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 <sup>(2)</sup>	172		167,491
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 <sup>(3)</sup>	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
			,,
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	5,075	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	<b>\$</b> \$	<b>2,804,707</b> 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 <sup>(2)</sup>		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 <sup>(2)</sup>	EUR	950	1,053,812
Term Loan, Maturing June 24, 2022 <sup>(2)</sup>		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, 2020         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	
Building and Development 0.8%   ABC Supply Co., Inc.   Term Loan, 3.50%, Maturing April 16, 2020   1,547   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, 4.00%, Maturing April 10, 2019   1,927   1,936,021   CPG International, Inc.   Term Loan, 4.00%, Maturing September 30, 2020   761   756,678   Cates Global, Inc.   Term Loan, 4.25%, Maturing March 24, 2022   2,985   2,944,222   Headwaters, Inc.   Term Loan, 4.25%, Maturing March 24, 2022   250   251,094   Quikret Holdings, Inc.   Term Loan, 4.25%, Maturing September 28, 2020   1,158   1,159,979   REMAX International, Inc.   Term Loan, 5.25%, Maturing July 31, 2020   1,882   1,887,068   Realogy Corporation   Term Loan, 5.25%, Maturing July 31, 2020   1,882   1,887,068   Realogy Corporation   Term Loan, 5.375%, Maturing March 5, 2020   1,596   1,595,010   Summit Materials Companies I, LLC   Term Loan, 6.00%, Maturing March 5, 2020   1,596   485   485,842   WireCo WorldGroup, Inc.   Term Loan, 5.00%, Maturing March 5, 2020   2,207   1,969,959   485   485,842   WireCo WorldGroup, Inc.   Term Loan, 5.00%, Maturing September 26, 2021   4,428   8,423,136   Altisource Solutions S.a.r.l.   Term Loan, 5.00%, Maturing December 9, 2020   2,207   1,969,959   AVSC Holding Corp.   Term Loan, 5.00%, Maturing December 9, 2020   2,207   1,969,959   AVSC Holding Corp.   Term Loan, 5.00%, Maturing December 18, 2020   2,207   1,969,959   AVSC Holding Corp.   Term Loan, 5.00%, Maturing December 18, 2020   2,207   1,969,959   AVSC Holding Corp.   Term Loan, 6.00%, Maturing January 30, 2019   4,428   8,423,136   Altisource Solutions S.a.r.l.   Term Loan, 6.00%, Maturing December 18, 2020   2,207   1,969,959   AVSC Holding Corp.   Term Loan, 6.00%, Maturing December 18, 2020   2,207   1,969,959   AVSC Holding Corp.   Term Loan, 6.00%, Maturing December 18, 2020   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207	Term Loan, 7.50%, Waturing May 17, 2021	730		755,750	
Building and Development 0.8%   ABC Supply Co., Inc.   Term Loan, 3.50%, Maturing April 16, 2020   1,547   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, 4.00%, Maturing April 10, 2019   1,927   1,936,021   CPG International, Inc.   Term Loan, 4.00%, Maturing September 30, 2020   761   756,678   Cates Global, Inc.   Term Loan, 4.25%, Maturing March 24, 2022   2,985   2,944,222   Headwaters, Inc.   Term Loan, 4.25%, Maturing March 24, 2022   250   251,094   Quikret Holdings, Inc.   Term Loan, 4.25%, Maturing September 28, 2020   1,158   1,159,979   REMAX International, Inc.   Term Loan, 5.25%, Maturing July 31, 2020   1,882   1,887,068   Realogy Corporation   Term Loan, 5.25%, Maturing July 31, 2020   1,882   1,887,068   Realogy Corporation   Term Loan, 5.375%, Maturing March 5, 2020   1,596   1,595,010   Summit Materials Companies I, LLC   Term Loan, 6.00%, Maturing March 5, 2020   1,596   485   485,842   WireCo WorldGroup, Inc.   Term Loan, 5.00%, Maturing March 5, 2020   2,207   1,969,959   485   485,842   WireCo WorldGroup, Inc.   Term Loan, 5.00%, Maturing September 26, 2021   4,428   8,423,136   Altisource Solutions S.a.r.l.   Term Loan, 5.00%, Maturing December 9, 2020   2,207   1,969,959   AVSC Holding Corp.   Term Loan, 5.00%, Maturing December 9, 2020   2,207   1,969,959   AVSC Holding Corp.   Term Loan, 5.00%, Maturing December 18, 2020   2,207   1,969,959   AVSC Holding Corp.   Term Loan, 5.00%, Maturing December 18, 2020   2,207   1,969,959   AVSC Holding Corp.   Term Loan, 6.00%, Maturing January 30, 2019   4,428   8,423,136   Altisource Solutions S.a.r.l.   Term Loan, 6.00%, Maturing December 18, 2020   2,207   1,969,959   AVSC Holding Corp.   Term Loan, 6.00%, Maturing December 18, 2020   2,207   1,969,959   AVSC Holding Corp.   Term Loan, 6.00%, Maturing December 18, 2020   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207   3,207			¢	1 240 260	
ABC Supply Co., Inc. Term Loan, 3.50%, Maturing April 16, 2020 Auction.com, LLC Term Loan, 6.00%, Maturing May 8, 2022 Term Loan, 6.00%, Maturing May 8, 2022 Term Loan, 4.00%, Maturing April 10, 2019 Term Loan, 4.00%, Maturing April 10, 2019 Term Loan, 4.00%, Maturing September 30, 2020 Gates Global, Inc. Term Loan, 4.25%, Maturing July 5, 2021 Term Loan, 4.25%, Maturing March 24, 2022 Term Loan, 4.25%, Maturing March 25, 2020 Term Loan, 4.25%, Maturing March 28, 2020 Term Loan, 4.25%, Maturing December 28, 2020 Term Loan, 4.25%, Maturing December 28, 2020 Term Loan, 4.25%, Maturing December 28, 2020 Term Loan, 4.25%, Maturing September 28, 2021 Term Loan, 4.25%, Maturing September 28, 2021 Term Loan, 4.25%, Maturing December 9, 2020 Term Loan, 4.25%, Maturing December 18, 2020 Term Loan, 4.25%, Maturing December 18, 2020 Term Loan, 4.25%, Maturing December 18, 2020 Term Loan, 4.25%, Maturing December 20, 2019 Ter			Ф	1,340,200	
ABC Supply Co., Inc. Term Loan, 3.50%, Maturing April 16, 2020 Auction.com, LLC Term Loan, 6.00%, Maturing May 8, 2022 Term Loan, 6.00%, Maturing May 8, 2022 Term Loan, 4.00%, Maturing April 10, 2019 Term Loan, 4.00%, Maturing April 10, 2019 Term Loan, 4.00%, Maturing September 30, 2020 Gates Global, Inc. Term Loan, 4.25%, Maturing July 5, 2021 Term Loan, 4.25%, Maturing March 24, 2022 Term Loan, 4.25%, Maturing March 25, 2020 Term Loan, 4.25%, Maturing March 28, 2020 Term Loan, 4.25%, Maturing December 28, 2020 Term Loan, 4.25%, Maturing December 28, 2020 Term Loan, 4.25%, Maturing December 28, 2020 Term Loan, 4.25%, Maturing September 28, 2021 Term Loan, 4.25%, Maturing September 28, 2021 Term Loan, 4.25%, Maturing December 9, 2020 Term Loan, 4.25%, Maturing December 18, 2020 Term Loan, 4.25%, Maturing December 18, 2020 Term Loan, 4.25%, Maturing December 18, 2020 Term Loan, 4.25%, Maturing December 20, 2019 Ter	D 111 1D 1 4 000				
Term Loan, 3.50%, Maturing April 16, 2020         1,547         \$1,545,825           Auction.com, LL C         1         1,240,641           Term Loan, 6.00%, Maturing May 8, 2022         1,27         1,240,641           Capital Automotive L.P.         1         1,927         1,936,021           CFG International, Inc.         761         756,678           Gates Global, Inc.         2,985         2,944,222           Term Loan, 4.25%, Maturing July 5, 2021         2,985         2,944,222           Headwaters, Inc.         2         1,158         1,159,979           Term Loan, 4.50%, Maturing March 24, 2022         2,158         1,159,979           Term Loan, 4.00%, Maturing September 28, 2020         1,158         1,159,979           Re/MAX International, Inc.         1         1,256         1,595,910           Term Loan, 4.00%, Maturing July 31, 2020         1,882         1,887,068         1,895,910           Realogy Corporation         1,596         1,595,10         1,596         1,595,10           Term Loan, 5.00%, Maturing January 30, 2019         485         485,842           WireCo WorldCroup, Inc.         644         644,868           Term Loan, 4.50%, Maturing September 26, 2021         4,22         4,242         \$ 4,23,136					
Auction.com, LLC	·	1.547	¢	1 545 925	
Term Loan, 6,00%, Maturing May 8, 2022         1,247         1,240,641           Capital Automotive L.P.         1,927         1,936,021           Term Loan, 4,00%, Maturing April 10, 2019         761         756,678           Term Loan, 4,75%, Maturing September 30, 2020         761         756,678           Gates Global, Inc.         2,985         2,944,222           Headwaters, Inc.         2         250         251,094           Culker Blodings, Inc.         3         1,582         251,094           Culker Loan, 4,50%, Maturing March 24,2022         3         2,945         251,094           Quikrete Blodings, Inc.         1         1,582         1,589,079           Term Loan, 4,00%, Maturing September 28, 2020         1,882         1,887,068           Realogy Corporation         1,596         1,595,010           Term Loan, 3,75%, Maturing March 5, 2020         3         485         485,842           VireCo WorldGroup, Inc.         485         485,842           Term Loan, 6,00%, Maturing January 30, 2019         485         485,842           WireCo WorldGroup, Inc.         4428         \$ 4,423,86           Term Loan, 450%, Maturing September 26, 2021         4,428         \$ 4,423,136           Altisource Solutions S.a.r.I.         5		1,347	\$	1,545,825	
Capital Automotive L.P.         1,927         1,936,021           CPG International, Inc.         761         756,678           Term Loan, 4,75%, Maturing September 30, 2020         761         756,678           Gates Global, Inc.         2,985         2,944,222           Headwaters, Inc.         250         251,099           Term Loan, 4,25%, Maturing March 24, 2022         250         251,099           Quikrete Holdings, Inc.         1,158         1,159,979           REMAX International, Inc.         1,882         1,887,068           Term Loan, 4,25%, Maturing July 31, 2020         1,882         1,897,068           Realogy Corporation         1,882         1,897,068           Term Loan, 3,75%, Maturing March 5, 2020         1,596,101         1,596,101           Summit Materials Companies I, LLC         1         485,842           Wire Co WorldGroup, Inc.         485         485,842           Term Loan, 6,00%, Maturing January 30, 2019         485         448,88           Business Equipment and Services 4.5%         4         44,868           Rem Loan, 6,00%, Maturing September 26, 2021         4,428         \$ 4,423,136           Term Loan, 4,55%, Maturing September 26, 2021         4,428         \$ 4,423,136           Term Loan, 4,50%, Maturing January 2		1 247		1 240 641	
Term Loan, 4.00%, Maturing April 10, 2019         1,936, 021           CPG International, Inc.         761         756,678           Term Loan, 4.75%, Maturing September 30, 2020         761         756,678           Gates Global, Inc.         2,985         2,944,222           Headwaters, Inc.         250         251,094           Term Loan, 4.50%, Maturing March 24, 2022         250         251,094           Quikrete Holdings, Inc.         1,158         1,159,797           Term Loan, 4.00%, Maturing September 28, 2020         1,882         1,887,068           REMAX International, Inc.         1,882         1,887,068           Term Loan, 4.25%, Maturing July 31, 2020         1,596         1,595,010           Summit Materials Companies I, LLC         1,596         1,595,010           Summit Materials Companies I, LLC         848         485,842           Ferm Loan, 6.00%, Maturing January 30, 2019         485         448,868           WireCo WorldGroup, Inc.         644         644,868           Business Equipment and Services 4.5%         4         4,428           Acosta Holdco, Inc.         2,207         1,969,959           Term Loan, 4.25%, Maturing September 26, 2021         4,428         4,423,136           Term Loan, 4.50%, Maturing January 24, 2021		1,247		1,240,041	
CPG International, Inc.         761         756,678           Gates Global, Inc.         2,985         2,944,222           Term Loan, 4,25%, Maturing July 5, 2021         2,985         2,944,222           Headwaters, Inc.         2         250         251,094           Unliverte Holdings, Inc.         1,158         1,159,979           REMAX International, Inc.         1,158         1,159,979           REMAX International, Inc.         1,596         1,596,086           Term Loan, 425%, Maturing Buly 31, 2020         1,882         1,887,068           Realogy Corporation         1,596         1,595,010           Term Loan, 3,75%, Maturing March 5, 2020         3,596         1,595,010           Summit Materials Companies I, LLC         1         485         485,842           WireCo WorldGroup, Inc.         644         644,868         486,862           Term Loan, 6.00%, Maturing February 15, 2017         644         644,868         486,868           Business Equipment and Services 4.5%         4         4,428         4,423,136           Term Loan, 4.25%, Maturing September 26, 2021         4,42         4,423,136           Altisource Solutions S.a.r.I.         568         567,812           Term Loan, 4.50%, Maturing January 24, 2021         568	<del>-</del>	1 027		1 026 021	
Term Loan, 4,75%, Maturing September 30, 2020         761         756,678           Gates Global, Inc.         2,985         2,944,222           Headwaters, Inc.         250         251,094           Term Loan, 4,50%, Maturing March 24, 2022         250         251,094           Quikrete Holdings, Inc.         1,158         1,159,979           Term Loan, 4,00%, Maturing September 28, 2020         1,882         1,887,068           REMAX International, Inc.         1,882         1,887,068           Realogy Corporation         1,596         1,595,010           Summit Materials Companies I, LLC         1,596         1,595,010           Summit Materials Companies I, LLC         485         485,842           Ferm Loan, 5.00%, Maturing January 30,2019         485         485,842           WireCo WorldGroup, Inc.         464         644,868           Business Equipment and Services 4.5%         4         442,888           Acosta Holdco, Inc.         4,228         4,423,136           Term Loan, 4.25%, Maturing September 26, 2021         4,428         4,423,136           Altisource Solutions S.a.r.I.         568         56,812           Term Loan, 4.50%, Maturing January 24, 2021         568         567,812           BakerCorp International, Inc.         5		1,927		1,930,021	
Gates Global, Inc.         2,985         2,944,222           Term Loan, 4,25%, Maturing July 5, 2021         2,985         2,944,222           Headwaters, Inc.         250         251,094           Quikrete Holdings, Inc.         1,158         1,159,979           RE/MAX International, Inc.         1,882         1,887,068           Realogy Corporation         1,596         1,596,010           Term Loan, 4,25%, Maturing March 5, 2020         1,596         1,595,010           Summit Materials Companies I, LLC         1         1,596         1,595,010           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, 4,50%, Maturing September 26, 2021         4,422         \$ 4,423,136           Term Loan, 4,55%, Maturing September 20, 2021         2,207         1,969,959           AVSC Holding Corp.         ***** Term Loan, 4,50%, Maturing January 24, 2021         568         567,812           Baker-Corp International, Inc.         ****         ****           Term Loan, 4,50%, Maturing February 14, 2020         855 </td <td></td> <td>761</td> <td></td> <td>756 679</td>		761		756 679	
Term Loan, 4.25%, Maturing July 5, 2021         2,985         2,944.222           Headwaters, Inc.         250         251,094           Term Loan, 4.50%, Maturing March 24, 2022         325,094           Quikrete Holdings, Inc.         1,158         1,159,979           REMAX International, Inc.         382         1,887,088           Term Loan, 4.25%, Maturing July 31, 2020         1,596         1,595,010           Sealogy Corporation         1,596         1,595,010           Summit Materials Companies I, LLC         8         485,842           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           Susiness Equipment and Services 4.5%         4428         4,423,136           Atlisource Solutions Sa.r.I.         207         1,969,959           AVSC Holding Corp.         207         1,969,959           AVSC Holding Corp.         85         568,122           Term Loan, 4,50%, Maturing January 24, 2021         85         85,7812           Baker-Corp International, Inc.         85         87,075           Term Loan, 4,50%, Maturing Pebruary 14, 2020         85		/01		/30,0/8	
Headwaters, Inc.		2.005		2.044.222	
Term Loan, 4.50%, Maturing March 24, 2022         250         251,094           Quikrete Holdings, Inc.         1,158         1,159,979           RE/MAX International, Inc.         1,882         1,887,068           Term Loan, 4.25%, Maturing July 31, 2020         1,882         1,887,068           Realogy Corporation	- · · · · · · · · · · · · · · · · · · ·	2,963		2,944,222	
Quikrete Holdings, Inc.           Term Loan, 4.00%, Maturing September 28, 2020         1,158         1,159,979           RE/MAX International, Inc.         Term Loan, 4.25%, Maturing July 31, 2020         1,882         1,887,068           Realogy Corporation         Term Loan, 3.75%, Maturing March 5, 2020         1,595,010           Summit Materials Companies I, LLC         Term Loan, 5,00%, Maturing January 30, 2019         485         485,842           WireCo WorldGroup, Inc.         Term Loan, 6,00%, Maturing February 15, 2017         644         644,868           Business Equipment and Services 4.5%         Accosta Holdco, Inc.           Term Loan, 4.25%, Maturing September 26, 2021         4,428         9,423,136           Term Loan, 4.50%, Maturing December 9, 2020         4,428         9,599,599           AVSC Holding Corp.         Term Loan, 4.50%, Maturing January 24, 2021         568         567,812           BakerCorp International, Inc.         885         827,075           Firem Loan, 4.25%, Maturing February 14, 2020         855         827,075           Rem Loan, 4.20%, Maturing March 16, 2017 <td rowsp<="" td=""><td></td><td>250</td><td></td><td>251 004</td></td>	<td></td> <td>250</td> <td></td> <td>251 004</td>		250		251 004
Term Loan, 4.00%, Maturing September 28, 2020         1,158         1,159,979           RE/MAX International, Inc.         1,882         1,887,068           Term Loan, 4.25%, Maturing July 31, 2020         1,595         1,595,010           Term Loan, 3.75%, Maturing March 5, 2020         1,595         1,595,010           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.         4428         4,423,136           Term Loan, 4.25%, Maturing September 26, 2021         4,428         4,423,136           Attisource Solutions S.a.r.I.         2,207         1,969,959           AVSC Holding Corp.         2,207         1,969,959           AVSC Holding Corp.         568         567,812           Term Loan, 4.50%, Maturing January 24, 2021         855         827,075           Baker-Corp International, Inc.         855         827,075           Term Loan, 4.00%, Maturing Berbuary 14, 2020         855         827,075           Brickman Group Ltd., LLC         1,084         1,080,067		230		231,094	
RE/MAX International, Inc.   1,882   1,887,068   Realogy Corporation   1,596   1,595,010   Realogy Corporation   1,447,248   Realogy Corporation   1,447,248   Realogy Corporation   1,447,248   Realogy Corporation   1,447,248   Realogy Corporation   1,448   1,447,248   Realogy Corporation   1,448   1,447,248   Realogy Corporation   1,596   Realogy Corporation   1		1 150		1 150 070	
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	
Term Loan, 5.00%, Maturing January 30, 2019       485       485,842         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       4,428       \$ 4,423,136         Altisource 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		1,390		1,393,010	
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	
Acosta Holdco, Inc. Term Loan, 4.25%, Maturing September 26, 2021 Altisource Solutions S.a.r.l. Term Loan, 4.50%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc. Term Loan, 4.00%, Maturing March 16, 2017 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 Ceridian, LLC Term Loan, 4.00%, Maturing September 15, 2020 Term Loan, 4.50%, Maturing September 15, 2020			\$	14,447,248	
Acosta Holdco, Inc. Term Loan, 4.25%, Maturing September 26, 2021 Altisource Solutions S.a.r.l. Term Loan, 4.50%, Maturing December 9, 2020 AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021 BakerCorp International, Inc. Term Loan, 4.25%, Maturing February 14, 2020 Brickman Group Ltd., LLC Term Loan, 4.00%, Maturing December 18, 2020 Brock Holdings III, Inc. Term Loan, 4.00%, Maturing March 16, 2017 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019 Ceridian, LLC Term Loan, 4.00%, Maturing September 15, 2020 Term Loan, 4.50%, Maturing September 15, 2020					
Term Loan, 4.25%, Maturing September 26, 2021       4,428       \$ 4,423,136         Altisource Solutions S.a.r.l.       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         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         Client Logic Corporation	1 1				
Altisource Solutions S.a.r.l.  Term Loan, 4.50%, Maturing December 9, 2020  AVSC Holding Corp.  Term Loan, 4.50%, Maturing January 24, 2021  BakerCorp International, Inc.  Term Loan, 4.25%, Maturing February 14, 2020  Brickman Group Ltd., LLC  Term Loan, 4.00%, Maturing December 18, 2020  Brock Holdings III, Inc.  Term Loan, 6.00%, Maturing March 16, 2017  CCC Information Services, Inc.  Term Loan, 4.00%, Maturing December 20, 2019  Ceridian, LLC  Term Loan, 4.50%, Maturing September 15, 2020  Tom Loan, 4.50%, Maturing September 15, 2020  Tom Loan, 4.50%, Maturing September 15, 2020  Term Loan, 4.50%, Maturing September 15, 2020  Tom Loan, 4.50%, Maturing September 15, 2020  Tom Loan, 4.50%, Maturing September 15, 2020	· ·	4.400	ф	4 400 106	
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         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	- ·	4,428	\$	4,423,136	
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	
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		7.00		565.010	
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	<del>-</del>	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 <sup>(2)</sup>	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 <sup>(3)</sup>	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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297,290
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084,827
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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 <sup>(2)</sup>	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 <sup>(2)</sup>	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 <sup>(2)</sup>	521	522,897
Term Loan - Second Lien, Maturing July 1, 2023 <sup>(2)</sup>	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.		
Term Loan, 5.00%, Maturing August 6, 2020	557	554,215
Renaissance Learning, Inc.	0.4.0	004.070
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	C 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.	470	175 016
Term Loan, 6.25%, Maturing December 7, 2018	4/0	475,046
SkillSoft Corporation Term Loan 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
9	652	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 <sup>(2)</sup>	610	611,451
Term Loan, Maturing June 23, 2022 <sup>(2)</sup>	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.			4.426.002
Term Loan, 6.00%, Maturing April 23, 2021	1,127		1,136,992
Sybil Software, LLC	1.640		1.646.064
Term Loan, 4.25%, Maturing March 20, 2020	1,643		1,646,964
Vertafore, Inc.	1.066		1.060.000
Term Loan, 4.25%, Maturing October 3, 2019	1,866		1,868,800
Wall Street Systems Delaware, Inc.	1 727		1 720 404
Term Loan, 4.50%, Maturing April 30, 2021	1,737		1,738,494
Zebra Technologies Corporation	2.770		2.906.422
Term Loan, 4.75%, Maturing October 27, 2021	2,770		2,806,432
		\$	94,309,573
		-	, 1,2 0,7 ,2 1 0
Equipment Leasing 0.4%			
Delos Finance S.a.r.l.			
Term Loan, 3.50%, Maturing March 6, 2021	3,275	\$	3,277,338
Flying Fortress, Inc.	3,213	Ψ	3,277,330
Term Loan, 3.50%, Maturing April 30, 2020	4,712		4,723,446
Term Loan, 5.50 %, Watering 74pm 50, 2020	7,712		4,723,440
		\$	8,000,784
Financial Intermediaries 2.4%			
Armor Holding II, LLC			
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	,		, ,
Term Loan, 4.25%, Maturing June 29, 2018	3,202		3,208,263
Clipper Acquisitions Corp.	-, -		-,,
Term Loan, 3.00%, Maturing February 6, 2020	1,609		1,597,895
First Data Corporation	,		, ,
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 <sup>(2)</sup>	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			
Term Loan, 4.00%, Maturing March 9, 2020	498		500,314
Moneygram International, Inc.			
Term Loan, 4.25%, Maturing March 27, 2020	1,518		1,443,593
NXT Capital, Inc.			

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

#### Amount\*

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.		4,500	Ψ	4,317,023
Term Loan, 3.75%, Maturing August 8, 2019		1,362		1,363,473
Charger OpCo B.V.		1,502		1,505,175
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		,		, ,
Term Loan, 4.75%, Maturing June 26, 2019		1,001		1,002,188
Del Monte Foods, Inc.				
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		246,875
Dole Food Company, Inc.				
Term Loan, 4.50%, Maturing November 1, 2018		2,068		2,071,838
H.J. Heinz Company				
Term Loan, 3.25%, Maturing June 5, 2020		7,701		7,711,933
High Liner Foods, Incorporated				
Term Loan, 4.25%, Maturing April 24, 2021		1,111		1,111,632
JBS USA Holdings, Inc.				
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