

EATON VANCE SENIOR FLOATING RATE TRUST
Form N-Q
September 29, 2010

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

July 31, 2010
Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance Senior Floating-Rate Trust

as of July 31, 2010

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 143.3%

Principal

Amount*

| (000 s omitted) | Borrower/Tranche Description | Value |
|-----------------------------------|---|----------------------|
| Aerospace and Defense 2.7% | | |
| | Aveos Fleet Performance, Inc. | |
| 31 | Revolving Loan, 4.59%, Maturing March 12, 2013 ⁽²⁾ | \$ 31,167 |
| 47 | Term Loan, 11.25%, Maturing March 12, 2013 | 46,986 |
| 122 | Term Loan - Second Lien, 10.75%, Maturing March 12, 2015 ⁽³⁾ | 116,353 |
| | Booz Allen Hamilton, Inc. | |
| 498 | Term Loan, 6.00%, Maturing July 31, 2015 | 497,998 |
| | DAE Aviation Holdings, Inc. | |
| 404 | Term Loan, 4.23%, Maturing July 31, 2014 | 366,936 |
| 416 | Term Loan, 4.23%, Maturing July 31, 2014 | 377,964 |
| | Delos Aircraft, Inc. | |
| 625 | Term Loan, 7.00%, Maturing March 17, 2016 | 627,083 |
| | Evergreen International Aviation | |
| 1,299 | Term Loan, 10.50%, Maturing October 31, 2011 ⁽³⁾ | 1,231,758 |
| | Hawker Beechcraft Acquisition | |
| 4,298 | Term Loan, 2.37%, Maturing March 26, 2014 | 3,484,276 |
| 256 | Term Loan, 2.63%, Maturing March 26, 2014 | 207,768 |
| | IAP Worldwide Services, Inc. | |
| 830 | Term Loan, 9.25%, Maturing December 30, 2012 ⁽³⁾ | 812,931 |
| | International Lease Finance Co. | |
| 850 | Term Loan, 6.75%, Maturing March 17, 2015 | 857,438 |
| | Spirit AeroSystems, Inc. | |
| 1,569 | Term Loan, 2.28%, Maturing September 30, 2013 | 1,536,342 |
| | TransDigm, Inc. | |
| 1,625 | Term Loan, 2.54%, Maturing June 23, 2013 | 1,582,053 |
| | Triumph Group, Inc. | |
| 575 | Term Loan, 4.50%, Maturing June 16, 2016 | 578,055 |
| | Wesco Aircraft Hardware Corp. | |
| 1,036 | Term Loan, 2.57%, Maturing September 30, 2013 | 998,710 |
| | | \$ 13,353,818 |
| Air Transport 0.4% | | |
| | Delta Air Lines, Inc. | |
| 742 | Term Loan, 2.26%, Maturing April 30, 2012 | \$ 709,096 |
| 1,164 | Term Loan - Second Lien, 3.59%, Maturing April 30, 2014 | 1,057,299 |
| | | \$ 1,766,395 |

Automotive 5.4%

| | | | |
|-------|--|----|-----------|
| | Adesa, Inc. | | |
| 2,071 | Term Loan, 3.07%, Maturing October 18, 2013 | \$ | 1,983,910 |
| | Allison Transmission, Inc. | | |
| 1,844 | Term Loan, 3.10%, Maturing August 7, 2014 | | 1,726,408 |
| | Autotrader.com, Inc. | | |
| 1,100 | Term Loan, 6.00%, Maturing June 14, 2016 | | 1,102,737 |
| | Dayco Products, LLC | | |
| 414 | Term Loan, 10.50%, Maturing May 13, 2014 | | 406,272 |
| 63 | Term Loan, 12.50%, Maturing November 13, 2014 ⁽³⁾ | | 54,366 |
| | Federal-Mogul Corp. | | |
| 2,464 | Term Loan, 2.29%, Maturing December 29, 2014 | | 2,205,331 |
| 3,096 | Term Loan, 2.28%, Maturing December 28, 2015 | | 2,771,324 |
| | Ford Motor Co. | | |
| 4,176 | Term Loan, 3.35%, Maturing December 16, 2013 | | 4,065,389 |
| | Goodyear Tire & Rubber Co. | | |
| 5,400 | Term Loan - Second Lien, 2.24%, Maturing April 30, 2014 | | 5,022,842 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|---|--|----------------------|
| | HHI Holdings, LLC | |
| 988 | Term Loan, 10.50%, Maturing March 30, 2015 | \$ 994,906 |
| | Keystone Automotive Operations, Inc. | |
| 1,313 | Term Loan, 4.02%, Maturing January 12, 2012 | 1,076,857 |
| | LKQ Corp. U.S. | |
| 885 | Term Loan, 2.59%, Maturing October 12, 2013 | 858,467 |
| | TriMas Corp. | |
| 426 | Term Loan, 6.00%, Maturing August 2, 2011 | 418,702 |
| 2,755 | Term Loan, 6.00%, Maturing December 15, 2015 | 2,706,395 |
| | United Components, Inc. | |
| 1,031 | Term Loan, 2.37%, Maturing June 29, 2012 | 988,486 |
| | | \$ 26,382,392 |

Building and Development 2.3%

| | | |
|-------|---|----------------------|
| | Beacon Sales Acquisition, Inc. | |
| 1,107 | Term Loan, 2.46%, Maturing September 30, 2013 | \$ 1,040,870 |
| | Brickman Group Holdings, Inc. | |
| 1,180 | Term Loan, 2.53%, Maturing January 23, 2014 | 1,108,842 |
| | Forestar USA Real Estate Group, Inc. | |
| 244 | Revolving Loan, 0.46%, Maturing December 1, 2010 ⁽²⁾ | 223,613 |
| 2,240 | Term Loan, 5.16%, Maturing December 1, 2010 | 2,128,113 |
| | Metroflag BP, LLC | |
| 500 | Term Loan - Second Lien, 0.00%, Maturing October 31, 2009 ⁽⁴⁾⁽⁵⁾ | 0 |
| | Mueller Water Products, Inc. | |
| 941 | Term Loan, 5.49%, Maturing May 23, 2014 | 938,870 |
| | NCI Building Systems, Inc. | |
| 257 | Term Loan, 8.00%, Maturing April 18, 2014 | 251,410 |
| | November 2005 Land Investors, LLC | |
| 305 | Term Loan, 0.00%, Maturing March 31, 2011 ⁽⁶⁾ | 57,920 |
| | Panolam Industries Holdings, Inc. | |
| 1,829 | Term Loan, 8.25%, Maturing December 31, 2013 | 1,701,101 |
| | Re/Max International, Inc. | |
| 1,895 | Term Loan, 5.50%, Maturing March 11, 2016 | 1,892,881 |
| | Realogy Corp. | |
| 317 | Term Loan, 3.31%, Maturing October 10, 2013 | 278,769 |
| 670 | Term Loan, 3.35%, Maturing October 10, 2013 | 588,801 |
| | South Edge, LLC | |
| 1,588 | Term Loan, 0.00%, Maturing October 31, 2009 ⁽⁴⁾ | 674,688 |
| | WCI Communities, Inc. | |
| 435 | Term Loan, 10.43%, Maturing September 3, 2014 | 432,380 |
| | | \$ 11,318,258 |

Business Equipment and Services 12.5%

| | | |
|-------|--|--------------|
| | Activant Solutions, Inc. | |
| 1,098 | Term Loan, 2.56%, Maturing May 2, 2013 | \$ 1,033,578 |
| | Advantage Sales & Marketing, Inc. | |
| 2,195 | Term Loan, 5.00%, Maturing May 5, 2016 | 2,178,041 |
| 1,000 | Term Loan - Second Lien, 8.50%, Maturing May 5, 2017 | 994,063 |
| | Affinion Group, Inc. | |
| 3,716 | Term Loan, 5.00%, Maturing October 10, 2016 | 3,562,415 |
| | Allied Barton Security Service | |
| 977 | Term Loan, 6.75%, Maturing February 18, 2015 | 980,557 |
| | Dealer Computer Services, Inc. | |
| 1,764 | Term Loan, 5.25%, Maturing April 21, 2017 | 1,748,719 |
| | DynCorp International, LLC | |
| 900 | Term Loan, 6.25%, Maturing July 5, 2016 | 904,950 |
| | Education Management, LLC | |
| 4,593 | Term Loan, 2.31%, Maturing June 3, 2013 | 4,319,003 |
| | First American Corp. | |
| 925 | Term Loan, 4.75%, Maturing April 12, 2016 | 926,156 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--|---|--------------|
| | Infogroup, Inc. | |
| 725 | Term Loan, 6.25%, Maturing July 1, 2016 | \$ 716,240 |
| | Intergraph Corp. | |
| 1,000 | Term Loan, 4.79%, Maturing May 29, 2014 | 997,500 |
| 537 | Term Loan, 6.00%, Maturing May 29, 2014 | 537,897 |
| 1,000 | Term Loan - Second Lien, 10.25%, Maturing November 29, 2014 | 1,002,908 |
| | iPayment, Inc. | |
| 2,316 | Term Loan, 2.45%, Maturing May 10, 2013 | 2,153,574 |
| | Kronos, Inc. | |
| 1,015 | Term Loan, 2.53%, Maturing June 11, 2014 | 950,750 |
| | Language Line, Inc. | |
| 2,015 | Term Loan, 5.50%, Maturing November 4, 2015 | 1,988,849 |
| | Mitchell International, Inc. | |
| 1,000 | Term Loan - Second Lien, 5.81%, Maturing March 30, 2015 | 877,500 |
| | NE Customer Service | |
| 1,750 | Term Loan, 6.00%, Maturing March 5, 2016 | 1,721,211 |
| | Protection One Alarm Monitor, Inc. | |
| 1,750 | Term Loan, 6.00%, Maturing May 16, 2016 | 1,734,687 |
| | Quantum Corp. | |
| 197 | Term Loan, 3.82%, Maturing July 14, 2014 | 187,827 |
| | Quintiles Transnational Corp. | |
| 987 | Term Loan, 2.46%, Maturing March 29, 2013 | 948,524 |
| 1,700 | Term Loan - Second Lien, 4.32%, Maturing March 31, 2014 | 1,670,250 |
| | Sabre, Inc. | |
| 6,002 | Term Loan, 2.37%, Maturing September 30, 2014 | 5,426,079 |
| | Safenet, Inc. | |
| 1,990 | Term Loan, 2.83%, Maturing April 12, 2014 | 1,898,962 |
| | Serena Software, Inc. | |
| 474 | Term Loan, 2.54%, Maturing March 10, 2013 | 452,670 |
| | Sitel (Client Logic) | |
| 1,567 | Term Loan, 6.03%, Maturing January 30, 2014 | 1,518,722 |
| | Solera Holdings, LLC | |
| EUR 731 | Term Loan, 2.50%, Maturing May 16, 2014 | 926,120 |
| | SunGard Data Systems, Inc. | |
| 2,221 | Term Loan, 2.09%, Maturing February 28, 2014 | 2,107,540 |
| 6,809 | Term Loan, 4.00%, Maturing February 26, 2016 | 6,575,830 |
| | Trans Union, LLC | |
| 1,925 | Term Loan, 6.75%, Maturing June 15, 2017 | 1,945,212 |
| | Travelport, LLC | |
| 3,178 | Term Loan, 2.82%, Maturing August 23, 2013 | 3,004,194 |
| 437 | Term Loan, 3.03%, Maturing August 23, 2013 | 413,116 |
| EUR 1,054 | Term Loan, 3.22%, Maturing August 23, 2013 | 1,292,590 |
| | West Corp. | |
| 1,357 | Term Loan, 2.75%, Maturing October 24, 2013 | 1,289,404 |
| 1,971 | Term Loan, 4.25%, Maturing July 15, 2016 | 1,915,153 |

\$ 60,900,791

Cable and Satellite Television 10.8%

| | | |
|-------|---|-----------|
| | Atlantic Broadband Finance, LLC | |
| 95 | Term Loan, 2.79%, Maturing September 1, 2011 | \$ 93,571 |
| 2,553 | Term Loan, 6.75%, Maturing May 31, 2013 | 2,525,958 |
| | Bragg Communications, Inc. | |
| 2,091 | Term Loan, 3.03%, Maturing August 31, 2014 | 2,056,898 |
| | Bresnan Broadband Holdings, LLC | |
| 494 | Term Loan, 2.34%, Maturing June 30, 2013 | 490,584 |
| | Cequel Communications, LLC | |
| 2,157 | Term Loan, 2.35%, Maturing November 5, 2013 | 2,071,453 |
| | Charter Communications Operating, Inc. | |
| 9,771 | Term Loan, 2.32%, Maturing March 6, 2014 | 9,292,499 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|---|--|----------------------|
| | CSC Holdings, Inc. | |
| 2,900 | Term Loan, 2.09%, Maturing March 29, 2016 | \$ 2,838,352 |
| | CW Media Holdings, Inc. | |
| 568 | Term Loan, 3.53%, Maturing February 16, 2015 | 555,626 |
| | Foxco Acquisition Sub., LLC | |
| 564 | Term Loan, 7.50%, Maturing July 14, 2015 | 543,027 |
| | Insight Midwest Holdings, LLC | |
| 3,594 | Term Loan, 2.16%, Maturing April 7, 2014 | 3,416,583 |
| | MCC Iowa, LLC | |
| 5,689 | Term Loan, 2.06%, Maturing January 31, 2015 | 5,267,376 |
| | Mediacom Broadband, LLC | |
| 1,475 | Term Loan, 4.50%, Maturing October 23, 2017 | 1,415,631 |
| | Mediacom Illinois, LLC | |
| 3,664 | Term Loan, 2.06%, Maturing January 31, 2015 | 3,367,905 |
| 993 | Term Loan, 5.50%, Maturing March 31, 2017 | 968,928 |
| | Mediacom, LLC | |
| 825 | Term Loan, 4.50%, Maturing October 23, 2017 | 798,875 |
| | ProSiebenSat.1 Media AG | |
| EUR 93 | Term Loan, 2.44%, Maturing July 2, 2014 | 106,230 |
| EUR 904 | Term Loan, 2.44%, Maturing July 2, 2014 | 1,037,690 |
| EUR 410 | Term Loan, 3.52%, Maturing March 6, 2015 | 395,472 |
| EUR 2,187 | Term Loan, 2.57%, Maturing June 26, 2015 | 2,546,961 |
| EUR 97 | Term Loan, 2.57%, Maturing July 3, 2015 | 113,193 |
| EUR 410 | Term Loan, 3.77%, Maturing March 4, 2016 | 395,472 |
| EUR 371 | Term Loan, 8.14%, Maturing March 6, 2017 ⁽³⁾ | 241,800 |
| EUR 520 | Term Loan - Second Lien, 4.89%, Maturing September 2, 2016 | 418,967 |
| | UPC Broadband Holding B.V. | |
| 1,686 | Term Loan, 4.25%, Maturing December 30, 2016 | 1,607,447 |
| EUR 2,353 | Term Loan, 4.23%, Maturing December 31, 2016 | 2,833,285 |
| 1,264 | Term Loan, 4.25%, Maturing December 29, 2017 | 1,190,682 |
| EUR 2,697 | Term Loan, 4.48%, Maturing December 31, 2017 | 3,259,606 |
| | Virgin Media Investment Holding | |
| GBP 1,000 | Term Loan, 4.78%, Maturing December 31, 2015 | 1,532,536 |
| | YPSO Holding SA | |
| EUR 210 | Term Loan, 4.39%, Maturing June 16, 2014 ⁽³⁾ | 221,081 |
| EUR 251 | Term Loan, 4.39%, Maturing June 16, 2014 ⁽³⁾ | 263,745 |
| EUR 545 | Term Loan, 4.39%, Maturing June 16, 2014 ⁽³⁾ | 572,870 |
| | | \$ 52,440,303 |
| | Chemicals and Plastics 6.8% | |
| | Arizona Chemical, Inc. | |
| 500 | Term Loan - Second Lien, 6.04%, Maturing February 28, 2014 | \$ 470,000 |
| | Brenntag Holding GmbH and Co. KG | |
| 1,493 | Term Loan, 4.09%, Maturing January 20, 2014 | 1,498,900 |

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| | | | |
|-----|-------|---|-----------|
| | 220 | Term Loan, 4.10%, Maturing January 20, 2014 | 220,940 |
| | 1,000 | Term Loan - Second Lien, 6.47%, Maturing July 7, 2015 | 986,667 |
| | | Celanese Holdings, LLC | |
| | 2,103 | Term Loan, 2.25%, Maturing April 2, 2014 | 2,017,780 |
| | | Hexion Specialty Chemicals, Inc. | |
| | 485 | Term Loan, 4.31%, Maturing May 5, 2015 | 453,475 |
| | 770 | Term Loan, 4.31%, Maturing May 5, 2015 | 724,764 |
| | 1,735 | Term Loan, 4.31%, Maturing May 5, 2015 | 1,632,212 |
| | | Huntsman International, LLC | |
| | 2,136 | Term Loan, 2.21%, Maturing April 21, 2014 | 2,009,505 |
| | 855 | Term Loan, 2.62%, Maturing June 30, 2016 | 813,219 |
| | | INEOS Group | |
| | 2,766 | Term Loan, 7.50%, Maturing December 16, 2013 | 2,726,643 |
| | 2,672 | Term Loan, 8.00%, Maturing December 16, 2014 | 2,633,920 |
| EUR | 1,250 | Term Loan, 9.00%, Maturing December 16, 2015 | 1,528,351 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|----------------------|
| | ISP Chemco, Inc. | |
| 1,545 | Term Loan, 1.88%, Maturing June 4, 2014 | \$ 1,463,575 |
| | Kraton Polymers, LLC | |
| 1,876 | Term Loan, 2.38%, Maturing May 13, 2013 | 1,775,433 |
| | Lyondell Chemical Co. | |
| 675 | Term Loan, 5.50%, Maturing April 8, 2016 | 680,854 |
| | MacDermid, Inc. | |
| EUR 690 | Term Loan, 2.83%, Maturing April 11, 2014 | 831,734 |
| 498 | Term Loan, 2.32%, Maturing April 12, 2014 | 468,309 |
| | Millenium Inorganic Chemicals | |
| 310 | Term Loan, 2.78%, Maturing May 15, 2014 | 288,681 |
| 975 | Term Loan - Second Lien, 6.28%, Maturing November 18, 2014 | 895,375 |
| | Momentive Performance Material | |
| 1,665 | Term Loan, 2.63%, Maturing December 4, 2013 | 1,544,772 |
| | Nalco Co. | |
| 495 | Term Loan, 6.50%, Maturing May 13, 2016 | 498,300 |
| | Rockwood Specialties Group, Inc. | |
| 2,079 | Term Loan, 6.00%, Maturing May 15, 2014 | 2,084,237 |
| | Schoeller Arca Systems Holding | |
| EUR 145 | Term Loan, 5.05%, Maturing November 16, 2015 | 128,068 |
| EUR 412 | Term Loan, 5.05%, Maturing November 16, 2015 | 365,144 |
| EUR 443 | Term Loan, 5.05%, Maturing November 16, 2015 | 392,931 |
| | Solutia, Inc. | |
| 2,643 | Term Loan, 4.75%, Maturing March 17, 2017 | 2,651,871 |
| | Styron S.A.R.L. | |
| 1,575 | Term Loan, 7.50%, Maturing June 17, 2016 | 1,588,781 |
| | | \$ 33,374,441 |
| Clothing/Textiles | 0.4% | |
| | Hanesbrands, Inc. | |
| 1,036 | Term Loan, 5.25%, Maturing December 10, 2015 | \$ 1,043,045 |
| | Phillips Van Heusen Corp. | |
| 1,041 | Term Loan, 4.75%, Maturing May 6, 2016 | 1,047,167 |
| | | \$ 2,090,212 |
| Conglomerates | 3.4% | |
| | Blount, Inc. | |
| 243 | Term Loan, 5.75%, Maturing February 9, 2012 | \$ 242,869 |
| | Doncasters (Dunde HoldCo 4 Ltd.) | |
| 394 | Term Loan, 4.33%, Maturing July 13, 2015 | 336,746 |
| 394 | Term Loan, 4.83%, Maturing July 13, 2015 | 336,746 |
| GBP 500 | Term Loan - Second Lien, 6.57%, Maturing January 13, 2016 | 604,123 |
| | Jarden Corp. | |

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| | | |
|-------|--|-----------|
| 599 | Term Loan, 2.28%, Maturing January 24, 2012 | 588,102 |
| 1,062 | Term Loan, 2.28%, Maturing January 24, 2012 | 1,042,898 |
| | Manitowoc Company, Inc. (The) | |
| 2,235 | Term Loan, 8.00%, Maturing November 6, 2014 | 2,240,109 |
| | Polymer Group, Inc. | |
| 1,916 | Term Loan, 7.00%, Maturing November 24, 2014 | 1,923,186 |
| | RBS Global, Inc. | |
| 778 | Term Loan, 2.63%, Maturing July 19, 2013 | 737,257 |
| 3,785 | Term Loan, 2.88%, Maturing July 19, 2013 | 3,616,884 |
| | RGIS Holdings, LLC | |
| 127 | Term Loan, 3.03%, Maturing April 30, 2014 | 117,587 |
| 2,547 | Term Loan, 3.03%, Maturing April 30, 2014 | 2,351,743 |
| | US Investigations Services, Inc. | |
| 825 | Term Loan, Maturing February 21, 2015 ⁽⁷⁾ | 825,000 |
| 990 | Term Loan, 3.54%, Maturing February 21, 2015 | 874,732 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|----------------------|
| | Vertrue, Inc. | |
| 804 | Term Loan, 3.54%, Maturing August 16, 2014 | \$ 698,854 |
| | | \$ 16,536,836 |
| Containers and Glass Products 4.3% | | |
| | Berry Plastics Corp. | |
| 1,974 | Term Loan, 2.34%, Maturing April 3, 2015 | \$ 1,821,467 |
| | BWAY Corp. | |
| 75 | Term Loan, 5.50%, Maturing June 16, 2017 | 75,094 |
| 800 | Term Loan, 5.50%, Maturing June 16, 2017 | 801,000 |
| | Consolidated Container Co. | |
| 1,000 | Term Loan - Second Lien, 5.81%, Maturing September 28, 2014 | 867,500 |
| | Crown Americas, Inc. | |
| 258 | Term Loan, 2.10%, Maturing November 15, 2012 | 255,859 |
| | Graham Packaging Holdings Co. | |
| 2,013 | Term Loan, 2.64%, Maturing October 7, 2011 | 2,011,140 |
| 1,690 | Term Loan, 6.75%, Maturing April 5, 2014 | 1,706,208 |
| | Graphic Packaging International, Inc. | |
| 3,985 | Term Loan, 2.52%, Maturing May 16, 2014 | 3,856,714 |
| 426 | Term Loan, 3.28%, Maturing May 16, 2014 | 418,263 |
| | JSG Acquisitions | |
| 1,189 | Term Loan, 4.16%, Maturing December 31, 2014 | 1,164,868 |
| | Owens-Brockway Glass Container | |
| 1,540 | Term Loan, 1.84%, Maturing June 14, 2013 | 1,526,985 |
| | Reynolds Group Holdings, Inc. | |
| 900 | Term Loan, 5.75%, Maturing May 5, 2016 | 897,188 |
| 1,963 | Term Loan, 6.25%, Maturing May 5, 2016 | 1,961,184 |
| | Smurfit Kappa Acquisitions | |
| 1,189 | Term Loan, 3.91%, Maturing December 31, 2014 | 1,164,867 |
| | Smurfit-Stone Container Corp | |
| 2,425 | Term Loan, 6.75%, Maturing February 22, 2016 | 2,439,715 |
| | | \$ 20,968,052 |
| Cosmetics/Toiletries 1.2% | | |
| | Alliance Boots Holdings, Ltd. | |
| GBP 775 | Term Loan, 3.56%, Maturing July 5, 2015 | \$ 1,129,951 |
| EUR 1,000 | Term Loan, 3.58%, Maturing July 5, 2015 | 1,230,030 |
| | American Safety Razor Co. | |
| 470 | Term Loan, 6.75%, Maturing July 31, 2013 | 443,676 |
| 900 | Term Loan - Second Lien, 0.00%, Maturing January 30, 2014 ⁽⁶⁾ | 112,500 |
| | Bausch & Lomb, Inc. | |
| 292 | Term Loan, 3.57%, Maturing April 24, 2015 | 280,750 |
| 1,207 | Term Loan, 3.63%, Maturing April 24, 2015 | 1,159,160 |

| | | |
|-----|--|---------------------|
| | KIK Custom Products, Inc. | |
| 975 | Term Loan - Second Lien, 5.33%, Maturing November 30, 2014 | 580,125 |
| | Prestige Brands, Inc. | |
| 848 | Term Loan, 4.75%, Maturing March 24, 2016 | 846,815 |
| | | \$ 5,783,007 |

Drugs 0.7%

| | | |
|-------|---|--------------|
| | Graceway Pharmaceuticals, LLC | |
| 1,383 | Term Loan, 3.07%, Maturing May 3, 2012 | \$ 1,161,182 |
| 284 | Term Loan, 10.07%, Maturing November 3, 2013 ⁽³⁾ | 63,993 |
| 1,500 | Term Loan - Second Lien, 6.82%, Maturing May 3, 2013 | 597,500 |
| | Pharmaceutical Holdings Corp. | |
| 125 | Term Loan, 4.57%, Maturing January 30, 2012 | 121,579 |
| | Warner Chilcott Corp. | |
| 713 | Term Loan, 5.50%, Maturing October 30, 2014 | 713,571 |
| 336 | Term Loan, 5.75%, Maturing April 30, 2015 | 336,367 |

| Principal Amount* | | | Value |
|---|-------|--|----------------------|
| (000 s omitted) | | Borrower/Tranche Description | |
| | 560 | Term Loan, 5.75%, Maturing April 30, 2015 | \$ 560,112 |
| | | | \$ 3,554,304 |
| Ecological Services and Equipment 2.2% | | | |
| | | Blue Waste B.V. (AVR Acquisition) | |
| EUR | 1,000 | Term Loan, 2.89%, Maturing March 31, 2014 | \$ 1,165,994 |
| | | Cory Environmental Holdings | |
| GBP | 500 | Term Loan - Second Lien, 4.99%, Maturing September 30, 2014 | 608,045 |
| | | Environmental Systems Products Holdings, Inc. | |
| | 897 | Term Loan - Second Lien, 13.50%, Maturing September 12, 2014 | 835,501 |
| | | Kemble Water Structure, Ltd. | |
| GBP | 4,250 | Term Loan - Second Lien, 4.88%, Maturing October 13, 2013 | 5,887,144 |
| | | Sensus Metering Systems, Inc. | |
| | 2,053 | Term Loan, 7.00%, Maturing June 3, 2013 | 2,063,440 |
| | | | \$ 10,560,124 |
| Electronics/Electrical 4.8% | | | |
| | | Aspect Software, Inc. | |
| | 1,571 | Term Loan, 6.25%, Maturing April 19, 2016 | \$ 1,544,878 |
| | | Christie/Aix, Inc. | |
| | 732 | Term Loan, 5.25%, Maturing April 29, 2016 | 727,921 |
| | | FCI International S.A.S. | |
| | 156 | Term Loan, 3.91%, Maturing November 1, 2013 | 145,382 |
| | 162 | Term Loan, 3.91%, Maturing November 1, 2013 | 151,011 |
| | 156 | Term Loan, 3.91%, Maturing October 31, 2014 | 145,382 |
| | 162 | Term Loan, 3.91%, Maturing October 31, 2014 | 151,011 |
| | | Freescale Semiconductor, Inc. | |
| | 2,793 | Term Loan, 4.60%, Maturing December 1, 2016 | 2,573,588 |
| | | Infor Enterprise Solutions Holdings | |
| | 500 | Term Loan, 5.82%, Maturing March 2, 2014 | 387,500 |
| | 1,494 | Term Loan, 6.07%, Maturing July 28, 2015 | 1,393,618 |
| | 2,864 | Term Loan, 6.07%, Maturing July 28, 2015 | 2,656,780 |
| | 183 | Term Loan - Second Lien, 6.57%, Maturing March 2, 2014 | 135,667 |
| | 317 | Term Loan - Second Lien, 6.57%, Maturing March 2, 2014 | 232,222 |
| | | Network Solutions, LLC | |
| | 512 | Term Loan, 2.57%, Maturing March 7, 2014 | 483,153 |
| | | Open Solutions, Inc. | |
| | 2,032 | Term Loan, 2.63%, Maturing January 23, 2014 | 1,759,053 |
| | | Sensata Technologies Finance Co. | |
| | 2,707 | Term Loan, 2.23%, Maturing April 26, 2013 | 2,556,503 |
| | | Shield Finance Co. S.A.R.L. | |
| | 875 | Term Loan, 7.75%, Maturing June 15, 2016 | 846,563 |
| | | Spansion, LLC | |

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| | | |
|-------|--|----------------------|
| 998 | Term Loan, 7.50%, Maturing January 8, 2015 Spectrum Brands, Inc. | 992,201 |
| 3,250 | Term Loan, 8.00%, Maturing June 16, 2016 VeriFone, Inc. | 3,288,594 |
| 2,025 | Term Loan, 3.07%, Maturing October 31, 2013 Vertafore, Inc. | 1,984,255 |
| 1,000 | Term Loan, Maturing July 29, 2016 ⁽⁷⁾ | 997,188 |
| | | \$ 23,152,470 |

Equipment Leasing 0.6%

| | | |
|-------|---|---------------------|
| | AWAS Capital, Inc. | |
| 426 | Term Loan, 2.31%, Maturing March 22, 2013 | \$ 400,067 |
| 1,513 | Term Loan - Second Lien, 6.56%, Maturing March 22, 2013 Hertz Corp. | 1,263,313 |
| 15 | Term Loan, 2.09%, Maturing December 21, 2012 | 14,342 |
| 1,067 | Term Loan, 2.09%, Maturing December 21, 2012 | 1,033,909 |
| | | \$ 2,711,631 |

| Principal Amount* | Borrower/Tranche Description | Value |
|--------------------------------------|---|----------------------|
| (000 s omitted) | | |
| Farming/Agriculture 1.0% | | |
| | CF Industries, Inc. | |
| 3,196 | Term Loan, 4.50%, Maturing April 6, 2015 | \$ 3,214,418 |
| | Wm. Bolthouse Farms, Inc. | |
| 1,721 | Term Loan, 5.50%, Maturing February 11, 2016 | 1,718,752 |
| | | \$ 4,933,170 |
| Financial Intermediaries 4.9% | | |
| | Citco III, Ltd. | |
| 2,811 | Term Loan, 4.75%, Maturing May 30, 2014 | \$ 2,698,670 |
| | Fidelity National Information Services, Inc. | |
| 2,450 | Term Loan, 5.25%, Maturing July 18, 2016 | 2,467,098 |
| | First Data Corp. | |
| 992 | Term Loan, 3.08%, Maturing September 24, 2014 | 866,029 |
| 1,990 | Term Loan, 3.08%, Maturing September 24, 2014 | 1,734,210 |
| | Grosvenor Capital Management | |
| 1,358 | Term Loan, 2.38%, Maturing December 5, 2013 | 1,289,688 |
| | Interactive Data Corp. | |
| 1,475 | Term Loan, Maturing January 27, 2017 ⁽⁷⁾ | 1,474,385 |
| | Jupiter Asset Management Group | |
| GBP 302 | Term Loan, 4.44%, Maturing March 17, 2015 | 447,558 |
| | LPL Holdings, Inc. | |
| 955 | Term Loan, 2.21%, Maturing June 28, 2013 | 912,550 |
| 3,005 | Term Loan, 4.25%, Maturing June 25, 2015 | 2,892,483 |
| 2,170 | Term Loan, 5.25%, Maturing June 28, 2017 | 2,156,003 |
| | MSCI, Inc. | |
| 3,275 | Term Loan, 4.75%, Maturing June 1, 2016 | 3,295,469 |
| | Nuveen Investments, Inc. | |
| 3,580 | Term Loan, 3.51%, Maturing November 13, 2014 | 3,162,580 |
| | Oxford Acquisition III, Ltd. | |
| 374 | Term Loan, 2.26%, Maturing May 12, 2014 | 328,957 |
| | RJO Holdings Corp. (RJO Brien) | |
| 457 | Term Loan, 5.35%, Maturing July 12, 2014 ⁽³⁾ | 310,708 |
| | | \$ 24,036,388 |
| Food Products 3.3% | | |
| | Acosta, Inc. | |
| 2,978 | Term Loan, 2.57%, Maturing July 28, 2013 | \$ 2,814,001 |
| | American Seafoods Group, LLC | |
| 700 | Term Loan, 5.50%, Maturing May 7, 2015 | 698,902 |
| | Dole Food Company, Inc. | |
| 108 | Term Loan, 8.00%, Maturing August 30, 2010 | 108,041 |
| 1,691 | Term Loan, 5.02%, Maturing March 2, 2017 | 1,695,503 |

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| | | | |
|-----|-------|--|----------------------|
| | 681 | Term Loan, 5.04%, Maturing March 2, 2017 | 682,638 |
| | | Michael Foods Holdings, Inc. | |
| | 725 | Term Loan, 6.25%, Maturing June 29, 2016 | 727,809 |
| | | Pinnacle Foods Finance, LLC | |
| | 6,568 | Term Loan, 2.85%, Maturing April 2, 2014 | 6,200,343 |
| | | Provimi Group SA | |
| | 205 | Term Loan, 2.57%, Maturing June 28, 2015 | 190,951 |
| | 252 | Term Loan, 2.57%, Maturing June 28, 2015 | 234,988 |
| EUR | 265 | Term Loan, 2.89%, Maturing June 28, 2015 | 321,852 |
| EUR | 428 | Term Loan, 2.89%, Maturing June 28, 2015 | 519,311 |
| EUR | 457 | Term Loan, 2.89%, Maturing June 28, 2015 | 554,673 |
| EUR | 590 | Term Loan, 2.89%, Maturing June 28, 2015 | 715,278 |
| | 148 | Term Loan - Second Lien, 4.57%, Maturing December 28, 2016 | 126,743 |
| EUR | 24 | Term Loan - Second Lien, 4.89%, Maturing December 28, 2016 | 26,944 |
| EUR | 331 | Term Loan - Second Lien, 4.89%, Maturing December 28, 2016 | 369,015 |
| | | | \$ 15,986,992 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|---|--|----------------------|
| Food Service 3.7% | | |
| | AFC Enterprises, Inc. | |
| 255 | Term Loan, 7.00%, Maturing May 11, 2013 | \$ 255,983 |
| | Aramark Corp. | |
| 169 | Term Loan, 2.07%, Maturing January 27, 2014 | 158,598 |
| 2,330 | Term Loan, 2.41%, Maturing January 27, 2014 | 2,187,311 |
| GBP 965 | Term Loan, 2.86%, Maturing January 27, 2014 | 1,453,660 |
| 304 | Term Loan, 3.60%, Maturing July 26, 2016 | 293,165 |
| 4,621 | Term Loan, 3.78%, Maturing July 26, 2016 | 4,457,768 |
| | Buffets, Inc. | |
| 1,247 | Term Loan, 12.00%, Maturing April 21, 2015 ⁽³⁾ | 1,130,854 |
| 114 | Term Loan, 7.53%, Maturing April 22, 2015 ⁽³⁾ | 88,618 |
| | CBRL Group, Inc. | |
| 909 | Term Loan, 1.85%, Maturing April 29, 2013 | 888,984 |
| 580 | Term Loan, 2.85%, Maturing April 27, 2016 | 569,424 |
| | NPC International, Inc. | |
| 308 | Term Loan, 2.20%, Maturing May 3, 2013 | 293,171 |
| | OSI Restaurant Partners, LLC | |
| 264 | Term Loan, 2.82%, Maturing June 14, 2013 | 229,864 |
| 2,872 | Term Loan, 2.88%, Maturing June 14, 2014 | 2,501,135 |
| | QCE Finance, LLC | |
| 1,126 | Term Loan, 5.13%, Maturing May 5, 2013 | 934,110 |
| 950 | Term Loan - Second Lien, 6.07%, Maturing November 5, 2013 | 643,625 |
| | Sagittarius Restaurants, LLC | |
| 600 | Term Loan, 7.50%, Maturing May 18, 2015 | 591,750 |
| | Selecta | |
| EUR 741 | Term Loan - Second Lien, 5.04%, Maturing December 28, 2015 | 680,998 |
| | Wendys/Arbys Restaurants, LLC | |
| 875 | Term Loan, 5.00%, Maturing May 24, 2017 | 877,516 |
| | | \$ 18,236,534 |
| Food/Drug Retailers 4.2% | | |
| | General Nutrition Centers, Inc. | |
| 6,285 | Term Loan, 2.71%, Maturing September 16, 2013 | \$ 5,933,829 |
| | Pantry, Inc. (The) | |
| 222 | Term Loan, 2.07%, Maturing May 15, 2014 | 212,021 |
| 769 | Term Loan, 2.07%, Maturing May 15, 2014 | 736,380 |
| | Rite Aid Corp. | |
| 8,230 | Term Loan, 2.09%, Maturing June 4, 2014 | 7,238,603 |
| 1,055 | Term Loan, 6.00%, Maturing June 4, 2014 | 999,754 |
| 997 | Term Loan, 9.50%, Maturing June 10, 2015 | 1,018,051 |
| | Roundy s Supermarkets, Inc. | |
| 3,305 | Term Loan, 7.00%, Maturing November 3, 2013 | 3,295,973 |
| 1,000 | Term Loan - Second Lien, 10.00%, Maturing April 18, 2016 | 1,016,250 |

| | | |
|------------------------|--|----------------------|
| | | \$ 20,450,861 |
| Forest Products | 1.9% | |
| | Georgia-Pacific Corp. | |
| 1,773 | Term Loan, 2.48%, Maturing December 20, 2012 | \$ 1,747,488 |
| 5,929 | Term Loan, 2.53%, Maturing December 21, 2012 | 5,842,845 |
| 1,554 | Term Loan, 3.79%, Maturing December 23, 2014 | 1,549,596 |
| | | \$ 9,139,929 |
| Health Care | 17.3% | |
| | Alliance Healthcare Services | |
| 1,219 | Term Loan, 5.50%, Maturing June 1, 2016 | \$ 1,202,624 |
| | American Medical Systems | |
| 160 | Term Loan, 2.63%, Maturing July 20, 2012 | 154,761 |
| | Ardent Medical Services, Inc. | |
| 1,147 | Term Loan, 6.50%, Maturing September 9, 2015 | 1,119,164 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|--------------|
| | Aveta Holdings, LLC | |
| 613 | Term Loan, 8.00%, Maturing April 14, 2015 | \$ 600,632 |
| 613 | Term Loan, 8.00%, Maturing April 14, 2015 | 600,632 |
| | Biomet, Inc. | |
| 3,744 | Term Loan, 3.51%, Maturing March 25, 2015 | 3,647,940 |
| EUR 1,191 | Term Loan, 3.64%, Maturing March 25, 2015 | 1,476,499 |
| | Bright Horizons Family Solutions, Inc. | |
| 931 | Term Loan, 7.50%, Maturing May 28, 2015 | 933,577 |
| | Cardinal Health 409, Inc. | |
| 2,167 | Term Loan, 2.57%, Maturing April 10, 2014 | 1,960,729 |
| | Carestream Health, Inc. | |
| 2,461 | Term Loan, 2.32%, Maturing April 30, 2013 | 2,340,551 |
| 1,000 | Term Loan - Second Lien, 5.57%, Maturing October 30, 2013 | 931,429 |
| | Carl Zeiss Vision Holding GmbH | |
| 1,300 | Term Loan, 2.82%, Maturing July 24, 2015 | 1,050,214 |
| | Community Health Systems, Inc. | |
| 524 | Term Loan, 2.79%, Maturing July 25, 2014 | 497,044 |
| 10,207 | Term Loan, 2.79%, Maturing July 25, 2014 | 9,685,529 |
| | Concentra, Inc. | |
| 634 | Term Loan - Second Lien, 6.04%, Maturing June 25, 2015 | 579,336 |
| | ConMed Corp. | |
| 453 | Term Loan, 1.82%, Maturing April 12, 2013 | 425,950 |
| | ConvaTec Cidron Healthcare | |
| EUR 745 | Term Loan, 4.72%, Maturing July 30, 2016 | 939,894 |
| | CRC Health Corp. | |
| 473 | Term Loan, 2.78%, Maturing February 6, 2013 | 431,263 |
| 475 | Term Loan, 2.78%, Maturing February 6, 2013 | 433,430 |
| | Dako EQT Project Delphi | |
| 500 | Term Loan - Second Lien, 4.28%, Maturing December 12, 2016 | 362,500 |
| | DaVita, Inc. | |
| 548 | Term Loan, 1.86%, Maturing October 5, 2012 | 537,113 |
| | DJO Finance, LLC | |
| 703 | Term Loan, 3.32%, Maturing May 20, 2014 | 670,153 |
| | Fresenius Medical Care Holdings | |
| 488 | Term Loan, 1.87%, Maturing March 31, 2013 | 475,160 |
| | Hanger Orthopedic Group, Inc. | |
| 696 | Term Loan, 2.33%, Maturing May 28, 2013 | 677,734 |
| | Harvard Drug Group, LLC | |
| 119 | Term Loan, 6.50%, Maturing April 8, 2016 | 114,593 |
| 868 | Term Loan, 6.50%, Maturing April 8, 2016 | 833,407 |
| | HCA, Inc. | |
| 2,572 | Term Loan, 2.78%, Maturing November 18, 2013 | 2,488,243 |
| 6,168 | Term Loan, 3.78%, Maturing March 31, 2017 | 6,015,725 |
| | Health Management Association, Inc. | |
| 7,079 | Term Loan, 2.28%, Maturing February 28, 2014 | 6,673,284 |

| | | |
|---------------------------------|--|-----------|
| HealthSouth Corp. | | |
| 1,246 | Term Loan, 2.79%, Maturing March 11, 2013 | 1,211,258 |
| 1,025 | Term Loan, 4.29%, Maturing September 10, 2015 | 1,014,674 |
| Iasis Healthcare, LLC | | |
| 286 | Term Loan, 2.32%, Maturing March 14, 2014 | 270,840 |
| 827 | Term Loan, 2.32%, Maturing March 14, 2014 | 782,549 |
| 78 | Term Loan, 3.21%, Maturing March 14, 2014 | 73,698 |
| Ikaria Acquisition, Inc. | | |
| 1,000 | Term Loan, 7.00%, Maturing May 16, 2016 | 967,500 |
| IM U.S. Holdings, LLC | | |
| 975 | Term Loan, 2.42%, Maturing June 26, 2014 | 934,661 |
| 625 | Term Loan - Second Lien, 4.57%, Maturing June 26, 2015 | 606,055 |
| IMS Health, Inc. | | |
| 1,287 | Term Loan, 5.25%, Maturing February 26, 2016 | 1,291,657 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--------------------------------------|--|----------------------|
| | Lifepoint Hospitals, Inc. | |
| 2,022 | Term Loan, 3.25%, Maturing April 15, 2015 | \$ 1,974,898 |
| | MPT Operating Partnership, LP | |
| 1,100 | Term Loan, 5.00%, Maturing May 17, 2016 | 1,094,500 |
| | MultiPlan Merger Corp. | |
| 950 | Term Loan, 3.63%, Maturing April 12, 2013 | 944,990 |
| 1,329 | Term Loan, 3.63%, Maturing April 12, 2013 | 1,321,499 |
| 648 | Term Loan, 6.00%, Maturing April 12, 2013 | 646,539 |
| | Mylan, Inc. | |
| 3,285 | Term Loan, 3.75%, Maturing October 2, 2014 | 3,274,766 |
| | National Mentor Holdings, Inc. | |
| 62 | Term Loan, 2.30%, Maturing June 29, 2013 | 54,054 |
| 997 | Term Loan, 2.54%, Maturing June 29, 2013 | 874,749 |
| | National Renal Institutes, Inc. | |
| 700 | Term Loan, 9.00%, Maturing March 31, 2013 | 683,772 |
| | Nyco Holdings | |
| EUR 495 | Term Loan, 4.47%, Maturing December 29, 2014 | 602,320 |
| EUR 495 | Term Loan, 5.22%, Maturing December 29, 2015 | 602,320 |
| | Physiotherapy Associates, Inc. | |
| 652 | Term Loan, 7.50%, Maturing June 27, 2013 | 523,844 |
| | Prime Healthcare Services, Inc. | |
| 2,319 | Term Loan, 7.25%, Maturing April 22, 2015 | 2,226,420 |
| | RadNet Management, Inc. | |
| 1,097 | Term Loan, 5.75%, Maturing April 1, 2016 | 1,084,448 |
| | ReAble Therapeutics Finance, LLC | |
| 2,487 | Term Loan, 2.41%, Maturing November 16, 2013 | 2,409,983 |
| | RehabCare Group, Inc. | |
| 832 | Term Loan, 6.00%, Maturing November 24, 2015 | 826,642 |
| | Select Medical Holdings Corp. | |
| 2,353 | Term Loan, 4.23%, Maturing August 22, 2014 | 2,292,240 |
| | Skillsoft Corp. | |
| 1,000 | Term Loan, 6.50%, Maturing May 19, 2017 | 1,003,750 |
| | Sunrise Medical Holdings, Inc. | |
| EUR 292 | Term Loan, 8.00%, Maturing May 13, 2014 | 357,522 |
| | TZ Merger Sub., Inc. (TriZetto) | |
| 723 | Term Loan, 7.50%, Maturing August 4, 2015 | 722,751 |
| | Universal Health Services, Inc. | |
| 2,300 | Term Loan, Maturing July 28, 2016 ⁽⁷⁾ | 2,286,584 |
| | Vanguard Health Holding Co., LLC | |
| 1,596 | Term Loan, 5.00%, Maturing January 29, 2016 | 1,582,833 |
| | VWR International, Inc. | |
| 2,228 | Term Loan, 2.82%, Maturing June 30, 2014 | 2,069,541 |
| | | \$ 84,472,967 |

| | | | |
|-------------------------|--|----------------------------------|---------------------|
| Home Furnishings | 1.0% | | |
| | | Hunter Fan Co. | |
| 424 | Term Loan, 2.85%, Maturing April 16, 2014 | | \$ 377,982 |
| | | Interline Brands, Inc. | |
| 255 | Term Loan, 2.08%, Maturing June 23, 2013 | | 236,847 |
| 936 | Term Loan, 2.08%, Maturing June 23, 2013 | | 870,053 |
| | | National Bedding Co., LLC | |
| 1,457 | Term Loan, 2.38%, Maturing February 28, 2013 | | 1,398,957 |
| 2,050 | Term Loan - Second Lien, 5.38%, Maturing February 28, 2014 | | 1,906,500 |
| | | | \$ 4,790,339 |

| | | | |
|-----------------------------|--|---|--------------|
| Industrial Equipment | 4.6% | | |
| | | Brand Energy and Infrastructure Services, Inc. | |
| 2,688 | Term Loan, 2.81%, Maturing February 7, 2014 | | \$ 2,398,844 |
| 737 | Term Loan, 3.81%, Maturing February 7, 2014 | | 674,730 |
| | | Bucyrus International, Inc. | |
| 1,297 | Term Loan, 4.50%, Maturing February 19, 2016 | | 1,302,613 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--------------------------------------|--|----------------------|
| | CEVA Group PLC U.S. | |
| 859 | Term Loan, 3.32%, Maturing November 4, 2013 | \$ 760,640 |
| 2,216 | Term Loan, 3.32%, Maturing November 4, 2013 | 1,961,307 |
| 742 | Term Loan, 3.53%, Maturing November 4, 2013 | 652,708 |
| | EPD Holdings, (Goodyear Engineering Products) | |
| 145 | Term Loan, 2.84%, Maturing July 31, 2014 | 123,741 |
| 1,010 | Term Loan, 2.84%, Maturing July 31, 2014 | 863,968 |
| 775 | Term Loan - Second Lien, 6.09%, Maturing July 13, 2015 | 590,938 |
| | Generac Acquisition Corp. | |
| 1,401 | Term Loan, 2.90%, Maturing November 11, 2013 | 1,293,745 |
| | Gleason Corp. | |
| 707 | Term Loan, 2.19%, Maturing June 30, 2013 | 639,665 |
| | Jason, Inc. | |
| 395 | Term Loan, 0.00%, Maturing July 30, 2010 ⁽⁴⁾ | 296,604 |
| | John Maneely Co. | |
| 4,166 | Term Loan, 3.78%, Maturing December 9, 2013 | 3,963,351 |
| | KION Group GmbH | |
| 1,009 | Term Loan, 2.57%, Maturing January 28, 2015 ⁽³⁾ | 790,795 |
| 1,009 | Term Loan, 2.82%, Maturing January 28, 2016 ⁽³⁾ | 790,795 |
| | Polypore, Inc. | |
| 3,835 | Term Loan, 2.32%, Maturing July 3, 2014 | 3,674,138 |
| | Sequa Corp. | |
| 794 | Term Loan, 3.79%, Maturing December 3, 2014 | 743,208 |
| | TFS Acquisition Corp. | |
| 705 | Term Loan, 14.00%, Maturing August 11, 2013 ⁽³⁾ | 701,920 |
| | | \$ 22,223,710 |
| Insurance 3.7% | | |
| | Alliant Holdings I, Inc. | |
| 2,446 | Term Loan, 3.53%, Maturing August 21, 2014 | \$ 2,305,389 |
| | AmWINS Group, Inc. | |
| 956 | Term Loan, 3.04%, Maturing June 8, 2013 | 885,359 |
| 500 | Term Loan - Second Lien, 6.04%, Maturing June 8, 2013 | 425,000 |
| | Applied Systems, Inc. | |
| 2,112 | Term Loan, 2.82%, Maturing September 26, 2013 | 1,952,096 |
| | CCC Information Services Group, Inc. | |
| 1,547 | Term Loan, 2.58%, Maturing February 10, 2013 | 1,493,697 |
| | Conseco, Inc. | |
| 3,627 | Term Loan, 7.50%, Maturing October 10, 2013 | 3,554,147 |
| | Crawford & Company | |
| 1,158 | Term Loan, 5.25%, Maturing October 30, 2013 | 1,132,271 |
| | Crump Group, Inc. | |
| 699 | Term Loan, 3.32%, Maturing August 1, 2014 | 649,872 |
| | HUB International Holdings, Inc. | |

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| | | |
|-------|--|----------------------|
| 493 | Term Loan, 3.03%, Maturing June 13, 2014 | 450,641 |
| 2,195 | Term Loan, 3.03%, Maturing June 13, 2014 | 2,005,301 |
| 571 | Term Loan, 6.75%, Maturing June 13, 2014 | 551,902 |
| | U.S.I. Holdings Corp. | |
| 3,014 | Term Loan, 3.29%, Maturing May 5, 2014 | 2,756,220 |
| | | \$ 18,161,895 |

Leisure Goods/Activities/Movies 8.0%

| | | |
|-------|---|------------|
| | 24 Hour Fitness Worldwide, Inc. | |
| 1,000 | Term Loan, 6.75%, Maturing April 22, 2016 | \$ 933,250 |
| | AMC Entertainment, Inc. | |
| 3,757 | Term Loan, 2.08%, Maturing January 28, 2013 | 3,641,788 |
| | AMF Bowling Worldwide, Inc. | |
| 1,000 | Term Loan - Second Lien, 6.59%, Maturing December 8, 2013 | 790,000 |
| | Bombardier Recreational Products | |
| 1,823 | Term Loan, 3.19%, Maturing June 28, 2013 | 1,581,266 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--------------------------------------|---|----------------------|
| | Butterfly Wendel US, Inc. | |
| 280 | Term Loan, 3.87%, Maturing June 23, 2014 | \$ 242,593 |
| 280 | Term Loan, 4.12%, Maturing June 22, 2015 | 242,515 |
| | Carmike Cinemas, Inc. | |
| 2,483 | Term Loan, 5.50%, Maturing January 27, 2016 | 2,482,282 |
| | CFV I, LLC/Hicks Sports Group | |
| 86 | Term Loan, 11.44%, Maturing October 1, 2010 ⁽²⁾⁽³⁾ | 85,975 |
| | Cinemark, Inc. | |
| 3,478 | Term Loan, 3.60%, Maturing April 29, 2016 | 3,400,122 |
| | Dave & Buster s, Inc. | |
| 998 | Term Loan, 6.00%, Maturing May 25, 2015 | 992,513 |
| | Deluxe Entertainment Services | |
| 98 | Term Loan, 6.25%, Maturing May 11, 2013 | 88,373 |
| 906 | Term Loan, 6.25%, Maturing May 11, 2013 | 815,170 |
| 59 | Term Loan, 6.35%, Maturing May 11, 2013 | 53,150 |
| | Fender Musical Instruments Corp. | |
| 290 | Term Loan, 2.61%, Maturing June 9, 2014 | 254,434 |
| 572 | Term Loan, 2.79%, Maturing June 9, 2014 | 501,160 |
| | Formula One (Alpha D2, Ltd.) | |
| 2,000 | Term Loan - Second Lien, 3.82%, Maturing June 30, 2014 | 1,789,376 |
| | Metro-Goldwyn-Mayer Holdings, Inc. | |
| 2,786 | Term Loan, 0.00%, Maturing April 9, 2012 ⁽⁶⁾ | 1,221,721 |
| | National CineMedia, LLC | |
| 2,750 | Term Loan, 2.29%, Maturing February 13, 2015 | 2,611,353 |
| | Regal Cinemas Corp. | |
| 5,074 | Term Loan, 4.03%, Maturing November 21, 2016 | 5,005,420 |
| | Revolution Studios Distribution Co., LLC | |
| 973 | Term Loan, 4.07%, Maturing December 21, 2014 | 787,955 |
| 800 | Term Loan - Second Lien, 7.32%, Maturing June 21, 2015 | 380,000 |
| | Six Flags Theme Parks, Inc. | |
| 2,600 | Term Loan, 6.00%, Maturing June 30, 2016 | 2,584,387 |
| | Southwest Sports Group, LLC | |
| 1,875 | Term Loan, 6.75%, Maturing December 22, 2010 | 1,715,625 |
| | SW Acquisition Co., Inc. | |
| 1,866 | Term Loan, 5.75%, Maturing June 1, 2016 | 1,869,998 |
| | Universal City Development Partners, Ltd. | |
| 2,612 | Term Loan, 5.50%, Maturing November 6, 2014 | 2,619,755 |
| | Zuffa, LLC | |
| 2,322 | Term Loan, 2.38%, Maturing June 22, 2015 | 2,199,775 |
| | | \$ 38,889,956 |
| | Lodging and Casinos 3.0% | |
| | Ameristar Casinos, Inc. | |
| 1,051 | Term Loan, 3.59%, Maturing November 10, 2012 | \$ 1,048,530 |

| | | |
|-------|---|-----------|
| | Harrah s Operating Co. | |
| 1,223 | Term Loan, 3.50%, Maturing January 28, 2015 | 1,052,653 |
| 2,985 | Term Loan, 9.50%, Maturing October 31, 2016 | 3,057,965 |
| | Isle of Capri Casinos, Inc. | |
| 300 | Term Loan, 5.00%, Maturing November 25, 2013 | 284,763 |
| 342 | Term Loan, 5.00%, Maturing November 25, 2013 | 323,775 |
| 854 | Term Loan, 5.00%, Maturing November 25, 2013 | 809,436 |
| | LodgeNet Entertainment Corp. | |
| 1,596 | Term Loan, 2.54%, Maturing April 4, 2014 | 1,478,423 |
| | New World Gaming Partners, Ltd. | |
| 203 | Term Loan, 3.05%, Maturing September 30, 2014 | 197,559 |
| 1,003 | Term Loan, 3.05%, Maturing September 30, 2014 | 975,387 |
| | Penn National Gaming, Inc. | |
| 354 | Term Loan, 2.10%, Maturing October 3, 2012 | 346,665 |
| | Tropicana Entertainment, Inc. | |
| 184 | Term Loan, 15.00%, Maturing December 29, 2012 | 202,863 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|----------------------|
| | Venetian Casino Resort/Las Vegas Sands, Inc. | |
| 848 | Term Loan, 2.07%, Maturing May 23, 2014 | \$ 788,891 |
| 3,356 | Term Loan, 2.07%, Maturing May 23, 2014 | 3,123,364 |
| | VML US Finance, LLC | |
| 997 | Term Loan, 5.04%, Maturing May 27, 2013 | 981,001 |
| | | \$ 14,671,275 |
| | | |
| Nonferrous Metals/Minerals | 1.3% | |
| | Euramax International, Inc. | |
| 307 | Term Loan, 10.00%, Maturing June 29, 2013 | \$ 289,260 |
| 317 | Term Loan, 14.00%, Maturing June 29, 2013 ⁽³⁾ | 298,888 |
| | Noranda Aluminum Acquisition | |
| 1,279 | Term Loan, 2.54%, Maturing May 18, 2014 | 1,186,169 |
| | Novelis, Inc. | |
| 614 | Term Loan, 2.32%, Maturing July 6, 2014 | 588,837 |
| 1,351 | Term Loan, 2.54%, Maturing July 6, 2014 | 1,295,517 |
| | Oxbow Carbon and Mineral Holdings | |
| 2,919 | Term Loan, 2.53%, Maturing May 8, 2014 | 2,767,096 |
| | | \$ 6,425,767 |
| | | |
| Oil and Gas | 4.6% | |
| | Atlas Pipeline Partners, L.P. | |
| 895 | Term Loan, 6.75%, Maturing July 27, 2014 | \$ 892,912 |
| | Big West Oil, LLC | |
| 1,475 | Term Loan, 12.00%, Maturing February 19, 2015 | 1,487,291 |
| | Citgo Petroleum Corp. | |
| 575 | Term Loan, 8.25%, Maturing June 24, 2015 | 566,465 |
| 2,575 | Term Loan, 9.25%, Maturing June 15, 2017 | 2,581,237 |
| | Dresser, Inc. | |
| 1,420 | Term Loan, 2.70%, Maturing May 4, 2014 | 1,320,632 |
| 1,000 | Term Loan - Second Lien, 6.20%, Maturing May 4, 2015 | 938,333 |
| | Dynegy Holdings, Inc. | |
| 333 | Term Loan, 4.07%, Maturing April 2, 2013 | 312,528 |
| 5,161 | Term Loan, 4.07%, Maturing April 2, 2013 | 4,840,215 |
| | Enterprise GP Holdings, L.P. | |
| 1,103 | Term Loan, 2.78%, Maturing November 10, 2014 | 1,074,937 |
| | Hercules Offshore, Inc. | |
| 3,587 | Term Loan, 6.00%, Maturing July 11, 2013 | 3,195,605 |
| | Precision Drilling Corp. | |
| 878 | Term Loan, 4.35%, Maturing December 23, 2013 | 860,101 |
| | Semcrude Pipeline, LLC | |
| 1,007 | Term Loan, 7.50%, Maturing June 2, 2014 | 1,004,379 |
| | SemGroup Corp. | |

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| | | |
|-------|--|----------------------|
| 832 | Term Loan, 8.10%, Maturing November 30, 2012 | 824,258 |
| | Sheridan Production Partners I, LLC | |
| 108 | Term Loan, 7.50%, Maturing April 20, 2017 | 104,347 |
| 176 | Term Loan, 7.50%, Maturing April 20, 2017 | 170,836 |
| 1,329 | Term Loan, 7.50%, Maturing April 20, 2017 | 1,289,245 |
| | Targa Resources, Inc. | |
| 1,011 | Term Loan, 5.75%, Maturing July 5, 2016 | 1,012,671 |
| | | \$ 22,475,992 |

Publishing 6.7%

| | | |
|-------|---|--------------|
| | American Media Operations, Inc. | |
| 2,178 | Term Loan, 10.00%, Maturing January 30, 2013 ⁽³⁾ | \$ 2,093,188 |
| | Aster Zweite Beteiligungs GmbH | |
| 1,775 | Term Loan, 2.64%, Maturing September 27, 2013 | 1,588,625 |
| | GateHouse Media Operating, Inc. | |
| 2,074 | Term Loan, 2.33%, Maturing August 28, 2014 | 841,999 |
| 870 | Term Loan, 2.34%, Maturing August 28, 2014 | 353,182 |
| 674 | Term Loan, 2.59%, Maturing August 28, 2014 | 273,474 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|---|--|----------------------|
| | Getty Images, Inc. | |
| 3,360 | Term Loan, 6.25%, Maturing July 2, 2015 | \$ 3,376,282 |
| | Lamar Media Corp. | |
| 998 | Term Loan, 4.25%, Maturing December 30, 2016 | 1,000,817 |
| | Laureate Education, Inc. | |
| 345 | Term Loan, 3.74%, Maturing August 17, 2014 | 314,743 |
| 2,308 | Term Loan, 3.74%, Maturing August 17, 2014 | 2,102,611 |
| 1,489 | Term Loan, 7.00%, Maturing August 31, 2014 | 1,463,441 |
| | Local Insight Regatta Holdings, Inc. | |
| 1,578 | Term Loan, 6.25%, Maturing April 23, 2015 | 1,262,110 |
| | MediaNews Group, Inc. | |
| 181 | Term Loan, 8.50%, Maturing March 19, 2014 | 170,160 |
| | Merrill Communications, LLC | |
| 1,225 | Term Loan, 8.50%, Maturing December 24, 2012 | 1,153,322 |
| 1,017 | Term Loan - Second Lien, 14.75%, Maturing November 15, 2013 ⁽³⁾ | 843,992 |
| | Nelson Education, Ltd. | |
| 486 | Term Loan, 3.03%, Maturing July 5, 2014 | 440,056 |
| | Nielsen Finance, LLC | |
| 5,783 | Term Loan, 2.35%, Maturing August 9, 2013 | 5,503,726 |
| 1,987 | Term Loan, 4.10%, Maturing May 2, 2016 | 1,926,051 |
| | PagesJaunes Group, SA | |
| EUR 500 | Term Loan, 4.97%, Maturing April 8, 2016 | 424,610 |
| | Philadelphia Newspapers, LLC | |
| 708 | Term Loan, 0.00%, Maturing June 29, 2013 ⁽⁶⁾ | 217,734 |
| | SGS International, Inc. | |
| 483 | Term Loan, 2.88%, Maturing December 30, 2011 | 473,529 |
| | Source Interlink Companies, Inc. | |
| 909 | Term Loan, 10.75%, Maturing June 18, 2013 | 872,727 |
| 534 | Term Loan, 15.00%, Maturing March 18, 2014 ⁽³⁾ | 336,538 |
| | Trader Media Corp. | |
| GBP 1,287 | Term Loan, 2.70%, Maturing March 23, 2015 | 1,816,590 |
| | Tribune Co. | |
| 1,547 | Term Loan, 0.00%, Maturing June 7, 2011 ⁽⁶⁾ | 965,463 |
| | Xsys, Inc. | |
| 1,509 | Term Loan, 2.64%, Maturing September 27, 2013 | 1,350,987 |
| 1,699 | Term Loan, 2.64%, Maturing September 27, 2014 | 1,521,048 |
| | | \$ 32,687,005 |
| | Radio and Television 2.7% | |
| | Block Communications, Inc. | |
| 812 | Term Loan, 2.32%, Maturing December 22, 2011 | \$ 765,074 |
| | CMP KC, LLC | |
| 956 | Term Loan, 0.00%, Maturing May 3, 2011 ⁽⁵⁾⁽⁶⁾ | 274,426 |
| | CMP Susquehanna Corp. | |

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| | | |
|-------|---|-----------|
| 1,557 | Term Loan, 2.38%, Maturing May 5, 2013 Gray Television, Inc. | 1,361,048 |
| 667 | Term Loan, 3.85%, Maturing December 31, 2014 HIT Entertainment, Inc. | 627,654 |
| 746 | Term Loan, 5.60%, Maturing June 1, 2012 Live Nation Worldwide, Inc. | 700,511 |
| 2,294 | Term Loan, 4.50%, Maturing November 7, 2016 Mission Broadcasting, Inc. | 2,264,597 |
| 527 | Term Loan, 5.00%, Maturing September 30, 2016 Nexstar Broadcasting, Inc. | 515,970 |
| 824 | Term Loan, 5.01%, Maturing September 30, 2016 Raycom TV Broadcasting, LLC | 807,030 |
| 871 | Term Loan, 1.88%, Maturing June 25, 2014 Univision Communications, Inc. | 809,681 |
| 4,174 | Term Loan, 2.57%, Maturing September 29, 2014 | 3,654,712 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--|--|----------------------|
| | Weather Channel | |
| 1,157 | Term Loan, 5.00%, Maturing September 14, 2015 | \$ 1,159,007 |
| | | \$ 12,939,710 |
| Rail Industries 0.4% | | |
| | Kansas City Southern Railway Co. | |
| 1,944 | Term Loan, 2.22%, Maturing April 26, 2013 | \$ 1,890,540 |
| | | \$ 1,890,540 |
| Retailers (Except Food and Drug) 3.2% | | |
| | American Achievement Corp. | |
| 106 | Term Loan, 6.26%, Maturing March 25, 2011 | \$ 100,985 |
| | Amscan Holdings, Inc. | |
| 455 | Term Loan, 2.79%, Maturing May 25, 2013 | 430,887 |
| | Educate, Inc. | |
| 498 | Term Loan - Second Lien, 8.51%, Maturing June 16, 2014 | 485,076 |
| | FTD, Inc. | |
| 1,108 | Term Loan, 6.75%, Maturing August 26, 2014 | 1,110,905 |
| | Harbor Freight Tools USA, Inc. | |
| 873 | Term Loan, 5.02%, Maturing February 24, 2016 | 870,900 |
| | Josten s Corp. | |
| 1,510 | Term Loan, 2.34%, Maturing October 4, 2011 | 1,491,813 |
| | Neiman Marcus Group, Inc. | |
| 3,394 | Term Loan, 2.47%, Maturing April 5, 2013 | 3,208,390 |
| | Orbitz Worldwide, Inc. | |
| 1,108 | Term Loan, 3.42%, Maturing July 25, 2014 | 1,041,380 |
| | Oriental Trading Co., Inc. | |
| 1,125 | Term Loan - Second Lien, 0.00%, Maturing January 31, 2014 ⁽⁶⁾ | 196,875 |
| | Pilot Travel Centers, LLC | |
| 1,057 | Term Loan, 5.25%, Maturing June 30, 2016 | 1,059,752 |
| | Rover Acquisition Corp. | |
| 2,171 | Term Loan, 2.66%, Maturing October 25, 2013 | 2,085,983 |
| | Savers, Inc. | |
| 1,197 | Term Loan, 5.75%, Maturing March 11, 2016 | 1,202,985 |
| | Yankee Candle Company, Inc. (The) | |
| 2,421 | Term Loan, 2.32%, Maturing February 6, 2014 | 2,317,161 |
| | | \$ 15,603,092 |
| Steel 0.3% | | |
| | Niagara Corp. | |
| 1,382 | Term Loan, 10.50%, Maturing June 29, 2014 ⁽³⁾⁽⁵⁾ | \$ 1,312,840 |

| | | |
|---------------------------|---|---------------------|
| | | \$ 1,312,840 |
| Surface Transport | 0.3% | |
| | Oshkosh Truck Corp. | |
| 764 | Term Loan, 6.54%, Maturing December 6, 2013 | \$ 768,021 |
| | Swift Transportation Co., Inc. | |
| 789 | Term Loan, 8.25%, Maturing May 9, 2014 | 770,091 |
| | | \$ 1,538,112 |
| Telecommunications | 4.6% | |
| | Alaska Communications Systems Holdings, Inc. | |
| 985 | Term Loan, 2.28%, Maturing February 1, 2012 | \$ 959,071 |
| | Asurion Corp. | |
| 3,871 | Term Loan, 3.36%, Maturing July 3, 2014 | 3,714,844 |
| 1,000 | Term Loan - Second Lien, 6.84%, Maturing July 3, 2015 | 981,964 |
| | CommScope, Inc. | |
| 1,109 | Term Loan, 3.03%, Maturing December 26, 2014 | 1,084,055 |
| | Intelsat Corp. | |
| 2,422 | Term Loan, 3.03%, Maturing January 3, 2014 | 2,290,293 |
| 2,422 | Term Loan, 3.03%, Maturing January 3, 2014 | 2,290,293 |
| 2,422 | Term Loan, 3.03%, Maturing January 3, 2014 | 2,290,998 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|----------------------|
| | Intelsat Subsidiary Holding Co. | |
| 938 | Term Loan, 3.03%, Maturing July 3, 2013 | \$ 892,884 |
| | Macquarie UK Broadcast Ventures, Ltd. | |
| GBP 755 | Term Loan, 2.58%, Maturing December 1, 2014 | 974,285 |
| | NTelos, Inc. | |
| 1,489 | Term Loan, 5.75%, Maturing August 7, 2015 | 1,492,472 |
| | Telesat Canada, Inc. | |
| 79 | Term Loan, Maturing October 31, 2014 ⁽⁷⁾ | 76,726 |
| 921 | Term Loan, Maturing October 31, 2014 ⁽⁷⁾ | 893,274 |
| | TowerCo Finance, LLC | |
| 423 | Term Loan, 6.25%, Maturing November 24, 2014 | 422,523 |
| | Trilogy International Partners | |
| 850 | Term Loan, 4.03%, Maturing June 29, 2012 | 837,250 |
| | Windstream Corp. | |
| 2,998 | Term Loan, 3.24%, Maturing December 17, 2015 | 2,971,500 |
| | | \$ 22,172,432 |
| Utilities 4.1% | | |
| | AEI Finance Holding, LLC | |
| 270 | Revolving Loan, 3.43%, Maturing March 30, 2012 | \$ 251,993 |
| 1,791 | Term Loan, 3.53%, Maturing March 30, 2014 | 1,673,425 |
| | Astoria Generating Co. | |
| 1,000 | Term Loan - Second Lien, 4.29%, Maturing August 23, 2013 | 952,917 |
| | BRSP, LLC | |
| 972 | Term Loan, 7.50%, Maturing June 4, 2014 | 966,901 |
| | Calpine Corp. | |
| 4,730 | DIP Loan, 3.42%, Maturing March 29, 2014 | 4,499,227 |
| | Electricinvest Holding Co. | |
| GBP 480 | Term Loan, 5.07%, Maturing October 24, 2012 | 590,314 |
| EUR 477 | Term Loan - Second Lien, 5.12%, Maturing October 24, 2012 | 488,342 |
| | New Development Holdings, Inc. | |
| 1,000 | Term Loan, 7.00%, Maturing July 3, 2017 | 1,009,844 |
| | NRG Energy, Inc. | |
| 1 | Term Loan, 2.18%, Maturing February 1, 2013 | 753 |
| 333 | Term Loan, 2.28%, Maturing February 1, 2013 | 320,228 |
| 2,045 | Term Loan, 3.68%, Maturing August 31, 2015 | 1,994,971 |
| 1,252 | Term Loan, 3.78%, Maturing August 31, 2015 | 1,230,578 |
| | Pike Electric, Inc. | |
| 119 | Term Loan, 2.13%, Maturing July 2, 2012 | 112,325 |
| 277 | Term Loan, 2.13%, Maturing December 10, 2012 | 260,974 |
| | TXU Texas Competitive Electric Holdings Co., LLC | |
| 992 | Term Loan, 3.85%, Maturing October 10, 2014 | 772,436 |
| 1,322 | Term Loan, 3.85%, Maturing October 10, 2014 | 1,025,016 |
| 3,784 | Term Loan, 3.97%, Maturing October 10, 2014 | 2,945,161 |

Vulcan Energy Corp.

1,087 Term Loan, 5.50%, Maturing September 29, 2015 1,097,996

\$ 20,193,401

Total Senior Floating-Rate Interests
(identified cost \$727,038,319)

\$ 698,125,941

Corporate Bonds & Notes 10.2%**Principal****Amount*****(000 s omitted)**

| | Security | | Value |
|----------------------|-----------------------------|----|----------------|
| Air Transport | 0.0% | | |
| | Continental Airlines | | |
| 154 | 7.033%, 6/15/11 | \$ | 151,449 |
| | | \$ | 151,449 |

Automotive 0.2%

| | | | |
|-----|--|----|----------------|
| | Allison Transmission, Inc. | | |
| 665 | 11.25%, 11/1/15 ⁽³⁾⁽⁸⁾ | \$ | 718,200 |
| | American Axle & Manufacturing Holdings, Inc., Sr. Notes | | |
| 115 | 9.25%, 1/15/17 ⁽⁸⁾ | | 124,488 |
| 25 | 7.875%, 3/1/17 | | 23,375 |
| | Commercial Vehicle Group, Inc., Sr. Notes | | |
| 100 | 8.00%, 7/1/13 | | 85,250 |
| | | \$ | 951,313 |

Broadcast Radio and Television 0.5%

| | | | |
|-------|--|----|------------------|
| | Clear Channel Communications, Inc., Sr. Notes | | |
| 1,000 | 6.25%, 3/15/11 | \$ | 985,000 |
| | Entravision Communications, Sr. Notes | | |
| 1,000 | 8.75%, 8/1/17 ⁽⁸⁾ | | 1,015,000 |
| | XM Satellite Radio Holdings, Inc. | | |
| 485 | 13.00%, 8/1/13 ⁽⁸⁾ | | 551,687 |
| | | \$ | 2,551,687 |

Building and Development 0.5%

| | | | |
|-----------|--|----|------------------|
| | Grohe Holding GmbH, Variable Rate | | |
| EUR 2,000 | 3.71%, 1/15/14 ⁽⁹⁾ | \$ | 2,358,703 |
| | Texas Industries, Inc., Sr. Notes | | |
| 115 | 7.25%, 7/15/13 | | 117,587 |
| | | \$ | 2,476,290 |

Business Equipment and Services 0.5%

| | | | |
|-----|--|----|---------|
| | Brocade Communications Systems, Inc., Sr. Notes | | |
| 30 | 6.625%, 1/15/18 ⁽⁸⁾ | \$ | 30,750 |
| 30 | 6.875%, 1/15/20 ⁽⁸⁾ | | 30,825 |
| | Education Management, LLC, Sr. Notes | | |
| 390 | 8.75%, 6/1/14 | | 389,512 |
| | MediMedia USA, Inc., Sr. Sub. Notes | | |
| 170 | 11.375%, 11/15/14 ⁽⁸⁾ | | 154,700 |

| | | |
|--|--|---------------------|
| | RSC Equipment Rental, Inc., Sr. Notes | |
| 750 | 10.00%, 7/15/17 ⁽⁸⁾ | 836,250 |
| | SunGard Data Systems, Inc., Sr. Notes | |
| 500 | 10.625%, 5/15/15 | 556,250 |
| | Ticketmaster Entertainment, Inc. | |
| 185 | 10.75%, 8/1/16 | 197,025 |
| | West Corp. | |
| 240 | 9.50%, 10/15/14 | 246,600 |
| | | \$ 2,441,912 |
| Cable and Satellite Television 0.5% | | |
| | Virgin Media Finance PLC, Sr. Notes | |
| 2,500 | 6.50%, 1/15/18 ⁽⁸⁾ | \$ 2,600,000 |
| | | \$ 2,600,000 |
| Chemicals and Plastics 0.1% | | |
| | CII Carbon, LLC | |
| 185 | 11.125%, 11/15/15 ⁽⁸⁾ | \$ 190,550 |
| | Reichhold Industries, Inc., Sr. Notes | |
| 325 | 9.00%, 8/15/14 ⁽⁸⁾ | 295,750 |

| Principal Amount* (000 s omitted) | Security | Value |
|---|--|---------------------|
| | Wellman Holdings, Inc., Sr. Sub. Notes | |
| 461 | 5.00%, 1/29/19 ⁽³⁾⁽⁵⁾ | \$ 137,055 |
| | | \$ 623,355 |
| Clothing/Textiles | 0.0% | |
| | Perry Ellis International, Inc., Sr. Sub. Notes | |
| 140 | 8.875%, 9/15/13 | \$ 143,150 |
| | | \$ 143,150 |
| Conglomerates | 0.0% | |
| | RBS Global & Rexnord Corp. | |
| 155 | 11.75%, 8/1/16 | \$ 166,625 |
| | | \$ 166,625 |
| Containers and Glass Products | 0.5% | |
| | Berry Plastics Corp., Sr. Notes, Variable Rate | |
| 2,000 | 5.276%, 2/15/15 | \$ 1,950,000 |
| | Intertape Polymer US, Inc., Sr. Sub. Notes | |
| 310 | 8.50%, 8/1/14 | 252,650 |
| | | \$ 2,202,650 |
| Cosmetics/Toiletries | 0.3% | |
| | Revlon Consumer Products Corp. | |
| 1,415 | 9.75%, 11/15/15 | \$ 1,478,675 |
| | | \$ 1,478,675 |
| Ecological Services and Equipment | 0.1% | |
| | Environmental Systems Product Holdings, Inc., Jr. Notes | |
| 437 | 18.00%, 3/31/15 ⁽³⁾⁽⁵⁾ | \$ 261,946 |
| | | \$ 261,946 |
| Electronics/Electrical | 0.2% | |
| | Amkor Technologies, Inc., Sr. Notes | |
| 115 | 9.25%, 6/1/16 | \$ 123,050 |
| | NXP BV/NXP Funding, LLC, Variable Rate | |
| 775 | 3.276%, 10/15/13 | 735,281 |
| | | \$ 858,331 |

| | | | |
|--------------------------------------|--|----|------------------|
| Equipment Leasing 0.0% | | | |
| | Hertz Corp. | | |
| 5 | 8.875%, 1/1/14 | \$ | 5,175 |
| | | \$ | 5,175 |
| Financial Intermediaries 0.6% | | | |
| | Ford Motor Credit Co., Sr. Notes | | |
| 2,250 | 12.00%, 5/15/15 | \$ | 2,680,477 |
| 230 | 8.00%, 12/15/16 | | 245,809 |
| | | \$ | 2,926,286 |
| Food Products 0.2% | | | |
| | Smithfield Foods, Inc., Sr. Notes | | |
| 1,000 | 10.00%, 7/15/14 ⁽⁸⁾ | \$ | 1,122,500 |
| | | \$ | 1,122,500 |
| Food Service 0.3% | | | |
| | NPC International, Inc., Sr. Sub. Notes | | |
| 245 | 9.50%, 5/1/14 | \$ | 248,675 |
| | U.S. Foodservice, Inc., Sr. Notes | | |
| 940 | 10.25%, 6/30/15 ⁽⁸⁾ | | 958,800 |
| | | \$ | 1,207,475 |

| Principal Amount* | Security | Value |
|-----------------------------|---|---------------------|
| (000 s omitted) | | |
| Food/Drug Retailers | 0.2% | |
| | General Nutrition Center, Sr. Notes, Variable Rate | |
| 665 | 5.75%, 3/15/14 ⁽³⁾ | \$ 641,725 |
| | General Nutrition Center, Sr. Sub. Notes | |
| 385 | 10.75%, 3/15/15 | 392,700 |
| | | \$ 1,034,425 |
| Forest Products | 0.0% | |
| | Verso Paper Holdings, LLC/Verso Paper, Inc. | |
| 225 | 11.375%, 8/1/16 | \$ 208,688 |
| | | \$ 208,688 |
| Health Care | 0.5% | |
| | Accellent, Inc. | |
| 285 | 10.50%, 12/1/13 | \$ 288,562 |
| | Accellent, Inc., Sr. Notes | |
| 135 | 8.375%, 2/1/17 ⁽⁸⁾ | 137,363 |
| | DJO Finance, LLC/DJO Finance Corp. | |
| 205 | 10.875%, 11/15/14 | 221,144 |
| | HCA, Inc. | |
| 115 | 9.25%, 11/15/16 | 124,488 |
| | MultiPlan, Inc., Sr. Sub. Notes | |
| 485 | 10.375%, 4/15/16 ⁽⁸⁾ | 535,925 |
| | National Mentor Holdings, Inc. | |
| 290 | 11.25%, 7/1/14 | 288,550 |
| | Res-Care, Inc., Sr. Notes | |
| 195 | 7.75%, 10/15/13 | 198,412 |
| | US Oncology, Inc. | |
| 515 | 10.75%, 8/15/14 | 536,887 |
| | | \$ 2,331,331 |
| Industrial Equipment | 0.4% | |
| | CEVA Group PLC, Sr. Notes | |
| 165 | 11.50%, 4/1/18 ⁽⁸⁾ | \$ 173,250 |
| | Chart Industries, Inc., Sr. Sub. Notes | |
| 195 | 9.125%, 10/15/15 | 201,825 |
| | ESCO Corp., Sr. Notes | |
| 645 | 8.625%, 12/15/13 ⁽⁸⁾ | 643,387 |
| | Terex Corp., Sr. Notes | |
| 1,000 | 10.875%, 6/1/16 | 1,112,500 |
| | | \$ 2,130,962 |

Insurance 0.0%

| | | | |
|-----|---------------------------------|-----------|----------------|
| | Alliant Holdings I, Inc. | | |
| 100 | 11.00%, 5/1/15 ⁽⁸⁾ | \$ | 103,000 |
| | | \$ | 103,000 |

Leisure Goods/Activities/Movies 0.2%

| | | | |
|-----|--|----|---------|
| | AMC Entertainment, Inc., Sr. Notes | | |
| 110 | 8.75%, 6/1/19 | \$ | 116,050 |
| | HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp. | | |
| 155 | 12.50%, 4/1/13 ⁽⁵⁾⁽⁶⁾⁽⁸⁾ | | 0 |
| | HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp. | | |
| | Variable Rate | | |
| 360 | 0.00%, 4/1/12 ⁽⁵⁾⁽⁶⁾⁽⁸⁾ | | 0 |
| | Marquee Holdings, Inc., Sr. Disc. Notes | | |
| 500 | 12.00%, 8/15/14 | | 413,750 |
| | MU Finance PLC, Sr. Notes | | |
| 135 | 8.375%, 2/1/17 ⁽⁸⁾ | | 132,975 |
| | Royal Caribbean Cruises, Sr. Notes | | |
| 95 | 7.00%, 6/15/13 | | 97,612 |
| 35 | 6.875%, 12/1/13 | | 35,788 |

| Principal Amount* (000 s omitted) | Security | Value |
|---|--|---------------------|
| 25 | 7.25%, 6/15/16 | \$ 25,375 |
| 50 | 7.25%, 3/15/18 | 50,125 |
| | | \$ 871,675 |
| | | |
| Lodging and Casinos | 0.9% | |
| | Buffalo Thunder Development Authority | |
| 480 | 9.375%, 12/15/49 ⁽⁶⁾⁽⁸⁾ | \$ 88,800 |
| | CCM Merger, Inc. | |
| 85 | 8.00%, 8/1/13 ⁽⁸⁾ | 78,625 |
| | Chukchansi EDA, Sr. Notes, Variable Rate | |
| 280 | 4.123%, 11/15/12 ⁽⁸⁾ | 180,600 |
| | Fontainebleau Las Vegas Casino, LLC | |
| 485 | 10.25%, 6/15/15 ⁽⁶⁾⁽⁸⁾ | 3,638 |
| | Harrah s Operating Co., Inc., Sr. Notes | |
| 1,500 | 11.25%, 6/1/17 | 1,627,500 |
| | Inn of the Mountain Gods, Sr. Notes | |
| 500 | 12.00%, 11/15/49 ⁽⁶⁾ | 217,500 |
| | Majestic HoldCo, LLC | |
| 140 | 12.50%, 10/15/11 ⁽⁶⁾⁽⁸⁾ | 3,500 |
| | Mohegan Tribal Gaming Authority, Sr. Sub. Notes | |
| 140 | 8.00%, 4/1/12 | 120,400 |
| 215 | 7.125%, 8/15/14 | 149,425 |
| 230 | 6.875%, 2/15/15 | 151,800 |
| | Peninsula Gaming, LLC | |
| 1,000 | 10.75%, 8/15/17 | 1,045,000 |
| | Pinnacle Entertainment, Inc., Sr. Sub. Notes | |
| 60 | 7.50%, 6/15/15 | 58,500 |
| | San Pasqual Casino | |
| 110 | 8.00%, 9/15/13 ⁽⁸⁾ | 107,250 |
| | Seminole Hard Rock Entertainment, Variable Rate | |
| 175 | 3.037%, 3/15/14 ⁽⁸⁾ | 153,562 |
| | Tunica-Biloxi Gaming Authority, Sr. Notes | |
| 310 | 9.00%, 11/15/15 ⁽⁸⁾ | 279,387 |
| | Waterford Gaming, LLC, Sr. Notes | |
| 259 | 8.625%, 9/15/14 ⁽⁵⁾⁽⁸⁾ | 206,734 |
| | | \$ 4,472,221 |
| | | |
| Nonferrous Metals/Minerals | 0.3% | |
| | FMG Finance PTY, Ltd. | |
| 675 | 10.625%, 9/1/16 ⁽⁸⁾ | \$ 772,875 |
| | Teck Resources, Ltd., Sr. Notes | |
| 335 | 10.75%, 5/15/19 | 418,978 |

| | | |
|--------------------|---|--------------|
| | | \$ 1,191,853 |
| Oil and Gas | 0.8% | |
| | Antero Resources Finance., Sr. Notes | |
| 30 | 9.375%, 12/1/17 | \$ 31,425 |
| | Cloud Peak Energy Resources, LLC/Cloud Peak Energy Finance Corp. | |
| 1,000 | 8.25%, 12/15/17 ⁽⁸⁾ | 1,050,000 |
| 335 | 8.50%, 12/15/19 ⁽⁸⁾ | 353,425 |
| | Compton Petroleum Finance Corp. | |
| 360 | 7.625%, 12/1/13 | 312,750 |
| | Denbury Resources, Inc., Sr. Sub. Notes | |
| 50 | 7.50%, 12/15/15 | 51,625 |
| | El Paso Corp., Sr. Notes | |
| 225 | 9.625%, 5/15/12 | 243,397 |
| | Forbes Energy Services, Sr. Notes | |
| 290 | 11.00%, 2/15/15 | 261,725 |
| | McJunkin Red Man Corp., Sr. Notes | |
| 1,000 | 9.50%, 12/15/16 ⁽⁸⁾ | 990,000 |

| Principal Amount* (000 s omitted) | Security | Value |
|---|---|---------------------|
| | OPTI Canada, Inc., Sr. Notes | |
| 95 | 7.875%, 12/15/14 | \$ 82,650 |
| 175 | 8.25%, 12/15/14 | 152,906 |
| | Petroleum Development Corp., Sr. Notes | |
| 115 | 12.00%, 2/15/18 | 122,475 |
| | Petroplus Finance, Ltd. | |
| 145 | 7.00%, 5/1/17 ⁽⁸⁾ | 124,700 |
| | Quicksilver Resources, Inc. | |
| 110 | 7.125%, 4/1/16 | 108,350 |
| | SESI, LLC, Sr. Notes | |
| 60 | 6.875%, 6/1/14 | 60,300 |
| | | \$ 3,945,728 |
| Publishing 0.3% | | |
| | Laureate Education, Inc. | |
| 1,000 | 10.00%, 8/15/15 ⁽⁸⁾ | \$ 1,010,000 |
| | Local Insight Regatta Holdings, Inc. | |
| 55 | 11.00%, 12/1/17 | 33,413 |
| | Nielsen Finance, LLC | |
| 395 | 10.00%, 8/1/14 | 413,762 |
| | Nielsen Finance, LLC | |
| 70 | 12.50%, (0.00% until 8/1/11), 8/1/16 | 68,600 |
| | | \$ 1,525,775 |
| Rail Industries 0.3% | | |
| | American Railcar Industry, Sr. Notes | |
| 175 | 7.50%, 3/1/14 | \$ 172,375 |
| | Kansas City Southern Mexico, Sr. Notes | |
| 280 | 7.625%, 12/1/13 | 290,500 |
| 100 | 7.375%, 6/1/14 | 103,750 |
| 190 | 8.00%, 6/1/15 | 203,538 |
| 500 | 8.00%, 2/1/18 ⁽⁸⁾ | 532,500 |
| | | \$ 1,302,663 |
| Retailers (Except Food and Drug) 0.6% | | |
| | Amscan Holdings, Inc., Sr. Sub. Notes | |
| 400 | 8.75%, 5/1/14 | \$ 398,000 |
| | Neiman Marcus Group, Inc. | |
| 739 | 9.00%, 10/15/15 | 760,658 |
| | Sally Holdings, LLC, Sr. Notes | |
| 665 | 9.25%, 11/15/14 | 704,900 |
| 20 | 10.50%, 11/15/16 | 21,900 |

| | | | |
|--------------------------------|--|----|---------------------|
| | Toys R Us | | |
| 1,000 | 10.75%, 7/15/17 ⁽⁸⁾ | | 1,133,750 |
| | | | \$ 3,019,208 |
| Steel 0.0% | | | |
| | RathGibson, Inc., Sr. Notes | | |
| 445 | 11.25%, 2/15/14 ⁽⁶⁾ | \$ | 7,788 |
| | | | \$ 7,788 |
| Surface Transport 0.0% | | | |
| | Teekay Corp., Sr. Notes | | |
| 50 | 8.50%, 1/15/20 | \$ | 52,750 |
| | | | \$ 52,750 |
| Telecommunications 1.1% | | | |
| | Avaya, Inc., Sr. Notes | | |
| 1,000 | 9.75%, 11/1/15 | \$ | 975,000 |
| | Clearwire Communications LLC/Clearwire Finance, Inc., Sr. Notes | | |
| 500 | 12.00%, 12/1/15 ⁽⁸⁾ | | 526,250 |

| Principal Amount* (000 \$ omitted) | Security | Value |
|--|---|----------------------|
| 757 | Digicel Group, Ltd., Sr. Notes, 9.125%, 1/15/15 ⁽³⁾⁽⁸⁾ | \$ 768,355 |
| 900 | Intelsat Bermuda, Ltd. 11.25%, 6/15/16 | 976,500 |
| 335 | NII Capital Corp. 10.00%, 8/15/16 | 371,850 |
| 925 | Qwest Corp., Sr. Notes, Variable Rate 3.787%, 6/15/13 | 938,875 |
| 590 | Telesat Canada/Telesat, LLC, Sr. Notes 11.00%, 11/1/15 | 678,500 |
| | | \$ 5,235,330 |
| Utilities 0.1% | | |
| 390 | NGC Corp. 7.625%, 10/15/26 | \$ 247,650 |
| 20 | Reliant Energy, Inc., Sr. Notes 7.625%, 6/15/14 | 20,200 |
| | | \$ 267,850 |
| Total Corporate Bonds & Notes (identified cost \$51,777,392) | | \$ 49,870,066 |

Asset-Backed Securities 1.0%

| Principal Amount (000 \$ omitted) | Security | Value |
|---|---|--------------|
| \$ 578 | Alzette European CLO SA, Series 2004-1A, Class E2, 7.037%, 12/15/20 ⁽³⁾⁽¹⁰⁾ | \$ 144,473 |
| 589 | Avalon Capital Ltd. 3, Series 1A, Class D, 2.279%, 2/24/19 ⁽⁸⁾⁽¹⁰⁾ | 377,704 |
| 753 | Babson Ltd., Series 2005-1A, Class C1, 2.476%, 4/15/19 ⁽⁸⁾⁽¹⁰⁾ | 401,826 |
| 1,007 | Bryant Park CDO Ltd., Series 2005-1A, Class C, 2.576%, 1/15/19 ⁽³⁾⁽⁸⁾⁽¹⁰⁾ | 354,608 |
| 1,000 | Carlyle High Yield Partners, Series 2004-6A, Class C, 2.854%, 8/11/16 ⁽⁸⁾⁽¹⁰⁾ | 407,799 |
| 985 | Centurion CDO 8 Ltd., Series 2005-8A, Class D, 6.037%, 3/8/17 ⁽¹⁰⁾ | 607,836 |
| 750 | Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.275%, 7/17/19 ⁽¹⁰⁾ | 420,259 |
| 789 | Comstock Funding Ltd., Series 2006-1A, Class D, 4.549%, 5/30/20 ⁽³⁾⁽⁸⁾⁽¹⁰⁾ | 482,746 |
| 1,500 | Dryden Leveraged Loan, Series 2004-6A, Class C1, 3.025%, 7/30/16 ⁽⁸⁾⁽¹⁰⁾ | 838,309 |
| 1,000 | First CLO Ltd., Series 2004-1A1, Class C, 2.793%, 7/27/16 ⁽⁸⁾⁽¹⁰⁾ | 521,743 |
| 1,000 | Schiller Park CLO Ltd., Series 2007-1A, Class D, 2.748%, 4/25/21 ⁽⁸⁾⁽¹⁰⁾ | 479,217 |

Total Asset-Backed Securities
(identified cost \$9,726,975) **\$ 5,036,520**

Common Stocks 1.3%

| Shares | Security | Value |
|-----------------------------------|---|---------------------|
| Aerospace and Defense 0.1% | | |
| 12,734 | ACTS Aero Technical Support & Service, Inc. ⁽¹¹⁾⁽¹²⁾ | \$ 226,026 |
| | | \$ 226,026 |
| Air Transport 0.0% | | |
| 1,535 | Delta Air Lines, Inc. ⁽¹¹⁾ | \$ 18,236 |
| | | \$ 18,236 |
| Automotive 0.2% | | |
| 18,702 | Dayco Products, LLC ⁽¹¹⁾⁽¹²⁾ | \$ 757,431 |
| 44,747 | Hayes Lemmerz International, Inc. ⁽⁵⁾⁽¹¹⁾⁽¹²⁾ | 270,272 |
| | | \$ 1,027,703 |

| Shares | Security | Value |
|---|--|-------------------|
| Building and Development 0.0% | | |
| 253 | Panoram Holdings Co. ⁽⁵⁾⁽¹¹⁾⁽¹³⁾ | \$ 147,691 |
| 508 | United Subcontractors, Inc. ⁽⁵⁾⁽¹¹⁾⁽¹²⁾ | 49,729 |
| | | \$ 197,420 |
| Chemicals and Plastics 0.0% | | |
| 438 | Wellman Holdings, Inc. ⁽⁵⁾⁽¹¹⁾⁽¹²⁾ | \$ 0 |
| | | \$ 0 |
| Diversified Manufacturing 0.0% | | |
| 323,008 | MEGA Brands, Inc. ⁽¹¹⁾ | \$ 131,506 |
| | | \$ 131,506 |
| Ecological Services and Equipment 0.0% | | |
| 6,211 | Environmental Systems Products Holdings, Inc. ⁽⁵⁾⁽¹¹⁾⁽¹³⁾ | \$ 17,701 |
| | | \$ 17,701 |
| Food Service 0.0% | | |
| 23,029 | Buffets, Inc. ⁽¹¹⁾ | \$ 94,995 |
| | | \$ 94,995 |
| Lodging and Casinos 0.1% | | |
| 71 | Greektown Superholdings, Inc. ⁽¹¹⁾ | \$ 6,745 |
| 35,670 | Tropicana Entertainment, Inc. ⁽¹¹⁾⁽¹²⁾ | 499,380 |
| | | \$ 506,125 |
| Nonferrous Metals/Minerals 0.1% | | |
| 701 | Euramax International, Inc. ⁽¹¹⁾⁽¹²⁾ | \$ 210,360 |
| | | \$ 210,360 |
| Oil and Gas 0.0% | | |
| 1,397 | SemGroup Corp. ⁽¹¹⁾ | \$ 34,925 |
| | | \$ 34,925 |
| Publishing 0.7% | | |
| 619 | Dex One Corp. ⁽¹¹⁾ | \$ 11,216 |
| 3,990 | Ion Media Networks, Inc. ⁽⁵⁾⁽¹¹⁾⁽¹²⁾ | 1,153,030 |
| 10,718 | MediaNews Group, Inc. ⁽¹¹⁾⁽¹²⁾ | 171,487 |
| 87,921 | Reader s Digest Association, Inc. (The) ⁽¹⁾⁽¹²⁾ | 1,736,440 |

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| | | |
|---|--|---------------------|
| 2,290 | Source Interlink Companies, Inc. ⁽⁵⁾⁽¹¹⁾⁽¹²⁾ | 13,946 |
| 9,554 | SuperMedia, Inc. ⁽¹¹⁾ | 201,494 |
| | | \$ 3,287,613 |
| Steel 0.1% | | |
| 23,138 | KNIA Holdings, Inc. ⁽⁵⁾⁽¹¹⁾⁽¹²⁾ | \$ 109,211 |
| 19,800 | RathGibson Acquisition Co., LLC ⁽⁵⁾⁽¹¹⁾ | 230,472 |
| | | \$ 339,683 |
| Total Common Stocks | | |
| (identified cost \$5,482,315) | | \$ 6,092,293 |
| Preferred Stocks 0.0% | | |
| Shares | Security | Value |
| Ecological Services and Equipment 0.0% | | |
| 2,845 | Environmental Systems Products Holdings, Inc., Series A ⁽⁵⁾⁽¹¹⁾⁽¹³⁾ | \$ 170,700 |
| | | \$ 170,700 |

| Shares | Security | Value |
|--|--|-------------------|
| Telecommunications | 0.0% | |
| 484 | Crown Castle International Corp., Convertible ⁽³⁾ | \$ 28,132 |
| | | \$ 28,132 |
| Total Preferred Stocks (identified cost \$72,790) | | \$ 198,832 |

Warrants 0.0%

| Shares | Security | Value |
|--|---|-----------------|
| Oil and Gas | 0.0% | |
| 1,470 | SemGroup Corp., Expires 11/30/14 ⁽¹¹⁾ | \$ 9,004 |
| | | \$ 9,004 |
| Publishing | 0.0% | |
| 1,450 | Reader s Digest Association, Inc. (The), Expires 2/15/17 ⁽⁵⁾⁽¹¹⁾⁽¹²⁾ | \$ 0 |
| | | \$ 0 |
| Total Warrants (identified cost \$15) | | \$ 9,004 |

Miscellaneous 0.0%

| Shares | Security | Value |
|--|---|------------------|
| Air Transport | 0.0% | |
| 1,000,000 | Delta Air Lines, Inc., Escrow Certificate ⁽¹¹⁾ | \$ 22,500 |
| | | \$ 22,500 |
| Oil and Gas | 0.0% | |
| 540,000 | SemGroup Corp., Escrow Certificate ⁽⁵⁾⁽¹¹⁾ | \$ 0 |
| 105,000 | VeraSun Energy Corp., Escrow Certificate ⁽⁵⁾⁽¹¹⁾ | 0 |
| | | \$ 0 |
| Total Miscellaneous (identified cost \$0) | | \$ 22,500 |

Short-Term Investments 2.5%

**Interest/
Principal
Amount**

| (000 s omitted) | Description | Value |
|--|--|-------------------------|
| \$ 10,145 | Eaton Vance Cash Reserves Fund, LLC, 0.25% ⁽¹⁴⁾ | \$ 10,145,235 |
| 1,990 | State Street Bank and Trust Euro Time Deposit, 0.01%, 8/2/10 | 1,989,640 |
| Total Short-Term Investments (identified cost \$12,134,875) | | \$ 12,134,875 |
| Total Investments 158.3% (identified cost \$806,232,681) | | \$ 771,490,031 |
| Less Unfunded Loan Commitments (0.0)% | | \$ (266,087) |
| Net Investments 158.3% (identified cost \$805,966,594) | | \$ 771,223,944 |
| Other Assets, Less Liabilities (31.3)% | | \$ (152,682,807) |
| Auction Preferred Shares Plus Cumulative Unpaid Dividends (27.0)% | | \$ (131,313,838) |
| Net Assets Applicable to Common Shares 100.0% | | \$ 487,227,299 |

The percentage shown for each investment category in the Portfolio of Investments is based on net assets applicable to common shares.

DIP - Debtor In Possession

EUR - Euro

GBP - British Pound Sterling

* In U.S. dollars unless otherwise indicated.

(1)

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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 and includes commitment fees on unfunded loan commitments, if any. 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 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.
- (3) Represents a payment-in-kind security which may pay all or a portion of interest/dividends in additional par/shares.
- (4) Defaulted matured security.
- (5) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (6) Currently the issuer is in default with respect to interest payments.
- (7) This Senior Loan will settle after July 31, 2010, at which time the interest rate will be determined.
- (8) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be sold in certain transactions (normally to qualified institutional buyers) and remain exempt from registration. At July 31, 2010, the aggregate value of the securities is \$22,583,303 or 4.6% of the Trust's net assets applicable to common shares.
- (9) Security exempt from registration under Regulation S of the Securities Act of 1933, which exempts from registration securities offered and sold outside the United States. Security may not be offered or sold in the United States except pursuant to an exemption from, or in a transaction not subject to, the registration requirements of the Securities Act of 1933.
- (10) Variable rate security. The stated interest rate represents the rate in effect at July 31, 2010.
- (11) Non-income producing security.
- (12) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (13) Restricted Security.
- (14) 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 July 31, 2010. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC and Cash Management Portfolio, an affiliated investment company, for the fiscal year to date ended July 31, 2010 was \$14,657 and \$0, respectively.

A summary of open financial instruments at July 31, 2010 is as follows:

Forward Foreign Currency Exchange Contracts

Sales

| Settlement Date | Deliver | In Exchange For | Net Unrealized Depreciation |
|-----------------|-------------------------------------|------------------------------------|-----------------------------|
| 8/31/10 | British Pound Sterling 9,588,815 | United States Dollar 14,939,182 | \$ (105,108) |
| 8/31/10 | Euro 23,454,068 | United States Dollar 30,443,615 | (120,145) |
| | | | \$ (225,253) |

At July 31, 2010, the Trust had sufficient cash and/or securities to cover commitments under these contracts.

The Trust is subject to foreign exchange risk in the normal course of pursuing its investment objectives. Because the Trust holds foreign currency denominated investments, the value of these investments and related receivables and payables may change due to future changes in foreign currency exchange rates. To hedge against this risk, the Trust may enter into forward foreign currency exchange contracts. The Trust may also enter into such contracts to hedge the currency risk of investments it anticipates purchasing.

At July 31, 2010, the aggregate fair value of derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) in a liability position and whose primary underlying risk exposure is foreign exchange risk was \$225,253.

The cost and unrealized appreciation (depreciation) of investments of the Trust at July 31, 2010, as determined on a federal income tax basis, were as follows:

| | |
|------------------------------------|------------------------|
| Aggregate cost | \$ 805,492,045 |
| Gross unrealized appreciation | \$ 8,599,222 |
| Gross unrealized depreciation | (42,867,323) |
| Net unrealized depreciation | \$ (34,268,101) |

Restricted Securities

At July 31, 2010, 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.

| Description | Date of Acquisition | Shares | Cost | Value |
|---|----------------------------|---------------|---------------------|-------------------|
| Common Stocks | | | | |
| Environmental Systems Products Holdings, Inc. | 10/25/07 | 6,211 | \$ 0 ⁽¹⁾ | \$ 17,701 |
| Panolam Holdings Co. | 12/30/09 | 253 | 139,024 | 147,691 |
| Total Common Stocks | | | \$ 139,024 | \$ 165,392 |
| Preferred Stocks | | | | |
| Environmental Systems Products Holdings, Inc., Series A | 10/25/07 | 2,845 | \$ 49,788 | \$ 170,700 |
| Total Restricted Securities | | | \$ 188,812 | \$ 336,092 |

(1) Less than \$0.50.

Under generally accepted accounting principles for fair value measurements, a three-tier hierarchy to prioritize the assumptions, referred to as inputs, is 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 July 31, 2010, the inputs used in valuing the Trust's investments, which are carried at value, were as follows:

| Asset Description | Quoted Prices in Active Markets for Identical Assets (Level 1) | Significant Other Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) | Total |
|---|---|--|--|-----------------------|
| Senior Floating-Rate Interests (Less Unfunded Loan Commitments) | \$ | \$ 696,272,588 | \$ 1,587,266 | \$ 697,859,854 |
| Corporate Bonds & Notes | | 49,264,331 | 605,735 | 49,870,066 |
| Asset-Backed Securities | | 5,036,520 | | 5,036,520 |
| Common Stocks | 397,377 | 3,702,864 | 1,992,052 | 6,092,293 |
| Preferred Stocks | | 28,132 | 170,700 | 198,832 |
| Warrants | | 9,004 | | 9,004 |
| Miscellaneous | | 22,500 | | 22,500 |
| Short-Term Investments | | 12,134,875 | | 12,134,875 |
| Total Investments | \$ 397,377 | \$ 766,470,814 | \$ 4,355,753 | \$ 771,223,944 |
| Liability Description | | | | |
| Forward Foreign Currency Exchange Contracts | \$ | \$ (225,253) | \$ | \$ (225,253) |
| Total | \$ | \$ (225,253) | \$ | \$ (225,253) |

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

**Investments
in
Senior**

| | Investments in Floating-Rate Interests | Investments in Corporate Bonds & Notes | Investments in Common Stocks | Investments in Preferred Stocks | Warrants and Miscellaneous | Total |
|---|---|--|---------------------------------------|--|----------------------------------|--------------|
| Balance as of October 31, 2009 | \$ 796,749 | \$ 463,437 | \$ 301,213 | \$ 227,600 | \$ 0 | \$ 1,788,999 |
| Realized gains (losses) | (204,510) | 533 | | | | (203,977) |
| Change in net unrealized appreciation (depreciation) | (270,893) | (183,290) | 46,371 | (56,900) | | (464,712) |
| Net purchases (sales) | 1,259,196 | 59,872 | 1,644,468 | | | 2,963,536 |
| Accrued discount (premium) | 1,474 | 46,476 | | | | 47,950 |
| Net transfers to (from) Level 3* | 5,250 | 218,707 | | | | 223,957 |
| Balance as of July 31, 2010 | \$ 1,587,266 | \$ 605,735 | \$ 1,992,052 | \$ 170,700 | \$ 0 | \$ 4,355,753 |
| Change in net unrealized appreciation (depreciation) on investments still held as of July 31, 2010 | \$ (77,793) | \$ (183,289) | \$ 46,370 | \$ (56,900) | \$ | \$ (271,612) |

* Transfers are reflected at the value of the securities at the beginning of the period.

For 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.

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/ Scott H. Page

Scott H. Page
President

Date: September 24, 2010

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: September 24, 2010

By: /s/ Barbara E. Campbell

Barbara E. Campbell
Treasurer

Date: September 24, 2010