

As of 05/31/17

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
SSC GOVERNMENT MM GVMXX	592,441,535	\$ 592,441,535.00	9.06
HARLAND CLARKE HOLDINGS CORP. TERM LOAN B6	108,882,801	\$ 108,773,918.00	1.66
ENERGY TRANSFER EQUITY L P SENIOR SECURED TERM LOAN	86,605,000	\$ 86,514,931.00	1.32
ZIGGO SECD FIN B V TERM LOAN E	84,360,000	\$ 84,324,569.00	1.29
HILTON WORLDWIDE FIN LLC TERM LOAN	81,418,555	\$ 81,872,057.00	1.25
LEVEL 3 FINANCING INC TRANCHE B 2024	78,145,000	\$ 78,242,681.00	1.2
CAESARS ENTERTAINMENT OPERATIN EXTENDED TERM LOAN B6	64,549,680	\$ 76,007,249.00	1.16
SPRINT COMMUNICATIONS INC TERM LOAN B	73,280,000	\$ 73,478,589.00	1.12
INEOS US FIN LLC 2022 TERM LOAN	67,936,607	\$ 68,565,021.00	1.05
CLEAR CHANNEL COMMUNICATIONS TERM LOAN E	72,072,285	\$ 59,495,671.00	0.91
CENTURYLINK INC. 2017 TERM LOAN B	57,710,000	\$ 57,596,888.00	0.88
CHS / COMMUNITY HEALTH SYS INC INCREMENTAL 2021 TERM H LOANS	57,075,568	\$ 57,084,130.00	0.87
CHANGE HEALTHCARE HLDGS INC TERM LOAN B	56,760,000	\$ 56,930,280.00	0.87
GLP FING LLC TERM LOAN A	56,656,294	\$ 56,042,706.00	0.86
VALEANT PHARMACEUTICALS INT. TERM LOAN B F1	54,592,245	\$ 55,547,609.00	0.85
ASURION LLC SECOND LIEN	54,556,489	\$ 55,142,972.00	0.84
1011778 B C UNLIMITED LIABILI TERM LOAN B 3	53,233,191	\$ 53,313,041.00	0.82
DELL INTL LLC TERM LOAN A 2	51,481,604	\$ 51,631,931.00	0.79
UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW	47,321,905	\$ 46,913,990.00	0.72
WILLIAM MORRIS ENDEAVOR ENT TERM LOAN B	44,602,949	\$ 44,807,230.00	0.69
ASURION LLC TERM LOAN B 4	44,032,545	\$ 44,244,782.00	0.68

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
NRG ENERGY INC TERM LOAN	43,714,663	\$ 43,648,216.00	0.67
DOLLAR TREE INC TERM LOAN B 2	42,790,259	\$ 43,191,631.00	0.66
VIRGIN MEDIA BRISTOL LLC FACILITY I	42,970,000	\$ 43,144,458.00	0.66
DELL INTL LLC TERM B 1 LOAN	42,729,421	\$ 42,971,270.00	0.66
GLENN POOL OIL + GAS TRU 08/21 FIXED 6.0	43,484,573	\$ 42,397,459.00	0.65
FIRST DATA CORP 2024 NEW DOLLAR TERM LOANS	41,856,448	\$ 42,072,428.00	0.64
FIRST DATA CORP 2022C DOLLAR TERM LOAN	41,774,811	\$ 42,018,358.00	0.64
CAESARS ENTMT RESORT PPTYS LLC TERM LOAN B	40,810,286	\$ 41,024,540.00	0.63
FEDERAL MOGUL CORP TERM LOAN C	40,029,839	\$ 40,144,324.00	0.61
CAPITAL AUTOMOTIVE L P SECOND LIEN	39,230,000	\$ 40,014,600.00	0.61
DTZ U.S. BORROWER LLC 2015 1ST LIEN TERM LOAN	38,828,661	\$ 38,916,802.00	0.6
CITGO HOLDING INC 2015 TERM LOAN B	37,394,614	\$ 37,831,009.00	0.58
CHS / COMMUNITY HEALTH SYS INC INCREMENTAL 2019 TERM G LOANS	37,709,742	\$ 37,728,597.00	0.58
ASURION LLC TERM LOAN B 2	36,371,271	\$ 36,498,570.00	0.56
GRIFOLS WORLDWIDE OPERATIONS TERM LOAN B	35,075,000	\$ 35,135,680.00	0.54
NUMERICABLE U S LLC TERM LOAN B 11	35,250,000	\$ 35,088,555.00	0.54
RPI FIN TR TERM B 6	34,133,537	\$ 34,261,538.00	0.52
AVAYA INC. TERM LOAN B7	41,091,145	\$ 33,615,022.00	0.51
ASURION LLC 2017 TERM LOAN B5	33,240,368	\$ 33,475,709.00	0.51
WIDEOPENWEST FINANCE LLC 2016 TERM LOAN B	32,989,225	\$ 33,165,387.00	0.51
TRANSDIGM INC TERM LOAN F AMEND/EXTEND	31,793,607	\$ 31,841,297.00	0.49
CAESARS ENT OPERATING COMP TERM LOAN B5 NON RSA	27,514,861	\$ 31,745,271.00	0.49
TOYS R US PPTY CO I LLC TERM LOAN	31,979,784	\$ 30,860,492.00	0.47
INTELSAT JACKSON HLDGS S A TERM LOAN B 2	30,470,000	\$ 30,071,758.00	0.46
INOVALON HLDGS INC SYNDICAT TERM LOAN	30,224,559	\$ 29,771,191.00	0.46
FIRST DATA CORPORATION USD TERM LOAN A	29,625,000	\$ 29,654,625.00	0.45
IQOR US INC TERM LOAN B	28,576,321	\$ 28,516,883.00	0.44

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
DIAMOND RESORTS INTL INC TERM LOAN B	28,092,279	\$ 28,443,432.00	0.43
SEARS ROEBUCK ACCEP CORP TERM LOAN	28,582,634	\$ 28,025,272.00	0.43
AVOLON TLB BORROWER 1 (US) TERM LOAN	27,270,000	\$ 27,608,966.00	0.42
J C PENNEY CORP INC TERM LOAN B	27,632,575	\$ 27,264,233.00	0.42
LANNETT CO INC TERM LOAN A	27,436,911	\$ 27,231,134.00	0.42
MAPLE HLDGS ACQUISITION CORP TERM LOAN A	27,100,860	\$ 27,050,181.00	0.41
HCA INC. TERM LOAN B8	26,505,792	\$ 26,754,416.00	0.41
DYNEGY INC TRANCHE C 1 TERM LOAN	25,711,964	\$ 25,675,196.00	0.39
CHESAPEAKE ENERGY CORP TERM LOAN	23,745,000	\$ 25,585,238.00	0.39
HUDSON S BAY COMPANY TERM LOAN B	26,330,230	\$ 25,303,351.00	0.39
CAESARS ENTERTAINMENT OPERATIN TERM LOAN B7 (NON RSA)	20,230,000	\$ 25,130,718.00	0.38
SEDGWICK INC INITIAL TERM LOAN	24,444,512	\$ 24,495,356.00	0.37
TEMPO ACQUISITION LLC TERM LOAN	24,240,000	\$ 24,317,810.00	0.37
CLARKE AMERN CORP TRANCHE B 5 TERM LOAN	24,083,153	\$ 24,173,465.00	0.37
UPC FING PARTNERSHIP TERM LOAN AP	23,845,000	\$ 23,964,225.00	0.37
TEX OPERATIONS CO LLC TERM LOAN	23,817,970	\$ 23,642,432.00	0.36
NEW ASURION CORPORATION PIK TERM LOAN B	22,805,000	\$ 23,527,234.00	0.36
FTS INTL INC TERM LOAN	26,971,455	\$ 23,519,108.00	0.36
EMG UTICA LLC TERM LOAN	22,790,365	\$ 22,875,829.00	0.35
NUMERICABLE U S LLC TLB 10	22,378,625	\$ 22,384,220.00	0.34
DELUXE ENTERTAINMENT SVCS GR TERM LOAN	22,228,900	\$ 22,201,114.00	0.34
EMERALD PERFORMANCE MATLS LLC SECOND LIEN	22,196,391	\$ 22,134,020.00	0.34
LIONS GATE ENTERTAINMENT CORP. 2016 1ST LIEN TERM LOAN	21,863,250	\$ 21,965,789.00	0.34
BWAY HLDG CO TERM LOAN	21,985,000	\$ 21,952,902.00	0.34
TRAVELPORT FIN (LUXEMBOURG) TERM LOAN C	21,762,041	\$ 21,864,758.00	0.33
ON SEMICONDUCTOR CORP TERM LOAN A	21,837,879	\$ 21,824,340.00	0.33
EMPIRE GENERATING CO LLC TERM LOAN B	22,588,090	\$ 21,759,785.00	0.33

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
WALTER INVT MGMT CORP TRANCHE B TERM LOANS	23,637,426	\$ 21,418,108.00	0.33
IASIS HEALTHCARE LLC TERM LOAN B3	21,015,870	\$ 21,199,759.00	0.32
ALTICE US FIN I CORP INCREMENTAL TERM LOAN B	21,232,897	\$ 21,187,459.00	0.32
LAS VEGAS SANDS LLC TERM B LOAN	20,875,971	\$ 20,910,834.00	0.32
EVERI PAYMENTS INC. TERM LOAN B	20,695,000	\$ 20,759,775.00	0.32
BRONCO MIDSTREAM FDG LLC TERM LOAN	20,518,440	\$ 20,723,624.00	0.32
CHARTER COMMUNICATIONS OPERAT I 1	20,312,891	\$ 20,439,846.00	0.31
ENGILITY CORP TERM LOAN B 2	20,204,206	\$ 20,406,248.00	0.31
JBS USA LLC 2017 TERM LOAN B	20,350,000	\$ 20,034,575.00	0.31
LIBERTY CABLEVISION PUERTO RI FIRST LIEN	19,930,893	\$ 19,773,041.00	0.3
CAPITAL AUTOMOTIVE L P TERM LOAN	19,415,000	\$ 19,566,631.00	0.3
POST HOLDINGS INC. 2017 TERM LOAN B	19,235,000	\$ 19,334,253.00	0.3
WEIGHT WATCHERS INTL INC TERM LOAN B 2	19,935,812	\$ 19,246,432.00	0.29
INDIVIOR FINANCE S.A.R.L. USD TERM LOAN B	18,835,193	\$ 18,976,457.00	0.29
MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B	18,762,922	\$ 18,799,697.00	0.29
RCS CAP CORP SECOND LIEN	19,496,395	\$ 18,740,910.00	0.29
ALBERTSONS LLC 2016 1 TERM B 6 LOAN	18,433,069	\$ 18,548,276.00	0.28
SUTHERLAND GLOBAL SVCS INC TERM LOAN B	19,518,476	\$ 18,542,552.00	0.28
TRANSDIGM INC TRANCHE E TERM LOANS	18,393,177	\$ 18,426,468.00	0.28
GREATBATCH LTD. 2017 TERM LOAN B	17,852,110	\$ 17,972,612.00	0.27
ISTAR INC TERM LOAN	17,756,122	\$ 17,955,878.00	0.27
SOLERA HOLDINGS INC. USD TERM LOAN B	17,826,103	\$ 17,941,081.00	0.27
AVAYA INC DEBTOR IN POSSESSION	17,343,698	\$ 17,857,592.00	0.27
INEOS / SASOL HDPE LLC TERM LOAN	17,751,990	\$ 17,840,750.00	0.27
ATKORE INTL INC TERM LOAN	17,620,838	\$ 17,747,531.00	0.27
ALON USA PARTNERS LP TERM LOAN	17,606,879	\$ 17,606,879.00	0.27
BLACKHAWK MINING LLC 2017 TERM LOAN	18,980,000	\$ 17,547,010.00	0.27

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
MIDDLE RIVER POWER LLC TERM LOAN B	17,858,922	\$ 17,501,743.00	0.27
BASS PRO GROUP LLC TERM LOAN B	18,000,000	\$ 17,456,760.00	0.27
SIGNODE INDL GROUP US INC TERM LOAN B	17,198,682	\$ 17,255,954.00	0.26
INEOS US FIN LLC 2024 TERM LOAN	16,997,400	\$ 17,132,019.00	0.26
WILLIAM MORRIS ENDEAVOR ENT SECOND LIEN	16,942,782	\$ 17,083,916.00	0.26
MINERALS TECHNOLOGIES INC. FIXED RATE TERM LOAN	16,808,083	\$ 17,018,184.00	0.26
SUMMIT MIDSTREAM HOLDINGS LLC TERM LOAN B	16,620,000	\$ 16,910,850.00	0.26
TOYS R US DELAWARE INC TERM LOAN B 4	19,741,462	\$ 16,681,535.00	0.26
SYMANTEC CORPORATION TERM LOAN A3	16,739,077	\$ 16,624,080.00	0.25
CHARTER COMMUNICATIONS OPERAT TERM LOAN H 1	16,433,030	\$ 16,519,303.00	0.25
CHIEF EXPLORATION + DEVELOPMEN 2ND LIEN TERM LOAN	16,930,000	\$ 16,506,750.00	0.25
ENGILITY CORP COMPANY GUAR 09/24 8.875	15,000,000	\$ 16,125,000.00	0.25
AMAYA HOLDINGS B.V. REPRICED TERM LOAN B	15,933,301	\$ 15,961,184.00	0.24
ESH HOSPITALITY INC TERM LOAN B	15,678,979	\$ 15,762,705.00	0.24
NEPTUNE FINCO CORP TERM LOAN B	15,649,844	\$ 15,614,632.00	0.24
ZAYO GROUP LLC TERM LOAN B	15,396,717	\$ 15,492,023.00	0.24
SEATTLE SPINCO USD TERM LOAN B3	15,286,432	\$ 15,276,955.00	0.23
PETSMART INC. BRIDGE TERM LOAN	15,335,000	\$ 15,258,325.00	0.23
GAVILAN RES LLC SECOND LIEN	15,190,000	\$ 15,019,113.00	0.23
SCIENTIFIC GAMES INTL INC TERM LOAN B 3	14,783,305	\$ 15,005,055.00	0.23
AZURE MIDSTREAM ENERGY LLC TERM LOAN A	15,614,847	\$ 14,990,253.00	0.23
CAESARS ENTERTAINMENT OP COMP EXIT TERM LOAN	15,025,000	\$ 14,947,171.00	0.23
MOHEGAN TRIBAL GAMING AUTH TERM LOAN B	14,812,185	\$ 14,935,570.00	0.23
LIONS GATE ENTERTAINMENT CORP. TERM LOAN A	14,812,500	\$ 14,849,531.00	0.23
POWER BUYER LLC INITIAL TERM LOANS	14,989,233	\$ 14,801,867.00	0.23
J CREW GROUP INC TERM LOAN B	21,417,606	\$ 14,579,179.00	0.22
CWGS GROUP LLC TERM LOAN	14,393,925	\$ 14,474,963.00	0.22

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
TOWER AUTOMOTIVE HLDGS USA LL TERM LOAN	14,354,447	\$ 14,318,560.00	0.22
CRESTWOOD HLDGS LLC TERM LOAN B	14,270,697	\$ 14,116,145.00	0.22
DAE AVIATION HLDGS INC FIRST LIEN	13,952,622	\$ 14,057,267.00	0.21
OTTER PRODS LLC SYNDICATED TERM LOAN B	13,991,645	\$ 13,921,687.00	0.21
INEOS STYROLUTION GROUP GMBH USD 2017 1ST LIEN TERM LOAN	13,765,500	\$ 13,903,155.00	0.21
TRIBUNE CO TERM LOAN B	13,673,314	\$ 13,716,112.00	0.21
CHARTER COMMUNICATIONS OPERAT TERM LOAN E 1	13,529,014	\$ 13,600,042.00	0.21
ENERGY FUTURE INTERMEDIATE HL TERM LOAN	13,535,000	\$ 13,591,441.00	0.21
GATES GLOBAL LLC INITIAL B 1 DOLLAR TERM LOAN	13,512,565	\$ 13,564,589.00	0.21
ARDENT LEGACY ACQ. INC. 2015 TERM LOAN B	13,375,294	\$ 13,408,732.00	0.21
KINETIC CONCEPTS INC TERM LOAN B	13,525,000	\$ 13,334,839.00	0.2
TPF II PWR LLC SYNDICATED LN TERM LOAN B	13,341,627	\$ 13,244,366.00	0.2
AP NMT ACQUISITION B V DOLLAR TERM B LOAN	14,998,161	\$ 13,235,877.00	0.2
NAVIOS MARITIME PARTNERS L.P. 2017 TERM LOAN B	13,151,844	\$ 13,042,289.00	0.2
ENGILITY CORP TERM LOAN B 1	12,835,718	\$ 12,928,777.00	0.2
AMERICAN BLDRS + CONTRACTORS TERM LOAN B	12,865,000	\$ 12,926,109.00	0.2
AIR CANADA 2016 TERM LOAN B	12,875,000	\$ 12,919,290.00	0.2
KCA DEUTAG GMBH TERM LOAN	13,583,328	\$ 12,897,370.00	0.2
MEDIACOM ILL LLC TERM LOAN F 2	12,780,000	\$ 12,833,293.00	0.2
DELL INTL LLC TERM LOAN A 3	12,760,000	\$ 12,786,541.00	0.2
SYMANTEC CORPORATION TERM LOAN A5	12,870,000	\$ 12,786,345.00	0.2
FOUR SEASONS HLDGS INC FIRST LIEN	12,508,650	\$ 12,641,617.00	0.19
CARAUSTAR INDS INC REFINANCING TERM LOANS	12,475,000	\$ 12,515,544.00	0.19
RADIATE HOLDCO LLC CLOSING DATE TERM LOAN	12,440,000	\$ 12,460,277.00	0.19
VF HLDG CORP TERM LOAN B 1	12,328,050	\$ 12,343,460.00	0.19
MERRILL COMMUNICATIONS LLC 2015 TERM LOAN	12,347,728	\$ 12,322,044.00	0.19
TRILOGY INTL PART LLC SR SECURED 144A 05/19 13.375	12,245,000	\$ 12,245,000.00	0.19

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US FOODS INC TERM LOAN B	12,103,538	\$ 12,197,461.00	0.19
CORTES NP ACQUISITION CORP TERM LOAN B	12,013,653	\$ 12,118,772.00	0.19
CHS/COMMUNITY HEALTH SYS COMPANY GUAR 11/19 8	12,000,000	\$ 12,060,000.00	0.18
AMPLIFY SNACK BRANDS INC FIRST LIEN	12,121,669	\$ 12,040,817.00	0.18
ELDORADO RESORTS LLC 2017 TERTM LOAN B	11,870,000	\$ 11,832,966.00	0.18
CREATIVE ARTISTS AGY LLC TERM LOAN B	11,665,762	\$ 11,811,585.00	0.18
NBTY INC TERM LOAN B 1	11,691,827	\$ 11,689,372.00	0.18
IPC CORP TERM LOAN B 1	11,692,545	\$ 11,195,612.00	0.17
MGM GROWTH PPTYS OPER PARTNER TERM LOAN B	11,118,857	\$ 11,181,456.00	0.17
GREEKTOWN HOLDINGS LLC 2017 TERM LOAN B	11,115,000	\$ 11,128,894.00	0.17
CEQUEL COM HLDG I/CAP CP SR SECURED 144A 07/25 7.75	10,000,000	\$ 11,125,000.00	0.17
NAVIENT CORP SR UNSECURED 03/20 8	10,000,000	\$ 11,050,000.00	0.17
PHILADELPHIA ENERGY SOLUTIONS TERM LOAN B	11,826,834	\$ 10,998,955.00	0.17
REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS	10,895,318	\$ 10,946,309.00	0.17
CONTURA ENERGY INC 2017 TERM LOAN	11,045,000	\$ 10,920,744.00	0.17
PRESIDIO INC 2017 TERM B LOANS	10,808,087	\$ 10,899,307.00	0.17
VICTORY CAPITAL MANAGEMENT INC TERM LOAN B	10,710,318	\$ 10,844,197.00	0.17
HGIM CORP TERM LOAN A	13,687,413	\$ 10,755,980.00	0.16
KRATON POLYMERS LLC REPLACEMENT TERM LOAN	10,610,509	\$ 10,742,291.00	0.16
TALEN ENERGY SUPPLY LLC 2017 TERM LOAN B2	11,440,000	\$ 10,732,207.00	0.16
OCWEN LN SERVICING LLC TERM LOAN	10,752,000	\$ 10,698,132.00	0.16
ASP MSG ACQUISITION CO. INC. 2017 TERM LOAN B	10,522,125	\$ 10,601,041.00	0.16
AMERICAN BATH GROUP LLC 2017 TERM LOAN B	10,386,516	\$ 10,494,743.00	0.16
TRILOGY INTL PART / FIN SR SECURED 144A 05/22 8.875	10,000,000	\$ 10,475,000.00	0.16
ARRIS GROUP INC. 2017 TERM LOAN B	10,405,000	\$ 10,450,574.00	0.16
PRESTIGE BRANDS INC DEL TERM LOAN B 4	10,169,664	\$ 10,250,207.00	0.16
SEDGWICK CLAIMS MGMT SVCS INC SECOND LIEN	10,175,000	\$ 10,200,438.00	0.16

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ISTAR INC SR UNSECURED 04/22 6	10,000,000	\$ 10,175,000.00	0.16
WESTERN DIGITAL CORP TERM LOAN B2	10,044,227	\$ 10,130,506.00	0.15
MISYS EUROPE SA USD 1ST LIEN TERM LOAN	10,035,000	\$ 10,054,267.00	0.15
VFH PARENT LLC BRIDGE TERM LOAN	10,000,000	\$ 10,000,000.00	0.15
CALIFORNIA RESOURCES CORPORATI SECOND OUT TERM LOAN	8,790,000	\$ 9,718,488.00	0.15
LUMILEDS HOLDING B.V. TERM LOAN B	9,490,000	\$ 9,632,350.00	0.15
BELMOND INTERFIN LTD TERM LOAN	9,586,552	\$ 9,598,536.00	0.15
LA QUINTA INTERMEDIATE HLDGS TERM LOAN B	9,477,977	\$ 9,527,358.00	0.15
PROAMPAC PG BORROWER LLC FIRST LIEN TERM LOAN	9,366,525	\$ 9,507,023.00	0.15
ALTICE FING S A TERM LOAN B	9,500,000	\$ 9,503,990.00	0.15
DELTA 2 (LUX) SARL TERM LOAN B 3	9,430,000	\$ 9,437,544.00	0.14
TRANSDIGM INC TRANCHE D TERM LOANS	9,379,339	\$ 9,413,386.00	0.14
ROVI CORP SYNDICATED LNS TERM LOAN B	9,286,569	\$ 9,302,077.00	0.14
APOLLO SEC SVCS BORROWER LLC 2016 2 REFINANCING TERM B 1	9,159,831	\$ 9,233,476.00	0.14
RUSSELL INVTS US INSTITUTIONAL TERM LOAN	9,046,962	\$ 9,182,666.00	0.14
WIDOPENWEST FIN/CAPITAL COMPANY GUAR 07/19 10.25	8,847,000	\$ 9,167,261.00	0.14
AMERICAN AXLE + MFG INC TERM LOAN B	9,135,000	\$ 9,117,918.00	0.14
TTM TECHNOLOGIES INC TERM LOAN B	8,926,179	\$ 9,082,387.00	0.14
NAVISTAR INC TERM LOAN B	8,922,354	\$ 9,063,595.00	0.14
FORESIGHT ENERGY LLC 2017 1ST LIEN TERM LOAN	9,495,000	\$ 9,014,363.00	0.14
ASCENA RETAIL GROUP INC. TERM LOAN B	10,485,446	\$ 8,938,843.00	0.14
DELL INT LLC / EMC CORP COMPANY GUAR 144A 06/24 7.125	8,000,000	\$ 8,915,632.00	0.14
VARSITY BRANDS INC. 1ST LIEN TERM LOAN	8,780,264	\$ 8,825,746.00	0.13
AWAS FINANCE LUXEMBOURG SARL TERM LOAN	8,772,816	\$ 8,780,098.00	0.13
EASTMAN KODAK CO FIRST LIEN	8,804,692	\$ 8,760,668.00	0.13
AEROJET ROCKETDYNE HLDGS INC FIRST LIEN	8,825,385	\$ 8,737,131.00	0.13
DYNACAST INTL LLC TERM LOAN B 1	8,644,287	\$ 8,671,344.00	0.13

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XEROX BUSINESS SVCS LLC TERM LOAN B	8,523,638	\$ 8,653,623.00	0.13
FERRO CORP TERM LOAN	8,515,000	\$ 8,565,579.00	0.13
BERRY PLASTICS GROUP INC TERM LOAN K	8,515,000	\$ 8,564,132.00	0.13
REALOGY CORP TERM LOAN B	8,401,618	\$ 8,454,128.00	0.13
OSG BULK SHIPS INC. OBS TERM LOAN	8,565,196	\$ 8,393,892.00	0.13
US FOODS INC COMPANY GUAR 144A 06/24 5.875	8,000,000	\$ 8,356,800.00	0.13
AES CORPORATION 2017 TERM LOAN B	8,365,000	\$ 8,346,681.00	0.13
BLACKBOARD INC FIRST LIEN	8,239,856	\$ 8,255,347.00	0.13
GALLERIA CO TERM LOAN B	8,128,333	\$ 8,179,135.00	0.13
COMPUTER SCIENCES GOV SERVICES TERM LOAN B	8,139,387	\$ 8,149,561.00	0.12
MINERALS TECHNOLOGIES INC TERM LOAN B1	8,046,138	\$ 8,136,657.00	0.12
MGM RESORTS INTL TERM LOAN A	8,110,667	\$ 8,114,073.00	0.12
ALBERTSONS LLC 2016 2 TERM B 4	8,020,397	\$ 8,064,990.00	0.12
HALYARD HEALTH INC. TERM LOAN B	7,910,000	\$ 7,989,100.00	0.12
TEMPLAR ENERGY LLC CLASS A COMMON SHARES	1,378,328	\$ 7,925,387.00	0.12
LIGADO NETWORKS LLC FIRST LIEN	8,195,000	\$ 7,877,444.00	0.12
ALTISOURCE SOLUTIONS S A R L TERM LOAN	9,349,147	\$ 7,868,897.00	0.12
WESTERN REFINING INC TERM LOAN B	7,845,558	\$ 7,850,501.00	0.12
MENS WEARHOUSE INC. (THE) 2015 TERM LOAN	8,333,050	\$ 7,822,651.00	0.12
SAFWAY GROUP HOLDING LLC TERM LOAN B	7,801,289	\$ 7,820,792.00	0.12
POWER BUYER LLC SECOND LIEN	7,960,000	\$ 7,800,800.00	0.12
WABASH NATIONAL CORPORATION 2017 TERM LOAN B	7,671,299	\$ 7,709,655.00	0.12
WP CPP HLDGS LLC TERM LOAN B 3	8,161,089	\$ 7,691,827.00	0.12
AXALTA COATING SYSTEMS DUTCH USD TERM LOAN B	7,530,000	\$ 7,565,316.00	0.12
BOMBARDIER INC SR UNSECURED 144A 03/20 7.75	7,000,000	\$ 7,560,000.00	0.12
CORAL US CO BORROWER LLC TERM LOAN B	7,530,000	\$ 7,556,355.00	0.12
AVAYA INC TERM LOAN B 6	9,185,855	\$ 7,486,472.00	0.11

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
ZEKELMAN INDS INC TERM LOAN	7,376,329	\$ 7,442,716.00	0.11
LANDSLIDE HOLDINGS INC. 2017 TERM LOAN B	7,235,000	\$ 7,244,044.00	0.11
AMERICAN AIRLS INC REPLACEMENT CLASS B TERM LOAN	7,209,474	\$ 7,217,332.00	0.11
ARCH COAL INC INITIAL TERM LOANS	7,205,000	\$ 7,210,404.00	0.11
AMERICAN COMMERCIAL LINES LLC TERM LOAN	8,293,500	\$ 7,210,203.00	0.11
AM GENERAL LLC 2ND LIEN TERM LOAN	7,000,000	\$ 7,157,500.00	0.11
HGIM CORP TERM LOAN B	12,497,121	\$ 7,154,602.00	0.11
LAUREATE EDUCATION INC. 2017 TERM LOAN B	7,110,000	\$ 7,122,727.00	0.11
NEUSTAR INC TERM LOAN B2	6,975,000	\$ 7,042,588.00	0.11
CH HOLD CORP TERM LOAN B	6,986,364	\$ 7,032,963.00	0.11
BELK INC. TERM LOAN	8,204,384	\$ 7,032,716.00	0.11
CUMULUS MEDIA HLDGS INC TERM LOAN B	8,810,805	\$ 6,979,831.00	0.11
ROYAL HLDGS INC 2017 REFINANCING TERM LOANS	6,873,106	\$ 6,946,168.00	0.11
SYMANTEC CORP TERM A 2 COMMITMENT	6,956,308	\$ 6,927,300.00	0.11
LIGADO NETWORKS LLC SECOND LIEN	10,358,504	\$ 6,922,899.00	0.11
EVO PAYMENTS INTERNATIONAL TERM LOAN B	6,775,000	\$ 6,842,750.00	0.1
US SILICA CO INCREMENTAL TERM LOAN	6,812,577	\$ 6,823,954.00	0.1
ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	6,000,000	\$ 6,795,000.00	0.1
EIG INVS CORP INCREMENTAL TERM LOAN	6,776,005	\$ 6,788,744.00	0.1
CBS RADIO INC TERM LOAN B	6,740,000	\$ 6,779,294.00	0.1
MORTGAGE CONTRACTING SERVICES TERM LOAN B	6,695,000	\$ 6,761,950.00	0.1
TEAM HEALTH INC. 1ST LIEN TERM LOAN	6,795,000	\$ 6,754,638.00	0.1
STATION CASINOS LLC TERM LOAN B	6,736,400	\$ 6,730,270.00	0.1
SEQUA MEZZANINE HLDGS LLC FIRST LIEN	6,690,000	\$ 6,727,665.00	0.1
GLASS CONTAINER ACQUISITION L FIRST LIEN	6,683,250	\$ 6,727,426.00	0.1
INMAR INC INITIAL TERM LOANS	6,690,000	\$ 6,694,215.00	0.1
NEIMAN MARCUS GROUP LTD INC OTHER TERM LOANS	8,584,211	\$ 6,665,297.00	0.1

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
CCC INFORMATION SVCS INC FIRST LIEN	6,675,000	\$ 6,654,975.00	0.1
HI CRUSH PARTNERS LP TERM LOAN B	6,836,450	\$ 6,654,121.00	0.1
SOUTHERN GRAPHICS INC NEW TERM LOANS	6,629,055	\$ 6,645,627.00	0.1
TRANSUNION LLC 2015 TERM LOAN B2	6,478,306	\$ 6,538,036.00	0.1
OPTIV INC FIRST LIEN	6,582,279	\$ 6,513,691.00	0.1
KATE SPADE + CO TERM LOAN B	6,457,400	\$ 6,463,470.00	0.1
BOYD GAMING CORPORATION 2017 TERM LOAN B2	6,403,403	\$ 6,431,066.00	0.1
CYPRESS SEMICONDUCTOR CORP TERM LOAN B	6,357,313	\$ 6,426,162.00	0.1
ABACUS INNOVATIONS CORP TERM LOAN B	6,329,138	\$ 6,384,517.00	0.1
CASABLANCA US HLDGS INC TERM LOAN	6,415,000	\$ 6,374,906.00	0.1
TEXAS COMPETITIVE ELEC HLDGS TERM LOAN B	6,289,238	\$ 6,291,627.00	0.1
UNIFRAX CORPORATION 2017 USD TERM LOAN B	6,260,000	\$ 6,291,300.00	0.1
ARICENT TECHNOLOGIES FIRST LIEN	6,264,699	\$ 6,268,646.00	0.1
CBS RADIO INC TERM LOAN B	6,127,943	\$ 6,181,563.00	0.09
KINDRED HEALTHCARE INC. NEW TERM LOAN	6,149,779	\$ 6,172,840.00	0.09
NIELSEN FINANCE LLC USD TERM LOAN B4	6,063,131	\$ 6,081,139.00	0.09
VISTRA ENERGY CORP COMMON STOCK	410,667	\$ 6,065,552.00	0.09
MACDERMID INC USD TERM LOAN B6	5,947,050	\$ 5,982,078.00	0.09
GARTNER INC TERM LOAN A	5,940,000	\$ 5,954,850.00	0.09
MEG ENERGY CORP TERM LOAN	5,965,000	\$ 5,945,614.00	0.09
FAIRMOUNT MINERALS LTD TERM LOAN B 2	6,049,478	\$ 5,894,491.00	0.09
MGM RESORTS INTL COMPANY GUAR 03/22 7.75	5,019,000	\$ 5,884,778.00	0.09
FREEDOM MTG CORP TERM LOAN	5,800,000	\$ 5,872,500.00	0.09
PLAYA HOTELS RESORTS BV TERM LOAN B	5,850,000	\$ 5,860,472.00	0.09
CAVIUM INC. 2017 TERM LOAN B	5,781,389	\$ 5,795,843.00	0.09
WEST CORPORATION 2016 TERM LOAN B14	5,790,975	\$ 5,794,623.00	0.09
CALPINE CONSTR FIN CO LP TERM LOAN B 1	5,798,723	\$ 5,779,877.00	0.09

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
RACKSPACE HOSTING INC TERM LOAN B	5,682,275	\$ 5,713,073.00	0.09
MCGRAW HILL GLOBAL ED HLDGS L TERM LOAN	5,776,480	\$ 5,708,837.00	0.09
NATIONSTAR MORT/CAP CORP COMPANY GUAR 10/20 7.875	5,517,000	\$ 5,696,303.00	0.09
VIVA ALAMO LLC TERM LOAN	6,725,976	\$ 5,649,820.00	0.09
ULTRA RES INC DEL SENIOR SECURED FIRST LIEN TERM	5,640,000	\$ 5,622,403.00	0.09
SEARS ROEBUCK ACCEP CORP INCREMENTAL TERM LOAN	5,547,945	\$ 5,610,360.00	0.09
GARTNER INC TERM LOAN B	5,545,000	\$ 5,586,588.00	0.09
HARGRAY COMMUNICATIONS GROUP 2017 TERM LOAN B	5,545,000	\$ 5,553,318.00	0.08
WESTERN REFINING INC. TERM LOAN B2	5,491,532	\$ 5,494,992.00	0.08
STARWOOD PROPERTY TRUST SR UNSECURED 144A 12/21 5	5,250,000	\$ 5,473,125.00	0.08
HCA HEALTHCARE INC SR UNSECURED 02/21 6.25	5,000,000	\$ 5,462,500.00	0.08
TEX OPERATIONS CO LLC TERM LOAN C	5,445,783	\$ 5,405,648.00	0.08
REYNOLDS GRP ISS/REYNOLD COMPANY GUAR 144A 07/24 7	5,000,000	\$ 5,381,225.00	0.08
SALIENT CRGT INC 2017 TERM LOAN	5,360,000	\$ 5,319,800.00	0.08
REDBOX AUTOMATED RETAIL FIRST LIEN	5,307,647	\$ 5,310,991.00	0.08
CHESAPEAKE ENERGY CORP COMPANY GUAR 08/20 6.625	5,073,000	\$ 5,275,920.00	0.08
REALOGY GROUP/CO ISSUER COMPANY GUAR 144A 12/21 5.25	5,000,000	\$ 5,250,000.00	0.08
TKC HLDGS INC FIRST LIEN	5,190,000	\$ 5,211,642.00	0.08
HARLAND CLARKE HOLDINGS SR UNSECURED 144A 03/21 9.25	5,330,000	\$ 5,210,075.00	0.08
CALPINE CORP TERM LOAN B 7	5,220,550	\$ 5,206,193.00	0.08
ALLIANCE DATA SYSTEMS CO COMPANY GUAR 144A 11/21 5.875	5,000,000	\$ 5,175,000.00	0.08
LIBERTY CABLEVISION PUERTO RI SECOND LIEN	5,140,352	\$ 5,101,799.00	0.08
NAVIOS MARITIME MIDSTREAM TERM LOAN B	5,116,331	\$ 5,090,750.00	0.08
WKI HOLDING COMPANY INC. TERM LOAN B	5,020,000	\$ 5,070,200.00	0.08
MENS WEARHOUSE INC TERM LOAN B	5,325,667	\$ 5,063,804.00	0.08
ISTAR INC SR UNSECURED 07/19 5	5,000,000	\$ 5,056,250.00	0.08
NEXSTAR BROADCASTING INC TERM LOAN B	5,002,938	\$ 5,045,813.00	0.08

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
TECOMET INC. 2017 TERM LOAN B	5,015,000	\$ 5,040,075.00	0.08
SHERIDAN INVT PARTNERS II L P TERM LOAN B	6,177,803	\$ 5,024,593.00	0.08
UFC HLDGS LLC TERM LOAN	4,989,925	\$ 5,014,875.00	0.08
ALBANY MOLECULAR RESH INC TERM LOAN	4,982,065	\$ 5,006,976.00	0.08
CHESAPEAKE ENERGY CORP COMPANY GUAR 144A 01/25 8	5,000,000	\$ 4,975,000.00	0.08
USI INC. 2017 TERM LOAN B	4,840,000	\$ 4,831,530.00	0.07
MCC IOWA LLC TERM LOAN H	4,806,644	\$ 4,826,159.00	0.07
PETSMART INC TERM LOAN B2	5,015,000	\$ 4,814,902.00	0.07
SCS MERGER SUB INC TRANCHE B TERM LOANS	4,725,564	\$ 4,765,448.00	0.07
QUIKRETE HLDGS INC TERM LOAN	4,778,025	\$ 4,758,913.00	0.07
GREATBATCH LTD ACQUISITION	4,760,000	\$ 4,746,101.00	0.07
CIFC FUNDING LTD CIFC 2015 1A F 144A	5,000,000	\$ 4,687,660.00	0.07
GLOBALLOGIC HOLDINGS INC. 2016 TERM LOAN B	4,640,000	\$ 4,669,000.00	0.07
VALEANT PHARMACEUTICALS COMPANY GUAR 144A 07/21 7.5	5,000,000	\$ 4,634,400.00	0.07
MAXLINEAR INC. TERM LOAN B	4,600,000	\$ 4,623,000.00	0.07
MACDERMID INC TRANCHE B 5 TERM	4,562,884	\$ 4,603,767.00	0.07
ALM MEDIA LLC FIRST LIEN	5,010,938	\$ 4,559,953.00	0.07
GANNETT CO INC 364 DAY REVOLVER	5,000,000	\$ 4,550,000.00	0.07
APLP HLDGS LTD PARTNERSHIP TERM LOAN	4,436,797	\$ 4,439,592.00	0.07
QUINCY NEWSPAPERS INC TERM LOAN B	4,385,363	\$ 4,423,735.00	0.07
UNIVAR USA INC TERM LOAN B 2	4,374,705	\$ 4,391,110.00	0.07
BERRY PLASTICS GROUP INC TERM LOAN J	4,310,000	\$ 4,337,369.00	0.07
SUTHERLAND GLOBAL SVCS INC TERM LOAN B 1	4,543,006	\$ 4,315,856.00	0.07
MISYS EUROPE SA USD 2ND LIEN TERM LOAN	4,230,000	\$ 4,311,428.00	0.07
LINN ENERGY INC COMMON STOCK	140,363	\$ 4,309,144.00	0.07
MALLINCKRODT INTL FIN S A TERM LOAN B	4,311,112	\$ 4,308,698.00	0.07
IMS HEALTH INC TERM LOAN B 1	4,241,082	\$ 4,280,482.00	0.07

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
ALPHA 3 B V TERM LOAN B1	4,260,000	\$ 4,279,979.00	0.07
PEABODY ENERGY CORPORATION EXIT TERM LOAN	4,255,000	\$ 4,259,553.00	0.07
COMFORT HLDG LLC FIRST LIEN	4,255,000	\$ 4,249,681.00	0.06
COMPUWARE CORP TERM LOAN B 3	4,216,625	\$ 4,248,250.00	0.06
VIVID SEATS LTD TERM LOAN B	4,200,000	\$ 4,208,736.00	0.06
DIGITALGLOBE INC TERM LOAN B	4,199,475	\$ 4,204,724.00	0.06
EXPLORER HLDGS INC TERM LOAN	4,153,613	\$ 4,188,669.00	0.06
COLUMBUS MCKINNON CORPORATION TERM LOAN B	4,145,197	\$ 4,165,923.00	0.06
INTELSAT JACKSON HLDG COMPANY GUAR 10/20 7.25	4,625,000	\$ 4,162,500.00	0.06
GFL ENVIRONMENTAL INC INITIAL U.S. TERM	4,129,250	\$ 4,146,469.00	0.06
FLY FUNDING II S A R L TERM LOAN	4,132,688	\$ 4,135,291.00	0.06
INVENTIV GROUP HLDGS INC TERM LOAN	4,104,713	\$ 4,126,960.00	0.06
DYNEGY INC COMPANY GUAR 11/19 6.75	4,000,000	\$ 4,115,000.00	0.06
ALBAUGH LLC TERM LOAN B	4,052,785	\$ 4,084,883.00	0.06
U S COATINGS ACQUISITION INC TERM LOAN B1	3,991,779	\$ 4,013,175.00	0.06
CHARTER COMMUNICATIONS OPERAT TERM LOAN F 1	3,812,406	\$ 3,833,374.00	0.06
GLOBAL BRASS + COPPER INC. 2016 TERM LOAN B	3,726,275	\$ 3,763,538.00	0.06
IMAGINE PRINT SOLUTIONS INC TERM LOAN B	3,725,452	\$ 3,730,109.00	0.06
EFS COGEN HLDGS I LLC TERM LOAN B	3,631,370	\$ 3,633,186.00	0.06
NPC INTL INC FIRST LIEN TERM LOAN	3,545,000	\$ 3,568,645.00	0.05
LONGVIEW POWER LLC TERM LOAN B	4,503,800	\$ 3,567,370.00	0.05
MILACRON LLC TERM LOAN B 3	3,526,163	\$ 3,534,978.00	0.05
AMERICAN AIRLS INC TERM LOAN B	3,500,237	\$ 3,506,257.00	0.05
LPL HLDGS INC TERM LOAN B	3,440,000	\$ 3,455,067.00	0.05
SPIN HOLDCO INC INITIAL TERM LOAN	3,459,175	\$ 3,454,851.00	0.05
SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN	3,440,000	\$ 3,447,155.00	0.05
TOYS R US DELAWARE INC. FILO TERM LOAN	3,404,464	\$ 3,421,487.00	0.05

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
BERRY PLASTICS GROUP INC TERM LOAN I	3,392,446	\$ 3,417,889.00	0.05
LIONBRIDGE TECHNOLOGIES INC FIRST LIEN	3,405,000	\$ 3,396,488.00	0.05
INTERNAP CORPORATION 2017 TERM LOAN	3,340,000	\$ 3,381,750.00	0.05
CITYCENTER HLDGS LLC TERM LOAN B	3,340,000	\$ 3,352,525.00	0.05
TIERPOINT LLC 2017 1ST LIEN TERM LOAN	3,345,000	\$ 3,348,144.00	0.05
HELIX GEN FUNDING LLC TERM LOAN	3,325,000	\$ 3,325,000.00	0.05
LANDRYS INC FIRST LIEN	3,274,200	\$ 3,274,200.00	0.05
ARRIS GROUP INC TERM LOAN A	3,252,244	\$ 3,238,682.00	0.05
SS C TECHNOLOGIES INC 2017 REFINANCING TERM B 1 LOAN	3,216,753	\$ 3,235,121.00	0.05
COLORADO BUYER INC TERM LOAN	3,165,000	\$ 3,180,825.00	0.05
CPI BUYER LLC 2017 1ST LIEN TERM LOAN	3,165,000	\$ 3,180,825.00	0.05
GEO GROUP INC TERM LOAN	3,165,000	\$ 3,166,994.00	0.05
COLOGIX INC. 2017 1ST LIEN TERM LOAN	3,165,000	\$ 3,158,417.00	0.05
RPI FINANCE TRUST TERM LOAN A3	3,092,713	\$ 3,092,713.00	0.05
CALPINE CORP TERM LOAN	3,054,545	\$ 3,063,465.00	0.05
DONNELLEY FINL SOLUTIONS TERM LOAN B	3,025,943	\$ 3,056,202.00	0.05
WESTERM DIGITAL CORPORATION TERM LOAN A	3,000,000	\$ 3,008,760.00	0.05
NEUBERGER BERMAN CLO LTD NEUB 2013 14A ER 144A	3,000,000	\$ 2,999,730.00	0.05
SOLARWINDS HOLDINGS INC 2017 REFINANCING TERM LOANS	2,977,538	\$ 2,991,085.00	0.05
USIC HOLDINGS INC. 2016 1ST LIEN TERM LOAN	2,937,638	\$ 2,955,998.00	0.05
ABERCROMBIE + FITCH MGMT CO. TERM LOAN B	3,000,000	\$ 2,947,500.00	0.05
COMPUCOM SYS INC 7 YR TERM LOAN	3,771,522	\$ 2,945,558.00	0.05
CONVATEC INC. USD 2016 TERM LOAN B	2,920,000	\$ 2,934,600.00	0.04
VENTIA DECO LLC 2016 REFINANCING TERM B LOANS	2,908,979	\$ 2,930,797.00	0.04
RP CROWN PARENT LLC TERM LOAN B	2,897,738	\$ 2,921,644.00	0.04
TALEN ENERGY SUPPLY LLC TERM LOAN	3,112,200	\$ 2,919,648.00	0.04
NEUSTAR INC 2ND LIEN TERM LOAN	2,750,000	\$ 2,780,938.00	0.04

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
TOYS R US DELAWARE INC. FILO CAD TERM LOAN	2,745,536	\$ 2,759,263.00	0.04
MH SUB I LLC 2017 INCREMENTAL 1ST LIEN TERM	2,713,909	\$ 2,737,655.00	0.04
CDRH PARENT INC TERM LOAN B	3,563,694	\$ 2,717,317.00	0.04
DASEKE INC INITITAL TERM LOAN	2,678,571	\$ 2,695,313.00	0.04
ST GEORGES UNIV SCHOLASTIC SV TERM LOAN	2,651,182	\$ 2,675,493.00	0.04
HERTZ CORP TERM LOAN B 1	2,636,717	\$ 2,625,405.00	0.04
PINNACLE HOLDCO SARL TERM LOAN	3,235,692	\$ 2,610,136.00	0.04
PENN NATL GAMING INC TERM LOAN B	2,585,000	\$ 2,600,226.00	0.04
GATEWAY CASINOS + ENTMT LTD TERM LOAN B 1	2,565,000	\$ 2,595,985.00	0.04
LEARFIELD COMMUNICATIONS INC. 2016 1ST LIEN TERM LOAN	2,508,713	\$ 2,536,936.00	0.04
CABLE ONE INC. 2017 TERM LOAN B	2,505,000	\$ 2,520,656.00	0.04
BLUE BUFFALO COMPANY LTD. 2017 TERM LOAN B	2,500,000	\$ 2,519,800.00	0.04
QUEST SOFTWARE US HLDGS INC FIRST LIEN	2,456,949	\$ 2,499,945.00	0.04
PROJECT ALPHA INTERMEDIATE 2017 TERM LOAN B	2,510,000	\$ 2,498,504.00	0.04
K + N INTERMEDIATE HLDGS II I FIRST LIEN	2,488,763	\$ 2,494,984.00	0.04
FLEX ACQUISITION CO INC TERM LOAN	2,480,000	\$ 2,492,400.00	0.04
ATLAS AMER FIN INC TERM LOAN	2,602,370	\$ 2,433,346.00	0.04
COLORADO BUYER INC 2ND LIEN TERM LOAN	2,400,000	\$ 2,430,000.00	0.04
U.S. SILICA CO TERM LOAN	2,421,653	\$ 2,414,848.00	0.04
WALTER INVESTMENT MGMT COMPANY GUAR 12/21 7.875	4,000,000	\$ 2,397,500.00	0.04
PREMIERE GLOBAL SVCS INC TERM LOAN	2,385,000	\$ 2,377,845.00	0.04
CSC HOLDINGS LLC SR UNSECURED 144A 01/23 10.125	2,000,000	\$ 2,328,740.00	0.04
MA FINANCECO. LLC USD TERM LOAN B3	2,263,568	\$ 2,262,164.00	0.03
SEQUA MEZZANINE HLDGS LLC 2ND LIEN TERM LOAN	2,090,000	\$ 2,131,800.00	0.03
CALPINE CORP TERM LOAN B	2,130,000	\$ 2,127,338.00	0.03
UFC HLDGS LLC TERM LOAN B	2,085,000	\$ 2,121,488.00	0.03
TELENET BIDCO NV TERM LOAN AI	2,090,000	\$ 2,098,172.00	0.03

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
RCS CAP CORP FIRST LIEN	2,070,606	\$ 2,093,901.00	0.03
SBA SR FIN II LLC TERM LOAN B 1	1,994,872	\$ 2,001,614.00	0.03
AMWINS GROUP INC TERM LOAN	1,995,000	\$ 1,996,875.00	0.03
EPICOR SOFTWARE CORP INCREMENTAL	1,922,103	\$ 1,931,714.00	0.03
ARIA ENERGY OPER LLC TERM LOAN	1,890,527	\$ 1,890,527.00	0.03
EMPIRE GENERATING CO LLC TERM LOAN C	1,904,597	\$ 1,834,755.00	0.03
NEW ARCLIN U S HLDG CORP FIRST LIEN	1,795,000	\$ 1,814,081.00	0.03
LIONS GATE ENTERTAINMENT COMPANY GUAR 144A 11/24 5.875	1,650,000	\$ 1,720,125.00	0.03
K + N INTERMEDIATE HLDGS II I SECOND LIEN	1,710,000	\$ 1,686,488.00	0.03
ASHLAND INC. 2017 TERM LOAN B	1,675,000	\$ 1,682,337.00	0.03
INMAR HOLDINGS INC. 2017 2ND LIEN TERM LOAN	1,690,000	\$ 1,666,763.00	0.03
TOYS R US DELAWARE INC TERM LOAN B 3	1,706,591	\$ 1,627,661.00	0.02
WEST CORP 2016 REPLACEMENT TLB12	1,603,368	\$ 1,604,570.00	0.02
WP CITYMD BIDCO LLC TERM LOAN	1,600,000	\$ 1,602,000.00	0.02
CEDAR FAIR L P TERM LOAN B	1,500,000	\$ 1,515,000.00	0.02
INDIGO MERGER SUB I INC AMENDMENT 1 DELAYED DRAW TERM	1,484,118	\$ 1,497,104.00	0.02
FOCUS FINANCIAL PARTNERS LLC 1ST LIEN TERM LOAN	1,460,000	\$ 1,469,125.00	0.02
ISTAR INC SR UNSECURED 07/21 6.5	1,400,000	\$ 1,459,500.00	0.02
ARETEC GROUP INC	104,182	\$ 1,406,457.00	0.02
NPC INTL INC SECOND LIEN TERM LOAN	1,265,000	\$ 1,274,488.00	0.02
WESTERN DIGITAL CORP COMPANY GUAR 04/24 10.5	1,000,000	\$ 1,172,000.00	0.02
EMERALD PERFORMANCE MATLS LLC FIRST LIEN	1,140,340	\$ 1,151,036.00	0.02
TRIBUNE MEDIA COMPANY TERM LOAN	1,094,306	\$ 1,098,749.00	0.02
DASEKE INC TERM LOAN	1,071,429	\$ 1,078,125.00	0.02
EVERTEC GROUP LLC TERM LOAN A	1,047,656	\$ 1,040,459.00	0.02
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125	1,000,000	\$ 1,024,375.00	0.02
DTZ U S BORROWER LLC SECOND LIEN	1,017,216	\$ 1,013,829.00	0.02

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR	34,000	\$ 867,680.00	0.01
GLASS CONTAINER ACQUISITION L SECOND LIEN	850,000	\$ 862,750.00	0.01
COLOGIX INC. 2017 2ND LIEN TERM LOAN	800,000	\$ 802,000.00	0.01
CH HOLD CORP TERM LOAN B 1	698,636	\$ 703,296.00	0.01
SHERIDAN PRODUCTION PARTNERS TERM LOAN B	859,377	\$ 698,957.00	0.01
ISTAR INC SR UNSECURED 02/18 7.125	500,000	\$ 515,000.00	0.01
MISSION BROADCASTING INC TERM LOAN B	490,153	\$ 494,353.00	0.01
TXU/TCEH TRA RIGHTS	410,667	\$ 417,648.00	0.01
SANDRIDGE ENERGY INC COMMON STOCK USD.001	16,109	\$ 318,797.00	0
SHERIDAN PRODUCTION PARTNERS TERM LOAN	320,501	\$ 260,673.00	0
SS C TECHNOLOGIES INC 2017 REFINANCING TERM B 2 LOAN	223,549	\$ 224,826.00	0
NII HOLDINGS INC COMMON STOCK	303,451	\$ 172,360.00	0
CHS / COMMUNITY HEALTH SYS INC 2019 TERM A LOAN	0	\$ 0.00	0
COINSTAR LLC TERM LOAN B	0	\$ 0.00	0
QUORUM HEALTH CORP TERM LOAN	0	\$ 0.00	0
ALERE INC. 2015 TERM LOAN A	0	\$ 0.00	0
ALLISON TRANSMISSION HLDGS INC TERM LOAN B 3	0	\$ 0.00	0
AMWINS GROUP INC SECOND LIEN	0	\$ 0.00	0
CH HOLD CORP TERM LOAN B	0	\$ 0.00	0
CASELLA WASTE SYS INC TERM LOAN B 1	0	\$ 0.00	0
CONSOLIDATED CONTAINER CO LLC TERM LOAN	0	\$ 0.00	0
CYPRESS INTER HLDGS III INC SECOND LIEN	0	\$ 0.00	0
ESCROW GCB GEN MOTORS CP 01/11 FIXED 7.2 DEFAULT	10,000,000	\$ 0.00	0
ESCROW GCB GEN MOTORS 07/33 FIXED 8.375 DEFAULT	10,000,000	\$ 0.00	0
GO DADDY OPER CO LLC INITIAL TERM LOAN	0	\$ 0.00	0
SERTA SIMMONS BEDDING LLC TERM LOAN	0	\$ 0.00	0
TKC HLDGS INC SECOND LIEN	0	\$ 0.00	0

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
ATLAS IRON OPTNS	147,913,466	\$ 0.00	0
REP WWEX ACQ PARENT LLC 1ST LIEN TERM LOAN	0	\$ 0.00	0
TIERPOINT LLC 2017 2ND LIEN TERM LOAN	0	\$ 0.00	0
EVO PAYMENTS INTERNATIONAL 2ND LIEN TERM LOAN	0	\$ 0.00	0
EQUINOX HOLDINGS INC. 2017 2ND LIEN TERM LOAN	0	\$ 0.00	0
TECHNICOLOR SA 2017 USD TERM LOAN B	0	\$ 0.00	0
NOMAD FOODS EUROPE MIDCO LTD USD TERM LOAN B	0	\$ 0.00	0
DIGICEL INTERNATIONAL FINANCE 2017 TERM LOAN B	0	\$ 0.00	0
WYNN AMER LLC SYNDICATED LNS TERM LOAN	0	\$ 0.00	0

Holdings subject to change.

Holdings include all trades that were made prior to month end. The cash listed (money market fund) may include amounts that will be used to settle trades that had not reached their settlement date as of the end of the month.

Portfolio holdings are subject to change daily without notice and may not represent current or past portfolio composition. The holdings presented above include those directly held by the Fund and exclude cash, cash equivalents, collateral held on behalf of the RidgeWorth Funds' securities lending program, as well as certain other assets and liabilities. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, the information provided may differ from a fund's holdings disclosed in its annual/semi-annual report and Form N-Q due to the exclusions noted above.

For information related to the Fund's collateral investments and other items mentioned above, please refer to the most recent Form N-Q or the annual/semi-annual report in the above 'Related Resources' scrolling section of the page. Forms N-Q are available on the SEC's website at www.sec.gov.