

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<br><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> |
| <br><b>Air Transport 0.9%</b> |   |                      |
| GBP 782,900                   | <b>Airport Development and Investment, Ltd.</b><br>Term Loan - Second Lien, 6.33%, Maturing April 7, 2011 | \$ 412,419           |
| 1,182,000                     | <b>Delta Air Lines, Inc.</b><br>Term Loan - Second Lien, 3.69%, Maturing April 30, 2014                   | 600,709              |
| 1,916,833                     | <b>Northwest Airlines, Inc.</b><br>DIP Loan, 2.39%, Maturing August 21, 2009                              | 1,619,723            |
|                               |   | <b>\$ 2,632,851</b>  |
| <br><b>Automotive 6.5%</b>    |   |                      |
| 1,957,967                     | <b>Accuride Corp.</b><br>Term Loan, 3.94%, Maturing January 31, 2012                                      | \$ 1,398,548         |
| 2,543,805                     | <b>Adesa, Inc.</b><br>Term Loan, 3.22%, Maturing October 18, 2013   | 1,719,612            |
| 1,370,985                     | <b>Affina Group, Inc.</b><br>Term Loan, 4.17%, Maturing November 30, 2011                                 | 822,591              |
| 1,921,613                     | <b>Allison Transmission, Inc.</b><br>Term Loan, 3.17%, Maturing September 30, 2014                        | 1,256,598            |
| 2,479,934                     | <b>Chrysler Financial</b><br>Term Loan, 6.00%, Maturing August 1, 2014                                    | 1,512,760            |
| 354,782                       | <b>CSA Acquisition Corp.</b><br>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><br>Term Loan, 6.55%, Maturing June 21, 2011                                    | 583,352              |
| 1,361,357                     | <b>Delphi Corp.</b><br>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><br>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><br>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<br><b>Hovstone Holdings, LLC</b>                                    | \$ 1,278,750         |
| 894,412                                      | Term Loan, 4.83%, Maturing July 1, 2009<br><b>LNR Property Corp.</b>  | 482,803              |
| 1,144,000                                    | Term Loan, 6.69%, Maturing July 3, 2011<br><b>Metroflag BP, LLC</b>   | 615,853              |
| 500,000                                      | Term Loan - Second Lien, 0.00%, Maturing June 30, 2009 <sup>(3)</sup><br><b>Mueller Water Products, Inc.</b>    | 37,500               |
| 1,766,802                                    | Term Loan, 2.77%, Maturing May 24, 2014<br><b>NCI Building Systems, Inc.</b>                                    | 1,428,901            |
| 553,061                                      | Term Loan, 2.18%, Maturing June 18, 2010<br><b>November 2005 Land Investors</b>                                 | 497,755              |
| 304,105                                      | Term Loan, 6.41%, Maturing May 9, 2011 <sup>(2)</sup><br><b>Panolam Industries Holdings, Inc.</b>               | 182,463              |
| 1,000,288                                    | Term Loan, 3.16%, Maturing September 30, 2012<br><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<br><b>South Edge, LLC</b>  | 346,457              |
| 787,500                                      | Term Loan, 0.00%, Maturing October 31, 2009 <sup>(3)</sup><br><b>TRU 2005 RE Holding Co.</b>                    | 123,375              |
| 4,600,000                                    | Term Loan, 3.45%, Maturing December 9, 2009<br><b>United Subcontractors, Inc.</b>                               | 2,222,375            |
| 834,057                                      | Term Loan - Second Lien, 11.69%, Maturing June 27, 2013 <sup>(2)(5)</sup><br><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><br>Term Loan, 7.39%, Maturing August 17, 2012  | \$ 860,062           |
| 1,170,296                                    | <b>Activant Solutions, Inc.</b><br>Term Loan, 3.44%, Maturing May 1, 2013                                       | 570,519              |
| 800,250                                      | <b>Affiliated Computer Services</b><br>Term Loan, 2.40%, Maturing March 20, 2013                                | 739,481              |
| 710,428                                      | Term Loan, 2.40%, Maturing March 20, 2013<br><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<br><b>Allied Barton Security Service</b>     | \$ 1,759,763 |
| 997,689                  | Term Loan, 6.75%, Maturing February 21, 2015<br><b>Education Management, LLC</b>         | 887,944      |
| 4,666,379                | Term Loan, 3.25%, Maturing June 1, 2013<br><b>Info USA, Inc.</b>                         | 3,579,112    |
| 606,375                  | Term Loan, 3.46%, Maturing February 14, 2012<br><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<br><b>iPayment, Inc.</b>      | 810,000      |
| 2,632,312                | Term Loan, 2.96%, Maturing May 10, 2013<br><b>Kronos, Inc.</b>                           | 1,737,326    |
| 1,047,024                | Term Loan, 3.71%, Maturing June 11, 2014<br><b>Language Line, Inc.</b>                   | 730,299      |
| 1,981,367                | Term Loan, 4.71%, Maturing June 11, 2011<br><b>Mitchell International, Inc.</b>          | 1,694,068    |
| 1,000,000                | Term Loan - Second Lien, 6.75%, Maturing March 28, 2015<br><b>N.E.W. Holdings I, LLC</b> | 590,000      |
| 1,981,955                | Term Loan, 4.24%, Maturing May 22, 2014<br><b>Protection One, Inc.</b>                   | 1,242,026    |
| 893,668                  | Term Loan, 2.66%, Maturing March 31, 2012<br><b>Quantum Corp.</b>                        | 625,567      |
| 264,563                  | Term Loan, 4.96%, Maturing July 12, 2014<br><b>Quintiles Transnational Corp.</b>         | 198,422      |
| 1,700,000                | Term Loan - Second Lien, 5.46%, Maturing March 31, 2014<br><b>Sabre, Inc.</b>            | 1,232,500    |
| 6,057,297                | Term Loan, 2.88%, Maturing September 30, 2014<br><b>Serena Software, Inc.</b>            | 2,774,999    |
| 480,000                  | Term Loan, 3.10%, Maturing March 10, 2013<br><b>Sitel (Client Logic)</b>                 | 290,400      |
| 1,866,855                | Term Loan, 6.58%, Maturing January 29, 2014<br><b>Solera Holdings, LLC</b>               | 1,157,450    |
| EUR 742,184              | Term Loan, 5.08%, Maturing May 15, 2014<br><b>SunGard Data Systems, Inc.</b>             | 665,205      |
| 7,159,425                | Term Loan, 3.71%, Maturing February 11, 2013<br><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<br><b>Transaction Network Services, Inc.</b> | 691,789              |
| 552,695                                     | Term Loan, 2.43%, Maturing May 4, 2012<br><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<br><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<br><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<br><b>Foxco Acquisition Sub., LLC</b>              | \$ 455,176           |
| 648,375                       | Term Loan, 7.25%, Maturing July 2, 2015<br><b>Insight Midwest Holdings, LLC</b>                 | 356,606              |
| 3,594,375                     | Term Loan, 2.45%, Maturing April 6, 2014<br><b>Mediacom Broadband Group</b>                     | 3,145,078            |
| 5,777,541                     | Term Loan, 2.06%, Maturing January 31, 2015<br><b>Mediacom Illinois, LLC</b>                    | 4,910,910            |
| 3,721,460                     | Term Loan, 1.81%, Maturing January 31, 2015<br><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<br><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<br><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<br><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<br><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><br><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<br><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<br><b>Celanese Holdings, LLC</b>           | 610,000      |
| 4,151,063                | Term Loan, 2.94%, Maturing April 2, 2014<br><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<br><b>First Chemical Holding</b>                        | 163,723      |
| EUR 965,273              | Term Loan, 7.66%, Maturing December 18, 2014<br><b>Foamex L.P.</b>                                    | 534,101      |
| 1,452,328                | Term Loan, 4.27%, Maturing February 12, 2013<br><b>Georgia Gulf Corp.</b>                             | 455,062      |
| 656,905                  | Term Loan, 7.91%, Maturing October 3, 2013<br><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<br><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<br><b>Innophos, Inc.</b>                   | 148,847      |
| 569,833                  | Term Loan, 3.41%, Maturing August 10, 2010<br><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<br><b>ISP Chemco, Inc.</b>                                  | 570,534      |
| 1,568,557                | Term Loan, 2.81%, Maturing June 4, 2014<br><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<br><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<br><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<br><b>MacDermid, Inc.</b>                                  | 189,819              |
| EUR 799,130                   | Term Loan, 4.02%, Maturing April 12, 2014<br><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<br><b>Momentive Performance Material</b> | 531,375              |
| 1,685,254                     | Term Loan, 2.69%, Maturing December 4, 2013<br><b>Propex Fabrics, Inc.</b>                         | 1,207,766            |
| 805,029                       | Term Loan, 7.25%, Maturing July 31, 2012 <sup>(2)</sup><br><b>Rockwood Specialties Group, Inc.</b> | 179,119              |
| 3,277,181                     | Term Loan, 1.91%, Maturing December 10, 2012<br><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<br><b>Solo Cup Co.</b>                                | 109,159              |
| 581,148                       | Term Loan, 5.08%, Maturing February 27, 2011<br><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<br><b>Blount, Inc.</b>                               | \$ 1,173,684         |
| 275,947                                   | Term Loan, 2.20%, Maturing August 9, 2010<br><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<br><b>GenTek, Inc.</b>                 | 374,377              |
| 498,533                                   | Term Loan, 3.33%, Maturing February 25, 2011<br><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<br><b>Johnson Diversey, Inc.</b>                     | 1,028,446            |
| 1,623,517                                 | Term Loan, 5.19%, Maturing December 16, 2011<br><b>Polymer Group, Inc.</b>                       | 1,444,930            |
| 2,299,915                                 | Term Loan, 3.35%, Maturing November 22, 2012<br><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<br><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<br><b>The Manitowoc Company, Inc.</b>                  | 99,421               |
| 1,250,000                                 | Term Loan, 6.50%, Maturing August 21, 2014<br><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<br><b>Consolidated Container Co.</b> | \$ 260,625           |
| 606,250                                   | Term Loan, 2.08%, Maturing November 15, 2012<br><b>Crown Americas, Inc.</b>                      | 541,078              |
| 2,180,701                                 | Term Loan, 4.51%, Maturing October 7, 2011<br><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 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 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 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><br><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>        |   |                      |
| 429,511                         | <b>AFC Enterprises, Inc.</b><br>Term Loan, 3.75%, Maturing May 23, 2009                                   | \$ 347,904           |
| GBP 980,000                     | <b>Aramark Corp.</b><br>Term Loan, 5.00%, Maturing January 27, 2014                                       | 1,157,476            |
| 1,108,550                       | <b>Buffets, Inc.</b><br>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              |
| 1,737,579                       | <b>CBRL Group, Inc.</b><br>Term Loan, 4.70%, Maturing April 27, 2013                                      | 1,303,184            |
| 373,356                         | <b>NPC International, Inc.</b><br>Term Loan, 2.76%, Maturing May 3, 2013                                  | 302,418              |
| 185,739                         | <b>OSI Restaurant Partners, LLC</b><br>Term Loan, 4.35%, Maturing May 9, 2013                             | 86,253               |
| 2,157,477                       | Term Loan, 2.69%, Maturing May 9, 2014  | 1,001,878            |
| 1,222,425                       | <b>QCE Finance, LLC</b><br>Term Loan, 3.75%, Maturing May 5, 2013   | 688,050              |
| 950,000                         | Term Loan - Second Lien, 7.22%, Maturing November 5, 2013   | 382,375              |
| 357,983                         | <b>Sagittarius Restaurants, LLC</b><br>Term Loan, 9.50%, Maturing March 29, 2013                          | 128,874              |
| EUR 741,246                     | <b>Selecta</b><br>Term Loan - Second Lien, 7.04%, Maturing December 28, 2015                              | 462,682              |
|                                 |   | <b>\$ 7,334,164</b>  |
| <b>Food/Drug Retailers 4.7%</b> |   |                      |
| 3,405,478                       | <b>General Nutrition Centers, Inc.</b><br>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 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 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><br>Term Loan, 2.85%, Maturing March 31, 2013        | \$ 449,378   |
| 703,142                  | <b>Hanger Orthopedic Group, Inc.</b><br>Term Loan, 2.42%, Maturing May 30, 2013            | 625,797      |
| 4,143,336                | <b>HCA, Inc.</b><br>Term Loan, 3.71%, Maturing November 18, 2013                           | 3,437,556    |
| 3,222,500                | <b>Health Management Association, Inc.</b><br>Term Loan, 3.21%, Maturing February 28, 2014 | 2,313,294    |
| 2,380,261                | <b>HealthSouth Corp.</b><br>Term Loan, 4.43%, Maturing March 10, 2013                      | 2,092,647    |
| 290,670                  | <b>Iasis Healthcare, LLC</b><br>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><br>Term Loan, 3.42%, Maturing March 28, 2013               | 426,533      |
| 989,950                  | <b>IM U.S. Holdings, LLC</b><br>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><br>Term Loan, 3.28%, Maturing February 12, 2013                      | 517,933      |
| 2,063,187                | <b>LifePoint Hospitals, Inc.</b><br>Term Loan, 3.82%, Maturing April 15, 2012              | 1,856,868    |
| 1,519,193                | <b>MultiPlan Merger Corp.</b><br>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><br>Term Loan, 4.54%, Maturing October 2, 2014                           | 539,490      |
| 1,012,440                | <b>National Mentor Holdings, Inc.</b><br>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><br>Term Loan, 3.75%, Maturing March 31, 2013       | 456,286      |
| 752,254                  | <b>Physiotherapy Associates, Inc.</b><br>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<br><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<br><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><br><b>Mega Blocks, Inc.</b>                           | 9,000                |
| 1,592,250                  | Term Loan, 8.75%, Maturing July 26, 2012<br><b>Metro-Goldwyn-Mayer Holdings, Inc.</b>                             | 358,256              |
| 7,835,864                  | Term Loan, 4.22%, Maturing April 8, 2012<br><b>National CineMedia, LLC</b>  | 3,612,333            |
| 2,750,000                  | Term Loan, 3.75%, Maturing February 13, 2015<br><b>Regal Cinemas Corp.</b>  | 1,752,143            |
| 4,447,474                  | Term Loan, 5.21%, Maturing November 10, 2010<br><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<br><b>Six Flags Theme Parks, Inc.</b>                                    | 128,000              |
| 1,107,813                  | Term Loan, 2.92%, Maturing April 30, 2015<br><b>Southwest Sports Group, LLC</b>                                   | 772,700              |
| 1,875,000                  | Term Loan, 4.00%, Maturing December 22, 2010<br><b>Ticketmaster</b>   | 1,453,125            |
| 1,750,000                  | Term Loan, 6.64%, Maturing July 22, 2014<br><b>Universal City Development Partners, Ltd.</b>                      | 1,295,000            |
| 1,721,345                  | Term Loan, 6.00%, Maturing June 9, 2011<br><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<br><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> |
| <br>                              |   |                     |
| <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> |
| <br>                              |   |                     |
| <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<br><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<br><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<br><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<br><b>Enterprise GP Holdings, L.P.</b>       | 95,480              |
| 1,113,750                | Term Loan, 3.25%, Maturing October 31, 2014<br><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<br><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<br><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<br><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<br><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<br><b>Local Insight Regatta Holdings, Inc.</b>     | 1,455,977    |
| 1,691,500                | Term Loan, 7.75%, Maturing April 23, 2015<br><b>MediaNews Group, Inc.</b>                     | 803,463      |
| 703,000                  | Term Loan, 4.66%, Maturing August 2, 2013<br><b>Mediannuaire Holding</b>                      | 236,208      |
| EUR 500,000              | Term Loan - Second Lien, 6.66%, Maturing April 10, 2016<br><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<br><b>Nebraska Book Co., Inc.</b>  | 300,000      |
| 1,380,374                | Term Loan, 6.38%, Maturing March 4, 2011<br><b>Nelson Education, Ltd.</b>                     | 1,021,477    |
| 493,750                  | Term Loan, 3.96%, Maturing July 5, 2014<br><b>Nielsen Finance, LLC</b>                        | 283,906      |
| 784,545                  | Term Loan, 3.88%, Maturing August 9, 2013<br><b>Philadelphia Newspapers, LLC</b>              | 627,636      |
| 708,076                  | Term Loan, 0.00%, Maturing June 29, 2013 <sup>(3)</sup><br><b>R.H. Donnelley Corp.</b>        | 118,013      |
| 2,802,577                | Term Loan, 6.75%, Maturing June 30, 2010<br><b>Reader s Digest Association, Inc. (The)</b>    | 1,824,010    |
| 3,242,250                | Term Loan, 3.61%, Maturing March 2, 2014<br><b>SGS International, Inc.</b>                    | 1,296,900    |
| 633,572                  | Term Loan, 4.14%, Maturing December 30, 2011<br><b>Source Interlink Companies, Inc.</b>       | 411,822      |
| 1,984,887                | Term Loan, 5.45%, Maturing August 1, 2014<br><b>Trader Media Corp.</b>                        | 1,081,763    |
| GBP 2,334,000            | Term Loan, 3.78%, Maturing March 23, 2015<br><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<br><b>SFX Entertainment</b>                       | \$ 656,250           |
| 1,059,626                                    | Term Loan, 4.26%, Maturing June 21, 2013<br><b>Sirius Satellite Radio, Inc.</b>            | 778,825              |
| 493,750                                      | Term Loan, 2.69%, Maturing December 19, 2012<br><b>Univision Communications, Inc.</b>      | 357,969              |
| 3,889,375                                    | Term Loan - Second Lien, 2.91%, Maturing March 29, 2009<br><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<br><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<br><b>Amscan Holdings, Inc.</b>                  | \$ 188,819           |
| 491,250                                      | Term Loan, 3.93%, Maturing May 25, 2013<br><b>Claire s Stores, Inc.</b>                    | 335,278              |
| 344,750                                      | Term Loan, 3.48%, Maturing May 24, 2014<br><b>Cumberland Farms, Inc.</b>                   | 126,791              |
| 1,532,628                                    | Term Loan, 2.90%, Maturing September 29, 2013<br><b>Educate, Inc.</b>                      | 1,256,755            |
| 500,000                                      | Term Loan - Second Lien, 6.71%, Maturing June 14, 2014<br><b>FTD, Inc.</b>                 | 125,000              |
| 1,446,375                                    | Term Loan, 6.75%, Maturing July 31, 2014<br><b>Harbor Freight Tools USA, Inc.</b>          | 1,251,114            |
| 637,307                                      | Term Loan, 9.75%, Maturing July 15, 2010<br><b>Josten s Corp.</b>                          | 398,317              |
| 1,509,741                                    | Term Loan, 2.45%, Maturing October 4, 2011<br><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<br><b>Centennial Cellular Operating Co., LLC</b> | \$ 560,000           |
| 4,445,833                | Term Loan, 3.51%, Maturing February 9, 2011<br><b>CommScope, Inc.</b>                                      | 4,328,437            |
| 1,961,597                | Term Loan, 3.68%, Maturing November 19, 2014<br><b>FairPoint Communications, Inc.</b>                      | 1,672,261            |
| 4,425,000                | Term Loan, 5.75%, Maturing March 31, 2015<br><b>Intelsat Subsidiary Holding Co.</b>                        | 2,771,156            |
| 953,063                  | Term Loan, 3.93%, Maturing July 3, 2013<br><b>Iowa Telecommunications Services</b>                         | 845,247              |
| 1,616,000                | Term Loan, 3.09%, Maturing November 23, 2011<br><b>IPC Systems, Inc.</b>                                   | 1,393,800            |
| 500,000                  | Term Loan - Second Lien, 6.75%, Maturing May 31, 2015<br><b>Macquarie UK Broadcast Ventures, Ltd.</b>      | 95,834               |
| GBP 754,894              | Term Loan, 3.59%, Maturing December 26, 2014<br><b>NTelos, Inc.</b>  | 696,053              |
| 1,159,783                | Term Loan, 2.66%, Maturing August 24, 2011<br><b>Palm, Inc.</b>  | 1,041,630            |
| 765,313                  | Term Loan, 3.91%, Maturing April 24, 2014<br><b>Stratos Global Corp.</b>                                   | 355,870              |
| 987,000                  | Term Loan, 3.95%, Maturing February 13, 2012<br><b>Trilogy International Partners</b>                      | 848,820              |
| 850,000                  | Term Loan, 4.96%, Maturing June 29, 2012<br><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>    |  |                      |
| 269,751                  | <b>AEI Finance Holding, LLC</b><br>Revolving Loan, 3.41%, Maturing March 30, 2012                          | \$ 161,176           |
| 1,923,302                | Term Loan, 4.46%, Maturing March 30, 2014<br><b>Astoria Generating Co.</b>                                 | 1,149,173            |
| 1,000,000                | Term Loan - Second Lien, 4.11%, Maturing August 23, 2013<br><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<br/>(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><br>10.25%, 2/1/15        | \$ 58,000         |
| 125   | <b>Hawker Beechcraft Acquisition</b><br>9.75%, 4/1/17                | 23,125            |
| 85  | <b>Vought Aircraft Industries, Inc., Sr. Notes</b><br>8.00%, 7/15/11 | 52,275            |
|   |  | <b>\$ 133,400</b> |
|   | <b>Air Transport 0.1%</b>  |                   |
| \$ 207                                      | <b>Continental Airlines</b><br>7.033%, 6/15/11                       | \$ 149,094        |
|   |  | <b>\$ 149,094</b> |
|   | <b>Automotive 0.1%</b>   |                   |
| \$ 335                                      | <b>Altra Industrial Motion, Inc.</b><br>9.00%, 12/1/11               | \$ 324,950        |
| 100   | <b>Commercial Vehicle Group, Inc., Sr. Notes</b><br>8.00%, 7/1/13    | 45,500            |
| 40  | <b>Tenneco, Inc., Sr. Notes</b><br>8.125%, 11/15/15                  | 14,000            |



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| <b>Principal<br/>Amount<br/>(000 s<br/>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><br>8.00%, 4/15/12 | \$ | 48,500  |
|    | 190 | <b>Kabel Deutschland GmbH</b><br>10.625%, 7/1/14                        |    | 184,300 |
|    | 120 | <b>Mediacom Broadband Corp., Sr. Notes</b><br>8.50%, 10/15/15           |    | 103,800 |
|    | 40  | <b>National Cable PLC</b><br>8.75%, 4/15/14                             |    | 34,200  |

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| <b>Principal<br/>Amount<br/>(000 s<br/>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%**

|    |     |   |                   |
|----|-----|---|-------------------|
|    |     | <b>Environmental Systems Products Holdings, Inc., Jr. Notes</b> |                   |
| \$ | 373 | 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> |

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

\$ 2,519,876

**Home Furnishings 0.0%**

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

|        |                 |           |
|--------|-----------------|-----------|
| \$ 115 | 8.125%, 6/15/14 | \$ 92,575 |
|--------|-----------------|-----------|

\$ 92,575

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| <b>Principal<br/>Amount<br/>(000 s<br/>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)</sup> <sup>(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)</sup> <sup>(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><br>11.00%, 6/15/15 <sup>(6)</sup> | 35 | 55,775 |
|-----|--|----|--------|

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| <b>Principal<br/>Amount<br/>(000 s<br/>omitted)</b> | <b>Security</b>   | <b>Value</b>        |
|---|---|---------------------|
| \$ 300  | <b>Galaxy Entertainment Finance</b><br>9.875%, 12/15/12 <sup>(6)</sup>                          | \$ 157,500          |
| 95  | <b>Greektown Holdings, LLC, Sr. Notes</b><br>10.75%, 12/1/13 <sup>(3)</sup> <sup>(6)</sup>      | 18,525              |
| 240   | <b>Host Hotels and Resorts, LP, Sr. Notes</b><br>6.75%, 6/1/16                                  | 193,200             |
| 145   | <b>Indianapolis Downs, LLC &amp; Capital Corp., Sr. Notes</b><br>11.00%, 11/1/12 <sup>(6)</sup> | 78,300              |
| 500   | <b>Inn of the Mountain Gods, Sr. Notes</b><br>12.00%, 11/15/10                                  | 102,500             |
| 140   | <b>Majestic HoldCo, LLC</b><br>12.50%, 10/15/11 <sup>(6)</sup>                                  | 1,400               |
| 20  | <b>MGM Mirage, Inc.</b><br>7.50%, 6/1/16  | 10,900              |
| 140   | <b>Mohegan Tribal Gaming Authority, Sr. Sub. Notes</b><br>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><br>8.75%, 4/15/12  | 344,375             |
| 25  | <b>Pinnacle Entertainment, Inc., Sr. Sub. Notes</b><br>8.25%, 3/15/12                           | 23,000              |
| 140   | 7.50%, 6/15/15  | 102,200             |
| 102   | <b>Pokagon Gaming Authority, Sr. Notes</b><br>10.375%, 6/15/14 <sup>(6)</sup>                   | 89,760              |
| 110   | <b>San Pasqual Casino</b><br>8.00%, 9/15/13 <sup>(6)</sup>                                      | 84,150              |
| 60  | <b>Scientific Games Corp.</b><br>7.875%, 6/15/16 <sup>(6)</sup>                                 | 53,400              |
| 175   | <b>Seminole Hard Rock Entertainment, Variable Rate</b><br>4.496%, 3/15/14 <sup>(6)</sup>        | 84,000              |
| 40  | <b>Trump Entertainment Resorts, Inc.</b><br>8.50%, 6/1/15 <sup>(3)</sup>                        | 6,100               |
| 310   | <b>Tunica-Biloxi Gaming Authority, Sr. Notes</b><br>9.00%, 11/15/15 <sup>(6)</sup>              | 237,150             |
| 307   | <b>Waterford Gaming, LLC, Sr. Notes</b><br>8.625%, 9/15/14 <sup>(6)</sup>                       | 204,155             |
| 390   | <b>Wynn Las Vegas, LLC</b><br>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><br>9.00%, 12/15/14 | \$ | 31,850  |
|    | 675 | <b>FMG Finance PTY, Ltd.</b><br>10.625%, 9/1/16 <sup>(6)</sup>  |    | 442,125 |
|    |     | 36  |    |         |

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

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| <b>Principal<br/>Amount<br/>(000 s<br/>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<br/>Amount<br/>(000 s<br/>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><br>8.75%, 5/1/14  | \$ 240,000        |
| 535   | <b>Neiman Marcus Group, Inc.</b><br>9.00%, 10/15/15  | 240,750           |
| 165   | 10.375%, 10/15/15  | 75,900            |
| 10  | <b>Sally Holdings, LLC</b><br>9.25%, 11/15/14  | 9,250             |
| 20  | <b>Sally Holdings, LLC, Sr. Notes</b><br>10.50%, 11/15/16  | 16,600            |
| 195   | <b>Toys R Us</b><br>7.375%, 10/15/18   | 70,200            |
| 545   | <b>Yankee Acquisition Corp., Series B</b><br>8.50%, 2/15/15  | 264,325           |
|   |  | <b>\$ 917,025</b> |
| <b>Steel 0.1%</b>                                   |  |                   |
| \$ 445  | <b>RathGibson, Inc., Sr. Notes</b><br>11.25%, 2/15/14  | \$ 100,125        |
| 205   | <b>Steel Dynamics, Inc., Sr. Notes</b><br>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><br>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.,<br/>Sr. Notes</b><br>10.125%, 6/15/13 | \$ 202,313        |
| 300   | <b>Digicel Group, Ltd., Sr. Notes</b><br>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<br/>(000 s<br/>omitted)</b>                             | <b>Security</b>   | <b>Value</b>         |
|---|---|----------------------|
| <b>Utilities 0.3%</b>   |   |                      |
| \$ 55   | <b>AES Corp.</b><br>8.00%, 10/15/17                       | \$ 51,975            |
| 25  | <b>Edison Mission Energy, Sr. Notes</b><br>7.50%, 6/15/13 | 24,125               |
| 390   | <b>NGC Corp.</b><br>7.625%, 10/15/26                      | 220,350              |
| 165   | <b>NRG Energy, Inc.</b><br>7.25%, 2/1/14                  | 157,988              |
| 355   | 7.375%, 1/15/17   | 333,700              |
| 20  | <b>Reliant Energy, Inc., Sr. Notes</b><br>7.625%, 6/15/14 | 16,450               |
|   |   | <b>\$ 804,588</b>    |
| <b>Total Corporate Bonds &amp; Notes<br/>(identified cost \$45,766,760)</b> |   | <b>\$ 28,996,484</b> |

**Asset-Backed Securities 0.5%**

| <b>Principal Amount<br/>(000 s<br/>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%,<br>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<br>16,930,601                  | United States Dollar<br>22,173,670 | \$ 503,708   |
| 2/27/09                | British Pound Sterling<br>7,985,355 | United States Dollar<br>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<br/>in<br/>Securities</b> | <b>Other<br/>Financial<br/>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<br/>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                              |

**Balance as of January 31, 2009** **\$ 1,012,826**

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