

EATON VANCE SENIOR INCOME TRUST

Form N-Q

November 25, 2009

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

**Form N-Q**

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

**811-09013**

**Investment Company Act File Number**

**Eaton Vance Senior Income Trust**

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

June 30

Date of Fiscal Year End

September 30, 2009

Date of Reporting Period

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**Item 1. Schedule of Investments**

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Eaton Vance Senior Income Trust

as of September 30, 2009

**PORTFOLIO OF INVESTMENTS (Unaudited)**

Senior Floating-Rate Interests 141.5%

**Principal****Amount\*****(000 s omitted)**

	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Aerospace and Defense 3.1%</b>		
	<b>ACTS Aero Technical Support &amp; Service, Inc.</b>	
376	Term Loan, 0.00%, Maturing October 5, 2014 <sup>(2)</sup>	\$ 118,297
	<b>AWAS Capital, Inc.</b>	
882	Term Loan - Second Lien, 6.31%, Maturing March 22, 2013	516,152
	<b>DAE Aviation Holdings, Inc.</b>	
218	Term Loan, 4.24%, Maturing July 31, 2014	196,000
223	Term Loan, 4.24%, Maturing July 31, 2014	200,346
	<b>Evergreen International Aviation</b>	
595	Term Loan, 11.50%, Maturing October 31, 2011	464,080
	<b>Hawker Beechcraft Acquisition</b>	
1,509	Term Loan, 2.26%, Maturing March 26, 2014	1,159,550
89	Term Loan, 2.28%, Maturing March 26, 2014	68,613
	<b>Hexcel Corp.</b>	
469	Term Loan, 6.50%, Maturing May 21, 2014	471,094
	<b>IAP Worldwide Services, Inc.</b>	
477	Term Loan, 9.25%, Maturing December 30, 2012 <sup>(3)</sup>	392,121
	<b>Spirit AeroSystems, Inc.</b>	
615	Term Loan, 2.26%, Maturing December 31, 2011	598,847
	<b>TransDigm, Inc.</b>	
1,375	Term Loan, 2.29%, Maturing June 23, 2013	1,333,750
	<b>Vought Aircraft Industries, Inc.</b>	
472	Term Loan, 7.50%, Maturing December 17, 2011	473,663
215	Term Loan, 7.50%, Maturing December 22, 2011	213,736
	<b>Wesco Aircraft Hardware Corp.</b>	
973	Term Loan, 2.50%, Maturing September 29, 2013	910,503
		<b>\$ 7,116,752</b>
<b>Air Transport 1.0%</b>		
	<b>Airport Development and Investment, Ltd.</b>	
GBP 783	Term Loan - Second Lien, 5.05%, Maturing April 7, 2011	\$ 1,032,234
	<b>Delta Air Lines, Inc.</b>	
225	Term Loan, Maturing September 30, 2013 <sup>(4)</sup>	225,797
1,128	Term Loan - Second Lien, 3.50%, Maturing April 30, 2014	945,487
		<b>\$ 2,203,518</b>
<b>Automotive 5.1%</b>		

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	<b>Accuride Corp.</b>	
862	Term Loan, 10.00%, Maturing January 31, 2012	\$ 838,730
	<b>Adesa, Inc.</b>	
1,130	Term Loan, 2.50%, Maturing October 18, 2013	1,087,219
	<b>Allison Transmission, Inc.</b>	
550	Term Loan, 3.00%, Maturing September 30, 2014	482,095
	<b>Cooper Standard Automotive, Inc.</b>	
83	Revolving Loan, 6.75%, Maturing December 23, 2011	74,030
26	Term Loan, 2.50%, Maturing December 23, 2011	23,135
21	Term Loan, 7.00%, Maturing December 23, 2011	18,564
64	Term Loan, 7.00%, Maturing December 23, 2011	56,607
88	Term Loan, 7.00%, Maturing December 23, 2011	78,006
159	Term Loan, 7.00%, Maturing December 23, 2011	141,401
177	Term Loan, 7.00%, Maturing December 23, 2011	157,182
	<b>Dayco Products, LLC</b>	
939	Term Loan, 0.00%, Maturing June 21, 2011 <sup>(2)</sup>	441,288

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<b>Principal Amount*</b> <b>(000 \$ omitted)</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Federal-Mogul Corp.</b>	
1,761	Term Loan, 2.20%, Maturing December 27, 2014	\$ 1,352,886
591	Term Loan, 2.19%, Maturing December 27, 2015	454,068
	<b>Ford Motor Co.</b>	
1,417	Term Loan, 3.49%, Maturing December 15, 2013	1,262,980
	<b>Goodyear Tire &amp; Rubber Co.</b>	
2,300	Term Loan - Second Lien, 2.00%, Maturing April 30, 2010	2,155,429
	<b>HLI Operating Co., Inc.</b>	
106	DIP Loan, 26.00%, Maturing November 30, 2009 <sup>(3)</sup>	101,997
EUR 22	Term Loan, 8.25%, Maturing May 30, 2014	2,395
EUR 371	Term Loan, 11.50%, Maturing May 30, 2014	86,775
	<b>Keystone Automotive Operations, Inc.</b>	
448	Term Loan, 3.77%, Maturing January 12, 2012	268,933
	<b>LKQ Corp.</b>	
505	Term Loan, 2.25%, Maturing October 12, 2014	495,977
	<b>TriMas Corp.</b>	
127	Term Loan, 2.52%, Maturing August 2, 2011	113,432
532	Term Loan, 2.64%, Maturing August 2, 2013	476,791
	<b>TRW Automotive, Inc.</b>	
916	Term Loan, 6.25%, Maturing February 2, 2014	917,970
	<b>United Components, Inc.</b>	
590	Term Loan, 2.72%, Maturing June 30, 2010	547,366
		<b>\$ 11,635,256</b>
	<b>Beverage and Tobacco 0.1%</b>	
	<b>Culligan International Co.</b>	
EUR 500	Term Loan - Second Lien, 5.23%, Maturing May 31, 2013	\$ 235,965
		<b>\$ 235,965</b>
	<b>Brokers, Dealers and Investment Houses 0.4%</b>	
	<b>AmeriTrade Holding Corp.</b>	
1,025	Term Loan, 1.74%, Maturing December 31, 2012	\$ 1,008,117
		<b>\$ 1,008,117</b>
	<b>Building and Development 3.0%</b>	
	<b>AIMCO Properties, L.P.</b>	
1,333	Term Loan, 1.74%, Maturing March 23, 2011	\$ 1,275,869
	<b>Beacon Sales Acquisition, Inc.</b>	
357	Term Loan, 2.56%, Maturing September 30, 2013	338,882
	<b>Brickman Group Holdings, Inc.</b>	
774	Term Loan, 2.28%, Maturing January 23, 2014	728,559
	<b>Epco/Fantome, LLC</b>	

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	726	Term Loan, 2.87%, Maturing November 23, 2010 <b>Hovstone Holdings, LLC</b>	555,390
	335	Term Loan, 5.50%, Maturing October 15, 2009 <sup>(3)(5)</sup> <b>LNR Property Corp.</b>	134,819
	1,184	Term Loan, 3.76%, Maturing July 3, 2011 <b>Metroflag BP, LLC</b>	871,452
	300	Term Loan - Second Lien, 0.00%, Maturing October 2, 2009 <sup>(2)</sup> <b>Mueller Water Products, Inc.</b>	3,150
	573	Term Loan, 5.97%, Maturing May 24, 2014 <b>November 2005 Land Investors</b>	559,159
	152	Term Loan, 0.00%, Maturing May 9, 2011 <sup>(2)</sup> <b>Panolam Industries Holdings, Inc.</b>	51,823
	663	Term Loan, 5.00%, Maturing September 30, 2012 <b>Re/Max International, Inc.</b>	541,929
	453	Term Loan, 3.89%, Maturing December 17, 2012	444,148
	955	Term Loan, 7.89%, Maturing December 17, 2012 <b>Sanitec Europe OY</b>	940,733
EUR	387	Term Loan, 2.50%, Maturing June 25, 2016	326,633



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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>South Edge, LLC</b>	
422	Term Loan, 0.00%, Maturing October 31, 2009 <sup>(2)</sup>	\$ 129,726
		<b>\$ 6,902,272</b>
<b>Business Equipment and Services 10.3%</b>		
	<b>Activant Solutions, Inc.</b>	
796	Term Loan, 2.48%, Maturing May 1, 2013	\$ 740,180
	<b>Axiom Corp.</b>	
610	Term Loan, 2.32%, Maturing September 15, 2012	597,800
	<b>Affinion Group, Inc.</b>	
1,372	Term Loan, 2.75%, Maturing October 17, 2012	1,320,809
	<b>Allied Barton Security Service</b>	
495	Term Loan, 6.75%, Maturing February 21, 2015	500,952
	<b>Education Management, LLC</b>	
1,997	Term Loan, 2.06%, Maturing June 1, 2013	1,904,935
	<b>Info USA, Inc.</b>	
131	Term Loan, 2.29%, Maturing February 14, 2012	126,414
	<b>iPayment, Inc.</b>	
435	Term Loan, 2.27%, Maturing May 10, 2013	366,512
	<b>Kronos, Inc.</b>	
558	Term Loan, 2.28%, Maturing June 11, 2014	525,597
	<b>Mitchell International, Inc.</b>	
500	Term Loan - Second Lien, 5.56%, Maturing March 28, 2015	350,000
	<b>N.E.W. Holdings I, LLC</b>	
1,000	Term Loan, 2.75%, Maturing May 22, 2014	940,241
	<b>Protection One, Inc.</b>	
1,203	Term Loan, 2.50%, Maturing March 31, 2012	1,154,604
	<b>Quantum Corp.</b>	
117	Term Loan, 3.78%, Maturing July 12, 2014	105,338
	<b>Quintiles Transnational Corp.</b>	
900	Term Loan - Second Lien, 4.28%, Maturing March 31, 2014	859,500
	<b>Sabre, Inc.</b>	
2,642	Term Loan, 2.64%, Maturing September 30, 2014	2,335,846
	<b>Serena Software, Inc.</b>	
719	Term Loan, 2.32%, Maturing March 10, 2013	668,897
	<b>Sitel (Client Logic)</b>	
EUR 968	Term Loan, 5.94%, Maturing January 29, 2014	1,040,795
501	Term Loan, 5.95%, Maturing January 29, 2014	420,725
	<b>Solera Holdings, LLC</b>	
EUR 415	Term Loan, 2.50%, Maturing May 15, 2014	546,967
	<b>SunGard Data Systems, Inc.</b>	
1,860	Term Loan, 2.00%, Maturing February 11, 2013	1,753,400
1,922	Term Loan, 4.08%, Maturing February 28, 2016	1,872,499
	<b>TDS Investor Corp.</b>	

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EUR	527	Term Loan, 3.24%, Maturing August 23, 2013 <b>Transaction Network Services, Inc.</b>	685,539
	277	Term Loan, 9.50%, Maturing May 4, 2012 <b>Travelport, LLC</b>	281,141
	723	Term Loan, 2.76%, Maturing August 23, 2013	674,406
	145	Term Loan, 2.78%, Maturing August 23, 2013	135,320
	499	Term Loan, 10.50%, Maturing August 23, 2013 <b>Valassis Communications, Inc.</b>	508,725
	112	Term Loan, 2.04%, Maturing March 2, 2014	108,544
	570	Term Loan, 2.04%, Maturing March 2, 2014 <b>VWR International, Inc.</b>	551,020
	998	Term Loan, 2.75%, Maturing June 28, 2013 <b>West Corp.</b>	930,169
	724	Term Loan, 2.62%, Maturing October 24, 2013	685,584
	1,051	Term Loan, 4.12%, Maturing July 15, 2016	1,015,740
			<b>\$ 23,708,199</b>

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<b>Principal Amount*</b> (000 s omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Cable and Satellite Television 11.6%</b>		
	<b>Atlantic Broadband Finance, LLC</b>	
1,653	Term Loan, 6.75%, Maturing June 8, 2013	\$ 1,667,035
61	Term Loan, 2.54%, Maturing September 1, 2013	61,071
	<b>Bragg Communications, Inc.</b>	
1,176	Term Loan, 2.86%, Maturing August 31, 2014	1,155,420
	<b>Bresnan Broadband Holdings, LLC</b>	
1,496	Term Loan, 2.49%, Maturing March 29, 2014	1,445,128
650	Term Loan - Second Lien, 4.75%, Maturing March 29, 2014	614,250
	<b>Cequel Communications, LLC</b>	
2,099	Term Loan, 6.29%, Maturing May 5, 2014 <sup>(3)</sup>	2,046,382
875	Term Loan - Second Lien, 4.79%, Maturing May 5, 2014	823,959
	<b>Charter Communications Operating, Inc.</b>	
3,497	Term Loan, 6.25%, Maturing April 28, 2013	3,349,553
	<b>CSC Holdings, Inc.</b>	
1,990	Term Loan, 2.05%, Maturing March 29, 2013	1,914,144
	<b>CW Media Holdings, Inc.</b>	
319	Term Loan, 3.53%, Maturing February 15, 2015	281,394
	<b>Foxco Acquisition Sub., LLC</b>	
313	Term Loan, 7.25%, Maturing July 2, 2015	274,386
	<b>Insight Midwest Holdings, LLC</b>	
1,941	Term Loan, 2.26%, Maturing April 6, 2014	1,853,990
	<b>MCC Iowa, LLC</b>	
812	Term Loan, 2.00%, Maturing January 31, 2015	758,073
	<b>Mediacom Illinois, LLC</b>	
1,921	Term Loan, 1.75%, Maturing January 31, 2015	1,780,637
1,000	Term Loan, 5.50%, Maturing March 31, 2017	1,004,063
	<b>NTL Investment Holdings, Ltd.</b>	
GBP 294	Term Loan, 5.12%, Maturing September 3, 2012	451,097
	<b>ProSiebenSat.1 Media AG</b>	
EUR 578	Term Loan, 3.53%, Maturing March 2, 2015	501,400
EUR 11	Term Loan, 2.73%, Maturing June 26, 2015	13,205
EUR 273	Term Loan, 2.73%, Maturing June 26, 2015	325,397
EUR 578	Term Loan, 3.78%, Maturing March 2, 2016	501,400
EUR 194	Term Loan, 8.15%, Maturing March 2, 2017 <sup>(3)</sup>	61,187
EUR 271	Term Loan - Second Lien, 4.90%, Maturing September 2, 2016	115,785
	<b>UPC Broadband Holding B.V.</b>	
1,037	Term Loan, 2.01%, Maturing December 31, 2014	975,025
1,563	Term Loan, 3.76%, Maturing December 31, 2016	1,509,606
EUR 726	Term Loan, 4.24%, Maturing December 31, 2016	984,959
EUR 524	Term Loan, 4.49%, Maturing December 31, 2017	711,235
	<b>Virgin Media Investment Holdings, Ltd.</b>	
1,204	Term Loan, 4.00%, Maturing March 30, 2012	1,197,629
GBP 150	Term Loan, 5.31%, Maturing March 30, 2012	229,371

\$ 26,606,781

**Chemicals and Plastics 6.8%**

	<b>Ashland, Inc.</b>	
290	Term Loan, 7.65%, Maturing November 20, 2014	\$ 296,959
	<b>Brenntag Holding GmbH and Co. KG</b>	
786	Term Loan, 2.25%, Maturing December 23, 2013	752,545
192	Term Loan, 2.29%, Maturing December 23, 2013	183,744
600	Term Loan - Second Lien, 4.25%, Maturing December 23, 2015	540,000
	<b>Celanese Holdings, LLC</b>	
2,224	Term Loan, 2.35%, Maturing April 2, 2014	2,112,344
	<b>Georgia Gulf Corp.</b>	
348	Term Loan, 9.02%, Maturing October 3, 2013	344,511

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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Hexion Specialty Chemicals, Inc.</b>	
489	Term Loan, 2.56%, Maturing May 5, 2012	\$ 386,113
510	Term Loan, 2.56%, Maturing May 5, 2013	427,127
2,353	Term Loan, 2.88%, Maturing May 5, 2013	1,971,339
	<b>Huntsman International, LLC</b>	
1,000	Term Loan, 2.00%, Maturing August 16, 2012	926,125
1,000	Term Loan, 2.50%, Maturing June 30, 2016	930,938
	<b>INEOS Group</b>	
1,282	Term Loan, 7.50%, Maturing December 14, 2013	1,085,022
1,282	Term Loan, 8.00%, Maturing December 14, 2014	1,085,023
	<b>ISP Chemco, Inc.</b>	
1,369	Term Loan, 2.01%, Maturing June 4, 2014	1,294,943
	<b>Kranton Polymers, LLC</b>	
1,224	Term Loan, 2.63%, Maturing May 12, 2013	1,096,592
	<b>MacDermid, Inc.</b>	
EUR 362	Term Loan, 2.65%, Maturing April 12, 2014	403,556
	<b>Millenium Inorganic Chemicals</b>	
179	Term Loan, 2.53%, Maturing April 30, 2014	143,247
500	Term Loan - Second Lien, 6.03%, Maturing October 31, 2014	372,500
	<b>Rockwood Specialties Group, Inc.</b>	
1,221	Term Loan, 6.00%, Maturing May 15, 2014	1,236,276
		<b>\$ 15,588,904</b>
<b>Clothing/Textiles</b>	<b>0.9%</b>	
	<b>Hanesbrands, Inc.</b>	
508	Term Loan, 5.25%, Maturing September 5, 2013	\$ 510,925
450	Term Loan - Second Lien, 4.25%, Maturing March 5, 2014	433,125
	<b>St. John Knits International, Inc.</b>	
558	Term Loan, 9.25%, Maturing March 23, 2012	418,298
	<b>The William Carter Co.</b>	
722	Term Loan, 1.78%, Maturing July 14, 2012	709,380
		<b>\$ 2,071,728</b>
<b>Conglomerates</b>	<b>4.7%</b>	
	<b>Amsted Industries, Inc.</b>	
909	Term Loan, 2.48%, Maturing October 15, 2010	\$ 856,367
	<b>Blount, Inc.</b>	
249	Term Loan, 2.01%, Maturing August 9, 2010	237,679
	<b>Doncasters (Dunde HoldCo 4 Ltd.)</b>	
225	Term Loan, 2.75%, Maturing July 13, 2015	179,827
225	Term Loan, 3.25%, Maturing July 13, 2015	179,827
EUR 417	Term Loan - Second Lien, 4.95%, Maturing January 13, 2016	375,624
	<b>GenTek, Inc.</b>	

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265	Term Loan, 2.46%, Maturing February 25, 2011	261,805
	<b>Jarden Corp.</b>	
625	Term Loan, 2.03%, Maturing January 24, 2012	608,237
887	Term Loan, 2.03%, Maturing January 24, 2012	864,764
	<b>Johnson Diversey, Inc.</b>	
833	Term Loan, 2.48%, Maturing December 16, 2011	816,406
	<b>Manitowoc Company, Inc. (The)</b>	
1,643	Term Loan, 7.50%, Maturing August 21, 2014	1,574,855
	<b>Polymer Group, Inc.</b>	
1,045	Term Loan, 7.00%, Maturing November 22, 2014	1,047,901
	<b>RBS Global, Inc.</b>	
729	Term Loan, 2.50%, Maturing July 19, 2013	700,200
1,177	Term Loan, 2.93%, Maturing July 19, 2013	1,137,720
	<b>RGIS Holdings, LLC</b>	
104	Term Loan, 2.75%, Maturing April 30, 2014	92,738
2,078	Term Loan, 2.88%, Maturing April 30, 2014	1,854,769
		<b>\$ 10,788,719</b>

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

<b>(000 s omitted)</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Containers and Glass Products 3.8%</b>		
	<b>Berry Plastics Corp.</b>	
975	Term Loan, 2.30%, Maturing April 3, 2015	\$ 864,906
	<b>Consolidated Container Co.</b>	
500	Term Loan - Second Lien, 5.75%, Maturing September 28, 2014	408,125
	<b>Crown Americas, Inc.</b>	
340	Term Loan, 1.99%, Maturing November 15, 2012	334,973
	<b>Graham Packaging Holdings Co.</b>	
1,066	Term Loan, 2.55%, Maturing October 7, 2011	1,044,152
659	Term Loan, 6.75%, Maturing April 5, 2014	660,059
	<b>Graphic Packaging International, Inc.</b>	
416	Term Loan, 2.53%, Maturing May 16, 2014	401,121
493	Term Loan, 3.27%, Maturing May 16, 2014	479,880
	<b>JSG Acquisitions</b>	
990	Term Loan, 3.92%, Maturing December 31, 2013	959,681
990	Term Loan, 4.17%, Maturing December 13, 2014	959,681
	<b>Owens-Brockway Glass Container</b>	
838	Term Loan, 1.75%, Maturing June 14, 2013	821,894
	<b>Smurfit-Stone Container Corp.</b>	
843	Revolving Loan, 2.84%, Maturing July 28, 2010	817,877
280	Revolving Loan, 3.06%, Maturing July 28, 2010	271,265
110	Term Loan, 2.57%, Maturing November 1, 2011	105,915
193	Term Loan, 2.57%, Maturing November 1, 2011	185,858
363	Term Loan, 2.57%, Maturing November 1, 2011	350,312
169	Term Loan, 4.50%, Maturing November 1, 2011	163,316
		<b>\$ 8,829,015</b>
<b>Cosmetics/Toiletries 0.5%</b>		
	<b>American Safety Razor Co.</b>	
400	Term Loan - Second Lien, 6.54%, Maturing July 31, 2014	\$ 323,000
	<b>KIK Custom Products, Inc.</b>	
525	Term Loan - Second Lien, 5.25%, Maturing November 30, 2014	253,312
	<b>Prestige Brands, Inc.</b>	
538	Term Loan, 2.57%, Maturing April 7, 2011	530,246
		<b>\$ 1,106,558</b>
<b>Drugs 0.3%</b>		
	<b>Graceway Pharmaceuticals, LLC</b>	
396	Term Loan, 3.00%, Maturing May 3, 2012	\$ 317,100
150	Term Loan, 8.50%, Maturing November 3, 2013	37,500
500	Term Loan - Second Lien, 6.75%, Maturing May 3, 2013	186,250
	<b>Pharmaceutical Holdings Corp.</b>	
176	Term Loan, 3.50%, Maturing January 30, 2012	165,836

			<b>\$ 706,686</b>
<b>Ecological Services and Equipment 1.2%</b>			
		<b>Blue Waste B.V. (AVR Acquisition)</b>	
EUR	500	Term Loan, 2.69%, Maturing April 1, 2015	\$ 690,060
		<b>Kemble Water Structure, Ltd.</b>	
GBP	1,250	Term Loan - Second Lien, 4.49%, Maturing October 13, 2013	1,475,793
		<b>Sensus Metering Systems, Inc.</b>	
	628	Term Loan, 7.00%, Maturing June 3, 2013	630,172
			<b>\$ 2,796,025</b>
<b>Electronics/Electrical 4.5%</b>			
		<b>Aspect Software, Inc.</b>	
	706	Term Loan, 3.31%, Maturing July 11, 2011	\$ 645,654
	950	Term Loan - Second Lien, 7.38%, Maturing July 11, 2013	719,625
		<b>FCI International S.A.S.</b>	
	110	Term Loan, 3.41%, Maturing November 1, 2013	97,092
	110	Term Loan, 3.41%, Maturing November 1, 2013	97,092



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

<b>(000 s omitted)</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
114	Term Loan, 3.41%, Maturing November 1, 2013	\$ 100,852
114	Term Loan, 3.41%, Maturing November 1, 2013	100,852
	<b>Freescale Semiconductor, Inc.</b>	
995	Term Loan, 2.01%, Maturing December 1, 2013	801,631
	<b>Infor Enterprise Solutions Holdings</b>	
492	Term Loan, 3.00%, Maturing July 28, 2012	443,199
381	Term Loan, 4.00%, Maturing July 28, 2012	349,904
731	Term Loan, 4.00%, Maturing July 28, 2012	670,650
250	Term Loan, 5.75%, Maturing March 2, 2014	164,375
92	Term Loan - Second Lien, 6.50%, Maturing March 2, 2014	57,292
158	Term Loan - Second Lien, 6.50%, Maturing March 2, 2014	106,083
	<b>Network Solutions, LLC</b>	
341	Term Loan, 2.78%, Maturing March 7, 2014	303,265
	<b>Open Solutions, Inc.</b>	
1,170	Term Loan, 2.63%, Maturing January 23, 2014	964,936
	<b>Sensata Technologies Finance Co.</b>	
1,836	Term Loan, 2.25%, Maturing April 27, 2013	1,577,847
	<b>Spectrum Brands, Inc.</b>	
134	Term Loan, 8.00%, Maturing March 30, 2013	128,163
1,609	Term Loan, 8.00%, Maturing March 30, 2013	1,538,303
	<b>SS&amp;C Technologies, Inc.</b>	
719	Term Loan, 2.28%, Maturing November 23, 2012	690,173
	<b>VeriFone, Inc.</b>	
373	Term Loan, 3.00%, Maturing October 31, 2013	356,513
	<b>Vertafore, Inc.</b>	
481	Term Loan, 5.50%, Maturing July 31, 2014	458,490
		<b>\$ 10,371,991</b>
	<b>Equipment Leasing 0.4%</b>	
	<b>Hertz Corp.</b>	
812	Term Loan, 2.00%, Maturing December 21, 2012	\$ 767,649
88	Term Loan, 2.04%, Maturing December 21, 2012	83,398
		<b>\$ 851,047</b>
	<b>Farming/Agriculture 0.4%</b>	
	<b>Central Garden &amp; Pet Co.</b>	
1,004	Term Loan, 1.75%, Maturing February 28, 2014	\$ 960,919
		<b>\$ 960,919</b>
	<b>Financial Intermediaries 2.4%</b>	
	<b>Citco III, Ltd.</b>	
1,459	Term Loan, 2.85%, Maturing June 30, 2014	\$ 1,251,008

		<b>Grosvenor Capital Management</b>	
	1,186	Term Loan, 2.26%, Maturing December 5, 2013	1,073,470
		<b>Jupiter Asset Management Group</b>	
GBP	213	Term Loan, 2.74%, Maturing June 30, 2015	296,829
		<b>LPL Holdings, Inc.</b>	
	1,882	Term Loan, 2.01%, Maturing December 18, 2014	1,786,983
		<b>Nuveen Investments, Inc.</b>	
	721	Term Loan, 3.39%, Maturing November 2, 2014	626,430
		<b>Oxford Acquisition III, Ltd.</b>	
	449	Term Loan, 2.50%, Maturing May 24, 2014	330,174
		<b>RJO Holdings Corp. (RJ O Brien)</b>	
	237	Term Loan, 3.25%, Maturing July 31, 2014	116,175
			<b>\$ 5,481,069</b>
<b>Food Products</b>	<b>4.7%</b>		
		<b>Acosta, Inc.</b>	
	1,597	Term Loan, 2.50%, Maturing July 28, 2013	\$ 1,528,238
		<b>Advantage Sales &amp; Marketing, Inc.</b>	
	1,597	Term Loan, 2.25%, Maturing March 29, 2013	1,527,954

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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Dean Foods Co.</b>	
814	Term Loan, 1.66%, Maturing April 2, 2014	\$ 766,849
	<b>Michael Foods, Inc.</b>	
936	Term Loan, 6.50%, Maturing April 30, 2014	949,007
	<b>Pinnacle Foods Finance, LLC</b>	
2,984	Term Loan, 3.01%, Maturing April 2, 2014	2,817,812
	<b>Provimi Group SA</b>	
120	Term Loan, 2.50%, Maturing June 28, 2015	110,870
147	Term Loan, 2.50%, Maturing June 28, 2015	136,438
EUR 155	Term Loan, 2.69%, Maturing June 28, 2015	209,846
EUR 256	Term Loan, 2.69%, Maturing June 28, 2015	347,062
EUR 267	Term Loan, 2.69%, Maturing June 28, 2015	361,644
EUR 344	Term Loan, 2.69%, Maturing June 28, 2015	466,357
EUR 19	Term Loan - Second Lien, 4.69%, Maturing June 28, 2015	16,986
EUR 558	Term Loan - Second Lien, 2.23%, Maturing December 28, 2016 <sup>(6)</sup>	489,891
119	Term Loan - Second Lien, 4.50%, Maturing December 28, 2016	71,154
	<b>Reddy Ice Group, Inc.</b>	
1,055	Term Loan, 1.99%, Maturing August 9, 2012	920,488
		<b>\$ 10,720,596</b>
<b>Food Service 3.3%</b>		
	<b>AFC Enterprises, Inc.</b>	
161	Term Loan, 7.00%, Maturing May 11, 2011	\$ 161,934
	<b>Aramark Corp.</b>	
2,781	Term Loan, 2.16%, Maturing January 26, 2014	2,598,599
184	Term Loan, 3.75%, Maturing January 26, 2014	171,492
GBP 486	Term Loan, 2.67%, Maturing January 27, 2014	724,647
	<b>Buffets, Inc.</b>	
56	Term Loan, 7.53%, Maturing November 1, 2013 <sup>(3)</sup>	40,904
276	Term Loan - Second Lien, 19.12%, Maturing November 1, 2013 <sup>(3)</sup>	200,163
	<b>CBRL Group, Inc.</b>	
890	Term Loan, 1.97%, Maturing April 27, 2013	862,595
	<b>Denny's, Inc.</b>	
65	Term Loan, 2.04%, Maturing March 31, 2012	62,160
187	Term Loan, 2.91%, Maturing March 31, 2012	179,176
	<b>Maine Beverage Co., LLC</b>	
235	Term Loan, 2.35%, Maturing June 30, 2010	217,829
	<b>NPC International, Inc.</b>	
184	Term Loan, 2.13%, Maturing May 3, 2013	172,804
	<b>OSI Restaurant Partners, LLC</b>	
148	Term Loan, 2.93%, Maturing May 9, 2013	126,220
1,691	Term Loan, 2.56%, Maturing May 9, 2014	1,444,675
	<b>QCE Finance, LLC</b>	
486	Term Loan, 2.56%, Maturing May 5, 2013	363,623

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500	Term Loan - Second Lien, 6.03%, Maturing November 5, 2013	223,333
	<b>Sagittarius Restaurants, LLC</b>	
176	Term Loan, 9.75%, Maturing March 29, 2013	156,143
		<b>\$ 7,706,297</b>
<b>Food/Drug Retailers 3.8%</b>		
	<b>General Nutrition Centers, Inc.</b>	
2,819	Term Loan, 2.67%, Maturing September 16, 2013	\$ 2,612,640
	<b>Iceland Foods Group, Ltd.</b>	
GBP 553	Term Loan, 9.28%, Maturing May 2, 2016 <sup>(3)</sup>	881,099
	<b>Pantry, Inc. (The)</b>	
119	Term Loan, 1.75%, Maturing May 15, 2014	112,461
415	Term Loan, 1.75%, Maturing May 15, 2014	390,616
	<b>Rite Aid Corp.</b>	
3,065	Term Loan, 2.00%, Maturing June 1, 2014	2,689,920
545	Term Loan, 6.00%, Maturing June 4, 2014	519,725
500	Term Loan, 9.50%, Maturing June 4, 2014	522,083

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

<b>(000 \$ omitted)</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Roundy's Supermarkets, Inc.</b>	
995	Term Loan, 3.00%, Maturing November 3, 2011	\$ 976,646
		<b>\$ 8,705,190</b>
<b>Forest Products</b>	<b>2.7%</b>	
	<b>Appleton Papers, Inc.</b>	
709	Term Loan, 6.63%, Maturing June 5, 2014	\$ 630,732
	<b>Georgia-Pacific Corp.</b>	
4,302	Term Loan, 2.32%, Maturing December 20, 2012	4,151,018
511	Term Loan, 3.59%, Maturing December 23, 2014	509,728
	<b>Xerium Technologies, Inc.</b>	
1,280	Term Loan, 5.78%, Maturing May 18, 2012	934,182
		<b>\$ 6,225,660</b>
<b>Healthcare</b>	<b>15.0%</b>	
	<b>Accellent, Inc.</b>	
897	Term Loan, 2.87%, Maturing November 22, 2012	\$ 845,249
	<b>Alliance Imaging, Inc.</b>	
1,086	Term Loan, 2.96%, Maturing December 29, 2011	1,056,259
	<b>American Medical Systems</b>	
442	Term Loan, 2.50%, Maturing July 20, 2012	428,329
	<b>AMN Healthcare, Inc.</b>	
102	Term Loan, 2.03%, Maturing November 2, 2011	96,744
	<b>Biomet, Inc.</b>	
1,997	Term Loan, 3.28%, Maturing December 26, 2014	1,929,834
	<b>Bright Horizons Family Solutions, Inc.</b>	
470	Term Loan, 6.25%, Maturing May 15, 2015	466,135
	<b>Cardinal Health 409, Inc.</b>	
1,299	Term Loan, 2.50%, Maturing April 10, 2014	1,147,561
	<b>Carestream Health, Inc.</b>	
1,258	Term Loan, 2.25%, Maturing April 30, 2013	1,182,306
500	Term Loan - Second Lien, 5.50%, Maturing October 30, 2013	407,500
	<b>Carl Zeiss Vision Holding GmbH</b>	
630	Term Loan, 2.75%, Maturing March 23, 2015	402,150
	<b>Community Health Systems, Inc.</b>	
243	Term Loan, 2.50%, Maturing July 25, 2014	228,559
4,757	Term Loan, 2.61%, Maturing July 25, 2014	4,480,191
	<b>Concentra, Inc.</b>	
363	Term Loan - Second Lien, 6.54%, Maturing June 25, 2015 <sup>(3)</sup>	299,873
	<b>ConMed Corp.</b>	
252	Term Loan, 1.75%, Maturing April 13, 2013	234,050
	<b>CRC Health Corp.</b>	
241	Term Loan, 2.53%, Maturing February 6, 2013	211,730

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267	Term Loan, 2.53%, Maturing February 6, 2013 <b>DaVita, Inc.</b>	234,073
715	Term Loan, 1.81%, Maturing October 5, 2012 <b>DJO Finance, LLC</b>	692,780
442	Term Loan, 3.26%, Maturing May 15, 2014 <b>Fenwal, Inc.</b>	427,203
500	Term Loan - Second Lien, 5.62%, Maturing August 28, 2014 <b>Hanger Orthopedic Group, Inc.</b>	423,750
387	Term Loan, 2.25%, Maturing May 30, 2013 <b>HCA, Inc.</b>	368,136
3,706	Term Loan, 2.53%, Maturing November 18, 2013 <b>Health Management Association, Inc.</b>	3,502,857
2,418	Term Loan, 2.03%, Maturing February 28, 2014 <b>HealthSouth Corp.</b>	2,277,041
1,447	Term Loan, 2.55%, Maturing March 10, 2013	1,396,648

**Table of Contents****Principal  
Amount\*****(000 s omitted)**

	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Iasis Healthcare, LLC</b>	
41	Term Loan, 2.25%, Maturing March 14, 2014	\$ 39,088
153	Term Loan, 2.25%, Maturing March 14, 2014	144,747
442	Term Loan, 2.25%, Maturing March 14, 2014	418,264
	<b>Ikaria Acquisition, Inc.</b>	
262	Term Loan, 2.64%, Maturing March 28, 2013	241,668
	<b>IM U.S. Holdings, LLC</b>	
350	Term Loan - Second Lien, 4.50%, Maturing June 26, 2015	341,250
	<b>Invacare Corp.</b>	
110	Term Loan, 2.50%, Maturing February 12, 2013	105,050
	<b>inVentiv Health, Inc.</b>	
461	Term Loan, 2.04%, Maturing July 6, 2014	433,748
	<b>LifePoint Hospitals, Inc.</b>	
1,086	Term Loan, 2.02%, Maturing April 15, 2012	1,059,500
	<b>MultiPlan Merger Corp.</b>	
292	Term Loan, 2.75%, Maturing April 12, 2013	276,482
647	Term Loan, 2.75%, Maturing April 12, 2013	613,033
	<b>Mylan, Inc.</b>	
2,315	Term Loan, 3.55%, Maturing October 2, 2014	2,259,730
	<b>National Mentor Holdings, Inc.</b>	
548	Term Loan, 2.29%, Maturing June 29, 2013	493,535
34	Term Loan, 2.44%, Maturing June 29, 2013	30,261
	<b>National Renal Institutes, Inc.</b>	
445	Term Loan, 5.31%, Maturing March 31, 2013 <sup>(3)</sup>	352,826
	<b>Physiotherapy Associates, Inc.</b>	
396	Term Loan, 7.50%, Maturing June 27, 2013	285,121
	<b>RadNet Management, Inc.</b>	
293	Term Loan, 4.51%, Maturing November 15, 2012	280,803
350	Term Loan, 9.32%, Maturing November 15, 2013	324,188
	<b>ReAble Therapeutics Finance, LLC</b>	
866	Term Loan, 2.29%, Maturing November 16, 2013	834,602
	<b>Renal Advantage, Inc.</b>	
1	Term Loan, 2.79%, Maturing October 5, 2012	454
	<b>Select Medical Holdings Corp.</b>	
1,223	Term Loan, 4.16%, Maturing August 5, 2014	1,214,044
	<b>Sunrise Medical Holdings, Inc.</b>	
211	Term Loan, 8.25%, Maturing May 13, 2010	127,585
	<b>Vanguard Health Holding Co., LLC</b>	
1,585	Term Loan, 2.50%, Maturing September 23, 2011	1,554,038
	<b>Viant Holdings, Inc.</b>	
289	Term Loan, 2.54%, Maturing June 25, 2014	283,038
		<b>\$ 34,452,013</b>

**Home Furnishings 1.6%**

	<b>Hunter Fan Co.</b>	
223	Term Loan, 2.76%, Maturing April 16, 2014	\$ 177,631
	<b>Interline Brands, Inc.</b>	
157	Term Loan, 2.00%, Maturing June 23, 2013	144,008
501	Term Loan, 2.04%, Maturing June 23, 2013	459,403
	<b>National Bedding Co., LLC</b>	
975	Term Loan, 2.26%, Maturing August 31, 2011	884,000
350	Term Loan - Second Lien, 5.25%, Maturing August 31, 2012	244,125
	<b>Oreck Corp.</b>	
666	Term Loan, 0.00%, Maturing February 2, 2012 <sup>(2)(5)</sup>	239,251
	<b>Simmons Co.</b>	
1,495	Term Loan, 10.50%, Maturing December 19, 2011	1,475,902
545	Term Loan, 7.35%, Maturing February 15, 2012 <sup>(3)</sup>	16,355
		<b>\$ 3,640,675</b>



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

<b>(000 s omitted)</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
<b>Industrial Equipment</b>	<b>3.3%</b>	
	<b>Brand Energy and Infrastructure Services, Inc.</b>	
488	Term Loan, 2.32%, Maturing February 7, 2014	\$ 443,625
417	Term Loan, 3.68%, Maturing February 7, 2014	389,948
	<b>CEVA Group PLC U.S.</b>	
547	Term Loan, 3.25%, Maturing January 4, 2014	459,396
66	Term Loan, 3.28%, Maturing January 4, 2014	54,057
	<b>EPD Holdings (Goodyear Engineering Products)</b>	
40	Term Loan, 2.50%, Maturing July 13, 2014	30,572
278	Term Loan, 2.50%, Maturing July 13, 2014	212,913
425	Term Loan - Second Lien, 5.99%, Maturing July 13, 2015	251,813
	<b>Generac Acquisition Corp.</b>	
678	Term Loan, 2.76%, Maturing November 7, 2013	588,460
500	Term Loan - Second Lien, 6.26%, Maturing April 7, 2014	388,750
	<b>Gleason Corp.</b>	
84	Term Loan, 2.17%, Maturing June 30, 2013	81,385
306	Term Loan, 2.17%, Maturing June 30, 2013	296,881
	<b>Jason, Inc.</b>	
265	Term Loan, 5.03%, Maturing April 30, 2010	145,752
	<b>John Maneely Co.</b>	
1,400	Term Loan, 3.61%, Maturing December 8, 2013	1,143,244
	<b>LN Acquisitions Corp.</b>	
127	Term Loan, 2.83%, Maturing July 11, 2014	115,488
338	Term Loan, 2.98%, Maturing July 11, 2014	307,967
	<b>Polypore, Inc.</b>	
1,593	Term Loan, 2.52%, Maturing July 3, 2014	1,494,959
	<b>Sequa Corp.</b>	
397	Term Loan, 3.84%, Maturing November 30, 2014	346,036
	<b>TFS Acquisition Corp.</b>	
1,103	Term Loan, 14.00%, Maturing August 11, 2013	738,834
		<b>\$ 7,490,080</b>
<b>Insurance</b>	<b>3.2%</b>	
	<b>AmWINS Group, Inc.</b>	
500	Term Loan - Second Lien, 5.79%, Maturing June 8, 2014	\$ 300,000
	<b>Applied Systems, Inc.</b>	
1,658	Term Loan, 2.75%, Maturing September 26, 2013	1,587,160
	<b>CCC Information Services Group, Inc.</b>	
307	Term Loan, 2.50%, Maturing February 10, 2013	298,900
	<b>Conseco, Inc.</b>	
1,851	Term Loan, 6.50%, Maturing October 10, 2013	1,462,096
	<b>Crawford &amp; Company</b>	
647	Term Loan, 3.04%, Maturing October 31, 2013	595,371
	<b>Crump Group, Inc.</b>	

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444	Term Loan, 3.25%, Maturing August 4, 2014 <b>Getty Images, Inc.</b>	399,987
994	Term Loan, 6.25%, Maturing July 2, 2015 <b>Hub International Holdings, Inc.</b>	1,001,496
183	Term Loan, 2.75%, Maturing June 13, 2014	166,155
812	Term Loan, 2.75%, Maturing June 13, 2014 <b>U.S.I. Holdings Corp.</b>	739,217
929	Term Loan, 3.04%, Maturing May 4, 2014	845,049
		<b>\$ 7,395,431</b>

**Leisure Goods/Activities/Movies 7.6%**

	<b>24 Hour Fitness Worldwide, Inc.</b>	
869	Term Loan, 2.92%, Maturing June 8, 2012 <b>AMC Entertainment, Inc.</b>	\$ 799,020
1,957	Term Loan, 1.75%, Maturing January 26, 2013 <b>AMF Bowling Worldwide, Inc.</b>	1,867,855
500	Term Loan - Second Lien, 6.50%, Maturing December 8, 2013	325,000

**Table of Contents****Principal  
Amount\*****(000 s omitted)****Borrower/Tranche Description****Value**

	<b>Bombardier Recreational Products</b>	
980	Term Loan, 3.00%, Maturing June 28, 2013	\$ 704,193
	<b>Carmike Cinemas, Inc.</b>	
465	Term Loan, 3.54%, Maturing May 19, 2012	447,359
360	Term Loan, 4.24%, Maturing May 19, 2012	345,954
	<b>Cedar Fair, L.P.</b>	
178	Term Loan, 2.25%, Maturing August 30, 2012	171,566
644	Term Loan, 4.25%, Maturing February 17, 2014	629,777
	<b>Cinemark, Inc.</b>	
1,940	Term Loan, 2.08%, Maturing October 5, 2013	1,874,121
	<b>Deluxe Entertainment Services</b>	
598	Term Loan, 2.51%, Maturing January 28, 2011	541,315
35	Term Loan, 2.53%, Maturing January 28, 2011	32,100
62	Term Loan, 2.53%, Maturing January 28, 2011	55,748
	<b>Easton-Bell Sports, Inc.</b>	
653	Term Loan, 2.26%, Maturing March 16, 2012	617,048
	<b>Mega Blocks, Inc.</b>	
816	Term Loan, 9.75%, Maturing July 26, 2012	348,840
	<b>Metro-Goldwyn-Mayer Holdings, Inc.</b>	
2,250	Term Loan, 0.00%, Maturing April 8, 2012 <sup>(2)</sup>	1,283,794
	<b>National CineMedia, LLC</b>	
1,900	Term Loan, 2.05%, Maturing February 13, 2015	1,802,625
	<b>Regal Cinemas Corp.</b>	
2,409	Term Loan, 4.03%, Maturing November 10, 2010	2,404,466
	<b>Revolution Studios Distribution Co., LLC</b>	
535	Term Loan, 4.00%, Maturing December 21, 2014	487,136
450	Term Loan - Second Lien, 7.25%, Maturing June 21, 2015	258,750
	<b>Six Flags Theme Parks, Inc.</b>	
675	Term Loan, 2.59%, Maturing April 30, 2015	662,482
	<b>Southwest Sports Group, LLC</b>	
600	Term Loan, 6.75%, Maturing December 22, 2010	504,000
	<b>Universal City Development Partners, Ltd.</b>	
935	Term Loan, 6.00%, Maturing June 9, 2011	923,025
	<b>Zuffa, LLC</b>	
491	Term Loan, 2.31%, Maturing June 20, 2016	448,635
		<b>\$ 17,534,809</b>

**Lodging and Casinos 3.6%**

	<b>Ameristar Casinos, Inc.</b>	
578	Term Loan, 3.76%, Maturing November 10, 2012	\$ 575,334
	<b>Green Valley Ranch Gaming, LLC</b>	
258	Term Loan, 2.45%, Maturing February 16, 2014	189,292
	<b>Harrah s Operating Co.</b>	
1,594	Term Loan, 3.50%, Maturing January 28, 2015	1,294,545

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1,000	Term Loan, Maturing October 31, 2016 <sup>(4)</sup> <b>Herbst Gaming, Inc.</b>	990,536
463	Term Loan, 0.00%, Maturing December 2, 2011 <sup>(2)</sup>	259,037
514	Term Loan, 0.00%, Maturing December 2, 2011 <sup>(2)</sup> <b>LodgeNet Entertainment Corp.</b>	287,664
800	Term Loan, 2.29%, Maturing April 4, 2014 <b>New World Gaming Partners, Ltd.</b>	712,171
108	Term Loan, 3.10%, Maturing June 30, 2014	87,311
534	Term Loan, 3.10%, Maturing June 30, 2014 <b>Penn National Gaming, Inc.</b>	432,169
388	Term Loan, 2.01%, Maturing October 3, 2012 <b>Venetian Casino Resort/Las Vegas Sands, Inc.</b>	377,424
454	Term Loan, 2.04%, Maturing May 14, 2014	380,832
1,799	Term Loan, 2.04%, Maturing May 23, 2014	1,507,901

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

<b>(000 \$ omitted)</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>VML US Finance, LLC</b>	
240	Term Loan, 5.79%, Maturing May 25, 2012	\$ 230,428
481	Term Loan, 5.79%, Maturing May 25, 2013	460,853
	<b>Wimar OpCo, LLC</b>	
1,343	Term Loan, 0.00%, Maturing January 3, 2012 <sup>(2)</sup>	417,897
		<b>\$ 8,203,393</b>
<b>Nonferrous Metals/Minerals</b>	<b>1.1%</b>	
	<b>Euramax International, Inc.</b>	
165	Term Loan, 10.00%, Maturing June 29, 2013	\$ 78,428
162	Term Loan, 14.00%, Maturing June 29, 2013 <sup>(3)</sup>	76,986
	<b>Murray Energy Corp.</b>	
684	Term Loan, 3.25%, Maturing January 28, 2010	670,597
	<b>Noranda Aluminum Acquisition</b>	
184	Term Loan, 2.25%, Maturing May 18, 2014	148,502
	<b>Novelis, Inc.</b>	
328	Term Loan, 2.25%, Maturing June 28, 2014	301,991
722	Term Loan, 2.27%, Maturing June 28, 2014	664,400
	<b>Oxbow Carbon and Mineral Holdings</b>	
605	Term Loan, 2.27%, Maturing May 8, 2014	570,414
58	Term Loan, 2.28%, Maturing May 8, 2014	54,410
		<b>\$ 2,565,728</b>
<b>Oil and Gas</b>	<b>2.6%</b>	
	<b>Atlas Pipeline Partners, L.P.</b>	
506	Term Loan, 6.75%, Maturing July 20, 2014	\$ 495,615
	<b>Big West Oil, LLC</b>	
174	Term Loan, 4.50%, Maturing May 1, 2014	162,920
218	Term Loan, 4.50%, Maturing May 1, 2014	204,814
	<b>Dresser, Inc.</b>	
485	Term Loan, 2.68%, Maturing May 4, 2014	456,374
700	Term Loan - Second Lien, 5.99%, Maturing May 4, 2015	609,875
	<b>Dynegy Holdings, Inc.</b>	
150	Term Loan, 4.00%, Maturing April 2, 2013	144,333
1,850	Term Loan, 4.00%, Maturing April 2, 2013	1,786,109
	<b>Enterprise GP Holdings, L.P.</b>	
594	Term Loan, 2.66%, Maturing October 31, 2014	581,006
	<b>Hercules Offshore, Inc.</b>	
1,361	Term Loan, 8.50%, Maturing July 6, 2013	1,336,996
	<b>Targa Resources, Inc.</b>	
106	Term Loan, 2.25%, Maturing October 31, 2012	104,648
66	Term Loan, 2.28%, Maturing October 31, 2012	64,881

			\$ 5,947,571
<b>Publishing</b>	<b>8.4%</b>		
		<b>American Media Operations, Inc.</b>	
	2,953	Term Loan, 10.00%, Maturing January 31, 2013 <sup>(3)</sup>	\$ 2,672,512
		<b>Aster Zweite Beteiligungs GmbH</b>	
	500	Term Loan, 2.89%, Maturing September 27, 2013	405,416
EUR	236	Term Loan, 3.27%, Maturing September 27, 2013	280,219
		<b>CanWest MediaWorks, Ltd.</b>	
	418	Term Loan, 4.75%, Maturing July 10, 2014	228,615
		<b>Dex Media West, LLC</b>	
	326	Term Loan, 7.00%, Maturing October 24, 2014	279,947
		<b>European Directories, S.A.</b>	
EUR	500	Term Loan, 4.44%, Maturing September 4, 2014	509,733
		<b>GateHouse Media Operating, Inc.</b>	
	325	Term Loan, 2.25%, Maturing August 28, 2014	104,000
	725	Term Loan, 2.25%, Maturing August 28, 2014	232,000
	350	Term Loan, 2.50%, Maturing August 28, 2014	112,000

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

<b>(000 s omitted)</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Idearc, Inc.</b>	
3,783	Term Loan, 0.00%, Maturing November 17, 2014 <sup>(2)</sup>	\$ 1,621,630
	<b>Laureate Education, Inc.</b>	
246	Term Loan, 3.75%, Maturing August 17, 2014	223,644
1,642	Term Loan, 3.75%, Maturing August 17, 2014	1,490,553
500	Term Loan, Maturing August 31, 2014 <sup>(4)</sup>	500,000
	<b>Local Insight Regatta Holdings, Inc.</b>	
817	Term Loan, 6.25%, Maturing April 23, 2015	639,686
	<b>MediaNews Group, Inc.</b>	
379	Term Loan, 6.75%, Maturing August 2, 2013	114,508
	<b>Merrill Communications, LLC</b>	
645	Term Loan, 8.50%, Maturing December 24, 2012	520,756
	<b>Nebraska Book Co., Inc.</b>	
442	Term Loan, 9.25%, Maturing March 4, 2011	441,923
	<b>Nelson Education, Ltd.</b>	
245	Term Loan, 2.78%, Maturing July 5, 2014	208,250
	<b>Nielsen Finance, LLC</b>	
2,322	Term Loan, 2.25%, Maturing August 9, 2013	2,176,568
997	Term Loan, 4.00%, Maturing May 1, 2016	945,125
	<b>PagesJaunes Group, SA</b>	
EUR 500	Term Loan, 5.03%, Maturing April 10, 2016	461,687
	<b>Philadelphia Newspapers, LLC</b>	
378	Term Loan, 0.00%, Maturing June 29, 2013 <sup>(2)</sup>	79,304
	<b>Reader s Digest Association, Inc. (The)</b>	
567	DIP Loan, 9.67%, Maturing August 21, 2010 <sup>(6)</sup>	588,102
507	Revolving Loan, 4.55%, Maturing March 3, 2014	233,721
2,041	Term Loan, 4.25%, Maturing March 3, 2014	941,230
182	Term Loan, 7.00%, Maturing March 3, 2014	84,034
	<b>SGS International, Inc.</b>	
342	Term Loan, 2.80%, Maturing December 30, 2011	327,295
	<b>Source Media, Inc.</b>	
546	Term Loan, 5.29%, Maturing November 8, 2011	412,307
	<b>Tribune Co.</b>	
790	Term Loan, 0.00%, Maturing April 10, 2010 <sup>(2)</sup>	389,964
497	Term Loan, 0.00%, Maturing May 17, 2014 <sup>(2)</sup>	240,659
1,083	Term Loan, 0.00%, Maturing May 17, 2014 <sup>(2)</sup>	544,305
	<b>Xsys, Inc.</b>	
605	Term Loan, 2.89%, Maturing September 27, 2013	490,654
EUR 264	Term Loan, 3.27%, Maturing September 27, 2013	313,047
618	Term Loan, 2.89%, Maturing September 27, 2014	501,165
		<b>\$ 19,314,559</b>

**Radio and Television 6.1%****Block Communications, Inc.**

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433	Term Loan, 2.28%, Maturing December 22, 2011 <b>CMP KC, LLC</b>	\$	396,309
478	Term Loan, 6.25%, Maturing May 5, 2013 <sup>(5)</sup> <b>CMP Susquehanna Corp.</b>		137,213
899	Term Loan, 2.25%, Maturing May 5, 2013 <b>Discovery Communications, Inc.</b>		619,544
995	Term Loan, 5.25%, Maturing May 14, 2014 <b>Emmis Operating Co.</b>		1,014,403
415	Term Loan, 4.28%, Maturing November 2, 2013 <b>Gray Television, Inc.</b>		290,251
595	Term Loan, 3.76%, Maturing January 19, 2015 <b>HIT Entertainment, Inc.</b>		490,650
586	Term Loan, 2.73%, Maturing March 20, 2012		506,567



**Table of Contents****Principal  
Amount\*****(000 s omitted)**

	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Intelsat Corp.</b>	
1,427	Term Loan, 2.75%, Maturing January 3, 2014	\$ 1,360,603
1,427	Term Loan, 2.75%, Maturing January 3, 2014	1,360,603
1,427	Term Loan, 2.75%, Maturing January 3, 2014	1,361,018
	<b>Ion Media Networks, Inc.</b>	
179	DIP Loan, 10.17%, Maturing May 29, 2010 <sup>(6)</sup>	260,016
1,350	Term Loan, 0.00%, Maturing January 15, 2012 <sup>(2)</sup>	301,500
	<b>NEP II, Inc.</b>	
317	Term Loan, 2.53%, Maturing February 16, 2014	293,105
	<b>Nexstar Broadcasting, Inc.</b>	
941	Term Loan, 2.03%, Maturing October 1, 2012	821,062
890	Term Loan, 2.24%, Maturing October 1, 2012	776,371
	<b>NextMedia Operating, Inc.</b>	
36	Term Loan, 8.25%, Maturing November 15, 2012	30,344
81	Term Loan, 8.25%, Maturing November 15, 2012	68,275
	<b>Raycom TV Broadcasting, LLC</b>	
775	Term Loan, 1.75%, Maturing June 25, 2014	643,250
	<b>SFX Entertainment</b>	
544	Term Loan, 3.51%, Maturing June 21, 2013	511,622
	<b>Sirius Satellite Radio, Inc.</b>	
245	Term Loan, 2.56%, Maturing December 19, 2012	226,727
	<b>Spanish Broadcasting System, Inc.</b>	
962	Term Loan, 2.04%, Maturing June 10, 2012	697,607
	<b>Univision Communications, Inc.</b>	
1,700	Term Loan, 2.53%, Maturing September 29, 2014	1,443,938
	<b>Young Broadcasting, Inc.</b>	
860	Term Loan, 0.00%, Maturing November 3, 2012 <sup>(2)</sup>	460,132
		<b>\$ 14,071,110</b>
<b>Rail Industries</b>	<b>0.4%</b>	
	<b>Kansas City Southern Railway Co.</b>	
989	Term Loan, 2.14%, Maturing April 26, 2013	\$ 929,878
		<b>\$ 929,878</b>
<b>Retailers (Except Food and Drug)</b>	<b>4.2%</b>	
	<b>American Achievement Corp.</b>	
103	Term Loan, 6.26%, Maturing March 25, 2011	\$ 89,882
	<b>Amscan Holdings, Inc.</b>	
293	Term Loan, 2.65%, Maturing May 25, 2013	261,422
	<b>Cumberland Farms, Inc.</b>	
823	Term Loan, 2.26%, Maturing September 29, 2013	753,298
	<b>Harbor Freight Tools USA, Inc.</b>	
867	Term Loan, 9.75%, Maturing July 15, 2010	873,591

	<b>Josten s Corp.</b>	
880	Term Loan, 2.32%, Maturing October 4, 2011	875,977
	<b>Mapco Express, Inc.</b>	
173	Term Loan, 5.75%, Maturing April 28, 2011	159,144
	<b>Neiman Marcus Group, Inc.</b>	
1,000	Term Loan, Maturing April 5, 2013 <sup>(4)</sup>	867,969
	<b>Orbitz Worldwide, Inc.</b>	
1,602	Term Loan, 3.28%, Maturing July 25, 2014	1,420,861
	<b>Oriental Trading Co., Inc.</b>	
845	Term Loan, 9.75%, Maturing July 31, 2013	697,452
700	Term Loan - Second Lien, 6.25%, Maturing January 31, 2013	183,750
	<b>Rent-A-Center, Inc.</b>	
440	Term Loan, 2.00%, Maturing November 15, 2012	431,099
	<b>Rover Acquisition Corp.</b>	
1,118	Term Loan, 2.57%, Maturing October 26, 2013	1,084,824
	<b>Savers, Inc.</b>	
178	Term Loan, 3.01%, Maturing August 11, 2012	171,496
194	Term Loan, 3.01%, Maturing August 11, 2012	187,637

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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Yankee Candle Company, Inc. (The)</b>	
1,734	Term Loan, 2.25%, Maturing February 6, 2014	\$ 1,637,902
		<b>\$ 9,696,304</b>
<b>Steel 0.6%</b>		
	<b>Algoma Acquisition Corp.</b>	
1,167	Term Loan, 8.00%, Maturing June 20, 2013	\$ 1,116,232
	<b>Niagara Corp.</b>	
538	Term Loan, 9.25%, Maturing June 29, 2014	249,996
		<b>\$ 1,366,228</b>
<b>Surface Transport 0.7%</b>		
	<b>Gainey Corp.</b>	
400	Term Loan, 0.00%, Maturing April 20, 2012 <sup>(2)</sup>	\$ 69,998
	<b>Oshkosh Truck Corp.</b>	
750	Term Loan, 6.42%, Maturing December 6, 2013	750,947
	<b>Swift Transportation Co., Inc.</b>	
1,000	Term Loan, 3.56%, Maturing May 10, 2014	914,275
		<b>\$ 1,735,220</b>
<b>Telecommunications 3.8%</b>		
	<b>Alaska Communications Systems Holdings, Inc.</b>	
528	Term Loan, 2.03%, Maturing February 1, 2012	\$ 508,123
	<b>Asurion Corp.</b>	
775	Term Loan, 3.25%, Maturing July 13, 2012	742,062
500	Term Loan - Second Lien, 6.75%, Maturing January 13, 2013	478,125
	<b>Centennial Cellular Operating Co., LLC</b>	
1,658	Term Loan, 2.25%, Maturing February 9, 2011	1,646,193
	<b>CommScope, Inc.</b>	
1,011	Term Loan, 2.78%, Maturing November 19, 2014	991,764
	<b>Crown Castle Operating Co.</b>	
497	Term Loan, 1.78%, Maturing January 9, 2014	472,646
	<b>Intelsat Subsidiary Holding Co.</b>	
511	Term Loan, 2.75%, Maturing July 3, 2013	490,459
	<b>Macquarie UK Broadcast Ventures, Ltd.</b>	
GBP 414	Term Loan, 2.51%, Maturing December 26, 2014	568,143
	<b>NTelos, Inc.</b>	
1,000	Term Loan, 5.75%, Maturing August 13, 2015	1,007,083
	<b>Palm, Inc.</b>	
417	Term Loan, 3.79%, Maturing April 24, 2014	376,412
	<b>Stratos Global Corp.</b>	
535	Term Loan, 2.78%, Maturing February 13, 2012	518,707

	<b>Trilogy International Partners</b>	
475	Term Loan, 3.78%, Maturing June 29, 2012	394,250
	<b>Windstream Corp.</b>	
638	Term Loan, 1.97%, Maturing July 17, 2013	623,017
		<b>\$ 8,816,984</b>

**Utilities 4.3%**

	<b>AEI Finance Holding, LLC</b>	
145	Term Loan, 3.25%, Maturing March 30, 2012	\$ 131,794
999	Term Loan, 3.28%, Maturing March 30, 2014	907,445
	<b>Astoria Generating Co.</b>	
625	Term Loan - Second Lien, 4.04%, Maturing August 23, 2013	569,922
	<b>Calpine Corp.</b>	
2,990	DIP Loan, 3.17%, Maturing March 29, 2014	2,733,106
	<b>Covanta Energy Corp.</b>	
604	Term Loan, 1.75%, Maturing February 9, 2014	577,909
305	Term Loan, 1.79%, Maturing February 9, 2014	291,804

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

<b>(000 s omitted)</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>NRG Energy, Inc.</b>	
1,542	Term Loan, 2.02%, Maturing June 1, 2014	\$ 1,467,602
831	Term Loan, 2.03%, Maturing June 1, 2014	790,546
	<b>Pike Electric, Inc.</b>	
90	Term Loan, 1.75%, Maturing July 1, 2012	85,953
153	Term Loan, 1.75%, Maturing December 10, 2012	146,781
	<b>TXU Texas Competitive Electric Holdings Co., LLC</b>	
436	Term Loan, 3.75%, Maturing October 10, 2014	346,313
1,804	Term Loan, 3.75%, Maturing October 10, 2014	1,425,426
	<b>Vulcan Energy Corp.</b>	
519	Term Loan, Maturing December 31, 2015 <sup>(4)</sup>	523,128
		<b>\$ 9,997,729</b>
<b>Total Senior Floating-Rate Interests (identified cost \$361,462,664)</b>		<b>\$ 325,484,976</b>

**Corporate Bonds & Notes 8.8%****Principal  
Amount\***

<b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Aerospace and Defense 0.0%</b>		
	<b>Alion Science and Technologies Corp.</b>	
75	10.25%, 2/1/15	\$ 56,625
	<b>Hawker Beechcraft Acquisition</b>	
65	9.75%, 4/1/17	39,975
		<b>\$ 96,600</b>
<b>Air Transport 0.0%</b>		
	<b>Continental Airlines</b>	
75	7.033%, 6/15/11	\$ 65,574
		<b>\$ 65,574</b>
<b>Automotive 0.1%</b>		
	<b>Allison Transmission, Inc.</b>	
25	11.00%, 11/1/15 <sup>(7)</sup>	\$ 24,625
	<b>Altra Industrial Motion, Inc.</b>	
180	9.00%, 12/1/11	184,500
	<b>Commercial Vehicle Group, Inc., Sr. Notes</b>	

55	8.00%, 7/1/13		33,000
	<b>United Components, Inc., Sr. Sub. Notes</b>		
65	9.375%, 6/15/13		52,488
		<b>\$</b>	<b>294,613</b>
<b>Broadcast Radio and Television 0.1%</b>			
	<b>LBI Media, Inc., Sr. Disc. Notes</b>		
80	11.00%, 10/15/13	\$	48,000
	<b>Rainbow National Services, LLC, Sr. Sub. Notes</b>		
80	10.375%, 9/1/14 <sup>(7)</sup>		84,600
	<b>XM Satellite Radio Holdings, Inc., Sr. Notes</b>		
110	13.00%, 8/1/14 <sup>(7)</sup>		108,350
		<b>\$</b>	<b>240,950</b>
<b>Building and Development 0.6%</b>			
	<b>Grohe Holding GmbH, Variable Rate</b>		
EUR	1,000 4.31%, 1/15/14	\$	1,243,847
	<b>Interface, Inc., Sr. Sub. Notes</b>		
20	9.50%, 2/1/14		19,925
	<b>Panolam Industries International, Sr. Sub. Notes</b>		
220	10.75%, 10/1/13 <sup>(2)</sup>		11,000

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<b>Principal Amount*</b> <b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Texas Industries, Inc., Sr. Notes</b>	
65	7.25%, 7/15/13 <sup>(7)</sup>	\$ 62,725
		<b>\$ 1,337,497</b>
	<b>Business Equipment and Services 0.8%</b>	
	<b>Affinion Group, Inc.</b>	
55	10.125%, 10/15/13	\$ 56,787
110	11.50%, 10/15/15	113,575
	<b>Education Management, LLC, Sr. Notes</b>	
210	8.75%, 6/1/14	223,650
	<b>Education Management, LLC, Sr. Sub. Notes</b>	
310	10.25%, 6/1/16	345,650
	<b>MediMedia USA, Inc., Sr. Sub. Notes</b>	
90	11.375%, 11/15/14 <sup>(7)</sup>	65,250
	<b>Muzak, LLC/Muzak Finance, Sr. Notes</b>	
20	10.00%, 12/31/09 <sup>(2)</sup>	8,400
	<b>Rental Service Corp.</b>	
145	9.50%, 12/1/14	140,650
	<b>SunGard Data Systems, Inc., Sr. Notes</b>	
400	10.625%, 5/15/15 <sup>(7)</sup>	426,000
	<b>Ticketmaster Entertainment, Inc.</b>	
105	10.75%, 8/1/16 <sup>(7)</sup>	108,150
	<b>West Corp.</b>	
180	9.50%, 10/15/14	177,300
		<b>\$ 1,665,412</b>
	<b>Cable and Satellite Television 0.2%</b>	
	<b>CCO Holdings, LLC/CCO Capital Corp., Sr. Notes</b>	
85	8.75%, 11/15/13 <sup>(2)</sup>	\$ 86,700
	<b>Charter Communications, Inc., Sr. Notes</b>	
10	8.375%, 4/30/14 <sup>(2)(7)</sup>	10,250
100	10.875%, 9/15/14 <sup>(2)(7)</sup>	108,750
	<b>Kabel Deutschland GmbH</b>	
135	10.625%, 7/1/14	142,763
		<b>\$ 348,463</b>
	<b>Chemicals and Plastics 0.2%</b>	
	<b>INEOS Group Holdings PLC, Sr. Sub. Notes</b>	
180	8.50%, 2/15/16 <sup>(7)</sup>	\$ 86,400
	<b>Nova Chemicals Corp., Sr. Notes, Variable Rate</b>	
105	4.538%, 11/15/13	93,187
	<b>Reichhold Industries, Inc., Sr. Notes</b>	

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240	9.00%, 8/15/14 <sup>(7)</sup>		200,400
	<b>Wellman Holdings, Inc., Sr. Sub. Notes</b>		
180	5.00%, 1/29/19 <sup>(3)(5)</sup>		66,144
			<b>\$ 446,131</b>
<b>Clothing/Textiles 0.3%</b>			
	<b>Levi Strauss &amp; Co., Sr. Notes</b>		
210	9.75%, 1/15/15	\$	219,450
40	8.875%, 4/1/16		40,700
	<b>Perry Ellis International, Inc., Sr. Sub. Notes</b>		
255	8.875%, 9/15/13		247,350
	<b>Phillips Van Heusen, Sr. Notes</b>		
65	8.125%, 5/1/13		66,462
			<b>\$ 573,962</b>



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

<b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Conglomerates</b>	<b>0.1%</b>	
	<b>RBS Global &amp; Rexnord Corp.</b>	
87	9.50%, 8/1/14 <sup>(7)</sup>	\$ 84,825
90	11.75%, 8/1/16	81,900
		<b>\$ 166,725</b>
<b>Containers and Glass Products</b>	<b>0.4%</b>	
	<b>Berry Plastics Corp., Sr. Notes, Variable Rate</b>	
500	5.881%, 2/15/15	\$ 462,500
	<b>Intertape Polymer US, Inc., Sr. Sub. Notes</b>	
175	8.50%, 8/1/14	136,500
	<b>Pliant Corp.</b>	
230	11.625%, 6/15/09 <sup>(3)(12)</sup>	199,192
	<b>Smurfit-Stone Container Corp., Sr. Notes</b>	
20	8.375%, 7/1/12 <sup>(2)</sup>	14,375
155	8.00%, 3/15/17 <sup>(2)</sup>	110,825
		<b>\$ 923,392</b>
<b>Ecological Services and Equipment</b>	<b>0.1%</b>	
	<b>Waste Services, Inc., Sr. Sub. Notes</b>	
245	9.50%, 4/15/14	\$ 245,000
		<b>\$ 245,000</b>
<b>Electronics/Electrical</b>	<b>0.3%</b>	
	<b>Advanced Micro Devices, Inc., Sr. Notes</b>	
110	7.75%, 11/1/12	\$ 99,275
	<b>Amkor Technologies, Inc., Sr. Notes</b>	
95	9.25%, 6/1/16	98,325
	<b>Avago Technologies Finance</b>	
115	11.875%, 12/1/15	125,925
	<b>Ceridian Corp., Sr. Notes</b>	
140	11.25%, 11/15/15	126,175
	<b>NXP BV/NXP Funding, LLC, Variable Rate</b>	
425	3.881%, 10/15/13	308,656
		<b>\$ 758,356</b>
<b>Equipment Leasing</b>	<b>0.0%</b>	
	<b>Hertz Corp.</b>	
50	8.875%, 1/1/14	\$ 50,750
45	10.50%, 1/1/16	47,025

			\$	<b>97,775</b>
<b>Financial Intermediaries 0.1%</b>				
		<b>Ford Motor Credit Co., Sr. Notes</b>		
160	8.00%, 12/15/16		\$	148,639
			\$	<b>148,639</b>
<b>Food Products 0.1%</b>				
		<b>ASG Consolidated, LLC/ASG Finance, Inc., Sr. Disc. Notes</b>		
290	11.50%, 11/1/11		\$	282,750
			\$	<b>282,750</b>
<b>Food Service 0.1%</b>				
		<b>El Pollo Loco, Inc.</b>		
145	11.75%, 11/15/13		\$	134,125
		<b>NPC International, Inc., Sr. Sub. Notes</b>		
175	9.50%, 5/1/14			175,875
			\$	<b>310,000</b>
<b>Food/Drug Retailers 0.2%</b>				
		<b>General Nutrition Center, Sr. Notes, Variable Rate</b>		
365	6.404%, 3/15/14 <sup>(3)</sup>			324,850

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<b>Principal Amount*</b> (000 s omitted)	<b>Security</b>	<b>Value</b>
	<b>General Nutrition Center, Sr. Sub. Notes</b>	
210	10.75%, 3/15/15	\$ 211,837
		<b>\$ 536,687</b>
<b>Forest Products</b>	<b>0.1%</b>	
	<b>Jefferson Smurfit Corp., Sr. Notes</b>	
50	8.25%, 10/1/12 <sup>(2)</sup>	\$ 35,875
40	7.50%, 6/1/13 <sup>(2)</sup>	28,550
	<b>NewPage Corp.</b>	
90	10.00%, 5/1/12	59,850
35	12.00%, 5/1/13	16,538
	<b>Verso Paper Holdings, LLC/Verso Paper, Inc.</b>	
120	11.375%, 8/1/16	75,900
		<b>\$ 216,713</b>
<b>Healthcare</b>	<b>0.7%</b>	
	<b>Accellent, Inc.</b>	
150	10.50%, 12/1/13	\$ 144,000
	<b>AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes</b>	
170	10.00%, 2/15/15	180,625
	<b>Biomet, Inc.</b>	
335	11.625%, 10/15/17	366,825
	<b>DJO Finance, LLC/DJO Finance Corp.</b>	
95	10.875%, 11/15/14	97,613
	<b>HCA, Inc.</b>	
65	9.25%, 11/15/16	67,356
	<b>MultiPlan, Inc., Sr. Sub. Notes</b>	
260	10.375%, 4/15/16 <sup>(7)</sup>	252,200
	<b>National Mentor Holdings, Inc.</b>	
155	11.25%, 7/1/14	148,412
	<b>Res-Care, Inc., Sr. Notes</b>	
105	7.75%, 10/15/13	102,900
	<b>US Oncology, Inc.</b>	
290	10.75%, 8/15/14	304,500
		<b>\$ 1,664,431</b>
<b>Home Furnishings</b>	<b>0.0%</b>	
	<b>Interline Brands, Inc., Sr. Sub. Notes</b>	
60	8.125%, 6/15/14	\$ 59,100
		<b>\$ 59,100</b>

<b>Industrial Equipment 0.1%</b>			
	<b>Chart Industries, Inc., Sr. Sub. Notes</b>		
105	9.125%, 10/15/15	\$	105,525
	<b>ESCO Corp., Sr. Notes</b>		
80	8.625%, 12/15/13 <sup>(7)</sup>		78,800
	<b>ESCO Corp., Sr. Notes, Variable Rate</b>		
80	4.504%, 12/15/13 <sup>(7)</sup>		72,400
		\$	<b>256,725</b>
<b>Insurance 0.1%</b>			
	<b>Alliant Holdings I, Inc.</b>		
55	11.00%, 5/1/15 <sup>(7)</sup>	\$	53,900
	<b>HUB International Holdings, Inc.</b>		
70	9.00%, 12/15/14 <sup>(7)</sup>		67,900
	<b>U.S.I. Holdings Corp., Sr. Notes, Variable Rate</b>		
50	4.758%, 11/15/14 <sup>(7)</sup>		41,813
		\$	<b>163,613</b>
<b>Leisure Goods/Activities/Movies 0.4%</b>			
	<b>AMC Entertainment, Inc.</b>		
350	11.00%, 2/1/16	\$	374,500

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<b>Principal Amount*</b> <b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
70	<b>Bombardier, Inc.</b> 8.00%, 11/15/14 <sup>(7)</sup>	\$ 72,100