

EATON VANCE LTD DURATION INCOME FUND  
Form N-Q  
March 30, 2007

**UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549

**FORM N-Q**

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

Investment Company Act File Number

811-21323

**Eaton Vance Limited Duration Income Fund**

(Exact Name of Registrant as Specified in Charter)

**The Eaton Vance Building,**

**255 State Street, Boston, Massachusetts**

(Address of Principal Executive Offices)

**02109**

(Zip code)

**Alan R. Dynner, Esq.**

**Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109**

(Name and Address of Agent for Service)

Registrant's Telephone Number, Including Area Code:

(617) 482-8260

Date of Fiscal Year End:

April 30

Date of Reporting Period:

January 31, 2007

**Item 1. Schedule of Investments**

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Eaton Vance Limited Duration Income Fund

as of January 31, 2007

## PORTFOLIO OF INVESTMENTS (Unaudited)

Senior, Floating Rate Interests 56.6% (1)

Principal Amount	Borrower/Tranche Description	Value
<b>Aerospace and Defense 1.0%</b>		
	<b>Alliant Techsystems, Inc.</b>	
\$ 643,500	Term Loan, 6.88%, Maturing March 31, 2009	\$ 644,707
	<b>CACI International, Inc.</b>	
339,752	Term Loan, 6.92%, Maturing May 3, 2011	340,389
	<b>Dresser Rand Group, Inc.</b>	
161,542	Term Loan, 7.32%, Maturing October 29, 2011	162,773
	<b>DRS Technologies, Inc.</b>	
1,215,813	Term Loan, 6.87%, Maturing January 31, 2013	1,220,182
	<b>Evergreen International Aviation</b>	
1,396,354	Term Loan, 8.86%, Maturing October 31, 2011	1,392,863
	<b>Hexcel Corp.</b>	
2,885,358	Term Loan, 7.13%, Maturing March 1, 2012	2,892,571
	<b>IAP Worldwide Services, Inc.</b>	
2,227,500	Term Loan, 9.69%, Maturing December 30, 2012	2,231,329
	<b>K&amp;F Industries, Inc.</b>	
2,513,102	Term Loan, 7.32%, Maturing November 18, 2012	2,525,276
	<b>Spirit Aerosystems, Inc.</b>	
1,336,468	Term Loan, 7.11%, Maturing December 31, 2011	1,343,149
	<b>Standard Aero Holdings, Inc.</b>	
1,513,836	Term Loan, 7.61%, Maturing August 24, 2012	1,520,459
	<b>Transdigm, Inc.</b>	
2,100,000	Term Loan, 7.37%, Maturing June 23, 2013	2,114,437
	<b>Vought Aircraft Industries, Inc.</b>	
1,304,965	Term Loan, 7.88%, Maturing December 17, 2011	1,316,112
	<b>Wesco Aircraft Hardware Corp.</b>	
1,500,000	Term Loan, 7.57%, Maturing September 29, 2013	1,512,891
	<b>Wyle Laboratories, Inc.</b>	
281,627	Term Loan, 8.12%, Maturing January 28, 2011	283,123
		<b>\$ 19,500,261</b>
<b>Air Transport 0.7%</b>		
	<b>Airport Development and Investment</b>	
GBP 2,500,000	Term Loan, 10.12%, Maturing April 7, 2011	\$ 4,914,253
	<b>Delta Air Lines, Inc.</b>	
1,725,000	Term Loan, 8.12%, Maturing March 16, 2008	1,739,255
2,000,000	Term Loan, 12.87%, Maturing March 16, 2008	2,042,590
	<b>Northwest Airlines, Inc.</b>	
2,800,000	DIP Loan, 7.85%, Maturing August 21, 2008	2,821,876
	<b>United Airlines, Inc.</b>	
1,675,953	Term Loan, 9.12%, Maturing February 1, 2012	1,683,136
239,422	Term Loan, 11.00%, Maturing February 1, 2012	240,448
		<b>\$ 13,441,558</b>

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<b>Automotive 2.4%</b>		
		<b>Accuride Corp.</b>
\$	2,655,188	Term Loan, 7.38%, Maturing January 31, 2012
		\$ 2,665,976
		<b>Affina Group, Inc.</b>
2,313,738		Term Loan, 8.36%, Maturing November 30, 2011
		2,330,006
		<b>Axletech International Holding, Inc.</b>
1,950,000		Term Loan, 11.86%, Maturing April 21, 2013
		1,967,876
		<b>CSA Acquisition Corp.</b>
737,749		Term Loan, 7.88%, Maturing December 23, 2011
		742,130
619,033		Term Loan, 7.88%, Maturing December 23, 2011
		622,709
495,000		Term Loan, 7.88%, Maturing December 23, 2012
		497,846
		<b>Dana Corp.</b>
2,400,000		Term Loan, 7.82%, Maturing March 30, 2008
		2,404,517
		<b>Dayco Products, LLC</b>
2,661,625		Term Loan, 7.87%, Maturing June 21, 2011
		2,669,112
		<b>Exide Technologies, Inc.</b>
617,005		Term Loan, 11.75%, Maturing May 5, 2010
		648,626
624,566		Term Loan, 11.75%, Maturing May 5, 2010
		656,575
		<b>Federal-Mogul Corp.</b>
1,950,000		DIP Loan, 7.32%, Maturing July 1, 2007
		1,955,850
5,626,706		Term Loan, 9.07%, Maturing July 1, 2007
		5,658,356
		<b>Ford Motor Co.</b>
2,325,000		Term Loan, 8.36%, Maturing December 15, 2013
		2,358,099
		<b>General Motors Corp.</b>
1,925,000		Term Loan, 7.75%, Maturing November 29, 2013
		1,948,943
		<b>Goodyear Tire &amp; Rubber Co.</b>
950,000		Term Loan, 5.22%, Maturing April 30, 2010
		958,397
3,185,000		Term Loan, 8.14%, Maturing April 30, 2010
		3,225,475
1,000,000		Term Loan, 8.89%, Maturing March 1, 2011
		1,014,792
		<b>HLI Operating Co., Inc.</b>
2,105,500		Term Loan, 8.88%, Maturing June 3, 2009
		2,127,082
		<b>Insurance Auto Auctions, Inc.</b>
951,420		Term Loan, 7.87%, Maturing May 19, 2012 (2)
		955,285
		<b>Keystone Automotive Operations, Inc.</b>
1,175,000		Term Loan, 8.82%, Maturing January 12, 2012
		1,180,875
		<b>R.J. Tower Corp.</b>
1,880,000		DIP Revolving Loan, 9.88%, Maturing August 2, 2007
		1,862,766
		<b>Tenneco Automotive, Inc.</b>
1,861,375		Term Loan, 7.36%, Maturing December 12, 2009
		1,876,033
817,670		Term Loan, 7.31%, Maturing December 12, 2010
		824,109
		<b>Trimas Corp.</b>
314,063		Term Loan, 8.13%, Maturing August 2, 2011
		318,381
1,357,535		Term Loan, 8.11%, Maturing August 2, 2013
		1,376,201
		<b>TRW Automotive, Inc.</b>
1,960,000		Term Loan, 6.88%, Maturing October 31, 2010
		1,962,654
2,279,223		Term Loan, 6.94%, Maturing June 30, 2012
		2,281,180

		<b>United Components, Inc.</b>	
\$	1,856,061	Term Loan, 7.63%, Maturing June 30, 2010	\$ 1,865,341
			\$ <b>48,955,192</b>
<b>Beverage and Tobacco 0.7%</b>			
		<b>Alliance One International, Inc.</b>	
\$	701,248	Term Loan, 8.82%, Maturing May 13, 2010	\$ 710,013
		<b>Constellation Brands, Inc.</b>	
	1,291,667	Term Loan, 6.88%, Maturing June 5, 2013	1,301,175
		<b>Culligan International Co.</b>	
	954,999	Term Loan, 7.07%, Maturing September 30, 2011	957,686
		<b>Liberator Midco Ltd.</b>	
GBP	344,017	Term Loan, 13.44%, Maturing October 27, 2016	691,616
		<b>MafCo Worldwide Corp.</b>	
	1,178,863	Term Loan, 7.36%, Maturing December 8, 2011	1,181,074
		<b>National Dairy Holdings, L.P.</b>	
	2,124,861	Term Loan, 7.32%, Maturing March 15, 2012	2,128,845
		<b>National Distribution Co.</b>	
	836,000	Term Loan, 11.82%, Maturing June 22, 2010	838,090
		<b>Reynolds American, Inc.</b>	
	3,855,625	Term Loan, 7.14%, Maturing May 31, 2012	3,889,362
		<b>Southern Wine &amp; Spirits of America, Inc.</b>	
	2,968,328	Term Loan, 6.86%, Maturing May 31, 2012	2,979,922
		<b>Sunny Delight Beverages Co.</b>	
	416,320	Term Loan, 11.37%, Maturing August 20, 2010	407,213
			\$ <b>15,084,996</b>
<b>Building and Development 3.4%</b>			
		<b>AP-Newkirk Holdings, LLC</b>	
\$	1,938,128	Term Loan, 7.82%, Maturing December 21, 2007	\$ 1,941,460
		<b>Beacon Sales Acquisition, Inc.</b>	
	922,688	Term Loan, 7.36%, Maturing September 30, 2013	927,301
		<b>Biomed Realty, L.P.</b>	
	3,690,000	Term Loan, 7.58%, Maturing May 31, 2010	3,680,775
		<b>Capital Automotive REIT</b>	
	3,651,282	Term Loan, 7.08%, Maturing December 16, 2010	3,683,483
		<b>Epco / Fantome, LLC</b>	
	1,896,000	Term Loan, 7.99%, Maturing November 23, 2010	1,905,480
		<b>Formica Corp.</b>	
	1,339,875	Term Loan, 9.29%, Maturing March 15, 2013	1,339,875
		<b>FT-FIN Acquisition, LLC</b>	
	1,404,194	Term Loan, 6.83%, Maturing November 17, 2007 (2)	1,407,704
		<b>Gables GP, Inc.</b>	
	93,947	Term Loan, 7.07%, Maturing March 31, 2007	94,170
		<b>General Growth Properties, Inc.</b>	
	2,000,000	Term Loan, 6.57%, Maturing February 24, 2011	1,995,402

	<b>Hovstone Holdings, LLC</b>	
\$ 1,262,250	Term Loan, 7.36%, Maturing February 28, 2009	\$ 1,243,316
	<b>Landsource Communities, LLC</b>	
1,002,000	Term Loan, 7.88%, Maturing March 31, 2010	1,001,374
	<b>Lanoga Corp.</b>	
1,641,760	Term Loan, 7.11%, Maturing June 29, 2013	1,641,760
	<b>LNR Property Corp.</b>	
3,700,000	Term Loan, 8.12%, Maturing July 3, 2011	3,725,767
	<b>Mueller Group, Inc.</b>	
2,959,588	Term Loan, 7.36%, Maturing October 3, 2012	2,982,400
	<b>NCI Building Systems, Inc.</b>	
1,476,484	Term Loan, 6.84%, Maturing June 18, 2010	1,478,792
	<b>Newkirk Master, L.P.</b>	
2,036,316	Term Loan, 7.08%, Maturing August 11, 2008	2,039,816
1,829,227	Term Loan, 7.08%, Maturing August 11, 2008	1,832,371
	<b>Nortek, Inc.</b>	
3,983,622	Term Loan, 7.35%, Maturing August 27, 2011	3,995,075
	<b>Panolam Industries Holdings, Inc.</b>	
1,505,837	Term Loan, 8.11%, Maturing September 30, 2012	1,510,543
	<b>Ply Gem Industries, Inc.</b>	
127,164	Term Loan, 8.37%, Maturing August 15, 2011	128,714
1,907,461	Term Loan, 8.37%, Maturing August 15, 2011	1,930,709
	<b>Rubicon GSA II, LLC</b>	
3,125,000	Term Loan, 8.10%, Maturing July 31, 2008	3,125,000
	<b>South Edge, LLC</b>	
287,500	Term Loan, 7.38%, Maturing October 31, 2009	286,871
	<b>Standard Pacific Corp.</b>	
1,400,000	Term Loan, 6.87%, Maturing May 5, 2013	1,392,125
	<b>Stile Acquisition Corp.</b>	
964,485	Term Loan, 7.38%, Maturing April 6, 2013	961,433
	<b>Stile U.S. Acquisition Corp.</b>	
966,128	Term Loan, 7.38%, Maturing April 6, 2013	963,071
	<b>TE / Tousa Senior, LLC</b>	
1,750,000	Term Loan, 11.75%, Maturing August 1, 2008 (2)(3)	1,743,282
	<b>Tousa/Kolter, LLC</b>	
1,864,000	Term Loan, 6.87%, Maturing January 7, 2008 (2)	1,866,330
	<b>TRU 2005 RE Holding Co.</b>	
7,325,000	Term Loan, 8.33%, Maturing December 9, 2008	7,399,393
	<b>Trustreet Properties, Inc.</b>	
1,800,000	Term Loan, 7.33%, Maturing April 8, 2010	1,804,500
	<b>United Subcontractors, Inc.</b>	
1,000,000	Term Loan, 12.62%, Maturing June 27, 2013	970,000
	<b>WCI Communities, Inc.</b>	
5,000,000	Term Loan, 7.32%, Maturing December 23, 2010	4,938,750
	<b>Wintergames Acquisition ULC</b>	
4,175,000	Term Loan, 7.32%, Maturing October 26, 2007	4,177,609
		\$ 70,114,651

<b>Business Equipment and Services 4.0%</b>		
	<b>Acco Brands Corp.</b>	
\$ 1,792,440	Term Loan, 7.12%, Maturing August 17, 2012	\$ 1,804,483
	<b>Activant Solutions, Inc.</b>	
956,538	Term Loan, 7.38%, Maturing May 1, 2013	956,240
	<b>Affiliated Computer Services</b>	
1,064,250	Term Loan, 7.35%, Maturing March 20, 2013	1,072,749
2,810,875	Term Loan, 7.36%, Maturing March 20, 2013	2,834,065
	<b>Affinion Group, Inc.</b>	
3,247,185	Term Loan, 7.87%, Maturing October 17, 2012	3,281,281
	<b>Allied Security Holdings, LLC</b>	
1,684,545	Term Loan, 8.37%, Maturing June 30, 2010	1,703,497
	<b>DynCorp International, LLC</b>	
1,336,200	Term Loan, 7.66%, Maturing February 11, 2011	1,347,335
	<b>Education Management, LLC</b>	
2,039,750	Term Loan, 7.88%, Maturing June 1, 2013	2,060,657
	<b>Info USA, Inc.</b>	
742,500	Term Loan, 7.12%, Maturing February 14, 2012	743,428
	<b>Iron Mountain, Inc.</b>	
4,567,595	Term Loan, 7.09%, Maturing April 2, 2011	4,580,919
1,586,831	Term Loan, 7.13%, Maturing April 2, 2011	1,593,112
	<b>Language Line, Inc.</b>	
2,654,670	Term Loan, 8.60%, Maturing June 11, 2011	2,683,290
	<b>N.E.W. Holdings I, LLC</b>	
1,015,000	Term Loan, 12.36%, Maturing February 8, 2014	1,024,199
623,171	Term Loan, 8.11%, Maturing August 8, 2014	626,676
	<b>Nielsen Finance, LLC</b>	
9,102,188	Term Loan, 7.63%, Maturing August 9, 2013	9,184,935
	<b>Protection One, Inc.</b>	
2,071,215	Term Loan, 7.85%, Maturing March 31, 2012	2,082,865
	<b>Quantum Corp.</b>	
583,333	Term Loan, 9.44%, Maturing August 22, 2012	584,062
	<b>Quintiles Transnational Corp.</b>	
1,240,625	Term Loan, 7.36%, Maturing March 31, 2013	1,242,951
2,225,000	Term Loan, 9.36%, Maturing March 31, 2014	2,256,057
	<b>RGIS Holdings, LLC</b>	
3,123,076	Term Loan, 7.86%, Maturing February 15, 2013	3,126,980
	<b>Serena Software, Inc.</b>	
750,000	Term Loan, 7.61%, Maturing March 10, 2013	753,188
	<b>SS&amp;C Technologies, Inc.</b>	
132,892	Term Loan, 7.86%, Maturing November 23, 2012	133,916
2,281,106	Term Loan, 7.86%, Maturing November 23, 2012	2,298,689
	<b>SunGard Data Systems, Inc.</b>	
13,910,507	Term Loan, 7.88%, Maturing February 11, 2013	14,056,136

	<b>TDS Investor Corp.</b>	
EUR 1,995,000	Term Loan, 6.47%, Maturing August 23, 2013	\$ 2,604,901
3,634,004	Term Loan, 7.86%, Maturing August 23, 2013	3,661,009
356,888	Term Loan, 7.86%, Maturing August 23, 2013	359,540
	<b>Transaction Network Services, Inc.</b>	
948,834	Term Loan, 7.35%, Maturing May 4, 2012	951,206
	<b>U.S. Security Holdings, Inc.</b>	
992,500	Term Loan, 7.89%, Maturing May 8, 2013	1,002,425
	<b>US Investigations Services, Inc.</b>	
3,259,484	Term Loan, 7.87%, Maturing October 14, 2012	3,279,855
692,350	Term Loan, 7.87%, Maturing October 14, 2013	696,100
	<b>West Corp.</b>	
3,250,000	Term Loan, 8.09%, Maturing October 24, 2013	3,276,913
	<b>Williams Scotsman, Inc.</b>	
2,750,000	Term Loan, 6.82%, Maturing June 27, 2010	2,750,000
	<b>Worldspan, L.P.</b>	
1,825,000	Term Loan, 8.58%, Maturing December 7, 2013	1,836,406
		<b>\$ 82,450,065</b>
<b>Cable and Satellite Television 3.1%</b>		
	<b>Atlantic Broadband Finance, LLC</b>	
\$ 1,920,491	Term Loan, 8.10%, Maturing February 10, 2011	\$ 1,950,099
	<b>Bragg Communications, Inc.</b>	
2,138,287	Term Loan, 7.12%, Maturing August 31, 2011	2,145,643
	<b>Bresnan Broadband Holdings, LLC</b>	
1,550,000	Term Loan, 9.87%, Maturing March 29, 2014	1,580,516
	<b>Charter Communications Operating, LLC</b>	
15,023,954	Term Loan, 7.99%, Maturing April 28, 2013	15,174,659
	<b>CSC Holdings, Inc.</b>	
3,895,563	Term Loan, 7.11%, Maturing March 29, 2013	3,910,253
	<b>Insight Midwest Holdings, LLC</b>	
7,025,000	Term Loan, 7.61%, Maturing April 6, 2014	7,088,668
	<b>Kabel BW GMBH and Co.</b>	
EUR 1,000,000	Term Loan, 6.24%, Maturing June 9, 2013	1,305,504
EUR 1,000,000	Term Loan, 6.74%, Maturing June 9, 2014	1,311,411
	<b>MCC Iowa, LLC</b>	
3,020,000	Term Loan, 7.37%, Maturing March 31, 2010	2,995,777
	<b>Mediacom Broadband Group</b>	
2,451,512	Term Loan, 7.17%, Maturing January 31, 2015	2,451,704
	<b>Mediacom Illinois, LLC</b>	
4,838,750	Term Loan, 7.17%, Maturing January 31, 2015	4,849,119
	<b>NTL Investment Holdings, Ltd.</b>	
3,266,856	Term Loan, 7.36%, Maturing March 30, 2012	3,288,878
	<b>Persona Communications Corp.</b>	
469,311	Term Loan, 0.00%, Maturing October 12, 2013 (2)	473,418
755,689	Term Loan, 8.12%, Maturing October 12, 2013	762,301
1,075,000	Term Loan, 11.36%, Maturing April 12, 2014	1,085,078



		<b>UGS Corp.</b>	
\$	4,287,591	Term Loan, 7.10%, Maturing March 31, 2012	\$ 4,298,310
		<b>UPC Broadband Holding B.V.</b>	
1,280,000		Term Loan, 7.37%, Maturing March 31, 2013	1,286,618
1,280,000		Term Loan, 7.37%, Maturing December 31, 2013	1,286,618
		<b>Ypso Holding SA</b>	
EUR 2,480,685		Term Loan, 6.12%, Maturing July 28, 2014	3,234,528
EUR 957,340		Term Loan, 6.12%, Maturing July 28, 2014	1,248,261
EUR 1,561,975		Term Loan, 6.12%, Maturing July 28, 2014	2,036,636
			<b>\$ 63,763,999</b>
<b>Chemicals and Plastics</b>	<b>3.6%</b>		
		<b>Brenntag Holding GmbH and Co. KG</b>	
\$	2,009,091	Term Loan, 7.89%, Maturing December 23, 2013	\$ 2,032,635
490,909		Term Loan, 7.89%, Maturing December 23, 2013	495,972
1,300,000		Term Loan, 11.89%, Maturing December 23, 2015	1,331,078
		<b>Celanese Holdings, LLC</b>	
4,462,995		Term Loan, 7.11%, Maturing June 4, 2011	4,494,027
		<b>Gentek, Inc.</b>	
1,588,994		Term Loan, 7.35%, Maturing February 25, 2011	1,593,712
732,407		Term Loan, 9.61%, Maturing February 28, 2012	737,809
		<b>Georgia Gulf Corp.</b>	
1,600,676		Term Loan, 7.32%, Maturing October 3, 2013	1,613,252
		<b>Hercules, Inc.</b>	
1,739,277		Term Loan, 6.82%, Maturing October 8, 2010	1,743,625
		<b>Hexion Specialty Chemicals, Inc.</b>	
4,987,500		Term Loan, 7.88%, Maturing May 5, 2013	5,014,308
		<b>Huntsman, LLC</b>	
6,242,416		Term Loan, 7.07%, Maturing August 16, 2012	6,283,772
		<b>Innophos, Inc.</b>	
372,500		Term Loan, 7.57%, Maturing August 10, 2010	374,518
		<b>Invista B.V.</b>	
3,103,690		Term Loan, 6.88%, Maturing April 29, 2011	3,113,389
1,645,186		Term Loan, 6.88%, Maturing April 29, 2011	1,650,327
		<b>ISP Chemo, Inc.</b>	
4,912,875		Term Loan, 7.38%, Maturing February 16, 2013	4,955,479
		<b>Kraton Polymers, LLC</b>	
2,636,393		Term Loan, 7.38%, Maturing May 12, 2013	2,659,461
		<b>Lucite International Group Holdings</b>	
279,008		Term Loan, 0.00%, Maturing July 7, 2013 (2)	282,059
792,012		Term Loan, 8.07%, Maturing July 7, 2013	800,675
		<b>Lyondell Chemical Co.</b>	
5,187,000		Term Loan, 7.12%, Maturing August 16, 2013	5,230,223
		<b>Momentive Performance Material</b>	
1,600,000		Term Loan, 7.63%, Maturing December 4, 2013	1,613,800
		<b>Mosaic Co.</b>	
1,536,600		Term Loan, 7.11%, Maturing December 21, 2012	1,551,325

		<b>Nalco Co.</b>	
\$	5,948,249	Term Loan, 7.11%, Maturing November 4, 2010	\$ 5,993,431
		<b>PQ Corp.</b>	
1,894,645		Term Loan, 7.37%, Maturing February 10, 2012	1,904,512
		<b>Professional Paint, Inc.</b>	
970,125		Term Loan, 7.63%, Maturing May 31, 2012	971,944
		<b>Propex Fabrics, Inc.</b>	
1,686,010		Term Loan, 8.32%, Maturing July 31, 2012	1,690,225
		<b>Rockwood Specialties Group, Inc.</b>	
3,738,700		Term Loan, 7.36%, Maturing December 10, 2012	3,766,740
		<b>Solo Cup Co.</b>	
3,864,493		Term Loan, 8.82%, Maturing February 27, 2011	3,930,611
725,000		Term Loan, 11.57%, Maturing March 31, 2012	742,672
		<b>Solutia, Inc.</b>	
6,000,000		DIP Loan, 8.36%, Maturing March 31, 2007	6,048,750
		<b>Wellman, Inc.</b>	
1,250,000		Term Loan, 9.37%, Maturing February 10, 2009	1,243,750
			\$ 73,864,081
<b>Clothing/Textiles</b>	<b>0.3%</b>		
		<b>Hanesbrands, Inc.</b>	
\$	2,222,571	Term Loan, 7.61%, Maturing September 5, 2013	\$ 2,252,161
1,125,000		Term Loan, 9.11%, Maturing March 5, 2014	1,159,981
		<b>St. John Knits International, Inc.</b>	
1,346,699		Term Loan, 9.38%, Maturing March 23, 2012	1,353,433
		<b>The William Carter Co.</b>	
1,176,770		Term Loan, 6.86%, Maturing July 14, 2012	1,178,793
		<b>Warnaco, Inc.</b>	
714,722		Term Loan, 6.86%, Maturing January 31, 2013	714,276
			\$ 6,658,644
<b>Conglomerates</b>	<b>1.2%</b>		
		<b>Amsted Industries, Inc.</b>	
\$	2,244,241	Term Loan, 7.36%, Maturing October 15, 2010	\$ 2,252,657
		<b>Blount, Inc.</b>	
513,245		Term Loan, 7.09%, Maturing August 9, 2010	514,689
		<b>Bushnell Performance Optics</b>	
987,799		Term Loan, 8.36%, Maturing August 19, 2011	994,796
		<b>Dundee Holding, Inc.</b>	
2,761,950		Term Loan, 8.57%, Maturing February 17, 2015	2,782,665
		<b>Euramax International, Inc.</b>	
731,363		Term Loan, 8.13%, Maturing June 28, 2012	733,191
501,316		Term Loan, 12.36%, Maturing June 28, 2013	495,049
248,684		Term Loan, 12.36%, Maturing June 28, 2013	245,576
		<b>Goodman Global Holdings, Inc.</b>	
998,036		Term Loan, 7.13%, Maturing December 23, 2011	999,699
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		<b>Jarden Corp.</b>	
\$	1,199,300	Term Loan, 7.11%, Maturing January 24, 2012	\$ 1,201,924
2,946,740		Term Loan, 7.36%, Maturing January 24, 2012	2,957,331
		<b>Johnson Diversey, Inc.</b>	
3,365,449		Term Loan, 7.87%, Maturing December 16, 2011	3,401,732
		<b>Polymer Group, Inc.</b>	
4,306,500		Term Loan, 7.61%, Maturing November 22, 2012	4,314,575
		<b>Rexnord Corp.</b>	
1,740,984		Term Loan, 7.88%, Maturing July 19, 2013	1,747,874
		<b>Terex Corp.</b>	
945,250		Term Loan, 7.11%, Maturing July 13, 2013	948,795
			<b>\$ 23,590,553</b>
<b>Containers and Glass Products</b>	<b>1.7%</b>		
		<b>Bluegrass Container Co.</b>	
\$	498,405	Term Loan, 7.60%, Maturing June 30, 2013	\$ 504,448
1,665,720		Term Loan, 7.60%, Maturing June 30, 2013	1,685,917
224,242		Term Loan, 10.32%, Maturing December 30, 2013	228,195
700,758		Term Loan, 10.33%, Maturing December 30, 2013	713,108
		<b>Consolidated Container Holding, LLC</b>	
1,218,750		Term Loan, 8.63%, Maturing December 15, 2008	1,224,844
		<b>Crown Americas, Inc.</b>	
693,000		Term Loan, 7.12%, Maturing November 15, 2012	695,339
		<b>Graham Packaging Holdings Co.</b>	
4,410,000		Term Loan, 7.63%, Maturing October 7, 2011	4,452,133
471,392		Term Loan, 7.69%, Maturing October 7, 2011	475,896
2,142,857		Term Loan, 9.63%, Maturing April 7, 2012	2,169,107
		<b>Graphic Packaging International, Inc.</b>	
10,266,568		Term Loan, 7.86%, Maturing August 8, 2010	10,396,502
		<b>IPG (US), Inc.</b>	
1,728,876		Term Loan, 8.07%, Maturing July 28, 2011	1,734,279
		<b>Kranson Industries, Inc.</b>	
1,122,188		Term Loan, 8.11%, Maturing July 31, 2013	1,128,500
		<b>Owens-Brockway Glass Container</b>	
2,077,188		Term Loan, 6.82%, Maturing June 14, 2013	2,082,121
		<b>Smurfit-Stone Container Corp.</b>	
840,428		Term Loan, 4.73%, Maturing November 1, 2011	849,071
3,322,429		Term Loan, 7.63%, Maturing November 1, 2011	3,356,597
2,073,969		Term Loan, 7.63%, Maturing November 1, 2011	2,094,590
			<b>\$ 33,790,647</b>
<b>Cosmetics/Toiletries</b>	<b>0.2%</b>		
		<b>American Safety Razor Co.</b>	
\$	1,200,000	Term Loan, 11.72%, Maturing July 31, 2014	\$ 1,221,000
		<b>Prestige Brands, Inc.</b>	
3,210,920		Term Loan, 7.71%, Maturing April 7, 2011	3,238,348
			<b>\$ 4,459,348</b>

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<b>Drugs 0.3%</b>		
		<b>Stiefel Laboratories, Inc.</b>
\$ 715,088	Term Loan, 0.00%, Maturing December 28, 2013 (2)	\$ 723,133
934,912	Term Loan, 7.61%, Maturing December 28, 2013	945,429
		<b>Warner Chilcott Corp.</b>
832,888	Term Loan, 7.36%, Maturing January 18, 2012	837,796
51,948	Term Loan, 7.36%, Maturing January 18, 2012	52,208
3,033,650	Term Loan, 7.37%, Maturing January 18, 2012	3,051,527
		<b>\$ 5,610,093</b>
<b>Ecological Services and Equipment 0.7%</b>		
		<b>Allied Waste Industries, Inc.</b>
\$ 1,582,106	Term Loan, 5.33%, Maturing January 15, 2012	\$ 1,592,077
3,567,456	Term Loan, 7.16%, Maturing January 15, 2012	3,586,185
		<b>Duratek, Inc.</b>
775,902	Term Loan, 7.63%, Maturing June 7, 2013	782,934
		<b>Energysolutions, LLC</b>
81,761	Term Loan, 7.57%, Maturing June 7, 2013	82,502
1,713,450	Term Loan, 7.63%, Maturing June 7, 2013	1,728,979
		<b>Environmental Systems, Inc.</b>
924,143	Term Loan, 8.85%, Maturing December 12, 2008	928,764
1,000,000	Term Loan, 15.36%, Maturing December 12, 2010	1,005,000
		<b>IESI Corp.</b>
3,464,706	Term Loan, 7.11%, Maturing January 20, 2012	3,477,699
		<b>Sensus Metering Systems, Inc.</b>
803,355	Term Loan, 7.39%, Maturing December 17, 2010	801,346
106,709	Term Loan, 7.41%, Maturing December 17, 2010	106,443
		<b>\$ 14,091,929</b>
<b>Electronics/Electrical 1.9%</b>		
		<b>Advanced Micro Devices, Inc.</b>
\$ 3,191,378	Term Loan, 7.62%, Maturing December 31, 2013	\$ 3,222,750
		<b>AMI Semiconductor, Inc.</b>
2,124,197	Term Loan, 6.82%, Maturing April 1, 2012	2,122,870
		<b>Aspect Software, Inc.</b>
2,643,375	Term Loan, 8.38%, Maturing July 11, 2011	2,657,694
2,350,000	Term Loan, 12.44%, Maturing July 11, 2013	2,359,792
		<b>Communications &amp; Power, Inc.</b>
1,292,824	Term Loan, 7.57%, Maturing July 23, 2010	1,298,480
		<b>Enersys Capital, Inc.</b>
1,535,625	Term Loan, 7.37%, Maturing March 17, 2011	1,545,223
		<b>Freescale Semiconductor, Inc.</b>
5,675,000	Term Loan, 7.37%, Maturing December 1, 2013	5,717,563
		<b>Infor Enterprise Solutions Holdings</b>
3,474,150	Term Loan, 9.12%, Maturing July 28, 2012	3,509,760
1,812,600	Term Loan, 9.12%, Maturing July 28, 2012	1,827,554

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		<b>Network Solutions, LLC</b>	
\$	1,163,250	Term Loan, 10.36%, Maturing January 9, 2012	\$ 1,177,791
		<b>Rayovac Corp.</b>	
3,878,280		Term Loan, 8.60%, Maturing February 7, 2012	3,897,326
		<b>Sensata Technologies Finance Co.</b>	
3,805,875		Term Loan, 7.11%, Maturing April 27, 2013	3,799,454
		<b>Telcordia Technologies, Inc.</b>	
4,519,377		Term Loan, 8.12%, Maturing September 15, 2012	4,479,128
		<b>TTM Technologies, Inc.</b>	
787,500		Term Loan, 7.62%, Maturing October 27, 2012	791,438
		<b>Vertafore, Inc.</b>	
975,000		Term Loan, 11.40%, Maturing January 31, 2013	990,437
			<b>\$ 39,397,260</b>
		<b>Equipment Leasing 0.7%</b>	
		<b>Awac Capital, Inc.</b>	
\$	823,414	Term Loan, 7.13%, Maturing March 22, 2013	\$ 817,238
2,987,581		Term Loan, 11.38%, Maturing March 22, 2013	3,032,394
		<b>Maxim Crane Works, L.P.</b>	
1,268,173		Term Loan, 7.32%, Maturing January 28, 2010	1,271,344
		<b>Rental Service Corp.</b>	
1,500,000		Term Loan, 8.86%, Maturing November 30, 2013	1,528,829
		<b>The Hertz Corp.</b>	
688,889		Term Loan, 5.37%, Maturing December 21, 2012	694,540
5,459,636		Term Loan, 7.35%, Maturing December 21, 2012	5,504,421
		<b>United Rentals, Inc.</b>	
565,000		Term Loan, 5.32%, Maturing February 14, 2011	571,239
1,244,509		Term Loan, 7.32%, Maturing February 14, 2011	1,258,251
			<b>\$ 14,678,256</b>
		<b>Farming/Agriculture 0.3%</b>	
		<b>BF Bolthouse HoldCo, LLC</b>	
\$	2,970,000	Term Loan, 7.63%, Maturing December 16, 2012	\$ 2,983,923
1,475,000		Term Loan, 10.86%, Maturing December 16, 2013	1,493,131
		<b>Central Garden &amp; Pet Co.</b>	
2,530,875		Term Loan, 6.82%, Maturing February 28, 2014	2,535,620
			<b>\$ 7,012,674</b>
		<b>Financial Intermediaries 0.8%</b>	
		<b>AIMCO Properties, L.P.</b>	
\$	3,050,000	Term Loan, 6.91%, Maturing March 23, 2011	\$ 3,063,344
		<b>Ameritrade Holding Corp.</b>	
2,441,506		Term Loan, 6.82%, Maturing December 31, 2012	2,450,217
		<b>Citgo III, Ltd.</b>	
250,000		Term Loan, 8.11%, Maturing August 3, 2013	252,188
250,000		Term Loan, 8.61%, Maturing August 3, 2014	253,125
		<b>Coinstar, Inc.</b>	
594,509		Term Loan, 7.36%, Maturing July 7, 2011	598,224

		<b>Grosvenor Capital Management</b>	
\$	725,000	Term Loan, 7.63%, Maturing December 5, 2013	\$ 729,078
		<b>IPayment, Inc.</b>	
1,215,813		Term Loan, 7.35%, Maturing May 10, 2013	1,213,533
		<b>LPL Holdings, Inc.</b>	
4,664,750		Term Loan, 8.11%, Maturing June 30, 2013	4,722,332
		<b>Oxford Acquisition III, Ltd.</b>	
EUR 500,000		Term Loan, 5.94%, Maturing September 20, 2013	659,110
1,650,000		Term loan, 7.75%, Maturing September 20, 2013	1,665,726
		<b>The Macerich Partnership, L.P.</b>	
1,465,000		Term Loan, 6.88%, Maturing April 25, 2010	1,467,747
			<b>\$ 17,074,624</b>
<b>Food Products</b>	<b>0.9%</b>		
		<b>Acosta, Inc.</b>	
\$	3,009,875	Term Loan, 8.07%, Maturing July 28, 2013	\$ 3,042,481
		<b>American Seafoods Group, LLC</b>	
1,167,559		Term Loan, 7.11%, Maturing September 30, 2011	1,166,099
		<b>Chiquita Brands, LLC</b>	
3,776,284		Term Loan, 8.38%, Maturing June 28, 2012	3,838,434
		<b>Michael Foods, Inc.</b>	
1,565,962		Term Loan, 7.35%, Maturing November 21, 2010	1,573,466
		<b>Nutro Products, Inc.</b>	
631,295		Term Loan, 7.36%, Maturing April 26, 2013	635,635
		<b>Pinnacle Foods Holdings Corp.</b>	
4,413,036		Term Loan, 7.36%, Maturing November 25, 2010	4,435,101
		<b>QCE Finance, LLC</b>	
1,225,000		Term Loan, 11.11%, Maturing November 5, 2013	1,253,328
		<b>Reddy Ice Group, Inc.</b>	
3,130,000		Term Loan, 7.11%, Maturing August 9, 2012	3,133,913
			<b>\$ 19,078,457</b>
<b>Food Service</b>	<b>1.0%</b>		
		<b>AFC Enterprises, Inc.</b>	
\$	743,774	Term Loan, 7.38%, Maturing May 23, 2009	\$ 747,493
		<b>Buffets, Inc.</b>	
245,000		Term Loan, 5.27%, Maturing May 1, 2013	246,378
1,855,000		Term Loan, 8.36%, Maturing November 1, 2013	1,865,434
		<b>Burger King Corp.</b>	
1,795,672		Term Loan, 6.88%, Maturing June 30, 2012	1,799,848
		<b>Carrols Corp.</b>	
336,364		Term Loan, 7.88%, Maturing December 31, 2010	338,045
		<b>CBRL Group, Inc.</b>	
2,332,477		Term Loan, 6.87%, Maturing April 27, 2013	2,338,600
		<b>CKE Restaurants, Inc.</b>	
880,346		Term Loan, 7.38%, Maturing May 1, 2010	883,647

		<b>Denny s, Inc.</b>	
\$	176,667	Term Loan, 7.52%, Maturing March 31, 2012	\$ 179,096
1,081,467		Term Loan, 7.61%, Maturing March 31, 2012	1,096,337
		<b>Domino s, Inc.</b>	
8,444,101		Term Loan, 6.88%, Maturing June 25, 2010	8,454,656
		<b>Maine Beverage Co., LLC</b>	
825,000		Term Loan, 7.11%, Maturing June 30, 2010	822,937
		<b>NPC International, Inc.</b>	
520,833		Term Loan, 7.12%, Maturing May 3, 2013	520,996
		<b>Sagittarius Restaurants, LLC</b>	
496,250		Term Loan, 7.62%, Maturing March 29, 2013	498,576
			<b>\$ 19,792,043</b>
<b>Food/Drug Retailers</b>	<b>0.4%</b>		
		<b>Cumberland Farms, Inc.</b>	
\$	2,069,813	Term Loan, 7.37%, Maturing September 29, 2013	\$ 2,080,162
		<b>General Nutrition Centers, Inc.</b>	
1,300,291		Term Loan, 8.07%, Maturing December 5, 2009	1,307,199
		<b>Supervalu, Inc.</b>	
1,960,188		Term Loan, 7.10%, Maturing June 1, 2012	1,971,312
		<b>The Jean Coutu Group (PJC), Inc.</b>	
2,690,680		Term Loan, 7.88%, Maturing July 30, 2011	2,698,053
		<b>The Pantry, Inc.</b>	
965,250		Term Loan, 7.07%, Maturing January 2, 2012	969,473
			<b>\$ 9,026,199</b>
<b>Forest Products</b>	<b>1.2%</b>		
		<b>Appleton Papers, Inc.</b>	
\$	1,943,599	Term Loan, 7.62%, Maturing June 11, 2010	\$ 1,955,746
		<b>Boise Cascade Holdings, LLC</b>	
6,207,829		Term Loan, 7.11%, Maturing October 29, 2011	6,245,467
		<b>Buckeye Technologies, Inc.</b>	
394,655		Term Loan, 7.42%, Maturing April 15, 2010	395,066
		<b>Georgia Pacific Corp.</b>	
10,667,250		Term Loan, 7.35%, Maturing December 20, 2012	10,773,922
		<b>NewPage Corp.</b>	
2,160,880		Term Loan, 7.63%, Maturing May 2, 2011	2,187,891
		<b>Xerium Technologies, Inc.</b>	
3,930,160		Term Loan, 7.86%, Maturing May 18, 2012	3,927,703
			<b>\$ 25,485,795</b>
<b>Healthcare</b>	<b>4.7%</b>		
		<b>Accellent, Inc.</b>	
\$	1,435,500	Term Loan, 7.37%, Maturing November 22, 2012	\$ 1,437,294
		<b>Alliance Imaging, Inc.</b>	
2,169,952		Term Loan, 7.88%, Maturing December 29, 2011	2,182,429
		<b>American Medical Systems</b>	
2,156,841		Term Loan, 7.81%, Maturing July 20, 2012	2,159,537

	<b>Ameripath, Inc.</b>	
\$ 1,736,875	Term Loan, 7.36%, Maturing October 31, 2012	\$ 1,739,697
	<b>AMN Healthcare, Inc.</b>	
438,587	Term Loan, 7.11%, Maturing November 2, 2011	440,231
	<b>AMR HoldCo, Inc.</b>	
1,203,554	Term Loan, 7.38%, Maturing February 10, 2012	1,208,820
	<b>Community Health Systems, Inc.</b>	
11,586,323	Term Loan, 7.12%, Maturing August 19, 2011	11,620,723
	<b>Concentra Operating Corp.</b>	
4,629,806	Term Loan, 7.38%, Maturing September 30, 2011	4,648,617
	<b>Conmed Corp.</b>	
1,087,090	Term Loan, 7.38%, Maturing April 13, 2013	1,087,770
	<b>CRC Health Corp.</b>	
648,375	Term Loan, 7.86%, Maturing February 6, 2013	655,872
595,508	Term Loan, 7.86%, Maturing February 6, 2013	602,393
	<b>Davita, Inc.</b>	
8,917,736	Term Loan, 7.40%, Maturing October 5, 2012	8,995,766
	<b>DJ Orthopedics, LLC</b>	
444,125	Term Loan, 6.88%, Maturing April 7, 2013	444,403
	<b>Emdeon Business Services, LLC</b>	
2,259,934	Term Loan, 7.87%, Maturing November 16, 2013	2,273,588
	<b>Encore Medical Finance, LLC</b>	
1,421,438	Term Loan, 7.87%, Maturing November 3, 2013	1,426,101
	<b>FGX International, Inc.</b>	
334,000	Term Loan, 13.11%, Maturing December 9, 2013	320,640
	<b>FHC Health Systems, Inc.</b>	
791,364	Term Loan, 12.12%, Maturing December 18, 2009	815,105
553,955	Term Loan, 14.12%, Maturing December 18, 2009	570,573
	<b>Fresenius Medical Care Holdings</b>	
3,890,575	Term Loan, 6.74%, Maturing March 31, 2013	3,884,766
	<b>Graceway Pharmaceuticals, LLC</b>	
1,000,000	Term Loan, 7.84%, Maturing December 29, 2011	1,006,875
500,000	Term Loan, 11.34%, Maturing December 29, 2012	507,500
	<b>Hanger Orthopedic Group, Inc.</b>	
945,256	Term Loan, 7.87%, Maturing May 30, 2013	951,171
	<b>HCA, Inc.</b>	
8,950,000	Term Loan, 8.11%, Maturing November 18, 2013	9,041,666
	<b>HealthSouth Corp.</b>	
2,786,000	Term Loan, 8.61%, Maturing March 10, 2013	2,815,777
	<b>Iasis Healthcare, LLC</b>	
1,979,696	Term Loan, 7.57%, Maturing June 16, 2011	2,001,967
	<b>Kinetic Concepts, Inc.</b>	
2,299,899	Term Loan, 7.12%, Maturing October 3, 2009	2,310,681
	<b>Leiner Health Products, Inc.</b>	
1,096,875	Term Loan, 8.88%, Maturing May 27, 2011	1,104,644



		<b>Lifecare Holdings, Inc.</b>	
\$	962,813	Term Loan, 7.57%, Maturing August 11, 2012	\$ 933,728
		<b>Lifepoint Hospitals, Inc.</b>	
5,475,090		Term Loan, 6.95%, Maturing April 15, 2012	5,471,328
		<b>Magellan Health Services, Inc.</b>	
277,778		Term Loan, 5.20%, Maturing August 15, 2008	278,472
208,333		Term Loan, 7.11%, Maturing August 15, 2008	208,854
		<b>Matria Healthcare, Inc.</b>	
1,219,446		Term Loan, 7.37%, Maturing January 19, 2012	1,225,543
		<b>Multiplan Merger Corp.</b>	
842,674		Term Loan, 7.82%, Maturing April 12, 2013	845,438
1,530,359		Term Loan, 7.82%, Maturing April 12, 2013	1,535,380
		<b>National Mentor Holdings, Inc.</b>	
81,200		Term Loan, 5.32%, Maturing June 29, 2013	81,682
1,361,956		Term Loan, 7.87%, Maturing June 29, 2013	1,370,043
		<b>National Rental Institutes, Inc.</b>	
2,139,250		Term Loan, 7.63%, Maturing March 31, 2013	2,147,272
		<b>Nyco Holdings</b>	
EUR 1,450,000		Term Loan, 6.10%, Maturing December 29, 2014	1,889,384
EUR 1,450,000		Term Loan, 6.60%, Maturing December 29, 2015	1,897,863
		<b>Radnet Management, Inc.</b>	
725,000		Term Loan, 8.85%, Maturing November 15, 2012	726,813
		<b>Renal Advantage, Inc.</b>	
395,124		Term Loan, 7.86%, Maturing October 5, 2012	398,581
		<b>Select Medical Holding Corp.</b>	
2,038,687		Term Loan, 7.11%, Maturing February 24, 2012	2,035,964
		<b>Sunrise Medical Holdings, Inc.</b>	
2,092,560		Term Loan, 8.88%, Maturing May 13, 2010	2,087,328
		<b>Vanguard Health Holding Co., LLC</b>	
2,237,261		Term Loan, 7.61%, Maturing September 23, 2011	2,259,633
		<b>Ventiv Health, Inc.</b>	
940,476		Term Loan, 6.86%, Maturing October 5, 2011	940,771
		<b>VWR International, Inc.</b>	
2,307,917		Term Loan, 7.61%, Maturing April 7, 2011	2,315,852
			<b>\$ 94,904,535</b>
		<b>Home Furnishings 0.5%</b>	
		<b>Interline Brands, Inc.</b>	
\$	1,307,560	Term Loan, 7.07%, Maturing June 23, 2013	\$ 1,310,011
904,728		Term Loan, 7.07%, Maturing June 23, 2013	906,425
		<b>Knoll, Inc.</b>	
1,674,458		Term Loan, 7.11%, Maturing October 3, 2012	1,687,016
		<b>National Bedding Co., LLC</b>	
1,050,000		Term Loan, 10.36%, Maturing August 31, 2012	1,064,438

		<b>Oreck Corp.</b>	
\$	1,820,980	Term Loan, 8.12%, Maturing February 2, 2012	\$ 1,784,560
		<b>Simmons Co.</b>	
3,795,769		Term Loan, 7.41%, Maturing December 19, 2011	3,832,144
			<b>\$ 10,584,594</b>
<b>Industrial Equipment</b>	<b>1.0%</b>		
		<b>Aearo Technologies, Inc.</b>	
\$	500,000	Term Loan, 11.86%, Maturing September 24, 2013	\$ 507,500
		<b>Alliance Laundry Holdings, LLC</b>	
487,915		Term Loan, 7.60%, Maturing January 27, 2012	492,184
		<b>Colfax Corp.</b>	
2,261,640		Term Loan, 7.63%, Maturing May 30, 2009	2,279,310
		<b>Douglas Dynamics Holdings, Inc.</b>	
1,734,019		Term Loan, 7.11%, Maturing December 16, 2010	1,729,684
		<b>Flowserve Corp.</b>	
2,325,916		Term Loan, 6.88%, Maturing August 10, 2012	2,328,098
		<b>Generac Acquisition Corp.</b>	
1,707,750		Term Loan, 7.86%, Maturing November 7, 2013	1,714,154
		<b>Gleason Corp.</b>	
777,879		Term Loan, 7.88%, Maturing June 30, 2013	784,199
400,000		Term Loan, 10.88%, Maturing December 31, 2013	405,250
		<b>John Maneely Co.</b>	
2,778,210		Term Loan, 8.62%, Maturing December 8, 2013	2,785,850
		<b>MTD Products, Inc.</b>	
975,000		Term Loan, 6.88%, Maturing June 1, 2010	971,344
		<b>PP Acquisition Corp.</b>	
EUR 423,913		Term Loan, 6.62%, Maturing November 12, 2011	554,985
4,306,997		Term Loan, 8.32%, Maturing November 12, 2011	4,339,300
		<b>TFS Acquisition Corp.</b>	
897,750		Term Loan, 8.92%, Maturing August 11, 2013	904,483
			<b>\$ 19,796,341</b>
<b>Insurance</b>	<b>0.9%</b>		
		<b>ARG Holding, Inc.</b>	
\$	1,237,500	Term Loan, 8.44%, Maturing November 30, 2011	\$ 1,244,075
2,625,000		Term Loan, 12.69%, Maturing November 30, 2012	2,654,531
		<b>CCC Information Services Group</b>	
1,337,500		Term Loan, 7.87%, Maturing February 10, 2013	1,344,188
		<b>Conseco, Inc.</b>	
3,665,813		Term Loan, 7.32%, Maturing October 10, 2013	3,686,433
		<b>Crawford &amp; Company</b>	
1,757,280		Term Loan, 7.86%, Maturing October 31, 2013	1,766,616
		<b>Hilb, Rogal &amp; Hobbs Co.</b>	
794,000		Term Loan, 6.86%, Maturing April 26, 2013	794,827

<b>U.S.I. Holdings Corp.</b>				
\$	299,250	Term Loan, 7.61%, Maturing March 24, 2011 (2)	\$	299,624
5,804,687		Term Loan, 7.61%, Maturing March 24, 2011		5,811,943
			\$	<b>17,602,237</b>
<b>Leisure Goods/Activities/Movies 4.4%</b>				
<b>24 Hour Fitness Worldwide, Inc.</b>				
\$	2,004,850	Term Loan, 7.86%, Maturing June 8, 2012	\$	2,021,139
705,435		<b>Alliance Atlantis Communications, Inc.</b> Term Loan, 6.86%, Maturing December 31, 2011		705,876
2,252,250		<b>AMC Entertainment, Inc.</b> Term Loan, 7.45%, Maturing January 26, 2013		2,275,536
963,374		<b>AMF Bowling Worldwide, Inc.</b> Term Loan, 8.41%, Maturing August 27, 2009		969,997
		<b>Augustus 2, Ltd.</b> Term Loan, 7.94%, Maturing June 22, 2014		3,135,755
GBP 1,600,000		Term Loan, 8.44%, Maturing June 22, 2015		3,151,414
GBP 1,600,000		<b>Butterfly Wendel US, Inc.</b> Term Loan, 8.08%, Maturing June 22, 2013		393,252
387,500		Term Loan, 7.83%, Maturing June 22, 2014		391,315
387,500		<b>Carmike Cinemas, Inc.</b> Term Loan, 8.63%, Maturing May 19, 2012		3,009,137
2,969,849		<b>Cedar Fair, L.P.</b> Term Loan, 7.82%, Maturing August 31, 2011		500,920
497,500		Term Loan, 7.82%, Maturing August 30, 2012		4,050,182
4,004,875		<b>Cinemark, Inc.</b> Term Loan, 7.38%, Maturing October 5, 2013		4,866,332
4,812,938		<b>Dave &amp; Buster s, Inc.</b> Term Loan, 7.87%, Maturing March 8, 2013		599,091
595,000		Term Loan, 7.87%, Maturing March 8, 2013		999,323
992,500		<b>Deluxe Entertainment Services</b> Term Loan, 5.26%, Maturing January 28, 2011		1,083,500
1,100,000		<b>Easton-Bell Sports, Inc.</b> Term Loan, 7.07%, Maturing March 16, 2012		1,492,472
1,488,750		<b>Fender Musical Instruments Co.</b> Term Loan, 11.33%, Maturing October 1, 2012		1,342,469
1,330,000		<b>Metro-Goldwyn-Mayer Holdings, Inc.</b> Term Loan, 8.61%, Maturing April 8, 2012		10,829,272
10,793,438		<b>Red Football, Ltd.</b> Term Loan, 7.58%, Maturing August 16, 2014		9,320,894
GBP 4,750,000		Term Loan, 7.83%, Maturing August 16, 2015		9,359,637
GBP 4,750,000		<b>Regal Cinemas Corp.</b> Term Loan, 7.11%, Maturing November 10, 2010		5,350,922
5,336,625		<b>Revolution Studios</b> Term Loan, 9.07%, Maturing December 21, 2014		2,392,813
2,375,000		Term Loan, 12.35%, Maturing June 21, 2015		1,047,375
1,050,000				
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		<b>Six Flags Theme Parks, Inc.</b>	
\$	8,129,647	Term Loan, 8.61%, Maturing June 30, 2009	\$ 8,231,267
		<b>Southwest Sports Group, LLC</b>	
1,450,000		Term Loan, 7.88%, Maturing December 22, 2010	1,450,454
		<b>Universal City Development Partners, Ltd.</b>	
2,912,921		Term Loan, 7.37%, Maturing June 9, 2011	2,927,485
		<b>WMG Acquisition Corp.</b>	
900,000		Revolving Loan, 0.00%, Maturing February 28, 2010 (2)	877,500
7,031,029		Term Loan, 7.37%, Maturing February 28, 2011	7,076,295
			<b>\$ 89,851,624</b>
<b>Lodging and Casinos 1.5%</b>			
		<b>Bally Technologies, Inc.</b>	
\$	5,795,168	Term Loan, 8.61%, Maturing September 5, 2009	\$ 5,816,900
		<b>CCM Merger, Inc.</b>	
2,599,191		Term Loan, 7.36%, Maturing April 25, 2012	2,609,263
		<b>Isle of Capri Casinos, Inc.</b>	
4,449,398		Term Loan, 7.11%, Maturing February 4, 2012	4,471,645
		<b>Penn National Gaming, Inc.</b>	
7,825,937		Term Loan, 7.12%, Maturing October 3, 2012	7,887,082
		<b>Pinnacle Entertainment, Inc.</b>	
925,000		Term Loan, 0.00%, Maturing December 14, 2011	924,808
2,800,000		Term Loan, 7.32%, Maturing December 14, 2011	2,820,300
		<b>Venetian Casino Resort, LLC</b>	
4,104,268		Term Loan, 7.12%, Maturing June 15, 2011	4,137,812
846,241		Term Loan, 7.12%, Maturing June 15, 2011	853,158
		<b>Wimar Opco, LLC</b>	
950,000		Term Loan, 7.86%, Maturing January 3, 2012	950,000
			<b>\$ 30,470,968</b>
<b>Nonferrous Metals/Minerals 1.1%</b>			
		<b>Alpha Natural Resources, LLC</b>	
\$	2,920,500	Term Loan, 7.11%, Maturing October 26, 2012	\$ 2,930,541
		<b>Carmeuse Lime, Inc.</b>	
678,413		Term Loan, 7.13%, Maturing May 2, 2011	680,957
		<b>CII Carbon, LLC</b>	
494,975		Term Loan, 7.38%, Maturing August 23, 2012	498,687
		<b>Compass Minerals Group, Inc.</b>	
1,752,716		Term Loan, 6.86%, Maturing December 22, 2012	1,759,562
		<b>Longyear Global Holdings, Inc.</b>	
129,265		Term Loan, 8.61%, Maturing October 6, 2012	130,207
139,208		Term Loan, 8.61%, Maturing October 6, 2012	140,223
1,302,590		Term Loan, 8.61%, Maturing October 6, 2012	1,312,088
		<b>Magnequench International, Inc.</b>	
1,397,875		Term Loan, 8.88%, Maturing August 31, 2009	1,403,117

		<b>Magnum Coal Co.</b>	
\$	245,455	Term Loan, 8.57%, Maturing March 15, 2013	\$ 245,455
2,436,136		Term Loan, 8.62%, Maturing March 15, 2013	2,436,136
		<b>Murray Energy Corp.</b>	
962,850		Term Loan, 8.37%, Maturing January 28, 2010	972,479
		<b>Novelis, Inc.</b>	
1,299,040		Term Loan, 7.62%, Maturing January 6, 2012	1,304,608
2,257,805		Term Loan, 7.62%, Maturing January 6, 2012	2,267,482
		<b>Stillwater Mining Co.</b>	
4,854,982		Term Loan, 7.63%, Maturing June 30, 2007	4,870,154
		<b>Thompson Creek Metals Co.</b>	
1,500,000		Term Loan, 10.13%, Maturing October 26, 2012	1,526,250
			<b>\$ 22,477,946</b>
<b>Oil and Gas</b>	<b>1.3%</b>		
		<b>Citgo Petroleum Corp.</b>	
\$	1,975,315	Term Loan, 6.68%, Maturing November 15, 2012	\$ 1,980,536
		<b>Concho Resources, Inc.</b>	
2,835,750		Term Loan, 9.36%, Maturing July 6, 2011 (4)	2,816,750
		<b>Dynegy Holdings, Inc.</b>	
1,000,000		Term Loan, 6.82%, Maturing January 31, 2012	1,003,750
		<b>El Paso Corp.</b>	
1,750,000		Term Loan, 5.23%, Maturing July 31, 2011	1,760,253
		<b>Epco Holdings, Inc.</b>	
985,072		Term Loan, 7.12%, Maturing August 18, 2008	987,688
3,758,894		Term Loan, 7.36%, Maturing August 18, 2010	3,790,443
		<b>Goldking Energy Corp.</b>	
1,300,000		Term Loan, 10.36%, Maturing December 20, 2011 (4)	1,307,800
		<b>Key Energy Services, Inc.</b>	
1,000,000		Term Loan, 5.36%, Maturing June 30, 2012	1,006,250
1,366,200		Term Loan, 7.84%, Maturing June 30, 2012	1,374,739
		<b>Primary Natural Resources, Inc.</b>	
1,985,000		Term Loan, 9.36%, Maturing July 28, 2010 (4)	1,971,701
		<b>Targa Resources, Inc.</b>	
1,885,000		Term Loan, 7.60%, Maturing October 31, 2007	1,887,503
3,297,310		Term Loan, 7.61%, Maturing October 31, 2012	3,322,555
1,602,972		Term Loan, 7.62%, Maturing October 31, 2012	1,615,244
		<b>W&amp;T Offshore, Inc.</b>	
1,275,000		Term Loan, 7.62%, Maturing May 26, 2010	1,284,297
			<b>\$ 26,109,509</b>
<b>Publishing</b>	<b>2.6%</b>		
		<b>American Media Operations, Inc.</b>	
\$	3,825,000	Term Loan, 8.37%, Maturing January 31, 2013	\$ 3,852,092
		<b>CBD Media, LLC</b>	
1,219,960		Term Loan, 7.70%, Maturing December 31, 2009	1,230,126

	<b>Dex Media East, LLC</b>	
\$ 3,955,769	Term Loan, 6.87%, Maturing May 8, 2009	\$ 3,958,466
	<b>Dex Media West, LLC</b>	
5,458,129	Term Loan, 6.86%, Maturing March 9, 2010	5,463,091
	<b>Gatehouse Media Operating, Inc.</b>	
2,178,158	Term Loan, 7.57%, Maturing June 6, 2013	2,185,873
	<b>Hanley-Wood, LLC</b>	
165,144	Term Loan, 7.61%, Maturing August 1, 2012	165,419
1,386,532	Term Loan, 7.62%, Maturing August 1, 2012	1,388,843
	<b>Idearc, Inc.</b>	
8,525,000	Term Loan, 7.33%, Maturing November 17, 2014	8,598,792
	<b>MediaNews Group, Inc.</b>	
1,268,625	Term Loan, 7.07%, Maturing August 2, 2013	1,271,268
	<b>Merrill Communications, LLC</b>	
1,466,786	Term Loan, 7.59%, Maturing February 9, 2009	1,473,891
1,000,000	Term Loan, 11.82%, Maturing November 15, 2013	1,000,000
	<b>Nebraska Book Co., Inc.</b>	
925,546	Term Loan, 7.88%, Maturing March 4, 2011	930,173
	<b>Philadelphia Newspapers, LLC</b>	
1,094,500	Term Loan, 8.12%, Maturing June 29, 2013	1,096,325
	<b>R.H. Donnelley Corp.</b>	
396,291	Term Loan, 6.61%, Maturing December 31, 2009	395,335
4,370,538	Term Loan, 6.87%, Maturing June 30, 2010	4,369,174
	<b>Riverdeep Interactive Learning USA, Inc.</b>	
1,575,000	Term Loan, 8.10%, Maturing December 20, 2013	1,593,703
	<b>SGS International, Inc.</b>	
915,750	Term Loan, 7.87%, Maturing December 30, 2011	920,329
	<b>Source Media, Inc.</b>	
2,526,170	Term Loan, 7.61%, Maturing November 8, 2011	2,542,750
	<b>SP Newsprint Co.</b>	
1,305,204	Term Loan, 5.35%, Maturing January 9, 2010	1,310,914
	<b>Sun Media Corp.</b>	
2,325,693	Term Loan, 7.11%, Maturing February 7, 2009	2,332,477
	<b>Xsys, Inc.</b>	
1,290,100	Term Loan, 7.86%, Maturing September 27, 2013	1,300,716
1,290,100	Term Loan, 8.36%, Maturing September 27, 2014	1,306,630
	<b>Yell Group, PLC</b>	
3,425,000	Term Loan, 7.32%, Maturing February 10, 2013	3,457,466
		<b>\$ 52,143,853</b>
<b>Radio and Television 2.3%</b>		
	<b>ALM Media Holdings, Inc.</b>	
\$ 1,140,827	Term Loan, 7.86%, Maturing March 4, 2010	\$ 1,144,036
	<b>Block Communications, Inc.</b>	
2,079,000	Term Loan, 7.36%, Maturing December 22, 2011	2,082,898
	<b>Cequel Communications, LLC</b>	
1,000,000	Term Loan, 7.61%, Maturing November 5, 2013	1,007,188

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\$	2,175,000	Term Loan, 9.87%, Maturing May 5, 2014	\$ 2,223,768
4,003,019		Term Loan, 11.37%, Maturing May 5, 2014	4,107,266
		<b>CMP KC, LLC</b>	
983,688		Term Loan, 9.38%, Maturing May 5, 2013	984,917
		<b>CMP Susquehanna Corp.</b>	
1,774,679		Term Loan, 7.40%, Maturing May 5, 2013	1,787,989
		<b>Cumulus Media, Inc.</b>	
1,890,500		Term Loan, 7.33%, Maturing June 7, 2013	1,902,512
		<b>DirectTV Holdings, LLC</b>	
1,860,224		Term Loan, 6.82%, Maturing April 13, 2013	1,869,313
		<b>Emmis Operating Co.</b>	
1,100,000		Term Loan, 7.32%, Maturing November 2, 2013	1,108,507
		<b>Entravision Communications Corp.</b>	
1,822,250		Term Loan, 6.86%, Maturing September 29, 2013	1,827,185
		<b>Gray Television, Inc.</b>	
1,658,250		Term Loan, 6.85%, Maturing November 22, 2015	1,658,990
		<b>HEI Acquisition, LLC</b>	
725,000		Term Loan, 8.61%, Maturing December 31, 2011	725,906
		<b>HIT Entertainment, Inc.</b>	
1,970,000		Term Loan, 7.60%, Maturing March 20, 2012	1,987,854
		<b>Intelsat Subsidiary Holding Co.</b>	
1,296,750		Term Loan, 7.36%, Maturing July 3, 2013	1,312,473
		<b>NEP Supershooters, L.P.</b>	
1,916,927		Term Loan, 13.32%, Maturing August 3, 2011	1,926,512
		<b>Nexstar Broadcasting, Inc.</b>	
2,140,173		Term Loan, 7.11%, Maturing October 1, 2012	2,138,167
2,027,998		Term Loan, 7.11%, Maturing October 1, 2012	2,026,097
		<b>NextMedia Operating, Inc.</b>	
307,644		Term Loan, 7.32%, Maturing November 15, 2012	307,529
136,731		Term Loan, 7.32%, Maturing November 15, 2012	136,680
		<b>PanAmSat Corp.</b>	
3,241,875		Term Loan, 7.86%, Maturing January 3, 2014	3,278,570
		<b>Patriot Media and Communications CNJ, LLC</b>	
600,000		Term Loan, 10.50%, Maturing October 6, 2013	609,000
		<b>Paxson Communications Corp.</b>	
3,250,000		Term Loan, 8.61%, Maturing January 15, 2012	3,325,156
		<b>Raycom TV Broadcasting, LLC</b>	
3,414,173		Term Loan, 6.88%, Maturing August 28, 2013	3,403,504
		<b>SFX Entertainment</b>	
1,806,750		Term Loan, 8.10%, Maturing June 21, 2013	1,810,138
		<b>Young Broadcasting, Inc.</b>	
2,357,853		Term Loan, 7.94%, Maturing November 3, 2012	2,365,959
			\$ 47,058,114
<b>Rail Industries</b>	<b>0.4%</b>		
		<b>Kansas City Southern Railway Co.</b>	
\$	3,383,000	Term Loan, 7.08%, Maturing March 30, 2008	\$ 3,391,457

		<b>Railamerica, Inc.</b>	
\$	4,034,832	Term Loan, 7.38%, Maturing September 29, 2011	\$ 4,047,441
476,984		Term Loan, 7.38%, Maturing September 29, 2011	478,475
			<b>\$ 7,917,373</b>
<b>Retailers (Except Food and Drug) 1.4%</b>			
		<b>Advantage Sales &amp; Marketing, Inc.</b>	
\$	3,622,625	Term Loan, 7.43%, Maturing March 29, 2013	\$ 3,634,732
1,617,918		<b>American Achievement Corp.</b>	
		Term Loan, 7.58%, Maturing March 25, 2011	1,630,052
1,836,125		<b>Amscan Holdings, Inc.</b>	
		Term Loan, 8.39%, Maturing December 23, 2012	1,859,938
4,531,640		<b>Coinmach Laundry Corp.</b>	
		Term Loan, 7.88%, Maturing December 19, 2012	4,576,250
879,521		<b>FTD, Inc.</b>	
		Term Loan, 7.32%, Maturing July 28, 2013	883,918
2,681,244		<b>Harbor Freight Tools USA, Inc.</b>	
		Term Loan, 7.12%, Maturing July 15, 2010	2,682,083
1,023,245		<b>Home Interiors &amp; Gifts, Inc.</b>	
		Term Loan, 10.39%, Maturing March 31, 2011	762,318
2,244,210		<b>Josten's Corp.</b>	
		Term Loan, 7.37%, Maturing October 4, 2011	2,257,769
2,431,369		<b>Mapco Express, Inc.</b>	
		Term Loan, 8.10%, Maturing April 28, 2011	2,452,643
1,613,924		<b>Neiman Marcus Group, Inc.</b>	
		Term Loan, 7.60%, Maturing April 5, 2013	1,632,775
1,150,000		<b>Oriental Trading Co., Inc.</b>	
		Term Loan, 11.47%, Maturing January 31, 2013	1,153,954
2,164,125		Term Loan, 8.17%, Maturing July 31, 2013	2,176,298
1,471,303		<b>Rent-A-Center, Inc.</b>	
		Term Loan, 7.12%, Maturing November 15, 2012	1,477,050
455,711		<b>Savers, Inc.</b>	
		Term Loan, 8.11%, Maturing August 11, 2012	459,698
541,789		Term Loan, 8.11%, Maturing August 11, 2012	546,530
			<b>\$ 28,186,008</b>
<b>Steel 0.0%</b>			
		<b>Gibraltar Industries, Inc.</b>	
\$	605,788	Term Loan, 7.13%, Maturing December 8, 2010	\$ 605,409
			<b>\$ 605,409</b>
<b>Surface Transport 0.5%</b>			
		<b>Gainey Corp.</b>	
\$	1,019,875	Term Loan, 8.16%, Maturing April 20, 2012	\$ 1,028,161
862,127		<b>Horizon Lines, LLC</b>	
		Term Loan, 7.62%, Maturing July 7, 2011	866,707
399,000		<b>Laidlaw International, Inc.</b>	
		Term Loan, 7.11%, Maturing July 31, 2013	402,159
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\$	1,197,000	Term Loan, 7.11%, Maturing July 31, 2013	\$	1,206,477
		<b>Oshkosh Truck Corp.</b>		
2,550,000		Term Loan, 7.35%, Maturing December 6, 2013	2,566,506	
		<b>Ozburn-Hessey Holding Co., LLC</b>		
596,463		Term Loan, 8.63%, Maturing August 9, 2012	597,208	
		<b>Sirva Worldwide, Inc.</b>		
1,594,375		Term Loan, 11.60%, Maturing December 1, 2010	1,516,650	
		<b>Vanguard Car Rental USA</b>		
1,564,500		Term Loan, 8.35%, Maturing June 14, 2013	1,579,982	
			\$	<b>9,763,850</b>
<b>Telecommunications 2.0%</b>				
		<b>Asurion Corp.</b>		
\$	1,524,312	Term Loan, 8.32%, Maturing July 13, 2012	\$	1,532,886
1,200,000		Term Loan, 11.57%, Maturing January 13, 2013	1,220,250	
		<b>BCM Luxembourg, Ltd.</b>		
EUR	1,375,000	Term Loan, 5.93%, Maturing September 30, 2014	1,789,456	
EUR	1,375,000	Term Loan, 6.31%, Maturing September 30, 2015	1,806,475	
		<b>Cellular South, Inc.</b>		
2,221,519		Term Loan, 7.11%, Maturing May 4, 2011	2,223,603	
		<b>Centennial Cellular Operating Co., LLC</b>		
3,533,773		Term Loan, 7.61%, Maturing February 9, 2011	3,564,326	
		<b>Consolidated Communications, Inc.</b>		
3,648,439		Term Loan, 7.37%, Maturing July 27, 2015	3,667,824	
		<b>Epicor Software Corp.</b>		
496,250		Term Loan, 7.85%, Maturing March 30, 2012	498,421	
		<b>Fairpoint Communications, Inc.</b>		
3,200,000		Term Loan, 7.13%, Maturing February 8, 2012	3,211,002	
		<b>Hawaiian Telcom Communications, Inc.</b>		
1,097,633		Term Loan, 7.62%, Maturing October 31, 2012	1,099,920	
		<b>Iowa Telecommunications Services</b>		
3,208,000		Term Loan, 7.12%, Maturing November 23, 2011	3,226,045	
		<b>IPC Acquisition Corp.</b>		
872,813		Term Loan, 7.86%, Maturing September 29, 2013	882,996	
500,000		Term Loan, 11.86%, Maturing September 29, 2014	507,188	
		<b>Madison River Capital, LLC</b>		
1,297,831		Term Loan, 7.61%, Maturing July 29, 2012	1,301,684	
		<b>NTelos, Inc.</b>		
1,783,664		Term Loan, 7.57%, Maturing August 24, 2011	1,794,589	
		<b>Stratos Global Corp.</b>		
1,275,000		Term Loan, 8.11%, Maturing February 13, 2012	1,277,523	
		<b>Triton PCS, Inc.</b>		
4,506,803		Term Loan, 8.61%, Maturing November 18, 2009	4,545,300	
		<b>Westcom Corp.</b>		
783,200		Term Loan, 8.15%, Maturing December 17, 2010	784,179	
1,000,000		Term Loan, 12.36%, Maturing May 17, 2011	1,008,125	

<b>Windstream Corp.</b>				
\$	5,525,000	Term Loan, 7.11%, Maturing July 17, 2013	\$	5,574,637
			\$	<b>41,516,429</b>
<b>Utilities 1.5%</b>				
<b>Astoria Generating Co.</b>				
\$	1,042,339	Term Loan, 7.37%, Maturing February 23, 2013	\$	1,050,939
1,250,000		Term Loan, 9.12%, Maturing August 23, 2013		1,269,010
<b>BRSP, LLC</b>				
2,500,000		Term Loan, 8.37%, Maturing July 13, 2009		2,512,500
<b>Cogentrix Delaware Holdings, Inc.</b>				
620,457		Term Loan, 6.87%, Maturing April 14, 2012		622,202
<b>Covanta Energy Corp.</b>				
1,188,943		Term Loan, 5.31%, Maturing June 24, 2012		1,196,374
847,738		Term Loan, 7.60%, Maturing May 27, 2013		853,037
568,750		Term Loan, 10.82%, Maturing June 24, 2013		581,191
<b>Elster Group GmbH (Ruhrgas)</b>				
EUR	550,154	Term Loan, 6.34%, Maturing June 12, 2013		725,137
EUR	431,988	Term Loan, 6.84%, Maturing June 12, 2014		572,018
<b>La Paloma Generating Co., LLC</b>				
189,321		Term Loan, 7.07%, Maturing August 16, 2012		188,375
1,083,553		Term Loan, 7.11%, Maturing August 16, 2012		1,078,135
85,411		Term Loan, 7.11%, Maturing August 16, 2012		84,984
<b>LSP General Finance Co., LLC</b>				
137,781		Term Loan, 7.11%, Maturing April 14, 2013		138,298
3,202,528		Term Loan, 7.11%, Maturing April 14, 2013		3,214,538
<b>Mirant North America, LLC.</b>				
1,386,000		Term Loan, 7.07%, Maturing January 3, 2013		1,390,427
<b>NRG Energy, Inc.</b>				
2,225,000		Term Loan, 7.36%, Maturing February 1, 2013		2,246,823
8,475,889		Term Loan, 7.36%, Maturing February 1, 2013		8,559,428
<b>Pike Electric, Inc.</b>				
754,956		Term Loan, 6.88%, Maturing July 1, 2012		755,192
568,776		Term Loan, 6.88%, Maturing December 10, 2012		568,954
<b>Vulcan Energy Corp.</b>				
1,969,609		Term Loan, 6.87%, Maturing July 23, 2010		1,972,071
			\$	<b>29,579,633</b>
<b>Total Senior, Floating Rate Interests</b>				
<b>(identified cost \$1,148,806,718)</b>			\$	<b>1,155,489,748</b>

**Mortgage Pass-Throughs 44.8%****Principal Amount**

(000 s omitted)	Security	Value
<b>Federal Home Loan Mortgage Corp.:</b>		
\$ 1,119	5.427%, with maturity at 2025 (5)	\$ 1,116,531
3,427	6.00%, with various maturities to 2026	3,471,074
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\$ 47,598	6.50%, with various maturities to 2025	\$ 48,729,998
107,109	7.00%, with various maturities to 2031	110,218,590
825	7.13%, with maturity at 2023	848,416
63,018	7.50%, with various maturities to 2029 (6)	66,230,621
1,294	7.65%, with maturity at 2022	1,378,211
229	7.70%, with maturity at 2022	244,642
23,364	8.00%, with various maturities to 2030	25,049,107
916	8.25%, with maturity at 2020	983,292
2,088	8.30%, with maturity at 2020	2,244,125
21,705	8.50%, with various maturities to 2031	23,365,681
118	8.75%, with maturity at 2010	120,730
8,208	9.00%, with various maturities to 2031	8,889,170
6,547	9.50%, with various maturities to 2025	7,279,011
1,028	10.00%, with maturity at 2020	1,138,049
1,054	10.50%, with maturity at 2020	1,176,156
1,471	12.00%, with maturity at 2020	1,643,241
77	13.00%, with maturity at 2015	88,780
		\$ 304,215,425
	<b>Federal National Mortgage Assn.:</b>	
\$ 16,861	5.50%, with maturity at 2014 (6)	\$ 16,884,527
8,366	5.615%, with maturity at 2036 (5)	8,371,686
4,035	6.00%, with various maturities to 2026	4,058,884
24,553	6.395%, with maturity at 2032 (5)(6)	24,967,566
80,971	6.50%, with various maturities to 2031	83,040,163
944	6.75%, with maturity at 2023	976,315
102,197	7.00%, with various maturities to 2029	105,807,869
5,925	7.07%, with maturity at 2022 (5)	6,044,168
18,863	7.50%, with various maturities to 2031	19,909,273
16,456	8.00%, with various maturities to 2029	17,463,173
89	8.25%, with maturity at 2018	95,431
4,089	8.431%, with maturity at 2027 (7)	4,470,721
17,603	8.50%, with various maturities to 2028	18,976,096
2,067	8.656%, with maturity at 2028 (7)	2,253,305
1,247	8.771%, with maturity at 2029 (7)	1,374,958
1,832	8.785%, with maturity at 2027 (7)	1,987,290
25,033	9.00%, with various maturities to 2027	27,444,289
740	9.358%, with maturity at 2024 (7)	781,549
12,002	9.50%, with various maturities to 2030	13,280,448
1,329	9.611%, with maturity at 2018 (7)	1,447,599
2,155	10.00%, with various maturities to 2020	2,398,973
2,242	10.228%, with maturity at 2025 (7)	2,489,393
2,580	10.346%, with maturity at 2019 (7)	2,827,398
2,072	10.50%, with maturity at 2021	2,308,129
885	11.50%, with maturity at 2016	988,807
53	12.50%, with maturity at 2011	58,564
		\$ 370,706,574

<b>Government National Mortgage Assn.:</b>		
\$ 5,739	6.00%, with maturity at 2024	\$ 5,800,338
10,860	7.00%, with various maturities to 2025	11,339,931
10,129	7.50%, with various maturities to 2028 (6)	10,698,227
37,806	8.00%, with various maturities to 2027	40,455,273
1,170	8.30%, with maturity at 2020	1,240,000
2,525	8.50%, with various maturities to 2022	2,758,984
11,398	9.00%, with various maturities to 2026	12,503,120
16,486	9.50%, with various maturities to 2026	18,393,710
1,077	10.00%, with maturity at 2019	1,204,736
		<b>\$ 104,394,319</b>
<b>Collateralized Mortgage Obligations:</b>		
\$ 3,589	Federal Home Loan Mortgage Corp., Series 1497, Class K, 7.00%, 4/15/23	\$ 3,690,315
5,916	Federal Home Loan Mortgage Corp., Series 1529, Class Z, 7.00%, 6/15/23	6,056,792
4,938	Federal Home Loan Mortgage Corp., Series 1620, Class Z, 6.00%, 11/15/23	5,010,227
634	Federal Home Loan Mortgage Corp., Series 1720, Class PJ, 7.25%, 1/15/24	640,290
844	Federal Home Loan Mortgage Corp., Series 2130, Class K, 6.00%, 3/15/29	847,850
798	Federal Home Loan Mortgage Corp., Series 2167, Class BZ, 7.00%, 6/15/29	825,318
6,263	Federal Home Loan Mortgage Corp., Series 2182, Class ZB, 8.00%, 9/15/29 (6)	6,596,328
3,559	Federal Home Loan Mortgage Corp., Series 2198, Class ZA, 8.50%, 11/15/29	3,861,721
19,942	Federal Home Loan Mortgage Corp., Series 2245, Class A, 8.00%, 8/15/27 (6)	21,021,431
2,943	Federal Home Loan Mortgage Corp., Series 24, Class J, 6.25%, 11/25/23	2,974,673
602	Federal National Mortgage Assn., Series 1988-14, Class I, 9.20%, 6/25/18	648,635
611	Federal National Mortgage Assn., Series 1989-1, Class D, 10.30%, 1/25/19	667,824
1,213	Federal National Mortgage Assn., Series 1989-34, Class Y, 9.85%, 7/25/19	1,335,765
844	Federal National Mortgage Assn., Series 1990-17, Class G, 9.00%, 2/25/20	914,512
368	Federal National Mortgage Assn., Series 1990-27, Class Z, 9.00%, 3/25/20	400,890
336	Federal National Mortgage Assn., Series 1990-29, Class J, 9.00%, 3/25/20	367,063
1,558	Federal National Mortgage Assn., Series 1990-43, Class Z, 9.50%, 4/25/20	1,718,778

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\$	543	Federal National Mortgage Assn., Series 1991-98, Class J, 8.00%, 8/25/21	\$ 579,811
317		Federal National Mortgage Assn., Series 1992-103, Class Z, 7.50%, 6/25/22	332,625
584		Federal National Mortgage Assn., Series 1992-113, Class Z, 7.50%, 7/25/22	610,572
1,113		Federal National Mortgage Assn., Series 1992-185, Class ZB, 7.00%, 10/25/22	1,154,525
4,334		Federal National Mortgage Assn., Series 1992-77, Class ZA, 8.00%, 5/25/22	4,594,098
2,858		Federal National Mortgage Assn., Series 1993-16, Class Z, 7.50%, 2/25/23	2,999,043
2,166		Federal National Mortgage Assn., Series 1993-22, Class PM, 7.40%, 2/25/23	2,265,201
3,326		Federal National Mortgage Assn., Series 1993-25, Class J, 7.50%, 3/25/23	3,491,404
6,645		Federal National Mortgage Assn., Series 1993-30, Class PZ, 7.50%, 3/25/23	6,970,870
1,016		Federal National Mortgage Assn., Series 1993-56, Class PZ, 7.00%, 5/25/23	1,052,982
9,784		Federal National Mortgage Assn., Series 1994-45, Class Z, 6.50%, 2/25/24	10,000,761
4,954		Federal National Mortgage Assn., Series 1994-89, Class ZQ, 8.00%, 7/25/24	5,291,279
4,976		Federal National Mortgage Assn., Series 1996-57, Class Z, 7.00%, 12/25/26	5,162,531
2,839		Federal National Mortgage Assn., Series 1997-77, Class Z, 7.00%, 11/18/27	2,947,361
8,582		Federal National Mortgage Assn., Series 2000-22, Class PN, 6.00%, 7/25/30	8,694,025
2,402		Federal National Mortgage Assn., Series 2001-37, Class GA, 8.00%, 7/25/16	2,497,929
1,885		Federal National Mortgage Assn., Series 2002-1, Class G, 7.00%, 7/25/23	1,958,404
961		Federal National Mortgage Assn., Series G92-44, Class Z, 8.00%, 7/25/22	1,012,404
1,563		Federal National Mortgage Assn., Series G92-44, Class ZQ, 8.00%, 7/25/22	1,646,170
3,959		Federal National Mortgage Assn., Series G92-60, Class Z, 7.00%, 10/25/22	4,084,724
9,000		Government National Mortgage Assn., Series 2002-45, Class PG, 6.00%, 3/17/32	9,051,095
997		Government National Mortgage Assn., Series 2005-72, Class E, 12.00%, 11/16/15	\$ 1,141,084
			\$ 135,117,310
		<b>Total Mortgage Pass-Throughs (identified cost \$928,634,277)</b>	<b>\$ 914,433,628</b>



**Corporate Bonds & Notes 48.3%**

Principal Amount (000 s omitted)	Security	Value
<b>Aerospace and Defense 0.5%</b>		
\$ 2,980	<b>Alion Science and Technologies Corp.</b> 10.25%, 2/1/15 (8)	\$ 3,017,250
2,230	<b>Argo Tech Corp., Sr. Notes</b> 9.25%, 6/1/11	2,425,125
1,895	<b>Armor Holdings, Inc., Sr. Sub. Notes</b> 8.25%, 8/15/13	1,989,750
1,425	<b>Bombardier, Inc.,</b> 8.00%, 11/15/14 (8)	1,478,437
875	<b>DRS Technologies, Inc., Sr. Sub. Notes</b> 7.625%, 2/1/18	894,687
		<b>\$ 9,805,249</b>
<b>Automotive 4.0%</b>		
\$ 2,460	<b>Altra Industrial Motion, Inc.</b> 9.00%, 12/1/11	\$ 2,552,250
1,100	<b>Commercial Vehicle Group, Inc., Sr. Notes</b> 8.00%, 7/1/13	1,086,250
2,120	<b>Ford Motor Credit Co.</b> 6.625%, 6/16/08	2,119,506
9,165	7.375%, 10/28/09	9,228,697
4,355	7.875%, 6/15/10	4,422,167
180	<b>Ford Motor Credit Co., Sr. Notes</b> 9.875%, 8/10/11	192,900
4,900	<b>Ford Motor Credit Co., Sr. Notes, Variable Rate</b> 8.11%, 1/13/12	4,926,107
10,995	<b>Ford Motor Credit Co., Variable Rate</b> 8.371%, 11/2/07	11,156,176
2,160	<b>General Motors Acceptance Corp.</b> 5.125%, 5/9/08	2,132,356
1,075	5.85%, 1/14/09	1,069,427
435	7.00%, 2/1/12	444,250
11,660	8.00%, 11/1/31	13,162,251
1,405	<b>Goodyear Tire &amp; Rubber Co., Sr. Notes</b> 8.625%, 12/1/11 (8)	1,485,787
2,010	<b>Goodyear Tire &amp; Rubber Co., Sr. Notes, Variable Rate</b> 9.14%, 12/1/09 (8)	2,035,125
11,805	<b>Tenneco Automotive, Global Shares, Series B</b> 10.25%, 7/15/13	12,970,744
2,645	<b>Tenneco Automotive, Inc., Sr. Sub. Notes</b> 8.625%, 11/15/14	2,757,412
1,580	<b>Titan International, Inc., Sr. Notes</b> 8.00%, 1/15/12 (8)	1,595,800
28		

		<b>TRW Automotive, Inc., Sr. Notes</b>	
\$	2,230	9.375%, 2/15/13	\$ 2,397,250
		<b>TRW Automotive, Inc., Sr. Sub. Notes</b>	
3,900		11.00%, 2/15/13	4,290,000
		<b>United Components, Inc., Sr. Sub. Notes</b>	
990		9.375%, 6/15/13	1,029,600
			\$ 81,054,055
<b>Brokers/Dealers/Investment Houses</b>	<b>0.3%</b>		
		<b>Residential Capital Corp., Sub. Notes, Variable Rate</b>	
\$	5,390	7.19%, 4/17/09 (6)	\$ 5,411,878
			\$ 5,411,878
<b>Building and Development</b>	<b>1.2%</b>		
		<b>Dayton Superior Corp., Sr. Notes</b>	
\$	2,655	10.75%, 9/15/08	\$ 2,767,837
		<b>General Cable Corp., Sr. Notes</b>	
2,520		9.50%, 11/15/10	2,671,200
		<b>Mueller Group, Inc., Sr. Sub. Notes</b>	
1,707		10.00%, 5/1/12	1,852,095
		<b>Mueller Holdings, Inc., Disc. Notes, (0.00% until 2009)</b>	
991		14.75%, 4/15/14	906,765
		<b>Nortek, Inc., Sr. Sub. Notes</b>	
9,850		8.50%, 9/1/14	9,825,375
		<b>NTK Holdings, Inc., Sr. Disc. Notes, (0.00% until 2009),</b>	
3,645		10.75%, 3/1/14	2,697,300
		<b>Panolam Industries International, Sr. Sub. Notes</b>	
3,905		10.75%, 10/1/13 (8)	4,158,825
		<b>Stanley-Martin Co.</b>	
870		9.75%, 8/15/15	769,950
			\$ 25,649,347
<b>Business Equipment and Services</b>	<b>3.0%</b>		
		<b>Activant Solutions, Inc., Sr. Sub. Notes</b>	
\$	1,070	9.50%, 5/1/16 (8)	\$ 1,043,250
		<b>Affinion Group, Inc.</b>	
1,065		10.125%, 10/15/13 (8)	1,150,200
1,490		11.50%, 10/15/15 (8)	1,609,200
		<b>Aramark Corp., Sr. Notes</b>	
2,935		8.50%, 2/1/15 (8)	3,019,381
		<b>Aramark Corp., Sr. Notes, Variable Rate</b>	
1,565		8.86%, 2/1/15 (8)	1,604,125
		<b>Education Management, LLC</b>	
3,045		8.75%, 6/1/14	3,212,475
4,240		10.25%, 6/1/16	4,579,200
		<b>Hertz Corp.</b>	
5,835		8.875%, 1/1/14	6,228,862



		<b>Hydrochem Industrial Services, Inc., Sr. Sub Notes</b>	
\$	2,620	9.25%, 2/15/13 (8)	\$ 2,685,500
		<b>Knowledge Learning Center, Sr. Sub. Notes</b>	
2,200		7.75%, 2/1/15 (8)	2,150,500
		<b>Lamar Media Corp., Sr. Sub. Notes</b>	
1,450		6.625%, 8/15/15	1,435,500
		<b>Medimedia USA, Inc., Sr. Sub Notes</b>	
620		11.375%, 11/15/14 (8)	652,550
		<b>Muzak, LLC / Muzak Finance, Sr. Notes</b>	
5,250		10.00%, 2/15/09	5,085,937
		<b>Norcross Safety Products, LLC / Norcross Capital Corp., Sr. Sub. Notes, Series B</b>	
5,100		9.875%, 8/15/11	5,457,000
		<b>Sabre Holdings Corp.</b>	
7,140		7.35%, 8/1/11	6,950,769
		<b>Safety Products Holdings, Inc., Sr. Notes (PIK)</b>	
6,881		11.75%, 1/1/12 (4)	7,364,514
		<b>Sungard Data Systems, Inc.</b>	
3,060		9.125%, 8/15/13	3,235,950
		<b>Sungard Data Systems, Inc., Variable Rate</b>	
1,100		9.973%, 8/15/13	1,152,250
		<b>Xerox Corp., Sr. Notes</b>	
1,855		7.125%, 6/15/10	1,933,837
1,485		7.625%, 6/15/13	1,551,825
			<b>\$ 62,102,825</b>
<b>Cable and Satellite Television</b>	<b>2.9%</b>		
		<b>Adelphia Communications Corp.</b>	
\$	2,500	10.25%, 6/15/11 (3)	\$ 2,650,000
		<b>Cablevision Systems Corp., Sr. Notes, Series B, Variable Rate</b>	
4,545		9.87%, 4/1/09	4,840,425
		<b>CCH I, LLC/CCH I Capital Co.</b>	
3,265		11.00%, 10/1/15	3,387,437
		<b>CCO Holdings, LLC / CCO Capital Corp., Sr. Notes</b>	
10,295		8.75%, 11/15/13	10,655,325
		<b>CSC Holdings, Inc., Series B</b>	
4,545		8.125%, 8/15/09	4,732,481
		<b>CSC Holdings, Inc., Sr. Notes</b>	
2,970		7.875%, 12/15/07	3,018,262
2,105		8.125%, 7/15/09	2,191,831
		<b>CSC Holdings, Inc., Sr. Notes, Series B</b>	
380		7.625%, 4/1/11	393,300
		<b>Insight Communications, Sr. Disc. Notes</b>	
16,450		12.25%, 2/15/11	17,210,812
		<b>Kabel Deutschland GMBH</b>	
1,955		10.625%, 7/1/14	2,192,044
30			

		<b>Mediacom Broadband Corp., LLC, Sr. Notes</b>	
\$	2,485	8.50%, 10/15/15 (8)	\$ 2,528,487
		<b>National Cable, PLC</b>	
1,480		8.75%, 4/15/14	1,542,900
		<b>UGS Corp.</b>	
3,130		10.00%, 6/1/12	3,443,000
			<b>\$ 58,786,304</b>
<b>Chemicals and Plastics</b>	<b>2.2%</b>		
		<b>BCP Crystal Holdings Corp., Sr. Sub. Notes</b>	
\$	3,172	9.625%, 6/15/14	\$ 3,520,920
		<b>Crystal US Holdings / US Holdings 3, LLC, Sr. Disc. Notes, Series B, (0.00% until 2009)</b>	
3,357		10.50%, 10/1/14	2,937,375
		<b>Equistar Chemical, Sr. Notes</b>	
8,235		10.625%, 5/1/11	8,770,275
		<b>Huntsman, LLC</b>	
4,426		11.625%, 10/15/10	4,846,470
		<b>Koppers, Inc.</b>	
1,252		9.875%, 10/15/13	1,364,680
		<b>Lyondell Chemical Co.</b>	
995		11.125%, 7/15/12	1,075,844
		<b>Lyondell Chemical Co., Sr. Notes</b>	
1,892		10.50%, 6/1/13	2,097,755
		<b>Mosaic Co., Sr. Notes</b>	
1,405		7.375%, 12/1/14 (8)	1,429,587
1,405		7.625%, 12/1/16 (8)	1,443,637
		<b>Nova Chemicals Corp., Sr. Notes, Variable Rate</b>	
2,145		8.502%, 11/15/13	2,145,000
		<b>OM Group, Inc.</b>	
11,180		9.25%, 12/15/11	11,669,125
		<b>Reichhold Industries, Inc., Sr. Notes</b>	
4,350		9.00%, 8/15/14 (8)	4,469,625
		<b>Rockwood Specialties Group, Sr. Sub. Notes</b>	
196		10.625%, 5/15/11	209,475
			<b>\$ 45,979,768</b>
<b>Clothing/Textiles</b>	<b>2.4%</b>		
		<b>Hanesbrands, Inc., Sr. Notes, Variable Rate</b>	
\$	4,365	8.735%, 12/15/14 (8)	\$ 4,506,862
		<b>Levi Strauss &amp; Co., Sr. Notes</b>	
8,860		12.25%, 12/15/12	9,845,675
1,555		9.75%, 1/15/15	1,687,175
4,665		8.875%, 4/1/16	4,898,250
		<b>Levi Strauss &amp; Co., Sr. Notes, Variable Rate</b>	
4,735		10.11%, 4/1/12	4,877,050
31			

		<b>Oxford Industries, Inc., Sr. Notes</b>	
\$	12,565	8.875%, 6/1/11	\$ 13,067,600
		<b>Perry Ellis International, Inc., Sr. Sub. Notes</b>	
6,170		8.875%, 9/15/13	6,324,250
		<b>Phillips Van-Heusen, Sr. Notes</b>	
1,700		7.25%, 2/15/11	1,742,500
2,500		8.125%, 5/1/13	2,637,500
			\$ <b>49,586,862</b>
<b>Conglomerates</b>	<b>0.6%</b>		
		<b>Amsted Industries, Inc., Sr. Notes</b>	
\$	7,150	10.25%, 10/15/11 (8)	\$ 7,695,187
		<b>Goodman Global Holdings, Inc., Sr. Notes, Variable Rate</b>	
3,398		8.36%, 6/15/12	3,448,970
		<b>RBS Global and Rexnord Corp.</b>	
1,905		9.50%, 8/1/14	1,981,200
			\$ <b>13,125,357</b>
<b>Containers and Glass Products</b>	<b>0.7%</b>		
		<b>Berry Plastics Holding Corp.</b>	
\$	4,430	8.875%, 9/15/14 (8)	\$ 4,596,125
		<b>Berry Plastics Holding Corp., Variable Rate</b>	
1,230		9.235%, 9/15/14 (8)	1,269,975
		<b>Intertape Polymer US, Inc., Sr. Sub. Notes</b>	
3,220		8.50%, 8/1/14	2,962,400
		<b>Pliant Corp. (PIK)</b>	
5,051		11.85%, 6/15/09 (4)	5,542,281
		<b>Smurfit-Stone Container Corp., Sr. Notes</b>	
395		9.75%, 2/1/11	409,812
			\$ <b>14,780,593</b>
<b>Ecological Services and Equipment</b>	<b>0.6%</b>		
		<b>Aleris International, Inc., Sr. Notes</b>	
\$	2,375	9.00%, 12/15/14 (8)	\$ 2,475,937
		<b>Aleris International, Inc., Sr. Sub. Notes</b>	
5,245		10.00%, 12/15/16 (8)	5,454,800
		<b>Waste Services, Inc., Sr. Sub. Notes</b>	
4,085		9.50%, 4/15/14 (8)	4,268,825
			\$ <b>12,199,562</b>
<b>Electronics/Electrical</b>	<b>0.3%</b>		
		<b>Avago Technologies Finance, Sr. Notes</b>	
\$	1,485	10.375%, 12/1/13 (8)	\$ 1,581,525
		<b>Avago Technologies Finance, Sr. Sub. Notes</b>	
790		11.875%, 12/1/15 (8)	869,000
		<b>CPI Holdco, Inc., Sr. Notes, Variable Rate</b>	
1,320		11.298%, 2/1/15	1,351,036
32			

		<b>Freescale Semiconductor, Sr. Notes</b>	
\$	1,005	9.125%, 12/15/14 (8)	\$ 1,003,744
		<b>NXP BV/NXP Funding, LLC</b>	
1,025		8.11%, 10/15/13 (8)	1,049,344
		<b>Open Solutions, Inc., Sr. Sub. Notes</b>	
600		9.75%, 2/1/15 (8)	615,000
			<b>\$ 6,469,649</b>
<b>Energy</b>	<b>1.2%</b>		
		<b>Allis-Chalmers Energy, Inc.</b>	
\$	4,935	9.00%, 1/15/14	\$ 5,033,700
		<b>Allis-Chalmers Energy, Inc., Sr. Notes</b>	
970		8.50%, 3/1/17 (8)	974,850
		<b>Chaparral Energy, Inc., Sr. Notes</b>	
2,980		8.875%, 2/1/17 (8)	2,987,450
		<b>Compton Pet Finance Corp.</b>	
2,360		7.625%, 12/1/13	2,265,600
		<b>Opti Canada, Inc.</b>	
3,950		8.25%, 12/15/14 (8)	4,147,500
		<b>Petrohawk Energy Corp.</b>	
8,800		9.125%, 7/15/13	9,152,000
		<b>SESI, LLC</b>	
660		6.875%, 6/1/14	650,100
			<b>\$ 25,211,200</b>
<b>Equipment Leasing</b>	<b>0.1%</b>		
		<b>Rental Service Corp.</b>	
\$	1,000	9.50%, 12/1/14 (8)	\$ 1,050,000
		<b>United Rentals North America, Inc.</b>	
1,195		6.50%, 2/15/12	1,183,050
			<b>\$ 2,233,050</b>
<b>Financial Intermediaries</b>	<b>0.4%</b>		
		<b>Alzette, Variable Rate</b>	
\$	750	11.86%, 12/15/20 (8)	\$ 771,562
		<b>Avalon Capital Ltd. 3, Series 1A, Class D, Variable Rate</b>	
760		7.32%, 2/24/19 (8)	764,595
		<b>Babson Ltd., 2005-1A, Class C1, Variable Rate</b>	
1,000		7.31%, 4/15/19 (8)	1,016,007
		<b>Bryant Park CDO Ltd., Series 2005-1A, Class C, Variable Rate</b>	
1,000		7.41%, 1/15/19 (8)	1,018,505
		<b>Carlyle High Yield Partners, Series 2004-6A, Class C, Variable Rate</b>	
974		7.826%, 8/11/16 (8)	989,904
		<b>Centurion CDO 8 Ltd., Series 2005-8A, Class D, Variable Rate</b>	
1,000		10.85%, 3/8/17	1,055,867
		<b>Centurion CDO 9 Ltd., Series 2005-9A</b>	
500		9.35%, 7/17/19	518,497
33			

		<b>Dryden Leveraged Loan, Series 2004-6A, Class C1, Variable Rate</b>	
\$	1,500	7.926%, 7/30/16 (8)	\$ 1,540,872
		<b>Sonata Securities S.A., Series 2006-5</b>	
750		8.75%, 6/27/07	757,204
		<b>Sonata Securities S.A., Series 2006-6</b>	
750		8.75%, 6/27/07	757,144
			<b>\$ 9,190,157</b>
<b>Food Products</b>	<b>0.7%</b>		
		<b>ASG Consolidated, LLC / ASG Finance, Inc., Sr. Disc. Notes, (0.00% until 2008)</b>	
\$	5,315	11.50%, 11/1/11	\$ 4,810,075
		<b>Nutro Products, Inc., Sr. Notes, Variable Rate</b>	
865		9.40%, 10/15/13 (8)	897,437
		<b>Pierre Foods, Inc., Sr. Sub. Notes</b>	
3,225		9.875%, 7/15/12	3,345,937
		<b>Pinnacle Foods Holdings Corp., Sr. Sub. Notes</b>	
4,615		8.25%, 12/1/13	4,741,912
			<b>\$ 13,795,361</b>
<b>Food Service</b>	<b>0.5%</b>		
		<b>EL Pollo Loco, Inc.</b>	
\$	4,050	11.75%, 11/15/13	\$ 4,414,500
		<b>NPC International, Inc.</b>	
3,820		9.50%, 5/1/14	3,953,700
		<b>Sbarro, Inc., Sr. Notes</b>	
990		10.375%, 2/1/15 (8)	1,014,750
			<b>\$ 9,382,950</b>
<b>Food/Drug Retailers</b>	<b>1.1%</b>		
		<b>General Nutrition Centers, Inc.</b>	
\$	895	8.625%, 1/15/11	\$ 948,700
		<b>General Nutrition Centers, Inc., Sr. Sub. Notes</b>	
2,195		8.50%, 12/1/10	2,288,287
		<b>GNC Parent Corp., Variable Rate</b>	
5,060		12.14%, 12/1/11 (8)	5,186,500
		<b>Rite Aid Corp.</b>	
11,142		6.125%, 12/15/08 (8)	11,128,072
3,190		8.125%, 5/1/10	3,277,725
			<b>\$ 22,829,284</b>
<b>Forest Products</b>	<b>1.6%</b>		
		<b>Georgia-Pacific Corp.</b>	
\$	1,450	9.50%, 12/1/11	\$ 1,602,250
		<b>Jefferson Smurfit Corp.</b>	
820		7.50%, 6/1/13	795,400
		<b>JSG Funding PLC, Sr. Notes</b>	
17,860		9.625%, 10/1/12	19,065,550

		<b>NewPage Corp.</b>	
\$	5,550	10.00%, 5/1/12 (8)	\$ 6,077,250
		<b>NewPage Corp., Variable Rate</b>	
1,545		11.621%, 5/1/12	1,699,500
		<b>Stone Container Corp.</b>	
4,225		7.375%, 7/15/14	4,056,000
			\$ 33,295,950
<b>Healthcare</b>	<b>3.1%</b>		
		<b>Accellent, Inc.</b>	
\$	2,715	10.50%, 12/1/13	\$ 2,837,175
		<b>AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes</b>	
4,270		10.00%, 2/15/15	4,686,325
		<b>CDRV Investors, Inc., Sr. Disc. Notes, (0.00% until 2010)</b>	
2,575		9.625%, 1/1/15	2,066,437
		<b>CDRV Investors, Inc., Sr. Notes, Variable Rate</b>	
2,950		9.86%, 12/1/11	2,913,125
		<b>Concentra Operating Corp., Sr. Notes</b>	
7,000		9.50%, 8/15/10	7,402,500
		<b>HCA, Inc.</b>	
1,400		8.75%, 9/1/10	1,463,000
6,655		9.25%, 11/15/16 (8)	7,087,575
		<b>Inverness Medical Innovations, Inc., Sr. Sub. Notes</b>	
4,165		8.75%, 2/15/12	4,404,487
		<b>Multiplan, Inc., Sr. Sub. Notes</b>	
4,155		10.375%, 4/15/16 (8)	4,196,550
		<b>National Mentor Holdings, Inc., Sr. Sub. Notes</b>	
2,130		11.25%, 7/1/14 (8)	2,316,375
		<b>Res-Care, Inc., Sr. Notes</b>	
2,160		7.75%, 10/15/13	2,203,200
		<b>Service Corp. International, Sr. Notes</b>	
1,110		7.00%, 6/15/17	1,104,450
		<b>Triad Hospitals, Inc., Sr. Notes</b>	
4,650		7.00%, 5/15/12	4,789,500
		<b>US Oncology, Inc.</b>	
2,205		9.00%, 8/15/12	2,348,325
5,350		10.75%, 8/15/14	5,965,250
		<b>Vanguard Health Holdings Co., LLC, Sr. Disc. Notes, (0.00% until 2009)</b>	
1,185		11.25%, 10/1/15	956,887
		<b>VWR International, Inc., Sr. Sub. Notes</b>	
5,540		8.00%, 4/15/14	5,664,650
			\$ 62,405,811

<b>Home Furnishings 0.2%</b>		
	<b>Interline Brands, Inc., Sr. Sub. Notes</b>	
\$ 1,475	8.125%, 6/15/14	\$ 1,515,563
	<b>Steinway Musical Instruments, Sr. Notes</b>	
1,745	7.00%, 3/1/14 (8)	1,727,550
		\$ <b>3,243,113</b>
<b>Industrial Equipment 0.7%</b>		
	<b>Case New Holland, Inc., Sr. Notes</b>	
\$ 6,810	9.25%, 8/1/11	\$ 7,252,650
665	7.125%, 3/1/14	684,950
	<b>Chart Industries, Inc., Sr. Sub. Notes</b>	
2,170	9.125%, 10/15/15 (8)	2,311,050
	<b>Esco Corp., Sr. Notes</b>	
1,595	8.625%, 12/15/13 (8)	1,650,825
	<b>Esco Corp., Sr. Notes, Variable Rate</b>	
1,595	9.235%, 12/15/13 (8)	1,638,863
	<b>Manitowoc Co., Inc. (The)</b>	
975	10.50%, 8/1/12	1,046,906
		\$ <b>14,585,244</b>
<b>Leisure Goods/Activities/Movies 2.2%</b>		
	<b>AMC Entertainment, Inc., Sr. Sub. Notes</b>	
\$ 4,450	9.875%, 2/1/12	\$ 4,700,313
	<b>AMC Entertainment, Inc., Variable Rate</b>	
650	9.624%, 8/15/10	674,375
	<b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.</b>	
2,170	12.50%, 4/1/13 (8)	2,180,850
	<b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate</b>	
3,975	10.12%, 4/1/12 (8)	3,994,875
	<b>Marquee Holdings, Inc., Sr. Disc. Notes, (0.00% until 2009)</b>	
8,180	12.00%, 8/15/14 (8)	6,993,900
	<b>Universal City Development Partners, Sr. Notes</b>	
16,215	11.75%, 4/1/10	17,370,319
	<b>Universal City Florida Holdings, Sr. Notes, Variable Rate</b>	
8,605	10.121%, 5/1/10	8,927,688
		\$ <b>44,842,320</b>
<b>Lodging and Casinos 3.6%</b>		
	<b>Buffalo Thunder Development Authority</b>	
\$ 4,080	9.375%, 12/15/14 (8)	\$ 4,166,700
	<b>CCM Merger, Inc.</b>	
2,620	8.00%, 8/1/13 (8)	2,616,725
	<b>Chukchansi EDA, Sr. Notes, Variable Rate</b>	
3,080	8.877%, 11/15/12 (8)	3,176,250
36		

		<b>Galaxy Entertainment Finance</b>	
\$	1,600	9.875%, 12/15/12 (8)	\$ 1,740,000
		<b>Greektown Holdings, LLC, Sr. Notes</b>	
2,215		10.75%, 12/1/13 (8)	2,381,125
		<b>Host Hotels &amp; Resorts L.P., Sr. Notes</b>	
2,030		6.875%, 11/1/14 (8)	2,047,763
		<b>Inn of the Mountain Gods, Sr. Notes</b>	
5,795		12.00%, 11/15/10	6,345,525
		<b>Las Vegas Sands Corp.</b>	
3,165		6.375%, 2/15/15	3,093,788
		<b>Majestic HoldCo, LLC, (0.00% until 2008)</b>	
1,540		12.50%, 10/15/11 (8)	1,043,350
		<b>Majestic Star Casino, LLC</b>	
3,500		9.50%, 10/15/10	3,675,000
		<b>Mohegan Tribal Gaming Authority, Sr. Sub. Notes</b>	
1,335		8.00%, 4/1/12	1,393,406
		<b>OED Corp./Diamond Jo, LLC</b>	
5,115		8.75%, 4/15/12	5,089,425
		<b>Pokagon Gaming Authority, Sr. Notes</b>	
390		10.375%, 6/15/14 (8)	429,975
		<b>San Pasqual Casino</b>	
3,405		8.00%, 9/15/13 (8)	3,490,125
		<b>Station Casinos, Inc.</b>	
560		7.75%, 8/15/16	574,000
		<b>Station Casinos, Inc., Sr. Notes</b>	
1,050		6.00%, 4/1/12	998,813
		<b>Trump Entertainment Resorts, Inc.</b>	
16,880		8.50%, 6/1/15	16,795,600
		<b>Tunica-Biloxi Gaming Authority, Sr. Notes</b>	
3,405		9.00%, 11/15/15 (8)	3,558,225
		<b>Turning Stone Resort Casinos, Sr. Notes</b>	
830		9.125%, 9/15/14 (8)	858,013
		<b>Waterford Gaming, LLC, Sr. Notes</b>	
8,357		8.625%, 9/15/12 (8)	8,900,205
		<b>Wynn Las Vegas, LLC</b>	
1,210		6.625%, 12/1/14	1,203,950
			\$ 73,577,963
	<b>Nonferrous Metals/Minerals 0.6%</b>		
		<b>Alpha Natural Resources, Sr. Notes</b>	
\$	1,370	10.00%, 6/1/12	\$ 1,489,875
		<b>FMG Finance PTY, Ltd., Variable Rate</b>	
1,815		9.369%, 9/1/11	1,864,913
3,115		10.625%, 9/1/16 (8)	3,449,863
37			



	<b>Novelis, Inc.</b>	
\$ 4,830	7.25%, 2/15/15	\$ 4,974,900
		\$ 11,779,551
<b>Oil and Gas 2.3%</b>		
	<b>Clayton Williams Energy, Inc.</b>	
\$ 1,325	7.75%, 8/1/13 (8)	\$ 1,238,875
	<b>Copano Energy, LLC, Sr. Notes</b>	
760	8.125%, 3/1/16	786,600
	<b>Dynegy Holdings, Inc.</b>	
2,165	8.375%, 5/1/16 (8)	2,300,313
	<b>El Paso Corp., Sr. Notes</b>	
2,305	9.625%, 5/15/12 (8)	2,621,938
	<b>El Paso Production Holding Co.</b>	
500	7.75%, 6/1/13	520,000
	<b>Encore Acquisition Co., Sr. Sub. Notes</b>	
1,730	7.25%, 12/1/17	1,652,150
	<b>Giant Industries</b>	
850	8.00%, 5/15/14	916,938
	<b>Inergy L.P. / Finance, Sr. Notes</b>	
3,980	6.875%, 12/15/14 (8)	3,870,550
	<b>Ocean Rig Norway AS, Sr. Notes</b>	
2,565	8.375%, 7/1/13 (8)	2,731,725
	<b>Parker Drilling Co., Sr. Notes</b>	
1,930	9.625%, 10/1/13	2,115,763
	<b>Quicksilver Resources, Inc.</b>	
2,295	7.125%, 4/1/16	2,243,363
	<b>Semgroup L.P., Sr. Notes</b>	
5,990	8.75%, 11/15/15 (8)	6,034,925
	<b>Sonat, Inc.</b>	
5,000	7.625%, 7/15/11	5,250,000
	<b>Stewart &amp; Stevenson, LLC, Sr. Notes</b>	
3,390	10.00%, 7/15/14 (8)	3,542,550
	<b>United Refining Co., Sr. Notes</b>	
6,900	10.50%, 8/15/12	7,176,000
	<b>Verasun Energy Corp.</b>	
3,360	9.875%, 12/15/12	3,528,000
		\$ 46,529,690
<b>Publishing 0.8%</b>		
	<b>American Media Operations, Inc., Series B</b>	
\$ 2,620	10.25%, 5/1/09	\$ 2,521,750
	<b>CBD Media, Inc., Sr. Sub. Notes</b>	
1,335	8.625%, 6/1/11	1,381,725
	<b>Dex Media West, LLC, Sr. Sub. Notes</b>	
4,565	9.875%, 8/15/13	4,987,263
38		

		<b>Idearc, Inc., Sr. Notes</b>	
\$	2,440	8.00%, 11/15/16 (8)	\$ 2,491,850
		<b>MediaNews Group, Inc., Sr. Sub. Notes</b>	
1,070		6.875%, 10/1/13	979,050
		<b>R.H. Donnelley Corp., Sr. Disc. Notes</b>	
1,605		6.875%, 1/15/13	1,544,813
1,740		6.875%, 1/15/13	1,674,750
			<b>\$ 15,581,201</b>
<b>Radio and Television 1.4%</b>			
		<b>Advanstar Communications, Inc.</b>	
\$	8,550	10.75%, 8/15/10	\$ 9,234,000
		<b>CanWest Media, Inc.</b>	
2,156		8.00%, 9/15/12	2,247,809
		<b>LBI Media, Inc.</b>	
1,820		10.125%, 7/15/12	1,940,575
		<b>Rainbow National Services, LLC, Sr. Notes</b>	
1,805		8.75%, 9/1/12 (8)	1,931,350
		<b>Rainbow National Services, LLC, Sr. Sub. Debs.</b>	
6,490		10.375%, 9/1/14 (8)	7,333,700
		<b>Sirius Satellite Radio, Sr. Notes</b>	
6,150		9.625%, 8/1/13	6,150,000
			<b>\$ 28,837,434</b>
<b>Rail Industries 0.2%</b>			
		<b>Kansas City Southern Mexico, Sr. Notes</b>	
\$	2,345	7.625%, 12/1/13 (8)	\$ 2,356,725
		<b>Kansas City Southern Railway Co.</b>	
1,035		9.50%, 10/1/08	1,089,338
			<b>\$ 3,446,063</b>
<b>Retailers (Except Food and Drug) 2.4%</b>			
		<b>Amscan Holdings, Inc., Sr. Sub. Notes</b>	
\$	2,800	8.75%, 5/1/14	\$ 2,758,000
		<b>Bon-Ton Department Stores, Inc.</b>	
2,460		10.25%, 3/15/14	2,558,400
		<b>GameStop Corp.</b>	
13,885		8.00%, 10/1/12	14,752,813
		<b>GameStop Corp., Variable Rate</b>	
4,105		9.235%, 10/1/11	4,279,463
		<b>Michaels Stores, Inc., Sr. Notes</b>	
6,485		10.00%, 11/1/14 (8)	6,955,163
		<b>Michaels Stores, Inc., Sr. Sub. Notes</b>	
1,420		11.375%, 11/1/16 (8)	1,540,700
		<b>Neiman Marcus Group, Inc.</b>	
5,375		9.00%, 10/15/15	5,912,500
3,145		10.375%, 10/15/15	3,530,263

		<b>Penny (JC) Co., Inc.</b>	
\$	1,875	8.00%, 3/1/10	\$ 2,000,357
		<b>Sally Holdings, LLC, Sr. Notes</b>	
1,010		9.25%, 11/15/14 (8)	1,041,563
		<b>Toys R Us</b>	
3,355		7.375%, 10/15/18	2,860,138
			<b>\$ 48,189,360</b>
<b>Steel</b>	<b>0.5%</b>		
		<b>AK Steel Corp.</b>	
\$	2,000	7.75%, 6/15/12	\$ 2,035,000
		<b>Ispat Inland ULC, Sr. Notes</b>	
2,102		9.75%, 4/1/14	2,347,776
		<b>RathGibson, Inc.</b>	
4,720		11.25%, 2/15/14	5,026,800
			<b>\$ 9,409,576</b>
<b>Surface Transport</b>	<b>0.3%</b>		
		<b>H-Lines Finance Holding, Sr. Disc. Notes, (0.00% until 2008)</b>	
\$	1,531	11.00%, 4/1/13 (8)	\$ 1,427,658
		<b>Horizon Lines, LLC</b>	
3,967		9.00%, 11/1/12 (8)	4,195,103
			<b>\$ 5,622,761</b>
<b>Telecommunications</b>	<b>3.3%</b>		
		<b>Alamosa Delaware, Inc., Sr. Notes</b>	
\$	6,230	11.00%, 7/31/10	\$ 6,696,689
		<b>Centennial Cellular Operating Co. / Centennial Communication Corp., Sr. Notes</b>	
2,820		10.125%, 6/15/13	3,056,175
		<b>Digicel, Ltd., Sr. Notes</b>	
3,225		9.25%, 9/1/12 (8)	3,466,875
		<b>Intelsat Bermuda, Ltd.</b>	
3,560		9.25%, 6/15/16 (8)	3,924,900
		<b>Intelsat Bermuda, Ltd., Sr. Notes</b>	
15,690		5.25%, 11/1/08	15,376,200
		<b>Level 3 Financing, Inc., Sr. Notes</b>	
2,480		9.25%, 11/1/14 (8)	2,548,200
		<b>Qwest Capital Funding, Inc.</b>	
1,855		7.00%, 8/3/09	1,896,738
		<b>Qwest Communications International, Inc.</b>	
6,540		7.50%, 2/15/14	6,785,250
		<b>Qwest Communications International, Inc., Sr. Notes</b>	
670		7.50%, 11/1/08	683,400
		<b>Qwest Corp.</b>	
3,615		8.875%, 3/15/12	4,030,725
		<b>Qwest Corp., Sr. Notes</b>	
1,940		7.625%, 6/15/15	2,087,925

		<b>Qwest Corp., Sr. Notes, Variable Rate</b>	
\$	1,645	8.61%, 6/15/13	\$ 1,801,275
		<b>Rogers Wireless, Inc., Variable Rate</b>	
1,314		8.485%, 12/15/10	1,343,565
		<b>UbiquiTel Operating Co., Sr. Notes</b>	
3,995		9.875%, 3/1/11	4,295,212
		<b>West Corp., Sr. Notes</b>	
5,690		9.50%, 10/15/14 (8)	5,789,575
		<b>Windstream Corp.</b>	
3,140		8.125%, 8/1/13	3,395,125
635		8.625%, 8/1/16	696,119
			<b>\$ 67,873,948</b>
<b>Utilities</b>	<b>2.4%</b>		
		<b>AES Corp., Sr. Notes</b>	
\$	6,000	9.50%, 6/1/09	\$ 6,390,000
4,005		8.75%, 5/15/13 (8)	4,290,356
5,445		9.00%, 5/15/15 (8)	5,853,375
		<b>Mission Energy Holding Co.</b>	
3,290		13.50%, 7/15/08	3,623,113
		<b>NGC Corp.</b>	
4,395		7.625%, 10/15/26	4,285,125
		<b>NRG Energy, Inc.</b>	
1,465		7.25%, 2/1/14	1,472,325
5,040		7.375%, 1/15/17	5,052,600
		<b>NRG Energy, Inc., Sr. Notes</b>	
2,015		7.375%, 2/1/16	2,022,556
		<b>Orion Power Holdings, Inc., Sr. Notes</b>	
12,415		12.00%, 5/1/10	14,308,288
		<b>Reliant Energy, Inc.</b>	
1,775		9.25%, 7/15/10	1,872,625
			<b>\$ 49,170,363</b>
<b>Total Corporate Bonds &amp; Notes</b>			
<b>(identified cost \$947,986,079)</b>			<b>\$ 985,983,799</b>
<b>Convertible Bonds</b>	<b>0.2%</b>		
<b>Principal Amount</b>		<b>Security</b>	<b>Value</b>
<b>Aerospace and Defense</b>	<b>0.2%</b>		
\$	3,540,000	L-3 Communications Corp. (6)	\$ 3,690,450
			<b>\$ 3,690,450</b>
<b>Radio and Television</b>	<b>0.0%</b>		
\$	1,515,000	XM Satellite Radio Holdings, Inc.	\$ 1,291,537
			<b>\$ 1,291,537</b>
<b>Total Convertible Bonds</b>			
<b>(identified cost, \$5,071,844)</b>			<b>\$ 4,981,987</b>

**Common Stocks 0.5%**

Shares	Security	Value
<b>Containers and Glass Products 1.7%</b>		
142,857	Anchor Glass Container Corp. (3)	\$ 3,874,996
		<b>\$ 3,874,996</b>
<b>Lodging and Casinos 1.5%</b>		
331,790	Trump Entertainment Resorts, Inc. (8)	\$ 5,892,591
		<b>\$ 5,892,591</b>
<b>Total Common Stocks</b> <b>(identified cost, \$9,733,636)</b>		<b>\$ 9,767,587</b>

**Convertible Preferred Stocks 0.1%**

Shares	Security	Value
11,070	Chesapeake Energy Corp., 4.50%	\$ 1,059,842
10,058	Crown Castle International Corp., (PIK)	563,248
<b>Total Convertible Preferred Stocks</b> <b>(identified cost, \$1,554,502)</b>		<b>\$ 1,623,090</b>

**Short-Term Investments 1.7%**

Description	Interest (000 s omitted)	Value
Investment in Cash Management Portfolio, 4.73% (10)	\$ 34,819	\$ 34,818,931
<b>Total Short-Term Investments</b> <b>(at amortized cost \$34,818,931)</b>		<b>\$ 34,818,931</b>
<b>Gross Investments 152.2%</b> <b>(identified cost \$3,076,605,987)</b>		<b>\$ 3,107,098,770</b>
<b>Less Unfunded Loan Commitments (0.2)%</b>		<b>\$ (3,656,861 )</b>
<b>Net Investments 152.0%</b> <b>(identified cost \$3,072,949,126)</b>		<b>\$ 3,103,441,909</b>
<b>Other Assets, Less Liabilities (12.8)%</b>		<b>\$ (262,011,267 )</b>
<b>Auction Preferred Shares Plus Cumulative Unpaid Dividends (39.2)%</b>		<b>\$ (800,307,811 )</b>
<b>Net Assets Applicable to Common Shares 100.0%</b>		<b>\$ 2,041,122,831</b>

EUR Euro  
 GBP British Pound  
 PIK Payment In Kind.  
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- (1) Senior floating-rate interests often require prepayments from excess cash flows or permit the borrower to repay at its election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, it is anticipated that the senior floating-rate interests will have an expected average life of approximately two to three years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London-Interbank Offered Rate ( LIBOR ), and secondarily the prime rate offered by one or more major United States banks (the Prime Rate ) and the certificate of deposit ( CD ) rate or other base lending rates used by commercial lenders.
- (2) Unfunded 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.
- (3) Defaulted security. Currently the issuer is in default with respect to interest payments.
- (4) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (5) Adjustable rate mortgage.
- (6) All or a portion of these securities were on loan at January 31, 2007.
- (7) Weighted average coupon that resets monthly.
- (8) 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, 2007, the aggregate value of the securities is \$271,055,873 or 13.3% of the net assets.
- (9) Non-income producing security.
- (10) Affiliated investment investing in high quality, U.S. Dollar denominated money market instruments, and that is available to Eaton Vance portfolios and funds. The rate shown is the annualized seven-day yield as of January 31, 2007.

A summary of financial instruments at January 31, 2007 is as follows:

#### Forward Foreign Currency Exchange Contracts

##### Sales

Settlement Date	Deliver	In Exchange For	Net Unrealized Depreciation
02/28/07	Euro 2,900,000	United States Dollar 3,748,250	\$ (24,760 )
02/28/07	Euro 13,750,000	United States Dollar 17,826,875	(62,387 )
2/28/07	Great British Pound 15,610,000	United States Dollar 30,563,600	9,312 \$ (77,835 )

**Credit Default Swaps**

Notional Amount	Expiration Date	Description	Net Unrealized Appreciation
2,000,000	3/20/2010	Agreement with Lehman Brothers dated 5/18/05 to sell a credit default swap. The Fund will receive 2.4% per year, paid quarterly, times the notional amount. The Fund makes a payment of the notional amount only upon a default event on the reference entity, a Revolving Credit Agreement issued by Inergy, L.P.	\$ 76,764

At January 31, 2007, the Fund had sufficient cash and/or securities segregated to cover commitments under these contracts.

The cost and unrealized appreciation (depreciation) in value of the investments owned at January 31, 2007, as computed on a federal income tax basis, were as follows:

<b>Aggregate cost</b>	<b>\$</b>	<b>3,083,498,631</b>
Gross unrealized appreciation	\$	48,131,124
Gross unrealized depreciation	(28,187,846	)
<b>Net unrealized appreciation</b>	<b>\$</b>	<b>19,943,278</b>

**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/ Thomas E. Faust, Jr.  
Thomas E. Faust Jr.  
President  
Date: March 23, 2007

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

By: /s/ Thomas E. Faust, Jr.  
Thomas E. Faust Jr.  
President  
Date: March 23, 2007  
By: /s/ Barbara E. Campbell  
Barbara E. Campbell  
Treasurer  
Date: March 23, 2007

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