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

# UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

# Form N-Q

# QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

#### MANAGEMENT INVESTMENT COMPANIES

#### 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

July 31, 2014

Date of Reporting Period

Item 1. Schedule of Investments

**Eaton Vance** 

Senior Floating-Rate Trust

July 31, 2014

### PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 141.8%)

### Principal

#### Amount\*

Borrower/Tranche Description	(000 s omitted)		Value
Aerospace and Defense 2.0%			
Atlantic Aviation FBO Inc.			
Term Loan, 3.25%, Maturing June 1, 2020	669	\$	669,353
DAE Aviation Holdings, Inc.			
Term Loan, 5.00%, Maturing November 2, 2018	306		307,325
Term Loan, 5.00%, Maturing November 2, 2018	674		677,923
Ducommun Incorporated			
Term Loan, 4.75%, Maturing June 28, 2017	938		942,579
IAP Worldwide Services, Inc.			
Revolving Loan, Maturing July 18, 2018 <sup>(2)</sup>	311		311,232
Term Loan - Second Lien, 9.25%, Maturing July 18, 2019 <sup>(3)</sup>	429		342,941
Silver II US Holdings, LLC			
Term Loan, 4.00%, Maturing December 13, 2019	1,891		1,887,071
Transdigm, Inc.			
Term Loan, 3.75%, Maturing February 28, 2020	4,759		4,736,963
Term Loan, 3.75%, Maturing June 4, 2021	1,825		1,809,488
		\$	11,684,875
		Ψ	11,001,070
Automotive 5.9%			
Affinia Group Intermediate Holdings Inc.			
Term Loan, 4.75%, Maturing April 27, 2020	1,361	\$	1,367,754
Allison Transmission, Inc.	-,		-,,,
Term Loan, 3.75%, Maturing August 23, 2019	2,820		2,824,777
ASP HHI Acquisition Co., Inc.	_,,,_,		_,=,
Term Loan, 5.00%, Maturing October 5, 2018	2,220		2,232,960
Chrysler Group LLC	,		, , , , , ,
Term Loan, 3.50%, Maturing May 24, 2017	4,912		4,919,673
Term Loan, 3.25%, Maturing December 31, 2018	2,095		2,088,570
CS Intermediate Holdco 2 LLC	,,,,,		, , , , , , , , ,
Term Loan, 4.00%, Maturing April 4, 2021	650		649,187
Dayco Products, LLC			,
Term Loan, 5.25%, Maturing December 12, 2019	998		1,001,241
Federal-Mogul Holdings Corporation			,,
Term Loan, 4.75%, Maturing April 15, 2021	3,925		3,927,944
Goodyear Tire & Rubber Company (The)	,		, ,
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	6,650		6,708,187
INA Beteiligungsgesellschaft GmbH	, , ,		, , ,
Term Loan, 3.75%, Maturing May 15, 2020	925		927,184
Metaldyne, LLC			

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

\$ 33,714,966

	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Brokerage/Securities Dealers/Investment Houses 0.1%	(111 21 111)		
American Beacon Advisors, Inc.			
Term Loan, 4.75%, Maturing November 22, 2019	438	\$	442,870
		\$	442,870
D. II. I. D. J.			
Building and Development 1.4%			
ABC Supply Co., Inc. Term Loan, 3.50%, Maturing April 16, 2020	1,265	\$	1,259,803
CPG International Inc.	1,203	Ф	1,239,603
Term Loan, 4.75%, Maturing September 30, 2020	620		621,088
· ·	020		021,088
Gates Global, Inc. Term Loan, 4.25%, Maturing July 5, 2021	1,500		1,492,366
Quikrete Holdings, Inc.	1,500		1,492,300
Term Loan, 4.00%, Maturing September 28, 2020	968		969,156
RE/MAX International, Inc.	900		909,130
Term Loan, 4.00%, Maturing July 31, 2020	1,575		1,576,144
	1,373		1,370,144
Realogy Corporation Term Loan, 3.75%, Maturing March 5, 2020	988		989,081
Summit Materials Companies I, LLC	900		909,001
	466		167 115
Term Loan, 5.00%, Maturing January 30, 2019 WireCo WorldGroup, Inc.	400		467,145
Term Loan, 6.00%, Maturing February 15, 2017	608		613,825
Term Loan, 0.00%, Maturing February 13, 2017	008		013,623
		\$	7,988,608
Business Equipment and Services 12.1%			
Acosta, Inc.			
Term Loan, 4.25%, Maturing March 2, 2018	3,622	\$	3,629,485
Altisource Solutions S.a.r.l.			
Term Loan, 5.75%, Maturing December 9, 2020	1,832		1,832,431
AVSC Holding Corp.			
Term Loan, 4.50%, Maturing January 24, 2021	424		424,600
BakerCorp International, Inc.			
Term Loan, 4.25%, Maturing February 14, 2020	1,305		1,286,437
Brickman Group Ltd. LLC			
Term Loan, 4.00%, Maturing December 18, 2020	821		811,298
Brock Holdings III, Inc.			
Term Loan, 6.00%, Maturing March 16, 2017	1,051		1,054,220
CCC Information Services, Inc.			
Term Loan, 4.00%, Maturing December 20, 2019	419		419,017
Ceridian LLC			
Term Loan, 4.41%, Maturing May 9, 2017	1,211		1,214,048
ClientLogic Corporation			
Term Loan, 6.98%, Maturing January 30, 2017	1,567		1,578,452
Corporate Capital Trust, Inc.			
Term Loan, 4.00%, Maturing May 15, 2019	948		949,402
CPM Acquisition Corp.			
Term Loan, 6.25%, Maturing August 29, 2017	473		476,285
Term Loan - Second Lien, 10.25%, Maturing March 1, 2018	1,000		1,018,125
Crossmark Holdings, Inc.			
Term Loan, 4.50%, Maturing December 20, 2019	470		468,463
Education Management LLC			

**Education Management LLC** 

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

#### Principal

#### Amount\*

Borrower/Tranche Description	(000 s omitted)		Value	
Garda World Security Corporation		ĺ		
Term Loan, 4.00%, Maturing November 6, 2020		110	\$	110,244
Term Loan, 4.00%, Maturing November 6, 2020		435		434,135
Term Loan, 4.75%, Maturing November 6, 2020	CAD	1,364		1,249,746
Genpact International, Inc.				
Term Loan, 3.50%, Maturing August 30, 2019		1,576		1,583,960
IG Investment Holdings, LLC				
Term Loan, 5.25%, Maturing October 31, 2019		1,409		1,418,903
IMS Health Incorporated				
Term Loan, 3.50%, Maturing March 17, 2021		1,962		1,952,214
Information Resources, Inc.				
Term Loan, 4.75%, Maturing September 30, 2020		1,191		1,195,714
ION Trading Technologies S.a.r.l.		, ,		, , .
Term Loan, 4.50%, Maturing June 10, 2021	EUR	1,250		1,684,065
Term Loan - Second Lien, 7.25%, Maturing May 15, 2022		1,000		1,004,792
KAR Auction Services, Inc.		,		, ,
Term Loan, 3.50%, Maturing March 11, 2021		2,717		2,714,403
Kronos Incorporated		_,,,,,		2,711,100
Term Loan, 4.50%, Maturing October 30, 2019		2,393		2,405,071
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020		1,073		1,112,884
Language Line, LLC		1,075		1,112,00
Term Loan, 6.25%, Maturing June 20, 2016		1,396		1,398,814
MCS AMS Sub-Holdings LLC		1,570		1,370,011
Term Loan, 7.00%, Maturing October 15, 2019		1,035		1,003,647
Monitronics International Inc.		1,033		1,005,017
Term Loan, 4.25%, Maturing March 23, 2018		1,177		1,178,361
Quintiles Transnational Corp.		1,177		1,170,301
Term Loan, 3.75%, Maturing June 8, 2018		5,454		5,457,400
RCS Capital Corporation		3,131		3,137,100
Term Loan, 6.50%, Maturing April 29, 2019		1,050		1,069,031
Term Loan - Second Lien, 10.50%, Maturing April 29, 2021		500		513,125
Sensus USA Inc.		300		313,123
Term Loan, 4.75%, Maturing May 9, 2017		653		655,525
ServiceMaster Company		033		055,525
Term Loan, 4.25%, Maturing July 1, 2021		2,425		2,413,239
SunGard Data Systems, Inc.		2,723		2,413,237
Term Loan, 3.91%, Maturing February 28, 2017		887		890,038
Term Loan, 4.00%, Maturing March 8, 2020		5,622		5,641,696
TNS, Inc.		3,022		3,041,090
Term Loan, 5.00%, Maturing February 14, 2020		1,016		1,026,551
m		1,010		1,020,331
TransUnion, LLC Term Loan, 4.00%, Maturing April 9, 2021		4,190		4,185,135
U.S. Security Holdings, Inc.		4,190		4,165,155
Term Loan, 6.00%, Maturing July 28, 2017		116		116,310
Term Loan, 6.00%, Maturing July 28, 2017  Term Loan, 6.00%, Maturing July 28, 2017		590		594,199
WASH Multifamily Laundry Systems, LLC		390		334,139
Term Loan, 4.50%, Maturing February 21, 2019		321		221 220
West Corporation		321		321,339
		2 217		3 102 202
Term Loan, 3.25%, Maturing June 30, 2018		3,217		3,192,302

69,468,032

Cable and Satellite Television 5.1%

**Atlantic Broadband Finance, LLC** 

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

### Principal

### Amount\*

Part Communication Operating, LIC   Term Loans, 200%, Maturing Puly, 1,2020   3,38   3,78,81,818   Term Loans, 200%, Maturing Puly, 14,2018   328   3,77,334   3,78,181,818   3,78,181,8	Borrower/Tranche Description	(000 s	s omitted)		Value
Crown Media Holdings Inc.   Samuring July 14, 2018   327,334   CSC Holdings, Inc.   1,005, Marturing July 14, 2018   1,004,501   1,005, Marturing December 18, 2020   1,517   1,525,437					
Term Loan, 4,09%, Maturing July 14, 2018         328         327,34           CSC Holdings, Inc.         Term Loan, 2,66%, Maturing April 17, 2020         1,058         1,040,501           DON Media Networks, Inc.         Term Loan, 5,09%, Maturing December 18, 2020         1,517         1,525,437           MCC Iowa LLC         Term Loan, 3,25%, Maturing June 30, 2021         990         985,463           Term Loan, 3,25%, Maturing June 30, 2021         875         876,616           Mediacom Illinois, LLC         875         876,616           Term Loan, 3,13%, Maturing June 30, 2021         990         498,836           Term Loan, 4,50%, Maturing June 30, 2021         800         499,838           Numericable U.S. LLC         875         792,990         499,883           Numericable U.S. LLC         800         499,883         800         499,883           Term Loan, 4,50%, Maturing May 21, 2020         1,044         1,047,976         1,044         1,047,976         1,041         1,047,976         1,041         1,047,976         1,041         1,047,976         1,041         1,047,976         1,041         1,047,976         1,041         1,047,976         1,041         1,047,976         1,042         1,041         1,047,976         1,042         1,042         1,042         1,042	Term Loan, 3.00%, Maturing July 1, 2020		1,337	\$	1,308,518
CSC   Iodings, Inc.   Icom   Iodings   Iodin	Crown Media Holdings, Inc.				
Term Loan, 2.66%, Maturing April 17, 2020   1,517   1,525,437	Term Loan, 4.00%, Maturing July 14, 2018		328		327,334
ION Media Networks, Inc.   Term Loan, 3.00%, Maturing December 18, 2020   1,517   1,525,437   MCC Lowa LLC   990   985,463   Term Loan, 3.75%, Maturing January 29, 2021   875   876,610   Mediacom Illinois, LLC   752   792,999   752   752   752,999   752   752,999   752   752   752,999   752	CSC Holdings, Inc.				
Tem Loan, 5.00%, Maturing December 18, 2020	Term Loan, 2.66%, Maturing April 17, 2020		1,058		1,040,501
MCC Iowa LLC	ION Media Networks, Inc.				
Term Loan, 3.25%, Maturing Jamany 29, 2021         990         98.5.463           Ierm Loan, 3.13%, Maturing June 30, 2021         875         876.361           Mediacom Illinois, LLC         792         792.999           Term Loan, Maturing Getober 23, 2017         702         792.999           Term Loan, Astow, Maturing May 21, 2020         1,044         1,047.976           Term Loan, 4.50%, Maturing May 21, 2020         1,046         1,047.976           Term Loan, 4.50%, Maturing May 21, 2020         1,206         1,211.342           Sterling Entertainment Enterprises, LLC         Term Loan, 3.16%, Maturing December 28, 2017         735         713.170           Term Loan, 3.16%, Maturing Barch 31, 2021         EUR         3,972         5,352,146           Virgin Media Bristol LLC         5,075         5,034.955           Term Loan, 3.50%, Maturing June 7, 2020         5,075         5,034.955           Virgin Media Investment Holdings Limited         80         1,475         2,503.803           Ziggo B.V.         EUR         31         4,102.6           Term Loan, 0.00%, Maturing January 15, 202240         EUR         445         593.51           Term Loan, 0.00%, Maturing January 15, 202240         EUR         62         839.667           Term Loan, 3.50%, Maturing January 15, 2022 <td>Term Loan, 5.00%, Maturing December 18, 2020</td> <td></td> <td>1,517</td> <td></td> <td>1,525,437</td>	Term Loan, 5.00%, Maturing December 18, 2020		1,517		1,525,437
Ferm Loan, 3.75%, Maturing June 30, 2021         8.75         876,361           Mediacom Illinois, LLC         792         792,999           Term Loan, 3.13%, Maturing October 23, 2017         792         792,999           Term Loan, Maturing June 13, 2021 <sup>(2)</sup> 300         499,883           Numericable US, LLC         1.044         1,047,976           Term Loan, 4.50%, Maturing May 21, 2020         1,206         1,211,342           Sterling Entertainment Enterprises, LLC         8         1,206         1,211,342           Sterling Entertainment Enterprises, LLC         EUR         3,972         5,352,146           Term Loan, 3.16%, Maturing December 28, 2017         UPC Financing Partnership         EUR         3,972         5,352,146           Virgin Media Bristol LLC         C         7         5,075         5,034,953           Virgin Media Investment Holdings Limited         1         4         2,503,803           Term Loan, 3.50%, Maturing June 30, 2023         GBP         1,475         2,503,803           Ziego B.V.         EUR         31         41,026           Term Loan, 0.00%, Maturing January 15, 2022 <sup>(4)</sup> EUR         31         41,026           Term Loan, 3.50%, Maturing January 15, 2022         EUR         32         49,065	MCC Iowa LLC				
Mediacon Illinois, LLC	Term Loan, 3.25%, Maturing January 29, 2021		990		985,463
Mediacom Illinois, LLC   792, 290, 290, 290, 280, 280, 280, 280, 280, 280, 280, 28	Term Loan, 3.75%, Maturing June 30, 2021		875		876,361
Term Loan, 3.13%, Maturing October 23, 2017   500   499,583   Numericable U.S. LLC   Term Loan, 4.50%, Maturing May 21, 2020   1,044   1,047,976   1,045   1,041,342   1,045   1,041,342   1,045   1,041,342   1,045   1,041,342   1,045   1,041,342   1,045   1,041,342   1,045   1,041,342   1,045   1,041,342   1,045   1,041,342   1,045   1,041,342   1,045   1,041,342   1,045   1,041,342   1,045   1,041,342   1,045   1,041,342   1,045   1,041,342   1,045   1,041,342   1,041					
Term Loan, Maturing Jane 13, 2021 <sup>(12)</sup> 500         499,583           Numericable US, LLC         1,044         1,047,976           Term Loan, 4,50%, Maturing May 21, 2020         1,046         1,047,976           Term Loan, 4,50%, Maturing May 21, 2020         1,06         1,211,342           Sterling Entertainment Enterprises, LLC         Term Loan, 3,16%, Maturing December 28, 2017         735         713,170           UPC Financing Partnership           Term Loan, 3,50%, Maturing March 31, 2021         EUR         3,972         5,352,146           Virgin Media Investment Holdings Limited         Term Loan, 3,50%, Maturing June 30, 2023         GBP         1,475         2,503,803           Ziggo B.V.         EUR         31         41,026           Term Loan, 0,00%, Maturing January 15, 2022 <sup>(4)</sup> EUR         43         49,055           Term Loan, 0,00%, Maturing January 15, 2022 <sup>(2)</sup> EUR         445         593,511           Term Loan, 3,50%, Maturing January 15, 2022 <sup>(2)</sup> EUR         32         49,065           Term Loan, 3,50%, Maturing January 15, 2022         EUR         35         49,065           Term Loan, 3,50%, Maturing January 15, 2022         EUR         35         277,695           Allex Cluxembourg & Cy S.C.A.         S         <			792		792,990
Numericable U.S. LLC			500		
Term Loan, 450%, Maturing May 21, 2020   1,206   1,211,342   1,206   1,211,342   1,206   1,211,342   1,206   1,211,342   1,206   1,211,342   1,206   1,211,342   1,206   1,211,342   1,206   1,211,342   1,211,3					
Term Loan, 450%, Maturing May 21, 2020   1,206   1,211,342   1,206   1,211,342   1,206   1,211,342   1,206   1,211,342   1,206   1,211,342   1,206   1,211,342   1,206   1,211,342   1,206   1,211,342   1,211,3	Term Loan, 4.50%, Maturing May 21, 2020		1,044		1,047,976
Sterling Entertainment Enterprises, LLC   Term Loan, 3.16%, Maturing December 28, 2017   To UPC Financing Partnership   Term Loan, 3.85%, Maturing March 31, 2021   EUR 3, 3972   5.352, 146   Virgin Media Bristot LLC   Term Loan, 3.50%, Maturing June 7, 2020   5.075   5.034,953   Virgin Media Bristot LLC   Term Loan, 3.50%, Maturing June 7, 2020   GBP 1,475   2.503,803   Ziggo B.V.   EUR 31   41,026   Term Loan, 4.25%, Maturing June 30, 2023   GBP 1,475   2.503,803   Ziggo B.V.   EUR 31   41,026   Term Loan, 0.00%, Maturing January 15, 2022(4)   EUR 445   5.93,511   Term Loan, 0.00%, Maturing January 15, 2022(4)   EUR 445   5.93,511   Term Loan, 0.00%, Maturing January 15, 2022(4)   EUR 629   839,667   Term Loan, 3.50%, Maturing January 15, 2022   EUR 33   43,761   Term Loan, 3.50%, Maturing January 15, 2022   EUR 33   43,761   Term Loan, 3.50%, Maturing January 15, 2022   EUR 33   43,761   Term Loan, 3.50%, Maturing January 15, 2022   EUR 33   469,065   Term Loan, 3.50%, Maturing January 15, 2022   EUR 352   469,065   Term Loan, 4.50%, Maturing January 15, 2022   EUR 361   748,042   Term Loan, 4.50%, Maturing January 15, 2022   EUR 361   748,042   Term Loan, 4.50%, Maturing January 15, 2022   EUR 361   748,042   Term Loan, 4.50%, Maturing January 15, 2022   EUR 361   748,042   Term Loan, 4.50%, Maturing January 15, 2022   EUR 361   Term Loan, 4.50%, Maturing Qtober 3, 2019   27,095   277,695					
Term Loan, 3,16%, Maturing December 28, 2017   To 13,170   To 170   To 17			,		, ,-
PCF financing Partnership   Furm Loan, 3.85%, Maturing March 31, 2021   S.352, 146   S.352, 146   S.355, Maturing March 31, 2021   S.352, 146   S.355, Maturing June 7, 2020   S.075   S.034,953   S			735		713,170
Fern Loan, 3.85%, Maturing March 31, 2021   EUR   3,972   5,352,146   Virgin Media Bristol LLC   Fern Loan, 3.50%, Maturing June 7, 2020   5,034,953   5,034,953   5,034,953   5,035,056   5,034,953   5,035,056   5,034,953   5,035,056   5,034,953   5,035,056   5,034,953   5,035,056   5,034,953   5,035,056   5,034,953   5,035,056			700		,10,170
Virgin Media Bristol LLC           Term Loan, 3.50%, Maturing June 7, 2020         5.075         5.034,938           Virgin Media Investment Holdings Limited         Term Loan, 4.25%, Maturing June 30, 2023         GBP         1.475         2,503,803           Ziggo B.V.         Term Loan, 0.00%, Maturing January 15, 2022 <sup>(4)</sup> EUR         31         41,026           Term Loan, 0.00%, Maturing January 15, 2022 <sup>(4)</sup> EUR         445         593,511           Term Loan, 0.00%, Maturing January 15, 2022 <sup>(4)</sup> EUR         629         839,667           Term Loan, 3.50%, Maturing January 15, 2022         EUR         33         43,761           Term Loan, 3.50%, Maturing January 15, 2022         EUR         352         469,065           Term Loan, 3.50%, Maturing January 15, 2022         EUR         561         748,042           Chemicals and Plastics 5.8%           Allnex (Luxembourg) & Cy S.C.A.         Term Loan, 4.50%, Maturing October 3, 2019         277         \$ 277,695           Term Loan, 4.50%, Maturing October 3, 2019         2302         2,302,708           Asylate LifeScience SPC, LLC         Term Loan, 4.50%, Maturing May 29, 2020         2,302         2,302,708           Term Loan, 4.50%, Maturing June 12, 2021		EUR	3.972		5.352.146
Term Loan, 3,50%, Maturing June 7, 2020         5,075         5,034,953           Virgin Media Investment Holdings Limited         Term Loan, 4,25%, Maturing June 30, 2023         GBP         1,475         2,503,803           Ziggo B.V.         Term Loan, 0,00%, Maturing January 15, 2022(4)         EUR         31         41,026           Term Loan, 0,00%, Maturing January 15, 2022(4)         EUR         629         839,667           Term Loan, 3,50%, Maturing January 15, 2022         EUR         33         43,761           Term Loan, 3,50%, Maturing January 15, 2022         EUR         352         469,065           Term Loan, 3,50%, Maturing January 15, 2022         EUR         352         469,065           Term Loan, 3,50%, Maturing January 15, 2022         EUR         561         748,042           Chemicals and Plastics 5.8%           Allnex (Luxembourg) & Cy S.CA.           Term Loan, 4.50%, Maturing October 3, 2019         277         \$ 277,695           Allnex (Luxembourg) & Cy S.CA.           Term Loan, 4.50%, Maturing October 3, 2019         2,302         2,302,708           Asysta LifeScience SPC, LLC           Term Loan, 4.50%, Maturing May 29, 2020         2,302         3,960         3,945,150           Asy		Lon	3,772		3,332,110
Virgin Media Investment Holdings Limited           Term Loan, 4.25%, Maturing June 30, 2023         GBP         1,475         2,503,803           Ziggo B.V.         Term Loan, 0.00%, Maturing January 15, 2022(4)         EUR         31         41,026           Term Loan, 0.00%, Maturing January 15, 2022(4)         EUR         445         593,511           Term Loan, 0.00%, Maturing January 15, 2022         EUR         33         43,761           Term Loan, 3.50%, Maturing January 15, 2022         EUR         352         469,065           Term Loan, 3.50%, Maturing January 15, 2022         EUR         352         469,065           Term Loan, 3.50%, Maturing January 15, 2022         EUR         561         748,042           Chemicals and Plastics         5.8%           Allnex (Luxembourg) & Cy S.C.A.         Term Loan, 4.50%, Maturing October 3, 2019         277         \$ 277,695           Allnex USA, Inc.         Term Loan, 4.50%, Maturing May 29, 2020         2,302         2,302,708           Arysta LifeScience SPC, LLC         Term Loan, 4.50%, Maturing May 29, 2020         3,960         3,945,150           Term Loan, 4.50%, Maturing June 12, 2021         689         695,592           Chem US Inc.         T			5.075		5 034 953
Term Loan, 4.25%, Maturing June 30, 2023       GBP       1,475       2,503,803         Ziggo B.V.       Term Loan, 0.00%, Maturing January 15, 2022 <sup>(4)</sup> EUR       31       41,026         Term Loan, 0.00%, Maturing January 15, 2022 <sup>(4)</sup> EUR       445       593,511         Term Loan, 0.00%, Maturing January 15, 2022 <sup>(4)</sup> EUR       629       839,667         Term Loan, 3.50%, Maturing January 15, 2022       EUR       33       43,761         Term Loan, 3.50%, Maturing January 15, 2022       EUR       352       469,065         Term Loan, 3.50%, Maturing January 15, 2022       EUR       561       748,042         Chemicals and Plastics 5.8%         Allnex (Luxembourg) & Cy S.C.A.         Term Loan, 4.50%, Maturing October 3, 2019       277       277,695         Allnex USA, Inc.         Term Loan, 4.50%, Maturing October 3, 2019       144       144,083         Arysta LifeScience SPC, LLC         Term Loan, 4.50%, Maturing May 29, 2020       2,302       2,302,708         Azalta Coating Systems US Holdings Inc.         Term Loan, 4.50%, Maturing February 1, 2020       3,960       3,945,150         AZ Chem US Inc.         Term Loan, 4			3,073		3,031,733
Ziggo B.V.         EUR         31         41,026           Term Loan, 0.00%, Maturing January 15, 2022⁴³         EUR         445         593,511           Term Loan, 0.00%, Maturing January 15, 2022⁴³         EUR         629         839,667           Term Loan, 3.50%, Maturing January 15, 2022         EUR         33         43,761           Term Loan, 3.50%, Maturing January 15, 2022         EUR         352         469,065           Term Loan, 3.50%, Maturing January 15, 2022         EUR         561         748,042           Chemicals and Plastics 5.8%           Allnex (Luxembourg) & Cy S.C.A.           Term Loan, 4.50%, Maturing October 3, 2019         277         277,695           Allnex USA, Inc.           Term Loan, 4.50%, Maturing October 3, 2019         144         144,083           Arysta LifeScience SPC, LLC           Term Loan, 4.50%, Maturing May 29, 2020         2,302         2,302,708           Axalta Coating Systems US Holdings Inc.           Term Loan, 4.50%, Maturing February 1, 2020         3,960         3,945,150           AZ Chem US Inc.           Term Loan, 4.50%, Maturing August 27, 2016         689         695,592           Chemura Corporation </td <td></td> <td>GRP</td> <td>1 475</td> <td></td> <td>2 503 803</td>		GRP	1 475		2 503 803
Term Loan, 0.00%, Maturing January 15, 2022 <sup>(4)</sup> EUR         31         41,026           Term Loan, 0.00%, Maturing January 15, 2022 <sup>(4)</sup> EUR         645         \$39,511           Term Loan, 0.00%, Maturing January 15, 2022         EUR         629         839,667           Term Loan, 3.50%, Maturing January 15, 2022         EUR         33         43,761           Term Loan, 3.50%, Maturing January 15, 2022         EUR         352         469,065           Term Loan, 3.50%, Maturing January 15, 2022         EUR         561         748,042           Chemicals and Plastics 5.8%           Allows (Luxembourg) & Cy S.C.A.           Term Loan, 4.50%, Maturing October 3, 2019         277         \$ 277,695           Allnex USA, Inc.           Term Loan, 4.50%, Maturing May 29, 2020         2,302         2,302,708           Arysta LifeScience SPC, LLC           Term Loan, 4.50%, Maturing May 29, 2020         2,302         2,302,708           Axalta Coating Systems US Holdings Inc.           Term Loan, 4.00%, Maturing February 1, 2020         3,960         3,945,150           AZ Chem US Inc.           Term Loan, 4.50%, Maturing August 27, 2016         124         124,055	·	ODI	1,475		2,303,003
Term Loan, 0.00%, Maturing January 15, 2022 <sup>(4)</sup> EUR         445         593,511           Term Loan, 0.00%, Maturing January 15, 2022 <sup>(4)</sup> EUR         629         839,667           Term Loan, 3.50%, Maturing January 15, 2022         EUR         33         43,761           Term Loan, 3.50%, Maturing January 15, 2022         EUR         352         469,065           Term Loan, 3.50%, Maturing January 15, 2022         EUR         561         748,042           **Chemicals and Plastics         5.8%           Allow (Luxembourg) & Cy S.C.A.           **Term Loan, 4.50%, Maturing October 3, 2019         277         \$ 277,695           Allnex USA, Inc.           **Term Loan, 4.50%, Maturing October 3, 2019         144         144,083           Arysta LifeScience SPC, LLC           **Term Loan, 4.50%, Maturing May 29, 2020         2,302         2,302,708           Axalta Coating Systems US Holdings Inc.           **Term Loan, 4.00%, Maturing February 1, 2020         3,960         3,945,150           AZ Chem USI Inc.           **Term Loan, 4.50%, Maturing June 12, 2021         689         695,592           **Chemitra Corporation         124         124,055		FIID	31		41.026
Term Loan, 0.00%, Maturing January 15, 2022(4)         EUR         629         839,667           Term Loan, 3.50%, Maturing January 15, 2022         EUR         33         43,761           Term Loan, 3.50%, Maturing January 15, 2022         EUR         352         469,065           Term Loan, 3.50%, Maturing January 15, 2022         EUR         561         748,042           Chemicals and Plastics 5.8%           Allnex (Luxembourg) & Cy S.C.A.           Term Loan, 4.50%, Maturing October 3, 2019         277         \$ 277,695           Allnex USA, Inc.           Term Loan, 4.50%, Maturing October 3, 2019         144         144,083           Arysta LifeScience SPC, LLC           Term Loan, 4.50%, Maturing May 29, 2020         2,302         2,302,708           Axalta Coating Systems US Holdings Inc.           Term Loan, 4.00%, Maturing February 1, 2020         3,960         3,945,150           AZ Chem US Inc.           Term Loan, 4.50%, Maturing June 12, 2021         689         695,592           Chemutra Corporation         124         124,055           Term Loan, 3.50%, Maturing August 27, 2016         124         124,055           Emerald Performance Materials,					,
Term Loan, 3.50%, Maturing January 15, 2022         EUR         33         43,761           Term Loan, 3.50%, Maturing January 15, 2022         EUR         352         469,065           Term Loan, 3.50%, Maturing January 15, 2022         EUR         561         748,042           * 29,257,534           Chemicals and Plastics 5.8%           Allnex (Luxembourg) & Cy S.C.A.           Term Loan, 4.50%, Maturing October 3, 2019         277         \$ 277,695           Allnex USA, Inc.           Term Loan, 4.50%, Maturing October 3, 2019         144         144,083           Arysta LifeScience SPC, LLC           Term Loan, 4.50%, Maturing May 29, 2020         2,302         2,302,708           Axalta Coating Systems US Holdings Inc.           Term Loan, 4.00%, Maturing February 1, 2020         3,960         3,945,150           AZ Chem US Inc.           Term Loan, 4.50%, Maturing June 12, 2021         689         695,592           Chemtura Corporation           Term Loan, 3.50%, Maturing August 27, 2016         124         124,055           Emerald Performance Materials, LLC           Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 525         522,					
Term Loan, 3.50%, Maturing January 15, 2022         EUR         352         469,065           Term Loan, 3.50%, Maturing January 15, 2022         EUR         561         748,042           * 29,257,534           Chemicals and Plastics 5.8%           Allnex (Luxembourg) & Cy S.C.A.           Term Loan, 4.50%, Maturing October 3, 2019         277         \$ 277,695           Allnex USA, Inc.           Term Loan, 4.50%, Maturing October 3, 2019         144         144,083           Arysta LifeScience SPC, LLC           Term Loan, 4.50%, Maturing May 29, 2020         2,302         2,302,708           Axalta Coating Systems US Holdings Inc.           Term Loan, 4.00%, Maturing February 1, 2020         3,960         3,945,150           AZ Chem US Inc.           Term Loan, 4.50%, Maturing June 12, 2021         689         695,592           Chemtura Corporation           Term Loan, 3.50%, Maturing August 27, 2016         124         124,055           Emerald Performance Materials, LLC           Term Loan, Second Lien, Maturing August 1, 2021 <sup>(2)</sup> 525         522,375           Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000 <t< td=""><td></td><td></td><td></td><td></td><td></td></t<>					
EUR   561   748,042					
Chemicals and Plastics 5.8%  Allnex (Luxembourg) & Cy S.C.A.  Term Loan, 4.50%, Maturing October 3, 2019  Allnex USA, Inc.  Term Loan, 4.50%, Maturing October 3, 2019  Arysta LifeScience SPC, LLC  Term Loan, 4.50%, Maturing May 29, 2020  Axalta Coating Systems US Holdings Inc.  Term Loan, 4.00%, Maturing February 1, 2020  AZ Chem US Inc.  Term Loan, 4.50%, Maturing June 12, 2021  Term Loan, 4.50%, Maturing June 12, 2021  Term Loan, 3.50%, Maturing June 12, 2021  Term Loan, 4.50%, Maturing August 27, 2016  Emerald Performance Materials, LLC  Term Loan, Maturing August 1, 2021 <sup>(2)</sup> Term Loan, Second Lien, Maturing August 1, 2022 <sup>(2)</sup> Term Loan, Second Lien, Maturing August 1, 2022 <sup>(2)</sup> Term Loan, Maturing October 15, 2020 <sup>(2)</sup>					
Chemicals and Plastics 5.8%         Allnex (Luxembourg) & Cy S.C.A.         Term Loan, 4.50%, Maturing October 3, 2019       277       \$ 277,695         Allnex USA, Inc.         Term Loan, 4.50%, Maturing October 3, 2019       144       144,083         Arysta LifeScience SPC, LLC         Term Loan, 4.50%, Maturing May 29, 2020       2,302       2,302,708         Axalta Coating Systems US Holdings Inc.         Term Loan, 4.00%, Maturing February 1, 2020       3,960       3,945,150         AZ Chem US Inc.         Term Loan, 4.50%, Maturing June 12, 2021       689       695,592         Chemtura Corporation         Term Loan, 3,50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC         Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 525       522,375         Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 550       547,250         Huntsman International, LLC         Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000,740	Term Loan, 5.50%, Maturing January 15, 2022	EUK	301		740,042
Chemicals and Plastics 5.8%         Allnex (Luxembourg) & Cy S.C.A.         Term Loan, 4.50%, Maturing October 3, 2019       277       \$ 277,695         Allnex USA, Inc.         Term Loan, 4.50%, Maturing October 3, 2019       144       144,083         Arysta LifeScience SPC, LLC         Term Loan, 4.50%, Maturing May 29, 2020       2,302       2,302,708         Axalta Coating Systems US Holdings Inc.         Term Loan, 4.00%, Maturing February 1, 2020       3,960       3,945,150         AZ Chem US Inc.         Term Loan, 4.50%, Maturing June 12, 2021       689       695,592         Chemtura Corporation         Term Loan, 3,50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC         Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 525       522,375         Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 550       547,250         Huntsman International, LLC         Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000,740				Α.	
Allnex (Luxembourg) & Cy S.C.A.         Term Loan, 4.50%, Maturing October 3, 2019       277       \$ 277,695         Allnex USA, Inc.       Term Loan, 4.50%, Maturing October 3, 2019       144       144,083         Arysta LifeScience SPC, LLC       Term Loan, 4.50%, Maturing May 29, 2020       2,302       2,302,708         Axalta Coating Systems US Holdings Inc.       Term Loan, 4.00%, Maturing February 1, 2020       3,960       3,945,150         AZ Chem US Inc.       Term Loan, 4.50%, Maturing June 12, 2021       689       695,592         Chemtura Corporation       Term Loan, 3.50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC       Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 525       522,375         Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 550       547,250         Huntsman International, LLC       Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000,740				\$	29,257,534
Allnex (Luxembourg) & Cy S.C.A.         Term Loan, 4.50%, Maturing October 3, 2019       277       \$ 277,695         Allnex USA, Inc.       Term Loan, 4.50%, Maturing October 3, 2019       144       144,083         Arysta LifeScience SPC, LLC       Term Loan, 4.50%, Maturing May 29, 2020       2,302       2,302,708         Axalta Coating Systems US Holdings Inc.       Term Loan, 4.00%, Maturing February 1, 2020       3,960       3,945,150         AZ Chem US Inc.       Term Loan, 4.50%, Maturing June 12, 2021       689       695,592         Chemtura Corporation       Term Loan, 3.50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC       Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 525       522,375         Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 550       547,250         Huntsman International, LLC       Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000,740					
Term Loan, 4.50%, Maturing October 3, 2019       277       \$ 277,695         Allnex USA, Inc.       Term Loan, 4.50%, Maturing October 3, 2019       144       144,083         Arysta LifeScience SPC, LLC       Term Loan, 4.50%, Maturing May 29, 2020       2,302       2,302,708         Axalta Coating Systems US Holdings Inc.       Term Loan, 4.00%, Maturing February 1, 2020       3,960       3,945,150         AZ Chem US Inc.       Term Loan, 4.50%, Maturing June 12, 2021       689       695,592         Chemtura Corporation       Term Loan, 3.50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC       Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 525       522,375         Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 550       547,250         Huntsman International, LLC       Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000       2,000,740	Chemicals and Plastics 5.8%				
Allnex USA, Inc.         Term Loan, 4.50%, Maturing October 3, 2019       144       144,083         Arysta LifeScience SPC, LLC       Term Loan, 4.50%, Maturing May 29, 2020       2,302       2,302,708         Axalta Coating Systems US Holdings Inc.       Term Loan, 4.00%, Maturing February 1, 2020       3,960       3,945,150         AZ Chem US Inc.       Term Loan, 4.50%, Maturing June 12, 2021       689       695,592         Chemtura Corporation       Term Loan, 3.50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC       Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 525       522,375         Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 550       547,250         Huntsman International, LLC         Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000,740	Allnex (Luxembourg) & Cy S.C.A.				
Term Loan, 4.50%, Maturing October 3, 2019       144       144,083         Arysta LifeScience SPC, LLC       Term Loan, 4.50%, Maturing May 29, 2020       2,302       2,302,708         Axalta Coating Systems US Holdings Inc.       Term Loan, 4.00%, Maturing February 1, 2020       3,960       3,945,150         AZ Chem US Inc.       Term Loan, 4.50%, Maturing June 12, 2021       689       695,592         Chemtura Corporation       Term Loan, 3.50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC       Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 525       522,375         Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 550       547,250         Huntsman International, LLC       Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000       2,000,740	Term Loan, 4.50%, Maturing October 3, 2019		277	\$	277,695
Arysta LifeScience SPC, LLC         Term Loan, 4.50%, Maturing May 29, 2020       2,302       2,302,708         Axalta Coating Systems US Holdings Inc.       Term Loan, 4.00%, Maturing February 1, 2020       3,960       3,945,150         AZ Chem US Inc.       Term Loan, 4.50%, Maturing June 12, 2021       689       695,592         Chemtura Corporation       Term Loan, 3.50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC         Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 525       522,375         Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 550       547,250         Huntsman International, LLC         Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000       2,000,740	Allnex USA, Inc.				
Term Loan, 4.50%, Maturing May 29, 2020       2,302       2,302,708         Axalta Coating Systems US Holdings Inc.       3,960       3,945,150         Term Loan, 4.00%, Maturing February 1, 2020       3,960       3,945,150         AZ Chem US Inc.       689       695,592         Chemtura Corporation       124       124,055         Term Loan, 3.50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC       525       522,375         Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 550       547,250         Huntsman International, LLC         Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000       2,000,740	Term Loan, 4.50%, Maturing October 3, 2019		144		144,083
Term Loan, 4.50%, Maturing May 29, 2020       2,302       2,302,708         Axalta Coating Systems US Holdings Inc.       3,960       3,945,150         Term Loan, 4.00%, Maturing February 1, 2020       3,960       3,945,150         AZ Chem US Inc.       689       695,592         Chemtura Corporation       124       124,055         Term Loan, 3.50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC       525       522,375         Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 550       547,250         Huntsman International, LLC         Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000       2,000,740	Arysta LifeScience SPC, LLC				
Axalta Coating Systems US Holdings Inc.         Term Loan, 4.00%, Maturing February 1, 2020       3,960       3,945,150         AZ Chem US Inc.         Term Loan, 4.50%, Maturing June 12, 2021       689       695,592         Chemtura Corporation         Term Loan, 3.50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC         Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 525       522,375         Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 550       547,250         Huntsman International, LLC         Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000       2,000,740			2,302		2,302,708
Term Loan, 4.00%, Maturing February 1, 2020       3,960       3,945,150         AZ Chem US Inc.         Term Loan, 4.50%, Maturing June 12, 2021       689       695,592         Chemtura Corporation         Term Loan, 3.50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC         Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 525       522,375         Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 550       547,250         Huntsman International, LLC         Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000       2,000,740					
AZ Chem US Inc.         Term Loan, 4.50%, Maturing June 12, 2021       689       695,592         Chemtura Corporation         Term Loan, 3.50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC         Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 525       522,375         Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 550       547,250         Huntsman International, LLC         Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000       2,000,740			3,960		3,945,150
Term Loan, 4.50%, Maturing June 12, 2021       689       695,592         Chemtura Corporation       Term Loan, 3.50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC       Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 525       522,375         Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 550       547,250         Huntsman International, LLC         Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000       2,000,740	The state of the s				
Chemtura Corporation         Term Loan, 3.50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC         Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 525       522,375         Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 550       547,250         Huntsman International, LLC         Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000       2,000,740			689		695,592
Term Loan, 3.50%, Maturing August 27, 2016       124       124,055         Emerald Performance Materials, LLC       Term Loan, Maturing August 1, 2021 <sup>(2)</sup> Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 525       522,375         Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 550       547,250         Huntsman International, LLC         Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000       2,000,740					,
Emerald Performance Materials, LLCTerm Loan, Maturing August 1, 2021(2)525522,375Term Loan - Second Lien, Maturing August 1, 2022(2)550547,250Huntsman International, LLCTerm Loan, Maturing October 15, 2020(2)2,0002,000,740			124		124.055
Term Loan, Maturing August 1, 2021 <sup>(2)</sup> 525       522,375         Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> 550       547,250         Huntsman International, LLC         Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000       2,000,740					.,
Term Loan - Second Lien, Maturing August 1, 2022 <sup>(2)</sup> Huntsman International, LLC  Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000,740			525		522,375
Huntsman International, LLC Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000,740					
Term Loan, Maturing October 15, 2020 <sup>(2)</sup> 2,000,740	* *		330		317,230
			2,000		2,000.740
			_,000		_,,

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

### Principal

### Amount\*

Borrower/Tranche Description	(000 s omitte	d)	Value
Minerals Technologies Inc.			
Term Loan, 4.00%, Maturing May 9, 2021	2.	,000 \$	2,009,984
Momentive Performance Materials USA Inc.			
DIP Loan, 4.00%, Maturing April 15, 2015		250	251,013
OEP Pearl Dutch Acquisition B.V.			
Term Loan, 6.50%, Maturing March 30, 2018		89	89,306
Omnova Solutions Inc.			
Term Loan, 4.25%, Maturing May 31, 2018		965	970,428
OXEA Finance LLC			
Term Loan, 4.25%, Maturing January 15, 2020		695	695,184
Term Loan - Second Lien, 8.25%, Maturing July 15, 2020	1.	,000	1,010,000
Polarpak Inc.			
Term Loan, 4.50%, Maturing June 5, 2020		805	805,405
PQ Corporation			
Term Loan, 4.00%, Maturing August 7, 2017	1.	,157	1,159,726
Schoeller Arca Systems Holding B.V.			
Term Loan, 4.81%, Maturing December 18, 2014	EUR	145	176,106
Term Loan, 4.81%, Maturing December 18, 2014	EUR	412	502,110
Term Loan, 4.81%, Maturing December 18, 2014	EUR	443	540,320
Solenis International, LP			
Term Loan, Maturing July 2, 2021 <sup>(2)</sup>		300	297,812
Term Loan, Maturing July 2, 2021 <sup>(2)</sup>	EUR	975	1,295,782
Sonneborn LLC			
Term Loan, 6.50%, Maturing March 30, 2018		502	506,067
Tronox Pigments (Netherlands) B.V.			
Term Loan, 4.00%, Maturing March 19, 2020	2.	,990	2,993,771
Univar Inc.			
Term Loan, 5.00%, Maturing June 30, 2017	3.	554	3,562,514
WNA Holdings Inc.			
Term Loan, 4.50%, Maturing June 7, 2020		574	574,478
		\$	33,197,966
			, ,
Conglomerates 1.0%			
Custom Sensors & Technologies, Inc.			
Term Loan, Maturing May 30, 2021 <sup>(2)</sup>		350 \$	351,094
RGIS Services, LLC		330	331,074
Term Loan, 5.50%, Maturing October 18, 2017	2	842	2,838,528
Spectrum Brands Europe GmbH	2	,012	2,030,320
Term Loan, 3.75%, Maturing September 4, 2019	EUR	970	1,310,210
Spectrum Brands, Inc.	LUK	<i>)</i> 10	1,510,210
Term Loan, 3.50%, Maturing September 4, 2019	1	.042	1,043,343
Term Louis, 5.50 %, Maturing September 4, 2017	1,	,042	1,043,343
		ф	5 5 4 2 1 5 5
		\$	5,543,175
Containers and Glass Products 1.7%			
Berry Plastics Holding Corporation			
Term Loan, 3.50%, Maturing February 8, 2020		,148 \$	
Term Loan, 3.75%, Maturing January 6, 2021		673	668,631
BWAY Holding Company, Inc.			
Term Loan, 4.50%, Maturing August 7, 2017	2.	586	2,596,130
Libbey Glass Inc.		100	200 777
Term Loan, 3.75%, Maturing April 9, 2021		400	398,500

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

\$ 9,616,023

	Principal	
	Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Cosmetics/Toiletries 0.6%	(000 Somitted)	v aluc
Prestige Brands, Inc.		
Term Loan, 3.75%, Maturing January 31, 2019	218	\$ 218,484
Revlon Consumer Products Corporation		,
Term Loan, 4.00%, Maturing October 8, 2019	1,219	1,222,112
Sun Products Corporation (The)		
Term Loan, 5.50%, Maturing March 23, 2020	2,126	2,062,656
		\$ 3,503,252
Drugs 2.4%		
Alkermes, Inc.		
Term Loan, 3.50%, Maturing September 18, 2019	369	\$ 368,976
Auxilium Pharmaceuticals, Inc.		
Term Loan, 6.25%, Maturing April 26, 2017	563	563,930
Endo Luxembourg Finance Company I S.a.r.l.		
Term Loan, 3.25%, Maturing February 28, 2021	399	398,002
Ikaria, Inc.		
Term Loan, 5.00%, Maturing February 12, 2021	825	830,524
Term Loan - Second Lien, 8.75%, Maturing February 14, 2022	500	508,375
Par Pharmaceutical Companies, Inc.		
Term Loan, 4.00%, Maturing September 30, 2019	1,881	1,879,621
Valeant Pharmaceuticals International, Inc.		
Term Loan, 3.75%, Maturing February 13, 2019	1,593	1,592,858
Term Loan, 3.75%, Maturing December 11, 2019	2,561	2,561,158
Term Loan, 3.75%, Maturing August 5, 2020	3,125	3,122,684
VWR Funding, Inc.	1.040	1.044.726
Term Loan, 3.41%, Maturing April 3, 2017	1,843	1,844,736
		\$ 13,670,864
Ecological Services and Equipment 0.9%		
ADS Waste Holdings, Inc.		
Term Loan, 3.75%, Maturing October 9, 2019	3,896	\$ 3,881,425
EnergySolutions, LLC		
Term Loan, 6.75%, Maturing May 29, 2020	850	865,937
Viking Consortium Borrower Limited		207 (70
Term Loan - Second Lien, 6.64%, (3.14% Cash, 3.50% PIK), Maturing March 31, 2016	GBP 561	307,670
		\$ 5,055,032
Electronics/Electrical 12.4%		
Aeroflex Incorporated		
Term Loan, 4.50%, Maturing November 11, 2019	1,748	\$ 1,754,748
Allflex Holdings III, Inc.	,, ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.25%, Maturing July 17, 2020	645	645,448
Answers Corporation		
Term Loan, 6.50%, Maturing December 20, 2018	804	811,413
Term Loan - Second Lien, 11.00%, Maturing June 19, 2020	725	736,781
Attachmate Corporation		
Term Loan, 7.25%, Maturing November 22, 2017	2,869	2,905,221
Term Loan - Second Lien, 11.00%, Maturing November 22, 2018	1,000	1,015,000
Avago Technologies Cayman Ltd.		

Term Loan, 3.75%, Maturing May 6, 2021	6,200	6,195,139
Blue Coat Systems, Inc.		
Term Loan - Second Lien, 9.50%, Maturing June 28, 2020	825	844,594
Campaign Monitor Finance Pty Limited		
Term Loan, 6.25%, Maturing March 18, 2021	723	710,532
Cinedigm Digital Funding I, LLC		

Term Loan, 3.75%, Maturing February 28, 2018