EATON VANCE SENIOR FLOATING RATE TRUST
Form N-Q
September 29, 2008

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 **02109**
(Address of Principal Executive Offices) (Zip code)

Maureen A. Gemma
Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109
(Name and Address of Agent for Service)

Registrant s Telephone Number, Including Area Code:	(617) 482-8260
Date of Fiscal Year End:	October 31
Date of Reporting Period:	July 31, 2008

Item 1. Schedule of Investments

Eaton Vance Senior Floating-Rate Trust **as of July 31, 2008**

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 157.0% (1)

Principal Amount*	Borrower/Tranche Description		Value
Aerospace and Defense 3.0%			
	ACTS Aero Technical Support & Service, Inc.		
709,366	Term Loan, 6.04%, Maturing October 5, 2014	$	556,853
	AWAS Capital, Inc.		
966,341	Term Loan, 4.56%, Maturing March 22, 2013		831,054
	Colt Defense, LLC		
983,904	Term Loan, 5.71%, Maturing July 9, 2014		929,790
	DAE Aviation Holdings, Inc.		
412,652	Term Loan, 6.55%, Maturing July 31, 2014		390,988
416,490	Term Loan, 6.55%, Maturing July 31, 2014		394,624
	Evergreen International Aviation		
1,387,959	Term Loan, 8.50%, Maturing October 31, 2011		1,245,693
	Hawker Beechcraft Acquisition		
200,822	Term Loan, 4.80%, Maturing March 26, 2014		187,752
3,437,395	Term Loan, 4.80%, Maturing March 26, 2014		3,213,696
	Hexcel Corp.		
820,506	Term Loan, 4.91%, Maturing March 1, 2012		808,199
	IAP Worldwide Services, Inc.		
880,584	Term Loan, 8.25%, Maturing December 30, 2012		708,870
	Spirit AeroSystems, Inc.		
1,601,633	Term Loan, 4.54%, Maturing December 31, 2011		1,562,593
	TransDigm, Inc.		
1,625,000	Term Loan, 4.80%, Maturing June 23, 2013		1,581,125
	Vought Aircraft Industries, Inc.		
2,113,024	Term Loan, 4.97%, Maturing December 17, 2011		2,024,541
500,000	Term Loan, 6.47%, Maturing December 22, 2011		496,250
	Wesco Aircraft Hardware Corp.		
1,142,688	Term Loan, 5.06%, Maturing September 29, 2013		1,098,766
		$	**16,030,794**
Air Transport 0.9%			
	Airport Development and Investment, Ltd.		
GBP 982,900	Term Loan - Second Lien, 9.94%, Maturing April 7, 2011	$	1,715,210
	Delta Air Lines, Inc.		
1,188,000	Term Loan - Second Lien, 5.71%, Maturing April 30, 2014		801,306
	Northwest Airlines, Inc.		
2,579,000	DIP Loan, 4.47%, Maturing August 21, 2008		2,014,844
		$	**4,531,360**
Automotive 6.6%			
	Accuride Corp.		
1,957,967	Term Loan, 6.03%, Maturing January 31, 2012	$	1,880,465
	Adesa, Inc.		
4,182,750	Term Loan, 5.06%, Maturing October 18, 2013		3,739,378
	Affina Group, Inc.		
1,370,985	Term Loan, 5.80%, Maturing November 30, 2011		1,281,871
	Allison Transmission, Inc.		
2,977,500	Term Loan, 5.32%, Maturing September 30, 2014		2,673,051
	AxleTech International Holding, Inc.		
1,750,000	Term Loan - Second Lien, 9.30%, Maturing April 21, 2013		1,728,125
	Chrysler Financial		

1,492,481	Term Loan, 6.78%, Maturing August 1, 2014	1,228,188
	CSA Acquisition Corp.	
356,567	Term Loan, 5.31%, Maturing December 23, 2011	332,499
890,991	Term Loan, 5.31%, Maturing December 23, 2011	830,849
487,500	Term Loan, 5.31%, Maturing December 23, 2012	453,375
	Dayco Products, LLC	
1,748,610	Term Loan, 7.38%, Maturing June 21, 2011	1,254,628
	Delphi Corp.	
138,644	DIP Loan, 8.50%, Maturing December 31, 2008	123,982
1,361,357	DIP Loan, 8.50%, Maturing December 31, 2008	1,217,393

		Federal-Mogul Corp.		
	1,503,946	Term Loan, 4.40%, Maturing December 27, 2014	$	1,188,118
	3,159,337	Term Loan, 4.40%, Maturing December 27, 2015		2,578,809
		Ford Motor Co.		
	1,748,375	Term Loan, 5.46%, Maturing December 15, 2013		1,381,216
		General Motors Corp.		
	3,405,669	Term Loan, 5.16%, Maturing November 29, 2013		2,692,181
		Goodyear Tire & Rubber Co.		
	2,400,000	Term Loan - Second Lien, 4.54%, Maturing April 30, 2010		2,213,400
		HLI Operating Co., Inc.		
EUR	109,091	Term Loan, 4.31%, Maturing May 30, 2014		148,082
EUR	1,867,273	Term Loan, 7.49%, Maturing May 30, 2014		2,534,669
		Keystone Automotive Operations, Inc.		
	1,340,457	Term Loan, 6.00%, Maturing January 12, 2012		1,075,717
		LKQ Corp.		
	967,501	Term Loan, 4.71%, Maturing October 12, 2014		959,036
		TriMas Corp.		
	234,375	Term Loan, 4.88%, Maturing August 2, 2011		210,937
	1,995,314	Term Loan, 4.87%, Maturing August 2, 2013		1,795,782
		United Components, Inc.		
	1,137,153	Term Loan, 4.70%, Maturing June 30, 2010		1,097,353
			$	**34,619,104**
Beverage and Tobacco 0.1%				
		Culligan International Co.		
EUR	975,000	Term Loan - Second Lien, 9.44%, Maturing May 31, 2013	$	798,653
			$	**798,653**
Brokers, Dealers and Investment Houses 0.1%				
		AmeriTrade Holding Corp.		
	730,172	Term Loan, 3.96%, Maturing December 31, 2012	$	711,002
			$	**711,002**
Building and Development 5.1%				
		Beacon Sales Acquisition, Inc.		
	1,179,000	Term Loan, 4.77%, Maturing September 30, 2013	$	1,061,100
		Brickman Group Holdings, Inc.		
	1,209,688	Term Loan, 4.80%, Maturing January 23, 2014		1,106,864
		Building Materials Corp. of America		
	1,403,758	Term Loan, 5.56%, Maturing February 22, 2014		1,223,464
		Capital Automotive (REIT)		
	1,232,598	Term Loan, 4.23%, Maturing December 16, 2010		1,171,893
		Epco/Fantome, LLC		
	1,403,000	Term Loan, 5.09%, Maturing November 23, 2010		1,318,820
		Forestar USA Real Estate Group, Inc.		
	1,550,000	Term Loan, 6.46%, Maturing December 1, 2010 (2)		1,457,000
	1,550,000	Term Loan, 6.46%, Maturing December 1, 2010		1,519,000
		Hovstone Holdings, LLC		
	894,412	Term Loan, 6.96%, Maturing February 28, 2009		742,988
		LNR Property Corp.		
	1,144,000	Term Loan, 6.03%, Maturing July 3, 2011		922,827
		Metroflag BP, LLC		
	500,000	Term Loan - Second Lien, 11.46%, Maturing January 2, 2009		412,500
		Mueller Water Products, Inc.		
	1,775,771	Term Loan, 4.51%, Maturing May 24, 2014		1,667,745
		NCI Building Systems, Inc.		
	553,061	Term Loan, 3.96%, Maturing June 18, 2010		539,235
		November 2005 Land Investors		
	304,934	Term Loan, 6.46%, Maturing May 9, 2011		240,898
		Panolam Industries Holdings, Inc.		

1,000,288	Term Loan, 5.55%, Maturing September 30, 2012	900,259
	Re/Max International, Inc.	
688,722	Term Loan, 6.29%, Maturing December 17, 2012	606,076
493,929	Term Loan, 10.29%, Maturing December 17, 2012	434,657
	Realogy Corp.	
892,501	Term Loan, 5.46%, Maturing September 1, 2014	734,082
3,314,999	Term Loan, 5.46%, Maturing September 1, 2014	2,726,587
	South Edge, LLC	
787,500	Term Loan, 7.25%, Maturing October 31, 2009	480,375

		Tousa/Kolter, LLC		
	1,297,200	Term Loan, 5.00%, Maturing March 31, 2031 (3) (4)	$	616,040
		TRU 2005 RE Holding Co.		
	4,600,000	Term Loan, 5.47%, Maturing December 9, 2008		4,251,168
		United Subcontractors, Inc.		
	825,642	Term Loan - Second Lien, 12.42%, Maturing June 27, 2013 (4)		412,821
		Wintergames Acquisition ULC		
	2,586,100	Term Loan, 5.88%, Maturing April 24, 2009		2,469,726
			$	**27,016,125**
Business Equipment and Services 11.3%				
		ACCO Brands Corp.		
	1,017,825	Term Loan, 4.51%, Maturing August 17, 2012	$	997,468
		Activant Solutions, Inc.		
	1,221,446	Term Loan, 4.81%, Maturing May 1, 2013		1,071,818
		Affiliated Computer Services		
	804,375	Term Loan, 4.46%, Maturing March 20, 2013		780,872
	2,131,500	Term Loan, 4.46%, Maturing March 20, 2013		2,069,220
		Affinion Group, Inc.		
	2,402,406	Term Loan, 5.17%, Maturing October 17, 2012		2,305,308
		Allied Security Holdings, LLC		
	1,216,229	Term Loan, 7.00%, Maturing June 30, 2010		1,161,499
		Education Management, LLC		
	4,690,787	Term Loan, 4.56%, Maturing June 1, 2013		4,307,986
		Info USA, Inc.		
	609,469	Term Loan, 4.81%, Maturing February 14, 2012		582,043
		Intergraph Corp.		
	1,000,000	Term Loan, 4.65%, Maturing May 29, 2014		955,000
	1,000,000	Term Loan - Second Lien, 8.65%, Maturing November 29, 2014		963,113
		iPayment, Inc.		
	2,646,015	Term Loan, 4.64%, Maturing May 10, 2013		2,288,803
		ista International GmbH		
EUR	1,063,683	Term Loan, 7.12%, Maturing May 14, 2015		1,443,170
EUR	211,317	Term Loan, 7.12%, Maturing May 14, 2015		286,708
		Kronos, Inc.		
	1,081,143	Term Loan, 5.05%, Maturing June 11, 2014		994,651
		Language Line, Inc.		
	2,041,944	Term Loan, 6.06%, Maturing June 11, 2011		1,919,427
		Mitchell International, Inc.		
	1,000,000	Term Loan - Second Lien, 8.06%, Maturing March 28, 2015		955,000
		N.E.W. Holdings I, LLC		
	1,981,955	Term Loan, 5.23%, Maturing May 22, 2014		1,778,805
		Protection One, Inc.		
	898,262	Term Loan, 4.72%, Maturing March 31, 2012		835,384
		Quantum Corp.		
	308,125	Term Loan, 6.30%, Maturing July 12, 2014		272,691
		Quintiles Transnational Corp.		
	1,700,000	Term Loan - Second Lien, 6.90%, Maturing March 31, 2014		1,619,250
		Sabre, Inc.		
	6,057,297	Term Loan, 4.66%, Maturing September 30, 2014		4,758,346
		Serena Software, Inc.		
	480,000	Term Loan, 4.68%, Maturing March 10, 2013		441,000
		Sitel (Client Logic)		
	1,984,264	Term Loan, 5.29%, Maturing January 29, 2014		1,726,310
		Solera Holdings, LLC		
EUR	745,923	Term Loan, 6.96%, Maturing May 15, 2014		1,082,359
		SunGard Data Systems, Inc.		

	12,709,948	Term Loan, 4.51%, Maturing February 11, 2013	12,014,052
		TDS Investor Corp.	
	2,345,107	Term Loan, 4.71%, Maturing August 23, 2013	1,975,753
	269,897	Term Loan, 5.05%, Maturing August 23, 2013	227,388
EUR	1,054,228	Term Loan, 7.21%, Maturing August 23, 2013	1,391,962
		Transaction Network Services, Inc.	
	574,369	Term Loan, 4.46%, Maturing May 4, 2012	539,907
		Valassis Communications, Inc.	
	465,206	Term Loan, 4.56%, Maturing March 2, 2014	437,294
	1,813,219	Term Loan, 4.56%, Maturing March 2, 2014	1,704,426
		VWR International, Inc.	
	1,625,000	Term Loan, 4.96%, Maturing June 28, 2013	1,476,719

		WAM Acquisition, S.A.		
EUR	245,946	Term Loan, 6.45%, Maturing May 4, 2014	$	329,665
EUR	148,939	Term Loan, 6.45%, Maturing May 4, 2014		199,637
EUR	245,946	Term Loan, 6.95%, Maturing May 4, 2015		329,665
EUR	148,939	Term Loan, 6.95%, Maturing May 4, 2015		199,637
		West Corp.		
	3,398,358	Term Loan, 4.95%, Maturing October 24, 2013		3,061,710
			$	**59,484,046**
Cable and Satellite Television 11.4%				
		Atlantic Broadband Finance, LLC		
	4,208,956	Term Loan, 5.06%, Maturing February 10, 2011	$	4,054,626
		Bragg Communications, Inc.		
	2,133,875	Term Loan, 5.18%, Maturing August 31, 2014		2,107,202
		Bresnan Broadband Holdings, LLC		
	500,000	Term Loan, 5.02%, Maturing March 29, 2014		478,333
	1,200,000	Term Loan - Second Lien, 7.47%, Maturing March 29, 2014		1,106,250
		Cequel Communications, LLC		
	497,481	Term Loan, 4.78%, Maturing November 5, 2013		462,811
	1,550,000	Term Loan - Second Lien, 7.37%, Maturing May 5, 2014		1,367,487
	3,613,508	Term Loan - Second Lien, 8.86%, Maturing May 5, 2014		3,167,843
		Charter Communications Operating, Inc.		
	12,058,214	Term Loan, 4.80%, Maturing April 28, 2013		10,640,120
		CSC Holdings, Inc.		
	4,965,370	Term Loan, 4.21%, Maturing March 29, 2013		4,717,101
		CW Media Holdings, Inc.		
	620,313	Term Loan, 6.05%, Maturing February 15, 2015		593,949
		Foxco Acquistion Sub., LLC		
	650,000	Term Loan, Maturing July 2, 2015 (5)		640,250
		Insight Midwest Holdings, LLC		
	3,594,375	Term Loan, 4.47%, Maturing April 6, 2014		3,466,875
		Mediacom Broadband Group		
	5,807,018	Term Loan, 4.22%, Maturing January 31, 2015		5,320,680
		Mediacom Illinois, LLC		
	3,740,447	Term Loan, 4.22%, Maturing January 31, 2015		3,431,860
		NTL Investment Holdings, Ltd.		
	2,213,852	Term Loan, 4.80%, Maturing March 30, 2012		2,097,624
GBP	471,050	Term Loan, 8.13%, Maturing March 30, 2012		839,266
GBP	239,517	Term Loan, 8.13%, Maturing March 30, 2012		426,746
		Orion Cable GmbH		
EUR	646,623	Term Loan, 7.64%, Maturing October 31, 2014		923,768
EUR	646,623	Term Loan, 7.73%, Maturing October 31, 2015		923,768
		ProSiebenSat.1 Media AG		
EUR	608,000	Term Loan, 7.31%, Maturing March 2, 2015		636,770
EUR	11,076	Term Loan, 6.73%, Maturing June 26, 2015		13,554
EUR	272,924	Term Loan, 6.73%, Maturing June 26, 2015		333,986
EUR	608,000	Term Loan, 7.56%, Maturing March 2, 2016		636,770
EUR	575,000	Term Loan - Second Lien, 8.84%, Maturing September 2, 2016		349,886
EUR	387,372	Term Loan, 8.59%, Maturing March 2, 2017		179,809
		UPC Broadband Holding B.V.		
EUR	4,050,000	Term Loan, 6.44%, Maturing October 16, 2011		5,579,164
	2,950,000	Term Loan, 4.22%, Maturing December 31, 2014		2,773,737
		YPSO Holding SA		
EUR	541,621	Term Loan, 6.98%, Maturing July 28, 2014		674,114
EUR	209,021	Term Loan, 6.98%, Maturing July 28, 2014		260,153
EUR	249,358	Term Loan, 6.98%, Maturing July 28, 2014		310,357
EUR	1,000,000	Term Loan, 7.23%, Maturing July 28, 2015		1,266,403
			$	**59,781,262**

Chemicals and Plastics 10.0%			
	AZ Chem US, Inc.		
500,000	Term Loan - Second Lien, 8.15%, Maturing February 28, 2014	$	362,500
	Brenntag Holding GmbH and Co. KG		
373,091	Term Loan, 5.07%, Maturing December 23, 2013		342,311
1,526,909	Term Loan, 5.07%, Maturing December 23, 2013		1,400,939
1,000,000	Term Loan - Second Lien, 7.79%, Maturing December 23, 2015		815,000
	Celanese Holdings, LLC		
4,172,188	Term Loan, 4.28%, Maturing April 2, 2014		3,934,523

		Cognis GmbH		
EUR	803,279	Term Loan, 6.96%, Maturing September 15, 2013	$	1,156,967
EUR	196,721	Term Loan, 6.96%, Maturing September 15, 2013		283,339
		First Chemical Holding		
EUR	1,000,000	Term Loan, 6.58%, Maturing December 18, 2014 (2)		1,334,014
		Foamex L.P.		
	1,459,647	Term Loan, 6.05%, Maturing February 12, 2013		1,149,472
		Georgia Gulf Corp.		
	660,469	Term Loan, 4.96%, Maturing October 3, 2013		616,878
		Hercules, Inc.		
	573,038	Term Loan, 3.96%, Maturing October 8, 2010		558,712
		Hexion Specialty Chemicals, Inc.		
	495,000	Term Loan, 5.06%, Maturing May 5, 2012		431,887
	4,452,266	Term Loan, 5.06%, Maturing May 5, 2013		3,884,602
	967,159	Term Loan, 5.06%, Maturing May 5, 2013		843,846
		Huish Detergents, Inc.		
	940,500	Term Loan, 4.81%, Maturing April 26, 2014		865,260
		INEOS Group		
	750,000	Term Loan, Maturing December 14, 2013 (5)		655,000
	1,592,500	Term Loan, 4.88%, Maturing December 14, 2013		1,303,916
	750,000	Term Loan, Maturing December 14, 2014 (5)		655,000
	1,592,500	Term Loan, 5.38%, Maturing December 14, 2014		1,303,916
		Innophos, Inc.		
	574,337	Term Loan, 4.81%, Maturing August 10, 2010		567,158
		Invista B.V.		
	2,479,141	Term Loan, 4.30%, Maturing April 29, 2011		2,355,184
	1,314,129	Term Loan, 4.30%, Maturing April 29, 2011		1,248,422
		ISP Chemco, Inc.		
	1,576,519	Term Loan, 4.13%, Maturing June 4, 2014		1,456,967
		Kleopatra		
	825,000	Term Loan, 5.29%, Maturing January 3, 2016		599,156
EUR	575,000	Term Loan, 7.46%, Maturing January 3, 2016		658,760
		Kranton Polymers, LLC		
	2,779,356	Term Loan, 4.50%, Maturing May 12, 2013		2,635,177
		Lucite International Group Holdings		
	598,660	Term Loan, 5.05%, Maturing July 7, 2013		492,398
	211,981	Term Loan, 5.05%, Maturing July 7, 2013		174,354
		MacDermid, Inc.		
EUR	804,505	Term Loan, 7.20%, Maturing April 12, 2014		1,129,705
		Millenium Inorganic Chemicals		
	348,250	Term Loan, 5.05%, Maturing April 30, 2014		295,142
	975,000	Term Loan - Second Lien, 8.55%, Maturing October 31, 2014		716,625
		Momentive Performance Material		
	3,685,254	Term Loan, 4.75%, Maturing December 4, 2013		3,385,827
		Nalco Co.		
	5,411,119	Term Loan, 4.63%, Maturing November 4, 2010		5,357,008
		Propex Fabrics, Inc.		
	983,333	Term Loan, 6.69%, Maturing January 23, 2009 (2)		894,833
	795,687	Term Loan, 9.00%, Maturing July 31, 2012		369,995
		Rockwood Specialties Group, Inc.		
	4,294,250	Term Loan, 4.30%, Maturing December 10, 2012		4,143,183
		Schoeller Arca Systems Holding		
EUR	443,417	Term Loan, 8.40%, Maturing November 16, 2015		639,953
EUR	412,060	Term Loan, 8.40%, Maturing November 16, 2015		594,698
EUR	144,523	Term Loan, 8.40%, Maturing November 16, 2015		208,580
		Solo Cup Co.		
	1,633,292	Term Loan, 6.04%, Maturing February 27, 2011		1,595,861

		Wellman, Inc.		
	2,250,000	Term Loan, 6.74%, Maturing February 10, 2009 (3)		1,125,000
			$	**52,542,068**
Clothing/Textiles 0.4%				
		Hanesbrands, Inc.		
	850,000	Term Loan - Second Lien, 6.55%, Maturing March 5, 2014	$	831,761
		St. John Knits International, Inc.		
	528,149	Term Loan, 5.46%, Maturing March 23, 2012		493,819
		The William Carter Co.		
	628,588	Term Loan, 4.12%, Maturing July 14, 2012		601,873
			$	**1,927,453**

Conglomerates 4.2%				
		Amsted Industries, Inc.		
	1,697,503	Term Loan, 4.79%, Maturing October 15, 2010	$	1,659,309
		Blount, Inc.		
	277,369	Term Loan, 4.22%, Maturing August 9, 2010		268,354
		Doncasters (Dunde HoldCo 4 Ltd.)		
	427,981	Term Loan, 4.96%, Maturing July 13, 2015		391,603
	427,981	Term Loan, 5.46%, Maturing July 13, 2015		391,603
GBP	500,000	Term Loan - Second Lien, 9.90%, Maturing January 13, 2016		831,978
		GenTek, Inc.		
	501,123	Term Loan, 4.79%, Maturing February 25, 2011		469,803
		ISS Holdings A/S		
EUR	147,368	Term Loan, 6.96%, Maturing December 31, 2013		207,385
EUR	1,052,632	Term Loan, 6.96%, Maturing December 31, 2013		1,481,324
		Jarden Corp.		
	2,139,314	Term Loan, 4.55%, Maturing January 24, 2012		2,036,804
	1,205,568	Term Loan, 4.55%, Maturing January 24, 2012		1,147,801
		Johnson Diversey, Inc.		
	1,642,481	Term Loan, 4.78%, Maturing December 16, 2011		1,589,100
		Polymer Group, Inc.		
	2,312,790	Term Loan, 5.03%, Maturing November 22, 2012		2,139,330
		RBS Global, Inc.		
	794,234	Term Loan, 4.79%, Maturing July 19, 2013		754,522
	3,784,836	Term Loan, 5.29%, Maturing July 19, 2013		3,590,863
		RGIS Holdings, LLC		
	2,829,753	Term Loan, 5.13%, Maturing April 30, 2014		2,362,844
	141,488	Term Loan, 5.30%, Maturing April 30, 2014		118,142
		US Investigations Services, Inc.		
	1,910,526	Term Loan, 5.55%, Maturing February 21, 2015		1,770,422
		Vertrue, Inc.		
	843,625	Term Loan, 5.81%, Maturing August 16, 2014		761,372
			$	**21,972,559**
Containers and Glass Products 4.3%				
		Berry Plastics Corp.		
	1,876,250	Term Loan, 4.78%, Maturing April 3, 2015	$	1,657,130
		Consolidated Container Co.		
	1,000,000	Term Loan - Second Lien, 8.11%, Maturing September 28, 2014		512,500
		Crown Americas, Inc.		
	612,500	Term Loan, 4.43%, Maturing November 15, 2012		598,719
		Graham Packaging Holdings Co.		
	4,196,875	Term Loan, 4.99%, Maturing October 7, 2011		4,007,021
		Graphic Packaging International, Inc.		
	5,528,673	Term Loan, 4.79%, Maturing May 16, 2014		5,202,874
	1,492,500	Term Loan, 5.55%, Maturing May 16, 2014		1,435,943
		JSG Acquisitions		
	1,845,000	Term Loan, 4.66%, Maturing December 31, 2013		1,669,725
	1,845,000	Term Loan, 4.91%, Maturing December 13, 2014		1,669,725
		Kranson Industries, Inc.		
	832,996	Term Loan, 5.05%, Maturing July 31, 2013		774,686
		Owens-Brockway Glass Container		
	1,555,938	Term Loan, 3.96%, Maturing June 14, 2013		1,518,595
		Smurfit-Stone Container Corp.		
	627,297	Term Loan, 4.50%, Maturing November 1, 2011		608,912
	729,847	Term Loan, 4.64%, Maturing November 1, 2011		708,456
	1,424,137	Term Loan, 4.64%, Maturing November 1, 2011		1,382,398
	650,961	Term Loan, 5.06%, Maturing November 1, 2011		631,882

			$	**22,378,566**
Cosmetics/Toiletries	**0.7%**			
		American Safety Razor Co.		
	491,806	Term Loan - Second Lien, 5.26%, Maturing July 31, 2013	$	464,757
	900,000	Term Loan - Second Lien, 8.79%, Maturing July 31, 2014		828,000
		Bausch & Lomb, Inc.		
	110,000	Term Loan, 6.05%, Maturing April 30, 2015 (2)		107,296
	437,800	Term Loan, 6.05%, Maturing April 30, 2015		427,038

		KIK Custom Products, Inc.		
	975,000	Term Loan - Second Lien, 7.46%, Maturing November 30, 2014	$	421,687
		Prestige Brands, Inc.		
	1,370,155	Term Loan, 4.73%, Maturing April 7, 2011		1,339,326
			$	**3,588,104**
Drugs 1.2%				
		Graceway Pharmaceuticals, LLC		
	754,801	Term Loan, 5.55%, Maturing May 3, 2012	$	651,959
	1,000,000	Term Loan - Second Lien, 9.30%, Maturing May 3, 2013		760,000
	275,000	Term Loan, 11.05%, Maturing November 3, 2013		215,875
		Pharmaceutical Holdings Corp.		
	475,289	Term Loan, 5.71%, Maturing January 30, 2012		458,654
		Stiefel Laboratories, Inc.		
	715,362	Term Loan, 5.04%, Maturing December 28, 2013		681,382
	935,270	Term Loan, 5.04%, Maturing December 28, 2013		890,844
		Warner Chilcott Corp.		
	1,885,990	Term Loan, 4.70%, Maturing January 18, 2012		1,826,266
	734,383	Term Loan, 4.80%, Maturing January 18, 2012		711,128
			$	**6,196,108**
Ecological Services and Equipment 2.4%				
		Allied Waste Industries, Inc.		
	1,284,460	Term Loan, 4.05%, Maturing January 15, 2012	$	1,262,249
	2,136,226	Term Loan, 4.23%, Maturing January 15, 2012		2,099,286
		Blue Waste B.V. (AVR Acquisition)		
EUR	1,000,000	Term Loan, 7.05%, Maturing April 1, 2015		1,455,908
		Cory Environmental Holdings		
GBP	500,000	Term Loan - Second Lien, 9.74%, Maturing September 30, 2014		901,310
		Environmental Systems Products Holdings, Inc.		
	1,165,123	Term Loan - Second Lien, 13.50%, Maturing December 12, 2010 (4)		1,064,456
		IESI Corp.		
	970,588	Term Loan, 4.40%, Maturing January 20, 2012		936,617
		Kemble Water Structure, Ltd.		
GBP	1,250,000	Term Loan, 9.74%, Maturing October 13, 2013		2,254,512
		Sensus Metering Systems, Inc.		
	54,457	Term Loan, 4.46%, Maturing December 17, 2010		51,461
	2,113,043	Term Loan, 4.64%, Maturing December 17, 2010		1,996,826
		Waste Services, Inc.		
	633,630	Term Loan, 5.15%, Maturing March 31, 2011		629,670
			$	**12,652,295**
Electronics/Electrical 4.3%				
		Aspect Software, Inc.		
	1,696,287	Term Loan, 5.81%, Maturing July 11, 2011	$	1,581,787
	1,800,000	Term Loan - Second Lien, 9.88%, Maturing July 11, 2013		1,638,000
		FCI International S.A.S.		
	215,870	Term Loan, 4.84%, Maturing November 1, 2013		205,481
	207,823	Term Loan, 4.84%, Maturing November 1, 2013		197,821
	207,823	Term Loan, 4.84%, Maturing November 1, 2013		197,821
	215,870	Term Loan, 4.84%, Maturing November 1, 2013		205,481
		Freescale Semiconductor, Inc.		
	4,260,125	Term Loan, 4.22%, Maturing December 1, 2013		3,845,508
		Infor Enterprise Solutions Holdings		
	997,481	Term Loan, 5.55%, Maturing July 28, 2012		815,441
	2,923,973	Term Loan, 6.55%, Maturing July 28, 2012		2,441,518
	1,525,551	Term Loan, 6.55%, Maturing July 28, 2012		1,273,835
	500,000	Term Loan - Second Lien, 8.30%, Maturing March 2, 2014		298,750

183,333	Term Loan - Second Lien, 9.05%, Maturing March 2, 2014	109,542
316,667	Term Loan - Second Lien, 9.05%, Maturing March 2, 2014	202,667
	Network Solutions, LLC	
677,081	Term Loan, 5.17%, Maturing March 7, 2014	568,748
	Open Solutions, Inc.	
2,074,118	Term Loan, 5.15%, Maturing January 23, 2014	1,840,780
	Sensata Technologies Finance Co.	
2,763,848	Term Loan, 4.54%, Maturing April 27, 2013	2,416,065
	Spectrum Brands, Inc.	
57,701	Term Loan, 6.46%, Maturing March 30, 2013	51,667
1,142,689	Term Loan, 6.61%, Maturing March 30, 2013	1,023,183

		VeriFone, Inc.		
	720,750	Term Loan, 5.55%, Maturing October 31, 2013	$	691,920
		Vertafore, Inc.		
	2,222,015	Term Loan, 5.14%, Maturing January 31, 2012		2,077,584
	850,000	Term Loan - Second Lien, 8.64%, Maturing January 31, 2013		758,625
			$	**22,442,224**
Equipment Leasing 0.8%				
		AWAS Capital, Inc.		
	1,966,414	Term Loan - Second Lien, 8.81%, Maturing March 22, 2013	$	1,592,796
		The Hertz Corp.		
	2,206,609	Term Loan, 4.21%, Maturing December 21, 2012		2,035,597
	400,000	Term Loan, 4.55%, Maturing December 21, 2012		369,000
			$	**3,997,393**
Farming/Agriculture 0.5%				
		BF Bolthouse HoldCo, LLC		
	1,150,000	Term Loan - Second Lien, 8.30%, Maturing December 16, 2013	$	1,098,250
		Central Garden & Pet Co.		
	2,028,313	Term Loan, 3.97%, Maturing February 28, 2014		1,800,127
			$	**2,898,377**
Financial Intermediaries 2.4%				
		Citco III, Ltd.		
	2,642,561	Term Loan, 5.13%, Maturing June 30, 2014	$	2,378,305
		Grosvenor Capital Management		
	1,470,067	Term Loan, 4.55%, Maturing December 5, 2013		1,403,914
		INVESTools, Inc.		
	384,000	Term Loan, 6.06%, Maturing August 13, 2012		349,440
		Jupiter Asset Management Group		
GBP	418,271	Term Loan, 7.90%, Maturing June 30, 2015		715,441
		Lender Processing Services, Inc.		
	825,000	Term Loan, 4.96%, Maturing July 2, 2014		826,031
		LPL Holdings, Inc.		
	4,041,439	Term Loan, 4.67%, Maturing December 18, 2014		3,839,367
		Nuveen Investments, Inc.		
	1,471,313	Term Loan, 5.46%, Maturing November 2, 2014		1,364,642
		Oxford Acquisition III, Ltd.		
	916,637	Term Loan, 4.55%, Maturing May 24, 2014		834,369
		RJO Holdings Corp. (RJ O Brien)		
	471,438	Term Loan, 5.47%, Maturing July 31, 2014		318,220
		Travelex America Holdings, Inc.		
	375,000	Term Loan, 5.54%, Maturing October 31, 2013		349,922
	375,000	Term Loan, 6.04%, Maturing October 31, 2014		349,922
			$	**12,729,573**
Food Products 3.7%				
		Acosta, Inc.		
	3,039,842	Term Loan, 4.72%, Maturing July 28, 2013	$	2,847,952
		Advantage Sales & Marketing, Inc.		
	2,242,210	Term Loan, 4.56%, Maturing March 29, 2013		2,103,007
		Black Lion Beverages III B.V.		
EUR	147,059	Term Loan, 6.98%, Maturing December 31, 2013		210,902
EUR	852,941	Term Loan, 7.01%, Maturing December 31, 2014		1,223,229
		Dean Foods Co.		
	4,426,525	Term Loan, 4.30%, Maturing April 2, 2014		4,192,751
		Pinnacle Foods Finance, LLC		
	3,737,250	Term Loan, 5.43%, Maturing April 2, 2014		3,422,697
		Provimi Group SA		
EUR	46,773	Term Loan - Second Lien, 4.51%, Maturing June 28, 2015 (2)		54,916

	252,404	Term Loan, 4.71%, Maturing June 28, 2015	229,057
	205,103	Term Loan, 4.71%, Maturing June 28, 2015	186,131
EUR	457,186	Term Loan, 6.73%, Maturing June 28, 2015	647,341
EUR	265,285	Term Loan, 6.73%, Maturing June 28, 2015	375,624
EUR	438,752	Term Loan, 6.73%, Maturing June 28, 2015	621,240
EUR	598,067	Term Loan, 6.73%, Maturing June 28, 2015	846,820
EUR	697,446	Term Loan - Second Lien, 4.15%, Maturing December 28, 2016 (2)	818,863
	282,126	Term Loan - Second Lien, 6.71%, Maturing December 28, 2016 (2)	212,300

		Reddy Ice Group, Inc.		
	1,970,000	Term Loan, 4.54%, Maturing August 9, 2012	$	1,699,125
			$	**19,691,955**
Food Service 2.9%				
		AFC Enterprises, Inc.		
	431,737	Term Loan, 5.06%, Maturing May 23, 2009	$	410,150
		Aramark Corp.		
	180,813	Term Loan, 4.47%, Maturing January 26, 2014		172,178
	2,842,419	Term Loan, 4.68%, Maturing January 26, 2014		2,706,688
GBP	985,000	Term Loan, 8.07%, Maturing January 27, 2014		1,795,092
		Buffets, Inc.		
	453,687	Term Loan, 9.71%, Maturing January 22, 2009		272,212
	45,200	Term Loan, 9.71%, Maturing January 22, 2009		27,120
	1,126,576	DIP Loan, 11.25%, Maturing January 22, 2009		1,132,209
	141,467	Term Loan, 4.70%, Maturing May 1, 2013		61,892
	943,706	Term Loan, 9.71%, Maturing November 1, 2013		412,871
		CBRL Group, Inc.		
	1,752,409	Term Loan, 4.29%, Maturing April 27, 2013		1,623,169
		JRD Holdings, Inc.		
	1,379,688	Term Loan, 5.05%, Maturing June 26, 2014		1,296,906
		NPC International, Inc.		
	373,356	Term Loan, 4.49%, Maturing May 3, 2013		345,354
		OSI Restaurant Partners, LLC		
	185,739	Term Loan, 5.03%, Maturing May 9, 2013		156,021
	2,282,101	Term Loan, 5.13%, Maturing May 9, 2014		1,916,965
		QCE Finance, LLC		
	1,228,693	Term Loan, 4.81%, Maturing May 5, 2013		1,049,304
	950,000	Term Loan - Second Lien, 8.55%, Maturing November 5, 2013		779,000
		Sagittarius Restaurants, LLC		
	391,000	Term Loan, 9.50%, Maturing March 29, 2013		307,913
		Selecta		
EUR	741,246	Term Loan - Second Lien, 9.12%, Maturing December 28, 2015		962,810
			$	**15,427,854**
Food/Drug Retailers 3.8%				
		General Nutrition Centers, Inc.		
	3,422,808	Term Loan, 5.05%, Maturing September 16, 2013	$	3,046,299
		Iceland Foods Group, Ltd.		
GBP	1,250,000	Term Loan, 7.66%, Maturing May 2, 2014		2,401,841
GBP	1,250,000	Term Loan, 8.16%, Maturing May 2, 2015		2,401,841
		Pantry, Inc. (The)		
	827,750	Term Loan, 4.22%, Maturing May 15, 2014		744,975
	238,292	Term Loan, 4.22%, Maturing May 15, 2014		214,463
		Rite Aid Corp.		
	6,384,000	Term Loan, 4.22%, Maturing June 1, 2014		5,655,158
	1,075,000	Term Loan, 6.00%, Maturing June 4, 2014		978,250
		Roundy s Supermarkets, Inc.		
	4,530,167	Term Loan, 5.21%, Maturing November 3, 2011		4,354,623
			$	**19,797,450**
Forest Products 2.3%				
		Appleton Papers, Inc.		
	1,336,500	Term Loan, 4.49%, Maturing June 5, 2014	$	1,234,035
		Georgia-Pacific Corp.		
	8,628,750	Term Loan, 4.45%, Maturing December 20, 2012		8,159,130
		Newpage Corp.		
	1,492,500	Term Loan, 6.56%, Maturing December 5, 2014		1,478,815
		Xerium Technologies, Inc.		

	1,243,030	Term Loan, 8.30%, Maturing May 18, 2012		1,096,974
			$	**11,968,954**
Healthcare 14.1%				
		Accellent, Inc.		
	2,313,440	Term Loan, 5.14%, Maturing November 22, 2012	$	2,093,663
		Advanced Medical Optics, Inc.		
	994,962	Term Loan, 4.52%, Maturing April 2, 2014		914,122

		Alliance Imaging, Inc.		
	1,022,942	Term Loan, 5.30%, Maturing December 29, 2011	$	996,090
		American Medical Systems		
	1,164,384	Term Loan, 4.94%, Maturing July 20, 2012		1,097,432
		AMN Healthcare, Inc.		
	279,697	Term Loan, 4.55%, Maturing November 2, 2011		272,705
		AMR HoldCo, Inc.		
	1,869,552	Term Loan, 4.69%, Maturing February 10, 2012		1,820,476
		Biomet, Inc.		
	2,729,375	Term Loan, 5.80%, Maturing December 26, 2014		2,684,447
EUR	1,215,813	Term Loan, 7.95%, Maturing December 26, 2014		1,863,774
		Bright Horizons Family Solutions, Inc.		
	950,000	Term Loan, 7.49%, Maturing May 15, 2015		937,235
		Capio AB		
EUR	227,051	Term Loan, 6.69%, Maturing April 24, 2015		340,363
EUR	272,949	Term Loan, 6.69%, Maturing April 24, 2015		409,167
EUR	227,051	Term Loan, 6.81%, Maturing April 16, 2016		340,363
EUR	272,949	Term Loan, 6.81%, Maturing April 24, 2016		409,167
		Cardinal Health 409, Inc.		
	4,247,212	Term Loan, 5.05%, Maturing April 10, 2014		3,726,929
		Carestream Health, Inc.		
	2,859,924	Term Loan, 4.75%, Maturing April 30, 2013		2,523,883
	1,000,000	Term Loan - Second Lien, 7.96%, Maturing October 30, 2013		715,000
		Carl Zeiss Vision Holding GmbH		
	1,300,000	Term Loan, 5.14%, Maturing March 23, 2015		940,333
		Community Health Systems, Inc.		
	385,151	Term Loan, 0.00%, Maturing July 25, 2014 (2)		365,223
	7,528,298	Term Loan, 4.85%, Maturing July 25, 2014		7,138,791
		Concentra, Inc.		
	600,000	Term Loan - Second Lien, 8.30%, Maturing June 25, 2015		393,000
		ConMed Corp.		
	475,139	Term Loan, 3.96%, Maturing April 13, 2013		464,448
		CRC Health Corp.		
	491,250	Term Loan, 5.05%, Maturing February 6, 2013		455,634
	488,794	Term Loan, 5.05%, Maturing February 6, 2013		453,356
		Dako EQT Project Delphi		
	500,000	Term Loan - Second Lien, 6.54%, Maturing December 12, 2016		310,834
		DaVita, Inc.		
	4,047,997	Term Loan, 4.10%, Maturing October 5, 2012		3,904,872
		DJO Finance, LLC		
	796,000	Term Loan, 5.62%, Maturing May 15, 2014		774,110
		Fenwal, Inc.		
	500,000	Term Loan - Second Lien, 7.90%, Maturing August 28, 2014		425,000
		Fresenius Medical Care Holdings		
	497,924	Term Loan, 4.17%, Maturing March 31, 2013		484,931
		Hanger Orthopedic Group, Inc.		
	702,985	Term Loan, 4.47%, Maturing May 30, 2013		678,380
		HCA, Inc.		
	7,172,109	Term Loan, 5.05%, Maturing November 18, 2013		6,754,233
		Health Management Association, Inc.		
	6,247,648	Term Loan, 4.55%, Maturing February 28, 2014		5,788,840
		HealthSouth Corp.		
	1,493,167	Term Loan, 5.29%, Maturing March 10, 2013		1,414,508
		Iasis Healthcare, LLC		
	77,901	Term Loan, 4.46%, Maturing March 14, 2014		72,805
	292,130	Term Loan, 4.46%, Maturing March 14, 2014		273,020
	844,281	Term Loan, 4.46%, Maturing March 14, 2014		789,051
		Ikaria Acquisition, Inc.		

532,551	Term Loan, 5.05%, Maturing March 28, 2013	508,586
	IM U.S. Holdings, LLC	
994,975	Term Loan, 4.81%, Maturing June 26, 2014	940,251
625,000	Term Loan - Second Lien, 7.06%, Maturing June 26, 2015	589,063
	Invacare Corp.	
664,200	Term Loan, 4.97%, Maturing February 12, 2013	621,027
	Leiner Health Products, Inc.	
97,791	Term Loan, 8.75%, Maturing May 27, 2011 (3)	92,901
	LifePoint Hospitals, Inc.	
2,063,187	Term Loan, 4.27%, Maturing April 15, 2012	1,997,938

		MultiPlan Merger Corp.		
	1,609,662	Term Loan, 5.00%, Maturing April 12, 2013	$	1,525,658
	1,147,842	Term Loan, 5.00%, Maturing April 12, 2013		1,087,939
		Mylan, Inc.		
	597,000	Term Loan, 5.93%, Maturing October 2, 2014		592,075
		National Mentor Holdings, Inc.		
	61,600	Term Loan, 4.59%, Maturing June 29, 2013		53,438
	1,017,632	Term Loan, 4.81%, Maturing June 29, 2013		882,796
		National Rental Institutes, Inc.		
	815,335	Term Loan, 5.00%, Maturing March 31, 2013		705,265
		Nyco Holdings		
EUR	984,850	Term Loan, 7.21%, Maturing December 29, 2014		1,220,646
EUR	984,850	Term Loan, 7.96%, Maturing December 29, 2015		1,220,646
		Physiotherapy Associates, Inc.		
	822,611	Term Loan, 6.25%, Maturing June 27, 2013		666,315
		RadNet Management, Inc.		
	541,753	Term Loan, 6.92%, Maturing November 15, 2012		517,374
		ReAble Therapeutics Finance, LLC		
	2,599,953	Term Loan, 4.81%, Maturing November 16, 2013		2,456,955
		Renal Advantage, Inc.		
	322,702	Term Loan, 5.28%, Maturing October 5, 2012		306,567
		Select Medical Holdings Corp.		
	2,123,487	Term Loan, 4.68%, Maturing February 24, 2012		1,986,522
		Sunrise Medical Holdings, Inc.		
	500,515	Term Loan, 6.84%, Maturing May 13, 2010		415,528
		Vanguard Health Holding Co., LLC		
	2,160,425	Term Loan, 5.05%, Maturing September 23, 2011		2,086,147
		Viant Holdings, Inc.		
	519,750	Term Loan, 5.05%, Maturing June 25, 2014		446,985
			$	**73,946,807**
Home Furnishings 1.9%				
		Hunter Fan Co.		
	462,752	Term Loan, 5.18%, Maturing April 16, 2014	$	369,045
		Interline Brands, Inc.		
	983,196	Term Loan, 4.19%, Maturing June 23, 2013		934,036
	679,130	Term Loan, 4.19%, Maturing June 23, 2013		645,174
		National Bedding Co., LLC		
	1,487,449	Term Loan, 4.59%, Maturing August 31, 2011		1,173,846
	1,050,000	Term Loan - Second Lien, 7.46%, Maturing August 31, 2012		750,750
		Sealy Mattress Co.		
	2,887,500	Term Loan, 3.94%, Maturing August 25, 2011		2,685,375
		Simmons Co.		
	2,799,380	Term Loan, 5.53%, Maturing December 19, 2011		2,627,918
	1,000,000	Term Loan, 8.20%, Maturing February 15, 2012		635,000
			$	**9,821,144**
Industrial Equipment 4.2%				
		Brand Energy and Infrastructure Services, Inc.		
	792,480	Term Loan, 6.06%, Maturing February 7, 2014	$	752,856
		CEVA Group PLC U.S.		
	3,509,561	Term Loan, 5.46%, Maturing January 4, 2014		3,228,796
	2,264,547	Term Loan, 5.46%, Maturing January 4, 2014		2,083,384
	1,005,694	Term Loan, 5.80%, Maturing January 4, 2014		925,238
		EPD Holdings (Goodyear Engineering Products)		
	147,695	Term Loan, 4.97%, Maturing July 13, 2014		131,080
	1,031,270	Term Loan, 5.30%, Maturing July 13, 2014		915,252
	775,000	Term Loan - Second Lien, 8.55%, Maturing July 13, 2015		589,000
		Flowserve Corp.		
	1,979,929	Term Loan, 4.31%, Maturing August 10, 2012		1,923,006

	FR Brand Acquisition Corp.	
739,217	Term Loan, 5.06%, Maturing February 7, 2014	680,079
	Generac Acquisition Corp.	
1,762,302	Term Loan, 5.29%, Maturing November 7, 2013	1,418,653
500,000	Term Loan - Second Lien, 8.79%, Maturing April 7, 2014	351,667
	Gleason Corp.	
138,408	Term Loan, 4.52%, Maturing June 30, 2013	131,488
568,403	Term Loan, 4.52%, Maturing June 30, 2013	539,983

		Itron, Inc.		
EUR	323,358	Term Loan, 6.96%, Maturing April 18, 2014	$	488,648
		Jason, Inc.		
	437,870	Term Loan, 4.96%, Maturing April 30, 2010		394,083
		John Maneely Co.		
	2,821,723	Term Loan, 6.04%, Maturing December 8, 2013		2,591,282
		KION Group GmbH		
	250,000	Term Loan, 4.46%, Maturing December 23, 2014		217,322
	250,000	Term Loan, 4.96%, Maturing December 23, 2015		217,322
		Polypore, Inc.		
	2,994,750	Term Loan, 4.72%, Maturing July 3, 2014		2,815,065
		Sequa Corp.		
	993,167	Term Loan, 6.03%, Maturing November 30, 2014		941,440
		TFS Acquisition Corp.		
	687,750	Term Loan, 6.30%, Maturing August 11, 2013		646,485
			$	**21,982,129**
Insurance 3.3%				
		Alliant Holdings I, Inc.		
	967,688	Term Loan, 5.80%, Maturing August 21, 2014	$	895,111
		AmWINS Group, Inc.		
	997,481	Term Loan, 5.07%, Maturing June 8, 2013		812,947
	500,000	Term Loan - Second Lien, 7.96%, Maturing June 8, 2014		327,500
		Applied Systems, Inc.		
	1,284,034	Term Loan, 5.30%, Maturing September 26, 2013		1,219,832
		CCC Information Services Group, Inc.		
	1,578,926	Term Loan, 5.06%, Maturing February 10, 2013		1,555,242
		Conseco, Inc.		
	3,468,942	Term Loan, 4.46%, Maturing October 10, 2013		3,041,828
		Crawford & Company		
	1,225,500	Term Loan, 5.56%, Maturing October 31, 2013		1,191,799
		Crump Group, Inc.		
	972,078	Term Loan, 5.81%, Maturing August 4, 2014		913,754
		Getty Images, Inc.		
	2,525,000	Term Loan, 7.25%, Maturing July 2, 2015		2,510,009
		Hub International Holdings		
	605,484	Term Loan, 5.30%, Maturing June 13, 2014 (2)		557,416
	2,694,413	Term Loan, 5.30%, Maturing June 13, 2014		2,480,511
		U.S.I. Holdings Corp.		
	1,831,500	Term Loan, 5.56%, Maturing May 4, 2014		1,694,138
			$	**17,200,087**
Leisure Goods/Activities/Movies 10.7%				
		24 Hour Fitness Worldwide, Inc.		
	1,637,313	Term Loan, 4.97%, Maturing June 8, 2012	$	1,547,260
		AMC Entertainment, Inc.		
	2,825,567	Term Loan, 4.21%, Maturing January 26, 2013		2,664,202
		AMF Bowling Worldwide, Inc.		
	1,000,000	Term Loan - Second Lien, 8.95%, Maturing December 8, 2013		775,000
		Bombardier Recreational Products		
	1,822,785	Term Loan, 5.29%, Maturing June 28, 2013		1,667,848
		Butterfly Wendel US, Inc.		
	287,796	Term Loan, 5.63%, Maturing June 22, 2013		263,694
	287,890	Term Loan, 5.38%, Maturing June 22, 2014		263,779
		Carmike Cinemas, Inc.		
	994,872	Term Loan, 6.31%, Maturing May 19, 2012		966,269
	856,566	Term Loan, 6.47%, Maturing May 19, 2012		831,940
		Cedar Fair, L.P.		
	3,973,925	Term Loan, 4.46%, Maturing August 30, 2012		3,748,182
		Cinemark, Inc.		

4,552,293	Term Loan, 4.53%, Maturing October 5, 2013	4,302,731
	Deluxe Entertainment Services	
1,164,909	Term Loan, 5.01%, Maturing January 28, 2011	1,039,682
59,055	Term Loan, 5.05%, Maturing January 28, 2011	52,707
110,681	Term Loan, 5.05%, Maturing January 28, 2011	98,783
	Easton-Bell Sports, Inc.	
1,276,290	Term Loan, 4.39%, Maturing March 16, 2012	1,159,829

	Fender Musical Instruments Corp.		
335,563	Term Loan, 5.06%, Maturing June 9, 2014	$	310,396
661,098	Term Loan, 5.17%, Maturing June 9, 2014		611,516
	Mega Blocks, Inc.		
1,600,500	Term Loan, 8.25%, Maturing July 26, 2012		1,400,438
	Metro-Goldwyn-Mayer Holdings, Inc.		
7,876,151	Term Loan, 6.05%, Maturing April 8, 2012		6,123,707
	National CineMedia, LLC		
2,750,000	Term Loan, 4.54%, Maturing February 13, 2015		2,501,642
	Regal Cinemas Corp.		
5,974,049	Term Loan, 4.30%, Maturing November 10, 2010		5,642,155
	Revolution Studios Distribution Co., LLC		
1,105,564	Term Loan, 6.22%, Maturing December 21, 2014		1,028,175
800,000	Term Loan, 9.47%, Maturing June 21, 2015		676,000
	Six Flags Theme Parks, Inc.		
3,118,500	Term Loan, 4.88%, Maturing April 30, 2015		2,674,893
	Southwest Sports Group, LLC		
1,875,000	Term Loan, 5.31%, Maturing December 22, 2010		1,650,000
	Ticketmaster		
1,750,000	Term Loan, 0.00%, Maturing July 22, 2014 (2)		1,754,375
	Universal City Development Partners, Ltd.		
1,721,345	Term Loan, 5.69%, Maturing June 9, 2011		1,708,435
	WMG Acquisition Corp.		
875,000	Revolving Loan, 4.25%, Maturing February 28, 2010 (2)		818,125
9,634,200	Term Loan, 4.61%, Maturing February 28, 2011		9,016,002
	Zuffa, LLC		
1,361,898	Term Loan, 4.50%, Maturing June 20, 2016		1,143,994
		$	**56,441,759**
Lodging and Casinos 4.2%			
	Ameristar Casinos, Inc.		
1,072,500	Term Loan, 5.02%, Maturing November 10, 2012	$	1,018,875
	Bally Technologies, Inc.		
4,563,921	Term Loan, 6.12%, Maturing September 5, 2009		4,523,987
	Isle of Capri Casinos, Inc.		
1,324,853	Term Loan, 4.55%, Maturing November 30, 2013		1,147,101
399,464	Term Loan, 4.55%, Maturing November 30, 2013		345,869
529,941	Term Loan, 4.55%, Maturing November 30, 2013		458,840
	LodgeNet Entertainment Corp.		
2,286,823	Term Loan, 4.81%, Maturing April 4, 2014		2,065,287
	New World Gaming Partners, Ltd.		
1,015,729	Term Loan, 5.28%, Maturing June 30, 2014		877,336
204,167	Term Loan, 5.28%, Maturing June 30, 2014		176,349
	Penn National Gaming, Inc.		
6,389,325	Term Loan, 4.47%, Maturing October 3, 2012		6,147,444
	Venetian Casino Resort/Las Vegas Sands Inc.		
865,000	Term Loan, 4.56%, Maturing May 14, 2014		749,424
3,425,400	Term Loan, 4.56%, Maturing May 23, 2014		2,967,719
	Wimar OpCo, LLC		
1,883,308	Term Loan, 8.25%, Maturing January 3, 2012		1,606,697
		$	**22,084,928**
Nonferrous Metals/Minerals 2.0%			
	Alpha Natural Resources, LLC		
815,937	Term Loan, 4.55%, Maturing October 26, 2012	$	811,858
	Euramax International, Inc.		
580,533	Term Loan, 8.00%, Maturing June 28, 2012		512,611
501,316	Term Loan - Second Lien, 10.79%, Maturing June 28, 2013		353,428
248,684	Term Loan - Second Lien, 10.79%, Maturing June 28, 2013		175,322
	Murray Energy Corp.		

899,775	Term Loan, 5.50%, Maturing January 28, 2010	877,281
	Neo Material Technologies, Inc.	
431,252	Term Loan, 6.50%, Maturing August 31, 2009	424,783
	Noranda Aluminum Acquisition	
2,230,769	Term Loan, 4.47%, Maturing May 18, 2014	2,102,499

		Novelis, Inc.		
	626,484	Term Loan, 4.81%, Maturing June 28, 2014	$	597,248
	1,378,266	Term Loan, 4.81%, Maturing June 28, 2014		1,313,946
		Oxbow Carbon and Mineral Holdings		
	3,051,358	Term Loan, 4.79%, Maturing May 8, 2014		2,856,834
	273,173	Term Loan, 4.80%, Maturing May 8, 2014		255,758
			$	**10,281,568**
Oil and Gas 2.2%				
		Atlas Pipeline Partners, L.P.		
	1,500,000	Term Loan, 4.97%, Maturing July 20, 2014	$	1,466,250
		Big West Oil, LLC		
	398,750	Term Loan, 4.46%, Maturing May 1, 2014		366,850
	319,000	Term Loan, 4.46%, Maturing May 1, 2014		293,480
		Dresser, Inc.		
	1,431,601	Term Loan, 4.97%, Maturing May 4, 2014		1,376,723
	1,000,000	Term Loan - Second Lien, 8.47%, Maturing May 4, 2015		960,000
		Dynegy Holdings, Inc.		
	226,592	Term Loan, 3.96%, Maturing April 2, 2013		211,184
		Dynegy Holdings, Inc., Sr. Notes		
	2,772,266	Term Loan, 3.96%, Maturing April 2, 2013		2,583,752
		Enterprise GP Holdings, L.P.		
	1,125,000	Term Loan, 4.71%, Maturing October 31, 2014		1,104,609
		Niska Gas Storage		
	96,845	Term Loan, 4.41%, Maturing May 13, 2011		90,308
	46,882	Term Loan, 4.84%, Maturing May 13, 2011		43,718
	65,602	Term Loan, 4.84%, Maturing May 13, 2011		61,174
	599,746	Term Loan, 4.53%, Maturing May 12, 2013		559,263
		Targa Resources, Inc.		
	961,324	Term Loan, 4.65%, Maturing October 31, 2012		928,880
	1,365,968	Term Loan, 4.80%, Maturing October 31, 2012		1,319,866
			$	**11,366,057**
Publishing 10.8%				
		American Media Operations, Inc.		
	4,187,087	Term Loan, 5.99%, Maturing January 31, 2013	$	3,904,459
		Aster Zweite Beteiligungs GmbH		
	775,000	Term Loan, 4.88%, Maturing September 27, 2013		651,000
		CanWest MediaWorks, Ltd.		
	792,000	Term Loan, 4.65%, Maturing July 10, 2014		738,540
		Dex Media West, LLC		
	2,370,000	Term Loan, 7.00%, Maturing October 24, 2014		2,246,317
		GateHouse Media Operating, Inc.		
	2,078,261	Term Loan, 4.65%, Maturing August 28, 2014		1,249,554
	871,739	Term Loan, 4.79%, Maturing August 28, 2014		524,133
	675,000	Term Loan, 4.93%, Maturing August 28, 2014		410,063
		Idearc, Inc.		
	10,347,723	Term Loan, 4.79%, Maturing November 17, 2014		7,747,858
		Laureate Education, Inc.		
	351,599	Term Loan, 0.00%, Maturing August 17, 2014 (2)		326,767
	2,355,492	Term Loan, 5.71%, Maturing August 17, 2014		2,189,135
		Local Insight Regatta Holdings, Inc.		
	1,700,000	Term Loan, 7.75%, Maturing April 23, 2015		1,551,250
		MediaNews Group, Inc.		
	955,500	Term Loan, 6.25%, Maturing August 2, 2013		788,288
		Mediannuaire Holding		
EUR	500,000	Term Loan - Second Lien, 8.72%, Maturing April 10, 2016		611,748
		Merrill Communications, LLC		
	1,280,845	Term Loan, 4.94%, Maturing February 9, 2009		1,088,718
	1,000,000	Term Loan - Second Lien, 9.52%, Maturing November 15, 2013		750,000

	Nebraska Book Co., Inc.	
1,387,620	Term Loan, 5.13%, Maturing March 4, 2011	1,304,363
	Nelson Education, Ltd.	
496,250	Term Loan, 5.30%, Maturing July 5, 2014	440,422
	Newsday, LLC (NMG Company, LLC)	
650,000	Term Loan, Maturing August 1, 2013 (5)	649,594
	Nielsen Finance, LLC	
6,803,853	Term Loan, 4.73%, Maturing August 9, 2013	6,341,157

		Philadelphia Newspapers, LLC		
	708,076	Term Loan, 9.50%, Maturing June 29, 2013	$	518,666
		R.H. Donnelley Corp.		
	2,877,334	Term Loan, 6.75%, Maturing June 30, 2010		2,745,457
		Reader s Digest Association, Inc. (The)		
	3,258,750	Term Loan, 4.61%, Maturing March 2, 2014		2,791,664
		SGS International, Inc.		
	682,500	Term Loan, 5.31%, Maturing December 30, 2011		634,725
		Source Interlink Companies, Inc.		
	1,994,962	Term Loan, 5.71%, Maturing August 1, 2014		1,635,869
		TL Acquisitions, Inc.		
	1,910,562	Term Loan, 4.96%, Maturing July 5, 2014		1,692,938
		Trader Media Corp.		
GBP	2,334,000	Term Loan, 7.50%, Maturing March 23, 2015		3,772,711
		Tribune Co.		
	1,575,533	Term Loan, 5.54%, Maturing May 17, 2009		1,526,692
	1,994,975	Term Loan, 5.79%, Maturing May 17, 2014		1,371,545
	1,940,288	Term Loan, 5.79%, Maturing May 17, 2014		1,393,369
		Xsys US, Inc.		
	1,856,807	Term Loan, 4.88%, Maturing September 27, 2013		1,559,718
	1,896,271	Term Loan, 4.88%, Maturing September 27, 2014		1,592,868
		Yell Group, PLC		
	2,600,000	Term Loan, 4.46%, Maturing February 10, 2013		2,278,250
			$	**57,027,838**
Radio and Television	**6.9%**			
		Block Communications, Inc.		
	828,750	Term Loan, 4.80%, Maturing December 22, 2011	$	797,672
		Citadel Broadcasting Corp.		
	1,000,000	Term Loan, 4.27%, Maturing June 12, 2014		820,000
		CMP KC, LLC		
	968,688	Term Loan, 6.50%, Maturing May 5, 2013		721,963
		CMP Susquehanna Corp.		
	1,322,000	Term Loan, 4.49%, Maturing May 5, 2013		1,090,650
		Discovery Communications, Inc.		
	1,403,269	Term Loan, 4.80%, Maturing April 30, 2014		1,374,151
		Emmis Operating Co.		
	793,444	Term Loan, 4.78%, Maturing November 2, 2013		700,710
		Entravision Communications Corp.		
	1,245,500	Term Loan, 4.29%, Maturing September 29, 2013		1,155,980
		Gray Television, Inc.		
	1,136,077	Term Loan, 4.29%, Maturing January 19, 2015		969,926
		HIT Entertainment, Inc.		
	750,335	Term Loan, 4.79%, Maturing March 20, 2012		652,791
		NEP II, Inc.		
	617,183	Term Loan, 5.05%, Maturing February 16, 2014		560,093
		Nexstar Broadcasting, Inc.		
	1,685,930	Term Loan, 4.42%, Maturing October 1, 2012		1,538,411
	1,781,224	Term Loan, 4.55%, Maturing October 1, 2012		1,625,367
		NextMedia Operating, Inc.		
	106,894	Term Loan, 6.46%, Maturing November 15, 2012		98,076
	240,515	Term Loan, 6.46%, Maturing November 15, 2012		220,672
		PanAmSat Corp.		
	2,139,258	Term Loan, 5.29%, Maturing January 3, 2014		2,024,054
	2,138,613	Term Loan, 5.29%, Maturing January 3, 2014		2,023,444
	2,138,613	Term Loan, 5.29%, Maturing January 3, 2014		2,023,444
		Panamsat Corporation		
	333,400	Term Loan, Maturing January 3, 2014 (5)		316,730
	333,300	Term Loan, Maturing January 3, 2014 (5)		316,635

333,300	Term Loan, Maturing January 3, 2014 (5)	316,635
	Paxson Communications Corp.	
2,500,000	Term Loan, 6.04%, Maturing January 15, 2012	2,025,000
	Raycom TV Broadcasting, LLC	
875,000	Term Loan, 4.00%, Maturing June 25, 2014	809,375
	SFX Entertainment	
1,139,185	Term Loan, 5.72%, Maturing June 21, 2013	1,070,834
	Sirius Satellite Radio, Inc.	
496,250	Term Loan, 5.43%, Maturing December 19, 2012	444,144

		Tyrol Acquisition 2 SAS		
EUR	800,000	Term Loan, 6.48%, Maturing January 19, 2015	$	1,060,190
EUR	800,000	Term Loan, 7.40%, Maturing January 19, 2016		1,060,190
		Univision Communications, Inc.		
	3,889,375	Term Loan - Second Lien, 4.96%, Maturing March 29, 2009		3,730,560
	7,625,000	Term Loan, 5.03%, Maturing September 29, 2014		6,260,842
		Young Broadcasting, Inc.		
	712,950	Term Loan, 5.31%, Maturing November 3, 2012		623,831
			$	**36,432,370**
Rail Industries 0.7%				
		Kansas City Southern Railway Co.		
	1,984,500	Term Loan, 4.33%, Maturing April 26, 2013	$	1,922,484
		Rail America, Inc.		
	94,240	Term Loan, 6.79%, Maturing August 14, 2009		94,122
	1,455,760	Term Loan, 6.79%, Maturing August 13, 2010		1,453,940
			$	**3,470,546**
Retailers (Except Food and Drug) 3.6%				
		American Achievement Corp.		
	340,901	Term Loan, 5.02%, Maturing March 25, 2011	$	337,492
		Amscan Holdings, Inc.		
	493,750	Term Loan, 4.98%, Maturing May 25, 2013		434,500
		Claire s Stores, Inc.		
	346,500	Term Loan, 5.45%, Maturing May 24, 2014		239,735
		Cumberland Farms, Inc.		
	1,539,773	Term Loan, 4.91%, Maturing September 29, 2013		1,462,784
		Educate, Inc.		
	500,000	Term Loan - Second Lien, 8.06%, Maturing June 14, 2014		422,500
		FTD, Inc.		
	1,450,000	Term Loan, Maturing July 31, 2014 (5)		1,417,375
		Harbor Freight Tools USA, Inc.		
	684,853	Term Loan, 4.71%, Maturing July 15, 2010		606,095
		Josten s Corp.		
	1,509,741	Term Loan, 5.17%, Maturing October 4, 2011		1,475,772
		Neiman Marcus Group, Inc.		
	802,215	Term Loan, 4.42%, Maturing April 5, 2013		749,741
		Orbitz Worldwide, Inc.		
	1,171,150	Term Loan, 5.66%, Maturing July 25, 2014		948,632
		Oriental Trading Co., Inc.		
	1,125,000	Term Loan - Second Lien, 8.47%, Maturing January 31, 2013		815,625
	2,574,147	Term Loan, 4.83%, Maturing July 31, 2013		2,123,671
		Rent-A-Center, Inc.		
	905,091	Term Loan, 4.52%, Maturing November 15, 2012		855,311
		Rover Acquisition Corp.		
	2,216,250	Term Loan, 4.98%, Maturing October 26, 2013		2,033,409
		Savers, Inc.		
	336,643	Term Loan, 5.55%, Maturing August 11, 2012		319,811
	368,271	Term Loan, 5.55%, Maturing August 11, 2012		349,857
		The Yankee Candle Company, Inc.		
	3,123,519	Term Loan, 4.80%, Maturing February 6, 2014		2,826,785
		Vivarte		
EUR	750,000	Term Loan, 6.47%, Maturing May 29, 2015		764,673
EUR	750,000	Term Loan, 6.97%, Maturing May 29, 2016		764,673
			$	**18,948,441**
Steel 0.5%				
		Algoma Acquisition Corp.		
	1,046,089	Term Loan, 4.96%, Maturing June 20, 2013	$	988,554
		Niagara Corp.		
	2,009,725	Term Loan, 7.47%, Maturing June 29, 2014		1,768,558

			$	**2,757,112**
Surface Transport	**0.4%**			
		Gainey Corp.		
	1,212,304	Term Loan, 7.00%, Maturing April 20, 2012 (3)	$	430,368
		Oshkosh Truck Corp.		
	916,252	Term Loan, 4.41%, Maturing December 6, 2013		838,800

		Ozburn-Hessey Holding Co., LLC		
	486,140	Term Loan, 6.16%, Maturing August 9, 2012	$	435,095
		Swift Transportation Co., Inc.		
	805,814	Term Loan, 6.13%, Maturing May 10, 2014		620,980
			$	**2,325,243**
Telecommunications 5.8%				
		Alaska Communications Systems Holdings, Inc.		
	985,347	Term Loan, 4.55%, Maturing February 1, 2012	$	930,846
		Alltell Communication		
	1,492,481	Term Loan, 5.56%, Maturing May 16, 2014		1,476,485
	3,136,350	Term Loan, 5.21%, Maturing May 16, 2015		3,125,081
		Asurion Corp.		
	1,900,000	Term Loan, 5.78%, Maturing July 13, 2012		1,792,333
	1,000,000	Term Loan - Second Lien, 9.10%, Maturing January 13, 2013		928,750
		Centennial Cellular Operating Co., LLC		
	4,445,833	Term Loan, 4.74%, Maturing February 9, 2011		4,369,143
		CommScope, Inc.		
	2,133,522	Term Loan, 5.23%, Maturing November 19, 2014		2,056,182
		FairPoint Communications, Inc.		
	4,425,000	Term Loan, 5.75%, Maturing March 31, 2015		3,900,222
		Intelsat Subsidiary Holding Co.		
	957,938	Term Loan, 5.29%, Maturing July 3, 2013		920,578
		Iowa Telecommunications Services		
	1,616,000	Term Loan, 4.56%, Maturing November 23, 2011		1,537,894
		IPC Systems, Inc.		
	1,089,000	Term Loan, 5.05%, Maturing May 31, 2014		830,363
	500,000	Term Loan - Second Lien, 8.06%, Maturing May 31, 2015		343,750
		Macquarie UK Broadcast Ventures, Ltd.		
GBP	775,000	Term Loan, 7.39%, Maturing December 26, 2014		1,337,925
		NTelos, Inc.		
	1,165,795	Term Loan, 5.27%, Maturing August 24, 2011		1,141,750
		Palm, Inc.		
	769,188	Term Loan, 5.97%, Maturing April 24, 2014		507,664
		Stratos Global Corp.		
	987,000	Term Loan, 5.30%, Maturing February 13, 2012		933,949
		Telesat Canada, Inc.		
	51,482	Term Loan, 5.67%, Maturing October 22, 2014 (2)		49,145
	599,910	Term Loan, 5.77%, Maturing October 22, 2014		572,679
		Trilogy International Partners		
	850,000	Term Loan, 6.30%, Maturing June 29, 2012		726,750
		Windstream Corp.		
	3,059,007	Term Loan, 4.29%, Maturing July 17, 2013		2,962,936
			$	**30,444,425**
Utilities 3.3%				
		AEI Finance Holding, LLC		
	269,751	Revolving Loan, 5.40%, Maturing March 30, 2012	$	248,171
	1,967,284	Term Loan, 5.80%, Maturing March 30, 2014		1,809,901
		Astoria Generating Co.		
	1,000,000	Term Loan - Second Lien, 6.56%, Maturing August 23, 2013		960,000
		BRSP, LLC		
	1,721,685	Term Loan, 5.86%, Maturing July 13, 2009		1,670,034
		Calpine Corp.		
	839,407	DIP Loan, 5.69%, Maturing March 30, 2009		789,567
		Electricinvest Holding Co.		
EUR	476,616	Term Loan, 8.72%, Maturing October 24, 2012		665,558
GBP	480,000	Term Loan, 9.65%, Maturing October 24, 2012		847,429
		Mirant North America, LLC		
	656,017	Term Loan, 4.21%, Maturing January 3, 2013		636,883

	NRG Energy, Inc.	
2,093,940	Term Loan, 4.30%, Maturing June 1, 2014	1,997,095
4,274,422	Term Loan, 4.30%, Maturing June 1, 2014	4,076,730

	Pike Electric, Inc.		
146,240	Term Loan, 4.00%, Maturing July 1, 2012	$	141,853
339,771	Term Loan, 4.00%, Maturing December 10, 2012		329,578
	TXU Texas Competitive Electric Holdings Co., LLC		
2,339,856	Term Loan, 6.24%, Maturing October 10, 2014		2,205,314
843,625	Term Loan, 6.26%, Maturing October 10, 2014		792,480
		$	**17,170,593**
Total Senior Floating-Rate Interests (identified cost $897,987,256)		**$**	**824,884,326**

Corporate Bonds & Notes 11.1%

Principal Amount (000 s omitted)	Security		Value
Aerospace and Defense 0.1%			
	Alion Science and Technologies Corp.		
$ 145	10.25%, 2/1/15	$	100,956
	DRS Technologies, Inc., Sr. Sub. Notes		
80	7.625%, 2/1/18		83,600
	Hawker Beechcraft Acquisition		
150	9.75%, 4/1/17		148,875
	Vought Aircraft Industries, Inc., Sr. Notes		
85	8.00%, 7/15/11		78,837
		$	**412,268**
Air Transport 0.0%			
	Continental Airlines		
$ 209	7.033%, 6/15/11	$	173,849
		$	**173,849**
Automotive 0.2%			
	Allison Transmission, Inc.		
$ 50	11.00%, 11/1/15 (6)	$	45,500
	Altra Industrial Motion, Inc.		
335	9.00%, 12/1/11		340,025
	American Axle & Manufacturing, Inc.		
135	7.875%, 3/1/17		89,775
	Commercial Vehicle Group, Inc., Sr. Notes		
100	8.00%, 7/1/13		85,500
	Ford Motor Credit Co., Sr. Notes		
440	5.70%, 1/15/10		379,180
	Tenneco, Inc.		
55	8.125%, 11/15/15		49,225
		$	**989,205**
Broadcast Radio and Television 0.0%			
	Warner Music Group, Sr. Sub. Notes		
$ 85	7.375%, 4/15/14	$	67,575
		$	**67,575**
Brokers/Dealers/Investment Houses 0.0%			
	Nuveen Investments, Inc.		
$ 30	5.00%, 9/15/10	$	26,775
	Nuveen Investments, Inc., Sr. Notes		
125	10.50%, 11/15/15 (6)		113,125
		$	**139,900**
Building and Development 0.7%			
	Grohe Holding GMBH, Variable Rate		
EUR 2,000	7.838%, 1/15/14	$	2,710,934
	Nortek, Inc., Sr. Notes		
235	10.00%, 12/1/13 (6)		211,500
	Panolam Industries International, Sr. Sub. Notes		

425	10.75%, 10/1/13	337,875

		Ply Gem Industries, Inc.	
$	240	11.75%, 6/15/13 (6)	$ 216,000
		Realogy Corp.	
	240	10.50%, 4/15/14	157,200
		Stanley Martin Co.	
	80	9.75%, 8/15/15	32,400
			$ 3,665,909
Business Equipment and Services 0.5%			
		Affinion Group, Inc.	
$	95	10.125%, 10/15/13	$ 95,950
	205	11.50%, 10/15/15	205,000
		Ceridian Corp., Sr. Notes	
	275	11.25%, 11/15/15 (6)	250,937
		Education Management, LLC, Sr. Notes	
	415	8.75%, 6/1/14	375,575
		Education Management, LLC, Sr. Sub. Notes	
	595	10.25%, 6/1/16	519,137
		MediMedia USA, Inc., Sr. Sub. Notes	
	170	11.375%, 11/15/14 (6)	170,850
		Neff Corp., Sr. Notes	
	40	10.00%, 6/1/15	15,000
		Rental Service Corp.	
	450	9.50%, 12/1/14	371,250
		Travelport, LLC	
	380	9.875%, 9/1/14	321,100
	30	11.875%, 9/1/16	23,625
		West Corp.	
	380	9.50%, 10/15/14	328,700
			$ 2,677,124
Cable and Satellite Television 0.3%			
		Cablevision Systems Corp., Sr. Notes, Series B	
$	105	8.00%, 4/15/12	$ 101,062
		CCH I, Holdings LLC, Sr. Notes	
	205	11.00%, 10/1/15	155,287
		CCH II, Holdings LLC, Sr. Notes	
	65	10.25%, 10/1/13	57,525
	50	10.25%, 10/1/13 (6)	44,000
		CCO Holdings, LLC/CCO Capital Corp., Sr. Notes	
	730	8.75%, 11/15/13	678,900
		Charter Communications, Inc., Sr. Notes	
	180	10.875%, 9/15/14 (6)	188,100
		Kabel Deutschland GmbH	
	190	10.625%, 7/1/14	195,225
		Mediacom Broadband Group Corp., LLC, Sr. Notes	
	120	8.50%, 10/15/15	107,700
		National Cable PLC	
	40	8.75%, 4/15/14	37,500
		XM Satellite Radio Holdings, Inc., Sr. Notes	
	205	13.00%, 8/1/13 (6)	188,087
			$ 1,753,386
Chemicals and Plastics 0.2%			
		CII Carbon, LLC	
$	185	11.125%, 11/15/15 (6)	$ 181,300
		INEOS Group Holdings PLC	
	305	8.50%, 2/15/16 (6)	205,875
		Nova Chemicals Corp., Sr. Notes, Variable Rate	
	195	5.953%, 11/15/13	165,750
		Reichhold Industries, Inc., Sr. Notes	

445	9.00%, 8/15/14 (6)		441,662
		$	**994,587**

Clothing/Textiles 0.3%				
		Levi Strauss & Co., Sr. Notes		
$	440	9.75%, 1/15/15	$	416,900
	75	8.875%, 4/1/16		67,875
		Oxford Industries, Inc., Sr. Notes		
	790	8.875%, 6/1/11		762,350
		Perry Ellis International, Inc., Sr. Sub. Notes		
	360	8.875%, 9/15/13		334,800
			$	**1,581,925**
Conglomerates 0.1%				
		RBS Global & Rexnord Corp.		
$	175	9.50%, 8/1/14	$	168,000
	155	11.75%, 8/1/16		149,962
			$	**317,962**
Containers and Glass Products 0.7%				
		Berry Plastics Corp., Sr. Notes, Variable Rate		
$	2,000	7.541%, 2/15/15	$	1,870,000
		Intertape Polymer US, Inc., Sr. Sub. Notes		
	310	8.50%, 8/1/14		277,450
		Pliant Corp. (PIK)		
	1,438	11.625%, 6/15/09		1,380,641
		Smurfit-Stone Container Enterprises, Inc., Sr. Notes		
	320	8.00%, 3/15/17		263,200
		Stone Container Corp., Sr. Notes		
	80	8.375%, 7/1/12		71,000
			$	**3,862,291**
Cosmetics/Toiletries 0.0%				
		Bausch & Lomb, Inc., Sr. Notes		
$	195	9.875%, 11/1/15 (6)	$	200,362
			$	**200,362**
Ecological Services and Equipment 0.1%				
		Waste Services, Inc., Sr. Sub. Notes		
$	440	9.50%, 4/15/14	$	444,400
			$	**444,400**
Electronic/Electric 0.1%				
		Advanced Micro Devices, Inc., Sr. Notes		
$	445	7.75%, 11/1/12	$	339,312
			$	**339,312**
Electronics/Electrical 0.2%				
		Amkor Technologies, Inc., Sr. Notes		
$	25	7.75%, 5/15/13	$	22,969
		Avago Technologies Finance		
	170	10.125%, 12/1/13		180,200
	215	11.875%, 12/1/15		230,050
		NXP BV/NXP Funding, LLC		
	105	7.875%, 10/15/14		87,937
		NXP BV/NXP Funding, LLC, Variable Rate		
	775	5.541%, 10/15/13		611,281
			$	**1,132,437**
Equipment Leasing 0.1%				
		Hertz Corp.		
$	25	8.875%, 1/1/14	$	23,063
		Hertz Corp.		
	350	10.50%, 1/1/16		306,250
			$	**329,313**
Financial Intermediaries 0.3%				
		E*Trade Financial Corp.		
$	190	7.875%, 12/1/15	$	160,550

		Ford Motor Credit Co.		
$	345	7.375%, 10/28/09	$	314,336
		Ford Motor Credit Co., Sr. Notes		
	415	7.875%, 6/15/10		353,583
	15	9.875%, 8/10/11		12,239
	480	12.00%, 5/15/15		404,967
		General Motors Acceptance Corp., Variable Rate		
	110	3.926%, 5/15/09		97,376
			$	**1,343,051**
Food Products 0.2%				
		ASG Consolidated, LLC/ASG Finance, Inc., Sr. Disc. Notes		
$	520	11.50% (0.00% until November 2008), 11/1/11	$	481,000
		Dole Foods Co., Sr. Notes		
	495	8.625%, 5/1/09		486,956
			$	**967,956**
Food Service 0.1%				
		El Pollo Loco, Inc.		
$	370	11.75%, 11/15/13	$	364,450
		NPC International, Inc.		
	390	9.50%, 5/1/14		333,450
			$	**697,900**
Food/Drug Retailers 0.2%				
		General Nutrition Center, Sr. Notes, Variable Rate, (PIK)		
$	540	7.199%, 3/15/14	$	461,700
		General Nutrition Center, Sr. Sub. Notes		
	365	10.75%, 3/15/15		309,337
		Rite Aid Corp.		
	245	10.375%, 7/15/16		228,462
	285	7.50%, 3/1/17		232,275
			$	**1,231,774**
Forest Products 0.2%				
		Georgia-Pacific Corp.		
$	5	9.50%, 12/1/11	$	5,062
		Jefferson Smurfit Corp., Sr. Notes		
	200	8.25%, 10/1/12		176,500
	75	7.50%, 6/1/13		62,625
		NewPage Corp.		
	430	10.00%, 5/1/12		413,875
	260	12.00%, 5/1/13		250,250
		NewPage Corp., Variable Rate		
	135	9.123%, 5/1/12		128,925
		Verso Paper Holdings, LLC/Verso Paper, Inc.		
	265	11.375%, 8/1/16		223,925
			$	**1,261,162**
Healthcare 0.7%				
		Accellent, Inc.		
$	210	10.50%, 12/1/13	$	194,250
		Advanced Medical Optics, Inc., Sr. Sub. Notes		
	70	7.50%, 5/1/17		63,350
		AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes		
	325	10.00%, 2/15/15		342,875
		Biomet, Inc.		
	400	11.625%, 10/15/17		424,500
		HCA, Inc.		
	264	8.75%, 9/1/10		267,960
	30	7.875%, 2/1/11		29,850
	135	9.125%, 11/15/14		139,387
	285	9.25%, 11/15/16		294,262

21

		MultiPlan Inc., Sr. Sub. Notes		
$	485	10.375%, 4/15/16 (6)	$	477,725
		National Mentor Holdings, Inc.		
	315	11.25%, 7/1/14		321,300
		Res-Care, Inc., Sr. Notes		
	195	7.75%, 10/15/13		186,712
		US Oncology, Inc.		
	265	9.00%, 8/15/12		262,350
	515	10.75%, 8/15/14		508,562
			$	**3,513,083**
Home Furnishings 0.0%				
		Interline Brands, Inc., Sr. Sub. Notes		
$	135	8.125%, 6/15/14	$	129,600
			$	**129,600**
Industrial Equipment 0.1%				
		Chart Industries, Inc., Sr. Sub. Notes		
$	195	9.125%, 10/15/15	$	203,288
		ESCO Corp., Sr. Notes		
	145	8.625%, 12/15/13 (6)		145,363
		ESCO Corp., Sr. Notes, Variable Rate		
	145	6.651%, 12/15/13 (6)		137,025
			$	**485,676**
Insurance 0.0%				
		Alliant Holdings I, Inc.		
$	100	11.00%, 5/1/15 (6)	$	89,500
		Hub International Holdings, Inc.		
	50	9.00%, 12/15/14 (6)		44,750
		U.S.I. Holdings Corp., Sr. Notes, Variable Rate		
	95	6.551%, 11/15/14 (6)		76,475
			$	**210,725**
Leisure Goods/Activities/Movies 0.6%				
		AMC Entertainment, Inc.		
$	470	11.00%, 2/1/16	$	478,225
		Bombardier, Inc., Sr. Notes		
	130	8.00%, 11/15/14 (6)		133,250
		HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.		
	195	12.50%, 4/1/13 (6)		148,200
		HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate		
	360	7.383%, 4/1/12 (6)		309,600
		Marquee Holdings, Inc., Sr. Disc. Notes		
	665	9.505%, 8/15/14		530,338
		Ticketmaster, Sr. Notes		
	285	10.75%, 8/1/16 (6)		296,400
		Universal City Development Partners, Sr. Notes		
	240	11.75%, 4/1/10		245,400
		Universal City Florida Holdings, Sr. Notes, Variable Rate		
	920	7.623%, 5/1/10		897,000
			$	**3,038,413**
Lodging and Casinos 1.1%				
		Buffalo Thunder Development Authority		
$	480	9.375%, 12/15/14 (6)	$	280,800
		CCM Merger, Inc.		
	325	8.00%, 8/1/13 (6)		265,688
		Chukchansi EDA, Sr. Notes, Variable Rate		
	280	6.328%, 11/15/12 (6)		228,200
		Fontainebleau Las Vegas Casino, LLC		

485	10.25%, 6/15/15 (6)	259,475
	Galaxy Entertainment Finance	
300	9.875%, 12/15/12 (6)	291,000

		Greektown Holdings, LLC, Sr. Notes		
$	100	10.75%, 12/1/13 (6)	$	72,500
		Indianapolis Downs, LLC & Capital Corp., Sr. Notes		
	165	11.00%, 11/1/12 (6)		134,475
		Inn of the Mountain Gods, Sr. Notes		
	570	12.00%, 11/15/10		418,950
		Majestic HoldCo, LLC		
	140	12.50%, 10/15/11 (6)		3,500
		MGM Mirage, Inc.		
	115	7.50%, 6/1/16		92,288
		Mohegan Tribal Gaming Authority, Sr. Sub. Notes		
	140	8.00%, 4/1/12		118,300
	215	7.125%, 8/15/14		156,950
	195	6.875%, 2/15/15		137,475
		OED Corp./Diamond Jo, LLC		
	475	8.75%, 4/15/12		406,125
		Park Place Entertainment		
	605	7.875%, 3/15/10		536,938
		Pinnacle Entertainment, Inc.		
	25	8.25%, 3/15/12		23,813
		Pinnacle Entertainment, Inc., Sr. Sub. Notes		
	140	7.50%, 6/15/15		105,000
		Pokagon Gaming Authority, Sr. Notes		
	102	10.375%, 6/15/14 (6)		105,570
		San Pasqual Casino		
	110	8.00%, 9/15/13 (6)		100,650
		Scientific Games Corp.		
	60	7.875%, 6/15/16 (6)		58,500
		Seminole Hard Rock Entertainment, Variable Rate		
	175	5.30%, 3/15/14 (6)		142,626
		Station Casinos, Inc., Sr. Notes		
	110	6.00%, 4/1/12		74,250
		Trump Entertainment Resorts, Inc.		
	770	8.50%, 6/1/15		383,075
		Tunica-Biloxi Gaming Authority, Sr. Notes		
	310	9.00%, 11/15/15 (6)		293,725
		Waterford Gaming, LLC, Sr. Notes		
	328	8.625%, 9/15/14 (6)		309,960
		Wynn Las Vegas, LLC		
	310	6.625%, 12/1/14		282,100
			$	**5,281,933**
Nonferrous Metals/Minerals	**0.2%**			
		Aleris International, Inc., Sr. Notes		
$	450	9.00%, 12/15/14	$	346,500
		Aleris International, Inc., Sr. Sub. Notes		
	110	10.00%, 12/15/16		76,450
		FMG Finance PTY, Ltd.		
	490	10.625%, 9/1/16 (6)		570,850
		FMG Finance PTY, Ltd., Variable Rate		
	195	6.682%, 9/1/11 (6)		195,975
			$	**1,189,775**
Oil and Gas	**1.1%**			
		Allis-Chalmers Energy, Inc., Sr. Notes		
$	425	9.00%, 1/15/14	$	405,875
		Cimarex Energy Co., Sr. Notes		
	120	7.125%, 5/1/17		118,800
		Clayton Williams Energy, Inc.		
	175	7.75%, 8/1/13		166,250

	Compton Pet Finance Corp.	
360	7.625%, 12/1/13	352,800
	Denbury Resources, Inc., Sr. Sub. Notes	
50	7.50%, 12/15/15	49,875

		El Paso Corp., Sr. Notes		
$	225	9.625%, 5/15/12	$	245,213
		Encore Acquisition Co., Sr. Sub. Notes		
	155	7.25%, 12/1/17		149,575
		Forbes Energy Services, Sr. Notes		
	310	11.00%, 2/15/15 (6)		311,550
		OPTI Canada, Inc.		
	95	7.875%, 12/15/14		94,763
	180	8.25%, 12/15/14		182,250
		Parker Drilling Co., Sr. Notes		
	100	9.625%, 10/1/13		105,000
		Petrohawk Energy Corp.		
	120	7.875%, 6/1/15 (6)		116,700
		Petrohawk Energy Corp., Sr. Notes		
	795	9.125%, 7/15/13		808,913
		Petroleum Development Corp., Sr. Notes		
	115	12.00%, 2/15/18		122,475
		Petroplus Finance, Ltd.		
	350	7.00%, 5/1/17 (6)		304,500
		Plains Exploration & Production Co.		
	255	7.00%, 3/15/17		239,700
		Quicksilver Resources, Inc.		
	25	8.25%, 8/1/15		24,438
	290	7.125%, 4/1/16		251,575
		Sandridge Energy, Inc., Sr. Notes		
	290	8.00%, 6/1/18 (6)		288,550
		SemGroup L.P., Sr. Notes		
	540	8.75%, 11/15/15 (6)		75,600
		SESI, LLC, Sr. Notes		
	60	6.875%, 6/1/14		56,100
		Stewart & Stevenson, LLC, Sr. Notes		
	415	10.00%, 7/15/14		406,700
		United Refining Co., Sr. Notes		
	865	10.50%, 8/15/12		808,775
		VeraSun Energy Corp.		
	105	9.875%, 12/15/12		89,775
			$	**5,775,752**
Publishing 0.4%				
		Dex Media West/Finance, Series B		
$	127	9.875%, 8/15/13	$	100,013
		Harland Clarke Holdings		
	160	9.50%, 5/15/15		131,200
		Laureate Education, Inc.		
	90	10.00%, 8/15/15 (6)		80,438
	890	10.25%, 8/15/15 (6)		770,963
		Nielsen Finance, LLC		
	175	10.00%, 8/1/14		177,188
	365	10.00%, 8/1/14 (6)		369,563
	145	0.00%, 8/1/16		99,688
		R.H. Donnelley Corp.		
	455	8.875%, 10/15/17		220,675
		Reader s Digest Association, Inc., (The), Sr. Sub. Notes		
	595	9.00%, 2/15/17 (6)		339,150
			$	**2,288,878**
Radio and Television 0.0%				
		Rainbow National Services, LLC, Sr. Sub. Debs.		
$	145	10.375%, 9/1/14 (6)	$	154,244
			$	**154,244**

Rail Industries 0.1%				
		American Railcar Industry, Sr. Notes		
$	175	7.50%, 3/1/14	$	162,750
		Kansas City Southern Mexico, Sr. Notes		
	280	7.625%, 12/1/13		275,800
	100	7.375%, 6/1/14		96,750
	190	8.00%, 6/1/15		192,850
			$	**728,150**

Retailers (Except Food and Drug) 0.8%				
		Amscan Holdings, Inc., Sr. Sub. Notes		
$	400	8.75%, 5/1/14	$	350,000
		GameStop Corp.		
	1,255	8.00%, 10/1/12		1,298,925
		Neiman Marcus Group, Inc.		
	310	9.00%, 10/15/15		305,350
	1,230	10.375%, 10/15/15		1,211,550
		Sally Holdings, LLC		
	40	9.25%, 11/15/14		39,200
		Sally Holdings, LLC, Sr. Notes		
	330	10.50%, 11/15/16		319,275
		Toys R Us		
	225	7.375%, 10/15/18		164,250
		Yankee Acquisition Corp., Series B		
	545	8.50%, 2/15/15		403,300
	150	9.75%, 2/15/17		87,000
			$	**4,178,850**
Services 0.0%				
		First Data Corp.		
$	155	9.875%, 9/24/15 (6)	$	137,369
			$	**137,369**
Steel 0.1%				
		RathGibson, Inc., Sr. Notes		
$	445	11.25%, 2/15/14	$	424,975
		Ryerson, Inc., Sr. Notes, Variable Rate		
	20	10.248%, 11/1/14 (6)		19,100
		Steel Dynamics, Inc., Sr. Notes		
	205	7.375%, 11/1/12		203,975
			$	**648,050**
Surface Transport 0.1%				
		CEVA Group, PLC, Sr. Notes		
$	210	10.00%, 9/1/14 (6)	$	213,150
			$	**213,150**
Telecommunications 0.8%				
		Centennial Cellular Operating Co./Centennial Communication Corp., Sr. Notes		
$	205	10.125%, 6/15/13	$	214,225
		Digicel Group, Ltd., Sr. Notes		
	300	9.25%, 9/1/12 (6)		307,500
	672	9.125%, 1/15/15 (6)		621,600
		Intelsat Bermuda, Ltd.		
	645	11.25%, 6/15/16		672,413
		Nortel Networks, Ltd.		
	470	10.75%, 7/15/16 (6)		462,950
		Qwest Communications International, Inc.		
	500	7.50%, 2/15/14		463,750
		Qwest Corp., Sr. Notes		
	140	7.625%, 6/15/15		128,450
		Qwest Corp., Sr. Notes, Variable Rate		
	925	6.026%, 6/15/13		862,563
		Windstream Corp., Sr. Notes		
	190	8.125%, 8/1/13		192,850
	60	8.625%, 8/1/16		61,050
		Windstream Regatta Holdings, Inc., Sr. Sub. Notes		
	90	11.00%, 12/1/17 (6)		58,950
			$	**4,046,301**
Utilities 0.4%				

		AES Corp.		
$	55	8.00%, 10/15/17	$	54,450
		Dynegy Holdings, Inc., Sr. Notes		
	30	7.75%, 6/1/19		27,750

		Edison Mission Energy	
$	25	7.50%, 6/15/13	$ 25,250
		Energy Future Holdings, Sr. Notes	
	370	10.875%, 11/1/17 (6)	382,950
		NGC Corp.	
	390	7.625%, 10/15/26	327,600
		NRG Energy, Inc.	
	140	7.25%, 2/1/14	136,850
	355	7.375%, 1/15/17	343,463
		NRG Energy, Inc., Sr. Notes	
	120	7.375%, 2/1/16	116,700
		Reliant Energy, Inc., Sr. Notes	
	20	7.625%, 6/15/14	19,400
		Texas Competitive Electric Holdings Co., LLC, Series A, Sr. Notes	
	240	10.25%, 11/1/15 (6)	241,200
		Texas Competitive Electric Holdings Co., LLC, Series B, Sr. Notes	
	195	10.25%, 11/1/15 (6)	195,975
			$ 1,871,588
Total Corporate Bonds & Notes (identified cost $63,287,687)			**$ 58,475,185**

Asset Backed Securities 1.4%

Principal Amount (000 s omitted)		Security	Value
$	750	Alzette European CLO SA, Series 2004-1A, Class E2, 11.86%, 12/15/20 (6) (7)	$ 676,425
	760	Avalon Capital Ltd. 3, Series 1A, Class D, 4.588%, 2/24/19 (6) (7)	531,012
	1,000	Babson Ltd., Series 2005-1A, Class C1, 4.663%, 4/15/19 (6) (7)	659,800
	1,000	Bryant Park CDO Ltd., Series 2005-1A, Class C, 4.763%, 1/15/19 (6) (7)	677,100
	1,000	Carlyle High Yield Partners, Series 2004-6A, Class C, 5.166%, 8/11/16 (6) (7)	722,000
	1,000	Centurion CDO 8 Ltd., Series 2005-8A, Class D, 8.177%, 3/8/17 (7)	685,900
	750	Centurion CDO Ltd., Series 2005-9A, Class D1, 7.539%, 7/17/19 (6) (7)	468,375
	750	Comstock Funding Ltd., Series 2006-1A, Class D, 6.899%, 5/30/20 (6) (7)	406,275
	1,500	Dryden Leveraged Loan, Series 2004-6A, Class C1, 5.449%, 7/30/16 (6) (7)	1,042,800
	1,000	First CLO, Ltd., Series 2004- 1A1, Class C, 5.207%, 7/27/16 (6) (7)	722,700
	1,000	Schiller Park CLO Ltd., Series 2007-1A, Class D, 4.67%, 4/25/21 (6) (7)	637,700
Total Asset Backed Securities (identified cost $10,264,732)			**$ 7,230,087**

Convertible Bonds 0.1%

Principal Amount		Security	Value
Aerospace & Defense 0.1%			

$	310,000	L-3 Communications Corp., 3.00%, 8/1/35 (6)	$	356,500
			$	**356,500**
Total Convertible Bonds (identified cost $313,125)			**$**	**356,500**

Convertible Preferred Stocks 0.0%

Shares		Security		Value
Oil and Gas 0.0%				
	882	Chesapeake Energy Corp., 4.50%	$	112,896
			$	**112,896**
Telecommunications 0.0%				
	484	Crown Castle International Corp., 6.25% (PIK)	$	26,862
			$	**26,862**
Total Convertible Preferred Stocks (identified cost $108,601)			**$**	**139,758**

Common Stocks 0.0%

Shares	Security		Value
Air Transport 0.0%			
22,932	Delta Air Lines, Inc. (8)	$	172,907
		$	**172,907**
Commercial Services 0.0%			
6,211	Environmental Systems Products Holdings, Inc. (4) (8) (9)	$	0
		$	
Lodging and Casinos 0.0%			
28,848	Trump Entertainment Resorts, Inc. (8)	$	44,715
		$	**44,715**
Total Common Stocks (identified cost $1,164,106)		**$**	**217,622**

Preferred Stocks 0.1%

Shares	Security		Value
Commercial Services 0.01%			
6,211	Environmental Systems Products Holdings, Series A (4) (8) (9)	$	378,374
Total Preferred Stocks (identified cost $108,692)		**$**	**378,374**

Miscellaneous 0.0%

Shares	Security		Value
Air Transport 0.0%			
1,000,000	Delta Air Lines, Inc., Escrow Certificate (8)	$	27,500
Total Miscellaneous (identified cost $0)		**$**	**27,500**

Closed-End Investment Companies 2.2%

Shares	Security		Value
43,021	BlackRock Floating Rate Income Strategies Fund II, Inc.	$	612,618
62,341	BlackRock Floating Rate Income Strategies Fund, Inc.		897,087
20,864	BlackRock Global Floating Rate Income Trust Fund		294,391
2,933	First Trust/Four Corners Senior Floating Rate Income Fund		39,595
126,490	First Trust/Four Corners Senior Floating Rate Income Fund II		1,698,761
911,533	ING Prime Rate Trust		4,958,740
98,332	LMP Corporate Loan Fund, Inc.		1,007,903
50,752	Nuveen Floating Rate Income Fund		517,163
8,502	Nuveen Floating Rate Income Opportunity Fund		85,530
23,445	Nuveen Senior Income Fund		144,890
136	PIMCO Floating Rate Income Fund		1,901
1,620	PIMCO Floating Rate Strategy Fund		20,736
292	Pioneer Floating Rate Trust		3,834
268,136	Van Kampen Senior Income Trust		1,472,067
Total Closed-End Investment Companies (identified cost $15,542,362)		**$**	**11,755,216**

Short-Term Investments 2.3%

Interest (000 s omitted)	Description	Value
$ 12,154	Investment in Cash Managment Portfolio, 2.23% (10)	$ 12,154,294
Total Short-Term Investments (identified cost $12,154,294)		**$ 12,154,294**
Total Investments 174.2% (identified cost $1,000,930,855)		**$ 915,618,862**
Less Unfunded Loan Commitments (1.2)%		**$ (6,154,209)**
Net Investments 173.0% (identified cost $994,776,646)		**$ 909,464,653**
Other Assets, Less Liabilities (48.0)%		**$ (252,519,837)**
Auction Preferred Shares Plus Cumulative Unpaid Dividends (25.0)%		**$ (131,404,584)**
Net Assets Applicable to Common Shares 100.0%		**$ 525,540,232**

DIP	Debtor in Possession
PIK	Payment In Kind
REIT	Real Estate Investment Trust
EUR	Euro
GBP	British Pound Sterling
*	In U.S. dollars unless otherwise indicated.
(1)	Senior floating-rate interests 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, it is anticipated that the senior floating-rate interests will have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London-Interbank Offered Rate (LIBOR), and secondarily the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
(2)	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)	Defaulted security. Currently the issuer is in default with respect to interest payments.
(4)	Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
(5)	This Senior Loan will settle after July 31, 2008, at which time the interest rate will be determined.
(6)	Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2008, the aggregate value of the securities is $19,981,769 or 3.8% of the Trust s net assets.
(7)	Variable rate mortgage security. The stated interest rate represents the rate in effect at July 31, 2008.
(8)	Non-income producing security.
(9)	Restricted security.
(10)	Affiliated investment company available to Eaton Vance portfolios and funds which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of July 31, 2008. Net income allocated from the Investment in Cash Management Portfolio for the fiscal year to date ended July 31, 2008 was $427,166.

A summary of financial instruments at July 31, 2008 is as follows:

Forward Foreign Currency Exchange Contracts

Sales

Settlement Date	Deliver	In Exchange For	Net Unrealized Appreciation/ (Depreciation)
8/29/08	Euro	United States Dollar	
	31,795,340	49,518,062	$ (25,746)
8/29/08	British Pound Sterling	United States Dollar	
	10,206,418	20,196,460	16,016
			$ (9,730)

Credit Default Swaps

Counterparty	Reference Entity	Buy/Sell	Notional Amount (000 s omitted)	Pay/Receive Annual Fixed Rate	Termination Date	Net Unrealized Appreciation
Lehman Brothers, Inc.	Inergy, L.P.	Sell	$ 2,000	2.20%	3/22/2010	$ 11,582

At July 31, 2008, the Trust had sufficient cash and/or securities to cover commitments under these contracts.

The cost and unrealized appreciation (depreciation) of investments of the Trust at July 31, 2008, as determined on a federal income tax basis, were as follows:

Aggregate cost	**$**	**995,248,388**
Gross unrealized appreciation	$	9,084,983
Gross unrealized depreciation		(88,714,509)
Net unrealized depreciation	**$**	**(79,629,526)**

Restricted Securities

At July 31, 2008, the Trust owned the following securities (representing less than 0.1% of net assets) 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.

Restricted Securities

Description	Date of Acquisition	Shares	Cost	Value
Common Stocks				
Environmental Systems Products Holdings, Inc.	10/25/07	6,211	$ 0(1)	$ 0
Preferred Stocks				
Environmental Systems Products Holdings, Series A	10/25/07	6,211	$ 108,693	$ 378,374
Total Restricted Securities			**$ 108,693**	**$ 378,374**

(1) Less than $0.50.

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 29, 2008

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 29, 2008

By: /s/ Barbara E. Campbell
Barbara E. Campbell
Treasurer

Date: September 29, 2008