

As of 04/30/17

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
SSC GOVERNMENT MM GVMXX	647,878,370	\$ 647,878,370.00	10
HARLAND CLARKE HOLDINGS CORP. TERM LOAN B6	108,882,801	\$ 109,018,905.00	1.68
ENERGY TRANSFER EQUITY L P SENIOR SECURED TERM LOAN	86,605,000	\$ 86,785,138.00	1.34
ZIGGO SECD FIN B V TERM LOAN E	84,360,000	\$ 84,364,218.00	1.3
HILTON WORLDWIDE FIN LLC TERM LOAN	81,418,555	\$ 82,084,559.00	1.27
LEVEL 3 FINANCING INC TRANCHE B 2024	78,145,000	\$ 78,368,495.00	1.21
CAESARS ENTERTAINMENT OPERATIN EXTENDED TERM LOAN B6	64,549,680	\$ 75,092,580.00	1.16
SPRINT COMMUNICATIONS INC. 1ST LIEN TERM LOAN B	73,280,000	\$ 73,326,166.00	1.13
INEOS US FIN LLC 2022 TERM LOAN	67,936,607	\$ 68,488,932.00	1.06
CLEAR CHANNEL COMMUNICATIONS TERM LOAN E	72,072,285	\$ 61,189,370.00	0.94
CHANGE HEALTHCARE HLDGS INC TERM LOAN B	56,760,000	\$ 56,909,279.00	0.88
ASURION LLC SECOND LIEN	54,556,489	\$ 55,351,923.00	0.85
1011778 B C UNLIMITED LIABILI TERM LOAN B 3	53,233,191	\$ 53,246,499.00	0.82
DELL INTL LLC TERM LOAN A 2	51,481,604	\$ 51,533,086.00	0.8
CHS / COMMUNITY HEALTH SYS INC INCREMENTAL 2021 TERM H LOANS	51,557,321	\$ 51,213,434.00	0.79
GLP FING LLC TERM LOAN A	50,066,294	\$ 49,607,186.00	0.77
VALEANT PHARMACEUTICALS INT. TERM LOAN B F1	47,307,618	\$ 47,578,691.00	0.73
UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW	47,321,905	\$ 46,989,232.00	0.73
DTZ U.S. BORROWER LLC 2015 1ST LIEN TERM LOAN	46,198,661	\$ 46,365,438.00	0.72
CAESARS ENTMT RESORT PPTYS LLC TERM LOAN B	45,472,719	\$ 45,558,207.00	0.7
WILLIAM MORRIS ENDEAVOR ENT TERM LOAN B	44,602,949	\$ 44,835,330.00	0.69

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
ASURION LLC TERM LOAN B 4	44,032,545	\$ 44,298,502.00	0.68
NRG ENERGY INC TERM LOAN	43,714,663	\$ 43,857,609.00	0.68
DOLLAR TREE INC TERM LOAN B 2	42,790,259	\$ 43,271,649.00	0.67
GLENN POOL OIL + GAS TRU 08/21 FIXED 6.0	43,878,389	\$ 43,220,214.00	0.67
VIRGIN MEDIA BRISTOL LLC FACILITY I	42,970,000	\$ 43,121,254.00	0.67
DELL INTL LLC TERM B 1 LOAN	42,729,421	\$ 42,879,829.00	0.66
FIRST DATA CORP 2022C DOLLAR TERM LOAN	42,539,077	\$ 42,762,407.00	0.66
CAPITAL AUTOMOTIVE L P SECOND LIEN	39,230,000	\$ 40,014,600.00	0.62
FEDERAL MOGUL CORP TERM LOAN C	40,029,839	\$ 40,008,223.00	0.62
CHS / COMMUNITY HEALTH SYS INC INCREMENTAL 2019 TERM G LOANS	40,098,787	\$ 39,933,179.00	0.62
CITGO HOLDING INC 2015 TERM LOAN B	38,830,352	\$ 39,279,231.00	0.61
ASURION LLC TERM LOAN B 2	36,371,271	\$ 36,606,229.00	0.57
GRIFOLS WORLDWIDE OPERATIONS TERM LOAN B	35,075,000	\$ 35,149,359.00	0.54
AVAYA INC. TERM LOAN B7	41,091,145	\$ 34,355,073.00	0.53
WIDOPENWEST FINANCE LLC 2016 TERM LOAN B	32,989,225	\$ 33,158,790.00	0.51
TRANSDIGM INC TERM LOAN F AMEND/EXTEND	31,793,607	\$ 31,749,414.00	0.49
TOYS R US PPTY CO I LLC TERM LOAN	33,064,710	\$ 31,521,580.00	0.49
CAESARS ENT OPERATING COMP TERM LOAN B5 NON RSA	27,514,861	\$ 31,275,318.00	0.48
INTELSAT JACKSON HLDGS S A TERM LOAN B 2	30,470,000	\$ 30,044,030.00	0.46
INOVALON HLDGS INC SYNDICAT TERM LOAN	30,224,559	\$ 29,620,068.00	0.46
FIRST DATA CORPORATION USD TERM LOAN A	29,625,000	\$ 29,617,594.00	0.46
DIAMOND RESORTS INTL INC TERM LOAN B	28,092,279	\$ 28,346,795.00	0.44
SEARS ROEBUCK ACCEP CORP TERM LOAN	28,680,961	\$ 28,206,004.00	0.44
IQOR US INC TERM LOAN B	28,576,321	\$ 28,040,515.00	0.43
AVOLON HOLDINGS LIMITED TERM LOAN B	27,270,000	\$ 27,667,051.00	0.43
NUMERICABLE U S LLC TERM LOAN B 11	27,795,000	\$ 27,648,242.00	0.43
J C PENNEY CORP INC TERM LOAN B	27,632,575	\$ 27,580,902.00	0.43

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
LANNETT CO INC TERM LOAN A	27,436,911	\$ 27,162,541.00	0.42
MAPLE HLDGS ACQUISITION CORP TERM LOAN A	27,100,860	\$ 27,041,509.00	0.42
QUEBECOR MEDIA INC TERM LOAN B 1	26,860,658	\$ 26,885,907.00	0.42
HCA INC. TERM LOAN B8	26,505,792	\$ 26,756,006.00	0.41
LIONS GATE ENTERTAINMENT CORP. 2016 1ST LIEN TERM LOAN	25,912,000	\$ 26,041,560.00	0.4
HUDSON S BAY COMPANY TERM LOAN B	26,330,230	\$ 25,219,358.00	0.39
AMERICAN AXLE + MANUFACTURING BRIDGE TERM LOAN	25,000,000	\$ 25,000,000.00	0.39
CAESARS ENTERTAINMENT OPERATIN TERM LOAN B7 (NON RSA)	20,230,000	\$ 24,798,541.00	0.38
DYNEGY INC TRANCHE C 1 TERM LOAN	24,806,964	\$ 24,787,366.00	0.38
SEDGWICK INC INITIAL TERM LOAN	24,444,512	\$ 24,450,623.00	0.38
TEMPO ACQUISITION LLC TERM LOAN	24,240,000	\$ 24,221,820.00	0.37
CLARKE AMERN CORP TRANCHE B 5 TERM LOAN	24,083,153	\$ 24,143,361.00	0.37
UPC FING PARTNERSHIP TERM LOAN AP	23,845,000	\$ 23,919,635.00	0.37
TEX OPERATIONS CO LLC TERM LOAN	23,817,970	\$ 23,765,809.00	0.37
NEW ASURION CORPORATION PIK TERM LOAN B	22,805,000	\$ 23,688,694.00	0.37
RPI FINANCE TRUST TERM LOAN B6	23,416,263	\$ 23,489,556.00	0.36
FTS INTL INC TERM LOAN	26,971,455	\$ 23,397,737.00	0.36
EMG UTICA LLC TERM LOAN	22,790,365	\$ 22,890,187.00	0.35
DELUXE ENTERTAINMENT SVCS GR TERM LOAN	22,228,900	\$ 22,159,546.00	0.34
EMERALD PERFORMANCE MATLS LLC SECOND LIEN	22,146,391	\$ 22,084,160.00	0.34
TRAVELPORT FIN (LUXEMBOURG) TERM LOAN C	21,819,073	\$ 21,974,861.00	0.34
ON SEMICONDUCTOR CORP TERM LOAN A	21,837,879	\$ 21,824,340.00	0.34
WALTER INVT MGMT CORP TRANCHE B TERM LOANS	23,637,426	\$ 21,295,902.00	0.33
CHESAPEAKE ENERGY CORP TERM LOAN	19,355,000	\$ 20,897,400.00	0.32
LAS VEGAS SANDS LLC 2017 TERM LOAN B	20,875,971	\$ 20,893,298.00	0.32
BRONCO MIDSTREAM FDG LLC TERM LOAN	20,668,581	\$ 20,823,596.00	0.32
FORTESCUE METALS GROUP LTD NEW TERM LOANS	20,329,193	\$ 20,461,332.00	0.32

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
EMPIRE GENERATING CO LLC TERM LOAN B	20,545,964	\$ 20,443,234.00	0.32
JBS USA LLC 2017 TERM LOAN B	20,350,000	\$ 20,433,639.00	0.32
INDIVIOR FINANCE S.A.R.L. USD TERM LOAN B	20,277,254	\$ 20,378,641.00	0.31
ENGILITY CORP TERM LOAN B 2	20,204,206	\$ 20,330,482.00	0.31
TEMPO ACQUISITION LLC BRIDGE TERM LOAN	20,000,000	\$ 20,000,000.00	0.31
LIBERTY CABLEVISION PUERTO RI FIRST LIEN	19,930,893	\$ 19,887,245.00	0.31
CAPITAL AUTOMOTIVE L P TERM LOAN	19,415,000	\$ 19,560,613.00	0.3
IASIS HEALTHCARE LLC TERM LOAN B 2	19,466,063	\$ 19,519,594.00	0.3
MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B	18,762,922	\$ 19,000,836.00	0.29
BWAY HOLDING COMPANY 2017 TERM LOAN B	19,020,000	\$ 18,894,278.00	0.29
SUTHERLAND GLOBAL SVCS INC TERM LOAN B	19,518,476	\$ 18,737,737.00	0.29
ALBERTSONS LLC 2016 1 TERM B 6 LOAN	18,433,069	\$ 18,509,935.00	0.29
RCS CAP CORP SECOND LIEN	19,416,303	\$ 18,445,488.00	0.28
BLACKHAWK MINING LLC 2017 TERM LOAN	18,980,000	\$ 18,369,983.00	0.28
TRANSDIGM INC TRANCHE E TERM LOANS	18,393,177	\$ 18,367,978.00	0.28
GREATBATCH LTD. 2017 TERM LOAN B	18,139,034	\$ 18,238,799.00	0.28
NUMERICABLE U S LLC TLB 10	18,183,625	\$ 18,197,263.00	0.28
SOLERA HOLDINGS INC. USD TERM LOAN B	17,826,103	\$ 17,947,142.00	0.28
ISTAR INC TERM LOAN	17,756,122	\$ 17,911,488.00	0.28
INEOS / SASOL HDPE LLC TERM LOAN	17,751,990	\$ 17,885,130.00	0.28
J CREW GROUP INC TERM LOAN B	27,107,606	\$ 17,802,921.00	0.27
AVAYA INC DEBTOR IN POSSESSION	17,343,698	\$ 17,791,166.00	0.27
ATKORE INTL INC TERM LOAN	17,620,838	\$ 17,736,430.00	0.27
ALON USA PARTNERS LP TERM LOAN	17,606,879	\$ 17,606,879.00	0.27
MIDDLE RIVER POWER LLC TERM LOAN B	17,858,922	\$ 17,591,038.00	0.27
SIGNODE INDL GROUP US INC TERM LOAN B	17,349,548	\$ 17,414,609.00	0.27
INEOS US FIN LLC 2024 TERM LOAN	16,997,400	\$ 17,115,702.00	0.26

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
WILLIAM MORRIS ENDEAVOR ENT SECOND LIEN	16,942,782	\$ 17,048,675.00	0.26
MINERALS TECHNOLOGIES INC. FIXED RATE TERM LOAN	16,808,083	\$ 17,018,184.00	0.26
KINETIC CONCEPTS INC TERM LOAN B	16,905,000	\$ 16,973,634.00	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	19,792,081	\$ 16,625,348.00	0.26
SYMANTEC CORPORATION TERM LOAN A3	16,739,077	\$ 16,613,534.00	0.26
CHARTER COMMUNICATIONS OPERAT TERM LOAN H 1	16,433,030	\$ 16,492,353.00	0.25
CHIEF EXPLORATION + DEVELOPMEN 2ND LIEN TERM LOAN	16,930,000	\$ 16,252,800.00	0.25
ENGILITY CORP COMPANY GUAR 144A 09/24 8.875	15,000,000	\$ 16,012,500.00	0.25
AMAYA HOLDINGS B.V. REPRICED TERM LOAN B	15,933,301	\$ 15,935,532.00	0.25
ESH HOSPITALITY INC TERM LOAN B	15,678,979	\$ 15,750,789.00	0.24
NEPTUNE FINCO CORP TERM LOAN B	15,649,844	\$ 15,635,915.00	0.24
ZAYO GROUP LLC TERM LOAN B	15,396,717	\$ 15,493,871.00	0.24
SEATTLE SPINCO USD TERM LOAN B3	15,286,432	\$ 15,329,387.00	0.24
GAVILAN RES LLC SECOND LIEN	15,190,000	\$ 15,038,100.00	0.23
SCIENTIFIC GAMES INTL INC TERM LOAN B 3	14,783,305	\$ 14,998,107.00	0.23
CAESARS ENTERTAINMENT OP COMP EXIT TERM LOAN	15,025,000	\$ 14,934,850.00	0.23
MOHEGAN TRIBAL GAMING AUTH TERM LOAN B	14,812,185	\$ 14,898,540.00	0.23
POWER BUYER LLC INITIAL TERM LOANS	14,989,233	\$ 14,876,813.00	0.23
LIONS GATE ENTERTAINMENT CORP. TERM LOAN A	14,812,500	\$ 14,849,531.00	0.23
GATES GLOBAL LLC 2017 USD TERM LOAN B	14,582,793	\$ 14,648,415.00	0.23
CWGS GROUP LLC TERM LOAN	14,393,925	\$ 14,468,917.00	0.22
TOWER AUTOMOTIVE HLDGS USA LL TERM LOAN	14,354,447	\$ 14,282,674.00	0.22
DAE AVIATION HOLDINGS INC. 1ST LIEN TERM LOAN	13,952,622	\$ 13,977,040.00	0.22
AZURE MIDSTREAM ENERGY LLC TERM LOAN A	14,309,847	\$ 13,898,439.00	0.21
INEOS STYROLUTION GROUP GMBH USD 2017 1ST LIEN TERM LOAN	13,765,500	\$ 13,782,707.00	0.21
OTTER PRODS LLC SYNDICATED TERM LOAN B	13,940,645	\$ 13,754,816.00	0.21

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
TRIBUNE CO TERM LOAN B	13,673,314	\$ 13,750,295.00	0.21
CHS/COMMUNITY HEALTH SYS COMPANY GUAR 11/19 8	14,000,000	\$ 13,623,960.00	0.21
ENERGY FUTURE INTERMEDIATE HL TERM LOAN	13,535,000	\$ 13,600,239.00	0.21
CHARTER COMMUNICATIONS OPERAT TERM LOAN E 1	13,529,014	\$ 13,596,659.00	0.21
ARDENT LEGACY ACQ. INC. 2015 TERM LOAN B	13,375,294	\$ 13,392,013.00	0.21
AP NMT ACQUISITION B V DOLLAR TERM B LOAN	14,998,161	\$ 13,184,284.00	0.2
NAVIOS MARITIME PARTNERS L.P. 2017 TERM LOAN B	13,151,844	\$ 13,020,326.00	0.2
OCWEN LN SERVICING LLC TERM LOAN	13,267,063	\$ 12,958,603.00	0.2
AMERICAN BLDRS + CONTRACTORS TERM LOAN B	12,865,000	\$ 12,940,003.00	0.2
AIR CANADA 2016 TERM LOAN B	12,875,000	\$ 12,935,384.00	0.2
ENGILITY CORP TERM LOAN B 1	12,835,718	\$ 12,899,897.00	0.2
BASS PRO GROUP LLC TERM LOAN B	13,245,000	\$ 12,888,180.00	0.2
WEIGHT WATCHERS INTL INC TERM LOAN B 2	13,585,812	\$ 12,885,328.00	0.2
KCA DEUTAG GMBH TERM LOAN	13,583,328	\$ 12,870,203.00	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	\$ 12,771,994.00	0.2
FOUR SEASONS HLDGS INC FIRST LIEN	12,508,650	\$ 12,644,869.00	0.2
CARAUSTAR INDS INC REFINANCING TERM LOANS	12,475,000	\$ 12,611,477.00	0.19
RCN GRANDE 1ST LIEN TERM LOAN	12,440,000	\$ 12,476,698.00	0.19
VF HLDG CORP TERM LOAN B 1	12,328,050	\$ 12,360,843.00	0.19
TRILOGY INTL PART LLC SR SECURED 144A 05/19 13.375	12,245,000	\$ 12,339,287.00	0.19
MERRILL COMMUNICATIONS LLC 2015 TERM LOAN	12,347,728	\$ 12,327,107.00	0.19
GLOBAL CASH ACCESS INC NEW TERM LOAN B	12,227,472	\$ 12,242,757.00	0.19
US FOODS INC TERM LOAN B	12,103,538	\$ 12,208,354.00	0.19
PRESIDIO INC 2017 TERM B LOANS	12,067,583	\$ 12,199,603.00	0.19
CORTES NP ACQUISITION CORP 2017 TERM LOAN B	12,013,653	\$ 12,083,693.00	0.19
RPI FINANCE TRUST DELAYED DRAW TERM LOAN B6	11,996,747	\$ 12,034,297.00	0.19

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
AMPLIFY SNACK BRANDS INC FIRST LIEN	12,121,669	\$ 11,886,872.00	0.18
ELDORADO RESORTS LLC 2017 TERTM LOAN B	11,870,000	\$ 11,840,325.00	0.18
CREATIVE ARTISTS AGY LLC TERM LOAN B	11,665,762	\$ 11,801,902.00	0.18
NBTY INC TERM LOAN B 1	11,691,827	\$ 11,726,903.00	0.18
HGIM CORP TERM LOAN A	13,687,413	\$ 11,657,159.00	0.18
LA QUINTA INTERMEDIATE HLDGS TERM LOAN B	11,390,120	\$ 11,478,394.00	0.18
TALEN ENERGY SUPPLY LLC 2017 TERM LOAN B2	11,440,000	\$ 11,339,900.00	0.18
CEQUEL COM HLDG I/CAP CP SR SECURED 144A 07/25 7.75	10,000,000	\$ 11,150,000.00	0.17
MGM GROWTH PPTYS OPER PARTNER TERM LOAN B	11,118,857	\$ 11,138,759.00	0.17
GREEKTOWN HOLDINGS LLC 2017 TERM LOAN B	11,115,000	\$ 11,128,894.00	0.17
ASCENA RETAIL GROUP INC. TERM LOAN B	12,305,803	\$ 11,098,357.00	0.17
NAVIENT CORP SR UNSECURED 03/20 8	10,000,000	\$ 10,975,000.00	0.17
CRESTWOOD HLDGS LLC TERM LOAN B	11,084,621	\$ 10,966,902.00	0.17
REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS	10,895,318	\$ 10,949,141.00	0.17
VICTORY CAPITAL MANAGEMENT INC TERM LOAN B	10,807,563	\$ 10,922,447.00	0.17
PHILADELPHIA ENERGY SOLUTIONS TERM LOAN B	11,826,834	\$ 10,910,254.00	0.17
CHARTER COMMUNICATIONS OPERAT I 1	10,787,891	\$ 10,839,133.00	0.17
TPF II PWR LLC SYNDICATED LN TERM LOAN B	10,756,627	\$ 10,817,187.00	0.17
KRATON POLYMERS LLC REPLACEMENT TERM LOAN	10,610,509	\$ 10,757,040.00	0.17
ASP MSG ACQUISITION CO. INC. 2017 TERM LOAN B	10,522,125	\$ 10,607,670.00	0.16
AMERICAN BATH GROUP LLC 2017 TERM LOAN B	10,386,516	\$ 10,499,002.00	0.16
ARRIS GROUP INC. 2017 TERM LOAN B	10,405,000	\$ 10,444,019.00	0.16
PRESTIGE BRANDS INC DEL TERM LOAN B 4	10,262,998	\$ 10,355,365.00	0.16
TRILOGY INTL PART / FIN SR SECURED 144A 05/22 8.875	10,000,000	\$ 10,350,000.00	0.16
ISTAR INC SR UNSECURED 04/22 6	10,000,000	\$ 10,250,000.00	0.16
SEDGWICK CLAIMS MGMT SVCS INC SECOND LIEN	10,175,000	\$ 10,183,445.00	0.16
CONTURA ENERGY INC 2017 TERM LOAN	10,290,000	\$ 10,154,995.00	0.16

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WESTERN DIGITAL CORP TERM LOAN B2	10,044,227	\$ 10,128,498.00	0.16
TEMPLAR ENERGY LLC CLASS A COMMON SHARES	1,378,328	\$ 9,992,879.00	0.15
NIELSEN FIN LLC TERM LOAN B 3	9,825,625	\$ 9,862,471.00	0.15
CALIFORNIA RESOURCES CORPORATI SECOND OUT TERM LOAN	8,790,000	\$ 9,658,013.00	0.15
LUMILEDS HOLDING B.V. TERM LOAN B	9,490,000	\$ 9,596,763.00	0.15
BELMOND INTERFIN LTD TERM LOAN	9,586,552	\$ 9,586,552.00	0.15
PROAMPAC PG BORROWER LLC FIRST LIEN TERM LOAN	9,366,525	\$ 9,497,656.00	0.15
ALTICE FING S A TERM LOAN B	9,500,000	\$ 9,492,875.00	0.15
DELTA 2 (LUX) SARL TERM LOAN B 3	9,430,000	\$ 9,439,430.00	0.15
TRANSDIGM INC TRANCHE D TERM LOANS	9,379,339	\$ 9,393,690.00	0.15
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	\$ 9,249,963.00	0.14
WIDOPENWEST FIN/CAPITAL COMPANY GUAR 07/19 10.25	8,847,000	\$ 9,200,880.00	0.14
FORESIGHT ENERGY LLC 2017 1ST LIEN TERM LOAN	9,495,000	\$ 9,165,618.00	0.14
RUSSELL INVTS US INSTITUTIONAL TERM LOAN	9,046,962	\$ 9,143,131.00	0.14
TTM TECHNOLOGIES INC TERM LOAN B	8,926,179	\$ 9,082,387.00	0.14
AMERICAN AXLE + MFG INC TERM LOAN B	9,135,000	\$ 9,081,743.00	0.14
NAVISTAR INC TERM LOAN B	8,945,000	\$ 9,053,056.00	0.14
DELL INT LLC / EMC CORP COMPANY GUAR 144A 06/24 7.125	8,000,000	\$ 8,842,696.00	0.14
VARSITY BRANDS INC. 1ST LIEN TERM LOAN	8,780,264	\$ 8,824,166.00	0.14
EASTMAN KODAK CO FIRST LIEN	8,804,692	\$ 8,818,427.00	0.14
AWAS FINANCE LUXEMBOURG SARL TERM LOAN	8,772,816	\$ 8,802,030.00	0.14
AEROJET ROCKETDYNE HLDGS INC FIRST LIEN	8,825,385	\$ 8,737,131.00	0.13
XEROX BUSINESS SVCS LLC TERM LOAN B	8,523,638	\$ 8,665,727.00	0.13
DYNACAST INTL LLC TERM LOAN B 1	8,644,287	\$ 8,655,092.00	0.13
IPC CORP TERM LOAN B 1	9,202,545	\$ 8,612,018.00	0.13
FERRO CORP TERM LOAN	8,515,000	\$ 8,565,579.00	0.13

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BERRY PLASTICS GROUP INC TERM LOAN K	8,515,000	\$ 8,562,514.00	0.13
GO DADDY OPER CO LLC INITIAL TERM LOAN	8,515,000	\$ 8,548,038.00	0.13
MEG ENERGY CORP TERM LOAN	8,520,000	\$ 8,524,260.00	0.13
OPTIV INC FIRST LIEN	8,515,000	\$ 8,500,780.00	0.13
REALOGY CORP TERM LOAN B	8,401,618	\$ 8,464,630.00	0.13
OSG BULK SHIPS INC. OBS TERM LOAN	8,565,196	\$ 8,372,479.00	0.13
US FOODS INC COMPANY GUAR 144A 06/24 5.875	8,000,000	\$ 8,360,000.00	0.13
BLACKBOARD INC FIRST LIEN	8,239,856	\$ 8,241,916.00	0.13
COMPUTER SCIENCES GOV SERVICES TERM LOAN B	8,139,387	\$ 8,197,013.00	0.13
GALLERIA CO TERM LOAN B	8,128,333	\$ 8,182,549.00	0.13
MGM RESORTS INTL TERM LOAN A	8,110,667	\$ 8,105,638.00	0.13
MINERALS TECHNOLOGIES INC TERM LOAN B1	8,046,138	\$ 8,086,368.00	0.12
ALBERTSONS LLC 2016 2 TERM B 4	8,020,397	\$ 8,046,303.00	0.12
HALYARD HEALTH INC. TERM LOAN B	7,910,000	\$ 7,989,100.00	0.12
HGIM CORP TERM LOAN B	12,497,121	\$ 7,966,915.00	0.12
POWER BUYER LLC SECOND LIEN	7,960,000	\$ 7,920,200.00	0.12
LIGADO NETWORKS LLC FIRST LIEN	8,195,000	\$ 7,875,395.00	0.12
SAFWAY GROUP HOLDING LLC TERM LOAN B	7,801,289	\$ 7,869,550.00	0.12
WESTERN REFINING INC TERM LOAN B	7,845,558	\$ 7,855,365.00	0.12
MENS WEARHOUSE INC. (THE) 2015 TERM LOAN	8,333,050	\$ 7,770,569.00	0.12
WABASH NATIONAL CORPORATION 2017 TERM LOAN B	7,671,299	\$ 7,709,655.00	0.12
AVAYA INC TERM LOAN B 6	9,185,855	\$ 7,636,752.00	0.12
SABLE INTL FIN LTD TERM B 1	7,595,000	\$ 7,629,178.00	0.12
BOMBARDIER INC SR UNSECURED 144A 03/20 7.75	7,000,000	\$ 7,581,000.00	0.12
AMERICAN COMMERCIAL LINES LLC TERM LOAN	8,293,500	\$ 7,526,351.00	0.12
ZEKELMAN INDS INC TERM LOAN	7,376,329	\$ 7,457,026.00	0.12
LIGADO NETWORKS LLC SECOND LIEN	10,358,504	\$ 7,423,629.00	0.11

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
WP CPP HLDGS LLC TERM LOAN B 3	8,161,089	\$ 7,385,786.00	0.11
BELK INC. TERM LOAN	8,226,393	\$ 7,291,957.00	0.11
LANDSLIDE HOLDINGS INC. 2017 TERM LOAN B	7,235,000	\$ 7,269,656.00	0.11
ARCH COAL INC INITIAL TERM LOANS	7,205,000	\$ 7,206,801.00	0.11
AM GENERAL LLC 2ND LIEN TERM LOAN	7,000,000	\$ 7,140,000.00	0.11
CHS / COMMUNITY HEALTH SYS INC 2019 TERM A LOAN	7,124,962	\$ 7,113,064.00	0.11
LAUREATE EDUCATION INC. 2017 TERM LOAN B	7,110,000	\$ 7,095,211.00	0.11
NEUSTAR INC TERM LOAN B2	6,975,000	\$ 7,065,117.00	0.11
CH HOLD CORP TERM LOAN B	6,986,364	\$ 7,030,028.00	0.11
ROYAL HLDGS INC 2017 REFINANCING TERM LOANS	6,873,106	\$ 6,926,785.00	0.11
SYMANTEC CORP TERM A 2 COMMITMENT	6,956,308	\$ 6,917,214.00	0.11
CUMULUS MEDIA HLDGS INC TERM LOAN B	8,810,805	\$ 6,885,027.00	0.11
EVO PAYMENTS INTERNATIONAL TERM LOAN B	6,775,000	\$ 6,847,018.00	0.11
NEIMAN MARCUS GROUP LTD INC OTHER TERM LOANS	8,579,738	\$ 6,835,220.00	0.11
EIG INVS CORP INCREMENTAL TERM LOAN	6,776,005	\$ 6,821,201.00	0.11
US SILICA CO INCREMENTAL TERM LOAN	6,812,577	\$ 6,812,577.00	0.11
CBS RADIO INC. 2017 TERM LOAN B	6,740,000	\$ 6,784,956.00	0.1
ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	6,000,000	\$ 6,772,500.00	0.1
SEQUA MEZZANINE HLDGS LLC FIRST LIEN	6,690,000	\$ 6,756,900.00	0.1
TEAM HEALTH INC. 1ST LIEN TERM LOAN	6,795,000	\$ 6,731,331.00	0.1
STATION CASINOS LLC TERM LOAN B	6,736,400	\$ 6,730,270.00	0.1
GLASS CONTAINER ACQUISITION L FIRST LIEN	6,683,250	\$ 6,728,362.00	0.1
CAESARS GROWTH PROPERTIES HOLD 2017 TERM LOAN	6,690,000	\$ 6,723,450.00	0.1
HI CRUSH PARTNERS LP TERM LOAN B	6,836,450	\$ 6,648,447.00	0.1
SOUTHERN GRAPHICS INC NEW TERM LOANS	6,629,055	\$ 6,645,627.00	0.1
INMAR HOLDINGS INC. 2017 1ST LIEN TERM LOAN B	6,690,000	\$ 6,644,040.00	0.1
CCC INFORMATION SERVICES INC. 2017 1ST LIEN TERM LOAN	6,675,000	\$ 6,643,294.00	0.1

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
TRANSUNION LLC 2015 TERM LOAN B2	6,478,306	\$ 6,530,133.00	0.1
KATE SPADE + CO TERM LOAN B	6,457,400	\$ 6,454,688.00	0.1
BOYD GAMING CORPORATION 2017 TERM LOAN B2	6,428,888	\$ 6,453,703.00	0.1
CYPRESS SEMICONDUCTOR CORP TERM LOAN B	6,357,313	\$ 6,415,609.00	0.1
ABACUS INNOVATIONS CORP TERM LOAN B	6,329,138	\$ 6,382,935.00	0.1
CASABLANCA US HLDGS INC TERM LOAN	6,415,000	\$ 6,382,925.00	0.1
TEXAS COMPETITIVE ELEC HLDGS TERM LOAN B	6,289,238	\$ 6,308,923.00	0.1
UNIFRAX CORPORATION 2017 USD TERM LOAN B	6,260,000	\$ 6,270,454.00	0.1
ARICENT TECHNOLOGIES FIRST LIEN	6,264,699	\$ 6,267,330.00	0.1
KINDRED HEALTHCARE INC. NEW TERM LOAN	6,149,779	\$ 6,169,028.00	0.1
CBS RADIO INC TERM LOAN B	6,127,943	\$ 6,168,817.00	0.1
VISTRA ENERGY CORP COMMON STOCK	410,667	\$ 6,139,472.00	0.09
VIVA ALAMO LLC TERM LOAN	6,743,335	\$ 5,976,280.00	0.09
MACDERMID INC USD TERM LOAN B6	5,947,050	\$ 5,969,352.00	0.09
GARTNER INC TERM LOAN A	5,940,000	\$ 5,962,275.00	0.09
FAIRMOUNT MINERALS LTD TERM LOAN B 2	6,049,478	\$ 5,943,612.00	0.09
FREEDOM MTG CORP TERM LOAN	5,800,000	\$ 5,879,750.00	0.09
PLAYA HOTELS RESORTS BV TERM LOAN B	5,850,000	\$ 5,855,207.00	0.09
MGM RESORTS INTL COMPANY GUAR 03/22 7.75	5,019,000	\$ 5,847,135.00	0.09
CALPINE CONSTR FIN CO LP TERM LOAN B 1	5,798,723	\$ 5,800,521.00	0.09
WEST CORPORATION 2016 TERM LOAN B14	5,790,975	\$ 5,796,418.00	0.09
CAVIUM INC. 2017 TERM LOAN B	5,781,389	\$ 5,788,616.00	0.09
NATIONSTAR MORT/CAP CORP COMPANY GUAR 10/20 7.875	5,517,000	\$ 5,737,680.00	0.09
RACKSPACE HOSTING INC TERM LOAN B	5,682,275	\$ 5,721,369.00	0.09
MCGRAW HILL GLOBAL ED HLDGS L TERM LOAN	5,776,480	\$ 5,717,618.00	0.09
SEARS ROEBUCK ACCEP CORP INCREMENTAL TERM LOAN	5,547,945	\$ 5,615,575.00	0.09
ULTRA RESOURCES INC. 1ST LIEN TERM LOAN	5,640,000	\$ 5,611,800.00	0.09

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
GARTNER INC TERM LOAN B	5,545,000	\$ 5,583,150.00	0.09
HARGRAY COMMUNICATIONS GROUP 2017 TERM LOAN B	5,545,000	\$ 5,551,931.00	0.09
WESTERN REFINING INC. TERM LOAN B2	5,491,532	\$ 5,498,396.00	0.08
STARWOOD PROPERTY TRUST SR UNSECURED 144A 12/21 5	5,250,000	\$ 5,473,125.00	0.08
TEX OPERATIONS CO LLC TERM LOAN C	5,445,783	\$ 5,433,857.00	0.08
HCA HEALTHCARE INC SR UNSECURED 02/21 6.25	5,000,000	\$ 5,425,000.00	0.08
REYNOLDS GRP ISS/REYNOLD COMPANY GUAR 144A 07/24 7	5,000,000	\$ 5,381,250.00	0.08
ALTISOURCE SOLUTIONS S A R L TERM LOAN	6,024,147	\$ 5,331,370.00	0.08
EFS COGEN HLDGS I LLC TERM LOAN B	5,311,370	\$ 5,331,288.00	0.08
REDBOX AUTOMATED RETAIL FIRST LIEN	5,307,647	\$ 5,305,418.00	0.08
AFFINION GROUP INC TERM LOAN B	5,298,718	\$ 5,284,729.00	0.08
REALOGY GROUP/CO ISSUER COMPANY GUAR 144A 12/21 5.25	5,000,000	\$ 5,262,500.00	0.08
LAUREATE EDUCATION INC COMPANY GUAR 144A 09/19 9.25	5,000,000	\$ 5,250,000.00	0.08
TKC HLDGS INC FIRST LIEN	5,190,000	\$ 5,241,900.00	0.08
CALPINE CORP TERM LOAN B 7	5,220,550	\$ 5,236,890.00	0.08
SHERIDAN INVT PARTNERS II L P TERM LOAN B	6,177,803	\$ 5,220,244.00	0.08
ALLIANCE DATA SYSTEMS CO COMPANY GUAR 144A 11/21 5.875	5,000,000	\$ 5,175,000.00	0.08
MENS WEARHOUSE INC TERM LOAN B	5,378,860	\$ 5,150,258.00	0.08
HARLAND CLARKE HOLDINGS SR UNSECURED 144A 03/21 9.25	5,330,000	\$ 5,143,450.00	0.08
MATTAMY GROUP CORP COMPANY GUAR 144A 11/20 6.5	5,000,000	\$ 5,137,500.00	0.08
CHESAPEAKE ENERGY CORP COMPANY GUAR 08/20 6.625	5,073,000	\$ 5,123,730.00	0.08
NEXSTAR BROADCASTING INC TERM LOAN B	5,055,756	\$ 5,099,994.00	0.08
NAVIOS MARITIME MIDSTREAM TERM LOAN B	5,116,331	\$ 5,090,750.00	0.08
DYNEGY INC COMPANY GUAR 11/19 6.75	5,000,000	\$ 5,075,000.00	0.08
SALIENT CRGT INC 2017 TERM LOAN	5,150,000	\$ 5,072,750.00	0.08
ISTAR INC SR UNSECURED 07/19 5	5,000,000	\$ 5,050,000.00	0.08
TECOMET INC. 2017 TERM LOAN B	5,015,000	\$ 5,040,075.00	0.08

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
WKI HOLDING COMPANY INC. TERM LOAN B	5,020,000	\$ 5,020,000.00	0.08
UFC HLDGS LLC TERM LOAN	4,989,925	\$ 5,016,422.00	0.08
ALBANY MOLECULAR RESH INC TERM LOAN	4,982,065	\$ 5,002,841.00	0.08
CHESAPEAKE ENERGY CORP COMPANY GUAR 144A 01/25 8	5,000,000	\$ 4,943,750.00	0.08
SCS MERGER SUB INC TRANCHE B TERM LOANS	4,822,519	\$ 4,858,688.00	0.08
MCC IOWA LLC TERM LOAN H	4,806,644	\$ 4,827,697.00	0.07
USI INC. 2017 TERM LOAN B	4,840,000	\$ 4,818,849.00	0.07
QUIKRETE HLDGS INC TERM LOAN	4,778,025	\$ 4,785,001.00	0.07
GREATBATCH LTD ACQUISITION	4,760,000	\$ 4,742,150.00	0.07
GLOBALLOGIC HOLDINGS INC. 2016 TERM LOAN B	4,640,000	\$ 4,680,600.00	0.07
MAXLINEAR INC. TERM LOAN B	4,600,000	\$ 4,600,000.00	0.07
CIFC FUNDING LTD CIFC 2015 1A F 144A	5,000,000	\$ 4,593,395.00	0.07
MACDERMID INC TRANCHE B 5 TERM	4,562,884	\$ 4,583,234.00	0.07
ALM MEDIA LLC FIRST LIEN	5,010,938	\$ 4,559,953.00	0.07
QUINCY NEWSPAPERS INC TERM LOAN B	4,414,257	\$ 4,452,882.00	0.07
APLP HLDGS LTD PARTNERSHIP TERM LOAN	4,436,797	\$ 4,447,889.00	0.07
UNIVAR USA INC TERM LOAN B 2	4,374,705	\$ 4,385,642.00	0.07
SUTHERLAND GLOBAL SVCS INC TERM LOAN B 1	4,543,006	\$ 4,361,286.00	0.07
BERRY PLASTICS GROUP INC TERM LOAN J	4,310,000	\$ 4,332,886.00	0.07
INTELSAT JACKSON HLDG COMPANY GUAR 10/20 7.25	4,625,000	\$ 4,329,925.00	0.07
MALLINCKRODT INTL FIN S A TERM LOAN B	4,311,112	\$ 4,308,698.00	0.07
ALPHA 3 BV 2017 TERM LOAN B1	4,260,000	\$ 4,281,300.00	0.07
IMS HEALTH INC TERM LOAN B 1	4,241,082	\$ 4,281,203.00	0.07
PEABODY ENERGY CORPORATION EXIT TERM LOAN	4,255,000	\$ 4,265,638.00	0.07
RPI FIN TR TERM B5	4,251,979	\$ 4,265,287.00	0.07
COMFORT HLDG LLC FIRST LIEN	4,255,000	\$ 4,257,681.00	0.07
COMPUWARE CORP TERM LOAN B 3	4,216,625	\$ 4,232,437.00	0.07

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
VIVID SEATS LTD TERM LOAN B	4,200,000	\$ 4,217,514.00	0.07
DIGITALGLOBE INC TERM LOAN B	4,199,475	\$ 4,215,223.00	0.07
EXPLORER HLDGS INC TERM LOAN	4,153,613	\$ 4,195,149.00	0.06
FLY FUNDING II S.A.R.L. 2017 TERM LOAN B	4,185,000	\$ 4,186,297.00	0.06
HARBOR FREIGHT TOOLS USA INC INITIAL TERM LOAN	4,194,634	\$ 4,181,547.00	0.06
COLUMBUS MCKINNON CORPORATION TERM LOAN B	4,145,197	\$ 4,173,716.00	0.06
PROJECT ALPHA INTERMEDIATE 2017 TERM LOAN B	4,180,000	\$ 4,159,100.00	0.06
GFL ENVIRONMENTAL INC INITIAL U.S. TERM	4,129,250	\$ 4,146,469.00	0.06
VALEANT PHARMACEUTICALS COMPANY GUAR 144A 07/21 7.5	5,000,000	\$ 4,137,500.00	0.06
INVENTIV GROUP HLDGS INC TERM LOAN	4,104,713	\$ 4,125,811.00	0.06
LIBERTY CABLEVISION PUERTO RI SECOND LIEN	4,140,352	\$ 4,114,475.00	0.06
ALBAUGH LLC TERM LOAN B	4,052,785	\$ 4,083,181.00	0.06
COINSTAR LLC TERM LOAN B	4,000,000	\$ 4,065,000.00	0.06
U S COATINGS ACQUISITION INC TERM LOAN B1	3,991,779	\$ 4,028,982.00	0.06
SYNCHRONOSS TECHNOLOGIES INC TERM LOAN	4,250,000	\$ 3,995,000.00	0.06
LINN ENERGY INC COMMON STOCK	140,363	\$ 3,934,375.00	0.06
CHARTER COMMUNICATIONS OPERAT TERM LOAN F 1	3,812,406	\$ 3,828,151.00	0.06
SERTA SIMMONS BEDDING LLC TERM LOAN	3,800,475	\$ 3,810,584.00	0.06
GLOBAL BRASS + COPPER INC. 2016 TERM LOAN B	3,726,275	\$ 3,765,885.00	0.06
IMAGINE PRINT SOLUTIONS INC TERM LOAN B	3,725,452	\$ 3,753,393.00	0.06
COINSTAR LLC TERM LOAN B	3,716,325	\$ 3,724,464.00	0.06
LONGVIEW POWER LLC TERM LOAN B	4,503,800	\$ 3,659,337.00	0.06
NPC INTL INC FIRST LIEN TERM LOAN	3,545,000	\$ 3,573,821.00	0.06
MILACRON LLC TERM LOAN B 3	3,526,163	\$ 3,543,793.00	0.05
BERRY PLASTICS GROUP INC TERM LOAN I	3,489,665	\$ 3,511,475.00	0.05
SPIN HOLDCO INC INITIAL TERM LOAN	3,459,175	\$ 3,462,046.00	0.05
LPL HLDGS INC TERM LOAN B	3,440,000	\$ 3,446,467.00	0.05

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
SEDGWICK CLAIMS MGMT SVCS INC TERM LOAN	3,440,000	\$ 3,444,300.00	0.05
LIONBRIDGE TECHNOLOGIES INC FIRST LIEN	3,405,000	\$ 3,396,488.00	0.05
TOYS R US DELAWARE INC. FILO TERM LOAN	3,404,464	\$ 3,395,953.00	0.05
INTERNAP CORPORATION 2017 TERM LOAN	3,340,000	\$ 3,373,400.00	0.05
SINCLAIR BROADCAST GROUP INC TERM LOAN B2	3,356,588	\$ 3,360,783.00	0.05
HELIX GEN FUNDING LLC TERM LOAN	3,325,000	\$ 3,354,925.00	0.05
CITYCENTER HLDGS LLC TERM LOAN B	3,340,000	\$ 3,344,175.00	0.05
COMMUNICATIONS SALES + LEASING TERM LOAN B	3,333,016	\$ 3,320,517.00	0.05
LANDRYS INC FIRST LIEN	3,274,200	\$ 3,277,114.00	0.05
SS C TECHNOLOGIES INC 2017 REFINANCING TERM B 1 LOAN	3,216,753	\$ 3,238,885.00	0.05
ARRIS GROUP INC TERM LOAN A	3,252,244	\$ 3,229,901.00	0.05
COLORADO BUYER INC TERM LOAN B	3,165,000	\$ 3,181,616.00	0.05
CPI BUYER LLC 2017 1ST LIEN TERM LOAN	3,165,000	\$ 3,180,825.00	0.05
COLOGIX INC. 2017 1ST LIEN TERM LOAN	3,165,000	\$ 3,165,000.00	0.05
GEO GROUP INC. THE 2017 TERM LOAN B	3,165,000	\$ 3,165,000.00	0.05
CDRH PARENT INC TERM LOAN B	3,563,694	\$ 3,118,233.00	0.05
TALEN ENERGY SUPPLY LLC TERM LOAN	3,112,200	\$ 3,084,968.00	0.05
CALPINE CORP TERM LOAN	3,054,545	\$ 3,060,899.00	0.05
DONNELLEY FINL SOLUTIONS TERM LOAN B	3,025,943	\$ 3,051,149.00	0.05
WESTERM DIGITAL CORPORATION TERM LOAN A	3,000,000	\$ 3,009,750.00	0.05
SOLARWINDS HOLDINGS INC 2017 REFINANCING TERM LOANS	2,977,538	\$ 2,991,591.00	0.05
COMPUCOM SYS INC 7 YR TERM LOAN	3,771,522	\$ 2,970,073.00	0.05
USIC HOLDINGS INC. 2016 1ST LIEN TERM LOAN	2,937,638	\$ 2,955,998.00	0.05
CONVATEC INC. USD 2016 TERM LOAN B	2,920,000	\$ 2,945,550.00	0.05
VENTIA DECO LLC 2016 REFINANCING TERM B LOANS	2,908,979	\$ 2,930,797.00	0.05
RP CROWN PARENT LLC TERM LOAN B	2,897,738	\$ 2,918,862.00	0.05
ABERCROMBIE + FITCH MGMT CO. TERM LOAN B	3,000,000	\$ 2,895,000.00	0.04

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
NEUBERGER BERMAN CLO LTD NEUB 2013 14A ER 144A	3,000,000	\$ 2,895,000.00	0.04
NEUSTAR INC 2ND LIEN TERM LOAN	2,750,000	\$ 2,774,063.00	0.04
DIGICEL GROUP LTD SR UNSECURED 144A 09/20 8.25	3,000,000	\$ 2,745,000.00	0.04
TOYS R US DELAWARE INC. FILO CAD TERM LOAN	2,745,536	\$ 2,738,672.00	0.04
MH SUB I LLC 2017 INCREMENTAL 1ST LIEN TERM	2,713,909	\$ 2,737,655.00	0.04
TKC HLDGS INC SECOND LIEN	2,685,000	\$ 2,705,138.00	0.04
DASEKE INC INITITAL TERM LOAN	2,678,571	\$ 2,700,348.00	0.04
ST GEORGES UNIV SCHOLASTIC SV TERM LOAN	2,651,182	\$ 2,676,050.00	0.04
HERTZ CORP TERM LOAN B 1	2,636,717	\$ 2,638,589.00	0.04
PINNACLE HOLDCO SARL TERM LOAN	3,235,692	\$ 2,620,911.00	0.04
PENN NATL GAMING INC TERM LOAN B	2,585,000	\$ 2,599,321.00	0.04
GATEWAY CASINOS + ENTMT LTD TERM LOAN B 1	2,565,000	\$ 2,597,063.00	0.04
LEARFIELD COMMUNICATIONS INC. 2016 1ST LIEN TERM LOAN	2,508,713	\$ 2,527,528.00	0.04
CABLE ONE INC. 2017 TERM LOAN B	2,505,000	\$ 2,520,656.00	0.04
SOPHIA L P TERM LOAN B	2,512,597	\$ 2,508,200.00	0.04
QUEST SOFTWARE US HLDGS INC FIRST LIEN	2,456,949	\$ 2,496,874.00	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	\$ 2,490,862.00	0.04
ATLAS AMER FIN INC TERM LOAN	2,602,370	\$ 2,442,975.00	0.04
EVERTEC GROUP LLC TERM LOAN A	2,437,656	\$ 2,420,909.00	0.04
WALTER INVESTMENT MGMT COMPANY GUAR 12/21 7.875	4,000,000	\$ 2,420,000.00	0.04
U.S. SILICA CO TERM LOAN	2,421,653	\$ 2,415,599.00	0.04
COLORADO BUYER INC 2ND LIEN TERM LOAN	2,400,000	\$ 2,407,008.00	0.04
PREMIERE GLOBAL SVCS INC TERM LOAN	2,385,000	\$ 2,382,019.00	0.04
CSC HOLDINGS LLC SR UNSECURED 144A 01/23 10.125	2,000,000	\$ 2,320,000.00	0.04
REP WWEX ACQ PARENT LLC 1ST LIEN TERM LOAN	2,290,000	\$ 2,297,626.00	0.04
MA FINANCECO. LLC USD TERM LOAN B3	2,263,568	\$ 2,269,928.00	0.04

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
QUORUM HEALTH CORP TERM LOAN	2,228,038	\$ 2,222,468.00	0.03
CALPINE CORP TERM LOAN B	2,130,000	\$ 2,129,340.00	0.03
SEQUA CORPORATION 2ND LIEN TERM LOAN	2,090,000	\$ 2,123,963.00	0.03
UFC HLDGS LLC TERM LOAN B	2,085,000	\$ 2,121,488.00	0.03
RCS CAP CORP FIRST LIEN	2,070,606	\$ 2,086,136.00	0.03
ARIA ENERGY OPER LLC TERM LOAN	2,046,473	\$ 2,056,706.00	0.03
SBA SR FIN II LLC TERM LOAN B 1	1,994,872	\$ 2,006,402.00	0.03
AMWINS GROUP INC TERM LOAN	1,995,000	\$ 1,993,065.00	0.03
EPICOR SOFTWARE CORP INCREMENTAL	1,922,103	\$ 1,921,296.00	0.03
NEW ARCLIN U S HLDG CORP FIRST LIEN	1,795,000	\$ 1,809,593.00	0.03
OPTIV INC SECOND LIEN	1,725,000	\$ 1,748,719.00	0.03
EQUINOX HOLDINGS INC. 2017 2ND LIEN TERM LOAN	1,710,000	\$ 1,731,375.00	0.03
LIONS GATE ENTERTAINMENT COMPANY GUAR 144A 11/24 5.875	1,650,000	\$ 1,711,875.00	0.03
CASELLA WASTE SYSTEMS INC. 2017 TERM LOAN B	1,705,725	\$ 1,709,989.00	0.03
EMPIRE GENERATING CO LLC TERM LOAN C	1,702,723	\$ 1,694,210.00	0.03
K+N ENGINEERING INC. 2ND LIEN TERM LOAN	1,710,000	\$ 1,688,625.00	0.03
INMAR HOLDINGS INC. 2017 2ND LIEN TERM LOAN	1,690,000	\$ 1,664,650.00	0.03
TOYS R US DELAWARE INC TERM LOAN B 3	1,722,082	\$ 1,635,978.00	0.03
WEST CORP 2016 REPLACEMENT TLB12	1,603,368	\$ 1,605,773.00	0.02
IPARADIGMS HLDGS LLC FIRST LIEN	1,531,148	\$ 1,519,664.00	0.02
CEDAR FAIR L P TERM LOAN B	1,500,000	\$ 1,510,320.00	0.02
WYNN AMER LLC SYNDICATED LNS TERM LOAN	1,514,735	\$ 1,506,525.00	0.02
MH SUB I LLC 2017 DELAYED DRAW TERM LOAN	1,484,118	\$ 1,497,104.00	0.02
LTI HOLDINGS INC. 2ND LIEN TERM LOAN	1,545,000	\$ 1,467,750.00	0.02
ISTAR INC SR UNSECURED 07/21 6.5	1,400,000	\$ 1,459,500.00	0.02
NPC INTL INC SECOND LIEN TERM LOAN	1,265,000	\$ 1,283,191.00	0.02
EVO PAYMENTS INTERNATIONAL 2ND LIEN TERM LOAN	1,280,000	\$ 1,280,000.00	0.02

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
ARETEC GROUP INC	104,182	\$ 1,250,184.00	0.02
WESTERN DIGITAL CORP COMPANY GUAR 04/24 10.5	1,000,000	\$ 1,177,500.00	0.02
EMERALD PERFORMANCE MATLS LLC FIRST LIEN	1,140,340	\$ 1,144,616.00	0.02
TRIBUNE MEDIA COMPANY TERM LOAN	1,094,306	\$ 1,100,685.00	0.02
DASEKE INC TERM LOAN	1,071,429	\$ 1,080,139.00	0.02
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125	1,000,000	\$ 1,020,000.00	0.02
AMWINS GROUP INC SECOND LIEN	1,000,000	\$ 1,017,500.00	0.02
CH HOLD CORP TERM LOAN B	1,000,000	\$ 1,017,500.00	0.02
DTZ U S BORROWER LLC SECOND LIEN	1,017,216	\$ 1,012,130.00	0.02
GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR	34,000	\$ 865,640.00	0.01
GLASS CONTAINER ACQUISITION L SECOND LIEN	850,000	\$ 864,875.00	0.01
CCC INFORMATION SERVICES INC. 2017 2ND LIEN TERM LOAN	845,000	\$ 860,844.00	0.01
COLOGIX INC. 2017 2ND LIEN TERM LOAN	800,000	\$ 806,336.00	0.01
SHERIDAN PRODUCTION PARTNERS TERM LOAN B	859,377	\$ 726,173.00	0.01
CH HOLD CORP TERM LOAN B 1	698,636	\$ 703,003.00	0.01
ISTAR INC SR UNSECURED 02/18 7.125	500,000	\$ 516,290.00	0.01
MISSION BROADCASTING INC TERM LOAN B	490,153	\$ 494,442.00	0.01
TXU/TCEH TRA RIGHTS	410,667	\$ 468,982.00	0.01
SANDRIDGE ENERGY INC COMMON STOCK USD.001	16,109	\$ 296,728.00	0
SHERIDAN PRODUCTION PARTNERS TERM LOAN	320,501	\$ 270,823.00	0
SS C TECHNOLOGIES INC 2017 REFINANCING TERM B 2 LOAN	267,137	\$ 268,974.00	0
NII HOLDINGS INC COMMON STOCK	303,451	\$ 261,818.00	0
ALERE INC. 2015 TERM LOAN A	0	\$ 0.00	0
ALLISON TRANSMISSION HLDGS INC TERM LOAN B 3	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
GRAY TELEVISION INC TERM LOAN	0	\$ 0.00	0

SECURITY	SHARES	TRADED MARKET VALUE	% OF PORTFOLIO
GROSVENOR CAP MGMT HLDGS LLLP TERM LOAN	0	\$ 0.00	0
ATLAS IRON OPTNS	147,913,466	\$ 0.00	0
TECHNICOLOR SA 2017 USD TERM LOAN B	0	\$ 0.00	0
ASSOCIATED ASPHALT PARTNERS 2017 TERM LOAN B	0	\$ 0.00	0
IPAYMENT INC. 2017 TERM LOAN	0	\$ 0.00	0
NOMAD FOODS EUROPE MIDCO LTD USD TERM LOAN B	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.