

EATON VANCE SENIOR FLOATING RATE TRUST  
Form N-Q  
March 27, 2013

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**

**Washington, D.C. 20549**

**Form N-Q**

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
MANAGEMENT INVESTMENT COMPANIES**

**811-21411**

**Investment Company Act File Number**

**Eaton Vance Senior Floating-Rate Trust**

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

October 31

Date of Fiscal Year End

January 31, 2013

Date of Reporting Period

**Item 1. Schedule of Investments**

## Eaton Vance

## Senior Floating-Rate Trust

January 31, 2013

## PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 139.5%

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Aerospace and Defense 2.9%</b>		
<b>AVIO S.p.A.</b>		
Term Loan, 3.08%, Maturing June 14, 2017	625	\$ 625,235
Term Loan, 3.87%, Maturing December 14, 2017	EUR 550	747,024
Term Loan, 3.95%, Maturing December 14, 2017	650	650,244
<b>Booz Allen Hamilton Inc.</b>		
Term Loan, 4.50%, Maturing July 31, 2019	823	834,767
<b>DAE Aviation Holdings, Inc.</b>		
Term Loan, 6.25%, Maturing October 29, 2018	686	700,938
Term Loan, 6.25%, Maturing November 2, 2018	311	317,759
<b>DigitalGlobe, Inc.</b>		
Term Loan, Maturing January 24, 2020 <sup>(2)</sup>	250	253,333
<b>Ducommun Incorporated</b>		
Term Loan, 5.50%, Maturing June 28, 2017	1,297	1,312,908
<b>IAP Worldwide Services, Inc.</b>		
Term Loan, 10.00%, Maturing December 31, 2015	1,706	1,347,512
<b>Sequa Corporation</b>		
Term Loan, 5.25%, Maturing June 19, 2017	1,550	1,575,834
<b>Silver II US Holdings, LLC</b>		
Term Loan, 5.00%, Maturing December 13, 2019	1,975	1,999,194
<b>TASC, Inc.</b>		
Term Loan, 4.50%, Maturing December 18, 2015	1,426	1,432,404
<b>Transdigm, Inc.</b>		
Term Loan, 4.00%, Maturing February 14, 2017	1,016	1,029,165
Term Loan, 4.00%, Maturing February 14, 2017	2,350	2,375,365
<b>Wyle Services Corporation</b>		
Term Loan, 5.00%, Maturing March 27, 2017	766	770,463
		\$ 15,972,145
<b>Air Transport 0.3%</b>		
<b>Evergreen International Aviation, Inc.</b>		
Term Loan, 0.00%, Maturing June 30, 2015 <sup>(3)</sup>	805	\$ 762,645
<b>Orbitz Worldwide Inc.</b>		
Term Loan, 3.20%, Maturing July 25, 2014	990	982,426
		\$ 1,745,071
<b>Automotive 6.5%</b>		
<b>Allison Transmission, Inc.</b>		
Term Loan, 2.71%, Maturing August 7, 2014	845	\$ 848,433
Term Loan, 4.25%, Maturing August 23, 2019	2,863	2,903,401

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**Autoparts Holdings Limited**

Term Loan, 6.50%, Maturing July 28, 2017	395	400,431
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**Chrysler Group LLC**

Term Loan, 6.00%, Maturing May 24, 2017	6,904	7,065,643
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**Delphi Corporation**

Term Loan, 3.50%, Maturing March 31, 2017	1,385	1,400,039
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Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Federal-Mogul Corporation</b>		
Term Loan, 2.15%, Maturing December 29, 2014	2,400	\$ 2,284,877
Term Loan, 2.14%, Maturing December 28, 2015	3,016	2,871,286
<b>Goodyear Tire &amp; Rubber Company (The)</b>		
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	6,650	6,747,349
<b>HHI Holdings LLC</b>		
Term Loan, 6.00%, Maturing October 3, 2018	2,075	2,117,797
<b>Metaldyne Company LLC</b>		
Term Loan, 6.00%, Maturing December 18, 2018	1,300	1,321,125
<b>SRAM, LLC</b>		
Term Loan, 4.76%, Maturing June 7, 2018	1,144	1,155,651
Term Loan - Second Lien, 8.50%, Maturing December 7, 2018	500	508,112
<b>Tomkins LLC</b>		
Term Loan, 3.75%, Maturing September 29, 2016	1,446	1,462,416
<b>TriMas Corporation</b>		
Term Loan, 3.75%, Maturing October 10, 2019	873	874,995
<b>Veyance Technologies, Inc.</b>		
Term Loan, 2.46%, Maturing July 31, 2014	233	231,348
Term Loan, 2.46%, Maturing July 31, 2014	1,625	1,615,175
Term Loan, 5.50%, Maturing July 31, 2014	323	321,756
Term Loan - Second Lien, 5.96%, Maturing July 31, 2015	1,275	1,255,078
		\$ 35,384,912
<b>Brokers, Dealers and Investment Houses 0.1%</b>		
<b>Clipper Acquisitions Corp.</b>		
Term Loan, Maturing December 20, 2019 <sup>(2)</sup>	550	\$ 557,562
		\$ 557,562
<b>Building and Development 0.7%</b>		
<b>Armstrong World Industries, Inc.</b>		
Term Loan, 4.00%, Maturing March 9, 2018	887	\$ 897,118
<b>Preferred Proppants, LLC</b>		
Term Loan, 7.50%, Maturing December 15, 2016	718	653,152
<b>RE/MAX International, Inc.</b>		
Term Loan, 5.50%, Maturing April 15, 2016	1,667	1,675,412
<b>Realogy Corporation</b>		
Term Loan, 3.23%, Maturing October 10, 2013	97	93,659
<b>Summit Materials Companies I, LLC</b>		
Term Loan, 6.00%, Maturing January 30, 2019	471	474,900
		\$ 3,794,241
<b>Business Equipment and Services 12.3%</b>		
<b>ACCO Brands Corporation</b>		
Term Loan, 4.25%, Maturing April 30, 2019	363	\$ 368,048
<b>Acosta, Inc.</b>		
Term Loan, 5.00%, Maturing March 2, 2018	2,904	2,947,919
<b>Advantage Sales &amp; Marketing, Inc.</b>		
Term Loan, 5.25%, Maturing December 18, 2017	2,209	2,234,363
<b>Affinion Group, Inc.</b>		
Term Loan, 6.50%, Maturing July 16, 2015	3,054	2,928,251
<b>Allied Security Holdings, LLC</b>		
Term Loan, 5.25%, Maturing February 3, 2017	565	570,238

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**Altegrity, Inc.**

Term Loan, 7.75%, Maturing February 20, 2015	692	690,053
Term Loan, 2.95%, Maturing February 21, 2015	707	679,054

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Altisource Solutions S.a.r.l.</b>		
Term Loan, 5.75%, Maturing November 27, 2019	800	\$ 815,000
<b>Audio Visual Services Group, Inc.</b>		
Term Loan, 6.75%, Maturing November 9, 2018	1,072	1,070,972
<b>BAR/BRI Review Courses, Inc.</b>		
Term Loan, 6.00%, Maturing June 16, 2017	632	634,815
<b>Brand Energy &amp; Infrastructure Services, Inc.</b>		
Term Loan, 5.76%, Maturing October 16, 2016	159	161,170
Term Loan, 6.25%, Maturing October 16, 2018	664	664,212
<b>Brickman Group Holdings Inc.</b>		
Term Loan, 5.50%, Maturing October 14, 2016	1,425	1,446,523
<b>Brock Holdings III, Inc.</b>		
Term Loan, 6.00%, Maturing March 16, 2017	1,078	1,088,792
<b>ClientLogic Corporation</b>		
Term Loan, 7.06%, Maturing January 30, 2017	1,567	1,533,409
<b>Corporate Executive Board Company, The</b>		
Term Loan, 5.00%, Maturing July 2, 2019	525	529,266
<b>CPM Acquisition Corp.</b>		
Term Loan, 6.25%, Maturing August 29, 2017	499	503,114
Term Loan - Second Lien, 10.25%, Maturing February 28, 2018	1,000	1,012,500
<b>DynCorp International LLC</b>		
Term Loan, 6.25%, Maturing July 7, 2016	517	521,752
<b>Education Management LLC</b>		
Term Loan, 8.25%, Maturing March 29, 2018	2,058	1,789,729
<b>EIG Investors Corp.</b>		
Term Loan, 6.25%, Maturing November 8, 2019	2,000	2,020,000
Term Loan - Second Lien, 10.25%, Maturing May 8, 2020	525	526,313
<b>Expert Global Solutions, Inc.</b>		
Term Loan, 8.00%, Maturing April 3, 2018	1,928	1,949,183
<b>Genesys Telecom Holdings, U.S., Inc.</b>		
Term Loan, 6.75%, Maturing January 31, 2019	620	626,903
<b>Genpact International, Inc.</b>		
Term Loan, 4.25%, Maturing August 30, 2019	1,596	1,619,940
<b>Go Daddy Operating Company, LLC</b>		
Term Loan, 5.50%, Maturing December 17, 2018	1,432	1,439,750
<b>IG Investment Holdings, LLC</b>		
Term Loan, 6.00%, Maturing October 31, 2019	775	784,688
<b>IMS Health Incorporated</b>		
Term Loan, 4.50%, Maturing August 25, 2017	1,987	2,003,187
<b>KAR Auction Services, Inc.</b>		
Term Loan, 5.00%, Maturing May 19, 2017	2,807	2,847,593
<b>Kronos Incorporated</b>		
Term Loan, 5.50%, Maturing October 25, 2019	1,575	1,592,062
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020	900	916,500
<b>Language Line, LLC</b>		
Term Loan, 6.25%, Maturing June 20, 2016	2,000	1,993,668
<b>Meritas LLC</b>		
Term Loan, 7.50%, Maturing July 28, 2017	672	672,399
<b>Mitchell International, Inc.</b>		
Term Loan - Second Lien, 5.56%, Maturing March 30, 2015	1,000	993,333
<b>Monitronics International Inc.</b>		
Term Loan, 5.50%, Maturing March 23, 2018	844	854,173





Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>National CineMedia, LLC</b>		
Term Loan, 3.46%, Maturing November 23, 2019	525	\$ 529,019
<b>Quintiles Transnational Corp.</b>		
Term Loan, 4.50%, Maturing June 8, 2018	374	378,855
Term Loan, 4.50%, Maturing June 8, 2018	4,260	4,320,478
<b>Renaissance Learning, Inc.</b>		
Term Loan, 5.75%, Maturing November 13, 2018	574	580,732
<b>Sensus USA Inc.</b>		
Term Loan, 4.75%, Maturing May 9, 2017	663	666,780
<b>Softlayer Technologies, Inc.</b>		
Term Loan, 7.25%, Maturing November 5, 2016	637	642,574
<b>SunGard Data Systems, Inc.</b>		
Term Loan, 3.86%, Maturing February 26, 2016	4,742	4,796,238
Term Loan, 3.96%, Maturing February 28, 2017	1,547	1,563,600
<b>SymphonyIRI Group, Inc.</b>		
Term Loan, 5.00%, Maturing December 1, 2017	813	817,196
<b>Trans Union, LLC</b>		
Term Loan, 5.50%, Maturing February 12, 2018	2,826	2,869,638
<b>Travelport LLC</b>		
Term Loan, 4.88%, Maturing August 21, 2015	EUR 741	955,238
Term Loan, 5.06%, Maturing August 21, 2015	1,715	1,687,518
Term Loan, 5.06%, Maturing August 21, 2015	193	190,260
<b>U.S. Security Holdings, Inc.</b>		
Term Loan, 6.00%, Maturing July 28, 2017	117	118,462
Term Loan, 6.00%, Maturing July 28, 2017	599	605,234
<b>West Corporation</b>		
Term Loan, 5.50%, Maturing July 15, 2016	676	687,456
Term Loan, 5.50%, Maturing July 15, 2016	1,923	1,953,363
Term Loan, 5.75%, Maturing June 29, 2018	1,144	1,162,844
		\$ 67,554,357
<b>Cable and Satellite Television 5.1%</b>		
<b>Atlantic Broadband Finance, LLC</b>		
Term Loan, 4.50%, Maturing November 29, 2019	848	\$ 860,593
<b>BBHI Acquisition LLC</b>		
Term Loan, 4.50%, Maturing December 14, 2017	1,225	1,237,856
<b>Bragg Communications Incorporated</b>		
Term Loan, 4.00%, Maturing February 28, 2018	397	400,970
<b>Cequel Communications, LLC</b>		
Term Loan, 4.00%, Maturing February 14, 2019	4,367	4,413,011
<b>Charter Communications Operating, LLC</b>		
Term Loan, 3.46%, Maturing September 6, 2016	508	514,006
Term Loan, 4.00%, Maturing May 15, 2019	298	302,477
<b>Crown Media Holdings, Inc.</b>		
Term Loan, 5.75%, Maturing July 14, 2018	473	478,109
<b>CSC Holdings, Inc.</b>		
Term Loan, 1.95%, Maturing March 29, 2016	2,827	2,848,489
<b>Kabel Deutschland GmbH</b>		
Term Loan, 4.25%, Maturing February 1, 2019	1,075	1,078,583
<b>Lavena Holdings 4 GmbH</b>		
Term Loan, 2.62%, Maturing March 6, 2015	EUR 619	823,792
Term Loan, 3.00%, Maturing March 4, 2016	EUR 619	823,792
Term Loan, 7.37%, Maturing March 6, 2017 <sup>(4)</sup>	EUR 413	537,540
Term Loan - Second Lien, 4.12%, Maturing September 2, 2016	EUR 520	684,260



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Mediacom Broadband LLC</b>		
Term Loan, 4.50%, Maturing October 23, 2017	1,438	\$ 1,451,308
<b>Mediacom Illinois, LLC</b>		
Term Loan, 4.50%, Maturing October 23, 2017	804	808,397
<b>P7S1 Broadcasting Holding II B.V.</b>		
Term Loan, 2.69%, Maturing July 1, 2016	EUR 1,781	2,399,623
<b>UPC Broadband Holding B.V.</b>		
Term Loan, 3.86%, Maturing December 31, 2016	EUR 2,353	3,211,782
Term Loan, 4.11%, Maturing December 29, 2017	EUR 1,619	2,212,398
<b>UPC Financing Partnership</b>		
Term Loan, 3.71%, Maturing December 30, 2016	409	413,465
Term Loan, 3.71%, Maturing December 29, 2017	1,264	1,276,803
Term Loan, 4.00%, Maturing January 29, 2021	775	780,328
<b>WaveDivision Holdings, LLC</b>		
Term Loan, 5.50%, Maturing August 9, 2019	325	330,273
		\$ 27,887,855
<b>Chemicals and Plastics 4.1%</b>		
<b>AZ Chemical US Inc.</b>		
Term Loan, 7.25%, Maturing December 22, 2017	1,826	\$ 1,860,945
<b>Chemtura Corporation</b>		
Term Loan, 5.50%, Maturing August 27, 2016	250	253,750
<b>Emerald Performance Materials, LLC</b>		
Term Loan, 6.75%, Maturing May 18, 2018	697	708,689
<b>General Chemical Corporation</b>		
Term Loan, 5.00%, Maturing October 6, 2015	505	509,024
<b>Harko C.V.</b>		
Term Loan, 5.75%, Maturing August 2, 2017	518	522,974
<b>Huntsman International, LLC</b>		
Term Loan, 2.75%, Maturing April 19, 2017	1,532	1,537,300
<b>Ineos US Finance LLC</b>		
Term Loan, 6.50%, Maturing May 4, 2018	3,424	3,507,578
<b>OEP Pearl Dutch Acquisition B.V.</b>		
Term Loan, 6.50%, Maturing March 30, 2018	97	97,797
<b>Omnova Solutions Inc.</b>		
Term Loan, 5.50%, Maturing May 31, 2017	980	993,475
<b>PolyOne Corp.</b>		
Term Loan, 5.00%, Maturing December 20, 2017	495	501,187
<b>PQ Corporation</b>		
Term Loan, 5.25%, Maturing May 8, 2017	1,175	1,192,381
<b>Schoeller Arca Systems Holding B.V.</b>		
Term Loan, 4.69%, Maturing November 16, 2015	EUR 145	137,363
Term Loan, 4.69%, Maturing November 16, 2015	EUR 412	391,647
Term Loan, 4.69%, Maturing November 16, 2015	EUR 443	421,450
<b>Sonneborn LLC</b>		
Term Loan, 6.50%, Maturing March 30, 2018	548	554,183
<b>Taminco NV</b>		
Term Loan, 4.25%, Maturing February 15, 2019	372	377,305
<b>Tronox Pigments (Netherlands) B.V.</b>		
Term Loan, 4.25%, Maturing February 8, 2018	549	555,341
Term Loan, 4.25%, Maturing February 8, 2018	2,013	2,034,906



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>U.S. Coatings Acquisition Inc.</b>		
Term Loan, Maturing February 3, 2020 <sup>(2)</sup>	2,800	\$ 2,846,659
<b>Univar Inc.</b>		
Term Loan, 5.00%, Maturing June 30, 2017	3,518	3,555,418
		<b>\$ 22,559,372</b>
<b>Clothing/Textiles 0.4%</b>		
<b>Ascena Retail Group, Inc.</b>		
Term Loan, 4.75%, Maturing June 14, 2018	814	\$ 823,133
<b>Phillips-Van Heusen Corporation</b>		
Term Loan, 3.50%, Maturing May 6, 2016	467	467,337
<b>Warnaco Inc.</b>		
Term Loan, 3.75%, Maturing June 15, 2018	493	493,731
<b>Wolverine Worldwide, Inc.</b>		
Term Loan, 4.00%, Maturing July 31, 2019	449	454,391
		<b>\$ 2,238,592</b>
<b>Conglomerates 2.7%</b>		
<b>Jason Incorporated</b>		
Term Loan, 8.25%, Maturing September 21, 2014	169	\$ 168,559
Term Loan, 7.75%, Maturing September 22, 2014	222	222,214
Term Loan, 8.25%, Maturing September 22, 2014	68	68,167
<b>Rexnord LLC</b>		
Term Loan, 4.50%, Maturing April 2, 2018	3,242	3,280,409
<b>RGIS Services, LLC</b>		
Term Loan, 4.56%, Maturing October 18, 2016	2,501	2,520,017
Term Loan, 5.50%, Maturing October 18, 2017	1,390	1,412,079
<b>Rocket Software, Inc.</b>		
Term Loan, 5.75%, Maturing February 8, 2018	1,238	1,247,812
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	750	746,719
<b>Spectrum Brands, Inc.</b>		
Term Loan, 4.50%, Maturing December 17, 2019	3,325	3,366,356
<b>Walter Energy, Inc.</b>		
Term Loan, 5.75%, Maturing April 2, 2018	1,853	1,872,066
		<b>\$ 14,904,398</b>
<b>Containers and Glass Products 1.3%</b>		
<b>BWAY Corporation</b>		
Term Loan, 4.50%, Maturing August 7, 2017	2,625	\$ 2,661,094
<b>Pelican Products, Inc.</b>		
Term Loan, 7.00%, Maturing July 11, 2018	498	498,744
<b>Reynolds Group Holdings Inc.</b>		
Term Loan, 4.75%, Maturing September 28, 2018	2,893	2,938,855
<b>Sealed Air Corporation</b>		
Term Loan, 4.00%, Maturing October 3, 2018	542	552,434
<b>TricorBraun, Inc.</b>		
Term Loan, 5.50%, Maturing May 3, 2018	622	629,389
		<b>\$ 7,280,516</b>
<b>Cosmetics/Toiletries 0.8%</b>		
<b>Bausch &amp; Lomb, Inc.</b>		

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Term Loan, 5.25%, Maturing May 17, 2019

2,985 \$ 3,024,178

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>KIK Custom Products, Inc.</b>		
Term Loan - Second Lien, 5.31%, Maturing November 28, 2014	975	\$ 791,376
<b>Prestige Brands, Inc.</b>		
Term Loan, 5.28%, Maturing January 31, 2019	350	354,430
		<b>\$ 4,169,984</b>
<b>Drugs 1.3%</b>		
<b>Aptalis Pharma, Inc.</b>		
Term Loan, 5.50%, Maturing February 10, 2017	496	\$ 502,660
Term Loan, 5.50%, Maturing February 10, 2017	1,965	1,987,874
<b>Par Pharmaceutical Companies, Inc.</b>		
Term Loan, 5.00%, Maturing September 30, 2019	1,172	1,189,278
<b>Warner Chilcott Company, LLC</b>		
Term Loan, 4.25%, Maturing March 15, 2018	447	452,238
<b>Warner Chilcott Corporation</b>		
Term Loan, 4.25%, Maturing March 15, 2018	549	555,527
Term Loan, 4.25%, Maturing March 15, 2018	1,446	1,462,795
<b>WC Luxco S.a.r.l.</b>		
Term Loan, 4.25%, Maturing March 15, 2018	994	1,005,671
		<b>\$ 7,156,043</b>
<b>Ecological Services and Equipment 0.5%</b>		
<b>ADS Waste Holdings, Inc.</b>		
Term Loan, 5.25%, Maturing October 9, 2019	1,950	\$ 1,971,937
<b>Envirotest Systems Holding Corp.</b>		
Term Loan - Second Lien, 15.50%, Maturing March 31, 2017 <sup>(5)</sup>	162	166,896
<b>Progressive Waste Solutions Ltd.</b>		
Term Loan, 3.50%, Maturing October 24, 2019	525	531,563
<b>Viking Consortium Borrower Limited</b>		
Term Loan - Second Lien, 6.68%, Maturing March 31, 2016 <sup>(4)</sup>	GBP 532	225,859
		<b>\$ 2,896,255</b>
<b>Electronics/Electrical 10.1%</b>		
<b>Aeroflex Incorporated</b>		
Term Loan, 5.75%, Maturing May 9, 2018	1,822	\$ 1,848,464
<b>Aspect Software, Inc.</b>		
Term Loan, 7.00%, Maturing May 6, 2016	1,301	1,318,806
<b>Attachmate Corporation</b>		
Term Loan, 7.25%, Maturing November 22, 2017	2,926	2,964,024
<b>Cinedigm Digital Funding I, LLC</b>		
Term Loan, 5.25%, Maturing April 29, 2016	390	391,262
<b>CommScope, Inc.</b>		
Term Loan, 4.25%, Maturing January 12, 2018	2,088	2,112,605
<b>CompuCom Systems, Inc.</b>		
Term Loan, 6.50%, Maturing October 4, 2018	800	809,666
<b>Dealer Computer Services, Inc.</b>		
Term Loan, 3.75%, Maturing April 20, 2018	1,395	1,406,766
<b>DG FastChannel, Inc.</b>		
Term Loan, 5.75%, Maturing July 26, 2018	2,016	1,955,891
<b>Eagle Parent, Inc.</b>		
Term Loan, 5.00%, Maturing May 16, 2018	2,561	2,586,610
<b>Edwards (Cayman Islands II) Limited</b>		

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Term Loan, 5.50%, Maturing May 31, 2016	419	420,739
Term Loan, 5.50%, Maturing May 31, 2016	1,040	1,043,959



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Freescale Semiconductor, Inc.</b>		
Term Loan, 4.46%, Maturing December 1, 2016	1,998	\$ 2,005,924
<b>Hyland Software, Inc.</b>		
Term Loan, 5.50%, Maturing October 25, 2019	350	353,500
<b>Infor (US), Inc.</b>		
Term Loan, 5.25%, Maturing April 5, 2018	5,050	5,130,451
<b>Magic Newco LLC</b>		
Term Loan, 7.25%, Maturing December 12, 2018	1,397	1,421,812
<b>Microsemi Corporation</b>		
Term Loan, 4.00%, Maturing February 2, 2018	1,408	1,420,410
<b>NXP B.V.</b>		
Term Loan, 4.50%, Maturing March 3, 2017	2,155	2,190,305
Term Loan, 5.50%, Maturing March 3, 2017	1,012	1,034,646
Term Loan, 5.25%, Maturing March 19, 2019	1,613	1,635,997
Term Loan, 4.75%, Maturing January 11, 2020	925	938,586
<b>Rovi Solutions Corporation</b>		
Term Loan, 4.00%, Maturing March 29, 2019	819	823,910
<b>RP Crown Parent, LLC</b>		
Term Loan, 6.75%, Maturing December 21, 2018	2,650	2,679,444
Term Loan - Second Lien, 11.25%, Maturing December 20, 2019	575	593,113
<b>SafeNet Inc.</b>		
Term Loan, 2.70%, Maturing April 12, 2014	221	220,786
<b>Semtech Corporation</b>		
Term Loan, 4.25%, Maturing March 20, 2017	397	401,466
<b>Sensata Technologies Finance Company, LLC</b>		
Term Loan, 3.75%, Maturing May 11, 2018	3,472	3,517,336
<b>Serena Software, Inc.</b>		
Term Loan, 4.21%, Maturing March 10, 2016	474	476,518
Term Loan, 5.00%, Maturing March 10, 2016	350	353,208
<b>Shield Finance Co. S.A.R.L.</b>		
Term Loan, 6.50%, Maturing May 10, 2019	995	1,003,084
<b>Sirius Computer Solutions, Inc.</b>		
Term Loan, 7.00%, Maturing November 30, 2018	588	594,346
<b>SkillSoft Corporation</b>		
Term Loan, 5.00%, Maturing May 26, 2017	1,219	1,240,757
<b>Sophia, L.P.</b>		
Term Loan, 6.25%, Maturing July 19, 2018	1,357	1,368,137
<b>Spansion LLC</b>		
Term Loan, 5.25%, Maturing December 11, 2018	748	753,688
<b>SS&amp;C Technologies Inc.</b>		
Term Loan, 5.00%, Maturing June 7, 2019	125	127,026
Term Loan, 5.00%, Maturing June 7, 2019	1,208	1,224,518
<b>SumTotal Systems LLC</b>		
Term Loan, 6.25%, Maturing November 16, 2018	1,275	1,287,750
<b>VeriFone Inc.</b>		
Term Loan, 4.25%, Maturing December 28, 2018	214	215,740
<b>Vertafore, Inc.</b>		
Term Loan, 5.25%, Maturing July 29, 2016	980	993,178
<b>Wall Street Systems, Inc.</b>		
Term Loan, 5.75%, Maturing October 24, 2019	1,175	1,195,563
Term Loan - Second Lien, 9.25%, Maturing April 24, 2020	500	505,000



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Web.com Group, Inc.</b>		
Term Loan, 5.50%, Maturing October 27, 2017	2,509	\$ 2,547,160
		<b>\$ 55,112,151</b>
<b>Equipment Leasing 1.1%</b>		
<b>BakerCorp International, Inc.</b>		
Term Loan, 5.00%, Maturing June 1, 2018	1,325	\$ 1,333,633
<b>Delos Aircraft Inc.</b>		
Term Loan, 4.75%, Maturing April 12, 2016	1,275	1,287,750
<b>Flying Fortress Inc.</b>		
Term Loan, 5.00%, Maturing June 30, 2017	3,350	3,375,125
		<b>\$ 5,996,508</b>
<b>Financial Intermediaries 6.2%</b>		
<b>American Capital Holdings, Inc.</b>		
Term Loan, 5.50%, Maturing August 22, 2016	825	\$ 843,563
<b>Asset Acceptance Capital Corp.</b>		
Term Loan, 8.75%, Maturing November 14, 2017	1,235	1,250,438
<b>CB Richard Ellis Services, Inc.</b>		
Term Loan, 3.45%, Maturing March 5, 2018	684	687,077
Term Loan, 3.70%, Maturing September 4, 2019	646	649,310
<b>Citco Funding LLC</b>		
Term Loan, 5.50%, Maturing June 29, 2018	1,625	1,645,566
<b>First Data Corporation</b>		
Term Loan, 2.95%, Maturing September 24, 2014	11	11,450
Term Loan, 2.95%, Maturing September 24, 2014	55	55,162
Term Loan, 2.95%, Maturing September 24, 2014	133	133,080
Term Loan, 4.20%, Maturing March 23, 2018	4,136	4,109,928
Term Loan, 5.20%, Maturing September 24, 2018	1,225	1,228,190
<b>Grosvenor Capital Management Holdings, LLP</b>		
Term Loan, 4.25%, Maturing December 5, 2016	1,275	1,280,973
<b>Hamilton Lane Advisors, LLC</b>		
Term Loan, 6.50%, Maturing February 23, 2018	698	704,791
<b>Harbourvest Partners, LLC</b>		
Term Loan, 4.75%, Maturing November 21, 2017	889	895,326
<b>iPayment, Inc.</b>		
Term Loan, 5.75%, Maturing May 8, 2017	917	933,684
<b>LPL Holdings, Inc.</b>		
Term Loan, 2.70%, Maturing March 29, 2017	770	771,284
Term Loan, 4.00%, Maturing March 29, 2019	3,052	3,074,064
<b>Mercury Payment Systems Canada, LLC</b>		
Term Loan, 5.50%, Maturing July 3, 2017	989	1,004,215
<b>MIP Delaware, LLC</b>		
Term Loan, 5.50%, Maturing July 12, 2018	623	629,134
<b>Nuveen Investments, Inc.</b>		
Term Loan, 5.77%, Maturing May 12, 2017	2,429	2,453,638
Term Loan, 5.76%, Maturing May 13, 2017	2,276	2,302,912
Term Loan, 7.25%, Maturing May 13, 2017	1,492	1,504,194
<b>Ocwen Financial Corporation</b>		
Term Loan, Maturing January 22, 2018 <sup>(2)</sup>	1,250	1,269,141
<b>Oz Management LP</b>		
Term Loan, 1.70%, Maturing November 15, 2016	1,315	1,187,606
<b>RJO Holdings Corp.</b>		
Term Loan, 6.21%, Maturing December 10, 2015 <sup>(5)</sup>	7	5,773

Term Loan, 6.96%, Maturing December 10, 2015<sup>(5)</sup>

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168,720

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>RPI Finance Trust</b>		
Term Loan, 3.50%, Maturing May 9, 2018	3,436	\$ 3,484,262
<b>Vantiv, LLC</b>		
Term Loan, 3.75%, Maturing March 27, 2019	471	473,205
<b>Walter Investment Management Corp.</b>		
Term Loan, 5.75%, Maturing November 28, 2017	1,269	1,284,290
		<b>\$ 34,040,976</b>
<b>Food Products 4.1%</b>		
<b>AdvancePierre Foods, Inc.</b>		
Term Loan, 5.75%, Maturing July 10, 2017	1,275	\$ 1,298,508
<b>American Seafoods Group LLC</b>		
Term Loan, 4.25%, Maturing March 16, 2018	634	627,683
<b>Blue Buffalo Company, Ltd.</b>		
Term Loan, 6.50%, Maturing August 8, 2019	1,297	1,318,471
<b>Clearwater Seafoods Limited Partnership</b>		
Term Loan, 6.78%, Maturing June 6, 2018	1,045	1,049,974
<b>Del Monte Foods Company</b>		
Term Loan, 4.50%, Maturing March 8, 2018	4,244	4,272,592
<b>Dole Food Company Inc.</b>		
Term Loan, 5.03%, Maturing July 6, 2018	957	961,199
<b>Hearthside Food Solutions, LLC</b>		
Term Loan, 6.50%, Maturing June 7, 2018	1,169	1,174,971
<b>High Liner Foods Incorporated</b>		
Term Loan, 7.00%, Maturing December 19, 2017	644	646,717
<b>JBS USA Holdings Inc.</b>		
Term Loan, 4.25%, Maturing May 25, 2018	985	994,850
<b>Michael Foods Group, Inc.</b>		
Term Loan, 4.25%, Maturing February 23, 2018	637	647,361
<b>NBTY, Inc.</b>		
Term Loan, 4.25%, Maturing October 2, 2017	2,809	2,852,671
<b>Pinnacle Foods Finance LLC</b>		
Term Loan, 4.75%, Maturing October 17, 2018	273	275,764
Term Loan, 4.75%, Maturing October 17, 2018	4,726	4,792,923
<b>Solvest Ltd.</b>		
Term Loan, 5.02%, Maturing July 6, 2018	1,712	1,720,043
		<b>\$ 22,633,727</b>
<b>Food Service 5.4%</b>		
<b>Aramark Corporation</b>		
Term Loan, 3.40%, Maturing July 26, 2016	169	\$ 170,917
Term Loan, 3.40%, Maturing July 26, 2016	304	307,634
Term Loan, 3.45%, Maturing July 26, 2016	4,621	4,677,781
Term Loan, 3.52%, Maturing July 26, 2016	2,094	2,118,898
Term Loan, 3.89%, Maturing July 26, 2016	GBP 950	1,487,866
<b>Brasa Holdings, Inc.</b>		
Term Loan, 7.50%, Maturing July 19, 2019	449	453,364
<b>Buffets, Inc.</b>		
Term Loan, 0.31%, Maturing April 22, 2015 <sup>(5)</sup>	102	102,002
<b>Burger King Corporation</b>		
Term Loan, 3.75%, Maturing September 27, 2019	2,244	2,272,421



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Centerplate, Inc.</b>		
Term Loan, 5.75%, Maturing October 15, 2018	374	\$ 377,336
<b>DineEquity, Inc.</b>		
Term Loan, 5.25%, Maturing October 19, 2017	1,018	1,024,151
<b>Dunkin Brands, Inc.</b>		
Term Loan, 4.00%, Maturing November 23, 2017	3,031	3,060,475
<b>Landry s, Inc.</b>		
Term Loan, 6.50%, Maturing April 24, 2018	1,315	1,335,439
<b>NPC International, Inc.</b>		
Term Loan, 4.50%, Maturing December 1, 2018	663	670,908
<b>OSI Restaurant Partners, LLC</b>		
Term Loan, 4.75%, Maturing October 24, 2019	2,597	2,634,797
<b>P.F. Chang s China Bistro Inc.</b>		
Term Loan, 5.25%, Maturing July 2, 2019	424	430,551
<b>Sagittarius Restaurants, LLC</b>		
Term Loan, 7.51%, Maturing May 18, 2015	373	375,923
<b>US Foods, Inc.</b>		
Term Loan, 5.75%, Maturing March 31, 2017	4,626	4,687,247
<b>Weight Watchers International, Inc.</b>		
Term Loan, 4.00%, Maturing March 15, 2019	1,315	1,332,248
<b>Wendy s International, Inc.</b>		
Term Loan, 4.75%, Maturing May 15, 2019	1,945	1,974,642
		<b>\$ 29,494,600</b>

**Food/Drug Retailers 5.0%****Alliance Boots Holdings Limited**

Term Loan, 3.58%, Maturing July 10, 2017	EUR	1,000	\$ 1,355,255
Term Loan, 3.98%, Maturing July 10, 2017	GBP	5,775	9,033,212

**General Nutrition Centers, Inc.**

Term Loan, 3.75%, Maturing March 2, 2018	6,119	6,180,626
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**Pantry, Inc. (The)**

Term Loan, 5.75%, Maturing August 2, 2019	424	433,476
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**Rite Aid Corporation**

Term Loan, 1.96%, Maturing June 4, 2014	7,904	7,903,707
Term Loan, 4.50%, Maturing March 2, 2018	2,098	2,103,148

**Sprouts Farmers Markets Holdings, LLC**

Term Loan, 6.00%, Maturing April 18, 2018	572	579,277
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**\$ 27,588,701****Health Care 16.7%****Alere, Inc.**

Term Loan, 4.75%, Maturing June 30, 2017	471	\$ 476,152
Term Loan, 4.75%, Maturing June 30, 2017	569	575,146
Term Loan, 4.75%, Maturing June 30, 2017	2,345	2,369,603

**Alliance Healthcare Services, Inc.**

Term Loan, 7.25%, Maturing June 1, 2016	886	880,612
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**Ardent Medical Services, Inc.**

Term Loan, 6.75%, Maturing July 2, 2018	1,550	1,581,000
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**AssuraMed Holding, Inc.**

Term Loan, 5.50%, Maturing October 24, 2019	825	838,406
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**ATI Holdings, Inc.**

Term Loan, Maturing December 20, 2019 <sup>(2)</sup>	450	447,750
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Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Biomet Inc.</b>		
Term Loan, 4.00%, Maturing July 25, 2017	3,649	\$ 3,693,775
<b>BSN Medical Acquisition Holding GmbH</b>		
Term Loan, 5.00%, Maturing August 28, 2019	575	580,271
<b>Catalent Pharma Solutions Inc.</b>		
Term Loan, 4.21%, Maturing September 15, 2016	2,111	2,130,500
Term Loan, 5.25%, Maturing September 15, 2017	1,115	1,130,343
<b>CHG Buyer Corporation</b>		
Term Loan, 5.00%, Maturing November 22, 2019	648	657,281
<b>Community Health Systems, Inc.</b>		
Term Loan, 3.81%, Maturing January 25, 2017	6,865	6,936,204
<b>Convatec Inc.</b>		
Term Loan, 5.00%, Maturing December 22, 2016	1,470	1,493,405
<b>CRC Health Corporation</b>		
Term Loan, 4.70%, Maturing November 16, 2015	1,906	1,918,397
<b>DaVita, Inc.</b>		
Term Loan, 4.50%, Maturing October 20, 2016	2,940	2,981,345
Term Loan, 4.00%, Maturing November 1, 2019	3,125	3,164,622
<b>DJO Finance LLC</b>		
Term Loan, 5.20%, Maturing November 1, 2016	380	384,332
Term Loan, 6.25%, Maturing September 15, 2017	323	326,595
<b>Drumm Investors LLC</b>		
Term Loan, 5.00%, Maturing May 4, 2018	1,972	1,897,820
<b>Emdeon, Inc.</b>		
Term Loan, 5.00%, Maturing November 2, 2018	794	807,895
<b>Emergency Medical Services Corporation</b>		
Term Loan, 5.25%, Maturing May 25, 2018	2,034	2,046,219
<b>Grifols Inc.</b>		
Term Loan, 4.25%, Maturing June 1, 2017	2,926	2,949,296
<b>Hanger Orthopedic Group, Inc.</b>		
Term Loan, 4.00%, Maturing December 1, 2016	660	666,524
<b>HCA, Inc.</b>		
Term Loan, 3.56%, Maturing March 31, 2017	6,168	6,222,443
Term Loan, 3.45%, Maturing May 1, 2018	2,572	2,594,632
<b>Health Management Associates, Inc.</b>		
Term Loan, 4.50%, Maturing November 16, 2018	1,287	1,302,887
<b>Hologic Inc.</b>		
Term Loan, 4.50%, Maturing August 1, 2019	1,866	1,893,775
<b>Iasis Healthcare LLC</b>		
Term Loan, 5.00%, Maturing May 3, 2018	1,646	1,663,173
<b>inVentiv Health, Inc.</b>		
Term Loan, 7.50%, Maturing August 4, 2016	1,007	999,376
Term Loan, 7.75%, Maturing May 15, 2018	896	888,041
<b>Kindred Healthcare, Inc.</b>		
Term Loan, 5.25%, Maturing June 1, 2018	1,643	1,646,060
<b>Kinetic Concepts, Inc.</b>		
Term Loan, 5.50%, Maturing May 4, 2018	3,985	4,054,483
<b>LHP Hospital Group, Inc.</b>		
Term Loan, 9.00%, Maturing July 3, 2018	547	558,879
<b>MedAssets, Inc.</b>		
Term Loan, 4.00%, Maturing December 13, 2019	600	606,000
<b>Medpace, Inc.</b>		
Term Loan, 6.50%, Maturing June 16, 2017	807	807,034



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>MMM Holdings, Inc.</b>		
Term Loan, 9.75%, Maturing October 9, 2017	709	\$ 714,530
<b>MSO of Puerto Rico, Inc.</b>		
Term Loan, 9.75%, Maturing October 26, 2017	516	519,658
<b>Multiplan, Inc.</b>		
Term Loan, 4.75%, Maturing August 26, 2017	2,889	2,908,810
<b>MX USA, Inc.</b>		
Term Loan, 6.50%, Maturing April 28, 2017	571	573,541
<b>One Call Medical, Inc.</b>		
Term Loan, 7.00%, Maturing August 16, 2019	898	905,980
<b>Onex Carestream Finance LP</b>		
Term Loan, 5.00%, Maturing February 25, 2017	1,497	1,506,386
<b>Pharmaceutical Product Development, Inc.</b>		
Term Loan, Maturing December 5, 2018 <sup>(2)</sup>	1,925	1,925,000
<b>Physiotherapy Associates Holdings, Inc.</b>		
Term Loan, 6.01%, Maturing April 30, 2018	299	300,925
<b>Radnet Management, Inc.</b>		
Term Loan, 5.50%, Maturing September 30, 2018	1,471	1,490,164
<b>Sage Products, Inc.</b>		
Term Loan, 5.25%, Maturing December 13, 2019	600	607,500
<b>Select Medical Corporation</b>		
Term Loan, 5.50%, Maturing June 1, 2018	2,999	3,042,760
<b>Sheridan Holdings, Inc.</b>		
Term Loan, 6.00%, Maturing June 29, 2018	572	581,661
<b>TriZetto Group, Inc. (The)</b>		
Term Loan, 4.75%, Maturing May 2, 2018	1,453	1,454,993
<b>Truven Health Analytics Inc.</b>		
Term Loan, 5.75%, Maturing June 1, 2019	1,646	1,676,725
<b>Universal Health Services, Inc.</b>		
Term Loan, 3.75%, Maturing November 15, 2016	1,072	1,079,695
<b>Valeant Pharmaceuticals International, Inc.</b>		
Term Loan, 4.25%, Maturing February 13, 2019	1,868	1,896,121
Term Loan, 4.25%, Maturing December 11, 2019	2,000	2,031,500
<b>Vanguard Health Holding Company II, LLC</b>		
Term Loan, 5.00%, Maturing January 29, 2016	2,054	2,076,502
<b>VWR Funding, Inc.</b>		
Term Loan, 4.45%, Maturing April 3, 2017	1,097	1,107,784
Term Loan, Maturing April 3, 2017 <sup>(2)</sup>	775	781,297
		<b>\$ 91,351,808</b>
<b>Home Furnishings 0.6%</b>		
<b>Serta Simmons Holdings, LLC</b>		
Term Loan, 5.00%, Maturing October 1, 2019	1,650	\$ 1,673,031
<b>Tempur-Pedic International Inc.</b>		
Term Loan, Maturing December 12, 2019 <sup>(2)</sup>	1,800	1,832,785
		<b>\$ 3,505,816</b>
<b>Industrial Equipment 2.6%</b>		
<b>Alliance Laundry Systems LLC</b>		
Term Loan, 5.50%, Maturing December 10, 2018	350	\$ 356,562
<b>Ameriforge Group, Inc.</b>		
Term Loan, 5.00%, Maturing December 19, 2019	525	532,219
Term Loan - Second Lien, 8.75%, Maturing December 18, 2020	200	204,375



Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
<b>Apex Tool Group, LLC</b>		
Term Loan, Maturing January 28, 2020 <sup>(2)</sup>	725	\$ 734,213
<b>Colfax Corporation</b>		
Term Loan, 4.50%, Maturing January 11, 2019	1,287	1,294,910
<b>Excelitas Technologies Corp.</b>		
Term Loan, 5.00%, Maturing November 23, 2016	978	989,728
<b>Generac Power Systems, Inc.</b>		
Term Loan, 6.25%, Maturing May 30, 2018	1,542	1,580,806
<b>Grede LLC</b>		
Term Loan, 7.00%, Maturing April 3, 2017		