EATON VANCE SENIOR INCOME TRUST Form N-Q November 25, 2015

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

811-09013

Investment Company Act File Number

Eaton Vance Senior Income 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)

June 30

Date of Fiscal Year End

September 30, 2015

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Senior Income Trust

September 30, 2015

${\bf PORTFOLIO\ OF\ INVESTMENTS\ (Unaudited)}$

Senior Floating-Rate Interests 144.7%)

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Aerospace and Defense 1.8%		
BE Aerospace, Inc.		
Term Loan, 4.00%, Maturing December 16, 2021	469	\$ 471,317
IAP Worldwide Services, Inc.		
Revolving Loan, Maturing July 18, 2018 ⁽²⁾	161	150,334
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 ⁽⁴⁾	220	175,848
Silver II US Holdings, LLC		
Term Loan, 4.00%, Maturing December 13, 2019	915	839,855
TransDigm, Inc.		
Term Loan, 3.75%, Maturing February 28, 2020	1,997	1,980,906
Term Loan, 3.75%, Maturing June 4, 2021	889	881,252
		\$ 4,499,512
Air Transport 0.4%		
Virgin America, Inc.		
Term Loan, 4.50%, Maturing April 4, 2019	1,150	\$ 1,000,270
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		\$ 1,000,270
Automotive 5.2%		
Affinia Group Intermediate Holdings, Inc.		
Term Loan, 5.06%, Maturing April 27, 2020	743	\$ 745,728
Allison Transmission, Inc.		
Term Loan, 3.50%, Maturing August 23, 2019	1,671	1,673,852
Chrysler Group, LLC		
Term Loan, 3.50%, Maturing May 24, 2017	914	912,097
Term Loan, 3.25%, Maturing December 31, 2018	1,034	1,026,752
CS Intermediate Holdco 2, LLC		
Term Loan, 4.00%, Maturing April 4, 2021	321	319,493
Dayco Products, LLC		
Term Loan, 5.25%, Maturing December 12, 2019	468	468,752
Federal-Mogul Holdings Corporation		
Term Loan, 4.75%, Maturing April 15, 2021	1,931	1,841,214
Goodyear Tire & Rubber Company (The)		
Term Loan - Second Lien, 3.75%, Maturing April 30, 2019	2,813	2,822,572
Horizon Global Corporation		
Term Loan, 7.00%, Maturing May 11, 2022	247	244,406
MPG Holdco I, Inc.		
Term Loan, 3.75%, Maturing October 20, 2021	1,024	1,023,196
Schaeffler AG		
Term Loan, 4.25%, Maturing May 15, 2020	442	443,344

TI Group Automotive Systems, LLC			
Term Loan, 4.50%, Maturing June 30, 2022	EUR	375	413,438
Term Loan, 4.50%, Maturing June 30, 2022		575	565,417
Tower Automotive Holdings USA, LLC			
Term Loan, 4.00%, Maturing April 23, 2020		369	365,765
Visteon Corporation			
Term Loan, 3.50%, Maturing April 9, 2021		306	305,291
			\$ 13,171,317
Beverage and Tobacco 0.3%			
Flavors Holdings, Inc.			
Term Loan, 6.75%, Maturing April 3, 2020		356	\$ 340,219
Term Loan - Second Lien, 11.00%, Maturing October 3, 2021		500	480,000
			\$ 820,219

Sorteway Tranche Description Sorteway Tranche Description Sorteway Sorteway		Principal Amount*			
Person P	Borrower/Tranche Description	(000 s omitted)		Value	
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Term Loan, 4.50%, Maturing July 28, 2022 300 300,047 Altisource Solutions S.a.r.l. 1,301 1,157,448 AVSC Holding Corp. 197 196,507 Baker Corp International, Inc. 197 196,507 Baker Corp International, Inc. 393 385,781 Term Loan, 4.25%, Maturing February 14, 2020 414 395,781 Brickman Group Ltd., LLC 393 388,427 Term Loan, 4.00%, Maturing December 18, 2020 393 388,427 Brock Holdings III, Inc. 541 526,005 CCC Information Services, Inc. 219 218,514 Ceridian, LLC 219 218,514 Ceridian, LLC 307 291,684 Corporate Capital Trust, Inc. 307 291,684 Corporate Capital Trust, Inc. 468 467,875 CPM Holdings, Inc. 468 467,875	Term Loan, 4.25%, Maturing September 26, 2021	1,638	\$	1,624,135	
Altisource Solutions S.a.r.l. Term Loan, 4.50%, Maturing December 9, 2020 1,301 1,157,448 AVSC Holding Corp. 197 196,507 Baker Corp International, Inc. 197 196,507 Berm Loan, 4.25%, Maturing February 14, 2020 414 395,781 Brickman Group Ltd., LLC 393 388,427 Brock Holdings III, Inc. 541 526,005 Term Loan, 4.00%, Maturing March 16, 2017 541 526,005 CCC Information Services, Inc. 219 218,514 Ceridian, LLC 219 218,514 Ceridian, LLC 307 291,684 Corporate Capital Trust, Inc. 468 467,875 CPM Holdings, Inc. 468 467,875	AlixPartners, LLP				
Term Loan, 4.50%, Maturing December 9, 2020 1,301 1,157,448 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 197 196,507 Baker Corp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 414 395,781 Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 393 388,427 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 541 526,005 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 219 218,514 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 307 291,684 Corporate Capital Trust, Inc. 468 467,875 CPM Holdings, Inc. 468 467,875	Term Loan, 4.50%, Maturing July 28, 2022	300		300,047	
AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 Term Loan, 4.50%, Maturing September 15, 2020 Term Loan, 4.00%, Maturing May 15, 2019 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 468 467,875 CPM Holdings, Inc.					
Term Loan, 4.50%, Maturing January 24, 2021 197 196,507 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 414 395,781 Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 393 388,427 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 541 526,005 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 219 218,514 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 307 291,684 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 468 467,875 CPM Holdings, Inc.		1,301		1,157,448	
BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 414 395,781 Brickman Group Ltd., LLC 393 388,427 Term Loan, 4.00%, Maturing December 18, 2020 393 388,427 Brock Holdings III, Inc. 541 526,005 Term Loan, 6.00%, Maturing March 16, 2017 541 526,005 CCC Information Services, Inc. 219 218,514 Ceridian, LLC 219 218,514 Ceridian, LLC 307 291,684 Corporate Capital Trust, Inc. 468 467,875 CPM Holdings, Inc. 468 467,875					
Term Loan, 4.25%, Maturing February 14, 2020 414 395,781 Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 393 388,427 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 541 526,005 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 219 218,514 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 307 291,684 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 468 467,875 CPM Holdings, Inc.		197		196,507	
Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 393 388,427 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 541 526,005 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 219 218,514 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 307 291,684 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 468 467,875 CPM Holdings, Inc.					
Term Loan, 4.00%, Maturing December 18, 2020 393 388,427 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 541 526,005 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 219 218,514 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 307 291,684 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 468 467,875 CPM Holdings, Inc.		414		395,781	
Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 541 526,005 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 219 218,514 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 307 291,684 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 468 467,875 CPM Holdings, Inc. ***********************************					
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CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 219 218,514 Ceridian, LLC 307 291,684 Term Loan, 4.50%, Maturing September 15, 2020 307 291,684 Corporate Capital Trust, Inc. 468 467,875 CPM Holdings, Inc. 468 467,875				72 - 00 -	
Term Loan, 4.00%, Maturing December 20, 2019 219 218,514 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 307 291,684 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 468 467,875 CPM Holdings, Inc. 468 467,875		541		526,005	
Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 307 291,684 Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 468 467,875 CPM Holdings, Inc.		210		010.514	
Term Loan, 4.50%, Maturing September 15, 2020 307 291,684 Corporate Capital Trust, Inc. 307 468 Term Loan, 4.00%, Maturing May 15, 2019 468 467,875 CPM Holdings, Inc. 468 467,875		219		218,514	
Corporate Capital Trust, Inc. Term Loan, 4.00%, Maturing May 15, 2019 CPM Holdings, Inc. 468 467,875		207		201 (04	
Term Loan, 4.00%, Maturing May 15, 2019 CPM Holdings, Inc. 468 467,875		307		291,684	
CPM Holdings, Inc.		460		467.075	
		468		46/,8/5	
125,155 125,155		105		105 155	
	Terni Loan, 0.00%, Maturing April 11, 2022	125		125,155	

Crossmark Holdings, Inc.		
Term Loan, 4.50%, Maturing December 20, 2019	716	631,349
Education Management, LLC		
Term Loan, 5.50%, Maturing July 2, 2020 ⁽⁴⁾	135	64,405
Term Loan, 8.50%, (2.00% Cash, 6.50% PIK), Maturing July 2, 2020 ⁽⁴⁾	232	60,892
EIG Investors Corp.		
Term Loan, 5.00%, Maturing November 9, 2019	2,337	2,341,997

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)	Value	
Emdeon Business Services, LLC	702	ф дос о 42	
Term Loan, 3.75%, Maturing November 2, 2018	702	\$ 700,943	
Extreme Reach, Inc.	707	704 201	
Term Loan, 6.75%, Maturing February 7, 2020	797	794,301	
Garda World Security Corporation		~ . ~	
Term Loan, 4.00%, Maturing November 6, 2020	55	54,264	
Term Loan, 4.00%, Maturing November 6, 2020	489	482,569	
Term Loan, 4.75%, Maturing November 6, 2020	CAD 295	215,348	
IG Investment Holdings, LLC	222	222 000	
Term Loan, 6.00%, Maturing October 29, 2021	223	222,999	
IMS Health Incorporated	1.106	1 100 500	
Term Loan, 3.50%, Maturing March 17, 2021	1,196	1,192,560	
Information Resources, Inc.			
Term Loan, 4.75%, Maturing September 30, 2020	588	589,896	
ION Trading Technologies S.a.r.l.			
Term Loan, 4.25%, Maturing June 10, 2021	225	223,312	
Term Loan, 4.50%, Maturing June 10, 2021	EUR 563	630,659	
KAR Auction Services, Inc.			
Term Loan, 3.50%, Maturing March 11, 2021	1,363	1,363,299	
Kronos Incorporated			
Term Loan, 4.50%, Maturing October 30, 2019	1,195	1,194,019	
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020	549	563,911	
MCS AMS Sub-Holdings, LLC			
Term Loan, 7.50%, Maturing October 15, 2019 ⁽⁴⁾	488	337,441	
Monitronics International, Inc.			
Term Loan, 4.25%, Maturing March 23, 2018	263	262,298	
Term Loan, 4.50%, Maturing April 2, 2022	323	322,567	
PGX Holdings, Inc.			
Term Loan, 5.75%, Maturing September 29, 2020	263	264,147	
RCS Capital Corporation			
Term Loan, 7.50%, Maturing April 29, 2019	1,089	1,034,831	
Term Loan - Second Lien, 11.50%, Maturing April 29, 2021	500	475,000	
Sensus USA, Inc.			
Term Loan, 4.50%, Maturing May 9, 2017	334	332,976	
Term Loan - Second Lien, 8.50%, Maturing May 9, 2018	500	497,500	
ServiceMaster Company			
Term Loan, 4.25%, Maturing July 1, 2021	1,936	1,939,364	
SunGard Data Systems, Inc.			
Term Loan, 3.95%, Maturing February 28, 2017	1,240	1,241,631	
Term Loan, 4.00%, Maturing March 8, 2020	3,116	3,119,411	
TNS, Inc.			
Term Loan, 5.00%, Maturing February 14, 2020	430	431,441	
Travelport Finance (Luxembourg) S.a.r.l.			
Term Loan, 5.75%, Maturing September 2, 2021	571	569,928	
WASH Multifamily Laundry Systems, LLC		,	
Term Loan, 4.25%, Maturing May 14, 2022	22	22,076	
Term Loan, 4.25%, Maturing May 14, 2022	127	126,053	
West Corporation			
Term Loan, 3.25%, Maturing June 30, 2018	1,689	1,673,066	
		\$ 29,668,031	
Cable and Satellite Television 3.6%			
Cequel Communications, LLC			
Term Loan, 3.50%, Maturing February 14, 2019	798	\$ 792,898	
Charter Communications Operating, LLC			

Term Loan, 3.50%, Maturing January 24, 2023	1,000	995,391
MCC Iowa, LLC		
Term Loan, 3.75%, Maturing June 30, 2021	420	418,899
Neptune Finco Corp.		
Term Loan, Maturing September 21, 2022 ⁽²⁾	1,900	1,889,482

		ncipal		
D /D I . D ' /'		ount*		X7.1
Borrower/Tranche Description	(000 s	s omitted)		Value
Numericable Group SA	ELID	250	ď	200.027
Term Loan, 4.00%, Maturing July 29, 2022	EUR	350	\$	389,827
Term Loan, 4.00%, Maturing July 31, 2022		175		172,875
Numericable U.S., LLC		= 0.4		702 702
Term Loan, 4.50%, Maturing May 21, 2020		506		503,793
Term Loan, 4.50%, Maturing May 21, 2020		585		582,328
Virgin Media Investment Holdings Limited		4 000		
Term Loan, 3.50%, Maturing June 30, 2023	ann.	1,323		1,306,115
Term Loan, 4.25%, Maturing June 30, 2023	GBP	750		1,123,216
Ziggo B.V.				
Term Loan, 3.75%, Maturing January 15, 2022	EUR	191		211,335
Term Loan, 3.75%, Maturing January 15, 2022	EUR	297		328,051
Term Loan, 3.75%, Maturing January 15, 2022	EUR	537		593,779
			\$	9,307,989
Chemicals and Plastics 7.0%				
Allnex (Luxembourg) & Cy S.C.A.				
Term Loan, 4.50%, Maturing October 3, 2019		145	\$	144,934
Allnex USA, Inc.		110	Ψ	111,551
Term Loan, 4.50%, Maturing October 3, 2019		75		75,199
Aruba Investments, Inc.		, 0		70,177
Term Loan, 4.50%, Maturing February 2, 2022		150		150,557
Axalta Coating Systems US Holdings, Inc.		150		150,557
Term Loan, 3.75%, Maturing February 1, 2020		1,798		1,788,752
AZ Chem US, Inc.		1,770		1,700,732
Term Loan, 4.50%, Maturing June 12, 2021		1,217		1,217,283
Chemours Company (The)		1,217		1,217,203
Term Loan, 3.75%, Maturing May 12, 2022		499		435,575
ECO Services Operations, LLC		7//		733,373
Term Loan, 4.75%, Maturing December 4, 2021		596		593,512
Emerald Performance Materials, LLC		370		373,312
Term Loan, 4.50%, Maturing August 1, 2021		248		247,191
Term Loan - Second Lien, 7.75%, Maturing August 1, 2022		275		272,937
Flint Group GmbH		213		212,931
Term Loan, 4.50%, Maturing September 7, 2021		74		72,902
Flint Group US, LLC		/4		12,902
		446		441,929
Term Loan, 4.50%, Maturing September 7, 2021 Gemini HDPE, LLC		440		441,929
		017		914 026
Term Loan, 4.75%, Maturing August 7, 2021		817		814,036
Huntsman International, LLC		470		450 614
Term Loan, 3.75%, Maturing October 1, 2021		470		459,614
Ineos US Finance, LLC		2.077		2.024.076
Term Loan, 3.75%, Maturing May 4, 2018	ELID	2,077		2,024,076
Term Loan, 4.25%, Maturing March 31, 2022	EUR	224		243,028
Term Loan, 4.25%, Maturing March 31, 2022		348		339,434
Kronos Worldwide, Inc.		1.40		124.002
Term Loan, 4.00%, Maturing February 18, 2020		148		134,083
MacDermid, Inc.		620		620.014
Term Loan, 4.50%, Maturing June 7, 2020		639		620,014
Term Loan, 4.75%, Maturing June 7, 2020		298		291,795
Minerals Technologies, Inc.				
Term Loan, 3.75%, Maturing May 9, 2021		643		639,480
Orion Engineered Carbons GmbH				
Term Loan, 5.00%, Maturing July 25, 2021		272		273,271
Term Loan, 5.00%, Maturing July 25, 2021	EUR	470		528,906

OXEA Finance, LLC		
Term Loan, 4.25%, Maturing January 15, 2020	344	333,989
Term Loan - Second Lien, 8.25%, Maturing July 15, 2020	500	445,000
PQ Corporation		
Term Loan, 4.00%, Maturing August 7, 2017	584	582,589

Borrower/Tranche Description	Am	ncipal ount* s omitted)		Value
Solenis International L.P.				
Term Loan, 4.25%, Maturing July 31, 2021		149	\$	146,644
Term Loan, 4.50%, Maturing July 31, 2021	EUR	470		527,181
Sonneborn Refined Products B.V.				
Term Loan, 4.75%, Maturing December 10, 2020		33		33,539
Sonneborn, LLC				
Term Loan, 4.75%, Maturing December 10, 2020		190		190,053
Trinseo Materials Operating S.C.A.				
Term Loan, 4.25%, Maturing November 5, 2021		150		148,994
Tronox Pigments (Netherlands) B.V.				
Term Loan, 4.25%, Maturing March 19, 2020		1,488		1,303,195
Univar, Inc.				
Term Loan, 4.25%, Maturing July 1, 2022		1,600		1,577,750
Zep, Inc.				
Term Loan, 5.75%, Maturing June 27, 2022		673		672,471
			\$	17,769,913
Clothing/Textiles 0.3%				
Ascena Retail Group, Inc.				
Term Loan, 5.25%, Maturing August 21, 2022		800	\$	772,666
			\$	772,666
Conglomerates 0.8%				
Bestway UK Holdco Limited				
Term Loan, 5.26%, Maturing October 6, 2021	GBP	551	\$	837,043
RGIS Services, LLC	GDI	331	Ψ	037,013
Term Loan, 5.50%, Maturing October 18, 2017		1,379		1,151,121
Tomi Louis, 3.50%, Maturing October 10, 2017		1,577		1,131,121
			\$	1,988,164
Containers and Glass Products 3.0%				
Berry Plastics Holding Corporation				
Term Loan, 3.50%, Maturing February 8, 2020		1,048	\$	1,041,137
Term Loan, 3.75%, Maturing January 6, 2021		294	-	293,096
Term Loan, Maturing September 10, 2022 ⁽²⁾		550		549,853
Hilex Poly Co., LLC				2 13 ,000
Term Loan, 6.00%, Maturing December 5, 2021		746		747,649
Libbey Glass, Inc.		, , ,		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 3.75%, Maturing April 9, 2021		198		196,759
Onex Wizard Acquisition Company I S.a.r.l.		-, -		2, 0,, 0,
Term Loan, 4.25%, Maturing March 13, 2022	EUR	970		1,086,389
Onex Wizard US Acquisition, Inc.	Len	710		1,000,505
Term Loan, 4.25%, Maturing March 13, 2022		597		597,622
Pelican Products, Inc.		67,		057,022
Term Loan, 5.25%, Maturing April 10, 2020		432		432,205
Reynolds Group Holdings, Inc.		132		152,205
Term Loan, 4.50%, Maturing December 1, 2018		1,648		1,650,940
TricorBraun, Inc.		1,010		1,000,010
Term Loan, 4.00%, Maturing May 3, 2018		298		297,208
Verallia		290		271,200
Term Loan, Maturing July 24, 2022 ⁽²⁾	EUR	800		896,993
Louis Joseph Francisco Control of the Control of th	LUK	000		370,773

Cosmetics/Toiletries 1.2%		
KIK Custom Products, Inc.		
Term Loan, 6.00%, Maturing August 14, 2022	775	\$ 760,146
Prestige Brands, Inc.		
Term Loan, 3.50%, Maturing September 3, 2021	285	285,125
Revlon Consumer Products Corporation		
Term Loan, 4.00%, Maturing October 8, 2019	579	579,333
Sun Products Corporation (The)		
Term Loan, 5.50%, Maturing March 23, 2020	1,543	1,458,573

\$ 3,083,177

	Amo	Principal Amount* (000 s omitted)		***
Borrower/Tranche Description	(000 s	omitted)		Value
Drugs 3.2%				
Alkermes, Inc.		194	\$	104 567
Term Loan, 3.50%, Maturing September 18, 2019 AMAG Pharmaceuticals, Inc.		194	Þ	194,567
Term Loan, 4.75%, Maturing August 13, 2021		525		521,719
DPx Holdings B.V.		323		321,719
Term Loan, 4.25%, Maturing March 11, 2021		420		414,337
Term Loan, 4.50%, Maturing March 11, 2021	EUR	99		110,527
Term Loan, 4.50%, Maturing March 11, 2021	EUR	224		250,565
Endo Luxembourg Finance Company I S.a.r.l.	EUK	224		230,303
Term Loan, 3.75%, Maturing September 26, 2022		1,300		1,298,274
Mallinckrodt International Finance S.A.		1,300		1,290,274
Term Loan, 3.25%, Maturing March 19, 2021		739		727 515
Valeant Pharmaceuticals International, Inc.		139		727,515
		1 202		1 294 007
Term Loan, 3.75%, Maturing December 11, 2019		1,302		1,284,007 1,532,206
Term Loan, 3.75%, Maturing August 5, 2020 Term Loan, 4.00%, Maturing April 1, 2022		1,553		,,
Term Loan, 4.00%, Maturing April 1, 2022		1,791		1,774,863
			\$	8,108,580
Ecological Services and Equipment 0.8%				
ADS Waste Holdings, Inc.				
Term Loan, 3.75%, Maturing October 9, 2019		936	\$	927,025
EnergySolutions, LLC				,
Term Loan, 6.75%, Maturing May 29, 2020		1,099		1,088,977
		,	\$	2,016,002
Electronics/Electrical 13.6%				
Answers Corporation				
Term Loan, 6.25%, Maturing October 3, 2021		1,043	\$	761,659
Avago Technologies Cayman Ltd.				
Term Loan, 3.75%, Maturing May 6, 2021		2,640		2,641,344
Campaign Monitor Finance Pty Limited				
Term Loan, 6.25%, Maturing March 18, 2021		342		341,086
Carros Finance Luxembourg S.a.r.l.				
Term Loan, 4.50%, Maturing September 30, 2021		173		173,088
CommScope, Inc.				
Term Loan, 3.75%, Maturing December 29, 2022		450		449,930
CompuCom Systems, Inc.				
Term Loan, 4.25%, Maturing May 11, 2020		351		288,729
Dealertrack Technologies, Inc.				
Term Loan, 5.00%, Maturing February 28, 2021		239		238,058
Dell International, LLC				
Term Loan, 4.00%, Maturing April 29, 2020		2,918		2,912,940
Deltek, Inc.				
Term Loan, 5.00%, Maturing June 25, 2022		150		149,781
Term Loan - Second Lien, 9.50%, Maturing June 17, 2023		200		201,083
Entegris, Inc.				
Term Loan, 3.50%, Maturing April 30, 2021		168		167,381
Excelitas Technologies Corp.				
Term Loan, 6.00%, Maturing October 31, 2020		412		400,235
Eze Castle Software, Inc.				
Term Loan, 4.00%, Maturing April 6, 2020		850		846,724
FIDJI Luxembourg (BC4) S.a.r.l.				
Term Loan, 6.25%, Maturing December 24, 2020		279		279,000

Freescale Semiconductor, Inc.		
Term Loan, 4.25%, Maturing February 28, 2020	923	922,616
Go Daddy Operating Company, LLC		
Term Loan, 4.25%, Maturing May 13, 2021	2,368	2,370,557
Hyland Software, Inc.		
Term Loan, 4.75%, Maturing July 1, 2022	270	269,349
Term Loan - Second Lien, 8.25%, Maturing July 1, 2023	275	273,797
Infor (US), Inc.		
Term Loan, 3.75%, Maturing June 3, 2020	2,612	2,538,987

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Informatica Corporation	1 100	Ф	1 002 011
Term Loan, 4.50%, Maturing August 5, 2022	1,100	\$	1,093,011
Lattice Semiconductor Corporation	25.4		250.044
Term Loan, 5.25%, Maturing March 10, 2021	274		259,944
M/A-COM Technology Solutions Holdings, Inc.			
Term Loan, 4.50%, Maturing May 7, 2021	247		248,270
MA FinanceCo., LLC			
Term Loan, 4.50%, Maturing November 20, 2019	536		536,250
Term Loan, 5.25%, Maturing November 19, 2021	983		983,833
Magic Newco, LLC			
Term Loan, 5.00%, Maturing December 12, 2018	679		680,396
MH Sub I, LLC			
Term Loan, 4.75%, Maturing July 8, 2021	619		615,251
Microsemi Corporation			
Term Loan, 3.25%, Maturing February 19, 2020	299		297,759
Orbotech, Inc.			
Term Loan, 5.00%, Maturing August 6, 2020	203		202,353
Renaissance Learning, Inc.			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.50%, Maturing April 9, 2021	1,091		1,061,869
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	125		121,562
Rocket Software, Inc.	123		121,302
Term Loan, 5.75%, Maturing February 8, 2018	215		214,602
	250		
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	230		250,208
RP Crown Parent, LLC	2.014		2.551.025
Term Loan, 6.00%, Maturing December 21, 2018	2,814		2,551,835
SGS Cayman L.P.	0.0		00.225
Term Loan, 6.00%, Maturing April 23, 2021	98		98,325
Sirius Computer Solutions, Inc.			
Term Loan, 6.25%, Maturing December 7, 2018	165		165,225
SkillSoft Corporation			
Term Loan, 5.75%, Maturing April 28, 2021	1,762		1,595,051
Smart Technologies ULC			
Term Loan, 10.50%, Maturing January 31, 2018	276		276,250
SS&C Technologies, Inc.			
Term Loan, 4.00%, Maturing July 8, 2022	157		157,511
Term Loan, 4.00%, Maturing July 8, 2022	992		995,692
SunEdison Semiconductor B.V.			
Term Loan, 6.50%, Maturing May 27, 2019	1,216		1,223,255
SurveyMonkey, Inc.			
Term Loan, 6.25%, Maturing February 5, 2019	1,011		990,852
Sutherland Global Services, Inc.	1,011		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 6.00%, Maturing April 23, 2021	422		422,399
Sybil Software, LLC	122		122,377
Term Loan, 4.25%, Maturing March 20, 2020	790		789,949
	790		705,545
Vertafore, Inc.	050		050 550
Term Loan, 4.25%, Maturing October 3, 2019	958		958,552
Wall Street Systems Delaware, Inc.	640		645.025
Term Loan, 4.50%, Maturing April 30, 2021	649		647,825
Zebra Technologies Corporation			
Term Loan, 4.75%, Maturing October 27, 2021	988		995,667
		\$	34,660,040
Financial Intermediaries 5.1%			
Armor Holding II, LLC			
Term Loan, 5.75%, Maturing June 26, 2020	991	\$	985,632
2011 2011, 01.0 /0, Hatting value 20, 2020	<i>))</i> 1	Ψ	703,032

Term Loan - Second Lien, 10.25%, Maturing December 26, 2020	725	715,937
CITCO Funding, LLC		
Term Loan, 4.25%, Maturing June 29, 2018	1,514	1,516,365
First Data Corporation		
Term Loan, 3.70%, Maturing March 24, 2018	2,695	2,675,541
Term Loan, 3.70%, Maturing September 24, 2018	950	943,568
Term Loan, 3.95%, Maturing July 8, 2022	375	373,266

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Grosvenor Capital Management Holdings, LLP	5.67	ф	564.067
Term Loan, 3.75%, Maturing January 4, 2021	567	\$	564,867
Guggenheim Partners, LLC	(62		664 457
Term Loan, 4.25%, Maturing July 22, 2020	663		664,457
Hamilton Lane Advisors, LLC	250		250 547
Term Loan, 4.25%, Maturing July 9, 2022	250		250,547
Harbourvest Partners, LLC	204		202 605
Term Loan, 3.25%, Maturing February 4, 2021	394		392,695
Medley, LLC	238		227 500
Term Loan, 6.50%, Maturing June 15, 2019	238		237,500
NXT Capital, Inc.	49		40.260
Term Loan, 6.25%, Maturing September 4, 2018			49,369
Term Loan, 6.25%, Maturing September 4, 2018	323		324,159
Term Loan, 6.25%, Maturing September 4, 2018	343		343,858
Ocwen Financial Corporation	1.007		1 007 405
Term Loan, 5.00%, Maturing February 15, 2018	1,027		1,027,425
Sesac Holdco II, LLC	401		400.050
Term Loan, 5.25%, Maturing February 8, 2019	481		480,978
Starwood Property Trust, Inc.			
Term Loan, 3.50%, Maturing April 17, 2020	122		121,164
Walker & Dunlop, Inc.			
Term Loan, 5.25%, Maturing December 11, 2020	313		314,096
Walter Investment Management Corp.			
Term Loan, 4.75%, Maturing December 19, 2020	1,158		1,077,837
		\$	13,059,261
Food Products 5.1%			
AdvancePierre Foods, Inc.			
Term Loan, 5.75%, Maturing July 10, 2017	1,520	\$	1,522,781
Blue Buffalo Company Ltd.			
Term Loan, 3.75%, Maturing August 8, 2019	631		631,233
Charger OpCo B.V.			
Term Loan, 4.25%, Maturing July 2, 2022	EUR 350		392,452
Term Loan, 4.25%, Maturing July 2, 2022	1,075		1,077,352
Clearwater Seafoods Limited Partnership	,		, ,
Term Loan, 4.75%, Maturing June 26, 2019	453		453,748
Del Monte Foods, Inc.			,,,,,,,
Term Loan, 4.26%, Maturing February 18, 2021	1,092		1,037,015
Diamond Foods, Inc.	1,072		1,007,010
Term Loan, 4.25%, Maturing August 20, 2018	99		98,295
Dole Food Company, Inc.			>0,2>0
Term Loan, 4.50%, Maturing November 1, 2018	625		624,726
High Liner Foods, Incorporated	023		021,720
Term Loan, 4.25%, Maturing April 24, 2021	419		418,189
JBS USA, LLC	41)		410,107
Term Loan, 3.75%, Maturing May 25, 2018	864		862,181
Term Loan, 3.75%, Maturing September 18, 2020	760		758,907
Term Loan, 4.00%, Maturing August 6, 2022	325		325,201
	323		323,201
Meldrew Participations B.V. Term Loan 8 00% (5 00% Cosh 3 00% PIK) Maturing October 31, 2010	ELID 220		256 061
Term Loan, 8.00%, (5.00% Cash, 3.00% PIK), Maturing October 31, 2019	EUR 338		356,861
Term Loan, 4.50%, (0.00% Cash, 4.50% PIK), Maturing December 19, 2022 ⁽⁵⁾	EUR 214		250,825
NBTY, Inc.	4.100		4 165 105
Term Loan, 3.50%, Maturing October 1, 2017	4,183		4,165,187
Post Holdings, Inc.	120		120 154
Term Loan, 3.75%, Maturing June 2, 2021	130		130,154

		\$ 13,105,107
Food Service 3.5%		
1011778 B.C. Unlimited Liability Company		
Term Loan, 3.75%, Maturing December 12, 2021	2,314	\$ 2,312,593

	Principal Amount*		X 7.1
Borrower/Tranche Description Aramark Services, Inc.	(000 s omitted)		Value
Term Loan, 3.69%, Maturing July 26, 2016	69	\$	68,489
Term Loan, 3.70%, Maturing July 26, 2016	39	Ф	38,483
CEC Entertainment, Inc.	39		,
Term Loan, 4.00%, Maturing February 14, 2021	369		359,833
Centerplate, Inc.			
Term Loan, 4.75%, Maturing November 26, 2019	248		247,335
Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018	1,070		1,071,664
NPC International, Inc.	1,070		1,071,004
Term Loan, 4.00%, Maturing December 28, 2018	338		335,358
P.F. Chang s China Bistro, Inc.	330		333,336
Term Loan, 4.25%, Maturing July 2, 2019	190		186,305
Seminole Hard Rock Entertainment, Inc.	190		160,505
Term Loan, 3.50%, Maturing May 14, 2020	122		120,049
US Foods, Inc.	122		120,049
Term Loan, 4.50%, Maturing March 31, 2019	2,346		2,347,457
Weight Watchers International, Inc.	2,340		2,347,437
Term Loan, 4.00%, Maturing April 2, 2020	3,510		1,908,562
Term Loan, 4.00%, Waturing April 2, 2020	5,510		1,906,302
		ф	0.007.120
		\$	8,996,128
Food/Drug Retailers 3.5%			
Albertsons, LLC	1.000	Ф	1 000 600
Term Loan, 5.38%, Maturing March 21, 2019	1,008	\$	1,009,698
Term Loan, 5.00%, Maturing August 25, 2019	1,560		1,562,243
Term Loan, 5.50%, Maturing August 25, 2021	447		447,669
New Albertsons, Inc.	2.255		2 255 070
Term Loan, 4.75%, Maturing June 27, 2021	2,255		2,255,070
Rite Aid Corporation	705		724.062
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020	725 750		734,062 752,250
Term Loan - Second Lien, 4.88%, Maturing June 21, 2021	730		732,230
Supervalu, Inc. Torm Lean 450% Metaning Merch 21, 2010	2.000		2.097.421
Term Loan, 4.50%, Maturing March 21, 2019	2,080		2,087,431
		\$	8,848,423
		*	-,,
Health Care 15.7%			
Acadia Healthcare Company, Inc.			
Term Loan, 4.25%, Maturing February 11, 2022	124	\$	124,868
ADMI Corp.			,
Term Loan, 5.50%, Maturing April 30, 2022	150		150,685
Akorn, Inc.			
Term Loan, 5.50%, Maturing April 16, 2021	545		543,592
Albany Molecular Research, Inc.			
Term Loan, 5.75%, Maturing July 16, 2021	350		350,875
Alere, Inc.			
Term Loan, 4.25%, Maturing June 18, 2022	848		849,639
Alliance Healthcare Services, Inc.			
Term Loan, 4.25%, Maturing June 3, 2019	604		602,178
Amneal Pharmaceuticals, LLC			
Term Loan, 4.50%, Maturing November 1, 2019	837		839,216
AmSurg Corp.			
Term Loan, 3.50%, Maturing July 16, 2021	296		296,804
Ardent Legacy Acquisitions, Inc.			
Term Loan, 6.50%, Maturing July 21, 2021	250		250,625

ATI Holdings, Inc.		
Term Loan, 5.25%, Maturing December 20, 2019	467	469,300
Auris Luxembourg III S.a.r.l.		
Term Loan, 4.25%, Maturing January 15, 2022	373	374,060
BioScrip, Inc.		
Term Loan, 6.50%, Maturing July 31, 2020	375	352,500
Term Loan, 6.50%, Maturing July 31, 2020	625	587,500

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
CareCore National, LLC		h
Term Loan, 5.50%, Maturing March 5, 2021	1,716	\$ 1,656,354
CeramTec Acquisition Corporation		
Term Loan, 4.25%, Maturing August 30, 2020	16	15,538
CHG Healthcare Services, Inc.		
Term Loan, 4.25%, Maturing November 19, 2019	538	537,495
Community Health Systems, Inc.		
Term Loan, 3.75%, Maturing December 31, 2019	1,227	1,228,120
Term Loan, 4.00%, Maturing January 27, 2021	2,258	2,263,000
Concentra, Inc.		
Term Loan, 4.00%, Maturing June 1, 2022	150	149,530
Concordia Healthcare Corp.		
Term Loan, 4.75%, Maturing April 21, 2022	125	124,843
CPI Buyer, LLC		
Term Loan, 5.50%, Maturing August 18, 2021	495	490,051
DaVita HealthCare Partners, Inc.		
Term Loan, 3.50%, Maturing June 24, 2021	1,555	1,557,529
DJO Finance, LLC	7	, ,
Term Loan, 4.25%, Maturing June 8, 2020	1,050	1,047,375
Envision Healthcare Corporation	1,000	1,017,070
Term Loan, 4.00%, Maturing May 25, 2018	1,541	1,543,583
Faenza Acquisition GmbH	1,511	1,5 15,505
Term Loan, 4.25%, Maturing August 30, 2020	46	45,748
Term Loan, 4.25%, Maturing August 30, 2020	151	151,153
Global Healthcare Exchange, LLC	131	131,133
	525	505 656
Term Loan, 5.50%, Maturing August 15, 2022 Horizon Pharma, Inc.	323	525,656
·	500	506 505
Term Loan, 4.50%, Maturing May 7, 2021	599	596,505
Iasis Healthcare, LLC	012	014001
Term Loan, 4.50%, Maturing May 3, 2018	812	814,021
Indivior Finance S.a.r.l.	401	160 600
Term Loan, 7.00%, Maturing December 19, 2019	481	462,602
inVentiv Health, Inc.	201	201016
Term Loan, 7.75%, Maturing May 15, 2018	304	304,016
Term Loan, 7.75%, Maturing May 15, 2018	1,743	1,743,958
Jaguar Holding Company II		
Term Loan, 4.25%, Maturing August 18, 2022	2,170	2,155,777
Kindred Healthcare, Inc.		
Term Loan, 4.25%, Maturing April 9, 2021	716	715,329
Kinetic Concepts, Inc.		
Term Loan, 4.50%, Maturing May 4, 2018	2,436	2,436,937
Knowledge Universe Education, LLC		
Term Loan, 6.00%, Maturing July 28, 2022	550	541,750
LHP Hospital Group, Inc.		
Term Loan, 9.00%, Maturing July 3, 2018	844	827,435
MedAssets, Inc.		,
Term Loan, 4.00%, Maturing December 13, 2019	173	172,149
Millennium Health, LLC		-,-,-,-
Term Loan, 5.25%, Maturing April 16, 2021 ⁽¹⁹⁾	3,516	1,116,193
National Mentor Holdings, Inc.	5,510	1,110,173
Term Loan, 4.25%, Maturing January 31, 2021	271	270,452
Onex Carestream Finance L.P.	271	270,432
	1 907	1.740.204
Term Loan, 5.00%, Maturing June 7, 2019	1,807	1,740,294
Opal Acquisition, Inc.	1 (10	1 501 010
Term Loan, 5.00%, Maturing November 27, 2020	1,610	1,581,912
Ortho-Clinical Diagnostics, Inc.	1.521	1.512.005
Term Loan, 4.75%, Maturing June 30, 2021	1,531	1,513,087

Physio-Control International, Inc.

Term Loan, 5.50%, Maturing June 6, 2022	225	223,875
PRA Holdings, Inc.		
Term Loan, 4.50%, Maturing September 23, 2020	484	484,626

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Radnet Management, Inc.	(ooo s omitteu)		* aluc
Term Loan, 4.25%, Maturing October 10, 2018	968	\$	964,945
RCHP, Inc.	200	Ψ	904,943
Term Loan, 5.25%, Maturing April 23, 2019	791		786,420
Sage Products Holdings III, LLC	791		700,420
Term Loan, 4.25%, Maturing December 13, 2019	541		541,070
Select Medical Corporation	J+1		341,070
Term Loan, 3.04%, Maturing December 20, 2016	97		96,513
Term Loan, 3.75%, Maturing June 1, 2018	555		554,607
Sterigenics-Nordion Holdings, LLC	333		334,007
Term Loan, 4.25%, Maturing May 15, 2022	350		349,563
Steward Health Care System, LLC	330		349,303
Term Loan, 6.75%, Maturing April 12, 2020	171		170,902
Tecomet, Inc.	1/1		170,902
	571		542 152
Term Loan, 5.75%, Maturing December 5, 2021	3/1		542,153
Truven Health Analytics, Inc. Term Loan, 4.50%, Maturing June 6, 2019	1.080		1,073,200
	1,000		1,073,200
U.S. Renal Care, Inc.	172		171,516
Term Loan, 4.25%, Maturing July 3, 2019	172		1/1,310
		ф	40.050.604
		\$	40,079,624
Home Furnishings 0.4%			
Serta Simmons Holdings, LLC			
Term Loan, 4.25%, Maturing October 1, 2019	753	\$	754,242
Tempur-Pedic International, Inc.			
Term Loan, 3.50%, Maturing March 18, 2020	145		145,251
		\$	899,493
Industrial Equipment 4.3%			
Apex Tool Group, LLC			
Term Loan, 4.50%, Maturing January 31, 2020	864	\$	845,709
Delachaux S.A.			
Term Loan, 4.50%, Maturing October 28, 2021	210		209,953
Doosan Infracore International, Inc.			
Term Loan, 4.50%, Maturing May 28, 2021	501		502,487
Filtration Group Corporation			
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021	79		79,248
Gardner Denver, Inc.			
Term Loan, 4.25%, Maturing July 30, 2020	1,599		1,518,348
	EUR 196		208,490
Husky Injection Molding Systems Ltd.			
Term Loan, 4.25%, Maturing June 30, 2021	1,352		1,339,636
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022	207		203,801
Milacron, LLC			
Term Loan, 4.50%, Maturing September 28, 2020	561		565,442
NN, Inc.			
Term Loan, 7.25%, Maturing August 27, 2021	487		488,718
Paladin Brands Holding, Inc.			
Term Loan, 7.25%, Maturing August 16, 2019	336		329,469
Rexnord, LLC			
Term Loan, 4.00%, Maturing August 21, 2020	2,230		2,215,167
Signode Industrial Group US, Inc.			
Term Loan, 3.75%, Maturing May 1, 2021	511		505,713
STS Operating, Inc.			

Term Loan, 4.75%, Maturing February 12, 2021		148	146,734
Tank Holding Corp.			
Term Loan, 5.25%, Maturing March 16, 2022		372	371,004
Terex Corporation			
Term Loan, 3.50%, Maturing August 13, 2021	EUR	767	854,110
VAT Lux III S.a.r.l.			
Term Loan, 4.25%, Maturing February 11, 2021		176	175,308

Borrower/Tranche Description Wittur GmbH	Amo	cipal ount* omitted)	Value
Term Loan, 6.00%, Maturing February 10, 2022	EUR	450	\$ 487,493
			\$ 11,046,830
Insurance 4.6%			
Alliant Holdings I, Inc.			
Term Loan, 4.50%, Maturing August 12, 2022		923	\$ 920,381
AmWINS Group, LLC			
Term Loan, 5.25%, Maturing September 6, 2019		2,386	2,396,810
Asurion, LLC			
Term Loan, 5.00%, Maturing May 24, 2019		2,071	1,978,223
Term Loan, 5.00%, Maturing August 4, 2022		2,569	2,440,938
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021		1,100	999,075
CGSC of Delaware Holding Corporation			
Term Loan, 5.00%, Maturing April 16, 2020		244	222,076
Cunningham Lindsey U.S., Inc.			
Term Loan, 5.00%, Maturing December 10, 2019		453	373,665
Hub International Limited			
Term Loan, 4.00%, Maturing October 2, 2020		1,372	1,344,091
USI, Inc.		4.400	4 40 4 00 7
Term Loan, 4.25%, Maturing December 27, 2019		1,193	1,184,885
			\$ 11,860,144
Leisure Goods/Activities/Movies 5.8%			
Ancestry.com, Inc.			
Term Loan, 5.00%, Maturing August 17, 2022		750	\$ 747,187
Aufinco Pty Limited			
Term Loan, 4.00%, Maturing May 29, 2020		220	219,388
Term Loan - Second Lien, 8.25%, Maturing November 30, 2020		500	498,750
Bombardier Recreational Products, Inc.			
Term Loan, 3.75%, Maturing January 30, 2019		603	604,174
Bright Horizons Family Solutions, Inc.			
Term Loan, 3.75%, Maturing January 30, 2020		438	438,672
CDS U.S. Intermediate Holdings, Inc.			
Term Loan, 5.00%, Maturing July 8, 2022		200	200,732
ClubCorp Club Operations, Inc.			
Term Loan, 4.25%, Maturing July 24, 2020		1,923	1,930,437
Emerald Expositions Holding, Inc.			
Term Loan, 4.75%, Maturing June 17, 2020		460	458,603
Equinox Holdings, Inc.			
Term Loan, 5.00%, Maturing January 31, 2020		530	530,956
Fender Musical Instruments Corporation			
Term Loan, 5.75%, Maturing April 3, 2019		151	150,670
Lindblad Expeditions, Inc.			
Term Loan, 5.50%, Maturing June 17, 2022		68	68,229
Term Loan, 5.50%, Maturing June 17, 2022		530	528,775
Live Nation Entertainment, Inc.			
Term Loan, 3.50%, Maturing August 16, 2020		1,260	1,261,002
LTF Merger Sub, Inc.			
Term Loan, 4.25%, Maturing June 10, 2022		673	672,471
Nord Anglia Education Finance, LLC			
Term Loan, 5.00%, Maturing March 31, 2021		816	804,961
Sabre, Inc.			
Term Loan, 4.00%, Maturing February 19, 2019		584	583,621

SeaWorld Parks & Entertainment, Inc.		
Term Loan, 3.00%, Maturing May 14, 2020	1,344	1,287,016
Sonifi Solutions, Inc.		
Term Loan, 6.75%, (1.00% Cash, 5.75% PIK), Maturing March 28, 2018 ⁽⁴⁾	443	77,484
SRAM, LLC		
Term Loan, 4.02%, Maturing April 10, 2020	829	807,410
Steinway Musical Instruments, Inc.		
Term Loan, 4.75%, Maturing September 19, 2019	1,000	1,002,188

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Town Sports International, Inc.	(ooo sommera)		, unu
Term Loan, 4.50%, Maturing November 15, 2020 ⁽⁴⁾	588	\$	367,727
WMG Acquisition Corp.			2 3 1 ,1 = 1
Term Loan, 3.75%, Maturing July 1, 2020	270		264,548
Zuffa, LLC	270		201,310
Term Loan, 3.75%, Maturing February 25, 2020	1,410		1,393,924
	, -		, ,-
		\$	14,898,925
		Ψ	14,070,723
I ala'a and Carlon FEW			
Lodging and Casinos 5.5%			
Affinity Gaming, LLC	207	ф	206.710
Term Loan, 5.25%, Maturing November 9, 2017	206	\$	206,719
Amaya Holdings B.V.			
Term Loan, 5.00%, Maturing August 1, 2021	1,661		1,646,570
Term Loan - Second Lien, 8.00%, Maturing August 1, 2022	998		1,001,558
Boyd Gaming Corporation			
Term Loan, 4.00%, Maturing August 14, 2020	216		216,575
Caesars Entertainment Operating Company			
Term Loan, 0.00%, Maturing March 1, 2017 ⁽⁶⁾	597		559,017
CityCenter Holdings, LLC			
Term Loan, 4.25%, Maturing October 16, 2020	386		386,505
Four Seasons Holdings, Inc.			
Term Loan - Second Lien, 6.25%, Maturing December 27, 2020	1,800		1,800,000
Gala Group Ltd.			
Term Loan, 5.51%, Maturing May 27, 2018	GBP 825		1,249,405
Golden Nugget, Inc.			
Term Loan, 5.50%, Maturing November 21, 2019	64		64,704
Term Loan, 5.50%, Maturing November 21, 2019	150		150,975
Hilton Worldwide Finance, LLC			
Term Loan, 3.50%, Maturing October 26, 2020	2,191		2,191,868
La Quinta Intermediate Holdings, LLC	, ,		, , , , , , ,
Term Loan, 3.75%, Maturing April 14, 2021	478		474,321
MGM Resorts International			1, 1,2 = 2
Term Loan, 3.50%, Maturing December 20, 2019	1,264		1,256,151
Pinnacle Entertainment, Inc.	1,20.		1,200,101
Term Loan, 3.75%, Maturing August 13, 2020	164		164,222
Playa Resorts Holding B.V.	101		101,222
Term Loan, 4.00%, Maturing August 9, 2019	245		244,387
Scientific Games International, Inc.	243		244,307
Term Loan, 6.00%, Maturing October 18, 2020	1,793		1,774,684
Term Loan, 6.00%, Maturing October 1, 2021	422		417,436
Tropicana Entertainment, Inc.	422		417,430
Term Loan, 4.00%, Maturing November 27, 2020	172		171,500
Term Loan, 4.00%, Maturing November 27, 2020	172		171,300
		ф	12.05 / 505
		\$	13,976,597
Nonferrous Metals/Minerals 2.7%			
Alpha Natural Resources, LLC			
DIP Loan, 10.83%, Maturing January 31, 2017	125	\$	122,812
Term Loan, 3.50%, Maturing May 22, 2020	890		412,981
Arch Coal, Inc.			
Term Loan, 6.25%, Maturing May 16, 2018	1,428		805,519
Dynacast International, LLC			
Term Loan, 4.50%, Maturing January 28, 2022	299		297,933
Fairmount Minerals Ltd.	=,,		,
Term Loan, 4.50%, Maturing September 5, 2019	1,229		994,248
, , , , , , , , , , , , , , , , , , ,	1,=2>		, =

Murray Energy Corporation		
Term Loan, 7.00%, Maturing April 16, 2017	150	137,094
Term Loan, 7.50%, Maturing April 16, 2020	923	720,465
Noranda Aluminum Acquisition Corporation		
Term Loan, 5.75%, Maturing February 28, 2019	507	348,305
Novelis, Inc.		
Term Loan, 4.00%, Maturing June 2, 2022	1,297	1,282,296

Powerway/Transles Description	Principal Amount*		Value
Borrower/Tranche Description	(000 s omitted)		Value
Oxbow Carbon, LLC Term Loan, 4.25%, Maturing July 19, 2019	686	\$	670,840
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	1,025	Ф	943,000
United Central Industrial Supply Company, LLC	1,023		943,000
Term Loan - Second Lien, 12.50%, Maturing April 9, 2019 ⁽⁴⁾	250		148,250
Term Loan - Second Lien, 12.30 %, Wattiring April 9, 2019	230		140,230
		\$	6,883,743
Oil and Gas 5.3%			
Ameriforge Group, Inc.			
Term Loan, 5.00%, Maturing December 19, 2019	587	\$	407,800
Bronco Midstream Funding, LLC			
Term Loan, 5.00%, Maturing August 15, 2020	978		924,020
CITGO Holding, Inc.			
Term Loan, 9.50%, Maturing May 12, 2018	686		676,757
CITGO Petroleum Corporation			
Term Loan, 4.50%, Maturing July 29, 2021	470		467,311
Crestwood Holdings, LLC			
Term Loan, 7.00%, Maturing June 19, 2019	890		803,994
Drillships Ocean Ventures, Inc.			
Term Loan, 5.50%, Maturing July 25, 2021	1,017		678,370
Energy Transfer Equity L.P.			
Term Loan, 4.00%, Maturing December 2, 2019	186		183,365
Fieldwood Energy, LLC			
Term Loan, 3.88%, Maturing September 28, 2018	515		442,095
Term Loan - Second Lien, 8.38%, Maturing September 30, 2020	850		245,792
Floatel International Ltd.			
Term Loan, 6.00%, Maturing June 27, 2020	1,086		744,147
MEG Energy Corp.			
Term Loan, 3.75%, Maturing March 31, 2020	3,663		3,428,336
Obsidian Natural Gas Trust	70		60.502
Term Loan, 7.00%, Maturing November 2, 2015	70		69,582
Paragon Offshore Finance Company	401		164704
Term Loan, 3.75%, Maturing July 18, 2021	421		164,794
Samson Investment Company	025		126 420
Term Loan - Second Lien, 0.00%, Maturing September 25, 2018 ⁽⁶⁾	925		136,438
Seadrill Partners Finco, LLC	2 100		1 244 700
Term Loan, 4.00%, Maturing February 21, 2021	2,190		1,344,708
Seventy Seven Operating, LLC	247		210.040
Term Loan, 3.75%, Maturing June 25, 2021	247		210,049
Sheridan Investment Partners II L.P. Term Loan, 4.25%, Maturing December 16, 2020	17		12,807
Term Loan, 4.25%, Maturing December 16, 2020	46		34,339
Term Loan, 4.25%, Maturing December 16, 2020	329		246,854
Sheridan Production Partners I, LLC	329		240,634
Term Loan, 4.25%, Maturing October 1, 2019	104		80,682
Term Loan, 4.25%, Maturing October 1, 2019 Term Loan, 4.25%, Maturing October 1, 2019	170		132,092
Term Loan, 4.25%, Maturing October 1, 2019	1,282		996,856
Southcross Holdings Borrower L.P.	1,202		990,630
Term Loan, 6.00%, Maturing August 4, 2021	198		151,088
Targa Resources Corp.	170		131,000
Term Loan, 5.75%, Maturing February 25, 2022	130		130,395
Tervita Corporation	130		130,393
Term Loan, 6.25%, Maturing May 15, 2018	923		721,491
10.11. 20.11., 0.20 10, maining may 10, 2010	923		
		\$	13,434,162

862	\$	864,683
2,874		1,883,529
765		764,739
	2,874	2,874

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Laureate Education, Inc.			
Term Loan, 5.00%, Maturing June 15, 2018	2,603	\$	2,322,733
McGraw-Hill Global Education Holdings, LLC			
Term Loan, 4.75%, Maturing March 22, 2019	355		356,095
Merrill Communications, LLC			
Term Loan, 6.25%, Maturing June 1, 2022	298		296,715
Multi Packaging Solutions, Inc.			
Term Loan, 4.25%, Maturing September 30, 2020	172		170,867
Nelson Education Ltd.			
Term Loan, 0.00%, Maturing July 7, 2016 ⁽⁶⁾	216		132,138
Penton Media, Inc.			
Term Loan, 5.00%, Maturing October 3, 2019	315		313,713
ProQuest, LLC			
Term Loan, 5.25%, Maturing October 24, 2021	821		825,063
Springer Science+Business Media Deutschland GmbH			
Term Loan, 4.75%, Maturing August 14, 2020	688		690,903
		\$	8,621,178
Radio and Television 4.1%			
ALM Media Holdings, Inc.			
Term Loan, 5.50%, Maturing July 31, 2020	219	\$	206,936
AP NMT Acquisition B.V.	-17	Ψ	200,500
Term Loan, 6.75%, Maturing August 13, 2021	1,020		995,121
Block Communications, Inc.	1,020		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.00%, Maturing November 7, 2021	124		124,369
Cumulus Media Holdings, Inc.	121		121,509
Term Loan, 4.25%, Maturing December 23, 2020	2,045		1,784,178
Entercom Radio, LLC	2,013		1,701,170
Term Loan, 4.02%, Maturing November 23, 2018	182		181,712
Gray Television, Inc.	102		101,712
Term Loan, 3.75%, Maturing June 10, 2021	134		133,392
Hubbard Radio, LLC	131		133,372
Term Loan, 4.25%, Maturing May 15, 2020	345		343,845
iHeartCommunications, Inc.	5-15		343,043
Term Loan, 6.94%, Maturing January 30, 2019	566		471,427
Term Loan, 7.69%, Maturing July 30, 2019	182		152,757
Media General, Inc.	102		132,737
Term Loan, 4.00%, Maturing July 31, 2020	656		651,960
Mission Broadcasting, Inc.	030		031,900
C,	321		310 313
Term Loan, 3.75%, Maturing October 1, 2020 Nexstar Broadcasting, Inc.	321		319,313
C,	364		262 105
Term Loan, 3.75%, Maturing October 1, 2020 Raycom TV Broadcasting, LLC	304		362,105
	420		420.074
Term Loan, 3.75%, Maturing August 4, 2021	432		429,974
Sinclair Television Group, Inc.	260		265 749
Term Loan, 3.00%, Maturing April 9, 2020	268		265,748
TWCC Holding Corp.	007		000.040
Term Loan, 5.75%, Maturing February 11, 2020	997		990,948
Term Loan - Second Lien, 7.00%, Maturing June 26, 2020	1,100		1,035,375
Univision Communications, Inc.	• 100		2 002 001
Term Loan, 4.00%, Maturing March 1, 2020	2,108		2,092,891
		\$	10,542,051

99 Cents Only Stores			
Term Loan, 4.50%, Maturing January 11, 2019		485	\$ 391,701
B&M Retail Limited			
Term Loan, 3.84%, Maturing May 21, 2019	GBP	175	260,512
Term Loan, 4.34%, Maturing April 28, 2020	GBP	150	224,998
Bass Pro Group, LLC			
Term Loan, 4.00%, Maturing June 5, 2020		1,151	1,147,874

Paymone Transla Description	Princ Amou	int*		Value
Borrower/Tranche Description CDW, LLC	(000 s c	omittea)		vaiue
Term Loan, 3.25%, Maturing April 29, 2020		2,682	\$	2,666,414
David s Bridal, Inc.		2,002	Ψ	2,000,414
Term Loan, 5.25%, Maturing October 11, 2019		311		275 109
		311		275,198
Dollar Tree, Inc.		1 420		1 422 710
Term Loan, 3.50%, Maturing July 6, 2022		1,420		1,422,719
Evergreen Acqco 1 L.P.		240		202 (00
Term Loan, 5.00%, Maturing July 9, 2019		340		293,688
Harbor Freight Tools USA, Inc.		714		516.000
Term Loan, 4.75%, Maturing July 26, 2019		514		516,928
J. Crew Group, Inc.		1 405		1 000 007
Term Loan, 4.00%, Maturing March 5, 2021		1,407		1,092,037
Jo-Ann Stores, Inc.				
Term Loan, 4.00%, Maturing March 16, 2018		1,292		1,276,570
Men s Wearhouse, Inc. (The)				
Term Loan, 4.50%, Maturing June 18, 2021		440		440,549
Michaels Stores, Inc.				
Term Loan, 3.75%, Maturing January 28, 2020		1,246		1,245,404
Term Loan, 4.00%, Maturing January 28, 2020		495		495,668
Neiman Marcus Group, Inc. (The)				
Term Loan, 4.25%, Maturing October 25, 2020		2,088		2,048,151
Party City Holdings, Inc.				
Term Loan, 4.25%, Maturing August 19, 2022		1,325		1,325,553
Pep Boys-Manny, Moe & Jack (The)				
Term Loan, 4.25%, Maturing October 11, 2018		219		219,291
Petco Animal Supplies, Inc.				
Term Loan, 4.00%, Maturing November 24, 2017		1,557		1,559,269
PetSmart, Inc.				
Term Loan, 4.25%, Maturing March 11, 2022		2,344		2,343,881
PFS Holding Corporation		·		
Term Loan, 4.50%, Maturing January 31, 2021		767		717,012
Pier 1 Imports (U.S.), Inc.				, .
Term Loan, 4.50%, Maturing April 30, 2021		247		242,555
Pilot Travel Centers, LLC				,
Term Loan, 4.25%, Maturing October 1, 2021		990		995,806
Spin Holdco, Inc.		,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.25%, Maturing November 14, 2019		1,275		1,257,938
Toys R Us Property Company I, LLC		1,270		1,207,500
Term Loan, 6.00%, Maturing August 21, 2019		377		352,469
Vivarte SA		311		332, 407
Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 ⁽⁷⁾	EUR	145		173,238
Term Loan, 5.00%, (4.00% Cash, 7.00% FIK), Maturing October 29, 2020 ⁽⁸⁾	EUR	164		173,236
Wilton Brands, LLC	LUK	104		122,313
Term Loan, 8.50%, Maturing August 30, 2018		258		252,885
Term Loan, 6.50 %, Maturing August 50, 2016		236		232,663
			ф	22 240 022
			\$	23,360,823
Steel 1.6%				
FMG Resources (August 2006) Pty Ltd.				
Term Loan, 3.75%, Maturing June 30, 2019		4,397	\$	3,616,910
JMC Steel Group, Inc.				
Term Loan, 4.75%, Maturing April 1, 2017		334		329,256
Neenah Foundry Company				
Term Loan, 6.75%, Maturing April 26, 2017		183		181,879
Patriot Coal Corporation				
Term Loan, 0.00%, Maturing December 15, 2018 ⁽⁴⁾⁽⁶⁾		741		74,062
				•

		\$ 4,202,107
Surface Transport 0.7%		
Hertz Corporation (The)		
Term Loan, 3.75%, Maturing March 11, 2018	900	\$ 897,988

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Kenan Advantage Group, Inc.			
Term Loan, 0.50%, Maturing January 23, 2017 ⁽³⁾	24	\$	23,916
Term Loan, 4.00%, Maturing July 31, 2022	55		54,624
Term Loan, 4.00%, Maturing July 31, 2022	171		171,252
Stena International S.a.r.l.			
Term Loan, 4.00%, Maturing March 3, 2021	739		641,789
		\$	1,789,569
Telecommunications 4.3%			
Intelsat Jackson Holdings S.A.			
Term Loan, 3.75%, Maturing June 30, 2019	3,700	\$	3,615,825
IPC Corp.			
Term Loan, 5.50%, Maturing August 6, 2021	1,070		1,056,254
Mitel US Holdings, Inc.			
Term Loan, 5.50%, Maturing April 29, 2022	374		372,543
Syniverse Holdings, Inc.			
Term Loan, 4.00%, Maturing April 23, 2019	912		838,888
Term Loan, 4.00%, Maturing April 23, 2019	1,006		925,475
Telesat Canada			
Term Loan, 3.50%, Maturing March 28, 2019	3,339		3,322,524
Windstream Corporation			
Term Loan, 3.50%, Maturing August 8, 2019	950		909,270
		\$	11,040,779
Utilities 4.2%			
Calpine Construction Finance Company L.P.			
Term Loan, 3.00%, Maturing May 3, 2020	513	\$	501,213
Term Loan, 3.25%, Maturing January 31, 2022	196	φ	190,989
Calpine Corporation	170		170,707
Term Loan, 4.00%, Maturing October 9, 2019	412		412,107
Term Loan, 3.50%, Maturing May 27, 2022	1,546		1,525,832
Dynegy Holdings, Inc.	1,540		1,323,032
Term Loan, 4.00%, Maturing April 23, 2020	466		466,151
EFS Cogen Holdings I, LLC	100		100,131
Term Loan, 3.75%, Maturing December 17, 2020	222		222,733
Electrical Components International, Inc.	222		222,733
Term Loan, 5.75%, Maturing May 28, 2021	669		671,140
Energy Future Intermediate Holding Co., LLC	00)		071,110
DIP Loan, 4.25%, Maturing June 19, 2016	850		848,583
Granite Acquisition, Inc.	050		010,505
Term Loan, 5.00%, Maturing December 19, 2021	54		52,751
Term Loan, 5.00%, Maturing December 19, 2021	1,212		1,189,883
La Frontera Generation, LLC	1,212		1,100,000
Term Loan, 4.50%, Maturing September 30, 2020	1,255		1,110,469
Lonestar Generation, LLC	1,233		1,110,100
Term Loan, 5.25%, Maturing February 20, 2021	571		473,703
Longview Power, LLC	3/1		173,703
Term Loan, 7.00%, Maturing April 13, 2021	1,372		1,364,705
TPF II Power, LLC	1,5 / 2		-,55.,765
Term Loan, 5.50%, Maturing October 2, 2021	666		666,404
WTG Holdings III Corp.			300,101
Term Loan, 4.75%, Maturing January 15, 2021	197		195,518
Term Loan - Second Lien, 8.50%, Maturing January 15, 2022	900		888,750
			,

\$ 10,780,931

Total Senior Floating-Rate Interests (identified cost \$388,895,432)

\$ 369,435,982

Corporate Bonds & Notes 9.4%

	Principal Amount*		
Security Agreement and Defense 0.1%	(000 s omitted)		Value
Aerospace and Defense 0.1%			
Aerojet Rocketdyne Holdings, Inc. 7.125%, 3/15/21	30	\$	31,200
CBC Ammo, LLC/CBC FinCo, Inc.	30	Φ	31,200
7.25%, 11/15/21 ⁽⁹⁾	30		27,600
Orbital ATK, Inc.	30		27,000
5.25%, 10/1/21	20		20,350
TransDigm, Inc.	20		20,330
7.50%, 7/15/21	10		10,475
6.00%, 7/15/22	30		28,125
6.50%, 7/15/24	30		28,345
			20,5 .5
		\$	146,095
Automotive 0.0% ⁰⁾			
American Axle & Manufacturing, Inc.			
5.125%, 2/15/19	10	\$	10,038
General Motors Financial Co., Inc.			
4.75%, 8/15/17	40		41,516
3.25%, 5/15/18	5		5,047
Navistar International Corp.			
8.25%, 11/1/21	50		40,312
		\$	96,913
Beverage and Tobacco 0.0% ⁰⁾			
Constellation Brands, Inc.			
6.00%, 5/1/22	35	\$	38,325
4.25%, 5/1/23	40		39,950
		\$	78,275
Brokerage/Securities Dealers/Investment Houses 0.0%0)			
Alliance Data Systems Corp.			
6.375%, 4/1/20 ⁽⁹⁾	30	\$	30,638
0.37376, 111720	30	Ψ	50,050
		\$	30,638
Building and Development 0.1%			
Builders FirstSource, Inc.			
10.75%, 8/15/23 ⁽⁹⁾	15	\$	15,056
Building Materials Corp. of America	13	Ψ	15,050
5.375%, 11/15/24 ⁽⁹⁾	30		29,775
6.00%, 10/15/25 ⁽⁹⁾⁽¹¹⁾	25		25,375
Greystar Real Estate Partners, LLC			
8.25%, 12/1/22 ⁽⁹⁾	20		21,000
HD Supply, Inc.			
7.50%, 7/15/20	45		47,025
5.25%, 12/15/21 ⁽⁹⁾	15		15,132
Hillman Group, Inc. (The)			
6.375%, 7/15/22 ⁽⁹⁾	30		27,750
Nortek, Inc.			
8.50%, 4/15/21	20		21,100

Reliance Intermediate H	oldings, L.P.
C 50 CT 4 (1 (0 0 (0))	

6.50%, 4/1/23 ⁽⁹⁾	50	50,250
TRI Pointe Holdings, Inc.		
4.375%, 6/15/19	20	19,700
5.875%, 6/15/24	25	24,625
USG Corp.		
5.875%, 11/1/21 ⁽⁹⁾	20	20,850
5.50%, 3/1/25 ⁽⁹⁾	5	5,006

322,644

Security	Principal Amount* (000 s omitted)		Value
Business Equipment and Services 0.1%	(000 3 omitted)		varue
Acosta, Inc.			
7.75%, 10/1/22 ⁽⁹⁾	60	\$	56,550
Audatex North America, Inc.			,
6.00%, 6/15/21 ⁽⁹⁾	30		30,172
FTI Consulting, Inc.			
6.00%, 11/15/22	20		20,775
IMS Health, Inc.			
$6.00\%, 11/1/20^{(9)}$	40		41,100
ServiceMaster Co., LLC (The)			
7.45%, 8/15/27	20		20,200
United Rentals North America, Inc.			
7.625%, 4/15/22	15		16,012
6.125%, 6/15/23	15		15,038
		\$	199,847
		·	,
Cable and Satellite Television 0.7%			
AMC Networks, Inc.			
7.75%, 7/15/21	20	\$	21,252
4.75%, 12/15/22	15	Ψ	14,194
Cable One, Inc.	10		11,171
5.75%, 6/15/22 ⁽⁹⁾	10		9,880
CCO Holdings, LLC/CCO Holdings Capital Corp.	10		7,000
5.25%, 9/30/22	80		75,200
5.75%, 1/15/24	5		4,788
5.375%, 5/1/25 ⁽⁹⁾	40		36,550
CSC Holdings, LLC	.0		20,220
5.25%, 6/1/24	5		3,956
DISH DBS Corp.			2,520
6.75%, 6/1/21	75		71,812
5.875%, 7/15/22	15		13,275
5.875%, 11/15/24	10		8,525
IAC/InterActiveCorp			- ,
4.875%, 11/30/18	20		20,625
Numericable-SFR SAS			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
4.875%, 5/15/19 ⁽⁹⁾	200		194,000
Virgin Media Secured Finance PLC			,,,,,,,
5.375%, 4/15/21 ⁽⁹⁾	428		431,775
6.00%, 4/15/21 ⁽⁹⁾	GBP 428		656,162
5.50%, 1/15/25 ⁽⁹⁾	275		267,437
		\$	1,829,431
		Ψ	1,025,101
Chemicals and Plastics 0.8%			
Chemours Co. (The)			
6.625%, 5/15/23 ⁽⁹⁾	5	\$	3,375
7.00%, 5/15/25 ⁽⁹⁾	10	φ	6,600
Hexion, Inc.	10		0,000
6.625%, 4/15/20	2,225		1,902,375
Platform Specialty Products Corp.	۷,۷۷۵		1,704,373
6.50%, 2/1/22 ⁽⁹⁾	25		21,625
Rockwood Specialties Group, Inc.	23		41,043
	65		67 200
4.625%, 10/15/20 Tronox Finance, LLC	03		67,298
6.375%, 8/15/20	50		32,000
0.57570, 0/15/20	50		32,000

7.50%, 3/15/22 ⁽⁹⁾	10	6,350
Univar USA, Inc.		
6.75%, 7/15/23 ⁽⁹⁾	5	4,663
W.R. Grace & Co.		
5.125%, 10/1/21 ⁽⁹⁾	15	14,850
5.625%, 10/1/24 ⁽⁹⁾	5	4,919
		\$ 2,064,055

	Principal Amount*		Value
Security Commercial Services 0.0% ⁰⁾	(000 s omitted)		vaiue
CEB, Inc.			
5.625%, 6/15/23 ⁽⁹⁾	10	\$	10,000
ExamWorks Group, Inc.	10	Ψ	10,000
5.625%, 4/15/23	20		20,350
		\$	30,350
		Ф	30,330
Conglomerates 0.1%			
Belden, Inc.			
5.50%, 9/1/22 ⁽⁹⁾	10	\$	9,725
Spectrum Brands, Inc.			
6.375%, 11/15/20	25		26,572
6.625%, 11/15/22	20		21,250
5.75%, 7/15/25 ⁽⁹⁾	30		30,750
TMS International Corp.			
7.625%, 10/15/21 ⁽⁹⁾	20		18,700
		\$	106,997
Containers and Glass Products 0.8%			
Berry Plastics Corp.			
6.00%, 10/15/22 ⁽⁹⁾⁽¹¹⁾	10	\$	10,075
Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II Issuer, Inc. 5.625%, 12/15/16 ⁽⁹⁾	5		4,944
Owens-Brockway Glass Container, Inc.			
5.875%, 8/15/23 ⁽⁹⁾	15		15,150
6.375%, 8/15/25 ⁽⁹⁾	5		5,059
Reynolds Group Holdings, Inc.			
5.75%, 10/15/20	1,975		1,999,688
		\$	2,034,916
Cosmetics/Toiletries 0.0% ⁰⁾			
Alphabet Holding Co., Inc.			
7.75%, 11/1/17 ⁽¹²⁾	105	\$	102,375
		\$	102,375
Distribution & Wholesale $0.0\%^{0}$			
American Tire Distributors, Inc.			
10.25%, 3/1/22 ⁽⁹⁾	40	\$	41,000
		\$	41,000
		Ψ	41,000
Diversified Financial Services 0.0% ⁰⁾			
Quicken Loans, Inc.			
5.75%, 5/1/25 ⁽⁹⁾	15	\$	14,269

Decree 0.10/		
Drugs 0.1%		
AMAG Pharmaceuticals, Inc.		
7.875%, 9/1/23 ⁽⁹⁾	20	\$ 19,250
Jaguar Holding Co. II/Pharmaceutical Product Development, LLC		
6.375%, 8/1/23 ⁽⁹⁾	45	43,875
Valeant Pharmaceuticals International, Inc.		
6.375%, 10/15/20 ⁽⁹⁾	90	89,719
7.50%, 7/15/21 ⁽⁹⁾	25	25,812
5.50%, 3/1/23 ⁽⁹⁾	10	9,500
5.875%, 5/15/23 ⁽⁹⁾	65	62,481
6.125%, 4/15/25 ⁽⁹⁾	65	62,426
		\$ 313,063
Ecological Services and Equipment 0.0% ⁰⁾		
ADS Waste Holdings, Inc.		
8.25%, 10/1/20	25	\$ 25.062

Security	Principal Amount* (000 s omitted)		Value
Clean Harbors, Inc.	(000 3 offitted)		v aluc
5.25%, 8/1/20	25	\$	25,625
5.125%, 6/1/21	30		30,450
Covanta Holding Corp.			,
5.875%, 3/1/24	10		9,575
		\$	90,712
		·	,
Electric Utilities 0.0% ⁰⁾			
Dynegy, Inc.			
6.75%, 11/1/19	30	\$	30,225
7.375%, 11/1/22	25		25,313
7.625%, 11/1/24	25		25,375
		\$	80,913
			,
Electronics/Electrical 0.1%			
Alcatel-Lucent USA, Inc.			
4.625%, 7/1/17 ⁽⁹⁾	10	\$	10,150
Anixter, Inc.			Ź
5.50%, 3/1/23 ⁽⁹⁾	20		19,750
CommScope Holding Co., Inc.			
$6.625\%, 6/1/20^{(9)(12)}$	25		25,719
Freescale Semiconductor, Inc.			
6.00%, 1/15/22 ⁽⁹⁾	20		20,950
Infor (US), Inc.			
5.75%, 8/15/20 ⁽⁹⁾	15		14,953
6.50%, 5/15/22 ⁽⁹⁾	25		23,000
Nuance Communications, Inc.			
5.375%, 8/15/20 ⁽⁹⁾	60		60,150
Zebra Technologies Corp.			40.00=
7.25%, 10/15/22 ⁽⁹⁾	45		48,037
		\$	222,709
Equipment Leasing 0.2%			
International Lease Finance Corp.			101.011
6.75%, 9/1/16 ⁽⁹⁾	175	\$	181,344
7.125%, 9/1/18 ⁽⁹⁾	175		193,131
		\$	374,475
Financial Intermediaries 0.3%			
CIT Group, Inc.	25	Ф	26,000
5.50%, 2/15/19 ⁽⁹⁾	25	\$	26,000
5.375%, 5/15/20 First Data Corp.	5		5,250
First Data Corp. 6.75%, 11/1/20 ⁽⁹⁾	406		125 205
	406		425,285 17,520
11.25%, 1/15/21			17,520
10.625%, 6/15/21 11.75%, 8/15/21	16 17		18,356
11.75%, 8/15/21 Icahn Enterprises, L.P./Icahn Enterprises Finance Corp.	17		10,330
3.50%, 3/15/17	20		20,112
6.00%, 8/1/20	15		15,506
JPMorgan Chase & Co.	13		15,500
JI HIOI Sun Onast & CO.			

6.75% to 2/1/24, 1/29/49 ⁽¹³⁾	35	36,488
Navient Corp.		
5.50%, 1/15/19	55	51,253
5.00%, 10/26/20	10	8,408
5.875%, 10/25/24	15	11,813
		\$ 653,571
		\$ 653,571
Food Products 0.9%		\$ 653,571
Food Products 0.9% Dean Foods Co.		\$ 653,571

Security	A	Principal Amount*) s omitted)	Value
Iceland Bondco PLC			
4.834%, 7/15/20 ⁽⁹⁾⁽¹⁴⁾	GBP	1,750	\$ 2,193,033
Pilgrim s Pride Corp.			
5.75%, 3/15/25 ⁽⁹⁾		25	24,625
Post Holdings, Inc.			
6.75%, 12/1/21 ⁽⁹⁾		10	10,025
$6.00\%, 12/15/22^{(9)}$		15	14,419
$7.75\%, 3/15/24^{(9)}$		15	15,413
8.00%, 7/15/25 ⁽⁹⁾		5	5,159
WhiteWave Foods Co. (The)			
5.375%, 10/1/22		10	10,400
			\$ 2,293,424
Food/Drug Retailers 0.0%0)			
Rite Aid Corp.			
6.125%, 4/1/23 ⁽⁹⁾		50	\$ 49,813
			\$ 49,813
W 10 C 446			
Health Care 1.1%			
Alere, Inc.		_	7.5 10
7.25%, 7/1/18		5	\$ 5,219
6.50%, 6/15/20		15	15,300
6.375%, 7/1/23 ⁽⁹⁾		30	30,525
AmSurg Corp.			
5.625%, 11/30/20		30	30,600
5.625%, 7/15/22		20	20,050
Capsugel SA			
$7.00\%, 5/15/19^{(9)(12)}$		10	9,994
Centene Corp.			
4.75%, 5/15/22		10	10,000
CHS/Community Health Systems, Inc.			
5.125%, 8/15/18		1,115	1,142,875
7.125%, 7/15/20		65	67,762
6.875%, 2/1/22		45	46,067
DJO Finco, Inc./DJO Finance, LLC/DJO Finance Corp.			
8.125%, 6/15/21 ⁽⁹⁾		25	24,438
HCA Holdings, Inc.			
6.25%, 2/15/21		40	42,700
HCA, Inc.			
6.50%, 2/15/20		10	10,925
HealthSouth Corp.			
5.75%, 11/1/24 ⁽⁹⁾		10	9,900
Hill-Rom Holdings, Inc.			
5.75%, 9/1/23 ⁽⁹⁾		10	10,075
Hologic, Inc.			
5.25%, 7/15/22 ⁽⁹⁾		30	30,375
inVentiv Health, Inc.			.,
9.00%, 1/15/18 ⁽⁹⁾		625	646,484
Kinetic Concepts, Inc./KCI USA, Inc.			,
10.50%, 11/1/18		25	26,231
Mallinckrodt International Finance S.A./Mallinckrodt CB, LLC			- ,
4.875%, 4/15/20 ⁽⁹⁾		15	14,381
5.625%, 10/15/23 ⁽⁹⁾		40	36,550
5.50%, 4/15/25 ⁽⁹⁾		15	13,425
			-2,.20

MPH Acquisition Holdings, LLC		
6.625%, 4/1/22 ⁽⁹⁾	65	65,163
Opal Acquisition, Inc.		
8.875%, 12/15/21 ⁽⁹⁾	25	23,625
Sterigenics-Nordion Holdings, LLC		
6.50%, 5/15/23(9)	20	19,900
Surgical Care Affiliates, Inc.		
6.00%, 4/1/23 ⁽⁹⁾	15	14,925

	Principal Amount*	
Security Talefler Inc.	(000 s omitted)	Value
Teleflex, Inc. 5.25%, 6/15/24	10 \$	10,100
Tenet Healthcare Corp.	10 ψ	10,100
6.00%, 10/1/20	20	21,150
4.375%, 10/1/21	300	294,000
8.125%, 4/1/22	45	47,943
6.75%, 6/15/23	25	24,875
WellCare Health Plans, Inc.		,
5.75%, 11/15/20	45	46,969
	\$	2,812,526
Holding Company Diversified 0.1%		
Argos Merger Sub, Inc.		
7.125%, 3/15/23 ⁽⁹⁾	45 \$	45,619
HRG Group, Inc.		
7.875%, 7/15/19 ⁽⁹⁾	20	20,800
7.875%, 7/15/19	35	36,400
	\$	102,819
Home Furnishings 0.0% ⁰⁾ Tempur Sealy International, Inc.		
6.875%, 12/15/20	15 \$	15,938
5.625%, 10/15/23 ⁽⁹⁾	15	15,056
	\$	30,994
Industrial Equipment 0.0% ⁽⁰⁾		
BlueLine Rental Finance Corp. 7.00%, 2/1/19 ⁽⁹⁾	20 \$	19,300
Erikson Air-Crane, Inc., Promissory Note	20 \$	19,300
6.00%, 11/2/20 ⁽⁴⁾⁽¹⁵⁾	32	16,388
Manitowoc Co., Inc. (The)	52	10,366
5.875%, 10/15/22	20	21,350
Vander Intermediate Holding II Corp.		
9.75%, 2/1/19 ⁽⁹⁾⁽¹²⁾	25	20,250
	\$	77,288
Insurance 0.0% ⁰⁾		
Hub Holdings, LLC/Hub Holdings Finance, Inc. 8.125%, 7/15/19 ⁽⁹⁾⁽¹²⁾	20 \$	19,400
Hub International, Ltd.	20 \$	19,400
7.875%, 10/1/21 ⁽⁹⁾	25	23,937
USI, Inc.	2.5	23,931
7.75%, 1/15/21 ⁽⁹⁾	40	39,300
Wayne Merger Sub, LLC		25,500
8.25%, 8/1/23 ⁽⁹⁾	20	19,200
	\$	101,837
Internet Software & Services 0.0% ⁽⁰⁾		
Netflix, Inc.		
5.50%, 2/15/22 ⁽⁹⁾	35 \$	35,525
,		20,020

5.875%, 2/15/25 ⁽⁹⁾	45		46,462
		\$	81,987
		Ψ	01,707
Leisure Goods/Activities/Movies 0.2%			
Activision Blizzard, Inc.			
6.125%, 9/15/23 ⁽⁹⁾	15	\$	15,975
National CineMedia, LLC			
6.00%, 4/15/22	380		385,700
NCL Corp., Ltd.			
5.00%, 2/15/18	10		10,175
5.25%, 11/15/19 ⁽⁹⁾	10		10,244
Regal Entertainment Group			
5.75%, 3/15/22	15		14,794

	Principal		
Security	Amount* (000 s omitted)		Value
Royal Caribbean Cruises, Ltd.	(000 s offitted)		v aiuc
7.25%, 6/15/16	10	\$	10,350
7.25%, 3/15/18	20	Ψ	21,900
Sabre GLBL, Inc.	20		21,500
5.375%, 4/15/23 ⁽⁹⁾	10		9,900
Viking Cruises, Ltd.	10		,,,,,,
8.50%, 10/15/22 ⁽⁹⁾	50		55,000
6.25%, 5/15/25 ⁽⁹⁾	20		19,650
			,
		\$	553,688
Lodging and Casinos 0.8%			
Buffalo Thunder Development Authority			
11.00%, 12/9/22 ⁽⁹⁾	124	\$	87,159
Caesars Entertainment Operating Co., Inc.			
8.50%, 2/15/20 ⁽⁶⁾	1,075		886,875
9.00%, 2/15/20 ⁽⁶⁾	825		679,187
GLP Capital, L.P./GLP Financing II, Inc.			
4.875%, 11/1/20	35		35,613
Hilton Worldwide Finance, LLC/Hilton Worldwide Finance Corp.			
5.625%, 10/15/21	45		46,687
MGM Resorts International			
6.625%, 12/15/21	40		41,200
7.75%, 3/15/22	15		16,031
6.00%, 3/15/23	25		24,313
Station Casinos, LLC			
7.50%, 3/1/21	20		20,900
Tunica-Biloxi Gaming Authority			
9.00%, 11/15/15 ⁽⁶⁾⁽⁹⁾	165		93,225
		\$	1,931,190
Manufacturing 0.0% ⁰⁾			
Bombardier, Inc.			
5.50%, 9/15/18 ⁽⁹⁾	5	\$	4,350
7.50%, 3/15/25 ⁽⁹⁾	20		15,100
		\$	19,450
Nonferrous Metals/Minerals 0.1%			
Eldorado Gold Corp.			
6.125%, 12/15/20 ⁽⁹⁾	55	\$	48,400
IAMGOLD Corp.			
$6.75\%, 10/1/20^{(9)}$	35		25,463
Imperial Metals Corp.			
7.00%, 3/15/19 ⁽⁹⁾	10		9,450
Kissner Milling Co., Ltd.			
7.25%, 6/1/19 ⁽⁹⁾	40		37,800
New Gold, Inc.			
6.25%, 11/15/22 ⁽⁹⁾	35		29,487
SunCoke Energy Partners, L.P./SunCoke Energy Partners Finance Corp.			
7.375%, 2/1/20 ⁽⁹⁾	5		4,449
7.375%, 2/1/20	15		13,347

168,396

\$

Oil and Gas 0.6%		
Antero Resources Corp.		
6.00%, 12/1/20	5	\$ 4,650
5.375%, 11/1/21	40	35,400
5.625%, 6/1/23 ⁽⁹⁾	15	13,238
Blue Racer Midstream, LLC/Blue Racer Finance Corp.		
6.125%, 11/15/22 ⁽⁹⁾	20	19,100
Bonanza Creek Energy, Inc.		
6.75%, 4/15/21	25	17,625

	Principal Amount*		
Security	(000 s omitted)		Value
California Resources Corp.	20	Ф	12 200
5.50%, 9/15/21	20	\$	12,300
Canbriam Energy, Inc.	10		0.020
9.75%, 11/15/19 ⁽⁹⁾	10		9,920
Chesapeake Energy Corp.	40		22 200
7.25%, 12/15/18 6.125%, 2/15/21	40 65		33,300 45,622
CITGO Petroleum Corp.	03		43,022
6.25%, 8/15/22 ⁽⁹⁾	325		312,000
Concho Resources, Inc.	323		312,000
5.50%, 4/1/23	105		100,275
CrownRock, L.P./CrownRock Finance, Inc.	103		100,273
7.125%, 4/15/21 ⁽⁹⁾	35		33,775
7.75%, 2/15/23 ⁽⁹⁾	30		29,550
CVR Refining, LLC/Coffeyville Finance, Inc.	30		25,550
6.50%, 11/1/22	65		63,310
Denbury Resources, Inc.			30,000
5.50%, 5/1/22	5		2,988
Endeavor Energy Resources, L.P./EER Finance, Inc.			,
7.00%, 8/15/21(9)	40		37,200
8.125%, 9/15/23 ⁽⁹⁾	10		9,650
Energy Transfer Equity, L.P.			ŕ
5.875%, 1/15/24	30		27,150
EP Energy, LLC/Everest Acquisition Finance, Inc.			
7.75%, 9/1/22	35		28,175
Gulfport Energy Corp.			
7.75%, 11/1/20	65		64,187
6.625%, 5/1/23 ⁽⁹⁾	30		27,750
Halcon Resources Corp.			
$8.625\%, 2/1/20^{(9)}$	10		8,350
Laredo Petroleum, Inc.			
7.375%, 5/1/22	20		19,450
Matador Resources Co.			
6.875%, 4/15/23 ⁽⁹⁾	20		19,300
MEG Energy Corp.			
6.375%, 1/30/23 ⁽⁹⁾	40		31,500
Memorial Resource Development Corp.	50		45.550
5.875%, 7/1/22	50		45,750
Newfield Exploration Co.			60.075
5.625%, 7/1/24	65		62,075
Noble Energy, Inc.	25		25 190
5.625%, 5/1/21	25		25,180
5.875%, 6/1/22 Paramount Resources, Ltd.	30		29,984
6.875%, 6/30/23 ⁽⁹⁾	15		12.075
PBF Holding Co., LLC/PBF Finance Corp.	13		12,975
8.25%, 2/15/20	8		8,224
PBF Logistics, L.P./PBF Logistics Finance Corp.	0		0,224
6.875%, 5/15/23 ⁽⁹⁾	20		17,450
Precision Drilling Corp.	20		17,430
6.50%, 12/15/21	5		4,275
8SP Permian, Inc.	3		4,213
6.625%, 10/1/22	40		38,600
Sabine Pass Liquefaction, LLC	40		30,000
5.625%, 3/1/25 ⁽⁹⁾	45		39,769
Sabine Pass LNG, L.P.	73		39,109
6.50%, 11/1/20	55		53,487
0.00 /0, 1.1.11.20	33		55,707

Seven Generations Energy, Ltd.

8.25%, 5/15/20 ⁽⁹⁾	65	61,425
6.75%, 5/1/23 ⁽⁹⁾	25	21,625

	Principal Amount*		
Security Seventy Seven Energy Inc.	(000 s omitted)		Value
Seventy Seven Energy, Inc. 6.50%, 7/15/22	10	\$	3,950
SM Energy Co.	10	Ψ	3,730
6.125%, 11/15/22	10		9,310
6.50%, 1/1/23	45		42,075
Sunoco, L.P./Sunoco Finance Corp.			,
6.375%, 4/1/23 ⁽⁹⁾	20		19,650
Tesoro Corp.			
5.375%, 10/1/22	50		49,250
Tesoro Logistics, L.P./Tesoro Logistics Finance Corp.			
$5.50\%, 10/15/19^{(9)}$	5		4,925
6.25%, 10/15/22 ⁽⁹⁾	15		14,700
Triangle USA Petroleum Corp.			
6.75%, 7/15/22 ⁽⁹⁾	15		6,375
Williams Partners, L.P./ACMP Finance Corp.			
4.875%, 3/15/24	5		4,485
		\$	1,581,304
Publishing 0.1%			
Laureate Education, Inc.			
9.25%, 9/1/19 ⁽⁹⁾	305	\$	240,569
McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21	70		76,825
MHGE Parent, LLC/MHGE Parent Finance, Inc.			
8.50%, 8/1/19 ⁽⁹⁾⁽¹²⁾	10		9,987
Tribune Media Co.			
5.875%, 7/15/22 ⁽⁹⁾	30		29,175
		\$	356,556
Radio and Television 0.4%			
Clear Channel Worldwide Holdings, Inc.			
Series A, 6.50%, 11/15/22	25	\$	24,969
Series B, 6.50%, 11/15/22	50		50,375
iHeartCommunications, Inc.			
9.00%, 12/15/19	451		387,296
11.25%, 3/1/21	20		17,275
Nielsen Co. Luxembourg S.a.r.l. (The)	1.7		1.4.001
5.50%, 10/1/21 ⁽⁹⁾	15		14,981
Sirius XM Radio, Inc.	10		10.200
5.875%, 10/1/20 ⁽⁹⁾ 6.00%, 7/15/24 ⁽⁹⁾	10 40		10,200 40,300
Starz, LLC/Starz Finance Corp.	40		40,300
5.00%, 9/15/19	35		34,913
Univision Communications, Inc.			
6.75%, 9/15/22 ⁽⁹⁾	384		398,880
5.125%, 5/15/23 ⁽⁹⁾	15		14,325
		\$	993,514
Post Fetate Investment Toursts (DEITs) 0.00(10)			
Real Estate Investment Trusts (REITs) 0.0% ⁰			
Communications Sales & Leasing, Inc./CSL Capital LLC 8.25%, 10/15/23	5	\$	4,300
ESH Hospitality, Inc.		Ψ	.,500

5.25%, 5/1/25 ⁽⁹⁾	15	14,813
RHP Hotel Properties, L.P./RHP Finance Corp.		
5.00%, 4/15/23	15	15,000
	\$	34,113

	Principal Amount*		** .
Security Retailers (Except Food and Drug) 0.3%	(000 s omitted)		Value
Retailers (Except Food and Drug) 0.3% 1011778 B.C. Unlimited Liability Company/New Red Finance, Inc.			
4.625%, 1/15/22 ⁽⁹⁾	25	\$	24,505
6.00%, 4/1/22 ⁽⁹⁾	50	Ψ	50,875
Chinos Intermediate Holdings A, Inc.	30		30,073
7.75%, 5/1/19 ⁽⁹⁾⁽¹²⁾	25		9,687
Dollar Tree, Inc.	20		,,,,,,,
5.25%, 3/1/20 ⁽⁹⁾	20		20,608
5.75%, 3/1/23 ⁽⁹⁾	70		72,975
Hot Topic, Inc.			,
9.25%, 6/15/21 ⁽⁹⁾	60		57,900
Levi Strauss & Co.			
6.875%, 5/1/22	30		32,325
Michaels Stores, Inc.			
5.875%, 12/15/20 ⁽⁹⁾	20		20,950
Murphy Oil USA, Inc.			
6.00%, 8/15/23	60		61,650
Neiman Marcus Group, Ltd., LLC			
8.75%, 10/15/21 ⁽⁹⁾⁽¹²⁾	20		20,700
Party City Holdings, Inc.			
6.125%, 8/15/23 ⁽⁹⁾	25		25,313
Petco Holdings, Inc.			
$8.50\%, 10/15/17^{(9)(12)}$	65		65,650
Radio Systems Corp.			
8.375%, 11/1/19 ⁽⁹⁾	30		31,537
Sally Holdings, LLC/Sally Capital, Inc.			
5.75%, 6/1/22	30		31,425
Vista Outdoor, Inc.			
5.875%, 10/1/23 ⁽⁹⁾	20		20,400
		\$	546,500
Road & Rail 0.0% ⁰⁾			
Florida East Coast Holdings Corp.			
6.75%, 5/1/19 ⁽⁹⁾	10	\$	9,825
Watco Cos., LLC/Watco Finance Corp.		-	,,,==
6.375%, 4/1/23 ⁽⁹⁾	15		14,925
,			,
		\$	24,750
Software and Services 0.1%			
IHS, Inc.		_	
5.00%, 11/1/22	25	\$	24,094
Infor Software Parent, LLC/Infor Software Parent, Inc.			22.00.1
7.125%, 5/1/21 ⁽⁹⁾⁽¹²⁾	25		22,094
Italics Merger Sub, Inc. 7.125%, 7/15/23 ⁽⁹⁾	35		33,512
SS&C Technologies Holdings, Inc. 5.875%, 7/15/23 ⁽⁹⁾	25		25,500
SunGard Availability Services Capital, Inc.			
8.75%, 4/1/22 ⁽⁹⁾	30		18,150
		\$	123,350
Steel 0.0% ⁽⁰⁾			

ArcelorMittal		
7.00%, 2/25/22	10	\$ 9,150
JMC Steel Group, Inc.		
8.25%, 3/15/18 ⁽⁹⁾	25	17,125
		\$ 26,275

Scenigh Principal (Note) Value Scenige Transport 0.19 1.00				
Security (000 somitor) Value Burtace Cransport 0.1% 18 Berta Corp. (The) 35 \$ 3,5262 \$25%, (101522) 35 \$ 3,5262 XPO Logistics, Inc. \$ 143,937 \$155%, (1015229) 30 25,481 \$143,937 \$ 143,937 Technology, 10,000 Wileron Technology, 1nc. Sept. (1152269) 20 \$ 18,650 \$ 41,213 Telecommunications 0,7% Xaya, Inc. \$100%, (115289) 20 \$ 16,700 \$100%, (152789) 20 \$ 17,450 \$100%, (152789) 20 \$ 17,450 \$100%, (152789) 20 \$ 17,450 \$100%, (152789) 20 \$ 28,856 \$100%, (152789) 20 \$ 28,856 \$100%, (152789) 20 \$ 28,856 \$100%, (152789) 20 \$ 28,856 \$100%, (152789) 20 \$ 28,856 \$100%, (152789) 20 \$ 28,8				
Surface Transport 0.19 18 18 18 18 18 18 18				*7 *
Hertz Corp. CThe		(000 s omitted)		Value
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Name		25	Φ	35 262
7.875%, 9.01/19°° 85 8.1,94 6.50%, 6/15/22°° 30 25,481 Technology 0.0%°° Micron Technology, Inc. 5.25%, 8/1/23°° 20 \$ 18,650 5.658%, 1/15/26°° 20 \$ 18,650 Telecommunications 0.7% Avaya, Inc. Century Link. Century Link. Century Link. CommScope Technologies Finance, LLC CommScope Technologies Finance, LLC <tr< td=""><td></td><td>55</td><td>Ψ</td><td>33,202</td></tr<>		55	Ψ	33,202
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Technology 0.00%				
Technology 0,00000000000000000000000000000000000	0.50 %, 0.15/22	30		23,101
Technology 0,00000000000000000000000000000000000			¢	1/2 027
Micro Technology, Inc. \$ 18,650 \$ 18,650 \$ 5,254, 8/1/32699 \$			Ф	143,937
Micro Technology, Inc. \$ 18,650 \$ 18,650 \$ 5,254, 8/1/32699 \$	T 1 1 0 0 (40)			
5.25%, 8/1/2300 20 \$ 18,650 5.625%, 1/15/2600 25 22,563 *** 41,213 Telecommunications 0.7% **** 41/12100 **** 41/12100 **** 41/12100 **** 41/12100 **** 41/12100 **** 41/12100 **** 41/12100 **** 41/12100 **** 41/12100 **** 41/12100 **** 41/12100 *** 41/12100 *** 41/12100 *** 41/12100 *** 41/1220 *** 41/1220 *** 41/1220 *** 41/1220 *** 41/1220 *** 41/1220 *** 41/1220 *** 41/1220 *** 41/1220 *** 41/1220 *** 41/1220 *** 41/1220 *** 41/1220 *** 41/1220 *** 41/1220 <				
5.625%, 1/15/26 ⁹⁹ 25 22,563 41,213 Telecommunications 0.7% Avaya, Inc. 9,00%, 4/1/19 ⁹⁹ 20 \$ 16,700 Century Link, Inc. 6,75%, 1/2/1/23 20 77,450 Commscope Technologies Finance, LLC Commscope Inc. 4,375%, 6/15/20 ⁹⁹ 10 9,950 Equinix, Inc. 4,375%, 6/15/20 ⁹⁹ 10 9,950 Equinix, Inc. 5,375%, 1/122 15 12,563 10,500 9,150 9,50 Equinix, Inc. 10,500 9,152 20 19,400 Link Sp.9,15/22 ⁹⁹ 10 9,750 10 9,750 10 9,750 10 9,750 10 9,750 10 9,750 10 9,750 10 9,750 10 9,750 10 9,750 10 9,750 10 9,750 10 9,750 10 <t< td=""><td></td><td>20</td><td>ф</td><td>10.650</td></t<>		20	ф	10.650
Page			\$	
Telecommunications 0.7% Avaya, Inc. 9.00% 4/11/9° 20 \$ 16,700	5.025%, 1/15/20*/	25		22,563
Telecommunications 0.7% Avaya, Inc. 9.00% 4/11/9° 20 \$ 16,700				
Avana Inc. Sept. All 1/19 Sept. Sep			\$	41,213
Avana Inc. Sept. All 1/19 Sept. Sep				
9,00%, 4/1/10% 20 \$ 16,700 Century Link, Inc. 30 17,450 6,75%, 121/123 30 2,856 CommScope Technologies Finance, LLC 30 2,856 CommScope, Inc. 30 9,950 Equinis, Inc. 375%, 6/15/20% 10 0,900 Equinis, Inc. 10 0,000 10,000 10,000				
Centry Link, Inc. 20 7.450 C75%, 12/1/23 20 7.450 CommScope Technologies Finance, LLC 30 28.856 CommScope, Inc. 30 9.950 4.375%, 6/15/20% 10 9.950 Equinix, Inc. 10 10,000 Forntier Communications Corp. 6.25%, 9/15/21 15 2.563 1.05%, 9/15/22% 10 8.400 8.750 1.05%, 9/15/22% 10 8.400 8.750 16.275 1.00%, 9/15/25% 10 8.00 8.00 16.275 1.10%, 9/15/25% 20 16.275 1.006 9.400 16.275 1.10%, 9/15/25% 20 16.275 1.006 9.100 16.275 1.006 9.100 16.275 1.006 9.100 16.275 1.006 9.100 1.000 1.000 1.000 1.000 1.000 1.000 1.000 1.000 1.000 1.000 1.000 1.000 1.000 1.000 1.000 1.000				
6.75%, 12/1/23 20 17,450 CommsCope Technologies Finance, LLC 30 28,856 CommScope, Inc. 30 9,950 Equinix, Inc. 10 9,950 5.375%, 1/1/22 10 10,000 Frontier Communications Corp. 15 12,563 6.25%, 9/15/21 15 12,563 10.50%, 9/15/22% 10 9,750 6.25%, 4/15/24 10 8,400 6.875%, 1/15/25 20 16,275 11,00%, 9/15/25% 20 19,400 Intelsat Jackson Holdings SA 2 25 7.25%, 10/15/20 55 5,669 Intelsat Luxembourg SA 2 2 7.25%, 6/1/23 40 26,200 Plantronics, Inc. 5 5,5125 SBA Telecommunications, Inc. 5 2,525,125 SPA Telecommunications, Inc. 345 28,937 5.75%, 7,175/20 345 28,937 5.75%, 7,175/20 345 28,937 5.75%, 7,175/20 345 28,937 5.75%, 7,175/20 35 2,525		20	\$	16,700
CommScope Technologies Finance, LLC Comm(515/25)%) 30 28.856 CommScope, Inc.				
6.00%, 6/15/25% 30 28,856 CommScope, Inc.		20		17,450
Commscope, Inc. 4.375%, 6/15/20% 10 9,950 Equinix, Inc. 10 10,000 Frontic Communications Corp. 6.25%, 9/15/21 15 12,563 10.50%, 9/15/22% 10 9,750 7.625%, 4/15/24 10 8,400 6.875%, 1/15/25 20 16,275 11.00%, 9/15/25% 20 19,400 Interset Luxembourg SA T.25%, 10/15/20 55 50,669 Interset Luxembourg SA T.75%, 6/1/21 80 \$2,300 8.125%, 6/1/23 40 26,200 Patterset Luxembourg SA T.55%, 5/31/23% 25 25,125 SBA Telecommunications, Inc. 5.75%, 7/15/20 80 82,700 Sprint Communications, Inc. 5.75%, 7/15/20 80 8,270 Sprint Corp. 7.25%, 9/15/21 25 20,51 5.87 25 20,51 5.87 25 20,51 5.87		20		***
A375% 6/15/20 ⁽⁹⁾ 10 9,950		30		28,856
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5.75%, 7/15/20 80 82,700 Sprint Communications, Inc. 7.00%, 8/15/20 345 288,937 6.00%, 11/15/22 5 3,775 Sprint Corp. 7.25%, 9/15/21 25 20,531 7.875%, 9/15/23 105 85,247 7.625%, 2/15/25 20 15,538 T-Mobile USA, Inc. 6.25%, 4/1/21 15 14,985 6.633%, 4/28/21 20 20,100 6.731%, 4/28/22 5 5,000 6.625%, 4/1/23 20 19,850 6.375%, 3/1/25 20 19,150				
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6.375%, 3/1/25				
Wind Acquisition Finance SA		20		19,150
	Wind Acquisition Finance SA			

EUR	250	280,495
	225	233,719
EUR	225	250,736
	15	10,865
	35	27,300
	_	225 EUR 225

\$ 1,682,566

Security	Principal Amount* (000 s omitted)	Value
Utilities 0.5%		
AES Corp. (The)		
5.50%, 3/15/24	10	\$ 8,915
Air Medical Merger Sub Corp.		
6.375%, 5/15/23 ⁽⁹⁾	25	22,875
Calpine Corp.		
5.375%, 1/15/23	20	18,750
7.875%, 1/15/23 ⁽⁹⁾	1,188	1,277,100
5.75%, 1/15/25	5	4,694
TerraForm Global Operating, LLC		
9.75%, 8/15/22 ⁽⁹⁾	10	8,024

\$ 1,340,358

Total Corporate Bonds & Notes (identified cost \$25,932,558)

\$ 23,951,096

Asset-Backed Securities 6.5%

ALM Loan Funding, Ltd., Series 2015-16A, Class D, 5.608%, 7/15/27 ⁽⁹⁾⁽¹⁴⁾ \$ 500 \$ 442,693 Apidos CLO XVII, Series 2014-17A, Class B, 3.139%, 4/17/26 ⁽⁹⁾⁽¹⁴⁾ 200 197,172 Apidos CLO XVII, Series 2014-17A, Class C, 3.589%, 4/17/26 ⁽⁹⁾⁽¹⁴⁾ 500 465,792 Apidos CLO XVII, Series 2014-17A, Class D, 5.039%, 4/17/26 ⁽⁹⁾⁽¹⁴⁾ 500 427,953 Apidos CLO XIX, Series 2014-19A, Class E, 5.739%, 10/17/26 ⁽⁹⁾⁽¹⁴⁾ 1,000 890,031 Apidos CLO XXI, Series 2015-21A, Class D, 5.827%, 7/18/27 ⁽⁹⁾⁽¹⁴⁾ 500 444,523 Ares CLO, Ltd., Series 2014-32A, Class D, 5.974%, 11/15/25 ⁽⁹⁾⁽¹⁴⁾ 1,000 904,450 Ares CLO, Ltd., Series 2015-2A, Class E2, 5.458%, 7/29/26 ⁽⁹⁾⁽¹⁴⁾ 500 439,557 Babson CLO, Ltd., Series 2013-IA, Class C, 2.987%, 4/20/25 ⁽⁹⁾⁽¹⁴⁾ 225 219,675 Babson CLO, Ltd., Series 2013-IA, Class D, 3.787%, 4/20/25 ⁽⁹⁾⁽¹⁴⁾ 175 166,475 Birchwood Park CLO, Ltd., Series 2014-1A, Class C1, 3.389%, 7/15/26 ⁽⁹⁾⁽¹⁴⁾ 300 300,085		Principal Amount		
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Apidos CLO XVII, Series 2014-17A, Class D, 5.039%, 4/17/26(9)(14)500427,953Apidos CLO XIX, Series 2014-19A, Class E, 5.739%, 10/17/26(9)(14)1,000890,031Apidos CLO XXI, Series 2015-21A, Class D, 5.827%, 7/18/27(9)(14)500444,523Ares CLO, Ltd., Series 2014-32A, Class D, 5.974%, 11/15/25(9)(14)1,000904,450Ares CLO, Ltd., Series 2015-2A, Class E2, 5.458%, 7/29/26(9)(14)500439,557Babson CLO, Ltd., Series 2013-IA, Class C, 2.987%, 4/20/25(9)(14)225219,675Babson CLO, Ltd., Series 2013-IA, Class D, 3.787%, 4/20/25(9)(14)175166,475Birchwood Park CLO, Ltd., Series 2014-1A, Class C1, 3.389%, 7/15/26(9)(14)300300,085				
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Birchwood Park CLO, Ltd., Series 2014-1A, Class C1, 3.389%, 7/15/26 ⁽⁹⁾⁽¹⁴⁾ 300 300,085				- ,
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	Birchwood Park CLO, Ltd., Series 2014-1A, Class E1, 5.389%, 7/15/26 ⁽⁹⁾⁽¹⁴⁾	300		256,468
Carlyle Global Market Strategies CLO, Ltd., Series 2014-4A, Class E,				
$5.374\%, 10/15/26^{(9)(14)}$ 1,000 882,524		1,000		882,524
Centurion CDO IX Ltd., Series 2005-9A, Class D1, 5.039%, 7/17/19 ⁽⁹⁾⁽¹⁴⁾ 500 481,755				,
CIFC Funding, Ltd., Series 2013-2A, Class A3L, 2.937%, 4/21/25 ⁽⁹⁾⁽¹⁴⁾ 1,325 1,278,003				1,278,003
Cumberland Park CLO, Ltd., Series 2015-2A, Class E, 5.272%, 7/20/26 ⁽⁹⁾⁽¹⁴⁾ 800 685,994		800		685,994
Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class A3L, 3.021%, 8/15/25 ⁽⁹⁾⁽¹⁴⁾ 750 736,504		750		736,504
Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class B1L, 3.521%, 8/15/25 ⁽⁹⁾⁽¹⁴⁾ 320 299,165	Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class B1L, 3.521%, 8/15/25 ⁽⁹⁾⁽¹⁴⁾	320		299,165
Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class B2L, 4.221%, 8/15/25 ⁽⁹⁾⁽¹⁴⁾ 215 180,557	Dryden XXVIII Senior Loan Fund, Series 2013-28A, Class B2L, 4.221%, 8/15/25 ⁽⁹⁾⁽¹⁴⁾	215		180,557
Dryden XL Senior Loan Fund, Series 2015-40A, Class E, 6.276%, 8/15/28 ⁽⁹⁾⁽¹⁴⁾ 500 459,611	Dryden XL Senior Loan Fund, Series 2015-40A, Class E, 6.276%, 8/15/28 ⁽⁹⁾⁽¹⁴⁾	500		459,611
Golub Capital Partners CLO, Ltd., Series 2015-23A, Class E, 5.75%, 5/5/27 ⁽⁹⁾⁽¹⁴⁾ 1,000 848,855	Golub Capital Partners CLO, Ltd., Series 2015-23A, Class E, 5.75%, 5/5/27 ⁽⁹⁾⁽¹⁴⁾	1,000		848,855
Oak Hill Credit Partners VIII Ltd., Series 2013-8A, Class C, 2.987%, 4/20/25 ⁽⁹⁾⁽¹⁴⁾ 200 195,636	Oak Hill Credit Partners VIII Ltd., Series 2013-8A, Class C, 2.987%, 4/20/25 ⁽⁹⁾⁽¹⁴⁾	200		195,636
Oak Hill Credit Partners VIII Ltd., Series 2013-8A, Class D, 3.787%, 4/20/25 ⁽⁹⁾⁽¹⁴⁾ 200 190,939	Oak Hill Credit Partners VIII Ltd., Series 2013-8A, Class D, 3.787%, 4/20/25 ⁽⁹⁾⁽¹⁴⁾	200		190,939
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class C1, 3.039%, 7/17/25 ⁽⁹⁾⁽¹⁴⁾ 475 462,512	Octagon Investment Partners XVI Ltd., Series 2013-1A, Class C1, 3.039%, 7/17/25 ⁽⁹⁾⁽¹⁴⁾	475		462,512
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.639%, 7/17/25 ⁽⁹⁾⁽¹⁴⁾ 475 444,503	Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.639%, 7/17/25 ⁽⁹⁾⁽¹⁴⁾	475		444,503
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class E, 4.789%, 7/17/25 ⁽⁹⁾⁽¹⁴⁾ 550 464,241	Octagon Investment Partners XVI Ltd., Series 2013-1A, Class E, 4.789%, 7/17/25 ⁽⁹⁾⁽¹⁴⁾	550		464,241
Octagon Investment Partners XXIII Ltd., Series 2015-1A, Class E2, 6.786%, 7/15/27 ⁽⁹⁾⁽¹⁴⁾ 1,000 989,675	Octagon Investment Partners XXIII Ltd., Series 2015-1A, Class E2, 6.786%, 7/15/27 ⁽⁹⁾⁽¹⁴⁾	1,000		989,675
Palmer Square CLO, Ltd., Series 2015-2A, Class D, 5.736%, 7/20/27 ⁽⁹⁾⁽¹⁴⁾ 600 521,599	Palmer Square CLO, Ltd., Series 2015-2A, Class D, 5.736%, 7/20/27 ⁽⁹⁾⁽¹⁴⁾	600		521,599
Recette CLO, LLC, Series 2015-1A, Class E, 6.115%, 10/20/27 ⁽⁹⁾⁽¹⁴⁾ 500 441,401	Recette CLO, LLC, Series 2015-1A, Class E, 6.115%, 10/20/27 ⁽⁹⁾⁽¹⁴⁾	500		441,401
Schiller Park CLO, Ltd., Series 2007-1A, Class D, 2.545%, 4/25/21 ⁽⁹⁾⁽¹⁴⁾ 1,000 974,737	Schiller Park CLO, Ltd., Series 2007-1A, Class D, 2.545%, 4/25/21 ⁽⁹⁾⁽¹⁴⁾	1,000		974,737
Ziggurat CLO, Ltd., Series 2014-1A, Class E, 5.289%, 10/17/26 ⁽⁹⁾⁽¹⁴⁾ 1,000 819,860	Ziggurat CLO, Ltd., Series 2014-1A, Class E, 5.289%, 10/17/26 ⁽⁹⁾⁽¹⁴⁾	1,000		819,860

Total Asset-Backed Securities (identified cost \$17,248,160)

\$ 16,512,945

Common Stocks 0.9%			
Security	Shares		Value
Aerospace and Defense 0.0% ⁰⁾			
IAP Worldwide Services, LLC ⁽⁴⁾⁽¹⁵⁾⁽¹⁶⁾	29	\$	25,546
		\$	25,546
A-1			
Automotive 0.2% Dayco Products, LLC ⁽⁴⁾⁽¹⁵⁾	10,159	\$	375,883
Dayles Froducts, EDE	10,157	Ψ	373,003
		\$	375,883
Building and Development 0.0% ⁰⁾			
Panolam Holdings Co. (4)(16)(17)	131	\$	115,039
		\$	115,039
Business Equipment and Services 0.0% Education Management Corp. (4)(15)(16)	1,612,262	\$	0
Zautanon Hamagomont Corp.	1,012,202	Ψ	v
		\$	0
Lodging and Casinos 0.3% Affinity Gaming, LLC ⁽⁴⁾⁽¹⁵⁾⁽¹⁶⁾	23,498	\$	293,728
Tropicana Entertainment, Inc. (15)(16)	25,430	Ψ	410,949
		\$	704,677
Dealth and Add			
Publishing 0.4% ION Media Networks, Inc. (4)(15)	2,155	\$	847,950
MediaNews Group, Inc. (15)(16)	5,771	Ψ	180,349
		\$	1,028,299
Total Common Stocks			
(identified cost \$950,968)		\$	2,249,444
C			
Convertible Preferred Stocks 0.0% ⁰⁾			
Security	Shares		Value
Business Equipment and Services 0.0% ⁰⁾		_	
Education Management Corp., Series A-1, 7.50% ⁽⁴⁾⁽¹⁵⁾⁽¹⁶⁾	1,793	\$	24,134
Total Convertible Preferred Stocks			
(identified cost \$126,544)		\$	24,134
Closed End Funds 216/			
Closed-End Funds 2.1%			
Security	Shares		Value
BlackRock Floating Rate Income Strategies Fund, Inc.	49,400	\$	639,236

Invesco Senior Income Trust	238,872	998,485
Nuveen Credit Strategies Income Fund	180,539	1,440,701
Nuveen Floating Rate Income Fund	73,198	735,640
Nuveen Floating Rate Income Opportunity Fund	51,054	507,987
Voya Prime Rate Trust	196,084	992,185

Total Closed-End Funds	
(identified cost \$6,015,228)	\$ 5,314,234

Warrants $0.0\%^{0)}$

Security	Shares	Value
Retailers (Except Food and Drug) 0.0% ⁰⁾		
Vivarte Luxco ⁽⁴⁾⁽¹⁵⁾⁽¹⁶⁾	104,081	\$ 59,313
Total Warrants (identified cost \$38,147)		\$ 59,313

Miscellaneous 0.0% ⁰⁾			
Security	Principal Amount/Shares		Value
Cable and Satellite Television 0.0% ⁰⁾	Amount/Snares		v alue
Adelphia, Inc., Escrow Certificate ⁽¹⁶⁾	270,000	\$	1,688
		\$	1,688
Lodging and Casinos 0.0% ⁰⁾			
Buffalo Thunder Development Authority, Residual Claim Certificates, Expires 11/15/29 ⁽⁹⁾⁽¹⁶⁾	\$ 54,947	\$	549
		\$	549
Oil and Gas 0.0%			
SemGroup Corp., Escrow Certificate ⁽⁴⁾⁽¹⁶⁾	290,000	\$	0
		\$	0
Total Miscellaneous (identified cost \$0)		\$	2,237
Short-Term Investments 1.3%			
	_		
	Interest		
Description	(000 s omitted)		Value
Eaton Vance Cash Reserves Fund, LLC, 0.23% ⁽¹⁸⁾	\$ 3,399	\$	3,399,304
Total Short-Term Investments (identified cost \$3,399,304)		\$	3,399,304
Total Investments 164.9%			
(identified cost \$442,606,341)		\$	420,948,689
Less Unfunded Loan Commitments (0.0)% ⁰⁾		\$	(23,936)
Net Investments 164.9%		ф	420 024 752
(identified cost \$442,582,405)		\$	420,924,753
Other Assets, Less Liabilities (21.8)%		\$	(55,684,037)
Auction Preferred Shares Plus Cumulative Unpaid Dividends (43.1)%		\$ ((110,001,474)

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

DIP - Debtor in Possession

PIK - Payment In Kind

CAD - Canadian Dollar

EUR - Euro

GBP - British Pound Sterling

* In U.S. dollars unless otherwise indicated.

(1)	Senior floating-rate interests (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will typically have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
(2)	This Senior Loan will settle after September 30, 2015, at which time the interest rate will be determined.
(3)	Unfunded or partially unfunded loan commitments. The Trust may enter into certain loan agreements all or a portion of which may be unfunded. The Trust is obligated to fund these commitments at the borrower s discretion.
(4)	For fair value measurement disclosure purposes, security is categorized as Level 3.
(5)	Includes Staunton Luxco S.C.A. ordinary shares and preferred shares and Staunton Topco, Ltd. ordinary shares that trade with the loan.
(6)	Currently the issuer is in default with respect to interest payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
(7)	Includes new money preferred shares that trade with the loan.
(8)	Includes Vivarte Class A preferred shares and Luxco ordinary shares that trade with the loan.
(9)	Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be sold in certain transactions (normally to qualified institutional buyers) and remain exempt from registration. At September 30, 2015, the aggregate value of these securities is \$28,560,542 or 11.2% of the Trust s net assets applicable to common shares.
(10)	Amount is less than 0.05% or (0.05)%, as applicable.
(11)	When-issued security.
(12)	Represents a payment-in-kind security which may pay interest in additional principal at the issuer s discretion. For corporate bonds, the interest rate paid in additional principal is generally higher than the indicated cash rate.
(13)	Security converts to floating rate after the indicated fixed-rate coupon period.
(14)	Variable rate security. The stated interest rate represents the rate in effect at September 30, 2015.

- (15) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (16) Non-income producing security.
- (17) Restricted security.
- (18) Affiliated investment company, available to Eaton Vance portfolios and funds, which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of September 30, 2015. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended September 30, 2015 was \$3,335.
- (19) Issuer filed for bankruptcy after September 30, 2015.
 The cost and unrealized appreciation (depreciation) of investments of the Trust at September 30, 2015, as determined on a federal income tax basis, were as follows:

Aggregate cost	\$ 442,591,833
	,,
Gross unrealized appreciation	\$ 2,419,210
Gross unrealized depreciation	(24,086,290)
Net unrealized depreciation	\$ (21,667,080)

Restricted Securities

At September 30, 2015, the Trust owned the following securities (representing less than 0.1% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Trust has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

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Date	∖ ∧f'

Description Common Stocks	Acquisition	Shares	Cost	Value
Panolam Holdings Co.	12/30/09	131	\$ 71,985	\$ 115,039
Total Restricted Securities			\$ 71,985	\$ 115,039

A summary of open financial instruments at September 30, 2015 is as follows:

Forward Foreign Currency Exchange Contracts

Settlement				Unrealized	Un	realized		Unrealized oreciation	
Date	Deliver	In Exchange For	Counterparty	Appreciation	Appreciation (Depreciation)		ition (Depreciation) (Depr		reciation)
	Euro	United States Dollar							
10/30/15	722,172	797,126	Goldman Sachs International	\$	\$	(9,307)	\$	(9,307)	
	British Pound Sterling	United States Dollar							
11/30/15	2,269,902	3,495,082	JPMorgan Chase Bank, N.A.	65,380				65,380	
	Canadian Dollar	United States Dollar	State Street Bank						
11/30/15	287,381	216,967	and Trust Company	2,493				2,493	
	Euro	United States Dollar	State Street Bank						
11/30/15	3,792,551	4,267,606	and Trust Company	30,440				30,440	
	British Pound Sterling	United States Dollar							
12/31/15	2,065,778	3,131,926	Goldman Sachs International	10,661				10,661	
	Euro	United States Dollar							
12/31/15	4,117,154	4,614,753	HSBC Bank USA, N.A.	11,851				11,851	
				\$ 120,825	\$	(9,307)	\$	111,518	

At September 30, 2015, the Trust had sufficient cash and/or securities to cover commitments under these contracts.

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

At September 30, 2015, the aggregate fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) in an asset position and in a liability position and whose primary underlying risk exposure is foreign exchange risk was \$120,825 and \$9,307, respectively.

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

Level 1 quoted prices in active markets for identical investments

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

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

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

At September 30, 2015, the hierarchy of inputs used in valuing the Trust s investments and open derivative instruments, which are carried at value, were as follows:

Asset Description	Level 1	Level 2	Level 3*		Total
Senior Floating-Rate Interests (Less					
Unfunded Loan Commitments)	\$	\$ 368,105,937	\$	1,306,109	\$ 369,412,046
Corporate Bonds & Notes		23,934,708		16,388	23,951,096
Asset-Backed Securities		16,512,945			16,512,945
Common Stocks	410,949	180,349		1,658,146	2,249,444
Convertible Preferred Stocks				24,134	24,134
Closed-End Funds	5,314,234				5,314,234
Warrants				59,313	59,313
Miscellaneous		2,237		0	2,237
Short-Term Investments		3,399,304			3,399,304
Total Investments	\$ 5,725,183	\$ 412,135,480	\$	3,064,090	\$ 420,924,753
Forward Foreign Currency Exchange					
Contracts	\$	\$ 120,825	\$		\$ 120,825
Total	\$ 5,725,183	\$ 412,256,305	\$	3,064,090	\$ 421,045,578
Liability Description					
Forward Foreign Currency Exchange					
Contracts	\$	\$ (9,307)	\$		\$ (9,307)
Total	\$	\$ (9,307)	\$		\$ (9,307)

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

Level 3 investments at the beginning and/or end of the period in relation to net assets were not significant and accordingly, a reconciliation of Level 3 assets for the fiscal year to date ended September 30, 2015 is not presented.

At September 30, 2015, there were no investments transferred between Level 1 and Level 2 during the fiscal year to date then ended.

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

Item 2. Controls and Procedures

- (a) It is the conclusion of the registrant s principal executive officer and principal financial officer that the effectiveness of the registrant s current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission s rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant s principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.
- (b) There have been no changes in the registrant s internal controls over financial reporting during the fiscal quarter for which the report is being filed that have materially affected, or are reasonably likely to materially affect the registrant s internal control over financial reporting.

Signatures

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

Eaton Vance Senior Income Trust

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

Date: November 23, 2015

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

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

Date: November 23, 2015

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

Date: November 23, 2015