Eaton Vance Floating-Rate Income Trust Form N-Q October 28, 2014

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

811-21574

Investment Company Act File Number

Eaton Vance Floating-Rate 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)

May 31

Date of Fiscal Year End

August 31, 2014

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Floating-Rate Income Trust

August 31, 2014

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 143.1%)

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Aerospace and Defense 2.0%			
Atlantic Aviation FBO Inc.	710	Φ.	515 500
Term Loan, 3.25%, Maturing June 1, 2020	719	\$	717,589
DAE Aviation Holdings, Inc.	750		762.000
Term Loan, 5.00%, Maturing November 2, 2018	758		762,900
Ducommun Incorporated	020		022 204
Term Loan, 4.75%, Maturing June 28, 2017	929		932,304
IAP Worldwide Services, Inc.	205		205.045
Revolving Loan, Maturing July 18, 2018 ⁽²⁾	325		325,245
Term Loan - Second Lien, 9.25%, Maturing July 18, 2019 ⁽³⁾	448		358,381
Silver II US Holdings, LLC	2.121		0.105.664
Term Loan, 4.00%, Maturing December 13, 2019	2,131		2,125,664
Standard Aero Limited	244		245.040
Term Loan, 5.00%, Maturing November 2, 2018	344		345,848
Transdigm, Inc.	5.00¢		5 205 520
Term Loan, 3.75%, Maturing February 28, 2020	5,326		5,305,538
Term Loan, 3.75%, Maturing June 4, 2021	2,050		2,038,102
		\$	12,911,571
Automotive 5.8%			
Affinia Group Intermediate Holdings Inc.			
Term Loan, 4.75%, Maturing April 27, 2020	1,303	\$	1,307,609
Allison Transmission, Inc.			
Term Loan, 3.75%, Maturing August 23, 2019	2,943		2,937,216
ASP HHI Acquisition Co., Inc.			
Term Loan, 5.00%, Maturing October 5, 2018	2,492		2,502,154
Chrysler Group LLC			
Term Loan, 3.50%, Maturing May 24, 2017	5,458		5,461,212
Term Loan, 3.25%, Maturing December 31, 2018	2,319		2,303,243
CS Intermediate Holdco 2 LLC			
Term Loan, 4.00%, Maturing April 4, 2021	700		697,812
Dayco Products, LLC			
Term Loan, 5.25%, Maturing December 12, 2019	1,095		1,098,604
Federal-Mogul Holdings Corporation			
Term Loan, 4.75%, Maturing April 15, 2021	4,350		4,347,281
Goodyear Tire & Rubber Company (The)			
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	7,450		7,484,084
INA Beteiligungsgesellschaft GmbH			
Term Loan, 3.75%, Maturing May 15, 2020	1,025		1,024,817
Metaldyne, LLC			
Term Loan, 4.25%, Maturing December 18, 2018	1,852		1,854,876
TI Group Automotive Systems, LLC			

Term Loan, 4.25%, Maturing July 1, 2021	950	950,000
Tower Automotive Holdings USA, LLC		
Term Loan, 4.00%, Maturing April 23, 2020	889	886,296

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Veyance Technologies, Inc.	(000 3 officeu)		vaiuc
Term Loan, 5.25%, Maturing September 8, 2017	2,998	\$	2,997,886
Visteon Corporation	2,770	Ψ	2,771,000
Term Loan, 3.50%, Maturing April 9, 2021	1,175		1 165 636
Term Loan, 5.50%, Maturing April 9, 2021	1,173		1,165,636
		_	
		\$	37,018,726
Brokerage/Securities Dealers/Investment Houses 0.1%			
American Beacon Advisors, Inc.			
Term Loan, 4.75%, Maturing November 22, 2019	487	\$	489,642
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		\$	489,642
		Φ	409,042
Building and Development 1.4%			
ABC Supply Co., Inc.			
Term Loan, 3.50%, Maturing April 16, 2020	1,390	\$	1,378,645
CPG International Inc.			
Term Loan, 4.75%, Maturing September 30, 2020	670		669,519
Gates Global, Inc.			
Term Loan, 4.25%, Maturing July 5, 2021	1,675		1,664,357
Quikrete Holdings, Inc.			
Term Loan, 4.00%, Maturing September 28, 2020	1,067		1,062,670
RE/MAX International, Inc.			, , , , , , , , ,
Term Loan, 4.00%, Maturing July 31, 2020	1,807		1,801,720
Realogy Corporation	1,007		1,001,720
Term Loan, 3.75%, Maturing March 5, 2020	988		984,040
Summit Materials Companies I, LLC	700		704,040
Term Loan, 5.00%, Maturing January 30, 2019	539		540,399
	339		340,377
WireCo WorldGroup, Inc.	681		695 022
Term Loan, 6.00%, Maturing February 15, 2017	081		685,922
		\$	8,787,272
Business Equipment and Services 12.2%			
Acosta, Inc.			
Term Loan, 4.25%, Maturing March 2, 2018	4,933	\$	4,954,972
Altisource Solutions S.a.r.l.	, , , ,		, ,
Term Loan, 4.50%, Maturing December 9, 2020	2,055		1,983,377
AVSC Holding Corp.	2,000		1,705,577
Term Loan, 4.50%, Maturing January 24, 2021	474		474,405
BakerCorp International, Inc.	7/7		177,703
Term Loan, 4.25%, Maturing February 14, 2020	1,896		1,865,419
Brickman Group Ltd. LLC	1,090		1,003,419
	020		006 220
Term Loan, 4.00%, Maturing December 18, 2020	920		906,339
Brock Holdings III, Inc.	1 100		1 100 006
Term Loan, 6.00%, Maturing March 16, 2017	1,188		1,190,806
CCC Information Services, Inc.			10
Term Loan, 4.00%, Maturing December 20, 2019	493		490,299
Ceridian Corp.			
Term Loan, 4.16%, Maturing May 9, 2017	652		653,120
Term Loan, 4.50%, Maturing September 14, 2020	680		681,688
ClientLogic Corporation			
Term Loan, 6.98%, Maturing January 30, 2017	1,790		1,803,467
Corporate Capital Trust, Inc.			
Term Loan, 4.00%, Maturing May 15, 2019	1,047		1,050,430
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BornowerFranche Description		Principal Amount*				
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Term Loan - Second Lien, 10.25%. Maturing March 1, 2018 1,000 1,016.878 Term Loan, 4.50%. Maturing December 20, 2019 1,015 1,006.454 Education Management LLC 1 1,006.454 Term Loan, 8.25%. Maturing March 29, 2018 2,268 1,471.185 EGI Investors Corp. 1 1,617 1,613.600 Term Loan, 5.00%. Maturing November 9, 2019 2,688 2,697,334 Endent Business Services, LLC 1 1,617 1,613.600 Expert Global Solutions, Inc. 2,047 2,050.178 Extreme Reach, Inc. 2,047 2,050.178 Extreme Reach, Inc. 341 849.200 Garda World Security Corporation 121 120.851 Term Loan, 4.00%. Maturing November 6, 2020 A17 474 472.416 Term Loan, 3.00%. Maturing November 6, 2020 CAD 695 633.76 Cenpact International, Inc. 1,777 1,770.134 184 Term Loan, 3.50%. Maturing March 17, 2021 2,180 2,189.703 Information Resources, Inc. Erem Loan, 5.05%, Maturing March 12, 201 1,34 1,342						
Crossmark Holdings, Inc. 1,015 1,006,454 Education Management LLC 2,268 1,471,185 EGU Incentors Corp. 2,688 2,673,344 EGU Investors Corp. 2,688 2,697,334 Erm Loan, 3,50%, Maturing November 9,2019 2,688 2,697,334 Emboran, 3,70%, Maturing November 2,2018 1,617 1,613,660 Expert Global Solutions, Inc. 2 2,007 2,050,178 Extreme Read, Inc. 2 2,007 2,050,178 Extreme Read, Inc. 841 849,200 Term Loan, 5,07%, Maturing Pebruary 10, 2020 841 849,200 Garda World Security Corporation 121 12,20,851 Term Loan, 4,00%, Maturing November 6, 2020 474 472,416 Term Loan, 4,00%, Maturing November 6, 2020 CAD 695 633,776 Genpact International, Inc. 1,773 1,770,134 1,773 1,770,134 Term Loan, 3,50%, Maturing August 30, 2019 1,340 1,342,109 1,773 1,770,134 Term Loan, 3,50%, Maturing March 11, 2021 EUR 1,40 1,845,278 <td></td> <td></td> <td>520</td> <td>\$</td> <td>523,264</td>			520	\$	523,264	
Term Loan, 4-50%, Maturing December 20, 2019 1,006.45a Tebucation Management LLC 2,268 1,471.185 Term Loan, 8-25%, Maturing March 29, 2018 2,688 2,697.334 End Loan, 5.00%, Maturing November 9, 2019 2,688 2,697.334 Emberon Business Services, LLC 1,617 1,613.660 Expert Clobal Solutions, Inc. 3,007 2,050.178 Extreme Reach, Inc. 841 849.200 Extreme Reach, Inc. 841 849.200 Card Morth Security Corporation 121 120.881 Term Loan, 6.90%, Maturing November 6, 2020 474 472.416 Term Loan, 4.00%, Maturing November 6, 2020 474 472.416 Term Loan, 4.00%, Maturing November 6, 2020 CAD 695 633.776 Genpact International, Inc. 1,773 1,770.134 187 Term Loan, 3.50%, Maturing August 30, 2019 1,773 1,770.134 Term Loan, S.50%, Maturing March 17, 2021 2,180 2,180 2,159.703 Term Loan, 3.50%, Maturing March 17, 2021 810 3,008 3,009.709 1,000 1,002.188			1,000		1,016,875	
Education Management LLC	Crossmark Holdings, Inc.					
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Term Loan, 4.75%, Maturing November 6, 2020 CAD 695 633.776 Genpact International, Inc. 1,773 1,770,134 INST 1,770,134 1,770,134 INST 1,270 1,270 INST 2,180 2,159,703 Information Resources, Inc. 3,40 1,342,109 Term Loan, 4,75%, Maturing March 17, 2021 EUR 1,400 1,845,278 Term Loan, 4,50%, Maturing Lop 2021 EUR 1,400 1,845,278 Term Loan, 4,50%, Maturing June 10, 2021 EUR 1,400 1,845,278 Term Loan, 5,60%, Maturing March 11, 2021 3,098 3,090,709 KAR Auction Services, Inc. 3,098 3,090,709 Term Loan, 3,50%, Maturing March 11, 2021 3,098 3,090,709 Kronos Incorporated 2,689 2,697,047 Term Loan, 4,50%, Maturing October 30, 2019 2,689 2,697,047 Term Loan, 5,50%, Maturing June 20, 2016 1,629 1,632,232 MCS AMS Sub-Holdings LLC 1,107 1,073,669 Term Loan, 4,25%, Maturing March 23, 2018 5,98 5,967,78 <td></td> <td></td> <td>474</td> <td></td> <td></td>			474			
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Term Loan - Second Lien, 9.75%, Maturing April 30, 2020 1,223 1,263,584 Language Line, LLC Term Loan, 6.25%, Maturing June 20, 2016 1,629 1,632,232 MCS AMS Sub-Holdings LLC 1,107 1,073,669 Term Loan, 7.00%, Maturing October 15, 2019 1,107 1,073,669 Monitronics International Inc. *** *** Term Loan, 4.25%, Maturing March 23, 2018 1,325 1,326,976 Quintiles Transnational Corp. *** *** Term Loan, 3.75%, Maturing June 8, 2018 5,998 5,967,778 RCS Capital Corporation *** *** Term Loan, 6.50%, Maturing April 29, 2019 1,150 1,163,656 Term Loan - Second Lien, 10.50%, Maturing April 29, 2021 500 511,250 Sensus USA Inc. Term Loan, 4.75%, Maturing May 9, 2017 750 749,360 ServiceMaster Company 2,675 2,658,281 SunGard Data Systems, Inc. *** Term Loan, 3.91%, Maturing February 28, 2017 893 893,885 Term Loan, 4.00%, Maturing March 8, 2020 7,758 7,759,212 TNS, Inc. *** ***			2 689		2 697 047	
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	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
U.S. Security Holdings, Inc.	121	ф	122 100
Term Loan, 6.00%, Maturing July 28, 2017	131	\$	132,189
Term Loan, 6.00%, Maturing July 28, 2017	672		675,318
WASH Multifamily Laundry Systems, LLC	246		245 (25
Term Loan, 4.50%, Maturing February 21, 2019 West Corporation	346		345,625
Term Loan, 3.25%, Maturing June 30, 2018	2 555		2 521 967
Term Loan, 5.25%, Waturing June 50, 2018	3,555		3,521,867
		ф	55 005 015
		\$	77,887,017
Calle and Catallity That a Care of 100			
Cable and Satellite Television 5.1%			
Atlantic Broadband Finance, LLC	054	Φ	0.47,001
Term Loan, 3.25%, Maturing December 2, 2019	854	\$	847,001
Cequel Communications, LLC	2 (79		2.666.970
Term Loan, 3.50%, Maturing February 14, 2019	2,678		2,666,870
Charter Communications Operating, LLC	1 405		1 460 705
Term Loan, 3.00%, Maturing July 1, 2020	1,485		1,462,725
Crown Media Holdings, Inc.	1 205		1 205 114
Term Loan, 4.00%, Maturing July 14, 2018	1,205		1,205,114
CSC Holdings, Inc.	1 202		1 270 511
Term Loan, 2.66%, Maturing April 17, 2020	1,293		1,270,511
ION Media Networks, Inc.	1.600		1 (07 202
Term Loan, 5.00%, Maturing December 18, 2020	1,692		1,697,293
MCC Iowa LLC	1.000		1 075 049
Term Loan, 3.25%, Maturing January 29, 2021	1,089 975		1,075,048
Term Loan, 3.75%, Maturing June 30, 2021	9/3		970,271
Mediacom Illinois, LLC	888		996 046
Term Loan, 3.13%, Maturing October 23, 2017			886,046
Term Loan, 3.75%, Maturing June 30, 2021	550		546,333
Numericable U.S. LLC	1 140		1 152 554
Term Loan, 4.50%, Maturing May 21, 2020	1,148		1,153,554
Term Loan, 4.50%, Maturing May 21, 2020 Sterling Entertainment Enterprises, LLC	1,327		1,333,378
	809		790 122
Term Loan, 3.16%, Maturing December 28, 2017	809		780,122
UPC Financing Partnership Tarm Loan, 3,85%, Maturing March 31, 2021	EUR 4,346		5,738,396
Term Loan, 3.85%, Maturing March 31, 2021 Virgin Media Bristol LLC	EUK 4,340		3,736,390
Term Loan, 3.50%, Maturing June 7, 2020	5,525		5,459,391
Virgin Media Investment Holdings Limited	3,323		3,439,391
Term Loan, 4.25%, Maturing June 30, 2023	GBP 1,650		2,739,492
Ziggo B.V.	GBF 1,030		2,739,492
Term Loan, 2.75%, Maturing January 15, 2022 ⁽⁴⁾	EUR 34		44,480
Term Loan, 2.75%, Maturing January 15, 2022 ⁽⁴⁾	EUR 494		643,475
Term Loan, 2.75%, Maturing January 15, 2022 ⁽⁴⁾	EUR 698		910,354
Term Loan, 3.50%, Maturing January 15, 2022	EUR 36		47,445
Term Loan, 3.50%, Maturing January 15, 2022 Term Loan, 3.50%, Maturing January 15, 2022	EUR 390		508,553
Term Loan, 3.50%, Maturing January 15, 2022	EUR 622		811,016
Term Loan, 5.50 %, Maturing Sandary 15, 2022	LUK 022		011,010
		\$	32,796,868
Chemicals and Plastics 6.4%			
Allnex (Luxembourg) & Cy S.C.A.			
Term Loan, 4.50%, Maturing October 3, 2019	310	\$	310,365
Allnex USA, Inc.			
Term Loan, 4.50%, Maturing October 3, 2019	161		161,033

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value	
Arysta LifeScience Corporation	(000 S Officte	u)	•	aiuc
Term Loan, 4.50%, Maturing May 29, 2020	2.	,549 \$	S	2,552,753
Axalta Coating Systems US Holdings Inc.	_,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		2,002,700
Term Loan, 3.75%, Maturing February 1, 2020	4.	,084		4,066,451
AZ Chem US Inc.	•,	,00.		.,000,101
Term Loan, 4.50%, Maturing June 12, 2021		763		768,411
Emerald Performance Materials, LLC				, ,
Term Loan, 4.50%, Maturing August 1, 2021		575		574,784
Term Loan - Second Lien, 7.75%, Maturing August 1, 2022		625		625,391
Gemini HDPE LLC				
Term Loan, 4.75%, Maturing August 7, 2021	2,	,000		2,004,166
Huntsman International, LLC				
Term Loan, 3.75%, Maturing August 12, 2021	2,	,200		2,189,000
Ineos US Finance LLC				
Term Loan, 3.75%, Maturing May 4, 2018	4,	,658		4,634,915
Kronos Worldwide Inc.				
Term Loan, 4.75%, Maturing February 18, 2020		324		325,363
MacDermid, Inc.				
Term Loan, 4.00%, Maturing June 7, 2020		842		838,432
Minerals Technologies Inc.				
Term Loan, 4.00%, Maturing May 9, 2021	2,	,200		2,202,737
Momentive Performance Materials Inc.				
DIP Loan, 4.00%, Maturing April 15, 2015		275		275,770
OEP Pearl Dutch Acquisition B.V.				
Term Loan, 6.50%, Maturing March 30, 2018		102		103,045
Omnova Solutions Inc.				
Term Loan, 4.25%, Maturing May 31, 2018		963		964,906
Orion Engineered Carbons GmbH		< 0. T		/a/ #/a
Term Loan, 5.00%, Maturing July 25, 2021		625		626,562
Term Loan, Maturing July 25, 2021 ⁽²⁾	EUR 1,	,075		1,416,910
OXEA Finance LLC		7.00		767.745
Term Loan, 4.25%, Maturing January 15, 2020		769		767,745
Term Loan - Second Lien, 8.25%, Maturing July 15, 2020	1,	,000		1,005,200
Polarpak Inc.	1	277		1 274 200
Term Loan, 4.50%, Maturing June 5, 2020	1,	,377		1,374,209
PQ Corporation Term Loan, 4.00%, Maturing August 7, 2017	1	205		1 205 241
Schoeller Arca Systems Holding B.V.	1,	,305		1,305,241
Term Loan, 4.81%, Maturing December 18, 2014	EUR	72		86,402
Term Loan, 4.81%, Maturing December 18, 2014 Term Loan, 4.81%, Maturing December 18, 2014		206		246,349
Term Loan, 4.81%, Maturing December 18, 2014 Term Loan, 4.81%, Maturing December 18, 2014		222		265,096
Solenis International, LP	LUK			203,090
Term Loan, 4.50%, Maturing July 2, 2021	EUR 1,	,075		1,405,434
Term Loan, 4.25%, Maturing July 31, 2021		325		323,538
Sonneborn LLC		323		323,330
Term Loan, 6.50%, Maturing March 30, 2018		580		583,923
Tronox Pigments (Netherlands) B.V.				505,725
Term Loan, 4.00%, Maturing March 19, 2020	3	,212		3,212,851
Univar Inc.	5,	, 		-,-1-,001
Term Loan, 5.00%, Maturing June 30, 2017	4	,228		4,238,801
WNA Holdings Inc.		,0		.,250,001
Term Loan, 4.50%, Maturing June 7, 2020	1.	,027		1,025,411
, . , , , ,		, - - ,		,,
		\$	6 4	0,481,194

Borrower/Tranche Description Conglomerates 1.2%	Amou	Principal Amount* (000 s omitted)		Value	
Custom Sensors & Technologies, Inc.					
Term Loan, Maturing June 18, 2021 ⁽²⁾		375	\$	375,352	
RGIS Services, LLC					
Term Loan, 5.50%, Maturing October 18, 2017		3,136		3,120,584	
Spectrum Brands Europe GmbH					
Term Loan, 3.75%, Maturing September 4, 2019	EUR	1,095		1,448,005	
Spectrum Brands, Inc.					
Term Loan, 3.50%, Maturing September 4, 2019		1,141		1,137,665	
Travelport Finance (Luxembourg) S.a.r.l.		1,1 .1		1,107,000	
Term Loan, Maturing September 2, 2021 ⁽²⁾		1,325		1,333,116	
Term Loan, Maturing September 2, 2021		1,323		1,333,110	
			\$	7,414,722	
Containers and Glass Products 1.5%					
Berry Plastics Holding Corporation					
Term Loan, 3.50%, Maturing February 8, 2020		2,370	\$	2,329,452	
Term Loan, 3.75%, Maturing January 6, 2021		748		739,174	
Libbey Glass Inc.				,	
Term Loan, 3.75%, Maturing April 9, 2021		450		448,875	
Pelican Products, Inc.		450		440,073	
Term Loan, 5.25%, Maturing April 10, 2020		1 412		1,418,774	
		1,412		1,410,774	
Reynolds Group Holdings Inc.		2.660		2 ((0 1 ((
Term Loan, 4.00%, Maturing December 1, 2018		3,669		3,668,166	
TricorBraun, Inc.					
Term Loan, 4.00%, Maturing May 3, 2018		666		664,897	
			\$	9,269,338	
Cosmetics/Toiletries 0.7%					
Prestige Brands, Inc.					
Term Loan, 3.75%, Maturing January 31, 2019		240	\$	239,284	
		725	φ		
Term Loan, Maturing September 3, 2021 ⁽²⁾		123		727,900	
Revion Consumer Products Corporation		1 2 42		1 241 001	
Term Loan, 4.00%, Maturing October 8, 2019		1,343		1,341,991	
Sun Products Corporation (The)					
Term Loan, 5.50%, Maturing March 23, 2020		2,371		2,283,936	
			\$	4,593,111	
Drugs 2.6%					
Alkermes, Inc.					
Term Loan, 3.50%, Maturing September 18, 2019		419	\$	416,691	
Auxilium Pharmaceuticals, Inc.				.,	
Term Loan, 6.25%, Maturing April 26, 2017		610		603,683	
Endo Luxembourg Finance Company I S.a.r.l.		010		000,000	
Term Loan, 3.25%, Maturing February 28, 2021		449		447,227	
Ikaria, Inc.		マサフ		771,441	
		972		975 252	
Term Loan, 5.00%, Maturing February 12, 2021		873		875,352	
Term Loan - Second Lien, 8.75%, Maturing February 14, 2022		500		508,750	
Par Pharmaceutical Companies, Inc.					
Term Loan, 4.00%, Maturing September 30, 2019		3,603		3,588,563	
Valeant Pharmaceuticals International, Inc.					
Term Loan, 3.75%, Maturing February 13, 2019		1,784		1,781,536	
Term Loan, 3.75%, Maturing December 11, 2019		2,774		2,769,752	

	Principal		
Borrower/Tranche Description	Amount* (000 s omitted)		Value
Term Loan, 3.75%, Maturing August 5, 2020	3,543	\$	3,538,370
VWR Funding, Inc.	3,3 13	Ψ	3,330,370
Term Loan, 3.41%, Maturing April 3, 2017	1,780		1,773,202
20m 20m, 0117%, 12mming 1.pm 0, 2017	1,700		1,775,202
		\$	16,303,126
		4	10,000,120
Ecological Services and Equipment 0.5%			
ADS Waste Holdings, Inc.			
Term Loan, 3.75%, Maturing October 9, 2019	2,167	\$	2,138,558
EnergySolutions, LLC	,	•	,,
Term Loan, 6.75%, Maturing May 29, 2020	950		965,438
Viking Consortium Borrower Limited			ŕ
Term Loan - Second Lien, 6.64%, (3.14% Cash, 3.50% PIK), Maturing March 31, 2016 ⁽³⁾	GBP 561		302,540
		\$	3,406,536
		4	2,100,200
Electronics/Electrical 12.3%			
Aeroflex Incorporated			
Term Loan, 4.50%, Maturing November 11, 2019	1,828	\$	1,834,510
Allflex Holdings III, Inc.	-,	-	2,00 1,0 20
Term Loan, 4.25%, Maturing July 17, 2020	720		719,338
Answers Corporation			, -,,
Term Loan, 6.50%, Maturing December 20, 2018	878		885,178
Term Loan - Second Lien, 11.00%, Maturing June 19, 2020	800		813,000
Attachmate Corporation			,
Term Loan, 7.25%, Maturing November 22, 2017	3,195		3,226,015
Term Loan - Second Lien, 11.00%, Maturing November 22, 2018	1,000		1,013,333
Avago Technologies Cayman Ltd.			
Term Loan, 3.75%, Maturing May 6, 2021	6,875		6,877,454
Blue Coat Systems, Inc.			
Term Loan - Second Lien, 9.50%, Maturing June 28, 2020	925		948,125
Campaign Monitor Finance Pty Limited			
Term Loan, 6.25%, Maturing March 18, 2021	798		790,020
Cinedigm Digital Funding I, LLC			
Term Loan, 3.75%, Maturing February 28, 2018	416		417,041
CompuCom Systems, Inc.			
Term Loan, 4.25%, Maturing May 11, 2020	1,288		1,261,380
Dealertrack Technologies, Inc.			
Term Loan, 3.50%, Maturing February 28, 2021	525		523,646
Dell Inc.	(2)		(2 0.0/=
Term Loan, 3.75%, Maturing October 29, 2018	621		620,867
Term Loan, 4.50%, Maturing April 29, 2020	9,405		9,446,978
Eagle Parent, Inc.	2.700		2.701.201
Term Loan, 4.00%, Maturing May 16, 2018	3,799		3,791,384
Entegris, Inc.	550		546 104
Term Loan, 3.50%, Maturing April 30, 2021	550		546,104
Evergreen Skills Lux S.a.r.l.	1 605		1 606 710
Term Loan, 4.50%, Maturing April 28, 2021	1,625		1,606,719
Excelitas Technologies Corp. Term Loan, 6.00%, Maturing October 30, 2020	933		038 316
FIDJI Luxembourg (BC4) S.a.r.l.	733		938,316
Term Loan, 6.25%, Maturing December 24, 2020	889		895,971
Freescale Semiconductor, Inc.	007		075,771
Term Loan, 4.25%, Maturing February 28, 2020	2,190		2,186,843
101111 20mi, 1.25 10, iriaming 1 corum y 20, 2020	2,170		2,100,043

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Go Daddy Operating Company, LLC		
Term Loan, 4.75%, Maturing May 13, 2021	4,864	\$ 4,852,215
Hyland Software, Inc.		
Term Loan, 4.75%, Maturing February 19, 2021	520	521,897
Infor (US), Inc.		
Term Loan, 3.75%, Maturing June 3, 2020	6,845	6,794,076
M/A-COM Technology Solutions Holdings, Inc.		
Term Loan, 4.50%, Maturing May 7, 2021	575	578,594
Magic Newco LLC		
Term Loan, 5.00%, Maturing December 12, 2018	1,544	1,552,394
MH Sub I, LLC		
Term Loan, 2.00%, Maturing July 8, 2021 ⁽⁴⁾	93	93,341
Term Loan, 5.00%, Maturing July 8, 2021	857	858,738
Microsemi Corporation		
Term Loan, 3.25%, Maturing February 19, 2020	1,413	1,404,421
Orbotech, Inc.		
Term Loan, 5.00%, Maturing August 6, 2020	500	496,250
Renaissance Learning, Inc.		
Term Loan, 4.50%, Maturing April 9, 2021	773	768,714
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	250	248,438
Rocket Software, Inc.		
Term Loan, 5.75%, Maturing February 8, 2018	1,438	1,440,800
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	750	756,562
RP Crown Parent, LLC		
Term Loan, 6.00%, Maturing December 21, 2018	5,612	5,547,418
Term Loan - Second Lien, 11.25%, Maturing December 20, 2019	650	625,084
Shield Finance Co. S.a.r.l.		
Term Loan, 5.00%, Maturing January 29, 2021	773	776,284
Sirius Computer Solutions, Inc.		
Term Loan, 7.00%, Maturing November 30, 2018	526	531,596
Smart Technologies ULC		
Term Loan, 10.50%, Maturing January 31, 2018	661	667,231
Sophia, L.P.		
Term Loan, 4.00%, Maturing July 19, 2018	1,455	1,449,732
SumTotal Systems LLC		
Term Loan, 6.25%, Maturing November 16, 2018	1,350	1,354,934
SunEdison Semiconductor B.V.	0.50	0.40.406
Term Loan, 6.50%, Maturing May 22, 2019	950	949,406
SurveyMonkey.com, LLC	605	610.051
Term Loan, 5.50%, Maturing February 5, 2019	605	610,851
Sybil Software LLC	1.027	1.040.762
Term Loan, 4.75%, Maturing March 20, 2020	1,037	1,040,763
Vantiv, LLC	1.000	000 275
Term Loan, 3.75%, Maturing June 13, 2021	1,000	999,375
Vertafore, Inc.	1061	1.065.100
Term Loan, 4.25%, Maturing October 3, 2019	1,064	1,065,133
Wall Street Systems Delaware, Inc.	1.674	1 (72 012
Term Loan, 4.50%, Maturing April 30, 2021	1,674	1,673,913
Web.com Group, Inc.		1.000.177
Term Loan, 4.50%, Maturing October 27, 2017	1,294	1,299,175
		\$ 78,299,557

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Equipment Leasing 0.9% Delos Finance S.a.r.l.			
	2.725	¢	2716 925
Term Loan, 3.50%, Maturing March 6, 2021	2,725	\$	2,716,825
Flying Fortress Inc.	2.167		2 170 (25
Term Loan, 3.50%, Maturing June 30, 2017	3,167		3,170,625
		\$	5,887,450
Financial Intermediaries 6.5%			
Armor Holding II LLC			
Term Loan, 5.75%, Maturing June 26, 2020	1,000	\$	997,800
Term Loan - Second Lien, 10.25%, Maturing December 11, 2020	1,000		1,002,500
Citco Funding LLC			
Term Loan, 4.25%, Maturing June 29, 2018	2,287		2,292,880
Clipper Acquisitions Corp.			
Term Loan, 3.00%, Maturing February 6, 2020	591		584,935
First Data Corporation			
Term Loan, 3.66%, Maturing March 23, 2018	5,061		5,014,706
Term Loan, 3.66%, Maturing September 24, 2018	2,100		2,078,563
Grosvenor Capital Management Holdings, LLP			
Term Loan, 3.75%, Maturing January 4, 2021	1,368		1,358,149
Guggenheim Partners, LLC			
Term Loan, 4.00%, Maturing July 22, 2020	1,493		1,488,677
Hamilton Lane Advisors, LLC			
Term Loan, 4.00%, Maturing February 28, 2018	594		595,743
Harbourvest Partners, LLC			
Term Loan, 3.25%, Maturing February 4, 2021	961		950,372
Home Loan Servicing Solutions, Ltd.	4.400		1.1=<.100
Term Loan, 4.50%, Maturing June 19, 2020	1,188		1,176,120
LPL Holdings, Inc.	4.010		4 102 222
Term Loan, 3.25%, Maturing March 29, 2019	4,212		4,183,223
Medley LLC	(25		(01.075
Term Loan, 6.50%, Maturing May 15, 2019	625		621,875
MIP Delaware, LLC	(2)((27.120
Term Loan, 4.00%, Maturing March 9, 2020	636		637,138
Moneygram International, Inc. Term Loan, 4.25%, Maturing March 27, 2020	469		462,378
Nuveen Investments, Inc.	409		402,376
Term Loan, 4.16%, Maturing May 15, 2017	6,728		6,727,095
NXT Capital, Inc.	0,720		0,727,093
Term Loan, 6.25%, Maturing September 4, 2018	150		150,371
Term Loan, 6.25%, Maturing September 4, 2018	819		822,907
Ocwen Financial Corporation	017		022,707
Term Loan, 5.00%, Maturing February 15, 2018	4,358		4,313,145
Oz Management LP	1,330		1,313,113
Term Loan, 1.65%, Maturing November 15, 2016	1,467		1,410,503
Sesac Holdco II, LLC	1,		-, : - 0,0 00
Term Loan, 5.00%, Maturing February 8, 2019	992		994,898
Starwood Property Trust, Inc.			,
Term Loan, 3.50%, Maturing April 17, 2020	296		294,306
Walker & Dunlop, Inc.	-, -		,
Term Loan, 5.25%, Maturing December 11, 2020	721		728,589

Borrower/Tranche Description Walter Investment Management Corp.	Principal Amount* (000 s omitted)	Value
Term Loan, 4.75%, Maturing December 11, 2020	2,566	\$ 2,512,830
		\$ 41,399,703
Food Products 6.9%		
AdvancePierre Foods, Inc.		
Term Loan, 5.75%, Maturing July 10, 2017	4,026	\$ 4,045,847
American Seafoods Group LLC		
Term Loan, 4.50%, Maturing March 18, 2018 Big Heart Pet Brands	661	649,673
Term Loan, 3.50%, Maturing March 8, 2020	3,734	3,675,508
Blue Buffalo Company, Ltd.		
Term Loan, 4.00%, Maturing August 8, 2019	1,449	1,452,043
Charger OpCo B.V.		
Term Loan, Maturing June 30, 2021 ⁽²⁾	EUR 800	1,035,229
Term Loan, Maturing July 23, 2021 ⁽²⁾	2,400	2,370,000
Clearwater Seafoods Limited Partnership		
Term Loan, 4.75%, Maturing June 24, 2019	1,089	1,097,167
CSM Bakery Solutions LLC		
Term Loan, 5.00%, Maturing July 3, 2020	1,139	1,136,602
Del Monte Foods, Inc.		
Term Loan, 4.26%, Maturing February 18, 2021	796	788,040
Diamond Foods, Inc.		
Term Loan, 4.25%, Maturing August 20, 2018	224	223,129
Dole Food Company Inc.		
Term Loan, 4.50%, Maturing November 1, 2018	1,433	1,429,799
H.J. Heinz Company		
Term Loan, 3.50%, Maturing June 5, 2020	10,516	10,520,875
High Liner Foods Incorporated		
Term Loan, 4.25%, Maturing April 24, 2021	948	946,440
JBS USA Holdings Inc.	0.60	0.00
Term Loan, 3.75%, Maturing May 25, 2018	969	966,166
Term Loan, 3.75%, Maturing September 18, 2020 NBTY, Inc.	1,737	1,730,883
Term Loan, 3.50%, Maturing October 1, 2017	6,809	6,794,588
Pinnacle Foods Finance LLC		
Term Loan, 3.25%, Maturing April 29, 2020	769	761,336
Term Loan, 3.25%, Maturing April 29, 2020	3,611	3,576,694
Post Holdings Inc.		
Term Loan, 3.75%, Maturing June 2, 2021	625	625,703
		\$ 43,825,722
Food Service 4.0%		
Aramark Corporation		
Term Loan, 3.66%, Maturing July 26, 2016	348	\$ 346,904
Term Loan, 3.73%, Maturing July 26, 2016	194	193,509
ARG IH Corporation		-,
Term Loan, 5.00%, Maturing November 15, 2020	299	299,618
Buffets, Inc.		
Term Loan, 0.11%, Maturing April 22, 2015 ⁽³⁾	102	101,875
Burger King Corporation		
Term Loan, 3.75%, Maturing September 28, 2019	2,849	2,850,142

	Principal Amount*			V-l	
Borrower/Tranche Description	(000 s or	nitted)		Value	
CEC Entertainment Concepts, L.P.		922	ď	017.704	
Term Loan, 4.25%, Maturing February 14, 2021		823	\$	817,794	
Centerplate, Inc.		£10		510 205	
Term Loan, 4.75%, Maturing November 26, 2019		518		518,395	
Darling International Inc.	ELID	1.007		1 442 750	
Term Loan, 3.50%, Maturing January 6, 2021	EUR	1,097		1,443,759	
DineEquity, Inc.		1 1 40		1 144 522	
Term Loan, 3.75%, Maturing October 19, 2017		1,140		1,144,532	
Dunkin Brands, Inc.		2.246		2 205 720	
Term Loan, 3.25%, Maturing February 7, 2021		3,346		3,295,730	
Landry s, Inc.		2.602		2 (02 207	
Term Loan, 4.00%, Maturing April 24, 2018		2,682		2,682,387	
NPC International, Inc.					
Term Loan, 4.00%, Maturing December 28, 2018		733		720,295	
P.F. Chang s China Bistro Inc.					
Term Loan, 4.25%, Maturing July 2, 2019		456		448,117	
Seminole Hard Rock Entertainment, Inc.					
Term Loan, 3.50%, Maturing May 14, 2020		297		293,659	
US Foods, Inc.					
Term Loan, 4.50%, Maturing March 31, 2019		4,505		4,503,095	
Weight Watchers International, Inc.					
Term Loan, 4.00%, Maturing April 2, 2020		7,530		5,953,159	
			\$	25,612,970	
Food/Drug Retailers 4.9%					
Albertson s Holdings LLC					
Term Loan, Maturing August 25, 2019 ⁽²⁾		2,500	\$	2,502,082	
Term Loan, Maturing August 25, 2021 ⁽²⁾		1,000	Ψ	1,002,396	
Albertson s, LLC		1,000		1,002,390	
Term Loan, 4.75%, Maturing March 21, 2019		2,452		2,457,792	
Alliance Boots Holdings Limited		2,432		2,431,192	
Term Loan, 3.55%, Maturing July 10, 2017	EUR	1,000		1,314,681	
Term Loan, 3.98%, Maturing July 10, 2017 Term Loan, 3.98%, Maturing July 10, 2017	GBP	7,000		11,623,855	
	OBF	7,000		11,023,633	
General Nutrition Centers, Inc.		1765		4 722 907	
Term Loan, 3.25%, Maturing March 4, 2019		4,765		4,722,897	
New Albertson s, Inc.		1 175		1 171 145	
Term Loan, 4.75%, Maturing June 27, 2021		1,175		1,171,145	
Pantry, Inc. (The)		401		400 007	
Term Loan, 4.75%, Maturing August 2, 2019		491		492,887	
Rite Aid Corporation		• • •		2 720 720	
Term Loan, 3.50%, Maturing February 21, 2020		2,549		2,539,738	
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020		500		507,344	
Supervalu Inc.					
Term Loan, 4.50%, Maturing March 21, 2019		3,016		2,998,034	
			\$	31,332,851	
Health Care 15.1%					
Akorn, Inc.					
Term Loan, 4.50%, Maturing April 16, 2021		1,175	\$	1,176,459	
Alere, Inc.					
Term Loan, 4.25%, Maturing June 30, 2017		3,724		3,717,546	
Alliance Healthcare Services, Inc.		,		, -,-	
Term Loan, 4.25%, Maturing June 3, 2019		2,356		2,354,463	
,,		,		,	

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Amneal Pharmaceuticals LLC	1.005	Ф	1 000 051
Term Loan, 4.75%, Maturing November 1, 2019	1,095	\$	1,098,051
Amsurg Corp.	(75		675 501
Term Loan, 3.75%, Maturing July 16, 2021	675		675,591
Ardent Medical Services, Inc.	2.021		2 0 4 2 4 4 7
Term Loan, 6.75%, Maturing July 2, 2018	2,831		2,843,447
ATI Holdings, Inc.	402		405 570
Term Loan, 5.00%, Maturing December 20, 2019	493		495,578
Biomet Inc.	7.007		7.006.700
Term Loan, 3.66%, Maturing July 25, 2017	7,807		7,806,782
BSN Medical Inc.	640		640.011
Term Loan, 4.00%, Maturing August 28, 2019	643		642,811
CeramTec Acquisition Corporation	27		26.622
Term Loan, 4.25%, Maturing August 28, 2020	37		36,632
CHG Buyer Corporation	025		025.060
Term Loan, 4.25%, Maturing November 19, 2019	935		935,969
Community Health Systems, Inc.	1.044		1.044.740
Term Loan, 3.48%, Maturing January 25, 2017	1,844		1,844,740
Term Loan, 4.25%, Maturing January 27, 2021	7,650		7,682,298
CPI Buyer, LLC	1 105		1 115 156
Term Loan, 5.50%, Maturing August 18, 2021	1,125		1,115,156
DaVita HealthCare Partners, Inc.	2.575		2 572 751
Term Loan, 3.50%, Maturing June 24, 2021	3,575		3,572,751
DJO Finance LLC	1.550		1.5(0.202
Term Loan, 4.25%, Maturing September 15, 2017	1,558		1,560,202
Envision Healthcare Corporation	2.002		2.001.572
Term Loan, 4.00%, Maturing May 25, 2018	2,003		2,001,563
Faenza Acquisition GmbH	111		111 210
Term Loan, 4.25%, Maturing August 28, 2020	111		111,218
Term Loan, 4.25%, Maturing August 31, 2020	369		369,454
Gentiva Health Services, Inc.	2.542		2.540.444
Term Loan, 6.50%, Maturing October 18, 2019	3,542		3,549,444
Grifols Worldwide Operations USA, Inc.	5.007		5 057 010
Term Loan, 3.16%, Maturing February 27, 2021	5,287		5,257,012
Hologic Inc.	1.660		1 ((1 110
Term Loan, 3.25%, Maturing August 1, 2019	1,669		1,661,110
Iasis Healthcare LLC	1 020		1 041 067
Term Loan, 4.50%, Maturing May 3, 2018	1,839		1,841,967
inVentiv Health, Inc.	1 120		1 120 627
Term Loan, 7.75%, Maturing May 15, 2018	1,139		1,138,637
Term Loan, 7.75%, Maturing May 15, 2018	2,463		2,459,522
JLL/Delta Dutch Newco B.V.	075		067.002
Term Loan, 4.25%, Maturing March 11, 2021	975		967,993
	UR 325		427,123
Kindred Healthcare, Inc.	1.650		1 640 701
Term Loan, 4.00%, Maturing April 9, 2021	1,650		1,642,781
Kinetic Concepts, Inc.	£ 107		5 000 141
Term Loan, 4.00%, Maturing May 4, 2018	5,107		5,092,141
LHP Hospital Group, Inc.	2 150		2.060.710
Term Loan, 9.00%, Maturing July 3, 2018	2,158		2,060,710
Mallinckrodt International Finance S.A.	1.050		1 247 550
Term Loan, 3.50%, Maturing March 19, 2021	1,250		1,247,559
Term Loan, 3.50%, Maturing March 19, 2021	1,696		1,691,394

Demonstrate Description	Principal Amount*		V-l
Borrower/Tranche Description	(000 s omitted)		Value
MedAssets, Inc.	421	¢	420.274
Term Loan, 4.00%, Maturing December 13, 2019	421	\$	420,374
Millennium Laboratories, Inc.	2.225		2 220 704
Term Loan, 5.25%, Maturing April 16, 2021	2,325		2,330,794
MMM Holdings, Inc.	667		670.079
Term Loan, 9.75%, Maturing December 12, 2017 MSO of Puerto Rico, Inc.	667		670,978
	105		196 607
Term Loan, 9.75%, Maturing December 12, 2017	485		486,607
National Mentor Holdings, Inc. Term Loan, 4.75%, Maturing January 31, 2021	599		500 249
	399		599,248
Onex Carestream Finance LP	2.010		2 026 005
Term Loan, 5.00%, Maturing June 7, 2019	3,018		3,026,095
Opal Acquisition, Inc.	1.016		1 010 040
Term Loan, 5.00%, Maturing November 27, 2020	1,816		1,819,848
Ortho-Clinical Diagnostics, Inc.	2.500		2.504.616
Term Loan, 4.75%, Maturing June 30, 2021	3,500		3,504,616
Pharmaceutical Product Development LLC	2.142		0.146.104
Term Loan, 4.00%, Maturing December 5, 2018	2,142		2,146,124
PRA Holdings, Inc.	1 11 1		1 412 420
Term Loan, 4.50%, Maturing September 23, 2020	1,414		1,413,429
Radnet Management, Inc.	2.002		2 000 264
Term Loan, 4.27%, Maturing October 10, 2018	2,002		2,000,364
RegionalCare Hospital Partners, Inc.			4 400 ==0
Term Loan, 6.00%, Maturing April 19, 2019	1,475		1,489,750
Sage Products Holdings III, LLC			
Term Loan, 4.25%, Maturing December 13, 2019	471		470,822
Salix Pharmaceuticals, Ltd.			
Term Loan, 4.25%, Maturing January 2, 2020	756		757,751
Select Medical Corporation			
Term Loan, 2.99%, Maturing December 20, 2016	250		250,000
Term Loan, 3.75%, Maturing June 1, 2018	1,275		1,268,625
Steward Health Care System LLC			
Term Loan, 6.75%, Maturing April 12, 2020	971		965,180
TriZetto Group, Inc. (The)			
Term Loan, 4.75%, Maturing May 2, 2018	1,575		1,579,820
Truven Health Analytics Inc.			
Term Loan, 4.50%, Maturing June 6, 2019	1,818		1,815,446
U.S. Renal Care, Inc.			
Term Loan, 4.25%, Maturing July 3, 2019	323		323,052
		\$	96,417,027
		•	,,
Home Furnishings 0.6%			
Interline Brands, Inc.			
Term Loan, 4.00%, Maturing March 17, 2021	274	\$	272,027
Serta/Simmons Holdings, LLC	214	φ	272,027
Term Loan, 4.25%, Maturing October 1, 2019	1,794		1,796,420
Tempur-Pedic International Inc.	1,/24		1,790,420
Term Loan, 3.50%, Maturing March 18, 2020	1,678		1,673,501
Torin Loan, 3.30 /0, Maturing Match 10, 2020	1,070		1,073,301
			2 - 11 0 10
		\$	3,741,948
Industrial Equipment 4.3%			
Apex Tool Group, LLC			
Term Loan, 4.50%, Maturing January 31, 2020	1,785	\$	1,757,295

Demonstration to Description	Amour	Principal Amount* (000 s omitted)		***	
Borrower/Tranche Description	(000 s on	nittea)		Value	
Doosan Infracore International, Inc.		1 225	¢.	1 220 604	
Term Loan, 4.50%, Maturing May 28, 2021		1,225	\$	1,230,604	
Filtration Group Corporation		1.000		1 011 075	
Term Loan - Second Lien, 8.25%, Maturing November 21, 2021		1,000		1,011,875	
Gardner Denver, Inc.		2.025		2 022 222	
Term Loan, 4.25%, Maturing July 30, 2020		2,035		2,032,222	
Term Loan, 4.75%, Maturing July 30, 2020	EUR	447		589,777	
Generac Power Systems, Inc.					
Term Loan, 3.25%, Maturing May 31, 2020		1,867		1,854,501	
Grede Holdings LLC					
Term Loan, 4.75%, Maturing June 2, 2021		950		951,584	
Husky Injection Molding Systems Ltd.					
Term Loan, 4.25%, Maturing June 30, 2021		3,100		3,101,293	
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022		750		757,500	
Milacron LLC					
Term Loan, 4.00%, Maturing March 30, 2020		569		567,651	
NN, Inc.				207,022	
Term Loan, Maturing August 13, 2021 ⁽²⁾		750		746,250	
Paladin Brands Holding, Inc.		750		7 10,230	
Term Loan, 6.75%, Maturing August 16, 2019		795		798,344	
Rexnord LLC		193		170,344	
		5.007		5.065.210	
Term Loan, 4.00%, Maturing August 21, 2020		5,087		5,065,219	
Signode Industrial Group US Inc.		1.515		1.500.000	
Term Loan, 4.00%, Maturing May 1, 2021		1,517		1,508,020	
Spansion LLC					
Term Loan, 3.75%, Maturing December 19, 2019		1,158		1,154,641	
STS Operating, Inc.					
Term Loan, 4.75%, Maturing February 19, 2021		324		325,251	
Tank Holding Corp.					
Term Loan, 4.25%, Maturing July 9, 2019		905		903,600	
Terex Corporation					
Term Loan, 4.00%, Maturing July 31, 2021	EUR	1,750		2,308,035	
Unifrax Corporation					
Term Loan, 4.25%, Maturing November 28, 2018		375		375,133	
Virtuoso US LLC				,	
Term Loan, 4.75%, Maturing February 11, 2021		474		474,849	
Torin Boan, 1175 70, Mataring Footaary 11, 2021		.,,		17 1,0 15	
			ф	05 510 644	
			\$	27,513,644	
Insurance 4.5%					
Alliant Holdings I, Inc.					
Term Loan, 4.25%, Maturing December 20, 2019		2,167	\$	2,165,267	
AmWINS Group, LLC					
Term Loan, 5.00%, Maturing September 6, 2019		5,375		5,384,156	
Applied Systems, Inc.		Ź		, ,	
Term Loan, 4.25%, Maturing January 25, 2021		945		944,777	
Asurion LLC		,		,,, <i>, , ,</i>	
Term Loan, 5.00%, Maturing May 24, 2019		9,418		9,460,964	
Term Loan, 4.25%, Maturing July 8, 2020		1,064		1,063,394	
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021		1,150		1,190,610	
Cooper Gay Swett & Crawford Ltd.		545		500 100	
Term Loan, 5.00%, Maturing April 16, 2020		545		509,108	
Cunningham Lindsey U.S. Inc.		1.012		1.000 ==1	
Term Loan, 5.00%, Maturing December 10, 2019		1,010		1,000,771	

	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)	Φ.	Value
Term Loan - Second Lien, 9.25%, Maturing June 10, 2020 Hub International Limited	1,000	\$	1,002,031
Term Loan, 4.25%, Maturing October 2, 2020	3,102		3,081,441
USI, Inc.			
Term Loan, 4.25%, Maturing December 27, 2019	2,639		2,632,158
		\$	28,434,677
Leisure Goods/Activities/Movies 5.2%			
Bally Technologies, Inc.		_	
Term Loan, 4.25%, Maturing November 25, 2020	1,103	\$	1,102,802
Bombardier Recreational Products, Inc.			
Term Loan, 4.00%, Maturing January 30, 2019	3,583		3,567,501
Bright Horizons Family Solutions, Inc.			
Term Loan, 3.75%, Maturing January 30, 2020	1,010		1,007,311
ClubCorp Club Operations, Inc.			
Term Loan, 4.00%, Maturing July 24, 2020	2,573		2,558,099
Dave & Buster s, Inc.			
Term Loan, 4.50%, Maturing July 25, 2020	200		199,917
Emerald Expositions Holding, Inc.			
Term Loan, 4.75%, Maturing June 17, 2020	1,118		1,124,549
Equinox Holdings, Inc.			
Term Loan, 4.25%, Maturing January 31, 2020	2,756		2,754,508
Fender Musical Instruments Corporation			
Term Loan, 5.75%, Maturing April 3, 2019	466		467,390
Kasima, LLC			
Term Loan, 3.25%, Maturing May 17, 2021	1,075		1,069,625
Live Nation Entertainment, Inc.			
Term Loan, 3.50%, Maturing August 17, 2020	2,914		2,908,192
Nord Anglia Education Limited	1.551		1.551.660
Term Loan, 4.50%, Maturing March 19, 2021	1,571		1,574,663
Sabre, Inc.	1 205		1 201 045
Term Loan, 4.00%, Maturing February 19, 2019	1,305		1,301,047
SeaWorld Parks & Entertainment, Inc.	2.122		2 007 044
Term Loan, 3.00%, Maturing May 14, 2020	3,123		2,987,844
Six Flags Theme Parks, Inc.	1.600		1 (00 000
Term Loan, 3.50%, Maturing December 20, 2018	1,600		1,602,089
SONIFI Solutions, Inc.	1 212		564690
Term Loan, 6.75%, Maturing March 31, 2018	1,313		564,682
SRAM, LLC	2.012		1 000 660
Term Loan, 4.02%, Maturing April 10, 2020	2,012		1,989,669
Town Sports International Inc.	1 260		1 106 040
Term Loan, 4.50%, Maturing November 16, 2020	1,368		1,186,848
US Finco LLC	520		517.064
Term Loan, 4.00%, Maturing May 29, 2020 Term Loan - Second Lien, 8.25%, Maturing November 30, 2020	520		517,964
	1,000		1,017,500
WMG Acquisition Corp. Term Loan, 3.75%, Maturing July 1, 2020	596		501 161
Zuffa LLC	390		581,464
Term Loan, 3.75%, Maturing February 25, 2020	3,177		3 1/18 2/1/
Term Loan, 5.15 %, Waturing February 25, 2020	3,177		3,148,344
		\$	33,232,008

	Principal Amount*				
Borrower/Tranche Description	(000 s or	nitted)		Value	
Lodging and Casinos 5.2%					
Affinity Gaming, LLC			•	4.50.00.5	
Term Loan, 5.25%, Maturing November 9, 2017		457	\$	458,005	
Amaya Holdings B.V.					
Term Loan, 5.00%, Maturing August 1, 2021		3,050		3,028,080	
Term Loan - Second Lien, 8.00%, Maturing August 1, 2022		825		838,406	
Boyd Gaming Corporation					
Term Loan, 4.00%, Maturing August 14, 2020		531		528,912	
Caesars Entertainment Operating Company					
Term Loan, 6.95%, Maturing March 1, 2017		1,370		1,285,932	
CityCenter Holdings, LLC					
Term Loan, 4.25%, Maturing October 16, 2020		887		886,976	
Four Seasons Holdings Inc.					
Term Loan - Second Lien, 6.25%, Maturing December 28, 2020		3,950		3,974,688	
Gala Group Ltd.		ĺ		, ,	
Term Loan, 5.50%, Maturing May 28, 2018	GBP	2,850		4,756,070	
Golden Nugget, Inc.	GDI	2,030		1,720,070	
Term Loan, 5.50%, Maturing November 21, 2019		157		159,063	
Term Loan, 5.50%, Maturing November 21, 2019		366		371,147	
Hilton Worldwide Finance, LLC		300		3/1,14/	
		6,199		6 165 760	
Term Loan, 3.50%, Maturing October 26, 2020		6,199		6,165,760	
La Quinta Intermediate Holdings LLC		1.050		1 240 055	
Term Loan, 4.00%, Maturing April 14, 2021		1,250		1,249,955	
MGM Resorts International					
Term Loan, 3.50%, Maturing December 20, 2019		2,709		2,696,618	
Pinnacle Entertainment, Inc.					
Term Loan, 3.75%, Maturing August 13, 2020		868		865,797	
Playa Resorts Holding B.V.					
Term Loan, 4.00%, Maturing August 6, 2019		546		544,852	
RHP Hotel Properties, LP					
Term Loan, 3.75%, Maturing January 15, 2021		750		751,523	
Scientific Games International, Inc.					
Term Loan, 4.25%, Maturing October 18, 2020		4,030		3,986,575	
Tropicana Entertainment Inc.		,			
Term Loan, 4.00%, Maturing November 27, 2020		397		396,669	
10/m 20mi, 1100/0, 1/mol 21, 2020				270,007	
			\$	32,945,028	
Nonferrous Metals/Minerals 2.5%					
Alpha Natural Resources, LLC					
		000	¢	945 702	
Term Loan, 3.50%, Maturing May 22, 2020		889	\$	845,702	
Arch Coal Inc.		2.052		2 052 525	
Term Loan, 6.25%, Maturing May 16, 2018		3,952		3,853,527	
Fairmount Minerals Ltd.					
Term Loan, 4.50%, Maturing September 5, 2019		2,258		2,267,534	
Murray Energy Corporation					
Term Loan, 5.25%, Maturing December 5, 2019		1,521		1,533,949	
Noranda Aluminum Acquisition Corporation					
Term Loan, 5.75%, Maturing February 28, 2019		1,124		1,096,022	
Novelis, Inc.					
Term Loan, 3.75%, Maturing March 10, 2017		2,973		2,969,283	
Oxbow Carbon LLC					
Term Loan, 4.25%, Maturing July 19, 2019		499		499,789	
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020		875		890,859	
		0,0		0,000	

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
United Central Industrial Supply Company, LLC	(000 s offitted)		v aluc
Term Loan - Second Lien, 12.50%, Maturing April 9, 2019	500	\$	495,625
Walter Energy, Inc.	300	Ψ	493,023
	1 024		1 749 604
Term Loan, 7.25%, Maturing April 2, 2018	1,834		1,748,604
		\$	16,200,894
Oil and Gas 5.9%			
Ameriforge Group, Inc.			
Term Loan, 5.00%, Maturing December 19, 2019	1,287	\$	1,294,269
Term Loan - Second Lien, 8.75%, Maturing December 19, 2020	2,800		2,859,500
Bronco Midstream Funding LLC			
Term Loan, 5.00%, Maturing August 17, 2020	1,863		1,873,806
Citgo Petroleum Corporation			
Term Loan, 4.50%, Maturing July 29, 2021	1,100		1,107,563
Crestwood Holdings LLC			
Term Loan, 7.00%, Maturing June 19, 2019	1,089		1,110,370
Drillships Ocean Ventures Inc.			
Term Loan, 5.50%, Maturing July 25, 2021	1,200		1,208,000
Fieldwood Energy LLC			
Term Loan, 3.88%, Maturing September 28, 2018	1,142		1,142,919
Floatel International, Ltd.	·		
Term Loan, 6.00%, Maturing June 27, 2020	1,197		1,202,985
MEG Energy Corp.	1,127		1,202,>00
Term Loan, 3.75%, Maturing March 31, 2020	8,207		8,205,876
Obsidian Natural Gas Trust	0,207		0,203,070
Term Loan, 7.00%, Maturing November 2, 2015	1,172		1,180,905
Paragon Offshore Finance Company	1,172		1,100,903
Term Loan, 3.75%, Maturing July 18, 2021	950		940,500
Ruby Western Pipeline Holdings, LLC	930		940,300
Term Loan, 3.50%, Maturing March 27, 2020	453		451,427
	433		431,427
Samson Investment Company There I have Second Line 5 00% Metavine Sectors has 25, 2018	1.050		1 022 111
Term Loan - Second Lien, 5.00%, Maturing September 25, 2018	1,950		1,933,111
Seadrill Partners Finco LLC	4.107		4.040.625
Term Loan, 4.00%, Maturing February 21, 2021	4,107		4,048,625
Seventy Seven Operating LLC			
Term Loan, 3.75%, Maturing June 25, 2021	575		576,258
Sheridan Investment Partners II, L.P.			
Term Loan, 4.25%, Maturing December 16, 2020	40		40,067
Term Loan, 4.25%, Maturing December 16, 2020	107		107,433
Term Loan, 4.25%, Maturing December 16, 2020	773		772,301
Sheridan Production Partners I, LLC			
Term Loan, 4.25%, Maturing September 25, 2019	179		179,802
Term Loan, 4.25%, Maturing September 25, 2019	294		294,369
Term Loan, 4.25%, Maturing October 1, 2019	2,215		2,221,515
Tallgrass Operations, LLC			
Term Loan, 4.25%, Maturing November 13, 2018	1,710		1,712,708
Tervita Corporation			
Term Loan, 6.25%, Maturing May 15, 2018	3,279		3,291,124
		\$	37,755,433
Publishing 4.5%			
Advanstar Communications Inc.			
Term Loan, 5.50%, Maturing April 29, 2019	839	\$	841,473
,,,,,,,,,	00)	Ψ	0.1,173

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
American Greetings Corporation	(*** *************	
Term Loan, 4.00%, Maturing August 9, 2019	1,155	\$ 1,158,609
Ascend Learning, LLC	,	, ,
Term Loan, 6.00%, Maturing July 31, 2019	1,418	1,430,281
Flint Group SA	-,	2,100,202
Term Loan, 5.38%, Maturing December 31, 2016	1,474	1,473,586
Term Loan, 5.38%, Maturing December 31, 2016	1,672	1,671,807
Getty Images, Inc.	-,	2,012,001
Term Loan, 4.75%, Maturing October 18, 2019	5,319	5,037,168
Interactive Data Corporation	3,317	3,037,100
Term Loan, 4.75%, Maturing May 2, 2021	1,775	1,782,100
Laureate Education, Inc.	1,775	1,702,100
Term Loan, 5.00%, Maturing June 15, 2018	8,997	8,777,233
McGraw-Hill Global Education Holdings, LLC	0,777	0,777,233
Term Loan, 5.75%, Maturing March 22, 2019	782	788,505
Media General, Inc.	102	700,505
Term Loan, 4.25%, Maturing July 31, 2020	1,160	1,161,295
Merrill Communications, LLC	1,100	1,101,293
	725	734,176
Term Loan, 5.75%, Maturing March 8, 2018	123	/34,1/0
Multi Packaging Solutions, Inc.	200	200 222
Term Loan, 4.25%, Maturing September 30, 2020 Nelson Education Ltd.	399	399,332
	421	262 221
Term Loan, 4.75%, Maturing July 3, 2014 ⁽⁵⁾	431	362,221
Penton Media, Inc.	645	(51.55)
Term Loan, 5.50%, Maturing October 3, 2019	645	651,576
Rentpath, Inc.	1 120	1 146 227
Term Loan, 6.25%, Maturing May 29, 2020	1,139	1,146,327
Springer Science+Business Media Deutschland GmbH	1.220	1 22 4 020
Term Loan, 4.75%, Maturing August 16, 2021	1,239	1,234,839
		\$ 28,650,528
Radio and Television 3.1%		
ALM Media Holdings, Inc.		
Term Loan, 5.50%, Maturing July 31, 2020	475	\$ 473,812
Clear Channel Communications, Inc.		
Term Loan, 3.81%, Maturing January 29, 2016	20	19,617
Term Loan, 6.91%, Maturing January 30, 2019	1,132	1,114,127
Term Loan, 7.66%, Maturing July 30, 2019	364	363,555
Cumulus Media Holdings Inc.		
Term Loan, 4.25%, Maturing December 23, 2020	4,825	4,814,134
Entercom Radio, LLC		
Term Loan, 4.00%, Maturing November 23, 2018	437	437,103
Gray Television, Inc.		
Term Loan, 3.75%, Maturing June 10, 2021	325	324,553
Hubbard Radio, LLC		ĺ
Term Loan, 4.50%, Maturing April 29, 2019	734	735,601
LIN Television Corp.		, , , , ,
Term Loan, 4.00%, Maturing December 21, 2018	619	618,401
Mission Broadcasting, Inc.		,
Term Loan, 3.75%, Maturing October 1, 2020	718	713,998
Nexstar Broadcasting, Inc.	, 10	
Term Loan, 3.75%, Maturing October 1, 2020	814	809,685
	011	007,000

Borrower/Tranche Description	Amo	ncipal ount* s omitted)	Value
Raycom TV Broadcasting, Inc.	(000 5	omitted)	varac
Term Loan, 3.75%, Maturing August 4, 2021		970	\$ 973,637
Sinclair Television Group Inc.			 ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 3.00%, Maturing April 9, 2020		568	560,865
TWCC Holding Corp.		200	300,003
Term Loan, 3.50%, Maturing February 13, 2017		2,153	2,131,700
Univision Communications Inc.		2,133	2,131,700
Term Loan, 4.00%, Maturing March 1, 2020		5,455	5,430,035
			\$ 19,520,823
Retailers (Except Food and Drug) 8.0%			
99 Cents Only Stores			
Term Loan, 4.50%, Maturing January 11, 2019		2,053	\$ 2,054,227
B&M Retail Limited		,	, ,
Term Loan, 3.81%, Maturing May 21, 2019	GBP	400	657,697
Term Loan, 4.31%, Maturing April 28, 2020	GBP	325	536,177
Bass Pro Group, LLC	ob!	020	220,177
Term Loan, 3.75%, Maturing November 20, 2019		2,655	2,645,128
Burlington Coat Factory Warehouse Corporation		_,==	_,0 10 ,1_0
Term Loan, 4.25%, Maturing July 17, 2021		550	546,047
CDW LLC		5 1 (1	5 106 045
Term Loan, 3.25%, Maturing April 29, 2020		5,161	5,106,045
David s Bridal, Inc.		717	500 506
Term Loan, 5.00%, Maturing October 11, 2019		717	703,596
Evergreen Acqco 1 LP		725	706 411
Term Loan, 5.00%, Maturing July 9, 2019		735	736,411
Harbor Freight Tools USA, Inc.		1.000	1 240 204
Term Loan, 4.75%, Maturing July 26, 2019		1,238	1,240,284
Hudson's Bay Company		4.024	4.050.220
Term Loan, 4.75%, Maturing November 4, 2020		4,024	4,058,330
J Crew Group, Inc.		2.102	2 120 124
Term Loan, 4.00%, Maturing March 5, 2021		3,192	3,139,134
Jo-Ann Stores, Inc.		1.000	1050100
Term Loan, 4.00%, Maturing March 16, 2018		1,900	1,858,139
Men s Wearhouse, Inc. (The)		4 600	
Term Loan, 4.50%, Maturing June 18, 2021		1,600	1,610,741
Michaels Stores, Inc.		• 04.4	. =0 < .01
Term Loan, 3.75%, Maturing January 28, 2020		2,814	2,786,231
Term Loan, 4.00%, Maturing January 28, 2020		1,100	1,094,844
Neiman Marcus Group, Inc. (The)		4.500	. =
Term Loan, 4.25%, Maturing October 25, 2020		4,739	4,711,404
Party City Holdings Inc.			
Term Loan, 4.00%, Maturing July 27, 2019		2,490	2,467,313
Pep Boys-Manny, Moe & Jack (The)			
Term Loan, 4.25%, Maturing October 11, 2018		517	516,317
Petco Animal Supplies, Inc.			
Term Loan, 4.00%, Maturing November 24, 2017		2,326	2,323,022
PFS Holding Corporation			
Term Loan, 4.50%, Maturing January 31, 2021		998	880,294
Pier 1 Imports (U.S.), Inc.			
Term Loan, 4.50%, Maturing April 30, 2021		575	575,000
Pilot Travel Centers LLC			
Term Loan, 3.75%, Maturing March 30, 2018		1,951	1,955,749

	Amo	ncipal ount*	
Borrower/Tranche Description	(000 s	omitted)	Value
Term Loan, 4.25%, Maturing August 7, 2019 Rent-A-Center, Inc.		662	\$ 663,843
Term Loan, 3.75%, Maturing March 19, 2021 Spin Holdco Inc.		574	570,695
Term Loan, 4.25%, Maturing November 14, 2019		2,781	2,764,949
Toys R Us Property Company I, LLC		000	04= 044
Term Loan, 6.00%, Maturing August 21, 2019 Visant Corporation		893	867,011
Term Loan, 5.25%, Maturing December 22, 2016		1,442	1,437,701
Vivarte SA			
Term Loan, 0.00%, Maturing March 9, 2015 ⁽⁶⁾	EUR	29	14,736
Term Loan, 0.00%, Maturing March 9, 2015 ⁽⁶⁾	EUR	62	32,219
Term Loan, 0.00%, Maturing March 9, 2015 ⁽⁶⁾	EUR	1,347	695,349
Term Loan, 0.00%, Maturing March 8, 2016 ⁽⁶⁾	EUR	18	9,491
Term Loan, 0.00%, Maturing March 8, 2016 ⁽⁶⁾	EUR	71	36,714
Term Loan, 0.00%, Maturing March 8, 2016 ⁽⁶⁾	EUR	440	227,278
Term Loan, Maturing July 24, 2019 ⁽²⁾	EUR	418	608,581
Wilton Brands LLC			
Term Loan, 7.50%, Maturing August 30, 2018		653	619,498
			\$ 50,750,195
Steel 2.1%			
Essar Steel Algoma, Inc.			
Term Loan, 10.25%, Maturing September 20, 2014 FMG Resources (August 2006) Pty Ltd.		1,154	\$ 1,159,488
Term Loan, 3.75%, Maturing June 30, 2019 JFB Firth Rixson Inc.		6,857	6,840,760
Term Loan, 5.00%, Maturing June 30, 2017	GBP	739	1,227,330
JMC Steel Group, Inc.		,	-,,
Term Loan, 4.75%, Maturing April 3, 2017		750	747,499
Neenah Foundry Company			
Term Loan, 6.75%, Maturing April 26, 2017		466	464,652
Patriot Coal Corporation			
Term Loan, 9.00%, Maturing December 15, 2018		1,542	1,522,329
Waupaca Foundry, Inc.			
Term Loan, 4.00%, Maturing June 29, 2017		1,535	1,535,895
			\$ 13,497,953
Surface Transport 0.8%			
Hertz Corporation (The)			
Term Loan, 3.75%, Maturing March 12, 2018		2,019	\$ 2,012,940
Stena International S.a.r.l.		. =	
Term Loan, 4.00%, Maturing March 3, 2021		1,746	1,742,352
Swift Transportation Co., LLC		1 222	1 222 222
Term Loan, 3.75%, Maturing June 9, 2021		1,322	1,323,339
			\$ 5,078,631
Telecommunications 4.0%			
Arris Group, Inc.			
Term Loan, 3.25%, Maturing April 17, 2020		775	\$ 770,003
Cellular South, Inc.			445 27
Term Loan, 3.25%, Maturing May 22, 2020		420	417,851

	Principal		
	Amount*		¥7. 1
Borrower/Tranche Description	(000 s omitted)		Value
Intelsat Jackson Holdings S.A.	0.250	Ф	0.212.460
Term Loan, 3.75%, Maturing June 30, 2019	8,350	\$	8,313,469
IPC Systems, Inc.	1 177		1 100 141
Term Loan, 6.00%, Maturing November 8, 2020	1,175		1,180,141
SBA Senior Finance II LLC	2.000		1.004.256
Term Loan, 3.25%, Maturing March 24, 2021	2,000		1,984,376
Syniverse Holdings, Inc.	1 222		1 222 027
Term Loan, 4.00%, Maturing April 23, 2019	1,333		1,323,927
Term Loan, 4.00%, Maturing April 23, 2019	2,016		1,999,889
Telesat Canada			- (02.022
Term Loan, 3.50%, Maturing March 28, 2019	7,645		7,602,922
Windstream Corporation			2010171
Term Loan, 3.50%, Maturing August 8, 2019	2,022		2,019,151
		\$	25,611,729
		Ф	25,011,729
Utilities 2.3%			
Calpine Construction Finance Company, L.P.			
Term Loan, 3.00%, Maturing May 3, 2020	1,139	\$	1,117,628
Term Loan, 3.25%, Maturing January 31, 2022	421		415,103
Calpine Corporation			, , , , ,
Term Loan, 4.00%, Maturing April 1, 2018	1,043		1,043,588
Term Loan, 4.00%, Maturing April 1, 2018	3,072		3,075,268
Term Loan, 4.00%, Maturing October 9, 2019	933		933,434
Dynegy Holdings Inc.			, , ,
Term Loan, 4.00%, Maturing April 23, 2020	1,066		1,066,154
EFS Cogen Holdings I LLC	,		,,
Term Loan, 3.75%, Maturing December 17, 2020	620		621,104
Electrical Components International, Inc.			, ,
Term Loan, 5.75%, Maturing May 28, 2021	400		404,250
Energy Future Intermediate Holding Co., LLC			,
DIP Loan, 4.25%, Maturing June 19, 2016	1,925		1,934,425
Equipower Resources Holdings LLC	-,,		-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.25%, Maturing December 31, 2019	644		644,508
La Frontera Generation, LLC			0.1,000
Term Loan, 4.50%, Maturing September 30, 2020	670		673,568
PowerTeam Services, LLC			0.0,000
Term Loan, 4.25%, Maturing May 6, 2020	16		16,076
Term Loan, 4.25%, Maturing May 6, 2020	308		302,995
Southcross Holdings Borrower LP	300		302,773
Term Loan, 6.00%, Maturing July 16, 2021	450		451,969
TerraForm Power Operating, LLC			.61,565
Term Loan, 4.75%, Maturing July 23, 2019	250		251,406
Texas Competitive Electric Holdings Company, LLC	200		
DIP Loan, 3.75%, Maturing May 5, 2016	480		483,451
WTG Holdings III Corp.	100		103,131
Term Loan, 4.75%, Maturing January 15, 2021	448		448,030
Term Loan - Second Lien, 8.50%, Maturing January 15, 2022	800		801,000
Term Boar Second Bion, 0.5070, Francising January 15, 2022	000		001,000
		\$	14,683,957

Total Senior Floating-Rate Interests (identified cost \$917,740,820)

\$ 911,751,851

Corporate Bonds & Notes 12.0%

	Principal Amount*		
Security	(000 s omitted)		Value
Aerospace and Defense 0.1%			
Alliant Techsystems, Inc.			
5.25%, 10/1/21 ⁽⁷⁾	45	\$	46,125
CBC Ammo, LLC/CBC FinCo, Inc.			
7.25%, 11/15/21 ⁽⁷⁾	75		75,563
GenCorp, Inc.			
7.125%, 3/15/21	50		54,125
TransDigm, Inc.			
7.50%, 7/15/21	10		10,975
$6.00\%, 7/15/22^{(7)}$	85		86,594
6.50%, 7/15/24 ⁽⁷⁾	65		66,706
		\$	340,088
Automotive 0.1%			
American Axle & Manufacturing, Inc.			
5.125%, 2/15/19	20	\$	20,700
Chrysler Group, LLC			,
8.25%, 6/15/21	200		224,500
General Motors Financial Co., Inc.			,
4.75%, 8/15/17	75		79,050
3.25%, 5/15/18	10		10,100
Navistar International Corp.			10,100
8.25%, 11/1/21	105		109,331
		\$	443,681
Beverage and Tobacco 0.0%)		Ψ	110,001
Constellation Brands, Inc.			
6.00%, 5/1/22	70	\$	79,187
4.25%, 5/1/23	100		101,250
Cott Beverages, Inc.			
5.375%, 7/1/22 ⁽⁷⁾	70		69,738
		\$	250,175
Brokerage/Securities Dealers/Investment Houses 0.0%			
Alliance Data Systems Corp.			
$6.375\%, 4/1/20^{(7)}$	55	\$	58,266
E*TRADE Financial Corp.			
6.375%, 11/15/19	45		48,487
Nielsen Co. Luxembourg S.a.r.l. (The)			ĺ
5.50%, 10/1/21 ⁽⁷⁾	35		36,400
		\$	143,153
Building and Development 0.1%			
Brookfield Residential Properties, Inc.			
6.50%, 12/15/20 ⁽⁷⁾	55	\$	58,644
U.JU /U, 12/11J12U``	33	Φ	J0,U 44

Security Builders FirstSource, Inc.	Principal Amount* (000 s omitted)		Value
$7.625\%, 6/1/21^{(7)}$	15	\$	15,712
HD Supply, Inc.			- , .
8.125%, 4/15/19	40		43,800
7.50%, 7/15/20	110		118,800
Interline Brands, Inc.	110		110,000
10.00%, 11/15/18 ⁽⁹⁾	140		148,750
Nortek, Inc.	140		140,730
10.00%, 12/1/18	90		95,850
·	50		
8.50%, 4/15/21	30		54,625
USG Corp.	40		42.000
5.875%, 11/1/21 ⁽⁷⁾	40		42,000
		\$	578,181
Business Equipment and Services 0.1%			
ADT Corp. (The)			
6.25%, 10/15/21	35	\$	37,100
Ceridian, LLC/Comdata, Inc.	33	Ψ	37,100
8.125%, 11/15/17 ⁽⁷⁾	45		45,720
FTI Consulting, Inc.	43		43,720
6.00%, 11/15/22	40		41.550
	40		41,550
IMS Health, Inc.	00		0.4.200
6.00%, 11/1/20 ⁽⁷⁾	80		84,300
Iron Mountain, Inc.			
6.00%, 8/15/23	95		101,888
Modular Space Corp.			
10.25%, 1/31/19 ⁽⁷⁾	15		15,600
ServiceMaster Co. (The)			
8.00%, 2/15/20	72		77,580
7.00%, 8/15/20	26		27,885
TransUnion Holding Co., Inc.			
8.125%, 6/15/18 ⁽⁹⁾	115		119,887
United Rentals North America, Inc.			
8.375%, 9/15/20	20		21,900
7.625%, 4/15/22	40		45,100
6.125%, 6/15/23	35		37,538
		\$	656,048
Cable and Satallite Television 0.00			
Cable and Satellite Television 0.9%			
AMC Networks, Inc.		ф	40.004
7.75%, 7/15/21	45	\$	49,894
4.75%, 12/15/22	35		35,613
CCO Holdings, LLC/CCO Holdings Capital Corp.			
7.25%, 10/30/17	65		68,087
5.25%, 9/30/22	160		163,000
5.75%, 1/15/24	70		71,750
CSC Holdings, LLC			
5.25%, 6/1/24 ⁽⁷⁾	35		34,738
DISH DBS Corp.			
6.75%, 6/1/21	210		235,452
5.875%, 7/15/22	70		74,459
IAC/InterActiveCorp	, ,		, ., 157
4.875%, 11/30/18	60		62,550
	- 00		02,000

		ncipal ount*		
Security		omitted)		Value
Numericable Group SA				
4.875%, 5/15/19 ⁽⁷⁾		400	\$	406,500
Unitymedia Hessen GmbH & Co. KG/Unitymedia NRW GmbH		1.000		1 027 500
5.50%, 1/15/23 ⁽⁷⁾ Virgin Media Secured Finance PLC		1,000		1,027,500
5.375%, 4/15/21 ⁽⁷⁾		1,025		1,071,125
6.00%, 4/15/21 ⁽⁷⁾	GBP	1,023		1,828,137
5.50%, 1/15/25 ⁽⁷⁾	GDI	625		645,312
			\$	5,774,117
Chemicals and Plastics 1.6%				
Chemtura Corp.				
5.75%, 7/15/21		25	\$	26,125
Hexion US Finance Corp.		25	Ψ	20,123
6.625%, 4/15/20		3,075		3,251,812
Ineos Finance PLC		2,072		0,201,012
7.25%, 2/15/19 ⁽⁷⁾⁽¹⁰⁾	EUR	1,000		1,364,866
8.375%, 2/15/19 ⁽⁷⁾		1,950		2,123,062
7.50%, 5/1/20 ⁽⁷⁾		900		975,375
Rockwood Specialties Group, Inc.				, , , , , , , , ,
4.625%, 10/15/20		130		135,688
Trinseo Materials Operating S.C.A.				
8.75%, 2/1/19		1,935		2,080,125
Tronox Finance, LLC				
6.375%, 8/15/20		160		165,600
			\$	10,122,653
Clothing/Textiles 0.0%				
Levi Strauss & Co.				
6.875%, 5/1/22		65	\$	71,013
			\$	71,013
Conglomerates 0.0%				
Belden, Inc.				
5.50%, 9/1/22 ⁽⁷⁾		20	\$	20,850
Harbinger Group, Inc.				
7.875%, 7/15/19		65		70,850
Spectrum Brands, Inc.				
6.375%, 11/15/20		50		54,000
6.625%, 11/15/22		75		81,563
TMS International Corp.				< 1.000
7.625%, 10/15/21 ⁽⁷⁾		60		64,200
			\$	291,463
Containers and Glass Products 0.7%				
Beverage Packaging Holdings Luxembourg II SA/Beverage Packaging Holdings II Issuer, Inc.				
5.625%, 12/15/16 ⁽⁷⁾		25	\$	25,500
6.00%, 6/15/17 ⁽⁷⁾		35	Ψ	35,612
Reynolds Group Holdings, Inc.				22,012
5.75%, 10/15/20		4,350		4,567,500

Security	Principal Amount* (000 s omitted)		Value
Sealed Air Corp. 8.375%, 9/15/21 ⁽⁷⁾	10	\$	11,300
6.37376, 7/13/21	10	Ψ	11,500
		\$	4,639,912
Cosmetics/Toiletries 0.1%			
Alphabet Holding Co., Inc.			
7.75%, 11/1/17 ⁽⁹⁾	245	\$	245,919
Party City Holdings, Inc. 8.875%, 8/1/20	130		1/2 075
8.873%, 8/1/20	130		143,975
		\$	389,894
		-	207,071
Diversified Financial Services 0.1%			
Icahn Enterprises, LP/Icahn Enterprises Finance Corp.			
3.50%, 3/15/17	45	\$	45,394
6.00%, 8/1/20	40		42,900
JPMorgan Chase & Co.	00		97.200
6.75% to 2/1/24, 1/29/49 ⁽¹¹⁾ Navient, LLC	80		86,300
5.50%, 1/15/19	160		170,400
6.125%, 3/25/24	50		51,562
5.126 /s, 5.26,2 ·			01,002
		\$	396,556
Drugs 0.1% ConvaTec Finance International SA 8.25%, 1/15/19 ⁽⁷⁾⁽⁹⁾ Valeant Pharmaceuticals International, Inc.	200	\$	206,125
6.375%, 10/15/20 ⁽⁷⁾	205		215,250
7.50%, 7/15/21 ⁽⁷⁾	50		54,688
		\$	476,063
Ecological Services and Equipment 0.0%			
ADS Waste Holdings, Inc.			
8.25%, 10/1/20	55	\$	58,850
Clean Harbors, Inc.	50		51,625
5.25%, 8/1/20 5.125%, 6/1/21	25		25,500
Covanta Holding Corp.	2.5		25,500
5.875%, 3/1/24	45		46,800
		\$	182,775
Electronics/Electrical 0.1%			
Alcatel-Lucent USA, Inc.	2-	Φ.	25 = 25
4.625%, 7/1/17 ⁽⁷⁾	35	\$	35,700
8.875%, 1/1/20 ⁽⁷⁾ CommScope Holding Co., Inc.	260		290,550
6.625%, 6/1/20 ⁽⁷⁾⁽⁹⁾	55		58,987
Freescale Semiconductor, Inc.			30,707
6.00%, 1/15/22 ⁽⁷⁾	55		57,750
Infor US, Inc.	-		
9.375%, 4/1/19	65		71,744

	Prin	cipal		
Security	Amo	ount* omitted)		Value
Nuance Communications, Inc.	(000 S	omitteu)		value
5.375%, 8/15/20 ⁽⁷⁾		120	\$	121,200
			\$	635,931
			Ψ	033,731
Equipment Leasing 0.3%				
International Lease Finance Corp.				
8.625%, 9/15/15		1,000	\$	1,074,375
$6.75\%, 9/1/16^{(7)}$		400		438,500
7.125%, 9/1/18 ⁽⁷⁾		400		460,000
			\$	1,972,875
Financial Intermediaries 1.0%				
CIT Group, Inc.				
5.50%, 2/15/19 ⁽⁷⁾		45	\$	48,684
5.375%, 5/15/20		10	φ	10,863
		10		10,803
First Data Corp.		1 000		1.070.000
7.375%, 6/15/19 ⁽⁷⁾		1,000		1,070,000
6.75%, 11/1/20 ⁽⁷⁾		1,066		1,156,610
11.25%, 1/15/21		42		48,930
10.625%, 6/15/21		42		48,930
11.75%, 8/15/21		56		65,906
Ford Motor Credit Co., LLC				
12.00%, 5/15/15		2,250		2,427,498
Lender Processing Services, Inc.				
5.75%, 4/15/23		80		85,800
UPCB Finance II, Ltd.				
$6.375\%, 7/1/20^{(7)}$	EUR	1,000		1,395,770
			\$	6,358,991
Food Products 1.2%				
Post Holdings, Inc.				
6.75%, 12/1/21 ⁽⁷⁾		30	\$	30,637
6.00%, 12/15/22 ⁽⁷⁾		35	•	34,519
Stretford 79 PLC				2 1,2 2
4.807%, 7/15/20 ⁽⁷⁾⁽¹⁰⁾	GBP	4,000		6,607,399
6.25%, 7/15/21 ⁽⁷⁾	GBP	450		747,068
			\$	7,419,623
Food Service 0.0%				
Darling Ingredients, Inc.				
5.375%, 1/15/22 ⁽⁷⁾		40	\$	41,650
Pinnacle Operating Corp.			-	-, 0
9.00%, 11/15/20 ⁽⁷⁾		40		43,600
7,00 %, 11/13/20		10		15,000
			\$	85,250
Food/Drug Retailers 0.0%				
U				
Pantry, Inc. (The) 8.375%, 8/1/20		75	\$	80,625
0.3 13 10, 01 II 20		13	φ	60,023

\$ 80,625

Security	Principal Amount* (000 s omitted)		Value
Security Health Care 1.0%	(000 Somitted)		value
Air Medical Group Holdings, Inc.			
9.25%, 11/1/18	4	\$	4,225
Alere, Inc.	т	Ψ	7,223
8.625%, 10/1/18	45		47,363
6.50%, 6/15/20	35		35,569
Amsurg Corp.	33		33,309
5.625%, 11/30/20	50		51,625
5.625%, 7/15/22 ⁽⁷⁾	45		46,238
Biomet, Inc.	43		40,236
6.50%, 8/1/20	175		188,781
Capsugel SA	173		100,701
7.00%, 5/15/19 ⁽⁷⁾⁽⁹⁾	25		25,609
CHS/Community Health Systems, Inc.	23		23,009
	2.445		2 5 4 9 0 1 2
5.125%, 8/15/18 7.125%, 7/15/20	2,445 130		2,548,912 140,887
6.875%, 2/1/22 ⁽⁷⁾	110		140,887
	110		117,423
HCA Holdings, Inc.	90		09 100
6.25%, 2/15/21	90		98,100
HCA, Inc.	20		22.425
6.50%, 2/15/20	20		22,425
4.75%, 5/1/23	1,200		1,213,500
Hologic, Inc.	265		200,000
6.25%, 8/1/20	265		280,900
INC Research, LLC	05		106.075
11.50%, 7/15/19 ⁽⁷⁾	95		106,875
Kinetic Concepts, Inc./KCI USA, Inc.	50		55.029
10.50%, 11/1/18	50		55,938
MPH Acquisition Holdings, LLC	225		246 456
6.625%, 4/1/22 ⁽⁷⁾	235		246,456
Opal Acquisition, Inc.	70		74 110
8.875%, 12/15/21 ⁽⁷⁾	70		74,112
Salix Pharmaceuticals, Ltd.	(0)		(5.250
6.00%, 1/15/21 ⁽⁷⁾	60		65,250
Teleflex, Inc.	20		20.425
5.25%, 6/15/24 ⁽⁷⁾	20		20,425
Tenet Healthcare Corp.	25		25.275
5.00%, 3/1/19 ⁽⁷⁾	25		25,375
6.00%, 10/1/20	55		59,813
4.375%, 10/1/21	675		673,312
8.125%, 4/1/22	105		121,144
United Surgical Partners International, Inc.	45		71.220
9.00%, 4/1/20	65		71,338
VWR Funding, Inc.	25		100 501
7.25%, 9/15/17	95		100,581
WellCare Health Plans, Inc.	^ ~		00.010
5.75%, 11/15/20	95		98,919

\$ 6,541,097

Security Home Furnishings 0.0%	Principal Amount* (000 s omitted)		Value
Tempur Sealy International, Inc.			
6.875%, 12/15/20	40	\$	43,500
0.013 /0, 12/13/20	40	φ	43,300
		\$	43,500
Homebuilders/Real Estate 0.0%			
Weyerhaeuser Real Estate Co.			
4.375%, 6/15/19 ⁽⁷⁾	45	\$	44,944
5.875%, 6/15/24 ⁽⁷⁾	50		51,187
		\$	96,131
		Ψ	90,131
Industrial Equipment 0.0%			
BlueLine Rental Finance Corp.			
7.00%, 2/1/19 ⁽⁷⁾	25	\$	26,500
Erikson Air-Crane, Inc., Promissory Note			
6.00%, 11/2/20 ⁽³⁾⁽¹²⁾	87		64,426
Manitowoc Co., Inc. (The)			
5.875%, 10/15/22	40		43,100
Vander Intermediate Holding II Corp.			
9.75%, 2/1/19 ⁽⁷⁾⁽⁹⁾	10		10,725
		\$	144,751
Insurance 0.4% A-S Co-Issuer Subsidiary, Inc./A-S Merger Sub, LLC			
7.875%, 12/15/20 ⁽⁷⁾	60	\$	64,200
CNO Financial Group, Inc.			
$6.375\%, 10/1/20^{(7)}$	1,175		1,263,125
Hub Holdings, LLC/Hub Holdings Finance, Inc.			
8.125%, 7/15/19 ⁽⁷⁾⁽⁹⁾	45		45,731
Towergate Finance PLC			
$6.06\%, 2/15/18^{(7)(10)}$	GBP 700		1,112,716
USI, Inc.			
7.75%, 1/15/21 ⁽⁷⁾	115		119,025
		\$	2,604,797
Leisure Goods/Activities/Movies 0.2%			
Activision Blizzard, Inc.			
6.125%, 9/15/23 ⁽⁷⁾	35	\$	38,587
National CineMedia, LLC			2 3,2 3 7
6.00%, 4/15/22	835		872,575
NCL Corp., Ltd.			3.2,2.0
5.00%, 2/15/18	30		30,825
Regal Entertainment Group	30		50,025
5.75%, 3/15/22	35		36,050
Royal Caribbean Cruises			50,050
7.25%, 6/15/16	25		27,313
7.25%, 3/15/18	50		57,500
	30		37,300
Seven Seas Cruises, S. de R.L.	75		01 275
9.125%, 5/15/19 Viking Cruises, Ltd.	13		81,375
Viking Cruises, Ltd. 8.50%, 10/15/22 ⁽⁷⁾	100		111,000
0.JU /U, 1U/1J/2L ⁷	100		111,000

\$ 1,255,225

	Principal Amount*		** 1
Security Labely and Carloss 0.75%	(000 s omitted)		Value
Lodging and Casinos 0.7% Buffalo Thunder Development Authority			
9.375%, 12/15/14 ⁽⁶⁾⁽⁷⁾	535	\$	224,700
Caesars Entertainment Operating Co., Inc.	333	Ф	224,700
8.50%, 2/15/20	2,375		1,923,750
9.00%, 2/15/20	610		492,194
9.00%, 2/15/20 9.00%, 2/15/20	1,300		1,046,500
GLP Capital, LP/GLP Financing II, Inc.	1,300		1,040,500
4.875%, 11/1/20	105		110,250
Hilton Worldwide Finance, LLC/Hilton Worldwide Finance Corp.	103		110,230
5.625%, 10/15/21 ⁽⁷⁾	110		116,806
MGM Resorts International	110		110,800
6.625%, 12/15/21	90		100,575
7.75%, 3/15/22	30		35,175
Penn National Gaming, Inc.	30		33,173
5.875%, 11/1/21	45		43,313
Station Casinos, LLC	73		45,515
7.50%, 3/1/21	85		92,225
Tunica-Biloxi Gaming Authority	83		72,223
9.00%, 11/15/15 ⁽⁷⁾	345		205,275
Waterford Gaming, LLC	343		203,273
8.625%, 9/15/14 ⁽³⁾⁽⁷⁾	143		44,111
0.023 /0, 7/13/14	143		77,111
		\$	4,434,874
Mining, Steel, Iron and Nonprecious Metals 0.0% ArcelorMittal			
6.75%, 2/25/22	25	\$	28,030
Eldorado Gold Corp.			,
6.125%, 12/15/20 ⁽⁷⁾	120		124,500
IAMGOLD Corp.			
6.75%, 10/1/20 ⁽⁷⁾	75		68,625
Imperial Metals Corp.			
7.00%, 3/15/19 ⁽⁷⁾	30		28,425
Signode Industrial Group Lux SA/Signode Industrial Group US, Inc.			
6.375%, 5/1/22 ⁽⁷⁾	40		39,900
		\$	289,480
Nonferrous Metals/Minerals 0.1%			
Alpha Natural Resources, Inc.			
7.50%, 8/1/20 ⁽⁷⁾	15	\$	14,513
CONSOL Energy, Inc.	13	Ф	14,313
5.875%, 4/15/22 ⁽⁷⁾	95		99,631
Kissner Milling Co., Ltd.	73		77,031
7.25%, 6/1/19 ⁽⁷⁾	90		93,037
New Gold, Inc.	5 0		93,037
7.00%, 4/15/20 ⁽⁷⁾	45		48,094
6.25%, 11/15/22 ⁽⁷⁾	70		73,850
SunCoke Energy Partners, LP/SunCoke Energy Partners Finance Corp.	70		13,030
7.375%, 2/1/20 ⁽⁷⁾	35		37,625
1101010, 10111110			51,023

366,750

\$

	Principal Amount*	
Security	(000 s omitted)	Value
Oil and Gas 0.8%		
American Energy-Permian Basin, LLC/AEPB Finance Corp.		
$7.125\%, 11/1/20^{(7)}$	20	\$ 19,500
7.375%, 11/1/21 ⁽⁷⁾	30	29,400
Antero Resources Finance Corp.		
6.00%, 12/1/20	15	15,918
5.375%, 11/1/21	85	87,869
Athlon Holdings LP/Athlon Finance Corp.		
6.00%, 5/1/22 ⁽⁷⁾	35	36,138
Atlas Pipeline Partners, LP/Atlas Pipeline Finance Corp.		
4.75%, 11/15/21	20	19,450
Berry Petroleum Co.		
6.375%, 9/15/22	10	10,475
Bonanza Creek Energy, Inc.		
6.75%, 4/15/21	70	73,850
Bristow Group, Inc.		
6.25%, 10/15/22	85	89,781
Chesapeake Energy Corp.		
7.25%, 12/15/18	90	105,075
3.484%, 4/15/19 ⁽¹⁰⁾	65	65,813
6.125%, 2/15/21	120	136,500
CITGO Petroleum Corp.		,
6.25%, 8/15/22 ⁽⁷⁾	775	816,333
Concho Resources, Inc.		,
5.50%, 4/1/23	245	262,762
CrownRock, LP/CrownRock Finance, Inc.		,
7.125%, 4/15/21 ⁽⁷⁾	70	72,625
CVR Refining, LLC/Coffeyville Finance, Inc.		,
6.50%, 11/1/22	145	151,162
Denbury Resources, Inc.		- , -
5.50%, 5/1/22	30	30,788
Endeavor Energy Resources, LP/EER Finance, Inc.		
7.00%, 8/15/21 ⁽⁷⁾	95	101,412
Energy Transfer Equity, LP		202,122
5.875%, 1/15/24	55	58,369
EP Energy, LLC/Everest Acquisition Finance, Inc.		20,207
6.875%, 5/1/19	190	201,400
9.375%, 5/1/20	145	164,212
7.75%, 9/1/22	40	45,100
EPL Oil & Gas, Inc.	10	13,100
8.25%, 2/15/18	20	21,300
Gulfport Energy Corp.	20	21,500
7.75%, 11/1/20 ⁽⁷⁾	60	64,800
Kinder Morgan, Inc.	00	01,000
5.00%, 2/15/21 ⁽⁷⁾	95	102,125
Kodiak Oil & Gas Corp.)3	102,123
5.50%, 1/15/21	15	15,900
Laredo Petroleum, Inc.	13	15,900
7.375%, 5/1/22	75	82,500
MEG Energy Corp.	13	02,300
6.375%, 1/30/23 ⁽⁷⁾	105	111,825
Memorial Resource Development Corp.	103	111,023
5.875%, 7/1/22 ⁽⁷⁾	20	20,350
J.013 /0, 11 11 LL	20	20,330

	Principal Amount*		
Security	(000 s omitted)		Value
Murphy Oil USA, Inc.	140	¢	140 100
6.00%, 8/15/23	140	\$	149,100
Newfield Exploration Co.	120		1.42 906
5.625%, 7/1/24	130		143,806
Oasis Petroleum, Inc.	0.5		02.200
6.875%, 3/15/22	85		93,288
6.875%, 1/15/23	140		153,300
Plains Exploration & Production Co.	47		54.606
6.875%, 2/15/23	47		54,696
Precision Drilling Corp.	10		10.675
6.50%, 12/15/21	10		10,675
Rice Energy, Inc.	00		00.475
6.25%, 5/1/22 ⁽⁷⁾	90		92,475
Rosetta Resources, Inc.	60		ć1 505
5.625%, 5/1/21	60		61,725
5.875%, 6/1/22	85		87,550
Sabine Pass Liquefaction, LLC			100 200
5.625%, 2/1/21	170		180,200
5.625%, 4/15/23 ⁽⁷⁾	100		104,500
5.75%, 5/15/24 ⁽⁷⁾	125		130,156
Sabine Pass LNG, LP			
6.50%, 11/1/20	105		111,956
Samson Investment Co.			
9.75%, 2/15/20	70		71,750
SandRidge Energy, Inc.			
8.125%, 10/15/22	5		5,338
Seven Generations Energy, Ltd.			
8.25%, 5/15/20 ⁽⁷⁾	120		132,600
Seventy Seven Energy, Inc.			
6.50%, 7/15/22 ⁽⁷⁾	20		20,700
SM Energy Co.			
6.50%, 1/1/23	85		92,650
Tesoro Corp.			
5.375%, 10/1/22	90		92,475
Triangle USA Petroleum Corp.			
6.75%, 7/15/22 ⁽⁷⁾	30		30,825
Ultra Petroleum Corp.			
5.75%, 12/15/18 ⁽⁷⁾	15		15,506
			ŕ
		\$	4,848,003
		Ψ	4,040,003
D 1811 046			
Publishing 0.1%			
Laureate Education, Inc.			
9.25%, 9/1/19 ⁽⁷⁾	650	\$	669,500
McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance			
9.75%, 4/1/21	120		136,200
MHGE Parent, LLC/MHGE Parent Finance, Inc.			
8.50%, 8/1/19 ⁽⁷⁾⁽⁹⁾	55		54,244
RR Donnelley & Sons Co.			
6.00%, 4/1/24	15		15,075
		\$	875,019
			, , ,
Radio and Television 0.4%			
Clear Channel Communications, Inc.			
9.00%, 12/15/19	953	\$	989,929
2100 10, 1m; 10; 17	755	Ψ	,0,,,2,

Series A, 6.50%, 11/15/22 50 \$ 53,500 Series B, 6.50%, 11/15/22 100 107,500 Crown Media Holdings, Inc. 10.50%, 7/15/19 115 128,656 Sirius XM Radio, Inc. 5.875%, 10/1/20 ⁽⁷⁾ 25 26,188 6.00%, 7/15/24 ⁽⁷⁾ 95 99,037 Starz, LLC/Starz Finance Corp. 5.00%, 9/15/19 70 72,450 Univision Communications, Inc. 6.75%, 9/15/22 ⁽⁷⁾ 837 922,792 Retailers (Except Food and Drug) 0.2%	Security	Principal Amount* (000 s omitted)		Value
Scrice B, 6.50%, 11/15/22 100 107,500 Crown Media Intololings, Inc. 115 128,656 Strius MR Radio, Inc. 25 26,188 8,375%, 10/12/20° 25 26,188 6,00%, 71/5/24° 39 72,450 Strip July 120° 25 26,188 6,00%, 91/5/24° 30 72,450 Envision Communications, Inc. Colspan="2">Envision Communications, Inc. Colspan="2">Envision Communications, Inc. Explain Communications, Inc. Colspan="2">Explain Communications, Inc. Explain Communications, Inc. Explain Colspan="2">Explain Colspan="2	Clear Channel Worldwide Holdings, Inc.			
Crown Media Holdings, Inc. 18	Series A, 6.50%, 11/15/22	50	\$	53,500
15	Series B, 6.50%, 11/15/22	100		107,500
Strius M Radio, Inc.	Crown Media Holdings, Inc.			
5.875%, 10/1/20 ⁷⁵ 25 26,188 6.00%, 71/524 ⁷⁶ 95 99,037 Starz, LLC/Starz Finance Corp. 72,450 Univision Communications, Inc. 837 922,792 Retailers (Except Food and Drug) 0.2% Retailers (Except Food and Drug) 0.2% Claire 8 Stores, Inc. Tools, 8/1520 ⁷⁰ 140 \$ 146,650 Holf Topic, Inc. Claire 8 Stores, Inc. Claire 8 Stores, Inc. Sp.56, 6/1521 ⁷⁰ 150 165,000 L Branch, Inc. Claire 8 Stores, Inc. Menalts FinCo Holdings, LLC/Michaels FinCo, Inc. 9 99,987 Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. 15 66 60.00 Store, 6/15/18 ⁷⁰ 21 43,700 40 43,700 40 43,700 </td <td>10.50%, 7/15/19</td> <td>115</td> <td></td> <td>128,656</td>	10.50%, 7/15/19	115		128,656
500%, 7115/2400 95 99,037 520%, 9115/19 70 72,450 72	Sirius XM Radio, Inc.			
Start, LLCStart Finance Corp. 100%, 91/51/29 70 72,450 100%, 91/51/29 837 922,792 100%, 91/51/22 837 922,792 100%, 91/51/22 837 922,792 100%, 91/51/29 840 840,650 100%, 91/51/19 840 840,650 100%, 91/51/19 840 840,650 100%, 91/51/19 840 840,650 100%, 91/51/19 840 840,650 100%, 91/51/19 840 840,650 100%, 91/51/19 840 840,650 100%, 91/51/19 840 840,650 100%, 91/51/19 850 850,650 100%, 91/51/19 850,650 100%, 91/51/19 850,650 100%, 91/51/19 850,650 100%, 91/51/19 850,650 100%, 91/51/19 850,650 100%, 91/51/19 850,650 100%, 91/51/19 850,650 100%, 91/51/19 850,650 100%, 91/51/19 850,650 100%, 91/51/19 850,650 100%, 91/51/19 850,650 100%, 91/51/19 850,650 100%, 91/51/19 850,		25		26,188
1.00	6.00%, 7/15/24 ⁽⁷⁾	95		99,037
Carrier Stores Inc. Stores St	Starz, LLC/Starz Finance Corp.			
Retailers (Except Food and Drug) 0.2%	5.00%, 9/15/19	70		72,450
Retailers (Except Food and Drug) 0.2% Claire s Stores, Inc.	Univision Communications, Inc.			
Retailers (Except Food and Drug) 0.2% Claire s Stores, Inc. 9.00%, 3/15/19 ^{co} 140 \$ 146,650 Hillman Group, Inc. (The) 6.375%, 7/15/22 ^{co} 75 75,187 Hot Topic, Inc. 9.25%, 6/15/21 ^{co} 150 165,000 L Brands, Inc. 5.25%, 10/15/23 5 5,413 Men s Wearhouse, Inc. (The) 7.50%, 8/17/18 ^{co} 95 99,987 Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. 7.50%, 8/17/18 ^{co} 95 66,008 Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. 8.75%, 12/15/20 ^{co} 40 43,700 New Academy Finance Co., LLC/New Academy Finance Corp. 8.00%, 6/15/18 ^{co} 151 17,300 Petco Holdings, Inc. 8.50%, 10/15/21 ^{co} 151 17,300 Petco Holdings, Inc. 8.50%, 10/15/17 ^{co} 152 221,181 Radio Systems Corp. 8.50%, 10/15/17 ^{co} 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 5.75%, 6/1/22 151 152,007 Software and Services 0.0% Audate North America, Inc. 6.575%, 10/15/21 ^{co} 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 1,12%, 5/1/21 ^{co} 80 8 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ^{co} 70 61,950 Sitel 0.0%	6.75%, 9/15/22 ⁽⁷⁾	837		922,792
Retailers (Except Food and Drug) 0.2% Claire s Stores, Inc. 9.00%, 3/15/19 ^{co} 140 \$ 146,650 Hillman Group, Inc. (The) 6.375%, 7/15/22 ^{co} 75 75,187 Hot Topic, Inc. 9.25%, 6/15/21 ^{co} 150 165,000 L Brands, Inc. 5.25%, 10/15/23 5 5,413 Men s Wearhouse, Inc. (The) 7.50%, 8/17/18 ^{co} 95 99,987 Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. 7.50%, 8/17/18 ^{co} 95 66,008 Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. 8.75%, 12/15/20 ^{co} 40 43,700 New Academy Finance Co., LLC/New Academy Finance Corp. 8.00%, 6/15/18 ^{co} 151 17,300 Petco Holdings, Inc. 8.50%, 10/15/21 ^{co} 151 17,300 Petco Holdings, Inc. 8.50%, 10/15/17 ^{co} 152 221,181 Radio Systems Corp. 8.50%, 10/15/17 ^{co} 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 5.75%, 6/1/22 151 152,007 Software and Services 0.0% Audate North America, Inc. 6.575%, 10/15/21 ^{co} 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 1,12%, 5/1/21 ^{co} 80 8 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ^{co} 70 61,950 Sitel 0.0%				
Claire & Stores, Inc. 140			\$	2,466,877
Claire & Stores, Inc. 140	Retailers (Except Food and Drug) 0.2%			
9.00%, 3/15/19 [©] 140 \$ 146,650 Hillman Group, Inc. (The) 6.375%, 7/15/22 [©] 75, 187 Hot Topic, Inc. 9.25%, 6/15/21 [©] 150 165,000 L Brands, Inc. 5.625%, 10/15/23 5 5,413 Men s Wearhouse, Inc. (The) 7.00%, 7/1/22 [©] 95 99,987 Michaels Finc Holdings, LLC/Michaels FinCo, Inc. 7.50%, 8/1/18 ^{©®} 97 99,667 Michaels Stores, Inc. 8.75%, 2/15/20 [©] 65 66,008 Neiman Marcus Group, Ltd., Inc. 8.75%, 10/15/21 ^{©®} 65 66,008 Neiman Marcus Group, Ltd., Inc. 8.75%, 10/15/21 ^{©®} 40 43,700 New Academy Finance Co., LLC/New Academy Finance Corp. 8.00%, 6/15/18 ^{©®} 15 117,300 Nev Academy Finance Co., LLC/New Academy Finance Corp. 8.375%, 10/15/17 ^{©®} 215 221,181 Radio Systems Corp. 8.375%, 11/1/19 [©] 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 5.75%, 6/1/22 10 130 137,800 Software and Services 0.0 ® Academy Finance Co., 11 (11/19) Software Parent, LLC/Infor Software Parent, Inc. 1.12%, 5/1/21 ^{©®} 80 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 1.12%, 5/1/21 ^{©®} 80 \$ 8 8 1,800 SunGard Availability Services Capital, Inc. 5.75%, 4/1/22 ^{©®} 70 6 1,950 Stell 0.0 ®	Claire s Stores, Inc.			
Hilma Group, Inc. (The) 6.375%, 71/5/22 ⁽⁷⁾ 10.375%, 01/5/21 ⁽⁷⁾ 10.58, 01/5/21 ⁽⁷⁾ 10.58, 01/5/21 ⁽⁷⁾ 10.58, 01/5/21 ⁽⁷⁾ 10.59, 01/5/23 10.59, 01/5/		140	\$	146,650
6.37%, 7/15/22 ⁷⁰ 75, 187 HOT Topic, Inc. 9.25%, 6/15/21 ⁷⁰ 150 165,000 L Brands, Inc. 5.625%, 10/15/23 5 5,413 Men s Wearhouse, Inc. (The) 7.00%, 7/1/22 ⁷⁰ 95 99,987 Michaels Finc Boldings, LLC/Michaels FinCo, Inc. 7.50%, 8/1/18 ^{70,90} 97 99,667 Michaels Stores, Inc. 7.50%, 8/1/18 ^{70,90} 65 66,088 Neiman Marcus Group, Ltd., Inc. 8.75%, 10/15/21 ^{70,90} 65 66,088 Neiman Marcus Group, Ltd., Inc. 8.50%, 10/15/17 ^{70,90} 115 117,300 Petco Holdings, Inc. 8.50%, 10/15/17 ^{70,90} 215 221,181 Radio Systems Corp. 8.50%, 10/15/17 ^{70,90} 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 8.57%, 4/1/22 10 50 85,3250 Software and Services 0.0% Audate North America, Inc. 6.00%, 6/15/21 ⁷⁰ 50 85,3250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ^{70,90} 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 0 70 61,950 Stell 0.0%				-,
Hot Topic, Inc.		75		75.187
9.25%, 6/15/21 ⁽¹⁾ 150 165,000 LBrands, Inc. 5.625%, 10/15/23 5 5,413 Men s Wearhouse, Inc. (The) 7.00%, 71/122 ⁽¹⁾ 95 99,987 Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. 7.50%, 81/18 ⁽¹⁾⁽¹⁾ 65 66,008 Neiman Marcus Group, Ltd., Inc. 8.75%, 10/15/21 ⁽¹⁾⁽¹⁾ 40 43,700 New Academy Finance Co., LLC/New Academy Finance Corp. 8.00%, 6/15/18 ⁽¹⁾⁽²⁾ 215 221,181 Radio Systems Corp. 8.50%, 10/15/17 ⁽¹⁾⁽²⁾ 215 221,181 Radio Systems Corp. 8.575%, 11/19 ⁽¹⁾⁽²⁾ 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 5.75%, 6/1/22 130 137,800 Software and Services 0.0% Software and Services 0.0% Software and Services 0.0% Software and Services 0.0% Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽¹⁾⁽²⁾⁽²⁾⁽³⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽¹⁾⁽¹⁾⁽²⁾⁽³⁾ 70 61,950 Stele 0.0%				,
		150		165,000
5.625%, 10/15/23 5 5.413 Men S Wearhouse, Inc. (The) 95 99,987 Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. 97 99,667 Nichaels Stores, Inc. 85 66,008 Nichaels Stores, Inc. 875%, 12/15/20 ⁷⁰ 65 66,008 Neiman Marcus Group, Ltd., Inc. 40 43,700 New Academy Finance Co., LLC/New Academy Finance Corp. 115 117,300 8.00%, 6/15/18 ^{70%)} 215 221,181 Petco Holdings, Inc. 25 221,181 Radio Systems Corp. 3 17,744 Sally Holdings, LLC/Sally Capital, Inc. 30 137,800 S.75%, 6/1/22 130 137,800 Software and Services 0.0% 3 137,800 Software Parent, LLC/Infor Software Parent, Inc. 5 5,3250 1.00%, 6/15/21 ⁷⁰ 80 81,800 Sungard Availability Services Capital, Inc. 80 81,800 Sungard Availability Services Capital, Inc. 70 61,950 Stel 0.0% 80 81,950 Sungard Availability Services Capital, Inc. 80 81,950		100		100,000
Men s Wearhouse, Inc. (The) 95 99,987 Michaels FinCo, 171/22 ⁽⁷⁾ 97 99,667 Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. 97 99,667 Michaels Stores, Inc. 97 99,667 Michael Stores, Inc. 97 97,607 Michael Stores, Inc. 97,607 Michael St	·	5		5 413
7.00%, 7/1/22 [©] 95 99,987 Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. 7.50%, 8/1/18 [©] 97 99,667 Michaels Stores, Inc. 5.875%, 1/215/20 [©] 65 66,008 Michaels Stores, Inc. 8.75%, 1/15/210 [©] 40 43,700 Michaels Marcus Group, Ltd., Inc. 8.75%, 1/01/5/21 [©] 40 43,700 Michaels Michae		3		3,413
Michaels FinCo Holdings, LLC/Michaels FinCo, Inc. 7.50%, 8/11/8 ⁽⁷⁾⁽⁹⁾		95		99 987
7.50%, 8/1/18 ⁽⁷⁾⁽⁹⁾ 97 99,667 Michaels Stores, Inc. 8.75%, 12/15/20 ⁽⁷⁾ 65 66,008 Neiman Marcus Group, Ltd., Inc. 8.75%, 10/15/21 ⁽⁷⁾⁽⁹⁾ 40 43,700 New Academy Finance Co., LLC/New Academy Finance Corp. 8.00%, 6/15/18 ⁽⁷⁾⁽⁹⁾ 115 117,300 Petce Holdings, Inc. 8.50%, 10/15/17 ⁽⁷⁾⁽⁹⁾ 215 221,181 Radio Systems Corp. 8.375%, 11/1/19 ⁽⁷⁾ 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 5.75%, 6/1/22 130 130 137,800 Software and Services 0.0% Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%)3		77,707
Michaels Stores, Inc. 5.875%, 12/15/20 ⁽⁷⁾ 65 65,00.08 Neiman Marcus Group, Ltd., Inc. 8.75%, 10/15/21 ⁽⁷⁾⁽⁹⁾ 40 43,700 New Academy Finance Co., LLC/New Academy Finance Corp. 8.00%, 6/15/18 ⁽⁷⁾⁽⁹⁾ 115 117,300 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁷⁾⁽⁹⁾ 215 221,181 Radio Systems Corp. 8.375%, 11/1/19 ⁽⁷⁾ 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 5.75%, 6/1/22 130 137,800 Software and Services 0.0% Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%		07		00 667
5.875%, 12/15/20 ⁽⁷⁾ 65 66,008 Neiman Marcus Group, Ltd., Inc. 40 43,700 New Academy Finance Co., LLC/New Academy Finance Corp. 115 117,300 Petco Holdings, Inc. 215 221,181 Radio Systems Corp. 8,375%, 11/1/19 ⁽⁷⁾ 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 3130 137,800 5.75%, 6/1/22 130 137,800 Software and Services 0.0% Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 80 81,800 7.125%, 5/1/21 ⁽⁷⁾⁽⁸⁾ 80 81,800 SunGard Availability Services Capital, Inc. \$ 197,000 Steel 0.0% \$ 197,000		71		99,007
Neman Marcus Group, Ltd., Inc. 40 43,700 8.75%, 10/15/21 ⁽⁷⁾⁽⁹⁾ 40 43,700 New Academy Finance Co., LLC/New Academy Finance Corp. 115 117,300 Petco Holdings, Inc. 215 221,181 8.50%, 10/15/17 ⁽⁷⁾⁽⁹⁾ 215 221,181 Radio Systems Corp. 65 71,744 8.375%, 11/1/19 ⁽⁷⁾ 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 5.75%, 6/1/22 130 137,800 Software and Services 0.0% Software and Services 10.0% Software and Services 10.0% Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁸⁾ 50 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 80 81,800 Some and Availability Services Capital, Inc. \$197,000 Stel 0.0%		65		66.008
8.75%, 10/15/21 ⁽⁷⁾⁽⁹⁾ 40 43,700 New Academy Finance Co., LLC/New Academy Finance Corp. 8.00%, 6/15/18 ⁽⁷⁾⁽⁹⁾ 115 117,300 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁷⁾⁽⁹⁾ 215 221,181 Radio Systems Corp. 8.375%, 11/11/9 ⁽⁷⁾ 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 5.75%, 6/1/22 130 130 137,800 Software and Services 0.0% Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0% Steel 0.0%		0.5		00,008
New Academy Finance Co., LLC/New Academy Finance Corp. 8.00%, 6/15/18 ⁽⁷⁾⁽⁶⁾ 115 117,300 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁷⁾⁽⁶⁾ 215 221,181 Radio Systems Corp. 8.375%, 11/1/19 ⁽⁷⁾ 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 5.75%, 6/1/22 130 137,800 Software and Services 0.0% Audatex North America, Inc. 60,00%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁶⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%		40		42 700
8.00%, 6/15/18 ⁽⁷⁾⁽⁹⁾ 115 117,300 Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁷⁾⁽⁹⁾ 215 221,181 Radio Systems Corp. 8.375%, 11/1/19 ⁽⁷⁾ 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 5.75%, 6/1/22 130 137,800 Software and Services 0.0% Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0% Steel 0.0%		40		43,700
Petco Holdings, Inc. 8.50%, 10/15/17 ⁽⁷⁾⁽⁹⁾ 215 221,181 Radio Systems Corp. 8.375%, 11/119 ⁽⁷⁾ 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 5.75%, 6/1/22 130 137,800 Software and Services 0.0% Audatex North America, Inc. 6.0%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%)		115		117 200
8.50%, 10/15/17 ⁽⁷⁾⁽⁹⁾ 215 221,181 Radio Systems Corp. 8.375%, 11/1/19 ⁽⁷⁾ 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 5.75%, 6/1/22 130 137,800 Software and Services 0.0% Software and Services 0.0% Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Info Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0% Steel 0.0%		115		117,300
Radio Systems Corp. 8.375%, 11/1/19 ⁽⁷⁾ 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 5.75%, 6/1/22 130 137,800 Software and Services 0.0% Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$ 33,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%		215		221 101
8.375%, 11/1/19 ⁽⁷⁾ 65 71,744 Sally Holdings, LLC/Sally Capital, Inc. 5.75%, 6/1/22 130 137,800 Software and Services 0.0% Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%		215		221,181
Sally Holdings, LLC/Sally Capital, Inc. 5.75%, 6/1/22 130 137,800 Software and Services 0.0% Software and Services 0.0% Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%	•			51.544
5.75%, 6/1/22 130 137,800 \$ 1,249,637 Software and Services 0.0% Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%		65		71,744
\$ 1,249,637 Software and Services 0.0% Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%		400		127.000
Software and Services 0.0%) Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%)	5.75%, 6/1/22	130		137,800
Software and Services 0.0%) Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%)				
Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%)			\$	1,249,637
Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%)				
Audatex North America, Inc. 6.00%, 6/15/21 ⁽⁷⁾ 50 \$ 53,250 Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%)	Software and Services 0.0%)			
6.00%, 6/15/21 ⁽⁷⁾ Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%				
Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%		50	\$	53,250
7.125%, 5/1/21 ⁽⁷⁾⁽⁹⁾ 80 81,800 SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%				
SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 Steel 0.0%)		80		81.800
8.75%, 4/1/22 ⁽⁷⁾ 70 61,950 \$ 197,000 Steel 0.0%)				21,000
\$ 197,000 Steel 0.0%)		70		61 950
Steel 0.0%)	*···- ·-, ···	, 0		01,750
Steel 0.0%)			Ф	107 000
			Ф	197,000
AK Steel Corp.				
	AK Steel Corp.			

8.75%, 12/1/18 35 \$ 38,894

\$ 38,894

	Principal Amount*	
Security	(000 s omitted)	Value
Surface Transport 0.0%		
Florida East Coast Holdings Corp.		
6.75%, 5/1/19 ⁽⁷⁾	25	\$ 26,438
Hertz Corp. (The)		
6.25%, 10/15/22	70	73,325
Watco Cos., LLC/Watco Finance Corp.		
6.375%, 4/1/23 ⁽⁷⁾	35	35,962
XPO Logistics, Inc.		
$7.875\%, 9/1/19^{(7)}$	75	78,375
		\$ 214,100
Telecommunications 1.0%		
Avaya, Inc.		
9.00%, 4/1/19 ⁽⁷⁾	50	\$ 52,125
10.50%, 3/1/21 ⁽⁷⁾	459	423,318
CenturyLink, Inc.		
6.75%, 12/1/23	95	105,509
Frontier Communications Corp.		
7.625%, 4/15/24	30	32,025
Hughes Satellite Systems Corp.		
6.50%, 6/15/19	1,000	1,105,000
Intelsat Jackson Holdings SA		
7.25%, 10/15/20	110	117,975
Intelsat Luxembourg SA		
7.75%, 6/1/21	160	169,400
8.125%, 6/1/23	120	130,500
NII International Telecom SCA		
7.875%, 8/15/19 ⁽⁷⁾	70	46,550
SBA Communications Corp.		
5.625%, 10/1/19	60	63,150
SBA Telecommunications, Inc.		=
5.75%, 7/15/20	95	100,700
Sprint Communications, Inc.		
7.00%, 8/15/20	680	729,300
Sprint Corp.	(0)	62.750
7.25%, 9/15/21 ⁽⁷⁾	60	63,750
7.875%, 9/15/23 ⁽¹⁾	250	268,750
T-Mobile USA, Inc.	40	41.650
6.25%, 4/1/21	40	41,650
6.633%, 4/28/21	50	52,813
6.731%, 4/28/22	35	37,056
6.625%, 4/1/23	50	52,875
6.836%, 4/28/23	15	15,975
Wind Acquisition Finance SA 5.459%, 4/30/19 ⁽⁷⁾⁽¹⁰⁾	EUR 550	732,429
6.50%, 4/30/19 ⁽⁷⁾	525 525	563,719
4.203%, 7/15/20 ⁽⁷⁾⁽¹⁰⁾		
4.203%, 7/15/20 ⁽⁷⁾	EUR 525 200	694,997
7.375%, 4/23/21 ⁽⁷⁾	230	201,000 243,225
Windstream Corp.	230	243,223
7.75%, 10/1/21	90	98,550
6.375%, 8/1/23	40	40,250
0.313 /0, 0/11/23	40	40,230

\$ 6,182,591

Security Utilities 0.6%	Principal Amount* (000 s omitted)	Value
AES Corp. (The)		
5.50%, 3/15/24	30	\$ 30,675
Calpine Corp.		
5.375%, 1/15/23	55	55,619
7.875%, 1/15/23 ⁽⁷⁾	3,057	3,408,555
5.75%, 1/15/25	25	25,281
RJS Power Holdings, LLC		
5.125%, 7/15/19 ⁽⁷⁾	45	45,787

\$ 3,565,917

Total Corporate Bonds & Notes (identified cost \$74,245,061)

76,723,710

Asset-Backed Securities 2.8%

Security	Aı	incipal mount s omitted)	Value
Apidos CDO XVII, Series 2014-17A, Class B, 3.06%, 4/17/26 ⁽⁷⁾⁽¹⁰⁾	\$	600	\$ 586,855
Apidos CDO XVII, Series 2014-17A, Class C, 3.51%, 4/17/26 ⁽⁷⁾⁽¹⁰⁾		1,000	939,730
Apidos CDO XVII, Series 2014-17A, Class D, 4.96%, 4/17/26 ⁽⁷⁾⁽¹⁰⁾		1,000	904,532
Babson CLO Ltd., Series 2005-1A, Class C1, 2.184%, 4/15/19 ⁽⁷⁾⁽¹⁰⁾		753	755,179
Babson CLO Ltd., Series 2013-IA, Class C, 2.934%, 4/20/25 ⁽⁷⁾⁽¹⁰⁾		500	492,016
Babson CLO Ltd., Series 2013-IA, Class D, 3.734%, 4/20/25 ⁽⁷⁾⁽¹⁰⁾		400	390,076
Babson CLO Ltd., Series 2013-IA, Class E, 4.634%, 4/20/25 ⁽⁷⁾⁽¹⁰⁾		250	226,369
Birchwood Park CLO, Ltd., Series 2014-1A, Class C1, 3.334%, 7/15/26 ⁽⁷⁾⁽¹⁰⁾		525	523,256
Birchwood Park CLO, Ltd., Series 2014-1A, Class E1, 5.334%, 7/15/26 ⁽⁷⁾⁽¹⁰⁾		525	482,835
Centurion CDO IX Ltd., Series 2005-9A, Class D1, 4.983%, 7/17/19 ⁽⁷⁾⁽¹⁰⁾		750	737,259
CIFC Funding, Ltd., Series 2013-2A, Class A3L, 2.884%, 4/21/25 ⁽⁷⁾⁽¹⁰⁾		2,925	2,838,838
Comstock Funding Ltd., Series 2006-1A, Class D, 4.484%, 5/30/20 ⁽⁷⁾⁽¹⁰⁾		692	695,518
Dryden Senior XXVIII Loan Fund, Series 2013-28A, Class A3L, 2.934%, 8/15/25 ⁽⁷⁾⁽¹⁰⁾		1,500	1,471,045
Dryden Senior XXVIII Loan Fund, Series 2013-28A, Class B1L, 3.434%, 8/15/25 ⁽⁷⁾⁽¹⁰⁾		640	602,265
Dryden Senior XXVIII Loan Fund, Series 2013-28A, Class B2L, 4.134%, 8/15/25 ⁽⁷⁾⁽¹⁰⁾		430	369,898
Oak Hill Credit Partners VIII Ltd., Series 2013-8A, Class C, 2.934%, 4/20/25 ⁽⁷⁾⁽¹⁰⁾		450	439,573
Oak Hill Credit Partners VIII Ltd., Series 2013-8A, Class D, 3.734%, 4/20/25 ⁽⁷⁾⁽¹⁰⁾		500	484,606
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class C1, 2.983%, 7/17/25 ⁽⁷⁾⁽¹⁰⁾		1,025	1,007,505
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class D, 3.583%, 7/17/25 ⁽⁷⁾⁽¹⁰⁾		1,025	971,292
Octagon Investment Partners XVI Ltd., Series 2013-1A, Class E, 4.733%, 7/17/25 ⁽⁷⁾⁽¹⁰⁾		1,225	1,097,587
Race Point CLO, Ltd., Series 2012-7A, Class D, 4.475%, 11/8/24 ⁽⁷⁾⁽¹⁰⁾		1,750	1,750,663

Total Asset-Backed Securities (identified cost \$17,930,195)

\$ 17,766,897

Common Stocks 0.7%

Security	Shares	Value
Aerospace and Defense 0.0%		
IAP Worldwide Services, LLC ⁽³⁾⁽¹²⁾⁽¹³⁾	56	\$ 56,950

Security	Shares		Value
Automotive 0.2% Dayco Products, LLC ⁽¹²⁾⁽¹³⁾	20,780	\$	1,127,315
Buyeo Froducts, EEC	20,700	Ψ	1,127,313
		\$	1,127,315
D. T 1 D 1			
Building and Development 0.0% Panolam Holdings Co. ⁽³⁾⁽¹³⁾⁽¹⁴⁾	280	\$	254,792
	* *		- ,
		\$	254,792
Food Service 0.0%			
Buffets Restaurants Holdings, Inc. (3)(12)(13)	50,495	\$	302,970
		\$	302,970
Lodging and Casinos 0.1%			
Tropicana Entertainment, Inc. (12)(13)	37,016	\$	637,045
		ф	(25.045
		\$	637,045
Nonferrous Metals/Minerals 0.0%			
Euramax International, Inc. (12)(13)	701	\$	122,710
		\$	122,710
		Ψ	122,/10
Publishing 0.4%			
ION Media Networks, Inc. (3)(12)	,	\$	1,345,973
MediaNews Group, Inc. (12)(13)	29,104		938,606
		\$	2,284,579
Total Common Stocks			
(identified cost \$1,997,871)		\$	4,786,361
· , , , ,			, ,
D. A. 19. 1. 0.00			
Preferred Stocks 0.0%			
Security	Shares		Value
Retailers (Except Food and Drug) 0.0% Vivarte SA ⁽³⁾⁽¹²⁾⁽¹³⁾	410	Ф	0
vivarie SA	418	\$	0
Total Preferred Stocks		Φ.	
(identified cost \$0)		\$	0
Miscellaneous 0.0%)			
Security Oil and Gas 0.0%	Shares		Value
SemGroup Corp., Escrow Certificate ⁽¹³⁾	605,000	\$	12,100

Total Miscellaneous (identified cost \$0)		\$	12,100
Short-Term Investments 1.1%			
	Interest		
Description	(000 s omitted)		Value
Eaton Vance Cash Reserves Fund, LLC, 0.13% ⁽¹⁵⁾	\$ 6,758	\$	6,757,557
Total Short-Term Investments (identified cost \$6,757,557)		\$	6,757,557
Total Investments 159.7% (identified cost \$1,018,671,504)		\$ 1	,017,798,476

Description	Interest (000 s omitted)	Value
Less Unfunded Loan Commitments (0.2)%	(*** * ********************************	\$ (1,708,320)
Net Investments 159.5% (identified cost \$1,016,963,184)		\$ 1,016,090,156
Notes Payable (47.1)%		\$ (300,000,000)
Variable Rate Term Preferred Shares, at Liquidation Value (12.6)%		\$ (80,000,000)
Other Assets, Less Liabilities 0.2%		\$ 1,265,230
Net Assets Applicable to Common Shares 100.0%		\$ 637,355,386

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 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 August 31, 2014, at which time the interest rate will be determined.
- (3) For fair value measurement disclosure purposes, security is categorized as Level 3.
- (4) Unfunded or partially unfunded loan commitments. The Trust may enter into certain credit agreements all or a portion of which may be unfunded. The Trust is obligated to fund these commitments at the borrower s discretion.

(5)	The issuer is in default on the payment of principal but continues to pay interest.
(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)	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 August 31, 2014, the aggregate value of these securities is \$57,913,061 or 9.1% of the Trust s net assets applicable to common shares.
(8)	Amount is less than 0.05%.
(9)	Represents a payment-in-kind security which may pay interest in additional principal at the issuer s discretion. The interest rate paid in additional principal is generally higher than the indicated cash rate.
(10)	Variable rate security. The stated interest rate represents the rate in effect at August 31, 2014.
(11)	Security converts to floating rate after the indicated fixed-rate coupon period.
(12)	Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
(13)	Non-income producing security.
(14)	Restricted security.
	36

(15) 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 August 31, 2014. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended August 31, 2014 was \$5,685.

The cost and unrealized appreciation (depreciation) of investments of the Trust at August 31, 2014, as determined on a federal income tax basis, were as follows:

Aggregate cost	\$ 1,017,762,566
Gross unrealized appreciation	\$ 10,782,512
Gross unrealized depreciation	(12,454,922)
Net unrealized depreciation	\$ (1,672,410)

Restricted Securities

At August 31, 2014, 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.

Date of

Description	Acquisition	Shares	Cost		Value	
Common Stocks						
Panolam Holdings Co.	12/30/09	280	\$	153,860	\$ 254,792	
Total Restricted Securities			\$	153,860	\$ 254,792	

A summary of open financial instruments at August 31, 2014 is as follows:

Forward Foreign Currency Exchange Contracts

Net

Settlement Date	Deliver	In Exchange For	Counterparty	Unrealized Appreciation	Unrealized (Depreciation)	Unrealized Appreciation (Depreciation)
	British Pound Sterling	United States Dollar				
9/30/14	4,450,000	7,624,657	Goldman Sachs International	\$ 238,549	\$	\$ 238,549
9/30/14	British Pound Sterling 2,996,669	United States Dollar 5,097,049	HSBC Bank USA, N.A.	123,179		123,179
	Euro	United States Dollar				
9/30/14	4,804,641	6,540,197	HSBC Bank USA, N.A.	226,188		226,188
9/30/14	Euro 1,853,625	United States Dollar 2,516,070	State Street Bank and Trust Company	80,132		80,132
	British Pound Sterling	United States Dollar	• •			
10/31/14	9,987,427	16,910,262	HSBC Bank USA, N.A.	337,494		337,494
10/31/14	Euro 413,563	United States Dollar 555,180	Bank of America, N.A.	11,580		11,580

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	Euro	United States Dollar				
10/31/14	1,745,625	2,333,513	Deutsche Bank AG	39,008		39,008
	Euro	United States Dollar				
10/31/14	4,668,277	6,261,350	Goldman Sachs International	125,218		125,218
	Euro	United States Dollar				
10/31/14	1,064,250	1,427,711	JPMorgan Chase Bank, N.A.	28,827		28,827
	British Pound Sterling	United States Dollar				
11/28/14	1,949,688	3,232,534	JPMorgan Chase Bank, N.A.		(1,892)	(1,892)
	Canadian Dollar	United States Dollar				
11/28/14	689,105	633,473	JPMorgan Chase Bank, N.A.	980		980
	Euro	United States Dollar				
11/28/14	7,009,742	9,251,493	Goldman Sachs International	35,657		35,657
				\$ 1,246,812	\$ (1,892)	\$ 1,244,920

At August 31, 2014, 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 August 31, 2014, 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 \$1,246,812 and \$1,892, 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 August 31, 2014, 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)	\$		\$	909,280,735	\$	762,796	\$	910,043,531
Corporate Bonds & Notes				76,615,173		108,537		76,723,710
Asset-Backed Securities				17,766,897				17,766,897
Common Stocks		637,045		2,188,631		1,960,685		4,786,361
Preferred Stocks						0		0
Miscellaneous				12,100				12,100
Short-Term Investments				6,757,557				6,757,557
Total Investments	\$	637,045	\$	1,012,621,093	\$	2,832,018	\$	1,016,090,156
Forward Foreign Currency								
Exchange Contracts	\$		\$	1,246,812	\$		\$	1,246,812
Total	\$	637,045	\$	1,013,867,905	\$	2,832,018	\$	1,017,336,968
Liability Description								
Forward Foreign Currency								
Exchange Contracts	\$		\$	(1,892)	\$		\$	(1,892)
Total	\$		\$	(1,892)	\$		\$	(1,892)
	Ψ		Ψ	(1,0>2)	Ψ		Ψ	(1,0)2)

^{*} 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 August 31, 2014 is not presented.

At August 31, 2014, 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 Floating-Rate Income Trust

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

Date: October 27, 2014

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: October 27, 2014

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

Date: October 27, 2014