019 794, 784,985 Home Furnishings 0.5% Interline Brands, Inc. Term Loan, 4.00%, Maturing March 17, 2021 223 \$ 218,846 Setts Simmons Holdings, LLC 1.512 1.499,599 Term Loan, 3.55%, Maturing October 1, 2019 1.52 1.499,599 Term Loan, 3.50%, Maturing March 18, 2020 1.226 1.210,447 Industrial Equipment 4.1% Industrial Equipment 4.1% Industrial Equipment 4.1% In Emm Loan, 3.50%, Maturing January 31, 2020 303 \$ 300,457 Term Loan, 4.50%, Maturing January 31, 2020 712 690,053 Delactuar S.A. Term Loan, 5.25%, Maturing October 28, 2021 575 574,281 Descende International, Inc. Term Loan, 5.25%, Maturing May 28, 2021 1,00 1,000,805 Term Loan, 5.25%, Maturing May 28, 2021 3,23 3,019,666 Garden Devery, Inc. Term Loan, 4.50%, Maturing May 20,200 Eug 2 2,744,027 Term Loan, 4.25%, Maturing May 30, 2020 </td <td></td> <td>1,013</td> <td></td> <td>1,501,005</td>		1,013		1,501,005	
Mone Furnishings 0.5%		704		784 085	
Home Furnishings 0.5% Interfine Brands, Inc.	Term Loan, 4.23 %, Maturing July 3, 2017	134		704,903	
Home Furnishings 0.5% Interfine Brands, Inc.			Α.	00 0 40 400	
Interline Brands, Inc. Ferm Loan, 4.09%, Maturing March 17, 2021 223 \$ 218,846 Serta Simmons Holdings, Lt.C			\$	93,049,488	
Interline Brands, Inc. Ferm Loan, 4.09%, Maturing March 17, 2021 223 \$ 218,846 Serta Simmons Holdings, Lt.C					
Term Loan .4.00% . Maturing March 17, 2021	Home Furnishings 0.5%				
Isage and standing of Lice (1972) 1,512 1,499,599 Term Loan, 4,25%, Maturing March 18, 2020 1,226 1,210,447 Industrial Equipment 4.1% 2,928,892 Industrial Equipment 4.1% 8 3,00,457 1,00 3,00,457 1,00 3,00,457 1,00 3,00,457 1,00 3,00,457 1,00 3,00,457 1,00 3,00,457 1,00 3,00,457 1,00 3,00,458 1,00 3,00,558 1,00 3,00,558 1,00 1,00 3,00,558 1,00 1,00 1,00 1,00 1,00 1,00 1,00 1,00 1,00 1,00 1,00 1,00 1,00					
Isage and standing of Lice (1972) 1,512 1,499,599 Term Loan, 4,25%, Maturing March 18, 2020 1,226 1,210,447 Industrial Equipment 4.1% 2,928,892 Industrial Equipment 4.1% 8 3,00,457 1,00 3,00,457 1,00 3,00,457 1,00 3,00,457 1,00 3,00,457 1,00 3,00,457 1,00 3,00,457 1,00 3,00,457 1,00 3,00,458 1,00 3,00,558 1,00 3,00,558 1,00 1,00 3,00,558 1,00 1,00 1,00 1,00 1,00 1,00 1,00 1,00 1,00 1,00 1,00 1,00 1,00	Term Loan, 4.00%, Maturing March 17, 2021	223	\$	218,846	
Tempur-Pedic International, Inc. 1,512 1,499,599 Tempur-Pedic International, Inc. 1,226 1,210,447 Term Loan, 3,50%, Maturing March 18, 2020 1,226 2,2928,892 Industrial Equipment 4,1% Support Systems, UC Term Loan, 4,25%, Maturing December 10, 2018 30 3,00,457 Term Loan, 4,25%, Maturing December 10, 2018 30 3,00,655 Term Loan, 4,50%, Maturing January 31, 2020 71 6,90,053 Deliachaux S.A. Term Loan, 4,50%, Maturing May 28, 2021 1,00 1,000,885 Term Loan, 4,50%, Maturing May 28, 2021 1,000 1,000 1,000,800 Term Loan, 4,50%, Maturing July 30, 2020 1,000 1,000 1,000 1,000,800 Term Loan, 4,25%, Maturing July 30, 2020 1,000 2,744,000 1,000 2,744,000 1,000 2,000 2,000 2,000 2,000					
Term Loan, 3.50%, Maturing March 18, 2020		1.512		1,499,599	
Term Loan, 3.50%, Maturing March 18, 2020 1,204.47		-,		-,,	
Industrial Equipment 4.1% Alliance Laundry Systems, LLC Term Loan, 4.25%, Maturing December 10, 2018 303 \$ 300,457 Apex Tool Group, LLC Term Loan, 4.50%, Maturing January 31, 2020 712 690,053 742,81 755 574,281 755 575 574,281 755 575 574,281 755 575 574,281 755 575 574,281 755 575 575 574,281 755 575 575 575 575 575 575 575 575 5		1 226		1 210 447	
Industrial Equipment 4.1% Alliance Laundry Systems, LLC Term Loan, 4.25%, Maturing December 10, 2018 303 \$ 300,457 Apex Tool Group, LLC Term Loan, 4.50%, Maturing January 31, 2020 712 690,053 Delachaux S.A. Term Loan, 4.50%, Maturing October 28, 2021 575 574,281 Doosan Infracore International, Inc. Term Loan, 4.50%, Maturing May 28, 2021 1,010 1,009,885 Filtration Group Corporation Term Loan, 5.25%, Maturing May 28, 2021 1,000 1,000,000 Term Loan, 4.50%, Maturing May 28, 2021 1,000 1,000,000 Term Loan, 4.50%, Maturing May 30, 2020 3,223 3,019,866 Term Loan, 4.25%, Maturing July 30, 2020 EUR 395 425,706 Husky Injection Molding Systems Ltd. Term Loan, 4.75%, Maturing July 30, 2020 EUR 395 425,706 Husky Injection Molding Systems Ltd. Term Loan, 4.25%, Maturing June 30, 2021 2,789 2,744,027 Term Loan, 4.25%, Maturing June 30, 2022 675 654,750 Milacron, LLC Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,951,13 Rexnord, LLC Term Loan, 4.75%, Maturing May 1, 2021 1,203 1,171,385 Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019	10/111 20mi, 010 0 /0, 1/2maring 1/2marin 10, 2020	1,220		1,210,	
Industrial Equipment 4.1% Alliance Laundry Systems, LLC Term Loan, 4.25%, Maturing December 10, 2018 303 \$ 300,457 Apex Tool Group, LLC Term Loan, 4.50%, Maturing January 31, 2020 712 690,053 Delachaux S.A. Term Loan, 4.50%, Maturing October 28, 2021 575 574,281 Doosan Infracore International, Inc. Term Loan, 4.50%, Maturing May 28, 2021 1,010 1,009,885 Filtration Group Corporation Term Loan, 5.25%, Maturing May 28, 2021 1,000 1,000,000 Term Loan, 4.50%, Maturing May 28, 2021 1,000 1,000,000 Term Loan, 4.50%, Maturing May 30, 2020 3,223 3,019,866 Term Loan, 4.25%, Maturing July 30, 2020 EUR 395 425,706 Husky Injection Molding Systems Ltd. Term Loan, 4.75%, Maturing July 30, 2020 EUR 395 425,706 Husky Injection Molding Systems Ltd. Term Loan, 4.25%, Maturing June 30, 2021 2,789 2,744,027 Term Loan, 4.25%, Maturing June 30, 2022 675 654,750 Milacron, LLC Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,951,13 Rexnord, LLC Term Loan, 4.75%, Maturing May 1, 2021 1,203 1,171,385 Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019			ø	2 020 002	
Alliance Laundry Systems, LLC Term Loan, 4.25%, Maturing December 10, 2018 712 690,053 Delachaux S.A. 712 690,053 Delachaux S.A. 712 690,053 Delachaux S.A. 712 757 754,281 Doosan Infracore International, Inc. 757 754,281 Doosan Infracore International, Inc. 758 754,281 Doosan Infracore International, Inc. 758 754,281 Delachaux S.A. 758 758 754,281 Doosan Infracore International, Inc. 758 758 758 Delachaux S.A. 758 758 758 758 758 Doosan Infracore International, Inc. 758 758 758 Term Loan, 4.50%, Maturing May 28, 2021 759 759 759 759 Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 759 759 759 759 Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 759 759 759 759 759 Term Loan, 4.25%, Maturing July 30, 2020 759 759 759 759 759 759 Term Loan, 4.25%, Maturing July 30, 2020 759 759 759 759 759 759 759 Term Loan, 4.25%, Maturing June 30, 2021 759 75			•	2,928,892	
Alliance Laundry Systems, LLC Term Loan, 4.25%, Maturing December 10, 2018 712 690,053 Delachaux S.A. 712 690,053 Delachaux S.A. 712 690,053 Delachaux S.A. 712 757 754,281 Doosan Infracore International, Inc. 757 754,281 Doosan Infracore International, Inc. 758 754,281 Doosan Infracore International, Inc. 758 754,281 Delachaux S.A. 758 758 754,281 Doosan Infracore International, Inc. 758 758 758 Delachaux S.A. 758 758 758 758 758 Doosan Infracore International, Inc. 758 758 758 Term Loan, 4.50%, Maturing May 28, 2021 759 759 759 759 Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 759 759 759 759 Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 759 759 759 759 759 Term Loan, 4.25%, Maturing July 30, 2020 759 759 759 759 759 759 Term Loan, 4.25%, Maturing July 30, 2020 759 759 759 759 759 759 759 Term Loan, 4.25%, Maturing June 30, 2021 759 75					
Term Loan, 4.25%, Maturing December 10, 2018 303 \$ 300, 457 Apex Tool Group, LLC 712 690,033 Delachaux S.A. 755 574,281 Term Loan, 5.25%, Maturing October 28, 2021 575 574,281 Doosan Infracore International, Inc. 1,010 1,009,885 Filtration Group Corporation 1,000 1,000,000 Term Loan, 4.50%, Maturing May 28, 2021 1,000 1,000,000 Gardner Denver, Inc. 1 1,000 1,000,000 Gardner Denver, Inc. 2 2 2 3,223 3,019,866 6 6 6 6 6 6 6 6 6 6 6 6 7 4 2 7 4 2 7 4 2 7 4 2 7 4 5 6 6 6 4 5 6 6 4 5 6 6 4 5 6 6 4 5 6 6 4 5 6 6					
Apex Tool Group, LLC Tern Loan, 4.50%, Maturing January 31, 2020 712 690,053 Delachaux S.A. 575 574,281 Tern Loan, 5.25%, Maturing October 28, 2021 575 574,281 Doosan Infracore International, Inc. 1,010 1,009,885 Filtration Group Corporation 1,000 1,000,000 Tern Loan - Second Lien, 8.25%, Maturing November 21, 2021 1,000 1,000,000 Gardner Denver, Inc. 3,223 3,019,866 Term Loan, 4.25%, Maturing July 30, 2020 EUR 395 425,706 Ferm Loan, 4.75%, Maturing July 30, 2020 EUR 395 2,744,027 Term Loan, 4.25%, Maturing June 30, 2021 2,789 2,744,027 Term Loan, 4.25%, Maturing June 30, 2022 675 654,750 Milacron, LLC 517 503,519 Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 N. Jie. 517 503,519 Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. 704 704,735 Term Loan, 6.75%, Maturing Au	Alliance Laundry Systems, LLC				
Term Loan, 4.50%, Maturing January 31, 2020 712 690,053 Delachaux S.A. 575 574,281 Term Loan, 5.25%, Maturing October 28, 2021 575 574,281 Doosan Infracore International, Inc. Term Loan, 4.50%, Maturing May 28, 2021 1,010 1,000,0885 Filtration Group Corporation Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 1,000 1,000,000 Gardner Denver, Inc. Term Loan, 4.25%, Maturing July 30, 2020 EUR 395 425,706 Term Loan, 4.25%, Maturing July 30, 2020 EUR 395 425,706 Husky Injection Molding Systems Ltd. Term Loan, 4.25%, Maturing June 30, 2021 2,789 2,744,027 Term Loan, Second Lien, 7.25%, Maturing June 30, 2022 675 654,750 Milacron, LLC Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Resort, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 </td <td>Term Loan, 4.25%, Maturing December 10, 2018</td> <td>303</td> <td>\$</td> <td>300,457</td>	Term Loan, 4.25%, Maturing December 10, 2018	303	\$	300,457	
Delachaux S.A. Term Loan, 5.25%, Maturing October 28, 2021 574,281 Doosan Infracore International, Inc. Term Loan, 4.50%, Maturing May 28, 2021 1,010 1,009,885 Filtration Group Corporation Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 1,000 1,000,000 Gardner Denver, Inc. 3,223 3,019,866 Term Loan, 4.25%, Maturing July 30, 2020 EUR 395 425,706 Husky Injection Molding Systems Ltd. Term Loan, 4.25%, Maturing June 30, 2021 2,789 2,744,027 Term Loan - Second Lien, 7.25%, Maturing June 30, 2022 675 654,750 Milacron, LLC Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. 517 503,519 Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. 704 704,735 Rexnord, LLC Term Loan, 6.75%, Maturing August 16, 2019 4,567 4,495,113 Signode Industrial Group US, Inc. 1,203 1,171,385 Term Loan, 3,75%, Maturing May 1, 2021 1,203 1,171,385 <td>Apex Tool Group, LLC</td> <td></td> <td></td> <td></td>	Apex Tool Group, LLC				
Term Loan, 5.25%, Maturing October 28, 2021 575 574,281 Doosan Infracore International, Inc. 1,000 1,009,885 Filtration Group Corporation 1,000 1,000,000 1,000 1,000 1,000,000 Gardner Denver, Inc. 1,000 3,223 3,019,866 1,000 2,232 3,019,866 1,000 2,232 3,019,866 1,000 2,232 3,019,866 1,000 2,232 3,019,866 1,000 2,232 3,019,866 1,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000	Term Loan, 4.50%, Maturing January 31, 2020	712		690,053	
Dosan Infracore International, Inc. Term Loan, 4.50%, Maturing May 28, 2021 1,010 1,000,000 Filtration Group Corporation Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 1,000 1,000,000 Gardner Denver, Inc. 3,223 3,019,866 Term Loan, 4.25%, Maturing July 30, 2020 EUR 395 425,706 Husky Injection Molding Systems Ltd. EUR 395 2,744,027 Term Loan, 4.25%, Maturing June 30, 2021 2,789 2,744,027 Term Loan - Second Lien, 7.25%, Maturing June 30, 2022 675 654,750 Milacron, LLC 517 503,519 Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. 517 503,519 Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. 704 704,735 Term Loan, 6.75%, Maturing August 16, 2019 4,567 4,495,113 Signode Industrial Group US, Inc. 1,203 1,171,385 Term Loan, 3.75%, Maturing May 1, 2021 1,005 999,568 Spansion, LLC </td <td>Delachaux S.A.</td> <td></td> <td></td> <td></td>	Delachaux S.A.				
Dosan Infracore International, Inc. Term Loan, 4.50%, Maturing May 28, 2021 1,010 1,000,000 Filtration Group Corporation Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 1,000 1,000,000 Gardner Denver, Inc. 3,223 3,019,866 Term Loan, 4.25%, Maturing July 30, 2020 EUR 395 425,706 Husky Injection Molding Systems Ltd. EUR 395 2,744,027 Term Loan, 4.25%, Maturing June 30, 2021 2,789 2,744,027 Term Loan - Second Lien, 7.25%, Maturing June 30, 2022 675 654,750 Milacron, LLC 517 503,519 Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. 517 503,519 Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. 704 704,735 Term Loan, 6.75%, Maturing August 16, 2019 4,567 4,495,113 Signode Industrial Group US, Inc. 1,203 1,171,385 Term Loan, 3.75%, Maturing May 1, 2021 1,005 999,568 Spansion, LLC </td <td>Term Loan, 5.25%, Maturing October 28, 2021</td> <td>575</td> <td></td> <td>574,281</td>	Term Loan, 5.25%, Maturing October 28, 2021	575		574,281	
Term Loan, 4.50%, Maturing May 28, 2021 1,010 1,000,000 Filtration Group Corporation Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 1,000 1,000,000 Gardner Denver, Inc. 3,223 3,019,866 Term Loan, 4.25%, Maturing July 30, 2020 EUR 395 425,706 Husky Injection Molding Systems Ltd. 2,789 2,744,027 Term Loan, 4.25%, Maturing June 30, 2021 2,789 2,744,027 Term Loan, Second Lien, 7.25%, Maturing June 30, 2022 675 654,750 Milacron, LLC 517 503,519 NN, Inc. 517 503,519 NN, Inc. 665 664,525 Paladin Brands Holding, Inc. 704 704,735 Term Loan, 6.07%, Maturing August 16, 2019 704 704,735 Rexnord, LLC 704 704,735 Term Loan, 3.75%, Maturing May 1, 2021 4,567 4,495,113 Signode Industrial Group US, Inc. 1,203 1,171,385 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc. 999,568					
Filtration Group Corporation Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 1,000 1,000,000 Gardner Denver, Inc. 3,223 3,019,866 Term Loan, 4.25%, Maturing July 30, 2020 EUR 395 425,706 Husky Injection Molding Systems Ltd. 2,789 2,744,027 Term Loan, 4.25%, Maturing June 30, 2021 2,789 2,744,027 Term Loan - Second Lien, 7.25%, Maturing June 30, 2022 675 654,750 Milacron, LLC 517 503,519 NN, Inc. 517 503,519 NN, Inc. 665 664,525 Paladin Brands Holding, Inc. 704 704,735 Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. 1,203 1,171,385 Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC 1 1,005 999,568 STS Operating, Inc. 1,005 999,568		1.010		1.009.885	
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021 1,000 1,000,000 Gardner Denver, Inc. Term Loan, 4.25%, Maturing July 30, 2020 8.23 3,019,866 Term Loan, 4.75%, Maturing July 30, 2020 EUR 395 425,706 Husky Injection Molding Systems Ltd. Term Loan, 4.25%, Maturing June 30, 2021 2,789 2,744,027 Term Loan - Second Lien, 7.25%, Maturing June 30, 2022 675 654,750 Milacron, LLC Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc. 1,005 999,568		1,010		1,000,000	
Gardner Denver, Inc. Term Loan, 4.25%, Maturing July 30, 2020 3,223 3,019,866 Term Loan, 4.75%, Maturing July 30, 2020 EUR 395 425,706 Husky Injection Molding Systems Ltd. Term Loan, 4.25%, Maturing June 30, 2021 2,789 2,744,027 Term Loan - Second Lien, 7.25%, Maturing June 30, 2022 675 654,750 Milacron, LLC Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc. Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568	• •	1 000		1 000 000	
Term Loan, 4.25%, Maturing July 30, 2020 3,223 3,019,866 Term Loan, 4.75%, Maturing July 30, 2020 EUR 395 425,706 Husky Injection Molding Systems Ltd. Term Loan, 4.25%, Maturing June 30, 2021 2,789 2,744,027 Term Loan - Second Lien, 7.25%, Maturing June 30, 2022 675 654,750 Milacron, LLC Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc.		1,000		1,000,000	
Term Loan, 4.75%, Maturing July 30, 2020 EUR 395 425,706 Husky Injection Molding Systems Ltd. Term Loan, 4.25%, Maturing June 30, 2021 2,789 2,744,027 Term Loan - Second Lien, 7.25%, Maturing June 30, 2022 675 654,750 Milacron, LLC Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc.		3 223		3 019 866	
Husky Injection Molding Systems Ltd. Term Loan, 4.25%, Maturing June 30, 2021 2,789 2,744,027 Term Loan - Second Lien, 7.25%, Maturing June 30, 2022 675 654,750 Milacron, LLC Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc.					
Term Loan, 4.25%, Maturing June 30, 2021 2,789 2,744,027 Term Loan - Second Lien, 7.25%, Maturing June 30, 2022 675 654,750 Milacron, LLC Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc.		EUK 393		423,700	
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022 Milacron, LLC Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc.		2 790		2 744 027	
Milacron, LLC Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc.		,			
Term Loan, 4.00%, Maturing March 28, 2020 517 503,519 NN, Inc. Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc.	· ·	0/3		034,730	
NN, Inc. Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc.	·	515		502.510	
Term Loan, 6.00%, Maturing August 27, 2021 665 664,525 Paladin Brands Holding, Inc. Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc.		517		503,519	
Paladin Brands Holding, Inc. Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc. 1,005 999,568					
Term Loan, 6.75%, Maturing August 16, 2019 704 704,735 Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc. Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568		665		664,525	
Rexnord, LLC Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc. 999,568	=-				
Term Loan, 4.00%, Maturing August 21, 2020 4,567 4,495,113 Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc. STS Operating, Inc.	Term Loan, 6.75%, Maturing August 16, 2019	704		704,735	
Signode Industrial Group US, Inc. Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC 1,005 999,568 Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc. 999,568	Rexnord, LLC				
Term Loan, 3.75%, Maturing May 1, 2021 1,203 1,171,385 Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc. 999,568		4,567		4,495,113	
Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 STS Operating, Inc. 1,005 999,568					
Spansion, LLC Term Loan, 3.75%, Maturing December 19, 2019 STS Operating, Inc. 1,005 999,568	Term Loan, 3.75%, Maturing May 1, 2021	1,203		1,171,385	
Term Loan, 3.75%, Maturing December 19, 2019 1,005 999,568 STS Operating, Inc.					
STS Operating, Inc.		1,005		999,568	
- · · · · · · · · · · · · · · · · · · ·		298		293,284	

Tank Holding Corp.	orp.
--------------------	------

Term Loan, 4.25%, Maturing July 9, 2019

788

774,479

Borrower/Tranche Description	Prin Amo (000 s	-		Value
Terex Corporation				
Term Loan, 4.00%, Maturing August 13, 2021	EUR	1,571	\$	1,781,404
Unifrax Corporation				
Term Loan, 4.25%, Maturing November 28, 2018		330		327,572
Virtuoso US, LLC				
Term Loan, 4.75%, Maturing February 11, 2021		422		416,452
			\$	22,551,061
			Ψ	22,331,001
Insurance 4.4%				
Alliant Holdings I, Inc.				
Term Loan, 4.25%, Maturing December 20, 2019		1,915	\$	1,888,404
AmWINS Group, LLC				
Term Loan, 5.25%, Maturing September 6, 2019		4,735		4,734,699
Asurion, LLC				
Term Loan, 5.00%, Maturing May 24, 2019		8,344		8,307,671
Term Loan, 4.25%, Maturing July 8, 2020		960		944,169
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021		1,025		1,018,594
		1,023		1,010,394
CGSC of Delaware Holding Corporation		460		422.054
Term Loan, 5.00%, Maturing April 16, 2020		468		433,954
Cunningham Lindsey U.S., Inc.				
Term Loan, 5.00%, Maturing December 10, 2019		883		862,143
Term Loan - Second Lien, 9.25%, Maturing June 10, 2020		1,000		972,500
Hub International Limited				
Term Loan, 4.25%, Maturing October 2, 2020 USI, Inc.		2,790		2,710,982
Term Loan, 4.25%, Maturing December 27, 2019		2,356		2,323,236
		_,	\$	24,196,352
Leisure Goods/Activities/Movies 4.9%				
Aufinco Pty Limited				
Term Loan, 4.00%, Maturing May 29, 2020		468	\$	459,687
Term Loan - Second Lien, 8.25%, Maturing November 30, 2020		1,000		985,000
Bombardier Recreational Products, Inc.		1,000		705,000
Term Loan, 4.00%, Maturing January 30, 2019		3,225		3,158,735
Bright Horizons Family Solutions, Inc.		3,223		3,130,733
		002		975 110
Term Loan, 3.75%, Maturing January 30, 2020 ClubCorp Club Operations, Inc.		882		875,110
· · · · · · · · · · · · · · · · · · ·		2.020		2.007.551
Term Loan, 4.50%, Maturing July 24, 2020		2,928		2,907,551
Dave & Buster s, Inc.				
Term Loan, 4.25%, Maturing July 25, 2020		142		141,686
Emerald Expositions Holding, Inc.				
Term Loan, 4.75%, Maturing June 17, 2020		984		973,770
Equinox Holdings, Inc.				
Term Loan, 5.00%, Maturing January 31, 2020		1,520		1,510,861
Fender Musical Instruments Corporation				
Term Loan, 5.75%, Maturing April 3, 2019		350		348,999
Kasima, LLC				2 10,222
Term Loan, 3.25%, Maturing May 17, 2021		889		871,191
Live Nation Entertainment, Inc.		307		0,1,1,1
Term Loan, 3.50%, Maturing August 17, 2020		2,540		2 517 260
		2,340		2,517,369
Nord Anglia Education Finance, LLC		1.460		1 45 4 700
Term Loan, 4.50%, Maturing March 31, 2021		1,468		1,454,783
Sabre, Inc.				4 4 4 0 = 4 =
Term Loan, 4.00%, Maturing February 19, 2019		1,176		1,160,565

SeaWorld Parks & Entertainment, Inc.

Term Loan, 3.00%, Maturing May 14, 2020

2,772

2,645,436

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Sonifi Solutions, Inc.			
Term Loan, 6.75%, Maturing March 28, 2018 ⁽⁴⁾	1,048	\$	73,381
SRAM, LLC			
Term Loan, 4.02%, Maturing April 10, 2020	1,714		1,682,700
Steinway Musical Instruments, Inc.	,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.75%, Maturing September 19, 2019	800		793,500
Town Sports International, Inc.			,
Term Loan, 4.50%, Maturing November 15, 2020	1,186		966,352
WMG Acquisition Corp.	,		,
Term Loan, 3.75%, Maturing July 1, 2020	1,042		1,008,653
Zuffa, LLC	1,0.2		1,000,000
Term Loan, 3.75%, Maturing February 25, 2020	2,842		2,747,876
		\$	27,283,205
Lodging and Casinos 5.3%			
Affinity Gaming, LLC			
Term Loan, 5.25%, Maturing November 9, 2017	388	\$	385,744
Amaya Holdings B.V.	200	Ψ	220,7.1
Term Loan, 5.00%, Maturing August 1, 2021	2,718		2,667,221
Term Loan - Second Lien, 8.00%, Maturing August 1, 2022	750		737,344
Boyd Gaming Corporation	700		767,611
Term Loan, 4.00%, Maturing August 14, 2020	467		460,953
Caesars Entertainment Operating Company	407		+00,733
Term Loan, 0.00%, Maturing March 1, 2017 ⁽⁵⁾	978		880,063
CityCenter Holdings, LLC	910		880,003
Term Loan, 4.25%, Maturing October 16, 2020	796		792,424
Four Seasons Holdings, Inc.	190		192,424
	3,577		3,581,361
Term Loan - Second Lien, 6.25%, Maturing December 27, 2020	3,377		3,361,301
Gala Group Ltd.	GBP 3,125		4 725 706
Term Loan, 5.50%, Maturing May 27, 2018	GBP 3,125		4,725,706
Golden Nugget, Inc.	1.4.1		120.752
Term Loan, 5.50%, Maturing November 21, 2019	141		139,752
Term Loan, 5.50%, Maturing November 21, 2019	329		326,089
Hilton Worldwide Finance, LLC	5 1 6 1		5 112 022
Term Loan, 3.50%, Maturing October 26, 2020	5,164		5,112,023
La Quinta Intermediate Holdings, LLC			
Term Loan, 4.00%, Maturing April 14, 2021	1,061		1,053,003
MGM Resorts International			
Term Loan, 3.50%, Maturing December 20, 2019	2,450		2,415,700
Pinnacle Entertainment, Inc.			
Term Loan, 3.75%, Maturing August 13, 2020	711		704,247
Playa Resorts Holding B.V.			
Term Loan, 4.00%, Maturing August 9, 2019	494		485,727
RHP Hotel Properties, L.P.			
Term Loan, 3.75%, Maturing January 15, 2021	672		672,045
Scientific Games International, Inc.			
Term Loan, 6.00%, Maturing October 18, 2020	3,614		3,575,858
Tropicana Entertainment, Inc.			
Term Loan, 4.00%, Maturing November 27, 2020	370		365,221
		\$	29,080,481
Nonferrous Metals/Minerals 2.4%			
Alpha Natural Resources, LLC			
Term Loan, 3.50%, Maturing May 22, 2020	1,769	\$	1,327,848

Arch Coal, Inc.		
Term Loan, 6.25%, Maturing May 16, 2018	3,566	2,589,571

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Fairmount Minerals Ltd.	2021	4 = 00 40 =
Term Loan, 4.50%, Maturing September 5, 2019	2,024	\$ 1,780,185
Murray Energy Corporation		4 204 002
Term Loan, 5.25%, Maturing December 5, 2019	1,365	1,301,002
Noranda Aluminum Acquisition Corporation		
Term Loan, 5.75%, Maturing February 28, 2019	997	950,710
Novelis, Inc.		
Term Loan, 3.75%, Maturing March 10, 2017	2,621	2,602,221
Oxbow Carbon, LLC		
Term Loan, 4.25%, Maturing July 19, 2019	439	414,660
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	775	680,062
United Central Industrial Supply Company, LLC		
Term Loan - Second Lien, 12.50%, Maturing April 9, 2019	500	475,000
Walter Energy, Inc.		
Term Loan, 7.25%, Maturing April 2, 2018	1,607	1,064,643
		\$ 13,185,902
Oil and Gas 6.1%		
Ameriforge Group, Inc.		
Term Loan, 5.00%, Maturing December 19, 2019	1,133	\$ 1,002,833
Term Loan - Second Lien, 8.75%, Maturing December 19, 2020	2,800	2,646,000
Bronco Midstream Funding, LLC		
Term Loan, 5.00%, Maturing August 15, 2020	1,653	1,561,783
CITGO Petroleum Corporation		
Term Loan, 4.50%, Maturing July 29, 2021	973	935,281
Crestwood Holdings, LLC		
Term Loan, 7.00%, Maturing June 19, 2019	1,831	1,687,163
Drillships Ocean Ventures, Inc.	,	, ,
Term Loan, 5.50%, Maturing July 25, 2021	1,070	891,354
Fieldwood Energy, LLC	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 3.88%, Maturing September 28, 2018	1,037	956,770
Floatel International Ltd.	,,,,,,	
Term Loan, 6.00%, Maturing June 27, 2020	2,214	1,675,297
MEG Energy Corp.	_,,	-,-,-,-,
Term Loan, 3.75%, Maturing March 31, 2020	7,358	6,948,745
Obsidian Natural Gas Trust	.,	3,2 13,1 13
Term Loan, 7.00%, Maturing November 2, 2015	689	683,925
Paragon Offshore Finance Company		000,200
Term Loan, 3.75%, Maturing July 18, 2021	848	654,983
Samson Investment Company	010	03 1,903
Term Loan - Second Lien, 5.00%, Maturing September 25, 2018	1,850	1,167,350
Seadrill Partners Finco, LLC	1,050	1,107,550
Term Loan, 4.00%, Maturing February 21, 2021	4,663	3,711,182
Seventy Seven Operating, LLC	4,003	3,711,102
Term Loan, 3.75%, Maturing June 25, 2021	522	452,507
Sheridan Investment Partners II L.P.	322	432,307
Term Loan, 4.25%, Maturing December 16, 2020	36	28,862
	95	
Term Loan, 4.25%, Maturing December 16, 2020		77,390
Term Loan, 4.25%, Maturing December 16, 2020	686	556,336
Sheridan Production Partners I, LLC	160	142.066
Term Loan, 4.25%, Maturing October 1, 2019	160	142,966
Term Loan, 4.25%, Maturing October 1, 2019	262	234,061