

EATON VANCE SENIOR FLOATING RATE TRUST

Form N-Q

March 31, 2009

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**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**  
**Washington, D.C. 20549**  
**Form N-Q**  
**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED**  
**MANAGEMENT INVESTMENT COMPANIES**  
**811-21411**  
**Investment Company Act File Number**  
**Eaton Vance Senior Floating-Rate Trust**  
(Exact Name of Registrant as Specified in Charter)  
**Two International Place, Boston, Massachusetts 02110**  
(Address of Principal Executive Offices)  
Maureen A. Gemma  
**Two International Place, Boston, Massachusetts 02110**  
(Name and Address of Agent for Services)  
**(617) 482-8260**  
(Registrant's Telephone Number, Including Area Code)  
**October 31**  
Date of Fiscal Year End  
**January 31, 2009**  
Date of Reporting Period

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**Item 1. Schedule of Investments**

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**Eaton Vance Senior Floating-Rate Trust**  
**PORTFOLIO OF INVESTMENTS (Unaudited)**  
**Senior Floating-Rate Interests 158.4%**

as of January 31, 2009

<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Aerospace and Defense 3.9%</b>		
	<b>ACTS Aero Technical Support &amp; Service, Inc.</b>	
709,366	Term Loan, 7.33%, Maturing October 5, 2014	\$ 88,671
	<b>AWAS Capital, Inc.</b>	
769,138	Term Loan, 3.25%, Maturing March 22, 2013	470,456
	<b>Colt Defense, LLC</b>	
978,935	Term Loan, 3.99%, Maturing July 9, 2014	856,568
	<b>DAE Aviation Holdings, Inc.</b>	
416,490	Term Loan, 4.42%, Maturing July 31, 2014	197,833
410,573	Term Loan, 4.92%, Maturing July 31, 2014	195,022
	<b>Evergreen International Aviation</b>	
1,380,615	Term Loan, 9.00%, Maturing October 31, 2011	807,660
	<b>Hawker Beechcraft Acquisition</b>	
3,419,990	Term Loan, 3.46%, Maturing March 26, 2014	1,896,193
200,822	Term Loan, 3.46%, Maturing March 26, 2014	111,344
	<b>Hexcel Corp.</b>	
820,506	Term Loan, 4.48%, Maturing March 1, 2012	722,046
	<b>IAP Worldwide Services, Inc.</b>	
880,210	Term Loan, 8.25%, Maturing December 30, 2012 <sup>(2)</sup>	476,781
	<b>Spirit AeroSystems, Inc.</b>	
1,593,482	Term Loan, 2.91%, Maturing December 31, 2011	1,422,182
	<b>TransDigm, Inc.</b>	
1,625,000	Term Loan, 3.50%, Maturing June 23, 2013	1,421,875
	<b>Vought Aircraft Industries, Inc.</b>	
2,102,741	Term Loan, 2.91%, Maturing December 17, 2011	1,615,605

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
497,650	Term Loan, 7.50%, Maturing December 22, 2011 <b>Wesco Aircraft Hardware Corp.</b>	\$ 399,364
1,142,688	Term Loan, 2.66%, Maturing September 29, 2013	923,672
		<b>\$ 11,605,272</b>
<b>Air Transport 0.9%</b>		
GBP 782,900	<b>Airport Development and Investment, Ltd.</b> Term Loan - Second Lien, 6.33%, Maturing April 7, 2011	\$ 412,419
1,182,000	<b>Delta Air Lines, Inc.</b> Term Loan - Second Lien, 3.69%, Maturing April 30, 2014	600,709
1,916,833	<b>Northwest Airlines, Inc.</b> DIP Loan, 2.39%, Maturing August 21, 2009	1,619,723
		<b>\$ 2,632,851</b>
<b>Automotive 6.5%</b>		
1,957,967	<b>Accuride Corp.</b> Term Loan, 3.94%, Maturing January 31, 2012	\$ 1,398,548
2,543,805	<b>Adesa, Inc.</b> Term Loan, 3.22%, Maturing October 18, 2013	1,719,612
1,370,985	<b>Affina Group, Inc.</b> Term Loan, 4.17%, Maturing November 30, 2011	822,591
1,921,613	<b>Allison Transmission, Inc.</b> Term Loan, 3.17%, Maturing September 30, 2014	1,256,598
2,479,934	<b>Chrysler Financial</b> Term Loan, 6.00%, Maturing August 1, 2014	1,512,760
354,782	<b>CSA Acquisition Corp.</b> Term Loan, 4.00%, Maturing December 23, 2011	146,643
886,378	Term Loan, 4.00%, Maturing December 23, 2011	366,369
485,000	Term Loan, 4.00%, Maturing December 23, 2012	194,000
1,728,451	<b>Dayco Products, LLC</b> Term Loan, 6.55%, Maturing June 21, 2011	583,352
1,361,357	<b>Delphi Corp.</b> DIP Loan, 0.00%, Maturing June 30, 2009 <sup>(3)</sup>	269,625
138,644	DIP Loan, 9.50%, Maturing June 30, 2009	27,459
1,496,389	<b>Federal-Mogul Corp.</b> Term Loan, 2.36%, Maturing December 27, 2014	718,267
3,143,461	Term Loan, 2.30%, Maturing December 27, 2015	1,508,861
1,739,500	<b>Ford Motor Co.</b> Term Loan, 5.00%, Maturing December 15, 2013	633,830

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>General Motors Corp.</b>	
3,388,381	Term Loan, 2.78%, Maturing November 29, 2013	\$ 1,509,242
	<b>Goodyear Tire &amp; Rubber Co.</b>	
2,400,000	Term Loan - Second Lien, 2.14%, Maturing April 30, 2010	1,776,000
	<b>HLI Operating Co., Inc.</b>	
EUR 109,091	Term Loan, 5.25%, Maturing May 30, 2014	60,062
EUR 1,862,545	Term Loan, 7.22%, Maturing May 30, 2014	1,263,946
	<b>Keystone Automotive Operations, Inc.</b>	
1,333,653	Term Loan, 4.71%, Maturing January 12, 2012	550,132
	<b>LKQ Corp.</b>	
960,003	Term Loan, 2.60%, Maturing October 12, 2014	811,203
	<b>TriMas Corp.</b>	
234,375	Term Loan, 4.45%, Maturing August 2, 2011	142,969
1,985,159	Term Loan, 3.04%, Maturing August 2, 2013	1,210,947
	<b>United Components, Inc.</b>	
1,137,153	Term Loan, 4.39%, Maturing June 30, 2010	827,279
		<b>\$ 19,310,295</b>
	<b>Beverage and Tobacco 0.1%</b>	
	<b>Culligan International Co.</b>	
EUR 975,000	Term Loan - Second Lien, 8.03%, Maturing May 31, 2013	\$ 335,505
		<b>\$ 335,505</b>
	<b>Brokers, Dealers and Investment Houses 0.2%</b>	
	<b>AmeriTrade Holding Corp.</b>	
730,172	Term Loan, 1.83%, Maturing December 31, 2012	\$ 685,145
		<b>\$ 685,145</b>
	<b>Building and Development 4.6%</b>	
	<b>Beacon Sales Acquisition, Inc.</b>	
1,173,000	Term Loan, 3.31%, Maturing September 30, 2013	\$ 780,045
	<b>Brickman Group Holdings, Inc.</b>	
1,203,563	Term Loan, 2.41%, Maturing January 23, 2014	825,945
	<b>Capital Automotive (REIT)</b>	
1,232,598	Term Loan, 2.20%, Maturing December 16, 2010	507,127
	<b>Epco/Fantome, LLC</b>	
1,342,000	Term Loan, 3.03%, Maturing November 23, 2010	1,261,480
	<b>Forestar USA Real Estate Group, Inc.</b>	
1,549,657	Revolving Loan, 1.29%, Maturing December 1, 2010 <sup>(4)</sup>	1,278,467





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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
1,550,000	Term Loan, 4.34%, Maturing December 1, 2010 <b>Hovstone Holdings, LLC</b>	\$ 1,278,750
894,412	Term Loan, 4.83%, Maturing July 1, 2009 <b>LNR Property Corp.</b>	482,803
1,144,000	Term Loan, 6.69%, Maturing July 3, 2011 <b>Metroflag BP, LLC</b>	615,853
500,000	Term Loan - Second Lien, 0.00%, Maturing June 30, 2009 <sup>(3)</sup> <b>Mueller Water Products, Inc.</b>	37,500
1,766,802	Term Loan, 2.77%, Maturing May 24, 2014 <b>NCI Building Systems, Inc.</b>	1,428,901
553,061	Term Loan, 2.18%, Maturing June 18, 2010 <b>November 2005 Land Investors</b>	497,755
304,105	Term Loan, 6.41%, Maturing May 9, 2011 <sup>(2)</sup> <b>Panolam Industries Holdings, Inc.</b>	182,463
1,000,288	Term Loan, 3.16%, Maturing September 30, 2012 <b>Re/Max International, Inc.</b>	590,170
685,222	Term Loan, 4.22%, Maturing December 17, 2012	483,082
491,429	Term Loan, 8.22%, Maturing December 17, 2012 <b>South Edge, LLC</b>	346,457
787,500	Term Loan, 0.00%, Maturing October 31, 2009 <sup>(3)</sup> <b>TRU 2005 RE Holding Co.</b>	123,375
4,600,000	Term Loan, 3.45%, Maturing December 9, 2009 <b>United Subcontractors, Inc.</b>	2,222,375
834,057	Term Loan - Second Lien, 11.69%, Maturing June 27, 2013 <sup>(2)(5)</sup> <b>Wintergames Acquisition ULC</b>	33,362
886,100	Term Loan, 7.91%, Maturing April 24, 2009	580,396
		<b>\$ 13,556,306</b>
<b>Business Equipment and Services 12.0%</b>		
1,017,825	<b>ACCO Brands Corp.</b> Term Loan, 7.39%, Maturing August 17, 2012	\$ 860,062
1,170,296	<b>Activant Solutions, Inc.</b> Term Loan, 3.44%, Maturing May 1, 2013	570,519
800,250	<b>Affiliated Computer Services</b> Term Loan, 2.40%, Maturing March 20, 2013	739,481
710,428	Term Loan, 2.40%, Maturing March 20, 2013 <b>Affinion Group, Inc.</b>	656,481

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
2,402,406	Term Loan, 4.65%, Maturing October 17, 2012 <b>Allied Barton Security Service</b>	\$ 1,759,763
997,689	Term Loan, 6.75%, Maturing February 21, 2015 <b>Education Management, LLC</b>	887,944
4,666,379	Term Loan, 3.25%, Maturing June 1, 2013 <b>Info USA, Inc.</b>	3,579,112
606,375	Term Loan, 3.46%, Maturing February 14, 2012 <b>Intergraph Corp.</b>	469,941
1,000,000	Term Loan, 4.18%, Maturing May 29, 2014	811,250
1,000,000	Term Loan - Second Lien, 8.18%, Maturing November 29, 2014 <b>iPayment, Inc.</b>	810,000
2,632,312	Term Loan, 2.96%, Maturing May 10, 2013 <b>Kronos, Inc.</b>	1,737,326
1,047,024	Term Loan, 3.71%, Maturing June 11, 2014 <b>Language Line, Inc.</b>	730,299
1,981,367	Term Loan, 4.71%, Maturing June 11, 2011 <b>Mitchell International, Inc.</b>	1,694,068
1,000,000	Term Loan - Second Lien, 6.75%, Maturing March 28, 2015 <b>N.E.W. Holdings I, LLC</b>	590,000
1,981,955	Term Loan, 4.24%, Maturing May 22, 2014 <b>Protection One, Inc.</b>	1,242,026
893,668	Term Loan, 2.66%, Maturing March 31, 2012 <b>Quantum Corp.</b>	625,567
264,563	Term Loan, 4.96%, Maturing July 12, 2014 <b>Quintiles Transnational Corp.</b>	198,422
1,700,000	Term Loan - Second Lien, 5.46%, Maturing March 31, 2014 <b>Sabre, Inc.</b>	1,232,500
6,057,297	Term Loan, 2.88%, Maturing September 30, 2014 <b>Serena Software, Inc.</b>	2,774,999
480,000	Term Loan, 3.10%, Maturing March 10, 2013 <b>Sitel (Client Logic)</b>	290,400
1,866,855	Term Loan, 6.58%, Maturing January 29, 2014 <b>Solera Holdings, LLC</b>	1,157,450
EUR 742,184	Term Loan, 5.08%, Maturing May 15, 2014 <b>SunGard Data Systems, Inc.</b>	665,205
7,159,425	Term Loan, 3.71%, Maturing February 11, 2013 <b>TDS Investor Corp.</b>	5,599,694

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
2,345,107	Term Loan, 3.04%, Maturing August 23, 2013	\$ 1,360,162
269,897	Term Loan, 3.71%, Maturing August 23, 2013	156,540
EUR 1,054,228	Term Loan, 5.22%, Maturing August 23, 2013 <b>Transaction Network Services, Inc.</b>	691,789
552,695	Term Loan, 2.43%, Maturing May 4, 2012 <b>Valassis Communications, Inc.</b>	482,226
462,880	Term Loan, 3.21%, Maturing March 2, 2014	304,922
1,804,039	Term Loan, 3.21%, Maturing March 2, 2014 <b>WAM Acquisition, S.A.</b>	1,188,410
EUR 245,946	Term Loan, 4.60%, Maturing May 4, 2014	150,107
EUR 148,939	Term Loan, 4.60%, Maturing May 4, 2014	90,901
EUR 245,946	Term Loan, 5.10%, Maturing May 4, 2015	150,107
EUR 148,939	Term Loan, 5.10%, Maturing May 4, 2015 <b>West Corp.</b>	90,901
1,386,227	Term Loan, 2.78%, Maturing October 24, 2013	996,351
		<b>\$ 35,344,925</b>
<b>Cable and Satellite Television 11.6%</b>		
	<b>Atlantic Broadband Finance, LLC</b>	
2,691,452	Term Loan, 3.71%, Maturing February 10, 2011	\$ 2,337,077
	<b>Bragg Communications, Inc.</b>	
2,123,125	Term Loan, 4.53%, Maturing August 31, 2014	1,974,506
	<b>Bresnan Broadband Holdings, LLC</b>	
500,000	Term Loan, 3.13%, Maturing March 29, 2014	412,500
1,200,000	Term Loan - Second Lien, 7.60%, Maturing March 29, 2014	840,000
	<b>Cequel Communications, LLC</b>	
494,962	Term Loan, 2.57%, Maturing November 5, 2013	396,942
1,550,000	Term Loan - Second Lien, 7.69%, Maturing May 5, 2014	708,350
3,774,494	Term Loan - Second Lien, 9.13%, Maturing May 5, 2014 <sup>(2)</sup>	1,796,659
	<b>Charter Communications Operating, Inc.</b>	
2,381,581	Term Loan, 3.44%, Maturing April 28, 2013	1,827,863
	<b>CSC Holdings, Inc.</b>	
2,945,100	Term Loan, 2.08%, Maturing March 29, 2013	2,664,087
	<b>CW Media Holdings, Inc.</b>	

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
617,188	Term Loan, 4.71%, Maturing February 15, 2015 <b>Foxco Acquisition Sub., LLC</b>	\$ 455,176
648,375	Term Loan, 7.25%, Maturing July 2, 2015 <b>Insight Midwest Holdings, LLC</b>	356,606
3,594,375	Term Loan, 2.45%, Maturing April 6, 2014 <b>Mediacom Broadband Group</b>	3,145,078
5,777,541	Term Loan, 2.06%, Maturing January 31, 2015 <b>Mediacom Illinois, LLC</b>	4,910,910
3,721,460	Term Loan, 1.81%, Maturing January 31, 2015 <b>NTL Investment Holdings, Ltd.</b>	3,070,205
GBP 1,150,262	Term Loan, 5.22%, Maturing September 3, 2012	1,281,476
GBP 239,517	Term Loan, 5.80%, Maturing March 30, 2012	266,839
GBP 372,729	Term Loan, 5.89%, Maturing March 30, 2012 <b>Orion Cable GmbH</b>	415,247
EUR 646,623	Term Loan, 6.81%, Maturing October 31, 2014	480,203
EUR 646,623	Term Loan, 8.41%, Maturing October 31, 2015 <b>ProSiebenSat.1 Media AG</b>	485,377
EUR 409,546	Term Loan, 4.59%, Maturing March 2, 2015	51,564
EUR 11,076	Term Loan, 5.95%, Maturing June 26, 2015	6,910
EUR 272,924	Term Loan, 5.95%, Maturing June 26, 2015	170,270
EUR 409,546	Term Loan, 4.84%, Maturing March 2, 2016	51,564
EUR 359,318	Term Loan, 9.21%, Maturing March 2, 2017 <sup>(2)</sup>	26,093
EUR 519,952	Term Loan - Second Lien, 5.96%, Maturing September 2, 2016 <b>UPC Broadband Holding B.V.</b>	46,127
EUR 4,050,000	Term Loan, 4.64%, Maturing October 16, 2011	3,733,646
1,950,000	Term Loan, 2.20%, Maturing December 31, 2014 <b>YPSO Holding SA</b>	1,574,625
EUR 541,621	Term Loan, 4.27%, Maturing July 28, 2014	376,591
EUR 209,021	Term Loan, 4.27%, Maturing July 28, 2014	145,333
EUR 249,358	Term Loan, 4.27%, Maturing July 28, 2014	173,379
		<b>\$ 34,181,203</b>
<b>Chemicals and Plastics</b>	<b>9.1%</b> <b>AZ Chem US, Inc.</b>	

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
500,000	Term Loan - Second Lien, 5.92%, Maturing February 28, 2014 <b>Brenntag Holding GmbH and Co. KG</b>	\$ 274,375
373,091	Term Loan, 2.33%, Maturing December 23, 2013	291,011
1,526,909	Term Loan, 3.14%, Maturing December 23, 2013	1,190,989
1,000,000	Term Loan - Second Lien, 5.50%, Maturing December 23, 2015 <b>Celanese Holdings, LLC</b>	610,000
4,151,063	Term Loan, 2.94%, Maturing April 2, 2014 <b>Cognis GmbH</b>	3,410,791
EUR 803,279	Term Loan, 5.33%, Maturing September 15, 2013	668,537
EUR 196,721	Term Loan, 5.33%, Maturing September 15, 2013 <b>First Chemical Holding</b>	163,723
EUR 965,273	Term Loan, 7.66%, Maturing December 18, 2014 <b>Foamex L.P.</b>	534,101
1,452,328	Term Loan, 4.27%, Maturing February 12, 2013 <b>Georgia Gulf Corp.</b>	455,062
656,905	Term Loan, 7.91%, Maturing October 3, 2013 <b>Hexion Specialty Chemicals, Inc.</b>	336,664
492,500	Term Loan, 3.75%, Maturing May 5, 2012	189,613
4,429,550	Term Loan, 3.69%, Maturing May 5, 2013	1,882,559
962,224	Term Loan, 3.75%, Maturing May 5, 2013 <b>INEOS Group</b>	408,945
EUR 2,294,637	Term Loan, 8.20%, Maturing December 14, 2013	883,435
2,199,602	Term Loan, 8.70%, Maturing December 14, 2014	866,093
750,000	Term Loan - Second Lien, 8.46%, Maturing December 14, 2012 <b>Innophos, Inc.</b>	148,847
569,833	Term Loan, 3.41%, Maturing August 10, 2010 <b>Invista B.V.</b>	547,039
2,466,427	Term Loan, 4.50%, Maturing April 29, 2011	1,948,478
722,194	Term Loan, 4.50%, Maturing April 29, 2011 <b>ISP Chemco, Inc.</b>	570,534
1,568,557	Term Loan, 2.81%, Maturing June 4, 2014 <b>Kleopatra</b>	1,179,032
825,000	Term Loan, 4.25%, Maturing January 3, 2016	418,000
EUR 575,000	Term Loan, 6.16%, Maturing January 3, 2016 <b>Kranton Polymers, LLC</b>	388,361

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
2,765,140	Term Loan, 3.44%, Maturing May 12, 2013 <b>Lucite International Group Holdings</b>	\$ 1,442,482
595,606	Term Loan, 3.43%, Maturing July 7, 2013	536,045
210,910	Term Loan, 3.43%, Maturing July 7, 2013 <b>MacDermid, Inc.</b>	189,819
EUR 799,130	Term Loan, 4.02%, Maturing April 12, 2014 <b>Millenium Inorganic Chemicals</b>	460,443
314,762	Term Loan, 3.71%, Maturing April 30, 2014	209,317
975,000	Term Loan - Second Lien, 7.21%, Maturing October 31, 2014 <b>Momentive Performance Material</b>	531,375
1,685,254	Term Loan, 2.69%, Maturing December 4, 2013 <b>Propex Fabrics, Inc.</b>	1,207,766
805,029	Term Loan, 7.25%, Maturing July 31, 2012 <sup>(2)</sup> <b>Rockwood Specialties Group, Inc.</b>	179,119
3,277,181	Term Loan, 1.91%, Maturing December 10, 2012 <b>Schoeller Arca Systems Holding</b>	2,890,474
EUR 443,417	Term Loan, 5.82%, Maturing November 16, 2015	334,916
EUR 412,060	Term Loan, 5.82%, Maturing November 16, 2015	311,232
EUR 144,523	Term Loan, 5.82%, Maturing November 16, 2015 <b>Solo Cup Co.</b>	109,159
581,148	Term Loan, 5.08%, Maturing February 27, 2011 <b>Wellman, Inc.</b>	506,429
2,184,998	Term Loan, 0.00%, Maturing February 10, 2009 <sup>(3) (5)</sup>	635,834
		<b>\$ 26,910,599</b>
<b>Clothing/Textiles 0.5%</b>		
	<b>Hanesbrands, Inc.</b>	
850,000	Term Loan - Second Lien, 4.91%, Maturing March 5, 2014	\$ 715,417
	<b>St. John Knits International, Inc.</b>	
528,149	Term Loan, 3.41%, Maturing March 23, 2012	356,500
	<b>The William Carter Co.</b>	
625,348	Term Loan, 2.03%, Maturing July 14, 2012	544,053
		<b>\$ 1,615,970</b>
<b>Conglomerates 5.5%</b>		
	<b>Amsted Industries, Inc.</b>	

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
1,688,753	Term Loan, 3.23%, Maturing October 15, 2010 <b>Blount, Inc.</b>	\$ 1,173,684
275,947	Term Loan, 2.20%, Maturing August 9, 2010 <b>Doncasters (Dunde HoldCo 4 Ltd.)</b>	240,073
427,981	Term Loan, 2.94%, Maturing July 13, 2015	296,734
427,981	Term Loan, 3.44%, Maturing July 13, 2015	296,734
GBP 500,000	Term Loan - Second Lien, 6.56%, Maturing January 13, 2016 <b>GenTek, Inc.</b>	374,377
498,533	Term Loan, 3.33%, Maturing February 25, 2011 <b>Jarden Corp.</b>	433,724
2,128,232	Term Loan, 3.21%, Maturing January 24, 2012	1,824,959
1,199,354	Term Loan, 3.21%, Maturing January 24, 2012 <b>Johnson Diversey, Inc.</b>	1,028,446
1,623,517	Term Loan, 5.19%, Maturing December 16, 2011 <b>Polymer Group, Inc.</b>	1,444,930
2,299,915	Term Loan, 3.35%, Maturing November 22, 2012 <b>RBS Global, Inc.</b>	1,736,436
790,203	Term Loan, 2.94%, Maturing July 19, 2013	622,285
3,784,836	Term Loan, 3.33%, Maturing July 19, 2013 <b>RGIS Holdings, LLC</b>	2,980,558
2,815,461	Term Loan, 3.30%, Maturing April 30, 2014	1,988,420
140,773	Term Loan, 3.96%, Maturing April 30, 2014 <b>The Manitowoc Company, Inc.</b>	99,421
1,250,000	Term Loan, 6.50%, Maturing August 21, 2014 <b>Vertrue, Inc.</b>	973,438
839,375	Term Loan, 4.46%, Maturing August 16, 2014	610,645
		<b>\$ 16,124,864</b>
<b>Containers and Glass Products 4.3%</b>		
1,000,000	Term Loan - Second Lien, 5.86%, Maturing September 28, 2014 <b>Consolidated Container Co.</b>	\$ 260,625
606,250	Term Loan, 2.08%, Maturing November 15, 2012 <b>Crown Americas, Inc.</b>	541,078
2,180,701	Term Loan, 4.51%, Maturing October 7, 2011 <b>Graham Packaging Holdings Co.</b>	1,760,310
	<b>Graphic Packaging International, Inc.</b>	

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
4,475,625	Term Loan, 3.09%, Maturing May 16, 2014	\$ 3,699,104
478,069	Term Loan, 3.86%, Maturing May 16, 2014	411,588
	<b>JSG Acquisitions</b>	
1,845,000	Term Loan, 3.29%, Maturing December 31, 2013	1,189,256
1,845,000	Term Loan, 3.54%, Maturing December 13, 2014	1,189,256
	<b>Owens-Brockway Glass Container</b>	
1,555,938	Term Loan, 1.83%, Maturing June 14, 2013	1,349,776
	<b>Smurfit-Stone Container Corp.</b>	
650,961	Term Loan, 2.43%, Maturing November 1, 2011	435,601
624,071	Term Loan, 2.50%, Maturing November 1, 2011	410,327
729,847	Term Loan, 3.78%, Maturing November 1, 2011	488,389
1,416,758	Term Loan, 3.86%, Maturing November 1, 2011	931,519
		<b>\$ 12,666,829</b>
<b>Cosmetics/Toiletries</b>	<b>0.8%</b>	
	<b>American Safety Razor Co.</b>	
491,806	Term Loan, 3.56%, Maturing July 31, 2013	\$ 356,559
900,000	Term Loan - Second Lien, 6.66%, Maturing July 31, 2014	598,500
	<b>KIK Custom Products, Inc.</b>	
975,000	Term Loan - Second Lien, 5.39%, Maturing November 30, 2014	156,000
	<b>Prestige Brands, Inc.</b>	
1,309,880	Term Loan, 2.66%, Maturing April 7, 2011	1,146,145
		<b>\$ 2,257,204</b>
<b>Drugs</b>	<b>1.5%</b>	
	<b>Graceway Pharmaceuticals, LLC</b>	
752,813	Term Loan, 4.21%, Maturing May 3, 2012	\$ 494,347
1,000,000	Term Loan - Second Lien, 7.96%, Maturing May 3, 2013	320,000
275,000	Term Loan, 9.71%, Maturing November 3, 2013	68,750
	<b>Pharmaceutical Holdings Corp.</b>	
340,289	Term Loan, 3.70%, Maturing January 30, 2012	284,141
	<b>Stiefel Laboratories, Inc.</b>	
711,731	Term Loan, 3.41%, Maturing December 28, 2013	594,295
930,522	Term Loan, 3.41%, Maturing December 28, 2013	776,986
	<b>Warner Chilcott Corp.</b>	



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
552,878	Term Loan, 3.46%, Maturing January 18, 2012	\$ 496,070
1,520,919	Term Loan, 3.46%, Maturing January 18, 2012	1,364,645
		<b>\$ 4,399,234</b>
<b>Ecological Services and Equipment 1.8%</b>		
	<b>Blue Waste B.V. (AVR Acquisition)</b>	
EUR 1,000,000	Term Loan, 5.22%, Maturing April 1, 2015	\$ 984,308
	<b>Cory Environmental Holdings</b>	
GBP 500,000	Term Loan - Second Lien, 8.06%, Maturing September 30, 2014	443,745
	<b>Environmental Systems Products Holdings, Inc.</b>	
1,165,123	Term Loan - Second Lien, 13.50%, Maturing December 12, 2010	763,855
	<b>Kemble Water Structure, Ltd.</b>	
GBP 1,250,000	Term Loan, 10.16%, Maturing October 13, 2013	1,226,386
	<b>Sensus Metering Systems, Inc.</b>	
2,113,043	Term Loan, 3.13%, Maturing December 17, 2010	1,922,870
		<b>\$ 5,341,164</b>
<b>Electronics/Electrical 3.2%</b>		
	<b>Aspect Software, Inc.</b>	
1,079,500	Term Loan, 4.56%, Maturing July 11, 2011	\$ 561,340
1,800,000	Term Loan - Second Lien, 9.19%, Maturing July 11, 2013	504,000
	<b>FCI International S.A.S.</b>	
215,870	Term Loan, 4.15%, Maturing November 1, 2013	153,807
207,823	Term Loan, 4.15%, Maturing November 1, 2013	148,074
207,823	Term Loan, 4.15%, Maturing November 1, 2013	148,074
215,870	Term Loan, 4.15%, Maturing November 1, 2013	153,807
	<b>Infor Enterprise Solutions Holdings</b>	
2,909,093	Term Loan, 5.21%, Maturing July 28, 2012	1,716,365
1,517,788	Term Loan, 5.21%, Maturing July 28, 2012	895,495
500,000	Term Loan - Second Lien, 6.96%, Maturing March 2, 2014	107,500
183,333	Term Loan - Second Lien, 7.71%, Maturing March 2, 2014	39,417
316,667	Term Loan - Second Lien, 7.71%, Maturing March 2, 2014	71,250

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Network Solutions, LLC</b>	
672,016	Term Loan, 3.26%, Maturing March 7, 2014	\$ 386,409
	<b>Open Solutions, Inc.</b>	
2,063,618	Term Loan, 3.26%, Maturing January 23, 2014	846,084
	<b>Sensata Technologies Finance Co.</b>	
2,749,747	Term Loan, 2.93%, Maturing April 27, 2013	1,438,462
	<b>Spectrum Brands, Inc.</b>	
55,977	Term Loan, 4.45%, Maturing March 30, 2013	34,846
1,134,678	Term Loan, 5.90%, Maturing March 30, 2013	706,337
	<b>VeriFone, Inc.</b>	
713,000	Term Loan, 3.16%, Maturing October 31, 2013	538,315
	<b>Vertafore, Inc.</b>	
1,213,258	Term Loan, 4.66%, Maturing January 31, 2012	916,010
		<b>\$ 9,365,592</b>
<b>Equipment Leasing</b>	<b>0.5%</b>	
	<b>AWAS Capital, Inc.</b>	
1,686,314	Term Loan - Second Lien, 7.50%, Maturing March 22, 2013	\$ 653,447
	<b>The Hertz Corp.</b>	
1,083,570	Term Loan, 2.15%, Maturing December 21, 2012	696,194
14,807	Term Loan, 3.28%, Maturing December 21, 2012	9,513
		<b>\$ 1,359,154</b>
<b>Farming/Agriculture</b>	<b>0.7%</b>	
	<b>BF Bolthouse HoldCo, LLC</b>	
1,150,000	Term Loan - Second Lien, 5.91%, Maturing December 16, 2013	\$ 704,375
	<b>Central Garden &amp; Pet Co.</b>	
1,868,204	Term Loan, 1.89%, Maturing February 28, 2014	1,291,396
		<b>\$ 1,995,771</b>
<b>Financial Intermediaries</b>	<b>2.6%</b>	
	<b>Citco III, Ltd.</b>	
2,642,561	Term Loan, 3.58%, Maturing June 30, 2014	\$ 1,691,239
	<b>Grosvenor Capital Management</b>	
1,449,911	Term Loan, 3.07%, Maturing December 5, 2013	768,453
	<b>INVESTools, Inc.</b>	
384,000	Term Loan, 3.66%, Maturing August 13, 2012	322,560
	<b>Jupiter Asset Management Group</b>	
GBP 418,271	Term Loan, 5.29%, Maturing June 30, 2015	313,990



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>LPL Holdings, Inc.</b>	
4,020,976	Term Loan, 2.79%, Maturing December 18, 2014	\$ 2,895,103
	<b>Nuveen Investments, Inc.</b>	
1,463,938	Term Loan, 3.78%, Maturing November 2, 2014	706,350
	<b>Oxford Acquisition III, Ltd.</b>	
902,908	Term Loan, 2.88%, Maturing May 24, 2014	381,930
	<b>RJO Holdings Corp. (RJ O Brien)</b>	
469,063	Term Loan, 3.43%, Maturing July 31, 2014	218,114
	<b>Travellex America Holdings, Inc.</b>	
375,000	Term Loan, 5.93%, Maturing October 31, 2013	226,250
375,000	Term Loan, 6.43%, Maturing October 31, 2014	226,250
		<b>\$ 7,750,239</b>
<b>Food Products 3.6%</b>		
	<b>Acosta, Inc.</b>	
3,024,333	Term Loan, 2.66%, Maturing July 28, 2013	\$ 2,253,128
	<b>Advantage Sales &amp; Marketing, Inc.</b>	
737,495	Term Loan, 2.70%, Maturing March 29, 2013	540,215
	<b>Black Lion Beverages III B.V.</b>	
EUR 147,059	Term Loan, 4.16%, Maturing December 31, 2013	115,116
EUR 852,941	Term Loan, 6.44%, Maturing December 31, 2014	667,674
	<b>Dean Foods Co.</b>	
3,406,650	Term Loan, 2.95%, Maturing April 2, 2014	3,081,124
	<b>Pinnacle Foods Finance, LLC</b>	
725,970	Term Loan, 3.20%, Maturing April 2, 2014	572,912
	<b>Provimi Group SA</b>	
252,404	Term Loan, 2.66%, Maturing June 28, 2015	171,004
205,103	Term Loan, 2.66%, Maturing June 28, 2015	138,957
EUR 457,186	Term Loan, 4.02%, Maturing June 28, 2015	396,595
EUR 265,285	Term Loan, 4.02%, Maturing June 28, 2015	230,127
EUR 438,752	Term Loan, 4.02%, Maturing June 28, 2015	380,604
EUR 598,067	Term Loan, 4.02%, Maturing June 28, 2015	518,806
EUR 24,182	Term Loan - Second Lien, 6.02%, Maturing June 28, 2015	11,611
282,126	Term Loan - Second Lien, 2.45%, Maturing December 28, 2016 <sup>(4)</sup>	105,797

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
EUR 697,446	Term Loan - Second Lien, 2.86%, Maturing December 28, 2016 <sup>(4)</sup> <b>Reddy Ice Group, Inc.</b>	\$ 334,879
1,970,000	Term Loan, 2.09%, Maturing August 9, 2012	1,142,600
		<b>\$ 10,661,149</b>
<b>Food Service 2.5%</b>	<b>AFC Enterprises, Inc.</b>	
429,511	Term Loan, 3.75%, Maturing May 23, 2009	\$ 347,904
	<b>Aramark Corp.</b>	
GBP 980,000	Term Loan, 5.00%, Maturing January 27, 2014	1,157,476
	<b>Buffets, Inc.</b>	
1,108,550	DIP Loan, 19.00%, Maturing April 30, 2009	1,080,837
464,102	Term Loan, 7.66%, Maturing April 30, 2009 <sup>(2)</sup>	143,872
46,238	Term Loan, 7.66%, Maturing April 30, 2009 <sup>(2)</sup>	14,334
140,269	Term Loan, 8.81%, Maturing May 1, 2013	29,690
965,370	Term Loan, 7.66%, Maturing November 1, 2013 <sup>(2)</sup>	204,337
	<b>CBRL Group, Inc.</b>	
1,737,579	Term Loan, 4.70%, Maturing April 27, 2013	1,303,184
	<b>NPC International, Inc.</b>	
373,356	Term Loan, 2.76%, Maturing May 3, 2013	302,418
	<b>OSI Restaurant Partners, LLC</b>	
185,739	Term Loan, 4.35%, Maturing May 9, 2013	86,253
2,157,477	Term Loan, 2.69%, Maturing May 9, 2014	1,001,878
	<b>QCE Finance, LLC</b>	
1,222,425	Term Loan, 3.75%, Maturing May 5, 2013	688,050
950,000	Term Loan - Second Lien, 7.22%, Maturing November 5, 2013	382,375
	<b>Sagittarius Restaurants, LLC</b>	
357,983	Term Loan, 9.50%, Maturing March 29, 2013	128,874
	<b>Selecta</b>	
EUR 741,246	Term Loan - Second Lien, 7.04%, Maturing December 28, 2015	462,682
		<b>\$ 7,334,164</b>
<b>Food/Drug Retailers 4.7%</b>	<b>General Nutrition Centers, Inc.</b>	
3,405,478	Term Loan, 3.71%, Maturing September 16, 2013	\$ 2,332,752
	<b>Iceland Foods Group, Ltd.</b>	

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
GBP 1,250,000	Term Loan, 3.35%, Maturing May 2, 2014	\$ 1,553,361
GBP 1,250,000	Term Loan, 4.10%, Maturing May 2, 2015	1,553,361
	<b>Pantry, Inc. (The)</b>	
781,298	Term Loan, 2.16%, Maturing May 15, 2014	595,740
224,928	Term Loan, 2.16%, Maturing May 15, 2014	171,507
	<b>Rite Aid Corp.</b>	
6,352,000	Term Loan, 2.14%, Maturing June 1, 2014	4,001,760
1,072,313	Term Loan, 6.00%, Maturing June 4, 2014	772,065
	<b>Roundy s Supermarkets, Inc.</b>	
3,356,645	Term Loan, 3.19%, Maturing November 3, 2011	2,756,645
		<b>\$ 13,737,191</b>
<b>Forest Products</b>	<b>2.7%</b>	
	<b>Appleton Papers, Inc.</b>	
1,329,750	Term Loan, 3.54%, Maturing June 5, 2014	\$ 987,339
	<b>Georgia-Pacific Corp.</b>	
6,288,739	Term Loan, 4.10%, Maturing December 20, 2012	5,443,690
	<b>Newpage Corp.</b>	
1,485,000	Term Loan, 5.31%, Maturing December 5, 2014	863,776
	<b>Xerium Technologies, Inc.</b>	
1,235,160	Term Loan, 6.96%, Maturing May 18, 2012	685,514
		<b>\$ 7,980,319</b>
<b>Healthcare</b>	<b>16.8%</b>	
	<b>Accellent, Inc.</b>	
2,301,576	Term Loan, 4.70%, Maturing November 22, 2012	\$ 1,772,214
	<b>Advanced Medical Optics, Inc.</b>	
982,704	Term Loan, 4.38%, Maturing April 2, 2014	948,309
	<b>Alliance Imaging, Inc.</b>	
479,714	Term Loan, 4.11%, Maturing December 29, 2011	416,152
	<b>American Medical Systems</b>	
1,065,722	Term Loan, 2.69%, Maturing July 20, 2012	927,178
	<b>AMN Healthcare, Inc.</b>	
256,503	Term Loan, 3.21%, Maturing November 2, 2011	227,005
	<b>AMR HoldCo, Inc.</b>	
1,098,982	Term Loan, 4.17%, Maturing February 10, 2012	972,599
	<b>Biomet, Inc.</b>	
1,791,714	Term Loan, 4.46%, Maturing December 26, 2014	1,601,095
EUR 1,209,688	Term Loan, 5.96%, Maturing December 26, 2014	1,386,251

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Bright Horizons Family Solutions, Inc.</b>	
945,250	Term Loan, 7.50%, Maturing May 15, 2015	\$ 646,315
	<b>Capio AB</b>	
EUR 169,803	Term Loan, 4.50%, Maturing April 24, 2015	161,975
EUR 204,134	Term Loan, 4.50%, Maturing April 24, 2015	194,723
EUR 169,803	Term Loan, 4.63%, Maturing April 16, 2016	161,975
EUR 152,245	Term Loan, 4.63%, Maturing April 24, 2016	145,226
	<b>Cardinal Health 409, Inc.</b>	
4,225,762	Term Loan, 3.71%, Maturing April 10, 2014	2,686,879
	<b>Carestream Health, Inc.</b>	
2,805,237	Term Loan, 2.84%, Maturing April 30, 2013	2,192,761
1,000,000	Term Loan - Second Lien, 7.00%, Maturing October 30, 2013	311,250
	<b>Carl Zeiss Vision Holding GmbH</b>	
1,300,000	Term Loan, 2.91%, Maturing March 23, 2015	608,400
	<b>Community Health Systems, Inc.</b>	
336,496	Term Loan, 2.95%, Maturing July 25, 2014	286,148
6,576,953	Term Loan, 4.45%, Maturing July 25, 2014	5,592,876
	<b>Concentra, Inc.</b>	
600,000	Term Loan - Second Lien, 6.96%, Maturing June 25, 2015	132,000
	<b>ConMed Corp.</b>	
469,639	Term Loan, 1.91%, Maturing April 13, 2013	394,497
	<b>Convatec Cidron Healthcare B</b>	
EUR 750,000	Term Loan, 6.02%, Maturing July 30, 2016	894,279
	<b>CRC Health Corp.</b>	
488,750	Term Loan, 3.71%, Maturing February 6, 2013	313,615
486,306	Term Loan, 3.71%, Maturing February 6, 2013	312,047
	<b>Dako EQT Project Delphi</b>	
500,000	Term Loan - Second Lien, 5.21%, Maturing December 12, 2016	162,500
	<b>DaVita, Inc.</b>	
547,997	Term Loan, 2.32%, Maturing October 5, 2012	504,353
	<b>DJO Finance, LLC</b>	
792,000	Term Loan, 3.88%, Maturing May 15, 2014	645,480
	<b>Fenwal, Inc.</b>	
500,000	Term Loan - Second Lien, 7.45%, Maturing August 28, 2014	175,000

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
495,377	<b>Fresenius Medical Care Holdings</b> Term Loan, 2.85%, Maturing March 31, 2013	\$ 449,378
703,142	<b>Hanger Orthopedic Group, Inc.</b> Term Loan, 2.42%, Maturing May 30, 2013	625,797
4,143,336	<b>HCA, Inc.</b> Term Loan, 3.71%, Maturing November 18, 2013	3,437,556
3,222,500	<b>Health Management Association, Inc.</b> Term Loan, 3.21%, Maturing February 28, 2014	2,313,294
2,380,261	<b>HealthSouth Corp.</b> Term Loan, 4.43%, Maturing March 10, 2013	2,092,647
290,670	<b>Iasis Healthcare, LLC</b> Term Loan, 2.41%, Maturing March 14, 2014	249,976
840,006	Term Loan, 2.41%, Maturing March 14, 2014	722,405
77,901	Term Loan, 2.42%, Maturing March 14, 2014	66,995
529,855	<b>Ikaria Acquisition, Inc.</b> Term Loan, 3.42%, Maturing March 28, 2013	426,533
989,950	<b>IM U.S. Holdings, LLC</b> Term Loan, 2.84%, Maturing June 26, 2014	853,832
625,000	Term Loan - Second Lien, 4.69%, Maturing June 26, 2015	435,938
635,500	<b>Invacare Corp.</b> Term Loan, 3.28%, Maturing February 12, 2013	517,933
2,063,187	<b>LifePoint Hospitals, Inc.</b> Term Loan, 3.82%, Maturing April 15, 2012	1,856,868
1,519,193	<b>MultiPlan Merger Corp.</b> Term Loan, 2.94%, Maturing April 12, 2013	1,157,120
1,085,474	Term Loan, 2.94%, Maturing April 12, 2013	826,770
588,000	<b>Mylan, Inc.</b> Term Loan, 4.54%, Maturing October 2, 2014	539,490
1,012,440	<b>National Mentor Holdings, Inc.</b> Term Loan, 3.46%, Maturing June 29, 2013	658,086
61,600	Term Loan, 4.59%, Maturing June 29, 2013	40,040
811,175	<b>National Rental Institutes, Inc.</b> Term Loan, 3.75%, Maturing March 31, 2013	456,286
752,254	<b>Physiotherapy Associates, Inc.</b> Term Loan, 7.50%, Maturing June 27, 2013	441,949



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>RadNet Management, Inc.</b>	
539,004	Term Loan, 6.45%, Maturing November 15, 2012	\$ 431,203
	<b>ReAble Therapeutics Finance, LLC</b>	
2,586,200	Term Loan, 3.46%, Maturing November 16, 2013	2,237,063
	<b>Renal Advantage, Inc.</b>	
869	Term Loan, 4.50%, Maturing October 5, 2012	700
	<b>Select Medical Holdings Corp.</b>	
2,116,315	Term Loan, 4.15%, Maturing February 24, 2012	1,677,180
	<b>Sunrise Medical Holdings, Inc.</b>	
415,576	Term Loan, 5.15%, Maturing May 13, 2010	233,762
	<b>Vanguard Health Holding Co., LLC</b>	
2,149,636	Term Loan, 3.27%, Maturing September 23, 2011	1,856,211
	<b>Viant Holdings, Inc.</b>	
517,125	Term Loan, 3.71%, Maturing June 25, 2014	266,319
		<b>\$ 49,644,433</b>
<b>Home Furnishings</b>	<b>2.4%</b>	
	<b>Hunter Fan Co.</b>	
428,252	Term Loan, 4.74%, Maturing April 16, 2014	\$ 240,892
	<b>Interline Brands, Inc.</b>	
978,179	Term Loan, 2.04%, Maturing June 23, 2013	626,035
679,130	Term Loan, 2.04%, Maturing June 23, 2013	434,643
	<b>National Bedding Co., LLC</b>	
1,479,899	Term Loan, 3.01%, Maturing August 31, 2011	677,054
2,050,000	Term Loan - Second Lien, 5.39%, Maturing August 31, 2012	744,833
	<b>Sealy Mattress Co.</b>	
2,700,000	Term Loan, 6.47%, Maturing August 25, 2011	2,281,500
	<b>Simmons Co.</b>	
2,799,380	Term Loan, 9.51%, Maturing December 19, 2011	2,127,529
1,000,000	Term Loan, 8.35%, Maturing February 15, 2012	60,000
		<b>\$ 7,192,486</b>
<b>Industrial Equipment</b>	<b>4.1%</b>	
	<b>Brand Energy and Infrastructure Services, Inc.</b>	
790,000	Term Loan, 4.74%, Maturing February 7, 2014	\$ 462,150
	<b>CEVA Group PLC U.S.</b>	
3,491,836	Term Loan, 3.39%, Maturing January 4, 2014	2,019,444

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
2,252,452	Term Loan, 3.41%, Maturing January 4, 2014	\$ 1,302,667
1,005,694	Term Loan, 4.46%, Maturing January 4, 2014	581,626
	<b>EPD Holdings (Goodyear Engineering Products)</b>	
146,953	Term Loan, 2.93%, Maturing July 13, 2014	72,987
1,026,074	Term Loan, 2.93%, Maturing July 13, 2014	509,617
775,000	Term Loan - Second Lien, 6.17%, Maturing July 13, 2015	162,750
	<b>FR Brand Acquisition Corp.</b>	
736,875	Term Loan, 3.75%, Maturing February 7, 2014	455,020
	<b>Generac Acquisition Corp.</b>	
1,762,302	Term Loan, 2.94%, Maturing November 7, 2013	964,861
500,000	Term Loan - Second Lien, 6.44%, Maturing April 7, 2014	143,542
	<b>Gleason Corp.</b>	
568,403	Term Loan, 3.66%, Maturing June 30, 2013	460,407
138,408	Term Loan, 3.66%, Maturing June 30, 2013	112,111
	<b>Jason, Inc.</b>	
405,055	Term Loan, 3.97%, Maturing April 30, 2010	293,665
	<b>John Maneely Co.</b>	
2,688,219	Term Loan, 4.44%, Maturing December 8, 2013	1,491,962
	<b>KION Group GmbH</b>	
250,000	Term Loan, 2.41%, Maturing December 23, 2014	101,250
250,000	Term Loan, 2.91%, Maturing December 23, 2015	101,250
	<b>Polypore, Inc.</b>	
2,979,625	Term Loan, 2.45%, Maturing July 3, 2014	2,011,247
	<b>Sequa Corp.</b>	
795,043	Term Loan, 3.69%, Maturing November 30, 2014	498,094
	<b>TFS Acquisition Corp.</b>	
684,250	Term Loan, 4.96%, Maturing August 11, 2013	307,913
		<b>\$ 12,052,563</b>
<b>Insurance 3.3%</b>		
	<b>AmWINS Group, Inc.</b>	
992,443	Term Loan, 3.88%, Maturing June 8, 2013	\$ 580,579
500,000	Term Loan - Second Lien, 5.84%, Maturing June 8, 2014	162,500
	<b>Applied Systems, Inc.</b>	
1,240,466	Term Loan, 3.92%, Maturing September 26, 2013	948,956
	<b>CCC Information Services Group, Inc.</b>	
1,570,829	Term Loan, 3.72%, Maturing February 10, 2013	1,115,289

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Conseco, Inc.</b>	
3,451,319	Term Loan, 2.39%, Maturing October 10, 2013	\$ 2,234,729
	<b>Crawford &amp; Company</b>	
1,218,500	Term Loan, 3.96%, Maturing October 31, 2013	1,005,263
	<b>Crump Group, Inc.</b>	
859,467	Term Loan, 3.41%, Maturing August 4, 2014	541,465
	<b>Hub International Holdings, Inc.</b>	
500,778	Term Loan, 3.96%, Maturing June 13, 2014	371,827
2,228,521	Term Loan, 3.96%, Maturing June 13, 2014	1,654,677
	<b>U.S.I. Holdings Corp.</b>	
1,822,250	Term Loan, 4.21%, Maturing May 4, 2014	1,056,905
		<b>\$ 9,672,190</b>
<b>Leisure Goods/Activities/Movies 11.1%</b>		
	<b>24 Hour Fitness Worldwide, Inc.</b>	
1,628,938	Term Loan, 3.43%, Maturing June 8, 2012	\$ 1,009,941
	<b>AMC Entertainment, Inc.</b>	
2,811,077	Term Loan, 2.14%, Maturing January 26, 2013	2,486,631
	<b>AMF Bowling Worldwide, Inc.</b>	
1,000,000	Term Loan - Second Lien, 8.44%, Maturing December 8, 2013	150,000
	<b>Bombardier Recreational Products</b>	
1,822,785	Term Loan, 4.22%, Maturing June 28, 2013	861,266
	<b>Butterfly Wendel US, Inc.</b>	
287,796	Term Loan, 3.19%, Maturing June 22, 2013	186,708
287,890	Term Loan, 2.69%, Maturing June 22, 2014	186,768
	<b>Carmike Cinemas, Inc.</b>	
723,511	Term Loan, 5.19%, Maturing May 19, 2012	552,280
989,744	Term Loan, 6.13%, Maturing May 19, 2012	755,504
	<b>Cedar Fair, L.P.</b>	
1,460,043	Term Loan, 2.41%, Maturing August 30, 2012	1,110,849
	<b>Cinemark, Inc.</b>	
3,531,677	Term Loan, 2.53%, Maturing October 5, 2013	3,180,275
	<b>Deluxe Entertainment Services</b>	
1,065,018	Term Loan, 3.58%, Maturing January 28, 2011	548,484
59,055	Term Loan, 3.71%, Maturing January 28, 2011	30,413
104,273	Term Loan, 3.71%, Maturing January 28, 2011	53,701
	<b>Easton-Bell Sports, Inc.</b>	

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
1,230,786	Term Loan, 2.92%, Maturing March 16, 2012 <b>Fender Musical Instruments Corp.</b>	\$ 898,474
333,885	Term Loan, 2.66%, Maturing June 9, 2014	208,678
657,759	Term Loan, 3.71%, Maturing June 9, 2014 <b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.</b>	411,100
9,000	DIP Loan, 0.00%, Maturing March 31, 2010 <sup>(4) (5)</sup> <b>Mega Blocks, Inc.</b>	9,000
1,592,250	Term Loan, 8.75%, Maturing July 26, 2012 <b>Metro-Goldwyn-Mayer Holdings, Inc.</b>	358,256
7,835,864	Term Loan, 4.22%, Maturing April 8, 2012 <b>National CineMedia, LLC</b>	3,612,333
2,750,000	Term Loan, 3.75%, Maturing February 13, 2015 <b>Regal Cinemas Corp.</b>	1,752,143
4,447,474	Term Loan, 5.21%, Maturing November 10, 2010 <b>Revolution Studios Distribution Co., LLC</b>	4,047,201
1,034,388	Term Loan, 4.16%, Maturing December 21, 2014	682,696
800,000	Term Loan, 7.41%, Maturing June 21, 2015 <b>Six Flags Theme Parks, Inc.</b>	128,000
1,107,813	Term Loan, 2.92%, Maturing April 30, 2015 <b>Southwest Sports Group, LLC</b>	772,700
1,875,000	Term Loan, 4.00%, Maturing December 22, 2010 <b>Ticketmaster</b>	1,453,125
1,750,000	Term Loan, 6.64%, Maturing July 22, 2014 <b>Universal City Development Partners, Ltd.</b>	1,295,000
1,721,345	Term Loan, 6.00%, Maturing June 9, 2011 <b>WMG Acquisition Corp.</b>	1,583,638
875,000	Revolving Loan, 0.00%, Maturing February 28, 2010 <sup>(4)</sup>	682,500
3,336,120	Term Loan, 3.34%, Maturing February 28, 2011 <b>Zuffa, LLC</b>	2,798,171
1,355,020	Term Loan, 2.44%, Maturing June 20, 2016	992,552
		<b>\$ 32,798,387</b>
<b>Lodging and Casinos</b>	<b>1.8%</b>	
	<b>Ameristar Casinos, Inc.</b>	
1,067,000	Term Loan, 2.41%, Maturing November 10, 2012	\$ 650,870

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>LodgeNet Entertainment Corp.</b>	
2,191,345	Term Loan, 3.46%, Maturing April 4, 2014	\$ 1,150,456
	<b>New World Gaming Partners, Ltd.</b>	
1,010,625	Term Loan, 3.94%, Maturing June 30, 2014	466,151
204,167	Term Loan, 3.94%, Maturing June 30, 2014	94,172
	<b>Penn National Gaming, Inc.</b>	
371,939	Term Loan, 2.77%, Maturing October 3, 2012	337,302
	<b>Venetian Casino Resort/Las Vegas Sands, Inc.</b>	
860,675	Term Loan, 2.16%, Maturing May 14, 2014	425,427
3,408,100	Term Loan, 2.16%, Maturing May 23, 2014	1,684,607
	<b>Wimar OpCo, LLC</b>	
1,883,308	Term Loan, 6.50%, Maturing January 3, 2012	555,576
		<b>\$ 5,364,561</b>
<b>Nonferrous Metals/Minerals</b>	<b>2.1%</b>	
	<b>Alpha Natural Resources, LLC</b>	
815,937	Term Loan, 3.00%, Maturing October 26, 2012	\$ 744,543
	<b>Euramax International, Inc.</b>	
583,289	Term Loan, 8.75%, Maturing June 28, 2012	226,025
503,822	Term Loan - Second Lien, 11.00%, Maturing June 28, 2013	100,764
249,928	Term Loan - Second Lien, 11.00%, Maturing June 28, 2013	49,986
	<b>Murray Energy Corp.</b>	
895,125	Term Loan, 6.94%, Maturing January 28, 2010	796,661
	<b>Noranda Aluminum Acquisition</b>	
2,230,769	Term Loan, 4.24%, Maturing May 18, 2014	1,265,961
	<b>Novelis, Inc.</b>	
623,320	Term Loan, 3.46%, Maturing June 28, 2014	397,678
1,371,305	Term Loan, 3.46%, Maturing June 28, 2014	874,892
	<b>Oxbow Carbon and Mineral Holdings</b>	
210,322	Term Loan, 2.41%, Maturing May 8, 2014	144,465
2,349,282	Term Loan, 2.81%, Maturing May 8, 2014	1,613,663
		<b>\$ 6,214,638</b>
<b>Oil and Gas</b>	<b>2.6%</b>	
	<b>Atlas Pipeline Partners, L.P.</b>	

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
1,500,000	Term Loan, 3.16%, Maturing July 20, 2014 <b>Big West Oil, LLC</b>	\$ 1,275,000
398,750	Term Loan, 4.50%, Maturing May 1, 2014	189,406
317,188	Term Loan, 4.50%, Maturing May 1, 2014 <b>Dresser, Inc.</b>	150,664
1,431,601	Term Loan, 4.41%, Maturing May 4, 2014	1,039,254
1,000,000	Term Loan - Second Lien, 7.99%, Maturing May 4, 2015 <b>Dynegy Holdings, Inc.</b>	495,000
1,385,342	Term Loan, 1.91%, Maturing April 2, 2013	1,174,077
112,661	Term Loan, 1.91%, Maturing April 2, 2013 <b>Enterprise GP Holdings, L.P.</b>	95,480
1,113,750	Term Loan, 3.25%, Maturing October 31, 2014 <b>Niska Gas Storage</b>	1,013,513
46,882	Term Loan, 2.08%, Maturing May 13, 2011	37,037
65,273	Term Loan, 2.09%, Maturing May 13, 2011	51,566
96,359	Term Loan, 4.85%, Maturing May 13, 2011	76,124
597,100	Term Loan, 4.85%, Maturing May 12, 2013 <b>Targa Resources, Inc.</b>	471,709
1,365,968	Term Loan, 3.46%, Maturing October 31, 2012	965,284
949,954	Term Loan, 5.93%, Maturing October 31, 2012	671,301
		<b>\$ 7,705,415</b>
<b>Publishing 8.9%</b>		
	<b>American Media Operations, Inc.</b>	
4,165,712	Term Loan, 3.95%, Maturing January 31, 2013	\$ 2,499,427
	<b>Aster Zweite Beteiligungs GmbH</b>	
775,000	Term Loan, 6.13%, Maturing September 27, 2013	375,875
	<b>CanWest MediaWorks, Ltd.</b>	
788,000	Term Loan, 4.20%, Maturing July 10, 2014	447,190
	<b>Dex Media West, LLC</b>	
2,370,000	Term Loan, 7.00%, Maturing October 24, 2014 <b>GateHouse Media Operating, Inc.</b>	1,303,500
871,739	Term Loan, 2.57%, Maturing August 28, 2014	225,926
675,000	Term Loan, 2.66%, Maturing August 28, 2014	174,938
2,078,261	Term Loan, 4.20%, Maturing August 28, 2014 <b>Idearc, Inc.</b>	538,617

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
10,295,197	Term Loan, 3.42%, Maturing November 17, 2014 <b>Laureate Education, Inc.</b>	\$ 3,575,007
350,720	Term Loan, 4.41%, Maturing August 17, 2014	217,885
2,343,625	Term Loan, 4.41%, Maturing August 17, 2014 <b>Local Insight Regatta Holdings, Inc.</b>	1,455,977
1,691,500	Term Loan, 7.75%, Maturing April 23, 2015 <b>MediaNews Group, Inc.</b>	803,463
703,000	Term Loan, 4.66%, Maturing August 2, 2013 <b>Mediannuaire Holding</b>	236,208
EUR 500,000	Term Loan - Second Lien, 6.66%, Maturing April 10, 2016 <b>Merrill Communications, LLC</b>	88,561
1,273,965	Term Loan, 4.32%, Maturing February 9, 2009	872,666
1,000,000	Term Loan - Second Lien, 8.70%, Maturing November 15, 2013 <b>Nebraska Book Co., Inc.</b>	300,000
1,380,374	Term Loan, 6.38%, Maturing March 4, 2011 <b>Nelson Education, Ltd.</b>	1,021,477
493,750	Term Loan, 3.96%, Maturing July 5, 2014 <b>Nielsen Finance, LLC</b>	283,906
784,545	Term Loan, 3.88%, Maturing August 9, 2013 <b>Philadelphia Newspapers, LLC</b>	627,636
708,076	Term Loan, 0.00%, Maturing June 29, 2013 <sup>(3)</sup> <b>R.H. Donnelley Corp.</b>	118,013
2,802,577	Term Loan, 6.75%, Maturing June 30, 2010 <b>Reader s Digest Association, Inc. (The)</b>	1,824,010
3,242,250	Term Loan, 3.61%, Maturing March 2, 2014 <b>SGS International, Inc.</b>	1,296,900
633,572	Term Loan, 4.14%, Maturing December 30, 2011 <b>Source Interlink Companies, Inc.</b>	411,822
1,984,887	Term Loan, 5.45%, Maturing August 1, 2014 <b>Trader Media Corp.</b>	1,081,763
GBP 2,334,000	Term Loan, 3.78%, Maturing March 23, 2015 <b>Tribune Co.</b>	1,481,225
1,546,802	Term Loan, 0.00%, Maturing May 17, 2009 <sup>(3)</sup>	434,651
1,989,950	Term Loan, 0.00%, Maturing May 17, 2014 <sup>(3)</sup>	440,276
1,935,388	Term Loan, 0.00%, Maturing May 17, 2014 <sup>(3)</sup>	541,218

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Xsys, Inc.</b>	
1,856,807	Term Loan, 6.13%, Maturing September 27, 2013	\$ 900,552
1,896,271	Term Loan, 6.13%, Maturing September 27, 2014	919,691
	<b>Yell Group, PLC</b>	
2,600,000	Term Loan, 3.41%, Maturing February 10, 2013	1,629,334
		<b>\$ 26,127,714</b>
<b>Radio and Television</b>	<b>6.3%</b>	
	<b>Block Communications, Inc.</b>	
824,500	Term Loan, 3.46%, Maturing December 22, 2011	\$ 692,580
	<b>Citadel Broadcasting Corp.</b>	
1,000,000	Term Loan, 2.17%, Maturing June 12, 2014	425,000
	<b>CMP KC, LLC</b>	
963,688	Term Loan, 4.41%, Maturing May 5, 2013	551,133
	<b>CMP Susquehanna Corp.</b>	
1,315,000	Term Loan, 2.42%, Maturing May 5, 2013	387,925
	<b>Emmis Operating Co.</b>	
765,911	Term Loan, 3.07%, Maturing November 2, 2013	337,001
	<b>Gray Television, Inc.</b>	
1,092,194	Term Loan, 2.52%, Maturing January 19, 2015	484,205
	<b>HIT Entertainment, Inc.</b>	
750,335	Term Loan, 4.96%, Maturing March 20, 2012	339,526
	<b>NEP II, Inc.</b>	
614,056	Term Loan, 2.66%, Maturing February 16, 2014	460,542
	<b>Nexstar Broadcasting, Inc.</b>	
1,772,066	Term Loan, 3.21%, Maturing October 1, 2012	1,045,519
1,676,608	Term Loan, 3.21%, Maturing October 1, 2012	989,198
	<b>NextMedia Operating, Inc.</b>	
68,108	Term Loan, 5.12%, Maturing November 15, 2012	35,586
153,244	Term Loan, 5.17%, Maturing November 15, 2012	80,070
	<b>PanAmSat Corp.</b>	
2,460,077	Term Loan, 3.93%, Maturing January 3, 2014	2,129,723
2,459,332	Term Loan, 3.93%, Maturing January 3, 2014	2,129,078
2,459,332	Term Loan, 3.93%, Maturing January 3, 2014	2,129,078
	<b>Paxson Communications Corp.</b>	
2,500,000	Term Loan, 4.34%, Maturing January 15, 2012	987,500
	<b>Raycom TV Broadcasting, LLC</b>	



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
875,000	Term Loan, 1.94%, Maturing June 25, 2014 <b>SFX Entertainment</b>	\$ 656,250
1,059,626	Term Loan, 4.26%, Maturing June 21, 2013 <b>Sirius Satellite Radio, Inc.</b>	778,825
493,750	Term Loan, 2.69%, Maturing December 19, 2012 <b>Univision Communications, Inc.</b>	357,969
3,889,375	Term Loan - Second Lien, 2.91%, Maturing March 29, 2009 <b>Young Broadcasting, Inc.</b>	3,403,203
709,275	Term Loan, 5.24%, Maturing November 3, 2012	283,119
		<b>\$ 18,683,030</b>
<b>Rail Industries 1.1%</b>		
	<b>Kansas City Southern Railway Co.</b>	
1,974,375	Term Loan, 3.10%, Maturing April 26, 2013 <b>Rail America, Inc.</b>	\$ 1,740,741
94,240	Term Loan, 5.44%, Maturing August 14, 2009	86,230
1,455,760	Term Loan, 5.44%, Maturing August 13, 2010	1,332,020
		<b>\$ 3,158,991</b>
<b>Retailers (Except Food and Drug) 4.1%</b>		
	<b>American Achievement Corp.</b>	
255,161	Term Loan, 2.59%, Maturing March 25, 2011 <b>Amscan Holdings, Inc.</b>	\$ 188,819
491,250	Term Loan, 3.93%, Maturing May 25, 2013 <b>Claire s Stores, Inc.</b>	335,278
344,750	Term Loan, 3.48%, Maturing May 24, 2014 <b>Cumberland Farms, Inc.</b>	126,791
1,532,628	Term Loan, 2.90%, Maturing September 29, 2013 <b>Educate, Inc.</b>	1,256,755
500,000	Term Loan - Second Lien, 6.71%, Maturing June 14, 2014 <b>FTD, Inc.</b>	125,000
1,446,375	Term Loan, 6.75%, Maturing July 31, 2014 <b>Harbor Freight Tools USA, Inc.</b>	1,251,114
637,307	Term Loan, 9.75%, Maturing July 15, 2010 <b>Josten s Corp.</b>	398,317
1,509,741	Term Loan, 2.45%, Maturing October 4, 2011 <b>Orbitz Worldwide, Inc.</b>	1,321,024
1,165,250	Term Loan, 4.24%, Maturing July 25, 2014	518,536

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Oriental Trading Co., Inc.</b>	
1,125,000	Term Loan - Second Lien, 6.41%, Maturing January 31, 2013	\$ 289,688
2,560,678	Term Loan, 3.98%, Maturing July 31, 2013	1,433,980
	<b>Rover Acquisition Corp.</b>	
2,205,000	Term Loan, 3.55%, Maturing October 26, 2013	1,775,025
	<b>Savers, Inc.</b>	
334,930	Term Loan, 3.20%, Maturing August 11, 2012	281,341
366,425	Term Loan, 3.20%, Maturing August 11, 2012	307,797
	<b>The Yankee Candle Company, Inc.</b>	
3,123,519	Term Loan, 3.40%, Maturing February 6, 2014	1,717,936
	<b>Vivarte</b>	
EUR 740,094	Term Loan, 4.45%, Maturing May 29, 2015	431,165
EUR 740,094	Term Loan, 4.95%, Maturing May 29, 2016	431,165
		<b>\$ 12,189,731</b>
<b>Steel 0.6%</b>		
	<b>Algoma Acquisition Corp.</b>	
1,040,806	Term Loan, 2.95%, Maturing June 20, 2013	\$ 668,718
	<b>Niagara Corp.</b>	
1,999,575	Term Loan, 5.46%, Maturing June 29, 2014	1,049,777
		<b>\$ 1,718,495</b>
<b>Surface Transport 0.5%</b>		
	<b>Gainey Corp.</b>	
1,217,425	Term Loan, 0.00%, Maturing April 20, 2012 <sup>(3)</sup>	\$ 150,961
	<b>Oshkosh Truck Corp.</b>	
825,221	Term Loan, 2.89%, Maturing December 6, 2013	576,623
	<b>Ozburn-Hessey Holding Co., LLC</b>	
483,192	Term Loan, 4.16%, Maturing August 9, 2012	374,474
	<b>Swift Transportation Co., Inc.</b>	
805,814	Term Loan, 5.49%, Maturing May 10, 2014	369,416
		<b>\$ 1,471,474</b>
<b>Telecommunications 6.8%</b>		
	<b>Alaska Communications Systems Holdings, Inc.</b>	
985,347	Term Loan, 3.21%, Maturing February 1, 2012	\$ 846,578
	<b>Asurion Corp.</b>	
1,900,000	Term Loan, 4.33%, Maturing July 13, 2012	1,387,000

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
1,000,000	Term Loan - Second Lien, 6.86%, Maturing January 13, 2013 <b>Centennial Cellular Operating Co., LLC</b>	\$ 560,000
4,445,833	Term Loan, 3.51%, Maturing February 9, 2011 <b>CommScope, Inc.</b>	4,328,437
1,961,597	Term Loan, 3.68%, Maturing November 19, 2014 <b>FairPoint Communications, Inc.</b>	1,672,261
4,425,000	Term Loan, 5.75%, Maturing March 31, 2015 <b>Intelsat Subsidiary Holding Co.</b>	2,771,156
953,063	Term Loan, 3.93%, Maturing July 3, 2013 <b>Iowa Telecommunications Services</b>	845,247
1,616,000	Term Loan, 3.09%, Maturing November 23, 2011 <b>IPC Systems, Inc.</b>	1,393,800
500,000	Term Loan - Second Lien, 6.75%, Maturing May 31, 2015 <b>Macquarie UK Broadcast Ventures, Ltd.</b>	95,834
GBP 754,894	Term Loan, 3.59%, Maturing December 26, 2014 <b>NTelos, Inc.</b>	696,053
1,159,783	Term Loan, 2.66%, Maturing August 24, 2011 <b>Palm, Inc.</b>	1,041,630
765,313	Term Loan, 3.91%, Maturing April 24, 2014 <b>Stratos Global Corp.</b>	355,870
987,000	Term Loan, 3.95%, Maturing February 13, 2012 <b>Trilogy International Partners</b>	848,820
850,000	Term Loan, 4.96%, Maturing June 29, 2012 <b>Windstream Corp.</b>	361,250
3,043,557	Term Loan, 2.59%, Maturing July 17, 2013	2,769,637
		<b>\$ 19,973,573</b>
<b>Utilities 1.8%</b>		
	<b>AEI Finance Holding, LLC</b>	
269,751	Revolving Loan, 3.41%, Maturing March 30, 2012	\$ 161,176
1,923,302	Term Loan, 4.46%, Maturing March 30, 2014 <b>Astoria Generating Co.</b>	1,149,173
1,000,000	Term Loan - Second Lien, 4.11%, Maturing August 23, 2013 <b>BRSP, LLC</b>	720,000
1,658,831	Term Loan, 5.55%, Maturing July 13, 2009	1,418,300

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Electricinvest Holding Co.</b>	
GBP 480,000	Term Loan, 6.12%, Maturing October 24, 2012	\$ 477,366
EUR 476,616	Term Loan, 6.53%, Maturing October 24, 2012	418,790
	<b>Pike Electric, Inc.</b>	
146,240	Term Loan, 1.88%, Maturing July 1, 2012	132,347
339,771	Term Loan, 1.88%, Maturing December 10, 2012	307,493
	<b>TXU Texas Competitive Electric Holdings Co., LLC</b>	
339,381	Term Loan, 3.91%, Maturing October 10, 2014	237,397
333,119	Term Loan, 4.75%, Maturing October 10, 2014	233,267
		<b>\$ 5,255,309</b>

**Total Senior Floating-Rate Interests**  
(identified cost \$713,209,428) **\$ 466,373,935**

**Corporate Bonds & Notes 9.8%**

<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Aerospace and Defense 0.0%</b>	
\$ 145	<b>Alion Science and Technologies Corp.</b> 10.25%, 2/1/15	\$ 58,000
125	<b>Hawker Beechcraft Acquisition</b> 9.75%, 4/1/17	23,125
85	<b>Vought Aircraft Industries, Inc., Sr. Notes</b> 8.00%, 7/15/11	52,275
		<b>\$ 133,400</b>
	<b>Air Transport 0.1%</b>	
\$ 207	<b>Continental Airlines</b> 7.033%, 6/15/11	\$ 149,094
		<b>\$ 149,094</b>
	<b>Automotive 0.1%</b>	
\$ 335	<b>Altra Industrial Motion, Inc.</b> 9.00%, 12/1/11	\$ 324,950
100	<b>Commercial Vehicle Group, Inc., Sr. Notes</b> 8.00%, 7/1/13	45,500
40	<b>Tenneco, Inc., Sr. Notes</b> 8.125%, 11/15/15	14,000



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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Broadcast Radio and Television 0.0%</b>		
	<b>Warner Music Group, Sr. Sub. Notes</b>	
\$ 85	7.375%, 4/15/14	\$ 54,400
		<b>\$ 54,400</b>
<b>Brokers/Dealers/Investment Houses 0.0%</b>		
	<b>Nuveen Investments, Inc., Sr. Notes</b>	
\$ 115	10.50%, 11/15/15 <sup>(6)</sup>	\$ 32,200
		<b>\$ 32,200</b>
<b>Building and Development 0.5%</b>		
	<b>Grohe Holding GMBH, Variable Rate</b>	
EUR 2,000	5.487%, 1/15/14	\$ 1,145,958
	<b>Panolam Industries International, Sr. Sub. Notes</b>	
425	10.75%, 10/1/13	172,125
	<b>Ply Gem Industries, Inc., Sr. Notes</b>	
35	11.75%, 6/15/13	19,600
	<b>Texas Industries Inc., Sr. Notes</b>	
115	7.25%, 7/15/13 <sup>(6)</sup>	87,400
		<b>\$ 1,425,083</b>
<b>Business Equipment and Services 0.5%</b>		
	<b>Affinion Group, Inc.</b>	
\$ 95	10.125%, 10/15/13	\$ 74,575
205	11.50%, 10/15/15	134,275
	<b>Ceridian Corp., Sr. Notes</b>	
275	11.25%, 11/15/15 <sup>(6)</sup>	149,875
	<b>Education Management, LLC, Sr. Notes</b>	
415	8.75%, 6/1/14	355,862
	<b>First Data Corp.</b>	
15	9.875%, 9/24/15	8,475
	<b>MediMedia USA, Inc., Sr. Sub. Notes</b>	
170	11.375%, 11/15/14 <sup>(6)</sup>	111,350
	<b>Ticketmaster, Sr. Notes</b>	
185	10.75%, 8/1/16 <sup>(6)</sup>	111,925
	<b>Travelport, LLC</b>	
350	9.875%, 9/1/14	140,000
	<b>West Corp.</b>	
380	9.50%, 10/15/14	260,300

\$ 1,346,637

**Cable and Satellite Television 0.1%**

\$	50	<b>Cablevision Systems Corp., Sr. Notes, Series B</b> 8.00%, 4/15/12	\$	48,500
	190	<b>Kabel Deutschland GmbH</b> 10.625%, 7/1/14		184,300
	120	<b>Mediacom Broadband Corp., Sr. Notes</b> 8.50%, 10/15/15		103,800
	40	<b>National Cable PLC</b> 8.75%, 4/15/14		34,200

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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
		<b>\$ 370,800</b>
<b>Chemicals and Plastics 0.2%</b>		
	<b>CII Carbon, LLC</b>	
\$ 185	11.125%, 11/15/15 <sup>(6)</sup>	\$ 128,575
	<b>Nova Chemicals Corp., Sr. Notes, Variable Rate</b>	
195	5.72%, 11/15/13	52,650
	<b>Reichhold Industries, Inc., Sr. Notes</b>	
445	9.00%, 8/15/14 <sup>(6)</sup>	304,825
		<b>\$ 486,050</b>
<b>Clothing/Textiles 0.4%</b>		
	<b>Levi Strauss &amp; Co., Sr. Notes</b>	
\$ 785	9.75%, 1/15/15	\$ 650,569
75	8.875%, 4/1/16	58,125
	<b>Oxford Industries, Inc., Sr. Notes</b>	
490	8.875%, 6/1/11	369,950
	<b>Perry Ellis International, Inc., Sr. Sub. Notes</b>	
360	8.875%, 9/15/13	217,800
		<b>\$ 1,296,444</b>
<b>Conglomerates 0.1%</b>		
	<b>RBS Global &amp; Rexnord Corp.</b>	
\$ 155	11.75%, 8/1/16	\$ 101,525
175	8.875%, 9/1/16	123,375
		<b>\$ 224,900</b>
<b>Containers and Glass Products 0.6%</b>		
	<b>Berry Plastics Corp., Sr. Notes, Variable Rate</b>	
\$ 2,000	5.844%, 2/15/15	\$ 1,460,000
	<b>Intertape Polymer US, Inc., Sr. Sub. Notes</b>	
310	8.50%, 8/1/14	204,987
	<b>Pliant Corp.</b>	
345	11.625%, 6/15/09 <sup>(2)(3)</sup>	176,110
	<b>Solo Cup Co.</b>	
25	8.50%, 2/15/14	16,875
	<b>Stone Container Corp., Sr. Notes</b>	
45	8.375%, 7/1/12 <sup>(3)</sup>	4,950
		<b>\$ 1,862,922</b>



**Ecological Services and Equipment 0.2%**

\$	373	<b>Environmental Systems Products Holdings, Inc., Jr. Notes</b> 18.00%, 3/31/15 <sup>(2)(5)</sup>	\$	269,280
	440	<b>Waste Services, Inc., Sr. Sub. Notes</b> 9.50%, 4/15/14		341,000
			\$	<b>610,280</b>

**Table of Contents**

<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Electronics/Electrical 0.2%</b>		
\$ 220	<b>Advanced Micro Devices, Inc., Sr. Notes</b> 7.75%, 11/1/12	\$ 73,150
40	<b>Amkor Technologies, Inc., Sr. Notes</b> 7.125%, 3/15/11	28,750
50	7.75%, 5/15/13	29,187
190	9.25%, 6/1/16	106,400
170	<b>Avago Technologies Finance</b> 10.125%, 12/1/13	138,550
215	11.875%, 12/1/15	161,250
775	<b>NXP BV/NXP Funding, LLC, Variable Rate</b> 3.844%, 10/15/13	188,906
		<b>\$ 726,193</b>
<b>Equipment Leasing 0.0%</b>		
\$ 25	<b>Hertz Corp.</b> 8.875%, 1/1/14	\$ 16,437
		<b>\$ 16,437</b>
<b>Financial Intermediaries 0.4%</b>		
\$ 345	<b>Ford Motor Credit Co.</b> 7.375%, 10/28/09	\$ 309,276
440	<b>Ford Motor Credit Co., Sr. Notes</b> 5.70%, 1/15/10	372,850
415	7.875%, 6/15/10	342,894
15	9.875%, 8/10/11	11,159
110	<b>General Motors Acceptance Corp., Variable Rate</b> 3.399%, 5/15/09	102,987
		<b>\$ 1,139,166</b>
<b>Food Products 0.2%</b>		
\$ 520	<b>ASG Consolidated, LLC/ASG Finance, Inc., Sr. Disc. Notes</b> 11.50%, 11/1/11	\$ 449,800
		<b>\$ 449,800</b>
<b>Food Service 0.2%</b>		
\$ 85	<b>Aramark Services, Inc.</b> 8.50%, 2/1/15	\$ 83,088
	<b>El Pollo Loco, Inc.</b>	

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370	11.75%, 11/15/13	284,900
	<b>NPC International, Inc., Sr. Sub. Notes</b>	
340	9.50%, 5/1/14	270,300
		<b>\$ 638,288</b>

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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Food/Drug Retailers 0.2%</b>		
	<b>General Nutrition Center, Sr. Notes, Variable Rate</b>	
\$ 665	7.584%, 3/15/14 <sup>(2)</sup>	\$ 402,325
	<b>General Nutrition Center, Sr. Sub. Notes</b>	
385	10.75%, 3/15/15	271,425
		<b>\$ 673,750</b>
<b>Forest Products 0.2%</b>		
	<b>Jefferson Smurfit Corp., Sr. Notes</b>	
\$ 90	8.25%, 10/1/12 <sup>(3)</sup>	\$ 10,350
75	7.50%, 6/1/13 <sup>(3)</sup>	9,375
	<b>NewPage Corp.</b>	
520	10.00%, 5/1/12	202,800
345	12.00%, 5/1/13	84,525
	<b>NewPage Corp., Variable Rate</b>	
135	9.443%, 5/1/12	46,575
	<b>Smurfit-Stone Container Enterprises, Inc., Sr. Notes</b>	
300	8.00%, 3/15/17 <sup>(3)</sup>	33,000
	<b>Verso Paper Holdings, LLC/Verso Paper, Inc.</b>	
265	11.375%, 8/1/16	75,525
		<b>\$ 462,150</b>
<b>Healthcare 0.9%</b>		
	<b>Accellent, Inc.</b>	
\$ 285	10.50%, 12/1/13	\$ 203,775
	<b>Advanced Medical Optics, Inc., Sr. Sub. Notes</b>	
45	7.50%, 5/1/17	50,175
	<b>AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes</b>	
325	10.00%, 2/15/15	328,250
	<b>DJO Finance, LLC/DJO Finance Corp.</b>	
190	10.875%, 11/15/14	141,550
	<b>HCA, Inc.</b>	
135	9.125%, 11/15/14	129,938
175	9.25%, 11/15/16	167,563
	<b>MultiPlan Inc., Sr. Sub. Notes</b>	
485	10.375%, 4/15/16 <sup>(6)</sup>	375,875
	<b>National Mentor Holdings, Inc.</b>	
315	11.25%, 7/1/14	244,125
	<b>Res-Care, Inc., Sr. Notes</b>	
195	7.75%, 10/15/13	164,775
	<b>US Oncology, Inc.</b>	

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265	9.00%, 8/15/12	247,775
515	10.75%, 8/15/14	466,075
		<b>\$ 2,519,876</b>

**Home Furnishings 0.0%**

**Interline Brands, Inc., Sr. Sub. Notes**

\$ 115	8.125%, 6/15/14	\$ 92,575
		<b>\$ 92,575</b>

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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Industrial Equipment 0.1%</b>		
	<b>Chart Industries, Inc., Sr. Sub. Notes</b>	
\$ 195	9.125%, 10/15/15	\$ 155,025
	<b>ESCO Corp., Sr. Notes</b>	
145	8.625%, 12/15/13 <sup>(6)</sup>	113,825
	<b>ESCO Corp., Sr. Notes, Variable Rate</b>	
145	5.871%, 12/15/13 <sup>(6)</sup>	94,975
		<b>\$ 363,825</b>
<b>Insurance 0.0%</b>		
	<b>Alliant Holdings I, Inc.</b>	
\$ 100	11.00%, 5/1/15 <sup>(6)</sup>	\$ 66,000
		<b>\$ 66,000</b>
<b>Leisure Goods/Activities/Movies 0.3%</b>		
	<b>Bombardier, Inc., Sr. Notes</b>	
\$ 130	8.00%, 11/15/14 <sup>(6)</sup>	\$ 111,800
	<b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.</b>	
195	12.50%, 4/1/13 <sup>(3) (6)</sup>	1,219
	<b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate</b>	
360	0.00%, 4/1/12 <sup>(3) (6)</sup>	5,400
	<b>Marquee Holdings, Inc., Sr. Disc. Notes</b>	
665	9.505%, 8/15/14	432,250
	<b>Royal Caribbean Cruises, Sr. Notes</b>	
95	7.00%, 6/15/13	60,325
35	6.875%, 12/1/13	21,175
25	7.25%, 6/15/16	14,375
50	7.25%, 3/15/18	30,250
	<b>Universal City Development Partners, Sr. Notes</b>	
240	11.75%, 4/1/10	185,400
		<b>\$ 862,194</b>
<b>Lodging and Casinos 0.9%</b>		
	<b>Buffalo Thunder Development Authority</b>	
\$ 480	9.375%, 12/15/14 <sup>(6)</sup>	\$ 45,600
	<b>CCM Merger, Inc.</b>	
325	8.00%, 8/1/13 <sup>(6)</sup>	138,125
	<b>Chukchansi EDA, Sr. Notes, Variable Rate</b>	
280	6.095%, 11/15/12 <sup>(6)</sup>	142,800

485	<b>Fontainebleau Las Vegas Casino, LLC</b> 11.00%, 6/15/15 <sup>(6)</sup>	35	55,775
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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 300	<b>Galaxy Entertainment Finance</b> 9.875%, 12/15/12 <sup>(6)</sup>	\$ 157,500
95	<b>Greektown Holdings, LLC, Sr. Notes</b> 10.75%, 12/1/13 <sup>(3)</sup> <sup>(6)</sup>	18,525
240	<b>Host Hotels and Resorts, LP, Sr. Notes</b> 6.75%, 6/1/16	193,200
145	<b>Indianapolis Downs, LLC &amp; Capital Corp., Sr. Notes</b> 11.00%, 11/1/12 <sup>(6)</sup>	78,300
500	<b>Inn of the Mountain Gods, Sr. Notes</b> 12.00%, 11/15/10	102,500
140	<b>Majestic HoldCo, LLC</b> 12.50%, 10/15/11 <sup>(6)</sup>	1,400
20	<b>MGM Mirage, Inc.</b> 7.50%, 6/1/16	10,900
140	<b>Mohegan Tribal Gaming Authority, Sr. Sub. Notes</b> 8.00%, 4/1/12	85,400
215	7.125%, 8/15/14	120,400
230	6.875%, 2/15/15	124,200
475	<b>OED Corp./Diamond Jo, LLC</b> 8.75%, 4/15/12	344,375
25	<b>Pinnacle Entertainment, Inc., Sr. Sub. Notes</b> 8.25%, 3/15/12	23,000
140	7.50%, 6/15/15	102,200
102	<b>Pokagon Gaming Authority, Sr. Notes</b> 10.375%, 6/15/14 <sup>(6)</sup>	89,760
110	<b>San Pasqual Casino</b> 8.00%, 9/15/13 <sup>(6)</sup>	84,150
60	<b>Scientific Games Corp.</b> 7.875%, 6/15/16 <sup>(6)</sup>	53,400
175	<b>Seminole Hard Rock Entertainment, Variable Rate</b> 4.496%, 3/15/14 <sup>(6)</sup>	84,000
40	<b>Trump Entertainment Resorts, Inc.</b> 8.50%, 6/1/15 <sup>(3)</sup>	6,100
310	<b>Tunica-Biloxi Gaming Authority, Sr. Notes</b> 9.00%, 11/15/15 <sup>(6)</sup>	237,150
307	<b>Waterford Gaming, LLC, Sr. Notes</b> 8.625%, 9/15/14 <sup>(6)</sup>	204,155
390	<b>Wynn Las Vegas, LLC</b> 6.625%, 12/1/14	286,163
		<b>\$ 2,789,078</b>
<b>Nonferrous Metals/Minerals 0.2%</b>		



\$	490	<b>Aleris International, Inc., Sr. Notes</b> 9.00%, 12/15/14	\$	31,850
	675	<b>FMG Finance PTY, Ltd.</b> 10.625%, 9/1/16 <sup>(6)</sup>		442,125
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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 95	<b>Freeport-McMoran Copper &amp; Gold, Inc., Sr. Notes</b> 8.375%, 4/1/17	\$ 78,959
		<b>\$ 552,934</b>
<b>Oil and Gas</b>	<b>1.2%</b>	
\$ 335	<b>Allis-Chalmers Energy, Inc., Sr. Notes</b> 9.00%, 1/15/14	\$ 179,225
120	<b>Cimarex Energy Co., Sr. Notes</b> 7.125%, 5/1/17	104,400
175	<b>Clayton Williams Energy, Inc.</b> 7.75%, 8/1/13	110,250
360	<b>Compton Pet Finance Corp.</b> 7.625%, 12/1/13	142,200
50	<b>Denbury Resources, Inc., Sr. Sub. Notes</b> 7.50%, 12/15/15	41,750
225	<b>El Paso Corp., Sr. Notes</b> 9.625%, 5/15/12	212,979
155	<b>Encore Acquisition Co., Sr. Sub. Notes</b> 7.25%, 12/1/17	125,550
310	<b>Forbes Energy Services, Sr. Notes</b> 11.00%, 2/15/15	187,550
95	<b>OPTI Canada, Inc., Sr. Notes</b> 7.875%, 12/15/14	42,750
180	8.25%, 12/15/14	83,700

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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Parker Drilling Co., Sr. Notes</b>	
\$ 100	9.625%, 10/1/13	\$ 74,500
	<b>Petrohawk Energy Corp., Sr. Notes</b>	
795	9.125%, 7/15/13	735,375
120	7.875%, 6/1/15 <sup>(6)</sup>	101,100
	<b>Petroleum Development Corp., Sr. Notes</b>	
115	12.00%, 2/15/18	72,450
	<b>Petroplus Finance, Ltd.</b>	
465	7.00%, 5/1/17 <sup>(6)</sup>	339,450
	<b>Plains Exploration &amp; Production Co.</b>	
175	7.00%, 3/15/17	147,219
	<b>Quicksilver Resources, Inc.</b>	
25	8.25%, 8/1/15	20,250
290	7.125%, 4/1/16	201,550
	<b>Sandridge Energy, Inc., Sr. Notes</b>	
290	8.00%, 6/1/18 <sup>(6)</sup>	230,550
	<b>SemGroup L.P., Sr. Notes</b>	
540	8.75%, 11/15/15 <sup>(3)(6)</sup>	21,600
	<b>SESI, LLC, Sr. Notes</b>	
60	6.875%, 6/1/14	48,600
	<b>Stewart &amp; Stevenson, LLC, Sr. Notes</b>	
415	10.00%, 7/15/14	263,525
	<b>VeraSun Energy Corp.</b>	
105	9.875%, 12/15/12	61,950
		<b>\$ 3,548,473</b>
	<b>Publishing 0.2%</b>	
	<b>Dex Media West/Finance, Series B</b>	
\$ 112	9.875%, 8/15/13	\$ 32,760
	<b>Harland Clarke Holdings</b>	
35	9.50%, 5/15/15	15,575
	<b>Local Insight Regatta Holdings, Inc.</b>	
90	11.00%, 12/1/17	22,950
	<b>Nielsen Finance, LLC</b>	
620	10.00%, 8/1/14	551,800
145	12.50%, 8/1/16	59,450
	<b>Reader s Digest Association, Inc. (The), Sr. Sub. Notes</b>	
455	9.00%, 2/15/17	43,794
		<b>\$ 726,329</b>
	<b>Rail Industries 0.2%</b>	

		<b>American Railcar Industry, Sr. Notes</b>	
\$	175	7.50%, 3/1/14	\$ 122,500
		<b>Kansas City Southern Mexico, Sr. Notes</b>	
	280	7.625%, 12/1/13	236,600
	100	7.375%, 6/1/14	86,500

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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 190	8.00%, 6/1/15	\$ 171,950
		<b>\$ 617,550</b>
<b>Retailers (Except Food and Drug) 0.3%</b>		
\$ 400	<b>Amscan Holdings, Inc., Sr. Sub. Notes</b> 8.75%, 5/1/14	\$ 240,000
535	<b>Neiman Marcus Group, Inc.</b> 9.00%, 10/15/15	240,750
165	10.375%, 10/15/15	75,900
10	<b>Sally Holdings, LLC</b> 9.25%, 11/15/14	9,250
20	<b>Sally Holdings, LLC, Sr. Notes</b> 10.50%, 11/15/16	16,600
195	<b>Toys R Us</b> 7.375%, 10/15/18	70,200
545	<b>Yankee Acquisition Corp., Series B</b> 8.50%, 2/15/15	264,325
		<b>\$ 917,025</b>
<b>Steel 0.1%</b>		
\$ 445	<b>RathGibson, Inc., Sr. Notes</b> 11.25%, 2/15/14	\$ 100,125
205	<b>Steel Dynamics, Inc., Sr. Notes</b> 7.375%, 11/1/12	185,525
		<b>\$ 285,650</b>
<b>Surface Transport 0.1%</b>		
\$ 210	<b>CEVA Group, PLC, Sr. Notes</b> 10.00%, 9/1/14 <sup>(6)</sup>	\$ 156,450
		<b>\$ 156,450</b>
<b>Telecommunications 0.8%</b>		
\$ 195	<b>Centennial Cellular Operating Co./Centennial Communication Corp., Sr. Notes</b> 10.125%, 6/15/13	\$ 202,313
300	<b>Digicel Group, Ltd., Sr. Notes</b> 9.25%, 9/1/12 <sup>(6)</sup>	265,500
100	8.875%, 1/15/15 <sup>(6)</sup>	74,000
782	9.125%, 1/15/15 <sup>(6)</sup>	539,580

	<b>Nortel Networks, Ltd.</b>	
130	10.75%, 7/15/16 <sup>(3)</sup>	21,775
390	10.75%, 7/15/16 <sup>(3)(6)</sup>	65,325
	<b>Qwest Corp., Sr. Notes, Variable Rate</b>	
925	5.246%, 6/15/13	795,500
	<b>Windstream Corp., Sr. Notes</b>	
190	8.125%, 8/1/13	188,100
60	8.625%, 8/1/16	59,400
		<b>\$ 2,211,493</b>

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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Utilities 0.3%</b>		
\$ 55	<b>AES Corp.</b> 8.00%, 10/15/17	\$ 51,975
25	<b>Edison Mission Energy, Sr. Notes</b> 7.50%, 6/15/13	24,125
390	<b>NGC Corp.</b> 7.625%, 10/15/26	220,350
165	<b>NRG Energy, Inc.</b> 7.25%, 2/1/14	157,988
355	7.375%, 1/15/17	333,700
20	<b>Reliant Energy, Inc., Sr. Notes</b> 7.625%, 6/15/14	16,450
		<b>\$ 804,588</b>
<b>Total Corporate Bonds &amp; Notes (identified cost \$45,766,760)</b>		<b>\$ 28,996,484</b>

**Asset-Backed Securities 0.5%**

<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 565	Alzette European CLO SA, Series 2004-1A, Class E2, 9.83%, 12/15/20 <sup>(7)</sup>	\$ 277,518
760	Avalon Capital Ltd. 3, Series 1A, Class D, 4.103%, 2/24/19 <sup>(6)(7)</sup>	103,132
1,000	Babson Ltd., Series 2005-1A, Class C1, 3.044%, 4/15/19 <sup>(6)(7)</sup>	103,200
1,000	Bryant Park CDO Ltd., Series 2005-1A, Class C, 3.144%, 1/15/19 <sup>(6)(7)</sup>	127,700
1,000	Carlyle High Yield Partners, Series 2004-6A, Class C, 4.74%, 8/11/16 <sup>(6)(7)</sup>	132,800
1,000	Centurion CDO 8 Ltd., Series 2005-8A, Class D, 7.693%, 3/8/17 <sup>(7)</sup>	164,800
750	Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.893%, 7/17/19 <sup>(7)</sup>	96,825
750	Comstock Funding Ltd., Series 2006-1A, Class D, 6.453%, 5/30/20 <sup>(6)(7)</sup>	83,775

**Table of Contents****Common Stocks 0.0%**

<b>Shares</b>	<b>Security</b>	<b>Value</b>
<b>Commercial Services</b>	<b>0.0%</b>	
6,211	Environmental Systems Products Holdings, Inc. <sup>(5)(8)(9)</sup>	\$ 0
<b>Total Common Stocks</b>		
<b>(identified cost \$0)</b>		<b>\$ 0</b>

**Preferred Stocks 0.0%**

<b>Shares</b>	<b>Security</b>	<b>Value</b>
<b>Commercial Services</b>	<b>0.0%</b>	
2,845	Environmental Systems Products Holdings, Inc., Series A <sup>(5)(8)(9)</sup>	\$ 65,350
<b>Total Preferred Stocks</b>		
<b>(identified cost \$49,787)</b>		<b>\$ 65,350</b>



**Table of Contents****Miscellaneous 0.0%**

<b>Shares</b>	<b>Security</b>	<b>Value</b>
<b>Air Transport 0.0%</b>		
1,000,000	Delta Air Lines, Inc., Escrow Certificate <sup>(9)</sup>	\$ 21,250
<b>Total Miscellaneous</b>		
<b>(identified cost \$0)</b>		<b>\$ 21,250</b>

**Short-Term Investments 1.0%**

<b>Interest</b>	<b>Description</b>	<b>Value</b>
<b>(000 s omitted)</b>		
\$ 2,757	Cash Management Portfolio, 0.23% <sup>(10)</sup>	\$ 2,757,134
<b>Total Short-Term Investments</b>		
<b>(identified cost \$2,757,134)</b>		<b>\$ 2,757,134</b>

**Total Investments 169.4%**  
**(identified cost \$771,886,054)** **\$ 499,759,323**

**Less Unfunded Loan Commitments (1.1)%** **\$ (3,120,658)**

**Net Investments 168.3%**  
**(identified cost \$768,765,396)** **\$ 496,638,665**

**Other Assets, Less Liabilities (23.8)%** **\$ (70,306,797)**

**Auction Preferred Shares Plus Cumulative Unpaid Dividends (44.5)%** **\$ (131,324,252)**

**Net Assets Applicable to Common Shares 100.0%** **\$ 295,007,616**

DIP - Debtor in  
Possession

REIT - Real Estate  
Investment  
Trust

EUR - Euro

GBP - British Pound  
Sterling

\* In U.S. dollars  
unless otherwise  
indicated.

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(1) Senior floating-rate interests (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base

lending rates are primarily the London-Interbank Offered Rate ( LIBOR ), and secondarily the prime rate offered by one or more major United States banks (the Prime Rate ) and the certificate of deposit ( CD ) rate or other base lending rates used by commercial lenders.

- (2) Represents a payment-in-kind security which may pay all or a portion of interest/dividends in additional par/shares.
- (3) Defaulted security.
- (4) Unfunded or partially unfunded loan commitments. The Trust may enter into certain credit agreements all or a portion of which may be unfunded. The Trust is obligated to fund these commitments at the borrower s discretion.
- (5) Security valued at fair value using methods determined in good faith by or at the direction of the

Trustees.

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- (6) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At January 31, 2009, the aggregate value of the securities is \$6,307,021 or 2.1% of the Trust's net assets.
- (7) Variable rate security. The stated interest rate represents the rate in effect at January 31, 2009.
- (8) Restricted security.
- (9) Non-income producing security.
- (10) Affiliated investment company available to Eaton Vance portfolios and funds which invests in high quality, U.S.

dollar  
denominated  
money market  
instruments.  
The rate shown  
is the  
annualized  
seven-day yield  
as of  
January 31,  
2009. Net  
income  
allocated from  
the investment  
in Cash  
Management  
Portfolio for the  
fiscal year to  
date ended  
January 31,  
2009 was  
\$28,282.

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A summary of financial instruments outstanding at January 31, 2009 is as follows:

**Forward Foreign Currency Exchange Contracts****Sales**

<b>Settlement Date</b>	<b>Deliver</b>	<b>In Exchange For</b>	<b>Net Unrealized Appreciation/ (Depreciation)</b>
2/27/09	Euro 16,930,601	United States Dollar 22,173,670	\$ 503,708
2/27/09	British Pound Sterling 7,985,355	United States Dollar 11,316,844	(251,150)
			<b>\$ 252,558</b>

At January 31, 2009, the Trust had sufficient cash and/or securities to cover commitments under these contracts. The cost and unrealized appreciation (depreciation) of investments of the Trust at January 31, 2009, as determined on a federal income tax basis, were as follows:

<b>Aggregate cost</b>	<b>\$ 769,125,594</b>
Gross unrealized appreciation	\$ 365,336
Gross unrealized depreciation	(272,852,265)
<b>Net unrealized depreciation</b>	<b>\$ (272,486,929)</b>

**Restricted Securities**

At January 31, 2009, the Trust owned the following securities (representing less than 0.1% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Trust has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

<b>Description</b>	<b>Date of Acquisition</b>	<b>Shares</b>	<b>Cost</b>	<b>Value</b>
<b>Common Stocks</b>				
Environmental Systems Products Holdings, Inc.	10/25/07	6,211	\$ 0 <sup>(1)</sup>	\$ 0
<b>Preferred Stocks</b>				
Environmental Systems Products Holdings, Inc., Series A	10/25/07	2,845	\$ 49,787	\$ 65,350
<b>Total Restricted Securities</b>			<b>\$ 49,787</b>	<b>\$ 65,350</b>

(1) Less than \$0.50.



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The Trust adopted Financial Accounting Standards Board Statement of Financial Accounting Standards No. 157 (FAS 157), Fair Value Measurements, effective November 1, 2008. FAS 157 established a three-tier hierarchy to prioritize the assumptions, referred to as inputs, used in valuation techniques to measure fair value. The three-tier hierarchy of inputs is summarized in the three broad levels listed below.

Level 1 quoted prices in active markets for identical investments

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

Level 3 significant unobservable inputs (including a fund's own assumptions in determining the fair value of investments)

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

At January 31, 2009, the inputs used in valuing the Trust's investments, which are carried at value, were as follows:

	<b>Valuation Inputs</b>	<b>Investments in Securities</b>	<b>Other Financial Instruments*</b>
Level 1	Quoted Prices	\$ 2,777,704	
Level 2	Other Significant Observable Inputs	492,848,135	\$ 252,558
Level 3	Significant Unobservable Inputs	1,012,826	
Total		\$ 496,638,665	\$ 252,558

\* Other financial instruments are forward foreign currency exchange contracts not reflected in the Portfolio of Investments, which are valued at the unrealized appreciation (depreciation) on the instrument.

The following is a reconciliation of Level 3 assets for which significant unobservable inputs were used to determine fair value:

	<b>Investments in Securities</b>
Balance as of October 31, 2008	\$ 993,778
Realized gains (losses)	
Change in net unrealized appreciation (depreciation)	(286,181)
Net purchases (sales)	7,974
Accrued discount (premium)	1
Net transfers to (from) Level 3	297,254

<b>Balance as of January 31, 2009</b>	<b>\$ 1,012,826</b>
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Debt obligations, including listed securities and securities for which quotations are available, will normally be valued on the basis of reported trades or market quotations provided by independent pricing services, where in the services judgement, these prices are representative of the securities' market values. For debt securities where market quotations are not readily available, the pricing services will use various techniques that consider factors including, but not limited to, prices or yields of securities with similar characteristics, benchmark yields, broker/dealer quotes, issuer spreads, as well as industry and economic events. Investments for which valuations or market quotations are not readily available are valued at fair value using methods determined in good faith by or at the direction of Trustees of the Trust in a manner that most fairly reflects the security's value, or the amount that the Trust might reasonably expect to receive for the security upon its current sale in the ordinary course. Each such determination is based on a consideration of all relevant factors, which are likely to vary from one pricing context to another. These factors may include, but are not limited to, the type of security, the existence of any contractual restrictions on the security's disposition, the price and extent of public trading in similar securities of the issuer or of comparable companies, quotations or relevant information obtained from broker-dealers or other market participants, information obtained from the issuer, analysts, and/or the appropriate stock exchange (for exchange-traded securities), an analysis of the company's financial condition, and an evaluation of the forces that influence the issuer and the market(s) in which the security is purchased and sold.

For additional information on the Trust's policy regarding the valuation of investments and other significant accounting policies, please refer to the Trust's most recent financial statements included in its semiannual or annual report to shareholders.

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**Item 2. Controls and Procedures**

(a) It is the conclusion of the registrant's principal executive officer and principal financial officer that the effectiveness of the registrant's current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission's rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant's principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.

(b) There have been no changes in the registrant's internal controls over financial reporting during the fiscal quarter for which the report is being filed that have materially affected, or are reasonably likely to materially affect the registrant's internal control over financial reporting.

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**Signatures**

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.

Eaton Vance Senior Floating-Rate Trust

By: /s/ Scott H. Page

Scott H. Page  
President

Date: March 27, 2009

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: /s/ Scott H. Page

Scott H. Page  
President

Date: March 27, 2009

By: /s/ Barbara E. Campbell

Barbara E. Campbell  
Treasurer

Date: March 27, 2009