EATON VANCE SENIOR FLOATING RATE TRUST Form N-Q March 27, 2013

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

<u>811-21411</u>

Investment Company Act File Number

Eaton Vance Senior Floating-Rate Trust

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant s Telephone Number, Including Area Code)

October 31

Date of Fiscal Year End

January 31, 2013

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Senior Floating-Rate Trust

January 31, 2013

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 139.5%)

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Aerospace and Defense 2.9%			
AVIO S.p.A.			
Term Loan, 3.08%, Maturing June 14, 2017	625	\$	625,235
Term Loan, 3.87%, Maturing December 14, 2017	EUR 550		747,024
Term Loan, 3.95%, Maturing December 14, 2017	650		650,244
Booz Allen Hamilton Inc.			
Term Loan, 4.50%, Maturing July 31, 2019	823		834,767
DAE Aviation Holdings, Inc.			
Term Loan, 6.25%, Maturing October 29, 2018	686		700,938
Term Loan, 6.25%, Maturing November 2, 2018	311		317,759
DigitalGlobe, Inc.			
Term Loan, Maturing January 24, 2020 ⁽²⁾	250		253,333
Ducommun Incorporated			
Term Loan, 5.50%, Maturing June 28, 2017	1,297		1,312,908
IAP Worldwide Services, Inc.			
Term Loan, 10.00%, Maturing December 31, 2015	1,706		1,347,512
Sequa Corporation			
Term Loan, 5.25%, Maturing June 19, 2017	1,550		1,575,834
Silver II US Holdings, LLC			
Term Loan, 5.00%, Maturing December 13, 2019	1,975		1,999,194
TASC, Inc.			
Term Loan, 4.50%, Maturing December 18, 2015	1,426		1,432,404
Transdigm, Inc.	, -		, - , -
Term Loan, 4.00%, Maturing February 14, 2017	1,016		1,029,165
Term Loan, 4.00%, Maturing February 14, 2017	2,350		2,375,365
Wyle Services Corporation	_,		_,_ ,_ ,_ ,_ ,_ ,_
Term Loan, 5.00%, Maturing March 27, 2017	766		770,463
10111 2021, 010070, 112221 27, 2017	100		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
		\$	15,972,145
		φ	13,972,143
Air Transport 0.3%			
Evergreen International Aviation, Inc.	80 <i>5</i>	¢	760 645
Term Loan, 0.00%, Maturing June 30, 2015 ⁽³⁾	805	\$	762,645
Orbitz Worldwide Inc.	000		000 40(
Term Loan, 3.20%, Maturing July 25, 2014	990		982,426
		\$	1,745,071
Automotive 6.5%			
Allison Transmission, Inc.			
Term Loan, 2.71%, Maturing August 7, 2014	845	\$	848,433
Term Loan, 4.25%, Maturing August 23, 2019	2,863		2,903,401

Autoparts Holdings Limited		
Term Loan, 6.50%, Maturing July 28, 2017	395	400,431
Chrysler Group LLC		
Term Loan, 6.00%, Maturing May 24, 2017	6,904	7,065,643
Delphi Corporation		
Term Loan, 3.50%, Maturing March 31, 2017	1,385	1,400,039

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Federal-Mogul Corporation	(000 sommed)		value
Term Loan, 2.15%, Maturing December 29, 2014	2,400	\$	2,284,877
Term Loan, 2.14%, Maturing December 28, 2015	3,016	Ψ	2,871,286
Goodyear Tire & Rubber Company (The)	0,010		2,071,200
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	6,650		6,747,349
HHI Holdings LLC	.,		
Term Loan, 6.00%, Maturing October 3, 2018	2,075		2,117,797
Metaldyne Company LLC			
Term Loan, 6.00%, Maturing December 18, 2018	1,300		1,321,125
SRAM, LLC			
Term Loan, 4.76%, Maturing June 7, 2018	1,144		1,155,651
Term Loan - Second Lien, 8.50%, Maturing December 7, 2018	500		508,112
Tomkins LLC			
Term Loan, 3.75%, Maturing September 29, 2016	1,446		1,462,416
TriMas Corporation			
Term Loan, 3.75%, Maturing October 10, 2019	873		874,995
Veyance Technologies, Inc.			
Term Loan, 2.46%, Maturing July 31, 2014	233		231,348
Term Loan, 2.46%, Maturing July 31, 2014	1,625		1,615,175
Term Loan, 5.50%, Maturing July 31, 2014	323		321,756
Term Loan - Second Lien, 5.96%, Maturing July 31, 2015	1,275		1,255,078
		\$	35,384,912
Brokers, Dealers and Investment Houses 0.1%			
Clipper Acquisitions Corp.			
Term Loan, Maturing December 20, 2019 ⁽²⁾	550	\$	557,562
		\$	557,562
Building and Development 0.7%			
Armstrong World Industries, Inc.			
Term Loan, 4.00%, Maturing March 9, 2018	887	\$	897,118
Preferred Proppants, LLC			
Term Loan, 7.50%, Maturing December 15, 2016	718		653,152
RE/MAX International, Inc.			
Term Loan, 5.50%, Maturing April 15, 2016	1,667		1,675,412
Realogy Corporation			
Term Loan, 3.23%, Maturing October 10, 2013	97		93,659
Summit Materials Companies I, LLC			1=1000
Term Loan, 6.00%, Maturing January 30, 2019	471		474,900
		\$	3,794,241
		Ψ	5,177,471
Business Equipment and Services 12.3%			
ACCO Brands Corporation			
Term Loan, 4.25%, Maturing April 30, 2019	363	\$	368,048
Acosta, Inc.	505	Ψ	300,040
Term Loan, 5.00%, Maturing March 2, 2018	2,904		2,947,919
Advantage Sales & Marketing, Inc.	2,701		_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 5.25%, Maturing December 18, 2017	2,209		2,234,363
Affinion Group, Inc.	2,207		_, 1,505
Term Loan, 6.50%, Maturing July 16, 2015	3,054		2,928,251
Allied Security Holdings, LLC	5,051		_,,0,_01
Term Loan, 5.25%, Maturing February 3, 2017	565		570,238
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Altegrity, Inc.		
Term Loan, 7.75%, Maturing February 20, 2015	692	690,053
Term Loan, 2.95%, Maturing February 21, 2015	707	679,054

	Principal Amount*		Valaa
Borrower/Tranche Description Altisource Solutions S.a.r.l.	(000 s omitted)		Value
Term Loan, 5.75%, Maturing November 27, 2019	800	\$	815,000
Audio Visual Services Group, Inc.	800	φ	815,000
	1,072		1 070 072
Term Loan, 6.75%, Maturing November 9, 2018 BAR/BRI Review Courses, Inc.	1,072		1,070,972
Term Loan, 6.00%, Maturing June 16, 2017	632		634,815
Brand Energy & Infrastructure Services, Inc.	032		034,015
Term Loan, 5.76%, Maturing October 16, 2016	159		161,170
Term Loan, 6.25%, Maturing October 16, 2018	664		664,212
Brickman Group Holdings Inc.	004		004,212
Term Loan, 5.50%, Maturing October 14, 2016	1,425		1,446,523
Brock Holdings III, Inc.	1,423		1,440,525
Term Loan, 6.00%, Maturing March 16, 2017	1,078		1,088,792
ClientLogic Corporation	1,070		1,000,792
Term Loan, 7.06%, Maturing January 30, 2017	1,567		1,533,409
Corporate Executive Board Company, The	1,507		1,555,409
Term Loan, 5.00%, Maturing July 2, 2019	525		529,266
CPM Acquisition Corp.	525		529,200
Term Loan, 6.25%, Maturing August 29, 2017	499		503,114
Term Loan, 0.25%, Maturing August 29, 2017 Term Loan - Second Lien, 10.25%, Maturing February 28, 2018	1,000		1,012,500
DynCorp International LLC	1,000		1,012,500
Term Loan, 6.25%, Maturing July 7, 2016	517		521,752
Education Management LLC	517		521,752
Term Loan, 8.25%, Maturing March 29, 2018	2,058		1,789,729
EIG Investors Corp.	2,050		1,709,729
Term Loan, 6.25%, Maturing November 8, 2019	2,000		2,020,000
Term Loan, 0.25%, Maturing November 8, 2019 Term Loan - Second Lien, 10.25%, Maturing May 8, 2020	525		526,313
Expert Global Solutions, Inc.	525		520,515
Term Loan, 8.00%, Maturing April 3, 2018	1,928		1,949,183
Genesys Telecom Holdings, U.S., Inc.	1,720		1,747,105
Term Loan, 6.75%, Maturing January 31, 2019	620		626,903
Genpact International, Inc.	020		020,705
Term Loan, 4.25%, Maturing August 30, 2019	1,596		1,619,940
Go Daddy Operating Company, LLC	1,570		1,017,740
Term Loan, 5.50%, Maturing December 17, 2018	1,432		1,439,750
IG Investment Holdings, LLC	1,452		1,439,750
Term Loan, 6.00%, Maturing October 31, 2019	775		784,688
IMS Health Incorporated	115		704,000
Term Loan, 4.50%, Maturing August 25, 2017	1,987		2,003,187
KAR Auction Services, Inc.	1,707		2,005,107
Term Loan, 5.00%, Maturing May 19, 2017	2,807		2,847,593
Kronos Incorporated	2,007		2,0+7,575
Term Loan, 5.50%, Maturing October 25, 2019	1,575		1,592,062
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020	900		916,500
Language Line, LLC	200		210,500
Term Loan, 6.25%, Maturing June 20, 2016	2,000		1,993,668
Meritas LLC	2,000		1,775,000
Term Loan, 7.50%, Maturing July 28, 2017	672		672,399
Mitchell International, Inc.	072		012,379
Term Loan - Second Lien, 5.56%, Maturing March 30, 2015	1,000		993,333
Monitronics International Inc.	1,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 5.50%, Maturing March 23, 2018	844		854,173

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Trans Union, LLC Z.826 Z.869,638 Travelport LLC EUR 741 955,238 Term Loan, 4.88%, Maturing August 21, 2015 EUR 741 955,238 Term Loan, 5.06%, Maturing August 21, 2015 193 190,260 US. Security Holdings, Inc. 117 118,462 Term Loan, 6.00%, Maturing July 28, 2017 117 118,462 Term Loan, 6.00%, Maturing July 28, 2017 599 605,234 West Corporation 766 687,456 Term Loan, 5.50%, Maturing July 15, 2016 766 687,456 Term Loan, 5.75%, Maturing July 15, 2016 1,223 1,953,363 Term Loan, 5.75%, Maturing July 15, 2016 1,223 1,953,363 Term Loan, 4.50%, Maturing November 29, 2018 1,144 1,162,844 Cable and Satellite Television 5.1% Attaintic Broadband Finance, LLC Term Loan, 4.50%, Maturing November 29, 2019 848 \$ 860,593 BBH Acquisition LLC Term Loan, 4.00%, Maturing February 14, 2017 1,225 1,237,856 Gramunicacitions Incorporated <			813		817,196
Term Loan, 5.50%, Maturing February 12, 2018 2,826 2,869,638 Travelport LLC 741 955,238 Term Loan, 5.06%, Maturing August 21, 2015 1,715 1,687,518 Term Loan, 5.06%, Maturing August 21, 2015 193 190,260 US. Security Holdings, Inc. 117 118,462 Term Loan, 6.00%, Maturing July 28, 2017 599 605,234 West Corporation 1923 1,953,363 Term Loan, 5.50%, Maturing July 15, 2016 676 687,456 Term Loan, 5.50%, Maturing July 15, 2016 1,923 1,953,363 Term Loan, 5.57%, Maturing July 15, 2016 1,923 1,953,363 Term Loan, 5.57%, Maturing November 29, 2018 1,144 1,162,844 South Statistical Elevision 5.1% Attantic Broadband Finance, LLC Term Loan, 4.50%, Maturing November 29, 2019 848 \$ 860,593 BBH1 Acquistion LLC 7 1225 1,237,856 Term Loan, 4.00%, Maturing December 14, 2017 1,225 1,237,856 Term Loan, 4.00%, Maturing February 14, 2019 4,367 4,413,011 Charler Communications Incorporated 7 7 127,858 <td></td> <td></td> <td>010</td> <td></td> <td>017,120</td>			010		017,120
Travelport LLC EUR 741 955,238 Term Loan, 4.88%, Maturing August 21, 2015 EUR 741 955,238 Term Loan, 5.06%, Maturing August 21, 2015 193 190,260 US. Security Holdings, Inc. 117 118,462 Term Loan, 6.00%, Maturing July 28, 2017 117 118,462 Term Loan, 6.00%, Maturing July 28, 2017 599 605,234 West Corporation 676 687,456 Term Loan, 5.50%, Maturing July 15, 2016 676 687,456 Term Loan, 5.50%, Maturing June 29, 2018 1,144 1,162,844 x 67,554,357 67,554,357 Cable and Satellite Television 5.1% 41 1,162,844 x 67,554,357 5 67,554,357 Cable and Satellite Television 5.1% 41 1,225 1,237,856 Bragg Communications Incorporated 7 1225 1,237,856 Bragg Communications Incorporated 7 7 1,217,856 Term Loan, 4.00%, Maturing Pebruary 28, 2018 937 400,970 Cequel Communications I			2.826		2.869.638
Term Loan, 4.88%, Mauring August 21, 2015 EUR 741 955,238 Term Loan, 5.06%, Maturing August 21, 2015 1,715 1,687,518 Term Loan, 5.06%, Maturing August 21, 2015 193 190,260 US. Security Holdings, Inc. 117 118.462 Term Loan, 6.00%, Maturing July 28, 2017 599 605,234 West Corporation 676 687.455 Term Loan, 5.50%, Maturing July 15, 2016 676 687.456 Term Loan, 5.50%, Maturing July 15, 2016 117 11.42 Term Loan, 5.50%, Maturing July 15, 2016 676 687.456 Term Loan, 4.50%, Maturing July 15, 2016 112 11.44 Term Loan, 4.575%, Maturing July 15, 2016 112 11.44 Term Loan, 4.576%, Maturing November 29, 2019 848 \$ 67,554,357 Cable and Satellite Television 5.1% 122 1.237.856 Term Loan, 4.50%, Maturing November 29, 2019 848 \$ 860,593 BHH Acquisition LLC 122 1.237.856 Terge Communications Incorporated 127 1.237.856 Terge Communications Incorporated 128			2,020		2,009,000
Term Loan, 5.06%, Maturing August 21, 2015 1,715 1,687,518 Term Loan, 5.06%, Maturing August 21, 2015 193 190,260 US. Security Holdings, Inc. 117 118,462 Term Loan, 6.00%, Maturing July 28, 2017 599 605,234 West Corporation 676 687,456 Term Loan, 5.50%, Maturing July 15, 2016 676 687,456 Term Loan, 5.50%, Maturing July 12, 2017 1,923 1,953,363 Term Loan, 5.75%, Maturing July 12, 2016 1,923 1,953,363 Term Loan, 5.75%, Maturing July 12, 2016 67,654,357 67,554,357 Cable and Satellite Television 5.1% 51% Attantic Broadband Finance, LLC 5 67,554,357 Cable and Satellite Television 5.1% 51% 5 Attantic Broadband Finance, LLC 5 1,225 1,237,856 BBHI Acquisition LLC 1,225 1,237,856 Term Loan, 4.00%, Maturing December 14, 2017 1,225 1,237,856 Bragg Communications Incorporated 7 Term Loan, 4.00%, Maturing September 6, 2016 508 514,006 508 514,006		EUR	741		955 238
Term Loan, 5.06%, Maturing August 21, 2015 193 190,260 US. Security Holdings, Inc. 117 118,462 Term Loan, 6.00%, Maturing July 28, 2017 599 605,234 West Corporation 676 687,456 Term Loan, 5.50%, Maturing July 15, 2016 1,923 1,953,363 Term Loan, 5.75%, Maturing July 15, 2016 1,923 1,953,363 Term Loan, 5.75%, Maturing July 29, 2018 1,144 1,162,844 Set 67,554,357 Cable and Satellite Television 5.1% Atlantic Broadband Finance, LLC Term Loan, 4.50%, Maturing November 29, 2019 848 \$ 860,593 BHH Acquing Information Properties Term Loan, 4.50%, Maturing December 14, 2017 1,225 1,237,856 Brem Loan, 4.50%, Maturing February 28, 2018 397 400,970 Cequel Communications Incorporated Term Loan, 4.00%, Maturing February 14, 2019 4,367 4,413,011 Charter Communications Operating, LLC Term Loan, 3.46%, Maturing Bebruary 14, 2019 298 302,477 Communications Operating, LLC <		Een			
U.S. Security Holdings, Inc. Term Loan, 6.00%, Maturing July 28, 2017 117 118,462 Term Loan, 6.00%, Maturing July 28, 2017 599 605,234 West Corporation Term Loan, 5.50%, Maturing July 15, 2016 676 687,456 Term Loan, 5.50%, Maturing July 15, 2016 1,923 1,953,363 Term Loan, 5.75%, Maturing July 29, 2018 1,144 1,162,844 SoadBate Elite Television 5.1% Atlantic Broadband Finance, LLC Term Loan, 4.50%, Maturing November 29, 2019 848 \$ 860,593 BBHI Acquisition LLC Term Loan, 4.50%, Maturing December 14, 2017 1,225 1,237,856 Brage Communications Incorporated Term Loan, 4.00%, Maturing February 28, 2018 397 400,970 Ceque Communications LLC Term Loan, 4.00%, Maturing February 14, 2017 1,225 1,237,856 Term Loan, 4.00%, Maturing February 14, 2017 1,225 1,237,816 Term Loan, 4.00%, Maturing February 14, 2017 1,225 1,237,816 Term Loan, 1.50%, Maturing Bebruary 14, 2019 2,367 <td></td> <td></td> <td></td> <td></td> <td></td>					
Term Loan, 6.00%, Maturing July 28, 2017 117 118, 462 Term Loan, 6.00%, Maturing July 28, 2017 599 605, 234 West Corporation 192 605, 234 Term Loan, 5.50%, Maturing July 15, 2016 676 687, 456 Term Loan, 5.50%, Maturing July 15, 2016 1,923 1,953, 363 Term Loan, 5.75%, Maturing June 29, 2018 1,144 1,162, 844 Cable and Satellite Television 5.1% Cable and Satellite Television 5.1% Cable and Satellite Television 5.1% Cable and Satellite Television 5.1% Atlantic Broadband Finance, LLC Term Loan, 4.50%, Maturing November 29, 2019 848 \$ 860, 593 BiHI Acquistion LLC Term Loan, 4.50%, Maturing February 28, 2018 397 400, 970 Caele Communications Incorporated Term Loan , 4.00%, Maturing February 14, 2019 4,367 4,413,011 Charle Holdings february 14, 2019 298 302,477 Caele Communications Operating, LLC Term Loan , 3.40%, Maturing May 15, 2019 298 302,476					

	Am	ncipal ount*		¥7. 1
Borrower/Tranche Description	(000	s omitted)		Value
Mediacom Broadband LLC		1 429	¢	1 451 209
Term Loan, 4.50%, Maturing October 23, 2017		1,438	\$	1,451,308
Mediacom Illinois, LLC		804		808 207
Term Loan, 4.50%, Maturing October 23, 2017		804		808,397
P7S1 Broadcasting Holding II B.V.	EUR	1,781		2 200 622
Term Loan, 2.69%, Maturing July 1, 2016 UPC Broadband Holding B.V.	EUK	1,781		2,399,623
Term Loan, 3.86%, Maturing December 31, 2016	EUR	2,353		3,211,782
Term Loan, 4.11%, Maturing December 29, 2017	EUR	1,619		2,212,398
UPC Financing Partnership	LUK	1,019		2,212,390
Term Loan, 3.71%, Maturing December 30, 2016		409		413,465
Term Loan, 3.71%, Maturing December 29, 2017		1,264		1,276,803
Term Loan, 4.00%, Maturing January 29, 2021		775		780,328
WaveDivision Holdings, LLC		115		700,520
Term Loan, 5.50%, Maturing August 9, 2019		325		330,273
Term Loan, 5.50 %, Wataring August 9, 2019		525		550,275
			\$	27,887,855
Chemicals and Plastics 4.1%				
AZ Chemical US Inc.				
Term Loan, 7.25%, Maturing December 22, 2017		1,826	\$	1,860,945
Chemtura Corporation				
Term Loan, 5.50%, Maturing August 27, 2016		250		253,750
Emerald Performance Materials, LLC				
Term Loan, 6.75%, Maturing May 18, 2018		697		708,689
General Chemical Corporation				
Term Loan, 5.00%, Maturing October 6, 2015		505		509,024
Harko C.V.				
Term Loan, 5.75%, Maturing August 2, 2017		518		522,974
Huntsman International, LLC				
Term Loan, 2.75%, Maturing April 19, 2017		1,532		1,537,300
Ineos US Finance LLC				
Term Loan, 6.50%, Maturing May 4, 2018		3,424		3,507,578
OEP Pearl Dutch Acquisition B.V.				
Term Loan, 6.50%, Maturing March 30, 2018		97		97,797
Omnova Solutions Inc.				
Term Loan, 5.50%, Maturing May 31, 2017		980		993,475
PolyOne Corp.				
Term Loan, 5.00%, Maturing December 20, 2017		495		501,187
PQ Corporation				
Term Loan, 5.25%, Maturing May 8, 2017		1,175		1,192,381
Schoeller Arca Systems Holding B.V.				
Term Loan, 4.69%, Maturing November 16, 2015	EUR	145		137,363
Term Loan, 4.69%, Maturing November 16, 2015	EUR	412		391,647
Term Loan, 4.69%, Maturing November 16, 2015	EUR	443		421,450
Sonneborn LLC		540		554.100
Term Loan, 6.50%, Maturing March 30, 2018		548		554,183
Taminco NV				
Term Loan, 4.25%, Maturing February 15, 2019		372		377,305
Tronox Pigments (Netherlands) B.V.		540		555 0 11
Term Loan, 4.25%, Maturing February 8, 2018		549		555,341
Term Loan, 4.25%, Maturing February 8, 2018		2,013		2,034,906

Bernard (Terrarde Decemination	Principal Amount*		V-h
Borrower/Tranche Description	(000 s omitted)		Value
U.S. Coatings Acquisition Inc. Term Loan, Maturing February 3, 2020 ⁽²⁾	2,800	\$	2,846,659
Univar Inc.	2,800	φ	2,840,039
Term Loan, 5.00%, Maturing June 30, 2017	3,518		3,555,418
Term Loan, 5.00%, Maturing June 50, 2017	5,518		5,555,418
		¢	22 550 272
		\$	22,559,372
Clothing/Textiles 0.4%			
Ascena Retail Group, Inc.	014	¢	000 100
Term Loan, 4.75%, Maturing June 14, 2018	814	\$	823,133
Phillips-Van Heusen Corporation			165.005
Term Loan, 3.50%, Maturing May 6, 2016	467		467,337
Warnaco Inc.			
Term Loan, 3.75%, Maturing June 15, 2018	493		493,731
Wolverine Worldwide, Inc.			
Term Loan, 4.00%, Maturing July 31, 2019	449		454,391
		\$	2,238,592
Conglomerates 2.7%			
Jason Incorporated			
Term Loan, 8.25%, Maturing September 21, 2014	169	\$	168,559
Term Loan, 7.75%, Maturing September 22, 2014	222		222,214
Term Loan, 8.25%, Maturing September 22, 2014	68		68,167
Rexnord LLC			,
Term Loan, 4.50%, Maturing April 2, 2018	3,242		3,280,409
RGIS Services, LLC	- ,		-,,
Term Loan, 4.56%, Maturing October 18, 2016	2,501		2,520,017
Term Loan, 5.50%, Maturing October 18, 2017	1,390		1,412,079
Rocket Software, Inc.	-,		_,,,
Term Loan, 5.75%, Maturing February 8, 2018	1,238		1,247,812
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	750		746,719
Spectrum Brands, Inc.			,
Term Loan, 4.50%, Maturing December 17, 2019	3,325		3,366,356
Walter Energy, Inc.	0,020		2,200,220
Term Loan, 5.75%, Maturing April 2, 2018	1,853		1,872,066
1 John 20an, 01/0 /0, 11aanning 1 prin 2, 2010	1,000		1,072,000
		\$	14,904,398
		ψ	17,707,370
Containors and Class Products 120%			
Containers and Glass Products 1.3%			
BWAY Corporation	2 (25	¢	2661.004
Term Loan, 4.50%, Maturing August 7, 2017	2,625	\$	2,661,094
Pelican Products, Inc.	408		400 744
Term Loan, 7.00%, Maturing July 11, 2018	498		498,744
Reynolds Group Holdings Inc.	2.002		0.020.055
Term Loan, 4.75%, Maturing September 28, 2018	2,893		2,938,855
Sealed Air Corporation	510		550 404
Term Loan, 4.00%, Maturing October 3, 2018	542		552,434
TricorBraun, Inc.	222		(00.000
Term Loan, 5.50%, Maturing May 3, 2018	622		629,389
		\$	7,280,516

Cosmetics/Toiletries 0.8% Bausch & Lomb, Inc. Term Loan, 5.25%, Maturing May 17, 2019

	Princip Amoun	t*		
Borrower/Tranche Description	(000 s on	nitted)		Value
KIK Custom Products, Inc.		075	¢	701 276
Term Loan - Second Lien, 5.31%, Maturing November 28, 2014		975	\$	791,376
Prestige Brands, Inc.		250		254 420
Term Loan, 5.28%, Maturing January 31, 2019		350		354,430
			\$	4,169,984
Drugs 1.3%				
Aptalis Pharma, Inc.		406	¢	502 ((0
Term Loan, 5.50%, Maturing February 10, 2017		496	\$	502,660
Term Loan, 5.50%, Maturing February 10, 2017		1,965		1,987,874
Par Pharmaceutical Companies, Inc.		1 1 7 0		1 100 070
Term Loan, 5.00%, Maturing September 30, 2019		1,172		1,189,278
Warner Chilcott Company, LLC				
Term Loan, 4.25%, Maturing March 15, 2018		447		452,238
Warner Chilcott Corporation				
Term Loan, 4.25%, Maturing March 15, 2018		549		555,527
Term Loan, 4.25%, Maturing March 15, 2018		1,446		1,462,795
WC Luxco S.a.r.l.				
Term Loan, 4.25%, Maturing March 15, 2018		994		1,005,671
			\$	7,156,043
Ecological Services and Equipment 0.5%				
ADS Waste Holdings, Inc.				
Term Loan, 5.25%, Maturing October 9, 2019		1,950	\$	1,971,937
Envirotest Systems Holding Corp.		1,950	Ψ	1,971,957
Term Loan - Second Lien, 15.50%, Maturing March 31, 2017 ⁽⁵⁾		162		166,896
Progressive Waste Solutions Ltd.		102		100,070
Term Loan, 3.50%, Maturing October 24, 2019		525		531,563
Viking Consortium Borrower Limited		525		551,505
Term Loan - Second Lien, 6.68%, Maturing March 31, 2016 ⁽⁴⁾	GBP	532		225,859
			¢	
			\$	2,896,255
Electronics/Electrical 10.1%				
Aeroflex Incorporated				
Term Loan, 5.75%, Maturing May 9, 2018		1,822	\$	1,848,464
Aspect Software Inc				
				1,318,806
Term Loan, 7.00%, Maturing May 6, 2016		1,301		,,
Term Loan, 7.00%, Maturing May 6, 2016		1,301		,,
Aspect Software, Inc. Term Loan, 7.00%, Maturing May 6, 2016 Attachmate Corporation Term Loan, 7.25%, Maturing November 22, 2017		1,301 2,926		2,964,024
Term Loan, 7.00%, Maturing May 6, 2016 Attachmate Corporation				
Term Loan, 7.00%, Maturing May 6, 2016 Attachmate Corporation Term Loan, 7.25%, Maturing November 22, 2017				
Term Loan, 7.00%, Maturing May 6, 2016 Attachmate Corporation Term Loan, 7.25%, Maturing November 22, 2017 Cinedigm Digital Funding I, LLC		2,926		2,964,024
Term Loan, 7.00%, Maturing May 6, 2016 Attachmate Corporation Term Loan, 7.25%, Maturing November 22, 2017 Cinedigm Digital Funding I, LLC Term Loan, 5.25%, Maturing April 29, 2016 CommScope, Inc.		2,926		2,964,024
Term Loan, 7.00%, Maturing May 6, 2016 Attachmate Corporation Term Loan, 7.25%, Maturing November 22, 2017 Cinedigm Digital Funding I, LLC Term Loan, 5.25%, Maturing April 29, 2016 CommScope, Inc. Term Loan, 4.25%, Maturing January 12, 2018		2,926 390		2,964,024 391,262
Term Loan, 7.00%, Maturing May 6, 2016 Attachmate Corporation Term Loan, 7.25%, Maturing November 22, 2017 Cinedigm Digital Funding I, LLC Term Loan, 5.25%, Maturing April 29, 2016 CommScope, Inc. Term Loan, 4.25%, Maturing January 12, 2018 CompuCom Systems, Inc.		2,926 390 2,088		2,964,024 391,262 2,112,605
Term Loan, 7.00%, Maturing May 6, 2016 Attachmate Corporation Term Loan, 7.25%, Maturing November 22, 2017 Cinedigm Digital Funding I, LLC Term Loan, 5.25%, Maturing April 29, 2016 CommScope, Inc. Term Loan, 4.25%, Maturing January 12, 2018 CompuCom Systems, Inc. Term Loan, 6.50%, Maturing October 4, 2018		2,926 390		2,964,024 391,262 2,112,605
Term Loan, 7.00%, Maturing May 6, 2016 Attachmate Corporation Term Loan, 7.25%, Maturing November 22, 2017 Cinedigm Digital Funding I, LLC Term Loan, 5.25%, Maturing April 29, 2016 CommScope, Inc. Term Loan, 4.25%, Maturing January 12, 2018 CompuCom Systems, Inc. Term Loan, 6.50%, Maturing October 4, 2018 Dealer Computer Services, Inc.		2,926 390 2,088		2,964,024 391,262 2,112,605 809,666
Term Loan, 7.00%, Maturing May 6, 2016 Attachmate Corporation Term Loan, 7.25%, Maturing November 22, 2017 Cinedigm Digital Funding I, LLC Term Loan, 5.25%, Maturing April 29, 2016 CommScope, Inc. Term Loan, 4.25%, Maturing January 12, 2018 CompuCom Systems, Inc. Term Loan, 6.50%, Maturing October 4, 2018 Dealer Computer Services, Inc. Term Loan, 3.75%, Maturing April 20, 2018		2,926 390 2,088 800		2,964,024 391,262 2,112,605
Term Loan, 7.00%, Maturing May 6, 2016 Attachmate Corporation Term Loan, 7.25%, Maturing November 22, 2017 Cinedigm Digital Funding I, LLC Term Loan, 5.25%, Maturing April 29, 2016 CommScope, Inc. Term Loan, 4.25%, Maturing January 12, 2018 CompuCom Systems, Inc. Term Loan, 6.50%, Maturing October 4, 2018 Dealer Computer Services, Inc. Term Loan, 3.75%, Maturing April 20, 2018 DG FastChannel, Inc.		2,926 390 2,088 800 1,395		2,964,024 391,262 2,112,605 809,666 1,406,766
Term Loan, 7.00%, Maturing May 6, 2016 Attachmate Corporation Term Loan, 7.25%, Maturing November 22, 2017 Cinedigm Digital Funding I, LLC Term Loan, 5.25%, Maturing April 29, 2016 CommScope, Inc. Term Loan, 4.25%, Maturing January 12, 2018 CompuCom Systems, Inc. Term Loan, 6.50%, Maturing October 4, 2018 Dealer Computer Services, Inc. Term Loan, 3.75%, Maturing April 20, 2018 DG FastChannel, Inc. Term Loan, 5.75%, Maturing July 26, 2018		2,926 390 2,088 800		2,964,024 391,262 2,112,605 809,666
Term Loan, 7.00%, Maturing May 6, 2016 Attachmate Corporation Term Loan, 7.25%, Maturing November 22, 2017 Cinedigm Digital Funding I, LLC Term Loan, 5.25%, Maturing April 29, 2016 CommScope, Inc. Term Loan, 4.25%, Maturing January 12, 2018 CompuCom Systems, Inc. Term Loan, 6.50%, Maturing October 4, 2018 Dealer Computer Services, Inc. Term Loan, 3.75%, Maturing April 20, 2018 DG FastChannel, Inc.		2,926 390 2,088 800 1,395		2,964,024 391,262 2,112,605 809,666 1,406,766

Term Loan, 5.50%, Maturing May 31, 2016	419	420,739
Term Loan, 5.50%, Maturing May 31, 2016	1,040	1,043,959

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Freescale Semiconductor, Inc.	1 000	¢	2 005 024
Term Loan, 4.46%, Maturing December 1, 2016	1,998	\$	2,005,924
Hyland Software, Inc.	250		252 500
Term Loan, 5.50%, Maturing October 25, 2019	350		353,500
Infor (US), Inc.			
Term Loan, 5.25%, Maturing April 5, 2018	5,050		5,130,451
Magic Newco LLC	4 807		
Term Loan, 7.25%, Maturing December 12, 2018	1,397		1,421,812
Microsemi Corporation			
Term Loan, 4.00%, Maturing February 2, 2018	1,408		1,420,410
NXP B.V.			
Term Loan, 4.50%, Maturing March 3, 2017	2,155		2,190,305
Term Loan, 5.50%, Maturing March 3, 2017	1,012		1,034,646
Term Loan, 5.25%, Maturing March 19, 2019	1,613		1,635,997
Term Loan, 4.75%, Maturing January 11, 2020	925		938,586
Rovi Solutions Corporation			
Term Loan, 4.00%, Maturing March 29, 2019	819		823,910
RP Crown Parent, LLC			
Term Loan, 6.75%, Maturing December 21, 2018	2,650		2,679,444
Term Loan - Second Lien, 11.25%, Maturing December 20, 2019	575		593,113
SafeNet Inc.			
Term Loan, 2.70%, Maturing April 12, 2014	221		220,786
Semtech Corporation			
Term Loan, 4.25%, Maturing March 20, 2017	397		401,466
Sensata Technologies Finance Company, LLC			
Term Loan, 3.75%, Maturing May 11, 2018	3,472		3,517,336
Serena Software, Inc.			
Term Loan, 4.21%, Maturing March 10, 2016	474		476,518
Term Loan, 5.00%, Maturing March 10, 2016	350		353,208
Shield Finance Co. S.A.R.L.			
Term Loan, 6.50%, Maturing May 10, 2019	995		1,003,084
Sirius Computer Solutions, Inc.			, ,
Term Loan, 7.00%, Maturing November 30, 2018	588		594,346
SkillSoft Corporation			,
Term Loan, 5.00%, Maturing May 26, 2017	1,219		1,240,757
Sophia, L.P.	-,,		-,,
Term Loan, 6.25%, Maturing July 19, 2018	1,357		1,368,137
Spansion LLC	1,007		1,000,107
Term Loan, 5.25%, Maturing December 11, 2018	748		753,688
SS&C Technologies Inc.	/10		755,000
Term Loan, 5.00%, Maturing June 7, 2019	125		127,026
Term Loan, 5.00%, Maturing June 7, 2019	1,208		1,224,518
SumTotal Systems LLC	1,200		1,221,310
Term Loan, 6.25%, Maturing November 16, 2018	1,275		1,287,750
VeriFone Inc.	1,275		1,207,750
Term Loan, 4.25%, Maturing December 28, 2018	214		215,740
Vertafore, Inc.	214		215,740
	980		002 179
Term Loan, 5.25%, Maturing July 29, 2016 Well Street Systems, Inc.	960		993,178
Wall Street Systems, Inc.	1 175		1 105 562
Term Loan, 5.75%, Maturing October 24, 2019	1,175		1,195,563
Term Loan - Second Lien, 9.25%, Maturing April 24, 2020	500		505,000

S 55,112,151 Equipment Leasing 1.1% BakerCorp International, Inc. Term Loan, 5.00%, Maturing June 1, 2018 1,225 \$ 1,333,633 Delos Aircraft Inc. 1,275 1,287,750 Term Loan, 5.00%, Maturing June 30, 2017 3,350 3,375,125 S 5,996,508 S 5,996,508 Financial Intermediaries 6.2% X X S 5,996,508 Financial Intermediaries 6.2% X X X S 5,996,508 Financial Intermediaries 6.2% X X X S 5,996,508 Financial Intermediaries 6.2% X X X X X S 5,996,508 Financial Intermediaries 6.2% X </th <th>Borrower/Tranche Description</th> <th>Principal Amount* (000 s omitted)</th> <th>Value</th>	Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
S 55,112,151 Equipment Leasing 1.1% BakerCorp International, Inc. Term Loan, 5.00%, Maturing June 1, 2018 1,225 \$ 1,333,633 Delos Aircraft Inc. 1,275 1,287,750 Term Loan, 5.00%, Maturing June 30, 2017 3,350 3,375,125 S 5,996,508 S 5,996,508 Financial Intermediaries 6.2% X X S 5,996,508 Financial Intermediaries 6.2% X X X S 5,996,508 Financial Intermediaries 6.2% X X X S 5,996,508 Financial Intermediaries 6.2% X X X X X S 5,996,508 Financial Intermediaries 6.2% X </td <td>Web.com Group, Inc.</td> <td></td> <td></td>	Web.com Group, Inc.		
Equipment Leasing L1% BakerCorp International, Inc. 1,325 \$ 1,333,633 Diso Aircraft Inc. 1,275 1,287,750 Term Loan, 4,758, Maturing June 1, 2016 1,275 1,287,750 Phing Fortres Inc. 3,350 3,375,125 Term Loan, 5,00%, Maturing June 30, 2017 3,350 3,375,125 Second Intermediaries 6,2% American Capital Holdings, Inc. Term Loan, 5,50%, Maturing August 22, 2016 825 \$ 9,996,508 Francial Holdings, Inc. Term Loan, 5,50%, Maturing November 14, 2017 1,235 1,250,438 CP Richard Ells Services, Inc. Term Loan, 5,7%, Maturing November 14, 2017 1,235 1,250,438 CR Richard Ells Services, Inc. Term Loan, 5,50%, Maturing November 14, 2017 1,235 1,645,566 First Data Corporation Term Loan, 2,55%, Maturing September 4, 2019 646 649,310 Term Loan, 2,50%, Maturing September 24, 2014 11 11,450 Term Loan, 2,55%, Maturing September 24, 2014 13 133,080 Term Loan, 2,55%, Maturing September 24, 2014 13 133,080 Term Loan, 2,55%, Maturing September 24, 2014	Term Loan, 5.50%, Maturing October 27, 2017	2,509	\$ 2,547,160
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Harbourvest Partners, LLC 889 895,326 Term Loan, 4.75%, Maturing November 21, 2017 889 895,326 iPayment, Inc. 917 933,684 LPL Holdings, Inc. 770 771,284 Term Loan, 2.70%, Maturing March 29, 2017 770 771,284 Term Loan, 4.00%, Maturing March 29, 2019 3,052 3,074,064 Mercury Payment Systems Canada, LLC 70 771,284 Term Loan, 5.50%, Maturing July 3, 2017 989 1,004,215 MIP Delaware, LLC 70 771 771 Term Loan, 5.50%, Maturing July 12, 2018 623 629,134 Nuveen Investments, Inc. 70 72,242 2,453,638 Term Loan, 5.77%, Maturing May 12, 2017 2,276 2,302,912 Term Loan, 5.76%, Maturing May 13, 2017 2,276 2,302,912 Term Loan, 7.25%, Maturing May 13, 2017 1,492 1,504,194 Ocwen Financial Corporation 70 72,250 1,269,141 Oz Management LP 70 72,201 1,250 1,269,141 Oz Management LP 70 72,501 1,269,141 749,141,167,606 RJO Holdings Corp			
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LPL Holdings, Inc. 770 771,284 Term Loan, 2.70%, Maturing March 29, 2019 3,052 3,074,064 Mercury Payment Systems Canada, LLC 1004,215 Term Loan, 5.50%, Maturing July 3, 2017 989 1,004,215 MIP Delaware, LLC 1004,215 Term Loan, 5.50%, Maturing July 12, 2018 623 629,134 Nuveen Investments, Inc. 2,429 2,453,638 Term Loan, 5.77%, Maturing May 12, 2017 2,429 2,453,638 Term Loan, 5.76%, Maturing May 13, 2017 2,276 2,302,912 Term Loan, 5.76%, Maturing May 13, 2017 1,492 1,504,194 Ocwen Financial Corporation 1 1 Term Loan, Maturing January 22, 2018 ⁽²⁾ 1,250 1,269,141 Oz Management LP 1 1 1,187,606 RJO Holdings Corp. 1,315 1,187,606			
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Term Loan, 4.00%, Maturing March 29, 2019 3,052 3,074,064 Mercury Payment Systems Canada, LLC 7 Term Loan, 5.50%, Maturing July 3, 2017 989 1,004,215 MIP Delaware, LLC 623 629,134 Term Loan, 5.50%, Maturing July 12, 2018 623 629,134 Nuveen Investments, Inc. 7 7 Term Loan, 5.77%, Maturing May 12, 2017 2,429 2,453,638 Term Loan, 5.76%, Maturing May 13, 2017 2,276 2,302,912 Term Loan, 7.25%, Maturing May 13, 2017 1,492 1,504,194 Ocwen Financial Corporation 7 7 1,250 1,269,141 Oz Management LP 7 7 1,187,606 7 1,187,606 RJO Holdings Corp. 1,315 1,187,606 1,315 1,187,606			
Mercury Payment Systems Canada, LLC Term Loan, 5.50%, Maturing July 3, 2017 989 1,004,215 MIP Delaware, LLC 623 629,134 Term Loan, 5.50%, Maturing July 12, 2018 623 629,134 Nuveen Investments, Inc. 2,429 2,453,638 Term Loan, 5.76%, Maturing May 12, 2017 2,429 2,453,638 Term Loan, 5.76%, Maturing May 13, 2017 2,276 2,302,912 Term Loan, 7.25%, Maturing May 13, 2017 1,492 1,504,194 Ocwen Financial Corporation 7 7 Term Loan, Maturing January 22, 2018 ⁽²⁾ 1,250 1,269,141 Oz Management LP 7 7 1,187,606 RJO Holdings Corp. 1,315 1,187,606			
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MIP Delaware, LLC Term Loan, 5.50%, Maturing July 12, 2018 Nuveen Investments, Inc. Term Loan, 5.77%, Maturing May 12, 2017 Term Loan, 5.76%, Maturing May 13, 2017 2,429 2,429 2,429 2,276 2,302,912 Term Loan, 7.25%, Maturing May 13, 2017 1,492 1,492 1,492 0cwen Financial Corporation Term Loan, Maturing January 22, 2018 ⁽²⁾ 1 0z Management LP Term Loan, 1.70%, Maturing November 15, 2016 RJO Holdings Corp.			
Term Loan, 5.50%, Maturing July 12, 2018 623 629,134 Nuveen Investments, Inc. 7 Term Loan, 5.77%, Maturing May 12, 2017 2,429 2,453,638 Term Loan, 5.76%, Maturing May 13, 2017 2,276 2,302,912 Term Loan, 7.25%, Maturing May 13, 2017 1,492 1,504,194 Ocwen Financial Corporation 7 7 Term Loan, Maturing January 22, 2018 ⁽²⁾ 1,250 1,269,141 Oz Management LP 7 7 Term Loan, 1.70%, Maturing November 15, 2016 1,315 1,187,606 RJO Holdings Corp. 1,315 1,187,606		989	1,004,215
Nuveen Investments, Inc. 2,429 2,453,638 Term Loan, 5.77%, Maturing May 12, 2017 2,276 2,302,912 Term Loan, 5.76%, Maturing May 13, 2017 2,276 2,302,912 Term Loan, 7.25%, Maturing May 13, 2017 1,492 1,504,194 Ocwen Financial Corporation 1 1 Term Loan, Maturing January 22, 2018 ⁽²⁾ 1,250 1,269,141 Oz Management LP 1 1 1,315 1,187,606 RJO Holdings Corp. 1,315 1,187,606 1 1		673	620 134
Term Loan, 5.77%, Maturing May 12, 2017 2,429 2,453,638 Term Loan, 5.76%, Maturing May 13, 2017 2,276 2,302,912 Term Loan, 7.25%, Maturing May 13, 2017 1,492 1,504,194 Ocwen Financial Corporation Term Loan, Maturing January 22, 2018 ⁽²⁾ 1,250 1,269,141 Oz Management LP Term Loan, 1.70%, Maturing November 15, 2016 1,315 1,187,606 RJO Holdings Corp.		025	027,154
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Term Loan, 7.25%, Maturing May 13, 2017 1,492 1,504,194 Ocwen Financial Corporation Term Loan, Maturing January 22, 2018 ⁽²⁾ 1,250 1,269,141 Oz Management LP Term Loan, 1.70%, Maturing November 15, 2016 1,315 1,187,606 RJO Holdings Corp. 1 1 1			
Ocwen Financial Corporation 1,250 1,269,141 Term Loan, Maturing January 22, 2018 ⁽²⁾ 1,269,141 1,269,141 Oz Management LP 1,315 1,187,606 Term Loan, 1.70%, Maturing November 15, 2016 1,315 1,187,606 RJO Holdings Corp. 1,315 1,187,606			
Term Loan, Maturing January 22, 2018 ⁽²⁾ 1,250 1,269,141 Oz Management LP		1,72	1,504,194
Oz Management LP Term Loan, 1.70%, Maturing November 15, 2016 RJO Holdings Corp.		1 250	1 260 1/1
Term Loan, 1.70%, Maturing November 15, 2016 1,315 1,187,606 RJO Holdings Corp. 1 1		1,250	1,209,141
RJO Holdings Corp.		1 215	1 187 606
	-	1,515	1,107,000
	Term Loan, 6.21%, Maturing December 10, 2015 ⁽⁵⁾	7	5,773

Term Loan, 6.96%, Maturing December 10, 2015 ⁽⁵⁾	222	168,720

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
RPI Finance Trust	2.124	<i>•</i>	0.404.040
Term Loan, 3.50%, Maturing May 9, 2018	3,436	\$	3,484,262
Vantiv, LLC	471		172 205
Term Loan, 3.75%, Maturing March 27, 2019	471		473,205
Walter Investment Management Corp.	1.0/0		1 20 4 200
Term Loan, 5.75%, Maturing November 28, 2017	1,269		1,284,290
		\$	34,040,976
Food Products 4.1%			
AdvancePierre Foods, Inc.			
Term Loan, 5.75%, Maturing July 10, 2017	1,275	\$	1,298,508
American Seafoods Group LLC	1,270	Ŷ	1,2>0,000
Term Loan, 4.25%, Maturing March 16, 2018	634		627,683
Blue Buffalo Company, Ltd.	001		027,005
Term Loan, 6.50%, Maturing August 8, 2019	1,297		1,318,471
Clearwater Seafoods Limited Partnership	1,277		1,510,171
Term Loan, 6.78%, Maturing June 6, 2018	1,045		1,049,974
Del Monte Foods Company	1,045		1,049,974
Term Loan, 4.50%, Maturing March 8, 2018	4,244		4,272,592
Dole Food Company Inc.	T,2TT		7,272,372
Term Loan, 5.03%, Maturing July 6, 2018	957		961,199
Hearthside Food Solutions, LLC	551		901,199
Term Loan, 6.50%, Maturing June 7, 2018	1,169		1,174,971
High Liner Foods Incorporated	1,107		1,174,271
Term Loan, 7.00%, Maturing December 19, 2017	644		646,717
JBS USA Holdings Inc.	011		010,717
Term Loan, 4.25%, Maturing May 25, 2018	985		994,850
Michael Foods Group, Inc.	203		JJ 4 ,050
Term Loan, 4.25%, Maturing February 23, 2018	637		647,361
NBTY, Inc.	057		047,501
Term Loan, 4.25%, Maturing October 2, 2017	2,809		2,852,671
Pinnacle Foods Finance LLC	2,009		2,052,071
Term Loan, 4.75%, Maturing October 17, 2018	273		275,764
Term Loan, 4.75%, Maturing October 17, 2018	4,726		4,792,923
Solvest Ltd.	4,720		4,192,923
Term Loan, 5.02%, Maturing July 6, 2018	1,712		1,720,043
Term Loan, 5.02 %, waturing July 0, 2018	1,712		1,720,045
		\$	22,633,727
Food Service 5.4%			
Aramark Corporation			
Term Loan, 3.40%, Maturing July 26, 2016	169	\$	170,917
Term Loan, 3.40%, Maturing July 26, 2016	304		307,634
Term Loan, 3.45%, Maturing July 26, 2016	4,621		4,677,781
Term Loan, 3.52%, Maturing July 26, 2016	2,094		2,118,898
Term Loan, 3.89%, Maturing July 26, 2016	GBP 950		1,487,866
Brasa Holdings, Inc.			
Term Loan, 7.50%, Maturing July 19, 2019	449		453,364
Buffets, Inc.			
Term Loan, 0.31%, Maturing April 22, 2015 ⁽⁵⁾	102		102,002
Burger King Corporation			
Term Loan, 3.75%, Maturing September 27, 2019	2,244		2,272,421

Borrower/Tranche Description Centerplate, Inc.	Principal Amount* (000 s omitted)		Value
Term Loan, 5.75%, Maturing October 15, 2018	374	\$	377,336
DineEquity, Inc.			
Term Loan, 5.25%, Maturing October 19, 2017	1,018		1,024,151
Dunkin Brands, Inc.			
Term Loan, 4.00%, Maturing November 23, 2017	3,031		3,060,475
Landry s, Inc.			
Term Loan, 6.50%, Maturing April 24, 2018	1,315		1,335,439
NPC International, Inc.			
Term Loan, 4.50%, Maturing December 1, 2018	663		670,908
OSI Restaurant Partners, LLC			
Term Loan, 4.75%, Maturing October 24, 2019	2,597		2,634,797
P.F. Chang s China Bistro Inc.	12.1		420 551
Term Loan, 5.25%, Maturing July 2, 2019	424		430,551
Sagittarius Restaurants, LLC	272		275 022
Term Loan, 7.51%, Maturing May 18, 2015 US Foods, Inc.	373		375,923
Term Loan, 5.75%, Maturing March 31, 2017	4,626		4,687,247
Weight Watchers International, Inc.	4,020		4,087,247
Term Loan, 4.00%, Maturing March 15, 2019	1,315		1,332,248
Wendy s International, Inc.	1,010		1,552,210
Term Loan, 4.75%, Maturing May 15, 2019	1,945		1,974,642
		\$	29,494,600
Alliance Boots Holdings Limited Term Loan, 3.58%, Maturing July 10, 2017 Term Loan, 3.98%, Maturing July 10, 2017	EUR 1,000 GBP 5,775	\$	1,355,255 9,033,212
General Nutrition Centers, Inc.			
Term Loan, 3.75%, Maturing March 2, 2018	6,119		6,180,626
Pantry, Inc. (The)			
Term Loan, 5.75%, Maturing August 2, 2019	424		433,476
Rite Aid Corporation	- 004		
Term Loan, 1.96%, Maturing June 4, 2014	7,904		7,903,707
Term Loan, 4.50%, Maturing March 2, 2018	2,098		2,103,148
Sprouts Farmers Markets Holdings, LLC Term Loan, 6.00%, Maturing April 18, 2018	572		579,277
		\$	27,588,701
Health Care 16.7%			
Alere, Inc.	17.1	¢	177.150
Term Loan, 4.75%, Maturing June 30, 2017	471	\$	476,152
Term Loan, 4.75%, Maturing June 30, 2017	569		575,146
Term Loan, 4.75%, Maturing June 30, 2017 Alliance Healthcare Services, Inc.	2,345		2,369,603
Term Loan, 7.25%, Maturing June 1, 2016	886		880,612
Ardent Medical Services, Inc.	000		000,012
Term Loan, 6.75%, Maturing July 2, 2018	1,550		1,581,000
AssuraMed Holding, Inc.	1,550		1,501,000
Term Loan, 5.50%, Maturing October 24, 2019	825		838,406
ATI Holdings, Inc.	025		050,400
Term Loan, Maturing December 20, 2019 ⁽²⁾	450		447,750

Derivery number beschpinn (bb/ kullinke) (bb/ kullinke) (bb/ kullinke) Term Loan, 4.00%, Maturing July 25, 2017 3.649 5 3.693,775 BSN Medical Acquisition Floding CmbH 2.111 2.130,500 Term Loan, 5.25%, Maturing September 15, 2016 2.111 2.130,500 Term Loan, 5.25%, Maturing September 15, 2017 1.115 2.130,500 Term Loan, 5.25%, Maturing September 15, 2017 1.115 2.130,500 Term Loan, 5.20%, Maturing Isoperation 7 7 Term Loan, 5.00%, Maturing Isoperation 7 7 Term Loan, 5.00%, Maturing Bovember 12, 2016 1.470 1.433,507 CRC Health Corporation 7 7 7.314 Term Loan, 4.70%, Maturing November 16, 2015 1.906 1.918,397 DaVita, Inc. 7 7 3.25 Term Loan, 4.70%, Maturing November 1, 2016 3.80 384,332 Term Loan, 5.03%, Maturing November 1, 2016 380 384,332 Term Loan, 5.03%, Maturing November 2, 2018 1.972 1.897,820 Term Loan, 5.03%, Maturing November 2, 2018 1.972 1.897,820	Borrower/Tranche Description	Principal Amount* (000. a amittad)	Value
Term Loam. 40%, Maturing July 25, 2017 3,649 \$ 3,603,775 BSN Medical Acquisition Hoding Cambit 575 580,271 Catalort Plarame Solutions Inc. 1 2,111 2,130,500 Term Loam, 5,25%, Maturing September 15, 2017 1,115 1,150,434 Term Loam, 5,25%, Maturing September 15, 2017 6,685 6,5936,204 Community Health Systems, Inc. 7 7 Term Loam, 5,05%, Maturing November 22, 2019 6,685 6,6936,204 Convater Ler. 7 7 7 Term Loam, 5,05%, Maturing November 12, 2016 1,400 1,403,405 CRC Health Corporation 7 7 7 Term Loam, 4,05%, Maturing November 16, 2015 1,906 1,918,397 Davita, Inc. 7 7 7 7 Term Loam, 5,05%, Maturing November 1, 2016 380 3844,332 7 Term Loam, 5,05%, Maturing November 1, 2016 380 3844,332 7 Term Loam, 5,05%, Maturing May 4, 2018 1,972 1,897,820 7 Term Loam, 5,05%, Maturing May 4, 2018 2,034 2,046,219 <th>•</th> <th>(000 s omitted)</th> <th>value</th>	•	(000 s omitted)	value
BSN Medical Acquisition Fielding Cimbit Just Status Catalent Pharma Solutions Inc. 575 580,271 Catalent Pharma Solutions Inc. 2,111 2,130,500 Term Loam, 5,00%, Maturing September 15, 2016 2,111 2,130,500 Term Loam, 200%, Maturing September 15, 2017 1,115 1,130,343 Child Dayer Corporation		3 649	\$ 3 603 775
Term Loam, 5.0%, Maturing August 28, 2019 575 580,271 Catalent Pharma Solutions Inc. 111 2,130,500 Term Loam, 4.21%, Maturing Soptember 15, 2017 1,115 1,130,343 CHG Buyer Corporation 648 657,281 Term Loam, 5.05%, Maturing Soptember 22, 2019 648 657,281 Commatify Health Systems, Inc. 6685 6,036,204 Commatify Health Systems, Inc. 7 7 Term Loam, 5.05%, Maturing December 22, 2016 1,470 1,493,405 CRC Health Corporation 7 7 7 Term Loam, 4.06%, Maturing November 16, 2015 9,400 2,981,345 3,164,622 DJO Finance LLC 7 7 7 3,233 326,595 Drumn Lows, 50%, Maturing November 1, 2016 300 384,332 7 7 1,897,800 Term Loam, 5.05%, Maturing November 1, 2017 2,926 2,949,298,145 2,926 2,949,298,145 2,926 2,949,298,145 2,926 2,949,293,145 2,926 2,949,293,145 2,926 2,949,293,145 2,926 2,949,293,145 2,926 <td></td> <td>5,0+5</td> <td>\$ 5,075,775</td>		5,0+5	\$ 5,075,775
Catalent Pharma Solutions Inc. 2,111 2,130,500 Term Loan, 5,25%, Maturing September 15, 2017 1,115 1,130,303 CHG Buyer Corporation 1,115 1,130,303 Term Laun, 5,00%, Maturing November 22, 2019 648 657,281 Community Health Systems, Inc.		575	580 271
Term Loan, 4.21%, Maturing September 15, 2016 2,111 2,130,500 Term Loan, 5.25%, Maturing September 15, 2017 1,130,343 CHG Bayer Corporation 1 Term Loan, 5.25%, Maturing Lanuary 22, 2019 648 657,281 Community Health Systems, Inc. - - Term Loan, 5.00%, Maturing Davember 22, 2016 1,470 1,493,405 CRC Health Corporation - - Term Loan, 4.00%, Maturing November 16, 2015 1,906 1,918,397 Term Loan, 4.00%, Maturing November 16, 2016 2,940 2,981,345 Term Loan, 4.00%, Maturing November 1, 2016 380 384,332 Term Loan, 5.00%, Maturing November 1, 2017 323 326,595 Drunn Investors LLC - - Term Loan, 5.00%, Maturing November 2, 2018 1,972 1,897,820 Emer Loan, 5.00%, Maturing May 4,2018 1,972 1,897,820 Emer Loan, 5.00%, Maturing Nave 2, 2018 2,034 2,046,219 Gridob Inc. - - - Term Loan, 5.00%, Maturing Nave 1, 2017 2,252 2,949,206 Hanger Orthopetic Group, Inc. <td< td=""><td></td><td>515</td><td>500,271</td></td<>		515	500,271
Term Loan, 5.25%, Maturing September 15, 2017 1,115 1,130,434 Term Loan, 5.00%, Maturing November 22, 2019 648 657,281 Community Health Systems, Inc.		2 111	2 130 500
CHG Buyer Corporation 648 657,281 Community Health Systems, Inc. 648 657,281 Community Health Systems, Inc. 7 7 Term Loan, 5,00%, Mutring January 25, 2017 6,865 6,936,204 Convater Lic. 1470 1,493,405 Term Loan, 4,70%, Matring November 16, 2015 1,906 1,918,397 Term Loan, 4,00%, Matring November 16, 2015 3,105 3,164,622 DJO Finance LJC 380 384,332 Term Loan, 4,00%, Matring November 1, 2016 380 384,332 Term Loan, 5,00%, Matring November 1, 2017 223 326,595 Dromn Investors LLC 7 7 807,885 Term Loan, 5,00%, Matring May 4, 2018 1,972 1,897,820 7 Term Loan, 5,00%, Matring May 4, 2018 2,04 2,046,219 7 Grifos Inc. 7 7 807,895 7 Term Loan, 5,00%, Matring May 25,2018 2,04 2,046,219 7 Grifos Inc. 7 7 7 7 Term Loan, 4,05%, Matring May 2,018 2,572			
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DJO Finance LLC Image: Second Se		· · · · · · · · · · · · · · · · · · ·	
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Term Loan, 6.25%, Maturing September 15, 2017 323 326,595 Drumm Investors LLC		380	384.332
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Term Loan, 5.25%, Maturing May 25, 2018 2,034 2,046, 219 Grifols Inc.			
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Term Loan, 3.56%, Maturing March 31, 2017 6,168 6,222,443 Term Loan, 3.45%, Maturing May 1, 2018 2,572 2,594,632 Health Management Associates, Inc.	Term Loan, 4.00%, Maturing December 1, 2016	660	666,524
Term Loan, 3.45%, Maturing May 1, 2018 2,572 2,594,632 Health Management Associates, Inc.	HCA, Inc.		
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Term Loan, 4.50%, Maturing November 16, 2018 1,287 1,302,887 Hologic Inc. 1	Term Loan, 3.45%, Maturing May 1, 2018	2,572	2,594,632
Hologic Inc. 1,866 1,893,775 Term Loan, 4.50%, Maturing August 1, 2019 1,866 1,893,775 Iasis Healthcare LLC 7 7 Term Loan, 5.00%, Maturing May 3, 2018 1,646 1,663,173 inVentiv Health, Inc. 7 7 Term Loan, 7.50%, Maturing August 4, 2016 1,007 999,376 Term Loan, 7.75%, Maturing May 15, 2018 896 888,041 Kindred Healthcare, Inc. 7 7 Term Loan, 5.25%, Maturing Jue 1, 2018 1,643 1,646,060 Kinetic Concepts, Inc. 7 7 7 Term Loan, 5.05%, Maturing May 4, 2018 3,985 4,054,483 LHP Hospital Group, Inc. 7 558,879 MedAssets, Inc. 7 558,879 MedAssets, Inc. 7 558,879 MedAssets, Inc. 7 558,879 MedAssets, Inc. 600 6000	Health Management Associates, Inc.		
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inVentiv Health, Inc. 1,007 999,376 Term Loan, 7.50%, Maturing August 4, 2016 1,007 999,376 Term Loan, 7.75%, Maturing May 15, 2018 896 888,041 Kindred Healthcare, Inc. 1,643 1,646,060 Term Loan, 5.25%, Maturing June 1, 2018 1,643 1,646,060 Kinetic Concepts, Inc. 1 1 Term Loan, 5.50%, Maturing May 4, 2018 3,985 4,054,483 LHP Hospital Group, Inc. 1 1 Term Loan, 9.00%, Maturing July 3, 2018 547 558,879 MedAssets, Inc. 1 1 1 Term Loan, 4.00%, Maturing December 13, 2019 600 606,000 Medpace, Inc. 1 1 1	Iasis Healthcare LLC		
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Term Loan, 7.75%, Maturing May 15, 2018 896 888,041 Kindred Healthcare, Inc. 1 7 Term Loan, 5.25%, Maturing June 1, 2018 1,643 1,646,060 Kinetic Concepts, Inc. 1 7 Term Loan, 5.50%, Maturing May 4, 2018 3,985 4,054,483 LHP Hospital Group, Inc. 547 558,879 Term Loan, 9.00%, Maturing July 3, 2018 547 558,879 MedAssets, Inc. 1 600 606,000 Medpace, Inc. 600 606,000	inVentiv Health, Inc.		
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Term Loan, 5.25%, Maturing June 1, 2018 1,643 1,646,060 Kinetic Concepts, Inc. 3,985 4,054,483 Term Loan, 5.50%, Maturing May 4, 2018 3,985 4,054,483 LHP Hospital Group, Inc. 547 558,879 MedAssets, Inc. 547 558,879 Term Loan, 4.00%, Maturing December 13, 2019 600 606,000 Medpace, Inc. 547 558,879	Term Loan, 7.75%, Maturing May 15, 2018	896	888,041
Kinetic Concepts, Inc. Term Loan, 5.50%, Maturing May 4, 2018 3,985 4,054,483 LHP Hospital Group, Inc. 7 7 Term Loan, 9.00%, Maturing July 3, 2018 547 558,879 MedAssets, Inc. 600 606,000 Term Loan, 4.00%, Maturing December 13, 2019 600 606,000	Kindred Healthcare, Inc.		
Term Loan, 5.50%, Maturing May 4, 2018 3,985 4,054,483 LHP Hospital Group, Inc.	Term Loan, 5.25%, Maturing June 1, 2018	1,643	1,646,060
LHP Hospital Group, Inc. 547 558,879 Term Loan, 9.00%, Maturing July 3, 2018 547 558,879 MedAssets, Inc. 600 606,000 Term Loan, 4.00%, Maturing December 13, 2019 600 606,000 Medpace, Inc. 600 606,000			
Term Loan, 9.00%, Maturing July 3, 2018 547 558,879 MedAssets, Inc. 500 600 606,000 Term Loan, 4.00%, Maturing December 13, 2019 600 606,000 Medpace, Inc. 600 606,000		3,985	4,054,483
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Term Loan, 4.00%, Maturing December 13, 2019 600 606,000 Medpace, Inc. 600 606,000		547	558,879
Medpace, Inc.			
	-	600	606,000
Term Loan, 6.50%, Maturing June 16, 2017 807, 034			
	Term Loan, 6.50%, Maturing June 16, 2017	807	807,034

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
MMM Holdings, Inc.	(000 someted)	Value
Term Loan, 9.75%, Maturing October 9, 2017	709 5	5 714,530
MSO of Puerto Rico, Inc.	, , , , , , , , , , , , , , , , , , , ,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 9.75%, Maturing October 26, 2017	516	519,658
Multiplan, Inc.	510	519,050
Term Loan, 4.75%, Maturing August 26, 2017	2,889	2,908,810
MX USA, Inc.	_,,	2,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 6.50%, Maturing April 28, 2017	571	573,541
One Call Medical, Inc.		,
Term Loan, 7.00%, Maturing August 16, 2019	898	905,980
Onex Carestream Finance LP		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 5.00%, Maturing February 25, 2017	1,497	1,506,386
Pharmaceutical Product Development, Inc.	1,127	1,500,500
Term Loan, Maturing December 5, $2018^{(2)}$	1,925	1,925,000
Physiotherapy Associates Holdings, Inc.	1,725	1,725,000
Term Loan, 6.01%, Maturing April 30, 2018	299	300,925
Radnet Management, Inc.		500,925
Term Loan, 5.50%, Maturing September 30, 2018	1,471	1,490,164
	1,471	1,490,104
Sage Products, Inc. Term Loan, 5.25%, Maturing December 13, 2019	600	607,500
· · · · · · · · · · · · · · · · · · ·	000	007,500
Select Medical Corporation	2 000	2 042 760
Term Loan, 5.50%, Maturing June 1, 2018	2,999	3,042,760
Sheridan Holdings, Inc.	570	501 ((1
Term Loan, 6.00%, Maturing June 29, 2018	572	581,661
TriZetto Group, Inc. (The)	1.450	1 454 000
Term Loan, 4.75%, Maturing May 2, 2018	1,453	1,454,993
Truven Health Analytics Inc.	1.646	1 (5) 505
Term Loan, 5.75%, Maturing June 1, 2019	1,646	1,676,725
Universal Health Services, Inc.		
Term Loan, 3.75%, Maturing November 15, 2016	1,072	1,079,695
Valeant Pharmaceuticals International, Inc.		
Term Loan, 4.25%, Maturing February 13, 2019	1,868	1,896,121
Term Loan, 4.25%, Maturing December 11, 2019	2,000	2,031,500
Vanguard Health Holding Company II, LLC		
Term Loan, 5.00%, Maturing January 29, 2016	2,054	2,076,502
VWR Funding, Inc.		
Term Loan, 4.45%, Maturing April 3, 2017	1,097	1,107,784
Term Loan, Maturing April 3, 2017 ⁽²⁾	775	781,297
	5	91,351,808
Home Furnishings 0.6%		
Serta Simmons Holdings, LLC		
Term Loan, 5.00%, Maturing October 1, 2019	1,650	5 1,673,031
Tempur-Pedic International Inc.		
Term Loan, Maturing December 12, 2019 ⁽²⁾	1,800	1,832,785
	5	3,505,816
Industrial Equipment 2.6%		
Alliance Laundry Systems LLC		
Term Loan, 5.50%, Maturing December 10, 2018	350 \$	356,562
Ameriforge Group, Inc.		
Term Loan, 5.00%, Maturing December 19, 2019	525	532,219
Term Loan - Second Lien, 8.75%, Maturing December 18, 2020	200	204,375

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Apex Tool Group, LLC		
Term Loan, Maturing January 28, 2020 ⁽²⁾	725	\$ 734,213
Colfax Corporation		
Term Loan, 4.50%, Maturing January 11, 2019	1,287	1,294,910
Excelitas Technologies Corp.		
Term Loan, 5.00%, Maturing November 23, 2016	978	989,728
Generac Power Systems, Inc.		
Term Loan, 6.25%, Maturing May 30, 2018	1,542	1,580,806
Grede LLC		

Term Loan, 7.00%, Maturing April 3, 2017