

Edgar Filing: Pioneer Floating Rate Trust - Form N-Q

Pioneer Floating Rate Trust
Form N-Q
April 26, 2016

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS
OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-21654

Pioneer Floating Rate Trust
(Exact name of registrant as specified in charter)

60 State Street, Boston, MA 02109
(Address of principal executive offices) (ZIP code)

Terrence J. Cullen, Pioneer Investment Management, Inc.,
60 State Street, Boston, MA 02109
(Name and address of agent for service)

Registrant's telephone number, including area code: (617) 742-7825

Date of fiscal year end: November 30

Date of reporting period: February 29, 2016

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after close of the first and third fiscal quarters, pursuant to Rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. ss. 3507.

<PAGE>

ITEM 1. Schedule of Investments.

File the schedules as of the close of the reporting period as set forth in ss. 210.12-12 12-14 of Regulation S-X [17 CFR 210.12-12 12-14]. The

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schedules need not be audited.

Pioneer Floating
Rate Trust

NQ | February 29, 2016

Ticker Symbol: PHD

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Schedule of Investments | 2/29/16 (continued)

| Principal Amount USD (\$) | Value |
|--|---------------|
| <p>SENIOR SECURED FLOATING RATE LOAN INTERESTS - 138.9% of Net Assets*(a)</p> | |
| <p>AUTOMOBILES & COMPONENTS - 8.1%</p> | |
| <p>Auto Parts & Equipment - 6.3%</p> | |
| 2,851,858 Allison Transmission, Inc., Term Loan B-3, 3.5%, 8/23/19 | \$ 2,846,065 |
| 2,382,000 BBB Industries US Holdings, Inc., First Lien Initial Term Loan, 6.0%, 11/3/21 | 2,369,347 |
| 1,891,632 Cooper Standard Intermediate Holdco 2 LLC, Term Loan, 4.0%, 4/4/21 | 1,840,401 |
| 2,347,787 Crowne Group LLC, First Lien Initial Term Loan, 6.0%, 9/30/20 | 2,206,920 |
| 1,020,726 Electrical Components International, Inc., Term Loan B, 5.75%, 5/28/21 | 1,009,243 |
| 1,689,204 Federal-Mogul Corp., Tranche C Term Loan, 4.75%, 4/15/21 | 1,362,625 |
| 419,688 Gates Global LLC, Initial Dollar Term Loan, 4.25%, 7/6/21 | 370,025 |
| 1,678,750 Key Safety Systems, Inc., Initial Term Loan, 4.75%, 8/29/21 | 1,656,716 |
| 1,646,547 MPG Holdco I, Inc., Initial Term Loan, 3.75%, 10/20/21 | 1,575,333 |
| 1,151,085 TI Group Automotive Systems LLC, Initial US Term Loan, 4.5%, 6/30/22 | 1,113,675 |
| 2,058,471 Tower Automotive Holdings USA LLC, Refinancing Term Loan, 4.0%, 4/23/20 | 1,991,571 |
| | \$ 18,341,921 |
| <p>Automobile Manufacturers - 1.3%</p> | |
| 3,218,731 Chrysler Group LLC, Term Loan B, 3.5%, 5/24/17 | \$ 3,207,108 |
| 466,667 Visteon Corp., Initial Term Loan, 3.5%, 4/9/21 | 463,240 |
| | \$ 3,670,348 |
| <p>Tires & Rubber - 0.5%</p> | |
| 1,500,000 Goodyear Tire & Rubber Co., Second Lien Term Loan, 3.75%, 4/30/19 | \$ 1,499,296 |
| Total Automobiles & Components | \$ 23,511,565 |
| <p>BANKS - 0.1%</p> | |
| <p>Thriffs & Mortgage Finance - 0.1%</p> | |
| 385,985 | \$ 385,623 |

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|--|---------------|
| Ocwen Loan Servicing, Initial Term Loan, 5.5%, 2/15/18 Total Banks | \$ 385,623 |
| CAPITAL GOODS - 16.1% | |
| Aerospace & Defense - 5.0% | |
| 1,073,822 Accudyne Industries Borrower SCA/Accudyne Industries LLC, Refinancing Term Loan, 4.0%, 12/13/19 | \$ 885,231 |
| 1,243,750 Allion Science and Technology Corp., First Lien Term Loan, 5.5%, 8/19/21 | 1,190,891 |
| 1,571,455 BE Aerospace, Inc., Term Loan, 4.0%, 12/16/21 | 1,574,990 |
| 351,568 DAE Aviation Holdings, Inc., Initial Term Loan, 5.25%, 7/7/22 | 349,810 |
| 1,992,371 Digitalglobe, Inc., Term Loan, 4.75%, 1/31/20 | 1,964,976 |
| 1,398,572 DynCorp International, Inc., Term Loan, 6.25%, 7/7/16 | 1,335,636 |
| 248,159 IAP Worldwide Services, Inc., First Lien Term Loan, 8.0%, 7/18/19 | 249,400 |
| 915,238 TASC, Inc., First Lien New Term Loan, 7.0%, 5/22/20 | 913,705 |
| 889,974 TASC, Inc., First Lien Term Loan, 7.0%, 5/22/20 | 888,483 |
| 1,862,000 Turbocombustor Technology, Inc., Initial Term Loan, 5.5%, 12/2/20 | 1,647,870 |
| 1,514,170 Vencore, Inc. (fka SI Organization, Inc.), First Lien Initial Term Loan, 5.75%, 11/23/19 | 1,486,411 |
| 1,806,328 WP CPP Holdings LLC, First Lien Term B-3 Loan, 4.5%, 12/28/19 | 1,652,790 |
| 334,900 WP CPP Holdings LLC, Second Lien Term Loan B-1, 8.75%, 4/30/21 | 294,154 |
| | \$ 14,434,347 |
| Building Products - 3.8% | |
| 1,298,288 Armstrong World Industries, Inc., Term Loan B, 3.5%, 3/15/20 | \$ 1,294,501 |
| 1,745,990 Builders FirstSource, Inc., Term Loan B, 6.0%, 7/29/22 | 1,697,975 |
| 392,150 NCI Building Systems, Inc., Tranche B Term Loan, 4.25%, 6/24/19 | 389,209 |
| 1,653,733 Nortek, Inc., Incremental-1 Term Loan, 3.5%, 10/30/20 | 1,591,718 |
| 1,875,000 Quanex Building Products Corp., Initial Term Loan, 6.25%, 11/2/22 | 1,836,328 |
| 472,673 Quikrete Holdings, Inc., Initial First Lien Loan, 4.0%, 9/28/20 | 462,983 |
| 884,211 Quikrete Holdings, Inc., Initial Second Lien Loan, 7.0%, 3/26/21 | 875,645 |

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|---------------------------------|---|---------------|
| 1,701,450 | Summit Materials LLC, Restatement Effective Date Term Loan, 4.25%, 7/18/22 | 1,680,891 |
| 1,463,938 | Unifrax Holding Co., New Term B Dollar Loan, 4.25%, 11/28/18 | 1,343,163 |
| | Construction Machinery & Heavy Trucks - 1.7% | \$ 11,172,413 |
| 494,554 | Doosan Infracore International, Inc. (Doosan Holdings Europe, Ltd.), Tranche B Term Loan, 4.5%, 5/28/21 | \$ 469,826 |
| 286,800 | Manitowoc Co., Inc., Term Loan B, 3.25%, 1/3/21 | 283,215 |
| Principal Amount USD (\$) | | Value |
| | Construction Machinery & Heavy Trucks - (continued) | |
| 1,125,000 | Manitowoc Co., Inc., Term B Loan, 5.75%, 3/3/23 | \$ 1,124,297 |
| 1,615,950 | Navistar, Inc., Tranche B Term Loan, 6.5%, 8/7/20 | 1,389,717 |
| 879,377 | Terex Corp., Dollar Term Loan, 4.5%, 12/15/22 | 857,393 |
| 845,236 | Terex Corp., US Term Loan, 3.5%, 8/13/21 | 824,105 |
| | | \$ 4,948,553 |
| | Electrical Components & Equipment - 1.4% | |
| 1,961,122 | Pelican Products, Inc., First Lien Tem Loan, 5.25%, 4/10/20 | \$ 1,863,066 |
| 596,962 | Southwire Company LLC, Initial Term Loan, 3.25%, 2/10/21 | 560,398 |
| 1,593,010 | WireCo WorldGroup, Inc., Term Loan, 6.0%, 2/15/17 | 1,553,185 |
| | | \$ 3,976,649 |
| | Industrial Conglomerates - 1.3% | |
| 265,654 | Faenza Acquisition GmbH (CeramTec Acquisition Corp.), Dollar Term B-3 Loan, 4.25%, 8/30/20 | \$ 261,337 |
| 872,061 | Faenza Acquisition GmbH (CeramTec Acquisition Corp.), Initial Dollar Term B-1 Loan, 4.25%, 8/30/20 | 857,890 |
| 92,247 | Faenza Acquisition GmbH (CeramTec Acquisition Corp.), Initial Dollar Term B-2 Loan, 4.25%, 8/30/20 | 90,748 |
| 998,008 | Filtration Group Corp., First Lien Term Loan, 4.25%, 11/23/20 | 958,712 |
| 378,990 | Filtration Group Corp., Second Lien Initial Term Loan, 8.25%, 11/22/21 | 368,449 |

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|---|---------------|
| 168,340 Kleopatra Holdings 2 SCA, Initial German Borrower Dollar Term Loan, 5.0%, 4/28/20 | 167,568 |
| 393,915 Kleopatra Holdings 2 SCA, Initial US Borrower Dollar Term Loan, 5.0%, 4/28/20 | 392,109 |
| 727,161 Milacron LLC, Term Loan, 4.5%, 9/28/20 | 714,436 |
| | \$ 3,811,249 |
| Industrial Machinery - 2.3% | |
| 875,009 Gardner Denver, Inc., Initial Dollar Term Loan, 4.25%, 7/30/20 | \$ 724,945 |
| 1,980,000 Mueller Water Products, Inc., Initial Term Loan, 4.0%, 11/24/21 | 1,984,950 |
| 1,745,625 NN, Inc., Initial Term Loan, 5.75%, 10/19/22 | 1,715,076 |
| 712,008 Schaeffler AG, Facility B-USD, 4.25%, 5/15/20 | 713,269 |
| 1,583,147 Xerium Technologies, Inc., New Term Loan, 6.25%, 5/17/19 | 1,566,326 |
| | \$ 6,704,566 |
| Trading Companies & Distributors - 0.6% | |
| 1,206,273 AWAS Finance Luxembourg 2012 SA, Term Loan, 3.5%, 7/16/18 | \$ 1,204,765 |
| 711,169 WESCO Distribution, Inc., Tranche B-1 Loan, 3.75%, 12/12/19 | 711,836 |
| | \$ 1,916,601 |
| Total Capital Goods | \$ 46,964,378 |
| COMMERCIAL & PROFESSIONAL SERVICES - 6.1% | |
| Diversified Support Services - 1.9% | |
| 804,661 DH Publishing LP, Term B-3 Loan, 4.0%, 8/19/22 | \$ 787,059 |
| 1,065,130 InfoGroup, Inc., Term Loan B, 7.0%, 5/26/18 | 981,917 |
| 702,804 KAR Auction Services, Inc., Tranche B-2 Term Loan, 3.5%, 3/11/21 | 699,286 |
| 586,471 Language Line LLC, First Lien Initial Term Loan, 6.5%, 7/7/21 | 581,828 |
| 1,500,000 Language Line LLC, Second Lien Initial Term Loan, 10.75%, 7/7/22 | 1,476,562 |
| 975,000 Ryan LLC, Tranche B Term Loan, 6.75%, 8/7/20 | 944,531 |
| | \$ 5,471,183 |
| Environmental & Facilities Services - 2.2% | |
| 566,079 ADS Waste Holdings, Inc., Initial Tranche B-2 Term Loan, 3.75%, 10/9/19 | \$ 550,865 |

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| 500,000 Infiltrator Systems Integrated LLC, Second Lien Term Loan, 9.75%, 5/26/23 | 495,000 |
| 906,607 US Ecology, Inc., Term Loan, 3.75%, 6/17/21 | 905,473 |
| 739,413 Waste Industries USA, Inc., Initial Term Loan, 4.25%, 2/27/20 | 736,178 |
| 482,718 Wastequip LLC, Term Loan, 5.5%, 8/9/19 | 475,477 |
| 1,750,897 WCA Waste Corp. (WCA Waste Systems, Inc.), Term Loan, 4.0%, 3/23/18 | 1,731,200 |
| 474,138 Wheelabrator Technologies, Inc., First Lien Term B Loan, 5.0%, 12/17/21 | 432,651 |
| 21,073 Wheelabrator Technologies, Inc., First Lien Term C Loan, 5.0%, 12/17/21 | 19,229 |
| 1,500,000 Wheelabrator Technologies, Inc., Second Lien Term B Loan, 8.25%, 12/19/22 | 1,162,500 |
| | \$ 6,508,573 |
| Human Resource & Employment Services - 0.2% | |
| 616,752 On Assignment, Inc., Initial Term B Loan, 3.75%, 6/3/22 | \$ 616,624 |
| Security & Alarm Services - 1.8% | |
| 999,376 Allied Security Holdings LLC, Second Lien Closing Date Term Loan, 4.25%, 2/12/21 | \$ 962,732 |
| 177,878 Garda Security, Term B Delayed Draw Loan, 5.5%, 11/6/20 | 167,763 |

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|---------------------------------|--|---------------|
| 804,722 | Garda Security, Term B Loan, 5.5%, 11/6/20 | 758,962 |
| Principal Amount USD (\$) | | Value |
| | Security & Alarm Services - (continued) | |
| 1,160,657 | GEO Group, Inc., Term Loan, 3.25%, 4/3/20 | \$ 1,157,029 |
| 1,058,021 | Monitronics International, Inc., 2013 Term Loan B, 4.25%, 3/23/18 | 1,010,410 |
| 1,117,250 | Protection One, Inc., 2012 Term Loan, 5.0%, 7/1/21 | 1,086,060 |
| | | \$ 5,142,956 |
| | Total Commercial & Professional Services | \$ 17,739,336 |
| | CONSUMER DURABLES & APPAREL - 2.8% | |
| | Home Furnishings - 0.7% | |
| 1,867,406 | Serta Simmons Holdings LLC, Term Loan, 4.25%, 10/1/19 | \$ 1,850,399 |
| 170,004 | Tempur Pedic International, Inc., New Term Loan B, 3.5%, 3/18/20 | 169,765 |
| | | \$ 2,020,164 |
| | Homebuilding - 0.2% | |
| 1,000,000(b)(c) | WAICCS Las Vegas 3 LLC, First Lien Term Loan, 7.75%, 8/1/10 | \$ 450,000 |
| 4,500,000(b)(c) | WAICCS Las Vegas 3 LLC, Second Lien Term Loan, 13.5%, 8/1/10 | 248 |
| | | \$ 450,248 |
| | Housewares & Specialties - 1.6% | |
| 977,545 | Prestige Brands, Inc., Term B-3 Loan, 3.5%, 9/3/21 | \$ 976,934 |
| 2,219,391 | Reynolds Group Holdings, Inc., Incremental US Term Loan, 4.5%, 12/1/18 | 2,215,647 |
| 1,554,074 | World Kitchen LLC, US Term Loan, 5.5%, 3/4/19 | 1,530,763 |
| | | \$ 4,723,344 |
| | Leisure Products - 0.3% | |
| 600,000 | Bombardier Recreational Products, Inc., Term B Loan, 3.75%, 1/30/19 | \$ 583,375 |
| 409,094 | Marine Acquisition Corp., Term Loan, 5.25%, 1/30/21 | 407,730 |
| | | \$ 991,105 |
| | Total Consumer Durables & Apparel | \$ 8,184,861 |

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|---------------------------------------|---|
| CONSUMER SERVICES - 10.3% | |
| Casinos & Gaming - 1.7% | |
| 1,015,890 | CityCenter Holdings LLC, Term B Loan, 4.25%, 10/16/20 |
| | \$ 1,011,551 |
| 696,500 | Eldorado Resorts, Inc., Initial Term Loan, 4.25%, 7/25/22 |
| | 695,049 |
| 1,455,000 | MGM Resorts International (MGM Grand Detroit LLC), Term B Loan, 3.5%, 12/20/19 |
| | 1,443,936 |
| 1,930,500 | Scientific Games International, Inc., Initial Term B-2 Loan, 6.0%, 8/1/10 |
| | 1,765,443 |
| | \$ 4,915,979 |
| Education Services - 3.0% | |
| 3,422,881 | Bright Horizons Family Solutions LLC, Term B Loan, 4.0%, 1/30/20 |
| | \$ 3,420,030 |
| 1,745,625 | KC MergerSub, Inc., First Lien Initial Term Loan, 6.0%, 8/12/22 |
| | 1,704,166 |
| 1,458,249 | Laureate Education, Inc., Series 2018 Extended Term Loan, 5.0%, 6/15/18 |
| | 1,119,206 |
| 2,525,070 | Nord Anglia Education Finance LLC, Initial Term Loan, 5.0%, 3/31/21 |
| | 2,398,817 |
| | \$ 8,642,219 |
| Hotels, Resorts & Cruise Lines - 0.7% | |
| 555,921 | Hilton Worldwide Finance LLC, Initial Term Loan, 3.5%, 10/26/20 |
| | \$ 554,879 |
| 519,750 | NCL Corp., Ltd., Term B Loan, 4.0%, 11/19/21 |
| | 518,771 |
| 967,575 | Sabre, Inc., Term B Loan, 4.0%, 2/19/19 |
| | 958,625 |
| | \$ 2,032,275 |
| Leisure Facilities - 1.7% | |
| 850,457 | Cedar Fair LP, US Term Facility, 3.25%, 3/6/20 |
| | \$ 853,115 |
| 2,216,250 | Fitness International LLC, Term B Loan, 5.5%, 7/1/20 |
| | 2,088,816 |
| 611,925 | Life Time Fitness, Inc., Closing Date Term Loan, 4.25%, 6/10/22 |
| | 592,037 |
| 1,492,500 | Six Flags Theme Parks, Inc., Tranche B Term Loan, 3.5%, 6/30/22 |
| | 1,489,391 |
| | \$ 5,023,359 |
| Restaurants - 2.3% | |
| 755,156 | 1011778 BC Unlimited Liability Co. (New Red Finance, Inc.) (aka Burger King/Tim Hortons), Term B-2 Loan, 3.75%, 12/10/21 |
| | \$ 752,639 |
| 2,106,428 | Landry's, Inc. (fka Landry's Restaurants, Inc.), Term Loan B, 4.0%, 4/24/18 |
| | 2,097,739 |
| 1,756,563 | NPC International, Inc., Term Loan, 4.75%, 12/28/18 |
| | 1,735,703 |
| 1,975,000 | |
| | 1,940,438 |

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Red Lobster Management LLC, First
Lien Initial Term Loan, 6.25%, 7/28/21

\$ 6,526,519

2,475,000 Specialized Consumer Services - 0.9%
Creative Artists Agency LLC, Initial
Term Loan, 5.5%, 12/17/21

\$ 2,461,853

382,826 Weight Watchers International, Inc.,
Initial Tranche B-2 Term Loan, 4.0%,
4/2/20

247,880

\$ 2,709,733

Total Consumer Services

\$ 29,850,084

Principal
Amount
USD (\$)

Value

DIVERSIFIED FINANCIALS - 3.2%
Asset Management & Custody Banks -
0.5%

1,506,312 Vistra Group, Ltd., USD Term Loan,
4.75%, 10/26/22

\$ 1,483,717

Consumer Finance - 0.5%

1,375,500 Trans Union LLC, Term B-2 Loan,
3.5%, 4/9/21

\$ 1,343,262

Investment Banking & Brokerage -
0.9%

1,191,963 Duff & Phelps Corp., Initial Term
Loan, 4.75%, 4/23/20

\$ 1,169,117

733,125 Guggenheim Partners Investment
Management Holdings LLC, Initial
Term Loan, 4.25%, 7/22/20

724,877

104,504 LPL Holdings, Inc., 2021 Tranche B
Term Loan, 4.25%, 3/29/21

97,711

746,250 MJ Acquisition Corp., Term Loan,
4.0%, 6/1/22

734,124

\$ 2,725,829

Other Diversified Financial Services -
1.0%

325,000 Delos Finance S.a.r.l., Term Loan,
3.5%, 3/6/21

\$ 323,497

800,855 Fly Funding II S.a.r.l., Term Loan,
3.5%, 8/9/19

791,220

1,998,750 Livingston International, Inc., First Lien
Initial Term B-1 Loan, 5.0%, 4/18/19

1,848,844

\$ 2,963,561

Specialized Finance - 0.3%

742,500 DBRS, Ltd., Initial Term Loan, 6.25%,
3/4/22

\$ 735,539

Total Diversified Financials

\$ 9,251,908

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|---|--------------|
| ENERGY - 2.6% | |
| Coal & Consumable Fuels - 0.1% | |
| 783,333 PT Bumi Resources Tbk, Term Loan, 18.0%, 11/4/16 | \$ 156,667 |
| Integrated Oil & Gas - 0.6% | |
| 65,909 Glenn Pool Oil & Gas Trust 1, Term Loan, 4.5%, 5/2/16 | \$ 65,744 |
| 1,000,000 Seadrill Operating LP (Seadrill Partners Finco LLC), Initial Term Loan, 4.0%, 2/21/21 | 423,125 |
| 1,441,584 TerraForm AP Acquisition Holdings LLC, Term Loan, 5.0%, 6/27/22 | 1,261,386 |
| | \$ 1,750,255 |
| Oil & Gas Drilling - 0.4% | |
| 2,500,000 Jonah Energy LLC, Second Lien Initial Term Loan, 7.5%, 5/12/21 | \$ 1,100,000 |
| 408,710 Pacific Drilling SA, Term Loan, 4.5%, 6/3/18 | 82,764 |
| | \$ 1,182,764 |
| Oil & Gas Equipment & Services - 0.2% | |
| 1,655,704 FR Dixie Acquisition Corp., Term Loan, 5.75%, 12/18/20 | \$ 687,117 |
| Oil & Gas Exploration & Production - 0.4% | |
| 821,214 EP Energy LLC, Tranche B-3 Term Loan, 3.5%, 5/24/18 | \$ 398,289 |
| 748,258 Penn Products Terminals LLC, Tranche B Term Loan, 4.75%, 4/13/22 | 665,950 |
| | \$ 1,064,239 |
| Oil & Gas Refining & Marketing - 0.5% | |
| 905,288 Pilot Travel Centers LLC, Refinancing Tranche B Term Loan, 3.75%, 10/1/21 | \$ 907,928 |
| 570,163 Western Refining, Inc., Term Loan 2013, 4.25%, 11/12/20 | 502,456 |
| | \$ 1,410,384 |
| Oil & Gas Storage & Transportation - 0.4% | |
| 1,000,000 Energy Transfer Equity LP, 2013 Term Loan, 3.59%, 12/2/19 | \$ 811,875 |
| 689,500 Southcross Energy Partners LP, Initial Term Loan, 5.25%, 8/4/21 | 370,606 |
| | \$ 1,182,481 |
| Total Energy | \$ 7,433,907 |
| FOOD & STAPLES RETAILING - 2.6% | |
| Drug Retail - 0.6% | |
| 1,718,825 | \$ 1,632,884 |

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| Hearthside Group Holdings LLC, Term Loan, 4.5%, 6/2/21 Food Distributors - 1.2% | |
| 447,355 CTI Foods Holding Co., LLC, First Lien Term Loan, 4.5%, 6/29/20 | \$ 424,987 |
| 1,000,000 CTI Foods Holding Co., LLC, Second Lien Term Loan, 8.25%, 6/28/21 | 900,000 |
| 2,437,569 Mill US Acquisition, First Lien Term Loan, 5.0%, 7/3/20 | 2,310,360 |
| | \$ 3,635,347 |
| Food Retail - 0.8% | |
| 1,975,063 Albertson's LLC, Term B-2 Loan, 5.5%, 3/21/19 | \$ 1,949,003 |
| 495,000 Packers Holdings LLC, Term Loan, 5.0%, 12/2/21 | 494,072 |
| | \$ 2,443,075 |
| Total Food & Staples Retailing | \$ 7,711,306 |

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| Principal Amount USD (\$) | | Value |
|------------------------------|---|---------------|
| | FOOD, BEVERAGE & TOBACCO - 3.4% | |
| | Packaged Foods & Meats - 3.4% | |
| 835,611 | AdvancePierre Foods, Inc., First Lien Term Loan, 5.75%, 7/10/17 | \$ 836,059 |
| 1,100,000 | AdvancePierre Foods, Inc., Second Lien Term Loan, 9.5%, 10/10/17 | 1,087,625 |
| 1,000,000 | Del Monte Foods, Inc., Second Lien Initial Term Loan, 8.25%, 8/18/21 | 765,000 |
| 1,250,000 | Dole Food Co., Inc., Tranche B Term Loan, 4.5%, 11/1/18 | 1,223,437 |
| 1,000,000 | JBS USA LLC, Incremental Term Loan, 4.0%, 10/30/22 | 975,417 |
| 1,500,000 | Maple Holdings Acquisition Corp. (aka Keuring Green Mountain, Inc.), Term Loan B, 5.25%, 3/3/23 | 1,473,975 |
| 1,945,801 | Pinnacle Foods Finance LLC, New Term Loan G, 3.0%, 4/29/20 | 1,930,340 |
| 294,279 | Post Holdings, Inc., Series A Incremental Term Loan, 3.75%, 6/2/21 | 294,332 |
| 1,481,250 | Shearer's Foods LLC, First Lien Term Loan, 4.938%, 6/30/21 | 1,436,812 |
| | | \$ 10,022,997 |
| | Total Food, Beverage & Tobacco | \$ 10,022,997 |
| | HEALTH CARE EQUIPMENT & SERVICES - 13.1% | |
| | Health Care Equipment - 0.5% | |
| 864,621 | Kinetic Concepts, Inc., Dollar E-1 Term Loan, 4.5%, 5/4/18 | \$ 847,020 |
| 723,188 | Physio-Control International, Inc., First Lien Initial Term Loan, 5.5%, 6/6/22 | 717,311 |
| | | \$ 1,564,331 |
| | Health Care Facilities - 3.0% | |
| 425,000 | Acadia Healthcare Co., Inc., Tranche B-2 Term Loan, 4.5%, 2/16/23 | \$ 425,664 |
| 689,500 | AmSurg Corp., Initial Term Loan, 3.5%, 7/16/21 | 685,813 |
| 299,405 | CHS/Community Health Systems, Inc., Incremental 2018 Term F Loan, 3.69%, 12/31/18 | 291,358 |
| 280,985 | CHS/Community Health Systems, Inc., Incremental 2019 Term G Loan, 3.75%, 12/31/19 | 267,901 |

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|--------------|---|--------------|
| 517,004 | CHS/Community Health Systems, Inc., Incremental 2021 Term H Loan, 4.0%, 1/27/21 | 492,204 |
| 1,572,491 | Iasis Healthcare LLC, Term B-2 Loan, 4.5%, 5/3/18 | 1,535,637 |
| 1,721,934 | Kindred Healthcare, Inc., Incremental Term Loan, 4.25%, 4/9/21 | 1,631,532 |
| 1,546,324 | RCHP, Inc., Term B-2 Loan (2015), 6.0%, 4/23/19 | 1,523,129 |
| 423,877 | Select Medical Corp., Series E, Tranche B Term Loan, 5.0%, 6/1/18 | 421,228 |
| 1,500,000 | Vizient, Inc., Initial Term Loan, 6.25%, 2/13/23 | 1,489,376 |
| | | \$ 8,763,842 |
| | Health Care Services - 6.0% | |
| 985,000 | Aegis Toxicology Sciences Corp., Initial First Lien Term Loan, 5.5%, 2/24/21 | \$ 817,550 |
| 1,115,881 | Alliance Healthcare Services, Inc., Initial Term Loan, 4.25%, 6/3/19 | 1,026,610 |
| 266,956 | Ardent Legacy Acquisitions, Inc. (Ardent Mergeco LLC), Term Loan, 6.5%, 8/4/21 | 265,621 |
| 375,000 | Bioscrip, Inc., Term Loan, 6.5%, 7/31/20 | 317,812 |
| 625,000 | Bioscrip, Inc., Initial Term B Loan, 6.5%, 7/31/20 | 529,687 |
| 865,683 | BSN Medical Luxembourg Holding S.a.r.l. (P & F Capital), Facility Term Loan B-1A, 4.0%, 8/28/19 | 854,862 |
| 1,245,037(d) | CCS Medical, Inc., Second Lien Term Loan, 12.25% (7.0% PIK 5.25% cash), 3/31/16 | 217,882 |
| 875,649 | DaVita HealthCare Partners, Inc., Term Loan B2, 3.5%, 6/24/21 | 874,774 |
| 1,163,926 | Emergency Medical Services Corp., Initial Term Loan, 4.25%, 5/25/18 | 1,162,471 |
| 475,000 | Envision Healthcare Corp. (fka Emergency Medical Services Corp.), Tranche B-2 Term Loan, 4.5%, 10/28/22 | 473,169 |
| 1,477,500 | Genex Holdings, Inc., First Lien Term B Loan, 5.25%, 5/28/21 | 1,422,094 |
| 348,250 | Genoa, Healthcare Co., LLC, Initial First Lien Term Loan, 4.5%, 4/29/22 | 336,932 |
| 748,125 | Global Healthcare Exchange LLC, Initial Term Loan, 5.5%, 8/15/22 | 744,852 |
| 995,000 | HC Group Holdings III, Inc., Initial Term Loan, 6.0%, 4/7/22 | 992,927 |
| 1,250,231 | National Mentor Holdings, Inc., Tranche B Term Loan, 4.25%, 1/31/21 | 1,224,185 |

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|--|---------------|
| 353,777 National Surgical Hospitals, Inc., Term Loan, 4.5%, 6/1/22 | 340,617 |
| 691,268 NVA Holdings, Inc., First Lien Term Loan, 4.75%, 8/14/21 | 675,139 |
| 907,938 Pharmaceutical Product Development, First Lien Term B Loan, 4.25%, 8/18/22 | 886,374 |
| 1,516,460 Steward Health Care System LLC, Term Loan, 6.75%, 4/10/20 | 1,455,801 |
| 990,000 Surgery Center Holdings, Inc., Initial Term Loan, 5.25%, 11/3/20 | 973,294 |
| 1,420,000 US Renal Care, Inc., First Lien Term Loan, 5.25%, 12/30/22 | 1,410,533 |
| 593,754 Valitas Health Services, Inc., Term Loan B, 6.0%, 6/2/17 | 359,221 |
| | \$ 17,362,407 |

Principal
Amount
USD (\$)

Value

| | |
|---|--------------|
| Health Care Supplies - 1.6% | |
| 973,629 Alere, Inc., Term Loan B, 4.25%, 6/20/22 | \$ 973,096 |
| 1,350,000 Greatbatch, Ltd., Term B Loan, 5.25%, 10/27/22 | 1,333,125 |
| 434,647 Halyard Health, Inc., Term Loan, 4.0%, 11/1/21 | 431,025 |
| 700,341 Immucor, Inc. (fka IVD Acquisition Corp.), Term B-2 Loan, 5.0%, 8/19/18 | 639,062 |
| 1,336,650 Sterigenics-Nordion Holdings LLC, Initial Term Loan, 4.25%, 5/16/22 | 1,278,171 |
| | \$ 4,654,479 |
| Health Care Technology - 1.9% | |
| 1,243,750 ConvaTec, Inc., Dollar Term Loan, 4.25%, 6/15/20 | \$ 1,224,058 |
| 2,045,399 Emdeon, Inc., Term B-2 Loan, 3.75%, 11/2/18 | 2,012,673 |
| 197,500 Emdeon, Inc., Term B-3 Loan, 3.75%, 11/2/18 | 193,961 |
| 1,125,775 Medical Card System, Inc., Term Loan, 7.5%, 5/31/19 | 976,680 |
| 1,094,146 Truven Health Analytics, Inc., Tranche B Term Loan, 4.5%, 6/6/19 | 1,092,067 |
| | \$ 5,499,439 |
| Managed Health Care - 0.1% | |
| 446,775(b) MMM Holdings, Inc., MMM Term Loan, 9.75%, 12/12/17 | \$ 245,726 |
| 324,804(b) MSO of Puerto Rico, Inc., Term Loan, 9.75%, 12/12/17 | 178,642 |
| | \$ 424,368 |

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|--|---------------|
| Total Health Care Equipment & Services | \$ 38,268,866 |
| HOUSEHOLD & PERSONAL PRODUCTS - 1.7% | |
| Household Products - 0.7% | |
| 814,493 Spectrum Brands, Inc., USD Term Loan, 3.5%, 6/23/22 | \$ 814,239 |
| 1,029,415 SRAM LLC, First Lien Term Loan, 5.5%, 4/10/20 | 792,650 |
| 74,142 Wash Multifamily Parent, Inc., First Lien Initial Canadian Term Loan, 4.25%, 5/16/22 | 71,825 |
| 423,358 Wash Multifamily Parent, Inc., First Lien Initial US Term Loan, 4.25%, 5/16/22 | 410,128 |
| | \$ 2,088,842 |
| Personal Products - 1.0% | |
| 2,013,329 NBTY, Inc., B-2 Term Loan, 3.5%, 10/1/17 | \$ 1,994,035 |
| 798,000 Party City Holdings, Inc., Term Loan, 4.25%, 8/19/22 | 768,740 |
| | \$ 2,762,775 |
| Total Household & Personal Products | \$ 4,851,617 |
| INSURANCE - 3.6% | |
| Insurance Brokers - 1.3% | |
| 1,070,445 Cooper Gay Swett & Crawford, Ltd. (CGSC of Delaware Holdings Corp.), First Lien Term Loan, 5.0%, 4/16/20 | \$ 1,059,741 |
| 1,433,056 Integro, Ltd., Term Loan B-1, 6.75%, 10/31/22 | 1,382,899 |
| 216,944 Integro, Ltd., Term Loan B-2, 6.75%, 10/31/22 | 209,351 |
| 987,506 National Financial Partners Corp., 2014 Specified Refinancing Term Loan, 4.5%, 7/1/20 | 943,890 |
| | \$ 3,595,881 |
| Multi-Line Insurance - 0.1% | |
| 362,810 Alliant Holdings I LLC, Term Loan B, 4.5%, 8/12/22 | \$ 351,812 |
| Property & Casualty Insurance - 2.2% | |
| 2,399,340 Confie Seguros Holding II Co., First Lien Term Loan B, 5.75%, 11/9/18 | \$ 2,313,864 |
| 500,000 Confie Seguros Holding II Co., Second Lien Term Loan, 10.25%, 5/8/19 | 458,750 |
| 1,985,000 Hyperion Insurance Group, Ltd., Initial Term Loan, 5.5%, 4/29/22 | 1,865,072 |
| 1,916,083 USI, Inc., Initial Term Loan, 4.25%, 12/27/19 | 1,859,201 |
| | \$ 6,496,887 |

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Total Insurance \$ 10,444,580

MATERIALS - 13.7%

Aluminum - 0.7%

2,164,125 Novelis, Inc., New Term Loan, 4.0%,
6/2/22 \$ 2,003,618

Commodity Chemicals - 1.0%

628,650 Axiall Holdco, Inc., Term Loan B,
4.0%, 2/28/22 \$ 626,031

1,633,500 Eco Services Operations LLC, First
Lien Term Loan, 4.75%, 12/1/21 1,519,155

803,442 Tronox Pigments (Netherlands) BV,
Closing Date Term Loan, 4.5%, 3/19/20 710,293

\$ 2,855,479

Construction Materials - 0.2%

592,500 Penn Engineering & Manufacturing
Corp., Incremental Tranche B Term
Loan, 4.0%, 8/27/21 \$ 590,648

Diversified Chemicals - 2.5%

1,678,181 Axalta Coating Systems Dutch Holding
B BV & Axalta Coating Systems US
Holdings, Inc., Refinanced Term B
Loan, 3.75%, 2/1/20 \$ 1,663,047

Principal
Amount
USD (\$)

Value

Diversified Chemicals - (continued)

735,000 Azelis Finance SA (Azelis US
Holdings, Inc.), First Lien Dollar Term
Loan, 6.5%, 12/16/22 \$ 709,275

1,731,507 Nexeo Solutions LLC, Initial Term
Loan, 5.0%, 9/8/17 1,688,219

638,466 Orion Engineered Carbons GmbH
(OEC Finance US LLC), Initial Dollar
Term Loan, 5.0%, 7/25/21 636,471

625,000 Plaskolite LLC, First Lien Term Loan,
5.75%, 11/3/22 612,500

325,000 Royal Holdings, Inc., Second Lien
Initial Term Loan, 8.5%, 6/19/23 307,125

1,830,413 Univar USA, Inc., Initial Dollar Term
Loan, 4.25%, 7/1/22 1,741,180
\$ 7,357,817

Diversified Metals & Mining - 1.9%

2,158,688 Chemstralia Pty, Ltd. (Chemstralia
Finco LLC), Initial Term Loan, 7.25%,
2/28/22 \$ 2,127,602

2,198,902 FMG Resources (August 2006) Pty,
Ltd. (FMG America Finance, Inc.),
Term Loan, 4.25%, 6/30/19 1,698,652

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| | |
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| 982,500 Hi-Crush Partners LP, Advance, 4.75%, 4/28/21 | 700,031 |
| 1,003,275 US Silica Co., Term Loan, 4.0%, 7/23/20 | 888,734 |
| | \$ 5,415,019 |
| Fertilizers & Agricultural Chemicals - 0.5% | |
| 1,741,250 Methanol Holdings (Trinidad), Ltd. (Methanol Holdings (Delaware) LLC), Initial Term Loan, 4.25%, 6/30/22 | \$ 1,584,538 |
| Metal & Glass Containers - 1.8% | |
| 1,495,757 BWay Intermediate Co., Inc., Initial Term Loan, 5.5%, 8/14/20 | \$ 1,428,448 |
| 798,000 Prolampac Intermediate, Inc., First Lien Term B Loan, 7.25%, 8/18/22 | 780,045 |
| 1,278,875 Tank Holding Corp., Initial Term Loan, 6.75%, 3/16/22 | 1,228,788 |
| 1,940,250 Tekni-Plex, Inc., USD Term Loan, 4.5%, 6/1/22 | 1,883,983 |
| | \$ 5,321,264 |
| Paper Packaging - 1.3% | |
| 1,250,196 Berry Plasctics Corp., Term F Loan, 4.0%, 10/3/22 | \$ 1,244,181 |
| 1,321,512 Caraustar Industries, Inc., Incremental Term Loan, 8.0%, 5/1/19 | 1,265,347 |
| 159,356 Caraustar Industries, Inc., Term Loan, 8.0%, 5/1/19 | 152,583 |
| 1,215,813 Onex Wizard Acquisition Co. I S.a.r.l. (aka SIG Combibloc Group), Term Loan, 4.25%, 3/11/22 | 1,186,430 |
| | \$ 3,848,541 |
| Paper Products - 0.9% | |
| 1,653,881 Appvion, Inc., Term Commitment, 5.75%, 6/28/19 | \$ 1,488,149 |
| 478,778 Exopack Holdings SA, USD Term Loan, 4.5%, 5/8/19 | 458,031 |
| 500,000 Ranpak Corp., Second Lien Initial Term Loan, 8.25%, 10/3/22 | 415,000 |
| 201,746 Ranpak Corp., Tranche B-1 USD Term Loan, 4.25%, 10/1/21 | 192,163 |
| | \$ 2,553,343 |
| Specialty Chemicals - 1.8% | |
| 349,487 Chemtura Corp., New Term Loan, 3.5%, 8/29/16 | \$ 350,360 |
| 1,477,500 Ferro Corp., Term Loan, 4.0%, 7/30/21 | 1,461,802 |
| 150,051 Huntsman International LLC, 2015 Extended Term B Dollar Loan, 3.52%, 4/19/19 | 146,487 |
| 987,342 Macdermid, Inc., First Lien Tranche B Term Loan, 5.5%, 6/7/20 | 903,110 |

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| 594,000 Macdermid, Inc., Tranche B-2 Term Loan, 5.5%, 6/7/20 | 543,325 |
| 1,940,000 PQ Corp., 2014 Term Loan, 4.0%, 8/7/17 | 1,907,262 |
| | \$ 5,312,346 |
| Steel - 1.1% | |
| 1,995,427 Atkore International, Inc., First Lien Initial Term Loan, 4.5%, 4/9/21 | \$ 1,900,644 |
| 777,008 JMC Steel Group, Inc., Term Loan, 4.75%, 4/1/17 | 768,753 |
| 655,574 TMS International Corp., Term B Loan, 4.5%, 10/16/20 | 419,567 |
| | \$ 3,088,964 |
| Total Materials | \$ 39,931,577 |
| MEDIA - 13.4% | |
| Advertising - 1.8% | |
| 3,057,663 Affinion Group, Inc., Tranche B Term Loan, 6.75%, 4/30/18 | \$ 2,681,571 |
| 630,400 Checkout Holding Corp., First Lien Term B Loan, 4.5%, 4/9/21 | 483,832 |
| 1,000,000 Checkout Holding Corp., Second Lien Initial Loan, 7.75%, 4/11/22 | 572,500 |
| 1,988,500 Crossmark Holdings, Inc., First Lien Term Loan, 4.5%, 12/20/19 | 1,444,977 |
| | \$ 5,182,880 |
| Broadcasting - 2.7% | |
| 388,781 CBS Outdoor Americas Capital LLC (CBS Outdoor Americas Capital Corp.), Term Loan, 3.0%, 2/1/21 | \$ 384,104 |
| 273,614 Entercom Radio LLC, Term B-2 Loan, 4.0%, 11/23/18 | 271,448 |
| 532,752 Gray Television, Inc., Initial Term Loan, 3.94%, 6/13/21 | 527,674 |
| 853,056 Hubbard Radio LLC, Term Loan, 4.25%, 5/27/22 | 789,077 |
| 1,872,000 MCC Iowa LLC, Tranche H Term Loan, 3.25%, 1/29/21 | 1,832,220 |
| 995,000 Sinclair Television Group, Inc., Incremental Tranche B-1 Term Loan, 3.5%, 7/30/21 | 980,904 |
| Principal Amount USD (\$) | Value |
| Broadcasting - (continued) | |
| 1,012,995 Sinclair Television Group, Inc., Tranche B Term Loan, 3.0%, 4/9/20 | \$ 994,001 |
| 2,145,122 Univision Communications, Inc., Replacement First Lien Term Loan, 4.0%, 3/1/20 | 2,090,376 |

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| | |
|---|---------------|
| | \$ 7,869,804 |
| Cable & Satellite - 3.9% | |
| 1,993,875 Charter Communications Operating LLC, Term F Loan, 3.0%, 1/3/21 | \$ 1,956,490 |
| 2,666,250 Endemol, Term Loan, 6.75%, 8/13/21 | 2,206,322 |
| 246,263 Learfield Communications, Inc., First Lien 2014 Replacement Term Loan, 4.25%, 10/9/20 | 243,492 |
| 652,381 Learfield Communications, Inc., Initial Second Lien Term Loan, 8.75%, 10/8/21 | 633,625 |
| 3,380,615 Telesat Canada, US Term B-2 Loan, 3.5%, 3/28/19 | 3,324,270 |
| 1,117,713 Virgin Media Investment Holdings, Ltd., Facility F, 3.5%, 6/30/23 | 1,086,069 |
| 2,017,633 WideOpenWest Finance LLC, Replacement Term B Loan, 4.5%, 4/1/19 | 1,935,037 |
| | \$ 11,385,305 |
| Movies & Entertainment - 2.3% | |
| 1,155,014 AMC Entertainment, Inc., Initial Term Loan, 4.0%, 12/15/22 | \$ 1,155,426 |
| 1,248,750 CDS US Intermediate Holdings, Inc. (Cirque Du Soleil Canada, Inc.), First Lien Initial Term Loan, 5.0%, 7/8/22 | 1,165,084 |
| 1,000,000 CDS US Intermediate Holdings, Inc. (Cirque Du Soleil Canada, Inc.), Second Lien Initial Term Loan, 9.25%, 7/10/23 | 895,000 |
| 284,598 Cinedigm Digital Funding I LLC, Term Loan, 3.75%, 2/28/18 | 283,886 |
| 647,059 Kasima LLC, Term Loan, 3.25%, 5/17/21 | 641,093 |
| 1,072,500 Seminole Hard Rock Entertainment, Inc., Term Loan B, 3.5%, 5/14/20 | 1,048,369 |
| 1,668,759 WMG Acquisitions Corp., Tranche B Refinancing Term Loan, 3.75%, 7/1/20 | 1,605,660 |
| | \$ 6,794,518 |
| Publishing - 2.7% | |
| 1,600,783 Cengage Learning Acquisitions, Inc., Term Loan, 7.0%, 3/31/20 | \$ 1,542,755 |
| 696,500 Houghton Mifflin Holdings, Inc., Term Loan, 4.0%, 5/28/21 | 670,381 |
| 208,600 Lee Enterprises, Inc., First Lien Term Loan, 7.25%, 3/31/19 | 204,491 |
| 1,456,672 McGraw-Hill Global Education Holdings LLC, Term B Loan Refinancing, 4.75%, 3/22/19 | 1,431,180 |
| 1,837,500 McGraw-Hill School Education Holdings LLC, Term B Loan, 6.25%, | 1,815,106 |

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| 12/18/19 | | |
| 813,440 Quincy Newspapers, Inc., Term B Loan, 7.0%, 11/2/22 | | 797,171 |
| 1,389,500 Springer SBM Two GmbH, Initial Term B9 Loan, 4.75%, 8/14/20 | | 1,295,709 |
| | | \$ 7,756,793 |
| Total Media | | \$ 38,989,300 |

PHARMACEUTICALS,
BIOTECHNOLOGY & LIFE
SCIENCES - 3.3%

| | | |
|---|--|--------------|
| Biotechnology - 0.8% | | |
| 911,936 Alkermes, Inc., 2019 Term Loan, 3.5%, 9/25/19 | | \$ 884,578 |
| 1,874,287 Lantheus Medical Imaging, Inc., Term Loan, 7.0%, 6/30/22 | | 1,630,630 |
| | | \$ 2,515,208 |

Life Sciences Tools & Services - 0.7%

| | | |
|---|--|--------------|
| 1,995,000 Albany Molecular Research, Inc., Term Loan B, 5.75%, 7/16/21 | | \$ 1,972,556 |
| Pharmaceuticals - 1.8% | | |

| | | |
|--|--|--------------|
| 1,500,000 Concordia Healthcare Corp., Initial Dollar Term Loan, 5.25%, 10/21/21 | | \$ 1,442,345 |
|--|--|--------------|

| | | |
|--|--|-----------|
| 1,312,365 Endo Luxembourg Finance Company I S.a.r.l., Term Loan B, 3.75%, 9/26/22 | | 1,298,421 |
|--|--|-----------|

| | | |
|---|--|-----------|
| 1,058,875 Patheon, Inc., Term Loan, 4.25%, 3/11/21 | | 1,010,696 |
|---|--|-----------|

| | | |
|--|--|---------|
| 852,793 Valeant Pharmaceuticals International, Inc., Series C-2 Tranche B Term Loan, 3.75%, 12/11/19 | | 804,025 |
|--|--|---------|

| | | |
|--|--|--------------|
| 639,595 Valeant Pharmaceuticals International, Inc., Series D-2 Term Loan B, 3.5%, 2/13/19 | | 607,615 |
| | | \$ 5,163,102 |

| | | |
|---|--|--------------|
| Total Pharmaceuticals, Biotechnology & Life Sciences | | \$ 9,650,866 |
|---|--|--------------|

REAL ESTATE - 2.8%

Real Estate Services - 1.4%

| | | |
|---|--|--------------|
| 1,994,726 Altisource Solutions S.a.r.l, Term Loan B, 4.5%, 12/9/20 | | \$ 1,695,517 |
|---|--|--------------|

| | | |
|---|--|-----------|
| 1,294,663 GCA Services Group, Inc., First Lien Term Loan, 4.25%, 11/1/19 | | 1,290,820 |
|---|--|-----------|

| | | |
|---|--|--------------|
| 1,200,000 GCA Services Group, Inc., Term Loan, 4.75%, 3/1/23 | | 1,196,442 |
| | | \$ 4,182,779 |

Retail REIT - 0.8%

| | | |
|--|--|--------------|
| 1,265,919 DTZ US Borrower LLC, First Lien Initial Term Loan, 4.25%, 11/4/21 | | \$ 1,220,557 |
|--|--|--------------|

| | | |
|---|--|---------|
| 1,000,000 DTZ US Borrower LLC, Second Lien Initial Term Loan, 9.25%, 11/4/22 | | 986,250 |
|---|--|---------|

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\$ 2,206,807

| Principal Amount USD (\$) | | Value |
|---------------------------------|--|---------------|
| | Specialized REIT - 0.6% | |
| 1,990,000 | Communications Sales & Leasing, Inc. (CSL Capital, LLC), Term Loan, 5.0%, 10/24/22 | \$ 1,860,650 |
| | Total Real Estate | \$ 8,250,236 |
| | RETAILING - 4.3% | |
| | Apparel Retail - 0.4% | |
| 518,433 | Hudson's Bay Co., Term Loan B, 4.75%, 9/30/22 | \$ 517,542 |
| 781,250 | Men's Wearhouse, Inc., Term Loan B, 4.5%, 6/18/21 | 718,750 |
| | | \$ 1,236,292 |
| | Automotive Retail - 0.8% | |
| 1,490,605 | CWGS Group LLC, Term Loan, 5.75%, 2/20/20 | \$ 1,475,699 |
| 970,000 | Hertz Corp., Tranche B-1 Term Loan, 3.75%, 3/11/18 | 965,352 |
| | | \$ 2,441,051 |
| | Computer & Electronics Retail - 0.3% | |
| 196,500 | Rent-A-Center, Inc., 2014 Term Loan, 3.75%, 3/19/21 | \$ 177,832 |
| 1,055,596 | Targus Group International, Inc., Term Loan, 15.0%, 5/24/16 | 633,358 |
| | | \$ 811,190 |
| | Home Improvement Retail - 0.5% | |
| 1,442,275 | Apex Tool Group LLC, Term Loan, 4.5%, 1/31/20 | \$ 1,362,950 |
| | Homefurnishing Retail - 0.4% | |
| 1,300,000 | Mattress Holdings Corp., 2016 Incremental Term Loan, 5.25%, 10/20/21 | \$ 1,290,792 |
| | Specialty Stores - 1.9% | |
| 1,230,168 | Dollar Tree, Inc., Term B-1 Loan, 3.5%, 7/6/22 | \$ 1,230,059 |
| 1,500,000 | PetCo Animal Supplies, Inc., Tranche B-1 Term Loan, 5.75%, 1/26/23 | 1,471,313 |
| 1,985,000 | Petsmart, Inc., Tranche B-1 Loan, 4.25%, 3/11/22 | 1,925,809 |
| 750,000 | Staples, Inc., First Lien Term Loan, 4.75%, 2/2/22 | 745,447 |
| | | \$ 5,372,628 |
| | Total Retailing | \$ 12,514,903 |
| | SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT - | |

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| | | |
|-----------|--|---------------|
| 1.7% | | |
| | Semiconductor Equipment - 0.3% | |
| 597,558 | Entegris, Inc., Tranche B Term Loan, 3.5%, 4/30/21 | \$ 586,354 |
| 393,009 | VAT Lux II S.a.r.l., Term Loan, 4.25%, 2/11/21 | 383,675 |
| | | \$ 970,029 |
| | Semiconductors - 1.4% | |
| 1,500,000 | Avago Technologies, Term Loan B, 3.5%, 2/1/23 | \$ 1,477,734 |
| 1,751,496 | M/A-COM Technology Solutions Holdings, Inc., Initial Term Loan, 4.5%, 5/7/21 | 1,751,496 |
| 799,639 | Microsemi Corp., Term B Loan, 5.25%, 1/15/23 | 798,840 |
| | | \$ 4,028,070 |
| | Total Semiconductors & Semiconductor Equipment | \$ 4,998,099 |
| | SOFTWARE & SERVICES - 10.6% | |
| | Application Software - 4.1% | |
| 988,443 | Applied Systems, Inc., First Lien Term Loan, 4.25%, 1/25/21 | \$ 961,261 |
| 988,007 | Applied Systems, Inc., Second Lien Term Loan, 7.5%, 1/24/22 | 910,201 |
| 975,894 | Epiq Systems, Inc., Term Loan, 4.5%, 8/27/20 | 961,256 |
| 1,125,183 | Expert Global Solutions, Inc., Advance First Lien Term Loan B, 8.5%, 4/3/18 | 1,113,931 |
| 1,042,282 | Infor (US), Inc., Tranche B-5 Term Loan, 3.75%, 6/3/20 | 962,157 |
| 1,883,731 | Serena Software, Inc., Term Loan, 7.5%, 4/14/20 | 1,726,754 |
| 1,056,648 | STG-Fairway Acquisitions, Inc., First Lien Term Loan, 6.25%, 6/30/22 | 1,030,231 |
| 1,411,935 | Verint Systems, Inc., Tranche B Incremental Term Loan, 3.5%, 9/6/19 | 1,407,699 |
| 1,000,000 | Vertafore, Inc., Second Lien Term Loan, 9.75%, 10/27/17 | 1,000,000 |
| 1,845,991 | Vertafore, Inc., Term Loan, 4.25%, 10/3/19 | 1,832,530 |
| | | \$ 11,906,020 |
| | Data Processing & Outsourced Services - 1.0% | |
| 1,000,000 | First Data Corp., 2018 B Second New Term Loan, 3.93%, 9/24/18 | \$ 988,750 |
| 1,187,493 | First Data Corp., 2018 Dollar Term Loan, 3.93%, 3/23/18 | 1,174,346 |
| 750,000 | First Data Corp., New 2022 B Dollar Term Loan, 3.75%, 7/8/22 | 733,406 |
| | | \$ 2,896,502 |

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| | | |
|---------------------------------|---|---------------|
| | Home Entertainment Software - 0.4% | |
| 1,255,414 | MA Financeco LLC, Initial Tranche B Term Loan, 5.25%, 11/19/21 | \$ 1,202,059 |
| | Internet Software & Services - 1.1% | |
| 1,050,000 | Match Group, Inc., Term B-1 Loan, 5.5%, 11/16/22 | \$ 1,050,438 |
| 1,517,942 | Vocus Valor Companies, Inc., First Lien Initial Term Loan, 6.0%, 5/30/21 | 1,511,933 |
| Principal Amount USD (\$) | | Value |
| | Internet Software & Services - (continued) | |
| 491,205 | Zayo Group LLC (Zayo Capital, Inc.), Term Loan, 3.75%, 5/6/21 | \$ 484,012 |
| | | \$ 3,046,383 |
| | IT Consulting & Other Services - 2.8% | |
| 1,641,341 | Booz Allen Hamilton, Inc., Initial Tranche B Term Loan, 3.75%, 7/31/19 | \$ 1,646,471 |
| 3,447,500 | Evergreen Skills Lux S.a.r.l., First Lien Initial Term Loan, 5.75%, 4/28/21 | 2,492,973 |
| 1,000,000 | Evergreen Skills Lux S.a.r.l., Second Lien Initial Term Loan, 9.25%, 4/28/22 | 443,750 |
| 477,233 | Kronos, Inc., First Lien Incremental Term Loan, 4.5%, 10/30/19 | 464,705 |
| 657,908 | Science Applications International Corp., Incremental Tranche B Loan, 3.75%, 5/4/22 | 658,456 |
| 1,371,563 | Sitel Worldwide Corp., First Lien Term B-1 Loan, 6.5%, 9/18/21 | 1,333,845 |
| 1,162,500 | Taxact, Inc. (H.D. Vest, Inc.), Initial Term Loan, 7.0%, 1/3/23 | 1,132,711 |
| | | \$ 8,172,911 |
| | Systems Software - 1.2% | |
| 1,237,500 | AVG Technologies NV (AVG Corporate Services BV), Term Loan, 5.75%, 10/15/20 | \$ 1,217,391 |
| 1,255,875 | MSC.Software Corp., Term Loan, 5.0%, 5/29/20 | 1,142,846 |
| 1,251,408 | Rovi Solutions Corp., Term B Loan, 3.75%, 7/2/21 | 1,207,609 |
| | | \$ 3,567,846 |
| | Total Software & Services | \$ 30,791,721 |
| | TECHNOLOGY HARDWARE & EQUIPMENT - 2.9% | |
| | Communications Equipment - 0.4% | |
| 682,838 | | \$ 652,110 |

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| | |
|---|--------------|
| Audio Visual Services Group, Inc., First Lien Term Loan, 4.5%, 1/25/21 | |
| 498,750 Commscope, Inc., Tranche 5 Term Loan, 3.75%, 12/29/22 | 494,386 |
| | \$ 1,146,496 |
| Electronic Components - 0.6% | |
| 671,189 Generac Power Systems, Inc., Term Loan, 3.5%, 5/31/20 | \$ 657,485 |
| 1,215,813 Mirion Technologies (Finance) LLC (Mirion Technologies, Inc.), First Lien Initial Term Loan, 5.75%, 3/31/22 | 1,201,628 |
| | \$ 1,859,113 |
| Electronic Equipment & Instruments - 0.2% | |
| 482,711 Sensus USA, Inc., Term Loan, 4.5%, 5/9/17 | \$ 465,212 |
| Electronic Manufacturing Services - 0.6% | |
| 1,915,750 4L Technologies, Inc. (fka Clover Holdings, Inc.), Term Loan, 7.0%, 5/8/20 | \$ 1,743,332 |
| Technology Distributors - 1.1% | |
| 498,718 CDW LLC (fka CDW Corp.), Term Loan, 3.25%, 4/29/20 | \$ 493,281 |
| 1,378,867 Deltek, Inc., First Lien Term Loan, 5.0%, 6/25/22 | 1,331,468 |
| 168,444 SS&C European Holdings S.a.r.l., Term B-2 Loan, 4.08%, 7/8/22 | 167,166 |
| 1,168,287 SS&C Technologies, Inc., Term B-1 Loan, 4.08%, 7/8/22 | 1,159,421 |
| | \$ 3,151,336 |
| Total Technology Hardware & Equipment | \$ 8,365,489 |
| TELECOMMUNICATION SERVICES - 3.4% | |
| Integrated Telecommunication Services - 1.8% | |
| 1,240,625 GCI Holdings, Inc., New Term B Loan, 4.0%, 2/2/22 | \$ 1,238,299 |
| 1,000,000 Level 3 Financing, Inc., Tranche B 2022 Term Loan, 3.5%, 5/31/22 | 989,583 |
| 1,441,081 Securus Technologies Holdings, Inc., Initial First Lien Term Loan, 4.75%, 4/30/20 | 1,221,316 |
| 500,000 Securus Technologies Holdings, Inc., Term Loan B2, 5.25%, 4/30/20 | 425,000 |
| 1,386,161 West Corp., Term B-10 Loan, 3.25%, 6/30/18 | 1,364,935 |
| | \$ 5,239,133 |

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Wireless Telecommunication Services -
1.6%

| | | |
|-----------|--|--------------|
| 298,500 | Altice Financing SA, Dollar Denominated Tranche Loan, 5.25%, 2/4/22 | \$ 291,224 |
| 2,545,571 | Altice US Finance I Corp. (Cequel Communications, LLC), Initial Term Loan, 4.25%, 12/14/22 | 2,504,842 |
| 720,343 | Intelsat Jackson Holdings SA, Tranche B-2 Term Loan, 3.75%, 6/30/19 | 650,110 |
| 1,895,657 | Syniverse Holdings, Inc., Initial Term Loan, 4.0%, 4/23/19 | 1,241,655 |
| | | \$ 4,687,831 |
| | Total Telecommunication Services | \$ 9,926,964 |

TRANSPORTATION - 5.0%
Air Freight & Logistics - 0.6%

| | | |
|-----------|---|--------------|
| 1,717,254 | Dematic Corp., New Incremental Term Loan, 4.25%, 12/28/19 | \$ 1,694,358 |
| 2,947,500 | American Airlines, Inc., 2015 New Term Loan, 3.25%, 6/27/20 | \$ 2,892,971 |
| 243,125 | Continental Airlines, Inc. (United Air Lines, Inc.), Class B Term Loan, 3.25%, 4/1/19 | 241,504 |

Principal
Amount
USD (\$)

Value

| | | |
|-----------|--|--------------|
| | Airlines - (continued) | |
| 1,455,000 | Delta Air Lines, Inc., 2014 Term B-1 Loan, 3.25%, 10/18/18 | \$ 1,454,431 |
| 1,267,875 | US Airways, Inc., Tranche B-1 Term Loan, 3.5%, 5/23/19 | 1,258,525 |
| 2,113,125 | US Airways, Inc., Tranche B-2 Term Loan, 3.0%, 11/23/16 | 2,113,345 |
| | | \$ 7,960,776 |
| | Marine - 0.9% | |
| 1,721,810 | Commercial Barge Line Co., Initial Term Loan, 9.75%, 11/12/20 | \$ 1,528,106 |
| 1,199,013 | Navios Maritime Partners LP, Term Loan, 5.25%, 6/27/18 | 947,220 |
| | | \$ 2,475,326 |
| | Trucking - 0.8% | |
| 406,926 | PODS LLC, Initial First Lien Term Loan, 4.5%, 2/2/22 | \$ 403,365 |
| 784,000 | Syncreon Global Finance, Inc., Term Loan, 5.25%, 10/28/20 | 595,840 |
| 1,629,405 | YRC Worldwide, Inc., Initial Term Loan, 8.0%, 2/13/19 | 1,303,524 |
| | | \$ 2,302,729 |

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| | |
|---|----------------|
| Total Transportation | \$ 14,433,189 |
| UTILITIES - 4.1% | |
| Electric Utilities - 2.3% | |
| 1,030,692 Atlantic Power LP, Term Loan, 4.75%, 2/24/21 | \$ 1,014,587 |
| 2,193,750 Calpine Construction Finance Co., LP, Term B-1 Loan, 3.0%, 5/3/20 | 2,056,641 |
| 1,015,080 ExGen Renewables LLC, Term Loan, 5.25%, 2/6/21 | 1,015,080 |
| 80,325 Rhode Island State Energy Center LP, Term B Advance, 5.75%, 12/19/22 | 77,915 |
| 990,000 Southeast PowerGen LLC, Term Loan B, 4.5%, 12/2/21 | 923,175 |
| 1,900,332 Terra-Gen Finance Co., LLC, Term Loan B, 5.25%, 12/9/21 | 1,691,296 |
| | \$ 6,778,694 |
| Independent Power Producers & Energy Traders - 1.5% | |
| 483,750 Calpine Corp., Term Loan, 4.0%, 10/9/19 | \$ 470,326 |
| 1,651,700 Calpine Corp., Term Loan B, 3.5%, 5/27/22 | 1,571,769 |
| 1,050,000 Dynegy, Inc., Tranche B-2 Term Loan, 4.0%, 4/23/20 | 989,625 |
| 1,210,714 NRG Energy, Inc., 2013 Term Loan, 2.75%, 7/1/18 | 1,192,856 |
| | \$ 4,224,576 |
| Water Utilities - 0.3% | |
| 849,334 WTG Holdings III Corp., First Lien Term Loan, 4.75%, 1/15/21 | \$ 828,100 |
| Total Utilities | \$ 11,831,370 |
| TOTAL SENIOR SECURED FLOATING RATE LOAN INTERESTS (Cost \$432,494,931) | |
| | \$ 404,304,742 |
| COLLATERALIZED LOAN OBLIGATIONS - 2.5% of Net Assets | |
| BANKS - 2.5% | |
| Diversified Banks - 0.6% | |
| 1,000,000(a) Primus, Ltd., Series 2007-2A, Class D, 3.022%, 7/15/21 (144A) | \$ 902,438 |
| 951,289(a) Stanfield McLaren, Ltd., Series 2007-1A, Class B2L, 5.136%, 2/27/21 (144A) | 837,760 |
| | \$ 1,740,198 |
| Thriffs & Mortgage Finance - 1.9% | |
| 1,000,000(a) ACA, Ltd., Series 2007-1A, Class D, 2.972%, 6/15/22 (144A) | \$ 906,403 |
| 1,000,000(a) | 961,282 |

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| | | |
|---------------------------------|--|--------------|
| | Goldman Sachs Asset Management Plc, Series 2007-1A, Class D, 3.366%, 8/1/22 (144A) | |
| 1,000,000(a) | Gulf Stream - Sextant, Ltd., Series 2007-1A, Class D, 2.926%, 6/17/21 (144A) | 957,373 |
| 1,000,000(a) | Landmark CDO, Ltd., Series 2007-9A, Class E, 4.122%, 4/15/21 (144A) | 850,580 |
| 2,000,000(a) | Stone Tower, Ltd., Series 2007-6A, Class C, 1.97%, 4/17/21 (144A) | 1,894,084 |
| | | \$ 5,569,722 |
| | Total Banks | \$ 7,309,920 |
| | TOTAL COLLATERALIZED LOAN OBLIGATIONS (Cost \$7,164,216) | \$ 7,309,920 |
| | CORPORATE BONDS & NOTES - 3.9% of Net Assets | |
| | CAPITAL GOODS - 0.3% | |
| | Trading Companies & Distributors - 0.3% | |
| 900,000 | United Rentals North America, Inc., 4.625%, 7/15/23 | \$ 900,000 |
| | Total Capital Goods | \$ 900,000 |
| | ENERGY - 0.3% | |
| | Oil & Gas Equipment & Services - 0.2% | |
| 720,000(a) | FTS International, Inc., 8.012%, 6/15/20 (144A) | \$ 440,050 |
| | Oil & Gas Exploration & Production - 0.1% | |
| 625,000 | WPX Energy, Inc., 7.5%, 8/1/20 | \$ 393,750 |
| | Total Energy | \$ 833,800 |
| | HEALTH CARE EQUIPMENT & SERVICES - 0.4% | |
| | Health Care Facilities - 0.4% | |
| 1,000,000 | CHS/Community Health Systems, Inc., 5.125%, 8/15/18 | \$ 1,003,750 |
| | Total Health Care Equipment & Services | \$ 1,003,750 |
| Principal Amount USD (\$) | | Value |
| | INSURANCE - 1.7% | |
| | Reinsurance - 1.7% | |
| 500,000(a) | Alamo Re, Ltd., 6.205%, 6/7/18 (144A) (Cat Bond) | \$ 510,300 |

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| | |
|---|--------------|
| 400,000(e)(f)Berwick Segregated Account (Kane SAC, Ltd.), Variable Rate Notes, 2/1/18 | 404,480 |
| 250,000(e)(f)Carnousite Segregated Account (Kane SAC, Ltd.), Variable Rate Notes, 11/30/20 | 252,500 |
| 250,000(a)East Lane Re V, Ltd., 9.305%, 3/16/16 (144A) (Cat Bond) | 250,350 |
| 250,000(e)(f)Gleneagles Segregated Account (Kane SAC, Ltd.), Variable Rate Notes, 11/30/20 | 254,500 |
| 400,000(e)(f)Gullane Segregated Account (Kane SAC, Ltd.), Variable Rate Notes, 11/30/20 | 409,800 |
| 250,000(a)Kilimanjaro Re, Ltd., Series 2015-1, Class D, 9.555%, 12/6/19 (144A) (Cat Bond) | 250,525 |
| 250,000(a)Kilimanjaro Re, Ltd., Series 2015-1, Class E, 7.055%, 12/6/19 (144A) (Cat Bond) | 249,975 |
| 250,000(a)Mythen Re, Ltd. Series 2012-2, Class A, 9.033%, 1/5/17 (144A) (Cat Bond) | 256,875 |
| 400,000(e)(f)Pangaea Re Segregated Account (Kane SAC, Ltd.), Series 2016-1, Variable Rate Notes, 11/30/20 | 403,400 |
| 250,000(a)Queen Street VII Re, Ltd., 8.905%, 4/8/16 (144A) (Cat Bond) | 251,075 |
| 400,000(e)(f)St. Andrews Segregated Account (Kane SAC, Ltd.), Variable Rate Notes, 2/1/18 | 406,640 |
| 500,000(a)Vita Capital V, Ltd., Series 2012-1, Class D-1, 3.26%, 1/15/17 (144A) (Cat Bond) | 501,200 |
| 500,000(a)Vita Capital V, Ltd., Series 2012-1, Class E-1, 3.96%, 1/15/17 (144A) (Cat Bond) | 503,450 |
| | \$ 4,905,070 |
| Total Insurance | \$ 4,905,070 |
| MATERIALS - 0.3% | |
| Commodity Chemicals - 0.3% | |
| 1,230,000 Rain CII Carbon LLC / CII Carbon Corp., 8.0%, 12/1/18 (144A) | \$ 999,375 |
| Total Materials | \$ 999,375 |
| SEMICONDUCTORS & SEMICONDUCTOR EQUIPMENT - 0.2% | |
| Semiconductors - 0.2% | |
| 750,000 Micron Technology, Inc., 5.25%, 8/1/23 (144A) | \$ 641,250 |

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Total Semiconductors & Semiconductor
Equipment \$ 641,250

TELECOMMUNICATION SERVICES
- 0.7%

Integrated Telecommunication Services
- 0.7%

1,000,000 CenturyLink, Inc., 6.45% , 6/15/21 \$ 1,015,620

1,000,000 Frontier Communications Corp., 10.5%,
9/15/22 (144A) 1,010,000

Total Telecommunication Services \$ 2,025,620

TOTAL CORPORATE BONDS &
NOTES

(Cost \$11,774,673) \$ 11,308,865

US GOVERNMENT AND AGENCY
OBLIGATIONS - 1.0% of Net Assets

1,405,000(a)U.S. Treasury Notes, 0.39%, 7/31/16 \$ 1,405,228

1,405,000(a)U.S. Treasury Notes, 0.592%, 1/31/18
1,405,931

\$ 2,811,159

TOTAL US GOVERNMENT AND
AGENCY OBLIGATIONS

(Cost \$2,811,240) \$ 2,811,159

Shares

EXCHANGE-TRADED FUND - 0.3%
of Net Assets

DIVERSIFIED FINANCIALS - 0.3%
Other Diversified Financial Services -
0.3%

42,000 PowerShares Senior Loan Portfolio \$ 929,040

Total Diversified Financials \$ 929,040

TOTAL EXCHANGE-TRADED
FUND

(Cost \$1,009,260) \$ 929,040

COMMON STOCKS - 0.2% of Net
Assets

INDUSTRIALS - 0.0%†

Diversified Support Services - 0.0%†

31(c)IAP Worldwide Services, Inc. \$ 62,984

Total Industrials \$ 62,984

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| Shares | | Value |
|---------------------------------|---|---------------|
| | MEDIA - 0.1% | |
| | Publishing - 0.1% | |
| EUR | 14,548(c)Cengage Learning Acquisitions, Inc. | \$ 282,471 |
| | 497(c)Solocal Group SA | 2,019 |
| | | \$ 284,490 |
| | Total Media | \$ 284,490 |
| | PHARMACEUTICALS, BIOTECHNOLOGY & LIFE SCIENCES - 0.0%† | |
| | Biotechnology - 0.0%† | |
| | 2,454(c)Progenics Pharmaceuticals, Inc. | \$ 10,822 |
| | Total Pharmaceuticals, Biotechnology & Life Sciences | \$ 10,822 |
| | TRANSPORTATION - 0.1% | |
| | Air Freight & Logistics - 0.1% | |
| | 710(c)CEVA Holdings LLC | \$ 319,406 |
| | Total Transportation | \$ 319,406 |
| | UTILITIES - 0.0%† | |
| | Independent Power Producers & Energy Traders - 0.0%† | |
| | 775 NRG Energy, Inc. | \$ 8,355 |
| | Total Utilities | \$ 8,355 |
| | TOTAL COMMON STOCKS (Cost \$1,301,845) | \$ 686,057 |
| Principal Amount USD (\$) | TEMPORARY CASH INVESTMENTS - 5.6% of Net Assets | |
| | REPURCHASE AGREEMENT - 0.4% | |
| | 1,190,000 Bank of Nova Scotia, 0.32%, dated 2/29/16, repurchase price of \$1,190,000 plus accrued interest on 3/1/16 collateralized by: \$1,213,811 Federal National Mortgage Association, 3.0%, 11/1/45 | \$ 1,190,000 |
| | TREASURY BILLS - 5.2% | |
| | 12,740,000 U.S. Treasury Bill, 0.256%, 3/31/16 | \$ 12,737,337 |
| | 2,250,000 U.S. Treasury Bill, 0.262%, 3/24/16 | 2,249,665 |
| | | \$ 14,987,002 |
| | TOTAL TEMPORARY CASH INVESTMENTS | |

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| | |
|--|------------------|
| (Cost \$16,176,906) | \$ 16,177,002 |
| TOTAL INVESTMENTS IN SECURITIES - 152.4% | |
| (Cost - \$472,733,071) (g) | \$ 443,526,785 |
| OTHER ASSETS AND LIABILITIES - (52.4)% | \$ (152,526,224) |
| NET ASSETS APPLICABLE TO COMMON SHAREOWNERS - 100.0% | \$ 291,000,561 |

REIT Real Estate Investment Trust.

(144A) Security is exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be resold normally to qualified institutional buyers in a transaction exempt from registration. At February 29, 2016, the value of these securities amounted to \$13,174,345, or 4.5% of total net assets applicable to common shareowners.

(Cat Catastrophe or Event-linked bond. At February 29, 2016, the value of Bond) these securities amounted to \$2,773,750, or 1.0% of total net assets applicable to common shareowners.

† Amount rounds to less than 0.1%.

* Senior secured floating rate loan interests in which the Trust invests generally pay interest at rates that are periodically redetermined by reference to a base lending plus a premium. These base lending rates are generally (i) the lending rate offered by one or more major European banks, such as LIBOR (London InterBank Offered Rate), (ii) the prime rate offered by one or more major United States banks, (iii) the rate of a certificate of deposit or (iv) other base lending rates used by commercial lenders. The interest rate shown is the rate accruing at February 29, 2016.

- (a) Floating rate note. The rate shown is the coupon rate at February 29, 2016.
- (b) Security is in default.
- (c) Non-income producing.
- (d) Payment in Kind (PIK) security which may pay interest in the form of additional principal amount.
- (e) Structured reinsurance investment. At February 29, 2016, the value of these securities amounted to \$2,131,320, or 0.7% of total net assets applicable to common shareowners.
- (f) Rate to be determined.

(g) At February 29, 2016, the net unrealized depreciation on investments based on cost for federal tax purposes of \$472,744,062 was as follows:

| | |
|--|--------------|
| Aggregate gross unrealized appreciation for all investments in which there is an excess of value over tax cost | \$ 1,338,921 |
| Aggregate gross unrealized depreciation for all investments in which there | |

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is an excess of tax cost over value (30,556,198)

Net unrealized depreciation \$ (29,217,277)

For financial reporting purposes net unrealized depreciation on investments was \$29,206,286 and cost of investments aggregated \$472,733,071.

Principal amounts are denominated in US dollars unless otherwise noted.

EUR - Euro

CENTRALLY CLEARED CREDIT DEFAULT SWAP AGREEMENTS -
SELL PROTECTION

| Notional Principal (\$)(1) | Exchange | Obligation Entity/Index | Coupon | Credit Rating(2) | Expiration Date | Premiums Paid (Received) | Net Unrealized Appreciation (Depreciation) |
|-------------------------------|-----------------------------------|---|--------|---------------------|--------------------|--------------------------------|---|
| 1,089,000 | Chicago Mercantile Exchange | Markit North America High Yield Index Series 24 | 5.00% | B+ | 6/20/20 | \$ 65,554 | \$(34,329) |
| 1,115,000 | Chicago Mercantile Exchange | Markit North America High Yield Index Series 25 | 5.00% | B+ | 12/20/20 | (10,604) | 11,500 |
| | | | | | | \$ 54,950 | \$(22,829) |

(1) The notional amount is the maximum amount that a seller of credit protection would be obligated to pay upon occurrence of a credit event.

(2) Based on Standard & Poor's rating of the issuer or weighted average of all the underlying securities of the index.

Various inputs are used in determining the value of the Trust's investments. These inputs are summarized in the three broad levels below.

Level 1 - quoted prices in active markets for identical securities.

Level 2 - other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risks, etc.).

Level 3 - significant unobservable inputs (including the Trust's own assumptions in determining fair value of investments).

The following is a summary of the inputs used as of February 29, 2016, in valuing the Trust's investments.

| | Level 1 | Level 2 | Level 3 | Total |
|---|---------|---------------------|-----------|---------------------|
| Senior Secured Floating Rate Loan Interests | | \$ - \$ 404,304,742 | | \$ - \$ 404,304,742 |
| Collateralized Loan Obligations | - | 7,309,920 | - | 7,309,920 |
| Corporate Bonds & Notes | | | | |
| Insurance Reinsurance | - | 2,773,750 | 2,131,320 | 4,905,070 |
| All Other Corporate Bonds & Notes | - | 6,403,795 | - | 6,403,795 |
| US Government and Agency Obligations | - | 2,811,159 | - | 2,811,159 |
| Exchange-Traded Fund | 929,040 | - | - | 929,040 |
| Common Stocks | | | | |
| Industrials Diversified | | | | |
| Support Services Media | - | 62,984 | - | 62,984 |

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| | | | | |
|---|------------|----------------|--------------|----------------|
| Publishing | 2,019 | 282,471 | – | 284,490 |
| Transportation | | | | |
| Air Freight & Logistics | – | 319,406 | – | 319,406 |
| All Other Common Stocks | 19,177 | – | – | 19,177 |
| Repurchase Agreement | – | 1,190,000 | – | 1,190,000 |
| Treasury Bills | – | 14,987,002 | – | 14,987,002 |
| Total Investments in Securities | \$ 950,236 | \$ 440,445,229 | \$ 2,131,320 | \$ 443,526,785 |
| Other Financial Instruments | | | | |
| Liabilities: | | | | |
| Net unrealized depreciation on swap contracts | \$ – | \$ (22,829) | \$ – | \$ (22,829) |
| Total Other Financial Instruments | \$ – | \$ (22,829) | \$ – | \$ (22,829) |

The following is a summary of the fair valuation of certain of the Trust's assets and liabilities as of February 29, 2016:

| | Level 1 | Level 2 | Level 3 | Total |
|------------------------------|---------|-----------------|---------|-----------------|
| Assets: | | | | |
| Foreign currencies, at value | \$ – | \$ 54,910 | \$ – | \$ 54,910 |
| Liabilities: | | | | |
| Outstanding borrowings | – | (143,450,000) | – | (143,450,000) |
| Total | \$ – | \$(143,395,090) | \$ – | \$(143,395,090) |

The following is a reconciliation of assets valued using significant unobservable inputs (Level 3):

| Balance as of | Change in Realized gain | Change in unrealized appreciation | Accrued discounts/ | Transfers in to | Transfers out of | Balance as of |
|---------------|-------------------------|-----------------------------------|--------------------|-----------------|------------------|---------------|
|---------------|-------------------------|-----------------------------------|--------------------|-----------------|------------------|---------------|

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| | 11/30/15 | (loss) | (depreciation) | Purchases | Sales | premiums | Level 3* | Level 3* | 2/29/16 |
|--|-------------|--------|----------------|-------------|---------------|----------|----------|----------|-------------|
| Corporate Bonds & Notes Insurance | | | | | | | | | |
| Reinsurance | \$1,197,861 | \$ – | \$(76,341) | \$2,100,000 | \$(1,090,200) | \$ – | \$ – | \$ – | \$2,131,320 |
| Total | \$1,197,861 | \$ – | \$(76,341) | \$2,100,000 | \$(1,090,200) | \$ – | \$ – | \$ – | \$2,131,320 |

*Transfers are calculated on the beginning of period value. For three months ended February 29, 2016 there were no transfers between Levels 1, 2 and 3.

Net change in unrealized appreciation of Level 3 investments still held and considered Level 3 at February 29, 2016: \$31,320.

ITEM 2. CONTROLS AND PROCEDURES.

(a) Disclose the conclusions of the registrant's principal executive and principal financial officers, or persons performing similar functions, regarding the effectiveness of the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Act (17 CFR 270.30a-3(c))) as of a date within 90 days of the filing date of the report that includes the disclosure required by this paragraph, based on the evaluation of these controls and procedures required by Rule 30a-3(b) under the Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Exchange Act (17 CFR 240.13a-15(b) or 240.15d-15(b)).

The registrant's principal executive officer and principal financial officer have concluded that the registrant's disclosure controls and procedures are effective based on their evaluation of these controls and procedures as of a date within 90 days of the filing date of this report.

(b) Disclose any change in the registrant's internal controls over financial reporting (as defined in Rule 30a-3(d) under the Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that has materially

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affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting.

There were no significant changes in the registrant's internal control over financial reporting that occurred during the second fiscal quarter of the period covered by this report that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

ITEM 3. EXHIBITS.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the Act (17 CFR 270.30a-2(a)), exactly as set forth below:

CERTIFICATIONS

I, [identify the certifying individual], certify that:

1. I have reviewed this report on Form N-Q of [identify registrant];
2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
3. Based on my knowledge, the schedules of investments included in this report fairly present in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is filed;
4. The registrants other certifying officer(s) and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) for the registrant and have:
 - (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
 - (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
 - (c) Evaluated the effectiveness of the registrants disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation; and
 - (d) Disclosed in this report any change in the registrants internal control over financial reporting that occurred during the registrants most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrants internal control over financial reporting; and
5. The registrants other certifying officer(s) and I have disclosed to the

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registrants auditors and the audit committee of the registrants board of directors (or persons performing the equivalent functions):

(a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrants ability to record, process, summarize, and report financial information; and

(b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrants internal control over financial reporting.

Date:

[Signature] [Title]

Filed herewith.

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SIGNATURES

[See General Instruction F]

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Pioneer Floating Rate Trust

By (Signature and Title)* /s/ Lisa M.Jones

Lisa M.Jones, President and Chief Executive Officer

Date April 26, 2016

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title)* /s/ Lisa M.Jones

Lisa M.Jones, President and Chief Executive Officer

Date April 26, 2016

By (Signature and Title)* /s/ Mark E. Bradley

Mark E. Bradley, Treasurer and Chief Accounting
and Financial Officer

Date April 26, 2016

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* Print the name and title of each signing officer under his or her signature.