

HEALTHSOUTH CORP  
Form 8-K  
August 02, 2010

---

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, DC 20549

FORM 8-K

CURRENT REPORT

Pursuant To Section 13 or 15(d) of the Securities Exchange Act of 1934

Date of Report (date of earliest event reported): August 2, 2010

HealthSouth Corporation  
(Exact Name of Registrant as Specified in its Charter)

Delaware  
(State or Other Jurisdiction of Incorporation)

001-10315  
(Commission File Number)

63-0860407  
(IRS Employer Identification No.)

3660 Grandview Parkway, Suite 200, Birmingham, Alabama 35243  
(Address of Principal Executive Offices, Including Zip Code)

(205) 967-7116  
(Registrant's Telephone Number, Including Area Code)

Check the appropriate box below if the Form 8-K filing is intended to simultaneously satisfy the filing obligation of the registrant under any of the following provisions:

- Written communication pursuant to Rule 425 under the Securities Act (17 CFR 230.425)
- Soliciting material pursuant to Rule 14a-12 under the Exchange Act (17 CFR 240.14a-12)
- Pre-commencement communications pursuant to Rule 14d-2(b) under the Exchange Act (17 CFR 240.14d-2(b))
- Pre-commencement communications pursuant to Rule 13e-4(c) under the Exchange Act (17 CFR 240.13e-4(c))



ITEM 2.02. Results of Operations and Financial Condition.

The information contained herein is being furnished pursuant to Item 2.02 of Form 8-K, "Results of Operations and Financial Condition," and Item 7.01 of Form 8-K, "Regulation FD Disclosure." This information shall not be deemed "filed" for purposes of Section 18 of the Securities Exchange Act of 1934, as amended (the "Exchange Act"), nor shall it be incorporated by reference in any filing under the Securities Act of 1933, as amended, or the Exchange Act, except as shall be expressly set forth by specific reference in such a filing.

On August 2, 2010, HealthSouth Corporation (the "Company") issued a press release reporting the financial results of the Company for the three and six months ended June 30, 2010. A copy of the press release is attached to this report as Exhibit 99.1 and incorporated herein by reference.

ITEM 7.01. Regulation FD Disclosure.

See Item 2.02, "Results of Operations and Financial Condition," above.

In addition, a copy of the supplemental slides which will be discussed during the Company's earnings call at 11:00 a.m. Eastern Time on Monday, August 2, 2010 is attached to this report as Exhibit 99.2 and incorporated herein by reference.

Note Regarding Presentation of Non-GAAP Financial Measures

The financial data contained in the press release and supplemental slides include non-GAAP financial measures, including the Company's leverage ratio, net debt leverage ratio, and Adjusted Consolidated EBITDA. The Company's leverage ratio is defined in its credit agreement as the ratio of consolidated total debt to Adjusted Consolidated EBITDA for the trailing four quarters. The net debt leverage ratio is the ratio of consolidated total debt less cash and cash equivalents to Adjusted Consolidated EBITDA for the trailing four quarters. The Company believes its leverage ratio, net debt leverage ratio, and Adjusted Consolidated EBITDA are measures of its ability to service its debt and its ability to make capital expenditures.

The Company uses Adjusted Consolidated EBITDA on a consolidated basis as a liquidity measure. The Company believes this financial measure on a consolidated basis is important in analyzing its liquidity because it is the key component of certain material covenants contained within the Company's credit agreement, which is discussed in more detail in Note 8, Long-term Debt, to the consolidated financial statements included in its Annual Report on Form 10-K for the year ended December 31, 2009 (the "2009 Form 10-K"). These covenants are material terms of the credit agreement, and the credit agreement represents a substantial portion of the Company's capitalization. Non-compliance with these financial covenants under the credit agreement – its interest coverage ratio and its leverage ratio – could result in the Company's lenders requiring the Company to immediately repay all amounts borrowed. If the Company anticipated a potential covenant violation, it would seek relief from its lenders, which would have some cost to the Company, and such relief might not be on terms favorable to those in the Company's existing credit agreement. In addition, if the Company cannot satisfy these financial covenants, it would be prohibited under the credit agreement from engaging in certain activities, such as incurring additional indebtedness, making certain payments, and acquiring and disposing of assets. Consequently, Adjusted Consolidated EBITDA is critical to the Company's assessment of its liquidity.

In general terms, the definition of Adjusted Consolidated EBITDA, per the credit agreement, allows the Company to add back to or subtract from consolidated net income unusual non-cash or non-recurring items. These items include, but may not be limited to, (1) amounts associated with government, class action, and related settlements, (2) amounts related to discontinued operations and closed locations, (3) charges in respect of professional fees for reconstruction

and restatement of financial statements, including fees paid to outside professional firms for matters related to internal controls and legal fees for continued litigation and support matters discussed in Note 22, Settlements, and Note 23, Contingencies and Other Commitments, to the consolidated financial statements accompanying the 2009 Form 10-K and Note 8, Contingencies, to the condensed consolidated financial statements included in the Company's Quarterly Report on Form 10-Q for the quarterly period ended June 30, 2010, when filed, (4) stock-based compensation expense, (5) net investment and other income (including interest income), and (6) fees associated with the Company's divestiture activities.

---

In accordance with the credit agreement, the Company is allowed to add certain other items to the calculation of Adjusted Consolidated EBITDA, and there may also be certain other deductions required. This includes the interest income associated with income tax recoveries, as discussed in Note 19, Income Taxes, to the consolidated financial statements included in the 2009 Form 10-K. In addition, the Company is allowed to add non-recurring cash gains, such as the cash proceeds from the UBS Settlement (see Note 22, Settlements, to the consolidated financial statements included in the 2009 Form 10-K) to the calculation of Adjusted Consolidated EBITDA. As these adjustments may not be indicative of the Company's ongoing performance, they have been excluded from Adjusted Consolidated EBITDA presented herein and in the press release and supplemental slides attached as Exhibits 99.1 and 99.2, respectively.

However, Adjusted Consolidated EBITDA is not a measure of financial performance under generally accepted accounting principles in the United States of America ("GAAP"), and the items excluded from Adjusted Consolidated EBITDA are significant components in understanding and assessing financial performance. Therefore, Adjusted Consolidated EBITDA should not be considered a substitute for net income or cash flows from operating, investing, or financing activities. The Company reconciles Adjusted Consolidated EBITDA to net income, which reconciliation is set forth in the press release attached as Exhibit 99.1, and to net cash provided by operating activities, which reconciliation is set forth below. Because Adjusted Consolidated EBITDA is not a measurement determined in accordance with GAAP and is thus susceptible to varying calculations, Adjusted Consolidated EBITDA, as presented, may not be comparable to other similarly titled measures of other companies. Revenues and expenses are measured in accordance with the policies and procedures described in the 2009 Form 10-K.

The Company also uses adjusted income from continuing operations and the related per share amounts, which amounts are also referred to as "adjusted earnings per share," as analytical indicators to assess its performance. Management believes the presentation of adjusted income from continuing operations and the related per share amounts provides useful information to management and investors about the Company's operating business before taking into account certain items that are non-operational or infrequent in nature. These measures are not defined measures of financial performance under GAAP and should not be considered as alternatives to net income and net income per share attributable to HealthSouth common shareholders. Because these measures are not measures determined in accordance with GAAP and are susceptible to varying calculations, they may not be comparable to other similarly titled measures presented by other companies. See the condensed consolidated statements of operations included in the press release attached as Exhibit 99.1 for the GAAP measures of net income, income from continuing operations, and basic and diluted earnings per common share. A reconciliation of net income to adjusted income from continuing operations, and the related per share amounts, is included in the earnings release attached as Exhibit 99.1 and the supplemental slides attached as Exhibit 99.2.

The Company also uses adjusted free cash flow as an analytical indicator to assess its performance. Management believes the presentation of adjusted free cash flow provides investors an efficient means by which they can evaluate the Company's capacity to reduce debt and pursue development activities. The calculation of adjusted free cash flow is included in the supplemental slides attached as Exhibit 99.2. This measure is not a defined measure of financial performance under GAAP and should not be considered as an alternative to net cash provided by operating activities. Our definition of adjusted free cash flow is limited and does not represent residual cash flows available for discretionary spending. Because this measure is not determined in accordance with GAAP and is susceptible to varying calculations, it may not be comparable to other similarly titled measures presented by other companies. See the condensed consolidated statements of cash flows included in the press release attached as Exhibit 99.1 for the GAAP measures of cash flows from operating, investing, and financing activities. A reconciliation of net cash provided by operating activities to adjusted free cash flow is presented below.

## Reconciliation of Net Cash Provided by Operating Activities to Adjusted Consolidated EBITDA

|  | Three Months Ended |         | Six Months Ended |          | Year Ended   |
|--|--------------------|---------|------------------|----------|--------------|
|  | June 30,           |         | June 30,         |          | December 31, |
|  | 2010               | 2009    | 2010             | 2009     | 2009         |
| Net cash provided by operating activities                                    | \$ 87.9            | \$ 46.1 | \$ 172.7         | \$ 229.2 | \$ 406.1     |
| Provision for doubtful accounts  | (5.9 )             | (9.7 )  | (12.8 )          | (17.5 )  | (33.1 )      |
| Professional fees-accounting, tax, and legal                                 | 5.7                | (3.3 )  | 8.6              | 1.5      | 8.8          |
| Interest expense and amortization of debt discounts and fees                 | 30.1               | 31.1    | 60.6             | 65.5     | 125.8        |
| UBS Settlement proceeds, gross   | -                  | -       | -                | (100.0 ) | (100.0 )     |
| Equity in net income (loss) of nonconsolidated affiliates                    | 2.6                | (2.7 )  | 5.2              | (0.2 )   | 4.6          |
| Net income attributable to noncontrolling interests in continuing operations | (10.2 )            | (8.9 )  | (20.0 )          | (17.2 )  | (33.4 )      |
| Amortization of debt discounts and fees                                      | (1.7 )             | (1.6 )  | (3.4 )           | (3.2 )   | (6.6 )       |
| Distributions from nonconsolidated affiliates                                | (1.2 )             | (2.4 )  | (3.3 )           | (3.9 )   | (8.6 )       |
| Current portion of income tax benefit  | (3.9 )             | (0.7 )  | (1.8 )           | (1.0 )   | (7.3 )       |
| Change in assets and liabilities   | (2.9 )             | 32.4    | (2.2 )           | 23.4     | 0.8          |
| Change in government, class action, and related settlements                  | -                  | 7.0     | 0.8              | 8.7      | 11.2         |
| Other operating cash used in discontinued operations                         | 2.0                | 6.5     | 4.2              | 7.0      | 13.5         |

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

|                                    |          |         |          |          |          |
|------------------------------------|----------|---------|----------|----------|----------|
| Other                              | 1.2      | 0.2     | 1.5      | 0.1      | 1.2      |
| Adjusted<br>Consolidated<br>EBITDA | \$ 103.7 | \$ 94.0 | \$ 210.1 | \$ 192.4 | \$ 383.0 |

---

## Reconciliation of Net Cash Provided by Operating Activities to Adjusted Free Cash Flow

|   | Three Months Ended<br>June 30, |   | Six Months Ended<br>December<br>June 30, 31,<br>2010 2009 2009 |
|---|--------------------------------|---|--|
|   | 2010                           | 2009  |  |
| Net cash provided by operating                |                                |   | 148,082  |
| EUR   | 1,867,273                      | Term Loan, 7.49%, Maturing May 30, 2014               | 2,534,669  |
|   |                                | <b>Keystone Automotive Operations, Inc.</b>           |  |
|   | 1,340,457                      | Term Loan, 6.00%, Maturing January 12, 2012           | 1,075,717  |
|   |                                | <b>LKQ Corp.</b>                                      |  |
|   | 967,501                        | Term Loan, 4.71%, Maturing October 12, 2014           | 959,036  |
|   |                                | <b>TriMas Corp.</b>                                   |  |
|   | 234,375                        | Term Loan, 4.88%, Maturing August 2, 2011             | 210,937  |
|   | 1,995,314                      | Term Loan, 4.87%, Maturing August 2, 2013             | 1,795,782  |
|   |                                | <b>United Components, Inc.</b>                        |  |
|   | 1,137,153                      | Term Loan, 4.70%, Maturing June 30, 2010              | 1,097,353  |
|   |                                |   | \$ 34,619,104  |
| <b>Beverage and Tobacco</b>                   | <b>0.1%</b>                    |   |  |
|   |                                | <b>Culligan International Co.</b>                     |  |
| EUR   | 975,000                        | Term Loan - Second Lien, 9.44%, Maturing May 31, 2013 | \$ 798,653   |
|   |                                |   | \$ 798,653   |
| <b>Brokers, Dealers and Investment Houses</b> | <b>0.1%</b>                    |   |  |
|   |                                | <b>AmeriTrade Holding Corp.</b>                       |  |
|   | 730,172                        | Term Loan, 3.96%, Maturing December 31, 2012          | \$ 711,002   |
|   |                                |   | \$ 711,002   |
| <b>Building and Development</b>               | <b>5.1%</b>                    |   |  |
|   |                                | <b>Beacon Sales Acquisition, Inc.</b>                 |  |
|   | 1,179,000                      | Term Loan, 4.77%, Maturing September 30, 2013         | \$ 1,061,100   |
|   |                                | <b>Brickman Group Holdings, Inc.</b>                  |  |
|   | 1,209,688                      | Term Loan, 4.80%, Maturing January 23, 2014           | 1,106,864  |
|   |                                | <b>Building Materials Corp. of America</b>            |  |
|   | 1,403,758                      | Term Loan, 5.56%, Maturing February 22, 2014          | 1,223,464  |
|   |                                | <b>Capital Automotive (REIT)</b>                      |  |
|   | 1,232,598                      | Term Loan, 4.23%, Maturing December 16, 2010          | 1,171,893  |
|   |                                | <b>Epco/Fantome, LLC</b>                              |  |
|   | 1,403,000                      | Term Loan, 5.09%, Maturing November 23, 2010          | 1,318,820  |
|   |                                | <b>Forestar USA Real Estate Group, Inc.</b>           |  |
|   | 1,550,000                      | Term Loan, 6.46%, Maturing December 1, 2010 (2)       | 1,457,000  |
|   | 1,550,000                      |   | 1,519,000  |



Edgar Filing: HEALTHSOUTH CORP - Form 8-K

|           |   |           |
|-----------|---|-----------|
|           | Term Loan, 6.46%, Maturing December 1, 2010               |           |
|           | <b>Hovstone Holdings, LLC</b>                             |           |
| 894,412   | Term Loan, 6.96%, Maturing February 28, 2009              | 742,988   |
|           | <b>LNR Property Corp.</b>                                 |           |
| 1,144,000 | Term Loan, 6.03%, Maturing July 3, 2011                   | 922,827   |
|           | <b>Metroflag BP, LLC</b>                                  |           |
| 500,000   | Term Loan - Second Lien, 11.46%, Maturing January 2, 2009 | 412,500   |
|           | <b>Mueller Water Products, Inc.</b>                       |           |
| 1,775,771 | Term Loan, 4.51%, Maturing May 24, 2014                   | 1,667,745 |
|           | <b>NCI Building Systems, Inc.</b>                         |           |
| 553,061   | Term Loan, 3.96%, Maturing June 18, 2010                  | 539,235   |
|           | <b>November 2005 Land Investors</b>                       |           |
| 304,934   | Term Loan, 6.46%, Maturing May 9, 2011                    | 240,898   |
|           | <b>Panolam Industries Holdings, Inc.</b>                  |           |
| 1,000,288 | Term Loan, 5.55%, Maturing September 30, 2012             | 900,259   |
|           | <b>Re/Max International, Inc.</b>                         |           |
| 688,722   | Term Loan, 6.29%, Maturing December 17, 2012              | 606,076   |
| 493,929   | Term Loan, 10.29%, Maturing December 17, 2012             | 434,657   |
|           | <b>Realogy Corp.</b>                                      |           |
| 892,501   | Term Loan, 5.46%, Maturing September 1, 2014              | 734,082   |
| 3,314,999 | Term Loan, 5.46%, Maturing September 1, 2014              | 2,726,587 |
|           | <b>South Edge, LLC</b>                                    |           |
| 787,500   | Term Loan, 7.25%, Maturing October 31, 2009               | 480,375   |

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

**Chemicals and Plastics 10.0%**

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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



Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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



Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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



Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

| <b>NRG Energy, Inc.</b> |   |           |
|-------------------------|---|-----------|
| 2,093,940               | Term Loan, 4.30%, Maturing June 1, 2014 | 1,997,095 |
| 4,274,422               | Term Loan, 4.30%, Maturing June 1, 2014 | 4,076,730 |

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

**Corporate Bonds & Notes 11.1%**

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



425

10.75%, 10/1/13

337,875

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

|     |                    |                   |
|-----|--------------------|-------------------|
| 445 | 9.00%, 8/15/14 (6) | 441,662           |
|     |                    | \$ <b>994,587</b> |

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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



Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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



Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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



Edgar Filing: HEALTHSOUTH CORP - Form 8-K

|     |                                     |         |
|-----|-------------------------------------|---------|
| 485 | 10.25%, 6/15/15 (6)                 | 259,475 |
|     | <b>Galaxy Entertainment Finance</b> |         |
| 300 | 9.875%, 12/15/12 (6)                | 291,000 |

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

|    |    |  |    |        |
|----|----|--|----|--------|
| \$ | 55 | <b>AES Corp.</b><br>8.00%, 10/15/17                      | \$ | 54,450 |
|    | 30 | <b>Dynegy Holdings, Inc., Sr. Notes</b><br>7.75%, 6/1/19 |    | 27,750 |

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

**Asset Backed Securities 1.4%**

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

**Convertible Bonds 0.1%**

| Principal Amount                    | Security | Value |
|-------------------------------------|----------|-------|
| <b>Aerospace &amp; Defense 0.1%</b> |          |       |



Edgar Filing: HEALTHSOUTH CORP - Form 8-K

|   |               |   |           |                |
|---|---------------|---|-----------|----------------|
| \$  | 310,000       | L-3 Communications Corp., 3.00%, 8/1/35 (6)   | \$        | 356,500        |
|   |               |   | <b>\$</b> | <b>356,500</b> |
| <b>Total Convertible Bonds</b>            |               |   |           |                |
| <b>(identified cost \$313,125)</b>        |               |   | <b>\$</b> | <b>356,500</b> |
| <b>Convertible Preferred Stocks 0.0%</b>  |               |   |           |                |
|   | <b>Shares</b> | <b>Security</b>                               |           | <b>Value</b>   |
| <b>Oil and Gas 0.0%</b>                   |               |   |           |                |
|   | 882           | Chesapeake Energy Corp., 4.50%                | \$        | 112,896        |
|   |               |   | <b>\$</b> | <b>112,896</b> |
| <b>Telecommunications 0.0%</b>            |               |   |           |                |
|   | 484           | Crown Castle International Corp., 6.25% (PIK) | \$        | 26,862         |
|   |               |   | <b>\$</b> | <b>26,862</b>  |
| <b>Total Convertible Preferred Stocks</b> |               |   |           |                |
| <b>(identified cost \$108,601)</b>        |               |   | <b>\$</b> | <b>139,758</b> |

**Common Stocks 0.0%**

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

**Preferred Stocks 0.1%**

|   | Shares | Security  | Value             |
|---|--------|---|-------------------|
| <b>Commercial Services 0.01%</b>                              |        |   |                   |
|   | 6,211  | Environmental Systems Products Holdings, Series A (4) (8) (9) | \$ 378,374        |
|   |        |   | <b>\$ 378,374</b> |
| <b>Total Preferred Stocks<br/>(identified cost \$108,692)</b> |        |   | <b>\$ 378,374</b> |

**Miscellaneous 0.0%**

|  | Shares    | Security                                      | Value            |
|--|-----------|---|------------------|
| <b>Air Transport 0.0%</b>                            |           |   |                  |
|  | 1,000,000 | Delta Air Lines, Inc., Escrow Certificate (8) | \$ 27,500        |
|  |           |   | <b>\$ 27,500</b> |
| <b>Total Miscellaneous<br/>(identified cost \$0)</b> |           |   | <b>\$ 27,500</b> |

**Closed-End Investment Companies 2.2%**

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

**Short-Term Investments 2.3%**

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

DIP Debtor in Possession

PIK Payment In Kind

REIT Real Estate Investment Trust

EUR Euro

GBP British Pound Sterling

\* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate interests often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, it is anticipated that the senior floating-rate interests will have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London-Interbank Offered Rate ( LIBOR ), and secondarily the prime rate offered by one or more major United States banks (the Prime Rate ) and the certificate of deposit ( CD ) rate or other base lending rates used by commercial lenders.
- (2) Unfunded or partially unfunded loan commitments. The Trust may enter into certain credit agreements all or a portion of which may be unfunded. The Trust is obligated to fund these commitments at the borrower's discretion.
- (3) Defaulted security. Currently the issuer is in default with respect to interest payments.
- (4) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (5) This Senior Loan will settle after July 31, 2008, at which time the interest rate will be determined.
- (6) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2008, the aggregate value of the securities is \$19,981,769 or 3.8% of the Trust's net assets.
- (7) Variable rate mortgage security. The stated interest rate represents the rate in effect at July 31, 2008.
- (8) Non-income producing security.
- (9) Restricted security.
- (10) Affiliated investment company available to Eaton Vance portfolios and funds which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of July 31, 2008. Net income allocated from the Investment in Cash Management Portfolio for the fiscal year to date ended July 31, 2008 was \$427,166.

Edgar Filing: HEALTHSOUTH CORP - Form 8-K

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

**Forward Foreign Currency Exchange Contracts**

**Sales**

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

**Credit Default Swaps**

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

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

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

|                                    |           |                     |
|------------------------------------|-----------|---------------------|
| <b>Aggregate cost</b>              | <b>\$</b> | <b>995,248,388</b>  |
| Gross unrealized appreciation      | \$        | 9,084,983           |
| Gross unrealized depreciation      |           | (88,714,509)        |
| <b>Net unrealized depreciation</b> | <b>\$</b> | <b>(79,629,526)</b> |

**Restricted Securities**

## Edgar Filing: HEALTHSOUTH CORP - Form 8-K

At July 31, 2008, the Trust owned the following securities (representing less than 0.1% of net assets) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Trust has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

### Restricted Securities

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

(1) Less than \$0.50.

**Item 2. Controls and Procedures**

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

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

---

**Signatures**

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

Eaton Vance Senior Floating-Rate Trust

By: /s/ Thomas E. Faust Jr.  
Thomas E. Faust Jr.  
President

Date: September 29, 2008

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

By: /s/ Thomas E. Faust Jr.  
Thomas E. Faust Jr.  
President

Date: September 29, 2008

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

Date: September 29, 2008

---