EATON VANCE SENIOR FLOATING RATE TRUST
Form N-Q
September 28, 2007

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act File Number	**811-21411**

Eaton Vance Senior Floating-Rate Trust

(Exact Name of Registrant as Specified in Charter)

The Eaton Vance Building, **255 State Street, Boston, Massachusetts** (Address of Principal Executive Offices)	**02109** (Zip code)

Alan R. Dynner, Esq.
Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109
(Name and Address of Agent for Services)

(Registrant s Telephone Number, Including Area Code)	(617) 482-8260
Date of Fiscal Year End	October 31
Date of Reporting Period	July 31, 2007

Item 1. Schedule of Investments

Eaton Vance Senior Floating-Rate Trust **as of July 31, 2007**

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior, Floating Rate Interests 151.7% (1)

Principal Amount	Borrower/Tranche Description	Value
Aerospace and Defense 2.1%		
	Evergreen International Aviation	
$ 1,468,616	Term Loan, 8.86%, Maturing October 31, 2011	$ 1,461,273
	Hawker Beechcraft Acquisition	
176,702	Term Loan, 5.26%, Maturing March 26, 2014	168,530
2,083,077	Term Loan, 7.36%, Maturing March 26, 2014	1,986,735
	Hexcel Corp.	
1,383,103	Term Loan, 7.11%, Maturing March 1, 2012	1,365,814
	IAP Worldwide Services, Inc.	
960,375	Term Loan, 9.69%, Maturing December 30, 2012	876,342
	Spirit AeroSystems, Inc.	
1,617,935	Term Loan, 7.11%, Maturing December 31, 2011	1,626,024
	TransDigm, Inc.	
1,625,000	Term Loan, 7.36%, Maturing June 23, 2013	1,611,797
	Vought Aircraft Industries, Inc.	
2,133,588	Term Loan, 7.83%, Maturing December 17, 2011	2,117,586
	Wesco Aircraft Hardware Corp.	
1,153,458	Term Loan, 7.61%, Maturing September 29, 2013	1,107,320
	Wyle Laboratories, Inc.	
245,059	Term Loan, 8.11%, Maturing January 28, 2011	240,770
		$ 12,562,191
Air Transport 1.1%		
	Airport Development and Investment	
GBP 1,000,000	Term Loan, 10.03%, Maturing April 7, 2011	$ 2,021,764
	Delta Air Lines, Inc.	
1,200,000	Term Loan, 8.61%, Maturing April 30, 2014	1,184,100
	Northwest Airlines, Inc.	
2,100,000	DIP Loan, 7.34%, Maturing August 21, 2008	2,054,062
	Orbitz Worldwide, Inc.	
1,180,000	Term Loan, 8.34%, Maturing July 25, 2014	1,178,525
		$ 6,438,451
Automotive 6.7%		
	AA Acquisitions Co., Ltd.	
GBP 1,000,000	Term Loan, 8.18%, Maturing June 25, 2012	$ 2,022,906
	Accuride Corp.	
1,957,967	Term Loan, 7.38%, Maturing January 31, 2012	1,902,899
	Adesa, Inc.	
4,225,000	Term Loan, 7.61%, Maturing October 18, 2013	3,900,203
	Affina Group, Inc.	
1,370,985	Term Loan, 8.36%, Maturing November 30, 2011	1,354,705
	AxleTech International Holding, Inc.	
1,750,000	Term Loan, 11.86%, Maturing April 21, 2013	1,745,625

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		CSA Acquisition Corp.	
$ 360,139		Term Loan, 7.88%, Maturing December 23, 2011	$ 351,226
900,286		Term Loan, 7.88%, Maturing December 23, 2011	878,004
492,500		Term Loan, 7.88%, Maturing December 23, 2012	479,572
		Dana Corp.	
2,350,000		Term Loan, 7.88%, Maturing March 30, 2008	2,317,687
		Dayco Products, LLC	
1,951,090		Term Loan, 7.85%, Maturing June 21, 2011	1,895,810
		Federal-Mogul Corp.	
2,915,607		Revolving Loan, 6.83%, Maturing December 31, 2007 (2)	2,786,834
		Ford Motor Co.	
1,766,125		Term Loan, 8.36%, Maturing December 15, 2013	1,669,110
		General Motors Corp.	
2,440,244		Term Loan, 7.74%, Maturing November 29, 2013	2,352,549
		Goodyear Tire & Rubber Co.	
2,400,000		Term Loan, 6.85%, Maturing April 30, 2010	2,307,000
1,000,000		Term Loan, 8.82%, Maturing March 1, 2011	970,000
		HLI Operating Co., Inc.	
EUR	109,091	Term Loan, 6.86%, Maturing May 30, 2014	147,587
EUR	1,890,909	Term Loan, 6.87%, Maturing May 30, 2014	2,558,172
		Jason, Inc.	
450,000		Term Loan, 7.82%, Maturing April 30, 2010	439,875
		Keystone Automotive Operations, Inc.	
895,500		Term Loan, 8.84%, Maturing January 12, 2012	841,770
		Osprey Acquisitions, Ltd	
GBP	1,000,000	Term Loan, 7.96%, Maturing September 30, 2011	1,991,409
		R.J. Tower Corp.	
1,725,000		Revolving Loan, 6.19%, Maturing February 2, 2008	1,716,915
		The Hertz Corp.	
400,000		Term Loan, 5.36%, Maturing December 21, 2012	388,667
2,228,814		Term Loan, 7.10%, Maturing December 21, 2012	2,165,665
		TriMas Corp.	
234,375		Term Loan, 7.57%, Maturing August 2, 2011	233,203
1,008,008		Term Loan, 7.61%, Maturing August 2, 2013	1,002,968
		United Components, Inc.	
1,346,629		Term Loan, 7.36%, Maturing June 30, 2010	1,306,230
			$ 39,726,591
Beverage and Tobacco 0.6%			
		Constellation Brands, Inc.	
$ 583,333		Term Loan, 6.88%, Maturing June 5, 2013	$ 568,542
		Culligan International Co.	
EUR	975,000	Term Loan, 8.85%, Maturing May 31, 2013	1,337,965
		Southern Wine & Spirits of America, Inc.	
1,431,450		Term Loan, 6.86%, Maturing May 31, 2012	1,408,189
			$ 3,314,696

Brokers, Dealers and Investment Houses 0.1%			
		AmeriTrade Holding Corp.	
$	730,172	Term Loan, 6.82%, Maturing December 31, 2012	$ 714,352
			$ 714,352
Building and Development 6.5%			
		Beacon Sales Acquisition, Inc.	
$	694,750	Term Loan, 7.36%, Maturing September 30, 2013	$ 677,381
		BioMed Realty, L.P.	
3,055,000		Term Loan, 7.57%, Maturing May 31, 2010	3,058,819
		Brickman Group Holdings, Inc.	
1,221,938		Term Loan, 7.34%, Maturing January 23, 2014	1,209,718
		Building Materials Corp. of America	
1,417,884		Term Loan, 8.13%, Maturing February 22, 2014	1,318,632
		Capital Automotive (REIT)	
1,232,598		Term Loan, 7.07%, Maturing December 16, 2010	1,208,973
		Epco / Fantome, LLC	
1,464,000		Term Loan, 7.98%, Maturing November 23, 2010	1,467,660
		Hovstone Holdings, LLC	
1,425,127		Term Loan, 6.84%, Maturing February 28, 2009	1,403,750
		Lanoga Corp.	
1,237,547		Term Loan, 9.00%, Maturing June 29, 2013	1,225,171
		LNR Property Corp.	
2,800,000		Term Loan, 8.11%, Maturing July 3, 2011	2,695,501
		Metroflag BP, LLC (BP Parent)	
500,000		Term Loan, 14.32%, Maturing July 1, 2008	501,250
		Mueller Water Products, Inc.	
1,793,708		Term Loan, 7.10%, Maturing May 24, 2014	1,724,201
		NCI Building Systems, Inc.	
594,000		Term Loan, 6.82%, Maturing June 18, 2010	587,875
		Nortek, Inc.	
2,718,113		Term Loan, 7.61%, Maturing August 27, 2011	2,619,581
		November 2005 Land Investors	
396,647		Term Loan, 8.07%, Maturing May 9, 2011	397,639
		Panolam Industries Holdings, Inc.	
551,491		Term Loan, 8.11%, Maturing September 30, 2012	529,432
		PLY GEM Industries, Inc.	
1,851,022		Term Loan, 8.11%, Maturing August 15, 2011	1,752,301
69,164		Term Loan, 8.11%, Maturing August 15, 2011	65,475
		Realogy Corp.	
901,516		Term Loan, 5.32%, Maturing September 1, 2014	850,644
3,348,484		Term Loan, 8.36%, Maturing September 1, 2014	3,159,533
		South Edge, LLC	
787,500		Term Loan, 7.38%, Maturing October 31, 2009	756,000
		Stile Acquisition Corp.	
1,166,464		Term Loan, 7.36%, Maturing April 6, 2013	1,087,952

		Stile U.S. Acquisition Corp.	
$	1,168,456	Term Loan, 7.36%, Maturing April 6, 2013	$ 1,089,810
		Tousa/Kolter, LLC	
1,297,200		Term Loan, 8.61%, Maturing January 7, 2008	1,298,821
		TRU 2005 RE Holding Co.	
4,100,000		Term Loan, 8.32%, Maturing December 9, 2008	4,059,000
		United Subcontractors, Inc.	
825,000		Term Loan, 12.61%, Maturing June 27, 2013	789,937
		Wintergames Acquisition ULC	
2,875,351		Term Loan, 7.32%, Maturing October 26, 2007	2,882,540
			$ 38,417,596
Business Equipment and Services	**11.4%**		
		ACCO Brands Corp.	
$	1,307,450	Term Loan, 7.11%, Maturing August 17, 2012	$ 1,271,495
		Activant Solutions, Inc.	
721,446		Term Loan, 7.38%, Maturing May 1, 2013	683,570
		Affiliated Computer Services	
812,625		Term Loan, 7.32%, Maturing March 20, 2013	791,407
2,153,250		Term Loan, 7.32%, Maturing March 20, 2013	2,097,026
		Affinion Group, Inc.	
2,585,796		Term Loan, 7.86%, Maturing October 17, 2012	2,570,038
		Allied Security Holdings, LLC	
1,264,545		Term Loan, 8.36%, Maturing June 30, 2010	1,232,932
		Buhrmann US, Inc.	
3,083,643		Term Loan, 7.11%, Maturing December 31, 2010	3,006,551
		DynCorp International, LLC	
1,079,116		Term Loan, 7.63%, Maturing February 11, 2011	1,053,487
		Education Management, LLC	
2,777,595		Term Loan, 7.13%, Maturing June 1, 2013	2,642,573
		Info USA, Inc.	
615,656		Term Loan, 7.36%, Maturing February 14, 2012	606,421
		ista International GmbH	
EUR	138,439	Term Loan, 6.10%, Maturing May 14, 2015	185,830
EUR	1,136,561	Term Loan, 6.10%, Maturing May 14, 2015	1,538,767
		Kronos, Inc.	
1,100,000		Term Loan, 7.61%, Maturing June 11, 2014	1,069,750
		Language Line, Inc.	
2,215,399		Term Loan, 8.61%, Maturing June 11, 2011	2,179,860
		Mitchell International, Inc.	
1,000,000		Term Loan, 10.63%, Maturing March 28, 2015	950,000
		N.E.W. Holdings I, LLC	
981,955		Term Loan, 7.86%, Maturing May 22, 2014	913,218
		Nielsen Finance, LLC	
6,873,063		Term Loan, 7.36%, Maturing August 9, 2013	6,705,264

		Protection One, Inc.	
$ 907,452		Term Loan, 7.59%, Maturing March 31, 2012	$ 875,691
		Quantum Corp.	
425,000		Term Loan, 8.82%, Maturing July 12, 2014	416,500
		Quintiles Transnational Corp.	
1,700,000		Term Loan, 9.36%, Maturing March 31, 2014	1,657,500
		Sabare, Inc.	
4,057,297		Term Loan, 7.61%, Maturing September 30, 2014	3,721,121
		Serena Software, Inc.	
517,500		Term Loan, 7.34%, Maturing March 10, 2013	496,369
		Sitel (Client Logic)	
1,995,594		Term Loan, 7.85%, Maturing January 29, 2014	1,950,693
		Solera Holdings, Inc.	
EUR	798,000	Term Loan, 6.19%, Maturing May 15, 2014	1,034,994
		SunGard Data Systems, Inc.	
12,838,983		Term Loan, 7.36%, Maturing February 11, 2013	12,358,856
		TDS Investor Corp.	
EUR	1,054,228	Term Loan, 6.66%, Maturing August 23, 2013	1,422,035
1,345,107		Term Loan, 7.82%, Maturing August 23, 2013	1,317,154
269,897		Term Loan, 7.86%, Maturing August 23, 2013	264,288
		Transaction Network Services, Inc.	
656,422		Term Loan, 7.36%, Maturing May 4, 2012	646,576
		US Investigations Services, Inc.	
1,180,231		Term Loan, 8.07%, Maturing October 14, 2012	1,183,182
1,537,634		Term Loan, 8.07%, Maturing October 14, 2013	1,541,478
		Valassis Communications, Inc.	
479,196		Term Loan, 7.11%, Maturing March 2, 2014	459,429
		VWR International, Inc.	
1,625,000		Term Loan, 7.86%, Maturing June 28, 2013	1,580,312
		WAM Acquisition, S.A.	
EUR	245,946	Term Loan, 6.57%, Maturing May 4, 2014	323,103
EUR	154,054	Term Loan, 6.57%, Maturing May 4, 2014	202,383
EUR	245,946	Term Loan, 6.82%, Maturing May 4, 2015	324,927
EUR	154,054	Term Loan, 6.82%, Maturing May 4, 2015	203,526
		West Corp.	
3,432,772		Term Loan, 7.75%, Maturing October 24, 2013	3,308,811
		Williams Scotsman, Inc.	
750,000		Term Loan, 6.82%, Maturing June 27, 2010	731,250
		Worldspan, L.P.	
1,393,000		Term Loan, 8.61%, Maturing December 7, 2013	1,379,070
			$ 66,897,437
Cable and Satellite Television	**9.4%**		
		Atlantic Broadband Finance, LLC	
$ 4,251,578		Term Loan, 7.61%, Maturing February 10, 2011	$ 4,147,946
		Bragg Communications, Inc.	
1,021,125		Term Loan, 7.11%, Maturing August 31, 2011	1,021,125

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			Bresnan Broadband Holdings, LLC	
$	500,000		Term Loan, 7.36%, Maturing March 29, 2014	$ 482,678
	1,200,000		Term Loan, 9.86%, Maturing March 29, 2014	1,168,000
			Charter Communications Operating, Inc	
	12,118,808		Term Loan, 7.36%, Maturing April 28, 2013	11,549,224
			CSC Holdings, Inc.	
	2,962,500		Term Loan, 7.07%, Maturing March 29, 2013	2,852,994
			Insight Midwest Holdings, LLC	
	5,325,000		Term Loan, 7.36%, Maturing April 6, 2014	5,171,166
			Mediacom Broadband Group	
	5,865,973		Term Loan, 7.10%, Maturing January 31, 2015	5,660,664
			Mediacom Illinois, LLC	
	2,770,826		Term Loan, 7.10%, Maturing January 31, 2015	2,680,774
			NTL Investment Holdings, Ltd.	
	2,492,490		Term Loan, 7.36%, Maturing March 30, 2012	2,463,672
GBP	530,337		Term Loan, 8.29%, Maturing March 30, 2012	1,058,139
GBP	269,663		Term Loan, 8.29%, Maturing March 30, 2012	538,037
			Orion Cable GmbH	
EUR	1,075,000		Term Loan, 6.97%, Maturing October 31, 2014	1,441,164
EUR	1,075,000		Term Loan, 7.22%, Maturing October 31, 2015	1,448,521
			Persona Communications Corp.	
	161,968		Term Loan, 8.07%, Maturing October 12, 2013	161,563
	260,719		Term Loan, 8.07%, Maturing October 12, 2013	260,067
	825,000		Term Loan, 11.32%, Maturing April 12, 2014	831,187
			ProSiebenSat.1 Media AG	
EUR		593,401	Term Loan, 6.60%, Maturing March 2, 2015	768,110
EUR		11,076	Term Loan, Maturing June 26, 2015 (3)	14,309
EUR		272,924	Term Loan, Maturing June 26, 2015 (3)	352,577
EUR		593,401	Term Loan, 6.98%, Maturing March 2, 2016	772,171
EUR		464,852	Term Loan, 8.35%, Maturing September 2, 2016	599,194
EUR		375,000	Term Loan, Maturing March 2, 2017 (3)	494,711
			UPC Broadband Holding B.V.	
EUR		4,050,000	Term Loan, 6.30%, Maturing June 30, 2009	5,404,254
	1,950,000		Term Loan, 7.13%, Maturing October 16, 2011	1,889,062
			YPSO Holding SA	
EUR		541,621	Term Loan, 6.61%, Maturing July 28, 2014	719,950
EUR		209,021	Term Loan, 6.61%, Maturing July 28, 2014	277,841
EUR		249,358	Term Loan, 6.61%, Maturing July 28, 2014	331,459
EUR		1,000,000	Term Loan, 6.86%, Maturing July 28, 2015	1,343,613
				$ 55,904,172
Chemicals and Plastics	**10.0%**			
			Brenntag Holding GmbH and Co. KG	
$	373,091		Term Loan, 7.39%, Maturing December 23, 2013	$ 366,562
	1,526,909		Term Loan, 7.39%, Maturing December 23, 2013	1,500,188
	1,000,000		Term Loan, 9.39%, Maturing December 23, 2015	997,500

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	Celanese Holdings, LLC	
$ 4,214,438	Term Loan, 7.11%, Maturing April 2, 2014	$ 3,975,116
	Cognis GmbH	
EUR 803,279	Term Loan, 6.15%, Maturing September 15, 2013	1,064,107
EUR 196,721	Term Loan, 6.15%, Maturing September 15, 2013	260,598
	First Chemical Holding	
EUR 1,000,000	Term Loan, 6.18%, Maturing December 18, 2014 (2)	1,342,157
	Georgia Gulf Corp.	
932,109	Term Loan, 7.82%, Maturing October 3, 2013	910,671
	Hercules, Inc.	
659,325	Term Loan, 6.82%, Maturing October 8, 2010	653,473
	Hexion Specialty Chemicals, Inc.	
500,000	Term Loan, 7.63%, Maturing May 5, 2012	483,594
4,497,697	Term Loan, 7.63%, Maturing May 5, 2013	4,338,874
977,028	Term Loan, 7.63%, Maturing May 5, 2013	942,527
	Huish Detergents, Inc.	
950,000	Term Loan, 7.32%, Maturing April 26, 2014	883,500
	INEOS Group	
1,608,750	Term Loan, 7.58%, Maturing December 14, 2013	1,563,705
1,608,750	Term Loan, 8.08%, Maturing December 14, 2014	1,563,705
	Innophos, Inc.	
632,897	Term Loan, 7.57%, Maturing August 10, 2010	620,239
	Invista B.V.	
2,504,568	Term Loan, 6.86%, Maturing April 29, 2011	2,416,908
1,327,606	Term Loan, 6.86%, Maturing April 29, 2011	1,281,140
	ISP Chemco, Inc.	
2,600,000	Term Loan, 7.13%, Maturing June 4, 2014	2,497,300
	Kleopatra	
EUR 575,000	Term Loan, 6.60%, Maturing January 3, 2016	787,089
825,000	Term Loan, 7.83%, Maturing January 3, 2016	825,000
	Kranton Polymers, LLC	
3,233,973	Term Loan, 7.38%, Maturing May 12, 2013	3,120,784
	Lucite International Group Holdings	
604,769	Term Loan, 7.61%, Maturing July 7, 2013	580,578
214,122	Term Loan, 7.61%, Maturing July 7, 2013	205,557
	Lyondell Chemical Co.	
3,970,000	Term Loan, 6.86%, Maturing August 16, 2013	3,904,249
	MacDermid, Inc.	
EUR 997,500	Term Loan, 6.41%, Maturing April 12, 2014	1,344,946
	Millenium Inorganic Chemicals	
350,000	Term Loan, 7.61%, Maturing April 30, 2014	336,583
975,000	Term Loan, 11.11%, Maturing October 31, 2014	945,750
	Momentive Performance Material	
1,716,375	Term Loan, 7.63%, Maturing December 4, 2013	1,619,113
	Nalco Co.	
5,411,119	Term Loan, 7.10%, Maturing November 4, 2010	5,286,360

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		Professional Paint, Inc.	
$ 717,750		Term Loan, 7.88%, Maturing May 31, 2012	$ 681,862
350,000		Term Loan, 11.63%, Maturing May 31, 2013	330,750
		Propex Fabrics, Inc.	
821,109		Term Loan, 8.36%, Maturing July 31, 2012	808,792
		Rockwood Specialties Group, Inc.	
4,338,750		Term Loan, 6.86%, Maturing December 10, 2012	4,234,199
		Solo Cup Co.	
2,624,667		Term Loan, 8.84%, Maturing February 27, 2011	2,565,612
		Solutia, Inc.	
1,748,505		DIP Loan, 8.36%, Maturing March 31, 2008	1,739,763
		Wellman, Inc.	
2,250,000		Term Loan, 9.36%, Maturing February 10, 2009	2,171,250
			$ 59,150,101
Clothing/Textiles 0.2%			
		St. John Knits International, Inc.	
$ 577,673		Term Loan, 8.36%, Maturing March 23, 2012	$ 580,561
		The William Carter Co.	
635,069		Term Loan, 6.85%, Maturing July 14, 2012	605,432
			$ 1,185,993
Conglomerates 3.3%			
		Amsted Industries, Inc.	
$ 1,715,703		Term Loan, 7.36%, Maturing October 15, 2010	$ 1,651,365
		Blount, Inc.	
341,288		Term Loan, 7.09%, Maturing August 9, 2010	339,013
		Doncasters (Dunde HoldCo 4 Ltd.)	
475,000		Term Loan, Maturing July 13, 2015 (3)	475,000
475,000		Term Loan, Maturing July 13, 2015 (3)	475,000
GBP	500,000	Term Loan, Maturing January 13, 2016 (3)	1,016,025
		Euramax International, Inc.	
604,965		Term Loan, 8.38%, Maturing June 28, 2012	579,002
501,316		Term Loan, 13.36%, Maturing June 28, 2013	469,357
248,684		Term Loan, 13.36%, Maturing June 28, 2013	232,831
		GenTek, Inc.	
512,432		Term Loan, 7.36%, Maturing February 25, 2011	501,863
		Goodman Global Holdings, Inc.	
884,814		Term Loan, 7.13%, Maturing December 23, 2011	864,906
		ISS Holding A/S	
EUR	147,368	Term Loan, 6.16%, Maturing December 31, 2013	197,237
EUR	1,052,632	Term Loan, 6.16%, Maturing December 31, 2013	1,408,835
		Jarden Corp.	
2,161,477		Term Loan, 7.11%, Maturing January 24, 2012	2,119,598
1,217,997		Term Loan, 7.11%, Maturing January 24, 2012	1,194,651
		Johnson Diversey, Inc.	
1,680,408		Term Loan, 7.86%, Maturing December 16, 2011	1,621,593

		Polymer Group, Inc.	
$	2,536,375	Term Loan, 7.61%, Maturing November 22, 2012	$ 2,485,647
		RBS Global, Inc.	
296,250		Term Loan, 7.64%, Maturing July 19, 2013	282,178
		Rexnord Corp.	
1,284,836		Term Loan, 7.86%, Maturing July 19, 2013	1,223,806
		RGIS Holdings, LLC	
119,048		Term Loan, 0.00%, Maturing April 30, 2014 (2)	116,667
2,380,952		Term Loan, 7.86%, Maturing April 30, 2014	2,333,333
			$ 19,587,907
Containers and Glass Products 4.9%			
		Berry Plastics Corp.	
$	1,895,250	Term Loan, 7.36%, Maturing April 3, 2015	$ 1,783,565
		Bluegrass Container Co.	
376,200		Term Loan, 7.60%, Maturing June 30, 2013	368,833
1,257,300		Term Loan, 7.60%, Maturing June 30, 2013	1,232,678
284,848		Term Loan, 10.32%, Maturing December 30, 2013	281,110
890,152		Term Loan, 10.32%, Maturing December 30, 2013	878,468
		Consolidated Container Co.	
1,000,000		Term Loan, 10.83%, Maturing September 28, 2014	892,500
		Crown Americas, LLC	
618,750		Term Loan, 7.11%, Maturing November 15, 2012	609,469
		Graham Packaging Holdings Co.	
4,239,375		Term Loan, 7.63%, Maturing October 7, 2011	4,045,072
		Graphic Packaging International, Inc.	
5,746,125		Term Loan, 7.34%, Maturing May 16, 2014	5,639,822
		IPG (US), Inc.	
1,954,483		Term Loan, 8.08%, Maturing July 28, 2011	1,905,621
		JSG Acquisitions	
1,845,000		Term Loan, 7.49%, Maturing December 31, 2013	1,785,037
1,845,000		Term Loan, 8.11%, Maturing December 13, 2014	1,794,262
		Kranson Industries, Inc.	
844,021		Term Loan, 7.61%, Maturing July 31, 2013	833,471
		Owens-Brockway Glass Container	
1,588,438		Term Loan, 6.82%, Maturing June 14, 2013	1,534,165
		Smurfit-Stone Container Corp.	
650,961		Term Loan, 5.22%, Maturing November 1, 2011	636,676
645,616		Term Loan, 7.38%, Maturing November 1, 2011	631,448
2,573,226		Term Loan, 7.38%, Maturing November 1, 2011	2,516,759
1,465,843		Term Loan, 7.38%, Maturing November 1, 2011	1,433,676
			$ 28,802,632
Cosmetics/Toiletries 0.6%			
		American Safety Razor Co.	
$	900,000	Term Loan, 11.63%, Maturing July 31, 2014	$ 891,000
		KIK Custom Products, Inc.	
975,000		Term Loan, 10.36%, Maturing November 30, 2014	884,812

		Prestige Brands, Inc.	
$	1,629,951	Term Loan, 7.63%, Maturing April 7, 2011	$ 1,593,277
			$ 3,369,089
Drugs 1.4%			
		Graceway Pharmaceuticals, LLC	
$	818,125	Term Loan, 8.11%, Maturing May 3, 2012	$ 789,491
1,000,000		Term Loan, 11.86%, Maturing May 3, 2013	972,500
275,000		Term Loan, 13.61%, Maturing November 3, 2013	228,250
		Pharmaceutical Holdings Corp.	
666,563		Term Loan, 8.57%, Maturing January 30, 2012	671,978
		Stiefel Laboratories, Inc.	
754,635		Term Loan, 7.61%, Maturing December 28, 2013	743,315
986,615		Term Loan, 7.61%, Maturing December 28, 2013	971,816
750,000		Term Loan, 10.36%, Maturing June 28, 2014	746,250
		Warner Chilcott Corp.	
2,693,278		Term Loan, 7.36%, Maturing January 18, 2012	2,613,827
741,974		Term Loan, 7.36%, Maturing January 18, 2012	720,086
			$ 8,457,513
Ecological Services and Equipment 2.3%			
		Allied Waste Industries, Inc.	
$	1,297,702	Term Loan, 5.32%, Maturing January 15, 2012	$ 1,246,767
2,387,805		Term Loan, 7.09%, Maturing January 15, 2012	2,299,542
		Blue Waste B.V. (AVR Acquisition)	
EUR	1,000,000	Term Loan, 6.16%, Maturing April 1, 2015	1,344,040
		Cory Environmental Holdings	
GBP	500,000	Term Loan, 9.77%, Maturing September 30, 2014	1,024,280
		Duratek, Inc.	
2,852		Term Loan, 7.66%, Maturing June 7, 2013	2,817
		EnergySolutions, LLC	
4,059		Term Loan, 7.66%, Maturing June 7, 2013	4,008
		Environmental Systems, Inc.	
2,500,000		Term Loan, 12.49%, Maturing December 12, 2010	1,509,375
		IESI Corp.	
970,588		Term Loan, 7.08%, Maturing January 20, 2012	951,176
		Kemble Water Structure Ltd.	
GBP	1,250,000	Term Loan, 9.77%, Maturing October 13, 2013	2,518,632
		Sensus Metering Systems, Inc.	
2,243,478		Term Loan, 7.37%, Maturing December 17, 2010	2,232,261
210,978		Term Loan, 7.37%, Maturing December 17, 2010	209,923
			$ 13,342,821
Electronics/Electrical 4.7%			
		Advanced Micro Devices, Inc.	
$	1,845,975	Term Loan, 7.36%, Maturing December 31, 2013	$ 1,737,396
		AMI Semiconductor, Inc.	
1,817,738		Term Loan, 6.86%, Maturing April 1, 2012	1,785,928

		Aspect Software, Inc.	
$	2,009,813	Term Loan, 8.36%, Maturing July 11, 2011	$ 1,947,006
1,800,000		Term Loan, 12.44%, Maturing July 11, 2013	1,710,000
		Communications & Power, Inc.	
425,926		Term Loan, 9.22%, Maturing July 23, 2010	421,667
		EnerSys Capital, Inc.	
1,067,137		Term Loan, 7.11%, Maturing March 17, 2011	1,065,804
		FCI International S.A.S.	
216,536		Term Loan, 7.76%, Maturing November 1, 2013	215,724
208,464		Term Loan, 7.76%, Maturing November 1, 2013	207,682
208,464		Term Loan, 7.76%, Maturing November 1, 2013	205,891
216,536		Term Loan, 7.76%, Maturing November 1, 2013	213,863
		Freescale Semiconductor, Inc.	
4,303,375		Term Loan, 7.11%, Maturing December 1, 2013	3,969,373
		Infor Enterprise Solutions Holdings	
2,625,163		Term Loan, 9.11%, Maturing July 28, 2012	2,579,222
1,369,650		Term Loan, 9.11%, Maturing July 28, 2012	1,345,681
500,000		Term Loan, 11.11%, Maturing March 2, 2014	478,750
183,333		Term Loan, 11.61%, Maturing March 2, 2014	175,542
316,667		Term Loan, 11.61%, Maturing March 2, 2014	303,208
		Network Solutions, Inc.	
754,739		Term Loan, 7.86%, Maturing March 7, 2014	737,285
		Open Solutions, Inc.	
2,095,118		Term Loan, 7.45%, Maturing January 23, 2014	1,995,600
		Sensata Technologies Finance Co.	
1,786,975		Term Loan, 7.11%, Maturing April 27, 2013	1,733,180
		Spectrum Brands, Inc.	
57,701		Term Loan, 5.17%, Maturing March 30, 2013	55,970
1,167,299		Term Loan, 9.35%, Maturing March 30, 2013	1,132,280
		TTM Technologies, Inc.	
367,875		Term Loan, 7.59%, Maturing October 27, 2012	356,839
		VeriFone, Inc.	
736,250		Term Loan, 7.11%, Maturing October 31, 2013	725,206
		Vertafore, Inc.	
2,244,375		Term Loan, 7.86%, Maturing January 31, 2012	2,165,822
850,000		Term Loan, 11.36%, Maturing January 31, 2013	811,750
			$ 28,076,669
Equipment Leasing	**1.1%**		
		AWAS Capital, Inc.	
$	2,140,300	Term Loan, 11.38%, Maturing March 22, 2013	$ 2,097,494
		Maxim Crane Works, L.P.	
875,000		Term Loan, 7.36%, Maturing June 29, 2014	855,312
		United Rentals, Inc.	
1,121,250		Term Loan, 5.32%, Maturing February 14, 2011	1,102,329
2,457,047		Term Loan, 7.32%, Maturing February 14, 2011	2,415,584
			$ 6,470,719

Farming/Agriculture 0.5%			
		BF Bolthouse HoldCo, LLC	
$ 1,150,000		Term Loan, 10.86%, Maturing December 16, 2013	$ 1,139,458
		Central Garden & Pet Co.	
2,049,063		Term Loan, 6.82%, Maturing February 28, 2014	2,026,011
			$ 3,165,469
Financial Intermediaries 1.8%			
		Citco III, Ltd.	
$ 525,000		Term Loan, 7.63%, Maturing June 30, 2014	$ 525,000
		Coinstar, Inc.	
520,782		Term Loan, 7.36%, Maturing July 7, 2011	523,061
		Grosvenor Capital Management	
1,542,250		Term Loan, 7.61%, Maturing December 5, 2013	1,495,982
		INVESTools, Inc.	
450,000		Term Loan, 8.61%, Maturing August 13, 2012	445,500
		iPayment, Inc.	
1,686,231		Term Loan, 7.35%, Maturing May 10, 2013	1,622,997
		Jupiter Asset Management Group	
GBP 475,000		Term Loan, 8.05%, Maturing June 30, 2015	926,615
		LPL Holdings, Inc.	
3,579,846		Term Loan, 7.36%, Maturing December 18, 2014	3,463,501
		Oxford Acquisition III, Ltd.	
1,000,000		Term Loan, Maturing May 24, 2014 (3)	971,250
		RJO Holdings Corp. (RJ O Brien)	
475,000		Term Loan, 8.32%, Maturing July 31, 2014	469,062
			$ 10,442,968
Food Products 4.4%			
		Acosta, Inc.	
$ 3,070,861		Term Loan, 7.57%, Maturing July 28, 2013	$ 2,971,058
		Advantage Sales & Marketing, Inc.	
425,000		Term Loan, 7.36%, Maturing March 29, 2013	407,469
		Black Lion Beverages III B.V.	
EUR	147,059	Term Loan, 6.31%, Maturing December 31, 2013	196,628
EUR	852,941	Term Loan, 6.31%, Maturing December 31, 2014	1,140,445
		Chiquita Brands, LLC	
1,166,200		Term Loan, 8.38%, Maturing June 28, 2012	1,146,520
		Dean Foods Co.	
3,466,313		Term Loan, 6.86%, Maturing April 2, 2014	3,351,924
		Dole Food Company, Inc.	
162,791		Term Loan, 5.23%, Maturing April 12, 2013	154,244
1,205,669		Term Loan, 7.45%, Maturing April 12, 2013	1,142,371
361,701		Term Loan, 7.54%, Maturing April 12, 2013	342,711
		Michael Foods, Inc.	
3,152,042		Term Loan, 7.36%, Maturing November 21, 2010	3,094,256
		National Dairy Holdings, L.P.	
727,143		Term Loan, 7.32%, Maturing March 15, 2012	727,143

			Pinnacle Foods Finance, LLC	
$ 3,775,000			Term Loan, 8.11%, Maturing April 2, 2014	$ 3,576,812
			Provimi Group SA	
EUR	2,100,000		Term Loan, Maturing June 28, 2015 (3)	2,831,466
EUR	500,000		Term Loan, Maturing December 28, 2016 (3)	678,436
			QCE Finance, LLC	
1,241,231			Term Loan, 7.61%, Maturing May 5, 2013	1,192,272
950,000			Term Loan, 11.11%, Maturing November 5, 2013	922,291
			Reddy Ice Group, Inc.	
1,970,000			Term Loan, 7.11%, Maturing August 9, 2012	1,973,694
				$ 25,849,740
Food Service 2.3%				
			AFC Enterprises, Inc.	
$ 465,454			Term Loan, 7.63%, Maturing May 23, 2009	$ 462,545
			Aramark Corp.	
GBP		997,500	Term Loan, 8.08%, Maturing January 27, 2014	1,905,352
			Buffets, Inc.	
186,667			Term Loan, 5.25%, Maturing May 1, 2013	185,267
1,406,267			Term Loan, 8.11%, Maturing November 1, 2013	1,395,720
			Burger King Corp.	
1,078,126			Term Loan, 6.88%, Maturing June 30, 2012	1,050,364
			CBRL Group, Inc.	
1,772,182			Term Loan, 6.86%, Maturing April 27, 2013	1,709,270
			Denny s, Inc.	
133,333			Term Loan, 7.32%, Maturing March 31, 2012	131,583
718,518			Term Loan, 7.36%, Maturing March 31, 2012	709,088
			JRD Holdings, Inc.	
650,000			Term Loan, 7.87%, Maturing June 26, 2014	611,000
			Krispy Kreme Doughnut Corp.	
433,800			Term Loan, 8.36%, Maturing February 16, 2014	431,089
			NPC International, Inc.	
391,083			Term Loan, 7.11%, Maturing May 3, 2013	379,351
			OSI Restaurant Partners, LLC	
60,150			Term Loan, 7.88%, Maturing May 9, 2013	57,504
739,850			Term Loan, 7.63%, Maturing May 9, 2014	707,296
			RMK Acquisition Corp. (Aramark)	
163,977			Term Loan, 5.36%, Maturing January 26, 2014	154,753
2,327,001			Term Loan, 7.36%, Maturing January 26, 2014	2,196,107
			Sagittarius Restaurants, LLC	
395,000			Term Loan, 7.61%, Maturing March 29, 2013	387,717
			Selecta	
EUR		743,561	Term Loan, Maturing December 28, 2015 (3)	1,017,823
				$ 13,491,829

Food/Drug Retailers 2.2%			
		General Nutrition Centers, Inc.	
$ 1,047,375		Term Loan, 7.61%, Maturing September 16, 2013	$ 1,017,263
		Iceland Foods Group, Ltd.	
GBP	1,250,000	Term Loan, 8.02%, Maturing May 2, 2014	2,514,662
GBP	1,250,000	Term Loan, 8.52%, Maturing May 2, 2015	2,527,362
		Rite Aid Corp.	
3,900,000		Term Loan, 7.07%, Maturing June 1, 2014	3,897,562
		Roundy s Supermarkets, Inc.	
3,373,796		Term Loan, 8.11%, Maturing November 3, 2011	3,293,669
			$ 13,250,518
Forest Products 2.8%			
		Appleton Papers, Inc.	
$ 1,350,000		Term Loan, 7.10%, Maturing June 5, 2014	$ 1,305,000
		Boise Cascade Holdings, LLC	
768,503		Term Loan, 0.00%, Maturing April 30, 2014 (2)	719,832
3,422,918		Term Loan, 6.86%, Maturing April 30, 2014	3,206,134
		Georgia-Pacific Corp.	
8,717,250		Term Loan, 7.11%, Maturing December 20, 2012	8,258,034
		NewPage Corp.	
1,820,206		Term Loan, 7.63%, Maturing May 2, 2011	1,795,937
		Xerium Technologies, Inc.	
1,257,474		Term Loan, 8.11%, Maturing May 18, 2012	1,200,887
			$ 16,485,824
Healthcare 11.8%			
		Accellent, Inc.	
$ 2,337,168		Term Loan, 7.86%, Maturing November 22, 2012	$ 2,220,309
		Alliance Imaging, Inc.	
1,066,583		Term Loan, 7.88%, Maturing December 29, 2011	1,055,029
		American Medical Systems	
1,564,765		Term Loan, 7.68%, Maturing July 20, 2012	1,556,941
		AMN Healthcare, Inc.	
373,664		Term Loan, 7.11%, Maturing November 2, 2011	364,323
		AMR HoldCo, Inc.	
1,888,876		Term Loan, 7.36%, Maturing February 10, 2012	1,835,751
		Biomet, Inc.	
2,750,000		Term Loan, Maturing December 26, 2014 (3)	2,605,625
EUR	1,225,000	Term Loan, Maturing December 26, 2014 (3)	1,674,745
		Capio AB	
EUR	227,051	Term Loan, 6.36%, Maturing April 24, 2015	304,194
EUR	272,949	Term Loan, 6.36%, Maturing April 24, 2015	365,687
EUR	227,051	Term Loan, 6.48%, Maturing April 16, 2016	306,137
EUR	272,949	Term Loan, 6.48%, Maturing April 24, 2016	368,022
		Cardinal Health 409, Inc.	
2,275,000		Term Loan, 7.61%, Maturing April 10, 2014	2,138,500

	Carestream Health, Inc.	
$ 2,550,000	Term Loan, 7.34%, Maturing April 30, 2013	$ 2,416,125
1,000,000	Term Loan, 10.59%, Maturing October 30, 2013	985,000
	Carl Zeiss Vision Holding GmbH	
1,300,000	Term Loan, 7.84%, Maturing March 23, 2015	1,280,500
	Concentra, Inc.	
600,000	Term Loan, 10.86%, Maturing June 25, 2015	594,000
	CONMED Corp.	
486,139	Term Loan, 7.07%, Maturing April 13, 2013	471,555
	CRC Health Corp.	
493,665	Term Loan, 7.61%, Maturing February 6, 2013	483,792
496,250	Term Loan, 7.86%, Maturing February 6, 2013	486,325
	Dako EQT Project Delphi	
500,000	Term Loan, 9.84%, Maturing December 12, 2016	505,000
	DaVita, Inc.	
4,047,997	Term Loan, 6.86%, Maturing October 5, 2012	3,841,703
	Emdeon Business Services, LLC	
1,682,103	Term Loan, 7.61%, Maturing November 16, 2013	1,627,435
	Encore Medical Finance, LLC	
1,813,178	Term Loan, 7.88%, Maturing November 3, 2013	1,772,382
	Fenwal, Inc.	
500,000	Term Loan, 10.61%, Maturing August 28, 2014	476,250
	FGX International, Inc.	
588,000	Term Loan, 9.36%, Maturing December 12, 2012	564,480
	FHC Health Systems, Inc.	
367,127	Term Loan, 12.07%, Maturing December 18, 2009	370,798
256,989	Term Loan, 14.07%, Maturing December 18, 2009	259,559
500,000	Term Loan, 15.11%, Maturing February 7, 2011	507,500
	Fresenius Medical Care Holdings	
2,497,924	Term Loan, 6.74%, Maturing March 31, 2013	2,408,825
	Hanger Orthopedic Group, Inc.	
717,755	Term Loan, 7.61%, Maturing May 30, 2013	714,166
	HCA, Inc.	
6,741,125	Term Loan, 7.61%, Maturing November 18, 2013	6,519,794
	Health Management Association, Inc.	
3,068,750	Term Loan, 7.11%, Maturing February 28, 2014	2,992,031
	HealthSouth Corp.	
2,137,442	Term Loan, 7.86%, Maturing March 10, 2013	2,085,743
	IASIS Healthcare, LLC	
292,130	Term Loan, 5.70%, Maturing March 14, 2014 (2)	278,984
77,901	Term Loan, 7.32%, Maturing March 14, 2014	74,396
852,831	Term Loan, 7.36%, Maturing March 14, 2014	814,453
	Ikaria Acquisition, Inc.	
594,681	Term Loan, 7.86%, Maturing March 28, 2013	596,168
	IM US Holdings, LLC	
625,000	Term Loan, 9.59%, Maturing June 26, 2015	609,375

	Invacare Corp.	
$ 1,019,875	Term Loan, 7.59%, Maturing February 12, 2013	$ 980,355
	inVentiv Health, Inc.	
54,286	Term Loan, 0.00%, Maturing July 6, 2014 (2)	52,521
895,714	Term Loan, 7.11%, Maturing July 6, 2014	894,035
	Kinetic Concepts, Inc.	
1,068,801	Term Loan, 4.85%, Maturing October 3, 2009	1,069,803
	Leiner Health Products, Inc.	
965,150	Term Loan, 9.83%, Maturing May 27, 2011	938,608
	LifeCare Holdings, Inc.	
859,688	Term Loan, 8.36%, Maturing August 11, 2012	800,942
	LifePoint Hospitals, Inc.	
2,063,187	Term Loan, 6.99%, Maturing April 15, 2012	1,967,764
	Magellan Health Services, Inc.	
1,111,111	Term Loan, 5.20%, Maturing August 15, 2008	1,113,889
555,556	Term Loan, 7.11%, Maturing August 15, 2008	556,944
	Matria Healthcare, Inc.	
162,327	Term Loan, 7.36%, Maturing January 19, 2012	158,269
	MultiPlan Merger Corp.	
593,847	Term Loan, 7.82%, Maturing April 12, 2013	573,805
890,182	Term Loan, 7.82%, Maturing April 12, 2013	860,139
	National Mentor Holdings, Inc.	
61,600	Term Loan, 5.32%, Maturing June 29, 2013	61,273
1,028,016	Term Loan, 7.35%, Maturing June 29, 2013	1,022,555
	National Rental Institutes, Inc.	
866,250	Term Loan, 7.63%, Maturing March 31, 2013	822,937
	Nyco Holdings	
EUR 1,000,000	Term Loan, 6.66%, Maturing December 29, 2014	1,328,030
EUR 1,000,000	Term Loan, 7.16%, Maturing December 29, 2015	1,334,874
	Physiotherapy Associates, Inc.	
850,000	Term Loan, 10.25%, Maturing June 27, 2013	839,375
	RadNet Management, Inc.	
547,250	Term Loan, 8.86%, Maturing November 15, 2012	548,618
	Renal Advantage, Inc.	
343,985	Term Loan, 7.86%, Maturing October 5, 2012	337,105
	Select Medical Holding Corp.	
2,148,349	Term Loan, 7.36%, Maturing February 24, 2012	2,101,801
	Sunrise Medical Holdings, Inc.	
675,653	Term Loan, 9.38%, Maturing May 13, 2010	668,897
	Vanguard Health Holding Co., LLC	
2,182,165	Term Loan, 7.61%, Maturing September 23, 2011	2,105,789
	Viant Holdings, Inc.	
525,000	Term Loan, 7.61%, Maturing June 25, 2014	510,562
		$ 70,180,492

Home Furnishings 1.8%			
		Hunter Fan Co.	
$ 49,286		Term Loan, 0.00%, Maturing April 16, 2014 (2)	$ 46,821
525,714		Term Loan, 7.86%, Maturing April 16, 2014	499,429
		Interline Brands, Inc.	
993,228		Term Loan, 7.07%, Maturing June 23, 2013	963,431
686,848		Term Loan, 7.07%, Maturing June 23, 2013	666,242
		National Bedding Co., LLC	
497,500		Term Loan, 7.36%, Maturing August 31, 2011	486,928
1,050,000		Term Loan, 10.36%, Maturing August 31, 2012	1,002,750
		Sealy Mattress Co.	
2,978,571		Term Loan, 6.61%, Maturing August 25, 2011	2,954,371
		Simmons Co.	
2,889,682		Term Loan, 7.41%, Maturing December 19, 2011	2,802,992
1,000,000		Term Loan, 10.65%, Maturing February 15, 2012	961,667
			$ 10,384,631
Industrial Equipment 3.5%			
		Aearo Technologies, Inc.	
$ 400,000		Term Loan, 10.86%, Maturing September 24, 2013	$ 391,000
700,000		Term Loan, 7.61%, Maturing July 2, 2014	672,000
		Alliance Laundry Holdings, LLC	
843,723		Term Loan, 7.61%, Maturing January 27, 2012	833,177
		EPD Holdings (Goodyear Engineering Production)	
78,125		Term Loan, Maturing July 13, 2014 (3)	75,391
546,875		Term loan, Maturing July 13, 2014 (3)	527,734
775,000		Term Loan, Maturing July 13, 2015 (3)	748,521
		Flowserve Corp.	
2,000,288		Term Loan, 6.88%, Maturing August 10, 2012	1,966,533
		Foamex L.P.	
1,788,235		Term Loan, 7.60%, Maturing February 12, 2013	1,740,548
		FR Brand Acquisition Corp.	
748,125		Term Loan, 7.63%, Maturing February 7, 2014	708,225
		Generac Acquisition Corp.	
1,782,000		Term Loan, 7.86%, Maturing November 7, 2013	1,641,667
500,000		Term Loan, 11.36%, Maturing April 7, 2014	406,562
		Gleason Corp.	
141,970		Term Loan, Maturing June 30, 2013 (3)	139,663
583,030		Term Loan, 7.38%, Maturing June 30, 2013	573,556
		Itron, Inc.	
EUR	399,000	Term Loan, 6.22%, Maturing April 18, 2014	529,786
		John Maneely Co.	
3,031,468		Term Loan, 8.61%, Maturing December 8, 2013	2,724,532
		Kion Group GMBH	
250,000		Term Loan, 7.58%, Maturing December 23, 2014	245,562
250,000		Term Loan, 7.83%, Maturing December 23, 2015	246,812

	Polypore International, Inc.	
$ 3,025,000	Term Loan, 7.56%, Maturing July 3, 2014	$ 2,873,750
	Terex Corp.	
717,750	Term Loan, 7.11%, Maturing July 13, 2013	720,442
	TFS Acquisition Corp.	
694,750	Term Loan, 8.86%, Maturing August 11, 2013	691,276
	TNT Logistics Holdings	
473,282	Term Loan, Maturing January 4, 2014 (3)	475,945
1,526,718	Term Loan, Maturing January 4, 2014 (3)	1,536,737
		$ 20,469,419
Insurance 1.8%		
	AmWINS Group, Inc.	
$ 500,000	Term Loan, 10.84%, Maturing June 8, 2014	$ 471,250
	Applied Systems, Inc.	
1,339,875	Term Loan, 7.85%, Maturing September 26, 2013	1,309,728
	ARG Holding, Inc.	
1,250,000	Term Loan, 12.63%, Maturing November 30, 2012	1,243,750
	CCC Information Services Group	
604,852	Term Loan, 7.86%, Maturing February 10, 2013	589,731
	Conseco, Inc.	
3,504,188	Term Loan, 7.32%, Maturing October 10, 2013	3,372,780
	Crawford and Company	
1,256,167	Term Loan, 7.61%, Maturing October 31, 2013	1,257,737
	Hub International Holdings, Inc.	
150,980	Term Loan, 0.00%, Maturing June 13, 2014 (2)	143,054
674,020	Term Loan, 7.86%, Maturing June 13, 2014	638,634
	U.S.I. Holdings Corp.	
1,850,000	Term Loan, 8.11%, Maturing May 4, 2014	1,757,500
		$ 10,784,164
Leisure Goods/Activities/Movies 8.7%		
	24 Hour Fitness Worldwide, Inc.	
$ 1,654,063	Term Loan, 7.87%, Maturing June 8, 2012	$ 1,637,522
	Alliance Atlantis Communications, Inc.	
610,938	Term Loan, 6.85%, Maturing December 31, 2011	610,937
	AMC Entertainment, Inc.	
1,846,875	Term Loan, 7.07%, Maturing January 26, 2013	1,785,313
	AMF Bowling Worldwide, Inc.	
1,000,000	Term Loan, 11.57%, Maturing December 8, 2013	995,000
	Bombardier Recreational Product	
1,822,785	Term Loan, 7.86%, Maturing June 28, 2013	1,785,190
	Butterfly Wendel US, Inc.	
300,000	Term Loan, 8.14%, Maturing June 22, 2013	297,150
300,000	Term Loan, 7.89%, Maturing June 22, 2014	295,650
	Carmike Cinemas, Inc.	
994,975	Term Loan, 8.61%, Maturing May 19, 2012	971,344

		Cedar Fair, L.P.	
$	4,014,475	Term Loan, 7.32%, Maturing August 30, 2012	$ 3,882,888
		Cinemark, Inc.	
3,622,625		Term Loan, 7.13%, Maturing October 5, 2013	3,504,890
		Deluxe Entertainment Services	
59,055		Term Loan, 5.26%, Maturing January 28, 2011	56,545
1,322,835		Term Loan, 7.61%, Maturing January 28, 2011	1,266,614
118,110		Term Loan, 7.61%, Maturing January 28, 2011	113,091
		Easton-Bell Sports, Inc.	
1,289,347		Term Loan, 7.11%, Maturing March 16, 2012	1,235,355
		Mega Blocks, Inc.	
1,617,000		Term Loan, 7.63%, Maturing July 26, 2012	1,576,575
		Metro-Goldwyn-Mayer Holdings, Inc.	
7,956,725		Term Loan, 8.61%, Maturing April 8, 2012	7,537,191
		National CineMedia, LLC	
1,250,000		Term Loan, 7.11%, Maturing February 13, 2015	1,214,732
		Regal Cinemas Corp.	
4,019,626		Term Loan, 6.86%, Maturing November 10, 2010	3,913,274
		Revolution Studios	
1,393,142		Term Loan, 9.07%, Maturing December 21, 2014	1,337,417
800,000		Term Loan, 12.32%, Maturing June 21, 2015	776,000
		Six Flags Theme Parks, Inc.	
3,150,000		Term Loan, 7.61%, Maturing April 30, 2015	2,966,251
		Southwest Sports Group, LLC	
1,875,000		Term Loan, 7.88%, Maturing December 22, 2010	1,865,625
		Universal City Development Partners, Ltd.	
1,721,345		Term Loan, 7.36%, Maturing June 9, 2011	1,678,312
		WMG Acquisition Corp.	
875,000		Revolving Loan, 0.00%, Maturing February 28, 2010 (2)	855,312
9,751,783		Term Loan, 7.36%, Maturing February 28, 2011	9,546,303
			$ 51,704,481
Lodging and Casinos	**4.2%**		
		Ameristar Casinos, Inc.	
$	1,083,500	Term Loan, 6.82%, Maturing November 10, 2012	$ 1,072,665
		Bally Technologies, Inc.	
4,616,401		Term Loan, 8.64%, Maturing September 5, 2009	4,497,145
		CCM Merger, Inc.	
2,439,001		Term Loan, 7.36%, Maturing April 25, 2012	2,353,636
		Fairmont Hotels and Resorts, Inc.	
525,229		Term Loan, 8.57%, Maturing May 12, 2011	529,825
		Las Vegas Sands, LLC	
3,460,000		Term Loan, 7.11%, Maturing May 23, 2014	3,316,794
		LodgeNet Entertainment Corp.	
825,000		Term Loan, 7.36%, Maturing April 4, 2014	807,813

	New World Gaming Partners, Ltd.	
$ 1,020,833	Term Loan, Maturing June 30, 2014 (3)	$ 992,760
204,167	Term Loan, Maturing June 30, 2014 (3)	198,552
	Penn National Gaming, Inc.	
6,455,025	Term Loan, 7.11%, Maturing October 3, 2012	6,357,393
	Pinnacle Entertainment, Inc.	
700,000	Term Loan, Maturing December 14, 2011 (3)	680,167
	Venetian Casino Resort, LLC	
865,000	Term Loan, 0.00%, Maturing May 14, 2014 (2)	829,199
	VML US Finance, LLC	
441,667	Term Loan, 7.61%, Maturing May 25, 2012	427,470
883,333	Term Loan, 7.61%, Maturing May 25, 2013	854,940
	Wimar Opco, LLC	
1,941,245	Term Loan, 7.61%, Maturing January 3, 2012	1,898,376
		$ 24,816,735
Nonferrous Metals/Minerals 1.8%		
	Alpha Natural Resources, LLC	
$ 861,875	Term Loan, 7.11%, Maturing October 26, 2012	$ 825,245
	Magnequench International, Inc.	
744,608	Term Loan, 8.37%, Maturing August 31, 2009	744,607
	Magnum Coal Co.	
186,364	Term Loan, 8.57%, Maturing March 15, 2013	186,480
1,840,341	Term Loan, 8.57%, Maturing March 15, 2013	1,841,491
	Murray Energy Corp.	
909,075	Term Loan, 8.36%, Maturing January 28, 2010	913,620
	Noranda Aluminum Acquisition	
403,750	Term Loan, 7.32%, Maturing May 18, 2014	397,357
	Novelis, Inc.	
632,813	Term Loan, Maturing June 28, 2014 (3)	604,336
1,392,188	Term Loan, Maturing June 28, 2014 (3)	1,329,539
	Oxbow Carbon and Mineral Holdings	
235,571	Term Loan, 0.00%, Maturing May 8, 2014 (2)	224,970
2,682,706	Term Loan, 7.40%, Maturing May 8, 2014	2,561,984
	Thompson Creek Metals Co.	
1,288,359	Term Loan, 10.09%, Maturing October 26, 2012	1,288,359
		$ 10,917,988
Oil and Gas 3.7%		
	Atlas Pipeline Partners, L.P.	
$ 1,500,000	Term Loan, Maturing July 20, 2014 (3)	$ 1,488,750
	Big West Oil, LLC	
398,750	Term Loan, 0.00%, Maturing May 1, 2014 (2)	385,292
326,250	Term Loan, 7.61%, Maturing May 1, 2014	315,239
	Concho Resources, Inc.	
2,019,938	Term Loan, 9.07%, Maturing March 27, 2012	1,994,688

		Dresser, Inc.	
$	1,475,000	Term Loan, 7.86%, Maturing May 4, 2014	$ 1,427,431
1,000,000		Term Loan, 11.11%, Maturing May 4, 2015	950,000
		El Paso Corp.	
1,350,000		Term Loan, 5.22%, Maturing July 31, 2011	1,302,750
		Hercules Offshore, Inc.	
700,000		Term Loan, 7.11%, Maturing July 6, 2013	693,787
		Key Energy Services, Inc.	
1,177,075		Term Loan, 7.84%, Maturing June 30, 2012	1,153,533
		Kinder Morgan, Inc.	
3,830,303		Term Loan, 6.82%, Maturing May 21, 2014	3,653,152
		Mach General, LLC	
67,969		Term Loan, 7.36%, Maturing February 22, 2013	65,964
653,746		Term Loan, 7.36%, Maturing February 22, 2014	634,461
		Niska Gas Storage	
248,485		Term Loan, 7.07%, Maturing May 13, 2011	249,417
143,545		Term Loan, 7.11%, Maturing May 13, 2011	141,571
211,908		Term Loan, 7.11%, Maturing May 13, 2011	208,995
1,300,646		Term Loan, 7.11%, Maturing May 12, 2013	1,282,762
		Primary Natural Resources, Inc.	
1,530,625		Term Loan, 9.32%, Maturing July 28, 2010 (4)	1,528,941
		Targa Resources, Inc.	
1,365,968		Term Loan, 5.24%, Maturing October 31, 2012	1,354,869
2,234,237		Term Loan, 7.33%, Maturing October 31, 2012	2,216,084
		W&T Offshore, Inc.	
1,015,000		Term Loan, 7.61%, Maturing May 26, 2010	1,002,313
			$ 22,049,999
Publishing	**10.8%**		
		American Media Operations, Inc.	
$	4,275,000	Term Loan, 8.59%, Maturing January 31, 2013	$ 4,018,500
		Aster Zweite Beteiligungs GMBG	
775,000		Term Loan, 7.62%, Maturing September 27, 2013	758,854
		CBD Media, LLC	
1,675,591		Term Loan, 7.82%, Maturing December 31, 2009	1,654,646
		Dex Media East, LLC	
4,772,720		Term Loan, 6.86%, Maturing May 8, 2009	4,633,266
		Dex Media West, LLC	
2,757,051		Term Loan, 6.86%, Maturing March 9, 2010	2,684,678
		GateHouse Media Operating, Inc.	
600,000		Term Loan, 7.36%, Maturing August 28, 2014	570,500
675,000		Term Loan, 7.36%, Maturing August 28, 2014	654,610
1,350,000		Term Loan, 7.36%, Maturing August 28, 2014	1,283,625
		Idearc, Inc.	
7,437,625		Term Loan, 7.36%, Maturing November 17, 2014	7,121,526
		MediaNews Group, Inc.	
965,250		Term Loan, 7.09%, Maturing August 2, 2013	941,119

		Mediannuaire Holding	
EUR	500,000	Term Loan, 8.39%, Maturing April 10, 2016	$ 669,596
		Merrill Communications, LLC	
1,293,981		Term Loan, 7.59%, Maturing February 9, 2009	1,269,180
1,000,000		Term Loan, 11.82%, Maturing November 15, 2013	1,002,500
		Nebraska Book Co., Inc.	
1,402,112		Term Loan, 7.83%, Maturing March 4, 2011	1,409,123
		Nelson Education, Ltd.	
500,000		Term Loan, 8.25%, Maturing July 5, 2014	497,500
		Philadelphia Newspapers, LLC	
715,302		Term Loan, 8.11%, Maturing June 29, 2013	693,843
		R.H. Donnelley Corp.	
51,070		Term Loan, 6.57%, Maturing December 31, 2009	48,389
3,229,689		Term Loan, 6.86%, Maturing June 30, 2010	3,129,265
		Reader s Digest Association	
3,291,750		Term Loan, 7.35%, Maturing March 2, 2014	3,061,328
		Riverdeep Interactive Learning USA, Inc.	
2,563,650		Term Loan, 8.11%, Maturing December 20, 2013	2,486,740
		SGS International, Inc.	
689,500		Term Loan, 7.87%, Maturing December 30, 2011	682,605
		Source Media, Inc.	
1,712,144		Term Loan, 7.61%, Maturing November 8, 2011	1,718,565
		SP Newsprint Co.	
3,866,667		Term Loan, 5.32%, Maturing January 9, 2010	3,750,667
		Sun Media Corp.	
1,153,321		Term Loan, 7.11%, Maturing February 7, 2009	1,125,930
		TL Acquisitions, Inc.	
1,925,000		Term Loan, 8.07%, Maturing July 5, 2014	1,813,350
		Trader Media Corp.	
GBP	2,400,000	Term Loan, 8.08%, Maturing March 23, 2015	4,775,319
		Tribune Co.	
1,866,667		Term Loan, 7.86%, Maturing May 17, 2009	1,833,334
3,975,000		Term Loan, 8.36%, Maturing May 17, 2014	3,622,930
		Xsys US, Inc.	
1,872,229		Term Loan, 7.57%, Maturing September 27, 2013	1,833,225
1,896,271		Term Loan, 7.57%, Maturing September 27, 2014	1,866,247
		Yell Group, PLC	
2,600,000		Term Loan, 7.32%, Maturing February 10, 2013	2,564,250
			$ 64,175,210
Radio and Television	**6.4%**		
		ALM Media Holdings, Inc.	
$ 1,096,315		Term Loan, 7.82%, Maturing March 4, 2010	$ 1,093,574
		Block Communications, Inc.	
837,250		Term Loan, 7.36%, Maturing December 22, 2011	814,226
		CanWest MediaWorks, Ltd.	
800,000		Term Loan, 7.34%, Maturing July 10, 2014	784,000

	Cequel Communications, LLC	
$ 1,550,000	Term Loan, 9.86%, Maturing May 5, 2014	$ 1,508,150
3,245,028	Term Loan, 11.36%, Maturing May 5, 2014	3,190,943
	CMP KC, LLC	
978,688	Term Loan, 9.38%, Maturing May 5, 2013	983,581
	CMP Susquehanna Corp.	
1,336,000	Term Loan, 7.36%, Maturing May 5, 2013	1,295,085
	DirecTV Holdings, LLC	
2,053,666	Term Loan, 6.82%, Maturing April 13, 2013	2,001,754
	Discovery Communications, Inc.	
2,425,000	Term Loan, 7.36%, Maturing April 30, 2014	2,370,438
	Emmis Operating Co.	
801,429	Term Loan, 7.36%, Maturing November 2, 2013	781,994
	Entravision Communications Corp.	
1,301,813	Term Loan, 6.86%, Maturing September 29, 2013	1,273,606
	Gray Television, Inc.	
1,262,250	Term Loan, 6.86%, Maturing January 19, 2015	1,205,449
	HEI Acquisition, LLC	
1,925,000	Term Loan, 9.36%, Maturing April 13, 2014	1,751,750
	HIT Entertainment, Inc.	
1,004,512	Term Loan, 7.34%, Maturing March 20, 2012	973,121
	Intelsat Bermuda, Ltd.	
1,075,000	Term Loan, 7.86%, Maturing February 1, 2014	1,050,333
	NEP II, Inc.	
623,437	Term Loan, 7.61%, Maturing February 16, 2014	604,733
	Nexstar Broadcasting, Inc.	
1,799,540	Term Loan, 7.11%, Maturing October 1, 2012	1,761,300
1,704,575	Term Loan, 7.11%, Maturing October 1, 2012	1,668,352
	NextMedia Operating, Inc.	
283,514	Term Loan, 7.32%, Maturing November 15, 2012	271,465
126,005	Term Loan, 7.32%, Maturing November 15, 2012	120,650
	PanAmSat Corp.	
2,456,438	Term Loan, 7.36%, Maturing January 3, 2014	2,389,910
	Paxson Communications Corp.	
2,500,000	Term Loan, 8.61%, Maturing January 15, 2012	2,450,000
	Raycom TV Broadcasting, LLC	
2,375,000	Term Loan, 6.88%, Maturing June 25, 2014	2,366,094
	SFX Entertainment	
1,150,692	Term Loan, 8.10%, Maturing June 21, 2013	1,116,172
	Sirius Satellite Radio, Inc.	
500,000	Term Loan, 7.63%, Maturing December 19, 2012	472,500
	Tyrol Acquisition 2 SAS	
EUR 800,000	Term Loan, 6.37%, Maturing January 19, 2015	1,067,424
EUR 800,000	Term Loan, 6.62%, Maturing January 19, 2016	1,072,526

		Young Broadcasting, Inc.	
$	720,300	Term Loan, 7.88%, Maturing November 3, 2012	$ 688,337
987,500		Term Loan, 7.88%, Maturing November 3, 2012	943,680
			$ 38,071,147
Rail Industries 0.6%			
		Kansas City Southern Railway Co.	
$	2,004,750	Term Loan, 7.07%, Maturing March 30, 2008	$ 1,943,355
		RailAmerica, Inc.	
1,550,000		Term Loan, 7.61%, Maturing August 14, 2008	1,534,500
			$ 3,477,855
Retailers (Except Food and Drug) 4.4%			
		Advantage Sales & Marketing, Inc.	
$	836,223	Term Loan, 7.36%, Maturing March 29, 2013	$ 801,729
		American Achievement Corp.	
393,251		Term Loan, 7.57%, Maturing March 25, 2011	384,403
		Amscan Holdings, Inc.	
498,750		Term Loan, 7.60%, Maturing May 25, 2013	483,788
		Claire s Stores, Inc.	
350,000		Term Loan, 8.11%, Maturing May 24, 2014	319,667
		Coinmach Laundry Corp.	
3,478,816		Term Loan, 7.88%, Maturing December 19, 2012	3,435,331
		Cumberland Farms, Inc.	
1,563,188		Term Loan, 7.36%, Maturing September 29, 2013	1,568,072
		Educate, Inc.	
500,000		Term Loan, 10.59%, Maturing June 14, 2014	477,500
		Hanesbrands, Inc.	
1,666,929		Term Loan, 7.10%, Maturing September 5, 2013	1,616,401
850,000		Term Loan, 9.11%, Maturing March 5, 2014	832,575
		Harbor Freight Tools USA, Inc.	
1,730,136		Term Loan, 7.61%, Maturing July 15, 2010	1,681,116
		Home Interiors & Gifts, Inc.	
991,691		Term Loan, 10.35%, Maturing March 31, 2011	695,837
		Josten s Corp.	
1,509,741		Term Loan, 7.33%, Maturing October 4, 2011	1,518,548
		Mapco Express, Inc.	
540,127		Term Loan, 8.11%, Maturing April 28, 2011	538,102
		Neiman Marcus Group, Inc.	
802,215		Term Loan, 7.11%, Maturing April 5, 2013	769,973
		Oriental Trading Co., Inc.	
1,125,000		Term Loan, 11.36%, Maturing January 31, 2013	1,080,000
1,633,500		Term Loan, 7.59%, Maturing July 31, 2013	1,551,825
		Pantry, Inc. (The)	
238,889		Term Loan, 0.00%, Maturing May 15, 2014 (2)	221,569
836,111		Term Loan, 7.07%, Maturing May 15, 2014	775,493
		Rent-A-Center, Inc.	
1,093,265		Term Loan, 7.12%, Maturing November 15, 2012	1,072,426

	Rover Acquisition Corp.	
$ 2,238,750	Term Loan, 7.61%, Maturing October 26, 2013	$ 2,144,537
	Savers, Inc.	
340,070	Term Loan, 8.11%, Maturing August 11, 2012	334,969
387,306	Term Loan, 8.11%, Maturing August 11, 2012	381,497
	The Yankee Candle Company, Inc.	
1,296,750	Term Loan, 7.36%, Maturing February 6, 2014	1,231,913
	Vivarte	
EUR 750,000	Term Loan, 6.20%, Maturing May 29, 2015	966,037
EUR 750,000	Term Loan, 6.70%, Maturing May 29, 2016	970,885
		$ 25,854,193
Steel 0.2%		
	Algoma Acquisition Corp.	
$ 475,000	Term Loan, Maturing June 20, 2013 (3)	$ 451,250
	Niagara Corp.	
1,025,000	Term Loan, 10.36%, Maturing June 29, 2014	1,027,563
		$ 1,478,813
Surface Transport 1.5%		
	Gainey Corp.	
$ 767,250	Term Loan, 8.10%, Maturing April 20, 2012	$ 763,893
	Horizon Lines, LLC	
732,473	Term Loan, 7.57%, Maturing July 7, 2011	728,811
	Oshkosh Truck Corp.	
1,940,250	Term Loan, 7.11%, Maturing December 6, 2013	1,878,859
	Ozburn-Hessey Holding Co., LLC	
492,834	Term Loan, 8.57%, Maturing August 9, 2012	465,728
	Sirva Worldwide, Inc.	
1,599,041	Term Loan, 12.61%, Maturing December 1, 2010	1,300,553
	Swift Transportation Co., Inc.	
2,805,814	Term Loan, 8.38%, Maturing May 10, 2014	2,504,189
	Vanguard Car Rental USA	
1,124,000	Term Loan, 8.34%, Maturing June 14, 2013	1,115,219
		$ 8,757,252
Telecommunications 6.0%		
	Alaska Communications Systems Holdings, Inc.	
$ 990,000	Term Loan, 7.11%, Maturing February 1, 2012	$ 967,725
	American Cellular Corp.	
2,069,813	Term Loan, 7.36%, Maturing March 15, 2014	2,049,545
	Centennial Cellular Operating Co., LLC	
4,445,833	Term Loan, 7.36%, Maturing February 9, 2011	4,331,909
	Consolidated Communications, Inc.	
2,563,752	Term Loan, 7.11%, Maturing July 27, 2015	2,525,296
	FairPoint Communications, Inc.	
2,980,000	Term Loan, 7.13%, Maturing February 8, 2012	2,883,150

		Intelsat Subsidiary Holding Co.	
$ 967,688		Term Loan, 7.36%, Maturing July 3, 2013	$ 942,286
		Iowa Telecommunications Services	
2,616,000		Term Loan, 7.11%, Maturing November 23, 2011	2,571,855
		IPC Systems, Inc.	
1,100,000		Term Loan, 7.61%, Maturing May 31, 2014	1,019,563
500,000		Term Loan, 10.61%, Maturing May 31, 2015	461,250
		Macquarie UK Broadcast Ventures, Ltd.	
GBP	775,000	Term Loan, 7.92%, Maturing December 26, 2014	1,574,839
		NTelos, Inc.	
1,177,818		Term Loan, 7.57%, Maturing August 24, 2011	1,148,372
		Stratos Global Corp.	
1,039,500		Term Loan, 8.11%, Maturing February 13, 2012	1,020,009
		Trilogy International Partners	
850,000		Term Loan, 8.86%, Maturing June 29, 2012	824,500
		Triton PCS, Inc.	
2,724,585		Term Loan, 8.57%, Maturing November 18, 2009	2,717,773
		Univision Communications, Inc.	
750,000		Term Loan, 7.82%, Maturing March 29, 2009	732,750
460,570		Term Loan, 0.00%, Maturing September 29, 2014 (2)	426,690
7,164,430		Term Loan, 7.61%, Maturing September 29, 2014	6,637,400
		Windstream Corp.	
3,089,906		Term Loan, 6.86%, Maturing July 17, 2013	3,021,672
			$ 35,856,584
Utilities 4.1%			
		AEI Finance Holding, LLC	
$ 269,751		Term Loan, 5.26%, Maturing March 30, 2012	$ 264,356
2,055,249		Term Loan, 8.36%, Maturing March 30, 2014	2,014,144
		Astoria Generating Co.	
1,000,000		Term Loan, 9.11%, Maturing August 23, 2013	985,547
		BRSP, LLC	
1,826,611		Term Loan, 8.38%, Maturing July 13, 2009	1,835,745
		Calpine Corp.	
847,875		DIP Loan, 7.61%, Maturing March 30, 2009	823,675
		Cogentrix Delaware Holdings, Inc.	
521,198		Term Loan, 6.86%, Maturing April 14, 2012	519,461
		Covanta Energy Corp.	
569,072		Term Loan, 5.26%, Maturing February 9, 2014	557,335
1,153,038		Term Loan, 6.88%, Maturing February 9, 2014	1,129,257
		Electricinvest Holding Co.	
EUR	476,616	Term Loan, 7.85%, Maturing October 24, 2012	654,590
GBP	480,000	Term Loan, 9.67%, Maturing October 24, 2012	978,356
		Elster Group GmbH (Ruhrgas)	
803,389		Term Loan, 7.38%, Maturing June 12, 2013	789,330
803,389		Term Loan, 7.88%, Maturing June 12, 2014	793,347

	LS Power Acquisition Company	
$ 600,000	Term Loan, 9.11%, Maturing November 1, 2014	$ 561,000
	Mirant North America, LLC.	
877,333	Term Loan, 7.07%, Maturing January 3, 2013	855,460
	NRG Energy, Inc.	
2,093,940	Term Loan, 7.11%, Maturing February 1, 2013	2,027,631
2,675,000	Term Loan, 0.00%, Maturing June 1, 2014 (2)	2,612,138
5,043,420	Term Loan, 7.11%, Maturing June 1, 2014	4,883,710
	Pike Electric, Inc.	
188,395	Term Loan, 6.88%, Maturing July 1, 2012	183,999
437,712	Term Loan, 6.88%, Maturing December 10, 2012	427,499
	Vulcan Energy Corp.	
1,580,293	Term Loan, 6.86%, Maturing July 23, 2010	1,558,564
		$ 24,455,144
Total Senior, Floating Rate Interests (identified cost, $926,209,232)		**$ 898,539,385**

Corporate Bonds & Notes 13.1%

Principal Amount (000 s omitted)	Security	Value
Aerospace and Defense 0.1%		
	Alion Science and Technologies, Sr. Notes	
$ 275	10.25%, 2/1/15	$ 265,375
	DRS Technologies, Inc., Sr. Sub. Notes	
80	7.625%, 2/1/18	77,200
		$ 342,575
Air Transport 0.0%		
	Continental Airlines	
$ 258	7.033%, 6/15/11	$ 253,237
		$ 253,237
Automotive 0.2%		
	Altra Industrial Motion, Inc.	
$ 225	9.00%, 12/1/11	$ 230,625
110	9.00%, 12/1/11 (5)	112,750
	American Axle & Manufacturing, Inc.	
135	7.875%, 3/1/17	122,175
	Commercial Vehicle Group, Inc., Sr. Notes	
100	8.00%, 7/1/13	92,500
	Ford Motor Credit Co., Sr. Notes	
15	9.875%, 8/10/11	15,202
	Goodyear Tire & Rubber Co., Sr. Notes,	
180	9.135%, 12/9/09 (5)	180,000
	Tenneco Automotive, Inc., Sr. Sub. Notes	
255	8.625%, 11/15/14	256,275
		$ 1,009,527

Broadcast Radio and Television 0.0%			
		Sirius Satellite Radio, Sr. Notes	
$	170	9.625%, 8/1/13	$ 163,200
			$ 163,200
Brokers/Dealers/Investment Houses 0.1%			
		Residential Capital LLC, Sub. Notes, Variable Rate	
$	810	7.69%, 4/17/09 (5)	$ 782,824
			$ 782,824
Building and Development 0.8%			
		Grohe Holding GMBH	
EUR	2,000	7.084%, 1/15/14	$ 2,639,709
		Interface, Inc.	
500		10.375%, 2/1/10	522,500
		Nortek, Inc., Sr. Sub. Notes	
850		8.50%, 9/1/14	735,250
		NTK Holdings, Inc., Sr. Disc. Notes (0% until 2009)	
360		10.75%, 3/1/14	221,400
		Panolam Industries International, Sr. Sub. Notes	
395		10.75%, 10/1/13 (5)	385,125
		PLY GEM Industries, Inc.	
30		9.00%, 2/15/12	24,075
		Realogy Corp.	
430		10.50%, 4/15/14 (5)	398,825
		Stanley-Martin Co.	
80		9.75%, 8/15/15	58,000
			$ 4,984,884
Business Equipment and Services 0.7%			
		Affinion Group, Inc.	
$	95	10.125%, 10/15/13	$ 95,950
135		11.50%, 10/15/15	136,350
		Education Management, LLC	
275		8.75%, 6/1/14	275,000
535		10.25%, 6/1/16	535,000
		Hertz Corp.	
530		8.875%, 1/1/14	532,650
		KAR Holdings, Inc., Sr. Notes,	
130		9.36%, 5/1/14 (5)	117,650
		Neff Corp., Sr. Notes	
50		10.00%, 6/1/15 (5)	46,250
		Nielsen Finance LLC	
175		10.00%, 8/1/14 (5)	177,625
		Norcross Safety Products, LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B	
40		9.875%, 8/15/11	41,900

		Rental Service Corp.	
$	35	9.50%, 12/1/14 (5)	$ 34,300
		Sabre Holdings Corp.	
120		8.35%, 3/15/16	100,200
		Safety Products Holdings, Inc., Sr. Notes (PIK)	
455		11.75%, 1/1/12 (4)	475,325
		SunGard Data Systems, Inc., Variable Rate	
475		9.125%, 8/15/13	479,750
		Travelport, LLC	
475		9.875%, 9/1/14	484,500
		West Corp.	
685		9.50%, 10/15/14	671,300
85		11.00%, 10/15/16	85,000
			$ 4,288,750
Cable and Satellite Television 0.5%			
		Cablevision Systems Corp., Series B	
$	135	8.00%, 4/15/12	$ 126,562
		Cablevision Systems Corp., Sr. Notes, Series B, Variable Rate	
120		9.82%, 4/1/09	121,200
		CCH I Holdings, LLC	
320		11.75%, 5/15/14	307,200
		CCH I, LLC/CCH I Capital Co.	
295		11.00%, 10/1/15	296,475
		CCH II, LLC/CCH II Capital Co.	
260		10.25%, 9/15/10	265,200
		CCO Holdings, LLC / CCO Capital Corp., Sr. Notes	
730		8.75%, 11/15/13	726,350
		CSC Holdings, Inc.	
75		6.75%, 4/15/12	68,437
		CSC Holdings, Inc., Series B	
100		7.625%, 4/1/11	96,250
		CSC Holdings, Inc., Sr. Notes	
135		8.125%, 7/15/09	135,000
		Insight Communications, Sr. Disc. Notes	
380		12.25%, 2/15/11	394,250
		Kabel Deutschland GmbH	
190		10.625%, 7/1/14	197,600
		Mediacom Broadband Corp., LLC, Sr. Notes	
205		8.50%, 10/15/15 (5)	196,800
		National Cable, PLC	
135		8.75%, 4/15/14	135,675
			$ 3,066,999
Chemicals and Plastics 0.4%			
		Equistar Chemical, Sr. Notes	
$	65	10.625%, 5/1/11	$ 68,250

		Huntsman International, LLC	
$	272	11.625%, 10/15/10	$ 289,680
		INEOS Group Holdings PLC	
355		8.50%, 2/15/16 (5)	326,600
		Lyondell Chemical Co., Sr. Notes	
938		10.50%, 6/1/13	1,017,730
		MacDermid, Inc., Sr. Sub. Notes	
125		9.50%, 4/15/17 (5)	114,375
		Mosaic Co., Sr. Notes	
125		7.375%, 12/1/14 (5)	125,000
40		7.625%, 12/1/16 (5)	40,400
		Nova Chemicals Corp., Sr. Notes, Variable Rate	
195		8.484%, 11/15/13	191,100
		Reichhold Industries, Inc., Sr. Notes	
395		9.00%, 8/15/14 (5)	389,075
			$ 2,562,210
Clothing/Textiles 0.3%			
		Levi Strauss & Co., Sr. Notes	
$	140	9.75%, 1/15/15	$ 142,100
470		8.875%, 4/1/16	455,900
		Oxford Industries, Inc., Sr. Notes	
735		8.875%, 6/1/11	746,025
		Perry Ellis International, Inc., Sr. Sub. Notes	
250		8.875%, 9/15/13	246,250
		Phillips Van-Heusen, Sr. Notes	
55		7.25%, 2/15/11	55,000
			$ 1,645,275
Conglomerates 0.1%			
		Goodman Global Holdings, Inc., Sr. Notes, Variable Rate	
$	210	8.36%, 6/15/12	$ 208,425
		RBS Global & Rexnord Corp.	
175		9.50%, 8/1/14	169,750
155		11.75%, 8/1/16	155,775
			$ 533,950
Containers and Glass Products 0.4%			
		Berry Plastics Holding Corp.	
$	400	8.875%, 9/15/14	$ 386,000
		Berry Plastics Holding Corp., Variable Rate	
110		9.235%, 9/15/14	106,150
		Intertape Polymer US, Inc., Sr. Sub. Notes	
310		8.50%, 8/1/14	280,550
		Pliant Corp. (PIK)	
1,282		11.85%, 6/15/09 (4)	1,346,307
			$ 2,119,007

Cosmetics/Toiletries 0.0%			
		Revlon Consumer Products Corp., Sr. Sub. Notes	
$	150	8.625%, 2/1/08	$ 141,375
			$ 141,375
Ecological Services and Equipment 0.1%			
		Waste Services, Inc., Sr. Sub. Notes	
$	440	9.50%, 4/15/14	$ 448,800
			$ 448,800
Electronics/Electrical 0.3%			
		Advanced Micro Devices, Inc., Sr. Notes	
$	170	7.75%, 11/1/12	$ 150,025
		Amkor Technologies, Inc., Sr. Notes	
55		7.75%, 5/15/13	50,394
		Avago Technologies Finance	
90		11.875%, 12/1/15	99,000
		Avago Technologies Finance, Variable Rate	
170		10.125%, 12/1/13	176,800
		CPI Holdco, Inc., Sr. Notes, Variable Rate	
95		11.151%, 2/1/15	98,562
		NXP BV/NXP Funding, LLC	
145		7.875%, 10/15/14	134,669
		NXP BV/NXP Funding, LLC, Variable Rate	
775		8.11%, 10/15/13	725,594
		Open Solutions, Inc., Sr. Sub. Notes	
55		9.75%, 2/1/15 (5)	53,350
			$ 1,488,394
Financial Intermediaries 2.2%			
		Alzette, Variable Rate	
$	750	11.86%, 12/15/20 (4)(5)	$ 740,767
		Avalon Capital Ltd. 3, Series 1A, Class D, Variable Rate	
760		7.31%, 2/24/19 (4)(5)	714,910
		Babson Ltd., 2005-1A, Class C1, Variable Rate	
1,000		7.31%, 4/15/19 (4)(5)	917,710
		Bryant Park CDO Ltd., Series 2005-1A, Class C, Variable Rate	
1,000		7.41%, 1/15/19 (4)(5)	927,146
		Carlyle High Yield Partners, Series 2004-6A, Class C, Variable Rate	
1,000		7.81%, 8/11/16 (4)(5)	970,521
		Centurion CDO 8 Ltd., Series 2005-8A, Class D, Variable Rate	
1,000		10.85%, 3/8/17 (4)	953,880
		Centurion CDO 9 Ltd., Series 2005-9A	
750		9.35%, 7/17/19 (4)	676,222
		Comstock Funding, Ltd., Series 2006-1A, Class D	
750		9.61%, 5/30/20 (4)(5)	594,501

		Dryden Leveraged Loan, Series 2004-6A, Class C1, Variable Rate	
$	1,500	7.91%, 7/30/16 (4)(5)	$ 1,458,084
		First CLO, Ltd., Sr. Sub. Notes, Variable Rate	
1,000		7.68%, 7/27/16 (4)(5)	962,320
		Ford Motor Credit Co.	
200		6.625%, 6/16/08	198,724
715		7.375%, 10/28/09	690,619
340		7.875%, 6/15/10	325,339
		General Motors Acceptance Corp.	
400		6.375%, 5/1/08	395,000
100		5.85%, 1/14/09	96,689
110		6.61%, 5/15/09	105,839
160		7.75%, 1/19/10	155,949
40		7.00%, 2/1/12	37,428
440		8.00%, 11/1/31	414,256
		Schiller Park CLO Ltd., 2007-1A D, Variable Rate	
1,000		7.107%, 4/25/21 (4)(5)	910,658
		Sonata Securities S.A., Series 2006-6	
661		8.85%, 12/28/07	667,746
			$ 12,914,308
Food Products	**0.1%**		
		ASG Consolidated, LLC / ASG Finance, Inc., Sr. Disc. Notes	
$	495	11.50%, 11/1/11	$ 457,875
		Dole Food Co., Inc.	
210		7.25%, 6/15/10	193,725
		Dole Foods Co., Sr. Notes	
45		8.625%, 5/1/09	43,650
		Pierre Foods, Inc., Sr. Sub. Notes	
55		9.875%, 7/15/12	54,725
			$ 749,975
Food Service	**0.2%**		
		Aramark Corp., Sr. Notes	
$	250	8.50%, 2/1/15 (5)	$ 236,875
		Aramark Corp., Sr. Notes, Variable Rate	
340		8.856%, 2/1/15 (5)	317,900
		El Pollo Loco, Inc.	
370		11.75%, 11/15/13	375,550
		NPC International, Inc., Sr. Sub. Notes	
330		9.50%, 5/1/14	305,250
			$ 1,235,575
Food/Drug Retailers	**0.4%**		
		General Nutrition Center, Sr. Notes, Variable Rate (PIK)	
$	345	9.796%, 3/15/14 (5)	$ 322,575
		General Nutrition Center, Sr. Sub. Notes	
345		10.75%, 3/15/15 (5)	327,750

		Rite Aid Corp.	
$	685	6.125%, 12/15/08 (5)	$ 673,012
285		7.50%, 1/15/15	267,900
80		8.625%, 3/1/15	69,200
630		9.50%, 6/15/17 (5)	560,700
			$ 2,221,137
Forest Products	**0.1%**		
		Abitibi-Consolidated Finance	
$	95	7.875%, 8/1/09	$ 90,962
		Georgia-Pacific Corp.	
5		9.50%, 12/1/11	5,150
		Jefferson Smurfit Corp.	
75		7.50%, 6/1/13	70,687
		JSG Funding PLC, Sr. Notes	
30		9.625%, 10/1/12	31,500
		NewPage Corp.	
440		10.00%, 5/1/12	451,000
		NewPage Corp., Variable Rate	
135		11.606%, 5/1/12	145,125
			$ 794,424
Healthcare	**0.7%**		
		Accellent, Inc.	
$	210	10.50%, 12/1/13	$ 202,650
		Advanced Medical Optics	
70		7.50%, 5/1/17	64,050
		AMR HoldCo, Inc., Sr. Sub. Notes	
325		10.00%, 2/15/15	342,875
		HCA, Inc.	
635		8.75%, 9/1/10	619,125
150		7.875%, 2/1/11	144,378
195		9.125%, 11/15/14 (5)	193,050
600		9.25%, 11/15/16 (5)	597,000
		Iasis Healthcare	
65		8.75%, 6/15/14	62,725
		MultiPlan, Inc., Sr. Sub. Notes	
485		10.375%, 4/15/16 (5)	477,725
		National Mentor Holdings, Inc., Sr. Sub. Notes	
225		11.25%, 7/1/14	238,500
		Res-Care, Inc., Sr. Notes	
195		7.75%, 10/15/13	195,975
		Service Corp. International, Sr. Notes	
240		7.00%, 6/15/17	219,600
		Universal Hospital Service, Inc. (PIK)	
40		8.50%, 6/1/15 (5)	36,300

		Universal Hospital Service, Inc., Variable Rate	
$	40	8.759%, 6/1/15 (5)	$ 37,500
		US Oncology, Inc.	
265		9.00%, 8/15/12	265,000
515		10.75%, 8/15/14	522,725
		Varietal Distribution Merger, Inc., Sr. Notes (PIK)	
40		10.25%, 7/15/15 (5)	37,700
			$ 4,256,878
Home Furnishings 0.0%			
		Interline Brands, Inc., Sr. Sub. Notes	
$	135	8.125%, 6/15/14	$ 134,325
			$ 134,325
Industrial Equipment 0.1%			
		Chart Industries, Inc., Sr. Sub. Notes	
$	195	9.125%, 10/15/15	$ 201,825
		ESCO Corp., Sr. Notes	
145		8.625%, 12/15/13 (5)	142,825
		ESCO Corp., Sr. Notes, Variable Rate	
145		9.235%, 12/15/13 (5)	140,287
			$ 484,937
Leisure Goods/Activities/Movies 0.4%			
		Bombardier, Inc., Sr. Notes	
$	130	8.00%, 11/15/14 (5)	$ 129,350
		HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.	
195		12.50%, 4/1/13 (5)	203,775
		HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate	
360		10.07%, 4/1/12 (5)	366,300
		Marquee Holdings, Inc., Sr. Disc. Notes	
790		12.00%, 8/15/14	675,450
		Universal City Developement Partners, Sr. Notes	
325		11.75%, 4/1/10	342,062
		Universal City Florida Holdings, Sr. Notes, Variable Rate	
615		10.106%, 5/1/10	621,150
			$ 2,338,087
Lodging and Casinos 1.1%			
		Buffalo Thunder Development Authority	
$	375	9.375%, 12/15/14 (5)	$ 350,625
		CCM Merger, Inc.	
230		8.00%, 8/1/13 (5)	227,700
		Chukchansi EDA, Sr. Notes, Variable Rate	
280		8.859%, 11/15/12 (5)	282,800

		Fontainebleau Las Vegas Casino, LLC	
$	485	10.25%, 6/15/15 (5)	$ 420,737
		Galaxy Entertainment Finance	
200		9.875%, 12/15/12 (5)	214,750
		Galaxy Entertainment Finance, Variable Rate	
175		10.409%, 12/15/10 (5)	183,750
		Greektown Holdings, LLC, Sr. Notes	
200		10.75%, 12/1/13 (5)	206,000
		Host Hotels & Resorts L.P., Sr. Notes	
185		6.875%, 11/1/14	179,450
		Inn of the Mountain Gods, Sr. Notes	
625		12.00%, 11/15/10	665,625
		Las Vegas Sands Corp.	
35		6.375%, 2/15/15	32,375
		Majestic HoldCo, LLC, (0.00% until 2008)	
140		12.50%, 10/15/11 (5)	102,900
		Majestic Star Casino, LLC	
340		9.50%, 10/15/10	345,100
		MGM Mirage, Inc.	
160		7.50%, 6/1/16	149,600
		Mohegan Tribal Gaming Authority, Sr. Sub. Notes	
95		8.00%, 4/1/12	96,662
		OED Corp./Diamond Jo, LLC	
475		8.75%, 4/15/12	477,375
		Pinnacle Entertainment Inc., Sr. Sub. Notes	
140		7.50%, 6/15/15 (5)	129,500
		Pokagon Gaming Authority, Sr. Notes	
110		10.375%, 6/15/14 (5)	118,250
		San Pasqual Casino	
305		8.00%, 9/15/13 (5)	304,237
		Seminole Hard Rock Entertainment, Variable Rate	
175		7.86%, 3/15/14 (5)	172,375
		Station Casinos, Inc.	
55		7.75%, 8/15/16	51,837
		Station Casinos, Inc., Sr. Notes	
95		6.00%, 4/1/12	87,400
		Trump Entertainment Resorts, Inc.	
1,205		8.50%, 6/1/15	1,021,237
		Tunica-Biloxi Gaming Authority, Sr. Notes	
310		9.00%, 11/15/15 (5)	311,550
		Turning Stone Resort Casinos, Sr. Notes	
75		9.125%, 9/15/14 (5)	76,125
		Waterford Gaming, LLC, Sr. Notes	
64		8.625%, 9/15/12 (5)	65,600

		Wynn Las Vegas, LLC	
$	150	6.625%, 12/1/14	$ 139,875
			$ 6,413,435
Nonferrous Metals/Minerals 0.4%			
		Aleris International, Inc., Sr. Notes	
$	260	9.00%, 12/15/14 (5)	$ 244,400
		Aleris International, Inc., Sr. Sub. Notes	
630		10.00%, 12/15/16 (5)	567,000
		Alpha Natural Resources, Sr. Notes	
135		10.00%, 6/1/12	138,375
		FMG Finance PTY, Ltd., Variable Rate	
195		9.36%, 9/1/11 (5)	204,750
490		10.625%, 9/1/16 (5)	563,500
		Novelis, Inc., Sr. Notes	
380		7.25%, 2/15/15	382,850
			$ 2,100,875
Oil and Gas 0.9%			
		Allis-Chalmers Energy, Inc.	
$	90	8.50%, 3/1/17	$ 86,625
		Allis-Chalmers Energy, Inc., Sr. Notes	
445		9.00%, 1/15/14	442,775
		Cimarex Energy Co., Sr. Notes	
120		7.125%, 5/1/17	114,000
		Clayton Williams Energy, Inc.	
160		7.75%, 8/1/13	144,000
		Compton Pet Finance Corp.	
360		7.625%, 12/1/13	338,400
		Copano Energy, LLC, Sr. Notes	
70		8.125%, 3/1/16	70,350
		Denbury Resources, Inc., Sr. Sub. Notes	
50		7.50%, 12/15/15	48,250
		El Paso Corp., Sr. Notes	
225		9.625%, 5/15/12	249,185
		Encore Acquisition Co., Sr. Sub. Notes	
155		7.25%, 12/1/17	140,275
		Ocean Rig Norway AS, Sr. Notes	
225		8.375%, 7/1/13 (5)	225,000
		OPTI Canada, Inc.	
95		7.875%, 12/15/14 (5)	93,575
180		8.25%, 12/15/14 (5)	180,900
		Parker Drilling Co., Sr. Notes	
100		9.625%, 10/1/13	106,875
		Petrohawk Energy Corp., Sr. Notes	
795		9.125%, 7/15/13	822,825

		Petroplus Finance, Ltd.	
$	165	7.00%, 5/1/17 (5)	$ 151,388
		Plains Exploration & Production Co.	
255		7.00%, 3/15/17	228,863
		Quicksilver Resources, Inc.	
210		7.125%, 4/1/16	195,825
		SemGroup L.P., Sr. Notes	
540		8.75%, 11/15/15 (5)	534,600
		Sesi, LLC, Sr. Notes	
60		6.875%, 6/1/14	56,100
		Stewart & Stevenson, LLC, Sr. Notes	
305		10.00%, 7/15/14 (5)	315,675
		United Refining Co., Sr. Notes	
645		10.50%, 8/15/12 (5)	654,675
190		10.50%, 8/15/12	192,850
		VeraSun Energy Corp.	
105		9.875%, 12/15/12	108,413
			$ 5,501,424
Publishing 0.2%			
		CBD Media, Inc., Sr. Sub. Notes	
$	125	8.625%, 6/1/11	$ 125,313
		Clarke American Corp., Sr. Notes	
100		9.50%, 5/15/15 (5)	91,750
		Deluxe Corp., Sr. Notes	
55		7.375%, 6/1/15 (5)	53,900
		Dex Media West, LLC, Sr. Sub. Notes	
127		9.875%, 8/15/13	133,985
		Idearc, Inc., Sr. Notes	
220		8.00%, 11/15/16	209,550
		MediaNews Group, Inc., Sr. Sub. Notes	
100		6.875%, 10/1/13	84,500
		MediMedia USA, Inc., Sr. Sub Notes	
150		11.375%, 11/15/14 (5)	158,250
		Reader s Digest Association, Sr. Sub. Notes	
595		9.00%, 2/15/17 (5)	511,700
			$ 1,368,948
Radio and Television 0.3%			
		CanWest Media, Inc.	
$	464	8.00%, 9/15/12	$ 447,552
		Intelsat Bermuda, Ltd.	
325		9.25%, 6/15/16	333,125
		LBI Media, Inc.	
165		10.125%, 7/15/12	173,663
		Rainbow National Services, LLC, Sr. Notes	
180		8.75%, 9/1/12 (5)	185,400

		Rainbow National Services, LLC, Sr. Sub. Debs.		
$	645	10.375%, 9/1/14 (5)	$	706,275
			$	**1,846,015**
Rail Industries 0.1%				
		American Railcar Industry		
$	175	7.50%, 3/1/14	$	171,500
		Kansas City Southern Mexico, Sr. Notes		
245		7.625%, 12/1/13 (5)	245,613	
55		7.375%, 6/1/14 (5)	53,488	
		Kansas City Southern Railway Co.		
95		9.50%, 10/1/08	97,969	
			$	**568,570**
Retailers (Except Food and Drug) 0.8%				
		Amscan Holdings, Inc., Sr. Sub. Notes		
$	250	8.75%, 5/1/14	$	226,250
		AutoNation, Inc., Variable Rate		
135		7.36%, 4/15/13	126,225	
		Bon-Ton Department Stores, Inc.		
435		10.25%, 3/15/14	393,675	
		GameStop Corp.		
1,385		8.00%, 10/1/12	1,407,506	
		Michaels Stores, Inc., Sr. Notes		
390		10.00%, 11/1/14 (5)	380,250	
		Michaels Stores, Inc., Sr. Sub. Notes		
295		11.375%, 11/1/16 (5)	286,150	
		Neiman Marcus Group, Inc.		
310		9.00%, 10/15/15	324,725	
1,010		10.375%, 10/15/15	1,068,075	
		Toys R US Corp.		
215		7.375%, 10/15/18	163,400	
		Yankee Acquisition Corp.		
200		8.50%, 2/15/15	185,000	
			$	**4,561,256**
Steel 0.1%				
		AK Steel Corp.		
$	41	7.875%, 2/15/09	$	41,205
		Ispat Inland ULC, Sr. Notes		
199		9.75%, 4/1/14	217,057	
		RathGibson, Inc., Sr, Notes		
445		11.25%, 2/15/14	460,575	
			$	**718,837**

Surface Transport 0.0%			
		Horizon Lines, LLC	
$	217	9.00%, 11/1/12	$ 231,648
			$ 231,648
Telecommunications 0.8%			
		Alamosa Delaware, Inc., Sr. Notes	
$	515	11.00%, 7/31/10	$ 545,534
		Centennial Cellular Operating Co., LLC, Sr. Notes	
205		10.125%, 6/15/13	216,019
		Digicel Group, Ltd., Sr. Notes	
275		9.25%, 9/1/12 (5)	279,125
310		8.875%, 1/15/15 (5)	285,975
342		9.125%, 1/15/15 (5)	315,949
		iPCS, Inc., Variable Rate	
120		7.485%, 5/1/13 (5)	116,400
		Level 3 Financing, Inc., Sr. Notes	
225		9.25%, 11/1/14	216,000
325		8.75%, 2/15/17 (5)	300,625
		Qwest Capital Funding, Inc.	
130		7.00%, 8/3/09	128,700
50		7.90%, 8/15/10	49,625
		Qwest Communications International, Inc.	
500		7.50%, 2/15/14	482,500
		Qwest Communications International, Inc., Sr. Notes	
65		7.50%, 11/1/08	64,675
		Qwest Corp., Sr. Notes	
140		7.625%, 6/15/15	137,900
		Qwest Corp., Sr. Notes, Variable Rate	
985		8.61%, 6/15/13	1,024,400
		Windstream Corp., Sr. Notes	
190		8.125%, 8/1/13	193,088
60		8.625%, 8/1/16	61,050
			$ 4,417,565
Utilities 0.3%			
		Dynegy Holdings, Inc.	
$	195	8.375%, 5/1/16	$ 182,325
30		7.75%, 6/1/19 (5)	26,100
		Edison Mission Energy	
100		7.50%, 6/15/13	97,000
		Edison Mission Energy, Sr. Notes	
150		7.00%, 5/15/17 (5)	136,125
		InterGen NV	
160		9.00%, 6/30/17 (5)	158,400
		NGC Corp.	
390		7.625%, 10/15/26	321,750

		NRG Energy, Inc.	
$	140	7.25%, 2/1/14	$ 135,450
355		7.375%, 1/15/17	343,463
		NRG Energy, Inc., Sr. Notes	
120		7.375%, 2/1/16	116,100
		Reliant Energy, Inc., Sr. Notes	
20		7.625%, 6/15/14	19,200
195		7.875%, 6/15/17	186,225
			$ 1,722,138
Total Corporate Bonds & Notes (identified cost, $79,524,513)			**$ 77,816,863**

Common Stocks 0.1%

Shares	Security	Value
22,932	Delta Air Lines, Inc.	$ 408,648
1,000,000	Delta Air Lines, Inc. (4)(6)	73,125
32,088	Trump Entertainment Resorts, Inc. (6)	214,990
Total Common Stocks (identified cost, $1,204,202)		**$ 696,763**

Convertible Bonds 0.1%

Principal Amount	Security	Value
$ 310,000	L-3 Communications Corp. (5)	$ 347,975
Total Convertible Bonds (identified cost, $313,238)		**$ 347,975**

Convertible Preferred Stocks 0.0%

Shares	Security	Value
1,007	Chesapeake Energy Corp., 4.50%	$ 101,898
934	Crown Castle International Corp., 6.25% (PIK)	53,939
Total Convertible Preferred Stocks (identified cost, $142,317)		**$ 155,837**

Closed-End Investment Companies 1.8%

Shares	Security	Value
20,000	Blackrock Floating Rate Income Strategies Fund II, Inc.	$ 347,600
25,000	Blackrock Floating Rate Income Strategies Fund, Inc.	443,750
125,000	First Trust / Four Corners Senior Floating Rate Income Fund II	2,163,750
895,800	ING Prime Rate Trust	6,216,852
87,500	LMP Corporate Loan Fund, Inc.	1,147,125
Total Closed-End Investment Companies (identified cost, $11,209,593)		**$ 10,319,077**

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Total Investments 166.9% (identified cost $1,019,143,095)	**$988,470,401**
Less Unfunded Loans Commitments (1.2)%	**$(7,355,330)**
Net Investments 165.7% (identified cost $1,011,787,765)	**$981,115,071**
Other Assets, Less Liabilities 0.9%	**$5,319,236**
Auction Preferred Shares Plus Cumulative Unpaid Dividends (66.6)%	**$(394,356,426)**
Net Assets Applicable to Common Shares 100.0%	**$592,077,881**

PIK Payment in Kind

EUR Euro

GBP British Pound

(1) Senior floating-rate interests often require prepayments from excess cash flows or permit the borrower to repay at its 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, it is anticipated that the senior floating-rate interests will have an expected average life of approximately two to three 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) Unfunded or partially unfunded loan commitments. The Fund may enter into certain credit agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the Borrower s discretion.

(3) This Senior Loan will settle after July 31, 2007, at which time the interest rate will be determined.

(4) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.

(5) 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 July 31, 2007, the aggregate value of the securities is $28,020,002 or 4.7% of the Trust s net assets.

(6) Non-income producing security.

A summary of financial instruments at July 31, 2007 is as follows:

Forward Foreign Currency Exchange Contracts

Sales

Settlement Date	Deliver	In Exchange For	Net Unrealized Appreciation (Depreciation)
8/31/07	Pound 13,483,788	United States Dollar 27,301,935	$ (87,251)
8/31/07	Euro 36,614,663	United States Dollar 50,170,102	565
			$ (86,686)

Credit Default Swaps

The Fund has entered into credit default swaps whereby the Fund is buying or selling protection against default exposing the Fund to risks associated with changes in credit spreads of the underlying instrument.

Counterparty	Reference Entity	Buy/Sell	Notional Amount (000 s omitted)	Receive Annual Fixed Rate	Termination Date	Net Unrealized Appreciation (Depreciation)
Lehman Brothers, Inc.	Inergy, L.P	Buy	$ 2,000	2.20 %	3/20/2010	$ 59,318
JPMorgan Chase, N.A.	LCDX Series 8	Sell	5,000	1.20	6/20/2012	(253,363)
						$ (194,045)

At July 31, 2007, the Trust had sufficient cash and/or securities segregated to cover potential obligations under these contracts.

The cost and unrealized appreciation (depreciation) in value of the investments owned by the Trust at July 31, 2007, as computed on a federal income tax basis, were as follows:

Aggregate cost	**$ 1,012,457,684**
Gross unrealized appreciation	$ 1,408,882
Gross unrealized depreciation	(32,751,495)
Net unrealized depreciation	**$ (31,342,613)**

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.

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/ Thomas E. Faust Jr.
Thomas E. Faust Jr.
President
Date: September 21, 2007

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/ Thomas E. Faust Jr.
Thomas E. Faust Jr.
President
Date: September 21, 2007
By: /s/ Barbara E. Campbell
Barbara E. Campbell
Treasurer
Date: September 21, 2007