

EATON VANCE LTD DURATION INCOME FUND

Form N-Q

March 31, 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**  
**811-21323**  
**Investment Company Act File Number**  
**Eaton Vance Limited Duration Income Fund**  
(Exact Name of Registrant as Specified in Charter)  
**The Eaton Vance Building, 255 State Street, Boston, Massachusetts 02109**  
(Address of Principal Executive Offices)  
Maureen A. Gemma  
**Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109**  
(Name and Address of Agent for Services)  
**(617) 482-8260**  
(Registrant's Telephone Number, Including Area Code)  
**April 30**  
Date of Fiscal Year End  
**January 31, 2009**  
Date of Reporting Period

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**Item 1. Schedule of Investments**

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**Eaton Vance Limited Duration Income Fund**  
**PORTFOLIO OF INVESTMENTS (Unaudited)**  
**Senior Floating-Rate Interests 55.0%**

as of January 31, 2009

Principal Amount*	Borrower/Tranche Description	Value
<b>Aerospace and Defense 1.0%</b>		
	<b>ACTS Aero Technical Support &amp; Service, Inc.</b>	
897,140	Term Loan, 7.33%, Maturing October 5, 2014	\$ 112,142
	<b>Atlantic Inertial Systems, Inc.</b>	
1,303,353	Term Loan, 3.44%, Maturing July 20, 2014	1,094,817
	<b>AWAS Capital, Inc.</b>	
471,800	Term Loan, 3.25%, Maturing March 22, 2013	288,584
2,210,218	Term Loan Second Lien, 7.50%, Maturing March 22, 2013	856,459
	<b>CACI International, Inc.</b>	
332,764	Term Loan, 2.34%, Maturing May 3, 2011	308,639
	<b>Colt Defense, LLC</b>	
978,935	Term Loan, 3.99%, Maturing July 9, 2014	856,568
	<b>DAE Aviation Holdings, Inc.</b>	
574,468	Term Loan, 4.42%, Maturing July 31, 2014	272,872
566,308	Term Loan, 4.92%, Maturing July 31, 2014	268,996
	<b>Evergreen International Aviation</b>	
1,227,213	Term Loan, 9.00%, Maturing October 31, 2011	717,920
	<b>Hawker Beechcraft Acquisition</b>	
1,690,160	Term Loan, 3.46%, Maturing March 26, 2014	937,099
76,229	Term Loan, 3.46%, Maturing March 26, 2014	42,264
	<b>Hexcel Corp.</b>	
1,559,498	Term Loan, 4.48%, Maturing March 1, 2012	1,372,358
	<b>IAP Worldwide Services, Inc.</b>	
1,110,050	Term Loan, 8.25%, Maturing December 30, 2012 <sup>(2)</sup>	601,277
	<b>TransDigm, Inc.</b>	
2,075,000	Term Loan, 3.50%, Maturing June 23, 2013	1,815,625
	<b>Vought Aircraft Industries, Inc.</b>	
1,613,263	Term Loan, 2.91%, Maturing December 17, 2011	1,239,523
666,667	Term Loan, 2.94%, Maturing December 17, 2011	443,333
497,650	Term Loan, 7.50%, Maturing December 22, 2011	399,364
	<b>Wesco Aircraft Hardware Corp.</b>	
1,458,750	Term Loan, 2.66%, Maturing September 29, 2013	1,179,156
		<b>\$ 12,806,996</b>

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Air Transport 0.3%</b>		
GBP 1,957,250	<b>Airport Development and Investment, Ltd.</b> Term Loan Second Lien, 6.33%, Maturing April 7, 2011	\$ 1,031,048
1,699,125	<b>Delta Air Lines, Inc.</b> Term Loan Second Lien, 3.69%, Maturing April 30, 2014	863,519
2,803,525	<b>Northwest Airlines, Inc.</b> DIP Loan, 2.39%, Maturing August 21, 2009	2,368,979
		<b>\$ 4,263,546</b>
<b>Automotive 1.7%</b>		
2,337,795	<b>Accuride Corp.</b> Term Loan, 3.94%, Maturing January 31, 2012	\$ 1,669,854
4,905,207	<b>Adesa, Inc.</b> Term Loan, 3.22%, Maturing October 18, 2013	3,315,920
5,161,516	<b>Allison Transmission, Inc.</b> Term Loan, 3.17%, Maturing September 30, 2014	3,375,265
EUR 2,698,276	<b>ATU AFM Auto Holding GmbH &amp; Co.</b> Term Loan, 7.28%, Maturing August 20, 2013	1,168,897
1,867,064	<b>Chrysler Financial</b> Term Loan, 6.00%, Maturing August 1, 2014	1,138,909
2,283,263	<b>Dayco Products, LLC</b> Term Loan, 6.55%, Maturing June 21, 2011	770,601
849,553	<b>Delphi Corp.</b> DIP Loan, 9.25%, Maturing June 30, 2009	590,439
1,832,027	<b>Federal-Mogul Corp.</b> Term Loan, 2.36%, Maturing December 27, 2014	879,373
1,418,348	Term Loan, 2.30%, Maturing December 27, 2015	680,807
2,278,500	<b>Ford Motor Co.</b> Term Loan, 5.00%, Maturing December 15, 2013	830,228
4,355,014	<b>General Motors Corp.</b> Term Loan, 2.78%, Maturing November 29, 2013	1,939,797
3,450,000	<b>Goodyear Tire &amp; Rubber Co.</b> Term Loan Second Lien, 2.14%, Maturing April 30, 2010	2,553,000
1,117,311	<b>Keystone Automotive Operations, Inc.</b> Term Loan, 4.71%, Maturing January 12, 2012	460,891
1,304,619	<b>LKQ Corp.</b> Term Loan, 2.60%, Maturing October 12, 2014	1,102,403
314,063	<b>TriMas Corp.</b> Term Loan, 4.45%, Maturing August 2, 2011	191,578
1,330,316	Term Loan, 3.04%, Maturing August 2, 2013	811,493
1,439,394	<b>United Components, Inc.</b> Term Loan, 4.39%, Maturing June 30, 2010	1,047,159
		<b>\$ 22,526,614</b>



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Beverage and Tobacco 0.5%</b>		
	<b>Beverage Packaging Holdings</b>	
EUR 803,994	Term Loan, 4.70%, Maturing May 11, 2015	\$ 701,302
EUR 803,995	Term Loan, 4.95%, Maturing May 11, 2016	701,303
	<b>Constellation Brands, Inc.</b>	
1,238,304	Term Loan, 3.28%, Maturing June 5, 2013	1,165,381
	<b>Culligan International Co.</b>	
982,500	Term Loan, 3.27%, Maturing November 24, 2014	582,131
EUR 1,400,000	Term Loan Second Lien, 8.03%, Maturing May 31, 2013	481,750
	<b>Liberator Midco Ltd.</b>	
GBP 373,782	Term Loan, 9.59%, Maturing October 27, 2016 <sup>(2)</sup>	323,657
	<b>Southern Wine &amp; Spirits of America, Inc.</b>	
2,907,904	Term Loan, 2.96%, Maturing May 31, 2012	2,569,860
	<b>Van Houtte, Inc.</b>	
868,978	Term Loan, 3.96%, Maturing July 11, 2014	556,146
118,497	Term Loan, 3.96%, Maturing July 11, 2014	75,838
		<b>\$ 7,157,368</b>
<b>Brokers, Dealers and Investment Houses 0.2%</b>		
	<b>AmeriTrade Holding Corp.</b>	
2,108,393	Term Loan, 1.83%, Maturing December 31, 2012	\$ 1,978,375
		<b>\$ 1,978,375</b>
<b>Building and Development 2.0%</b>		
	<b>AIMCO Properties, L.P.</b>	
2,668,750	Term Loan, 1.89%, Maturing March 23, 2011	\$ 2,001,563
	<b>Beacon Sales Acquisition, Inc.</b>	
904,187	Term Loan, 3.31%, Maturing September 30, 2013	601,285
	<b>Brickman Group Holdings, Inc.</b>	
1,424,625	Term Loan, 2.41%, Maturing January 23, 2014	977,649
	<b>Building Materials Corp. of America</b>	
1,886,835	Term Loan, 3.87%, Maturing February 22, 2014	1,230,486
	<b>Capital Automotive (REIT)</b>	
3,046,644	Term Loan, 2.20%, Maturing December 16, 2010	1,253,478
	<b>Epco/Fantome, LLC</b>	
1,738,000	Term Loan, 3.03%, Maturing November 23, 2010	1,633,720
	<b>Forestar USA Real Estate Group, Inc.</b>	
1,974,563	Revolving Loan, 1.29%, Maturing December 1, 2010 <sup>(3)</sup>	1,629,015
1,975,000	Term Loan, 4.34%, Maturing December 1, 2010	1,629,375
	<b>Hovstone Holdings, LLC</b>	
742,500	Term Loan, 4.83%, Maturing July 1, 2009	400,802





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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>LNR Property Corp.</b>	
3,256,000	Term Loan, 6.69%, Maturing July 3, 2011	\$ 1,752,812
	<b>Metroflag BP, LLC</b>	
700,000	Term Loan Second Lien, 0.00%, Maturing January 2, 2009 <sup>(9)</sup>	52,500
	<b>NCI Building Systems, Inc.</b>	
1,374,724	Term Loan, 2.18%, Maturing June 18, 2010	1,237,252
	<b>Panolam Industries Holdings, Inc.</b>	
1,345,288	Term Loan, 3.16%, Maturing September 30, 2012	793,720
	<b>Realogy Corp.</b>	
1,180,507	Term Loan, 3.42%, Maturing September 1, 2014	702,771
4,384,743	Term Loan, 5.71%, Maturing September 1, 2014	2,610,294
	<b>South Edge, LLC</b>	
287,500	Term Loan, 0.00%, Maturing October 31, 2009 <sup>(4)</sup>	45,042
	<b>Standard Pacific Corp.</b>	
1,260,000	Term Loan, 3.90%, Maturing May 5, 2013	710,325
	<b>TRU 2005 RE Holding Co.</b>	
6,075,000	Term Loan, 3.45%, Maturing December 9, 2009	2,934,984
	<b>United Subcontractors, Inc.</b>	
1,010,978	Term Loan Second Lien, 11.69%, Maturing June 27, 2013 <sup>(5)</sup>	40,439
	<b>WCI Communities, Inc.</b>	
3,747,152	Term Loan, 5.70%, Maturing December 23, 2010	2,182,716
	<b>Wintergames Acquisition ULC</b>	
3,400,620	Term Loan, 7.91%, Maturing April 24, 2009	2,227,406
		<b>\$ 26,647,634</b>
	<b>Business Equipment and Services 4.0%</b>	
	<b>Activant Solutions, Inc.</b>	
891,915	Term Loan, 3.44%, Maturing May 1, 2013	\$ 434,809
	<b>Affiliated Computer Services</b>	
295,444	Term Loan, 2.40%, Maturing March 20, 2013	273,009
1,876,479	Term Loan, 2.40%, Maturing March 20, 2013	1,733,985
	<b>Affinion Group, Inc.</b>	
2,817,094	Term Loan, 4.65%, Maturing October 17, 2012	2,063,522
	<b>Allied Barton Security Service</b>	
1,122,401	Term Loan, 6.75%, Maturing February 21, 2015	998,937
	<b>Education Management, LLC</b>	
4,872,971	Term Loan, 3.25%, Maturing June 1, 2013	3,737,569
	<b>Euronet Worldwide, Inc.</b>	
1,863,928	Term Loan, 3.10%, Maturing April 4, 2012	1,602,978
	<b>Info USA, Inc.</b>	
727,650	Term Loan, 3.46%, Maturing February 14, 2012	563,929



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Intergraph Corp.</b>	
1,000,000	Term Loan, 4.18%, Maturing May 29, 2014	\$ 811,250
1,000,000	Term Loan Second Lien, 8.18%, Maturing November 29, 2014	810,000
	<b>iPayment, Inc.</b>	
2,144,284	Term Loan, 2.96%, Maturing May 10, 2013	1,415,227
	<b>ista International GmbH</b>	
EUR 1,522,526	Term Loan, 5.09%, Maturing May 14, 2015	1,263,888
EUR 302,474	Term Loan, 5.09%, Maturing May 14, 2015	251,091
	<b>Kronos, Inc.</b>	
1,522,944	Term Loan, 3.71%, Maturing June 11, 2014	1,062,253
	<b>Language Line, Inc.</b>	
2,264,419	Term Loan, 4.71%, Maturing June 11, 2011	1,936,078
	<b>Mitchell International, Inc.</b>	
1,500,000	Term Loan Second Lien, 6.75%, Maturing March 28, 2015	885,000
	<b>N.E.W. Holdings I, LLC</b>	
2,623,835	Term Loan, 4.24%, Maturing May 22, 2014	1,644,271
	<b>Protection One, Inc.</b>	
2,029,477	Term Loan, 2.66%, Maturing March 31, 2012	1,420,634
	<b>Quantum Corp.</b>	
389,063	Term Loan, 4.96%, Maturing July 12, 2014	291,797
	<b>Quintiles Transnational Corp.</b>	
1,215,625	Term Loan, 3.46%, Maturing March 31, 2013	1,051,516
1,725,000	Term Loan Second Lien, 5.46%, Maturing March 31, 2014	1,250,625
	<b>Sabre, Inc.</b>	
6,636,484	Term Loan, 2.88%, Maturing September 30, 2014	3,040,339
	<b>Safenet, Inc.</b>	
989,950	Term Loan, 4.16%, Maturing April 12, 2014	519,724
	<b>Serena Software, Inc.</b>	
1,567,536	Term Loan, 3.10%, Maturing March 10, 2013	948,359
	<b>Sitel (Client Logic)</b>	
1,707,489	Term Loan, 6.58%, Maturing January 29, 2014	1,058,643
	<b>Solera Holdings, LLC</b>	
EUR 1,090,083	Term Loan, 5.08%, Maturing May 15, 2014	977,020
	<b>SunGard Data Systems, Inc.</b>	
13,377,398	Term Loan, 3.71%, Maturing February 11, 2013	10,463,038
	<b>TDS Investor Corp.</b>	
1,778,654	Term Loan, 3.04%, Maturing August 23, 2013	1,031,619
356,888	Term Loan, 3.71%, Maturing August 23, 2013	206,995
EUR 1,051,592	Term Loan, 5.22%, Maturing August 23, 2013	690,060

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Transaction Network Services, Inc.</b>	
798,337	Term Loan, 2.43%, Maturing May 4, 2012	\$ 696,549
	<b>U.S. Security Holdings, Inc.</b>	
892,537	Term Loan, 4.68%, Maturing May 8, 2013	714,030
	<b>Valassis Communications, Inc.</b>	
405,527	Term Loan, 3.21%, Maturing March 2, 2014	267,141
1,767,104	Term Loan, 3.21%, Maturing March 2, 2014	1,164,080
	<b>VWR International, Inc.</b>	
2,325,000	Term Loan, 2.91%, Maturing June 28, 2013	1,720,500
	<b>WAM Acquisition, S.A.</b>	
EUR 368,919	Term Loan, 4.60%, Maturing May 4, 2014	225,160
EUR 223,408	Term Loan, 4.60%, Maturing May 4, 2014	136,352
EUR 368,919	Term Loan, 5.10%, Maturing May 4, 2015	225,160
EUR 223,408	Term Loan, 5.10%, Maturing May 4, 2015	136,352
	<b>West Corp.</b>	
4,665,088	Term Loan, 2.78%, Maturing October 24, 2013	3,353,032
		<b>\$ 53,076,521</b>
	<b>Cable and Satellite Television 4.3%</b>	
	<b>Atlantic Broadband Finance, LLC</b>	
2,550,070	Term Loan, 3.71%, Maturing February 10, 2011	\$ 2,214,310
	<b>Bragg Communications, Inc.</b>	
1,594,763	Term Loan, 4.53%, Maturing August 31, 2014	1,483,129
	<b>Bresnan Broadband Holdings, LLC</b>	
1,725,000	Term Loan, 3.13%, Maturing March 29, 2014	1,423,125
1,550,000	Term Loan Second Lien, 7.60%, Maturing March 29, 2014	1,085,000
	<b>Casema</b>	
EUR 658,133	Term Loan, 4.27%, Maturing November 14, 2014	746,577
EUR 341,867	Term Loan, 4.27%, Maturing November 14, 2014	387,809
EUR 1,000,000	Term Loan Second Lien, 4.77%, Maturing November 14, 2015	1,134,386
	<b>Cequel Communications, LLC</b>	
982,500	Term Loan, 2.57%, Maturing November 5, 2013	787,930
2,175,000	Term Loan Second Lien, 7.69%, Maturing May 5, 2014	993,975
4,926,034	Term Loan Second Lien, 9.13%, Maturing May 5, 2014 <sup>4</sup>	2,344,792
	<b>Charter Communications Operating, Inc.</b>	
14,873,714	Term Loan, 3.44%, Maturing April 28, 2013	11,415,576
	<b>CSC Holdings, Inc.</b>	
2,705,170	Term Loan, 2.08%, Maturing March 29, 2013	2,447,051
	<b>CW Media Holdings, Inc.</b>	
864,063	Term Loan, 4.71%, Maturing February 15, 2015	637,246

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>DirectTV Holdings, LLC</b>	
1,822,453	Term Loan, 1.91%, Maturing April 13, 2013	\$ 1,685,118
	<b>Insight Midwest Holdings, LLC</b>	
4,741,875	Term Loan, 2.45%, Maturing April 6, 2014	4,149,141
	<b>Kabel BW GmbH and Co.</b>	
EUR 1,000,000	Term Loan, 5.83%, Maturing June 9, 2013	891,479
EUR 1,000,000	Term Loan, 6.33%, Maturing June 9, 2014	891,479
	<b>MCC Iowa, LLC</b>	
1,420,000	Term Loan, 1.81%, Maturing March 31, 2010	1,327,700
	<b>Mediacom Broadband Group</b>	
2,402,482	Term Loan, 2.06%, Maturing January 31, 2015	2,042,110
	<b>Mediacom Illinois, LLC</b>	
4,741,975	Term Loan, 1.81%, Maturing January 31, 2015	3,912,129
	<b>NTL Investment Holdings, Ltd.</b>	
2,901,650	Term Loan, 4.63%, Maturing March 30, 2012	2,350,337
	<b>Orion Cable GmbH</b>	
EUR 661,661	Term Loan, 6.81%, Maturing October 31, 2014	491,370
EUR 661,661	Term Loan, 8.41%, Maturing October 31, 2015	496,665
	<b>ProSiebenSat.1 Media AG</b>	
EUR 821,651	Term Loan, 4.59%, Maturing March 2, 2015	103,450
EUR 48,181	Term Loan, 5.95%, Maturing June 26, 2015	30,059
EUR 1,187,219	Term Loan, 5.95%, Maturing June 26, 2015	740,676
EUR 821,651	Term Loan, 4.84%, Maturing March 2, 2016	103,450
	<b>UPC Broadband Holding B.V.</b>	
EUR 5,800,000	Term Loan, 4.64%, Maturing October 16, 2011	5,346,950
2,800,000	Term Loan, 2.20%, Maturing December 31, 2014	2,261,000
	<b>YPSO Holding SA</b>	
EUR 2,480,685	Term Loan, 4.27%, Maturing July 28, 2014	1,724,828
EUR 957,340	Term Loan, 4.27%, Maturing July 28, 2014	665,642
EUR 1,561,975	Term Loan, 4.27%, Maturing July 28, 2014	1,086,046
		<b>\$ 57,400,535</b>
<b>Chemicals and Plastics</b>	<b>3.2%</b>	
	<b>AZ Chem US, Inc.</b>	
1,393,849	Term Loan, 2.41%, Maturing February 28, 2013	\$ 959,432
500,000	Term Loan Second Lien, 5.92%, Maturing February 28, 2014	274,375
	<b>Brenntag Holding GmbH and Co. KG</b>	
490,909	Term Loan, 2.33%, Maturing December 23, 2013	382,909
2,009,091	Term Loan, 3.14%, Maturing December 23, 2013	1,567,091
1,300,000	Term Loan Second Lien, 5.50%, Maturing December 23, 2015	793,000

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Celanese Holdings, LLC</b>	
EUR 1,965,000	Term Loan, 4.43%, Maturing April 6, 2011	\$ 1,882,795
5,968,688	Term Loan, 2.94%, Maturing April 2, 2014	4,904,274
	<b>Cognis GmbH</b>	
EUR 1,084,426	Term Loan, 5.33%, Maturing September 15, 2013	902,525
EUR 265,574	Term Loan, 5.33%, Maturing September 15, 2013	221,026
	<b>Columbian Chemicals Acquisition</b>	
866,048	Term Loan, 4.71%, Maturing March 16, 2013	484,987
	<b>First Chemical Holding</b>	
EUR 965,273	Term Loan, 7.66%, Maturing December 18, 2014	534,101
EUR 965,273	Term Loan, 8.16%, Maturing December 18, 2015	534,101
	<b>Foamex L.P.</b>	
2,847,327	Term Loan, 4.27%, Maturing February 12, 2013	892,162
	<b>Georgia Gulf Corp.</b>	
864,925	Term Loan, 7.52%, Maturing October 3, 2013	443,274
	<b>Hexion Specialty Chemicals, Inc.</b>	
1,834,066	Term Loan, 3.69%, Maturing May 5, 2013	779,478
398,411	Term Loan, 3.75%, Maturing May 5, 2013	169,325
4,887,500	Term Loan, 5.50%, Maturing May 5, 2013	1,930,563
	<b>Huish Detergents, Inc.</b>	
1,255,875	Term Loan, 2.23%, Maturing April 26, 2014	1,070,633
	<b>INEOS Group</b>	
EUR 808,168	Term Loan, 9.78%, Maturing December 14, 2011	399,252
EUR 142,882	Term Loan, 9.78%, Maturing December 14, 2011	70,586
EUR 808,273	Term Loan, 10.28%, Maturing December 14, 2011	399,303
EUR 142,882	Term Loan, 10.28%, Maturing December 14, 2011	70,586
232,956	Term Loan, 8.20%, Maturing December 14, 2013	89,688
232,956	Term Loan, 8.70%, Maturing December 14, 2014	91,726
	<b>Innophos, Inc.</b>	
316,250	Term Loan, 3.41%, Maturing August 10, 2010	303,600
	<b>Invista B.V.</b>	
3,040,989	Term Loan, 4.50%, Maturing April 29, 2011	2,402,382
890,433	Term Loan, 4.50%, Maturing April 29, 2011	703,442
	<b>ISP Chemco, Inc.</b>	
1,955,151	Term Loan, 2.81%, Maturing June 4, 2014	1,469,622
	<b>Kleopatra</b>	
1,200,000	Term Loan, 4.25%, Maturing January 3, 2016	608,000
EUR 800,000	Term Loan, 6.16%, Maturing January 3, 2016	540,329
	<b>Kranton Polymers, LLC</b>	
3,095,705	Term Loan, 3.44%, Maturing May 12, 2013	1,614,927

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Lucite International Group Holdings</b>	
776,093	Term Loan, 3.43%, Maturing July 7, 2013	\$ 698,483
274,823	Term Loan, 3.43%, Maturing July 7, 2013	247,340
	<b>MacDermid, Inc.</b>	
EUR 966,668	Term Loan, 4.02%, Maturing April 12, 2014	556,975
	<b>Millenium Inorganic Chemicals</b>	
472,143	Term Loan, 3.71%, Maturing April 30, 2014	313,975
1,375,000	Term Loan Second Lien, 7.21%, Maturing October 31, 2014	749,375
	<b>Momentive Performance Material</b>	
1,895,201	Term Loan, 2.69%, Maturing December 4, 2013	1,358,228
	<b>Nalco Co.</b>	
4,432,589	Term Loan, 3.30%, Maturing November 4, 2010	4,158,717
	<b>Propex Fabrics, Inc.</b>	
1,610,084	Term Loan, 7.25%, Maturing July 31, 2012 <sup>(2)</sup>	358,244
	<b>Rockwood Specialties Group, Inc.</b>	
3,662,400	Term Loan, 1.91%, Maturing December 10, 2012	3,230,237
	<b>Schoeller Arca Systems Holding</b>	
EUR 886,834	Term Loan, 5.82%, Maturing November 16, 2015	669,833
EUR 824,121	Term Loan, 5.82%, Maturing November 16, 2015	622,465
EUR 289,045	Term Loan, 5.82%, Maturing November 16, 2015	218,318
	<b>Solo Cup Co.</b>	
1,837,639	Term Loan, 5.08%, Maturing February 27, 2011	1,601,371
	<b>Wellman, Inc.</b>	
1,213,888	Term Loan, 0.00%, Maturing February 10, 2009 <sup>(4)(5)</sup>	353,241
		<b>\$ 42,626,296</b>
<b>Clothing/Textiles</b>	<b>0.3%</b>	
	<b>Hanesbrands, Inc.</b>	
1,563,121	Term Loan, 3.01%, Maturing September 5, 2013	\$ 1,414,624
1,125,000	Term Loan Second Lien, 4.91%, Maturing March 5, 2014	946,875
	<b>St. John Knits International, Inc.</b>	
1,231,247	Term Loan, 3.41%, Maturing March 23, 2012	831,092
	<b>The William Carter Co.</b>	
1,152,877	Term Loan, 2.03%, Maturing July 14, 2012	1,003,003
		<b>\$ 4,195,594</b>
<b>Conglomerates</b>	<b>1.5%</b>	
	<b>Amsted Industries, Inc.</b>	
1,453,071	Term Loan, 3.23%, Maturing October 15, 2010	\$ 1,009,885
	<b>Blount, Inc.</b>	
412,886	Term Loan, 2.20%, Maturing August 9, 2010	359,211





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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Doncasters (Dunde HoldCo 4 Ltd.)</b>	
608,184	Term Loan, 2.94%, Maturing July 13, 2015	\$ 421,674
608,184	Term Loan, 3.44%, Maturing July 13, 2015	421,674
GBP 734,483	Term Loan Second Lien, 6.56%, Maturing January 13, 2016	549,947
	<b>ISS Holdings A/S</b>	
EUR 208,772	Term Loan, 5.24%, Maturing December 31, 2013	182,078
EUR 1,491,228	Term Loan, 5.24%, Maturing December 31, 2013	1,300,559
	<b>Jarden Corp.</b>	
1,766,001	Term Loan, 3.21%, Maturing January 24, 2012	1,514,346
975,378	Term Loan, 3.21%, Maturing January 24, 2012	836,387
	<b>Johnson Diversey, Inc.</b>	
2,935,784	Term Loan, 5.19%, Maturing December 16, 2011	2,612,848
	<b>Polymer Group, Inc.</b>	
3,885,293	Term Loan, 3.35%, Maturing November 22, 2012	2,933,396
	<b>RBS Global, Inc.</b>	
416,500	Term Loan, 2.94%, Maturing July 19, 2013	327,994
2,681,967	Term Loan, 3.33%, Maturing July 19, 2013	2,112,049
	<b>RGIS Holdings, LLC</b>	
1,899,643	Term Loan, 3.30%, Maturing April 30, 2014	1,341,623
94,982	Term Loan, 3.96%, Maturing April 30, 2014	67,081
	<b>The Manitowoc Company, Inc.</b>	
1,400,000	Term Loan, 6.50%, Maturing August 21, 2014	1,090,250
	<b>US Investigations Services, Inc.</b>	
2,616,792	Term Loan, 4.28%, Maturing February 21, 2015	2,068,574
	<b>Vertrue, Inc.</b>	
829,450	Term Loan, 4.46%, Maturing August 16, 2014	603,425
		<b>\$ 19,753,001</b>
	<b>Containers and Glass Products 1.8%</b>	
	<b>Berry Plastics Corp.</b>	
4,610,326	Term Loan, 2.42%, Maturing April 3, 2015	\$ 3,400,115
	<b>Consolidated Container Co.</b>	
1,000,000	Term Loan Second Lien, 5.86%, Maturing September 28, 2014	260,625
	<b>Crown Americas, Inc.</b>	
679,000	Term Loan, 2.08%, Maturing November 15, 2012	606,008
	<b>Graham Packaging Holdings Co.</b>	
5,192,401	Term Loan, 4.51%, Maturing October 7, 2011	4,191,420
	<b>Graphic Packaging International, Inc.</b>	
7,311,160	Term Loan, 3.09%, Maturing May 16, 2014	6,042,674

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>JSG Acquisitions</b>	
EUR 180,907	Term Loan, 4.13%, Maturing December 31, 2014	\$ 148,159
EUR 217,564	Term Loan, 4.38%, Maturing December 31, 2014	178,180
EUR 1,300,764	Term Loan, 4.59%, Maturing December 31, 2014	1,065,295
EUR 1,300,764	Term Loan, 4.62%, Maturing December 31, 2014	1,065,295
	<b>Kranson Industries, Inc.</b>	
1,099,471	Term Loan, 3.75%, Maturing July 31, 2013	802,614
	<b>Owens-Brockway Glass Container</b>	
2,034,688	Term Loan, 1.83%, Maturing June 14, 2013	1,765,091
	<b>Smurfit-Stone Container Corp.</b>	
872,221	Term Loan, 2.43%, Maturing November 1, 2011	583,662
78,916	Term Loan, 2.50%, Maturing November 1, 2011	51,887
1,069,632	Term Loan, 3.78%, Maturing November 1, 2011	715,763
2,196,353	Term Loan, 3.86%, Maturing November 1, 2011	1,444,102
	<b>Tegrant Holding Corp.</b>	
1,965,000	Term Loan, 4.71%, Maturing March 8, 2013	1,139,700
		<b>\$ 23,460,590</b>
<b>Cosmetics/Toiletries</b>	<b>0.3%</b>	
	<b>American Safety Razor Co.</b>	
1,000,000	Term Loan Second Lien, 6.66%, Maturing July 31, 2014	\$ 665,000
	<b>Bausch &amp; Lomb, Inc.</b>	
155,000	Term Loan, 3.43%, Maturing April 30, 2015 <sup>(3)</sup>	130,255
613,800	Term Loan, 4.71%, Maturing April 30, 2015	515,811
	<b>KIK Custom Products, Inc.</b>	
1,400,000	Term Loan Second Lien, 5.39%, Maturing November 30, 2014	224,000
	<b>Prestige Brands, Inc.</b>	
2,402,697	Term Loan, 2.66%, Maturing April 7, 2011	2,102,360
		<b>\$ 3,637,426</b>
<b>Drugs</b>	<b>0.4%</b>	
	<b>Graceway Pharmaceuticals, LLC</b>	
1,482,812	Term Loan, 4.21%, Maturing May 3, 2012	\$ 973,714
300,000	Term Loan, 9.71%, Maturing November 3, 2013	75,000
1,000,000	Term Loan Second Lien, 7.96%, Maturing May 3, 2013	320,000
	<b>Pharmaceutical Holdings Corp.</b>	
441,116	Term Loan, 3.70%, Maturing January 30, 2012	368,331
	<b>Stiefel Laboratories, Inc.</b>	
671,061	Term Loan, 3.41%, Maturing December 28, 2013	560,336
877,349	Term Loan, 3.41%, Maturing December 28, 2013	732,587
	<b>Warner Chilcott Corp.</b>	
617,464	Term Loan, 3.46%, Maturing January 18, 2012	554,019
1,698,589	Term Loan, 3.46%, Maturing January 18, 2012	1,524,059

**\$ 5,108,046**

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Ecological Services and Equipment 0.4%</b>		
	<b>Big Dumpster Merger Sub, Inc.</b>	
848,890	Term Loan, 2.66%, Maturing February 5, 2013	\$ 403,223
	<b>Blue Waste B.V. (AVR Acquisition)</b>	
EUR 1,000,000	Term Loan, 5.22%, Maturing April 1, 2015	984,308
	<b>Environmental Systems Products Holdings, Inc.</b>	
466,049	Term Loan Second Lien, 13.50%, Maturing December 12, 2010	305,542
	<b>IESI Corp.</b>	
3,464,706	Term Loan, 2.16%, Maturing January 20, 2012	2,962,324
	<b>Sensus Metering Systems, Inc.</b>	
715,074	Term Loan, 3.13%, Maturing December 17, 2010	650,717
	<b>Wastequip, Inc.</b>	
980,337	Term Loan, 2.66%, Maturing February 5, 2013	465,660
		<b>\$ 5,771,774</b>
<b>Electronics/Electrical 1.4%</b>		
	<b>Aspect Software, Inc.</b>	
2,067,000	Term Loan, 4.56%, Maturing July 11, 2011	\$ 1,074,840
2,350,000	Term Loan Second Lien, 9.19%, Maturing July 11, 2013	658,000
	<b>Freescall Semiconductor, Inc.</b>	
5,561,500	Term Loan, 3.93%, Maturing December 1, 2013	2,878,076
	<b>Infor Enterprise Solutions Holdings</b>	
3,404,493	Term Loan, 5.21%, Maturing July 28, 2012	2,008,651
1,776,257	Term Loan, 5.21%, Maturing July 28, 2012	1,047,992
500,000	Term Loan Second Lien, 6.96%, Maturing March 2, 2014	107,500
183,333	Term Loan Second Lien, 7.71%, Maturing March 2, 2014	39,417
316,667	Term Loan Second Lien, 7.71%, Maturing March 2, 2014	71,250
	<b>Network Solutions, LLC</b>	
975,507	Term Loan, 3.26%, Maturing March 7, 2014	560,916
	<b>Open Solutions, Inc.</b>	
2,407,555	Term Loan, 3.26%, Maturing January 23, 2014	987,097
	<b>Sensata Technologies Finance Co.</b>	
5,843,420	Term Loan, 2.93%, Maturing April 27, 2013	3,056,839
	<b>Spectrum Brands, Inc.</b>	
83,608	Term Loan, 4.45%, Maturing March 30, 2013	52,046
1,647,413	Term Loan, 5.90%, Maturing March 30, 2013	1,025,514
	<b>SS&amp;C Technologies, Inc.</b>	
1,927,134	Term Loan, 3.43%, Maturing November 23, 2012	1,435,715
	<b>VeriFone, Inc.</b>	
946,772	Term Loan, 3.16%, Maturing October 31, 2013	714,813
	<b>Vertafore, Inc.</b>	
2,456,250	Term Loan, 4.66%, Maturing January 31, 2012	1,854,469
975,000	Term Loan Second Lien, 8.16%, Maturing January 31, 2013	589,875



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Equipment Leasing</b>	<b>0.2%</b>	
	<b>The Hertz Corp.</b>	
3,781,294	Term Loan, 2.15%, Maturing December 21, 2012	\$ 2,429,481
688,889	Term Loan, 3.28%, Maturing December 21, 2012	442,611
		<b>\$ 2,872,092</b>
<b>Farming/Agriculture</b>	<b>0.4%</b>	
	<b>BF Bolthouse HoldCo, LLC</b>	
2,910,000	Term Loan, 2.75%, Maturing December 16, 2012	\$ 2,298,900
1,475,000	Term Loan Second Lien, 5.91%, Maturing December 16, 2013	903,438
	<b>Central Garden &amp; Pet Co.</b>	
2,295,865	Term Loan, 1.89%, Maturing February 28, 2014	1,587,017
		<b>\$ 4,789,355</b>
<b>Financial Intermediaries</b>	<b>0.6%</b>	
	<b>Citco III, Ltd.</b>	
2,166,424	Term Loan, 3.58%, Maturing June 30, 2014	\$ 1,386,511
	<b>Grosvenor Capital Management</b>	
678,184	Term Loan, 3.07%, Maturing December 5, 2013	359,438
	<b>INVESTools, Inc.</b>	
533,333	Term Loan, 3.66%, Maturing August 13, 2012	448,000
	<b>Jupiter Asset Management Group</b>	
GBP 594,385	Term Loan, 5.29%, Maturing June 30, 2015	446,196
	<b>LPL Holdings, Inc.</b>	
5,044,428	Term Loan, 2.79%, Maturing December 18, 2014	3,631,988
	<b>Nuveen Investments, Inc.</b>	
694,750	Term Loan, 3.78%, Maturing November 2, 2014	335,217
	<b>RJO Holdings Corp. (RJ O Brien)</b>	
666,563	Term Loan, 3.43%, Maturing July 31, 2014	309,952
	<b>Travelex America Holdings, Inc.</b>	
625,000	Term Loan, 5.93%, Maturing October 31, 2013	377,083
625,000	Term Loan, 6.43%, Maturing October 31, 2014	377,083
		<b>\$ 7,671,468</b>
<b>Food Products</b>	<b>1.7%</b>	
	<b>Acosta, Inc.</b>	
2,949,375	Term Loan, 2.66%, Maturing July 28, 2013	\$ 2,197,284
	<b>Advantage Sales &amp; Marketing, Inc.</b>	
4,132,747	Term Loan, 2.70%, Maturing March 29, 2013	3,027,237
	<b>American Seafoods Group, LLC</b>	
864,866	Term Loan, 2.16%, Maturing September 30, 2011	752,434
	<b>Dean Foods Co.</b>	

5,845,875

Term Loan, 2.95%, Maturing April 2, 2014

5,287,267

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>MafCo Worldwide Corp.</b>	
895,568	Term Loan, 2.41%, Maturing December 8, 2011	\$ 591,075
	<b>Michael Foods, Inc.</b>	
1,401,918	Term Loan, 3.88%, Maturing November 21, 2010	1,268,736
	<b>Pinnacle Foods Finance, LLC</b>	
6,304,000	Term Loan, 3.20%, Maturing April 2, 2014	4,974,909
	<b>Provimi Group SA</b>	
231,370	Term Loan, 2.66%, Maturing June 28, 2015	156,753
188,011	Term Loan, 2.66%, Maturing June 28, 2015	127,377
EUR 419,087	Term Loan, 4.02%, Maturing June 28, 2015	363,546
EUR 243,178	Term Loan, 4.02%, Maturing June 28, 2015	210,949
EUR 402,189	Term Loan, 4.02%, Maturing June 28, 2015	348,887
EUR 548,225	Term Loan, 4.02%, Maturing June 28, 2015	475,570
	<b>Reddy Ice Group, Inc.</b>	
3,130,000	Term Loan, 2.09%, Maturing August 9, 2012	1,815,400
	<b>Wrigley Company</b>	
1,415,372	Term Loan, 6.50%, Maturing October 6, 2014	1,394,584
		<b>\$ 22,992,008</b>
<b>Food Service 1.1%</b>		
	<b>AFC Enterprises, Inc.</b>	
651,272	Term Loan, 3.75%, Maturing May 23, 2009	\$ 527,530
	<b>Aramark Corp.</b>	
293,517	Term Loan, 3.33%, Maturing January 26, 2014	258,213
4,614,037	Term Loan, 3.33%, Maturing January 26, 2014	4,059,070
GBP 980,000	Term Loan, 5.00%, Maturing January 27, 2014	1,157,476
	<b>Buffets, Inc.</b>	
609,132	Term Loan, 7.66%, Maturing April 30, 2009 <sup>(2)</sup>	188,831
60,687	Term Loan, 7.66%, Maturing April 30, 2009 <sup>(2)</sup>	18,813
184,103	Term Loan, 8.81%, Maturing May 1, 2013	38,968
1,267,049	Term Loan, 7.66%, Maturing November 1, 2013 <sup>(2)</sup>	268,192
	<b>Burger King Corp.</b>	
1,692,294	Term Loan, 3.00%, Maturing June 30, 2012	1,582,295
	<b>CBRL Group, Inc.</b>	
2,280,572	Term Loan, 4.70%, Maturing April 27, 2013	1,710,429
	<b>Denny s, Inc.</b>	
559,381	Term Loan, 4.05%, Maturing March 31, 2012	461,489
163,417	Term Loan, 6.15%, Maturing March 31, 2012	134,819
	<b>JRD Holdings, Inc.</b>	
1,896,094	Term Loan, 2.64%, Maturing June 26, 2014	1,668,563

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Maine Beverage Co., LLC</b>	
564,844	Term Loan, 3.19%, Maturing June 30, 2010	\$ 460,348
	<b>NPC International, Inc.</b>	
491,258	Term Loan, 2.76%, Maturing May 3, 2013	397,919
	<b>OSI Restaurant Partners, LLC</b>	
84,586	Term Loan, 4.35%, Maturing May 9, 2013	39,280
941,137	Term Loan, 2.69%, Maturing May 9, 2014	437,041
	<b>QCE Finance, LLC</b>	
979,900	Term Loan, 3.75%, Maturing May 5, 2013	551,543
1,225,000	Term Loan Second Lien, 7.22%, Maturing November 5, 2013	493,063
	<b>Sagittarius Restaurants, LLC</b>	
447,479	Term Loan, 9.50%, Maturing March 29, 2013	161,092
		<b>\$ 14,614,974</b>
<b>Food/Drug Retailers</b>	<b>1.2%</b>	
	<b>General Nutrition Centers, Inc.</b>	
3,004,410	Term Loan, 3.71%, Maturing September 16, 2013	\$ 2,058,021
	<b>Iceland Foods Group, Ltd.</b>	
GBP 2,150,000	Term Loan, 3.35%, Maturing May 2, 2014	2,671,781
GBP 2,150,000	Term Loan, 4.10%, Maturing May 2, 2015	2,671,781
GBP 538,348	Term Loan, 10.35%, Maturing May 2, 2016 <sup>(2)</sup>	657,297
	<b>Pantry, Inc. (The)</b>	
1,126,523	Term Loan, 2.16%, Maturing May 15, 2014	858,974
324,314	Term Loan, 2.16%, Maturing May 15, 2014	247,290
	<b>Rite Aid Corp.</b>	
4,468,737	Term Loan, 2.14%, Maturing June 1, 2014	2,815,305
1,246,875	Term Loan, 6.00%, Maturing June 4, 2014	897,750
	<b>Roundy s Supermarkets, Inc.</b>	
3,759,938	Term Loan, 3.19%, Maturing November 3, 2011	3,087,849
		<b>\$ 15,966,048</b>
<b>Forest Products</b>	<b>0.8%</b>	
	<b>Appleton Papers, Inc.</b>	
1,896,125	Term Loan, 3.54%, Maturing June 5, 2014	\$ 1,407,873
	<b>Georgia-Pacific Corp.</b>	
8,200,113	Term Loan, 4.10%, Maturing December 20, 2012	7,098,223
	<b>Newpage Corp.</b>	
1,930,500	Term Loan, 5.31%, Maturing December 5, 2014	1,122,908
	<b>Xerium Technologies, Inc.</b>	
1,863,293	Term Loan, 6.96%, Maturing May 18, 2012	1,034,128
		<b>\$ 10,663,132</b>



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Healthcare 5.7%</b>		
1,406,500	<b>Accellent, Inc.</b> Term Loan, 4.70%, Maturing November 22, 2012	\$ 1,083,005
833,354	<b>Advanced Medical Optics, Inc.</b> Term Loan, 4.38%, Maturing April 2, 2014	804,187
1,118,681	<b>Alliance Imaging, Inc.</b> Term Loan, 4.11%, Maturing December 29, 2011	970,456
1,410,515	<b>American Medical Systems</b> Term Loan, 2.69%, Maturing July 20, 2012	1,227,148
293,146	<b>AMN Healthcare, Inc.</b> Term Loan, 3.21%, Maturing November 2, 2011	259,435
1,964,100	<b>AMR HoldCo, Inc.</b> Term Loan, 4.17%, Maturing February 10, 2012	1,738,228
3,950,000	<b>Biomet, Inc.</b> Term Loan, 4.46%, Maturing December 26, 2014	3,529,763
EUR 1,752,813	Term Loan, 5.96%, Maturing December 26, 2014	2,008,650
EUR 169,803	<b>Capio AB</b> Term Loan, 4.50%, Maturing April 24, 2015	161,975
EUR 204,134	Term Loan, 4.50%, Maturing April 24, 2015	194,723
EUR 169,803	Term Loan, 4.63%, Maturing April 16, 2016	161,975
EUR 152,245	Term Loan, 4.63%, Maturing April 24, 2016	145,226
2,167,000	<b>Cardinal Health 409, Inc.</b> Term Loan, 3.71%, Maturing April 10, 2014	1,377,850
EUR 1,970,000	Term Loan, 5.22%, Maturing April 10, 2014	1,879,179
4,211,716	<b>Carestream Health, Inc.</b> Term Loan, 2.84%, Maturing April 30, 2013	3,292,160
1,000,000	Term Loan Second Lien, 7.00%, Maturing October 30, 2013	311,250
1,300,000	<b>Carl Zeiss Vision Holding GmbH</b> Term Loan, 2.91%, Maturing March 23, 2015	608,400
503,549	<b>Community Health Systems, Inc.</b> Term Loan, 2.95%, Maturing July 25, 2014	428,206
9,842,239	Term Loan, 4.45%, Maturing July 25, 2014	8,369,594
850,000	<b>Concentra, Inc.</b> Term Loan Second Lien, 6.96%, Maturing June 25, 2015	187,000
608,396	<b>ConMed Corp.</b> Term Loan, 1.91%, Maturing April 13, 2013	511,053
635,375	<b>CRC Health Corp.</b> Term Loan, 3.71%, Maturing February 6, 2013	407,699
583,568	Term Loan, 3.71%, Maturing February 6, 2013	374,456

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>DaVita, Inc.</b>	
5,424,933	Term Loan, 2.32%, Maturing October 5, 2012	\$ 4,992,875
	<b>DJO Finance, LLC</b>	
1,039,500	Term Loan, 3.88%, Maturing May 15, 2014	847,193
	<b>Fresenius Medical Care Holdings</b>	
3,516,896	Term Loan, 2.85%, Maturing March 31, 2013	3,190,327
	<b>Hanger Orthopedic Group, Inc.</b>	
1,532,491	Term Loan, 2.42%, Maturing May 30, 2013	1,363,917
	<b>HCA, Inc.</b>	
8,761,101	Term Loan, 3.71%, Maturing November 18, 2013	7,268,726
	<b>Health Management Association, Inc.</b>	
5,792,522	Term Loan, 3.21%, Maturing February 28, 2014	4,158,203
	<b>HealthSouth Corp.</b>	
1,875,291	Term Loan, 4.43%, Maturing March 10, 2013	1,648,694
	<b>Iasis Healthcare, LLC</b>	
421,174	Term Loan, 2.41%, Maturing March 14, 2014	362,210
1,217,152	Term Loan, 2.41%, Maturing March 14, 2014	1,046,751
112,878	Term Loan, 2.42%, Maturing March 14, 2014	97,075
	<b>Ikaria Acquisition, Inc.</b>	
754,024	Term Loan, 3.42%, Maturing March 28, 2013	606,989
	<b>IM U.S. Holdings, LLC</b>	
900,000	Term Loan Second Lien, 4.69%, Maturing June 26, 2015	627,750
	<b>Invacare Corp.</b>	
2,094,054	Term Loan, 3.28%, Maturing February 12, 2013	1,706,654
	<b>inVentiv Health, Inc.</b>	
1,194,723	Term Loan, 3.21%, Maturing July 6, 2014	1,012,528
	<b>LifePoint Hospitals, Inc.</b>	
2,959,542	Term Loan, 3.82%, Maturing April 15, 2012	2,663,588
	<b>MultiPlan Merger Corp.</b>	
686,350	Term Loan, 2.94%, Maturing April 12, 2013	522,770
1,255,265	Term Loan, 2.94%, Maturing April 12, 2013	956,094
	<b>Mylan, Inc.</b>	
759,500	Term Loan, 4.54%, Maturing October 2, 2014	696,841
	<b>National Mentor Holdings, Inc.</b>	
1,334,580	Term Loan, 3.46%, Maturing June 29, 2013	867,477
81,200	Term Loan, 4.59%, Maturing June 29, 2013	52,780
	<b>National Rental Institutes, Inc.</b>	
1,993,173	Term Loan, 3.75%, Maturing March 31, 2013	1,121,160
	<b>Nyco Holdings</b>	
EUR 1,920,457	Term Loan, 5.24%, Maturing December 29, 2014	1,618,129
EUR 1,920,457	Term Loan, 5.99%, Maturing December 29, 2015	1,618,129

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
1,062,005	<b>Physiotherapy Associates, Inc.</b> Term Loan, 7.50%, Maturing June 27, 2013	\$ 623,928
710,505	<b>RadNet Management, Inc.</b> Term Loan, 6.45%, Maturing November 15, 2012	568,404
1,149,626	<b>ReAble Therapeutics Finance, LLC</b> Term Loan, 3.46%, Maturing November 16, 2013	994,427
994	<b>Renal Advantage, Inc.</b> Term Loan, 4.50%, Maturing October 5, 2012	800
1,600,268	<b>Select Medical Corp.</b> Term Loan, 4.15%, Maturing February 24, 2012	1,268,213
1,997,187	<b>Select Medical Holdings Corp.</b> Term Loan, 4.15%, Maturing February 24, 2012	1,582,771
1,287,078	<b>Sunrise Medical Holdings, Inc.</b> Term Loan, 5.15%, Maturing May 13, 2010	723,981
935,179	<b>Vanguard Health Holding Co., LLC</b> Term Loan, 3.27%, Maturing September 23, 2011	807,527
763,375	<b>Viant Holdings, Inc.</b> Term Loan, 3.71%, Maturing June 25, 2014	393,138
		<b>\$ 76,041,667</b>
<b>Home Furnishings</b>	<b>0.5%</b>	
614,448	<b>Hunter Fan Co.</b> Term Loan, 4.74%, Maturing April 16, 2014	\$ 345,627
1,281,277	<b>Interline Brands, Inc.</b> Term Loan, 2.04%, Maturing June 23, 2013	820,017
889,565	Term Loan, 2.04%, Maturing June 23, 2013	569,322
2,329,697	<b>National Bedding Co., LLC</b> Term Loan, 3.01%, Maturing August 31, 2011	1,065,836
1,050,000	Term Loan Second Lien, 5.39%, Maturing August 31, 2012	381,500
1,777,165	<b>Oreck Corp.</b> Term Loan, 4.93%, Maturing February 2, 2012 <sup>(5)</sup>	694,871
EUR 490,638	<b>Sanitec, Ltd. Oy</b> Term Loan, 0.00%, Maturing April 7, 2013 <sup>(4)</sup>	155,340
EUR 490,638	Term Loan, 0.00%, Maturing April 7, 2014 <sup>(4)</sup>	155,340
3,677,152	<b>Simmons Co.</b> Term Loan, 9.51%, Maturing December 19, 2011	2,794,635
1,000,000	Term Loan, 8.35%, Maturing February 15, 2012	60,000
		<b>\$ 7,042,488</b>

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Industrial Equipment</b>	<b>1.2%</b>	
	<b>Brand Energy and Infrastructure Services, Inc.</b>	
1,061,563	Term Loan, 4.74%, Maturing February 7, 2014	\$ 621,014
	<b>CEVA Group PLC U.S.</b>	
1,432,138	Term Loan, 3.39%, Maturing January 4, 2014	828,253
171,053	Term Loan, 4.46%, Maturing January 4, 2014	98,925
EUR 302,530	Term Loan, 4.77%, Maturing January 4, 2014	245,327
EUR 513,730	Term Loan, 4.77%, Maturing January 4, 2014	416,593
EUR 631,377	Term Loan, 4.77%, Maturing January 4, 2014	511,996
EUR 1,597,365	Term Loan, 5.97%, Maturing January 4, 2014	1,295,335
	<b>EPD Holdings (Goodyear Engineering Products)</b>	
114,469	Term Loan, 2.93%, Maturing July 13, 2014	56,853
799,258	Term Loan, 2.93%, Maturing July 13, 2014	396,965
1,100,000	Term Loan Second Lien, 6.17%, Maturing July 13, 2015	231,000
	<b>Flowserve Corp.</b>	
2,290,406	Term Loan, 2.99%, Maturing August 10, 2012	2,084,269
	<b>FR Brand Acquisition Corp.</b>	
982,500	Term Loan, 3.75%, Maturing February 7, 2014	606,694
	<b>Generac Acquisition Corp.</b>	
2,677,819	Term Loan, 2.94%, Maturing November 7, 2013	1,466,106
500,000	Term Loan Second Lien, 6.44%, Maturing April 7, 2014	143,542
	<b>Gleason Corp.</b>	
743,297	Term Loan, 3.66%, Maturing June 30, 2013	602,070
280,361	Term Loan, 3.66%, Maturing June 30, 2013	227,093
	<b>Itron, Inc.</b>	
EUR 379,310	Term Loan, 4.72%, Maturing April 18, 2014	423,745
	<b>Jason, Inc.</b>	
585,079	Term Loan, 3.97%, Maturing April 30, 2010	424,182
	<b>John Maneely Co.</b>	
2,383,593	Term Loan, 4.44%, Maturing December 8, 2013	1,322,894
	<b>KION Group GmbH</b>	
250,000	Term Loan, 2.41%, Maturing December 23, 2014	101,250
250,000	Term Loan, 2.91%, Maturing December 23, 2015	101,250
	<b>Polypore, Inc.</b>	
4,284,750	Term Loan, 2.45%, Maturing July 3, 2014	2,892,206
	<b>Sequa Corp.</b>	
795,043	Term Loan, 3.69%, Maturing November 30, 2014	498,094
	<b>TFS Acquisition Corp.</b>	
879,750	Term Loan, 4.96%, Maturing August 11, 2013	395,888
		<b>\$ 15,991,544</b>





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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Insurance 0.9%</b>		
1,333,125	<b>Alliant Holdings I, Inc.</b> Term Loan, 4.46%, Maturing August 21, 2014	\$ 1,053,169
925,807	<b>Applied Systems, Inc.</b> Term Loan, 3.92%, Maturing September 26, 2013	708,243
1,110,774	<b>CCC Information Services Group, Inc.</b> Term Loan, 3.72%, Maturing February 10, 2013	788,650
4,651,189	<b>Conseco, Inc.</b> Term Loan, 2.39%, Maturing October 10, 2013	3,011,645
1,610,161	<b>Crawford &amp; Company</b> Term Loan, 3.96%, Maturing October 31, 2013	1,328,383
1,186,884	<b>Crump Group, Inc.</b> Term Loan, 3.41%, Maturing August 4, 2014	747,737
2,906,719	<b>Getty Images, Inc.</b> Term Loan, 7.24%, Maturing July 2, 2015	2,743,216
217,055	<b>Hub International Holdings, Inc.</b> Term Loan, 3.96%, Maturing June 13, 2014	161,163
965,686	Term Loan, 3.96%, Maturing June 13, 2014	717,022
1,182,000	<b>U.S.I. Holdings Corp.</b> Term Loan, 4.21%, Maturing May 4, 2014	685,560
		<b>\$ 11,944,788</b>
<b>Leisure Goods/Activities/Movies 3.5%</b>		
1,964,450	<b>24 Hour Fitness Worldwide, Inc.</b> Term Loan, 3.43%, Maturing June 8, 2012	\$ 1,217,959
1,711,852	<b>AMC Entertainment, Inc.</b> Term Loan, 2.14%, Maturing January 26, 2013	1,514,275
1,300,000	<b>AMF Bowling Worldwide, Inc.</b> Term Loan Second Lien, 8.44%, Maturing December 8, 2013	195,000
371,737	<b>Butterfly Wendel US, Inc.</b> Term Loan, 3.19%, Maturing June 22, 2013	241,164
371,857	Term Loan, 2.69%, Maturing June 22, 2014	241,242
2,909,548	<b>Carmike Cinemas, Inc.</b> Term Loan, 6.13%, Maturing May 19, 2012	2,220,954
487,500	<b>Cedar Fair, L.P.</b> Term Loan, 2.41%, Maturing August 31, 2011	370,906
2,797,805	Term Loan, 2.41%, Maturing August 30, 2012	2,128,662
3,755,314	<b>Cinemark, Inc.</b> Term Loan, 2.53%, Maturing October 5, 2013	3,381,660
382,500	<b>Dave &amp; Buster s, Inc.</b> Term Loan, 3.43%, Maturing March 8, 2013	340,425
972,500	Term Loan, 3.43%, Maturing March 8, 2013	865,525



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Deluxe Entertainment Services</b>	
745,513	Term Loan, 3.58%, Maturing January 28, 2011	\$ 383,939
41,339	Term Loan, 3.71%, Maturing January 28, 2011	21,289
72,991	Term Loan, 3.71%, Maturing January 28, 2011	37,591
	<b>Easton-Bell Sports, Inc.</b>	
1,413,974	Term Loan, 2.92%, Maturing March 16, 2012	1,032,201
	<b>Formula One (Project Alpha III)</b>	
1,928,571	Term Loan, 2.66%, Maturing October 13, 2014	1,040,223
	<b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.</b>	
96,000	DIP Loan, 0.00%, Maturing March 31, 2010 <sup>(4)(5)</sup>	96,000
	<b>Mega Blocks, Inc.</b>	
1,469,543	Term Loan, 8.75%, Maturing July 26, 2012	330,647
	<b>Metro-Goldwyn-Mayer Holdings, Inc.</b>	
10,086,013	Term Loan, 4.22%, Maturing April 8, 2012	4,649,652
	<b>National CineMedia, LLC</b>	
2,075,000	Term Loan, 3.75%, Maturing February 13, 2015	1,322,072
	<b>Red Football, Ltd.</b>	
GBP 2,730,401	Term Loan, 4.10%, Maturing August 16, 2014	2,631,336
GBP 2,730,401	Term Loan, 4.35%, Maturing August 16, 2015	2,631,336
	<b>Regal Cinemas Corp.</b>	
6,209,575	Term Loan, 5.21%, Maturing November 10, 2010	5,650,713
	<b>Revolution Studios Distribution Co., LLC</b>	
1,364,817	Term Loan, 4.16%, Maturing December 21, 2014	900,779
1,050,000	Term Loan Second Lien, 7.41%, Maturing June 21, 2015	168,000
	<b>Six Flags Theme Parks, Inc.</b>	
4,457,125	Term Loan, 2.92%, Maturing April 30, 2015	3,108,845
	<b>Southwest Sports Group, LLC</b>	
1,450,000	Term Loan, 4.00%, Maturing December 22, 2010	1,123,750
	<b>Universal City Development Partners, Ltd.</b>	
2,912,921	Term Loan, 6.00%, Maturing June 9, 2011	2,679,887
	<b>WMG Acquisition Corp.</b>	
900,000	Revolving Loan, 0.00%, Maturing February 28, 2010 <sup>(3)</sup>	702,000
6,862,491	Term Loan, 3.34%, Maturing February 28, 2011	5,755,914
		<b>\$ 46,983,946</b>
	<b>Lodging and Casinos 1.4%</b>	
	<b>Gala Electric Casinos, Ltd.</b>	
GBP 958,999	Term Loan, 7.00%, Maturing December 12, 2013	\$ 784,069
GBP 958,999	Term Loan, 7.50%, Maturing December 12, 2014	784,069
	<b>Green Valley Ranch Gaming, LLC</b>	
638,642	Term Loan, 4.25%, Maturing February 16, 2014	274,616



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Harrah s Operating Co.</b>	
1,389,500	Term Loan, 4.16%, Maturing January 28, 2015	\$ 870,490
992,500	Term Loan, 4.26%, Maturing January 28, 2015	619,624
	<b>Herbst Gaming, Inc.</b>	
994,937	Term Loan, 0.00%, Maturing December 2, 2011 <sup>(4)</sup>	254,953
	<b>Isle of Capri Casinos, Inc.</b>	
2,621,839	Term Loan, 3.21%, Maturing November 30, 2013	1,765,994
790,544	Term Loan, 3.21%, Maturing November 30, 2013	532,487
1,048,735	Term Loan, 3.21%, Maturing November 30, 2013	706,398
	<b>LodgeNet Entertainment Corp.</b>	
1,129,200	Term Loan, 3.46%, Maturing April 4, 2014	592,830
	<b>New World Gaming Partners, Ltd.</b>	
1,443,750	Term Loan, 3.94%, Maturing June 30, 2014	665,930
291,667	Term Loan, 3.94%, Maturing June 30, 2014	134,531
	<b>Penn National Gaming, Inc.</b>	
7,056,910	Term Loan, 2.77%, Maturing October 3, 2012	6,399,736
	<b>Venetian Casino Resort/Las Vegas Sands, Inc.</b>	
1,129,596	Term Loan, 2.16%, Maturing May 14, 2014	558,353
4,143,264	Term Loan, 2.16%, Maturing May 23, 2014	2,047,995
	<b>VML US Finance, LLC</b>	
2,300,000	Term Loan, 2.66%, Maturing May 25, 2013	1,332,954
	<b>Wimar OpCo, LLC</b>	
900,262	Term Loan, 6.50%, Maturing January 3, 2012	265,577
		<b>\$ 18,590,606</b>
	<b>Nonferrous Metals/Minerals 0.8%</b>	
	<b>Alpha Natural Resources, LLC</b>	
2,750,875	Term Loan, 3.00%, Maturing October 26, 2012	\$ 2,510,173
	<b>Compass Minerals Group, Inc.</b>	
2,742,369	Term Loan, 2.48%, Maturing December 22, 2012	2,581,255
	<b>Euramax International, Inc.</b>	
701,579	Term Loan, 8.75%, Maturing June 28, 2012	271,862
503,822	Term Loan Second Lien, 11.00%, Maturing June 28, 2013	100,764
249,928	Term Loan Second Lien, 11.00%, Maturing June 28, 2013	49,986
	<b>Murray Energy Corp.</b>	
943,250	Term Loan, 6.94%, Maturing January 28, 2010	839,493
	<b>Noranda Aluminum Acquisition</b>	
531,158	Term Loan, 4.24%, Maturing May 18, 2014	301,432
	<b>Novelis, Inc.</b>	
590,992	Term Loan, 3.46%, Maturing June 28, 2014	377,053
1,300,183	Term Loan, 3.46%, Maturing June 28, 2014	829,517



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Oxbow Carbon and Mineral Holdings</b>	
162,624	Term Loan, 2.41%, Maturing May 8, 2014	\$ 111,702
1,816,502	Term Loan, 2.81%, Maturing May 8, 2014	1,247,710
	<b>Tube City IMS Corp.</b>	
2,628,851	Term Loan, 3.46%, Maturing January 25, 2014	1,051,541
324,324	Term Loan, 3.46%, Maturing January 25, 2014	129,730
		<b>\$ 10,402,218</b>
<b>Oil and Gas 0.7%</b>		
	<b>Atlas Pipeline Partners, L.P.</b>	
1,615,000	Term Loan, 3.16%, Maturing July 20, 2014	\$ 1,372,750
	<b>Big West Oil, LLC</b>	
577,500	Term Loan, 4.50%, Maturing May 1, 2014	274,313
459,375	Term Loan, 4.50%, Maturing May 1, 2014	218,203
	<b>Citgo Petroleum Corp.</b>	
1,893,976	Term Loan, 1.78%, Maturing November 15, 2012	1,207,410
	<b>Dresser, Inc.</b>	
824,990	Term Loan, 4.41%, Maturing May 4, 2014	598,892
1,250,000	Term Loan Second Lien, 7.99%, Maturing May 4, 2015	618,750
	<b>Enterprise GP Holdings, L.P.</b>	
1,534,500	Term Loan, 3.25%, Maturing October 31, 2014	1,396,395
	<b>IFM (US) Colonial Pipeline 2, LLC</b>	
933,362	Term Loan, 4.20%, Maturing February 27, 2012	788,691
	<b>Targa Resources, Inc.</b>	
1,602,972	Term Loan, 3.46%, Maturing October 31, 2012	1,132,767
1,394,854	Term Loan, 5.93%, Maturing October 31, 2012	985,697
	<b>Volnay Acquisition Co.</b>	
830,000	Term Loan, 4.54%, Maturing January 12, 2014	709,650
		<b>\$ 9,303,518</b>
<b>Publishing 3.2%</b>		
	<b>American Media Operations, Inc.</b>	
3,727,216	Term Loan, 3.95%, Maturing January 31, 2013	\$ 2,236,330
	<b>Aster Zweite Beteiligungs GmbH</b>	
1,075,000	Term Loan, 6.13%, Maturing September 27, 2013	521,375
EUR 472,333	Term Loan, 7.54%, Maturing September 27, 2013	302,819
	<b>CanWest MediaWorks, Ltd.</b>	
1,157,375	Term Loan, 4.20%, Maturing July 10, 2014	656,810
	<b>Dex Media West, LLC</b>	
5,190,000	Term Loan, 7.00%, Maturing October 24, 2014	2,854,500





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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>GateHouse Media Operating, Inc.</b>	
800,000	Term Loan, 2.57%, Maturing August 28, 2014	\$ 207,334
975,000	Term Loan, 2.66%, Maturing August 28, 2014	252,688
1,850,000	Term Loan, 4.20%, Maturing August 28, 2014	479,459
	<b>Idearc, Inc.</b>	
12,274,500	Term Loan, 3.42%, Maturing November 17, 2014	4,262,320
	<b>Laureate Education, Inc.</b>	
432,535	Term Loan, 4.41%, Maturing August 17, 2014	268,712
2,890,338	Term Loan, 4.41%, Maturing August 17, 2014	1,795,622
	<b>MediaNews Group, Inc.</b>	
919,307	Term Loan, 4.66%, Maturing August 2, 2013	308,887
	<b>Mediannuaire Holding</b>	
EUR 968,816	Term Loan, 4.66%, Maturing October 10, 2014	295,055
EUR 968,816	Term Loan, 5.16%, Maturing October 10, 2015	295,055
EUR 1,000,000	Term Loan Second Lien, 6.66%, Maturing April 10, 2016	177,122
	<b>Merrill Communications, LLC</b>	
1,436,802	Term Loan, 4.32%, Maturing December 24, 2012	984,210
	<b>Nebraska Book Co., Inc.</b>	
907,643	Term Loan, 6.38%, Maturing March 4, 2011	671,656
	<b>Nelson Education, Ltd.</b>	
666,563	Term Loan, 3.96%, Maturing July 5, 2014	383,273
	<b>Nielsen Finance, LLC</b>	
7,929,888	Term Loan, 3.88%, Maturing August 9, 2013	6,343,910
	<b>Penton Media, Inc.</b>	
982,500	Term Loan, 3.35%, Maturing February 1, 2013	397,913
	<b>Philadelphia Newspapers, LLC</b>	
1,038,512	Term Loan, 0.00%, Maturing June 29, 2013 <sup>(4)</sup>	173,086
	<b>R.H. Donnelley Corp.</b>	
3,773,253	Term Loan, 6.75%, Maturing June 30, 2010	2,455,758
	<b>Reader s Digest Association, Inc. (The)</b>	
7,835,438	Term Loan, 3.61%, Maturing March 2, 2014	3,134,175
	<b>SGS International, Inc.</b>	
837,220	Term Loan, 4.14%, Maturing December 30, 2011	544,193
	<b>Source Interlink Companies, Inc.</b>	
1,984,887	Term Loan, 5.45%, Maturing August 1, 2014	1,081,763
	<b>Source Media, Inc.</b>	
2,304,115	Term Loan, 6.46%, Maturing November 8, 2011	1,255,743
	<b>Springer Science+Business Media</b>	
546,613	Term Loan, 3.83%, Maturing May 5, 2011	361,545
490,579	Term Loan, 4.21%, Maturing May 5, 2012	324,483
417,648	Term Loan, 4.21%, Maturing May 5, 2012	276,245

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>TL Acquisitions, Inc.</b>	
3,234,062	Term Loan, 2.91%, Maturing July 5, 2014	\$ 2,461,526
	<b>Trader Media Corp.</b>	
GBP 2,309,688	Term Loan, 3.78%, Maturing March 23, 2015	1,465,795
	<b>Tribune Co.</b>	
1,836,935	Term Loan, 0.00%, Maturing May 17, 2009 <sup>(4)</sup>	516,179
1,989,950	Term Loan, 0.00%, Maturing May 17, 2014 <sup>(4)</sup>	440,276
2,231,638	Term Loan, 0.00%, Maturing May 17, 2014 <sup>(4)</sup>	624,062
	<b>Xsys, Inc.</b>	
1,290,100	Term Loan, 6.13%, Maturing September 27, 2013	625,699
EUR 527,667	Term Loan, 7.54%, Maturing September 27, 2013	338,295
1,277,104	Term Loan, 6.13%, Maturing September 27, 2014	619,396
	<b>Yell Group, PLC</b>	
3,425,000	Term Loan, 3.41%, Maturing February 10, 2013	2,146,334
		<b>\$ 42,539,603</b>
<b>Radio and Television</b>	<b>2.2%</b>	
	<b>Block Communications, Inc.</b>	
2,037,000	Term Loan, 3.46%, Maturing December 22, 2011	\$ 1,711,080
	<b>CMP KC, LLC</b>	
963,688	Term Loan, 4.41%, Maturing May 5, 2013	551,133
	<b>CMP Susquehanna Corp.</b>	
2,727,144	Term Loan, 2.42%, Maturing May 5, 2013	804,508
	<b>Discovery Communications, Inc.</b>	
3,422,875	Term Loan, 3.46%, Maturing April 30, 2014	3,096,480
	<b>Emmis Operating Co.</b>	
1,021,214	Term Loan, 3.07%, Maturing November 2, 2013	449,334
	<b>Entravision Communications Corp.</b>	
1,739,000	Term Loan, 2.94%, Maturing September 29, 2013	1,273,818
	<b>Gray Television, Inc.</b>	
2,300,118	Term Loan, 2.52%, Maturing January 19, 2015	1,019,718
	<b>HIT Entertainment, Inc.</b>	
1,835,658	Term Loan, 4.96%, Maturing March 20, 2012	830,635
	<b>NEP II, Inc.</b>	
835,116	Term Loan, 2.66%, Maturing February 16, 2014	626,337
	<b>Nexstar Broadcasting, Inc.</b>	
2,096,827	Term Loan, 3.21%, Maturing October 1, 2012	1,237,128
1,983,874	Term Loan, 3.21%, Maturing October 1, 2012	1,170,486
	<b>NextMedia Operating, Inc.</b>	
72,114	Term Loan, 5.12%, Maturing November 15, 2012	37,680
162,257	Term Loan, 5.17%, Maturing November 15, 2012	84,779



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>PanAmSat Corp.</b>	
1,059,172	Term Loan, 3.93%, Maturing January 3, 2014	\$ 916,940
1,058,851	Term Loan, 3.93%, Maturing January 3, 2014	916,662
1,058,851	Term Loan, 3.93%, Maturing January 3, 2014	916,662
	<b>Paxson Communications Corp.</b>	
3,250,000	Term Loan, 4.34%, Maturing January 15, 2012	1,283,750
	<b>Raycom TV Broadcasting, LLC</b>	
1,900,000	Term Loan, 1.94%, Maturing June 25, 2014	1,425,000
	<b>SFX Entertainment</b>	
1,381,298	Term Loan, 4.26%, Maturing June 21, 2013	1,015,254
	<b>Sirius Satellite Radio, Inc.</b>	
740,625	Term Loan, 2.69%, Maturing December 19, 2012	536,953
	<b>Tyrol Acquisition 2 SAS</b>	
EUR 1,050,000	Term Loan, 3.77%, Maturing January 19, 2015	859,135
EUR 1,050,000	Term Loan, 4.46%, Maturing January 19, 2016	859,135
	<b>Univision Communications, Inc.</b>	
11,650,000	Term Loan, 2.66%, Maturing September 29, 2014	6,195,307
770,500	Term Loan Second Lien, 2.91%, Maturing March 29, 2009	674,188
	<b>Young Broadcasting, Inc.</b>	
2,309,978	Term Loan, 5.24%, Maturing November 3, 2012	922,067
		<b>\$ 29,414,169</b>
	<b>Rail Industries 0.4%</b>	
	<b>Kansas City Southern Railway Co.</b>	
3,315,000	Term Loan, 3.10%, Maturing April 26, 2013	\$ 2,922,726
	<b>Rail America, Inc.</b>	
135,280	Term Loan, 5.44%, Maturing August 14, 2009	123,781
2,089,720	Term Loan, 5.44%, Maturing August 13, 2010	1,912,094
		<b>\$ 4,958,601</b>
	<b>Retailers (Except Food and Drug) 1.2%</b>	
	<b>American Achievement Corp.</b>	
936,955	Term Loan, 2.59%, Maturing March 25, 2011	\$ 693,347
	<b>Amscan Holdings, Inc.</b>	
712,313	Term Loan, 3.93%, Maturing May 25, 2013	486,153
	<b>Claire s Stores, Inc.</b>	
492,500	Term Loan, 3.48%, Maturing May 24, 2014	181,131
	<b>Cumberland Farms, Inc.</b>	
2,019,176	Term Loan, 2.90%, Maturing September 29, 2013	1,655,724
	<b>Harbor Freight Tools USA, Inc.</b>	
1,801,826	Term Loan, 9.75%, Maturing July 15, 2010	1,126,141



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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Josten s Corp.</b>	
1,991,336	Term Loan, 2.45%, Maturing October 4, 2011	\$ 1,742,419
	<b>Mapco Express, Inc.</b>	
1,510,137	Term Loan, 3.91%, Maturing April 28, 2011	1,230,762
	<b>Neiman Marcus Group, Inc.</b>	
1,542,722	Term Loan, 4.19%, Maturing April 5, 2013	1,068,978
	<b>Orbitz Worldwide, Inc.</b>	
1,678,750	Term Loan, 4.24%, Maturing July 25, 2014	747,044
	<b>Oriental Trading Co., Inc.</b>	
2,067,576	Term Loan, 3.98%, Maturing July 31, 2013	1,157,843
1,150,000	Term Loan Second Lien, 6.41%, Maturing January 31, 2013	296,125
	<b>Rent-A-Center, Inc.</b>	
1,169,109	Term Loan, 2.15%, Maturing November 15, 2012	987,897
	<b>Savers, Inc.</b>	
446,574	Term Loan, 3.20%, Maturing August 11, 2012	375,122
488,567	Term Loan, 3.20%, Maturing August 11, 2012	410,396
	<b>The Yankee Candle Company, Inc.</b>	
3,485,341	Term Loan, 3.40%, Maturing February 6, 2014	1,916,938
	<b>Vivarte</b>	
EUR 825,263	Term Loan, 4.45%, Maturing May 29, 2015	480,784
EUR 128,489	Term Loan, 4.45%, Maturing May 29, 2015	74,855
EUR 33,040	Term Loan, 4.45%, Maturing May 29, 2015	19,248
EUR 825,263	Term Loan, 4.95%, Maturing May 29, 2016	480,784
EUR 128,489	Term Loan, 4.95%, Maturing May 29, 2016	74,855
EUR 33,040	Term Loan, 4.95%, Maturing May 29, 2016	19,248
		<b>\$ 15,225,794</b>
<b>Steel 0.2%</b>		
	<b>Algoma Acquisition Corp.</b>	
2,238,477	Term Loan, 2.95%, Maturing June 20, 2013	\$ 1,438,222
	<b>Niagara Corp.</b>	
1,452,875	Term Loan, 5.46%, Maturing June 29, 2014	762,759
		<b>\$ 2,200,981</b>
<b>Surface Transport 0.2%</b>		
	<b>Gainey Corp.</b>	
1,884,496	Term Loan, 0.00%, Maturing April 20, 2012 <sup>(4)</sup>	\$ 233,678
	<b>Oshkosh Truck Corp.</b>	
946,135	Term Loan, 2.89%, Maturing December 6, 2013	661,112

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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Ozburn-Hessey Holding Co., LLC</b>	
579,830	Term Loan, 4.16%, Maturing August 9, 2012	\$ 449,368
	<b>Swift Transportation Co., Inc.</b>	
3,020,930	Term Loan, 5.49%, Maturing May 10, 2014	1,384,909
		<b>\$ 2,729,067</b>
<b>Telecommunications</b>	<b>2.0%</b>	
	<b>Asurion Corp.</b>	
2,450,000	Term Loan, 4.33%, Maturing July 13, 2012	\$ 1,788,500
1,000,000	Term Loan Second Lien, 6.86%, Maturing January 13, 2013	560,000
	<b>BCM Luxembourg, Ltd.</b>	
EUR 2,831,379	Term Loan, 3.65%, Maturing September 30, 2014	2,672,961
EUR 2,831,695	Term Loan, 3.90%, Maturing September 30, 2015	2,673,259
EUR 1,500,000	Term Loan Second Lien, 6.02%, Maturing March 31, 2016	948,563
	<b>Centennial Cellular Operating Co., LLC</b>	
3,226,468	Term Loan, 3.51%, Maturing February 9, 2011	3,141,270
	<b>CommScope, Inc.</b>	
2,420,843	Term Loan, 3.68%, Maturing November 19, 2014	2,063,768
	<b>Intelsat Subsidiary Holding Co.</b>	
1,270,750	Term Loan, 3.93%, Maturing July 3, 2013	1,126,996
	<b>Iowa Telecommunications Services</b>	
2,776,000	Term Loan, 3.09%, Maturing November 23, 2011	2,394,300
	<b>IPC Systems, Inc.</b>	
GBP 1,448,087	Term Loan, 5.05%, Maturing May 31, 2014	1,049,284
	<b>Macquarie UK Broadcast Ventures, Ltd.</b>	
GBP 1,071,462	Term Loan, 3.59%, Maturing December 26, 2014	987,946
	<b>NTelos, Inc.</b>	
1,215,750	Term Loan, 2.66%, Maturing August 24, 2011	1,091,895
	<b>Palm, Inc.</b>	
1,061,563	Term Loan, 3.91%, Maturing April 24, 2014	493,627
	<b>Stratos Global Corp.</b>	
1,198,500	Term Loan, 3.95%, Maturing February 13, 2012	1,030,710
	<b>Trilogy International Partners</b>	
1,225,000	Term Loan, 4.96%, Maturing June 29, 2012	520,625
	<b>Windstream Corp.</b>	
3,980,037	Term Loan, 2.59%, Maturing July 17, 2013	3,621,834
		<b>\$ 26,165,538</b>
<b>Utilities</b>	<b>1.6%</b>	
	<b>AEI Finance Holding, LLC</b>	
388,674	Revolving Loan, 3.41%, Maturing March 30, 2012	\$ 232,233
2,771,209	Term Loan, 4.46%, Maturing March 30, 2014	1,655,797





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<b>Principal Amount*</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Astoria Generating Co.</b>	
1,250,000	Term Loan Second Lien, 4.11%, Maturing August 23, 2013	\$ 900,000
	<b>BRSP, LLC</b>	
2,182,672	Term Loan, 5.55%, Maturing July 13, 2009	1,866,185
	<b>Calpine Corp.</b>	
1,179,090	DIP Loan, 4.34%, Maturing March 30, 2009	910,970
	<b>Electricinvest Holding Co.</b>	
GBP 540,000	Term Loan, 6.12%, Maturing October 24, 2012	537,037
EUR 536,193	Term Loan, 6.53%, Maturing October 24, 2012	471,139
	<b>Mirant North America, LLC</b>	
829,631	Term Loan, 2.16%, Maturing January 3, 2013	756,208
	<b>NRG Energy, Inc.</b>	
6,076,615	Term Loan, 2.66%, Maturing June 1, 2014	5,645,036
2,994,481	Term Loan, 2.96%, Maturing June 1, 2014	2,781,804
	<b>Pike Electric, Inc.</b>	
470,384	Term Loan, 1.88%, Maturing July 1, 2012	425,698
354,382	Term Loan, 1.88%, Maturing December 10, 2012	320,715
	<b>TXU Texas Competitive Electric Holdings Co., LLC</b>	
3,110,625	Term Loan, 3.91%, Maturing October 10, 2014	2,175,882
1,135,625	Term Loan, 4.75%, Maturing October 10, 2014	795,221
	<b>Vulcan Energy Corp.</b>	
1,412,275	Term Loan, 6.25%, Maturing July 23, 2010	1,207,495
		<b>\$ 20,681,420</b>
<b>Total Senior Floating-Rate Interests (identified cost \$1,093,623,051)</b>		<b>\$ 728,358,351</b>

**Corporate Bonds & Notes 40.7%**

<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Aerospace and Defense 0.2%</b>		
	<b>Alion Science and Technologies Corp.</b>	
\$ 1,500	10.25%, 2/1/15	\$ 600,000
	<b>Bombardier, Inc.</b>	
1,425	8.00%, 11/15/14 <sup>(6)</sup>	1,225,500
	<b>Hawker Beechcraft Acquisition</b>	
1,810	9.75%, 4/1/17	334,850
	<b>Transdigm, Inc.</b>	
280	7.75%, 7/15/14	253,400

1,250	<b>Vought Aircraft Industries, Inc., Sr. Notes</b> 8.00%, 7/15/11	768,750
		<b>\$ 3,182,500</b>

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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Automotive 1.1%</b>		
\$ 1,610	<b>Allison Transmission, Inc.</b> 11.00%, 11/1/15	\$ 901,600
3,590	<b>Altra Industrial Motion, Inc.</b> 9.00%, 12/1/11	3,482,300
1,100	<b>Commercial Vehicle Group, Inc., Sr. Notes</b> 8.00%, 7/1/13	500,500
5,965	<b>Ford Motor Credit Co., Sr. Notes</b> 5.70%, 1/15/10	5,054,663
6,073	<b>Tenneco Automotive, Inc., Series B</b> 10.25%, 7/15/13	4,038,545
1,085	<b>Tenneco, Inc., Sr. Notes</b> 8.125%, 11/15/15	379,750
990	<b>United Components, Inc., Sr. Sub. Notes</b> 9.375%, 6/15/13	311,850
		<b>\$ 14,669,208</b>
<b>Broadcast Radio and Television 0.1%</b>		
\$ 1,570	<b>Warner Music Group, Sr. Sub. Notes</b> 7.375%, 4/15/14	\$ 1,004,800
2,885	<b>XM Satellite Radio Holdings, Inc., Sr. Notes</b> 13.00%, 8/1/13 <sup>(6)</sup>	735,675
		<b>\$ 1,740,475</b>
<b>Brokers/Dealers/Investment Houses 0.1%</b>		
\$ 2,900	<b>Nuveen Investments, Inc., Sr. Notes</b> 10.50%, 11/15/15 <sup>(6)</sup>	\$ 812,000
		<b>\$ 812,000</b>
<b>Building and Development 0.5%</b>		
\$ 1,240	<b>Interline Brands, Inc., Sr. Sub. Notes</b> 8.125%, 6/15/14	\$ 998,200
2,645	<b>Nortek, Inc., Sr. Sub. Notes</b> 10.00%, 12/1/13	1,547,325
5,995	<b>Panolam Industries International, Sr. Sub. Notes</b> 10.75%, 10/1/13	2,427,975
495	<b>Ply Gem Industries, Inc., Sr. Notes</b> 11.75%, 6/15/13	277,200
1,640	<b>Texas Industries Inc., Sr. Notes</b> 7.25%, 7/15/13 <sup>(6)</sup>	1,246,400

**\$ 6,497,100**

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<b>Principal Amount</b> (000 s omitted)	<b>Security</b>	<b>Value</b>
<b>Business Equipment and Services 2.9%</b>		
	<b>Affinion Group, Inc.</b>	
\$ 1,065	10.125%, 10/15/13	\$ 836,025
2,560	11.50%, 10/15/15	1,676,800
	<b>Education Management, LLC, Sr. Notes</b>	
5,270	8.75%, 6/1/14	4,519,025
	<b>Education Management, LLC, Sr. Sub. Notes</b>	
7,270	10.25%, 6/1/16	6,070,450
	<b>First Data Corp.</b>	
205	9.875%, 9/24/15	115,825
	<b>MediMedia USA, Inc., Sr. Sub. Notes</b>	
2,415	11.375%, 11/15/14 <sup>(6)</sup>	1,581,825
	<b>Muzak, LLC/Muzak Finance, Sr. Notes</b>	
5,250	10.00%, 2/15/09 <sup>(4)</sup>	2,598,750
	<b>Rental Service Corp.</b>	
6,010	9.50%, 12/1/14	3,831,375
	<b>SunGard Data Systems, Inc., Sr. Notes</b>	
11,035	10.625%, 5/15/15 <sup>(6)</sup>	9,214,225
	<b>Ticketmaster, Sr. Notes</b>	
2,700	10.75%, 8/1/16 <sup>(6)</sup>	1,633,500
	<b>Travelport, LLC</b>	
5,025	9.875%, 9/1/14	2,010,000
	<b>West Corp.</b>	
6,330	9.50%, 10/15/14	4,336,050
		<b>\$ 38,423,850</b>
<b>Cable and Satellite Television 0.9%</b>		
	<b>Cablevision Systems Corp., Sr. Notes, Series B</b>	
\$ 810	8.00%, 4/15/12	\$ 785,700
	<b>CCO Holdings, LLC/CCO Capital Corp., Sr. Notes</b>	
3,420	8.75%, 11/15/13	2,513,700
	<b>Charter Communications, Inc., Sr. Notes</b>	
645	8.375%, 4/30/14 <sup>(6)</sup>	538,575
2,740	10.875%, 9/15/14 <sup>(6)</sup>	2,383,800
	<b>Kabel Deutschland GmbH</b>	
1,955	10.625%, 7/1/14	1,896,350
	<b>Mediacom Broadband Corp., Sr. Notes</b>	
1,720	8.50%, 10/15/15	1,487,800
	<b>National Cable PLC</b>	
540	8.75%, 4/15/14	461,700
	<b>National Cable PLC, Sr. Notes</b>	
2,755	9.125%, 8/15/16	2,327,975



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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Chemicals and Plastics 0.6%</b>		
	<b>CII Carbon, LLC</b>	
\$ 2,420	11.125%, 11/15/15 <sup>(6)</sup>	\$ 1,681,900
	<b>INEOS Group Holdings PLC</b>	
4,035	8.50%, 2/15/16 <sup>(6)</sup>	221,925
	<b>Nova Chemicals Corp., Sr. Notes, Variable Rate</b>	
2,145	5.72%, 11/15/13	579,150
	<b>Reichhold Industries, Inc., Sr. Notes</b>	
7,255	9.00%, 8/15/14 <sup>(6)</sup>	4,969,675
	<b>Solo Cup Co.</b>	
325	8.50%, 2/15/14	219,375
		<b>\$ 7,672,025</b>
<b>Clothing/Textiles 1.7%</b>		
	<b>Levi Strauss &amp; Co., Sr. Notes</b>	
\$ 9,435	9.75%, 1/15/15	\$ 7,819,256
410	8.875%, 4/1/16	317,750
	<b>Oxford Industries, Inc., Sr. Notes</b>	
8,275	8.875%, 6/1/11	6,247,625
	<b>Perry Ellis International, Inc., Sr. Sub. Notes</b>	
8,190	8.875%, 9/15/13	4,954,950
	<b>Phillips Van Heusen, Sr. Notes</b>	
1,610	8.125%, 5/1/13	1,465,100
	<b>Quiksilver, Inc.</b>	
3,060	6.875%, 4/15/15	1,694,475
		<b>\$ 22,499,156</b>
<b>Commercial Services 0.2%</b>		
	<b>Ceridian Corp., Sr. Notes</b>	
\$ 5,820	11.25%, 11/15/15	\$ 3,171,900
		<b>\$ 3,171,900</b>
<b>Conglomerates 0.2%</b>		
	<b>RBS Global &amp; Rexnord Corp.</b>	
\$ 1,705	11.75%, 8/1/16	\$ 1,116,775
1,905	8.875%, 9/1/16	1,343,025
		<b>\$ 2,459,800</b>
<b>Containers and Glass Products 0.5%</b>		

\$	3,220	<b>Intertape Polymer US, Inc., Sr. Sub. Notes</b> 8.50%, 8/1/14	\$ 2,129,225
	6,358	<b>Pliant Corp.</b> 11.625%, 6/15/09 <sup>(2)(4)</sup>	3,243,883

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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Smurfit-Stone Container Enterprises, Inc., Sr. Notes</b>	
\$ 4,425	8.00%, 3/15/17 <sup>(4)</sup>	\$ 486,750
	<b>Stone Container Corp., Sr. Notes</b>	
715	8.375%, 7/1/12 <sup>(4)</sup>	78,650
		<b>\$ 5,938,508</b>
<b>Ecological Services and Equipment 0.3%</b>		
	<b>Environmental Systems Products Holdings, Inc., Jr. Notes</b>	
\$ 149	0.00%, 3/31/15 <sup>(2)(5)</sup>	\$ 107,680
	<b>Waste Services, Inc., Sr. Sub. Notes</b>	
4,085	9.50%, 4/15/14	3,165,875
		<b>\$ 3,273,555</b>
<b>Electronics/Electrical 0.7%</b>		
	<b>Advanced Micro Devices, Inc., Sr. Notes</b>	
\$ 3,885	7.75%, 11/1/12	\$ 1,291,762
	<b>Amkor Technologies, Inc., Sr. Notes</b>	
580	7.125%, 3/15/11	416,875
665	7.75%, 5/15/13	388,194
3,595	9.25%, 6/1/16	2,013,200
	<b>Avago Technologies Finance</b>	
1,850	10.125%, 12/1/13	1,507,750
5,045	11.875%, 12/1/15	3,783,750
	<b>NXP BV/NXP Funding, LLC, Variable Rate</b>	
1,025	3.844%, 10/15/13	249,844
		<b>\$ 9,651,375</b>
<b>Equipment Leasing 0.3%</b>		
	<b>Hertz Corp.</b>	
\$ 330	8.875%, 1/1/14	\$ 216,975
6,095	10.50%, 1/1/16	3,207,494
		<b>\$ 3,424,469</b>
<b>Financial Intermediaries 0.8%</b>		
	<b>Ford Motor Credit Co.</b>	
\$ 4,410	7.375%, 10/28/09	\$ 3,953,358
	<b>Ford Motor Credit Co., Sr. Notes</b>	
5,535	7.875%, 6/15/10	4,573,299
180	9.875%, 8/10/11	133,906

2,060	<b>General Motors Acceptance Corp., Variable Rate</b> 3.399%, 5/15/09	1,928,675
		<b>\$ 10,589,238</b>

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<b>Principal Amount</b> (000 s omitted)	<b>Security</b>	<b>Value</b>
<b>Food Products 0.5%</b>		
\$ 5,680	<b>ASG Consolidated, LLC/ASG Finance, Inc., Sr. Disc. Notes</b> 11.50%, 11/1/11	\$ 4,913,200
2,385	<b>Dole Foods Co., Sr. Notes</b> 8.625%, 5/1/09	2,259,787
		<b>\$ 7,172,987</b>
<b>Food Service 0.8%</b>		
\$ 3,485	<b>Aramark Services, Inc.</b> 8.50%, 2/1/15	\$ 3,406,587
4,050	<b>El Pollo Loco, Inc.</b> 11.75%, 11/15/13	3,118,500
4,660	<b>NPC International, Inc.</b> 9.50%, 5/1/14	3,704,700
		<b>\$ 10,229,787</b>
<b>Food/Drug Retailers 1.0%</b>		
\$ 9,750	<b>General Nutrition Center, Sr. Notes, Variable Rate</b> 7.584%, 3/15/14 <sup>(2)</sup>	\$ 5,898,750
4,315	<b>General Nutrition Center, Sr. Sub. Notes</b> 10.75%, 3/15/15	3,042,075
6,560	<b>Rite Aid Corp.</b> 7.50%, 3/1/17	3,870,400
		<b>\$ 12,811,225</b>
<b>Forest Products 0.6%</b>		
\$ 1,450	<b>Georgia-Pacific Corp.</b> 9.50%, 12/1/11	\$ 1,421,000
1,445	<b>Jefferson Smurfit Corp., Sr. Notes</b> 8.25%, 10/1/12 <sup>(4)</sup>	166,175
820	7.50%, 6/1/13 <sup>(4)</sup>	102,500
10,345	<b>NewPage Corp.</b> 10.00%, 5/1/12	4,034,550
5,165	12.00%, 5/1/13	1,265,425
1,545	<b>NewPage Corp., Variable Rate</b> 9.443%, 5/1/12	533,025
		<b>\$ 7,522,675</b>
<b>Healthcare 3.6%</b>		
	<b>Accellent, Inc.</b>	

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\$	3,320	10.50%, 12/1/13	\$ 2,373,800
		<b>Advanced Medical Optics, Inc., Sr. Sub. Notes</b>	
	115	7.50%, 5/1/17	128,225
		<b>AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes</b>	
	4,270	10.00%, 2/15/15	4,312,700

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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Biomet, Inc.</b>	
\$ 9,715	11.625%, 10/15/17	\$ 9,083,525
	<b>DJO Finance, LLC/DJO Finance Corp.</b>	
4,220	10.875%, 11/15/14	3,143,900
	<b>Fresenius US Finance II, Inc., Sr. Notes</b>	
1,710	9.00%, 7/15/15	1,727,100
	<b>HCA, Inc.</b>	
4,559	8.75%, 9/1/10	4,502,012
322	7.875%, 2/1/11	306,705
2,385	9.125%, 11/15/14	2,295,562
2,180	9.25%, 11/15/16	2,087,350
	<b>MultiPlan Inc., Sr. Sub. Notes</b>	
4,860	10.375%, 4/15/16 <sup>(6)</sup>	3,766,500
	<b>National Mentor Holdings, Inc.</b>	
4,115	11.25%, 7/1/14	3,189,125
	<b>Res-Care, Inc., Sr. Notes</b>	
2,160	7.75%, 10/15/13	1,825,200
	<b>US Oncology, Inc.</b>	
3,065	9.00%, 8/15/12	2,865,775
5,350	10.75%, 8/15/14	4,841,750
	<b>Viant Holdings, Inc.</b>	
4,127	10.125%, 7/15/17	1,465,085
		<b>\$ 47,914,314</b>
	<b>Industrial Equipment 0.5%</b>	
	<b>CEVA Group, PLC, Sr. Notes</b>	
\$ 3,750	10.00%, 9/1/14 <sup>(6)</sup>	\$ 2,793,750
	<b>Chart Industries, Inc., Sr. Sub. Notes</b>	
2,170	9.125%, 10/15/15	1,725,150
	<b>ESCO Corp., Sr. Notes</b>	
1,595	8.625%, 12/15/13 <sup>(6)</sup>	1,252,075
	<b>ESCO Corp., Sr. Notes, Variable Rate</b>	
1,595	5.871%, 12/15/13 <sup>(6)</sup>	1,044,725
		<b>\$ 6,815,700</b>
	<b>Insurance 0.2%</b>	
	<b>Alliant Holdings I, Inc.</b>	
\$ 1,885	11.00%, 5/1/15 <sup>(6)</sup>	\$ 1,244,100
	<b>Hub International Holdings</b>	
1,750	9.00%, 12/15/14 <sup>(6)</sup>	1,190,000
	<b>U.S.I. Holdings Corp., Sr. Notes, Variable Rate</b>	

1,320

6.024%, 11/15/14<sup>(6)</sup>

633,600

**\$ 3,067,700**

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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Leisure Goods/Activities/Movies 2.5%</b>		
\$ 12,865	<b>AMC Entertainment, Inc.</b> 11.00%, 2/1/16	\$ 11,063,900
2,170	<b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.</b> 12.50%, 4/1/13 <sup>(4)(6)</sup>	13,563
3,975	<b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate</b> 0.00%, 4/1/12 <sup>(4)(6)</sup>	59,625
6,895	<b>Marquee Holdings, Inc., Sr. Disc. Notes</b> 9.505%, 8/15/14	4,481,750
1,270	<b>Royal Caribbean Cruises, Sr. Notes</b> 7.00%, 6/15/13	806,450
500	6.875%, 12/1/13	302,500
330	7.25%, 6/15/16	189,750
660	7.25%, 3/15/18	399,300
11,825	<b>Universal City Development Partners, Sr. Notes</b> 11.75%, 4/1/10	9,134,813
12,720	<b>Universal City Florida Holdings, Sr. Notes, Variable Rate</b> 7.943%, 5/1/10	6,296,400
		<b>\$ 32,748,051</b>
<b>Lodging and Casinos 3.0%</b>		
\$ 4,080	<b>Buffalo Thunder Development Authority</b> 9.375%, 12/15/14 <sup>(6)</sup>	\$ 387,600
4,025	<b>CCM Merger, Inc.</b> 8.00%, 8/1/13 <sup>(6)</sup>	1,710,625
3,080	<b>Chukchansi EDA, Sr. Notes, Variable Rate</b> 6.095%, 11/15/12 <sup>(6)</sup>	1,570,800
8,870	<b>Fontainebleau Las Vegas Casino, LLC</b> 11.00%, 6/15/15 <sup>(6)</sup>	1,020,050
1,970	<b>Galaxy Entertainment Finance</b> 9.875%, 12/15/12 <sup>(6)</sup>	1,034,250
1,260	<b>Galaxy Entertainment Finance, Variable Rate</b> 7.323%, 12/15/10 <sup>(6)</sup>	800,100
1,095	<b>Greektown Holdings, LLC, Sr. Notes</b> 10.75%, 12/1/13 <sup>(4)(6)</sup>	213,525
3,360	<b>Host Hotels and Resorts, LP, Sr. Notes</b> 6.75%, 6/1/16	2,704,800
2,620	<b>Indianapolis Downs, LLC &amp; Capital Corp., Sr. Notes</b> 11.00%, 11/1/12 <sup>(6)</sup>	1,414,800
5,575	<b>Inn of the Mountain Gods, Sr. Notes</b> 12.00%, 11/15/10	1,142,875





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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 1,540	<b>Majestic HoldCo, LLC</b> 12.50%, 10/15/11 <sup>(6)</sup>	\$ 15,400
370	<b>MGM Mirage, Inc.</b> 7.50%, 6/1/16	201,650
1,935	<b>Mohegan Tribal Gaming Authority, Sr. Sub. Notes</b> 8.00%, 4/1/12	1,180,350
3,265	7.125%, 8/15/14	1,828,400
3,425	6.875%, 2/15/15	1,849,500
5,115	<b>OED Corp./Diamond Jo, LLC</b> 8.75%, 4/15/12	3,708,375
6,035	<b>Park Place Entertainment</b> 7.875%, 3/15/10	3,409,775
355	<b>Pinnacle Entertainment, Inc., Sr. Sub. Notes</b> 8.25%, 3/15/12	326,600
2,620	7.50%, 6/15/15	1,912,600
1,101	<b>Pokagon Gaming Authority, Sr. Notes</b> 10.375%, 6/15/14 <sup>(6)</sup>	968,880
1,215	<b>San Pasqual Casino</b> 8.00%, 9/15/13 <sup>(6)</sup>	929,475
1,930	<b>Seminole Hard Rock Entertainment, Variable Rate</b> 4.496%, 3/15/14 <sup>(6)</sup>	926,400
615	<b>Trump Entertainment Resorts, Inc.</b> 8.50%, 6/1/15	93,788
3,405	<b>Tunica-Biloxi Gaming Authority, Sr. Notes</b> 9.00%, 11/15/15 <sup>(6)</sup>	2,604,825
5,702	<b>Waterford Gaming, LLC, Sr. Notes</b> 8.625%, 9/15/14 <sup>(6)</sup>	3,791,826
5,505	<b>Wynn Las Vegas, LLC</b> 6.625%, 12/1/14	4,039,294
		<b>\$ 39,786,563</b>
<b>Nonferrous Metals/Minerals 0.6%</b>		
\$ 5,440	<b>Aleris International, Inc., Sr. Notes</b> 9.00%, 12/15/14 <sup>(4)</sup>	\$ 353,600
8,090	<b>FMG Finance PTY, Ltd.</b> 10.625%, 9/1/16 <sup>(6)</sup>	5,298,950
3,390	<b>Freeport-McMoran Copper &amp; Gold, Inc., Sr. Notes</b> 8.375%, 4/1/17	2,817,588
		<b>\$ 8,470,138</b>



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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Oil and Gas 4.6%</b>		
\$ 3,280	<b>Allis-Chalmers Energy, Inc., Sr. Notes</b> 9.00%, 1/15/14	\$ 1,754,800
2,975	<b>Chesapeake Energy Corp.</b> 9.50%, 2/15/15	2,930,375
3,150	6.875%, 1/15/16	2,716,875
1,205	<b>Cimarex Energy Co., Sr. Notes</b> 7.125%, 5/1/17	1,048,350
2,200	<b>Clayton Williams Energy, Inc.</b> 7.75%, 8/1/13	1,386,000
2,360	<b>Compton Pet Finance Corp.</b> 7.625%, 12/1/13	932,200
520	<b>Denbury Resources, Inc., Sr. Sub. Notes</b> 7.50%, 12/15/15	434,200
2,305	<b>El Paso Corp., Sr. Notes</b> 9.625%, 5/15/12	2,181,851
1,730	<b>Encore Acquisition Co., Sr. Sub. Notes</b> 7.25%, 12/1/17	1,401,300
4,605	<b>Forbes Energy Services, Sr. Notes</b> 11.00%, 2/15/15	2,786,025
1,795	<b>OPTI Canada, Inc., Sr. Notes</b> 7.875%, 12/15/14	807,750
1,970	8.25%, 12/15/14	916,050
1,930	<b>Parker Drilling Co., Sr. Notes</b> 9.625%, 10/1/13	1,437,850
8,800	<b>Petrohawk Energy Corp.</b> 9.125%, 7/15/13	8,140,000
2,165	7.875%, 6/1/15 <sup>(6)</sup>	1,824,013
1,805	<b>Petroleum Development Corp., Sr. Notes</b> 12.00%, 2/15/18	1,137,150
430	<b>Petroplus Finance, Ltd.</b> 6.75%, 5/1/14 <sup>(6)</sup>	322,500
8,640	7.00%, 5/1/17 <sup>(6)</sup>	6,307,200
1,940	<b>Plains Exploration &amp; Production Co.</b> 7.00%, 3/15/17	1,632,025
335	<b>Quicksilver Resources, Inc.</b> 8.25%, 8/1/15	271,350
3,440	7.125%, 4/1/16	2,390,800
5,990	<b>SemGroup L.P., Sr. Notes</b> 8.75%, 11/15/15 <sup>(4)(6)</sup>	239,600



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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 660	<b>SESI, LLC, Sr. Notes</b> 6.875%, 6/1/14	\$ 534,600
5,000	<b>Sonat, Inc.</b> 7.625%, 7/15/11	4,962,500
6,280	<b>Stewart &amp; Stevenson, LLC, Sr. Notes</b> 10.00%, 7/15/14	3,987,800
595	<b>Tennessee Gas Pipeline Co.</b> 8.00%, 2/1/16 <sup>(6)</sup>	593,513
11,495	<b>United Refining Co., Sr. Notes</b> 10.50%, 8/15/12	7,529,225
1,170	<b>VeraSun Energy Corp.</b> 9.875%, 12/15/12	690,300
		<b>\$ 61,296,202</b>
<b>Publishing 1.2%</b>		
\$ 2,815	<b>Dex Media West/Finance, Series B</b> 9.875%, 8/15/13	\$ 823,388
925	<b>Harland Clarke Holdings</b> 9.50%, 5/15/15	411,625
3,085	<b>Laureate Education, Inc.</b> 10.00%, 8/15/15 <sup>(6)</sup>	2,036,100
2,437	10.25%, 8/15/15 <sup>(2)(6)</sup>	1,349,816
1,430	<b>Local Insight Regatta Holdings, Inc.</b> 11.00%, 12/1/17	364,650
9,260	<b>Nielsen Finance, LLC</b> 10.00%, 8/1/14	8,241,400
1,770	12.50%, (0.00% until 2011), 8/1/16	725,700
1,365	<b>Nielsen Finance, LLC, Sr. Notes</b> 11.625%, 2/1/14 <sup>(6)</sup>	1,259,213
7,275	<b>Reader s Digest Association, Inc. (The), Sr. Sub. Notes</b> 9.00%, 2/15/17	700,219
		<b>\$ 15,912,111</b>
<b>Radio and Television 0.1%</b>		
\$ 1,470	<b>Rainbow National Services, LLC, Sr. Sub. Debs.</b> 10.375%, 9/1/14 <sup>(6)</sup>	\$ 1,495,725
		<b>\$ 1,495,725</b>
<b>Rail Industries 0.7%</b>		
\$ 1,940	<b>American Railcar Industry, Sr. Notes</b> 7.50%, 3/1/14	\$ 1,358,000

<b>Kansas City Southern Mexico, Sr. Notes</b>		
880	9.375%, 5/1/12	842,600
2,530	7.625%, 12/1/13	2,137,850
1,055	7.375%, 6/1/14	912,575
4,000	8.00%, 6/1/15	3,620,000
		<b>\$ 8,871,025</b>

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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Retailers (Except Food and Drug) 3.3%</b>		
\$ 5,580	<b>Amscan Holdings, Inc., Sr. Sub. Notes</b> 8.75%, 5/1/14	\$ 3,348,000
14,070	<b>GameStop Corp.</b> 8.00%, 10/1/12	13,999,650
9,515	<b>Neiman Marcus Group, Inc.</b> 9.00%, 10/15/15	4,281,750
12,180	10.375%, 10/15/15	5,602,800
1,875	<b>Penny (JC) Co., Inc.</b> 8.00%, 3/1/10	1,870,389
115	<b>Sally Holdings, LLC</b> 9.25%, 11/15/14	106,375
9,235	<b>Sally Holdings, LLC, Sr. Notes</b> 10.50%, 11/15/16	7,665,050
1,195	<b>Staples, Inc.</b> 9.75%, 1/15/14	1,272,224
2,365	<b>Toys R Us</b> 7.375%, 10/15/18	851,400
9,165	<b>Yankee Acquisition Corp., Series B</b> 8.50%, 2/15/15	4,445,025
		<b>\$ 43,442,663</b>
<b>Steel 0.3%</b>		
\$ 4,905	<b>RathGibson, Inc., Sr. Notes</b> 11.25%, 2/15/14	\$ 1,103,625
3,805	<b>Steel Dynamics, Inc., Sr. Notes</b> 7.375%, 11/1/12	3,443,525
		<b>\$ 4,547,150</b>
<b>Telecommunications 3.8%</b>		
\$ 2,660	<b>Centennial Cellular Operating Co./Centennial Communication Corp., Sr. Notes</b> 10.125%, 6/15/13	\$ 2,759,750
4,765	<b>Crown Castle International Corp.</b> 9.00%, 1/15/15	4,633,963
3,585	<b>Digicel Group, Ltd., Sr. Notes</b> 9.25%, 9/1/12 <sup>(6)</sup>	3,172,725
483	8.875%, 1/15/15 <sup>(6)</sup>	357,420
13,953	9.125%, 1/15/15 <sup>(6)</sup>	9,627,570
11,840	<b>Intelsat Bermuda, Ltd.</b> 11.25%, 6/15/16	11,381,200
	<b>Intelsat Subsidiary Holdings Co., Ltd.</b>	

680

8.875%, 1/15/15<sup>(6)</sup>

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625,600

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<b>Principal Amount (000 \$ omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Nortel Networks, Ltd.</b>	
\$ 940	10.75%, 7/15/16 <sup>(4)</sup>	\$ 157,450
2,840	10.75%, 7/15/16 <sup>(4)(6)</sup>	475,700
	<b>Qwest Communications International, Inc.</b>	
5,120	7.50%, 2/15/14	4,403,200
	<b>Qwest Corp.</b>	
1,565	7.50%, 10/1/14	1,431,975
	<b>Qwest Corp., Sr. Notes</b>	
1,940	7.625%, 6/15/15	1,765,400
	<b>Qwest Corp., Sr. Notes, Variable Rate</b>	
1,000	5.246%, 6/15/13	860,000
	<b>Sprint Capital Corp.</b>	
585	6.875%, 11/15/28	332,640
	<b>Telesat Canada/Telesat LLC, Sr. Notes</b>	
5,000	12.50%, 11/1/17 <sup>(6)</sup>	3,375,000
	<b>Windstream Corp., Sr. Notes</b>	
2,085	8.125%, 8/1/13	2,064,150
2,600	8.625%, 8/1/16	2,574,000
		<b>\$ 49,997,743</b>
<b>Utilities 2.3%</b>		
	<b>AES Corp.</b>	
\$ 965	8.00%, 10/15/17	\$ 911,925
	<b>AES Corp., Sr. Notes</b>	
1,818	8.75%, 5/15/13 <sup>(6)</sup>	1,831,635
	<b>Edison Mission Energy, Sr. Notes</b>	
1,750	7.50%, 6/15/13	1,688,750
	<b>NGC Corp.</b>	
4,395	7.625%, 10/15/26	2,483,175
	<b>NRG Energy, Inc.</b>	
480	7.25%, 2/1/14	459,600
5,700	7.375%, 1/15/17	5,358,000
	<b>NRG Energy, Inc., Sr. Notes</b>	
1,325	7.375%, 2/1/16	1,265,375
	<b>Orion Power Holdings, Inc., Sr. Notes</b>	
11,360	12.00%, 5/1/10	11,644,000
	<b>Reliant Energy, Inc., Sr. Notes</b>	
350	7.625%, 6/15/14	287,875
	<b>Southwestern Energy Co.</b>	
4,755	7.50%, 2/1/18 <sup>(6)</sup>	4,517,250
		<b>\$ 30,447,585</b>

**Total Corporate Bonds & Notes**  
**(identified cost \$773,240,674)**

**\$ 538,950,103**

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**Table of Contents****Mortgage Pass-Throughs 53.2%****Principal****Amount****(000 s omitted)****Security****Value**

<b>Principal Amount</b> <b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Federal Home Loan Mortgage Corp.:</b>	
\$ 45,213	5.00%, with various maturities to 2019	\$ 46,572,661
11,854	5.50%, with various maturities to 2018	12,260,447
22,644	6.00%, with various maturities to 2026	23,596,122
41,846	6.50%, with various maturities to 2030	44,008,138
57,054	7.00%, with various maturities to 2031	60,304,351
575	7.13%, with maturity at 2023	622,123
32,686	7.50%, with various maturities to 2029	35,490,959
929	7.65%, with maturity at 2022	1,017,525
150	7.70%, with maturity at 2022	160,393
18,817	8.00%, with various maturities to 2030	20,746,016
560	8.25%, with maturity at 2020	621,594
1,583	8.30%, with maturity at 2020	1,759,746
13,971	8.50%, with various maturities to 2031	15,601,125
5	8.75%, with maturity at 2010	5,287
4,943	9.00%, with various maturities to 2031	5,558,562
4,269	9.50%, with various maturities to 2025	4,831,427
675	10.00%, with maturity at 2020	750,992
598	10.50%, with maturity at 2020	673,127
818	12.00%, with maturity at 2020	913,123
53	13.00%, with maturity at 2015	60,720
		<b>\$ 275,554,438</b>
	<b>Federal National Mortgage Assn:</b>	
\$ 6,268	4.44%, with maturity at 2036 <sup>(7)</sup>	\$ 6,282,231
30,148	4.50%, with various maturities to 2020	30,815,087
23,348	5.00%, with maturity at 2018	24,065,945
3,731	5.058%, with maturity at 2022 <sup>(7)</sup>	3,790,288
11,017	5.50%, with various maturities to 2028	11,334,389
16,603	6.00%, with various maturities to 2026	17,295,611
18,617	6.321%, with maturity at 2032 <sup>(7)</sup>	19,076,166
38,841	6.50%, with various maturities to 2031	40,988,636

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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 644	6.75%, with maturity at 2023	\$ 688,067
51,212	7.00%, with various maturities to 2031	54,282,615
15,869	7.50%, with various maturities to 2031	17,257,282
12,262	8.00%, with various maturities to 2031	13,514,995
71	8.25%, with maturity at 2018	78,222
2,832	8.378%, with maturity at 2027 <sup>(8)</sup>	3,180,680
14,449	8.50%, with various maturities to 2030	16,174,447
1,310	8.608%, with maturity at 2028 <sup>(8)</sup>	1,466,277
815	8.671%, with maturity at 2029 <sup>(8)</sup>	920,919
1,167	8.747%, with maturity at 2027 <sup>(8)</sup>	1,294,583
16,112	9.00%, with various maturities to 2027	18,140,006
343	9.149%, with maturity at 2024 <sup>(8)</sup>	368,445
5,381	9.50%, with various maturities to 2030	6,125,937
819	9.528%, with maturity at 2018 <sup>(8)</sup>	919,303
1,480	10.00%, with various maturities to 2020	1,664,232
1,315	10.163%, with maturity at 2025 <sup>(8)</sup>	1,477,536
1,383	10.438%, with maturity at 2019 <sup>(8)</sup>	1,535,850
1,310	10.50%, with maturity at 2021	1,476,708
528	11.50%, with maturity at 2016	589,024
30	12.50%, with maturity at 2011	31,896
		<b>\$ 294,835,377</b>
	<b>Government National Mortgage Assn:</b>	
\$ 4,233	6.00%, with maturity at 2024	\$ 4,421,033
23,295	6.50%, with maturity at 2024	24,755,982
9,253	7.00%, with various maturities to 2026	9,994,717
38,329	7.50%, with various maturities to 2032	41,970,564
24,856	8.00%, with various maturities to 2034	27,558,841
773	8.30%, with maturity at 2020	858,621
1,611	8.50%, with various maturities to 2022	1,793,353
7,796	9.00%, with various maturities to 2026	8,817,450
11,104	9.50%, with various maturities to 2026	12,688,397
701	10.00%, with maturity at 2019	790,504
		<b>\$ 133,649,462</b>
	<b>Total Mortgage Pass-Throughs (identified cost \$687,866,199)</b>	<b>\$ 704,039,277</b>



**Table of Contents****Collateralized Mortgage Obligations 12.2%**

**Principal  
Amount  
(000's  
Omitted)**

**Security****Value****Federal Home Loan Mortgage Corp.:**

\$ 2,086	Series 24, Class J, 6.25%, 11/25/23	\$ 2,166,399
2,498	Series 1497, Class K, 7.00%, 4/15/23	2,603,727
4,136	Series 1529, Class Z, 7.00%, 6/15/23	4,310,680
3,674	Series 1620, Class Z, 6.00%, 11/15/23	3,805,784
1,154	Series 1677, Class Z, 7.50%, 7/15/23	1,238,357
10,463	Series 1702, Class PZ, 6.50%, 3/15/24	10,886,298
197	Series 1720, Class PJ, 7.25%, 1/15/24	199,670
7,386	Series 2113, Class QG, 6.00%, 1/15/29	7,633,158
883	Series 2122, Class K, 6.00%, 2/15/29	916,768
599	Series 2130, Class K, 6.00%, 3/15/29	622,156
598	Series 2167, Class BZ, 7.00%, 6/15/29	629,926
4,462	Series 2182, Class ZB, 8.00%, 9/15/29	4,821,775
4,216	Series 2198, Class ZA, 8.50%, 11/15/29	4,671,271
14,115	Series 2245, Class A, 8.00%, 8/15/27	15,317,109

**\$ 59,823,078****Federal National Mortgage Assn:**

\$ 410	Series 1988-14, Class I, 9.20%, 6/25/18	\$ 450,865
371	Series 1989-1, Class D, 10.30%, 1/25/19	409,868
687	Series 1989-34, Class Y, 9.85%, 7/25/19	772,063
525	Series 1990-17, Class G, 9.00%, 2/25/20	578,035
262	Series 1990-27, Class Z, 9.00%, 3/25/20	289,693
253	Series 1990-29, Class J, 9.00%, 3/25/20	280,752
1,065	Series 1990-43, Class Z, 9.50%, 4/25/20	1,192,224
403	Series 1991-98, Class J, 8.00%, 8/25/21	438,105
3,218	Series 1992-77, Class ZA, 8.00%, 5/25/22	3,509,152
202	Series 1992-103, Class Z, 7.50%, 6/25/22	216,622
377	Series 1992-113, Class Z, 7.50%, 7/25/22	405,687
759	Series 1992-185, Class ZB, 7.00%, 10/25/22	803,048
1,872	Series 1993-16, Class Z, 7.50%, 2/25/23	2,014,464
1,447	Series 1993-22, Class PM, 7.40%, 2/25/23	1,550,331
2,275	Series 1993-25, Class J, 7.50%, 3/25/23	2,437,230
4,257	Series 1993-30, Class PZ, 7.50%, 3/25/23	4,559,419
5,192	Series 1993-42, Class ZQ, 6.75%, 4/25/23	5,444,963

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<b>Principal Amount (000's Omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 836	Series 1993-56, Class PZ, 7.00%, 5/25/23	\$ 886,682
951	Series 1993-156, Class ZB, 7.00%, 9/25/23	1,008,427
6,994	Series 1994-45, Class Z, 6.50%, 2/25/24	7,298,312
3,608	Series 1994-89, Class ZQ, 8.00%, 7/25/24	3,940,929
3,512	Series 1996-57, Class Z, 7.00%, 12/25/26	3,714,971
1,977	Series 1997-77, Class Z, 7.00%, 11/18/27	2,092,727
1,510	Series 1998-44, Class ZA, 6.50%, 7/20/28	1,571,422
753	Series 1999-45, Class ZG, 6.50%, 9/25/29	781,708
6,265	Series 2000-22, Class PN, 6.00%, 7/25/30	6,454,801
1,004	Series 2001-37, Class GA, 8.00%, 7/25/16	1,073,337
1,345	Series 2002-1, Class G, 7.00%, 7/25/23	1,422,454
634	Series G92-44, Class Z, 8.00%, 7/25/22	685,245
1,032	Series G92-44, Class ZQ, 8.00%, 7/25/22	1,115,004
1,452	Series G92-46, Class Z, 7.00%, 8/25/22	1,542,963
2,620	Series G92-60, Class Z, 7.00%, 10/25/22	2,765,898
26,299	Series G93-35, Class ZQ, 6.50%, 11/25/23	27,542,464
5,597	Series G93-40, Class H, 6.40%, 12/25/23	5,813,273
		<b>\$ 95,063,138</b>
	<b>Government National Mortgage Assn:</b>	
\$ 6,253	Series 2002-45, Class PG, 6.00%, 3/17/32	\$ 6,442,946
674	Series 2005-72, Class E, 12.00%, 11/16/15	781,415
		<b>\$ 7,224,361</b>
	<b>Total Collateralized Mortgage Obligations (identified cost \$160,101,046)</b>	<b>\$ 162,110,577</b>

**Asset Backed Securities 0.1%**

<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 565	Alzette European CLO SA, Series 2004-1A, Class E2, 9.83%, 12/15/20 <sup>(6)(9)</sup>	\$ 277,518
760	Avalon Capital Ltd. 3, Series 1A, Class D, 4.103%, 2/24/19 <sup>(6)(9)</sup>	103,132
1,000	Babson Ltd., Series 2005-1A, Class C1, 3.044%, 4/15/19 <sup>(6)(9)</sup>	103,200
1,000	Bryant Park CDO Ltd., Series 2005-1A, Class C, 3.144%, 1/15/19 <sup>(6)(9)</sup>	127,700
1,000	Carlyle High Yield Partners, Series 2004-6A, Class C, 4.74%, 8/11/16 <sup>(6)(9)</sup>	132,800
1,000	Centurion CDO 8 Ltd., Series 2005-8A, Class D, 7.693%, 3/8/17 <sup>(6)</sup>	164,800

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500	Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.893%, 7/17/19 <sup>(6)(9)</sup>	64,550
1,500	Dryden Leveraged Loan, Series 2004-6A, Class C1, 3.724%, 7/30/16 <sup>(6)(9)</sup>	192,750

**Total Asset Backed Securities  
(identified cost \$7,314,543)**

**\$ 1,166,450**



**Table of Contents****Common Stocks 0.4%**

<b>Shares</b>	<b>Security</b>	<b>Value</b>
<b>Cable and Satellite TV 0.0%</b>		
249	Time Warner Cable, Inc., Class A <sup>(10)</sup>	\$ 4,639
		<b>\$ 4,639</b>
<b>Containers and Glass Products 0.4%</b>		
142,857	Anchor Glass Container Corp. <sup>(5)</sup>	\$ 5,742,851
		<b>\$ 5,742,851</b>
<b>Ecological Services and Equipment 0.0%</b>		
2,484	Environmental Systems Products Holdings, Inc. <sup>(5)(10)(11)</sup>	\$ 0
		<b>\$ 0</b>
<b>Total Common Stocks</b>		
<b>(identified cost \$5,639,306)</b>		<b>\$ 5,747,490</b>

**Convertible Bonds 0.0%**

<b>Principal Amount</b>	<b>Security</b>	<b>Value</b>
<b>Oil and Gas 0.0%</b>		
800,000	Petroplus Finance, Ltd.	\$ 569,950
		\$ 569,950
<b>Total Convertible Bonds</b>		
<b>(identified cost \$579,812)</b>		<b>\$ 569,950</b>

**Convertible Preferred Stocks 0.1%**

<b>Shares</b>	<b>Security</b>	<b>Value</b>
<b>Cable and Satellite Television 0.0%</b>		
2,500,000	Adelphia, Inc., 13.00%	\$ 50,000
		\$ 50,000
<b>Oil and Gas 0.0%</b>		
9,691	Chesapeake Energy Corp., 4.50%	\$ 562,078
		\$ 562,078

<b>Telecommunications</b>	<b>0.0%</b>		
4,958		Crown Castle International Corp., 6.25% <sup>(2)</sup>	\$ 210,715
			\$ 210,715
<b>Total Convertible Preferred Stocks</b>			
<b>(identified cost \$1,176,061)</b>			<b>\$ 822,793</b>
<b>Preferred Stocks</b>	<b>0.1%</b>		
<b>Shares\Units</b>		<b>Security</b>	<b>Value</b>
<b>Ecological Services and Equipment</b>	<b>0.0%</b>		
1,138		Environmental Systems Products Holdings Inc., Series A <sup>(5)(10)(11)</sup>	\$ 26,140
			\$ 26,140
<b>Lodging and Casinos</b>	<b>0.1%</b>		
5,717		Fontainebleau Resorts LLC <sup>(2)(5)(11)</sup>	\$ 1,257,658
			\$ 1,257,658
<b>Total Preferred Stocks</b>			
<b>(identified cost \$5,736,545)</b>			<b>\$ 1,283,798</b>
<b>Miscellaneous</b>	<b>0.0%</b>		
<b>Shares</b>		<b>Security</b>	<b>Value</b>
<b>Cable and Satellite TV</b>	<b>0.0%</b>		
2,496,146		Adelphia Recovery Trust <sup>(10)</sup>	\$ 40,562
<b>Total Miscellaneous</b>			
<b>(identified cost \$2,237,499)</b>			<b>\$ 40,562</b>

**Table of Contents****Short-Term Investments 1.1%****Interest**

(000 s omitted)	Description	Value
\$ 14,327	Cash Management Portfolio, 0.23% <sup>(12)</sup>	\$ 14,327,446
<b>Total Short-Term Investments</b> (identified cost \$14,327,446)		<b>\$ 14,327,446</b>
<b>Total Investments 162.9%</b> (identified cost \$2,751,842,182)		<b>\$ 2,157,416,797</b>
<b>Less Unfunded Loan Commitments (0.2)%</b>		<b>\$ (2,517,995)</b>
<b>Net Investments 162.7%</b> (identified cost \$2,749,324,187)		<b>\$ 2,154,898,802</b>
<b>Other Assets, Less Liabilities (42.6)%</b>		<b>\$ (564,111,376)</b>
<b>Auction Preferred Shares Plus Cumulative Unpaid Dividends (20.1)%</b>		<b>\$ (266,639,739)</b>
<b>Net Assets Applicable to Common Shares 100.0%</b>		<b>\$ 1,324,147,687</b>

DIP - Debtor in Possession

REIT - Real Estate Investment Trust

EUR - Euro

GBP - British Pound Sterling

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

- (1) Senior floating-rate interests (Senior Loans) 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, Senior Loans 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) Represents a payment-in-kind security which may pay all or a portion of interest/dividends in additional par/shares.
- (3) Unfunded or partially unfunded loan commitments. The Fund may enter into certain credit agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower s discretion.
- (4) Defaulted security.
- (5) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (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 January 31, 2009, the aggregate value of the securities is \$101,784,674 or 7.7% of the Fund s net assets.
- (7) Adjustable rate mortgage.
- (8) Weighted average fixed-rate coupon that changes/updates monthly.
- (9) Variable rate security. The stated interest rate represents the rate in effect at January 31, 2009.
- (10) Non-income producing security.
- (11) Restricted security.
- (12) 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 January 31, 2009. Net income allocated from the Investment in Cash Management Portfolio for the fiscal year to date ended January 31, 2009 was \$313,877.

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A summary of financial instruments outstanding at January 31, 2009 is as follows:

**Forward Foreign Currency Exchange Contracts****Sales**

<b>Settlement Date</b>	<b>Deliver</b>	<b>In Exchange For</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
2/27/09	British Pound Sterling 13,926,159	United States Dollar 19,860,931	\$ (313,218)
2/27/09	Euro 44,643,360	United States Dollar 59,031,915	1,891,600
			<b>\$ 1,578,382</b>

At January 31, 2009, the Fund had sufficient cash and/or securities to cover commitments under these contracts. The cost and unrealized appreciation (depreciation) of investments of the Fund at January 31, 2009, as determined on a federal income tax basis, were as follows:

<b>Aggregate cost</b>	<b>\$ 2,772,012,341</b>
Gross unrealized appreciation	\$ 18,055,518
Gross unrealized depreciation	(635,169,057)
<b>Net unrealized depreciation</b>	<b>\$ (617,113,539)</b>

**Restricted Securities**

At January 31, 2009, the Fund owned the following securities (representing 0.1% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Fund 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.

<b>Description</b>	<b>Date of Acquisition</b>	<b>Shares/Units</b>	<b>Cost</b>	<b>Value</b>
<b>Common Stocks</b>				
Environmental Systems Products Holdings, Inc.	10/25/07	2,484	\$ 0 <sup>(1)</sup>	\$ 0
<b>Preferred Stocks</b>				
Environmental Systems Products Holdings Inc., Series A	10/25/07	1,138	19,915	26,140
Fontainebleau Resorts LLC	6/1/07	5,717	5,716,630	1,257,658
<b>Total Preferred Stocks</b>			<b>5,736,545</b>	<b>1,283,798</b>
<b>Total Restricted Securities</b>			<b>\$ 5,736,545</b>	<b>\$ 1,283,798</b>

(1) Less than \$0.50.

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The Fund adopted Financial Accounting Standards Board Statement of Financial Accounting Standards No. 157 (FAS 157), Fair Value Measurements, effective May 1, 2008. FAS 157 established a three-tier hierarchy to prioritize the assumptions, referred to as inputs, used in valuation techniques to measure fair value. The three-tier hierarchy of inputs is summarized in the three broad levels listed below.

Level 1 quoted prices in active markets for identical investments

Level 2 other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)

Level 3 significant unobservable inputs (including a fund's own assumptions in determining the fair value of investments)

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

At January 31, 2009, the inputs used in valuing the Fund's investments, which are carried at value, were as follows:

	<b>Valuation Inputs</b>	<b>Investments in Securities</b>	<b>Other Financial Instruments *</b>
Level 1	Quoted Prices	\$ 15,104,878	\$
	Other Significant Observable		
Level 2	Inputs	2,131,475,044	1,578,382
Level 3	Significant Unobservable Inputs	8,318,880	
<b>Total</b>		<b>\$ 2,154,898,802</b>	<b>\$ 1,578,382</b>

\* Other financial instruments are forward foreign currency exchange contracts not reflected in the Portfolio of Investments, which are valued at the unrealized appreciation (depreciation) on the instrument.

The following is a reconciliation of Level 3 assets for which significant unobservable inputs were used to determine fair value:

	<b>Investments in Securities</b>
Balance as of April 30, 2008	\$ 11,687,566
Realized gains (losses)	(154)
Change in net unrealized appreciation (depreciation)	(3,847,068)
Net purchases (sales)	495,350
Accrued discount (premium)	(6)
Net transfer to (from) Level 3	(16,808)
<b>Balance as of January 31, 2009</b>	<b>\$ 8,318,880</b>

Debt obligations, including listed securities and securities for which quotations are available, will normally be valued on the basis of reported trades or market quotations provided by independent pricing services, where in the services judgment, these prices are representative of the securities' market values. For debt securities where market quotations are not readily available, the pricing services will use various techniques that consider factors including, but not limited to, prices or yields of securities with similar characteristics, benchmark yields, broker/dealer quotes, issuer spreads, as well as industry and economic events. Credit default swaps are normally valued using valuations provided by pricing vendors. The pricing vendors employ electronic data processing techniques to determine the present value based on credit spread quotations obtained from broker/dealers and expected default recovery rates determined by the

pricing vendor using proprietary models. Investments for which valuations or market quotations are not readily available are valued at fair value using methods determined in good faith by or at the direction of the Trustees of the Fund in a manner that most fairly reflects the security's value, or the amount that the Fund might reasonably expect to receive for the security upon its current sale in the ordinary course. Each such determination is based on a consideration of all relevant factors, which are likely to vary from one pricing context to another. These factors may include, but are not limited to, the type of security, the existence of any contractual restrictions on the security's disposition, the price and extent of public trading in similar securities of the issuer or of comparable companies, quotations or relevant information obtained from broker-dealers or other market participants, information obtained from the issuer, analysts, and/or the appropriate stock exchange (for exchange-traded securities), an analysis of the company's financial condition, and an evaluation of the forces that influence the issuer and the market(s) in which the security is purchased and sold.

For additional information on the Fund's policy regarding the valuation of investments and other significant accounting policies, please refer to the Fund's most recent financial statements included in its semiannual or annual report to shareholders.



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**Item 2. Controls and Procedures**

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

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

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**Signatures**

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

Eaton Vance Limited Duration Income Fund

By: /s/ Payson F. Swaffield

Payson F. Swaffield  
President

Date: March 27, 2009

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/ Payson F. Swaffield

Payson F. Swaffield  
President

Date: March 27, 2009

By: /s/ Barbara E. Campbell

Barbara E. Campbell  
Treasurer

Date: March 27, 2009