EATON VANCE LTD DURATION INCOME FUND Form N-Q August 28, 2015

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

811-21323

Investment Company Act File Number

Eaton Vance Limited Duration Income Fund

(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)

March 31

Date of Fiscal Year End

June 30, 2015

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance

Limited Duration Income Fund

June 30, 2015

Portfolio of Investments (Unaudited)

Senior Floating-Rate Interests 55.8%)

Principal

Borrower/Tranche Description	(000 s omitted)		Value
Aerospace and Defense 0.7%			
DAE Aviation Holdings, Inc.			
Term Loan, 6.25%, Maturing November 2, 2018	649	\$	651,337
IAP Worldwide Services, Inc.			
Revolving Loan, Maturing July 18, 2018 ⁽²⁾	172		167,491
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 ⁽³⁾	236		188,819
Silver II US Holdings, LLC			
Term Loan, 4.00%, Maturing December 13, 2019	4,851		4,703,910
Standard Aero Limited			
Term Loan, 6.25%, Maturing November 2, 2018	293		294,355
Transdigm, Inc.			
Term Loan, 3.75%, Maturing February 28, 2020	4,049		4,025,910
Term Loan, 3.75%, Maturing June 4, 2021	2,426		2,409,773
	·		
		\$	12,441,595
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Air Transport 0.2%			
Virgin America, Inc.			
Term Loan, 4.50%, Maturing April 4, 2019	3,075	\$	2,804,707
Total Board, New York, Manual Mg Tapin 1, 2017	3,075	Ψ	2,001,707
		\$	2,804,707
		\$	2,804,707
Automotive 2.0%		\$	2,804,707
Automotive 2.0% Affinia Group Intermediate Holdings, Inc.		\$	2,804,707
	528	\$ \$	2,804,707 529,199
Affinia Group Intermediate Holdings, Inc.	528		
Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc.	528 218		
Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020			529,199
Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.94%, Maturing August 7, 2017	218		529,199 218,238
Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.94%, Maturing August 7, 2017 Term Loan, 3.50%, Maturing August 23, 2019	218		529,199 218,238
Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.94%, Maturing August 7, 2017 Term Loan, 3.50%, Maturing August 23, 2019 Chrysler Group, LLC	218 4,767		529,199 218,238 4,782,711
Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.94%, Maturing August 7, 2017 Term Loan, 3.50%, Maturing August 23, 2019 Chrysler Group, LLC Term Loan, 3.50%, Maturing May 24, 2017	218 4,767 5,716		529,199 218,238 4,782,711 5,716,297
Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.94%, Maturing August 7, 2017 Term Loan, 3.50%, Maturing August 23, 2019 Chrysler Group, LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018 CS Intermediate Holdco 2, LLC	218 4,767 5,716 2,740		529,199 218,238 4,782,711 5,716,297 2,737,915
Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.94%, Maturing August 7, 2017 Term Loan, 3.50%, Maturing August 23, 2019 Chrysler Group, LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018 CS Intermediate Holdco 2, LLC Term Loan, 4.00%, Maturing April 4, 2021	218 4,767 5,716		529,199 218,238 4,782,711 5,716,297
Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.94%, Maturing August 7, 2017 Term Loan, 3.50%, Maturing August 23, 2019 Chrysler Group, LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018 CS Intermediate Holdco 2, LLC	218 4,767 5,716 2,740		529,199 218,238 4,782,711 5,716,297 2,737,915
Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.94%, Maturing August 7, 2017 Term Loan, 3.50%, Maturing August 23, 2019 Chrysler Group, LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018 CS Intermediate Holdco 2, LLC Term Loan, 4.00%, Maturing April 4, 2021 Dayco Products, LLC	218 4,767 5,716 2,740 1,832		529,199 218,238 4,782,711 5,716,297 2,737,915 1,831,119
Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.94%, Maturing August 7, 2017 Term Loan, 3.50%, Maturing August 23, 2019 Chrysler Group, LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018 CS Intermediate Holdco 2, LLC Term Loan, 4.00%, Maturing April 4, 2021 Dayco Products, LLC Term Loan, 5.25%, Maturing December 12, 2019 Federal-Mogul Holdings Corporation	218 4,767 5,716 2,740 1,832		529,199 218,238 4,782,711 5,716,297 2,737,915 1,831,119
Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.94%, Maturing August 7, 2017 Term Loan, 3.50%, Maturing August 23, 2019 Chrysler Group, LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018 CS Intermediate Holdco 2, LLC Term Loan, 4.00%, Maturing April 4, 2021 Dayco Products, LLC Term Loan, 5.25%, Maturing December 12, 2019 Federal-Mogul Holdings Corporation Term Loan, 4.75%, Maturing April 15, 2021	218 4,767 5,716 2,740 1,832 1,308		529,199 218,238 4,782,711 5,716,297 2,737,915 1,831,119 1,314,980
Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.94%, Maturing August 7, 2017 Term Loan, 3.50%, Maturing August 23, 2019 Chrysler Group, LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018 CS Intermediate Holdco 2, LLC Term Loan, 4.00%, Maturing April 4, 2021 Dayco Products, LLC Term Loan, 5.25%, Maturing December 12, 2019 Federal-Mogul Holdings Corporation Term Loan, 4.75%, Maturing April 15, 2021 Goodyear Tire & Rubber Company (The)	218 4,767 5,716 2,740 1,832 1,308		529,199 218,238 4,782,711 5,716,297 2,737,915 1,831,119 1,314,980 5,135,251
Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020 Allison Transmission, Inc. Term Loan, 2.94%, Maturing August 7, 2017 Term Loan, 3.50%, Maturing August 23, 2019 Chrysler Group, LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.25%, Maturing December 31, 2018 CS Intermediate Holdco 2, LLC Term Loan, 4.00%, Maturing April 4, 2021 Dayco Products, LLC Term Loan, 5.25%, Maturing December 12, 2019 Federal-Mogul Holdings Corporation Term Loan, 4.75%, Maturing April 15, 2021	218 4,767 5,716 2,740 1,832 1,308 5,186		529,199 218,238 4,782,711 5,716,297 2,737,915 1,831,119 1,314,980

Term Loan, Maturing May 11, 2022 ⁽²⁾		575	569,609
MPG Holdco I, Inc.			
Term Loan, 3.75%, Maturing October 20, 2021		3,532	3,533,402
TI Group Automotive Systems, LLC			
Term Loan, Maturing June 24, 2022 ⁽²⁾	EUR	950	1,053,812
Term Loan, Maturing June 24, 2022 ⁽²⁾		1,425	1,427,672
Tower Automotive Holdings USA, LLC			
Term Loan, 4.00%, Maturing April 23, 2020		1,402	1,402,427
Visteon Corporation			
Term Loan, 3.50%, Maturing April 9, 2021		831	831,640
			\$ 36,747,748
Beverage and Tobacco 0.1%			
Flavors Holdings, Inc.			
Term Loan, 6.75%, Maturing April 3, 2020		1,011	\$ 973,990
Term Loan - Second Lien, 11.00%, Maturing October 3, 2021		1,000	965,000
			\$ 1,938,990

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Brokerage/Securities Dealers/Investment Houses 0.1%	Borrower/Tranche Description	(000 s omitted)		Value	
Astro AB Borrower, Inc.				value	
Term Loan, 5.9%, Maturing April 30, 2022 400 \$ 404,510 Salient Partners LP. 950 935,750 Building and Development 0.8% Secondary 10,000 1,547 \$ 1,546,825 ABC Supply Co., Inc. 1,247 1,240,641 Term Loan, 3,95%, Maturing April 16, 2020 1,247 1,240,641 Capital Automotive LP. 1,227 1,240,641 Term Loan, 4,00%, Maturing May 8, 2022 1,247 1,240,641 Capital Automotive LP. 1,227 1,236,021 CPG International, Inc. 761 756,678 Gent Loan, 4,25%, Maturing September 30, 2020 761 756,678 Gent Loan, 4,25%, Maturing July 5, 2021 2,985 2,944,222 Leadwaters, Inc. 2 2,944,222 Term Loan, 4,50%, Maturing March 24, 2022 250 251,094 Quikreet Holdings, Inc. 1,158 1,159,979 Term Loan, 4,00%, Maturing March 5, 2002 1,882 1,887,068 Reading Corporation 1,982 1,895,010 Term Loan, 5,00%, Maturing March 5, 2020 2,985 4,853,824 Term Loan, 5	_	0.1 //			
Salient Partners L.P.		400	•	404 510	
Term Loan, 7.50%, Maturing May 19, 2021 950 935,750 1,340,260 1,340,		400	Ψ	404,510	
Building and Development 0.8% ABC Supply Co., Inc. Term Loan, 3.50%, Maturing April 16, 2020 1,547 5, 1,545,825 Auction.com, LLC Term Loan, 6.00%, Maturing May 8, 2022 1,247 1,240,641 Capital Automotive L.P. Term Loan, 6.00%, Maturing Spetember 30, 2020 76 7,566,78 Capital Automotive L.P. Term Loan, 4.00%, Maturing Spetember 30, 2020 76 7,566,78 Capital Automotive L.P. Term Loan, 4.00%, Maturing Spetember 30, 2020 76 7,566,78 Capital Automotive L.P. Term Loan, 4.75%, Maturing Spetember 30, 2020 76 7,566,78 Capital Automotive L.P. Term Loan, 4.75%, Maturing March 24, 2021 2,985 2,944,222 Endwaters, Inc. Term Loan, 4.50%, Maturing March 24, 2022 2,5094 2,50094 2		950		935 750	
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Term Loan, 4.25%, Maturing July 31, 2020 1,882 1,887,068 Realogy Corporation 1,596 1,595,010 Ferm Loan, 3.75%, Maturing March 5, 2020 1,596 1,595,010 Summit Materials Companies I, LLC 485 485,842 WireCo WorldGroup, Inc.		1,136		1,139,979	
Realogy Corporation		1 002		1 007 060	
Term Loan, 3.75%, Maturing March 5, 2020 1,596 1,595,010 Summit Materials Companies I, LLC	- ·	1,002		1,007,000	
Summit Materials Companies I, LLC Term Loan, 5.00%, Maturing January 30, 2019 485 485,842 WireCo WorldGroup, Inc. 644 644,868 Term Loan, 6.00%, Maturing February 15, 2017 644 644,868 Business Equipment and Services 4.5% Acosta Holdco, Inc. Term Loan, 4.25%, Maturing September 26, 2021 4,428 \$ 4,423,136 Altisource Solutions S.a.r.l. 2,207 1,969,959 Term Loan, 4.50%, Maturing December 9, 2020 2,207 1,969,959 AVSC Holding Corp. 568 567,812 BakerCorp International, Inc. 855 827,075 Term Loan, 4.50%, Maturing February 14, 2020 855 827,075 Brickman Group Ltd., LLC 855 827,075 Term Loan, 4.00%, Maturing December 18, 2020 1,084 1,080,067 Brock Holdings III, Inc. 971 966,490 CCC Information Services, Inc. 488 486,800 Ceridian, LLC 750 745,145 Term Loan, 4.50%, Maturing September 15, 2020 750 745,145 ClientLogic Corporation <td></td> <td>1.504</td> <td></td> <td>1 505 010</td>		1.504		1 505 010	
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WireCo WorldGroup, Inc. Term Loan, 6.00%, Maturing February 15, 2017 644 644,868 Business Equipment and Services 4.5% Acosta Holdco, Inc. Term Loan, 4.25%, Maturing September 26, 2021 Atlisource Solutions S.a.r.I. Term Loan, 4.50%, Maturing December 9, 2020 2,207 1,969,959 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 568 567,812 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 855 827,075 Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 1,084 1,080,067 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 971 966,490 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 488 486,800 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 750 745,145 ClientLogic Corporation 745,145		125		185 812	
Term Loan, 6.00%, Maturing February 15, 2017		403		465,642	
Sample September Septemb	= '	611		611 868	
Business Equipment and Services 4.5% Acosta Holdco, Inc. 4,428 \$ 4,423,136 Term Loan, 4.25%, Maturing September 26, 2021 4,428 \$ 4,423,136 Altisource Solutions S.a.r.l. 2,207 1,969,959 AVSC Holding Corp. 568 567,812 Term Loan, 4.50%, Maturing January 24, 2021 568 567,812 Baker Corp International, Inc.	Term Loan, 0.00%, Waturing Peoruary 13, 2017	044		044,808	
Business Equipment and Services 4.5% Acosta Holdco, Inc. 4,428 \$ 4,423,136 Term Loan, 4.25%, Maturing September 26, 2021 4,428 \$ 4,423,136 Altisource Solutions S.a.r.l. 2,207 1,969,959 AVSC Holding Corp. 568 567,812 Term Loan, 4.50%, Maturing January 24, 2021 568 567,812 Baker Corp International, Inc.			ф	14 447 040	
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AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 750 745,145 ClientLogic Corporation		2.207		1.060.050	
Term Loan, 4.50%, Maturing January 24, 2021 568 567,812 Baker Corp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 855 827,075 Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 1,084 1,080,067 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 971 966,490 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 488 486,800 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 750 745,145 ClientLogic Corporation	•	2,207		1,969,959	
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Term Loan, 4.25%, Maturing February 14, 2020 855 827,075 Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 1,084 1,080,067 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 971 966,490 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 488 486,800 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 750 745,145 ClientLogic Corporation		568		567,812	
Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 1,084 1,080,067 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 971 966,490 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 488 486,800 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 750 745,145 ClientLogic Corporation		0.55		027.075	
Term Loan, 4.00%, Maturing December 18, 2020 1,084 1,080,067 Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 971 966,490 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 488 486,800 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 750 745,145 ClientLogic Corporation		833		827,075	
Brock Holdings III, Inc. Term Loan, 6.00%, Maturing March 16, 2017 971 966,490 CCC Information Services, Inc. *** Term Loan, 4.00%, Maturing December 20, 2019 488 486,800 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 750 745,145 ClientLogic Corporation	- ·	1.004		1 000 067	
Term Loan, 6.00%, Maturing March 16, 2017 971 966,490 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 488 486,800 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 750 745,145 ClientLogic Corporation		1,084		1,080,067	
CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 750 745,145 ClientLogic Corporation		071		066 400	
Term Loan, 4.00%, Maturing December 20, 2019 488 486,800 Ceridian, LLC 750 745,145 Client Logic Corporation 750 745,145		9/1		900,490	
Ceridian, LLC Term Loan, 4.50%, Maturing September 15, 2020 750 745,145 ClientLogic Corporation				106 000	
Term Loan, 4.50%, Maturing September 15, 2020 745,145 ClientLogic Corporation	-	488		400,800	
ClientLogic Corporation		750		715 115	
		/50		745,145	
1,171 1,139,384		1.171		1 150 294	
	16111 Loan, 1.55 %, Maturing January 50, 2017	1,1/1		1,137,304	

Corporate Capital Trust, Inc.		
Term Loan, 4.00%, Maturing May 15, 2019	1,259	1,259,818
CPM Holdings, Inc.		
Term Loan, 6.00%, Maturing April 11, 2022	350	351,094
Crossmark Holdings, Inc.		
Term Loan, 4.50%, Maturing December 20, 2019	2,026	1,836,010
Education Management, LLC		
Term Loan, 5.50%, Maturing July 2, 2020	466	352,770
Term Loan, 8.50%, (2.00% Cash, 6.50% PIK), Maturing July 2, 2020	789	506,974

Borrower/Tranche Description	(000 s omitted)		Value	
EIG Investors Corp.				
Term Loan, 5.00%, Maturing November 9, 2019	4,641	\$	4,633,274	
Emdeon Business Services, LLC				
Term Loan, 3.75%, Maturing November 2, 2018	2,508		2,511,331	
Expert Global Solutions, Inc.				
Term Loan, 8.50%, Maturing April 3, 2018	110		110,218	
Extreme Reach, Inc.				
Term Loan, 6.75%, Maturing February 7, 2020	935		933,532	
Garda World Security Corporation				
Term Loan, 4.00%, Maturing November 6, 2020	145		145,227	
Term Loan, 4.00%, Maturing November 6, 2020	1,244		1,241,582	
Term Loan, 4.75%, Maturing November 6, 2020	CAD 813		634,355	
IG Investment Holdings, LLC				
Term Loan, 6.00%, Maturing October 29, 2021	2,114		2,123,402	
IMS Health Incorporated				
Term Loan, 3.50%, Maturing March 17, 2021	5,864		5,833,705	
Information Resources, Inc.	,		, ,	
Term Loan, 4.75%, Maturing September 30, 2020	1,547		1,555,329	
ION Trading Technologies S.a.r.l.	,-		, ,-	
Term Loan, 4.50%, Maturing June 10, 2021	EUR 1,485		1,665,382	
Term Loan - Second Lien, 7.25%, Maturing June 10, 2022	1,000		1,001,250	
Italics Merger Sub, Inc.	-,000		2,002,200	
Term Loan, Maturing May 29, 2022 ⁽²⁾	2,675		2,672,213	
KAR Auction Services, Inc.	2,073		2,072,213	
Term Loan, 3.50%, Maturing March 11, 2021	3,421		3,430,269	
Kronos Incorporated	3,:21		2, 120,20	
Term Loan, 4.50%, Maturing October 30, 2019	5,120		5,129,839	
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020	2,396		2,469,619	
MCS AMS Sub-Holdings, LLC	2,370		2,100,010	
Term Loan, 7.00%, Maturing October 15, 2019 ⁽³⁾	1,586		1,220,855	
Monitronics International, Inc.	1,500		1,220,033	
Term Loan, 4.25%, Maturing March 23, 2018	801		803,170	
Term Loan, 4.50%, Maturing April 2, 2022	1,022		1,025,953	
National CineMedia, LLC	1,022		1,023,733	
Term Loan, 2.94%, Maturing November 26, 2019	575		569,969	
PGX Holdings, Inc.	313		307,707	
Term Loan, 6.25%, Maturing September 29, 2020	723		727,362	
Quintiles Transnational Corp.	123		121,302	
Term Loan, 3.25%, Maturing May 12, 2022	2,225		2,236,125	
RCS Capital Corporation	2,223		2,230,123	
Term Loan, 6.50%, Maturing April 29, 2019	1,539		1,535,697	
Term Loan - Second Lien, 11.50%, Maturing April 29, 2021	500		496,875	
Sensus USA, Inc.	500		490,673	
Term Loan, 4.50%, Maturing May 9, 2017	694		691,184	
ServiceMaster Company	024		091,104	
Term Loan, 4.25%, Maturing July 1, 2021	3,176		2 104 770	
	3,170		3,184,778	
SunGard Data Systems, Inc. Term Loan 3 03% Maturing February 28 2017	180		180,145	
Term Loan, 3.93%, Maturing February 28, 2017 Term Loan, 4.00%, Maturing March 8, 2020	8,826		8,836,849	
Term Loan, 4.00%, Maturing March 8, 2020	0,820		0,030,049	
TNS, Inc. Term Loan, 5.00%, Maturing February 14, 2020	1 104		1 111 200	
	1,106		1,111,390	
Travelport Finance (Luxembourg) S.a.r.l.	1 567		1 574 207	
Term Loan, 5.75%, Maturing September 2, 2021	1,567		1,574,307	
WASH Multifamily Laundry Systems, LLC				

Term Loan, 4.25%, Maturing May 14, 2022 West Corporation Term Loan, 3.25%, Maturing June 30, 2018	5.434	5,426,079
Form Boun, 5.25 %, Matering valle 50, 2010	3,131	\$ 82,617,393

Borrower/Tranche Description	(000	s omitted)		Value
Cable and Satellite Television 1.4%	(
Atlantic Broadband Finance, LLC				
Term Loan, 3.25%, Maturing November 30, 2019		813	\$	812,670
Cequel Communications, LLC				
Term Loan, 3.50%, Maturing February 14, 2022		5,066		5,051,893
Charter Communications Operating, LLC				
Term Loan, 3.00%, Maturing July 1, 2020		366		362,374
MCC Iowa, LLC				
Term Loan, 3.25%, Maturing January 29, 2021		1,127		1,118,196
Term Loan, 3.75%, Maturing June 30, 2021		1,163		1,162,879
Mediacom Illinois, LLC				
Term Loan, 3.15%, Maturing October 23, 2017		974		972,679
Term Loan, 3.75%, Maturing June 30, 2021		645		646,066
Numericable U.S., LLC				
Term Loan, 4.50%, Maturing May 21, 2020		1,362		1,366,765
Term Loan, 4.50%, Maturing May 21, 2020		1,574		1,579,826
UPC Financing Partnership				
Term Loan, 3.25%, Maturing June 30, 2021		2,054		2,028,664
Virgin Media Investment Holdings Limited				
Term Loan, 3.50%, Maturing June 30, 2023		4,719		4,678,765
Term Loan, 4.25%, Maturing June 30, 2023	GBP	1,800		2,826,262
Ziggo B.V.				
Term Loan, 3.75%, Maturing January 15, 2022	EUR	508		564,354
Term Loan, 3.75%, Maturing January 15, 2022	EUR	789		876,035
Term Loan, 3.75%, Maturing January 15, 2022	EUR	1,428		1,585,639
			\$	25,633,067
			·	.,,.
Chemicals and Plastics 3.1%				
Allnex (Luxembourg) & Cy S.C.A.				
Term Loan, 4.50%, Maturing October 3, 2019		1,196	\$	1,198,603
Allnex USA, Inc.				
Term Loan, 4.50%, Maturing October 3, 2019		620		621,897
Aruba Investments, Inc.				
Term Loan, 4.50%, Maturing February 2, 2022		377		377,808
Axalta Coating Systems US Holdings, Inc.				
Term Loan, 3.75%, Maturing February 1, 2020		4,050		4,050,712
AZ Chem US, Inc.				
Term Loan, 4.50%, Maturing June 12, 2021		858		858,943
Chemours Company Co. (The)				
Term Loan, 3.75%, Maturing May 22, 2022		2,750		2,744,272
Colouroz Investment 1, GmbH				
Term Loan, 4.50%, Maturing September 7, 2021		197		197,362
Term Loan, 4.50%, Maturing September 7, 2021		1,192		1,195,366
ECO Services Operations, LLC				
Term Loan, 4.75%, Maturing December 4, 2021		522		521,069
Emerald Performance Materials, LLC				·
Term Loan, 4.50%, Maturing August 1, 2021		670		671,054
Term Loan - Second Lien, 7.75%, Maturing August 1, 2022		725		722,885
Gemini HDPE, LLC				
Term Loan, 4.75%, Maturing August 7, 2021		2,084		2,084,265
Huntsman International, LLC				, , ,
Term Loan, 2.73%, Maturing April 19, 2017		2,079		2,080,784
Term Loan, 3.75%, Maturing August 12, 2021		2,537		2,542,535
				. ,

Ineos US Finance, LLC			
Term Loan, 3.75%, Maturing May 4, 2018		6,529	6,515,610
Term Loan, 4.25%, Maturing March 31, 2022	EUR	524	577,903
Term Loan, 4.25%, Maturing March 31, 2022		848	848,669
Kronos Worldwide, Inc.			
Term Loan, 4.00%, Maturing February 18, 2020		395	395,823
MacDermid, Inc.			
Term Loan, 4.50%, Maturing June 7, 2020		1,626	1,632,233
Term Loan, 4.75%, Maturing June 7, 2020		771	775,187

Borrower/Tranche Description	(000 s omitted)			Value	
Minerals Technologies, Inc.					
Term Loan, 3.75%, Maturing May 9, 2021		1,814	\$	1,823,012	
Orion Engineered Carbons GmbH					
Term Loan, 5.00%, Maturing July 25, 2021		744		751,819	
Term Loan, 5.00%, Maturing July 25, 2021	EUR	1,265		1,416,725	
OXEA Finance, LLC					
Term Loan, 4.25%, Maturing January 15, 2020		2,266		2,194,703	
Term Loan - Second Lien, 8.25%, Maturing July 15, 2020		1,000		948,438	
Polarpak, Inc.					
Term Loan, 4.50%, Maturing June 7, 2020		589		587,993	
Term Loan, 5.50%, Maturing June 7, 2020	CAD	2,133		1,707,675	
PQ Corporation					
Term Loan, 4.00%, Maturing August 7, 2017		3,218		3,218,304	
Royal Holdings, Inc.					
Term Loan, 4.50%, Maturing May 18, 2022		725		727,493	
Solenis International L.P.					
Term Loan, 4.25%, Maturing July 31, 2021		397		395,263	
Term Loan, 4.50%, Maturing July 31, 2021	EUR	1,290		1,447,875	
Sonneborn Refined Products B.V.					
Term Loan, 4.75%, Maturing December 10, 2020		90		89,960	
Sonneborn, LLC					
Term Loan, 4.75%, Maturing December 10, 2020		507		509,776	
Tata Chemicals North America, Inc.					
Term Loan, 3.75%, Maturing August 7, 2020		1,356		1,355,444	
Trinseo Materials Operating S.C.A.					
Term Loan, 4.25%, Maturing October 13, 2021		2,900		2,907,769	
Tronox Pigments (Netherlands) B.V.					
Term Loan, 4.25%, Maturing March 19, 2020		2,446		2,450,779	
Univar, Inc.					
Term Loan, 5.01%, Maturing June 30, 2017		3,857		3,856,987	
WNA Holdings, Inc.					
Term Loan, 4.50%, Maturing June 7, 2020		309		308,280	
Zep, Inc.					
Term Loan, 5.75%, Maturing June 16, 2022		400		401,500	
			\$	57,712,775	
Conglomerates 0.4%					
Bestway UK Holdco Limited					
Term Loan, 5.26%, Maturing October 6, 2021	GBP	1,103	\$	1,747,382	
RGIS Services, LLC		-,		-,,	
Term Loan, 5.50%, Maturing October 18, 2017		3,357		3,117,387	
Spectrum Brands, Inc.		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
Term Loan, 3.75%, Maturing June 9, 2022		2,600		2,609,209	
<i>G. W. C. C.</i>		,		, , , , , , , , , , , , , , , , , , , ,	
			\$	7,473,978	
			Ψ	1,413,710	
Containing and Class Bundrate 100					
Containers and Glass Products 1.0%					
Berry Plastics Holding Corporation		0.540	¢.	2.522.605	
Term Loan, 3.50%, Maturing February 8, 2020		2,542	\$	2,532,605	
Term Loan, 3.75%, Maturing January 6, 2021		5,670		5,661,918	
Hilex Poly Co., LLC		1.045		1 065 195	
Term Loan, 6.00%, Maturing December 5, 2021		1,945		1,965,185	

Libbey Glass, Inc.		
Term Loan, 3.75%, Maturing April 9, 2021	545	545,351
Pelican Products, Inc.		
Term Loan, 5.25%, Maturing April 10, 2020	371	370,534
Reynolds Group Holdings, Inc.		
Term Loan, 4.50%, Maturing December 1, 2018	5,944	5,966,582
TricorBraun, Inc.		
Term Loan, 4.00%, Maturing May 3, 2018	620	619,086

\$ 17,661,261

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501,521
744,877
160 000
169,800
745 452
745,453
157,849
445,159
037,210
037,210
519,572
317,372
993,907
486,682
.00,002
184,243
, -
429,871
635,733
491,811
297,290
104,870
104,670
084,827
001,027
189,697
761,913
216 222

Term Loan, 6.25%, Maturing October 3, 2021

Term Loan, 4.25%, Maturing January 25, 2021

Campaign Monitor Finance Pty Limited

Carros Finance Luxembourg S.a.r.l.

Term Loan, 6.25%, Maturing March 18, 2021

Avago Technologies Cayman Ltd. Term Loan, 3.75%, Maturing May 6, 2021

Applied Systems, Inc.

1,316,323

1,101,533

9,713,129

933,434

1,517

1,101

9,686

938

Term Loan, 4.50%, Maturing September 30, 2021	447	446,486
CommScope, Inc.		
Term Loan, Maturing December 29, 2022 ⁽²⁾	1,100	1,100,516
CompuCom Systems, Inc.		
Term Loan, 4.25%, Maturing May 11, 2020	2,272	2,121,808
Dell International, LLC		
Term Loan, 4.00%, Maturing April 29, 2020	7,075	7,081,948
Dell, Inc.		
Term Loan, 3.75%, Maturing October 29, 2018	1,172	1,172,649
Deltek, Inc.		
Term Loan, Maturing June 25, 2022 ⁽²⁾	350	350,437
Term Loan - Second Lien, 9.50%, Maturing June 17, 2023	475	479,750

Borrower/Tranche Description	(000 s omitted)	Value
Entegris, Inc.		
Term Loan, 3.50%, Maturing April 30, 2021	472	\$ 470,860
Excelitas Technologies Corp.		
Term Loan, 6.00%, Maturing October 31, 2020	2,017	2,024,000
Eze Castle Software, Inc.		
Term Loan, 4.00%, Maturing April 6, 2020	733	731,998
FIDJI Luxembourg (BC4) S.a.r.l.		
Term Loan, 6.25%, Maturing December 24, 2020	1,008	1,009,072
Freescale Semiconductor, Inc.		
Term Loan, 4.25%, Maturing February 28, 2020	2,954	2,960,277
Go Daddy Operating Company, LLC		
Term Loan, 4.25%, Maturing May 13, 2021	5,057	5,068,746
Hyland Software, Inc.		
Term Loan, 4.75%, Maturing February 19, 2021	639	642,020
Term Loan, Maturing July 1, 2022 ⁽²⁾	521	522,897
Term Loan - Second Lien, Maturing July 1, 2023 ⁽²⁾	675	676,125
Infor (US), Inc.		
Term Loan, 3.75%, Maturing June 3, 2020	8,604	8,502,231
Lattice Semiconductor Corporation		
Term Loan, 5.25%, Maturing March 10, 2021	698	700,868
M/A-COM Technology Solutions Holdings, Inc.		
Term Loan, 4.50%, Maturing May 7, 2021	668	669,921
MA FinanceCo., LLC		
Term Loan, 4.50%, Maturing November 20, 2019	1,500	1,500,625
Term Loan, 5.25%, Maturing November 19, 2021	2,574	2,581,801
Magic Newco, LLC		
Term Loan, 5.00%, Maturing December 12, 2018	2,878	2,885,873
MH Sub I, LLC		
Term Loan, 4.75%, Maturing July 8, 2021	1,588	1,588,516
Microsemi Corporation		
Term Loan, 3.25%, Maturing February 19, 2020	1,182	1,183,772
NXP B.V.		• • • • • • • • • • • • • • • • • • • •
Term Loan, 3.25%, Maturing January 11, 2020	2,555	2,550,988
Orbotech, Inc.		554015
Term Loan, 5.00%, Maturing August 6, 2020	557	554,215
Renaissance Learning, Inc.	012	001.250
Term Loan, 4.50%, Maturing April 9, 2021	913	901,259
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	300	294,625
Rocket Software, Inc.	420	401.570
Term Loan, 5.75%, Maturing February 8, 2018	430	431,572
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	1,500	1,510,624
RP Crown Parent, LLC	£ 151	4.072.764
Term Loan, 6.00%, Maturing December 21, 2018	5,151	4,973,764
SGS Cayman L.P.	262	264.666
Term Loan, 6.00%, Maturing April 23, 2021	262	264,666
Shield Finance Co. S.a.r.l.	012	010 576
Term Loan, 5.00%, Maturing January 29, 2021	913	918,576
Sirius Computer Solutions, Inc. Term Loan, 6.25%, Maturing December 7, 2018	470	475,046
	470	473,040
SkillSoft Corporation Term Lean 5.75% Maturing April 28, 2021	2.002	2,844,223
Term Loan, 5.75%, Maturing April 28, 2021 Smart Technologies ULC	2,903	4,044,443
	650	651 562
Term Loan, 10.50%, Maturing January 31, 2018	652	651,563
Sophia L.P.		

Term Loan, 4.00%, Maturing July 19, 2018	2,730	2,734,878
SS&C Technologies, Inc.		
Term Loan, Maturing June 23, 2022 ⁽²⁾	610	611,451
Term Loan, Maturing June 23, 2022 ⁽²⁾	2,415	2,419,221
SunEdison Semiconductor B.V.		
Term Loan, 6.50%, Maturing May 27, 2019	1,139	1,144,193

	Principal		
	Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
SurveyMonkey.com, LLC			
Term Loan, 5.50%, Maturing February 5, 2019	1,517	\$	1,531,499
Sutherland Global Services, Inc.			
Term Loan, 6.00%, Maturing April 23, 2021	1,127		1,136,992
Sybil Software, LLC			
Term Loan, 4.25%, Maturing March 20, 2020	1,643		1,646,964
Vertafore, Inc.			
Term Loan, 4.25%, Maturing October 3, 2019	1,866		1,868,800
Wall Street Systems Delaware, Inc.			
Term Loan, 4.50%, Maturing April 30, 2021	1,737		1,738,494
Zebra Technologies Corporation			
Term Loan, 4.75%, Maturing October 27, 2021	2,770		2,806,432
		\$	94,309,573
		Ф	94,309,373
T			
Equipment Leasing 0.4%			
Delos Finance S.a.r.l.			2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2
Term Loan, 3.50%, Maturing March 6, 2021	3,275	\$	3,277,338
Flying Fortress, Inc.			
Term Loan, 3.50%, Maturing April 30, 2020	4,712		4,723,446
		\$	8,000,784
		Ψ	0,000,701
Financial Intermediaries 2.4%			
Armor Holding II, LLC	1.765	¢	1.760.222
Term Loan, 5.75%, Maturing June 26, 2020	1,765	\$	1,760,232
Term Loan - Second Lien, 10.25%, Maturing December 26, 2020	2,475		2,499,750
CITCO Funding, LLC	2 202		2 200 262
Term Loan, 4.25%, Maturing June 29, 2018	3,202		3,208,263
Clipper Acquisitions Corp.	4 600		4 505 005
Term Loan, 3.00%, Maturing February 6, 2020	1,609		1,597,895
First Data Corporation	4.000		000 = =0
Term Loan, 3.69%, Maturing March 24, 2017	1,000		998,750
Term Loan, 3.69%, Maturing March 24, 2018	4,100		4,091,993
Term Loan, 3.69%, Maturing September 24, 2018	4,650		4,642,737
Term Loan, Maturing June 23, 2022 ⁽²⁾	900		897,328
Grosvenor Capital Management Holdings, LLP			
Term Loan, 3.75%, Maturing January 4, 2021	1,577		1,571,737
Guggenheim Partners, LLC			
Term Loan, 4.25%, Maturing July 22, 2020	3,591		3,608,906
Hamilton Lane Advisors, LLC			
Term Loan, 4.00%, Maturing February 28, 2018	527		527,450
Harbourvest Partners, LLC			
Term Loan, 3.25%, Maturing February 4, 2021	912		907,393
LPL Holdings, Inc.			
Term Loan, 3.25%, Maturing March 29, 2019	3,928		3,930,147
Medley, LLC	·		
Term Loan, 6.50%, Maturing June 15, 2019	648		647,727
MIP Delaware, LLC	2.2		. ,
Term Loan, 4.00%, Maturing March 9, 2020	498		500,314
Moneygram International, Inc.	170		500,517
Term Loan, 4.25%, Maturing March 27, 2020	1,518		1,443,593
NXT Capital, Inc.	1,510		1,115,575
1121 Cuprum, 111Co			

Term Loan, 6.25%, Maturing September 4, 2018	173	173,665
Term Loan, 6.25%, Maturing September 4, 2018	773	776,898
Term Loan, 6.25%, Maturing September 4, 2018	909	913,357
Ocwen Financial Corporation		
Term Loan, 5.00%, Maturing February 15, 2018	3,232	3,225,016
Sesac Holdco II, LLC		
Term Loan, 5.25%, Maturing February 8, 2019	1,949	1,949,360
Starwood Property Trust, Inc.		
Term Loan, 3.50%, Maturing April 17, 2020	1,276	1,271,288
Walker & Dunlop, Inc.		
Term Loan, 5.25%, Maturing December 11, 2020	845	851,251

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Borrower/Tranche Description	(000 s omitted)	Value
Walter Investment Management Corp.		
Term Loan, 4.75%, Maturing December 19, 2020	2,054	\$ 1,945,061
		\$ 43,940,111
Food Products 2.2%		
AdvancePierre Foods, Inc.		
Term Loan, 5.75%, Maturing July 10, 2017	4,308	\$ 4,319,025
Blue Buffalo Company Ltd.		
Term Loan, 3.75%, Maturing August 8, 2019	1,362	1,363,473
Charger OpCo B.V.		
Term Loan, 4.25%, Maturing July 23, 2021	EUR 950	1,064,899
Term Loan, 4.25%, Maturing July 23, 2021	2,875	2,889,375
Clearwater Seafoods Limited Partnership	1.001	1 002 100
Term Loan, 4.75%, Maturing June 26, 2019	1,001	1,002,188
Del Monte Foods, Inc.	1.707	1 (22 471
Term Loan, 4.25%, Maturing February 18, 2021	1,707	1,632,471
Diamond Foods, Inc. Term Loan, 4.25%, Maturing August 20, 2018	247	246 975
Dole Food Company, Inc.	247	246,875
Term Loan, 4.50%, Maturing November 1, 2018	2,068	2,071,838
H.J. Heinz Company	2,008	2,071,030
Term Loan, 3.25%, Maturing June 5, 2020	7,701	7,711,933
High Liner Foods, Incorporated	7,701	7,711,755
Term Loan, 4.25%, Maturing April 24, 2021	1,111	1,111,632
JBS USA Holdings, Inc.	1,111	1,111,032
Term Loan, 3.75%, Maturing May 25, 2018	2,667	2,663,172
Term Loan, 3.75%, Maturing September 18, 2020	1,965	1,968,046
NBTY, Inc.	,	, , .
Term Loan, 3.50%, Maturing October 1, 2017	9,496	9,448,280
Onex Wizard US Acquisition, Inc.		
Term Loan, 4.25%, Maturing March 13, 2022	1,546	1,546,263
Pinnacle Foods Finance, LLC		
Term Loan, 3.00%, Maturing April 29, 2020	835	832,515
Post Holdings, Inc.		
Term Loan, 3.75%, Maturing June 2, 2021	1,416	1,411,633
		\$ 41,283,618
Food Service 1.3%		
1011778 B.C. Unlimited Liability Company		
Term Loan, 3.75%, Maturing December 10, 2021	6,324	\$ 6,328,143
Aramark Services, Inc.		
Term Loan, 3.68%, Maturing July 26, 2016	137	136,411
Term Loan, 3.69%, Maturing July 26, 2016	246	245,023
ARG IH Corporation		
Term Loan, 4.75%, Maturing November 15, 2020	338	339,990
CEC Entertainment, Inc.		
Term Loan, 4.00%, Maturing February 14, 2021	963	939,144
Centerplate, Inc.		
Term Loan, 4.75%, Maturing November 26, 2019	1,151	1,151,425
Landry s, Inc.		
Term Loan, 4.00%, Maturing April 24, 2018	2,473	2,484,368

NPC International, Inc.		
Term Loan, 4.00%, Maturing December 28, 2018	677	674,287
P.F. Chang s China Bistro, Inc.		
Term Loan, 4.25%, Maturing July 2, 2019	903	893,489
Seminole Hard Rock Entertainment, Inc.		
Term Loan, 3.50%, Maturing May 14, 2020	319	318,036
US Foods, Inc.		
Term Loan, 4.50%, Maturing March 31, 2019	7,669	7,692,464
Weight Watchers International, Inc.		
Term Loan, 4.00%, Maturing April 2, 2020	7,527	3,663,645

\$ 24,866,425

Borrower/Tranche Description

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Amount*

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Value

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Food/Drug Retailers 1.1%			
Albertson s Holdings, LLC	• • • • •	Φ.	2051255
Term Loan, 5.00%, Maturing August 25, 2019	2,938	\$	2,951,277
Term Loan, 5.50%, Maturing August 25, 2021	2,693		2,710,236
Albertson s, LLC			
Term Loan, 5.38%, Maturing March 21, 2019	1,360		1,367,467
General Nutrition Centers, Inc.			
Term Loan, 3.25%, Maturing March 4, 2019	6,355		6,275,096
New Albertson s, Inc.			
Term Loan, 4.75%, Maturing June 27, 2021	1,390		1,393,148
Rite Aid Corporation			
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020	550		555,958
Supervalu, Inc.			
Term Loan, 4.50%, Maturing March 21, 2019	5,907		5,927,584
		\$	21,180,766
Health Care 6.2%			
Acadia Healthcare Company, Inc.			
Term Loan, 4.25%, Maturing February 11, 2022	299	\$	300,490
ADMI Corp.			
Term Loan, 5.50%, Maturing April 30, 2022	400		402,000
Akorn, Inc.			
Term Loan, 4.50%, Maturing April 16, 2021	1,390		1,395,579
Alere, Inc.			
Term Loan, Maturing June 18, 2022 ⁽²⁾	2,050		2,054,984
Alliance Healthcare Services, Inc.			
Term Loan, 4.25%, Maturing June 3, 2019	1,381		1,378,231
Amneal Pharmaceuticals, LLC			
Term Loan, 4.50%, Maturing November 1, 2019	2,245		2,250,508
Amsurg Corp.			
Term Loan, 3.75%, Maturing July 16, 2021	792		794,599
Ardent Medical Services, Inc.			
Term Loan, 6.75%, Maturing July 2, 2018	5,237		5,254,540
ATI Holdings, Inc.			
Term Loan, 5.25%, Maturing December 20, 2019	512		514,872
Auris Luxembourg III S.a.r.l.			
Term Loan, 5.50%, Maturing January 17, 2022	998		996,253
BSN Medical, Inc.			
Term Loan, 4.00%, Maturing August 28, 2019	618		619,118
Capella Healthcare, Inc.			017,210
Term Loan, 5.25%, Maturing December 31, 2021	995		997,487
CareCore National, LLC	,,,,		<i>551</i> ,10 <i>1</i>
Term Loan, 5.50%, Maturing March 5, 2021	2,245		2,256,705
CeramTec Acquisition Corporation	2,213		2,230,703
Term Loan, 4.25%, Maturing August 30, 2020	176		176,658
CHG Healthcare Services, Inc.	170		170,036
Term Loan, 4.25%, Maturing November 19, 2019	3,067		3,070,364
Community Health Systems, Inc.	5,007		3,070,304
	1.014		1 014 721
Term Loan, 3.53%, Maturing December 31, 2018	1,914		1,914,721
Term Loan, 3.75%, Maturing December 31, 2019	2,944		2,947,428
Term Loan, 4.00%, Maturing January 27, 2021	5,416		5,430,333
Concordia Healthcare Corp.	200		201.075
Term Loan, 4.75%, Maturing April 21, 2022	300		301,875

Convatec, Inc.		
,	1 242	1 244 120
Term Loan, 4.25%, Maturing June 15, 2020	1,342	1,344,120
CPI Buyer, LLC		
Term Loan, 5.50%, Maturing August 18, 2021	1,340	1,339,878
DaVita HealthCare Partners, Inc.		
Term Loan, 3.50%, Maturing June 24, 2021	4,208	4,214,076
DJO Finance, LLC		
Term Loan, 4.25%, Maturing June 8, 2020	2,625	2,632,875

Borrower/Tranche Description	(000 s omitted)	Value
Envision Healthcare Corporation		
Term Loan, 4.00%, Maturing May 25, 2018	4,212	\$ 4,219,156
Faenza Acquisition GmbH		
Term Loan, 4.25%, Maturing August 30, 2020	523	524,208
Term Loan, 4.25%, Maturing August 30, 2020	1,738	1,741,170
Grifols Worldwide Operations USA, Inc.		
Term Loan, 3.19%, Maturing February 27, 2021	6,221	6,229,350
Horizon Pharma Holdings USA, Inc.		
Term Loan, 4.50%, Maturing April 22, 2021	275	276,289
Iasis Healthcare, LLC		
Term Loan, 4.50%, Maturing May 3, 2018	3,237	3,245,416
Indivior Finance S.a.r.l.		
Term Loan, 7.00%, Maturing December 19, 2019	1,243	1,215,155
inVentiv Health, Inc.		
Term Loan, 7.75%, Maturing May 15, 2018	1,249	1,250,441
Term Loan, 7.75%, Maturing May 15, 2018	3,116	3,118,306
Kindred Healthcare, Inc.		
Term Loan, 4.25%, Maturing April 9, 2021	3,364	3,373,429
Kinetic Concepts, Inc.		
Term Loan, 4.50%, Maturing May 4, 2018	6,740	6,774,588
LHP Hospital Group, Inc.		
Term Loan, 9.00%, Maturing July 3, 2018	2,459	2,409,547
MedAssets, Inc.		
Term Loan, 4.00%, Maturing December 13, 2019	406	406,317
Millennium Health, LLC		
Term Loan, 5.25%, Maturing April 16, 2021	4,232	1,772,255
MJ Acquisition Corp.		
Term Loan, 4.00%, Maturing April 22, 2022	375	374,995
MMM Holdings, Inc.		
Term Loan, 9.75%, Maturing December 12, 2017	1,269	1,034,640
MSO of Puerto Rico, Inc.		
Term Loan, 9.75%, Maturing December 12, 2017	923	752,178
National Mentor Holdings, Inc.	604	<04.0±0
Term Loan, 4.25%, Maturing January 31, 2021	691	691,250
Onex Carestream Finance L.P.	2.722	2 525 500
Term Loan, 5.00%, Maturing June 7, 2019	3,732	3,737,588
Opal Acquisition, Inc.	2.1.12	0.110.555
Term Loan, 5.00%, Maturing November 27, 2020	2,143	2,112,577
Ortho-Clinical Diagnostics, Inc.	4.150	4.002.240
Term Loan, 4.75%, Maturing June 30, 2021	4,158	4,082,349
Pharmaceutical Product Development, LLC	2.461	2.466.660
Term Loan, 4.00%, Maturing December 5, 2018	3,461	3,466,660
Physio-Control International, Inc.	550	552 406
Term Loan, 5.50%, Maturing June 6, 2022	330	552,406
PRA Holdings, Inc.	2.660	2 690 426
Term Loan, 4.50%, Maturing September 23, 2020 Radnet Management, Inc.	3,669	3,680,426
Term Loan, 4.27%, Maturing October 10, 2018	2 /122	2 441 207
RegionalCare Hospital Partners, Inc.	3,433	3,441,307
Term Loan, 5.25%, Maturing April 19, 2019	2,007	2,008,243
Sage Products Holdings III, LLC	2,007	2,000,243
Term Loan, 4.25%, Maturing December 13, 2019	1,381	1,385,298
Select Medical Corporation	1,301	1,505,270
Term Loan, 3.03%, Maturing December 20, 2016	217	217,790
Torm Louis, 5.05 /0, Maturing December 20, 2010	21/	211,190

Term Loan, 3.75%, Maturing June 1, 2018	1,183	1,183,142
Sterigenics-Nordion Holdings, LLC		
Term Loan, 4.25%, Maturing May 15, 2022	850	852,125
Steward Health Care System, LLC		
Term Loan, 6.75%, Maturing April 12, 2020	1,397	1,386,899
Tecomet, Inc.		
Term Loan, 5.75%, Maturing December 5, 2021	1,493	1,476,642

	Principal		
	Amount*	Amount*	
Borrower/Tranche Description	(000 s omitted)		Value
Truven Health Analytics, Inc.			
Term Loan, 4.50%, Maturing June 6, 2019	1,775	\$	1,773,332
U.S. Renal Care, Inc.			
Term Loan, 4.25%, Maturing July 3, 2019	2,187		2,188,101
		\$	115,541,269
Home Furnishings 0.4%			
Interline Brands, Inc.	221	Ф	220 727
Term Loan, 4.00%, Maturing March 17, 2021	321	\$	320,737
Serta Simmons Holdings, LLC	4.007		4 007 100
Term Loan, 4.25%, Maturing October 1, 2019 Tempur-Pedic International, Inc.	4,987		4,997,190
Term Loan, 3.50%, Maturing March 18, 2020	2,145		2,150,292
		\$	7,468,219
Industrial Equipment 1.8%			
Alliance Laundry Systems, LLC			
Term Loan, 4.25%, Maturing December 10, 2018 Apex Tool Group, LLC	364	\$	365,699
Term Loan, 4.50%, Maturing January 31, 2020 Delachaux S.A.	1,320		1,298,181
Delaction 5.74.			