

EATON VANCE SENIOR INCOME TRUST

Form N-Q

May 29, 2009

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**UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549**

**Form N-Q**

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

**811-09013**

**Investment Company Act File Number**

**Eaton Vance Senior Income Trust**

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

June 30

Date of Fiscal Year End

March 31, 2009

Date of Reporting Period

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**Item 1. Schedule of Investments**

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Eaton Vance Senior Income Trust

as of March 31, 2009

**PORTFOLIO OF INVESTMENTS (Unaudited)****Senior Floating-Rate Interests 146.9%**

Principal Amount*	Borrower/Tranche Description	Value
<b>Aerospace and Defense 4.1%</b>		
375,547	<b>ACTS Aero Technical Support &amp; Service, Inc.</b> Term Loan, 7.33%, Maturing October 5, 2014	\$ 70,415
488,217	<b>Colt Defense, LLC</b> Term Loan, 4.09%, Maturing July 9, 2014	427,190
222,606	<b>DAE Aviation Holdings, Inc.</b> Term Loan, 4.50%, Maturing July 31, 2014	112,416
218,889	Term Loan, 4.92%, Maturing July 31, 2014	110,539
598,165	<b>Evergreen International Aviation</b> Term Loan, 9.00%, Maturing October 31, 2011	321,514
1,516,585	<b>Hawker Beechcraft Acquisition</b> Term Loan, 2.52%, Maturing March 26, 2014	693,205
89,281	Term Loan, 3.22%, Maturing March 26, 2014	40,809
251,925	<b>Hexcel Corp.</b> Term Loan, 3.40%, Maturing March 1, 2012	224,213
473,831	<b>IAP Worldwide Services, Inc.</b> Term Loan, 8.25%, Maturing December 30, 2012 <sup>(2)</sup>	236,126
618,161	<b>Spirit AeroSystems, Inc.</b> Term Loan, 2.91%, Maturing December 31, 2011	565,617
1,375,000	<b>TransDigm, Inc.</b> Term Loan, 3.23%, Maturing June 23, 2013	1,247,812
1,089,754	<b>Vought Aircraft Industries, Inc.</b> Term Loan, 3.02%, Maturing December 17, 2011	865,447
496,475	Term Loan, 7.50%, Maturing December 22, 2011	428,520
972,500	<b>Wesco Aircraft Hardware Corp.</b> Term Loan, 2.77%, Maturing September 29, 2013	800,368
		<b>\$ 6,144,191</b>
<b>Air Transport 1.2%</b>		
GBP 782,900	<b>Airport Development and Investment, Ltd.</b> Term Loan - Second Lien, 6.33%, Maturing April 7, 2011	\$ 485,445
1,133,587	<b>Delta Air Lines, Inc.</b> Term Loan - Second Lien, 3.76%, Maturing April 30, 2014	522,159
846,186	<b>Northwest Airlines, Inc.</b> Term Loan, 2.57%, Maturing December 31, 2010	757,336
		<b>\$ 1,764,940</b>
<b>Automotive 5.0%</b>		

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862,448	<b>Accuride Corp.</b> Term Loan, 8.00%, Maturing January 31, 2012	\$ 496,626
1,129,578	<b>Adesa, Inc.</b> Term Loan, 3.14%, Maturing October 18, 2013	805,765
274,700	<b>Affina Group, Inc.</b> Term Loan, 4.17%, Maturing November 30, 2011	167,567
551,360	<b>Allison Transmission, Inc.</b> Term Loan, 3.29%, Maturing September 30, 2014	368,186
966,448	<b>Chrysler Financial</b> Term Loan, 4.56%, Maturing August 1, 2014	521,278
177,215	<b>CSA Acquisition Corp.</b> Term Loan, 3.75%, Maturing December 23, 2011	42,532
441,598	Term Loan, 3.75%, Maturing December 23, 2011	105,984
938,911	<b>Dayco Products, LLC</b> Term Loan, 0.00%, Maturing June 21, 2011 <sup>(3)</sup>	185,904
767,230	<b>Federal-Mogul Corp.</b> Term Loan, 2.45%, Maturing December 27, 2014	378,408
593,986	Term Loan, 2.50%, Maturing December 27, 2015	292,962

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Ford Motor Co.</b>	
1,427,349	Term Loan, 3.56%, Maturing December 15, 2013	\$ 687,705
	<b>General Motors Corp.</b>	
1,744,431	Term Loan, 8.00%, Maturing November 29, 2013	739,202
	<b>Goodyear Tire &amp; Rubber Co.</b>	
1,300,000	Term Loan - Second Lien, 2.28%, Maturing April 30, 2010	912,032
	<b>HLI Operating Co., Inc.</b>	
EUR 21,818	Term Loan, 3.50%, Maturing May 30, 2014	12,320
EUR 371,564	Term Loan, 9.50%, Maturing May 30, 2014	209,805
	<b>Keystone Automotive Operations, Inc.</b>	
451,679	Term Loan, 4.39%, Maturing January 12, 2012	181,801
	<b>LKQ Corp.</b>	
516,925	Term Loan, 2.81%, Maturing October 12, 2014	447,140
	<b>TriMas Corp.</b>	
126,563	Term Loan, 2.75%, Maturing August 2, 2011	88,594
534,727	Term Loan, 3.19%, Maturing August 2, 2013	374,309
	<b>United Components, Inc.</b>	
590,152	Term Loan, 3.50%, Maturing June 30, 2010	411,631
		<b>\$ 7,429,751</b>
<b>Beverage and Tobacco</b>	<b>0.1%</b>	
	<b>Culligan International Co.</b>	
EUR 500,000	Term Loan - Second Lien, 6.44%, Maturing May 31, 2013	\$ 137,012
		<b>\$ 137,012</b>
<b>Brokers, Dealers and Investment Houses</b>	<b>0.6%</b>	
	<b>AmeriTrade Holding Corp.</b>	
1,025,427	Term Loan, 2.06%, Maturing December 31, 2012	\$ 963,388
		<b>\$ 963,388</b>
<b>Building and Development</b>	<b>5.2%</b>	
	<b>AIMCO Properties, L.P.</b>	
1,793,750	Term Loan, 2.06%, Maturing March 23, 2011	\$ 1,452,938
	<b>Beacon Sales Acquisition, Inc.</b>	
366,562	Term Loan, 3.32%, Maturing September 30, 2013	285,002
	<b>Brickman Group Holdings, Inc.</b>	
784,000	Term Loan, 2.52%, Maturing January 23, 2014	627,200
	<b>Capital Automotive (REIT)</b>	
674,441	Term Loan, 2.25%, Maturing December 16, 2010	364,198
	<b>Epco/Fantome, LLC</b>	
726,000	Term Loan, 3.15%, Maturing November 23, 2010	682,440
	<b>Hovstone Holdings, LLC</b>	
327,500	Term Loan, 5.50%, Maturing July 1, 2009 <sup>(4)</sup>	137,190

	<b>LNR Property Corp.</b>	
1,320,000	Term Loan, 4.00%, Maturing July 3, 2011	717,750
	<b>Metroflag BP, LLC</b>	
300,000	Term Loan - Second Lien, 0.00%, Maturing July 2, 2009 <sup>(3)</sup>	45,000
	<b>Mueller Water Products, Inc.</b>	
1,190,614	Term Loan, 2.75%, Maturing May 24, 2014	964,150
	<b>November 2005 Land Investors</b>	
152,289	Term Loan, 6.52%, Maturing May 9, 2011 <sup>(2)</sup>	91,373
	<b>Panolam Industries Holdings, Inc.</b>	
662,910	Term Loan, 5.00%, Maturing September 30, 2012	381,173
	<b>Re/Max International, Inc.</b>	
454,462	Term Loan, 4.53%, Maturing December 17, 2012	288,584
456,309	Term Loan, 8.53%, Maturing December 17, 2012	289,756
	<b>South Edge, LLC</b>	
421,875	Term Loan, 0.00%, Maturing October 31, 2009 <sup>(3)</sup>	69,609
	<b>TRU 2005 RE Holding Co.</b>	
2,171,143	Term Loan, 3.50%, Maturing December 9, 2009	998,726



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
454,940	<b>United Subcontractors, Inc.</b> Term Loan - Second Lien, 0.00%, Maturing June 27, 2013 <sup>(2)(3)(4)</sup>	\$ 18,198
509,684	<b>Wintergames Acquisition ULC</b> Term Loan, 8.02%, Maturing April 24, 2009	312,181
		<b>\$ 7,725,468</b>
<b>Business Equipment and Services 10.8%</b>		
215,250	<b>ACCO Brands Corp.</b> Term Loan, 7.75%, Maturing August 17, 2012	\$ 151,751
835,828	<b>Activant Solutions, Inc.</b> Term Loan, 3.44%, Maturing May 1, 2013	497,318
654,000	<b>Axiom Corp.</b> Term Loan, 2.65%, Maturing September 15, 2012	588,600
1,385,810	<b>Affinion Group, Inc.</b> Term Loan, 3.72%, Maturing October 17, 2012	1,171,009
497,689	<b>Allied Barton Security Service</b> Term Loan, 6.75%, Maturing February 21, 2015	441,699
2,007,548	<b>Education Management, LLC</b> Term Loan, 3.00%, Maturing June 1, 2013	1,729,001
314,511	<b>Info USA, Inc.</b> Term Loan, 3.22%, Maturing February 14, 2012	253,967
460,813	<b>iPayment, Inc.</b> Term Loan, 2.91%, Maturing May 10, 2013	249,607
569,604	<b>Kronos, Inc.</b> Term Loan, 3.47%, Maturing June 11, 2014	410,115
500,000	<b>Mitchell International, Inc.</b> Term Loan - Second Lien, 6.50%, Maturing March 28, 2015	271,250
1,000,256	<b>N.E.W. Holdings I, LLC</b> Term Loan, 3.55%, Maturing May 22, 2014	645,165
1,208,944	<b>Protection One, Inc.</b> Term Loan, 2.77%, Maturing March 31, 2012	891,596
155,000	<b>Quantum Corp.</b> Term Loan, 5.75%, Maturing July 12, 2014	96,875
900,000	<b>Quintiles Transnational Corp.</b> Term Loan - Second Lien, 4.52%, Maturing March 31, 2014	711,000
2,642,040	<b>Sabre, Inc.</b> Term Loan, 3.01%, Maturing September 30, 2014	1,402,263
723,768	<b>Serena Software, Inc.</b> Term Loan, 2.51%, Maturing March 10, 2013	440,896
500,864	<b>Sitel (Client Logic)</b> Term Loan, 6.63%, Maturing January 29, 2014	266,710
EUR 967,676	Term Loan, 6.65%, Maturing January 29, 2014	771,393
EUR 417,479	<b>Solera Holdings, LLC</b> Term Loan, 3.44%, Maturing May 15, 2014	471,463
	<b>SunGard Data Systems, Inc.</b>	

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	1,801,361	Term Loan, 2.70%, Maturing February 11, 2013 <b>TDS Investor Corp.</b>	1,535,660
	722,578	Term Loan, 3.02%, Maturing August 23, 2013	423,913
	144,986	Term Loan, 3.47%, Maturing August 23, 2013	85,058
EUR	527,114	Term Loan, 3.78%, Maturing August 23, 2013 <b>Transaction Network Services, Inc.</b>	405,020
	307,053	Term Loan, 2.52%, Maturing May 4, 2012 <b>Valassis Communications, Inc.</b>	276,859
	112,841	Term Loan, 2.27%, Maturing March 2, 2014	89,427
	572,858	Term Loan, 2.27%, Maturing March 2, 2014 <b>West Corp.</b>	453,990
	1,784,029	Term Loan, 2.89%, Maturing October 24, 2013	1,339,295
			<b>\$ 16,070,900</b>

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Cable and Satellite Television 10.4%</b>		
	<b>Atlantic Broadband Finance, LLC</b>	
1,722,820	Term Loan, 3.47%, Maturing February 10, 2011	\$ 1,554,845
	<b>Bragg Communications, Inc.</b>	
1,182,000	Term Loan, 3.76%, Maturing August 31, 2014	1,080,052
	<b>Bresnan Broadband Holdings, LLC</b>	
1,500,000	Term Loan, 3.13%, Maturing March 29, 2014	1,316,250
650,000	Term Loan - Second Lien, 5.02%, Maturing March 29, 2014	477,750
	<b>Cequel Communications, LLC</b>	
875,000	Term Loan - Second Lien, 5.00%, Maturing May 5, 2014	578,959
2,075,418	Term Loan - Second Lien, 6.50%, Maturing May 5, 2014 <sup>(2)</sup>	1,377,559
	<b>CW Media Holdings, Inc.</b>	
320,938	Term Loan, 4.47%, Maturing February 15, 2015	236,210
	<b>Foxco Acquisition Sub., LLC</b>	
348,250	Term Loan, 7.25%, Maturing July 2, 2015	179,349
	<b>Insight Midwest Holdings, LLC</b>	
1,940,625	Term Loan, 2.50%, Maturing April 6, 2014	1,707,057
	<b>Mediacom Broadband Group</b>	
816,397	Term Loan, 2.22%, Maturing January 31, 2015	695,570
	<b>Mediacom Illinois, LLC</b>	
1,930,563	Term Loan, 1.97%, Maturing January 31, 2015	1,618,454
	<b>NTL Investment Holdings, Ltd.</b>	
GBP 294,406	Term Loan, 4.66%, Maturing September 3, 2012	354,180
	<b>ProSiebenSat.1 Media AG</b>	
EUR 577,945	Term Loan, 4.59%, Maturing March 2, 2015	90,863
EUR 11,076	Term Loan, 3.75%, Maturing June 26, 2015	8,381
EUR 272,924	Term Loan, 3.75%, Maturing June 26, 2015	206,505
EUR 577,945	Term Loan, 4.84%, Maturing March 2, 2016	90,863
EUR 191,097	Term Loan, 9.21%, Maturing March 2, 2017 <sup>(2)</sup>	11,606
EUR 271,280	Term Loan - Second Lien, 5.96%, Maturing September 2, 2016	17,661
	<b>UPC Broadband Holding B.V.</b>	
EUR 1,250,000	Term Loan, 3.54%, Maturing October 16, 2011	1,259,401
1,600,000	Term Loan, 2.25%, Maturing December 31, 2014	1,390,400
	<b>Virgin Media Investment Holdings</b>	
1,203,647	Term Loan, 4.63%, Maturing March 30, 2012	1,093,815
GBP 149,698	Term Loan, 5.80%, Maturing March 30, 2012	180,092
		<b>\$ 15,525,822</b>
<b>Chemicals and Plastics 6.6%</b>		
	<b>Brenntag Holding GmbH and Co. KG</b>	
196,364	Term Loan, 2.60%, Maturing December 23, 2013	\$ 144,327
803,636	Term Loan, 3.21%, Maturing December 23, 2013	590,673
600,000	Term Loan - Second Lien, 5.50%, Maturing December 23, 2015	346,500
	<b>Celanese Holdings, LLC</b>	
2,235,188	Term Loan, 2.94%, Maturing April 2, 2014	1,920,737

	<b>Foamex, L.P.</b>	
1,146,575	Term Loan, 4.46%, Maturing February 12, 2013	322,952
	<b>Georgia Gulf Corp.</b>	
349,453	Term Loan, 8.91%, Maturing October 3, 2013	153,323
	<b>Hexion Specialty Chemicals, Inc.</b>	
491,250	Term Loan, 3.50%, Maturing May 5, 2012	142,462
512,420	Term Loan, 3.50%, Maturing May 5, 2013	179,896
2,364,963	Term Loan, 3.69%, Maturing May 5, 2013	830,270
	<b>INEOS Group</b>	
1,281,522	Term Loan, 7.50%, Maturing December 14, 2013	477,367
1,281,522	Term Loan, 8.00%, Maturing December 14, 2014	477,367
	<b>Innophos, Inc.</b>	
168,068	Term Loan, 3.52%, Maturing August 10, 2010	158,404
	<b>ISP Chemco, Inc.</b>	
1,375,500	Term Loan, 2.43%, Maturing June 4, 2014	1,173,473

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Kranton Polymers, LLC</b>	
1,229,874	Term Loan, 3.44%, Maturing May 12, 2013	\$ 766,621
	<b>Lucite International Group Holdings</b>	
114,750	Term Loan, 3.43%, Maturing July 7, 2013	97,537
324,043	Term Loan, 3.43%, Maturing July 7, 2013	275,437
	<b>MacDermid, Inc.</b>	
EUR 399,565	Term Loan, 3.39%, Maturing April 12, 2014	272,067
	<b>Millenium Inorganic Chemicals</b>	
179,410	Term Loan, 3.47%, Maturing April 30, 2014	105,254
500,000	Term Loan - Second Lien, 6.97%, Maturing October 31, 2014	245,000
	<b>Propex Fabrics, Inc.</b>	
423,296	Term Loan, 7.25%, Maturing July 31, 2012 <sup>(2)</sup>	66,669
	<b>Rockwood Specialties Group, Inc.</b>	
1,227,300	Term Loan, 2.27%, Maturing December 10, 2012	1,079,148
		<b>\$ 9,825,484</b>
<b>Clothing/Textiles 1.3%</b>		
	<b>Hanesbrands, Inc.</b>	
608,036	Term Loan, 5.98%, Maturing September 5, 2013	\$ 582,737
450,000	Term Loan - Second Lien, 4.91%, Maturing March 5, 2014	383,625
	<b>St. John Knits International, Inc.</b>	
586,516	Term Loan, 9.00%, Maturing March 23, 2012	395,899
	<b>The William Carter Co.</b>	
725,785	Term Loan, 2.12%, Maturing July 14, 2012	655,021
		<b>\$ 2,017,282</b>
<b>Conglomerates 6.1%</b>		
	<b>Amsted Industries, Inc.</b>	
914,377	Term Loan, 3.12%, Maturing October 15, 2010	\$ 827,511
	<b>Blount, Inc.</b>	
275,946	Term Loan, 2.25%, Maturing August 9, 2010	254,560
	<b>Doncasters (Dunde HoldCo 4 Ltd.)</b>	
225,253	Term Loan, 3.01%, Maturing July 13, 2015	148,104
225,253	Term Loan, 3.51%, Maturing July 13, 2015	148,104
EUR 417,379	Term Loan - Second Lien, 6.00%, Maturing January 13, 2016	225,509
	<b>GenTek, Inc.</b>	
265,475	Term Loan, 3.15%, Maturing February 25, 2011	226,317
	<b>Jarden Corp.</b>	
812,815	Term Loan, 2.97%, Maturing January 24, 2012	729,501
1,150,985	Term Loan, 2.97%, Maturing January 24, 2012	1,033,009
	<b>Johnson Diversey, Inc.</b>	
842,913	Term Loan, 3.18%, Maturing December 16, 2011	767,051
	<b>Manitowoc Company, Inc. (The)</b>	
648,375	Term Loan, 6.50%, Maturing August 21, 2014	466,020

	<b>Polymer Group, Inc.</b>	
1,246,939	Term Loan, 3.25%, Maturing November 22, 2012	1,000,669
	<b>RBS Global, Inc.</b>	
733,125	Term Loan, 2.56%, Maturing July 19, 2013	582,834
1,177,459	Term Loan, 3.39%, Maturing July 19, 2013	961,592
	<b>RGIS Holdings, LLC</b>	
107,666	Term Loan, 3.72%, Maturing April 30, 2014	80,749
2,153,315	Term Loan, 3.73%, Maturing April 30, 2014	1,614,987
		<b>\$ 9,066,517</b>

**Containers and Glass Products 4.1%**

	<b>Berry Plastics Corp.</b>	
980,000	Term Loan, 2.53%, Maturing April 3, 2015	\$ 664,440
	<b>Consolidated Container Co.</b>	
500,000	Term Loan - Second Lien, 6.02%, Maturing September 28, 2014	142,916
	<b>Crown Americas, Inc.</b>	
339,500	Term Loan, 2.31%, Maturing November 15, 2012	318,281

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Graham Packaging Holdings Co.</b>	
727,963	Term Loan, 3.57%, Maturing October 7, 2011	\$ 624,456
	<b>Graphic Packaging International, Inc.</b>	
415,592	Term Loan, 3.13%, Maturing May 16, 2014	357,038
492,613	Term Loan, 3.90%, Maturing May 16, 2014	433,500
	<b>JSG Acquisitions</b>	
990,000	Term Loan, 3.29%, Maturing December 31, 2013	765,394
990,000	Term Loan, 3.54%, Maturing December 13, 2014	765,394
	<b>Owens-Brockway Glass Container</b>	
837,813	Term Loan, 2.06%, Maturing June 14, 2013	749,244
	<b>Smurfit-Stone Container Corp.</b>	
279,655	Revolving Loan, Maturing December 31, 2009 <sup>(5)</sup>	188,767
843,313	Term Loan, 3.06%, Maturing November 1, 2009	569,236
109,756	Term Loan, 2.75%, Maturing November 1, 2011	74,085
192,599	Term Loan, 2.75%, Maturing November 1, 2011	129,463
363,018	Term Loan, 2.75%, Maturing November 1, 2011	245,037
169,239	Term Loan, 3.84%, Maturing November 1, 2011	113,761
		<b>\$ 6,141,012</b>
<b>Cosmetics/Toiletries</b>	<b>0.6%</b>	
	<b>American Safety Razor Co.</b>	
400,000	Term Loan - Second Lien, 6.77%, Maturing July 31, 2014	\$ 266,000
	<b>KIK Custom Products, Inc.</b>	
525,000	Term Loan - Second Lien, 5.52%, Maturing November 30, 2014	91,219
	<b>Prestige Brands, Inc.</b>	
639,729	Term Loan, 2.77%, Maturing April 7, 2011	580,554
		<b>\$ 937,773</b>
<b>Drugs</b>	<b>1.9%</b>	
	<b>Graceway Pharmaceuticals, LLC</b>	
429,093	Term Loan, 3.27%, Maturing May 3, 2012	\$ 286,777
500,000	Term Loan, 7.02%, Maturing May 3, 2013	160,000
150,000	Term Loan, 8.77%, Maturing November 3, 2013	37,500
	<b>Pharmaceutical Holdings Corp.</b>	
176,446	Term Loan, 3.75%, Maturing January 30, 2012	154,391
	<b>Stiefel Laboratories, Inc.</b>	
610,055	Term Loan, 3.41%, Maturing December 28, 2013	547,524
797,590	Term Loan, 3.41%, Maturing December 28, 2013	715,837
	<b>Warner Chilcott Corp.</b>	
281,436	Term Loan, 2.52%, Maturing January 18, 2012	261,267
802,458	Term Loan, 2.91%, Maturing January 18, 2012	744,948
		<b>\$ 2,908,244</b>

**Ecological Services and Equipment 1.2%**

		<b>Blue Waste B.V. (AVR Acquisition)</b>	
EUR	500,000	Term Loan, 3.40%, Maturing April 1, 2015	\$ 510,182
		<b>Kemble Water Structure, Ltd.</b>	
GBP	750,000	Term Loan, 5.63%, Maturing October 13, 2013	718,860
		<b>Sensus Metering Systems, Inc.</b>	
	639,663	Term Loan, 2.86%, Maturing December 17, 2010	578,895
			<b>\$ 1,807,937</b>

**Electronics/Electrical 4.3%**

		<b>Aspect Software, Inc.</b>	
	706,276	Term Loan, 4.25%, Maturing July 11, 2011	\$ 445,837
	950,000	Term Loan - Second Lien, 8.31%, Maturing July 11, 2013	247,000
		<b>FCI International S.A.S.</b>	
	110,024	Term Loan, 4.15%, Maturing November 1, 2013	64,364
	110,024	Term Loan, 4.15%, Maturing November 1, 2013	64,364
	114,284	Term Loan, 4.15%, Maturing November 1, 2013	66,856
	114,284	Term Loan, 4.15%, Maturing November 1, 2013	66,856



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Freescal Semiconductor, Inc.</b>	
1,000,000	Term Loan, Maturing December 1, 2013 <sup>(5)</sup>	\$ 416,875
	<b>Infor Enterprise Solutions Holdings</b>	
494,962	Term Loan, 3.27%, Maturing July 28, 2012	288,728
727,071	Term Loan, 4.27%, Maturing July 28, 2012	439,878
1,393,554	Term Loan, 4.27%, Maturing July 28, 2012	843,100
250,000	Term Loan - Second Lien, 6.02%, Maturing March 2, 2014	52,500
91,667	Term Loan - Second Lien, 6.77%, Maturing March 2, 2014	19,250
158,333	Term Loan - Second Lien, 6.77%, Maturing March 2, 2014	35,427
	<b>Network Solutions, LLC</b>	
368,525	Term Loan, 3.19%, Maturing March 7, 2014	228,485
	<b>Open Solutions, Inc.</b>	
1,176,211	Term Loan, 3.26%, Maturing January 23, 2014	623,392
	<b>Sensata Technologies Finance Co.</b>	
1,845,529	Term Loan, 2.93%, Maturing April 27, 2013	797,268
	<b>Spectrum Brands, Inc.</b>	
32,388	Term Loan, 2.71%, Maturing March 30, 2013	23,279
638,180	Term Loan, 6.05%, Maturing March 30, 2013	458,692
	<b>SS&amp;C Technologies, Inc.</b>	
768,867	Term Loan, 3.22%, Maturing November 23, 2012	582,417
	<b>VeriFone, Inc.</b>	
377,438	Term Loan, 3.27%, Maturing October 31, 2013	307,612
	<b>Vertafore, Inc.</b>	
483,816	Term Loan, 3.75%, Maturing January 31, 2012	411,244
		<b>\$ 6,483,424</b>
<b>Equipment Leasing</b>	<b>0.7%</b>	
	<b>AWAS Capital, Inc.</b>	
916,831	Term Loan - Second Lien, 7.25%, Maturing March 22, 2013	\$ 320,891
	<b>Hertz Corp.</b>	
816,558	Term Loan, 2.30%, Maturing December 21, 2012	622,217
88,269	Term Loan, 2.98%, Maturing December 21, 2012	67,261
		<b>\$ 1,010,369</b>
<b>Farming/Agriculture</b>	<b>0.5%</b>	
	<b>Central Garden &amp; Pet Co.</b>	
1,010,069	Term Loan, 2.03%, Maturing February 28, 2014	\$ 709,069
		<b>\$ 709,069</b>
<b>Financial Intermediaries</b>	<b>2.9%</b>	
	<b>Citico III, Ltd.</b>	
1,476,025	Term Loan, 3.58%, Maturing June 30, 2014	\$ 1,040,598
	<b>Grosvenor Capital Management</b>	

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	1,198,559	Term Loan, 2.75%, Maturing December 5, 2013 <b>INVESTools, Inc.</b>	701,157
	198,000	Term Loan, 3.77%, Maturing August 13, 2012 <b>Jupiter Asset Management Group</b>	193,050
GBP	220,143	Term Loan, 4.11%, Maturing June 30, 2015 <b>LPL Holdings, Inc.</b>	155,172
	1,891,926	Term Loan, 2.69%, Maturing December 18, 2014 <b>Nuveen Investments, Inc.</b>	1,560,839
	792,000	Term Loan, 3.53%, Maturing November 2, 2014 <b>Oxford Acquisition III, Ltd.</b>	447,480
	451,454	Term Loan, 2.88%, Maturing May 24, 2014 <b>RJO Holdings Corp. (R J O Brien)</b>	117,378
	246,250	Term Loan, 3.54%, Maturing July 31, 2014	105,477
			<b>\$ 4,321,151</b>
<b>Food Products</b>	<b>4.9%</b>		
	1,605,085	<b>Acosta, Inc.</b> Term Loan, 2.77%, Maturing July 28, 2013	<b>\$ 1,364,322</b>

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Advantage Sales &amp; Marketing, Inc.</b>	
1,176,924	Term Loan, 2.51%, Maturing March 29, 2013	\$ 978,809
	<b>Black Lion Beverages III B.V.</b>	
EUR 146,444	Term Loan, 3.32%, Maturing December 31, 2013	137,898
EUR 852,941	Term Loan, 6.44%, Maturing December 31, 2014	803,168
	<b>Dean Foods Co.</b>	
818,076	Term Loan, 2.71%, Maturing April 2, 2014	739,592
	<b>Michael Foods, Inc.</b>	
959,646	Term Loan, 2.96%, Maturing November 21, 2010	923,659
	<b>Pinnacle Foods Finance, LLC</b>	
497,157	Term Loan, 3.25%, Maturing April 2, 2014	409,067
	<b>Provimi Group SA</b>	
119,643	Term Loan, 2.77%, Maturing June 28, 2015	81,557
147,236	Term Loan, 2.77%, Maturing June 28, 2015	100,365
EUR 154,749	Term Loan, 3.40%, Maturing June 28, 2015	140,151
EUR 255,938	Term Loan, 3.40%, Maturing June 28, 2015	231,794
EUR 266,692	Term Loan, 3.40%, Maturing June 28, 2015	241,533
EUR 348,873	Term Loan, 3.40%, Maturing June 28, 2015	315,961
EUR 19,346	Term Loan - Second Lien, 5.40%, Maturing June 28, 2015	7,711
225,701	Term Loan - Second Lien, 2.51%, Maturing December 28, 2016 <sup>(6)</sup>	67,710
EUR 557,956	Term Loan - Second Lien, 2.56%, Maturing December 28, 2016 <sup>(6)</sup>	222,390
	<b>Reddy Ice Group, Inc.</b>	
1,055,000	Term Loan, 2.31%, Maturing August 9, 2012	586,844
		<b>\$ 7,352,531</b>
<b>Food Service 3.1%</b>		
	<b>AFC Enterprises, Inc.</b>	
197,901	Term Loan, 2.97%, Maturing May 23, 2009	\$ 166,237
	<b>Aramark Corp.</b>	
991,348	Term Loan, 3.10%, Maturing January 26, 2014	863,712
64,038	Term Loan, 4.06%, Maturing January 26, 2014	55,793
GBP 490,000	Term Loan, 3.81%, Maturing January 27, 2014	588,827
	<b>Buffets, Inc.</b>	
504,137	DIP Loan, 19.00%, Maturing July 22, 2009	491,534
24,880	Term Loan, 7.73%, Maturing July 22, 2009 <sup>(2)</sup>	3,732
249,726	Term Loan, 7.73%, Maturing July 22, 2009 <sup>(2)</sup>	37,459
70,133	Term Loan, 8.81%, Maturing May 1, 2013 <sup>(2)</sup>	6,137
519,453	Term Loan, 7.77%, Maturing November 1, 2013 <sup>(2)</sup>	45,452
	<b>CBRL Group, Inc.</b>	
933,949	Term Loan, 2.69%, Maturing April 27, 2013	805,197
	<b>Denny's, Inc.</b>	
64,750	Term Loan, 2.44%, Maturing March 31, 2012	55,847
221,076	Term Loan, 3.98%, Maturing March 31, 2012	190,678
	<b>Maine Beverage Co., LLC</b>	
268,973	Term Loan, 3.03%, Maturing June 30, 2010	219,213

	<b>NPC International, Inc.</b>	
196,503	Term Loan, 2.75%, Maturing May 3, 2013	165,063
	<b>OSI Restaurant Partners, LLC</b>	
69,550	Term Loan, 3.97%, Maturing May 9, 2013	37,974
773,823	Term Loan, 2.81%, Maturing May 9, 2014	422,507
	<b>QCE Finance, LLC</b>	
489,950	Term Loan, 3.50%, Maturing May 5, 2013	266,614
500,000	Term Loan - Second Lien, 6.98%, Maturing November 5, 2013	170,000
	<b>Sagittarius Restaurants, LLC</b>	
178,056	Term Loan, 9.50%, Maturing March 29, 2013	67,661
		<b>\$ 4,659,637</b>
<b>Food/Drug Retailers</b>	<b>2.4%</b>	
	<b>General Nutrition Centers, Inc.</b>	
831,021	Term Loan, 3.30%, Maturing September 16, 2013	\$ 613,570

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
GBP 540,349	<b>Iceland Foods Group, Ltd.</b> Term Loan, 9.79%, Maturing May 2, 2016 <sup>(2)</sup>	\$ 703,602
120,007	<b>Pantry, Inc. (The)</b> Term Loan, 2.02%, Maturing May 15, 2014	100,056
416,843	Term Loan, 2.02%, Maturing May 15, 2014	347,543
2,079,000	<b>Rite Aid Corp.</b> Term Loan, 2.28%, Maturing June 1, 2014	1,392,930
547,250	Term Loan, 6.00%, Maturing June 4, 2014	381,707
		<b>\$ 3,539,408</b>
<b>Forest Products 3.1%</b>		
712,313	<b>Appleton Papers, Inc.</b> Term Loan, 6.50%, Maturing June 5, 2014	\$ 516,426
3,186,407	<b>Georgia-Pacific Corp.</b> Term Loan, 3.26%, Maturing December 20, 2012	2,818,476
806,415	<b>Newpage Corp.</b> Term Loan, 4.81%, Maturing December 5, 2014	554,813
1,300,748	<b>Xerium Technologies, Inc.</b> Term Loan, 6.72%, Maturing May 18, 2012	773,945
		<b>\$ 4,663,660</b>
<b>Healthcare 14.2%</b>		
909,450	<b>Accellent, Inc.</b> Term Loan, 3.76%, Maturing November 22, 2012	\$ 732,107
1,085,778	<b>Alliance Imaging, Inc.</b> Term Loan, 3.72%, Maturing December 29, 2011	971,771
558,121	<b>American Medical Systems</b> Term Loan, 2.81%, Maturing July 20, 2012	506,495
144,296	<b>AMN Healthcare, Inc.</b> Term Loan, 2.97%, Maturing November 2, 2011	130,588
472,625	<b>Bright Horizons Family Solutions, Inc.</b> Term Loan, 7.50%, Maturing May 15, 2015	359,195
1,305,525	<b>Cardinal Health 409, Inc.</b> Term Loan, 2.77%, Maturing April 10, 2014	829,008
1,305,960	<b>Carestream Health, Inc.</b> Term Loan, 2.90%, Maturing April 30, 2013	1,044,302
500,000	Term Loan - Second Lien, 6.05%, Maturing October 30, 2013	175,179
630,000	<b>Carl Zeiss Vision Holding GmbH</b> Term Loan, 3.02%, Maturing March 23, 2015	223,256
350,000	<b>Concentra, Inc.</b> Term Loan - Second Lien, 7.47%, Maturing June 25, 2015 <sup>(2)</sup>	96,250
254,667	<b>ConMed Corp.</b> Term Loan, 2.02%, Maturing April 13, 2013	208,827
	<b>CRC Health Corp.</b>	

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140,490	Term Loan, 3.47%, Maturing February 6, 2013	94,831
268,125	Term Loan, 3.47%, Maturing February 6, 2013	180,984
	<b>DaVita, Inc.</b>	
715,474	Term Loan, 2.37%, Maturing October 5, 2012	665,391
	<b>DJO Finance, LLC</b>	
444,375	Term Loan, 3.82%, Maturing May 15, 2014	379,496
	<b>Fenwal, Inc.</b>	
500,000	Term Loan - Second Lien, 6.51%, Maturing August 28, 2014	251,250
	<b>Hanger Orthopedic Group, Inc.</b>	
387,941	Term Loan, 2.52%, Maturing May 30, 2013	345,267
	<b>HCA, Inc.</b>	
2,506,546	Term Loan, 3.47%, Maturing November 18, 2013	2,138,711
	<b>Health Management Association, Inc.</b>	
2,455,450	Term Loan, 2.97%, Maturing February 28, 2014	1,999,043
	<b>HealthSouth Corp.</b>	
1,454,923	Term Loan, 3.05%, Maturing March 10, 2013	1,286,924

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Iasis Healthcare, LLC</b>	
41,335	Term Loan, 2.52%, Maturing March 14, 2014	\$ 35,218
153,845	Term Loan, 2.52%, Maturing March 14, 2014	131,076
444,583	Term Loan, 2.52%, Maturing March 14, 2014	378,785
	<b>Ikaria Acquisition, Inc.</b>	
263,729	Term Loan, 3.42%, Maturing March 28, 2013	224,829
	<b>IM U.S. Holdings, LLC</b>	
350,000	Term Loan - Second Lien, 4.76%, Maturing June 26, 2015	288,750
	<b>Invacare Corp.</b>	
314,600	Term Loan, 3.34%, Maturing February 12, 2013	268,983
	<b>inVentiv Health, Inc.</b>	
463,179	Term Loan, 2.97%, Maturing July 6, 2014	387,912
	<b>LifePoint Hospitals, Inc.</b>	
1,107,929	Term Loan, 2.89%, Maturing April 15, 2012	1,023,450
	<b>MultiPlan Merger Corp.</b>	
307,398	Term Loan, 3.06%, Maturing April 12, 2013	254,884
660,306	Term Loan, 3.06%, Maturing April 12, 2013	547,504
	<b>Mylan, Inc.</b>	
315,250	Term Loan, 4.37%, Maturing October 2, 2014	293,577
	<b>National Mentor Holdings, Inc.</b>	
33,600	Term Loan, 2.44%, Maturing June 29, 2013	22,120
550,824	Term Loan, 3.22%, Maturing June 29, 2013	362,626
	<b>National Rental Institutes, Inc.</b>	
439,223	Term Loan, 6.25%, Maturing March 31, 2013	234,984
	<b>Physiotherapy Associates, Inc.</b>	
398,252	Term Loan, 7.50%, Maturing June 27, 2013	222,357
	<b>RadNet Management, Inc.</b>	
294,002	Term Loan, 5.07%, Maturing November 15, 2012	237,407
350,000	Term Loan, 10.27%, Maturing November 15, 2013	227,500
	<b>ReAble Therapeutics Finance, LLC</b>	
878,294	Term Loan, 2.93%, Maturing November 16, 2013	765,214
	<b>Renal Advantage, Inc.</b>	
497	Term Loan, 3.71%, Maturing October 5, 2012	410
	<b>Select Medical Holdings Corp.</b>	
1,229,606	Term Loan, 3.25%, Maturing February 24, 2012	1,004,325
	<b>Sunrise Medical Holdings, Inc.</b>	
210,884	Term Loan, 4.86%, Maturing May 13, 2010	118,622
	<b>Vanguard Health Holding Co., LLC</b>	
1,593,203	Term Loan, 2.77%, Maturing September 23, 2011	1,460,768
	<b>Viant Holdings, Inc.</b>	
288,815	Term Loan, 3.47%, Maturing June 25, 2014	168,957
		<b>\$ 21,279,133</b>
<b>Home Furnishings 2.1%</b>		
	<b>Hunter Fan Co.</b>	

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	223,436	Term Loan, 3.00%, Maturing April 16, 2014	\$	115,069
		<b>Interline Brands, Inc.</b>		
	363,478	Term Loan, 2.22%, Maturing June 23, 2013		274,426
	500,712	Term Loan, 2.22%, Maturing June 23, 2013		378,037
		<b>National Bedding Co., LLC</b>		
	980,000	Term Loan, 2.57%, Maturing August 31, 2011		476,280
	350,000	Term Loan - Second Lien, 5.56%, Maturing August 31, 2012		99,750
		<b>Oreck Corp.</b>		
	664,695	Term Loan, 3.27%, Maturing February 2, 2012 <sup>(4)</sup>		203,397
		<b>Sanitec, Ltd. Oy</b>		
EUR	490,638	Term Loan, 0.00%, Maturing April 7, 2013 <sup>(3)</sup>		176,003
EUR	490,638	Term Loan, 0.00%, Maturing April 7, 2014 <sup>(3)</sup>		176,003



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Simmons Co.</b>	
1,494,584	Term Loan, 10.50%, Maturing December 19, 2011 <sup>(2)</sup>	\$ 1,158,303
523,509	Term Loan, 8.22%, Maturing February 15, 2012 <sup>(2)</sup>	11,866
		<b>\$ 3,069,134</b>
<b>Industrial Equipment</b>	<b>3.5%</b>	
	<b>Brand Energy and Infrastructure Services, Inc.</b>	
418,625	Term Loan, 4.52%, Maturing February 7, 2014	\$ 236,523
	<b>CEVA Group PLC U.S.</b>	
550,822	Term Loan, 3.52%, Maturing January 4, 2014	239,608
65,789	Term Loan, 4.22%, Maturing January 4, 2014	28,618
	<b>EPD Holdings (Goodyear Engineering Products)</b>	
40,117	Term Loan, 3.04%, Maturing July 13, 2014	15,696
280,109	Term Loan, 3.04%, Maturing July 13, 2014	109,593
425,000	Term Loan - Second Lien, 6.28%, Maturing July 13, 2015	77,917
	<b>FR Brand Acquisition Corp.</b>	
490,000	Term Loan, 3.51%, Maturing February 7, 2014	294,000
	<b>Generac Acquisition Corp.</b>	
678,340	Term Loan, 3.00%, Maturing November 7, 2013	380,718
500,000	Term Loan - Second Lien, 6.50%, Maturing April 7, 2014	126,000
	<b>Gleason Corp.</b>	
83,902	Term Loan, 3.08%, Maturing June 30, 2013	71,526
306,063	Term Loan, 3.08%, Maturing June 30, 2013	260,919
	<b>Jason, Inc.</b>	
270,036	Term Loan, 3.73%, Maturing April 30, 2010	175,524
	<b>John Maneely Co.</b>	
1,407,956	Term Loan, 4.44%, Maturing December 8, 2013	855,333
	<b>LN Acquisitions Corp.</b>	
133,977	Term Loan, 3.04%, Maturing July 11, 2014	108,856
358,182	Term Loan, 3.04%, Maturing July 11, 2014	291,023
	<b>Polypore, Inc.</b>	
1,600,625	Term Loan, 2.48%, Maturing July 3, 2014	1,188,464
	<b>Sequa Corp.</b>	
397,522	Term Loan, 3.76%, Maturing November 30, 2014	220,624
	<b>TFS Acquisition Corp.</b>	
1,096,875	Term Loan, 4.72%, Maturing August 11, 2013	507,305
		<b>\$ 5,188,247</b>
<b>Insurance</b>	<b>2.0%</b>	
	<b>AmWINS Group, Inc.</b>	
500,000	Term Loan - Second Lien, 6.79%, Maturing June 8, 2014	\$ 127,500
	<b>Applied Systems, Inc.</b>	
664,364	Term Loan, 3.72%, Maturing September 26, 2013	536,474
	<b>CCC Information Services Group, Inc.</b>	

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308,548	Term Loan, 2.77%, Maturing February 10, 2013 <b>Conseco, Inc.</b>	269,208
1,860,254	Term Loan, 6.50%, Maturing October 10, 2013 <b>Crawford &amp; Company</b>	604,582
650,893	Term Loan, 3.72%, Maturing October 31, 2013 <b>Crump Group, Inc.</b>	543,496
470,661	Term Loan, 3.52%, Maturing August 4, 2014 <b>U.S.I. Holdings Corp.</b>	320,049
933,375	Term Loan, 3.97%, Maturing May 4, 2014	560,025
		<b>\$ 2,961,334</b>

**Leisure Goods/Activities/Movies 9.7%**

873,000	<b>24 Hour Fitness Worldwide, Inc.</b> Term Loan, 3.49%, Maturing June 8, 2012	\$ 445,230
965,000	<b>AMC Entertainment, Inc.</b> Term Loan, 2.02%, Maturing January 26, 2013	864,709

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
500,000	<b>AMF Bowling Worldwide, Inc.</b> Term Loan - Second Lien, 7.54%, Maturing December 8, 2013	\$ 50,000
979,747	<b>Bombardier Recreational Products</b> Term Loan, 3.69%, Maturing June 28, 2013	410,269
361,755	<b>Carmike Cinemas, Inc.</b> Term Loan, 5.19%, Maturing May 19, 2012	285,335
837,696	<b>Cedar Fair, L.P.</b> Term Loan, 2.52%, Maturing August 30, 2012	724,084
1,950,000	<b>Cinemark, Inc.</b> Term Loan, 2.38%, Maturing October 5, 2013	1,772,759
638,089	<b>Deluxe Entertainment Services</b> Term Loan, 3.35%, Maturing January 28, 2011	401,996
35,433	Term Loan, 3.47%, Maturing January 28, 2011	22,323
62,564	Term Loan, 3.47%, Maturing January 28, 2011	39,415
757,681	<b>Easton-Bell Sports, Inc.</b> Term Loan, 2.92%, Maturing March 16, 2012	578,363
820,250	<b>Mega Blocks, Inc.</b> Term Loan, 8.75%, Maturing July 26, 2012	256,328
2,256,111	<b>Metro-Goldwyn-Mayer Holdings, Inc.</b> Term Loan, 3.77%, Maturing April 8, 2012	1,019,011
1,900,000	<b>National CineMedia, LLC</b> Term Loan, 3.08%, Maturing February 13, 2015	1,632,812
2,145,000	<b>Regal Cinemas Corp.</b> Term Loan, 4.97%, Maturing November 10, 2010	1,989,487
558,047	<b>Revolution Studios Distribution Co., LLC</b> Term Loan, 4.27%, Maturing December 21, 2014	368,311
450,000	Term Loan - Second Lien, 7.52%, Maturing June 21, 2015	78,750
675,313	<b>Six Flags Theme Parks, Inc.</b> Term Loan, 3.02%, Maturing April 30, 2015	464,700
600,000	<b>Southwest Sports Group, LLC</b> Term Loan, 3.75%, Maturing December 22, 2010	342,750
934,709	<b>Universal City Development Partners, Ltd.</b> Term Loan, 6.00%, Maturing June 9, 2011	852,922
450,000	<b>WMG Acquisition Corp.</b> Revolving Loan, 0.00%, Maturing February 28, 2010 <sup>(6)</sup>	400,500
1,302,020	Term Loan, 2.98%, Maturing February 28, 2011	1,149,684
493,719	<b>Zuffa, LLC</b> Term Loan, 2.56%, Maturing June 20, 2016	368,808
		<b>\$ 14,518,546</b>
<b>Lodging and Casinos</b>	<b>3.5%</b>	
580,500	<b>Ameristar Casinos, Inc.</b> Term Loan, 3.26%, Maturing November 10, 2012	\$ 470,205
260,188	<b>Green Valley Ranch Gaming, LLC</b> Term Loan, 3.08%, Maturing February 16, 2014	106,749

	<b>Harrah s Operating Co.</b>	
1,980,000	Term Loan, 3.95%, Maturing January 28, 2015	1,190,121
	<b>Herbst Gaming, Inc.</b>	
462,565	Term Loan, 0.00%, Maturing December 2, 2011 <sup>(3)</sup>	104,077
532,378	Term Loan, 0.00%, Maturing December 2, 2011 <sup>(3)</sup>	119,785
	<b>LodgeNet Entertainment Corp.</b>	
884,992	Term Loan, 3.17%, Maturing April 4, 2014	514,770
	<b>New World Gaming Partners, Ltd.</b>	
108,333	Term Loan, 3.94%, Maturing June 30, 2014	49,617
534,896	Term Loan, 3.94%, Maturing June 30, 2014	244,982
	<b>Penn National Gaming, Inc.</b>	
407,439	Term Loan, 2.61%, Maturing October 3, 2012	367,112
	<b>Venetian Casino Resort/Las Vegas Sands, Inc.</b>	
456,550	Term Loan, 2.27%, Maturing May 14, 2014	244,540
1,807,800	Term Loan, 2.27%, Maturing May 23, 2014	968,303

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>VML US Finance, LLC</b>	
241,667	Term Loan, 2.77%, Maturing May 25, 2012	\$ 158,835
483,333	Term Loan, 2.77%, Maturing May 25, 2013	317,671
	<b>Wimar OpCo, LLC</b>	
1,342,641	Term Loan, 6.50%, Maturing January 3, 2012	327,455
		<b>\$ 5,184,222</b>
<b>Nonferrous Metals/Minerals</b>	<b>1.6%</b>	
	<b>Alpha Natural Resources, LLC</b>	
442,937	Term Loan, 2.75%, Maturing October 26, 2012	\$ 405,288
	<b>Euramax International, Inc.</b>	
314,079	Term Loan, 8.75%, Maturing June 28, 2012	73,285
166,618	Term Loan - Second Lien, 13.00%, Maturing June 28, 2013	16,662
335,882	Term Loan - Second Lien, 13.00%, Maturing June 28, 2013	33,588
	<b>Murray Energy Corp.</b>	
720,000	Term Loan, 6.94%, Maturing January 28, 2010	669,600
	<b>Noranda Aluminum Acquisition</b>	
196,725	Term Loan, 2.56%, Maturing May 18, 2014	102,789
	<b>Novelis, Inc.</b>	
330,059	Term Loan, 2.52%, Maturing June 28, 2014	209,587
726,136	Term Loan, 3.22%, Maturing June 28, 2014	461,096
	<b>Oxbow Carbon and Mineral Holdings</b>	
58,032	Term Loan, 2.52%, Maturing May 8, 2014	40,308
608,652	Term Loan, 2.80%, Maturing May 8, 2014	422,759
		<b>\$ 2,434,962</b>
<b>Oil and Gas</b>	<b>2.3%</b>	
	<b>Atlas Pipeline Partners, L.P.</b>	
825,000	Term Loan, 3.27%, Maturing July 20, 2014	\$ 705,375
	<b>Big West Oil, LLC</b>	
175,000	Term Loan, 4.50%, Maturing May 1, 2014	116,375
220,000	Term Loan, 4.50%, Maturing May 1, 2014	146,300
	<b>Dresser, Inc.</b>	
485,288	Term Loan, 3.46%, Maturing May 4, 2014	366,393
700,000	Term Loan - Second Lien, 6.99%, Maturing May 4, 2015	299,833
	<b>Enterprise GP Holdings, L.P.</b>	
594,000	Term Loan, 3.30%, Maturing October 31, 2014	559,103
	<b>Hercules Offshore, Inc.</b>	
369,375	Term Loan, 3.21%, Maturing July 6, 2013	261,887
	<b>Targa Resources, Inc.</b>	
840,465	Term Loan, 2.53%, Maturing October 31, 2012	649,959
395,714	Term Loan, 3.22%, Maturing October 31, 2012	306,018
		<b>\$ 3,411,243</b>

<b>Publishing</b>	<b>7.6%</b>		
	2,448,871	<b>American Media Operations, Inc.</b> Term Loan, 10.00%, Maturing January 31, 2013	\$ 1,228,518
		<b>Aster Zweite Beteiligungs GmbH</b>	
EUR	236,166	Term Loan, 3.94%, Maturing September 27, 2013	141,720
	500,000	Term Loan, 4.01%, Maturing September 27, 2013	218,282
		<b>CanWest MediaWorks, Ltd.</b>	
	417,563	Term Loan, 3.26%, Maturing July 10, 2014	159,718
		<b>Dex Media West, LLC</b>	
	1,405,000	Term Loan, 7.00%, Maturing October 24, 2014	645,130
		<b>European Directories, S.A.</b>	
EUR	500,000	Term Loan, 5.15%, Maturing September 4, 2014	423,491
		<b>GateHouse Media Operating, Inc.</b>	
	725,000	Term Loan, 2.52%, Maturing August 28, 2014	147,416
	325,000	Term Loan, 2.54%, Maturing August 28, 2014	66,083
	350,000	Term Loan, 2.79%, Maturing August 28, 2014	71,167

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Idearc, Inc.</b>	
3,882,310	Term Loan, 0.00%, Maturing November 17, 2014 <sup>(3)</sup>	\$ 1,499,542
	<b>Laureate Education, Inc.</b>	
246,943	Term Loan, 4.41%, Maturing August 17, 2014	166,584
1,654,293	Term Loan, 4.41%, Maturing August 17, 2014	1,115,958
	<b>Local Insight Regatta Holdings, Inc.</b>	
843,625	Term Loan, 7.15%, Maturing April 23, 2015	303,705
	<b>MediaNews Group, Inc.</b>	
377,568	Term Loan, 4.97%, Maturing August 2, 2013	59,781
	<b>Mediannuaire Holding</b>	
EUR 500,000	Term Loan, 5.91%, Maturing April 10, 2016	113,880
	<b>Merrill Communications, LLC</b>	
670,507	Term Loan, 3.50%, Maturing August 9, 2009	445,887
	<b>Nebraska Book Co., Inc.</b>	
457,345	Term Loan, 7.77%, Maturing March 4, 2011	384,170
	<b>Nelson Education, Ltd.</b>	
246,250	Term Loan, 3.72%, Maturing July 5, 2014	141,594
	<b>Nielsen Finance, LLC</b>	
647,210	Term Loan, 2.53%, Maturing August 9, 2013	506,622
	<b>Philadelphia Newspapers, LLC</b>	
377,641	Term Loan, 0.00%, Maturing June 29, 2013 <sup>(3)</sup>	77,416
	<b>R.H. Donnelley Corp.</b>	
221,638	Term Loan, 6.75%, Maturing June 30, 2010	99,460
	<b>Reader s Digest Association, Inc. (The)</b>	
2,739,500	Term Loan, 3.29%, Maturing March 2, 2014	712,270
	<b>SGS International, Inc.</b>	
362,041	Term Loan, 4.02%, Maturing December 30, 2011	240,757
	<b>Source Media, Inc.</b>	
549,526	Term Loan, 5.52%, Maturing November 8, 2011	283,006
	<b>Tribune Co.</b>	
790,468	Term Loan, 0.00%, Maturing May 17, 2009 <sup>(3)</sup>	205,126
497,487	Term Loan, 0.00%, Maturing May 17, 2014 <sup>(3)</sup>	112,090
1,082,519	Term Loan, 0.00%, Maturing May 17, 2014 <sup>(3)</sup>	286,287
	<b>Xsys, Inc.</b>	
EUR 263,834	Term Loan, 3.94%, Maturing September 27, 2013	158,323
605,124	Term Loan, 4.01%, Maturing September 27, 2013	264,175
618,087	Term Loan, 4.01%, Maturing September 27, 2014	269,834
	<b>Yell Group, PLC</b>	
1,400,000	Term Loan, 3.52%, Maturing February 10, 2013	794,500
		<b>\$ 11,342,492</b>
<b>Radio and Television</b>	<b>4.0%</b>	
	<b>Block Communications, Inc.</b>	
435,375	Term Loan, 3.22%, Maturing December 22, 2011	\$ 363,538
	<b>CMP KC, LLC</b>	

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480,594	Term Loan, 4.56%, Maturing May 5, 2013 <sup>(4)</sup> <b>CMP Susquehanna Corp.</b>	137,931
947,935	Term Loan, 2.55%, Maturing May 5, 2013 <b>Emmis Operating Co.</b>	342,204
416,725	Term Loan, 3.09%, Maturing November 2, 2013 <b>Gray Television, Inc.</b>	175,545
598,121	Term Loan, 4.55%, Maturing January 19, 2015 <b>HIT Entertainment, Inc.</b>	258,189
585,627	Term Loan, 3.49%, Maturing March 20, 2012 <b>NEP II, Inc.</b>	285,493
319,309	Term Loan, 2.77%, Maturing February 16, 2014 <b>Nexstar Broadcasting, Inc.</b>	261,833
894,813	Term Loan, 2.27%, Maturing October 1, 2012	469,777
945,946	Term Loan, 2.97%, Maturing October 1, 2012	496,622



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>NextMedia Operating, Inc.</b>	
36,057	Term Loan, 7.12%, Maturing November 15, 2012	\$ 17,428
81,130	Term Loan, 7.17%, Maturing November 15, 2012	39,213
	<b>PanAmSat Corp.</b>	
431,686	Term Loan, 3.93%, Maturing January 3, 2014	376,430
431,686	Term Loan, 3.93%, Maturing January 3, 2014	376,430
431,816	Term Loan, 3.93%, Maturing January 3, 2014	376,544
	<b>Paxson Communications Corp.</b>	
1,350,000	Term Loan, 4.34%, Maturing January 15, 2012	275,626
	<b>Raycom TV Broadcasting, LLC</b>	
775,000	Term Loan, 2.06%, Maturing June 25, 2014	581,250
	<b>SFX Entertainment</b>	
563,820	Term Loan, 4.17%, Maturing June 21, 2013	414,408
	<b>Sirius Satellite Radio, Inc.</b>	
246,250	Term Loan, 2.81%, Maturing December 19, 2012	183,456
	<b>Spanish Broadcasting System, Inc.</b>	
967,254	Term Loan, 2.97%, Maturing June 10, 2012	303,476
	<b>Young Broadcasting, Inc.</b>	
860,059	Term Loan, 4.75%, Maturing November 3, 2012	303,887
		<b>\$ 6,039,280</b>
<b>Rail Industries 1.0%</b>		
	<b>Kansas City Southern Railway Co.</b>	
994,344	Term Loan, 2.84%, Maturing April 26, 2013	\$ 833,592
	<b>Rail America, Inc.</b>	
50,160	Term Loan, 5.44%, Maturing August 14, 2009	44,893
774,840	Term Loan, 5.44%, Maturing August 13, 2010	693,482
		<b>\$ 1,571,967</b>
<b>Retailers (Except Food and Drug) 4.5%</b>		
	<b>American Achievement Corp.</b>	
105,850	Term Loan, 2.81%, Maturing March 25, 2011	\$ 88,914
	<b>Amscan Holdings, Inc.</b>	
294,000	Term Loan, 3.65%, Maturing May 25, 2013	230,790
	<b>Cumberland Farms, Inc.</b>	
820,954	Term Loan, 2.85%, Maturing September 29, 2013	673,183
	<b>Harbor Freight Tools USA, Inc.</b>	
927,930	Term Loan, 9.75%, Maturing July 15, 2010	672,750
	<b>Josten s Corp.</b>	
880,379	Term Loan, 2.50%, Maturing October 4, 2011	781,337
	<b>Mapco Express, Inc.</b>	
186,607	Term Loan, 5.75%, Maturing April 28, 2011	151,618
	<b>Orbitz Worldwide, Inc.</b>	
1,610,500	Term Loan, 4.00%, Maturing July 25, 2014	621,653

	<b>Oriental Trading Co., Inc.</b>	
853,299	Term Loan, 7.16%, Maturing July 31, 2013	455,804
700,000	Term Loan - Second Lien, 6.52%, Maturing January 31, 2013	151,375
	<b>Rent-A-Center, Inc.</b>	
474,066	Term Loan, 2.28%, Maturing November 15, 2012	433,770
	<b>Rover Acquisition Corp.</b>	
1,124,125	Term Loan, 3.22%, Maturing October 26, 2013	960,190
	<b>Savers, Inc.</b>	
178,629	Term Loan, 3.25%, Maturing August 11, 2012	154,514
195,427	Term Loan, 3.25%, Maturing August 11, 2012	169,044
	<b>Yankee Candle Company, Inc. (The)</b>	
1,830,942	Term Loan, 3.17%, Maturing February 6, 2014	1,218,884
		<b>\$ 6,763,826</b>
<b>Steel 0.7%</b>		
	<b>Algoma Acquisition Corp.</b>	
1,173,273	Term Loan, 3.02%, Maturing June 20, 2013	\$ 683,431

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
540,375	<b>Niagara Corp.</b> Term Loan, 5.68%, Maturing June 29, 2014	\$ 308,014
		<b>\$ 991,445</b>
<b>Surface Transport 1.0%</b>		
399,989	<b>Gainey Corp.</b> Term Loan, 0.00%, Maturing April 20, 2012 <sup>(3)</sup>	\$ 43,332
868,490	<b>Oshkosh Truck Corp.</b> Term Loan, 7.06%, Maturing December 6, 2013	650,934
289,915	<b>Ozburn-Hessey Holding Co., LLC</b> Term Loan, 4.44%, Maturing August 9, 2012	224,684
1,002,326	<b>Swift Transportation Co., Inc.</b> Term Loan, 3.75%, Maturing May 10, 2014	513,692
		<b>\$ 1,432,642</b>
<b>Telecommunications 5.8%</b>		
527,509	<b>Alaska Communications Systems Holdings, Inc.</b> Term Loan, 2.97%, Maturing February 1, 2012	\$ 467,901
775,000	<b>Asurion Corp.</b> Term Loan, 3.81%, Maturing July 13, 2012	663,271
500,000	Term Loan - Second Lien, 7.03%, Maturing January 13, 2013	363,334
1,833,333	<b>Centennial Cellular Operating Co., LLC</b> Term Loan, 3.22%, Maturing February 9, 2011	1,813,526
1,341,271	<b>CommScope, Inc.</b> Term Loan, 3.59%, Maturing November 19, 2014	1,156,008
1,732,328	<b>FairPoint Communications, Inc.</b> Term Loan, 5.75%, Maturing March 31, 2015	819,143
513,188	<b>Intelsat Subsidiary Holding Co.</b> Term Loan, 3.93%, Maturing July 3, 2013	461,612
GBP 413,974	<b>Macquarie UK Broadcast Ventures, Ltd.</b> Term Loan, 3.04%, Maturing December 26, 2014	392,776
1,090,405	<b>NTelos, Inc.</b> Term Loan, 2.77%, Maturing August 24, 2011	1,012,986
419,688	<b>Palm, Inc.</b> Term Loan, 4.02%, Maturing April 24, 2014	205,647
534,750	<b>Stratos Global Corp.</b> Term Loan, 3.72%, Maturing February 13, 2012	474,145
475,000	<b>Trilogy International Partners</b> Term Loan, 4.72%, Maturing June 29, 2012	201,875
639,743	<b>Windstream Corp.</b> Term Loan, 2.59%, Maturing July 17, 2013	591,362
		<b>\$ 8,623,586</b>

**Utilities 2.3%**

	<b>AEI Finance Holding, LLC</b>	
145,028	Revolving Loan, 3.52%, Maturing March 30, 2012	\$ 92,093
1,022,210	Term Loan, 4.22%, Maturing March 30, 2014	649,103
	<b>Astoria Generating Co.</b>	
625,000	Term Loan - Second Lien, 4.28%, Maturing August 23, 2013	476,562
	<b>Covanta Energy Corp.</b>	
607,448	Term Loan, 2.06%, Maturing February 9, 2014	536,377
305,155	Term Loan, 2.69%, Maturing February 9, 2014	269,452
	<b>NRG Energy, Inc.</b>	
245,283	Term Loan, 2.72%, Maturing June 1, 2014	221,419
133,341	Term Loan, 2.82%, Maturing June 1, 2014	120,368
	<b>Pike Electric, Inc.</b>	
89,534	Term Loan, 2.06%, Maturing July 1, 2012	77,447
152,897	Term Loan, 2.06%, Maturing December 10, 2012	132,256

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>TXU Texas Competitive Electric Holdings Co., LLC</b>	
438,250	Term Loan, 4.03%, Maturing October 10, 2014	\$ 290,752
813,542	Term Loan, 4.03%, Maturing October 10, 2014	538,391
		<b>\$ 3,404,220</b>

**Total Senior Floating-Rate Interests**  
(identified cost \$332,862,967) **\$ 219,421,249**

**Corporate Bonds & Notes 11.5%**

<b>Principal Amount* (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Aerospace and Defense 0.0%</b>	
	<b>Alion Science and Technologies Corp.</b>	
75	10.25%, 2/1/15	\$ 18,750
	<b>Hawker Beechcraft Acquisition</b>	
65	9.75%, 4/1/17	11,375
	<b>Vought Aircraft Industries, Inc., Sr. Notes</b>	
45	8.00%, 7/15/11	17,775
		<b>\$ 47,900</b>

	<b>Air Transport 0.0%</b>	
	<b>Continental Airlines</b>	
80	7.033%, 6/15/11	\$ 59,793
		<b>\$ 59,793</b>

	<b>Automotive 0.2%</b>	
	<b>Allison Transmission, Inc.</b>	
60	11.00%, 11/1/15 <sup>(7)</sup>	\$ 28,800
	<b>Altra Industrial Motion, Inc.</b>	
180	9.00%, 12/1/11	169,200
	<b>Commercial Vehicle Group, Inc., Sr. Notes</b>	
55	8.00%, 7/1/13	12,375
	<b>Tenneco, Inc., Sr. Notes</b>	
25	8.125%, 11/15/15	5,125
	<b>United Components, Inc., Sr. Sub. Notes</b>	
65	9.375%, 6/15/13	25,675
		<b>\$ 241,175</b>

**Broadcast Radio and Television 0.1%**

		<b>Warner Music Group, Sr. Sub. Notes</b>		
45		7.375%, 4/15/14	\$	31,163
		<b>XM Satellite Radio Holdings, Inc., Sr. Notes</b>		
110		13.00%, 8/1/13 <sup>(7)</sup>		50,875
			\$	<b>82,038</b>

**Brokers, Dealers and Investment Houses 0.0%**

		<b>Nuveen Investments, Inc., Sr. Notes</b>		
60		10.50%, 11/15/15 <sup>(7)</sup>	\$	17,100
			\$	<b>17,100</b>

**Building and Development 0.5%**

		<b>Grohe Holding GMBH, Variable Rate</b>		
EUR	1,000	5.487%, 1/15/14	\$	644,371
		<b>Interface, Inc., Sr. Sub. Notes</b>		
	20	9.50%, 2/1/14		14,300
		<b>Interline Brands, Inc., Sr. Sub. Notes</b>		
	60	8.125%, 6/15/14		54,000
		<b>Panolam Industries International, Sr. Sub. Notes</b>		
	220	10.75%, 10/1/13 <sup>(3)</sup>		29,700

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<b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Texas Industries Inc., Sr. Notes</b>	
65	7.25%, 7/15/13 <sup>(7)</sup>	\$ 49,400
		<b>\$ 791,771</b>
<b>Business Equipment and Services 1.0%</b>		
	<b>Affinion Group, Inc.</b>	
55	10.125%, 10/15/13	\$ 42,075
110	11.50%, 10/15/15	68,750
	<b>Ceridian Corp., Sr. Notes</b>	
140	11.25%, 11/15/15	59,500
	<b>Education Management, LLC, Sr. Notes</b>	
225	8.75%, 6/1/14	213,750
	<b>Education Management, LLC, Sr. Sub. Notes</b>	
310	10.25%, 6/1/16	291,400
	<b>MediMedia USA, Inc., Sr. Sub. Notes</b>	
90	11.375%, 11/15/14 <sup>(7)</sup>	58,950
	<b>Muzak, LLC/Muzak Finance, Sr. Notes</b>	
20	10.00%, 2/15/09 <sup>(8)</sup>	10,000
	<b>Rental Service Corp.</b>	
220	9.50%, 12/1/14	108,900
	<b>SunGard Data Systems, Inc., Sr. Notes</b>	
400	10.625%, 5/15/15 <sup>(7)</sup>	352,000
	<b>Ticketmaster, Sr. Notes</b>	
105	10.75%, 7/28/16 <sup>(7)</sup>	71,925
	<b>Travelport, LLC</b>	
35	9.875%, 9/1/14	14,000
	<b>West Corp.</b>	
200	9.50%, 10/15/14	140,250
		<b>\$ 1,431,500</b>
<b>Cable and Satellite Television 0.3%</b>		
	<b>Cablevision Systems Corp., Sr. Notes, Series B</b>	
30	8.00%, 4/15/12	\$ 29,325
	<b>CCO Holdings, LLC/CCO Capital Corp., Sr. Notes</b>	
85	8.75%, 11/15/13	71,400
	<b>Charter Communications Holdings, Sr. Notes</b>	
10	8.375%, 4/30/14 <sup>(7)</sup>	8,850
	<b>Charter Communications, Inc., Sr. Notes</b>	
100	10.875%, 9/15/14 <sup>(7)</sup>	97,500
	<b>Kabel Deutschland GmbH</b>	
135	10.625%, 7/1/14	137,025
	<b>Mediacom Broadband Corp., Sr. Notes</b>	
65	8.50%, 10/15/15	58,825

	<b>National Cable PLC</b>		
20	8.75%, 4/15/14		19,000
		<b>\$</b>	<b>421,925</b>
<b>Chemicals and Plastics 0.2%</b>			
	<b>INEOS Group Holdings PLC, Sr. Sub. Notes</b>		
180	8.50%, 2/15/16 <sup>(7)</sup>	\$	11,250
	<b>Nova Chemicals Corp., Sr. Notes, Variable Rate</b>		
105	5.72%, 11/15/13		79,275
	<b>Reichhold Industries, Inc., Sr. Notes</b>		
240	9.00%, 8/15/14 <sup>(7)</sup>		102,000
	<b>Wellman Holdings, Inc., Sr. Sub. Notes</b>		
175	5.00%, 1/29/19 <sup>(4)</sup>		49,910
		<b>\$</b>	<b>242,435</b>



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<b>Principal Amount*</b> (000 s omitted)	<b>Security</b>	<b>Value</b>
<b>Clothing/Textiles</b>	<b>0.5%</b>	
	<b>Levi Strauss &amp; Co., Sr. Notes</b>	
425	9.75%, 1/15/15	\$ 367,625
40	8.875%, 4/1/16	31,200
	<b>Oxford Industries, Inc., Sr. Notes</b>	
260	8.875%, 6/1/11	191,100
	<b>Perry Ellis International, Inc., Sr. Sub. Notes</b>	
255	8.875%, 9/15/13	150,450
	<b>Phillips Van Heusen, Sr. Notes</b>	
65	8.125%, 5/1/13	62,075
		<b>\$ 802,450</b>
<b>Conglomerates</b>	<b>0.1%</b>	
	<b>RBS Global &amp; Rexnord Corp.</b>	
90	11.75%, 8/1/16	\$ 55,350
95	8.875%, 9/1/16	71,725
		<b>\$ 127,075</b>
<b>Containers and Glass Products</b>	<b>0.4%</b>	
	<b>Berry Plastics Corp., Sr. Notes, Variable Rate</b>	
500	5.844%, 2/15/15	\$ 365,000
	<b>Intertape Polymer US, Inc., Sr. Sub. Notes</b>	
175	8.50%, 8/1/14	107,188
	<b>Pliant Corp.</b>	
230	11.625%, 6/15/09 <sup>(2)(3)</sup>	85,317
	<b>Smurfit-Stone Container Enterprises, Inc., Sr. Notes</b>	
155	8.00%, 3/15/17 <sup>(3)</sup>	19,375
	<b>Solo Cup Co.</b>	
15	8.50%, 2/15/14	11,025
	<b>Stone Container Corp., Sr. Notes</b>	
20	8.375%, 7/1/12 <sup>(3)</sup>	2,625
		<b>\$ 590,530</b>
<b>Ecological Services and Equipment</b>	<b>0.1%</b>	
	<b>Waste Services, Inc., Sr. Sub. Notes</b>	
245	9.50%, 4/15/14	\$ 185,588
		<b>\$ 185,588</b>
<b>Electronics/Electrical</b>	<b>0.3%</b>	
	<b>Advanced Micro Devices, Inc., Sr. Notes</b>	
110	7.75%, 11/1/12	\$ 58,712

	<b>Amkor Technologies, Inc., Sr. Notes</b>		
20	7.125%, 3/15/11		18,600
30	7.75%, 5/15/13		24,263
95	9.25%, 6/1/16		73,625
	<b>Avago Technologies Finance</b>		
95	10.125%, 12/1/13		85,025
115	11.875%, 12/1/15		89,125
	<b>NXP BV/NXP Funding, LLC, Variable Rate</b>		
425	3.844%, 10/15/13		73,312
			<b>\$ 422,662</b>
<b>Equipment Leasing</b>	<b>0.1%</b>		
	<b>Hertz Corp.</b>		
10	8.875%, 1/1/14	\$	6,113
165	10.50%, 1/1/16		72,600
		\$	<b>78,713</b>

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<b>Principal Amount*</b> (000 s omitted)	<b>Security</b>	<b>Value</b>
<b>Financial Intermediaries 0.1%</b>		
	<b>Ford Motor Credit Co., Sr. Notes</b>	
160	8.00%, 12/15/16	\$ 105,289
	<b>General Motors Acceptance Corp., Variable Rate</b>	
60	2.488%, 5/15/09	57,075
		<b>\$ 162,364</b>
<b>Food Products 0.2%</b>		
	<b>ASG Consolidated, LLC/ASG Finance, Inc., Sr. Disc. Notes</b>	
290	11.50%, 11/1/11	\$ 243,600
		<b>\$ 243,600</b>
<b>Food Service 0.2%</b>		
	<b>Aramark Services, Inc.</b>	
50	8.50%, 2/1/15	\$ 46,250
	<b>El Pollo Loco, Inc.</b>	
195	11.75%, 11/15/13	143,325
	<b>NPC International, Inc., Sr. Sub. Notes</b>	
185	9.50%, 5/1/14	145,225
		<b>\$ 334,800</b>
<b>Food/Drug Retailers 0.3%</b>		
	<b>General Nutrition Center, Sr. Notes, Variable Rate</b>	
365	6.404%, 3/15/14 <sup>(2)</sup>	\$ 226,300
	<b>General Nutrition Center, Sr. Sub. Notes</b>	
210	10.75%, 3/15/15	152,250
		<b>\$ 378,550</b>
<b>Forest Products 0.1%</b>		
	<b>Jefferson Smurfit Corp., Sr. Notes</b>	
50	8.25%, 10/1/12 <sup>(3)</sup>	\$ 6,500
40	7.50%, 6/1/13 <sup>(3)</sup>	4,900
	<b>NewPage Corp.</b>	
285	10.00%, 5/1/12	100,463
190	12.00%, 5/1/13	40,850
	<b>NewPage Corp., Variable Rate</b>	
80	7.42%, 5/1/12	26,000
	<b>Verso Paper Holdings, LLC/Verso Paper, Inc.</b>	
145	11.375%, 8/1/16	34,800
		<b>\$ 213,513</b>

<b>Healthcare</b>	<b>1.2%</b>		
		<b>Accellent, Inc.</b>	
150		10.50%, 12/1/13	\$ 111,375
		<b>AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes</b>	
170		10.00%, 2/15/15	170,000
		<b>Biomet, Inc.</b>	
335		11.625%, 10/15/17	297,312
		<b>DJO Finance, LLC/DJO Finance Corp.</b>	
95		10.875%, 11/15/14	71,013
		<b>HCA, Inc.</b>	
143		8.75%, 9/1/10	143,000
16		7.875%, 2/1/11	15,560
65		9.125%, 11/15/14	61,263
95		9.25%, 11/15/16	86,687
		<b>MultiPlan, Inc., Sr. Sub. Notes</b>	
260		10.375%, 4/15/16 <sup>(7)</sup>	213,200
		<b>National Mentor Holdings, Inc.</b>	
155		11.25%, 7/1/14	129,425

**Table of Contents****Principal  
Amount\***

<b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Res-Care, Inc., Sr. Notes</b>	
105	7.75%, 10/15/13	\$ 93,187
	<b>US Oncology, Inc.</b>	
145	9.00%, 8/15/12	141,375
290	10.75%, 8/15/14	268,250
		<b>\$ 1,801,647</b>
<b>Industrial Equipment</b>	<b>0.1%</b>	
	<b>Chart Industries, Inc., Sr. Sub. Notes</b>	
105	9.125%, 10/15/15	\$ 77,175
	<b>ESCO Corp., Sr. Notes</b>	
80	8.625%, 12/15/13 <sup>(7)</sup>	61,200
	<b>ESCO Corp., Sr. Notes, Variable Rate</b>	
80	5.195%, 12/15/13 <sup>(7)</sup>	50,800
		<b>\$ 189,175</b>
<b>Insurance</b>	<b>0.1%</b>	
	<b>Alliant Holdings I, Inc.</b>	
55	11.00%, 5/1/15 <sup>(7)</sup>	\$ 35,750
	<b>Hub International Holdings, Inc.</b>	