

EATON VANCE SENIOR FLOATING RATE TRUST

Form N-Q

March 31, 2009

Table of Contents

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

TABLE OF CONTENTS

Item 1. Schedule of Investments

Item 2. Controls and Procedures

Signatures

Certification

Table of Contents

Item 1. Schedule of Investments

Table of Contents

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

as of January 31, 2009

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

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

Table of Contents

Principal Amount*	Borrower/Tranche Description	Value
875,000	Term Loan, 1.94%, Maturing June 25, 2014 SFX Entertainment	\$ 656,250
1,059,626	Term Loan, 4.26%, Maturing June 21, 2013 Sirius Satellite Radio, Inc.	778,825
493,750	Term Loan, 2.69%, Maturing December 19, 2012 Univision Communications, Inc.	357,969
3,889,375	Term Loan - Second Lien, 2.91%, Maturing March 29, 2009 Young Broadcasting, Inc.	3,403,203
709,275	Term Loan, 5.24%, Maturing November 3, 2012	283,119
		\$ 18,683,030
Rail Industries	1.1%	
1,974,375	Kansas City Southern Railway Co. Term Loan, 3.10%, Maturing April 26, 2013 Rail America, Inc.	\$ 1,740,741