

EATON VANCE SENIOR FLOATING RATE TRUST
Form N-Q
September 29, 2006

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act File Number

811-21411

Eaton Vance Senior Floating-Rate Trust

(Exact Name of Registrant as Specified in Charter)

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

(Address of Principal Executive Offices)

02109

(Zip code)

Alan R. Dynner, Esq.

Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109

(Name and Address of Agent for Services)

Registrant's Telephone Number, Including Area Code:

(617) 482-8260

Date of Fiscal Year End:

October 31

Date of Reporting Period:

July 31, 2006

Item 1. Schedule of Investments

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Eaton Vance Senior Floating-Rate Trust

as of July 31, 2006

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior, Floating Rate Interests 138.1% (1)

Principal Amount	Borrower/Tranche Description	Value
Aerospace and Defense 3.3%		
	Alliant Techsystems, Inc.	
\$ 564,375	Term Loan, 6.50%, Maturing March 31, 2009	\$ 565,433
	Awac Capital, Inc.	
2,523,639	Term Loan, 11.50%, Maturing March 22, 2013	2,542,566
	Delta Air Lines, Inc.	
2,075,000	Term Loan, 12.77%, Maturing March 27, 2008	2,144,512
	Dresser Rand Group, Inc.	
1,452,063	Term Loan, 7.27%, Maturing October 29, 2011	1,464,224
	DRS Technologies, Inc.	
1,022,438	Term Loan, 6.89%, Maturing January 31, 2013	1,026,431
	Hexcel Corp.	
1,731,394	Term Loan, 7.19%, Maturing March 1, 2012	1,735,723
	IAP Worldwide Services, Inc.	
970,125	Term Loan, 8.50%, Maturing December 30, 2012	974,168
	K&F Industries, Inc.	
1,556,018	Term Loan, 7.40%, Maturing November 18, 2012	1,558,693
	Mid-Western Aircraft Systems, Inc.	
1,910,700	Term Loan, 7.75%, Maturing December 31, 2011	1,920,970
	Standard Aero Holdings, Inc.	
1,435,821	Term Loan, 7.67%, Maturing August 24, 2012	1,436,719
	Transdigm, Inc.	
1,625,000	Term Loan, 7.45%, Maturing June 23, 2013	1,630,840
	Vought Aircraft Industries, Inc.	
2,154,153	Term Loan, 8.00%, Maturing December 17, 2011	2,173,002
	Wam Aquisition, S.A.	
695,118	Term Loan, 8.25%, Maturing April 8, 2013	702,395
695,118	Term Loan, 8.75%, Maturing April 8, 2014	705,436
	Wyle Laboratories, Inc.	
265,608	Term Loan, 7.88%, Maturing January 28, 2011	267,517
		\$ 20,848,629
Air Transport 0.3%		
	United Airlines, Inc.	
1,400,000	Term Loan, 8.63%, Maturing February 1, 2012	1,417,646
200,000	Term Loan, 9.19%, Maturing February 1, 2012	202,521
		\$ 1,620,167
Automotive 7.7%		
	Accuride Corp.	
2,556,073	Term Loan, 7.31%, Maturing January 31, 2012	2,563,102
	AE Europe Group, LLC	
811,786	Term Loan, 8.40%, Maturing October 11, 2011	815,845

Affina Group, Inc.			
\$	1,440,285	Term Loan, 8.50%, Maturing November 30, 2011	\$ 1,445,326
Axletech International Holding, Inc.			
1,750,000		Term Loan, 12.01%, Maturing April 22, 2013	1,763,125
Collins & Aikman Products Co.			
695,155		Term Loan, 11.75%, Maturing August 31, 2011	596,840
CSA Acquisition Corp.			
497,500		Term Loan, 8.00%, Maturing December 23, 2011	500,998
605,560		Term Loan, 8.00%, Maturing December 23, 2011	608,588
974,159		Term Loan, 8.00%, Maturing December 23, 2011	979,030
Dana Corp.			
1,050,000		DIP Loan, 7.65%, Maturing April 13, 2008	1,052,078
Dayco Products, LLC			
2,025,000		Term Loan, 8.03%, Maturing June 21, 2011	2,042,298
Dura Operating Corp.			
1,100,000		Term Loan, 9.11%, Maturing May 3, 2011	1,108,250
Exide Technologies, Inc.			
600,067		Term Loan, 11.25%, Maturing May 5, 2010	630,071
607,421		Term Loan, 11.25%, Maturing May 5, 2010	637,792
Federal-Mogul Corp.			
7,434,538		Revolving Loan, 6.89%, Maturing December 9, 2006 (2)	7,253,381
2,559,019		Term Loan, 7.65%, Maturing December 9, 2006	2,505,172
Goodyear Tire & Rubber Co.			
880,000		Term Loan, 4.73%, Maturing April 30, 2010	881,808
2,950,000		Term Loan, 7.95%, Maturing April 30, 2010	2,966,901
1,000,000		Term Loan, 8.70%, Maturing March 1, 2011	1,009,625
HLI Operating Co., Inc.			
1,807,182		Term Loan, 8.83%, Maturing June 3, 2009	1,832,031
Insurance Auto Auctions, Inc.			
875,000		Term Loan, 6.77%, Maturing May 19, 2012 (2)	879,102
Key Automotive Group			
1,341,590		Term Loan, 8.56%, Maturing June 20, 2009	1,352,490
Keystone Automotive Operations, Inc.			
1,616,875		Term Loan, 7.99%, Maturing October 30, 2010	1,616,875
R.J. Tower Corp.			
1,725,000		DIP Revolving Loan, 8.25%, Maturing February 2, 2007	1,747,102
Tenneco Automotive, Inc.			
1,994,254		Term Loan, 7.19%, Maturing December 12, 2009	2,009,460
1,656,896		Term Loan, 7.11%, Maturing December 12, 2010	1,669,530
TI Automotive, Ltd.			
1,194,561		Term Loan, 8.87%, Maturing June 30, 2011	1,181,122
TRW Automotive, Inc.			
4,528,899		Term Loan, 7.19%, Maturing June 30, 2012	4,526,698

		United Components, Inc.	
\$	1,767,824	Term Loan, 7.41%, Maturing June 30, 2010	\$ 1,776,663
			\$ 47,951,303
Beverage and Tobacco 1.7%			
		Alliance One International, Inc.	
770,250		Term Loan, 8.49%, Maturing May 13, 2010	776,027
		Culligan International Co.	
1,021,157		Term Loan, 7.37%, Maturing September 30, 2011	1,021,477
		National Dairy Holdings, L.P.	
790,000		Term Loan, 7.40%, Maturing March 15, 2012	792,962
		National Distribution Co.	
690,800		Term Loan, 11.90%, Maturing June 22, 2010	692,527
		Reynolds American, Inc.	
2,950,000		Term Loan, 7.26%, Maturing May 31, 2012	2,967,747
		Southern Wine & Spirits of America, Inc.	
3,751,931		Term Loan, 7.00%, Maturing June 1, 2012	3,761,311
		Sunny Delight Beverages Co.	
386,884		Term Loan, 11.39%, Maturing August 20, 2010	383,257
			\$ 10,395,308
Building and Development 10.0%			
		AP-Newkirk Holdings, LLC	
1,744,782		Term Loan, 7.90%, Maturing December 21, 2007	1,750,235
		Biomed Realty, L.P.	
3,055,000		Term Loan, 7.60%, Maturing May 31, 2010	3,062,637
		Capital Automotive REIT	
1,294,241		Term Loan, 7.10%, Maturing December 16, 2010 REIT	1,295,679
		DMB / CH II, LLC	
212,500		Term Loan, 7.84%, Maturing December 22, 2008	213,031
		Epco / Fantome, LLC	
1,525,000		Term Loan, 8.50%, Maturing November 23, 2010	1,528,812
		Formica Corp.	
1,022,438		Term Loan, 8.48%, Maturing March 15, 2013	1,025,633
		FT-FIN Acquisition, LLC	
859,230		Term Loan, 7.13%, Maturing November 17, 2007	861,378
		Gables GP, Inc.	
776,343		Term Loan, 7.10%, Maturing September 30, 2006	777,394
		General Growth Properties, Inc.	
2,000,000		Term Loan, 6.65%, Maturing February 24, 2011	1,977,386
		Hovstone Holdings, LLC	
1,230,000		Term Loan, 7.68%, Maturing February 28, 2009	1,233,075
		Kyle Acquisition Group, LLC	
730,712		Term Loan, 7.38%, Maturing July 20, 2010	730,712
		Landsource Communities, LLC	
6,011,000		Term Loan, 7.88%, Maturing March 31, 2010	6,022,271

	Lanoga Corp.	
\$ 1,250,000	Term Loan, 7.25%, Maturing June 29, 2013	\$ 1,250,391
	LNR Property Corp.	
2,800,000	Term Loan, 8.11%, Maturing July 3, 2011	2,816,918
	MAAX Corp.	
709,867	Term Loan, 8.40%, Maturing June 4, 2011	706,318
	Mattamy Funding Partnership	
500,000	Term Loan, 7.48%, Maturing April 11, 2013	501,250
	Mueller Group, Inc.	
2,690,378	Term Loan, 7.65%, Maturing October 3, 2012	2,707,193
	NCI Building Systems, Inc.	
737,280	Term Loan, 6.71%, Maturing June 18, 2010	738,662
	Newkirk Master, L.P.	
3,901,283	Term Loan, 7.10%, Maturing August 11, 2008	3,913,475
	Nortek, Inc.	
2,746,063	Term Loan, 7.40%, Maturing August 27, 2011	2,742,202
	November 2005 Land Investors	
997,500	Term Loan, 8.25%, Maturing May 31, 2011	999,994
	Panolam Industries Holdings, Inc.	
593,778	Term Loan, 8.25%, Maturing September 30, 2012	598,231
	Ply Gem Industries, Inc.	
104,426	Term Loan, 7.21%, Maturing August 15, 2011	104,295
1,566,387	Term Loan, 7.21%, Maturing August 15, 2011	1,564,429
	South Edge, LLC	
787,500	Term Loan, 7.44%, Maturing October 31, 2009	790,453
	St. Mary's Cement, Inc.	
5,840,201	Term Loan, 7.50%, Maturing December 4, 2010	5,854,802
	Stile Acquisition Corp.	
2,132,424	Term Loan, 7.49%, Maturing April 6, 2013	2,094,535
	Stile U.S. Acquisition Corp.	
2,136,057	Term Loan, 7.49%, Maturing April 6, 2013	2,098,103
	TE / Touse Senior, LLC	
1,575,000	Term Loan, 7.75%, Maturing August 1, 2008	1,569,094
	The Woodlands Community Property Co.	
1,013,668	Term Loan, 7.76%, Maturing November 30, 2007	1,021,271
1,269,538	Term Loan, 9.76%, Maturing November 30, 2007	1,288,581
	Touse / Kolter, LLC	
2,070,000	Term Loan, 6.72%, Maturing January 7, 2008 (2)	2,080,350
	TRU 2005 RE Holding Co.	
4,100,000	Term Loan, 8.35%, Maturing December 9, 2008	4,082,062
	Truststreet Properties, Inc.	
1,465,000	Term Loan, 7.35%, Maturing April 8, 2010	1,473,241
	United Subcontractors, Inc.	
825,000	Term Loan, 12.86%, Maturing May 27, 2013	825,000
		\$ 62,299,093

Business Equipment and Services 7.2%			
	Acco Brands Corp.		
\$ 1,406,750	Term Loan, 7.12%, Maturing August 17, 2012	\$ 1,407,629	
	Activant Solutions, Inc.		
773,063	Term Loan, 7.19%, Maturing May 1, 2013	758,568	
	Affiliated Computer Services		
820,875	Term Loan, 7.40%, Maturing March 20, 2013	822,561	
	Affinion Group, Inc.		
2,139,535	Term Loan, 7.93%, Maturing October 17, 2012	2,152,239	
	Allied Security Holdings, LLC		
1,300,000	Term Loan, 10.25%, Maturing June 30, 2010	1,308,125	
	Aspect Software, Inc.		
2,025,000	Term Loan, 8.50%, Maturing July 11, 2011	2,026,899	
1,800,000	Term Loan, 12.56%, Maturing July 11, 2013	1,802,250	
	Buhrmann US, Inc.		
3,115,432	Term Loan, 7.01%, Maturing December 31, 2010	3,123,221	
	DynCorp International, LLC		
1,214,625	Term Loan, 8.06%, Maturing February 11, 2011	1,220,192	
	Gate Gourmet Borrower, LLC		
1,463,000	Term Loan, 8.25%, Maturing March 9, 2012	1,479,459	
183,333	Term Loan, 8.25%, Maturing March 9, 2012	185,396	
	Info USA, Inc.		
621,875	Term Loan, 7.25%, Maturing February 14, 2012	622,652	
	IPayment, Inc.		
947,625	Term Loan, 7.72%, Maturing May 10, 2013	947,625	
	Iron Mountain, Inc.		
2,292,205	Term Loan, 7.00%, Maturing April 2, 2011	2,297,936	
	Language Line, Inc.		
2,392,382	Term Loan, 9.74%, Maturing June 11, 2011	2,411,820	
	Mitchell International, Inc.		
711,209	Term Loan, 7.50%, Maturing August 15, 2011	714,098	
	N.E.W. Holdings I, LLC		
818,185	Term Loan, 8.63%, Maturing July 1, 2011	819,207	
	Protection One, Inc.		
916,641	Term Loan, 7.84%, Maturing April 18, 2011	918,933	
	Quintiles Transnational Corp.		
1,700,000	Term Loan, 9.50%, Maturing March 31, 2014	1,724,437	
	RGIS Holdings, LLC		
1,144,343	Term Loan, 8.00%, Maturing February 15, 2013	1,142,913	
	SGS International, Inc.		
696,500	Term Loan, 8.02%, Maturing December 30, 2011	699,112	
	Sungard Data Systems, Inc.		
12,969,000	Term Loan, 7.66%, Maturing February 11, 2013	13,041,951	
	Transaction Network Services, Inc.		
783,819	Term Loan, 7.39%, Maturing May 4, 2012	783,819	

US Investigations Services, Inc.		
\$ 1,185,154	Term Loan, 7.92%, Maturing October 14, 2012	\$ 1,188,117
543,989	Term Loan, 7.92%, Maturing October 14, 2012	545,689
Williams Scotsman, Inc.		
750,000	Term Loan, 7.00%, Maturing June 28, 2010	752,031
		\$ 44,896,879
Cable and Satellite Television 7.0%		
Atlantic Broadband Finance, LLC		
4,283,698	Term Loan, 7.99%, Maturing September 1, 2011	4,321,180
Bragg Communications, Inc.		
1,031,625	Term Loan, 7.23%, Maturing August 31, 2011	1,034,204
Bresnan Broadband Holdings, LLC		
1,200,000	Term Loan, 9.81%, Maturing March 29, 2014	1,228,500
Canadian Cable Acquisition Co., Inc.		
1,470,000	Term Loan, 8.50%, Maturing July 31, 2011	1,477,350
Charter Communications Operating, LLC		
12,118,808	Term Loan, 8.13%, Maturing April 28, 2013	12,151,335
CSC Holdings, Inc.		
2,992,500	Term Loan, 7.03%, Maturing March 29, 2013	2,978,184
Insight Midwest Holdings, LLC		
7,054,051	Term Loan, 7.44%, Maturing December 31, 2009	7,069,486
Mediacom Broadband Group		
5,895,450	Term Loan, 7.10%, Maturing January 31, 2015	5,871,037
Mediacom Illinois, LLC		
2,784,750	Term Loan, 7.09%, Maturing March 31, 2013	2,776,546
UGS Corp.		
2,297,293	Term Loan, 7.48%, Maturing March 31, 2012	2,299,686
UPC Broadband Holding B.V.		
1,195,000	Term Loan, 7.64%, Maturing March 31, 2013	1,193,890
1,195,000	Term Loan, 7.64%, Maturing December 31, 2013	1,193,890
		\$ 43,595,288
Chemicals and Plastics 8.7%		
Basell Af S.A.R.L.		
312,500	Term Loan, 7.73%, Maturing August 1, 2013	316,406
62,500	Term Loan, 7.73%, Maturing August 1, 2013	63,281
312,500	Term Loan, 8.23%, Maturing August 1, 2014	316,406
62,500	Term Loan, 8.23%, Maturing August 1, 2014	63,281
Brenntag Holding GmbH and Co. KG		
373,091	Term Loan, 8.08%, Maturing January 18, 2014	377,755
1,526,909	Term Loan, 8.08%, Maturing January 18, 2014	1,536,071
1,000,000	Term Loan, 12.08%, Maturing December 23, 2015	1,021,875
Celanese Holdings, LLC		
4,160,734	Term Loan, 7.50%, Maturing June 4, 2011	4,173,303

	Gentek, Inc.	
\$ 552,762	Term Loan, 7.56%, Maturing February 28, 2011	\$ 556,648
669,630	Term Loan, 9.76%, Maturing February 28, 2012	676,744
	Hercules, Inc.	
865,088	Term Loan, 7.01%, Maturing October 8, 2010	867,466
	Hexion Specialty Chemicals, Inc.	
807,538	Term Loan, 7.50%, Maturing May 5, 2013	800,724
3,717,462	Term Loan, 7.56%, Maturing May 5, 2013	3,686,094
	Huntsman, LLC	
5,638,682	Term Loan, 7.15%, Maturing August 16, 2012	5,619,296
	Ineos Group	
1,625,000	Term Loan, 7.34%, Maturing December 14, 2013	1,636,849
1,625,000	Term Loan, 7.84%, Maturing December 14, 2014	1,636,849
	Innophos, Inc.	
850,920	Term Loan, 7.70%, Maturing August 13, 2010	853,047
	Invista B.V.	
2,638,204	Term Loan, 7.00%, Maturing April 29, 2011	2,642,602
1,341,083	Term Loan, 7.00%, Maturing April 29, 2011	1,343,319
	ISP Chemo, Inc.	
2,194,500	Term Loan, 7.08%, Maturing February 16, 2013	2,196,850
	Kranton Polymers, LLC	
3,266,722	Term Loan, 7.44%, Maturing May 12, 2013	3,266,722
	Mosaic Co.	
1,422,000	Term Loan, 6.99%, Maturing February 21, 2012	1,422,445
	Nalco Co.	
6,533,675	Term Loan, 7.21%, Maturing November 4, 2010	6,535,720
	PQ Corp.	
1,260,920	Term Loan, 7.50%, Maturing February 11, 2012	1,263,546
	Professional Paint, Inc.	
725,000	Term Loan, 7.76%, Maturing May 31, 2012	728,625
350,000	Term Loan, 11.38%, Maturing May 31, 2013	353,500
	Rockwood Specialties Group, Inc.	
4,383,250	Term Loan, 7.49%, Maturing December 10, 2012	4,397,859
	Solo Cup Co.	
2,651,795	Term Loan, 7.84%, Maturing February 27, 2011	2,664,778
550,000	Term Loan, 9.66%, Maturing March 31, 2012	555,500
	Solutia, Inc.	
750,000	DIP Loan, 8.72%, Maturing March 31, 2007	755,156
	Wellman, Inc.	
2,250,000	Term Loan, 9.15%, Maturing February 10, 2009	2,258,788
		\$ 54,587,505
Clothing/Textiles 0.4%		
	Propex Fabrics, Inc.	
943,822	Term Loan, 7.76%, Maturing July 31, 2012	945,002
	St. John Knits International, Inc.	
695,480	Term Loan, 7.75%, Maturing March 23, 2012	695,480

		The William Carter Co.	
\$	728,703	Term Loan, 6.85%, Maturing July 14, 2012	\$ 727,792
			\$ 2,368,274
Conglomerates 3.0%			
		Amsted Industries, Inc.	
1,738,827		Term Loan, 7.46%, Maturing October 15, 2010	1,749,153
		Blount, Inc.	
344,753		Term Loan, 7.18%, Maturing August 9, 2010	348,344
		Education Management, LLC	
1,550,000		Term Loan, 8.06%, Maturing June 1, 2013	1,559,929
		Euramax International, Inc.	
608,052		Term Loan, 8.06%, Maturing June 28, 2012	611,548
501,316		Term Loan, 12.49%, Maturing June 28, 2013	504,136
248,684		Term Loan, 12.49%, Maturing June 28, 2013	250,083
		Goodman Global Holdings, Inc.	
1,065,995		Term Loan, 6.94%, Maturing December 23, 2011	1,064,828
		Jarden Corp.	
1,507,357		Term Loan, 7.25%, Maturing January 24, 2012	1,502,803
2,675,111		Term Loan, 7.50%, Maturing January 24, 2012	2,676,783
		Johnson Diversey, Inc.	
1,718,335		Term Loan, 7.63%, Maturing November 3, 2009	1,731,490
		Polymer Group, Inc.	
2,562,125		Term Loan, 7.74%, Maturing November 22, 2012	2,569,599
		PP Acquisition Corp.	
2,484,409		Term Loan, 8.40%, Maturing November 12, 2011	2,509,253
		Sensata Technologies Finance Co.	
800,000		Term Loan, 7.24%, Maturing April 27, 2013	796,643
		Terex Corp.	
725,000		Term Loan, 7.11%, Maturing July 13, 2013	727,719
			\$ 18,602,311
Containers and Glass Products 5.1%			
		Berry Plastics Corp.	
2,055,808		Term Loan, 7.15%, Maturing December 2, 2011	2,056,236
		Bluegrass Container Company	
380,000		Term Loan, 0.00%, Maturing June 30, 2013 (2)	382,018
1,270,000		Term Loan, 7.65%, Maturing June 30, 2013	1,276,745
284,848		Term Loan, 0.00%, Maturing December 30, 2013 (2)	288,765
890,152		Term Loan, 10.40%, Maturing December 30, 2013	902,391
		Consolidated Container Holding, LLC	
1,176,000		Term Loan, 8.38%, Maturing December 15, 2008	1,182,370
		Crown Americas, Inc.	
625,000		Term Loan, 6.95%, Maturing November 15, 2012	625,781
		Graham Packaging Holdings Co.	
4,334,000		Term Loan, 7.75%, Maturing October 7, 2011	4,351,154
374,051		Term Loan, 7.81%, Maturing October 7, 2011	375,531

\$ 1,428,571	Term Loan, 9.75%, Maturing April 7, 2012	\$ 1,450,000
	Graphic Packaging International, Inc.	
5,427,325	Term Loan, 7.92%, Maturing August 8, 2010	5,477,235
	IPG (US), Inc.	
2,146,763	Term Loan, 7.58%, Maturing July 28, 2011	2,161,968
	JSG Acquisitions	
1,845,000	Term Loan, 7.88%, Maturing December 1, 2013	1,874,981
1,845,000	Term Loan, 8.38%, Maturing December 1, 2013	1,874,981
	Owens-Brockway Glass Container	
1,625,000	Term Loan, 7.11%, Maturing June 14, 2013	1,627,369
	Smurfit-Stone Container Corp.	
589,195	Term Loan, 4.73%, Maturing November 1, 2010	592,591
3,050,595	Term Loan, 7.59%, Maturing November 1, 2010	3,068,178
1,474,236	Term Loan, 7.54%, Maturing November 1, 2011	1,482,733
669,938	Term Loan, 7.63%, Maturing November 1, 2011	673,799
		\$ 31,724,826
Cosmetics/Toiletries 0.4%		
	Prestige Brands, Inc.	
1,759,500	Term Loan, 7.23%, Maturing April 7, 2011	1,765,364
	Revlon Consumer Products Corp.	
945,000	Term Loan, 11.49%, Maturing July 9, 2009	970,200
		\$ 2,735,564
Drugs 1.1%		
	Patheon, Inc.	
1,792,434	Term Loan, 7.74%, Maturing December 14, 2011	1,792,434
	Warner Chilcott Corp.	
8,811	Term Loan, 7.63%, Maturing January 12, 2012	8,830
44,054	Term Loan, 7.80%, Maturing January 12, 2012	44,150
1,247,939	Term Loan, 7.61%, Maturing January 18, 2012	1,250,929
576,513	Term Loan, 7.61%, Maturing January 18, 2012	577,894
3,096,998	Term Loan, 7.62%, Maturing January 18, 2012	3,104,419
		\$ 6,778,656
Ecological Services and Equipment 2.2%		
	Alderwoods Group, Inc.	
206,089	Term Loan, 7.39%, Maturing August 19, 2010	206,390
	Allied Waste Industries, Inc.	
1,310,943	Term Loan, 4.88%, Maturing January 15, 2012	1,306,164
3,376,347	Term Loan, 7.15%, Maturing January 15, 2012	3,364,388
	Duratek, Inc.	
596,226	Term Loan, 7.76%, Maturing June 7, 2013	601,443
	Energysolutions, LLC	
62,107	Term Loan, 7.62%, Maturing June 7, 2013	62,650
1,316,667	Term Loan, 7.76%, Maturing June 7, 2013	1,328,187

Environmental Systems, Inc.		
\$ 967,230	Term Loan, 8.86%, Maturing December 12, 2008	\$ 974,484
2,500,000	Term Loan, 15.37%, Maturing December 12, 2010	2,537,500
IESI Corp.		
970,588	Term Loan, 7.19%, Maturing January 20, 2012	972,408
Sensus Metering Systems, Inc.		
315,326	Term Loan, 7.20%, Maturing December 17, 2010	316,114
2,373,913	Term Loan, 7.24%, Maturing December 17, 2010	2,379,848
		\$ 14,049,576
Electronics/Electrical 2.6%		
AMI Semiconductor, Inc.		
2,066,120	Term Loan, 6.90%, Maturing April 1, 2012	2,071,286
Communications & Power, Inc.		
482,716	Term Loan, 7.61%, Maturing July 23, 2010	484,828
Energys Capital, Inc.		
1,078,000	Term Loan, 7.29%, Maturing March 17, 2011	1,080,695
Epicor Software Corp.		
374,063	Term Loan, 7.77%, Maturing March 30, 2012	377,102
FCI International S.A.S.		
216,536	Term Loan, 8.83%, Maturing October 31, 2008	217,957
208,464	Term Loan, 8.83%, Maturing October 31, 2008	211,330
208,464	Term Loan, 8.33%, Maturing November 1, 2013	211,330
216,536	Term Loan, 8.33%, Maturing November 1, 2013	216,874
Network Solutions, LLC		
960,175	Term Loan, 10.50%, Maturing January 9, 2012	972,177
Open Solutions, Inc.		
1,050,000	Term Loan, 11.78%, Maturing March 3, 2012	1,077,562
Rayovac Corp.		
3,453,516	Term Loan, 8.33%, Maturing February 7, 2012	3,457,832
Security Co., Inc.		
980,022	Term Loan, 8.75%, Maturing June 30, 2010	982,472
1,000,000	Term Loan, 12.63%, Maturing June 30, 2011	1,012,500
Serena Software, Inc.		
562,500	Term Loan, 7.41%, Maturing March 10, 2013	562,500
Telcordia Technologies, Inc.		
2,699,597	Term Loan, 7.73%, Maturing September 15, 2012	2,608,485
Vertafore, Inc.		
850,000	Term Loan, 11.13%, Maturing January 31, 2013	863,458
		\$ 16,408,388
Equipment Leasing 2.0%		
Ashtead Group, PLC		
990,000	Term Loan, 6.94%, Maturing November 12, 2009	990,619
Maxim Crane Works, L.P.		
1,040,905	Term Loan, 7.44%, Maturing January 28, 2010	1,044,158

		The Hertz Corp.	
\$	400,000	Term Loan, 5.42%, Maturing December 21, 2012	\$ 402,442
3,186,021		Term Loan, 7.54%, Maturing December 21, 2012	3,205,475
		United Rentals, Inc.	
1,121,250		Term Loan, 6.00%, Maturing February 14, 2011	1,124,453
5,480,110		Term Loan, 7.40%, Maturing February 14, 2011	5,495,766
			\$ 12,262,913
Farming/Agriculture 0.3%			
		Central Garden & Pet Co.	
2,069,813		Term Loan, 6.85%, Maturing February 28, 2014	2,071,106
			\$ 2,071,106
Financial Intermediaries 3.1%			
		AIMCO Properties, L.P.	
3,300,000		Term Loan, 7.01%, Maturing November 2, 2009	3,308,250
		Ameritrade Holding Corp.	
4,214,438		Term Loan, 6.90%, Maturing December 31, 2012	4,209,169
		Coinstar, Inc.	
526,031		Term Loan, 7.51%, Maturing July 7, 2011	529,319
		Fidelity National Information Solutions, Inc.	
6,327,475		Term Loan, 7.10%, Maturing March 9, 2013	6,335,618
		LPL Holdings, Inc.	
3,606,875		Term Loan, 8.67%, Maturing June 30, 2013	3,649,707
		The Macerich Partnership, L.P.	
1,210,000		Term Loan, 6.88%, Maturing April 26, 2010	1,207,983
			\$ 19,240,046
Food Products 3.8%			
		Advantage Sales & Marketing, Inc.	
847,875		Term Loan, 7.22%, Maturing March 29, 2013	840,456
		BF Bolthouse HoldCo, LLC	
1,150,000		Term Loan, 11.00%, Maturing December 16, 2013	1,172,042
		Chiquita Brands, LLC	
1,178,100		Term Loan, 7.65%, Maturing June 28, 2012	1,181,290
		Constellation Brands, Inc.	
5,761,111		Term Loan, 6.82%, Maturing June 5, 2013	5,785,867
		Del Monte Corp.	
1,517,397		Term Loan, 7.04%, Maturing February 8, 2012	1,524,193
		Dole Food Company, Inc.	
162,791		Term Loan, 5.37%, Maturing April 12, 2013	159,665
365,363		Term Loan, 7.19%, Maturing April 12, 2013	358,348
1,217,878		Term Loan, 7.20%, Maturing April 12, 2013	1,194,493
		Michael Foods, Inc.	
3,566,107		Term Loan, 7.51%, Maturing November 21, 2010	3,577,251
		Nutro Products, Inc.	
473,813		Term Loan, 7.27%, Maturing April 26, 2013	474,405

	Pinnacle Foods Holdings Corp.	
\$ 5,559,845	Term Loan, 7.48%, Maturing November 25, 2010	\$ 5,565,060
	Reddy Ice Group, Inc.	
1,970,000	Term Loan, 7.25%, Maturing August 9, 2012	1,968,769
		\$ 23,801,839
Food Service 3.5%		
	AFC Enterprises, Inc.	
589,257	Term Loan, 7.75%, Maturing May 11, 2011	593,677
	Buffets, Inc.	
418,182	Term Loan, 4.88%, Maturing June 28, 2009	419,750
1,826,562	Term Loan, 9.00%, Maturing June 28, 2009	1,833,411
	Burger King Corp.	
1,707,770	Term Loan, 7.00%, Maturing June 30, 2012	1,703,633
	Carrols Corp.	
2,240,757	Term Loan, 8.00%, Maturing December 31, 2010	2,256,512
	CBRL Group, Inc.	
1,994,483	Term Loan, 6.63%, Maturing April 27, 2013	1,985,258
	CKE Restaurants, Inc.	
275,808	Term Loan, 7.38%, Maturing May 1, 2010	277,704
	Denny's, Inc.	
955,463	Term Loan, 8.59%, Maturing September 21, 2009	959,842
	Domino's, Inc.	
6,745,940	Term Loan, 6.98%, Maturing June 25, 2010	6,757,185
	Jack in the Box, Inc.	
2,924,999	Term Loan, 6.84%, Maturing January 8, 2011	2,939,016
	NPC International, Inc.	
435,417	Term Loan, 6.93%, Maturing May 3, 2013	432,832
	QCE Finance, LLC	
500,000	Term Loan, 7.75%, Maturing May 5, 2013	499,323
950,000	Term Loan, 11.25%, Maturing November 5, 2013	964,844
	Sagittarius Restaurants, LLC	
399,000	Term Loan, 7.75%, Maturing March 29, 2013	398,501
		\$ 22,021,488
Food/Drug Retailers 2.4%		
	Cumberland Farms, Inc.	
818,389	Term Loan, 8.50%, Maturing September 8, 2008	822,481
	General Nutrition Centers, Inc.	
1,005,450	Term Loan, 8.06%, Maturing December 7, 2009	1,012,677
1,000,000	Revolving Loan, 0.00%, Maturing December 15, 2009 (2)	972,500
	Giant Eagle, Inc.	
1,840,750	Term Loan, 6.92%, Maturing November 7, 2012	1,845,352
	Roundy's Supermarkets, Inc.	
3,407,875	Term Loan, 8.23%, Maturing November 3, 2011	3,443,375
	Supervalu, Inc.	
1,496,250	Term Loan, 7.06%, Maturing June 1, 2012	1,492,925

The Jean Coutu Group (PJC), Inc.		
\$ 4,678,998	Term Loan, 8.00%, Maturing July 30, 2011	\$ 4,692,558
The Pantry, Inc.		
796,000	Term Loan, 7.15%, Maturing January 2, 2012	797,742
		\$ 15,079,610
Forest Products 3.6%		
Appleton Papers, Inc.		
1,682,969	Term Loan, 7.56%, Maturing June 11, 2010	1,690,332
Boise Cascade Holdings, LLC		
2,412,092	Term Loan, 7.20%, Maturing October 29, 2011	2,418,670
Buckeye Technologies, Inc.		
2,620,322	Term Loan, 7.16%, Maturing April 15, 2010	2,620,322
Georgia-Pacific Corp.		
8,805,750	Term Loan, 7.35%, Maturing December 20, 2012	8,806,076
2,675,000	Term Loan, 8.30%, Maturing December 23, 2013	2,701,392
NewPage Corp.		
2,051,406	Term Loan, 8.50%, Maturing May 2, 2011	2,066,792
RLC Industries Co.		
1,101,214	Term Loan, 7.00%, Maturing February 24, 2010	1,103,279
Xerium Technologies, Inc.		
1,367,232	Term Loan, 7.75%, Maturing November 19, 2011	1,362,960
		\$ 22,769,823
Healthcare 9.7%		
Accellent, Inc.		
348,250	Term Loan, 7.23%, Maturing November 22, 2012	347,887
Alliance Imaging, Inc.		
1,111,970	Term Loan, 7.95%, Maturing December 29, 2011	1,115,445
Ameripath, Inc.		
867,825	Term Loan, 7.39%, Maturing October 31, 2012	867,717
AMN Healthcare, Inc.		
468,311	Term Loan, 7.50%, Maturing November 2, 2011	470,360
AMR HoldCo, Inc.		
1,154,382	Term Loan, 7.26%, Maturing February 10, 2012	1,156,187
Angiotech Pharmaceuticals, Inc.		
478,777	Term Loan, 6.97%, Maturing March 23, 2013	473,092
Caremore Holdings, Inc.		
897,750	Term Loan, 8.75%, Maturing February 28, 2013	902,520
Carl Zeiss Topco GMBH		
368,333	Term Loan, 7.86%, Maturing February 28, 2013	371,710
736,667	Term Loan, 8.36%, Maturing February 28, 2014	747,103
375,000	Term Loan, 10.61%, Maturing August 31, 2014	380,578
Community Health Systems, Inc.		
7,114,745	Term Loan, 6.97%, Maturing August 19, 2011	7,124,748
Concentra Operating Corp.		
2,237,799	Term Loan, 7.62%, Maturing September 30, 2011	2,244,094

	Conmed Corp.	
\$ 1,097,250	Term Loan, 7.14%, Maturing April 13, 2013	\$ 1,101,365
	CRC Health Corp.	
498,750	Term Loan, 7.75%, Maturing February 6, 2013	498,127
	Davita, Inc.	
6,808,712	Term Loan, 7.44%, Maturing October 5, 2012	6,830,595
	DJ Orthopedics, LLC	
349,125	Term Loan, 7.04%, Maturing April 7, 2013	347,816
	Encore Medical IHC, Inc.	
1,407,722	Term Loan, 8.31%, Maturing October 4, 2010	1,413,001
	FGX International, Inc.	
600,000	Term Loan, 9.40%, Maturing December 12, 2012	601,500
333,000	Term Loan, 13.15%, Maturing December 9, 2013	328,837
	FHC Health Systems, Inc.	
928,571	Term Loan, 11.23%, Maturing December 18, 2009	961,071
650,000	Term Loan, 13.23%, Maturing December 18, 2009	672,750
500,000	Term Loan, 14.23%, Maturing February 7, 2011	517,500
	Fresenius Medical Care Holdings	
3,765,563	Term Loan, 6.85%, Maturing March 31, 2013	3,737,061
	Gentiva Health Services, Inc.	
791,554	Term Loan, 7.66%, Maturing February 28, 2014	792,915
	Hanger Orthopedic Group, Inc.	
725,000	Term Loan, 8.00%, Maturing May 30, 2013	728,172
	Healthcare Partners, LLC	
860,893	Term Loan, 7.86%, Maturing March 2, 2011	865,198
	HealthSouth Corp.	
2,125,000	Term Loan, 8.52%, Maturing March 10, 2013	2,123,818
	Kinetic Concepts, Inc.	
1,497,448	Term Loan, 7.25%, Maturing August 11, 2010	1,506,807
	Leiner Health Products, Inc.	
975,100	Term Loan, 8.61%, Maturing May 27, 2011	978,757
	Lifecare Holdings, Inc.	
868,438	Term Loan, 7.65%, Maturing August 11, 2012	829,358
	Lifepoint Hospitals, Inc.	
3,937,182	Term Loan, 7.13%, Maturing April 15, 2012	3,925,973
	Magellan Health Services, Inc.	
1,111,111	Term Loan, 5.21%, Maturing August 15, 2008	1,113,889
1,111,111	Term Loan, 7.16%, Maturing August 15, 2008	1,113,889
	Matria Healthcare, Inc.	
88,462	Term Loan, 7.44%, Maturing January 19, 2007	87,798
500,000	Term Loan, 11.94%, Maturing January 19, 2007	508,125
202,827	Term Loan, 7.63%, Maturing January 19, 2012	202,193
	Multiplan Merger Corp.	
998,320	Term Loan, 7.50%, Maturing April 12, 2013	994,576
	National Mentor Holdings, Inc.	
61,600	Term Loan, 7.84%, Maturing June 29, 2013	61,792

\$ 1,038,400	Term Loan, 7.90%, Maturing June 29, 2013	\$ 1,041,645
	National Rental Institutes, Inc.	
875,000	Term Loan, 7.50%, Maturing March 31, 2013	875,000
	PER-SE Technologies, Inc.	
885,057	Term Loan, 7.75%, Maturing January 6, 2013	887,270
	Renal Advantage, Inc.	
347,375	Term Loan, 7.84%, Maturing October 6, 2012	350,415
	Select Medical Holding Corp.	
2,171,284	Term Loan, 6.94%, Maturing February 24, 2012	2,144,415
	Sunrise Medical Holdings, Inc.	
968,577	Term Loan, 8.44%, Maturing May 13, 2010	969,788
	Talecris Biotherapeutics, Inc.	
997,375	Term Loan, 8.44%, Maturing March 31, 2010	1,002,362
468,750	Term Loan, 9.75%, Maturing May 31, 2010	468,750
	Vanguard Health Holding Co., LLC	
2,204,124	Term Loan, 7.87%, Maturing September 23, 2011	2,215,603
	VWR International, Inc.	
1,780,079	Term Loan, 7.77%, Maturing April 7, 2011	1,786,755
		\$ 60,786,327
Home Furnishings 1.5%		
	Interline Brands, Inc.	
1,003,261	Term Loan, 7.26%, Maturing June 23, 2013	1,007,023
771,739	Term Loan, 7.26%, Maturing June 23, 2013	774,633
	Knoll, Inc.	
1,649,025	Term Loan, 7.25%, Maturing October 3, 2012	1,658,301
	National Bedding Co., LLC	
550,000	Term Loan, 10.49%, Maturing August 31, 2012	559,969
	Sealy Mattress Co.	
2,449,203	Term Loan, 7.10%, Maturing April 6, 2012	2,453,414
	Simmons Co.	
2,889,682	Term Loan, 7.49%, Maturing December 19, 2011	2,902,325
		\$ 9,355,665
Industrial Equipment 0.8%		
	Aearo Technologies, Inc.	
400,000	Term Loan, 11.96%, Maturing September 24, 2013	407,250
	Alliance Laundry Holdings, LLC	
901,250	Term Loan, 7.60%, Maturing January 27, 2012	904,912
	Douglas Dynamics Holdings, Inc.	
863,795	Term Loan, 7.25%, Maturing December 16, 2010	865,955
	Flowserve Corp.	
2,012,991	Term Loan, 7.23%, Maturing August 10, 2012	2,017,396
	Nacco Materials Handling Group, Inc.	
625,000	Term Loan, 7.22%, Maturing March 22, 2013	623,437
		\$ 4,818,950

Insurance 1.0%			
		ARG Holding, Inc.	
\$	1,250,000	Term Loan, 12.75%, Maturing November 30, 2012	\$ 1,268,750
		CCC Information Services Group	
700,000		Term Loan, 8.00%, Maturing February 10, 2013	703,646
		Conseco, Inc.	
3,210,181		Term Loan, 7.12%, Maturing June 22, 2010	3,217,539
		U.S.I. Holdings Corp.	
1,175,333		Term Loan, 7.75%, Maturing March 24, 2011	1,184,148
			\$ 6,374,083
Leisure Goods/Activities/Movies 8.6%			
		24 Hour Fitness Worldwide, Inc.	
1,670,813		Term Loan, 8.05%, Maturing June 8, 2012	1,681,255
		Alliance Atlantis Communications, Inc.	
617,188		Term Loan, 7.00%, Maturing December 20, 2011	616,802
		AMC Entertainment, Inc.	
1,865,625		Term Loan, 7.53%, Maturing January 26, 2013	1,873,681
		AMF Bowling Worldwide, Inc.	
1,753,478		Term Loan, 8.30%, Maturing August 27, 2009	1,768,274
		Bombardier Recreational Product	
2,000,000		Term Loan, 8.24%, Maturing June 28, 2013	1,998,750
		Century California Subsidiary	
363,181		Term Loan, 7.11%, Maturing March 1, 2013	363,953
		Cinemark, Inc.	
1,955,000		Term Loan, 7.26%, Maturing March 31, 2011	1,958,056
		Deluxe Entertainment Services	
909,583		Term Loan, 9.25%, Maturing January 28, 2011	942,556
		Easton-Bell Sports, Inc.	
548,625		Term Loan, 6.81%, Maturing March 16, 2013	549,540
		Fender Musical Instruments Co.	
705,000		Term Loan, 11.12%, Maturing March 30, 2012	710,287
		HEI Acquisition, LLC	
575,000		Term Loan, 8.00%, Maturing December 31, 2011	577,156
		Mega Blocks, Inc.	
1,633,500		Term Loan, 7.17%, Maturing July 26, 2012	1,632,990
		Metro-Goldwyn-Mayer Holdings, Inc.	
9,042,338		Term Loan, 7.75%, Maturing April 8, 2012	9,068,244
		Regal Cinemas Corp.	
7,411,316		Term Loan, 7.24%, Maturing November 10, 2010	7,380,574
		Six Flags Theme Parks, Inc.	
7,764,171		Term Loan, 8.36%, Maturing June 30, 2009	7,838,350
		Southwest Sports Group, LLC	
1,875,000		Term Loan, 8.00%, Maturing December 22, 2010	1,876,172
		Universal City Development Partners, Ltd.	
1,822,800		Term Loan, 7.38%, Maturing June 9, 2011	1,825,649

		WMG Acquisition Corp.	
\$	875,000	Revolving Loan, 0.00%, Maturing February 28, 2010 (2)	\$ 850,500
9,869,365		Term Loan, 7.31%, Maturing February 28, 2011	9,903,543
			\$ 53,416,332
Lodging and Casinos 5.0%			
		Alliance Gaming Corp.	
4,907,997		Term Loan, 9.33%, Maturing September 5, 2009	4,926,402
		Ameristar Casinos, Inc.	
1,094,500		Term Loan, 6.73%, Maturing November 10, 2012	1,098,263
		CCM Merger, Inc.	
2,463,879		Term Loan, 7.42%, Maturing April 25, 2012	2,458,643
		Columbia Entertainment	
301,295		Term Loan, 8.00%, Maturing October 24, 2011	302,989
		Fairmont Hotels and Resorts, Inc.	
1,400,000		Term Loan, 8.61%, Maturing May 12, 2011	1,408,750
		Globalcash Access, LLC	
741,338		Term Loan, 7.15%, Maturing March 10, 2010	745,277
		Green Valley Ranch Gaming, LLC	
1,231,251		Term Loan, 7.25%, Maturing December 17, 2011	1,232,790
		Isle of Capri Casinos, Inc.	
2,240,875		Term Loan, 7.17%, Maturing February 4, 2011	2,242,836
		Penn National Gaming, Inc.	
6,520,725		Term Loan, 7.13%, Maturing October 3, 2012	6,544,363
		Pinnacle Entertainment, Inc.	
700,000		Term Loan, 0.00%, Maturing December 14, 2011 (2)	699,344
625,000		Term Loan, 7.40%, Maturing December 14, 2011	627,051
		Resorts International Holdings, LLC	
1,067,119		Term Loan, 9.50%, Maturing April 26, 2012	1,075,523
1,070,744		Term Loan, 16.50%, Maturing April 26, 2013	1,115,135
		Venetian Casino Resort, LLC	
3,433,304		Term Loan, 7.25%, Maturing June 15, 2011	3,433,572
707,898		Term Loan, 7.25%, Maturing June 15, 2011	707,953
		VML US Finance, LLC	
441,667		Term Loan, 0.00%, Maturing May 25, 2012 (2)	441,115
883,333		Term Loan, 8.20%, Maturing May 25, 2013	887,474
		Wynn Las Vegas, LLC	
1,225,000		Term Loan, 7.55%, Maturing December 14, 2011	1,227,297
			\$ 31,174,777
Nonferrous Metals/Minerals 1.9%			
		Almatis Holdings 5 BV	
325,000		Term Loan, 8.12%, Maturing December 21, 2013	329,701
325,000		Term Loan, 8.62%, Maturing December 21, 2014	331,152
		Alpha Natural Resources, LLC	
870,625		Term Loan, 7.25%, Maturing October 26, 2012	870,897
		Carmeuse Lime, Inc.	
585,617		Term Loan, 7.25%, Maturing May 2, 2011	587,081

	International Mill Service, Inc.	
\$ 2,000,000	Term Loan, 11.50%, Maturing October 26, 2011	\$ 2,007,500
	Magnequench International, Inc.	
1,529,938	Term Loan, 9.00%, Maturing August 31, 2009	1,532,806
	Magnum Coal Co.	
186,364	Term Loan, 8.65%, Maturing March 15, 2013	187,179
1,858,977	Term Loan, 8.75%, Maturing March 15, 2013	1,867,110
	Murray Energy Corp.	
918,375	Term Loan, 8.40%, Maturing January 28, 2010	927,559
	Novelis, Inc.	
1,197,649	Term Loan, 7.38%, Maturing January 7, 2012	1,205,883
2,080,613	Term Loan, 7.38%, Maturing January 7, 2012	2,094,917
		\$ 11,941,785
Oil and Gas 3.7%		
	Coffeyville Resources, LLC	
850,000	Term Loan, 12.19%, Maturing June 24, 2013	874,172
	Concho Resources, Inc.	
2,175,000	Term Loan, 9.50%, Maturing July 6, 2011 (3)	2,164,777
	Dresser, Inc.	
283,134	Term Loan, 7.90%, Maturing March 31, 2007	287,086
	Epco Holdings, Inc.	
444,248	Term Loan, 7.15%, Maturing August 18, 2008	445,359
1,885,950	Term Loan, 7.40%, Maturing August 18, 2010	1,896,411
	Key Energy Services, Inc.	
1,189,025	Term Loan, 8.90%, Maturing June 30, 2012	1,194,723
	LB Pacific, L.P.	
1,503,481	Term Loan, 7.95%, Maturing March 3, 2012	1,510,999
	Lyondell-Citgo Refining, L.P.	
2,633,756	Term Loan, 7.50%, Maturing May 21, 2007	2,640,341
	Niska Gas Storage	
173,939	Term Loan, 0.00%, Maturing May 13, 2011 (2)	173,939
248,485	Term Loan, 7.03%, Maturing May 13, 2011	248,485
260,257	Term Loan, 7.03%, Maturing May 13, 2011	260,257
1,363,405	Term Loan, 7.03%, Maturing May 12, 2013	1,363,405
	Petroleum Geo-Services ASA	
1,189,596	Term Loan, 7.75%, Maturing December 16, 2012	1,197,031
	Primary Natural Resources, Inc.	
1,550,000	Term Loan, 9.50%, Maturing July 28, 2010 (3)	1,547,055
	Targa Resources, Inc.	
1,685,000	Term Loan, 7.48%, Maturing October 31, 2007	1,687,457
2,256,977	Term Loan, 7.39%, Maturing October 31, 2012	2,263,626
1,365,968	Term Loan, 7.75%, Maturing October 31, 2012	1,369,992
	Universal Compression, Inc.	
1,022,069	Term Loan, 7.00%, Maturing February 15, 2012	1,025,475
	W&T Offshore, Inc.	
1,075,000	Term Loan, 0.00%, Maturing May 26, 2010 (2)	1,078,359
		\$ 23,228,949

Publishing 6.2%			
		American Media Operations, Inc.	
\$	4,275,000	Term Loan, 8.12%, Maturing January 31, 2013	\$ 4,314,009
		Caribe Information Investments	
798,000		Term Loan, 7.45%, Maturing March 31, 2013	798,997
		CBD Media, LLC	
1,944,318		Term Loan, 7.87%, Maturing December 31, 2009	1,958,900
		Dex Media East, LLC	
5,313,562		Term Loan, 6.77%, Maturing May 8, 2009	5,289,949
		Dex Media West, LLC	
3,903,135		Term Loan, 6.80%, Maturing March 9, 2010	3,885,614
		Gatehouse Media Operating, Inc.	
1,700,000		Term Loan, 7.59%, Maturing June 6, 2013	1,698,407
		Hanley-Wood, LLC	
53,960		Term Loan, 7.46%, Maturing August 1, 2012	54,017
455,183		Term Loan, 7.52%, Maturing August 1, 2012	455,658
		Merrill Communications, LLC	
1,307,118		Term Loan, 7.69%, Maturing May 5, 2011	1,313,858
		Nebraska Book Co., Inc.	
1,427,150		Term Loan, 7.61%, Maturing March 4, 2011	1,434,286
		Philadelphia Newspapers, LLC	
750,000		Term Loan, 8.09%, Maturing June 29, 2013	752,813
		R.H. Donnelley Corp.	
93,824		Term Loan, 6.73%, Maturing December 31, 2009	93,003
5,267,806		Term Loan, 6.88%, Maturing June 30, 2011	5,234,060
		Source Media, Inc.	
1,857,515		Term Loan, 7.68%, Maturing November 8, 2011	1,860,998
		SP Newsprint Co.	
3,866,667		Term Loan, 5.40%, Maturing January 9, 2010	3,881,167
840,000		Term Loan, 7.83%, Maturing January 9, 2010	843,150
		Sun Media Corp.	
1,264,384		Term Loan, 7.24%, Maturing February 7, 2009	1,263,857
		Xsys US, Inc.	
1,872,229		Term Loan, 8.00%, Maturing December 31, 2012	1,888,611
1,896,271		Term Loan, 8.50%, Maturing December 31, 2013	1,922,344
			\$ 38,943,698
Radio and Television 5.4%			
		Adams Outdoor Advertising, L.P.	
1,345,791		Term Loan, 7.27%, Maturing October 18, 2012	1,348,876
		ALM Media Holdings, Inc.	
1,107,375		Term Loan, 8.00%, Maturing March 5, 2010	1,106,913
		Block Communications, Inc.	
845,750		Term Loan, 7.50%, Maturing December 22, 2011	847,864
		Cequel Communications, LLC	
1,550,000		Term Loan, 9.85%, Maturing May 5, 2014	1,503,500
2,950,000		Term Loan, 11.35%, Maturing May 5, 2014	2,836,918
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	CMP KC, LLC	
\$ 1,000,000	Term Loan, 9.31%, Maturing May 3, 2011	\$ 1,001,250
	CMP Susquehanna Corp.	
1,380,000	Term Loan, 7.31%, Maturing May 5, 2013	1,380,647
	Cumulus Media, Inc.	
1,450,000	Term Loan, 7.45%, Maturing June 7, 2013	1,453,173
	DirecTV Holdings, LLC	
3,886,851	Term Loan, 6.90%, Maturing April 13, 2013	3,888,200
	Entravision Communications Corp.	
1,315,063	Term Loan, 7.01%, Maturing September 29, 2013	1,316,021
	Gray Television, Inc.	
1,268,625	Term Loan, 7.01%, Maturing November 22, 2015	1,269,682
	HIT Entertainment, Inc.	
1,014,750	Term Loan, 7.70%, Maturing March 20, 2012	1,019,824
	NEP Supershooters, L.P.	
1,916,927	Term Loan, 13.50%, Maturing August 3, 2011	1,945,681
	Nexstar Broadcasting, Inc.	
1,817,856	Term Loan, 7.25%, Maturing October 1, 2012	1,815,962
1,765,642	Term Loan, 7.25%, Maturing October 1, 2012	1,763,802
	NextMedia Operating, Inc.	
129,788	Term Loan, 7.33%, Maturing November 15, 2012	129,565
292,027	Term Loan, 7.37%, Maturing November 15, 2012	291,525
	Patriot Media and Communications CNJ, LLC	
500,000	Term Loan, 10.35%, Maturing October 4, 2013	511,250
	Paxson Communications Corp.	
2,500,000	Term Loan, 8.76%, Maturing December 30, 2011	2,553,125
	Raycom TV Broadcasting, LLC	
2,810,332	Term Loan, 7.00%, Maturing August 28, 2013	2,803,306
	SFX Entertainment	
1,393,000	Term Loan, 7.75%, Maturing June 21, 2013	1,394,452
	Young Broadcasting, Inc.	
727,650	Term Loan, 7.73%, Maturing November 3, 2012	725,490
997,500	Term Loan, 7.88%, Maturing November 3, 2012	994,538
		\$ 33,901,564
Rail Industries 0.8%		
	Kansas City Southern Railway Co.	
2,025,000	Term Loan, 7.14%, Maturing February 28, 2013	2,030,063
	Railamerica, Inc.	
2,453,990	Term Loan, 7.25%, Maturing September 29, 2011	2,473,163
206,599	Term Loan, 7.25%, Maturing September 29, 2011	208,213
		\$ 4,711,439
Retailers (Except Food and Drug) 4.1%		
	Advance Stores Company, Inc.	
1,499,991	Term Loan, 6.83%, Maturing September 30, 2010	1,501,866
891,710	Term Loan, 6.87%, Maturing September 30, 2010	892,825

	Alimentation Couche-Tard, Inc.	
\$ 1,193,878	Term Loan, 7.13%, Maturing December 17, 2010	\$ 1,201,091
	American Achievement Corp.	
481,015	Term Loan, 7.95%, Maturing March 25, 2011	484,622
	Amscan Holdings, Inc.	
1,421,438	Term Loan, 8.28%, Maturing December 23, 2012	1,426,175
	Coinmach Laundry Corp.	
3,492,939	Term Loan, 7.78%, Maturing December 19, 2012	3,522,045
	Harbor Freight Tools USA, Inc.	
1,815,052	Term Loan, 6.92%, Maturing July 15, 2010	1,815,904
	Home Interiors & Gifts, Inc.	
1,050,291	Term Loan, 10.36%, Maturing March 31, 2011	928,195
	Josten's Corp.	
3,417,787	Term Loan, 7.07%, Maturing October 4, 2010	3,438,438
	Mapco Express, Inc.	
545,639	Term Loan, 8.20%, Maturing April 28, 2011	548,708
	Mauser Werke GMBH & Co. KG	
1,175,000	Term Loan, 8.25%, Maturing December 3, 2011	1,182,344
	Movie Gallery, Inc.	
983,093	Term Loan, 10.75%, Maturing April 27, 2011	960,129
	Neiman Marcus Group, Inc.	
925,633	Term Loan, 7.77%, Maturing April 5, 2013	934,234
	Petro Stopping Center, L.P.	
531,250	Term Loan, 7.88%, Maturing February 9, 2008	533,906
	Savers, Inc.	
948,481	Term Loan, 8.60%, Maturing August 4, 2009	950,852
1,000,000	Term Loan, 13.35%, Maturing August 4, 2010	1,015,000
	Sears Canada, Inc.	
897,750	Term Loan, 7.25%, Maturing December 22, 2012	899,433
	Stewart Enterprises, Inc.	
360,335	Term Loan, 6.86%, Maturing November 19, 2011	361,236
	Travelcenters of America, Inc.	
3,074,550	Term Loan, 7.02%, Maturing November 30, 2008	3,077,240
		\$ 25,674,243
Steel 0.2%		
	Gibraltar Industries, Inc.	
475,543	Term Loan, 7.19%, Maturing December 8, 2010	475,543
	John Maneely Co.	
481,509	Term Loan, 8.51%, Maturing March 25, 2013	485,722
		\$ 961,265
Surface Transport 0.8%		
	Gainey Corp.	
775,000	Term Loan, 8.12%, Maturing April 20, 2012	781,297
	Horizon Lines, LLC	
931,000	Term Loan, 7.75%, Maturing July 7, 2011	937,401

	Sirva Worldwide, Inc.	
\$ 1,789,400	Term Loan, 9.97%, Maturing December 1, 2010	\$ 1,733,481
	Vanguard Car Rental USA	
1,600,000	Term Loan, 8.32%, Maturing June 14, 2013	1,607,000
		\$ 5,059,179
Telecommunications 5.3%		
	Alaska Communications Systems Holdings, Inc.	
990,000	Term Loan, 7.25%, Maturing February 1, 2011	990,000
	Centennial Cellular Operating Co., LLC	
4,445,833	Term Loan, 7.68%, Maturing February 9, 2011	4,466,871
	Cincinnati Bell, Inc.	
645,125	Term Loan, 6.75%, Maturing August 31, 2012	643,512
	Consolidated Communications, Inc.	
2,563,752	Term Loan, 7.44%, Maturing October 14, 2011	2,555,740
	Crown Castle Operating Co.	
1,000,000	Term Loan, 7.65%, Maturing June 1, 2014	1,005,625
	D&E Communications, Inc.	
974,763	Term Loan, 7.25%, Maturing December 31, 2011	978,418
	Fairpoint Communications, Inc.	
2,980,000	Term Loan, 7.25%, Maturing February 8, 2012	2,966,963
	Hawaiian Telcom Communications, Inc.	
748,333	Term Loan, 7.75%, Maturing October 31, 2012	752,609
	Iowa Telecommunications Services	
2,616,000	Term Loan, 7.24%, Maturing November 23, 2011	2,620,633
	IPC Acquisition Corp.	
449,537	Term Loan, 8.03%, Maturing August 5, 2011	452,403
	Madison River Capital, LLC	
535,000	Term Loan, 7.73%, Maturing July 31, 2012	536,003
	NTelos, Inc.	
1,201,714	Term Loan, 7.65%, Maturing August 24, 2011	1,201,413
	Qwest Corp.	
4,000,000	Term Loan, 11.00%, Maturing June 4, 2007	4,071,500
	Stratos Global Corp.	
1,050,000	Term Loan, 8.25%, Maturing February 13, 2012	1,053,500
	Triton PCS, Inc.	
2,752,529	Term Loan, 8.65%, Maturing November 18, 2009	2,775,926
	Westcom Corp.	
726,600	Term Loan, 8.30%, Maturing December 17, 2010	729,778
1,000,000	Term Loan, 12.54%, Maturing June 17, 2011	1,008,750
	Windstream Corp.	
4,225,000	Term Loan, 7.26%, Maturing July 17, 2013	4,243,860
		\$ 33,053,504
Utilities 3.7%		
	Astoria Generating Co.	
1,000,000	Term Loan, 9.20%, Maturing August 23, 2013	1,014,625

	BRSP, LLC	
\$ 1,900,000	Term Loan, 8.58%, Maturing July 13, 2009	\$ 1,900,000
	Cellnet Technology, Inc.	
558,434	Term Loan, 8.50%, Maturing April 26, 2012	563,669
	Cogentrix Delaware Holdings, Inc.	
661,766	Term Loan, 7.00%, Maturing April 14, 2012	663,283
	Covanta Energy Corp.	
988,618	Term Loan, 5.46%, Maturing May 27, 2013	994,179
708,445	Term Loan, 7.70%, Maturing May 27, 2013	712,430
471,250	Term Loan, 10.96%, Maturing June 24, 2013	481,853
	KGen, LLC	
888,750	Term Loan, 8.12%, Maturing August 5, 2011	879,863
	La Paloma Generating Co., LLC	
52,459	Term Loan, 7.15%, Maturing August 16, 2012	52,000
308,141	Term Loan, 7.25%, Maturing August 16, 2012	305,444
24,541	Term Loan, 7.25%, Maturing August 16, 2012	24,327
	LSP General Finance Co., LLC	
37,374	Term Loan, 0.00%, Maturing April 14, 2013 (2)	37,280
887,626	Term Loan, 7.25%, Maturing April 14, 2013	885,407
	Mirant North America, LLC	
1,094,500	Term Loan, 7.15%, Maturing January 3, 2013	1,089,028
	NRG Energy, Inc.	
7,930,125	Term Loan, 7.23%, Maturing February 1, 2013	7,961,925
1,850,000	Term Loan, 7.50%, Maturing February 1, 2013	1,855,667
	Pike Electric, Inc.	
253,968	Term Loan, 6.88%, Maturing July 1, 2012	254,048
590,065	Term Loan, 6.88%, Maturing July 2, 2012	590,250
	Plains Resources, Inc.	
1,606,852	Term Loan, 6.69%, Maturing August 12, 2011	1,608,861
	Reliant Energy, Inc.	
272,201	Term Loan, 7.78%, Maturing December 22, 2010	272,541
	Wolf Hollow I L.P.	
400,000	Term Loan, 7.65%, Maturing June 22, 2012	399,833
388,483	Term Loan, 7.75%, Maturing June 22, 2012	388,321
		\$ 22,934,834
Total Senior, Floating Rate Interests (identified cost \$860,380,572)		\$ 862,445,186

Corporate Bonds & Notes 14.2%

Principal Amount (000 s omitted)	Security	Value
Aerospace and Defense 0.2%		
	Argo Tech Corp., Sr. Notes	
\$ 880	9.25%, 6/1/11	\$ 913,000
	DRS Technologies, Inc., Sr. Sub. Notes	
80	7.625%, 2/1/18	80,200
		\$ 993,200
Air Transport 0.2%		
	American Airlines	
750	7.80%, 10/1/06	751,406
	Continental Airlines	
388	7.033%, 6/15/11	381,664
	Delta Airlines Notes	
1,000	7.90%, 12/15/09 (4)	267,500
		\$ 1,400,570
Automotive 0.3%		
	Altra Industrial Motion, Inc.	
225	9.00%, 12/1/11	227,250
	Commercial Vehicle Group, Inc., Sr. Notes	
100	8.00%, 7/1/13	95,375
	Ford Motor Credit Co., Variable Rate	
990	8.149%, 11/2/07	991,611
	Tenneco Automotive, Inc., Series B	
340	10.25%, 7/15/13	372,300
	Tenneco Automotive, Inc., Sr. Sub. Notes	
255	8.625%, 11/15/14	254,362
	Visteon Corp., Sr. Notes	
180	8.25%, 8/1/10	166,500
75	7.00%, 3/10/14	61,500
		\$ 2,168,898
Brokers/Dealers/Investment Houses 0.1%		
	E*Trade Financial Corp., Sr. Notes	
75	8.00%, 6/15/11	77,437
	Residential Capital Corp., Sub. Notes, Variable Rate	
490	7.337%, 4/17/09 (5)	489,812
		\$ 567,249
Building and Development 0.6%		
	Collins & Aikman Floor Cover	
300	9.75%, 2/15/10	297,000
	General Cable Corp., Sr. Notes	
115	9.50%, 11/15/10	123,050
24		

	Interface, Inc.	
\$ 500	10.375%, 2/1/10	\$ 548,750
	Mueller Group, Inc., Sr. Sub. Notes	
412	10.00%, 5/1/12	447,020
	Mueller Holdings, Inc., Disc. Notes	
225	14.75%, 4/15/14	192,375
	Nortek, Inc., Sr. Sub. Notes	
665	8.50%, 9/1/14	625,100
	NTK Holdings, Inc., Sr. Disc. Notes	
225	10.75%, 3/1/14	158,625
	Panolam Industries International, Sr. Sub. Notes	
290	10.75%, 10/1/13 (5)	282,750
	RMCC Acquisition Co., Sr. Sub. Notes	
745	9.50%, 11/1/12 (5)	778,525
	Stanley-Martin Co.	
80	9.75%, 8/15/15	63,200
		\$ 3,516,395
Business Equipment and Services 0.4%		
	Activant Solutions, Inc., Sr. Sub. Notes	
95	9.50%, 5/1/16 (5)	90,250
	Affinion Group, Inc.	
95	10.125%, 10/15/13 (5)	97,850
	Affinion Group, Inc., Sr. Sub. Notes	
135	11.50%, 10/15/15 (5)	136,012
	Hydrochem Industrial Services, Inc., Sr. Sub. Notes	
200	9.25%, 2/15/13 (5)	196,500
	Knowledge Learning Center, Sr. Sub. Notes	
160	7.75%, 2/1/15 (5)	148,000
	Norcross Safety Products, LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B	
40	9.875%, 8/15/11	41,800
	Safety Products Holdings, Inc., Sr. Notes (PIK)	
405	11.75%, 1/1/12 PIK	414,950
	Sungard Data Systems, Inc.	
400	9.125%, 8/15/13	410,500
302	10.25%, 8/15/15	307,662
	Sungard Data Systems, Inc., Variable Rate	
100	9.431%, 8/15/13	104,500
25		

			United Rentals North America, Inc.
\$	30	6.50%, 2/15/12	\$ 28,500
			United Rentals North America, Inc., Sr. Sub. Notes
700		7.00%, 2/15/14	644,000
			\$ 2,620,524
Cable and Satellite Television 0.5%			
			Cablevision Systems Corp., Sr. Notes, Series B, Variable Rate
215		9.62%, 4/1/09	230,050
			CCO Holdings, LLC/CCO Capital Corp., Sr. Notes
730		10.80%, 11/15/13	728,175
			CSC Holdings, Inc., Series B
95		8.125%, 8/15/09	97,731
35		7.625%, 4/1/11	35,394
			Insight Communications, Sr. Disc. Notes
400		12.25%, 2/15/11	425,500
			Kabel Deutschland GMBH
190		10.625%, 7/1/14 (5)	202,350
			NTL Cable PLC, Sr. Notes
135		9.125%, 8/15/16	137,362
			UGS Corp.
1,225		10.00%, 6/1/12	1,324,531
			\$ 3,181,093
Chemicals and Plastics 0.9%			
			BCP Crystal Holdings Corp., Sr. Sub. Notes
312		9.625%, 6/15/14	336,570
			Crystal US Holdings/US Holdings 3, LLC, Sr. Disc. Notes, Series B
312		10.50%, 10/1/14	244,920
			Equistar Chemical, Sr. Notes
115		10.625%, 5/1/11	124,200
			Hexion U.S. Finance/Nova Scotia Finance
175		9.00%, 7/15/14	179,812
			Huntsman, LLC
272		11.625%, 10/15/10	300,900
			Ineos Group Holdings PLC
730		8.50%, 2/15/16 (5)	688,025
			Lyondell Chemical Co., Sr. Notes
938		10.50%, 6/1/13	1,034,145
			Nova Chemicals Corp., Senior Notes, Variable Rate
195		8.405%, 11/15/13	197,925
			OM Group, Inc.
1,765		9.25%, 12/15/11	1,835,600
26			

			Polyone Corp., Sr. Notes
\$	325	10.625%, 5/15/10	\$ 351,000
60		8.875%, 5/1/12	60,225
			PQ Corp.
80		7.50%, 2/15/13	77,200
			\$ 5,430,522
Clothing/Textiles 0.5%			
			Levi Strauss & Co., Sr. Notes
830		12.25%, 12/15/12	933,750
95		9.75%, 1/15/15	97,850
190		8.875%, 4/1/16	185,250
			Levi Strauss & Co., Sr. Notes, Variable Rate
380		10.258%, 4/1/12	391,400
			Oxford Industries, Inc., Sr. Notes
735		8.875%, 6/1/11	742,350
			Perry Ellis International, Inc., Sr. Sub. Notes
185		8.875%, 9/15/13	182,225
			Phillips Van-Heusen, Sr. Notes
155		7.25%, 2/15/11	154,612
			Quiksilver, Inc.
40		6.875%, 4/15/15	37,200
			Russell Corp.
220		9.25%, 5/1/10	231,000
			\$ 2,955,637
Conglomerates 0.3%			
			Amsted Industries, Inc., Sr. Notes
615		10.25%, 10/15/11 (5)	664,200
			Education Management, LLC, Sr. Notes
275		8.75%, 6/1/14 (5)	277,062
			Education Management, LLC, Sr. Sub. Notes
390		10.25%, 6/1/16 (5)	395,850
			Goodman Global Holdings, Inc., Sr. Notes, Variable Rate
210		8.329%, 6/15/12	211,050
			\$ 1,548,162
Containers and Glass Products 0.2%			
			Intertape Polymer US, Inc., Sr. Sub. Notes
275		8.50%, 8/1/14	255,750
			Pliant Corp. (PIK)
953		11.625%, 6/15/09 PIK	1,039,868
			\$ 1,295,618
Cosmetics/Toiletries 0.0%			
			Samsonite Corp., Sr. Sub. Notes
105		8.875%, 6/1/11	109,462
			\$ 109,462

Ecological Services and Equipment 0.2%		
	Aleris International, Inc.	
\$ 240	10.375%, 10/15/10	\$ 263,400
213	9.00%, 11/15/14	240,690
	Waste Services, Inc., Sr. Sub. Notes	
440	9.50%, 4/15/14	451,000
		\$ 955,090
Electronics/Electrical 0.0%		
	Avago Technologies Finance, Sr. Notes	
135	10.125%, 12/1/13 (5)	142,425
	CPI Holdco, Inc., Sr. Notes, Variable Rate	
95	10.561%, 2/1/15	98,800
		\$ 241,225
Equipment Leasing 0.2%		
	The Hertz Corp., Sr. Notes	
955	8.875%, 1/1/14 (5)	1,000,362
	The Hertz Corp., Sr. Sub. Notes	
75	10.50%, 1/1/16 (5)	81,937
		\$ 1,082,299
Financial Intermediaries 2.0%		
	Alzette, Variable Rate	
750	8.636%, 12/15/20 (5)	767,344
	Avalon Capital Ltd. 3, Series 1A, Class D, Variable Rate	
760	7.158%, 2/24/19 (5)	763,488
	Babson Ltd., Series 2005-1A, Class C1, Variable Rate	
1,000	7.457%, 4/15/19 (5)	1,011,040
	Bryant Park CDO Ltd., Series 2005-1A, Class C, Variable Rate	
1,000	7.557%, 1/15/19 (5)	1,010,920
	Carlyle High Yield Partners, Series 2004-6A, Class C, Variable Rate	
1,000	7.612%, 8/11/16 (5)	1,015,590
	Centurion CDO 8 Ltd., Series 2005 8A, Class D, Variable Rate	
1,000	10.77%, 3/8/17	1,045,500
	Centurion CDO 9 Ltd., Series 2005-9A	
750	9.35%, 7/17/19	772,642
	Dryden Leveraged Loan, Series 2004-6A, Class C1, Variable Rate	
1,500	8.035%, 7/30/16 (5)	1,537,215
	First CLO, Ltd., Sr. Sub. Notes, Variable Rate	
1,000	7.47%, 7/27/16 (5)	1,000,000
	Ford Motor Credit Co.	
200	6.625%, 6/16/08	192,744
715	7.375%, 10/28/09	674,913
340	7.875%, 6/15/10	320,145
28		

			General Motors Acceptance Corp.
\$	240	6.125%, 9/15/06	\$ 239,908
195		5.125%, 5/9/08	187,977
100		5.85%, 1/14/09	96,151
40		7.00%, 2/1/12	38,761
870		8.00%, 11/1/31	855,488
			Stanfield Vantage Ltd., Series 2005-1A, Class D, Variable Rate
1,000		7.474%, 3/21/17 (5)	1,004,000
			\$ 12,533,826
Food Products 0.5%			
			ASG Consolidated, LLC / ASG Finance, Inc., Sr. Disc. Notes
495		11.50%, 11/1/11	420,750
			Nutro Products, Inc., Sr. Notes, Variable Rate
80		9.23%, 10/15/13 (5)	82,400
			Nutro Products, Inc., Sr. Sub. Notes
120		10.75%, 4/15/14 (5)	125,700
			Pierre Foods, Inc., Sr. Sub. Notes
320		9.875%, 7/15/12	324,800
			Pinnacle Foods Holdings Corp., Sr. Sub. Notes
2,215		8.25%, 12/1/13	2,181,775
			\$ 3,135,425
Food Service 0.1%			
			EPL Finance Corp., Sr. Notes
260		11.75%, 11/15/13 (5)	297,700
			NPC International, Inc., Sr. Sub. Notes
210		9.50%, 5/1/14 (5)	202,650
			\$ 500,350
Food/Drug Retailers 0.2%			
			General Nutrition Centers, Inc.
100		8.625%, 1/15/11	100,250
			Jean Coutu Group (PJC), Inc., Sr. Sub. Notes
80		8.50%, 8/1/14	75,100
			Rite Aid Corp.
345		7.125%, 1/15/07	346,725
765		6.125%, 12/15/08 (5)	747,787
190		8.125%, 5/1/10	194,037
			\$ 1,463,899
Forest Products 0.2%			
			Abitibi-Consolidated, Inc.
175		6.95%, 4/1/08	173,687
			Georgia-Pacific Corp.
65		9.50%, 12/1/11	68,575
			JSG Funding PLC, Sr. Notes
325		9.625%, 10/1/12	338,000
29			

	NewPage Corp.	
\$ 275	10.00%, 5/1/12	\$ 286,687
	NewPage Corp., Variable Rate	
135	11.399%, 5/1/12	146,475
	Stone Container Finance Canada	
280	7.375%, 7/15/14	250,600
		\$ 1,264,024
Healthcare 0.9%		
	Accellent, Inc.	
435	10.50%, 12/1/13	450,225
	AMR HoldCo, Inc., Sr. Sub. Notes	
295	10.00%, 2/15/15	306,800
	CDRV Investors, Inc., Sr. Disc. Notes	
30	9.625%, 1/1/15	21,375
	Encore Medical IHC, Inc.	
280	9.75%, 10/1/12	308,000
	Inverness Medical Innovations, Inc., Sr. Sub. Notes	
1,565	8.75%, 2/15/12	1,525,875
	Multiplan, Inc., Sr. Sub. Notes	
245	10.375%, 4/15/16 (5)	248,675
	National Mentor, Inc., Sr. Sub. Notes	
195	11.25%, 7/1/14 (5)	199,387
	Res-Care, Inc., Sr. Notes	
195	7.75%, 10/15/13	193,537
	Service Corp. International, Sr. Notes	
400	8.00%, 6/15/17 (5)	375,500
	Tenet Healthcare Corp., Sr. Notes	
100	6.50%, 6/1/12	85,000
120	9.25%, 2/1/15 (5)	111,000
	Triad Hospitals, Inc., Sr. Notes	
190	7.00%, 5/15/12	189,762
	Triad Hospitals, Inc., Sr. Sub. Notes	
235	7.00%, 11/15/13	225,600
	US Oncology, Inc.	
220	9.00%, 8/15/12	229,900
515	10.75%, 8/15/14	561,350
	Ventas Realty LP/ Ventas Capital Corp.	
140	7.125%, 6/1/15	141,050
	VWR International, Inc., Sr. Sub. Notes	
515	8.00%, 4/15/14	508,562
		\$ 5,681,598
Home Furnishings 0.1%		
	Fedders North America, Inc.	
220	9.875%, 3/1/14	176,000
	Interline Brands, Inc., Sr. Sub. Notes	
135	8.125%, 6/15/14	136,687
30		

		Steinway Musical Instruments, Sr. Notes	
\$	160	7.00%, 3/1/14 (5)	\$ 154,000
			\$ 466,687
Industrial Equipment 0.3%			
		Case New Holland, Inc., Sr. Notes	
200		9.25%, 8/1/11	211,750
590		7.125%, 3/1/14	576,725
		Chart Industries, Inc., Sr. Sub. Notes	
195		9.125%, 10/15/15 (5)	202,069
		Thermadyne Holdings Corp., Sr. Sub. Notes	
845		9.25%, 2/1/14	716,137
			\$ 1,706,681
Leisure Goods/Activities/Movies 0.4%			
		AMC Entertainment, Inc., Sr. Sub. Notes	
410		9.875%, 2/1/12	415,637
		AMC Entertainment, Inc., Variable Rate	
60		9.42%, 8/15/10	62,175
		HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.	
195		12.50%, 4/1/13 (5)	195,975
		HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate	
360		9.818%, 4/1/12 (5)	359,100
		Marquee Holdings, Inc., Sr. Disc. Notes	
590		12.00%, 8/15/14	438,075
		Six Flags Theme Parks, Inc., Sr. Notes	
400		9.625%, 6/1/14	365,000
		Universal City Development Partners, Sr. Notes	
335		11.75%, 4/1/10	364,313
		Universal City Florida Holding, Sr. Notes, Variable Rate	
475		9.899%, 5/1/10	490,438
			\$ 2,690,713
Lodging and Casinos 0.9%			
		CCM Merger, Inc.	
150		8.00%, 8/1/13 (5)	144,375
		Chukchansi EDA, Sr. Notes, Variable Rate	
280		8.78%, 11/15/12 (5)	286,300
		Felcor Lodging L.P., Sr. Notes, Variable Rate	
140		9.57%, 6/1/11	144,375
		Galaxy Entertainment Finance	
200		9.875%, 12/15/12 (5)	210,000
		Greektown Holdings, LLC, Sr. Notes	
200		10.75%, 12/1/13 (5)	212,500
		Inn of the Mountain Gods, Sr. Notes	
525		12.00%, 11/15/10	551,906
31			

	Kerzner International, Sr. Sub Notes	
\$ 1,130	6.75%, 10/1/15	\$ 1,194,975
	Majestic HoldCo, LLC, (0.00% until 2008)	
140	0.00%, 10/15/11 (5)	105,000
	Majestic Star Casino, LLC	
190	9.50%, 10/15/10	197,600
245	9.75%, 1/15/11 (5)	242,550
	Mohegan Tribal Gaming Authority, Sr. Sub. Notes	
95	8.00%, 4/1/12	97,375
	OED Corp./Diamond Jo, LLC	
475	8.75%, 4/15/12	477,969
	San Pasqual Casino	
305	8.00%, 9/15/13 (5)	308,050
	Station Casinos, Inc., Sr. Notes	
95	6.00%, 4/1/12	89,656
	Trump Entertainment Resorts, Inc.	
840	8.50%, 6/1/15	810,600
	Tunica-Biloxi Gaming Authority, Sr. Notes	
240	9.00%, 11/15/15 (5)	246,000
	Waterford Gaming, LLC, Sr. Notes	
73	8.625%, 9/15/12 (5)	77,563
	Wynn Las Vegas, LLC	
105	6.625%, 12/1/14	99,488
		\$ 5,496,282
Nonferrous Metals/Minerals 0.1%		
	Alpha Natural Resources, Sr. Notes	
135	10.00%, 6/1/12	144,113
	Novelis, Inc., Sr. Notes	
345	8.00%, 2/15/15 (5)	335,513
		\$ 479,626
Oil and Gas 0.7%		
	Allis-Chalmers Energy, Inc., Sr. Notes	
270	9.00%, 1/15/14 (5)	272,700
	Clayton Williams Energy, Inc.	
115	7.75%, 8/1/13	107,525
	Copano Energy, LLC, Sr. Notes	
70	8.125%, 3/1/16	70,700
	El Paso Corp.	
225	9.625%, 5/15/12 (5)	247,500
	El Paso Production Holding Co.	
50	7.75%, 6/1/13	51,063
	Encore Acquisition Co., Sr. Sub. Notes	
155	7.25%, 12/1/17	151,125
	Giant Industries	
225	8.00%, 5/15/14	225,000

		Kinder Morgan Finance Co.	
\$	285	5.35%, 1/5/11	\$ 266,621
		Ocean Rig Norway AS, Sr. Notes	
100		8.375%, 7/1/13 (5)	103,500
		Parker Drilling Co., Sr. Notes	
100		9.625%, 10/1/13	109,000
		Petrobras International Finance Co.	
50		7.75%, 9/15/14	54,000
		Petrohawk Energy Corp., Sr. Notes	
795		9.125%, 7/15/13 (5)	816,863
		Quicksilver Resources, Inc.	
210		7.125%, 4/1/16	199,500
		Semgroup L.P., Sr. Notes	
260		8.75%, 11/15/15 (5)	262,600
		Sesi, LLC, Sr. Notes	
60		6.875%, 6/1/14 (5)	58,500
		Stewart & Stevenson, LLC, Sr. Notes	
190		10.00%, 7/15/14 (5)	193,800
		Transmontaigne, Inc., Sr. Sub. Notes	
175		9.125%, 6/1/10	186,813
		United Refining Co., Sr. Notes	
560		10.50%, 8/15/12	593,600
		VeraSun Energy Corp.	
305		9.875%, 12/15/12 (5)	326,350
		Williams Cos., Inc. (The)	
80		8.75%, 3/15/32	86,800
			\$ 4,383,560
Publishing	0.5%		
		American Media Operations, Inc., Series B	
\$	630	10.25%, 5/1/09	\$ 591,413
		CBD Media, Inc., Sr. Sub. Notes	
125		8.625%, 6/1/11	123,438
		Dex Media West, LLC, Sr. Sub. Notes	
87		9.875%, 8/15/13	94,178
		Houghton Mifflin Co., Sr. Sub. Notes	
1,345		9.875%, 2/1/13	1,400,481
		MediaNews Group, Inc., Sr. Sub. Notes	
100		6.875%, 10/1/13	92,125
		R.H. Donnelley Corp., Sr. Disc. Notes	
210		6.875%, 1/15/13	191,625
380		6.875%, 1/15/13	346,750
		R.H. Donnelley Corp., Sr. Notes	
235		8.875%, 1/15/16	235,294
			\$ 3,075,304
33			

Radio and Television 0.5%			
		Advanstar Communications, Inc.	
\$	1,115	10.75%, 8/15/10	\$ 1,201,424
		CanWest Media, Inc.	
464		8.00%, 9/15/12	454,508
		LBI Media, Inc.	
165		10.125%, 7/15/12	175,725
		Rainbow National Services, LLC, Sr. Notes	
180		8.75%, 9/1/12 (5)	191,250
		Rainbow National Services, LLC, Sr. Sub. Debs.	
645		10.375%, 9/1/14 (5)	724,013
		Sirius Satellite Radio, Sr. Notes	
505		9.625%, 8/1/13	474,700
			\$ 3,221,620
Rail Industries 0.0%			
		Kansas City Southern Railway Co.	
95		9.50%, 10/1/08	99,988
		TFM SA de C.V., Sr. Notes	
130		12.50%, 6/15/12	143,650
			\$ 243,638
Retailers (Except Food and Drug) 0.4%			
		Autonation, Inc., Variable Rate	
135		7.507%, 4/15/13 (5)	137,025
		GameStop Corp.	
1,265		8.00%, 10/1/12	1,290,300
		GameStop Corp., Variable Rate	
365		9.383%, 10/1/11	382,338
		Neiman Marcus Group, Inc.	
485		9.00%, 10/15/15	513,494
310		10.375%, 10/15/15	330,538
			\$ 2,653,695
Steel 0.1%			
		Ispat Inland ULC, Sr. Notes	
199		9.75%, 4/1/14	221,193
		RathGibson, Inc., Sr. Notes	
430		11.25%, 2/15/14 (5)	447,200
			\$ 668,393
Surface Transport 0.0%			
		Horizon Lines, LLC	
217		9.00%, 11/1/12	221,883
			\$ 221,883
Telecommunications 1.5%			
		AirGate PCS, Inc., Variable Rate	
105		9.257%, 10/15/11	107,888
34			

	Alamosa Delaware, Inc., Sr. Notes	
\$ 515	11.00%, 7/31/10	\$ 565,213
	Centennial Cellular Operating Co., LLC, Sr. Notes	
205	10.125%, 6/15/13	217,300
	Digicel Ltd., Sr. Notes	
200	9.25%, 9/1/12 (5)	209,500
	Intelsat Bermuda Ltd.	
325	9.25%, 6/15/16 (5)	333,938
	Intelsat Bermuda Ltd., Sr. Notes	
385	11.25%, 6/15/16 (5)	390,775
	Intelsat Bermuda Ltd., Sr. Notes, Variable Rate	
485	10.484%, 1/15/12	494,700
	Intelsat Ltd., Sr. Notes	
1,425	5.25%, 11/1/08	1,343,063
	LCI International, Inc., Sr. Notes	
345	7.25%, 6/15/07	347,588
	New Skies Satellites NV, Sr. Notes	
485	9.125%, 11/1/12	518,950
	New Skies Satellites NV, Sr. Notes, Variable Rate	
260	10.414%, 11/1/11	269,750
	Qwest Capital Funding, Inc.	
110	7.00%, 8/3/09	109,725
	Qwest Communications International, Inc.	
500	7.50%, 2/15/14	492,500
	Qwest Communications International, Inc., Sr. Notes	
65	7.50%, 11/1/08	65,163
	Qwest Corp., Sr. Notes	
140	7.625%, 6/15/15	142,975
	Qwest Corp., Sr. Notes, Variable Rate	
985	8.579%, 6/15/13	1,058,875
	Rogers Wireless, Inc., Sr. Sub. Notes	
40	8.00%, 12/15/12	41,400
	Rogers Wireless, Inc., Variable Rate	
1,453	8.454%, 12/15/10	1,496,590
	UbiquiTel Operating Co., Sr. Notes	
395	9.875%, 3/1/11	431,538
	Windstream Corp., Sr. Notes	
290	8.125%, 8/1/13 (5)	303,050
580	8.625%, 8/1/16 (5)	606,100
		\$ 9,546,581
Utilities 0.2%		
	Dynegy Holdings, Inc.	
195	8.375%, 5/1/16 (5)	192,563
	Dynegy Holdings, Inc., Debs.	
390	7.625%, 10/15/26	343,200
	Mission Energy Holding Co.	
215	13.50%, 7/15/08	241,338
35		

	NRG Energy, Inc.	
\$ 140	7.25%, 2/1/14	\$ 137,375
	NRG Energy, Inc., Sr. Notes	
185	7.375%, 2/1/16	181,300
		\$ 1,095,776
Total Corporate Bonds & Notes		
(identified cost \$87,979,411)		\$ 88,595,505

Convertible Bonds 0.0%

Principal Amount	Security	Value
\$ 310,000	L-3 Communications Corp. (5)	\$ 304,575
Total Convertible Bonds		
(identified cost, \$313,351)		\$ 304,575

Common Stocks 0.1%

Shares	Security	Value
32,088	Trump Entertainment Resorts, Inc. (6)	\$ 584,964
Total Common Stocks		
(identified cost, \$395,965)		\$ 584,964

Convertible Preferred Stocks 0.0%

Shares	Security	Value
1,007	Chesapeake Energy Corp., 4.50%	\$ 98,384
934	Crown Castle International Corp., (PIK), 6.25% PIK	52,421
Total Convertible Preferred Stocks		
(identified cost, \$142,317)		\$ 150,805

Closed-End Investment Companies 3.7%

Shares	Security	Value
87,500	Citigroup Investments Corporate Loan Fund, Inc.	\$ 1,148,875
125,000	First Trust / Four Corners Senior Floating Rate Income Fund II	2,235,000
20,000	Floating Rate Income Strategies Fund II, Inc.	351,200
25,000	Floating Rate Income Strategies Fund, Inc.	437,250
895,800	ING Prime Rate Trust	6,360,180
130,000	Pioneer Floating Rate Trust	2,460,900
1,197,000	Van Kampen Senior Income Trust	10,030,860
Total Closed-End Investment Companies		
(identified cost, \$23,835,934)		\$ 23,024,265

Short-Term Investments 4.5%

Principal Amount	Maturity Date	Borrower	Rate	Amount
\$ 16,711,000	08/01/06	General Electric Capital Corp., Commercial Paper	5.30	% \$ 16,711,000
10,000,000	08/08/06	HSBC Finance Corp., Commercial Paper	5.30	% 9,989,695
1,500,000	08/01/06	Investors Bank and Trust Company Time Deposit	5.31	% 1,500,000
Total Short-Term Investments (at amortized cost)				\$ 28,200,695
Gross Investments 160.6% (identified cost \$1,001,248,245)				\$ 1,003,305,995
Less Unfunded Loan Commitments (0.9)% (identified cost \$5,735,490)				\$ (5,735,490)
Net Investments 159.7% (identified cost \$995,512,715)				\$ 997,570,505
Other Assets, Less Liabilities 3.4%				\$ 21,383,579
Auction Preferred Shares Plus Cumulative Unpaid Dividends (63.1)%				\$ (394,308,476)
Net Assets Applicable to Common Shares 100.0%				\$ 624,645,608

PIK Payment In Kind.

REIT Real Estate Investment Trust

(1) Senior floating-rate interests often require prepayments from excess cash flows or permit the borrower to repay at its election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, it is anticipated that the senior floating-rate interests will have an expected average life of approximately two to three years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London-Interbank Offered Rate (LIBOR), and secondarily the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.

(2) Unfunded loan commitments. The Trust may enter into certain credit agreements all or a portion of which may be unfunded. The Trust is obligated to fund these commitments at the Borrower s discretion.

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- (3) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (4) Security is in default and making only partial interest payments.
- (5) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2006, the aggregate value of the securities is \$25,373,103 or 4.1% of the net assets.
- (6) Non-income producing security.

A summary of financial instruments at July 31, 2006 is as follows:

Credit Default Swaps

Notional Amount	Expiration Date	Description	Net Unrealized Appreciation (Depreciation)
\$ 2,000,000	9/20/2008	Agreement with Credit Suisse/First Boston dated 1/9/2004 whereby the Trust will receive 2.45% per year times the notional amount. The Trust makes a payment only upon a default event on underlying loan assets (7 in total, each representing 14.29% of the notional value of the swap).	\$ (4,188)
\$ 2,000,000	9/20/2008	Agreement with Credit Suisse/First Boston dated 1/27/2004 whereby the Trust will receive 2.45% per year times the notional amount. The Trust makes a payment only upon a default event on underlying loan assets (7 in total, each representing 14.29% of the notional value of the swap).	\$ (447)
\$ 2,000,000	3/20/2010	Agreement with Lehman Brothers dated 3/15/2005 whereby the Trust will receive 2.20% per year times the notional amount. The Trust makes a payment of the notional amount only upon a default event on the reference entity, a Revolving Credit Agreement issued by Inergy, L.P.	\$1,689

At July 31, 2006, the Trust had sufficient cash and/or securities segregated to cover potential obligations arising from open swap contracts.

The cost and unrealized appreciation (depreciation) in value of investments owned by the Trust at July 31, 2006, as computed on a federal income tax basis, were as follows:

Aggregate cost	\$ 996,471,219
Gross unrealized appreciation	\$ 5,885,214
Gross unrealized depreciation	(4,653,322)
Net unrealized appreciation	\$ 1,231,892

Item 2. Controls and Procedures

(a) It is the conclusion of the registrant's principal executive officer and principal financial officer that the effectiveness of the registrant's current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission's rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant's principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.

(b) There have been no changes in the registrant's internal controls over financial reporting during the fiscal quarter for which the report is being filed that have materially affected, or are reasonably likely to materially affect the registrant's internal control over financial reporting.

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Signatures

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Eaton Vance Senior Floating-Rate Trust

By: /s/ Thomas E. Faust Jr.
Thomas E. Faust Jr.
President and Principal Executive Officer
Date: September 25, 2006

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ Thomas E. Faust Jr.
Thomas E. Faust Jr.
President and Principal Executive Officer
Date: September 25, 2006
By: /s/ Barbara E. Campbell
Barbara E. Campbell
Treasurer and Principal Financial Officer
Date: September 25, 2006
