EATON VANCE SENIOR FLOATING RATE TRUST Form N-CSRS July 05, 2006

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-CSR

CERTIFIED SHAREHOLDER REPORT 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)

Alan R. Dynner

The Eaton Vance Building, 255 State Street, Boston, Massachusetts 02109

(Name and Address of Agent for Services)

<u>(617) 482-8260</u>

(Registrant s Telephone Number)

October 31

Date of Fiscal Year End

April 30, 2006

Date of Reporting Period

Item 1. Reports to Stockholders

[[Insert Shareholder Report(s) Here]]

Semiannual Report April 30, 2006

EATON VANCE SENIOR FLOATING-RATE TRUST

IMPORTANT NOTICES REGARDING PRIVACY, DELIVERY OF SHAREHOLDER DOCUMENTS, PORTFOLIO HOLDINGS AND PROXY VOTING

Privacy. The Eaton Vance organization is committed to ensuring your financial privacy. Each of the financial institutions identified below has in effect the following policy ("Privacy Policy") with respect to nonpublic personal information about its customers:

Only such information received from you, through application forms or otherwise, and information about your Eaton Vance fund transactions will be collected. This may include information such as name, address, social security number, tax status, account balances and transactions.

None of such information about you (or former customers) will be disclosed to anyone, except as permitted by law (which includes disclosure to employees necessary to service your account). In the normal course of servicing a customer's account, Eaton Vance may share information with unaffiliated third parties that perform various required services such as transfer agents, custodians and broker/dealers.

Policies and procedures (including physical, electronic and procedural safeguards) are in place that are designed to protect the confidentiality of such information.

We reserve the right to change our Privacy Policy at any time upon proper notification to you. Customers may want to review our Policy periodically for changes by accessing the link on our homepage: www.eatonvance.com.

Our pledge of privacy applies to the following entities within the Eaton Vance organization: the Eaton Vance Family of Funds, Eaton Vance Management, Eaton Vance Investment Counsel, Boston Management and Research, and Eaton Vance Distributors, Inc.

In addition, our Privacy Policy only applies to those Eaton Vance customers who are individuals and who have a direct relationship with us. If a customer's account (i.e., fund shares) is held in the name of a third-party financial adviser/broker-dealer, it is likely that only such adviser's privacy policies apply to the customer. This notice supersedes all previously issued privacy disclosures.

For more information about Eaton Vance's Privacy Policy, please call 1-800-262-1122.

Delivery of Shareholder Documents. The Securities and Exchange Commission (the "SEC") permits funds to deliver only one copy of shareholder documents, including prospectuses, proxy statements and shareholder reports, to fund investors with multiple accounts at the same residential or post office box address. This practice is often called "householding" and it helps eliminate duplicate mailings to shareholders.

Eaton Vance, or your financial adviser, may household the mailing of your documents indefinitely unless you instruct Eaton Vance, or your financial adviser, otherwise.

If you would prefer that your Eaton Vance documents not be householded, please contact Eaton Vance at 1-800-262-1122, or contact your financial adviser.

Your instructions that householding not apply to delivery of your Eaton Vance documents will be effective within 30 days of receipt by Eaton Vance or your financial adviser.

Portfolio Holdings. Each Eaton Vance Fund and its underlying Portfolio (if applicable) will file a schedule of its portfolio holdings on Form N-Q with the SEC for the first and third quarters of each fiscal year. The Form N-Q will be available on the Eaton Vance website www.eatonvance.com, by calling Eaton Vance at 1-800-262-1122 or in the EDGAR database on the SEC's website at www.sec.gov. Form N-Q may also be reviewed and copied at the SEC's public reference room in Washington, D.C. (call 1-800-732-0330 for information on the operation of the public reference room).

Proxy Voting. From time to time, funds are required to vote proxies related to the securities held by the funds. The Eaton Vance Funds or their underlying Portfolios (if applicable) vote proxies according to a set of policies and procedures approved by the Funds' and Portfolios' Boards. You may obtain a description of these policies and procedures and information on how the Funds or Portfolios voted proxies relating to portfolio securities during the most recent 12 month period ended June 30, without charge, upon request, by calling 1-800-262-1122. This description is also available on the SEC's website at www.sec.gov.

INVESTMENT UPDATE

The Trust

Performance for the Past Six Months

• Based on its April 2006 monthly dividend of \$0.127 and a closing share price of \$17.65, Eaton Vance Senior Floating-Rate Trust, a closed-end fund traded on the New York Stock Exchange (The Trust) had a market yield of 8.63%.(1)

• Based on share price (traded on the New York Stock Exchange), the Trust had a total return of 6.79% for the six months ended April 30, 2006. That return was the result of an increase in share price from \$17.21 on October 31, 2005 to \$17.65 on April 30, 2006 and the reinvestment of \$0.720 in regular monthly dividends.

• Based on net asset value, the Trust had a total return of 4.80% for the six months ended April 30, 2006. That return was the result of an increase in net asset value per share from \$18.74 on October 31, 2005 to \$18.86 on April 30, 2006, and the reinvestment of all distributions.

• For performance comparison, the S&P/LSTA Leveraged Loan Index, had a return of 3.38% for the six months ended April 30, 2006.(2) The Lipper Loan Participation Funds Classification the Fund's peer group had an average total return of 3.61% for the same period.(2)

The Trust s Investments

• The Trust s loan investments represented 429 borrowers and 38 industries as of April 30, 2006. The Trust s average loan size was 0.20% of total assets, and no industry constituted more than 7.0% of the Trust s total assets. Building and development (which includes companies that manage/own apartments, shopping malls and commercial office buildings, among others), health care, chemicals and plastics, leisure goods/activities/movies and automotive were the Trust s largest industry weightings.

• The loan market was characterized by higher interest rates, narrowing credit spreads and a soaring volume of new issues. The London Inter-Bank Offered Rate (LIBOR) the benchmark over which loan interest rates are typically set rose in lockstep with the Federal Reserve's Federal Funds rate, which benefited the Trust's investors. However, although the average credit spread over LIBOR continued to decline due to strong investor demand, there were signs late in the period that the recent spread compression may have run its course. Investors were becoming resistant to new loans with lower spreads, with some loans being repriced in certain instances.

• The Trust also had a 9.5% position in high-yield bonds, which was additive to performance. The highlield bond segment remained focused on B-rated bonds and on shorter maturities, which provided more flexibility in times of increasing market volatility.

• The Trust s share price traded at a discount versus its NAV, as have many fixed-income, closed-end funds that employ leverage. However, most of these funds buy fixed-rate investments and often use shorter and/or floating-rate borrowings, which, in a rising interest rate environment, can limit share price appreciation and impair a closed-end fund s ability to earn and pay dividends. For this reason, closed-end bond funds may trade flat-to-lower in a rising-rate climate, such as the one we have recently experienced. In contrast, the Trust invests primarily in floating-rate instruments, which help limit declines in NAV and may add income in a rising-rate environment. While

it is difficult to attribute the Trust s market share discount to NAV to one factor, we believe a likely cause was a market perception that rising rates impair the net asset values of fixed-rate, closed-end bond funds. If this were the cause, we believe that the market failed to distinguish the floating-rate nature of most of the Trust s assets. Although there is no certainty that the Trust will continue to do so, the Trust raised its dividend during the six-month period.

• At April 30, 2006, the Trust had leverage in the amount of approximately 39% of the Trust s total assets. The Trust employs leverage though the issuance of Auction Preferred Shares (APS).(3) Use of financial leverage creates an opportunity for increased income but, at the same time, creates special risks (including the likelihood of greater volatility of net asset value and market price of common shares). The cost of the Trust s APS rises and falls with changes in short-term interest rates. Such increases/decreases in the cost of the Trust s APS may be offset by increased/decreased income from the Trust s senior loan investments.

(1) The Trust s market yield is calculated by dividing the most recent dividend per share by the share market price at the end of the period and annualizing the result.

(2) It is not possible to invest directly in an Index or Lipper Classification. The Index s total return does not reflect the commissions or expenses that would have been incurred if an investor individually purchased or sold the securities represented in the Index.

(3) Performance results reflect the effect of leverage resulting from the Trust s Auction Preferred Shares. In the event of a rise in long-term interest rates, the value of the Trust s investment portfolio could decline, which would reduce the asset coverage for its Auction Preferred Shares.

Past performance is no guarantee of future results. Returns are historical and are calculated by determining the percentage change in net asset value or share price (as applicable) with all distributions reinvested. Investment return and principal value will fluctuate so that shares, when redeemed, may be worth more or less than their original cost. Performance is for the stated time period only; due to market volatility, the Trust s current performance may be lower or higher than the quoted return. For performance as of the most recent month end, please refer to www.eatonvance.com.

Shares of the Trust are not insured by the FDIC and are not deposits or other obligations of, or guaranteed by, any depository institution. Shares are subject to investment risks, including possible loss of principal invested.

PERFORMANCE

Performance(1)

Average Annual Total Return (by share price, NYSE)	
One Year	-0.70 %
Life of Fund (11/28/03)	3.14
Average Annual Total Return (at net asset value)	
Average Annual Total Return (at net asset value) One Year	8.14 %

(1) Performance results reflect the effect of leverage resulting from the Trust s issuance of Auction Preferred Shares. In the event of a rise in long-term interest rates, the value of the Trust s investment portfolio could decline, which would reduce the asset coverage for its Auction Preferred Shares.

Past performance is no guarantee of future results. Returns are historical and are calculated by determining the percentage change in net asset value or share price (as applicable) with all distributions reinvested. Investment return and principal value will fluctuate so that shares, when redeemed, may be worth more or less than their original cost. Performance is for the stated time period only; due to market volatility, the Trust s current performance may be lower or higher than the quoted return. For performance as of the most recent month end, please refer to www.eatonvance.com.

Diversification by Industries(2)

By total investments

Building & Development	6.9%	Conglomerates	2.2
6 1		5	
Health Care	6.8	Aerospace & Defense	2.1
Chemicals & Plastics	6.0	Food/Drug Retailers	1.5
Leisure Goods/Activities/Movies	5.5	Ecological Services & Equip.	1.5
Automotive	5.2	Nonferrous Metals/Minerals	1.4
Business Equip. & Services	4.4	Equipment Leasing	1.3
Telecommunications	4.3	Beverage & Tobacco	1.2
Publishing	4.3	Industrial Equipment	1.0
Cable & Satellite Television	4.2	Home Furnishings	1.0
Radio & Television	4.1	Drugs	0.7
Containers & Glass Products	3.9	Insurance	0.6
Retailers (Except Food & Drug)	3.5	Clothing/Textiles	0.4
Lodging & Casinos	3.4	Cosmetics/Toiletries	0.4
Financial Intermediaries	3.0	Air Transport	0.3
Forest Products	2.7	Surface Transport	0.3
Oil & Gas	2.6	Rail Industries	0.3
Utilities	2.5	Farming/Agriculture	0.2
Electronics/Electrical	2.3	Steel	0.2
Food Products	2.2	Broker, Dealers and Inv. Houses	0.1
Food Service	2.2		

⁽²⁾ Reflects the Trust s investments as of April 30, 2006. Industries are shown as a percentage of the Trust s total loan and corporate bond and note investments. Portfolio information may not be representative of current or future investments and are subject to change due to active management.

Trust Allocations(3)

⁽³⁾ Trust Allocations are shown as a percentage of the Trust s total investments as of April 30, 2006. Trust statistics may not be representative of the Trust s current or furture investments and are subject to change due to active management.

The views expressed in this report are those of the portfolio managers and are current only through the end of the period of the report as stated on the cover. These views are subject to change at any time based upon market or other conditions, and Eaton Vance disclaims any responsibility to update such views. These views may not be relied on as investment advice and, because investment decisions for an Eaton Vance fund are based on many factors, may not be relied on as an indication of trading intent on behalf of any Eaton Vance fund. 3 Trust Allocations are shown as a percentage of the Trust s total investments as of April 30, 2006.

Senior, Floating Rate Interests 139.3 ^(h)			
Principal Amount		Borrower/Tranche Description	Value
Aerospace and Defense 3.2%		Borrower/ Hanche Description	Value
Alliant Techsystems, Inc.			
		Term Loan, 5.81%, Maturing	
\$	580,500	March 31, 2009	\$ 582,556
Awas Capital Inc.		Term Loan, 11.00%, Maturing	
	2,575,000	March 22, 2013	2,620,062
Delta Air Lines, Inc.			
	2,075,000	Term Loan, 13.51%, Maturing March 16, 2008	2,140,275
DRS Technologies, Inc.	2,075,000	March 10, 2008	2,140,275
Die recinologies, ne.		Term Loan, 6.45%, Maturing	
	1,025,000	January 31, 2013	1,035,410
Hexcel Corp.		Town Loop 6720 Materia	
	1,735,778	Term Loan, 6.73%, Maturing March 1, 2012	1,754,581
IAP Worldwide Services, Inc.	,		,
		Term Loan, 8.00%, Maturing	
	972,563	December 30, 2012	985,935
K&F Industries, Inc.		Term Loan, 7.17%, Maturing	
	1,588,662	November 18, 2012	1,611,251
Mid-Western Aircraft Systems, Inc.			
	1,915,525	Term Loan, 7.32%, Maturing December 31, 2011	1,948,748
Standard Aero Holdings, Inc.	1,915,525	December 51, 2011	1,940,740
Staluard Acto Holdings, Inc.		Term Loan, 7.08%, Maturing	
	1,435,821	August 24, 2012	1,435,821
Transdigm, Inc.		True Loop 7 150 Materia Isla	
	1,964,925	Term Loan, 7.15%, Maturing July 22, 2010	1,993,477
Vought Aircraft Industries, Inc.			
	0.150.001	Term Loan, 7.50%, Maturing	0.101.000
	2,159,294	December 22, 2011	2,181,900
Wam Aquisition, S.A.		Term Loan, 7.73%, Maturing April	
	695,118	8, 2013	704,762
	695,118	Term Loan, 8.23%, Maturing April 8, 2014	708,076
Wyle Laboratories, Inc.	075,110	0,2017	700,070
		Term Loan, 7.44%, Maturing	
	277,200	January 28, 2011	281,704
			\$ 19,984,558
Air Transport 0.3%			
United Airlines, Inc.		Term Loan, 8.63%, Maturing	
\$	1,400,000	February 1, 2012	\$ 1,422,400
		Term Loan, 8.75%, Maturing	
	200,000	February 1, 2012	203,200
A			\$ 1,625,600
Automotive 7.507			

Accuride Corp.			
\$	2,755,442	Term Loan, 7.19%, Maturing January 31, 2012	\$ 2,793,329
AE Europe Group, LLC	2,755,112	Junuary 51, 2012	\$ <u>2</u> ,775,5 <u>2</u> 7
		Term Loan, 8.25%, Maturing	
	892,738	October 11, 2011	902,223
Affina Group, Inc.		Term Loan, 8.13%, Maturing	
	1,440,285	November 30, 2011	1,429,934
Principal			
Amount		Borrower/Tranche Description	Value
Automotive (continued)			
Axletech International Holding, Inc.			
¢	1 750 000	Term Loan, 11.52%, Maturing	¢ 1766040
\$ Colling & Aileman Brochusta Co	1,750,000	April 21, 2013	\$ 1,766,042
Collins & Aikman Products Co.		Term Loan, 11.25%, Maturing	
	695,155	August 31, 2011	681,873
CSA Acquisition Corp.			
	607,097	Term Loan, 7.50%, Maturing December 23, 2011	610,512
		Term Loan, 7.50%, Maturing	
	976,632	December 23, 2011	982,125
	498,750	Term Loan, 7.50%, Maturing December 23, 2012	502,179
Dana Corp.			
1		DIP Loan, 7.22%, Maturing April	
	1,050,000	13, 2008	1,059,516
Dayco Products, LLC		Term Loan, 7.97%, Maturing June	
	2,839,083	23, 2011	2,878,120
Dura Operating Corp.			
	1,100,000	Term Loan, 8.61%, Maturing May 3, 2011	1,112,834
Exide Technologies, Inc.	1,100,000	5, 2011	1,112,034
		Term Loan, 11.25%, Maturing	
	600,067	May 5, 2010	608,569
	607,421	Term Loan, 11.25%, Maturing May 5, 2010	616,026
Federal-Mogul Corp.	,		,.==
		Revolving Loan, 6.51%, Maturing	
	7,434,538	December 9, 2006 ⁽²⁾ Term Loan, 7.25%, Maturing	7,278,413
	2,559,019	December 9, 2006	2,518,502
Goodyear Tire & Rubber Co.			
	880,000	Term Loan, 4.73%, Maturing April	888,958
	880,000	30, 2010 Term Loan, 7.95%, Maturing April	888,938
	2,950,000	30, 2010	2,995,173
	1,000,000	Term Loan, 8.70%, Maturing March 1, 2011	1,016,042
HLI Operating Co., Inc.	1,000,000	March 1, 2011	1,010,042
The operating co., ne.		Term Loan, 8.36%, Maturing June	
	1,819,590	3, 2009	1,832,261
Key Automotive Group			
	1,341,590	Term Loan, 7.82%, Maturing June 29, 2010	1,355,006
Keystone Automotive Operations, Inc.	-,,0 / 0		-,-00,000
,,,,,,,		Term Loan, 7.46%, Maturing	
	1,620,938	October 30, 2010	1,627,016

R.J. Tower Corp.			
·		DIP Revolving Loan, 8.25%,	
	1,725,000	Maturing February 2, 2007	1,758,884
Tenneco Automotive, Inc.			
		Term Loan, 6.77%, Maturing	
	1,994,254	December 12, 2009	2,025,165
		Term Loan, 6.83%, Maturing	
	1,656,896	December 12, 2010	1,682,578
TI Automotive, Ltd.			
		Term Loan, 7.94%, Maturing June	
	1,197,280	30, 2011	1,179,321
TRW Automotive, Inc.			
		Term Loan, 6.25%, Maturing June	
	4,540,394	30, 2012	4,558,051
Visteon Corp.			
		Term Loan, 9.18%, Maturing June	
	500,000	20, 2007	506,937
			\$ 47,165,589

See notes to financial statements

Principal			
Amount		Borrower/Tranche Description	Value
Beverage and Tobacco 2.0%			
Alliance One International, Inc.			
\$	772,200	Term Loan, 8.48%, Maturing May 13, 2010	\$ 780,887
Constellation Brands, Inc.			
	4,516,628	Term Loan, 6.36%, Maturing November 30, 2011	4,555,304
Culligan International Co.	4,510,020	November 50, 2011	7,555,507
ungan mematonai eo.	1,163,250	Term Loan, 7.40%, Maturing September 30, 2011	1,181,426
lational Dairy Holdings, L.P.	,,		
autonai Dun y Hotangs, Err.	792,000	Term Loan, 7.00%, Maturing March 15, 2012	796,455
lational Distribution Co.			
	785,000	Term Loan, 11.50%, Maturing June 22, 2010	786,962
outhern Wine & Spirits of America, Inc.			
	3,761,430	Term Loan, 6.48%, Maturing June 1, 2012	3,800,808
Sunny Delight Beverages Co.			
	395,294	Term Loan, 9.22%, Maturing August 20, 2010	393,812
			\$ 12,295,654
Building and Development 10.3%			
AP-Newkirk Holdings, LLC			
\$	1,845,277	Term Loan, 7.43%, Maturing December 21, 2007	\$ 1,859,982
Biomed Realty, L.P.			
	3,055,000	Term Loan, 7.08%, Maturing May 31, 2010	3,062,637
Capital Automotive (REIT)			
	1,324,935	Term Loan, 6.58%, Maturing December 16, 2010	1,337,356
OMB / CH II, LLC			
	312,500	Term Loan, 7.33%, Maturing September 9, 2009	313,281
Epco / Fantome, LLC			
	1,525,000	Term Loan, 8.00%, Maturing November 23, 2010	1,528,812
Formica Corp.	.,525,000	110.0000000000	1,520,012
onnoa Corp.	1,025,000	Term Loan, 7.96%, Maturing March 15, 2013	1,034,290
T-FIN Acquisition, LLC	, ,		
	1,229,345	Term Loan, 9.19%, Maturing November 17, 2007	1,232,418
Gables GP, Inc.			
	850,026	Term Loan, 6.59%, Maturing September 30, 2006	854,124
General Growth Properties, Inc.			
	2,000,000	Term Loan, 6.20%, Maturing February 24, 2011	1,997,500

Hovstone Holdings, LLC			
	1,230,000	Term Loan, 7.23%, Maturing February 28, 2009	1,233,075
Kyle Acquisition Group, LLC	1,250,000	February 28, 2009	1,255,075
Kyle Acquisition Group, LLC		Term Loan, 7.00%, Maturing July	
	730,712	20, 2010	738,019
Landsource Communities, LLC			
	6,011,000	Term Loan, 7.38%, Maturing March 31, 2010	6,044,812
LNR Property Corp.	0,011,000	Waten 51, 2010	0,044,012
		Term Loan, 7.69%, Maturing	
	1,027,850	February 3, 2008	1,035,987
	2,561,789	Term Loan, 7.83%, Maturing February 3, 2008	2,585,606
))		, ,
Principal			
Amount		Borrower/Tranche Description	Value
Building and Development (continued)			
LNR Property Holdings			
\$	848,232	Term Loan, 9.33%, Maturing March 3, 2008	\$ 858,835
MAAX Corp.	0+0,232	March 5, 2000	φ 050,055
in the colp.		Term Loan, 7.95%, Maturing June	
	711,678	4, 2011	708,120
Mattamy Funding Partnership			
	500,000	Term Loan, 9.00%, Maturing April 11, 2013	500,000
Mueller Group, Inc.	200,000	, 2010	200,000
		Term Loan, 7.26%, Maturing	
	3,532,250	October 3, 2012	3,584,287
NCI Building Systems, Inc.		Term Lean 671% Maturing June	
	739,200	Term Loan, 6.71%, Maturing June 18, 2010	744,051
Newkirk Master, L.P.			
		Term Loan, 6.58%, Maturing	
	3,913,971	August 11, 2008	3,945,161
Nortek, Inc.		Term Loan, 6.70%, Maturing	
	2,753,050	August 27, 2011	2,778,431
Panolam Industries Holdings, Inc.			
	646 750	Term Loan, 7.73%, Maturing	656 451
Ply Gem Industries, Inc.	646,750	September 30, 2012	656,451
r iy Geni industries, nie.		Term Loan, 7.21%, Maturing	
	104,688	August 15, 2011	105,734
	1,570,313	Term Loan, 7.21%, Maturing August 15, 2011	1,586,016
South Edge, LLC	-,- : 5,0 10		-,- :0,010
		Term Loan, 7.06%, Maturing	
	787,500	October 31, 2009	794,062
St. Mary's Cement, Inc.		Tama Loca (000 M. ()	
	5,855,176	Term Loan, 6.98%, Maturing December 4, 2010	5,946,663
Stile Acquisition Corp.			
		Term Loan, 7.11%, Maturing April	
	2,137,823	6, 2013	2,125,797
Stile U.S. Acquisition Corp.		Term Loan, 7.11%, Maturing April	
	2,141,465	6, 2013	2,129,419
Sugarloaf Mills, L.P.			

	1,500,000	Term Loan, 5.75%, Maturing April 7, 2007	1,507,500
TE / Tousa Senior, LLC	1,500,000	7,2007	1,507,500
	1,575,000	Term Loan, 7.75%, Maturing July 29, 2008	1,592,719
The Woodlands Community Property Co.			
	1,017,834	Term Loan, 7.24%, Maturing November 30, 2007	1,025,468
	1,294,269	Term Loan, 9.24%, Maturing November 30, 2007	1,313,683
Tousa / Kolter, LLC			
	2,070,000	Term Loan, 6.27%, Maturing January 7, 2008 ⁽²⁾	2,080,350
TRU 2005 RE Holding Co.			
	4,100,000	Term Loan, 7.83%, Maturing December 9, 2008	4,107,048
Trustreet Properties, Inc.			
	1,465,000	Term Loan, 6.83%, Maturing April 8, 2010	1,480,566
United Subcontractors, Inc.			
	825,000	Term Loan, 11.95%, Maturing June 27, 2013	827,062
			\$ 65,255,322

See notes to financial statements

Principal			
Amount		Borrower/Tranche Description	Value
Business Equipment and Services 6.6%			
Acco Brands Corp.			
\$	1,530,875	Term Loan, 6.67%, Maturing August 17, 2012	\$ 1,545,227
	1,550,075	August 17, 2012	φ 1,545,227
Affinion Group, Inc.		Term Loan, 7.50%, Maturing	
	2,193,023	October 17, 2012	2,202,618
Ilied Security Holdings, LLC			
		Term Loan, 8.86%, Maturing June	
	1,612,125	30, 2010	1,624,216
Baker & Taylor, Inc.			
	2,200,000	Term Loan, 11.84%, Maturing May 6, 2011	2,222,000
	2,200,000	May 0, 2011	2,222,000
Buhrmann US, Inc.		Term Loan, 6.56%, Maturing	
	3,123,380	December 31, 2010	3,162,422
ynCorp International, LLC			
,,,,		Term Loan, 7.63%, Maturing	
	1,217,700	February 11, 2011	1,234,443
ate Gourmet Borrower, LLC			
		Term Loan, 7.00%, Maturing	
	183,333	March 9, 2012	185,854
	1,466,667	Term Loan, 7.64%, Maturing March 9, 2012	1,486,833
lobal Imaging Systems, Inc.	1,100,007	Much 7, 2012	1,100,000
nobal imaging Systems, ne.		Term Loan, 6.38%, Maturing May	
	482,666	10, 2010	486,135
nfo USA, Inc.			
		Term Loan, 6.75%, Maturing	
	623,438	February 14, 2012	627,334
ron Mountain, Inc.			
	2,298,053	Term Loan, 6.56%, Maturing April	2,320,555
	2,298,035	2, 2011	2,520,555
Language Line, Inc.		Term Loan, 9.35%, Maturing June	
	2,426,663	11, 2011	2,439,556
Aitchell International, Inc.	_,,	,	_,,
inchen international, inc.		Term Loan, 6.98%, Maturing	
	713,000	August 15, 2011	721,467
I.E.W. Holdings I, LLC			
		Term Loan, 7.89%, Maturing July	
	843,024	1, 2011	853,562
rotection One, Inc.			
	918,938	Term Loan, 7.36%, Maturing April 18, 2011	926,692
CIS Holdings LLC	710,750	10, 2011	920,092
GIS Holdings, LLC		Term Loan, 7.48%, Maturing	
	1,147,125	February 15, 2013	1,151,427
erena Software, Inc.			
		Term Loan, 7.41%, Maturing	
	600,000	March 10, 2013	608,312
GS International, Inc.			

	698,250	Term Loan, 7.29%, Maturing December 30, 2011	706,978
Sungard Data Systems, Inc.			
	13,001,750	Term Loan, 7.22%, Maturing February 11, 2013	13,167,756
Transaction Network Services, Inc.			
	783,819	Term Loan, 6.64%, Maturing May 4, 2012	787,738
US Investigations Services, Inc.			
	1,185,154	Term Loan, 7.43%, Maturing October 14, 2012	1,203,672
	543,989	Term Loan, 7.43%, Maturing October 14, 2013	552,149
Western Inventory Services			
	525,000	Term Loan, 11.75%, Maturing October 14, 2011	528,937

Principal			
Amount		Borrower/Tranche Description	Value
Business Equipment and Services (continued)			
Williams Scotsman, Inc.			
\$	750,000	Term Loan, 7.13%, Maturing June 28, 2010	\$ 757,031
			\$ 41,502,914
Cable and Satellite Television 6.1%			
Adelphia Communications Corp.			
\$	3,376,220	DIP Loan, 6.94%, Maturing August 7, 2006	\$ 3,393,101
Atlantic Broadband Finance, LLC			
	4,294,434	Term Loan, 7.62%, Maturing September 1, 2011	4,366,903
Bragg Communications, Inc.			
	1,034,250	Term Loan, 6.81%, Maturing August 31, 2011	1,049,117
Bresnan Broadband Holdings, LL			
	1,200,000	Term Loan, 9.42%, Maturing March 29, 2014	1,233,000
Canadian Cable Acquisition Co., Inc.			
	1,477,500	Term Loan, 7.96%, Maturing July 30, 2011	1,496,892
Cebridge Connections, Inc.			
	1,479,800	Term Loan, 8.00%, Maturing February 23, 2009	1,487,199
	1,568,000	Term Loan, 10.95%, Maturing February 23, 2010	1,630,720
CSC Holdings, Inc.			
	3,000,000	Term Loan, 6.66%, Maturing March 29, 2013	3,016,560
Insight Midwest Holdings, LLC			
	7,072,139	Term Loan, 7.00%, Maturing December 31, 2009	7,162,549
Liberty Cablevision of Puerto Rico, Ltd.			
	400,000	Term Loan, 7.09%, Maturing March 1, 2013	403,750
MCC Iowa, LLC			
	5,895,450	Term Loan, 6.79%, Maturing February 3, 2014	5,935,521
Mediacom Illinois, LLC			
	2,784,750	Term Loan, 7.01%, Maturing March 31, 2013	2,804,330

UGS Corp.			
	2,297,293	Term Loan, 7.00%, Maturing March 31, 2012	2,327,922
UPC Broadband Holdings B.V.			
	2,390,000	Term Loan, 7.33%, Maturing September 30, 2012	2,405,435
			\$ 38,712,999
Chemicals and Plastics 8.5%			
Basell Af S.A.R.L.			
\$	312,500	Term Loan, 7.31%, Maturing August 1, 2013	\$ 317,969
	62,500	Term Loan, 7.31%, Maturing August 1, 2013	63,594
	312,500	Term Loan, 8.00%, Maturing August 1, 2014	317,969
	62,500	Term Loan, 8.00%, Maturing August 1, 2014	63,594
Brenntag Holding GmbH and Co. KG			
	373,091	Term Loan, 7.44%, Maturing December 23, 2013	379,154
	1,526,909	Term Loan, 7.44%, Maturing December 23, 2013	1,552,103
	1,000,000	Term Loan, 11.43%, Maturing December 23, 2015	1,030,000

See notes to financial statements

Principal			
Amount		Borrower/Tranche Description	Value
hemicals and Plastics (continued)			
elanese Holdings, LLC			
\$	4,442,952	Term Loan, 6.98%, Maturing April 6, 2011	\$ 4,514,594
Gentek, Inc.	т,тт2,752	0, 2011	φ τ,51τ,59τ
benek, me.		Term Loan, 7.06%, Maturing	
	554,161	February 25, 2011	558,231
	800,000	Term Loan, 9.32%, Maturing February 25, 2012	807,125
ercules, Inc.	,		, .
, ,		Term Loan, 6.53%, Maturing	
	867,300	October 8, 2010	876,380
lexion Specialty Chemicals, Inc.		Term Loan, 4.73%, Maturing May	
	170,000	31, 2012	170,496
	(10.000	Term Loan, 7.50%, Maturing May	
	640,300	31, 2012 Term Loan, 7.50%, Maturing May	642,168
	969,970	31, 2012	972,800
luntsman, LLC			
	5 (20 (02	Term Loan, 6.68%, Maturing	5 (77 449
	5,638,682	August 16, 2012	5,677,448
neos Group		Term Loan, 7.34%, Maturing	
	1,625,000	December 14, 2013	1,649,885
	1,625,000	Term Loan, 7.84%, Maturing December 14, 2014	1,649,885
nnophos, Inc.	1,025,000	December 14, 2014	1,049,005
inopios, ne.		Term Loan, 7.23%, Maturing	
	853,172	August 13, 2010	865,614
nvista B.V.			
	2,644,833	Term Loan, 6.75%, Maturing April 29, 2011	2,672,384
	2,011,000	Term Loan, 6.75%, Maturing April	2,072,001
	1,344,453	29, 2011	1,358,458
SP Chemo, Inc.		Term Lean (500 Meterine	
	2,200,000	Term Loan, 6.50%, Maturing February 16, 2013	2,220,282
Kraton Polymer, LLC	, ,		, , , -
		Term Loan, 7.49%, Maturing	
	3,274,909	December 23, 2010	3,283,096
Aosaic Co.		Term Loan, 6.19%, Maturing	
	1,425,600	February 21, 2012	1,440,034
Jalco Co.			
		Term Loan, 6.57%, Maturing	(()()))
	6,533,675	November 4, 2010	6,616,254
PQ Corp.		Term Loan, 7.00%, Maturing	
	1,264,111	February 11, 2012	1,283,335
rofessional Paint, Inc.			
	0/0 550	Term Loan, 7.76%, Maturing	077 1/0
	869,559	September 30, 2011	877,168

Propex Fabrics, Inc.			
	955,769	Term Loan, 7.00%, Maturing July 31, 2012	962,937
Rockwood Specialties Group, Inc.			
	4,405,500	Term Loan, 7.13%, Maturing December 10, 2012	4,466,763
Solo Cup Co.			
	2,656,577	Term Loan, 7.53%, Maturing February 27, 2011	2,687,295
	550,000	Term Loan, 11.25%, Maturing March 31, 2012	562,719
Solutia, Inc.			
	750,000	DIP Loan, 8.33%, Maturing March 31, 2007	757,031
Wellman, Inc.			
	2,250,000	Term Loan, 8.68%, Maturing February 10, 2009	2,283,750
			\$ 53,580,515

Anount Borrower/Tranche Description Value Clothing / Textiles 0.2% St. John Knits International, Inc. 5 705,956 The William Carter Co. 776,910 Term Loan, 6.70%, Maturing July 785,003 Towards 3.3% 785,003 Conglomerates 3.3% 5 1,490,959 Conglomerates 3.3% 785,003 5 1,775,156 Bount, Inc. 785,003 5 1,775,156 785,003 5 1,775,156 785,003 5 1,775,156 785,003 5 1,775,156 786,910 349,075 785,003 5 1,775,156 1,079,075 785,013 5 1,316,316 10,013,16 10,013,16 10,013,16 10,013,16 1,010,12 2,	Principal			
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3,792,693 December 16, 2011 3,852,743 Polymer Group, Inc. Term Loan, 7.21%, Maturing 2,568,563 November 22, 2012 2,611,373 PP Acquisition Corp. Term Loan, 7.98%, Maturing	Johnson Diversey, Inc.			
Polymer Group, Inc. 2,568,563 PP Acquisition Corp. Term Loan, 7.21%, Maturing 2,568,563 November 22, 2012 2,611,373 Term Loan, 7.98%, Maturing		3 702 603		3 852 7/3
Term Loan, 7.21%, Maturing 2,568,563 November 22, 2012 2,611,373 PP Acquisition Corp. Term Loan, 7.98%, Maturing		5,792,095	Detember 10, 2011	5,052,745
2,568,563 November 22, 2012 2,611,373 PP Acquisition Corp. Term Loan, 7.98%, Maturing	Polymer Group, Inc.		Term Loan 7 21% Maturing	
PP Acquisition Corp. Term Loan, 7.98%, Maturing		2,568,563		2,611,373
Term Loan, 7.98%, Maturing	PP Acquisition Corp	,		,
	r requisition corp.		Term Loan, 7.98%, Maturing	
		2,484,409		2,515,464

Rexnord Corp.			
	3,175,851	Term Loan, 7.11%, Maturing December 31, 2011	3,214,889
			\$ 20,997,992
Containers and Glass Products 6.1%			
Berry Plastics Corp.			
\$	2,114,738	Term Loan, 6.84%, Maturing December 2, 2011	\$ 2,136,767
BWAY Corp.			
	510,593	Term Loan, 6.81%, Maturing June 30, 2011	517,933
Consolidated Container Holding, LLC			
	1,179,000	Term Loan, 8.37%, Maturing December 15, 2008	1,185,632
Crown Americas, Inc.			
	625,000	Term Loan, 6.44%, Maturing November 15, 2012	628,711
Dr. Pepper / Seven Up Bottling Group, Inc.			
	5,926,371	Term Loan, 6.93%, Maturing December 19, 2010	5,976,745
Graham Packaging Holdings Co.			
	4,345,001	Term Loan, 7.11%, Maturing October 7, 2011	4,399,765
	375,000	Term Loan, 7.38%, Maturing October 7, 2011	379,727
	1,428,571	Term Loan, 9.25%, Maturing April 7, 2012	1,465,179

See notes to financial statements

Principal			
Amount		Borrower/Tranche Description	Value
Containers and Glass Products (continued)			
Graphic Packaging International, Inc.			
\$	5,427,325	Term Loan, 7.44%, Maturing August 8, 2010	\$ 5,516,490
IPG (US), Inc.	5,427,525	August 0, 2010	φ 5,510,470
n o (ob), no.		Term Loan, 7.16%, Maturing July	
	2,152,225	28, 2011	2,183,611
JSG Acquisitions			
	1,845,000	Term Loan, 7.40%, Maturing December 31, 2013	1,874,981
	1,010,000	Term Loan, 7.90%, Maturing	1,07 1,901
	1,845,000	December 13, 2014	1,874,981
Owens-Illinois, Inc.			
	1,216,832	Term Loan, 6.61%, Maturing April 1, 2007	1,219,874
	1,210,052	Term Loan, 6.71%, Maturing April	1,219,071
	788,429	1, 2008	791,385
	1,178,229	Term Loan, 6.78%, Maturing April 1, 2008	1,182,647
Smurfit-Stone Container Corp.	1,1,0,225	1, 2000	1,102,017
Sinum Stole Contailer Colp.		Term Loan, 4.73%, Maturing	
	589,195	November 1, 2010	597,775
	671,625	Term Loan, 7.13%, Maturing November 1, 2011	681,280
	071,020	Term Loan, 7.13%, Maturing	001,200
	1,477,977	November 1, 2011	1,499,223
	4,217,410	Term Loan, 7.19%, Maturing November 1, 2011	4,278,035
	.,,		\$ 38,390,741
Cosmetics / Toiletries 0.6%			\$ 50,570,711
American Safety Razor Co.			
American Safety Razor Co.		Term Loan, 7.56%, Maturing	
\$	895,574	February 28, 2012	\$ 904,529
Prestige Brands, Inc.			
	1,764,000	Term Loan, 7.23%, Maturing April 6, 2011	1,787,888
Revlon Consumer Products Corp.	1,704,000	0, 2011	1,707,000
Te non consumer i roducts corp.		Term Loan, 10.85%, Maturing July	
	945,000	9, 2010	970,988
			\$ 3,663,405
Drugs 1.1%			
Patheon, Inc.			
\$	1,825,000	Term Loan, 6.91%, Maturing December 14, 2011	\$ 1,838,688
Warner Chilcott Corp.	1,025,000	December 17, 2011	φ 1,050,000
wanter Childon Corp.		Term Loan, 7.19%, Maturing June	
	8,833	30, 2006	8,909
	44,164	Term Loan, 7.40%, Maturing January 12, 2012	44,544
	44,104	Term Loan, 7.39%, Maturing	44,044
	3,104,839	January 18, 2012	3,130,342
	577 072	Term Loan, 7.61%, Maturing	582 720
	577,972	January 18, 2012	582,720

	1,251,098	Term Loan, 7.61%, Maturing January 18, 2012	1,261,375
	-,		\$ 6,866,578
Ecological Services and Equipment 2.3%			
Alderwoods Group, Inc.			
\$	212,883	Term Loan, 6.85%, Maturing September 29, 2009	\$ 214,812
Allied Waste Industries, Inc.			
	1,310,943	Term Loan, 4.88%, Maturing January 15, 2012	1,316,976
	3,376,347	Term Loan, 6.76%, Maturing January 15, 2012	3,393,229
Principal			
Amount		Borrower/Tranche Description	Value
Ecological Services and Equipment (continued)			
Envirocare of Utah, LLC			
\$	1,383,295	Term Loan, 7.85%, Maturing April 15, 2010	\$ 1,400,874

\$	1,383,295	15, 2010	\$ 1,400,874
Ψ	1,505,275	Term Loan, 10.60%, Maturing	φ 1,400,074
	500,000	April 15, 2012	510,625
Environmental Systems, Inc.		•	
Environmental Systems, me.		Term Loan, 8.48%, Maturing	
	1,107,393	December 12, 2008	1,114,314
		Term Loan, 14.95%, Maturing	
	2,500,000	December 12, 2010	2,562,500
ESI Corp.			
		Term Loan, 6.76%, Maturing	
	970,588	January 20, 2012	983,024
Sensus Metering Systems, Inc.			
		Term Loan, 7.35%, Maturing	
	315,326	December 17, 2010	318,874
		Term Loan, 7.43%, Maturing	
	2,373,913	December 17, 2010	2,400,620
			\$ 14,215,848
Electronics / Electrical 3.6%			
AMI Semiconductor, Inc.		Torm Loop 6 50% Maturing April	
\$	2,071,347	Term Loan, 6.50%, Maturing April 1, 2012	\$ 2,086,018
	2,071,347	1, 2012	\$ 2,000,010
Aspect Software, Inc.		Town Loop 7 440 Materia	
	1,150,000	Term Loan, 7.44%, Maturing September 22, 2010	1,166,531
	1,150,000	September 22, 2010	1,100,551
Communications & Power, Inc.			
	1,022,222	Term Loan, 8.08%, Maturing July 23, 2010	1,032,444
	1,022,222	25, 2010	1,052,444
Enersys Capital, Inc.			
	1 000 750	Term Loan, 6.82%, Maturing	1 004 250
	1,080,750	March 17, 2011	1,094,259
Fairchild Semiconductor Corp.			
	1.040.000	Term Loan, 6.63%, Maturing	1.0(2.(70
	1,949,060	December 31, 2010	1,963,678
FCI International S.A.S.			
	200 454	Term Loan, 7.73%, Maturing	211.220
	208,464	November 1, 2013	211,330
	216 526	Term Loan, 7.73%, Maturing	219 421
	216,536	November 1, 2013 Term Loan, 8.23%, Maturing	218,431
	216,536	November 1, 2013	219,513
	210,550	Term Loan, 8.23%, Maturing	217,515
	208,464	November 1, 2013	211,330
	200,101		_11,000

Infor Global Solutions

		Term Loan, 7.80%, Maturing April	
	119,008	18, 2011	119,207
		Term Loan, 7.80%, Maturing April	
	535,537	18, 2011	536,430
		Term Loan, 7.80%, Maturing April	
	245,455	18, 2011	245,864
		Term Loan, 12.05%, Maturing	
	50,478	April 18, 2012	50,951
		Term Loan, 12.05%, Maturing	
	234,783	April 18, 2012	236,250
		Term Loan, 12.05%, Maturing	
	389,739	April 18, 2012	392,175
	20,,,,,,,		
Invensys International Holdings Limited			
		Term Loan, 8.50%, Maturing	
	1,056,858	September 4, 2009	1,070,069
Network Solutions, LLC			
		Term Loan, 9.96%, Maturing	
	962,588	January 9, 2012	967,400
	,002,000	vanaal j >, 2012	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Open Solutions, Inc.			
		Term Loan, 11.33%, Maturing	
	1,050,000	March 3, 2012	1,077,563
Rayovac Corp.			
		Term Loan, 7.41%, Maturing	
	3,453,516	February 7, 2012	3,479,417
	5,755,510	1 columy 7, 2012	5,77,7717

See notes to financial statements

Principal			
Amount		Borrower/Tranche Description	Value
Electronics / Electrical (continued)			
Security Co., Inc.		Term Loan, 8.25%, Maturing June	
\$	982,516	30, 2010	\$ 991,113
		Term Loan, 12.63%, Maturing	
	1,000,000	June 30, 2011	1,013,750
SSA Global Technologies, Inc.		Tama Lang (070 Mataria	
	496,250	Term Loan, 6.97%, Maturing September 22, 2011	501,213
Felcordia Technologies, Inc.	.,		
leteorum reennonogies, mei		Term Loan, 7.31%, Maturing	
	2,706,431	September 15, 2012	2,709,251
Vertafore, Inc.			
	850,000	Term Loan, 10.87%, Maturing January 31, 2013	862,219
Viasystems, Inc.	650,000	January 51, 2015	002,219
viasystems, me.		Term Loan, 11.00%, Maturing	
	490,656	September 30, 2009	495,256
			\$ 22,951,662
Equipment Leasing 2.0%			
Ashtead Group, PLC			
		Term Loan, 6.50%, Maturing	
\$	990,000	November 12, 2009	\$ 1,001,447
Maxim Crane Works, L.P.			
	1,173,840	Term Loan, 6.94%, Maturing January 28, 2010	1,190,714
The Hertz Corp.	1,175,010	Sundary 20, 2010	1,170,711
The field colp.		Term Loan, 0.00%, Maturing	
	468,800	December 21, 2012 ⁽²⁾	473,728
	400,000	Term Loan, 4.93%, Maturing December 21, 2012	404,558
	400,000	Term Loan, 7.10%, Maturing	404,338
	2,724,372	December 21, 2012	2,755,413
United Rentals, Inc.			
	1 101 050	Term Loan, 6.83%, Maturing	1 125 022
	1,121,250	February 14, 2011 Term Loan, 7.00%, Maturing	1,135,032
	5,494,125	February 14, 2011	5,561,659
			\$ 12,522,551
Farming / Agriculture 0.3%			
Central Garden & Pet Co.			
		Term Loan, 6.52%, Maturing	
\$	2,075,000	February 28, 2014	\$ 2,088,834
			\$ 2,088,834
Financial Intermediaries 3.2%			
AIMCO Properties, L.P.			
\$	2 200 000	Term Loan, 6.36%, Maturing November 2, 2009	¢ 2 200 605
	3,300,000	November 2, 2009	\$ 3,320,625
Ameritrade Holding Corp.		Term Loan, 6.49%, Maturing	
	4,225,000	December 31, 2012	4,246,653

Coinstar, Inc.			
	527,373	Term Loan, 7.03%, Maturing July 7, 2011	535,284
Extensity S.A.R.L GEAC U.S.			
	825,000	Term Loan, 7.56%, Maturing March 14, 2011	828,609
Fidelity National Information Solutions, Inc.	025,000	Watch 14, 2011	020,007
ridenty National Information Solutions, Inc.		Term Loan, 6.60%, Maturing	
	6,418,367	March 9, 2013	6,467,587
Principal			
Amount		Borrower/Tranche Description	Value
Financial Intermediaries (continued)			
LPL Holdings, Inc.			
\$	3,615,938	Term Loan, 8.20%, Maturing June 30, 2013	\$ 3,655,489
	5,015,956	50, 2015	\$ 5,055,469
The Macerich Partnership, L.P.		Term Loan, 6.38%, Maturing April	
	1,210,000	25, 2010	1,217,563
			\$ 20,271,810
Food Products 3.0%			+ _ 0, , 0 - 0
Acosta, Inc.			
		Term Loan, 7.13%, Maturing	
\$	1,022,438	December 6, 2012	\$ 1,034,899
Advantage Sales & Marketing, Inc.			
0		Term Loan, 6.90%, Maturing	
	850,000	March 29, 2013	857,438
3F Bolthouse HoldCo, LLC			
	1 150 000	Term Loan, 10.37%, Maturing December 16, 2013	1 102 502
	1,150,000	December 10, 2013	1,182,583
Chiquita Brands, LLC		Term Loan, 7.00%, Maturing June	
	1,181,075	28, 2012	1,193,870
Del Monte Corp.			
		Term Loan, 6.50%, Maturing	
	871,200	February 8, 2012	875,665
Doane Pet Care Co.			
	5.47 250	Term Loan, 7.17%, Maturing	554775
	547,250	October 21, 2012	554,775
Dole Food Company, Inc.		Term Loan, 6.67%, Maturing April	
	162,791	12, 2013	163,028
		Term Loan, 6.72%, Maturing April	
	1,220,930	12, 2013 Torm Loon 6 81% Maturing April	1,222,710
	366,279	Term Loan, 6.81%, Maturing April 12, 2013	366,813
Herbalife International, Inc.			
		Term Loan, 6.75%, Maturing	
	223,365	December 21, 2010	225,459
Michael Foods, Inc.			
		Term Loan, 6.70%, Maturing	
	3,566,107	November 21, 2010	3,612,170
Pinnacle Foods Holdings Corp.			
	5,794,958	Term Loan, 8.24%, Maturing November 25, 2010	5,893,473
Daddy Iao Chaym Inc	5,174,250	November 25, 2010	5,075,475
Reddy Ice Group, Inc.		Term Loan, 6.79%, Maturing	
	1,970,000	August 9, 2012	1,989,700
			\$ 19,172,583
Food Service 3.4%			
000000000000000000000000000000000000000			

AFC Enterprises, Inc.			
•		Term Loan, 7.25%, Maturing May	
\$	605,870	11, 2011	\$ 611,171
Buffets, Inc.			
		Term Loan, 4.98%, Maturing June	
	418,182	28, 2009	421,318
		Term Loan, 8.20%, Maturing June	
	1,831,245	28, 2009	1,844,980
Burger King Corp.			
		Term Loan, 6.50%, Maturing June	
	2,431,784	30, 2012	2,443,727
Carrols Corp.			
	2,287,608	Term Loan, 7.38%, Maturing December 31, 2010	2,323,709

See notes to financial statements

Principal			
Amount		Borrower/Tranche Description	Value
Food Service (continued)			
CKE Restaurants, Inc.			
\$	342,600	Term Loan, 6.94%, Maturing May 1, 2010	\$ 346,454
Denny's, Inc.	542,000	1, 2010	\$ 540,454
Jenny S, nic.		Term Loan, 8.18%, Maturing	
	957,886	September 30, 2009	975,647
Domino's, Inc.			
		Term Loan, 6.49%, Maturing June	6011 500
	6,877,436	25, 2010	6,944,780
Dunkin' Brands, Inc.		Term Loan, 7.33%, Maturing	
	1,450,000	March 1, 2013	1,453,263
ack in the Box, Inc.	, , , , , , , , ,		, ,
		Term Loan, 6.52%, Maturing	
	2,932,499	January 8, 2011	2,964,880
Sagittarius Restaurants, LLC			
	400.000	Term Loan, 7.07%, Maturing March 29, 2013	405,500
Vaight Watcharg Teterretienel T	400,000	Watch 29, 2013	405,500
Weight Watchers International, Inc.		Term Loan, 6.58%, Maturing	
	911,125	March 31, 2010	912,453
			\$ 21,647,882
Food / Drug Retailers 2.2%			
Cumberland Farms, Inc.			
		Term Loan, 7.11%, Maturing	
\$	838,229	September 8, 2008	\$ 842,420
General Nutrition Centers, Inc.			
	1,008,028	Term Loan, 7.90%, Maturing December 7, 2009	1,024,094
	1,000,020	Revolving Loan, 0.00%, Maturing	1,027,027
	1,000,000	December 15, 2009 ⁽²⁾	985,000
Giant Eagle, Inc.			
	1 0 45 275	Term Loan, 6.42%, Maturing	1.057.107
	1,845,375	November 7, 2012	1,857,196
Roundy's Supermarkets, Inc.		Term Loan, 7.79%, Maturing	
	3,416,438	November 3, 2011	3,465,549
The Jean Coutu Group (PJC), Inc.			
		Term Loan, 7.62%, Maturing July	
	5,011,628	30, 2011	5,063,137
The Pantry, Inc.			
	798,000	Term Loan, 6.75%, Maturing January 2, 2012	806,729
	790,000	Junuary 2, 2012	\$ 14,044,125
Forest Products 3.4%			φ 1 4 ,044,123
Appleton Papers, Inc.		Term Loan, 7.00%, Maturing June	
\$	1,807,817	11, 2010	\$ 1,834,934
Boise Cascade Holdings, LLC			
0,	2,557,695		2,593,298

		Term Loan, 6.75%, Maturing	
Dualana Tashaalagiga Ing		October 29, 2011	
Buckeye Technologies, Inc.		Term Loan, 6.88%, Maturing	
	3,103,238	March 15, 2008	3,112,936
Georgia-Pacific Corp.		Town Loop 6 880/ Maturing	
	8,827,875	Term Loan, 6.88%, Maturing December 20, 2012	8,887,189
		Term Loan, 7.94%, Maturing	
	2,675,000	December 23, 2013	2,736,217
RLC Industries Co.		Term Loan, 6.48%, Maturing	
	1,105,071	February 24, 2010	1,111,287
D' ' 1			
Principal		Democra /Transle Decemention	¥7-1
Amount		Borrower/Tranche Description	Value
Forest Products (continued)			
Xerium Technologies, Inc.		Term Loan, 7.23%, Maturing	
\$	1,370,736	November 19, 2011	\$ 1,372,449
			\$ 21,648,310
Healthcare 9.8%			
Accellent, Inc.			
\$	349,125	Term Loan, 6.80%, Maturing November 22, 2012	\$ 351,743
Alliance Imaging, Inc.	519,125	1010100022, 2012	φ 551,715
i initiate i initiging, met		Term Loan, 7.56%, Maturing	
	1,119,752	December 29, 2011	1,125,876
Ameripath, Inc.		Term Loan, 6.83%, Maturing	
	870,000	October 31, 2012	880,060
AMN Healthcare, Inc.			
	525 000	Term Loan, 6.73%, Maturing	521 200
AMD HeldCa Inc	525,000	November 2, 2011	531,399
AMR HoldCo, Inc.		Term Loan, 6.84%, Maturing	
	1,255,811	February 10, 2012	1,272,686
Angiotech Pharmaceuticals, Inc.			
	525,000	Term Loan, 6.45%, Maturing March 23, 2013	527,051
Caremore Holdings, Inc.	525,000	March 20, 2015	527,001
		Term Loan, 8.23%, Maturing	
	900,000	February 28, 2013	907,032
Carl Zeiss Topco GMBH		Term Loan, 7.86%, Maturing	
	368,333	February 28, 2013	372,431
	726 667	Term Loan, 8.36%, Maturing	747 (05
	736,667	February 28, 2014 Term Loan, 10.61%, Maturing	747,625
	375,000	August 31, 2014	382,734
Community Health Systems, Inc.			
	7,132,848	Term Loan, 6.56%, Maturing August 19, 2011	7,209,377
Concentra Operating Corpratio	7,152,070	11050017,2011	1,207,511
operand corprate		Term Loan, 6.69%, Maturing	
	2,243,436	September 30, 2011	2,270,077
Conmed Corp.		Term Loan, 6.68%, Maturing April	
	1,100,000	13, 2013	1,112,719
CRC Health Corp.			

CRC Health Corp.

		Term Loan, 7.23%, Maturing	
	500,000	February 6, 2013	506,250
Davita Inc.			
		Term Loan, 6.95%, Maturing	
	7,104,630	October 5, 2012	7,190,475
DJ Orthopedics, LLC			
		Term Loan, 6.56%, Maturing April	
	350,000	7, 2013	350,000
Encore Medical IHC, Inc.			
		Term Loan, 7.65%, Maturing	
	1,426,745	October 4, 2010	1,442,796
FGX International, Inc.			
		Term Loan, 8.93%, Maturing	
	600,000	December 12, 2012	598,500
FHC Health Systems, Inc.			
		Term Loan, 10.82%, Maturing	
	928,571	December 18, 2009	947,143
		Term Loan, 12.82%, Maturing	
	650,000	December 18, 2009	663,000
		Term Loan, 13.82%, Maturing	
	500,000	February 7, 2011	508,750
Fresenius Medical Care Holdings			
		Term Loan, 6.38%, Maturing	
	3,775,000	March 31, 2013	3,782,863

See notes to financial statements

Principal			
Amount		Borrower/Tranche Description	Value
Healthcare (continued)			
Gentiva Health Services, Inc.			
\$	820,541	Term Loan, 7.27%, Maturing	\$ 830,627
Fealthcare Partners, LLC	820,341	February 28, 2014	\$ 850,027
leanneare Partners, LLC		Term Loan, 6.89%, Maturing	
	876,679	March 2, 2011	885,994
IealthSouth Corp.			
	2,125,000	Term Loan, 8.15%, Maturing March 10, 2013	2,150,993
Vinatia Concenta Inc	2,123,000	Watch 10, 2015	2,130,993
Kinetic Concepts, Inc.		Term Loan, 6.73%, Maturing	
	1,731,561	August 11, 2010	1,753,566
einer Health Products, Inc.			
	077 500	Term Loan, 8.61%, Maturing May	001 640
ifaann Haldings In-	977,588	27, 2011	991,640
Lifecare Holdings, Inc.		Term Loan, 7.07%, Maturing	
	870,625	August 11, 2012	828,363
ifepoint Hospitals, Inc.			
	2 025 102	Term Loan, 6.19%, Maturing April	2.0(2.00)
	3,937,182	15, 2012	3,962,884
lagellan Health Services, Inc.		Term Loan, 4.71%, Maturing	
	1,111,111	August 15, 2008	1,125,000
		Term Loan, 7.16%, Maturing	
	1,250,000	August 15, 2008	1,265,625
Aatria Healthcare, Inc.		Term Loan, 7.02%, Maturing	
	96,154	January 19, 2007	96,394
		Term Loan, 11.52%, Maturing	
	500,000	January 19, 2007 Term Loan, 7.15%, Maturing	509,063
	203,337	January 19, 2012	204,989
Aultiplan Merger Corp.			
		Term Loan, 6.86%, Maturing April	
	525,000	12, 2013	531,563
National Mentor, Inc.		Torm Loop 7 250 Maturing	
	1,245,946	Term Loan, 7.35%, Maturing September 30, 2011	1,252,175
Jational Rental Institutes, Inc.		• ·	
		Term Loan, 9.00%, Maturing	
	875,000	March 31, 2013	885,118
ER-SE Technologies, Inc.		Torm Loop 7 220 Maturing	
	885,057	Term Loan, 7.23%, Maturing January 6, 2013	897,227
Quintiles Transnational Corp.		·······, ····	<i></i>
carries transmutorial corp.		Term Loan, 8.82%, Maturing	
	1,700,000	March 31, 2014	1,732,140
Renal Advantage, Inc.			
	348,250	Term Loan, 7.42%, Maturing October 5, 2012	352,494
alaat Madiaal Helding Corr	546,230		332,494
Select Medical Holding Corp.			

	2,176,781	Term Loan, 6.52%, Maturing February 24, 2012	2,161,060
Sunrise Medical Holdings, Inc.	, ,		, . ,
	968,577	Term Loan, 8.06%, Maturing May 13, 2010	970,999
Talecris Biotherapeutics, Inc.			
	999,900	Term Loan, 8.02%, Maturing March 31, 2010	1,004,900
Vanguard Health Holding Co., LLC			
	2,209,648	Term Loan, 6.95%, Maturing September 23, 2011	2,240,375
VWR International, Inc.			
	1,780,079	Term Loan, 7.34%, Maturing April 7, 2011	1,807,338
			\$ 62,121,114

Principal			
Amount		Borrower/Tranche Description	Value
Home Furnishings 1.5%			
Knoll, Inc.			
\$	1,653,750	Term Loan, 6.73%, Maturing October 3, 2012	\$ 1,678,556
National Bedding Co., LLC			
	550,000	Term Loan, 9.91%, Maturing August 31, 2012	560,656
Sealy Mattress Co.			
	2,504,867	Term Loan, 6.62%, Maturing April 6, 2012	2,537,353
Simmons Co.			
	4,827,805	Term Loan, 7.35%, Maturing December 19, 2011	4,910,785