EATON VANCE SENIOR INCOME TRUST Form N-Q May 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

#### 811-09013

**Investment Company Act File Number** 

# **Eaton Vance Senior Income Trust**

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant s Telephone Number, Including Area Code)

June 30

Date of Fiscal Year End

March 31, 2015

Date of Reporting Period

**Item 1. Schedule of Investments** 

**Eaton Vance** 

**Senior Income Trust** 

March 31, 2015

#### PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 143.3%)

Sorting   Company   Comp		Principal Amount*		
Atlantic Aviation FBQ, Inc.   271   269,887   BE Aerospace, Inc.   325%, Maturing December 16, 2021   326,887   BE Aerospace, Inc.   331   330,800   DAE Aviation Holdings, Inc.   331   330,800   DAE Aviation Holdings, Inc.   331   330,800   DECEMBER 16, 2021   331   332,800   DECEMBER 16, 2021   331   332,800   DECEMBER 16, 2021   331   332,800   DECEMBER 16, 2021   332   322,800   DEC	•	(000 s omitted)		Value
Term Loan, 3.25%, Maturing June 1, 2020	•			
BE Aerospace, Inc.         499         503,424           Term Loan, 4.00%, Maturing December 16, 2021         499         503,424           DAE Aviation Holdings, Inc.         331         330,800           Term Loan, 5.00%, Maturing November 2, 2018         311         116,368           LAP Worldwide Services, Inc.         316         116,368           LAP Worldwide Services, Inc.         316         160,871           Term Loan, 4.55%, Maturing July 18, 2019 <sup>(3)</sup> 221         176,744           Silver II US Holdings, LLC         915         870,749           Silver II US Holdings, LLC         915         870,749           Standard Aero Limited         310         149,961           Term Loan, 5.00%, Maturing November 2, 2018         150         149,961           Term Loan, 3.75%, Maturing February 28, 2020         2,251         2,251,267           Term Loan, 3.75%, Maturing June 4, 2021         893         893,064           Air Transport 0.4%           Virgin America, Inc.         35         5,723,132           Ferm Loan, 4.50%, Maturing April 4, 2019         1,150         \$ 1,052,020           Air Transport 0.4%         \$ 1,052,020           Ferm Loan, 4.50%, Maturing April 27, 2020         743         745,031 <th< td=""><td>·</td><td></td><td></td><td></td></th<>	·			
Term Loan, 4,00%, Maturing December 16, 2021         499         503,424           DAE Aviation Holdings, Inc.         331         330,800           Term Loan, 5,00%, Maturing November 2, 2018         31         16,88           Horm Loan, 4,75%, Maturing June 28, 2017         116         116,388           IAP Worldwide Services, Inc.         8         161         160,871           Term Loan, Asturing July 18, 2018 <sup>(2)</sup> 221         176,741           Silver II US Holdings, LLC         915         870,749           Term Loan, 4,00%, Maturing December 13, 2019         915         870,749           Standard Aero Limited         150         149,961           Term Loan, 3,75%, Maturing November 2, 2018         150         149,961           Term Loan, 3,75%, Maturing February 28, 2020         2,251         2,251,267           Term Loan, 3,75%, Maturing June 4, 2021         893         893,064           Virgin America, Inc.           Term Loan, 4,50%, Maturing April 4, 2019         1,150         \$ 1,052,020           Automotive 5.4%           Affinia Group Intermediate Holdings, Inc.         Term Loan, 4,50%, Maturing April 27, 2020         743         745,031           Term Loan, 3,50%, Maturing August 23, 2019         1,679         1,682,021	Term Loan, 3.25%, Maturing June 1, 2020	271	\$	269,887
Page				
Term Loan, 5.00%, Maturing November 2, 2018         331         330,800           Ducommun Incorporated         Term Loan, 4.75%, Maturing June 28, 2017         116         116,368           IAP Worldwide Services, Inc.         Term Loan, Aduring July 18, 2018 <sup>2)</sup> 201         160,871           Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 <sup>(3)</sup> 221         176,744           Silver II US Holdings, LLC         Term Loan, 4.00%, Maturing December 13, 2019         870,749         Standard Aero Limited         150         149,961           Term Loan, 5.00%, Maturing November 2, 2018         150         149,961           Term Loan, 3.75%, Maturing February 28, 2020         2,251         2,251,267           Term Loan, 3.75%, Maturing June 4, 2021         893         893,064           Air Transport 0.4%         Virgin America, Inc.         Term Loan, 4.50%, Maturing April 4, 2019         1,150         \$ 1,052,020           Automotive 5.4%         Automotive 6.4%         Automotive 6.4%         Automotive 6.4%	Term Loan, 4.00%, Maturing December 16, 2021	499		503,424
Ducommun Incorporated         1         116,368           Izer Loan, 4,75%, Maturing June 28, 2017         16         16,368           Izer Worldwide Services, Inc.         161         160,871           Revolving Loan, Maturing July 18, 2018 <sup>(2)</sup> 22         176,741           Term Loan - Scoond Lien, 8,00%, Maturing July 18, 2019 <sup>(3)</sup> 915         870,749           Siver II US Holdings, LLC         915         870,749         870,499           Standard Acro Limited         150         149,961         178,961         179,961         179,961         179,961         179,961         179,961         179,961         179,961         179,961         179,961         179,961         179,961         179,961         179,961         179,961         179,961         179,961         189	8 7			
Term Loan, 4.75%, Maturing June 28, 2017         116         116,368           LAP Worldwide Services, Inc.         161         160,871           Revolving Loan, Maturing July 18, 2018 <sup>(2)</sup> 221         176,741           Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 <sup>(3)</sup> 221         176,741           Silver II US Holdings, LLC         915         870,749           Term Loan, 4.00%, Maturing December 13, 2019         915         870,749           Standard Aero Limited         150         149,661           Term Loan, 5.00%, Maturing November 2, 2018         150         149,661           Term Loan, 3.75%, Maturing February 28, 2020         2,251         2,251,67           Term Loan, 3.75%, Maturing June 4, 2021         893         893,064           Air Transport 0.4%           Virgin America, Inc.         \$1,052,020           Term Loan, 4.50%, Maturing April 4, 2019         1,150         \$ 1,052,020           Automotive 5.4%         4         \$ 1,052,020           Automotive 5.4%         4         \$ 1,052,020           Automotive 5.4%         5         \$ 1,052,020           Automotive 5.4%         5         \$ 1,052,020           Ferm Loan, 4.75%, Maturing April 27, 2020         3         \$ 745,011 <t< td=""><td></td><td>331</td><td></td><td>330,800</td></t<>		331		330,800
Revolving Loan, Maturing July 18, 2018 <sup>(2)</sup>   201   160,871   167,41   16	Ducommun Incorporated			
Revolving Loan, Maturing July 18, 2018 <sup>(2)</sup> 161         160,871           Term Loan - Second Lien, 8,00%, Maturing July 18, 2019 <sup>(3)</sup> 221         176,741           Silver I US Holdings, LLC         915         870,749           Term Loan, 4,00%, Maturing December 13, 2019         915         870,749           Standard Aero Limited         150         149,961           Term Loan, 5,00%, Maturing November 2, 2018         150         149,961           Transdigm, Inc.         893         893,064           Term Loan, 3,75%, Maturing February 28, 2020         2,251         2,251,267           Term Loan, 3,75%, Maturing June 4, 2021         893         893,064           Air Transport 0,4%           Virgin America, Inc.         1,150         \$ 1,052,020           Automotive 5,4%           Attining Group Intermediate Holdings, Inc.         31,052,020           Automotive 5,4%           Affinia Group Intermediate Holdings, Inc.         34         \$ 745,031           Term Loan, 4,55%, Maturing April 27, 2020         743         \$ 745,031           Term Loan, 3,50%, Maturing August 23, 2019         1,679         1,682,021           Chrysler Group, LLC           Erm Loan, 3,50%, Maturing May 24, 2017         2,422		116		116,368
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 <sup>(3)</sup> 221         176,741           Silver II US Holdings, LLC         915         870,749           Standard A.00%, Maturing December 13, 2019         150         149,961           Term Loan, 5.00%, Maturing November 2, 2018         150         149,961           Transdigm, Inc.         2,251         2,251,267           Term Loan, 3.75%, Maturing February 28, 2020         2,251         2,251,267           Term Loan, 3.75%, Maturing June 4, 2021         893         893,064           Air Transport 0.4%           Virgin America, Inc.           Term Loan, 4.50%, Maturing April 4, 2019         1,150         \$ 1,052,020           Automotive 5.4%           Automotive 5.4%           Affinia Group Intermediate Holdings, Inc.           Term Loan, 4.75%, Maturing April 27, 2020         743         \$ 745,031           Allison Transmission, Inc.           Term Loan, 3.50%, Maturing April 23, 2019         2,22         2,423,760           Term Loan, 3.50%, Maturing May 24, 2017         2,422         2,423,760           Term Loan, 3.25%, Maturing December 31, 2018         323         322,280           CS Intermediate Holdings, Inc.	IAP Worldwide Services, Inc.			
Silver II US Holdings, LLC           Term Loan, 4.00%, Maturing December 13, 2019         915         870,749           Standard Acro Limited         150         149,961           Term Loan, 5.00%, Maturing November 2, 2018         150         149,961           Transdigm, Inc.         2,251         2,251,257           Term Loan, 3.75%, Maturing June 4, 2021         893         893,064           Air Transport 0.4%           Virgin America, Inc.           Term Loan, 4.50%, Maturing April 4, 2019         1,150         \$ 1,052,020           Automotive 5.4%           Affinia Group Intermediate Holdings, Inc.           Term Loan, 4.75%, Maturing April 27, 2020         743         745,031           Allison Transmission, Inc.         1,679         1,682,021           Chrysler Group, LLC         2         2,423,760           Term Loan, 3.50%, Maturing May 24, 2017         2,422         2,423,760           Term Loan, 3.25%, Maturing December 31, 2018         323         322,280           CS Intermediate Holdeo 2, LLC         323         322,280           Term Loan, 5.25%, Maturing December 12, 2019         470         471,132           Federal-Mogul Holdings Corporation		161		160,871
Term Loan, 4.00%, Maturing December 13, 2019         915         870,749           Standard Aero Limited         150         149,961           Term Loan, 5.00%, Maturing November 2, 2018         150         149,961           Term Loan, 3.75%, Maturing February 28, 2020         2,251         2,251,267           Term Loan, 3.75%, Maturing June 4, 2021         893         893,064           Air Transport 0.4%           Virgin America, Inc.           Term Loan, 4.50%, Maturing April 4, 2019         1,150         \$ 1,052,020           Automotive 5.4%           Affinia Group Intermediate Holdings, Inc.           Term Loan, 4.75%, Maturing April 27, 2020         743         \$ 745,031           Allison Transmission, Inc.         1,679         1,682,021           Chrysler Group, LLC         1         1,040         1,039,284           Chrysler Group, LLC         2,422         2,423,760         1           Term Loan, 3.50%, Maturing May 24, 2017         2,422         2,423,760         1           Term Loan, 3.50%, Maturing December 31, 2018         323         322,280           CS Intermediate Holdco 2, LLC         1         323         322,280           Term Loan, 5.55%, Maturing December 12, 2019         470         471,132	Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 <sup>(3)</sup>	221		176,741
Standard Aero Limited           Term Loan, 5.00%, Maturing November 2, 2018         150         149,961           Transdigm, Inc.         Term Loan, 3.75%, Maturing February 28, 2020         2,251         2,251,267           Term Loan, 3.75%, Maturing June 4, 2021         893         893,064           Air Transport 0.4%         Virgin America, Inc.           Term Loan, 4.50%, Maturing April 4, 2019         1,150         \$ 1,052,020           Automotive 5.4%           Attimediate Holdings, Inc.         Term Loan, 4.75%, Maturing April 27, 2020         743         745,031           Allison Transmission, Inc.         Term Loan, 3.50%, Maturing August 23, 2019         1,679         1,682,021           Chrysler Group, LLC         Term Loan, 3.50%, Maturing May 24, 2017         2,422         2,423,760           Term Loan, 3.50%, Maturing May 24, 2017         2,422         2,423,760           Term Loan, 3.50%, Maturing December 31, 2018         3         322,280           December 3, 2018         3         322,280           Term Loan, 5.25%, Maturing December 12, 2019         470         471,132           Term Loan, 5.25%, Maturi	Silver II US Holdings, LLC			
Term Loan, 5.00%, Maturing November 2, 2018       150       149,961         Transdigm, Inc.       2,251       2,251,267         Term Loan, 3.75%, Maturing February 28, 2020       893       893,064         **S723,132         Air Transport 0.4%         Virgin America, Inc.         Term Loan, 4.50%, Maturing April 4, 2019       1,150       \$ 1,052,020         Automotive 5.4%         Affinia Group Intermediate Holdings, Inc.         Term Loan, 4.75%, Maturing April 27, 2020       743       \$ 745,031         Allison Transmission, Inc.       743       \$ 745,031         Term Loan, 3.50%, Maturing August 23, 2019       1,679       1,682,021         Chrysler Group, LLC         Term Loan, 3.50%, Maturing May 24, 2017       2,422       2,423,760         Term Loan, 3.25%, Maturing May 24, 2018       1,040       1,039,284         CS Intermediate Holdco 2, LLC         Term Loan, 4.00%, Maturing April 4, 2021       323       322,280         Dayco Products, LLC       Term Loan, 5.25%, Maturing December 12, 2019       470       471,132         Federal-Mogul Holdings Corporation	Term Loan, 4.00%, Maturing December 13, 2019	915		870,749
Transdigm, Inc.           Term Loan, 3.75%, Maturing February 28, 2020         2,251         2,251,267           Term Loan, 3.75%, Maturing June 4, 2021         893         893,064           Air Transport 0.4%           Virgin America, Inc.           Term Loan, 4.50%, Maturing April 4, 2019         1,150         \$ 1,052,020           Automotive 5.4%           Affinia Group Intermediate Holdings, Inc.           Term Loan, 4.75%, Maturing April 27, 2020         743         \$ 745,031           Allison Transmission, Inc.           Term Loan, 3.50%, Maturing August 23, 2019         1,679         1,682,021           Chrysler Group, LLC           Term Loan, 3.50%, Maturing May 24, 2017         2,422         2,423,760           Term Loan, 3.25%, Maturing May 24, 2017         2,422         2,423,760           Term Loan, 3.25%, Maturing April 4, 2021         323         322,280           Dayco Products, LLC           Term Loan, 5,25%, Maturing December 12, 2019         470         471,132           Federal-Mogul Holdings Corporation				
Term Loan, 3.75%, Maturing February 28, 2020       2,251       2,251,267         Term Loan, 3.75%, Maturing June 4, 2021       893       893,064         \$ 5,723,132         Air Transport 0.4%         Virgin America, Inc.         Term Loan, 4.50%, Maturing April 4, 2019       1,150       \$ 1,052,020         Automotive 5.4%         Affinia Group Intermediate Holdings, Inc.         Term Loan, 4,75%, Maturing April 27, 2020       743       745,031         Allison Transmission, Inc.         Term Loan, 3.50%, Maturing August 23, 2019       1,679       1,682,021         Chrysler Group, LLC         Term Loan, 3.50%, Maturing May 24, 2017       2,422       2,423,760         Term Loan, 3.50%, Maturing May 24, 2017       2,422       2,423,760         Term Loan, 3.50%, Maturing April 4, 2021       323       322,280         Dayco Products, LLC         Term Loan, 5.25%, Maturing December 12, 2019       470       471,132         Federal-Mogul Holdings Corporation	Term Loan, 5.00%, Maturing November 2, 2018	150		149,961
Term Loan, 3.75%, Maturing February 28, 2020       2,251       2,251,267         Term Loan, 3.75%, Maturing June 4, 2021       893       893,064         \$ 5,723,132         Air Transport 0.4%         Virgin America, Inc.         Term Loan, 4.50%, Maturing April 4, 2019       1,150       \$ 1,052,020         Automotive 5.4%         Affinia Group Intermediate Holdings, Inc.         Term Loan, 4,75%, Maturing April 27, 2020       743       745,031         Allison Transmission, Inc.         Term Loan, 3.50%, Maturing August 23, 2019       1,679       1,682,021         Chrysler Group, LLC         Term Loan, 3.50%, Maturing May 24, 2017       2,422       2,423,760         Term Loan, 3.50%, Maturing May 24, 2017       2,422       2,423,760         Term Loan, 3.50%, Maturing April 4, 2021       323       322,280         Dayco Products, LLC         Term Loan, 5.25%, Maturing December 12, 2019       470       471,132         Federal-Mogul Holdings Corporation	Transdigm, Inc.			
Term Loan, 3.75%, Maturing June 4, 2021       893       893,064         \$ 5,723,132         Air Transport 0.4%         Virgin America, Inc.         Term Loan, 4.50%, Maturing April 4, 2019       1,150       \$ 1,052,020         Automotive 5.4%         Affinia Group Intermediate Holdings, Inc.         Term Loan, 4.75%, Maturing April 27, 2020       743       745,031         Allison Transmission, Inc.         Term Loan, 3.50%, Maturing August 23, 2019       1,679       1,682,021         Chrysler Group, LLC         Term Loan, 3.50%, Maturing May 24, 2017       2,422       2,423,760         Term Loan, 3.25%, Maturing December 31, 2018       1,040       1,039,284         CS Intermediate Holdco 2, LLC         Term Loan, 4.00%, Maturing April 4, 2021       323       322,280         Dayco Products, LLC         Term Loan, 5.25%, Maturing December 12, 2019       470       471,132         Federal-Mogul Holdings Corporation		2,251		2,251,267
Air Transport 0.4% Virgin America, Inc. Term Loan, 4.50%, Maturing April 4, 2019  Automotive 5.4%  Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020  Automotive 5.4%  Affinia Group Intermediate Holdings, Inc. Term Loan, 3.50%, Maturing April 27, 2020  Term Loan, 3.50%, Maturing August 23, 2019  Chrysler Group, LLC Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.50%, Maturing May 24, 2017 Term Loan, 3.50%, Maturing December 31, 2018  CS Intermediate Holdco 2, LLC Term Loan, 4.00%, Maturing April 4, 2021  Term Loan, 4.00%, Maturing April 4, 2021  Term Loan, 5.25%, Maturing December 12, 2019		893		893,064
Air Transport 0.4% Virgin America, Inc. Term Loan, 4.50%, Maturing April 4, 2019  Automotive 5.4% Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020  Automotive 5.4% Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020  Term Loan, 4.75%, Maturing August 23, 2019  Chrysler Group, LLC Term Loan, 3.50%, Maturing May 24, 2017  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  Term Loan, 5.25%, Maturing December 12, 2019	, , , , , , , , , , , , , , , , , , , ,			
Virgin America, Inc.         Term Loan, 4.50%, Maturing April 4, 2019       1,150       \$ 1,052,020         Automotive 5.4%         Affinia Group Intermediate Holdings, Inc.         Term Loan, 4.75%, Maturing April 27, 2020       743       \$ 745,031         Allison Transmission, Inc.         Term Loan, 3.50%, Maturing August 23, 2019       1,679       1,682,021         Chrysler Group, LLC         Term Loan, 3.50%, Maturing May 24, 2017       2,422       2,423,760         Term Loan, 3.25%, Maturing December 31, 2018       1,040       1,039,284         CS Intermediate Holdco 2, LLC         Term Loan, 4.00%, Maturing April 4, 2021       323       322,280         Dayco Products, LLC         Term Loan, 5.25%, Maturing December 12, 2019       470       471,132         Federal-Mogul Holdings Corporation			\$	5,723,132
Term Loan, 4.50%, Maturing April 4, 2019       1,052,020         Automotive 5.4%         Affinia Group Intermediate Holdings, Inc.         Term Loan, 4.75%, Maturing April 27, 2020       743       \$ 745,031         Allison Transmission, Inc.         Term Loan, 3.50%, Maturing August 23, 2019       1,679       1,682,021         Chrysler Group, LLC         Term Loan, 3.50%, Maturing May 24, 2017       2,422       2,423,760         Term Loan, 3.25%, Maturing December 31, 2018       1,040       1,039,284         CS Intermediate Holdco 2, LLC       323       322,280         Dayco Products, LLC       323       322,280         Term Loan, 4.00%, Maturing December 12, 2019       470       471,132         Federal-Mogul Holdings Corporation	•			
Automotive 5.4%  Affinia Group Intermediate Holdings, Inc.  Term Loan, 4.75%, Maturing April 27, 2020 743 745,031  Allison Transmission, Inc.  Term Loan, 3.50%, Maturing August 23, 2019 1,679 1,682,021  Chrysler Group, LLC  Term Loan, 3.50%, Maturing May 24, 2017 2,422 2,423,760  Term Loan, 3.25%, Maturing December 31, 2018 1,040 1,039,284  CS Intermediate Holdco 2, LLC  Term Loan, 4.00%, Maturing April 4, 2021 323 322,280  Dayco Products, LLC  Term Loan, 5.25%, Maturing December 12, 2019 470 471,132  Federal-Mogul Holdings Corporation	9 /			
Automotive 5.4% Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020 743 745,031 Allison Transmission, Inc. Term Loan, 3.50%, Maturing August 23, 2019 1,682,021 Chrysler Group, LLC Term Loan, 3.50%, Maturing May 24, 2017 2,422 2,423,760 Term Loan, 3.25%, Maturing December 31, 2018 1,040 1,039,284 CS Intermediate Holdco 2, LLC Term Loan, 4.00%, Maturing April 4, 2021 323 322,280 Dayco Products, LLC Term Loan, 5.25%, Maturing December 12, 2019 470 471,132 Federal-Mogul Holdings Corporation	Term Loan, 4.50%, Maturing April 4, 2019	1,150	\$	1,052,020
Automotive 5.4% Affinia Group Intermediate Holdings, Inc. Term Loan, 4.75%, Maturing April 27, 2020 743 745,031 Allison Transmission, Inc. Term Loan, 3.50%, Maturing August 23, 2019 1,682,021 Chrysler Group, LLC Term Loan, 3.50%, Maturing May 24, 2017 2,422 2,423,760 Term Loan, 3.25%, Maturing December 31, 2018 1,040 1,039,284 CS Intermediate Holdco 2, LLC Term Loan, 4.00%, Maturing April 4, 2021 323 322,280 Dayco Products, LLC Term Loan, 5.25%, Maturing December 12, 2019 470 471,132 Federal-Mogul Holdings Corporation				
Affinia Group Intermediate Holdings, Inc.         Term Loan, 4.75%, Maturing April 27, 2020       743       \$ 745,031         Allison Transmission, Inc.       Term Loan, 3.50%, Maturing August 23, 2019       1,679       1,682,021         Chrysler Group, LLC       Term Loan, 3.50%, Maturing May 24, 2017       2,422       2,423,760         Term Loan, 3.25%, Maturing December 31, 2018       1,040       1,039,284         CS Intermediate Holdco 2, LLC       Term Loan, 4.00%, Maturing April 4, 2021       323       322,280         Dayco Products, LLC         Term Loan, 5.25%, Maturing December 12, 2019       470       471,132         Federal-Mogul Holdings Corporation			\$	1,052,020
Affinia Group Intermediate Holdings, Inc.         Term Loan, 4.75%, Maturing April 27, 2020       743       \$ 745,031         Allison Transmission, Inc.       Term Loan, 3.50%, Maturing August 23, 2019       1,679       1,682,021         Chrysler Group, LLC       Term Loan, 3.50%, Maturing May 24, 2017       2,422       2,423,760         Term Loan, 3.25%, Maturing December 31, 2018       1,040       1,039,284         CS Intermediate Holdco 2, LLC       Term Loan, 4.00%, Maturing April 4, 2021       323       322,280         Dayco Products, LLC         Term Loan, 5.25%, Maturing December 12, 2019       470       471,132         Federal-Mogul Holdings Corporation	Automotive 5.4%			
Term Loan, 4.75%, Maturing April 27, 2020       743       \$ 745,031         Allison Transmission, Inc.       Term Loan, 3.50%, Maturing August 23, 2019       1,679       1,682,021         Chrysler Group, LLC       Term Loan, 3.50%, Maturing May 24, 2017       2,422       2,423,760         Term Loan, 3.25%, Maturing December 31, 2018       1,040       1,039,284         CS Intermediate Holdco 2, LLC       Term Loan, 4.00%, Maturing April 4, 2021       323       322,280         Dayco Products, LLC         Term Loan, 5.25%, Maturing December 12, 2019       470       471,132         Federal-Mogul Holdings Corporation       471,132				
Allison Transmission, Inc.  Term Loan, 3.50%, Maturing August 23, 2019  Chrysler Group, LLC  Term Loan, 3.50%, Maturing May 24, 2017  Term Loan, 3.50%, Maturing December 31, 2018  CS Intermediate Holdco 2, LLC  Term Loan, 4.00%, Maturing April 4, 2021  Term Loan, 4.00%, Maturing December 12, 2019  Term Loan, 5.25%, Maturing December 12, 2019  470  471,132  Federal-Mogul Holdings Corporation	•	743	\$	745,031
Term Loan, 3.50%, Maturing August 23, 2019       1,679       1,682,021         Chrysler Group, LLC       Term Loan, 3.50%, Maturing May 24, 2017       2,422       2,423,760         Term Loan, 3.25%, Maturing December 31, 2018       1,040       1,039,284         CS Intermediate Holdco 2, LLC       Term Loan, 4.00%, Maturing April 4, 2021       323       322,280         Dayco Products, LLC         Term Loan, 5.25%, Maturing December 12, 2019       470       471,132         Federal-Mogul Holdings Corporation			Ť	, 10,000
Chrysler Group, LLC         Term Loan, 3.50%, Maturing May 24, 2017       2,422       2,423,760         Term Loan, 3.25%, Maturing December 31, 2018       1,040       1,039,284         CS Intermediate Holdco 2, LLC       323       322,280         Term Loan, 4.00%, Maturing April 4, 2021       323       322,280         Dayco Products, LLC         Term Loan, 5.25%, Maturing December 12, 2019       470       471,132         Federal-Mogul Holdings Corporation	· · · · · · · · · · · · · · · · · · ·	1.679		1.682.021
Term Loan, 3.50%, Maturing May 24, 2017       2,422       2,423,760         Term Loan, 3.25%, Maturing December 31, 2018       1,040       1,039,284         CS Intermediate Holdco 2, LLC         Term Loan, 4.00%, Maturing April 4, 2021       323       322,280         Dayco Products, LLC         Term Loan, 5.25%, Maturing December 12, 2019       470       471,132         Federal-Mogul Holdings Corporation		2,077		-,00-,0-
Term Loan, 3.25%, Maturing December 31, 2018       1,040       1,039,284         CS Intermediate Holdco 2, LLC       Term Loan, 4.00%, Maturing April 4, 2021       323       322,280         Dayco Products, LLC       Term Loan, 5.25%, Maturing December 12, 2019       470       471,132         Federal-Mogul Holdings Corporation       470       471,132		2.422		2.423.760
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  470 471,132		,		
Term Loan, 4.00%, Maturing April 4, 2021  Dayco Products, LLC  Term Loan, 5.25%, Maturing December 12, 2019  Federal-Mogul Holdings Corporation  323 322,280 470 471,132		1,010		1,037,207
Dayco Products, LLC Term Loan, 5.25%, Maturing December 12, 2019 470 471,132 Federal-Mogul Holdings Corporation	·	323		322.280
Term Loan, 5.25%, Maturing December 12, 2019  Federal-Mogul Holdings Corporation  470  471,132	• •	323		322,200
Federal-Mogul Holdings Corporation	•	470		471 132
9 9 •		770		7/1,132
7	Term Loan, 4.75%, Maturing April 15, 2021	1,940		1,937,339

Goodyear Tire & Rubber Company (The)		
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	2,813	2,841,064
INA Beteiligungsgesellschaft GmbH		
Term Loan, 4.25%, Maturing May 15, 2020	500	504,140
MPG Holdco I, Inc.		
Term Loan, 4.25%, Maturing October 20, 2021	1,277	1,285,585
TI Group Automotive Systems, LLC		
Term Loan, 4.25%, Maturing July 2, 2021	422	422,164
Tower Automotive Holdings USA, LLC		
Term Loan, 4.00%, Maturing April 23, 2020	371	371,327
Visteon Corporation		
Term Loan, 3.50%, Maturing April 9, 2021	521	520,981
	9	\$ 14,566,108

	Principal Amount*		
Borrower/Tranche Description	(000 s omitted)		Value
Beverage and Tobacco 0.3%			
Flavors Holdings, Inc.			
Term Loan, 6.75%, Maturing April 3, 2020	366	\$	354,656
Term Loan - Second Lien, 11.00%, Maturing October 3, 2021	500		482,500
		\$	837,156
		·	,
Brokerage/Securities Dealers/Investment Houses 0.2%			
American Beacon Advisors, Inc.			
·	157	Ф	157,000
Term Loan, 4.75%, Maturing November 22, 2019	157	\$	157,099
Astro AB Borrower, Inc.	. = .		
Term Loan, Maturing March 3, 2022 <sup>(2)</sup>	150		151,125
Term Loan - Second Lien, Maturing March 3, 2023 <sup>(2)</sup>	125		125,938
		\$	434,162
Building and Development 1.3%			
ABC Supply Co., Inc.			
Term Loan, 3.50%, Maturing April 16, 2020	616	\$	614,279
CPG International, Inc.	010	Ψ	014,277
Term Loan, 4.75%, Maturing September 30, 2020	296		291,560
	290		291,300
Gates Global, Inc.	746		744.226
Term Loan, 4.25%, Maturing July 5, 2021	746		744,326
Headwaters, Inc.			
Term Loan, 4.50%, Maturing March 24, 2022	100		100,562
Quikrete Holdings, Inc.			
Term Loan, 4.00%, Maturing September 28, 2020	449		449,320
RE/MAX International, Inc.			
Term Loan, 4.25%, Maturing July 31, 2020	755		751,328
Summit Materials Companies I, LLC			
Term Loan, 5.00%, Maturing January 30, 2019	243		243,973
WireCo WorldGroup, Inc.			
Term Loan, 6.00%, Maturing February 15, 2017	314		313,875
Torin Louis, 0.00%, Mutaring Fortuny 15, 2017	311		313,073
		\$	3,509,223
Business Equipment and Services 12.4%			
Acosta Holdco, Inc.			
Term Loan, 5.00%, Maturing September 26, 2021	1,646	\$	1,661,758
Altisource Solutions S.a.r.l.			
Term Loan, 4.50%, Maturing December 9, 2020	1,307		960,894
AVSC Holding Corp.	·		
Term Loan, 4.50%, Maturing January 24, 2021	198		198,000
BakerCorp International, Inc.	170		170,000
Term Loan, 4.25%, Maturing February 14, 2020	417		394,151
Brickman Group Ltd., LLC	417		334,131
• '	205		393,416
Term Loan, 4.00%, Maturing December 18, 2020	395		393,416
Brock Holdings III, Inc.	~		<b>700 044</b>
Term Loan, 6.00%, Maturing March 16, 2017	544		538,211
CCC Information Services, Inc.			
Term Loan, 4.00%, Maturing December 20, 2019	220		219,640
Ceridian, LLC			
Term Loan, 4.50%, Maturing September 15, 2020	308		305,519
ClientLogic Corporation			
Term Loan, 7.24%, Maturing January 30, 2017	EUR 586		617,033

Term Loan, 7.50%, Maturing January 30, 2017	303	301,591
Corporate Capital Trust, Inc.		
Term Loan, 4.00%, Maturing May 15, 2019	470	470,532
CPM Acquisition Corp.		
Term Loan, 6.25%, Maturing August 29, 2017	223	223,111
Crossmark Holdings, Inc.		
Term Loan, 4.50%, Maturing December 20, 2019	721	694,004
Education Management, LLC		
Term Loan, 5.50%, Maturing July 2, 2020	135	124,450
Term Loan, 8.50%, Maturing July 2, 2020	224	183,311

	Princ Amou	•	
Borrower/Tranche Description	(000 s c	omitted)	Value
EIG Investors Corp.			
Term Loan, 5.00%, Maturing November 9, 2019		1,199	\$ 1,205,798
Emdeon Business Services, LLC			
Term Loan, 3.75%, Maturing November 2, 2018		706	707,920
Expert Global Solutions, Inc.			
Term Loan, 8.50%, Maturing April 3, 2018		330	330,281
Extreme Reach, Inc.			
Term Loan, 6.75%, Maturing February 7, 2020		349	350,353
Garda World Security Corporation			
Term Loan, 4.00%, Maturing November 6, 2020		55	55,157
Term Loan, 4.00%, Maturing November 6, 2020		216	215,613
Term Loan, 4.75%, Maturing November 6, 2020	CAD	296	225,717
IG Investment Holdings, LLC			-,-
Term Loan, 6.00%, Maturing October 29, 2021		224	224,987
IMS Health Incorporated		22.	221,507
Term Loan, 3.50%, Maturing March 17, 2021		1,203	1,201,186
Information Resources, Inc.		1,203	1,201,100
Term Loan, 4.75%, Maturing September 30, 2020		591	596,910
ION Trading Technologies S.a.r.l.		371	370,710
Term Loan, 4.50%, Maturing June 10, 2021	EUR	563	609,617
Term Loan - Second Lien, 7.25%, Maturing June 10, 2022	LUK	500	494,687
KAR Auction Services, Inc.		300	494,007
		1,373	1 272 562
Term Loan, 3.50%, Maturing March 11, 2021		1,373	1,372,562
Kronos Incorporated Tarm Loan 4 50% Maturing October 20, 2010		1 105	1 100 064
Term Loan, 4.50%, Maturing October 30, 2019		1,195	1,199,064
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020		549	564,254
Language Line, LLC		(2)	(22.750
Term Loan, 6.25%, Maturing June 20, 2016		626	623,750
MCS AMS Sub-Holdings, LLC		500	400.670
Term Loan, 7.00%, Maturing October 15, 2019		509	489,672
Monitronics International, Inc.		504	505 600
Term Loan, 4.25%, Maturing March 23, 2018		584	585,608
PGX Holdings, Inc.			2=2 122
Term Loan, 6.25%, Maturing September 29, 2020		272	273,429
Quintiles Transnational Corp.			
Term Loan, 3.75%, Maturing June 8, 2018		2,570	2,577,650
RCS Capital Corporation			
Term Loan, 6.50%, Maturing April 29, 2019		749	747,111
Term Loan - Second Lien, 10.50%, Maturing April 29, 2021		250	245,625
Sensus USA, Inc.			
Term Loan, 4.50%, Maturing May 9, 2017		336	336,434
Term Loan - Second Lien, 8.50%, Maturing May 9, 2018		500	492,500
ServiceMaster Company			
Term Loan, 4.25%, Maturing July 1, 2021		1,194	1,197,229
SunGard Data Systems, Inc.			
Term Loan, 3.93%, Maturing February 28, 2017		1,240	1,242,171
Term Loan, 4.00%, Maturing March 8, 2020		3,116	3,127,186
TNS, Inc.			
Term Loan, 5.00%, Maturing February 14, 2020		446	446,869
TransUnion, LLC			
Term Loan, 4.00%, Maturing April 9, 2021		2,054	2,056,818
Travelport Finance (Luxembourg) S.a.r.l.			
Term Loan, 5.75%, Maturing September 2, 2021		574	579,513
West Corporation			
Term Loan, 3.25%, Maturing June 30, 2018		1,689	1,688,242

Borrower/Tranche Description	Amo	cipal ount* omitted)		Value
Cable and Satellite Television 3.1%				
Cequel Communications, LLC			_	
Term Loan, 3.50%, Maturing February 14, 2019		802	\$	804,253
Crown Media Holdings, Inc.				
Term Loan, 4.00%, Maturing July 14, 2018		119		118,072
MCC Iowa, LLC		101		100 611
Term Loan, 3.25%, Maturing January 29, 2021		491		488,641
Term Loan, 3.75%, Maturing June 30, 2021		422		419,176
Mediacom Illinois, LLC				
Term Loan, 3.15%, Maturing October 23, 2017		381		380,571
Term Loan, 3.75%, Maturing June 30, 2021		249		248,489
Numericable U.S., LLC		<b>7</b> 00		<b>7</b> 11 110
Term Loan, 4.50%, Maturing May 21, 2020		509		511,118
Term Loan, 4.50%, Maturing May 21, 2020		588		590,795
Sterling Entertainment Enterprises, LLC				
Term Loan, 3.18%, Maturing December 28, 2017		360		344,772
Virgin Media Bristol, LLC				
Term Loan, 3.50%, Maturing June 7, 2020		2,180		2,179,915
Virgin Media Investment Holdings Limited				
Term Loan, 4.25%, Maturing June 30, 2023	GBP	750		1,115,071
Ziggo B.V.				
Term Loan, 3.75%, Maturing January 15, 2022	EUR	191		205,749
Term Loan, 3.75%, Maturing January 15, 2022	EUR	297		319,381
Term Loan, 3.75%, Maturing January 15, 2022	EUR	537		578,084
			\$	8,304,087
Chemicals and Plastics 6.9%				
Allnex (Luxembourg) & Cy S.C.A.				
Term Loan, 4.50%, Maturing October 3, 2019		146	\$	146,057
Allnex USA, Inc.				
Term Loan, 4.50%, Maturing October 3, 2019		75		75,782
Aruba Investments, Inc.				
Term Loan, 5.25%, Maturing February 2, 2022		150		151,313
Axalta Coating Systems US Holdings, Inc.				
Term Loan, 3.75%, Maturing February 1, 2020		1,808		1,799,401
AZ Chem US, Inc.				
Term Loan, 4.50%, Maturing June 12, 2021		1,284		1,287,777
ECO Services Operations, LLC				
Term Loan, 4.75%, Maturing December 4, 2021		200		200,747
Emerald Performance Materials, LLC				
Term Loan, 4.50%, Maturing August 1, 2021		249		249,268
Term Loan - Second Lien, 7.75%, Maturing August 1, 2022		275		270,188
Flint Group GmbH				
Term Loan, 4.75%, Maturing September 7, 2021		74		74,151
Flint Group US, LLC				
Term Loan, 4.75%, Maturing September 7, 2021		448		448,551
Gemini HDPE, LLC				
Term Loan, 4.75%, Maturing August 7, 2021		821		821,905
Huntsman International, LLC				
Term Loan, 3.75%, Maturing August 12, 2021		973		979,249
Ineos US Finance, LLC				
Term Loan, 3.75%, Maturing May 4, 2018		2,516		2,505,661
Term Loan, 4.25%, Maturing March 31, 2022	EUR	225		241,856
Term Loan, 4.25%, Maturing March 31, 2022		350		350,656
Kronos Worldwide, Inc.				

Term Loan, 4.75%, Maturing February 18, 2020	149	149,335
MacDermid, Inc.		
Term Loan, 4.50%, Maturing June 7, 2020	642	645,542
Term Loan, 4.75%, Maturing June 7, 2020	299	301,644

Borrower/Tranche Description	Amo	ncipal ount* omitted)		Value
Minerals Technologies, Inc.				
Term Loan, 4.00%, Maturing May 9, 2021		893	\$	898,576
Orion Engineered Carbons GmbH				
Term Loan, 5.00%, Maturing July 25, 2021		274		275,221
Term Loan, 5.00%, Maturing July 25, 2021	EUR	473		513,780
OXEA Finance, LLC				
Term Loan, 4.25%, Maturing January 15, 2020		346		336,336
Term Loan - Second Lien, 8.25%, Maturing July 15, 2020		500		466,250
Polarpak, Inc.				
Term Loan, Maturing June 7, 2020 <sup>(2)</sup>	CAD	1,050		821,770
PQ Corporation				
Term Loan, 4.00%, Maturing August 7, 2017		587		585,101
Solenis International L.P.				
Term Loan, 4.25%, Maturing July 31, 2021		149		149,110
Term Loan, 4.50%, Maturing July 31, 2021	EUR	473		511,493
Sonneborn Refined Products B.V.				
Term Loan, 5.50%, Maturing December 10, 2020		34		33,876
Sonneborn, LLC				
Term Loan, 5.50%, Maturing December 10, 2020		191		191,964
Tronox Pigments (Netherlands) B.V.				
Term Loan, 4.00%, Maturing March 19, 2020		1,496		1,497,948
Univar, Inc.				
Term Loan, 5.00%, Maturing June 30, 2017		1,685		1,685,016
			\$	18,665,524
				, ,
Conglomerates 1.3%				
Bestway UK Holdco Limited				
Term Loan, 5.26%, Maturing October 6, 2021	GBP	880	\$	1,314,511
RGIS Services, LLC	021	000	Ψ	1,011,011
Term Loan, 5.50%, Maturing October 18, 2017		1,386		1,274,873
Spectrum Brands Europe GmbH		-,		2,211,070
Term Loan, 3.75%, Maturing September 4, 2019	EUR	469		507,433
Spectrum Brands, Inc.				201,100
Term Loan, 3.50%, Maturing September 4, 2019		517		517,965
Term Boun, 5.50 %, Maturing September 1, 2015		317		317,703
			\$	3,614,782
Containers and Glass Products 2.0%				
Berry Plastics Holding Corporation				
Term Loan, 3.50%, Maturing February 8, 2020		1,054	\$	1,052,249
Term Loan, 3.75%, Maturing January 6, 2021		294	Ψ	295,018
Crown Americas, LLC		294		293,016
Term Loan, 4.00%, Maturing October 22, 2021		748		756,249
Hilex Poly Co., LLC		740		750,249
Term Loan, 6.00%, Maturing December 5, 2021		750		756,556
Libbey Glass, Inc.		730		730,330
Term Loan, 3.75%, Maturing April 9, 2021		199		100 004
•		199		198,004
Pelican Products, Inc.		121		422.009
Term Loan, 5.25%, Maturing April 10, 2020		434		432,908
Reynolds Group Holdings, Inc.		1 640		1 656 006
Term Loan, 4.50%, Maturing December 1, 2018		1,648		1,656,236
TricorBraun, Inc.		201		200.500
Term Loan, 4.01%, Maturing May 3, 2018		301		300,500
			\$	5,447,720

Cosmetics/Toiletries 0.7%		
Prestige Brands, Inc.		
Term Loan, 4.50%, Maturing September 3, 2021	298	\$ 299,481
Revion Consumer Products Corporation		
Term Loan, 4.00%, Maturing October 8, 2019	582	582,482
Sun Products Corporation (The)		
Term Loan, 5.50%, Maturing March 23, 2020	1,043	1,009,225
		\$ 1,891,188

Demonstrate Description	Principal Amount*		<b>V</b> -1
Borrower/Tranche Description	(000 s omitted)		Value
Drugs 3.8% Alkermes, Inc.			
Term Loan, 3.50%, Maturing September 18, 2019	195	5 \$	195,977
AMAG Pharmaceuticals, Inc.	17.	) ф	193,977
Term Loan, 7.25%, Maturing November 12, 2020	293	2	296,156
DPx Holdings B.V.	2).	,	290,130
Term Loan, 4.25%, Maturing March 11, 2021	422	)	420,494
Term Loan, 4.50%, Maturing March 11, 2021	EUR 324		350,466
Endo Luxembourg Finance Company I S.a.r.l.	Eck 32	•	330,100
Term Loan, 3.25%, Maturing March 1, 2021	198	}	198,421
Ikaria, Inc.	170	,	170,121
Term Loan, 5.00%, Maturing February 12, 2021	809	)	811,120
Par Pharmaceutical Companies, Inc.			,
Term Loan, 4.00%, Maturing September 30, 2019	934	1	933,985
Salix Pharmaceuticals Ltd.			
Term Loan, 5.50%, Maturing January 2, 2020	1,302	2	1,303,535
Valeant Pharmaceuticals International, Inc.	, ,		, ,
Term Loan, 3.50%, Maturing February 13, 2019	765	5	765,060
Term Loan, 3.50%, Maturing December 11, 2019	1,302	2	1,302,482
Term Loan, 3.50%, Maturing August 5, 2020	1,553		1,554,040
Term Loan, Maturing March 10, 2022 <sup>(2)</sup>	781		785,236
Term Loan, Maturing March 13, 2022 <sup>(2)</sup>	1,019	)	1,025,170
VWR Funding, Inc.			
Term Loan, 3.43%, Maturing April 3, 2017	317	7	317,209
		\$	10,259,351
		Ψ	10,200,0001
Ecological Services and Equipment 0.5%			
ADS Waste Holdings, Inc.			
Term Loan, 3.75%, Maturing October 9, 2019	969	\$	960,535
EnergySolutions, LLC	70.	γ ψ	700,555
Term Loan, 6.75%, Maturing May 29, 2020	399	)	401,081
Tomi Bouil, 0.75 %, Mataring May 25, 2020			101,001
		\$	1,361,616
		φ	1,501,010
TIL 4 1 1 1 1 4 4 4 6 6			
Electronics/Electrical 12.6%			
Allflex Holdings III, Inc.	220	<b>.</b>	220 525
Term Loan, 4.25%, Maturing July 17, 2020	320	) \$	320,525
Answers Corporation Tarm Loan 6.25% Maturing October 2.2021	5.40	<b>)</b>	525 004
Term Loan, 6.25%, Maturing October 3, 2021  Applied Systems, Inc.	549	,	525,994
Term Loan, 4.29%, Maturing January 25, 2021	420	)	420,369
Avago Technologies Cayman Ltd.	420	,	420,309
Term Loan, 3.75%, Maturing May 6, 2021	2,655		2,664,111
Blue Coat Systems, Inc.	2,03.	,	2,004,111
Term Loan - Second Lien, 9.50%, Maturing June 28, 2020	400	)	410,500
Campaign Monitor Finance Pty Limited	400	,	410,500
Term Loan, 6.25%, Maturing March 18, 2021	347	7	345,417
Carros Finance Luxembourg S.a.r.l.	54.		575,717
Term Loan, 4.50%, Maturing September 30, 2021	174	1	174,778
Cinedigm Digital Funding I, LLC	17-		171,770
Term Loan, 3.75%, Maturing February 28, 2018	119	)	119,186
CompuCom Systems, Inc.	11,		117,100
Term Loan, 4.25%, Maturing May 11, 2020			