

Apollo Senior Floating Rate Fund Inc.
Form N-Q
November 20, 2017

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 811-22481

Apollo Senior Floating Rate Fund Inc.

(Exact name of registrant as specified in charter)

9 West 57th Street

New York, New York 10019

(Address of principal executive offices) (Zip code)

Joseph Moroney, President

9 West 57th Street

New York, New York 10019

(Name and address of agent for service)

Registrant's telephone number, including area code: (212) 515-3200

Date of fiscal year end: December 31

Date of reporting period: September 30, 2017

Item 1. Schedule of Investments.

The Schedule(s) of Investments is attached herewith.

Apollo Senior Floating Rate Fund Inc.**Schedule of Investments****September 30, 2017 (unaudited)**

	Principal Amount (\$)	Value (\$)
Senior Loans - 135.8%^(a)		
AEROSPACE & DEFENSE - 4.5%		
PAE Holding Corp. First Lien Initial Term Loan, (LIBOR + 5.50%, 1.00% Floor), 6.74%, 10/20/22 ^(b)	1,968,059	1,981,589
Second Lien Initial Term Loan, (LIBOR + 9.50%, 1.00% Floor), 10.74%, 10/20/23 ^(b)	1,404,834	1,413,614
Photonis Technologies SAS (France) First Lien Initial Dollar Term Loan, (LIBOR + 7.50%, 1.00% Floor), 8.80%, 09/18/19 ^{(b)(c)}	1,887,413	1,651,486
Sequa Mezzanine Holdings, LLC First Lien Initial Term Loan, (LIBOR + 5.50%, 1.00% Floor), 6.81%, 11/28/21 ^(b)	1,400,161	1,412,636
StandardAero Aviation Holdings, Inc. First Lien Term Loan, (LIBOR + 3.75%, 1.00% Floor), 4.75%, 07/07/22 ^{(b)(d)}	2,356,321	2,377,681
Initial Term Loan, (LIBOR + 3.75%, 1.00% Floor), 4.99%, 07/07/22 ^(b)	3,687,708	3,721,506
		12,558,512
AUTOMOTIVE - 2.4%		
American Tire Distributors, Inc. Initial Term Loan, (LIBOR + 4.25%, 1.00% Floor), 5.49%, 09/01/21 ^(b)	2,846,880	2,877,128
AP Exhaust Acquisition, LLC First Lien Initial Term Loan, (LIBOR + 5.00%, 1.00% Floor), 6.31%, 05/10/24 ^(b)	2,051,197	2,007,609
CH Hold Corp. Second Lien Initial Term Loan, (LIBOR + 7.25%, 1.00% Floor), 8.49%, 02/03/25 ^(b)	500,000	512,500
Innovative XCcessories & Services, LLC Term Loan, (LIBOR + 4.75%, 1.00% Floor), 6.08%, 11/29/22 ^{(b)(e)}	1,290,337	1,308,079
		6,705,316
BANKING, FINANCE, INSURANCE & REAL ESTATE - 8.7%		
Amwins Group, LLC Second Lien Term Loan, (LIBOR + 6.75%, 1.00% Floor), 7.99%,	342,857	351,002

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01/25/25^(b)

AqGen Ascensus, Inc.

Replacement Term Loan, (LIBOR + 4.00%, 1.00% Floor), 5.33%, 12/05/22^(b) 2,712,812 2,738,258

	Principal Amount (\$)	Value (\$)
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BANKING, FINANCE, INSURANCE & REAL ESTATE (continued)

Asurion, LLC

Replacement B-5 Term Loan,

(LIBOR + 3.00%, 0.00% Floor), 4.24%, 11/03/23^(b) 5,093,116 5,121,765

Second Lien Replacement B-2 Term Loan, (LIBOR + 6.00%,
0.00% Floor), 7.24%, 08/04/25^(b) 2,117,647 2,169,487

Capital Automotive L.P.

Tranche B Term Loan, (LIBOR + 6.00%, 1.00% Floor), 7.24%,
03/24/25^(b) 1,565,896 1,590,857

CRCI Holdings, Inc.

Initial Term Loan, (LIBOR + 5.50%, 1.00% Floor), 6.83%,
09/30/23^(b) 2,086,480 2,100,825

Donnelley Financial Solutions, Inc.

Term Loan B, (Prime + 3.00%, 1.00% Floor), 7.25%, 09/29/23^(b) 571,429 575,360

Medical Card System, Inc.

Term Loan, (LIBOR + 0.50%, 1.00% Floor), 1.50%,
05/31/19^{(b)(e)} 5,323,315 4,299,477

MMM Holdings, Inc.

MMM Term Loan, (LIBOR + 8.75%, 1.50% Floor), 10.25%,
06/30/19^(b) 516,620 514,037

MPH Acquisition Holdings, LLC

Tranche B Term Loan, (LIBOR + 3.00%, 1.00% Floor), 4.33%,
06/07/23^(b) 1,932,314 1,949,975

MSO of Puerto Rico, Inc.

MSO Term Loan, (LIBOR + 8.75%, 1.50% Floor), 10.25%,
06/30/19^(b) 375,580 373,702

National Financial Partners Corp.

Term Loan B, (LIBOR + 3.50%, 1.00% Floor), 4.74%,
01/08/24^(b) 1,301,682 1,312,798

SG Acquisition, Inc.

Initial Term Loan, (LIBOR + 5.00%, 1.00% Floor), 6.33%,
03/29/24^(b) 1,400,455 1,391,702

24,489,245

BEVERAGE, FOOD & TOBACCO - 3.2%

Arctic Glacier Group Holdings, Inc.

Initial Term Loan, (LIBOR + 4.25%, 1.00% Floor), 5.49%,
03/20/24^(b) 497,500 501,231

The Chef's Warehouse, Inc.

Term Loan, (LIBOR + 4.75%, 1.00% Floor), 5.99%, 06/22/22^(b) 1,079,482 1,094,325

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JBS USA, LLC		
Initial Term Loan, (LIBOR + 2.50%, 0.75% Floor), 3.25%, 10/30/22 ^{(b)(d)}	1,994,987	1,974,210
PFS Holding Corp.		
First Lien Term Loan, (LIBOR + 3.50%, 1.00% Floor), 4.74%, 01/31/21 ^(b)	2,579,964	2,392,930

See accompanying Notes to Schedule of Investments. | 1

Apollo Senior Floating Rate Fund Inc.**Schedule of Investments (continued)****September 30, 2017 (unaudited)**

	Principal Amount (\$)	Value (\$)
Senior Loans^(a) (continued)		
BEVERAGE, FOOD & TOBACCO (continued)		
Winebow Holdings, Inc. (The Vintner Group, Inc.) First Lien Initial Term Loan, (LIBOR + 3.75%, 1.00% Floor), 4.99%, 07/01/21 ^(b)	1,068,865	1,053,500
Second Lien Initial Term Loan, (LIBOR + 7.50%, 1.00% Floor), 8.74%, 01/02/22 ^(b)	2,260,897	2,113,939
		9,130,135
CAPITAL EQUIPMENT - 1.5%		
MTS Systems Corporation New Tranche B Term Loan, (LIBOR + 3.25%, 0.75% Floor), 4.49%, 07/05/23 ^(b)	2,209,727	2,229,062
Robertshaw US Holding Corp. First Lien Initial Term Loan, (LIBOR + 4.50%, 1.00% Floor), 5.75%, 08/10/24 ^{(b)(d)}	2,000,000	2,022,500
		4,251,562
CHEMICALS, PLASTICS & RUBBER - 5.4%		
ASP Chromaflo Intermediate Holdings, Inc. Initial Tranche B-1 Term Loan, (LIBOR + 4.00%, 1.00% Floor), 5.24%, 11/20/23 ^(b)	327,003	329,150
Initial Tranche B-2 Term Loan, (LIBOR + 4.00%, 1.00% Floor), 5.24%, 11/20/23 ^(b)	425,208	428,000
Avantor Performance Materials Holdings, LLC First Lien Initial Term Loan, (LIBOR + 4.00%, 1.00% Floor), 5.24%, 03/11/24 ^(b)	1,441,812	1,447,824
Second Lien Initial Term Loan, (LIBOR + 8.25%, 1.00% Floor), 9.49%, 03/10/25 ^(b)	977,528	979,972
Avantor, Inc. First Lien Term Loan, (LIBOR + 4.00%, 1.00% Floor), 5.00%, 09/20/24 ^{(b)(d)}	1,363,636	1,369,323

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Ineos Styrolution US Holding, LLC
2024 Dollar Term Loan,

(LIBOR + 2.75%, 0.00% Floor), 4.08%, 03/29/24^(b) 1,390,849 1,406,496

KMG Chemicals, Inc.

Initial Term Loan, (LIBOR + 4.25%, 1.00% Floor), 5.25%,
06/15/24^{(b)(d)} 553,315 562,074

MacDermid, Inc.

Tranche B-5 Term Loan,

(LIBOR + 3.50%, 1.00% Floor), 4.74%, 06/07/20^(b) 653,399 656,055

Tranche B-6 Term Loan,

(LIBOR + 3.00%, 1.00% Floor), 4.23%, 06/07/23^(b) 612,213 616,168

**Principal
Amount (\$)** **Value (\$)**

CHEMICALS, PLASTICS & RUBBER (continued)

Nexeo Solutions, LLC

Term Loan B, (LIBOR + 3.75%, 0.00% Floor), 5.07%, 06/09/23^(b) 1,062,922 1,071,776

Niacet Corporation

First Lien Initial Dollar Term Loan, (LIBOR + 4.50%, 1.00% Floor), 5.83%,
02/01/24^{(b)(e)} 710,714 712,490

PetroChoice Holdings, Inc.

First Lien Initial Term Loan, (LIBOR + 5.00%, 1.00% Floor), 6.28%, 08/19/22^(b) 994,737 1,004,685

SK Spice S.A.R.L (Luxembourg)

Facility B-2, (LIBOR + 4.25%, 0.00% Floor), 5.49%, 08/12/24^{(b)(c)} 2,127,224 2,137,860

Tronox Blocked Borrower, LLC

First Lien Blocked Dollar Term Loan, (LIBOR + 3.00%, 0.00% Floor), 3.00%,
09/23/24^{(b)(d)} 722,632 726,169

Tronox Finance, LLC (Netherlands)

First Lien Initial Dollar Term Loan, (LIBOR + 3.00%, 0.00% Floor), 3.00%,
09/23/24^{(b)(c)(d)} 1,667,612 1,675,775

15,123,817

CONSTRUCTION & BUILDING - 4.0%

Associated Asphalt Partners, LLC

Tranche B Term Loan, (LIBOR + 5.25%, 1.00% Floor), 6.49%, 04/05/24^(b) 308,446 303,947

Henry Company, LLC

Initial Term Loan, (LIBOR + 4.50%, 1.00% Floor), 5.73%, 10/05/23^(b) 869,108 877,800

Infiltrator Water Technologies, LLC

First Lien Term Loan B-1, (LIBOR + 3.50%, 1.00% Floor), 4.83%, 05/27/22^(b) 4,806,387 4,878,482

IPS Structural Adhesives Holdings, Inc.

First Lien Initial Term Loan, (LIBOR + 5.25%, 1.00% Floor),
6.49%, 12/20/23^{(b)(d)(e)} 2,180,584 2,210,567

Morsco, Inc.

Initial Term Loan, (LIBOR + 7.00%, 1.00% Floor), 8.24%, 10/31/23^(b) 993,671 1,004,020

Terra Millenium Corp.

First Out Term Loan, (LIBOR + 6.25%, 1.00% Floor), 7.50%, 10/31/22^{(b)(e)} 1,962,500 1,972,313

11,247,129

CONSUMER GOODS: DURABLE - 1.6%

Hayward Acquisition Corp.

Initial Term Loan, (LIBOR + 3.50%, 0.00% Floor), 4.74%, 08/05/24 ^(b)	2,426,309	2,445,004
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2 | See accompanying Notes to Schedule of Investments.

Apollo Senior Floating Rate Fund Inc.**Schedule of Investments (continued)****September 30, 2017 (unaudited)**

	Principal Amount (\$)	Value (\$)
Senior Loans^(a) (continued)		
CONSUMER GOODS: DURABLE (continued)		
Serta Simmons Holdings, LLC		
First Lien Initial Term Loan, (LIBOR + 3.50%, 1.00% Floor), 4.80%, 11/08/23 ^(b)	2,000,000	1,946,430
		4,391,434
CONSUMER GOODS: NON-DURABLE - 4.3%		
ABG Intermediate Holdings 2, LLC		
First Lien Revolver, (LIBOR + 3.50%, 1.00% Floor), 4.50%, 09/27/24 ^{(b)(d)}	2,466,495	2,461,266
Second Lien Term Loan, (LIBOR + 7.75%, 1.00% Floor), 8.75%, 09/29/25 ^{(b)(d)}	971,276	980,989
LTI Holdings, Inc.		
First Lien Initial Term Loan, (LIBOR + 4.75%, 1.00% Floor), 5.99%, 05/16/24 ^(b)	4,047,809	4,083,227
Parfums Holding Co., Inc.		
First Lien Initial Term Loan, (LIBOR + 4.75%, 1.00% Floor), 6.08%, 06/30/24 ^(b)	1,670,396	1,687,100
Second Lien Initial Term Loan, (LIBOR + 8.75%, 1.00% Floor), 10.09%, 06/30/25 ^(b)	1,000,000	981,670
Revlon Consumer Products Corp.		
Initial Term Loan B, (LIBOR + 3.50%, 0.75% Floor), 4.74%, 09/07/23 ^(b)	2,085,308	1,873,743
		12,067,995
CONTAINERS, PACKAGING & GLASS - 2.8%		
Anchor Glass Container Corp.		
Second Lien Term Loan, (LIBOR + 7.75%, 1.00% Floor), 9.07%, 12/07/24 ^(b)	2,291,667	2,323,177
Hoover Group, Inc.		
First Lien Initial Term Loan, (LIBOR + 7.25%, 1.00% Floor), 8.56%, 01/28/21 ^{(b)(e)}	1,458,211	1,341,554
Sprint Industrial Holdings, LLC		

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First Lien Term Loan, (LIBOR + 5.75%, 1.25% Floor), 7.08%, 05/14/19 ^(b) TCB Holdings III Corp.	3,368,821	3,082,471
First Lien Closing Date Term Loan, (LIBOR + 3.75%, 1.00% Floor), 5.08%, 11/30/23 ^(b)	1,157,263	1,167,146
		&nb