

EATON VANCE SENIOR INCOME TRUST  
Form N-Q  
November 29, 2006

**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

**811-09013**

**Eaton Vance Senior Income Trust**

(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 Services)

Registrant's Telephone Number, Including Area Code:  
Date of Fiscal Year End:  
Date of Reporting Period:

(617) 482-8260  
June 30  
September 30, 2006

**Item 1. Schedule of Investments**

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Eaton Vance Senior Income Trust

as of September 30, 2006

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior, Floating Rate Interests 146.4% (1)

| Principal Amount                  | Borrower/Tranche Description  | Value                |
|-----------------------------------|---|----------------------|
| <b>Aerospace and Defense 3.2%</b> |   |                      |
| \$ 297,500                        | <b>Alliant Techsystems, Inc.</b><br>Term Loan, 6.46%, Maturing March 31, 2009           | \$ 297,996           |
| 1,372,075                         | <b>Awac Capital, Inc.</b><br>Term Loan, 11.44%, Maturing March 22, 2013                 | 1,378,936            |
| 1,275,000                         | <b>Delta Air Lines, Inc.</b><br>Term Loan, 12.77%, Maturing March 16, 2008              | 1,312,612            |
| 228,107                           | <b>Dresser Rand Group, Inc.</b><br>Term Loan, 7.41%, Maturing October 29, 2011          | 229,504              |
| 547,250                           | <b>DRS Technologies, Inc.</b><br>Term Loan, 6.85%, Maturing January 31, 2013            | 549,217              |
| 531,635                           | <b>Hexcel Corp.</b><br>Term Loan, 7.23%, Maturing March 1, 2012                         | 532,964              |
| 521,063                           | <b>IAP Worldwide Services, Inc.</b><br>Term Loan, 8.44%, Maturing December 30, 2012     | 524,753              |
| 816,144                           | <b>K&amp;F Industries, Inc.</b><br>Term Loan, 7.33%, Maturing November 18, 2012         | 818,312              |
| 743,120                           | <b>Spirit Aerosystems, Inc.</b><br>Term Loan, 7.75%, Maturing December 31, 2011         | 748,415              |
| 1,024,930                         | <b>Standard Aero Holdings, Inc.</b><br>Term Loan, 7.60%, Maturing August 24, 2012       | 1,025,571            |
| 875,000                           | <b>Transdigm, Inc.</b><br>Term Loan, 7.39%, Maturing June 23, 2013                      | 879,511              |
| 1,116,306                         | <b>Vought Aircraft Industries, Inc.</b><br>Term Loan, 7.88%, Maturing December 17, 2011 | 1,125,725            |
| 362,670                           | <b>Wam Aquisition, S.A.</b><br>Term Loan, 8.12%, Maturing April 8, 2013                 | 365,514              |
| 362,670                           | Term Loan, 8.62%, Maturing April 8, 2014  | 366,915              |
|                                   |   | <b>\$ 10,155,945</b> |
| <b>Air Transport 0.6%</b>         |   |                      |
| 1,150,000                         | <b>Northwest Airlines, Inc.</b><br>Dip Loan, 7.90%, Maturing August 21, 2008            | 1,152,875            |
| 105,719                           | <b>United Airlines, Inc.</b><br>Term Loan, 9.13%, Maturing February 1, 2012             | 107,382              |
| 740,031                           | Term Loan, 9.25%, Maturing February 1, 2012   | 751,671              |
|                                   |   | <b>\$ 2,011,928</b>  |
| <b>Automotive 6.3%</b>            |   |                      |
| 1,096,630                         | <b>Accuride Corp.</b><br>Term Loan, 7.44%, Maturing January 31, 2012                    | 1,099,782            |
| 298,389                           | <b>Affina Group, Inc.</b><br>Term Loan, 8.50%, Maturing November 30, 2011               | 299,975              |

|                                  |  |               |
|----------------------------------|--|---------------|
|                                  | <b>Axletech International Holding, Inc.</b>          |               |
| \$ 925,000                       | Term Loan, 12.01%, Maturing April 21, 2013           | \$ 932,708    |
|                                  | <b>CSA Acquisition Corp.</b>                         |               |
| 261,658                          | Term Loan, 7.88%, Maturing December 23, 2011         | 262,271       |
| 485,363                          | Term Loan, 7.88%, Maturing December 23, 2011         | 486,500       |
|                                  | <b>Dana Corp.</b>                                    |               |
| 575,000                          | DIP Loan, 7.65%, Maturing April 13, 2008             | 575,300       |
|                                  | <b>Dayco Products, LLC</b>                           |               |
| 1,097,250                        | Term Loan, 8.02%, Maturing June 21, 2011             | 1,101,822     |
|                                  | <b>Dura Operating Corp.</b>                          |               |
| 700,000                          | Term Loan, 9.08%, Maturing May 3, 2011               | 621,250       |
|                                  | <b>Exide Technologies, Inc.</b>                      |               |
| 442,792                          | Term Loan, 11.75%, Maturing May 5, 2010              | 464,931       |
| 448,218                          | Term Loan, 11.75%, Maturing May 5, 2010              | 470,629       |
|                                  | <b>Federal-Mogul Corp.</b>                           |               |
| 1,500,000                        | Term Loan, 7.83%, Maturing December 9, 2006          | 1,453,437     |
| 763,183                          | Term Loan, 9.08%, Maturing December 9, 2006          | 767,476       |
|                                  | <b>Goodyear Tire &amp; Rubber Co.</b>                |               |
| 470,000                          | Term Loan, 5.23%, Maturing April 30, 2010            | 471,077       |
| 1,580,000                        | Term Loan, 7.95%, Maturing April 30, 2010            | 1,592,345     |
| 500,000                          | Term Loan, 8.70%, Maturing March 1, 2011             | 506,614       |
|                                  | <b>HLI Operating Co., Inc.</b>                       |               |
| 905,558                          | Term Loan, 8.98%, Maturing June 3, 2009              | 913,670       |
|                                  | <b>Insurance Auto Auctions, Inc.</b>                 |               |
| 423,370                          | Term Loan, 7.90%, Maturing May 19, 2012 (2)          | 425,884       |
|                                  | <b>Key Automotive Group</b>                          |               |
| 891,503                          | Term Loan, 8.85%, Maturing June 29, 2010             | 895,960       |
|                                  | <b>Keystone Automotive Operations, Inc.</b>          |               |
| 870,625                          | Term Loan, 7.86%, Maturing October 30, 2010          | 872,257       |
|                                  | <b>R.J. Tower Corp.</b>                              |               |
| 1,175,000                        | DIP Revolving Loan, 8.69%, Maturing February 2, 2007 | 1,146,464     |
|                                  | <b>Tenneco Automotive, Inc.</b>                      |               |
| 1,194,224                        | Term Loan, 7.33%, Maturing December 12, 2010         | 1,201,390     |
|                                  | <b>TI Automotive, Ltd.</b>                           |               |
| 347,054                          | Term Loan, 8.87%, Maturing June 30, 2011             | 341,848       |
|                                  | <b>Trimas Corp.</b>                                  |               |
| 126,563                          | Term Loan, 8.08%, Maturing August 2, 2011            | 127,512       |
| 548,438                          | Term Loan, 8.25%, Maturing August 2, 2013            | 552,551       |
|                                  | <b>TRW Automotive, Inc.</b>                          |               |
| 1,562,973                        | Term Loan, 7.19%, Maturing June 30, 2012             | 1,561,019     |
|                                  | <b>United Components, Inc.</b>                       |               |
| 917,453                          | Term Loan, 7.70%, Maturing June 30, 2010             | 920,893       |
|                                  |  | \$ 20,065,565 |
| <b>Beverage and Tobacco 1.8%</b> |  |               |
|                                  | <b>Alliance One International, Inc.</b>              |               |
| 367,625                          | Term Loan, 8.83%, Maturing May 13, 2010              | 370,382       |
| 2                                |  |               |

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|                                      |   |                     |
|--------------------------------------|---|---------------------|
|                                      | <b>Le-Nature s, Inc.</b>                            |                     |
| \$ 600,000                           | Term Loan, 9.39%, Maturing March 1, 2011            | \$ 609,375          |
|                                      | <b>National Dairy Holdings, L.P.</b>                |                     |
| 146,629                              | Term Loan, 7.33%, Maturing March 15, 2012           | 147,178             |
|                                      | <b>National Distribution Co.</b>                    |                     |
| 374,000                              | Term Loan, 11.83%, Maturing June 22, 2010           | 374,935             |
|                                      | <b>Reynolds American, Inc.</b>                      |                     |
| 1,571,063                            | Term Loan, 7.31%, Maturing May 31, 2012             | 1,580,637           |
|                                      | <b>Southern Wine &amp; Spirits of America, Inc.</b> |                     |
| 2,397,322                            | Term Loan, 6.87%, Maturing May 31, 2012             | 2,404,094           |
|                                      | <b>Sunny Delight Beverages Co.</b>                  |                     |
| 348,905                              | Term Loan, 11.47%, Maturing August 20, 2010         | 346,343             |
|                                      |   | <b>\$ 5,832,944</b> |
| <b>Building and Development 8.4%</b> |   |                     |
|                                      | <b>AP-Newkirk Holdings, LLC</b>                     |                     |
| 939,498                              | Term Loan, 7.83%, Maturing December 21, 2007        | 940,967             |
|                                      | <b>Biomed Realty, L.P.</b>                          |                     |
| 1,640,000                            | Term Loan, 7.58%, Maturing May 31, 2010             | 1,635,900           |
|                                      | <b>Capital Automotive REIT</b>                      |                     |
| 708,170                              | Term Loan, 7.08%, Maturing December 16, 2010        | 710,334             |
|                                      | <b>DMB / CH II, LLC</b>                             |                     |
| 93,333                               | Term Loan, 7.83%, Maturing September 9, 2009        | 93,567              |
|                                      | <b>Epco / Fantome, LLC</b>                          |                     |
| 825,000                              | Term Loan, 8.37%, Maturing November 23, 2010        | 829,125             |
|                                      | <b>Formica Corp.</b>                                |                     |
| 547,250                              | Term Loan, 8.49%, Maturing March 15, 2013           | 548,960             |
|                                      | <b>FT-FIN Acquisition, LLC</b>                      |                     |
| 667,139                              | Term Loan, 7.36%, Maturing November 17, 2007 (2)    | 668,806             |
|                                      | <b>Gables GP, Inc.</b>                              |                     |
| 77,895                               | Term Loan, 7.08%, Maturing December 31, 2006        | 78,006              |
|                                      | <b>General Growth Properties, Inc.</b>              |                     |
| 1,000,000                            | Term Loan, 6.58%, Maturing February 24, 2011        | 989,591             |
|                                      | <b>Hovstone Holdings, LLC</b>                       |                     |
| 655,000                              | Term Loan, 7.34%, Maturing February 28, 2009        | 645,175             |
|                                      | <b>Kyle Acquisition Group, LLC</b>                  |                     |
| 257,181                              | Term Loan, 7.38%, Maturing July 20, 2010            | 257,663             |
|                                      | <b>Landsource Communities, LLC</b>                  |                     |
| 1,502,000                            | Term Loan, 7.88%, Maturing March 31, 2010           | 1,501,374           |
|                                      | <b>Lanoga Corp.</b>                                 |                     |
| 673,313                              | Term Loan, 7.12%, Maturing June 29, 2013            | 673,593             |
|                                      | <b>LNR Property Corp.</b>                           |                     |
| 1,500,000                            | Term Loan, 8.22%, Maturing July 3, 2011             | 1,511,437           |
|                                      | <b>MAAX Corp.</b>                                   |                     |
| 369,827                              | Term Loan, 8.41%, Maturing June 4, 2011             | 367,978             |
|                                      | <b>Mattamy Funding Partnership</b>                  |                     |
| 274,313                              | Term Loan, 7.69%, Maturing April 11, 2013           | 274,655             |

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|   |  |               |
|---|--|---------------|
|   | <b>Mueller Group, Inc.</b>                     |               |
| \$ 1,039,423                                | Term Loan, 7.44%, Maturing October 3, 2012     | \$ 1,045,733  |
|   | <b>Newkirk Master, L.P.</b>                    |               |
| 899,152                                     | Term Loan, 7.08%, Maturing August 11, 2008     | 900,558       |
| 700,484                                     | Term Loan, 7.08%, Maturing August 11, 2008     | 701,579       |
|   | <b>Nortek, Inc.</b>                            |               |
| 931,000                                     | Term Loan, 7.36%, Maturing August 27, 2011     | 928,673       |
|   | <b>November 2005 Land Investors</b>            |               |
| 497,500                                     | Term Loan, 8.12%, Maturing May 9, 2011         | 497,500       |
|   | <b>Panolam Industries Holdings, Inc.</b>       |               |
| 757,845                                     | Term Loan, 8.12%, Maturing September 30, 2012  | 761,634       |
|   | <b>Ply Gem Industries, Inc.</b>                |               |
| 55,969                                      | Term Loan, 7.65%, Maturing August 15, 2011     | 55,549        |
| 839,531                                     | Term Loan, 7.65%, Maturing August 15, 2011     | 833,235       |
|   | <b>Rubicon GSA II, LLC</b>                     |               |
| 1,275,000                                   | Term Loan, 8.06%, Maturing July 31, 2008       | 1,275,000     |
|   | <b>South Edge, LLC</b>                         |               |
| 328,125                                     | Term Loan, 7.13%, Maturing October 31, 2007    | 324,844       |
| 421,875                                     | Term Loan, 7.38%, Maturing October 31, 2009    | 418,184       |
|   | <b>Stile Acquisition Corp.</b>                 |               |
| 1,219,133                                   | Term Loan, 7.49%, Maturing April 6, 2013       | 1,197,900     |
|   | <b>Stile U.S. Acquisition Corp.</b>            |               |
| 1,221,210                                   | Term Loan, 7.49%, Maturing April 6, 2013       | 1,199,940     |
|   | <b>TE / Tousa Senior, LLC</b>                  |               |
| 575,000                                     | Term Loan, 8.25%, Maturing August 1, 2008      | 416,875       |
|   | <b>Tousa/Kolter, LLC</b>                       |               |
| 1,110,000                                   | Term Loan, 7.76%, Maturing January 7, 2008 (2) | 1,114,856     |
|   | <b>TRU 2005 RE Holding Co.</b>                 |               |
| 2,200,000                                   | Term Loan, 8.33%, Maturing December 9, 2008    | 2,199,083     |
|   | <b>Trustreet Properties, Inc.</b>              |               |
| 790,000                                     | Term Loan, 7.33%, Maturing April 8, 2010       | 793,950       |
|   | <b>United Subcontractors, Inc.</b>             |               |
| 450,000                                     | Term Loan, 12.86%, Maturing June 27, 2013      | 450,000       |
|   |  | \$ 26,842,224 |
| <b>Business Equipment and Services 9.6%</b> |  |               |
|   | <b>Acco Brands Corp.</b>                       |               |
| 279,125                                     | Term Loan, 7.18%, Maturing August 17, 2012     | 280,041       |
|   | <b>Activant Solutions, Inc.</b>                |               |
| 398,000                                     | Term Loan, 7.50%, Maturing May 1, 2013         | 394,891       |
|   | <b>Affiliated Computer Services</b>            |               |
| 446,625                                     | Term Loan, 7.39%, Maturing March 20, 2013      | 448,160       |
| 1,173,531                                   | Term Loan, 7.40%, Maturing March 20, 2013      | 1,177,197     |
|   | <b>Affinion Group, Inc.</b>                    |               |
| 1,133,721                                   | Term Loan, 8.17%, Maturing October 17, 2012    | 1,141,870     |
|   | <b>Allied Security Holdings, LLC</b>           |               |
| 696,818                                     | Term Loan, 8.37%, Maturing June 30, 2010       | 702,044       |
| 4   |  |               |

|              |  |               |
|--------------|--|---------------|
|              | <b>Aspect Software, Inc.</b>                 |               |
| \$ 1,100,000 | Term Loan, 8.44%, Maturing July 11, 2011     | \$ 1,102,887  |
| 950,000      | Term Loan, 12.56%, Maturing July 11, 2013    | 953,166       |
|              | <b>DynCorp International, LLC</b>            |               |
| 646,813      | Term Loan, 7.75%, Maturing February 11, 2011 | 650,451       |
|              | <b>Gate Gourmet Borrower, LLC</b>            |               |
| 796,000      | Term Loan, 8.12%, Maturing March 9, 2012     | 801,970       |
| 100,000      | Term Loan, 8.12%, Maturing March 9, 2012     | 100,750       |
|              | <b>Info USA, Inc.</b>                        |               |
| 322,563      | Term Loan, 7.08%, Maturing February 14, 2012 | 322,159       |
|              | <b>Iron Mountain, Inc.</b>                   |               |
| 3,949,484    | Term Loan, 7.16%, Maturing April 2, 2011     | 3,957,711     |
|              | <b>Language Line, Inc.</b>                   |               |
| 456,654      | Term Loan, 9.74%, Maturing June 11, 2011     | 462,006       |
|              | <b>Mitchell International, Inc.</b>          |               |
| 378,356      | Term Loan, 7.37%, Maturing August 15, 2011   | 379,893       |
|              | <b>N.E.W. Holdings I, LLC</b>                |               |
| 415,000      | Term Loan, 12.46%, Maturing February 8, 2014 | 423,300       |
| 274,313      | Term Loan, 8.20%, Maturing August 8, 2014    | 276,027       |
|              | <b>Nielsen Finance, LLC</b>                  |               |
| 3,725,000    | Term Loan, 8.19%, Maturing August 9, 2013    | 3,716,723     |
|              | <b>Protection One, Inc.</b>                  |               |
| 1,240,102    | Term Loan, 7.87%, Maturing March 31, 2012    | 1,244,366     |
|              | <b>Quantum Corp.</b>                         |               |
| 250,000      | Term Loan, 9.44%, Maturing August 22, 2012   | 250,312       |
| 250,000      | Term Loan, 12.94%, Maturing August 22, 2013  | 249,062       |
|              | <b>Quintiles Transnational Corp.</b>         |               |
| 900,000      | Term Loan, 9.37%, Maturing March 31, 2014    | 915,890       |
|              | <b>RGIS Holdings, LLC</b>                    |               |
| 620,361      | Term Loan, 7.87%, Maturing February 15, 2013 | 620,167       |
|              | <b>SGS International, Inc.</b>               |               |
| 397,000      | Term Loan, 8.06%, Maturing December 30, 2011 | 398,489       |
|              | <b>SS&amp;C Technologies, Inc.</b>           |               |
| 77,753       | Term Loan, 8.00%, Maturing November 23, 2012 | 78,207        |
| 914,747      | Term Loan, 8.00%, Maturing November 23, 2012 | 920,082       |
|              | <b>Sungard Data Systems, Inc.</b>            |               |
| 6,937,188    | Term Loan, 8.00%, Maturing February 11, 2013 | 6,994,170     |
|              | <b>Transaction Network Services, Inc.</b>    |               |
| 419,412      | Term Loan, 7.39%, Maturing May 4, 2012       | 419,412       |
|              | <b>US Investigations Services, Inc.</b>      |               |
| 296,721      | Term Loan, 7.89%, Maturing October 14, 2013  | 297,649       |
|              | <b>Western Inventory Services</b>            |               |
| 488,758      | Term Loan, 7.83%, Maturing March 31, 2011    | 491,202       |
|              | <b>Williams Scotsman, Inc.</b>               |               |
| 500,000      | Term Loan, 7.00%, Maturing June 27, 2010     | 500,729       |
|              |  | \$ 30,670,983 |

| <b>Cable and Satellite Television 7.2%</b> |   |               |
|--|---|---------------|
|  | <b>Atlantic Broadband Finance, LLC</b>        |               |
| \$ 1,486,712                               | Term Loan, 8.14%, Maturing February 10, 2011  | \$ 1,500,650  |
|  | <b>Bragg Communications, Inc.</b>             |               |
| 548,845                                    | Term Loan, 7.33%, Maturing August 31, 2011    | 550,560       |
|  | <b>Bresnan Broadband Holdings, LLC</b>        |               |
| 650,000                                    | Term Loan, 9.96%, Maturing March 29, 2014     | 666,656       |
|  | <b>Canadian Cable Acquisition Co., Inc.</b>   |               |
| 989,800                                    | Term Loan, 8.33%, Maturing July 30, 2011      | 991,037       |
|  | <b>Charter Communications Operating, LLC</b>  |               |
| 7,109,362                                  | Term Loan, 8.13%, Maturing April 28, 2013     | 7,147,269     |
|  | <b>CSC Holdings, Inc.</b>                     |               |
| 1,592,000                                  | Term Loan, 7.18%, Maturing March 29, 2013     | 1,587,203     |
|  | <b>Insight Midwest Holdings, LLC</b>          |               |
| 3,403,750                                  | Term Loan, 7.44%, Maturing December 31, 2009  | 3,418,464     |
|  | <b>Mediacom Broadband Group</b>               |               |
| 835,189                                    | Term Loan, 6.98%, Maturing January 31, 2015   | 831,665       |
|  | <b>Mediacom Illinois, LLC</b>                 |               |
| 1,975,000                                  | Term Loan, 7.22%, Maturing January 31, 2015   | 1,969,357     |
|  | <b>NTL Investment Holdings, Ltd.</b>          |               |
| 1,355,140                                  | Term Loan, 7.33%, Maturing March 30, 2012     | 1,361,281     |
|  | <b>UGS Corp.</b>                              |               |
| 1,313,015                                  | Term Loan, 7.24%, Maturing March 31, 2012     | 1,313,015     |
|  | <b>UPC Broadband Holding B.V.</b>             |               |
| 890,000                                    | Term Loan, 7.64%, Maturing March 31, 2013     | 889,324       |
| 890,000                                    | Term Loan, 7.64%, Maturing December 31, 2013  | 889,324       |
|  |   | \$ 23,115,805 |
| <b>Chemicals and Plastics 9.2%</b>         |   |               |
|  | <b>Basell Af S.A.R.L.</b>                     |               |
| 208,333                                    | Term Loan, 7.57%, Maturing August 1, 2013     | 210,645       |
| 41,667                                     | Term Loan, 7.57%, Maturing August 1, 2013     | 42,129        |
| 208,333                                    | Term Loan, 8.32%, Maturing August 1, 2014     | 210,645       |
| 41,667                                     | Term Loan, 8.32%, Maturing August 1, 2014     | 42,129        |
|  | <b>Brenntag Holding GmbH and Co. KG</b>       |               |
| 196,364                                    | Term Loan, 8.08%, Maturing December 23, 2013  | 198,327       |
| 803,636                                    | Term Loan, 8.08%, Maturing December 23, 2013  | 810,668       |
| 600,000                                    | Term Loan, 12.08%, Maturing December 23, 2015 | 615,375       |
|  | <b>Celanese Holdings, LLC</b>                 |               |
| 2,439,735                                  | Term Loan, 7.37%, Maturing June 4, 2011       | 2,449,865     |
|  | <b>Gentek, Inc.</b>                           |               |
| 294,371                                    | Term Loan, 7.65%, Maturing February 25, 2011  | 295,935       |
| 359,926                                    | Term Loan, 9.76%, Maturing February 28, 2012  | 363,975       |
|  | <b>Hercules, Inc.</b>                         |               |
| 487,500                                    | Term Loan, 7.00%, Maturing October 8, 2010    | 488,902       |



|                          |             |  |                      |
|--------------------------|-------------|--|----------------------|
|                          |             | <b>Hexion Specialty Chemicals, Inc.</b>      |                      |
| \$                       | 436,138     | Term Loan, 7.37%, Maturing May 5, 2013       | \$ 432,321           |
| 2,012,769                |             | Term Loan, 7.56%, Maturing May 5, 2013       | 1,995,157            |
|                          |             | <b>Huntsman International, LLC</b>           |                      |
| 2,975,269                |             | Term Loan, 7.08%, Maturing August 16, 2012   | 2,973,642            |
|                          |             | <b>Ineos Group</b>                           |                      |
| 1,375,000                |             | Term Loan, 7.61%, Maturing December 14, 2013 | 1,388,034            |
| 1,375,000                |             | Term Loan, 8.11%, Maturing December 14, 2014 | 1,388,034            |
|                          |             | <b>Innophos, Inc.</b>                        |                      |
| 436,745                  |             | Term Loan, 7.58%, Maturing August 10, 2010   | 438,520              |
|                          |             | <b>Invista B.V.</b>                          |                      |
| 1,474,823                |             | Term Loan, 6.88%, Maturing April 29, 2011    | 1,475,438            |
| 749,695                  |             | Term Loan, 6.88%, Maturing April 29, 2011    | 750,007              |
|                          |             | <b>ISP Chemo, Inc.</b>                       |                      |
| 1,169,125                |             | Term Loan, 7.49%, Maturing February 16, 2013 | 1,170,270            |
|                          |             | <b>Kranton Polymers, LLC</b>                 |                      |
| 1,453,059                |             | Term Loan, 7.38%, Maturing May 12, 2013      | 1,457,146            |
|                          |             | <b>Lucite International Group Holdings</b>   |                      |
| 116,794                  |             | Term Loan, 0.00%, Maturing July 7, 2013 (2)  | 117,635              |
| 332,373                  |             | Term Loan, 8.08%, Maturing July 7, 2013      | 334,766              |
|                          |             | <b>Mosaic Co.</b>                            |                      |
| 758,450                  |             | Term Loan, 6.99%, Maturing February 21, 2012 | 758,450              |
|                          |             | <b>Nalco Co.</b>                             |                      |
| 3,076,857                |             | Term Loan, 7.18%, Maturing November 4, 2010  | 3,083,325            |
|                          |             | <b>PQ Corp.</b>                              |                      |
| 261,025                  |             | Term Loan, 7.38%, Maturing February 10, 2012 | 261,895              |
|                          |             | <b>Professional Paint, Inc.</b>              |                      |
| 400,000                  |             | Term Loan, 7.68%, Maturing May 31, 2012      | 401,500              |
|                          |             | <b>Rockwood Specialties Group, Inc.</b>      |                      |
| 2,299,975                |             | Term Loan, 7.49%, Maturing December 10, 2012 | 2,312,337            |
|                          |             | <b>Solo Cup Co.</b>                          |                      |
| 1,336,301                |             | Term Loan, 9.75%, Maturing February 27, 2011 | 1,334,870            |
| 300,000                  |             | Term Loan, 9.66%, Maturing March 31, 2012    | 301,312              |
|                          |             | <b>Solutia, Inc.</b>                         |                      |
| 400,000                  |             | DIP Loan, 8.96%, Maturing March 31, 2007     | 401,500              |
|                          |             | <b>Wellman, Inc.</b>                         |                      |
| 900,000                  |             | Term Loan, 9.49%, Maturing February 10, 2009 | 904,219              |
|                          |             |  | <b>\$ 29,408,973</b> |
| <b>Clothing/Textiles</b> | <b>1.1%</b> |  |                      |
|                          |             | <b>Hanesbrands, Inc.</b>                     |                      |
| 1,000,000                |             | Term Loan, 7.63%, Maturing September 5, 2013 | 1,007,604            |
| 450,000                  |             | Term Loan, 9.13%, Maturing March 5, 2014     | 460,800              |
|                          |             | <b>Propex Fabrics, Inc.</b>                  |                      |
| 495,507                  |             | Term Loan, 7.76%, Maturing July 31, 2012     | 496,126              |
|                          |             | <b>St. John Knits International, Inc.</b>    |                      |
| 806,448                  |             | Term Loan, 9.63%, Maturing March 23, 2012    | 804,936              |

|   |   |               |
|---|---|---------------|
|   | <b>The William Carter Co.</b>                 |               |
| \$ 845,795                                | Term Loan, 6.85%, Maturing July 14, 2012      | \$ 845,003    |
|   |   | \$ 3,614,469  |
| <b>Conglomerates 3.9%</b>                 |   |               |
|   | <b>Amsted Industries, Inc.</b>                |               |
| 941,330                                   | Term Loan, 7.46%, Maturing October 15, 2010   | 941,330       |
|   | <b>Blount, Inc.</b>                           |               |
| 344,753                                   | Term Loan, 7.17%, Maturing August 9, 2010     | 345,830       |
|   | <b>Education Management, LLC</b>              |               |
| 847,875                                   | Term Loan, 9.50%, Maturing June 1, 2013       | 854,102       |
|   | <b>Euramax International, Inc.</b>            |               |
| 327,412                                   | Term Loan, 8.19%, Maturing June 28, 2012      | 328,395       |
| 334,211                                   | Term Loan, 12.49%, Maturing June 28, 2013     | 336,717       |
| 165,789                                   | Term Loan, 12.49%, Maturing June 28, 2013     | 167,033       |
|   | <b>Goodman Global Holdings, Inc.</b>          |               |
| 568,982                                   | Term Loan, 7.25%, Maturing December 23, 2011  | 567,560       |
|   | <b>Jarden Corp.</b>                           |               |
| 1,018,972                                 | Term Loan, 7.12%, Maturing January 24, 2012   | 1,017,381     |
| 1,446,842                                 | Term Loan, 7.37%, Maturing January 24, 2012   | 1,449,785     |
|   | <b>Johnson Diversey, Inc.</b>                 |               |
| 892,142                                   | Term Loan, 7.97%, Maturing December 16, 2011  | 899,112       |
|   | <b>Polymer Group, Inc.</b>                    |               |
| 1,389,500                                 | Term Loan, 7.61%, Maturing November 22, 2012  | 1,392,105     |
|   | <b>PP Acquisition Corp.</b>                   |               |
| 1,582,889                                 | Term Loan, 8.33%, Maturing November 12, 2011  | 1,593,442     |
|   | <b>Rexnord Corp.</b>                          |               |
| 725,000                                   | Term Loan, 8.06%, Maturing July 19, 2013      | 729,758       |
|   | <b>Sensata Technologies Finance Co.</b>       |               |
| 423,938                                   | Term Loan, 7.24%, Maturing April 27, 2013     | 421,586       |
|   | <b>Terex Corp.</b>                            |               |
| 399,000                                   | Term Loan, 7.12%, Maturing July 13, 2013      | 400,496       |
|   | <b>US Investigations Services, Inc.</b>       |               |
| 1,111,778                                 | Term Loan, 7.89%, Maturing October 14, 2012   | 1,115,947     |
|   |   | \$ 12,560,579 |
| <b>Containers and Glass Products 5.9%</b> |   |               |
|   | <b>Berry Plastics Corp.</b>                   |               |
| 1,400,000                                 | Term Loan, 7.08%, Maturing September 20, 2013 | 1,401,925     |
|   | <b>Bluegrass Container Co.</b>                |               |
| 206,755                                   | Term Loan, 7.60%, Maturing June 30, 2013      | 208,370       |
| 692,727                                   | Term Loan, 7.61%, Maturing June 30, 2013      | 698,140       |
| 157,576                                   | Term Loan, 10.33%, Maturing December 30, 2013 | 159,611       |
| 492,424                                   | Term Loan, 10.33%, Maturing December 30, 2013 | 498,785       |
|   | <b>Consolidated Container Holding, LLC</b>    |               |
| 635,375                                   | Term Loan, 11.00%, Maturing December 15, 2008 | 638,552       |

|   |  |                      |
|---|--|----------------------|
|   | <b>Crown Americas, Inc.</b>                  |                      |
| \$ 350,000                                    | Term Loan, 7.08%, Maturing November 15, 2012 | \$ 350,875           |
|   | <b>Graham Packaging Holdings Co.</b>         |                      |
| 2,259,750                                     | Term Loan, 7.76%, Maturing October 7, 2011   | 2,268,459            |
| 198,987                                       | Term Loan, 7.81%, Maturing October 7, 2011   | 199,754              |
| 714,286                                       | Term Loan, 9.69%, Maturing April 7, 2012     | 720,834              |
|   | <b>Graphic Packaging International, Inc.</b> |                      |
| 4,848,647                                     | Term Loan, 7.92%, Maturing August 8, 2010    | 4,901,895            |
|   | <b>IPG (US), Inc.</b>                        |                      |
| 363,525                                       | Term Loan, 7.66%, Maturing July 28, 2011     | 367,160              |
|   | <b>IPG Acquisition Corp.</b>                 |                      |
| 239,116                                       | Term Loan, 7.68%, Maturing August 5, 2011    | 240,311              |
|   | <b>JSG Acquisitions</b>                      |                      |
| 990,000                                       | Term Loan, 7.88%, Maturing December 31, 2013 | 998,354              |
| 990,000                                       | Term Loan, 8.38%, Maturing December 13, 2014 | 1,003,304            |
|   | <b>Kranson Industries, Inc.</b>              |                      |
| 450,000                                       | Term Loan, 8.17%, Maturing July 31, 2013     | 452,812              |
|   | <b>Owens-Brockway Glass Container</b>        |                      |
| 875,000                                       | Term Loan, 7.08%, Maturing June 14, 2013     | 875,328              |
|   | <b>Smurfit-Stone Container Corp.</b>         |                      |
| 315,687                                       | Term Loan, 4.73%, Maturing November 1, 2011  | 317,813              |
| 347,375                                       | Term Loan, 7.63%, Maturing November 1, 2011  | 349,715              |
| 1,505,110                                     | Term Loan, 7.66%, Maturing November 1, 2011  | 1,515,249            |
| 789,887                                       | Term Loan, 7.67%, Maturing November 1, 2011  | 800,502              |
|   |  | <b>\$ 18,967,748</b> |
| <b>Cosmetics/Toiletries 0.5%</b>              |  |                      |
|   | <b>Prestige Brands, Inc.</b>                 |                      |
| 879,750                                       | Term Loan, 7.71%, Maturing April 7, 2011     | 884,516              |
|   | <b>Revlon Consumer Products Corp.</b>        |                      |
| 721,875                                       | Term Loan, 11.46%, Maturing July 9, 2010     | 741,125              |
|   |  | <b>\$ 1,625,641</b>  |
| <b>Drugs 1.0%</b>                             |  |                      |
|   | <b>Patheon, Inc.</b>                         |                      |
| 957,602                                       | Term Loan, 7.74%, Maturing December 14, 2011 | 946,829              |
|   | <b>Warner Chilcott Corp.</b>                 |                      |
| 473,222                                       | Term Loan, 7.87%, Maturing January 18, 2012  | 474,701              |
| 21,972  | Term Loan, 7.87%, Maturing January 18, 2012  | 22,038               |
| 4,394   | Term Loan, 7.87%, Maturing January 18, 2012  | 4,407                |
| 1,723,630                                     | Term Loan, 7.93%, Maturing January 18, 2012  | 1,729,017            |
|   |  | <b>\$ 3,176,992</b>  |
| <b>Ecological Services and Equipment 2.0%</b> |  |                      |
|   | <b>Alderwoods Group, Inc.</b>                |                      |
| 261,192                                       | Term Loan, 7.33%, Maturing August 19, 2010   | 261,573              |

|                                    |  |              |
|------------------------------------|--|--------------|
|                                    | <b>Allied Waste Industries, Inc.</b>         |              |
| \$ 846,665                         | Term Loan, 5.33%, Maturing January 15, 2012  | \$ 844,680   |
| 2,112,181                          | Term Loan, 7.21%, Maturing January 15, 2012  | 2,107,408    |
|                                    | <b>Duratek, Inc.</b>                         |              |
| 316,189                            | Term Loan, 7.76%, Maturing June 7, 2013      | 318,758      |
|                                    | <b>Energysolutions, LLC</b>                  |              |
| 33,019                             | Term Loan, 7.58%, Maturing June 7, 2013      | 33,287       |
| 700,000                            | Term Loan, 7.76%, Maturing June 7, 2013      | 705,687      |
|                                    | <b>Environmental Systems, Inc.</b>           |              |
| 798,520                            | Term Loan, 8.93%, Maturing December 12, 2008 | 803,511      |
|                                    | <b>IESI Corp.</b>                            |              |
| 441,176                            | Term Loan, 7.23%, Maturing January 20, 2012  | 442,003      |
|                                    | <b>Sensus Metering Systems, Inc.</b>         |              |
| 718,634                            | Term Loan, 7.48%, Maturing December 17, 2010 | 718,634      |
| 95,456                             | Term Loan, 7.50%, Maturing December 17, 2010 | 95,456       |
|                                    |  | \$ 6,330,997 |
| <b>Electronics/Electrical 4.0%</b> |  |              |
|                                    | <b>AMI Semiconductor, Inc.</b>               |              |
| 946,413                            | Term Loan, 6.82%, Maturing April 1, 2012     | 948,779      |
|                                    | <b>Communications &amp; Power, Inc.</b>      |              |
| 209,877                            | Term Loan, 7.58%, Maturing July 23, 2010     | 210,795      |
|                                    | <b>Energys Capital, Inc.</b>                 |              |
| 977,500                            | Term Loan, 7.46%, Maturing March 17, 2011    | 981,166      |
|                                    | <b>Epicor Software Corp.</b>                 |              |
| 249,375                            | Term Loan, 7.77%, Maturing March 30, 2012    | 250,466      |
|                                    | <b>FCI International S.A.S.</b>              |              |
| 110,363                            | Term Loan, 8.33%, Maturing November 1, 2013  | 111,881      |
| 114,637                            | Term Loan, 8.33%, Maturing November 1, 2013  | 115,174      |
| 114,637                            | Term Loan, 8.83%, Maturing November 1, 2013  | 115,747      |
| 110,363                            | Term Loan, 8.83%, Maturing November 1, 2013  | 111,881      |
|                                    | <b>Infor Global Solutions Holdings</b>       |              |
| 1,429,286                          | Term Loan, 9.12%, Maturing July 28, 2012     | 1,440,303    |
| 745,714                            | Term Loan, 9.12%, Maturing July 28, 2012     | 751,462      |
|                                    | <b>Network Solutions, LLC</b>                |              |
| 496,250                            | Term Loan, 10.37%, Maturing January 9, 2012  | 502,453      |
|                                    | <b>Open Solutions, Inc.</b>                  |              |
| 550,000                            | Term Loan, 11.90%, Maturing March 3, 2012    | 567,187      |
|                                    | <b>Rayovac Corp.</b>                         |              |
| 2,705,562                          | Term Loan, 8.45%, Maturing February 7, 2012  | 2,714,863    |
|                                    | <b>Rexel S.A.</b>                            |              |
| 750,000                            | Term Loan, 7.86%, Maturing March 16, 2013    | 753,281      |
|                                    | <b>Security Co., Inc.</b>                    |              |
| 490,011                            | Term Loan, 8.63%, Maturing June 28, 2010     | 492,461      |
| 500,000                            | Term Loan, 12.88%, Maturing June 28, 2011    | 506,250      |

|                                      |  |               |
|--------------------------------------|--|---------------|
|                                      | <b>Serena Software, Inc.</b>                         |               |
| \$ 304,688                           | Term Loan, 7.41%, Maturing March 10, 2013            | \$ 304,802    |
|                                      | <b>Telcordia Technologies, Inc.</b>                  |               |
| 1,540,500                            | Term Loan, 8.15%, Maturing September 15, 2012        | 1,436,516     |
|                                      | <b>Vertafore, Inc.</b>                               |               |
| 450,000                              | Term Loan, 11.42%, Maturing January 31, 2013         | 458,438       |
|                                      |  | \$ 12,773,905 |
| <b>Equipment Leasing 1.0%</b>        |  |               |
|                                      | <b>Maxim Crane Works, L.P.</b>                       |               |
| 552,314                              | Term Loan, 7.34%, Maturing January 28, 2010          | 554,386       |
|                                      | <b>The Hertz Corp.</b>                               |               |
| 216,667                              | Term Loan, 7.67%, Maturing December 21, 2012         | 218,192       |
| 1,725,762                            | Term Loan, 7.67%, Maturing December 21, 2012         | 1,737,913     |
|                                      | <b>United Rentals, Inc.</b>                          |               |
| 166,667                              | Term Loan, 6.00%, Maturing February 14, 2011         | 167,232       |
| 368,056                              | Term Loan, 7.32%, Maturing February 14, 2011         | 369,304       |
|                                      |  | \$ 3,047,027  |
| <b>Farming/Agriculture 0.4%</b>      |  |               |
|                                      | <b>Central Garden &amp; Pet Co.</b>                  |               |
| 1,119,375                            | Term Loan, 6.83%, Maturing February 28, 2014         | 1,120,541     |
|                                      |  | \$ 1,120,541  |
| <b>Financial Intermediaries 4.0%</b> |  |               |
|                                      | <b>AIMCO Properties, L.P.</b>                        |               |
| 3,050,000                            | Term Loan, 7.01%, Maturing March 23, 2011            | 3,060,486     |
|                                      | <b>Ameritrade Holding Corp.</b>                      |               |
| 2,954,875                            | Term Loan, 6.82%, Maturing December 31, 2012         | 2,955,105     |
|                                      | <b>Citgo III Ltd.</b>                                |               |
| 150,000                              | Term Loan, 8.14%, Maturing August 3, 2013            | 150,938       |
| 150,000                              | Term Loan, 8.64%, Maturing August 3, 2014            | 151,500       |
|                                      | <b>Coinstar, Inc.</b>                                |               |
| 281,082                              | Term Loan, 7.51%, Maturing July 7, 2011              | 283,014       |
|                                      | <b>Fidelity National Information Solutions, Inc.</b> |               |
| 3,157,250                            | Term Loan, 7.08%, Maturing March 9, 2013             | 3,165,857     |
|                                      | <b>IPayment, Inc.</b>                                |               |
| 497,500                              | Term Loan, 7.36%, Maturing May 10, 2013              | 497,189       |
|                                      | <b>LPL Holdings, Inc.</b>                            |               |
| 1,935,375                            | Term Loan, 8.30%, Maturing June 30, 2013             | 1,959,869     |
|                                      | <b>The Macerich Partnership, L.P.</b>                |               |
| 650,000                              | Term Loan, 6.88%, Maturing April 25, 2010            | 648,375       |
|                                      |  | \$ 12,872,333 |
| <b>Food Products 3.8%</b>            |  |               |
|                                      | <b>Acosta, Inc.</b>                                  |               |
| 1,150,000                            | Term Loan, 8.08%, Maturing July 28, 2013             | 1,161,980     |

|                          |   |                      |
|--------------------------|---|----------------------|
|                          | <b>Advantage Sales &amp; Marketing, Inc.</b>  |                      |
| \$ 447,750               | Term Loan, 7.43%, Maturing March 29, 2013     | \$ 446,071           |
|                          | <b>Chiquita Brands, LLC</b>                   |                      |
| 365,375                  | Term Loan, 7.97%, Maturing June 28, 2012      | 364,747              |
|                          | <b>Constellation Brands, Inc.</b>             |                      |
| 2,750,000                | Term Loan, 6.94%, Maturing June 5, 2013       | 2,764,515            |
|                          | <b>Del Monte Corp.</b>                        |                      |
| 793,511                  | Term Loan, 7.04%, Maturing February 8, 2012   | 795,176              |
|                          | <b>Dole Food Company, Inc.</b>                |                      |
| 88,372                   | Term Loan, 5.37%, Maturing April 12, 2013     | 87,010               |
| 661,134                  | Term Loan, 7.54%, Maturing April 12, 2013     | 650,941              |
| 197,843                  | Term Loan, 7.55%, Maturing April 12, 2013     | 194,793              |
|                          | <b>Michael Foods, Inc.</b>                    |                      |
| 1,209,720                | Term Loan, 7.54%, Maturing November 21, 2010  | 1,212,492            |
|                          | <b>Nutro Products, Inc.</b>                   |                      |
| 273,625                  | Term Loan, 7.37%, Maturing April 26, 2013     | 274,309              |
|                          | <b>Pinnacle Foods Holdings Corp.</b>          |                      |
| 3,041,189                | Term Loan, 7.47%, Maturing November 25, 2010  | 3,044,990            |
|                          | <b>Reddy Ice Group, Inc.</b>                  |                      |
| 1,055,000                | Term Loan, 7.25%, Maturing August 9, 2012     | 1,055,659            |
|                          |   | <b>\$ 12,052,683</b> |
| <b>Food Service 3.4%</b> |   |                      |
|                          | <b>AFC Enterprises, Inc.</b>                  |                      |
| 242,739                  | Term Loan, 7.63%, Maturing May 23, 2009       | 243,498              |
|                          | <b>Buffets, Inc.</b>                          |                      |
| 209,091                  | Term Loan, 4.88%, Maturing June 28, 2009      | 209,875              |
| 930,821                  | Term Loan, 8.82%, Maturing June 28, 2009      | 934,311              |
|                          | <b>Burger King Corp.</b>                      |                      |
| 1,078,801                | Term Loan, 6.88%, Maturing June 30, 2012      | 1,079,250            |
|                          | <b>Carrols Corp.</b>                          |                      |
| 675,569                  | Term Loan, 8.00%, Maturing December 31, 2010  | 680,129              |
|                          | <b>CBRL Group, Inc.</b>                       |                      |
| 1,072,034                | Term Loan, 6.96%, Maturing April 27, 2013     | 1,069,488            |
|                          | <b>CKE Restaurants, Inc.</b>                  |                      |
| 139,490                  | Term Loan, 7.38%, Maturing May 1, 2010        | 139,838              |
|                          | <b>Denny's, Inc.</b>                          |                      |
| 786,822                  | Term Loan, 8.66%, Maturing September 21, 2009 | 790,265              |
|                          | <b>Domino's, Inc.</b>                         |                      |
| 3,014,213                | Term Loan, 6.88%, Maturing June 25, 2010      | 3,016,724            |
|                          | <b>Jack in the Box, Inc.</b>                  |                      |
| 731,250                  | Term Loan, 6.94%, Maturing January 8, 2011    | 734,906              |
|                          | <b>Maine Beverage Co., LLC</b>                |                      |
| 419,643                  | Term Loan, 7.25%, Maturing June 30, 2010      | 418,594              |
|                          | <b>NPC International, Inc.</b>                |                      |
| 212,500                  | Term Loan, 7.10%, Maturing May 3, 2013        | 211,106              |

|                                 |  |               |
|---------------------------------|--|---------------|
|                                 | <b>QCE Finance, LLC</b>                      |               |
| \$ 500,000                      | Term Loan, 11.12%, Maturing November 5, 2013 | \$ 507,375    |
|                                 | <b>Sagittarius Restaurants, LLC</b>          |               |
| 199,000                         | Term Loan, 7.62%, Maturing March 29, 2013    | 199,249       |
|                                 | <b>Weightwatchers.com, Inc.</b>              |               |
| 500,000                         | Term Loan, 10.36%, Maturing June 16, 2011    | 503,750       |
|                                 |  | \$ 10,738,358 |
| <b>Food/Drug Retailers 2.2%</b> |  |               |
|                                 | <b>General Nutrition Centers, Inc.</b>       |               |
| 827,274                         | Term Loan, 8.12%, Maturing December 5, 2009  | 834,255       |
|                                 | <b>Giant Eagle, Inc.</b>                     |               |
| 992,500                         | Term Loan, 7.00%, Maturing November 7, 2012  | 994,361       |
|                                 | <b>Roundy's Supermarkets, Inc.</b>           |               |
| 1,836,125                       | Term Loan, 8.42%, Maturing November 3, 2011  | 1,853,721     |
|                                 | <b>Supervalu, Inc.</b>                       |               |
| 796,000                         | Term Loan, 7.19%, Maturing June 1, 2012      | 796,940       |
|                                 | <b>The Jean Coutu Group (PJC), Inc.</b>      |               |
| 2,186,698                       | Term Loan, 8.00%, Maturing July 30, 2011     | 2,194,216     |
|                                 | <b>The Pantry, Inc.</b>                      |               |
| 446,625                         | Term Loan, 7.08%, Maturing January 2, 2012   | 447,881       |
|                                 |  | \$ 7,121,374  |
| <b>Forest Products 3.3%</b>     |  |               |
|                                 | <b>Boise Cascade Holdings, LLC</b>           |               |
| 1,275,787                       | Term Loan, 7.11%, Maturing October 29, 2011  | 1,280,940     |
|                                 | <b>Buckeye Technologies, Inc.</b>            |               |
| 145,397                         | Term Loan, 7.33%, Maturing April 15, 2010    | 145,518       |
|                                 | <b>Georgia Pacific Corp.</b>                 |               |
| 4,714,375                       | Term Loan, 7.39%, Maturing December 20, 2012 | 4,728,942     |
| 1,450,000                       | Term Loan, 8.39%, Maturing December 23, 2013 | 1,465,105     |
|                                 | <b>NewPage Corp.</b>                         |               |
| 890,237                         | Term Loan, 8.50%, Maturing May 2, 2011       | 896,913       |
|                                 | <b>RLC Industries Co.</b>                    |               |
| 548,679                         | Term Loan, 6.82%, Maturing February 20, 2010 | 550,050       |
|                                 | <b>Xerium Technologies, Inc.</b>             |               |
| 1,447,757                       | Term Loan, 7.62%, Maturing May 18, 2012      | 1,444,591     |
|                                 |  | \$ 10,512,059 |
| <b>Healthcare 10.9%</b>         |  |               |
|                                 | <b>Accellent, Inc.</b>                       |               |
| 932,950                         | Term Loan, 7.40%, Maturing November 22, 2012 | 932,173       |
|                                 | <b>Alliance Imaging, Inc.</b>                |               |
| 1,180,274                       | Term Loan, 7.98%, Maturing December 29, 2011 | 1,183,667     |
|                                 | <b>American Medical Systems</b>              |               |
| 925,000                         | Term Loan, 7.81%, Maturing July 20, 2012     | 926,156       |

|            |   |            |
|------------|---|------------|
|            | <b>American Safety Razor Co.</b>              |            |
| \$ 400,000 | Term Loan, 11.72%, Maturing July 31, 2014     | \$ 408,000 |
|            | <b>Ameripath, Inc.</b>                        |            |
| 997,500    | Term Loan, 7.39%, Maturing October 31, 2012   | 997,251    |
|            | <b>AMN Healthcare, Inc.</b>                   |            |
| 254,094    | Term Loan, 7.12%, Maturing November 2, 2011   | 254,815    |
|            | <b>AMR HoldCo, Inc.</b>                       |            |
| 580,595    | Term Loan, 7.28%, Maturing February 10, 2012  | 581,684    |
|            | <b>Angiotech Pharmaceuticals, Inc.</b>        |            |
| 268,729    | Term Loan, 6.88%, Maturing March 23, 2013     | 263,299    |
|            | <b>Bushnell Performance Optics</b>            |            |
| 495,122    | Term Loan, 8.37%, Maturing August 19, 2011    | 498,216    |
|            | <b>Caremore Holdings, Inc.</b>                |            |
| 472,625    | Term Loan, 8.62%, Maturing February 28, 2013  | 475,431    |
|            | <b>Carl Zeiss Topco GMBH</b>                  |            |
| 196,667    | Term Loan, 8.12%, Maturing February 28, 2013  | 198,388    |
| 393,333    | Term Loan, 8.62%, Maturing February 28, 2014  | 398,741    |
| 375,000    | Term Loan, 10.87%, Maturing August 31, 2014   | 380,578    |
|            | <b>Community Health Systems, Inc.</b>         |            |
| 3,369,975  | Term Loan, 7.15%, Maturing August 19, 2011    | 3,372,344  |
|            | <b>Concentra Operating Corp.</b>              |            |
| 1,188,831  | Term Loan, 7.62%, Maturing September 30, 2011 | 1,192,361  |
|            | <b>Conmed Corp.</b>                           |            |
| 598,500    | Term Loan, 7.33%, Maturing April 13, 2013     | 599,248    |
|            | <b>CRC Health Corp.</b>                       |            |
| 248,750    | Term Loan, 7.62%, Maturing February 6, 2013   | 248,439    |
|            | <b>Davita, Inc.</b>                           |            |
| 3,471,597  | Term Loan, 7.50%, Maturing October 5, 2012    | 3,487,407  |
|            | <b>DJ Orthopedics, LLC</b>                    |            |
| 238,750    | Term Loan, 7.02%, Maturing April 7, 2013      | 238,302    |
|            | <b>Encore Medical IHC, Inc.</b>               |            |
| 737,746    | Term Loan, 8.30%, Maturing October 4, 2010    | 740,513    |
|            | <b>FGX International, Inc.</b>                |            |
| 300,000    | Term Loan, 9.39%, Maturing December 12, 2012  | 301,313    |
|            | <b>FHC Health Systems, Inc.</b>               |            |
| 348,214    | Term Loan, 11.40%, Maturing December 18, 2009 | 360,402    |
| 243,750    | Term Loan, 13.40%, Maturing December 18, 2009 | 252,281    |
| 750,000    | Term Loan, 14.40%, Maturing February 7, 2011  | 776,250    |
|            | <b>Fresenius Medical Care Holdings</b>        |            |
| 2,014,875  | Term Loan, 6.75%, Maturing March 31, 2013     | 2,002,282  |
|            | <b>Hanger Orthopedic Group, Inc.</b>          |            |
| 399,000    | Term Loan, 7.87%, Maturing May 30, 2013       | 400,746    |



|            |   |                      |
|------------|---|----------------------|
|            | <b>Healthcare Partners, LLC</b>               |                      |
| \$ 191,243 | Term Loan, 7.86%, Maturing March 2, 2011      | \$ 192,199           |
|            | <b>HealthSouth Corp.</b>                      |                      |
| 1,147,125  | Term Loan, 8.58%, Maturing March 10, 2013     | 1,152,701            |
|            | <b>Kinetic Concepts, Inc.</b>                 |                      |
| 166,140    | Term Loan, 7.12%, Maturing October 3, 2009    | 166,763              |
|            | <b>La Petite Academy, Inc.</b>                |                      |
| 385,000    | Term Loan, 10.04%, Maturing August 21, 2012   | 386,925              |
|            | <b>Leiner Health Products, Inc.</b>           |                      |
| 522,963    | Term Loan, 8.88%, Maturing May 27, 2011       | 525,904              |
|            | <b>Lifecare Holdings, Inc.</b>                |                      |
| 445,500    | Term Loan, 7.58%, Maturing August 11, 2012    | 422,482              |
|            | <b>Lifepoint Hospitals, Inc.</b>              |                      |
| 2,114,263  | Term Loan, 6.95%, Maturing April 15, 2012     | 2,102,811            |
|            | <b>Magellan Health Services, Inc.</b>         |                      |
| 457,958    | Term Loan, 5.21%, Maturing August 15, 2008    | 459,103              |
| 400,713    | Term Loan, 7.17%, Maturing August 15, 2008    | 401,715              |
|            | <b>Matria Healthcare, Inc.</b>                |                      |
| 300,000    | Term Loan, 12.15%, Maturing January 19, 2007  | 304,875              |
| 134,878    | Term Loan, 7.63%, Maturing January 19, 2012   | 135,215              |
|            | <b>Medcath Holdings Corp.</b>                 |                      |
| 100,113    | Term Loan, 7.86%, Maturing July 2, 2011       | 100,207              |
|            | <b>Multiplan Merger Corp.</b>                 |                      |
| 284,118    | Term Loan, 7.35%, Maturing April 12, 2013     | 283,289              |
|            | <b>National Mentor Holdings, Inc.</b>         |                      |
| 33,600     | Term Loan, 5.34%, Maturing June 29, 2013      | 33,768               |
| 564,984    | Term Loan, 7.87%, Maturing June 29, 2013      | 567,809              |
|            | <b>National Rental Institutes, Inc.</b>       |                      |
| 473,813    | Term Loan, 7.59%, Maturing March 31, 2013     | 474,849              |
|            | <b>PER-SE Technologies, Inc.</b>              |                      |
| 531,034    | Term Loan, 7.58%, Maturing January 6, 2013    | 533,192              |
|            | <b>Renal Advantage, Inc.</b>                  |                      |
| 198,500    | Term Loan, 7.89%, Maturing October 5, 2012    | 198,748              |
|            | <b>Select Medical Holding Corp.</b>           |                      |
| 1,261,544  | Term Loan, 7.15%, Maturing February 24, 2012  | 1,240,177            |
|            | <b>Sunrise Medical Holdings, Inc.</b>         |                      |
| 491,505    | Term Loan, 8.66%, Maturing May 13, 2010       | 492,119              |
|            | <b>Talecris Biotherapeutics, Inc.</b>         |                      |
| 533,250    | Term Loan, 8.64%, Maturing March 31, 2010     | 535,916              |
| 234,375    | Term Loan, 8.89%, Maturing May 31, 2010       | 234,375              |
|            | <b>Vanguard Health Holding Co., LLC</b>       |                      |
| 1,633,587  | Term Loan, 7.87%, Maturing September 23, 2011 | 1,636,650            |
|            | <b>VWR International, Inc.</b>                |                      |
| 828,658    | Term Loan, 7.77%, Maturing April 7, 2011      | 830,989              |
|            |   | <b>\$ 34,883,068</b> |

|                                  |  |                     |
|----------------------------------|--|---------------------|
| <b>Home Furnishings 1.4%</b>     |  |                     |
|                                  | <b>Interline Brands, Inc.</b>                  |                     |
| \$ 535,614                       | Term Loan, 7.26%, Maturing June 23, 2013       | \$ 536,618          |
| 412,011                          | Term Loan, 7.26%, Maturing June 23, 2013       | 412,783             |
|                                  | <b>Knoll, Inc.</b>                             |                     |
| 965,752                          | Term Loan, 7.12%, Maturing October 3, 2012     | 971,487             |
|                                  | <b>National Bedding Co., LLC</b>               |                     |
| 350,000                          | Term Loan, 10.49%, Maturing August 31, 2012    | 351,969             |
|                                  | <b>Oreck Corp.</b>                             |                     |
| 684,609                          | Term Loan, 8.12%, Maturing February 2, 2012    | 684,609             |
|                                  | <b>Simmons Co.</b>                             |                     |
| 1,542,797                        | Term Loan, 7.18%, Maturing December 19, 2011   | 1,553,163           |
|                                  |  | <b>\$ 4,510,629</b> |
| <b>Industrial Equipment 1.4%</b> |  |                     |
|                                  | <b>Aearo Technologies, Inc.</b>                |                     |
| 400,000                          | Term Loan, 11.87%, Maturing September 24, 2013 | 406,250             |
|                                  | <b>Alliance Laundry Holdings, LLC</b>          |                     |
| 237,702                          | Term Loan, 7.58%, Maturing January 27, 2012    | 238,965             |
|                                  | <b>Colfax Corp.</b>                            |                     |
| 591,992                          | Term Loan, 7.38%, Maturing May 30, 2009        | 595,322             |
|                                  | <b>Flowserve Corp.</b>                         |                     |
| 1,086,079                        | Term Loan, 6.88%, Maturing August 10, 2012     | 1,088,455           |
|                                  | <b>Gleason Corp.</b>                           |                     |
| 350,000                          | Term Loan, 7.91%, Maturing June 30, 2013       | 352,406             |
| 300,000                          | Term Loan, 10.97%, Maturing December 31, 2013  | 304,500             |
|                                  | <b>Nacco Materials Handling Group, Inc.</b>    |                     |
| 350,000                          | Term Loan, 7.36%, Maturing March 22, 2013      | 349,125             |
|                                  | <b>TFS Acquisition Corp.</b>                   |                     |
| 1,125,000                        | Term Loan, 8.92%, Maturing August 11, 2013     | 1,133,438           |
|                                  |  | <b>\$ 4,468,461</b> |
| <b>Insurance 1.7%</b>            |  |                     |
|                                  | <b>ARG Holding, Inc.</b>                       |                     |
| 650,000                          | Term Loan, 12.62%, Maturing November 30, 2012  | 658,125             |
|                                  | <b>CCC Information Services Group, Inc.</b>    |                     |
| 375,000                          | Term Loan, 7.87%, Maturing February 10, 2013   | 376,953             |
|                                  | <b>Conseco, Inc.</b>                           |                     |
| 1,532,416                        | Term Loan, 7.08%, Maturing June 22, 2010       | 1,533,693           |
|                                  | <b>Hilb, Rogal &amp; Hobbs Co.</b>             |                     |
| 1,368,125                        | Term Loan, 6.87%, Maturing April 26, 2013      | 1,369,288           |
|                                  | <b>U.S.I. Holdings Corp.</b>                   |                     |
| 1,549,799                        | Term Loan, 7.75%, Maturing March 24, 2011      | 1,557,548           |
|                                  |  | <b>\$ 5,495,607</b> |

| <b>Leisure Goods/Activities/Movies 9.0%</b> |           |   |               |
|---|-----------|---|---------------|
|   |           | <b>24 Hour Fitness Worldwide, Inc.</b>                |               |
| \$  | 895,500   | Term Loan, 8.05%, Maturing June 8, 2012               | \$ 902,030    |
|   |           | <b>Alliance Atlantis Communications, Inc.</b>         |               |
|   | 333,915   | Term Loan, 6.87%, Maturing December 31, 2011          | 334,263       |
|   |           | <b>AMC Entertainment, Inc.</b>                        |               |
|   | 995,000   | Term Loan, 7.45%, Maturing January 26, 2013           | 1,001,737     |
|   |           | <b>AMF Bowling Worldwide, Inc.</b>                    |               |
|   | 344,064   | Term Loan, 8.37%, Maturing August 27, 2009            | 346,860       |
|   |           | <b>Bombardier Recreational Product</b>                |               |
|   | 1,075,000 | Term Loan, 8.24%, Maturing June 28, 2013              | 1,073,656     |
|   |           | <b>Cedar Fair, L.P.</b>                               |               |
|   | 1,645,875 | Term Loan, 7.87%, Maturing August 30, 2012            | 1,656,308     |
|   |           | <b>Century California Subsidiary</b>                  |               |
|   | 274,890   | Term Loan, 7.28%, Maturing March 1, 2013              | 275,199       |
|   |           | <b>Cinemark, Inc.</b>                                 |               |
|   | 1,950,000 | Term Loan, 7.26%, Maturing March 31, 2011             | 1,953,413     |
|   |           | <b>Deluxe Entertainment Services</b>                  |               |
|   | 461,036   | Term Loan, 9.12%, Maturing January 28, 2011           | 465,838       |
|   |           | <b>Easton-Bell Sports, Inc.</b>                       |               |
|   | 298,500   | Term Loan, 7.08%, Maturing March 16, 2012             | 298,873       |
|   |           | <b>Fender Musical Instruments Co.</b>                 |               |
|   | 519,414   | Term Loan, 7.87%, Maturing March 30, 2012             | 522,660       |
|   | 375,000   | Term Loan, 11.12%, Maturing October 1, 2012           | 379,688       |
|   |           | <b>HEI Acquisition, LLC</b>                           |               |
|   | 325,000   | Term Loan, 8.50%, Maturing December 31, 2011          | 325,000       |
|   |           | <b>Mega Blocks, Inc.</b>                              |               |
|   | 841,500   | Term Loan, 7.20%, Maturing July 26, 2012              | 840,974       |
|   |           | <b>Metro-Goldwyn-Mayer Holdings, Inc.</b>             |               |
|   | 5,363,050 | Term Loan, 8.62%, Maturing April 8, 2012              | 5,317,802     |
|   |           | <b>Regal Cinemas Corp.</b>                            |               |
|   | 4,396,709 | Term Loan, 7.12%, Maturing November 10, 2010          | 4,385,506     |
|   |           | <b>Six Flags Theme Parks, Inc.</b>                    |               |
|   | 750,000   | Revolving Loan, 8.58%, Maturing June 30, 2008 (2)     | 745,313       |
|   | 2,212,676 | Term Loan, 8.73%, Maturing June 30, 2009              | 2,241,199     |
|   |           | <b>Southwest Sports Group, LLC</b>                    |               |
|   | 600,000   | Term Loan, 7.88%, Maturing December 22, 2010          | 601,688       |
|   |           | <b>Universal City Development Partners, Ltd.</b>      |               |
|   | 934,709   | Term Loan, 7.47%, Maturing June 9, 2011               | 936,754       |
|   |           | <b>WMG Acquisition Corp.</b>                          |               |
|   | 450,000   | Revolving Loan, 0.00%, Maturing February 28, 2010 (2) | 437,625       |
|   | 3,567,063 | Term Loan, 7.39%, Maturing February 28, 2011          | 3,582,901     |
|   |           |   | \$ 28,625,287 |

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| <b>Lodging and Casinos 5.2%</b>        |   |                      |
|--|---|----------------------|
|  | <b>Ameristar Casinos, Inc.</b>                        |                      |
| \$ 595,500                             | Term Loan, 6.90%, Maturing November 10, 2012          | \$ 595,686           |
|  | <b>Bally Technologies, Inc.</b>                       |                      |
| 1,688,280                              | Term Loan, 9.33%, Maturing September 5, 2009          | 1,692,149            |
|  | <b>CCM Merger, Inc.</b>                               |                      |
| 1,017,129                              | Term Loan, 7.38%, Maturing April 25, 2012             | 1,015,603            |
|  | <b>Columbia Entertainment</b>                         |                      |
| 530,357                                | Term Loan, 7.82%, Maturing October 24, 2011           | 533,009              |
|  | <b>Fairmont Hotels and Resorts, Inc.</b>              |                      |
| 750,000                                | Term Loan, 8.58%, Maturing May 12, 2011               | 757,500              |
|  | <b>Globalcash Access, LLC</b>                         |                      |
| 217,714                                | Term Loan, 7.07%, Maturing March 10, 2010             | 217,714              |
|  | <b>Isle of Capri Casinos, Inc.</b>                    |                      |
| 1,193,738                              | Term Loan, 7.17%, Maturing February 4, 2012           | 1,195,827            |
|  | <b>MGM Mirage</b>                                     |                      |
| 428,571                                | Term Loan, 6.28%, Maturing November 22, 2009          | 427,956              |
| 1,571,429                              | Revolving Loan, 6.53%, Maturing November 22, 2009 (2) | 1,528,541            |
|  | <b>Penn National Gaming, Inc.</b>                     |                      |
| 3,479,850                              | Term Loan, 7.19%, Maturing October 3, 2012            | 3,497,357            |
|  | <b>Pinnacle Entertainment, Inc.</b>                   |                      |
| 350,000                                | Term Loan, 7.33%, Maturing December 14, 2011          | 350,948              |
|  | <b>Resorts International Holdings, LLC</b>            |                      |
| 1,057,421                              | Term Loan, 9.33%, Maturing April 26, 2012             | 1,065,351            |
| 370,936                                | Term Loan, 16.32%, Maturing April 26, 2013            | 384,692              |
|  | <b>Venetian Casino Resort, LLC</b>                    |                      |
| 2,031,035                              | Term Loan, 7.12%, Maturing June 15, 2011              | 2,034,843            |
| 418,770                                | Term Loan, 7.12%, Maturing June 15, 2011              | 419,555              |
|  | <b>VML US Finance, LLC</b>                            |                      |
| 241,667                                | Term Loan, 0.00%, Maturing May 25, 2012 (2)           | 241,541              |
| 483,333                                | Term Loan, 8.12%, Maturing May 25, 2013               | 486,090              |
|  |   | <b>\$ 16,444,362</b> |
| <b>Nonferrous Metals/Minerals 2.1%</b> |   |                      |
|  | <b>Almatis Holdings 5 BV</b>                          |                      |
| 175,000                                | Term Loan, 8.12%, Maturing December 21, 2013          | 177,359              |
| 175,000                                | Term Loan, 8.62%, Maturing December 21, 2014          | 178,141              |
|  | <b>Alpha Natural Resources, LLC</b>                   |                      |
| 472,625                                | Term Loan, 7.12%, Maturing October 26, 2012           | 472,994              |
|  | <b>Carmeuse Lime, Inc.</b>                            |                      |
| 302,104                                | Term Loan, 7.25%, Maturing May 2, 2011                | 302,859              |
|  | <b>Magnequench International, Inc.</b>                |                      |
| 722,750                                | Term Loan, 8.88%, Maturing August 31, 2009            | 724,557              |
|  | <b>Magnum Coal Co.</b>                                |                      |
| 100,000                                | Term Loan, 8.58%, Maturing March 15, 2013             | 100,250              |
| 995,000                                | Term Loan, 8.62%, Maturing March 15, 2013             | 997,488              |

|                         |  |                      |
|-------------------------|--|----------------------|
|                         | <b>Murray Energy Corp.</b>                   |                      |
| \$ 738,750              | Term Loan, 8.40%, Maturing January 28, 2010  | \$ 746,138           |
|                         | <b>Novelis, Inc.</b>                         |                      |
| 380,112                 | Term Loan, 7.72%, Maturing January 6, 2012   | 381,747              |
| 659,042                 | Term Loan, 7.72%, Maturing January 6, 2012   | 661,878              |
|                         | <b>Stillwater Mining Co.</b>                 |                      |
| 711,552                 | Term Loan, 7.63%, Maturing June 30, 2007     | 713,330              |
|                         | <b>Tube City IMS Corp.</b>                   |                      |
| 245,644                 | Term Loan, 8.12%, Maturing December 31, 2010 | 246,411              |
| 1,000,000               | Term Loan, 11.37%, Maturing October 26, 2011 | 1,002,500            |
|                         |  | <b>\$ 6,705,652</b>  |
| <b>Oil and Gas 3.6%</b> |  |                      |
|                         | <b>Coffeyville Resources, LLC</b>            |                      |
| 450,000                 | Term Loan, 12.13%, Maturing June 24, 2013    | 464,625              |
|                         | <b>Concho Resources, Inc.</b>                |                      |
| 1,175,000               | Term Loan, 9.50%, Maturing July 6, 2011 (3)  | 1,171,358            |
|                         | <b>Dresser, Inc.</b>                         |                      |
| 46,951                  | Term Loan, 7.83%, Maturing March 31, 2007    | 47,171               |
|                         | <b>El Paso Corp.</b>                         |                      |
| 725,000                 | Term Loan, 5.33%, Maturing July 31, 2011     | 729,596              |
|                         | <b>Epco Holdings, Inc.</b>                   |                      |
| 433,082                 | Term Loan, 7.14%, Maturing August 18, 2008   | 434,300              |
| 613,800                 | Term Loan, 7.38%, Maturing August 18, 2010   | 618,020              |
|                         | <b>Key Energy Services, Inc.</b>             |                      |
| 635,200                 | Term Loan, 9.11%, Maturing June 30, 2012     | 638,575              |
|                         | <b>LB Pacific, L.P.</b>                      |                      |
| 536,825                 | Term Loan, 8.07%, Maturing March 3, 2012     | 538,167              |
|                         | <b>Niska Gas Storage</b>                     |                      |
| 93,333                  | Term Loan, 0.00%, Maturing May 13, 2011 (2)  | 93,450               |
| 133,333                 | Term Loan, 7.14%, Maturing May 13, 2011      | 133,500              |
| 139,650                 | Term Loan, 7.16%, Maturing May 13, 2011      | 139,552              |
| 731,583                 | Term Loan, 7.17%, Maturing May 12, 2013      | 731,069              |
|                         | <b>Petroleum Geo-Services ASA</b>            |                      |
| 440,437                 | Term Loan, 7.61%, Maturing December 16, 2012 | 443,961              |
|                         | <b>Primary Natural Resources, Inc.</b>       |                      |
| 995,000                 | Term Loan, 9.32%, Maturing July 28, 2010 (3) | 991,916              |
|                         | <b>Targa Resources, Inc.</b>                 |                      |
| 895,000                 | Term Loan, 7.62%, Maturing October 31, 2007  | 896,258              |
| 395,714                 | Term Loan, 7.62%, Maturing October 31, 2012  | 397,763              |
| 2,015,944               | Term Loan, 7.64%, Maturing October 31, 2012  | 2,026,384            |
|                         | <b>Universal Compression, Inc.</b>           |                      |
| 546,679                 | Term Loan, 6.87%, Maturing February 15, 2012 | 547,363              |
|                         | <b>W&amp;T Offshore, Inc.</b>                |                      |
| 325,000                 | Term Loan, 7.65%, Maturing May 26, 2010      | 326,761              |
|                         |  | <b>\$ 11,369,789</b> |

|                             |             |   |                      |
|-----------------------------|-------------|---|----------------------|
| <b>Publishing</b>           | <b>6.0%</b> |   |                      |
|                             |             | <b>American Media Operations, Inc.</b>        |                      |
| \$                          | 2,000,000   | Term Loan, 8.37%, Maturing January 31, 2013   | \$ 2,010,626         |
|                             |             | <b>CBD Media, LLC</b>                         |                      |
| 382,353                     |             | Term Loan, 7.71%, Maturing December 31, 2009  | 385,539              |
|                             |             | <b>Dex Media East, LLC</b>                    |                      |
| 1,485,511                   |             | Term Loan, 6.91%, Maturing May 8, 2009        | 1,479,734            |
|                             |             | <b>Dex Media West, LLC</b>                    |                      |
| 1,756,524                   |             | Term Loan, 6.87%, Maturing March 9, 2010      | 1,749,338            |
|                             |             | <b>Gatehouse Media Operating, Inc.</b>        |                      |
| 900,000                     |             | Term Loan, 7.58%, Maturing June 6, 2013       | 900,844              |
|                             |             | <b>Hanley-Wood, LLC</b>                       |                      |
| 30,834                      |             | Term Loan, 7.61%, Maturing August 1, 2012     | 30,841               |
| 260,105                     |             | Term Loan, 7.69%, Maturing August 1, 2012     | 260,159              |
|                             |             | <b>Medianews Group, Inc.</b>                  |                      |
| 523,688                     |             | Term Loan, 7.07%, Maturing August 2, 2013     | 524,778              |
|                             |             | <b>Merrill Communications, LLC</b>            |                      |
| 687,956                     |             | Term Loan, 7.59%, Maturing February 9, 2009   | 690,590              |
|                             |             | <b>Nebraska Book Co., Inc.</b>                |                      |
| 468,505                     |             | Term Loan, 7.88%, Maturing March 4, 2011      | 470,555              |
|                             |             | <b>Philadelphia Newspapers, LLC</b>           |                      |
| 399,000                     |             | Term Loan, 8.12%, Maturing June 29, 2013      | 401,244              |
|                             |             | <b>R.H. Donnelley Corp.</b>                   |                      |
| 43,686                      |             | Term Loan, 6.68%, Maturing December 31, 2009  | 43,260               |
| 2,758,045                   |             | Term Loan, 6.89%, Maturing June 30, 2010      | 2,740,162            |
|                             |             | <b>R.H. Donnelley Corp., Sr. Disc. Notes</b>  |                      |
| 676,458                     |             | Term Loan, 7.08%, Maturing September 30, 2011 | 677,621              |
|                             |             | <b>Source Media, Inc.</b>                     |                      |
| 616,395                     |             | Term Loan, 7.61%, Maturing November 8, 2011   | 618,899              |
|                             |             | <b>SP Newsprint Co.</b>                       |                      |
| 969,921                     |             | Term Loan, 5.32%, Maturing January 9, 2010    | 973,559              |
| 133,364                     |             | Term Loan, 8.25%, Maturing January 9, 2010    | 133,864              |
|                             |             | <b>Sun Media Corp.</b>                        |                      |
| 2,354,837                   |             | Term Loan, 7.24%, Maturing February 7, 2009   | 2,359,252            |
|                             |             | <b>Xsys US, Inc.</b>                          |                      |
| 605,124                     |             | Term Loan, 7.87%, Maturing September 27, 2013 | 610,116              |
| 618,087                     |             | Term Loan, 8.37%, Maturing September 27, 2014 | 626,277              |
|                             |             | <b>Yell Group, PLC</b>                        |                      |
| 1,400,000                   |             | Term Loan, 7.32%, Maturing February 10, 2013  | 1,406,607            |
|                             |             |   | <b>\$ 19,093,865</b> |
| <b>Radio and Television</b> | <b>6.8%</b> |   |                      |
|                             |             | <b>Adams Outdoor Advertising, L.P.</b>        |                      |
| 912,474                     |             | Term Loan, 7.27%, Maturing October 15, 2011   | 914,613              |
|                             |             | <b>ALM Media Holdings, Inc.</b>               |                      |
| 816,231                     |             | Term Loan, 7.87%, Maturing March 4, 2010      | 815,976              |
|                             |             | <b>Block Communications, Inc.</b>             |                      |
| 446,625                     |             | Term Loan, 7.37%, Maturing December 22, 2011  | 448,021              |
| 20                          |             |   |                      |

|                             |  |                      |
|-----------------------------|--|----------------------|
|                             | <b>Cequel Communications, LLC</b>                |                      |
| \$ 875,000                  | Term Loan, 9.99%, Maturing May 5, 2014           | \$ 849,024           |
| 1,590,890                   | Term Loan, 11.49%, Maturing May 5, 2014          | 1,517,975            |
|                             | <b>CMP KC, LLC</b>                               |                      |
| 500,000                     | Term Loan, 9.31%, Maturing May 5, 2013           | 500,625              |
|                             | <b>CMP Susquehanna Corp.</b>                     |                      |
| 732,054                     | Term Loan, 7.40%, Maturing May 5, 2013           | 731,825              |
|                             | <b>Cumulus Media, Inc.</b>                       |                      |
| 773,063                     | Term Loan, 7.45%, Maturing June 7, 2013          | 775,841              |
|                             | <b>DirecTV Holdings, LLC</b>                     |                      |
| 2,081,411                   | Term Loan, 6.83%, Maturing April 13, 2013        | 2,085,372            |
|                             | <b>Entravision Communications Corp.</b>          |                      |
| 719,563                     | Term Loan, 7.01%, Maturing September 29, 2013    | 720,012              |
|                             | <b>Gray Television, Inc.</b>                     |                      |
| 694,750                     | Term Loan, 7.01%, Maturing November 22, 2015     | 694,316              |
|                             | <b>HIT Entertainment, Inc.</b>                   |                      |
| 792,000                     | Term Loan, 7.62%, Maturing March 20, 2012        | 796,950              |
|                             | <b>Intelsat Subsidiary Holding Co.</b>           |                      |
| 525,000                     | Term Loan, 7.76%, Maturing July 3, 2013          | 528,609              |
|                             | <b>Montecito Broadcast Group, LLC</b>            |                      |
| 348,101                     | Term Loan, 7.72%, Maturing January 27, 2013      | 349,406              |
|                             | <b>NEP Supershooters, L.P.</b>                   |                      |
| 805,642                     | Term Loan, 13.37%, Maturing August 3, 2011       | 817,727              |
|                             | <b>Nexstar Broadcasting, Inc.</b>                |                      |
| 970,452                     | Term Loan, 7.12%, Maturing October 1, 2012       | 968,633              |
| 919,760                     | Term Loan, 7.12%, Maturing October 1, 2012       | 918,035              |
|                             | <b>NextMedia Operating, Inc.</b>                 |                      |
| 154,213                     | Term Loan, 7.33%, Maturing November 15, 2012     | 153,587              |
| 68,538                      | Term Loan, 7.33%, Maturing November 15, 2012     | 68,260               |
|                             | <b>PanAmSat Corp.</b>                            |                      |
| 1,325,000                   | Term Loan, 8.01%, Maturing January 3, 2014       | 1,335,259            |
|                             | <b>Patriot Media and Communications CNJ, LLC</b> |                      |
| 300,000                     | Term Loan, 10.50%, Maturing October 6, 2013      | 305,719              |
|                             | <b>Paxson Communications Corp.</b>               |                      |
| 1,350,000                   | Term Loan, 8.76%, Maturing January 15, 2012      | 1,375,313            |
|                             | <b>Raycom TV Broadcasting, LLC</b>               |                      |
| 1,513,123                   | Term Loan, 6.88%, Maturing August 28, 2013       | 1,504,611            |
|                             | <b>SFX Entertainment</b>                         |                      |
| 744,375                     | Term Loan, 7.62%, Maturing June 21, 2013         | 744,840              |
|                             | <b>Spanish Broadcasting System, Inc.</b>         |                      |
| 992,443                     | Term Loan, 7.12%, Maturing June 10, 2012         | 993,064              |
|                             | <b>Young Broadcasting, Inc.</b>                  |                      |
| 880,112                     | Term Loan, 8.00%, Maturing November 3, 2012      | 876,537              |
|                             |  | <b>\$ 21,790,150</b> |
| <b>Rail Industries 0.7%</b> |  |                      |
|                             | <b>Kansas City Southern Railway Co.</b>          |                      |
| 1,019,906                   | Term Loan, 7.15%, Maturing March 30, 2008        | 1,022,030            |

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|  |           |   |                      |
|--|-----------|---|----------------------|
|  |           | <b>Railamerica, Inc.</b>                      |                      |
| \$   | 1,272,967 | Term Loan, 7.44%, Maturing September 29, 2011 | \$ 1,278,537         |
| 74,373                                       |           | Term Loan, 7.44%, Maturing September 29, 2011 | 74,698               |
|  |           |   | <b>\$ 2,375,265</b>  |
| <b>Retailers (Except Food and Drug) 4.5%</b> |           |   |                      |
|  |           | <b>American Achievement Corp.</b>             |                      |
| 239,892                                      |           | Term Loan, 7.69%, Maturing March 25, 2011     | 241,691              |
|  |           | <b>Amscan Holdings, Inc.</b>                  |                      |
| 773,063                                      |           | Term Loan, 8.32%, Maturing December 23, 2012  | 778,055              |
|  |           | <b>Coinmach Laundry Corp.</b>                 |                      |
| 2,990,921                                    |           | Term Loan, 7.91%, Maturing December 19, 2012  | 3,017,558            |
|  |           | <b>Cumberland Farms, Inc.</b>                 |                      |
| 2,072,034                                    |           | Term Loan, 8.50%, Maturing September 8, 2008  | 2,082,394            |
|  |           | <b>Harbor Freight Tools USA, Inc.</b>         |                      |
| 848,011                                      |           | Term Loan, 7.22%, Maturing July 15, 2010      | 848,435              |
|  |           | <b>Home Interiors &amp; Gifts, Inc.</b>       |                      |
| 640,721                                      |           | Term Loan, 10.41%, Maturing March 31, 2011    | 547,016              |
|  |           | <b>Josten s Corp.</b>                         |                      |
| 1,993,023                                    |           | Term Loan, 7.37%, Maturing October 4, 2011    | 2,004,483            |
|  |           | <b>Mapco Express, Inc</b>                     |                      |
| 292,239                                      |           | Term Loan, 8.08%, Maturing April 28, 2011     | 294,613              |
|  |           | <b>Mauser Werke GMBH &amp; Co. KG</b>         |                      |
| 625,000                                      |           | Term Loan, 8.10%, Maturing December 3, 2011   | 628,906              |
|  |           | <b>Movie Gallery, Inc.</b>                    |                      |
| 176,162                                      |           | Term Loan, 10.62%, Maturing April 27, 2011    | 165,428              |
|  |           | <b>Neiman Marcus Group, Inc.</b>              |                      |
| 498,418                                      |           | Term Loan, 7.89%, Maturing April 5, 2013      | 502,344              |
|  |           | <b>Oriental Trading Co., Inc.</b>             |                      |
| 450,000                                      |           | Term Loan, 11.47%, Maturing January 31, 2013  | 451,500              |
| 897,750                                      |           | Term Loan, 8.18%, Maturing July 31, 2013      | 897,189              |
|  |           | <b>Savers, Inc.</b>                           |                      |
| 182,741                                      |           | Term Loan, 8.16%, Maturing August 11, 2012    | 183,883              |
| 217,259                                      |           | Term Loan, 8.16%, Maturing August 11, 2012    | 218,617              |
|  |           | <b>Travelcenters of America, Inc.</b>         |                      |
| 1,647,550                                    |           | Term Loan, 7.12%, Maturing November 30, 2008  | 1,649,815            |
|  |           |   | <b>\$ 14,511,927</b> |
| <b>Steel 0.2%</b>                            |           |   |                      |
|  |           | <b>Gibraltar Industries, Inc.</b>             |                      |
| 243,440                                      |           | Term Loan, 7.13%, Maturing December 8, 2010   | 243,288              |
|  |           | <b>John Maneely Co.</b>                       |                      |
| 247,526                                      |           | Term Loan, 8.51%, Maturing March 24, 2013     | 249,846              |
|  |           |   | <b>\$ 493,134</b>    |
| <b>Surface Transport 0.8%</b>                |           |   |                      |
|  |           | <b>Gainey Corp.</b>                           |                      |
| 425,000                                      |           | Term Loan, 8.09%, Maturing April 20, 2012     | 428,188              |
| 22   |           |   |                      |



|                                |   |              |
|--------------------------------|---|--------------|
|                                | <b>Horizon Lines, LLC</b>                           |              |
| \$ 244,375                     | Term Loan, 7.62%, Maturing July 7, 2011             | \$ 245,521   |
|                                | <b>Ozburn-Hessey Holding Co., LLC</b>               |              |
| 299,116                        | Term Loan, 8.78%, Maturing August 9, 2012           | 299,490      |
|                                | <b>Sirva Worldwide, Inc.</b>                        |              |
| 862,898                        | Term Loan, 11.21%, Maturing December 1, 2010        | 822,629      |
|                                | <b>Vanguard Car Rental USA</b>                      |              |
| 841,500                        | Term Loan, 8.35%, Maturing June 14, 2013            | 843,709      |
|                                |   | \$ 2,639,537 |
| <b>Telecommunications 5.0%</b> |   |              |
|                                | <b>Alaska Communications Systems Holdings, Inc.</b> |              |
| 530,000                        | Term Loan, 7.12%, Maturing February 1, 2012         | 529,271      |
|                                | <b>Asurion Corp.</b>                                |              |
| 719,512                        | Term Loan, 8.33%, Maturing July 13, 2012            | 722,210      |
| 450,000                        | Term Loan, 11.58%, Maturing January 13, 2013        | 455,766      |
|                                | <b>Cellular South, Inc.</b>                         |              |
| 343,000                        | Term Loan, 7.25%, Maturing May 4, 2011              | 343,322      |
|                                | <b>Centennial Cellular Operating Co., LLC</b>       |              |
| 1,833,333                      | Term Loan, 7.62%, Maturing February 9, 2011         | 1,846,101    |
|                                | <b>Cincinnati Bell, Inc.</b>                        |              |
| 346,500                        | Term Loan, 6.99%, Maturing August 31, 2012          | 346,121      |
|                                | <b>Consolidated Communications, Inc.</b>            |              |
| 2,244,965                      | Term Loan, 7.38%, Maturing July 27, 2015            | 2,248,474    |
|                                | <b>Crown Castle Operating Co.</b>                   |              |
| 500,000                        | Term Loan, 7.65%, Maturing June 1, 2014             | 502,389      |
|                                | <b>Fairpoint Communications, Inc.</b>               |              |
| 1,130,000                      | Term Loan, 7.13%, Maturing February 8, 2012         | 1,123,291    |
|                                | <b>Hawaiian Telcom Communications, Inc.</b>         |              |
| 398,222                        | Term Loan, 7.62%, Maturing October 31, 2012         | 399,111      |
|                                | <b>Iowa Telecommunications Services</b>             |              |
| 334,000                        | Term Loan, 7.12%, Maturing November 23, 2011        | 334,522      |
|                                | <b>Madison River Capital, LLC</b>                   |              |
| 290,000                        | Term Loan, 7.73%, Maturing July 29, 2012            | 291,450      |
|                                | <b>NTelos, Inc.</b>                                 |              |
| 1,129,902                      | Term Loan, 7.58%, Maturing August 24, 2011          | 1,130,608    |
|                                | <b>Stratos Global Corp.</b>                         |              |
| 575,000                        | Term Loan, 8.11%, Maturing February 13, 2012        | 574,641      |
|                                | <b>Triton PCS, Inc.</b>                             |              |
| 1,557,918                      | Term Loan, 8.58%, Maturing November 18, 2009        | 1,572,362    |
|                                | <b>Westcom Corp.</b>                                |              |
| 383,230                        | Term Loan, 8.29%, Maturing December 17, 2010        | 383,948      |
| 600,000                        | Term Loan, 12.54%, Maturing May 17, 2011            | 604,125      |
|                                | <b>Windstream Corp.</b>                             |              |
| 2,275,000                      | Term Loan, 7.26%, Maturing July 17, 2013            | 2,285,360    |

|  |   |                       |
|--|---|-----------------------|
|  | <b>Winstar Communications, Inc.</b>             |                       |
| \$ 169,348   | DIP Loan, 0.00%, Maturing December 31, 2006 (4) | \$ 237,510            |
|  |   | \$ <b>15,930,582</b>  |
| <b>Utilities 4.2%</b>  |   |                       |
|  | <b>Astoria Generating Co.</b>                   |                       |
| 625,000  | Term Loan, 9.14%, Maturing August 23, 2013      | 634,219               |
|  | <b>BRSP, LLC</b>                                |                       |
| 1,025,000  | Term Loan, 8.58%, Maturing July 13, 2009        | 1,030,125             |
|  | <b>Cellnet Technology, Inc.</b>                 |                       |
| 299,908  | Term Loan, 8.37%, Maturing April 26, 2012       | 302,907               |
|  | <b>Cogentrix Delaware Holdings, Inc.</b>        |                       |
| 352,621  | Term Loan, 6.87%, Maturing April 14, 2012       | 352,988               |
|  | <b>Covanta Energy Corp.</b>                     |                       |
| 528,130  | Term Loan, 5.37%, Maturing June 24, 2012        | 532,201               |
| 378,459  | Term Loan, 7.62%, Maturing May 27, 2013         | 381,376               |
| 227,500  | Term Loan, 10.87%, Maturing June 24, 2013       | 232,050               |
|  | <b>KGen, LLC</b>                                |                       |
| 472,800  | Term Loan, 7.99%, Maturing August 5, 2011       | 475,164               |
|  | <b>La Paloma Generating Co., LLC</b>            |                       |
| 29,508   | Term Loan, 7.07%, Maturing August 16, 2012      | 29,434                |
| 169,339  | Term Loan, 7.12%, Maturing August 16, 2012      | 168,915               |
| 13,487   | Term Loan, 7.12%, Maturing August 16, 2012      | 13,453                |
|  | <b>LSP General Finance Co., LLC</b>             |                       |
| 20,152   | Term Loan, 7.12%, Maturing April 14, 2013       | 20,131                |
| 467,298  | Term Loan, 7.12%, Maturing April 14, 2013       | 466,811               |
|  | <b>Mirant North America, LLC.</b>               |                       |
| 1,240,625  | Term Loan, 7.07%, Maturing January 3, 2013      | 1,238,520             |
|  | <b>NRG Energy, Inc.</b>                         |                       |
| 975,000  | Term Loan, 7.37%, Maturing February 1, 2013     | 979,205               |
| 4,228,750  | Term Loan, 7.37%, Maturing February 1, 2013     | 4,250,642             |
|  | <b>Pike Electric, Inc.</b>                      |                       |
| 155,490  | Term Loan, 6.88%, Maturing July 1, 2012         | 155,466               |
| 265,529  | Term Loan, 6.88%, Maturing December 10, 2012    | 265,488               |
|  | <b>Reliant Energy, Inc.</b>                     |                       |
| 137,872  | Term Loan, 7.71%, Maturing December 22, 2010    | 137,996               |
|  | <b>Vulcan Energy Corp.</b>                      |                       |
| 1,270,284  | Term Loan, 6.90%, Maturing July 23, 2010        | 1,271,872             |
|  | <b>Wolf Hollow I L.P.</b>                       |                       |
| 45,000   | Term Loan, 7.58%, Maturing June 22, 2012        | 45,000                |
| 180,000  | Term Loan, 7.58%, Maturing June 22, 2012        | 179,100               |
| 214,752  | Term Loan, 7.62%, Maturing June 22, 2012        | 213,678               |
|  |   | \$ <b>13,376,741</b>  |
| <b>Total Senior, Floating Rate Interests<br/>(identified cost \$466,829,303)</b> |   | \$ <b>467,333,129</b> |

## Corporate Bonds &amp; Notes 13.7%

| Principal Amount<br>(000 s omitted) | Security   | Value               |
|-------------------------------------|--|---------------------|
| <b>Aerospace and Defense 0.1%</b>   |  |                     |
|                                     | <b>Argo Tech Corp., Sr. Notes</b>                |                     |
| \$ 320                              | 9.25%, 6/1/11                                    | \$ 334,400          |
|                                     | <b>DRS Technologies, Inc., Sr. Sub. Notes</b>    |                     |
| 40                                  | 7.625%, 2/1/18                                   | 40,800              |
|                                     |  | <b>\$ 375,200</b>   |
| <b>Air Transport 0.3%</b>           |  |                     |
|                                     | <b>American Airlines</b>                         |                     |
| 895                                 | 7.80%, 10/1/06                                   | 895,559             |
|                                     | <b>Continental Airlines</b>                      |                     |
| 149                                 | 7.033%, 6/15/11                                  | 145,977             |
|                                     |  | <b>\$ 1,041,536</b> |
| <b>Automotive 1.0%</b>              |  |                     |
|                                     | <b>Altra Industrial Motion, Inc.</b>             |                     |
| 120                                 | 9.00%, 12/1/11                                   | 123,000             |
|                                     | <b>Commercial Vehicle Group, Inc., Sr. Notes</b> |                     |
| 55                                  | 8.00%, 7/1/13 (5)                                | 52,937              |
|                                     | <b>Ford Motor Credit Co.</b>                     |                     |
| 110                                 | 6.625%, 6/16/08                                  | 108,380             |
| 385                                 | 7.375%, 10/28/09                                 | 374,396             |
| 185                                 | 7.875%, 6/15/10                                  | 180,309             |
|                                     | <b>Ford Motor Credit Co., Sr. Notes</b>          |                     |
| 395                                 | 9.875%, 8/10/11                                  | 409,141             |
|                                     | <b>Ford Motor Credit Co., Variable Rate</b>      |                     |
| 535                                 | 8.466%, 11/2/07                                  | 539,877             |
|                                     | <b>General Motors Acceptance Corp.</b>           |                     |
| 105                                 | 5.125%, 5/9/08                                   | 102,931             |
| 55                                  | 5.85%, 1/14/09                                   | 53,953              |
| 20                                  | 7.00%, 2/1/12                                    | 19,956              |
| 470                                 | 8.00%, 11/1/31                                   | 492,782             |
|                                     | <b>Tenneco Automotive, Inc.</b>                  |                     |
| 140                                 | 8.625%, 11/15/14                                 | 138,950             |
|                                     | <b>Tenneco Automotive, Inc., Series B</b>        |                     |
| 275                                 | 10.25%, 7/15/13                                  | 299,750             |
|                                     | <b>TRW Automotive, Inc., Sr. Sub. Notes</b>      |                     |
| 65                                  | 11.00%, 2/15/13                                  | 71,175              |
|                                     | <b>United Components, Inc., Sr. Sub. Notes</b>   |                     |
| 65                                  | 9.375%, 6/15/13                                  | 64,675              |
| 25                                  |  |                     |

|  |  |                     |
|--|--|---------------------|
|  | <b>Visteon Corp., Sr. Notes</b>                                |                     |
| \$ 95                                    | 8.25%, 8/1/10  | \$ 93,100           |
| 40                                       | 7.00%, 3/10/14   | 36,000              |
|  |  | <b>\$ 3,161,312</b> |
| <b>Broadcast Radio and Television</b>    | <b>0.1%</b>  |                     |
|  | <b>Advanstar Communications, Inc.</b>                          |                     |
| 415                                      | 10.75%, 8/15/10  | 449,237             |
|  |  | <b>\$ 449,237</b>   |
| <b>Brokers/Dealers/Investment Houses</b> | <b>0.1%</b>  |                     |
|  | <b>E*Trade Financial Corp., Sr. Notes</b>                      |                     |
| 40                                       | 8.00%, 6/15/11   | 41,600              |
|  | <b>Residential Capital Corp., Variable Rate</b>                |                     |
| 265                                      | 7.337%, 4/17/09 (5)  | 266,376             |
|  |  | <b>\$ 307,976</b>   |
| <b>Building and Development</b>          | <b>0.4%</b>  |                     |
|  | <b>General Cable Corp., Sr. Notes</b>                          |                     |
| 105                                      | 9.50%, 11/15/10  | 112,875             |
|  | <b>Interface, Inc., Sr. Sub. Notes</b>                         |                     |
| 20                                       | 9.50%, 2/1/14  | 20,700              |
|  | <b>Interline Brands, Inc., Sr. Sub. Notes</b>                  |                     |
| 70                                       | 8.125%, 6/15/14  | 71,225              |
|  | <b>Mueller Group, Inc., Sr. Sub Notes</b>                      |                     |
| 55                                       | 10.00%, 5/1/12   | 60,019              |
|  | <b>Mueller Holdings, Inc., Disc. Notes, (0.00% until 2009)</b> |                     |
| 109                                      | 14.75%, 4/15/14 (5)  | 96,465              |
|  | <b>Nortek, Inc., Sr. Sub. Notes</b>                            |                     |
| 440                                      | 8.50%, 9/1/14  | 418,000             |
|  | <b>Panolam Industries International, Sr. Sub. Notes</b>        |                     |
| 160                                      | 10.75%, 10/1/13 (5)  | 162,400             |
|  | <b>RMCC Acquisition Co., Sr. Sub. Notes</b>                    |                     |
| 405                                      | 10.00%, 11/1/12 (5)  | 421,200             |
|  | <b>Stanley-Martin Communities, LLC</b>                         |                     |
| 40                                       | 9.75%, 8/15/15 (5)   | 31,900              |
|  |  | <b>\$ 1,394,784</b> |
| <b>Business Equipment and Services</b>   | <b>0.3%</b>  |                     |
|  | <b>Activant Solutions</b>                                      |                     |
| 55                                       | 9.50%, 5/1/16 (5)  | 51,150              |
|  | <b>Affinion Group, Inc.</b>                                    |                     |
| 55                                       | 10.125%, 10/15/13 (5)  | 58,025              |
| 70                                       | 11.50%, 10/15/15 (5)   | 72,100              |
|  | <b>FTI Consulting, Inc.</b>                                    |                     |
| 70                                       | 7.75%, 10/1/16 (5)   | 71,050              |
|  | <b>Hydrochem Industrial Services, Inc., Sr. Sub. Notes</b>     |                     |
| 50                                       | 9.25%, 2/15/13 (5)   | 49,750              |
| 26                                       |  |                     |

|                                       |             |  |              |
|---------------------------------------|-------------|--|--------------|
|                                       |             | <b>Lamar Media Corp., Sr. Sub. Notes</b>   |              |
| \$                                    | 70          | 6.625%, 8/15/15 (5)  | \$ 67,462    |
|                                       |             | <b>Muzak, LLC / Muzak Finance, Sr. Notes</b>   |              |
| 20                                    |             | 10.00%, 2/15/09  | 17,775       |
|                                       |             | <b>Norcross Safety Products, LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B</b>          |              |
| 170                                   |             | 9.875%, 8/15/11  | 179,350      |
|                                       |             | <b>Safety Products Holdings, Inc.</b>  |              |
| 78                                    |             | 11.75%, 1/1/12 (3)   | 79,992       |
|                                       |             | <b>Sungard Data Systems, Inc.</b>  |              |
| 215                                   |             | 9.125%, 8/15/13  | 223,600      |
| 162                                   |             | 10.25%, 8/15/15  | 167,670      |
|                                       |             | <b>Sungard Data Systems, Inc., Variable Rate</b>   |              |
| 55                                    |             | 9.973%, 8/15/13  | 57,337       |
|                                       |             |  | \$ 1,095,261 |
| <b>Cable and Satellite Television</b> | <b>0.8%</b> |  |              |
|                                       |             | <b>Adelphia Communications, Sr. Notes, Series B</b>  |              |
| 270                                   |             | 9.25%, 10/1/32 (4)   | 167,400      |
|                                       |             | <b>Cablevision Systems Corp., Sr. Notes, Series B, Variable Rate</b>                           |              |
| 110                                   |             | 9.62%, 4/1/09  | 117,562      |
|                                       |             | <b>CCO Holdings, LLC / CCO Capital Corp., Sr. Notes</b>  |              |
| 395                                   |             | 8.75%, 11/15/13 (5)  | 399,444      |
|                                       |             | <b>CSC Holdings, Inc., Series B</b>  |              |
| 50                                    |             | 8.125%, 8/15/09  | 52,062       |
|                                       |             | <b>CSC Holdings, Inc., Sr. Notes, Series B</b>   |              |
| 20                                    |             | 7.625%, 4/1/11   | 20,625       |
|                                       |             | <b>Insight Communications, Sr. Disc. Notes</b>   |              |
| 525                                   |             | 12.25%, 2/15/11  | 557,812      |
|                                       |             | <b>Kabel Deutschland GMBH</b>  |              |
| 135                                   |             | 10.625%, 7/1/14 (5)  | 145,462      |
|                                       |             | <b>Mediacom Broadband Corp., LLC, Sr. Notes</b>  |              |
| 130                                   |             | 8.50%, 10/15/15 (3)(5)   | 129,837      |
|                                       |             | <b>National Cable, PLC</b>   |              |
| 75                                    |             | 8.75%, 4/15/14   | 78,187       |
|                                       |             | <b>UGS Corp.</b>   |              |
| 660                                   |             | 10.00%, 6/1/12   | 716,100      |
|                                       |             |  | \$ 2,834,491 |
| <b>Chemicals and Plastics</b>         | <b>0.8%</b> |  |              |
|                                       |             | <b>BCP Crystal Holdings Corp., Sr. Sub. Notes</b>  |              |
| 172                                   |             | 9.625%, 6/15/14  | 187,480      |
|                                       |             | <b>Crystal US Holdings / US Holdings 3, LLC, Sr. Disc. Notes, Series B, (0.00% until 2009)</b> |              |
| 179                                   |             | 10.50%, 10/1/14  | 146,109      |
|                                       |             | <b>Equistar Chemical, Sr. Notes</b>  |              |
| 170                                   |             | 10.625%, 5/1/11  | 183,175      |
| 27                                    |             |  |              |

|                          |             |   |              |
|--------------------------|-------------|---|--------------|
|                          |             | <b>Hexion Specialty Chemicals, Inc.</b>                 |              |
| \$                       | 95          | 9.00%, 7/15/14 (5)                                      | \$ 97,375    |
|                          |             | <b>Huntsman International, LLC, Sr. Notes</b>           |              |
| 49                       |             | 9.875%, 3/1/09  | 51,327       |
|                          |             | <b>Huntsman, LLC</b>                                    |              |
| 91                       |             | 11.625%, 10/15/10                                       | 101,010      |
|                          |             | <b>Ineos Group</b>                                      |              |
| 395                      |             | 8.50%, 2/15/16 (5)                                      | 378,212      |
|                          |             | <b>Key Plastics, LLC</b>                                |              |
| 118                      |             | 7.00%, 4/26/07 (3)                                      | 118,465      |
| 85                       |             | 18.32%, 4/26/07, (PIK) (3)                              | 85,413       |
|                          |             | <b>Lyondell Chemical Co., Sr. Notes</b>                 |              |
| 192                      |             | 10.50%, 6/1/13  | 212,160      |
|                          |             | <b>Nova Chemicals Corp., Sr. Notes, Variable Rate</b>   |              |
| 105                      |             | 8.405%, 11/15/13 (5)                                    | 107,625      |
|                          |             | <b>OM Group, Inc.</b>                                   |              |
| 460                      |             | 9.25%, 12/15/11   | 480,700      |
|                          |             | <b>Polyone Corp., Sr. Notes</b>                         |              |
| 160                      |             | 10.625%, 5/15/10  | 172,800      |
| 30                       |             | 8.875%, 5/1/12  | 30,450       |
|                          |             | <b>Reichhold Industries Inc., Sr. Notes</b>             |              |
| 70                       |             | 9.00%, 8/15/14 (5)                                      | 69,300       |
|                          |             |   | \$ 2,421,601 |
| <b>Clothing/Textiles</b> | <b>0.5%</b> |   |              |
|                          |             | <b>Levi Strauss &amp; Co., Sr. Notes</b>                |              |
| 430                      |             | 12.25%, 12/15/12  | 481,600      |
| 110                      |             | 8.875%, 4/1/16  | 110,000      |
|                          |             | <b>Levi Strauss &amp; Co., Sr. Notes, Variable Rate</b> |              |
| 205                      |             | 10.258%, 4/1/12   | 212,175      |
|                          |             | <b>Oxford Industries, Inc., Sr. Notes</b>               |              |
| 390                      |             | 8.875%, 6/1/11  | 399,750      |
|                          |             | <b>Perry Ellis International, Inc., Sr. Sub. Notes</b>  |              |
| 160                      |             | 8.875%, 9/15/13 (5)                                     | 158,400      |
|                          |             | <b>Phillips Van-Heusen, Sr. Notes</b>                   |              |
| 40                       |             | 7.25%, 2/15/11  | 40,600       |
| 100                      |             | 8.125%, 5/1/13  | 104,750      |
|                          |             |   | \$ 1,507,275 |
| <b>Conglomerates</b>     | <b>0.3%</b> |   |              |
|                          |             | <b>Amsted Industries, Inc., Sr. Notes</b>               |              |
| 500                      |             | 10.25%, 10/15/11 (5)                                    | 537,500      |
|                          |             | <b>Education Management, LLC 144A, Sr. Notes</b>        |              |
| 150                      |             | 8.75%, 6/1/14 (5)                                       | 152,250      |
| 28                       |             |   |              |

|  |             |   |              |
|--|-------------|---|--------------|
|  |             | <b>Education Management, LLC 144A, Sr. Sub. Notes</b>           |              |
| \$                                       | 205         | 10.25%, 6/1/16 (5)  | \$ 210,637   |
|  |             | <b>Goodman Global Holdings, Inc., Sr. Notes, Variable Rate</b>  |              |
| 107                                      |             | 8.329%, 6/15/12   | 108,739      |
|  |             |   | \$ 1,009,126 |
| <b>Containers and Glass Products</b>     | <b>0.2%</b> |   |              |
|  |             | <b>Berry Plastics Holding Corp.</b>                             |              |
| 80                                       |             | 8.875%, 9/15/14 (5)   | 80,800       |
|  |             | <b>Berry Plastics Holding Corp., Variable Rate</b>              |              |
| 60                                       |             | 9.265%, 9/15/14 (5)   | 60,600       |
|  |             | <b>Intertape Polymer US, Inc., Sr. Sub. Notes</b>               |              |
| 155                                      |             | 8.50%, 8/1/14 (5)   | 146,475      |
|  |             | <b>Pliant Corp.</b>   |              |
| 196                                      |             | 11.85%, 6/15/09 (3)(5)  | 212,219      |
|  |             |   | \$ 500,094   |
| <b>Cosmetics/Toiletries</b>              | <b>0.0%</b> |   |              |
|  |             | <b>Samsonite Corp., Sr. Sub. Notes</b>                          |              |
| 60                                       |             | 8.875%, 6/1/11  | 63,150       |
|  |             |   | \$ 63,150    |
| <b>Ecological Services and Equipment</b> | <b>0.1%</b> |   |              |
|  |             | <b>Waste Services, Inc., Sr. Sub. Notes</b>                     |              |
| 245                                      |             | 9.50%, 4/15/14  | 252,350      |
|  |             |   | \$ 252,350   |
| <b>Electronics/Electrical</b>            | <b>0.0%</b> |   |              |
|  |             | <b>Avago Technologies Finance PTE, Sr. Notes</b>                |              |
| 75                                       |             | 10.125%, 12/1/13 (5)  | 79,875       |
|  |             | <b>CPI Holdco, Inc., Sr. Notes, Variable Rate</b>               |              |
| 50                                       |             | 11.298%, 2/1/15   | 52,000       |
|  |             |   | \$ 131,875   |
| <b>Equipment Leasing</b>                 | <b>0.3%</b> |   |              |
|  |             | <b>The Hertz Corp., Sr. Notes</b>                               |              |
| 515                                      |             | 8.875%, 1/1/14 (5)  | 542,037      |
| 35                                       |             | 10.50%, 1/1/16 (5)  | 38,675       |
|  |             | <b>United Rentals North America, Inc.</b>                       |              |
| 265                                      |             | 6.50%, 2/15/12  | 257,050      |
|  |             |   | \$ 837,762   |
| <b>Financial Intermediaries</b>          | <b>1.9%</b> |   |              |
|  |             | <b>Alzette, Variable Rate</b>                                   |              |
| 500                                      |             | 8.636%, 12/15/20 (5)  | 515,000      |
|  |             | <b>Avalon Capital Ltd. 3, Series 1A, Class D, Variable Rate</b> |              |
| 380                                      |             | 7.35%, 2/24/19 (5)  | 382,297      |
|  |             | <b>Babson Ltd. Series 2005-1A, Class C1, Variable Rate</b>      |              |
| 500                                      |             | 7.457%, 4/15/19 (5)   | 508,003      |
| 29                                       |             |   |              |

|                                 |   |                     |
|---------------------------------|---|---------------------|
|                                 | <b>Bryant Park CDO Ltd., Series 2005-1A, Class C, Variable Rate</b>                   |                     |
| \$ 500                          | 7.557%, 1/15/19 (5)   | \$ 509,252          |
|                                 | <b>Carlyhe High Yield Partners, Series 2004-6A, Class C, Variable Rate</b>            |                     |
| 500                             | 7.854%, 8/11/16 (5)   | 508,382             |
|                                 | <b>Centurion CDO 8 Ltd., Series 2005 8A, Class D, Variable Rate</b>                   |                     |
| 500                             | 10.89%, 3/8/17  | 527,934             |
|                                 | <b>Centurion CDO 9 Ltd., Series 2005 9A</b>   |                     |
| 500                             | 9.35%, 7/17/19  | 518,497             |
|                                 | <b>Madison Park Funding Ltd., Series 2006-2A, Class D, Variable Rate</b>              |                     |
| 1,000                           | 10.139%, 3/25/20 (5)  | 1,042,484           |
|                                 | <b>Sonata Securities S.A., Series 2006-5</b>  |                     |
| 500                             | 9.00%, 6/27/07  | 510,745             |
|                                 | <b>Sonata Securities S.A., Series 2006-6</b>  |                     |
| 500                             | 9.00%, 6/27/07  | 510,665             |
|                                 | <b>Stanfield Vanage Ltd., Series 2005-1A, Class D, Variable Rate</b>                  |                     |
| 500                             | 7.474%, 3/21/17 (5)   | 503,750             |
|                                 |   | <b>\$ 6,037,009</b> |
| <b>Food Products 0.5%</b>       |   |                     |
|                                 | <b>ASG Consolidated, LLC / ASG Finance, Inc., Sr. Disc. Notes, (0.00% until 2008)</b> |                     |
| 275                             | 11.50%, 11/1/11   | 240,625             |
|                                 | <b>Nutro Products, Inc., Sr. Notes, Variable Rate</b>                                 |                     |
| 40                              | 9.23%, 10/15/13 (5)   | 41,350              |
|                                 | <b>Pierre Foods, Inc., Sr. Sub. Notes</b>   |                     |
| 175                             | 9.875%, 7/15/12   | 178,500             |
|                                 | <b>Pinnacle Foods Holdings Corp., Sr. Sub. Notes</b>                                  |                     |
| 1,125                           | 8.25%, 12/1/13  | 1,132,031           |
|                                 |   | <b>\$ 1,592,506</b> |
| <b>Food Service 0.1%</b>        |   |                     |
|                                 | <b>EPL Finance Corp., Sr. Notes</b>   |                     |
| 135                             | 11.75%, 11/15/13 (5)  | 150,525             |
|                                 | <b>NPC International, Inc., Sr. Sub. Notes</b>  |                     |
| 115                             | 9.50%, 5/1/14 (5)   | 113,850             |
|                                 |   | <b>\$ 264,375</b>   |
| <b>Food/Drug Retailers 0.3%</b> |   |                     |
|                                 | <b>General Nutrition Centers, Inc.</b>  |                     |
| 50                              | 8.625%, 1/15/11   | 51,375              |
|                                 | <b>Rite Aid Corp.</b>   |                     |
| 185                             | 7.125%, 1/15/07   | 186,156             |
| 465                             | 6.125%, 12/15/08 (5)  | 457,444             |
| 100                             | 8.125%, 5/1/10 (5)  | 100,750             |
|                                 |   | <b>\$ 795,725</b>   |





|                             |   |              |
|-----------------------------|---|--------------|
| <b>Forest Products 0.4%</b> |   |              |
|                             | <b>Abitibi-Consolidated, Inc.</b>                           |              |
| \$ 95                       | 6.95%, 4/1/08   | \$ 94,762    |
|                             | <b>Domtar, Inc.</b>   |              |
| 180                         | 7.125%, 8/1/15  | 168,300      |
|                             | <b>Georgia Pacific Corp.</b>                                |              |
| 145                         | 9.50%, 12/1/11  | 156,962      |
|                             | <b>JSG Funding PLC, Sr. Notes</b>                           |              |
| 355                         | 9.625%, 10/1/12   | 376,300      |
|                             | <b>NewPage Corp.</b>  |              |
| 185                         | 10.00%, 5/1/12 (5)  | 191,937      |
|                             | <b>NewPage Corp., Variable Rate</b>                         |              |
| 80                          | 11.739%, 5/1/12   | 86,800       |
|                             | <b>Stone Container Corp.</b>                                |              |
| 125                         | 7.375%, 7/15/14   | 114,375      |
|                             |   | \$ 1,189,436 |
| <b>Healthcare 0.7%</b>      |   |              |
|                             | <b>Accellent, Inc.</b>                                      |              |
| 230                         | 10.50%, 12/1/13 (5)   | 240,350      |
|                             | <b>AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes</b> |              |
| 170                         | 10.00%, 2/15/15 (5)   | 181,900      |
|                             | <b>CDRV Investors, Inc., Sr. Disc. Notes</b>                |              |
| 20                          | 9.625%, 1/1/15  | 14,900       |
|                             | <b>Encore Medical IHC, Inc.</b>                             |              |
| 145                         | 9.75%, 10/1/12  | 160,225      |
|                             | <b>HCA, Inc.</b>  |              |
| 25                          | 8.75%, 9/1/10   | 25,312       |
|                             | <b>Inverness Medical Innovations, Inc., Sr. Sub. Notes</b>  |              |
| 120                         | 8.75%, 2/15/12  | 118,800      |
|                             | <b>Multiplan Merger Corp., Sr. Sub. Notes</b>               |              |
| 150                         | 10.375%, 4/15/16 (5)  | 151,500      |
|                             | <b>National Mentor Holdings, Inc., Sr. Sub. Notes</b>       |              |
| 105                         | 11.25%, 7/1/14 (5)  | 109,725      |
|                             | <b>Res-Care, Inc., Sr. Notes</b>                            |              |
| 105                         | 7.75%, 10/15/13 (5)   | 105,262      |
|                             | <b>Service Corp. International, Sr. Notes</b>               |              |
| 210                         | 8.00%, 6/15/17 (5)  | 202,125      |
| 95                          | 7.625%, 10/1/18 (5)   | 95,950       |
|                             | <b>Triad Hospitals, Inc., Sr. Notes</b>                     |              |
| 100                         | 7.00%, 5/15/12  | 99,500       |
|                             | <b>Triad Hospitals, Inc., Sr. Sub. Notes</b>                |              |
| 120                         | 7.00%, 11/15/13   | 117,150      |
|                             | <b>US Oncology, Inc.</b>                                    |              |
| 120                         | 9.00%, 8/15/12  | 124,800      |
| 290                         | 10.75%, 8/15/14   | 319,000      |
| 31                          |   |              |

|   |   |                     |
|---|---|---------------------|
|   | <b>Ventas Realty L.P. / Capital Corp., Sr. Notes</b>                                  |                     |
| \$ 75                                       | 7.125%, 6/1/15  | \$ 77,531           |
|   | <b>VWR International, Inc., Sr. Sub. Notes</b>  |                     |
| 225   | 8.00%, 4/15/14  | 228,094             |
|   |   | <b>\$ 2,372,124</b> |
| <b>Home Furnishings 0.0%</b>                |   |                     |
|   | <b>Steinway Musical Instruments, Sr. Notes</b>  |                     |
| 85  | 7.00%, 3/1/14 (5)   | 83,725              |
|   |   | <b>\$ 83,725</b>    |
| <b>Industrial Equipment 0.2%</b>            |   |                     |
|   | <b>Case New Holland, Inc.</b>   |                     |
| 315   | 7.125%, 3/1/14 (5)  | 317,756             |
|   | <b>Case New Holland, Inc., Sr. Notes</b>  |                     |
| 190   | 9.25%, 8/1/11   | 202,350             |
|   | <b>Chart Industries, Inc., Sr. Sub. Notes</b>   |                     |
| 105   | 9.125%, 10/15/15 (5)  | 109,200             |
|   | <b>Manitowoc Co., Inc. (The)</b>  |                     |
| 29  | 10.50%, 8/1/12  | 31,320              |
|   |   | <b>\$ 660,626</b>   |
| <b>Leisure Goods/Activities/Movies 0.5%</b> |   |                     |
|   | <b>AMC Entertainment, Inc., Sr. Sub. Notes</b>  |                     |
| 225   | 9.875%, 2/1/12  | 232,313             |
|   | <b>AMC Entertainment, Inc., Variable Rate</b>   |                     |
| 30  | 9.655%, 8/15/10   | 31,125              |
|   | <b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.</b>                |                     |
| 105   | 12.50%, 4/1/13 (5)  | 105,131             |
|   | <b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate</b> |                     |
| 195   | 9.818%, 4/1/12 (5)  | 195,488             |
|   | <b>Marquee Holdings, Inc., Sr. Disc. Notes, (0.00% until 2009)</b>                    |                     |
| 325   | 12.00%, 8/15/14   | 250,250             |
|   | <b>Six Flags Theme Parks, Inc., Sr. Notes</b>   |                     |
| 215   | 9.625%, 6/1/14  | 192,425             |
|   | <b>Universal City Development Partners, Ltd., Sr. Notes</b>                           |                     |
| 200   | 11.75%, 4/1/10  | 216,500             |
|   | <b>Universal City Florida Holding, Sr. Notes, Variable Rate</b>                       |                     |
| 325   | 10.239%, 5/1/10 (5)   | 335,563             |
|   |   | <b>\$ 1,558,795</b> |
| <b>Lodging and Casinos 0.9%</b>             |   |                     |
|   | <b>CCM Merger, Inc.</b>   |                     |
| 130   | 8.00%, 8/1/13   | 125,450             |
|   | <b>Chukchansi EDA, Sr. Notes, Variable Rate</b>                                       |                     |
| 150   | 8.78%, 11/15/12 (5)   | 155,250             |
| 32  |   |                     |

|                                   |             |  |              |
|-----------------------------------|-------------|--|--------------|
|                                   |             | <b>Eldorado Casino Shreveport</b>                      |              |
| \$                                | 59          | 10.00%, 8/1/12   | \$ 56,002    |
|                                   |             | <b>Greektown Holdings, LLC, Sr. Notes</b>              |              |
| 110                               |             | 10.75%, 12/1/13 (5)                                    | 116,600      |
|                                   |             | <b>Inn of the Mountain Gods, Sr. Notes</b>             |              |
| 285                               |             | 12.00%, 11/15/10 (5)                                   | 299,963      |
|                                   |             | <b>Las Vegas Sands Corp.</b>                           |              |
| 155                               |             | 6.375%, 2/15/15 (5)                                    | 146,281      |
|                                   |             | <b>Majestic Star Casino, LLC</b>                       |              |
| 110                               |             | 9.50%, 10/15/10  | 113,025      |
| 110                               |             | 9.75%, 1/15/11   | 107,663      |
|                                   |             | <b>Majestic Star Casino, LLC, (0.00% until 2008)</b>   |              |
| 75                                |             | 12.50%, 10/15/11 (5)                                   | 55,125       |
|                                   |             | <b>Mohegan Tribal Gaming Authority, Sr. Sub. Notes</b> |              |
| 60                                |             | 8.00%, 4/1/12  | 62,400       |
|                                   |             | <b>OED Corp. / Diamond Jo</b>                          |              |
| 203                               |             | 8.75%, 4/15/12   | 204,015      |
|                                   |             | <b>San Pasqual Casino</b>                              |              |
| 160                               |             | 8.00%, 9/15/13 (5)                                     | 163,600      |
|                                   |             | <b>Station Casinos, Inc.</b>                           |              |
| 60                                |             | 7.75%, 8/15/16   | 62,550       |
|                                   |             | <b>Station Casinos, Inc., Sr. Notes</b>                |              |
| 50                                |             | 6.00%, 4/1/12  | 48,500       |
|                                   |             | <b>Trump Entertainment Resorts, Inc.</b>               |              |
| 425                               |             | 8.50%, 6/1/15  | 408,531      |
|                                   |             | <b>Tunica-Biloxi Gaming Authority, Sr. Notes</b>       |              |
| 165                               |             | 9.00%, 11/15/15 (5)                                    | 172,425      |
|                                   |             | <b>Turning Stone Resort Cas</b>                        |              |
| 40                                |             | 9.125%, 9/15/14 (5)                                    | 40,600       |
|                                   |             | <b>Waterford Gaming, LLC, Sr. Notes</b>                |              |
| 384                               |             | 8.625%, 9/15/12 (5)                                    | 408,000      |
|                                   |             | <b>Wynn Las Vegas, LLC</b>                             |              |
| 60                                |             | 6.625%, 12/1/14  | 58,500       |
|                                   |             |  | \$ 2,804,480 |
| <b>Nonferrous Metals/Minerals</b> | <b>0.1%</b> |  |              |
|                                   |             | <b>Alpha Natural Resources, Sr. Notes</b>              |              |
| 75                                |             | 10.00%, 6/1/12   | 81,000       |
|                                   |             | <b>FMG Finance PTY Ltd.</b>                            |              |
| 100                               |             | 10.625%, 9/1/16 (5)                                    | 96,500       |
|                                   |             | <b>Novelis, Inc., Sr. Notes</b>                        |              |
| 50                                |             | 8.25%, 2/15/15 (5)                                     | 47,750       |
|                                   |             |  | \$ 225,250   |
| <b>Oil and Gas</b>                | <b>1.0%</b> |  |              |
|                                   |             | <b>Allis-Chalmers Energy, Inc., Sr. Notes</b>          |              |
| 245                               |             | 9.00%, 1/15/14 (5)                                     | 246,838      |
| 33                                |             |  |              |

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|       |   |              |
|-------|---|--------------|
|       | <b>Clayton Williams Energy, Inc., Sr. Notes</b> |              |
| \$ 60 | 7.75%, 8/1/13 (5)                               | \$ 54,300    |
|       | <b>Copano Energy, LLC, Sr. Notes</b>            |              |
| 35    | 8.125%, 3/1/16                                  | 35,613       |
|       | <b>Dresser, Inc.</b>                            |              |
| 110   | 10.125%, 4/15/11                                | 115,638      |
|       | <b>El Paso Corp.</b>                            |              |
| 130   | 9.625%, 5/15/12                                 | 144,625      |
|       | <b>El Paso Production Holding Co.</b>           |              |
| 30    | 7.75%, 6/1/13                                   | 30,825       |
|       | <b>Encore Acquisition Co., Sr. Sub. Notes</b>   |              |
| 85    | 7.25%, 12/1/17                                  | 82,238       |
|       | <b>Giant Industries</b>                         |              |
| 130   | 8.00%, 5/15/14                                  | 141,375      |
|       | <b>Kinder Morgan Finance</b>                    |              |
| 155   | 5.35%, 1/5/11                                   | 150,890      |
|       | <b>Northwest Pipeline Corp.</b>                 |              |
| 70    | 8.125%, 3/1/10                                  | 73,150       |
|       | <b>Ocean Rig Norway AS, Sr. Notes</b>           |              |
| 70    | 8.375%, 7/1/13 (5)                              | 74,550       |
|       | <b>Parker Drilling Co., Sr. Notes</b>           |              |
| 85    | 9.625%, 10/1/13                                 | 93,075       |
|       | <b>Petrobras International Finance Co.</b>      |              |
| 30    | 7.75%, 9/15/14                                  | 33,345       |
|       | <b>Petrohawk Energy Corp., Sr. Notes</b>        |              |
| 435   | 9.125%, 7/15/13 (5)                             | 439,350      |
|       | <b>Plains E&amp;P Co., Sr. Sub. Notes</b>       |              |
| 115   | 8.75%, 7/1/12                                   | 122,188      |
|       | <b>Premcor Refining Group, Sr. Notes</b>        |              |
| 210   | 9.50%, 2/1/13                                   | 228,900      |
|       | <b>Quicksilver Resources, Inc.</b>              |              |
| 115   | 7.125%, 4/1/16                                  | 109,538      |
|       | <b>Semgroup L.P., Sr. Notes</b>                 |              |
| 140   | 8.75%, 11/15/15 (5)                             | 141,925      |
|       | <b>Sesi, LLC, Sr. Notes</b>                     |              |
| 30    | 6.875%, 6/1/14 (5)                              | 29,850       |
|       | <b>Southern Natural Gas</b>                     |              |
| 50    | 8.875%, 3/15/10                                 | 52,683       |
| 150   | 8.00%, 3/1/32                                   | 166,594      |
|       | <b>Stewart &amp; Stevenson, LLC, Sr. Notes</b>  |              |
| 105   | 10.00%, 7/15/14 (5)                             | 106,838      |
|       | <b>United Refining Co., Sr. Notes</b>           |              |
| 305   | 10.50%, 8/15/12                                 | 321,775      |
|       | <b>Verasun Energy Corp.</b>                     |              |
| 160   | 9.875%, 12/15/12                                | 168,000      |
|       |   | \$ 3,164,103 |
| 34    |   |              |

|  |     |   |              |
|--|-----|---|--------------|
| <b>Publishing 0.4%</b>                       |     |   |              |
|  |     | <b>American Media Operations, Inc., Series B</b>            |              |
| \$   | 335 | 10.25%, 5/1/09  | \$ 313,225   |
|  |     | <b>CBD Media, Inc., Sr. Sub. Notes</b>                      |              |
| 70   |     | 8.625%, 6/1/11  | 69,300       |
|  |     | <b>Dex Media West, LLC, Sr. Sub. Notes</b>                  |              |
| 182  |     | 9.875%, 8/15/13   | 197,470      |
|  |     | <b>Houghton Mifflin Co., Sr. Sub. Notes</b>                 |              |
| 295  |     | 9.875%, 2/1/13  | 313,438      |
|  |     | <b>MediaNews Group, Inc., Sr. Sub. Notes</b>                |              |
| 50   |     | 6.875%, 10/1/13   | 46,500       |
|  |     | <b>R.H. Donnelley Corp., Sr. Disc. Notes</b>                |              |
| 110  |     | 6.875%, 1/15/13   | 100,925      |
| 205  |     | 6.875%, 1/15/13   | 188,088      |
|  |     | <b>R.H. Donnelley Corp., Sr. Notes</b>                      |              |
| 130  |     | 8.875%, 1/15/16   | 130,975      |
|  |     |   | \$ 1,359,921 |
| <b>Radio and Television 0.4%</b>             |     |   |              |
|  |     | <b>CanWest Media, Inc.</b>                                  |              |
| 217  |     | 8.00%, 9/15/12  | 215,680      |
|  |     | <b>LBI Media, Inc.</b>                                      |              |
| 90   |     | 10.125%, 7/15/12  | 95,175       |
|  |     | <b>LBI Media, Inc., Sr. Disc. Notes, (0.00% until 2008)</b> |              |
| 80   |     | 11.00%, 10/15/13  | 68,000       |
|  |     | <b>Rainbow National Services, LLC, Sr. Notes</b>            |              |
| 100  |     | 8.75%, 9/1/12 (5)   | 107,500      |
|  |     | <b>Rainbow National Services, LLC, Sr. Sub. Debs.</b>       |              |
| 355  |     | 10.375%, 9/1/14 (5)   | 402,925      |
|  |     | <b>Sirius Satellite Radio, Sr. Notes</b>                    |              |
| 275  |     | 9.625%, 8/1/13 (5)  | 270,188      |
|  |     | <b>Xm Satellite Radio, Inc.</b>                             |              |
| 20   |     | 9.75%, 5/1/14 (5)   | 19,200       |
|  |     |   | \$ 1,178,668 |
| <b>Rail Industries 0.0%</b>                  |     |   |              |
|  |     | <b>Kansas City Southern Railway Co.</b>                     |              |
| 50   |     | 9.50%, 10/1/08  | 52,250       |
|  |     | <b>TFM SA de C.V., Sr. Notes</b>                            |              |
| 70   |     | 12.50%, 6/15/12   | 77,350       |
|  |     |   | \$ 129,600   |
| <b>Retailers (Except Food and Drug) 0.5%</b> |     |   |              |
|  |     | <b>AutoNation, Inc., Variable Rate</b>                      |              |
| 75   |     | 7.507%, 4/15/13 (5)   | 76,313       |
|  |     | <b>Bon-Ton Department Stores, Inc.</b>                      |              |
| 50   |     | 10.25%, 3/15/14 (5)   | 48,875       |
| 35   |     |   |              |

|                           |             |  |              |
|---------------------------|-------------|--|--------------|
|                           |             | <b>GSC Holdings Corp.</b>  |              |
| \$                        | 665         | 8.00%, 10/1/12 (5)   | \$ 688,275   |
|                           |             | <b>GSC Holdings Corp., Variable Rate</b>   |              |
| 200                       |             | 9.383%, 10/1/11 (5)  | 209,000      |
|                           |             | <b>Neiman Marcus Group, Inc.</b>   |              |
| 255                       |             | 9.00%, 10/15/15  | 272,213      |
| 165                       |             | 10.375%, 10/15/15  | 179,025      |
|                           |             |  | \$ 1,473,701 |
| <b>Steel</b>              | <b>0.2%</b> |  |              |
|                           |             | <b>AK Steel Corp.</b>  |              |
| 120                       |             | 7.875%, 2/15/09 (5)  | 120,150      |
|                           |             | <b>Ispat Inland ULC, Sr. Notes</b>   |              |
| 127                       |             | 9.75%, 4/1/14  | 143,227      |
|                           |             | <b>RathGibson, Inc., Sr. Notes</b>   |              |
| 230                       |             | 11.25%, 2/15/14 (5)  | 238,050      |
|                           |             |  | \$ 501,427   |
| <b>Surface Transport</b>  | <b>0.0%</b> |  |              |
|                           |             | <b>Horizon Lines, LLC</b>  |              |
| 118                       |             | 9.00%, 11/1/12   | 122,130      |
|                           |             |  | \$ 122,130   |
| <b>Telecommunications</b> | <b>1.4%</b> |  |              |
|                           |             | <b>AirGate PCS, Inc., Variable Rate</b>  |              |
| 60                        |             | 9.257%, 10/15/11   | 61,650       |
|                           |             | <b>Alamosa Delaware, Inc., Sr. Notes</b>   |              |
| 280                       |             | 11.00%, 7/31/10  | 307,300      |
|                           |             | <b>Amkor Technologies, Inc., Sr. Notes</b>   |              |
| 220                       |             | 7.125%, 3/15/11  | 203,225      |
| 50                        |             | 7.75%, 5/15/13   | 46,063       |
|                           |             | <b>Centennial Cellular Operating Co. / Centennial Communication Corp., Sr. Notes</b> |              |
| 130                       |             | 10.125%, 6/15/13   | 138,775      |
|                           |             | <b>Digicel Ltd., Sr. Notes</b>   |              |
| 240                       |             | 9.25%, 9/1/12 (5)  | 250,200      |
|                           |             | <b>Intelsat, Ltd.</b>  |              |
| 50                        |             | 10.484%, 1/15/12   | 50,938       |
| 175                       |             | 9.25%, 6/15/16 (5)   | 184,844      |
|                           |             | <b>Intelsat, Ltd., Sr. Notes</b>   |              |
| 780                       |             | 5.25%, 11/1/08   | 752,700      |
|                           |             | <b>LCI International, Inc., Sr. Notes</b>  |              |
| 65                        |             | 7.25%, 6/15/07   | 65,488       |
|                           |             | <b>Qwest Capital Funding, Inc.</b>   |              |
| 60                        |             | 7.00%, 8/3/09  | 60,600       |
|                           |             | <b>Qwest Communications International, Inc.</b>                                      |              |
| 450                       |             | 7.50%, 2/15/14   | 453,375      |
| 36                        |             |  |              |

|                         |             |  |              |
|-------------------------|-------------|--|--------------|
|                         |             | <b>Qwest Communications International, Inc., Sr. Notes</b> |              |
| \$                      | 30          | 7.50%, 11/1/08   | \$ 30,600    |
|                         |             | <b>Qwest Corp., Sr. Notes</b>                              |              |
| 145                     |             | 7.625%, 6/15/15  | 151,163      |
|                         |             | <b>Qwest Corp., Sr. Notes, Variable Rate</b>               |              |
| 505                     |             | 8.64%, 6/15/13   | 542,875      |
|                         |             | <b>Rogers Wireless, Inc., Sr. Sub. Notes</b>               |              |
| 20                      |             | 8.00%, 12/15/12  | 21,350       |
|                         |             | <b>Rogers Wireless, Inc., Variable Rate</b>                |              |
| 790                     |             | 8.515%, 12/15/10   | 805,800      |
|                         |             | <b>UbiquiTel Operating Co., Sr. Notes</b>                  |              |
| 215                     |             | 9.875%, 3/1/11   | 234,350      |
|                         |             | <b>Windstream Corp., Sr. Notes</b>                         |              |
| 155                     |             | 8.125%, 8/1/13 (5)   | 165,269      |
| 45                      |             | 8.625%, 8/1/16 (5)   | 48,375       |
|                         |             |  | \$ 4,574,940 |
| <b>Textiles/Apparel</b> | <b>0.0%</b> |  |              |
|                         |             | <b>Levi Strauss &amp; Co., Sr. Notes</b>                   |              |
| 50                      |             | 9.75%, 1/15/15   | 52,125       |
|                         |             |  | \$ 52,125    |
| <b>Utilities</b>        | <b>0.3%</b> |  |              |
|                         |             | <b>AES Corp., Sr. Notes</b>                                |              |
| 15                      |             | 8.75%, 5/15/13 (5)   | 16,163       |
| 15                      |             | 9.00%, 5/15/15 (5)   | 16,238       |
|                         |             | <b>Dynegy Holdings, Inc.</b>                               |              |
| 105                     |             | 8.375%, 5/1/16   | 107,363      |
|                         |             | <b>Mission Energy Holding Co.</b>                          |              |
| 115                     |             | 13.50%, 7/15/08  | 128,944      |
|                         |             | <b>NGC Corp.</b>   |              |
| 205                     |             | 7.625%, 10/15/26   | 188,088      |
|                         |             | <b>NRG Energy, Inc.</b>                                    |              |
| 70                      |             | 7.25%, 2/1/14  | 69,650       |
|                         |             | <b>NRG Energy, Inc., Sr. Notes</b>                         |              |
| 100                     |             | 7.375%, 2/1/16   | 99,625       |

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| <b>Orion Power Holdings, Inc., Sr. Notes</b> |     |                |                     |
|--|-----|----------------|---------------------|
| \$   | 380 | 12.00%, 5/1/10 | \$ 432,250          |
|  |     |                | <b>\$ 1,058,321</b> |

**Total Corporate Bonds & Notes**  
(identified cost \$47,036,159) **\$ 43,641,239**

**Convertible Bonds 0.1%**

| Principal Amount   | Security                       | Value             |
|--|--------------------------------|-------------------|
| \$ 170,000   | L-3 Communications Corp. (5)   | \$ 173,825        |
| 35,000   | Sinclair Broadcast Group, Inc. | 31,281            |
| <b>Total Convertible Bonds</b><br>(identified cost, \$206,349) |                                | <b>\$ 205,106</b> |

**Common Stocks 0.5%**

| Shares   | Security                                 | Value               |
|--|--|---------------------|
| 2,992  | Environmental Systems Products (3)(6)(7) | \$ 80,545           |
| 10,443   | Hayes Lemmerz International (6)          | 23,183              |
| 24,880   | Maxim Crane Works, L.P. (6)              | 1,138,260           |
| 358  | Shreveport Gaming Holdings, Inc. (3)(6)  | 6,390               |
| 17,663   | Trump Entertainment Resorts, Inc. (6)    | 299,565             |
| <b>Total Common Stocks</b><br>(identified cost, \$756,316) |  | <b>\$ 1,547,943</b> |

**Convertible Preferred Stocks 0.1%**

| Shares  | Security                                | Value             |
|---|---|-------------------|
| 542   | Chesapeake Energy Corp.                 | \$ 50,406         |
| 3,583   | Crown Castle International Corp., (PIK) | 201,096           |
| <b>Total Convertible Preferred Stocks</b><br>(identified cost, \$212,699) |   | <b>\$ 251,502</b> |

**Preferred Stocks 0.0%**

| Shares   | Security  | Value           |
|--|---|-----------------|
| 35   | Hayes Lemmerz International, Series A (3)(6)(7) | \$ 336          |
| 15   | Key Plastics, LLC, Series A (3)(6)(7)           | 8,295           |
| <b>Total Preferred Stocks</b><br>(identified cost, \$16,750) |   | <b>\$ 8,631</b> |

**Warrants 0.0%**

| Shares/Rights                      | Security                                 | Value             |
|------------------------------------|--|-------------------|
| 210                                | American Tower Corp., Exp. 8/1/08 (5)(6) | \$ 108,264        |
| <b>Total Warrants</b>              |  |                   |
| <b>(identified cost, \$14,075)</b> |  | <b>\$ 108,264</b> |

**Closed-End Investment Companies 3.8%**

| Shares                                       | Security   | Value                |
|--|--|----------------------|
| 200,000                                      | First Trust / Four Corners Senior Floating Rate Income Fund II | \$ 3,576,000         |
| 290,000                                      | ING Prime Rate Trust   | 2,067,700            |
| 25,560                                       | Pioneer Floating Rate Trust                                    | 491,263              |
| 725,000                                      | Van Kampen Senior Income Trust                                 | 6,155,250            |
| <b>Total Closed-End Investment Companies</b> |  |                      |
| <b>(identified cost, \$11,460,385)</b>       |  | <b>\$ 12,290,213</b> |

**Short-Term Investments 3.8%**

| Principal Amount   | Maturity Date | Borrower                         | Rate | Amount                   |
|--|---------------|----------------------------------|------|--------------------------|
| \$ 1,500,000   | 10/02/06      | Investors Bank and Trust Company |      |                          |
|  |               | Time Deposit                     | 5.37 | % \$ 1,500,000           |
| 10,576,000   | 10/02/06      | Societe Generale Time Deposit    | 5.35 | % 10,576,000             |
| <b>Total Short-Term Investments</b>                                      |               |                                  |      | <b>\$ 12,076,000</b>     |
| <b>(at amortized cost \$12,076,000)</b>                                  |               |                                  |      |                          |
| <b>Total Investments 169.8%</b>  |               |                                  |      | <b>\$ 541,952,802</b>    |
| <b>(identified cost \$538,608,036)</b>                                   |               |                                  |      |                          |
| <b>Less Unfunded Loan</b>  |               |                                  |      | <b>\$ (2,367,374 )</b>   |
| <b>Commitments (0.7)%</b>  |               |                                  |      |                          |
| <b>Net Investments 169.1%</b>  |               |                                  |      | <b>\$ 539,585,428</b>    |
| <b>(identified cost \$536,240,662)</b>                                   |               |                                  |      |                          |
| <b>Other Assets, Less Liabilities (34.6)%</b>                            |               |                                  |      | <b>\$ (110,284,603 )</b> |
| <b>Auction Preferred Shares Plus Cumulative Unpaid Dividends (34.5)%</b> |               |                                  |      | <b>\$ (110,045,226 )</b> |
| <b>Net Assets Applicable to Common Shares 100.0%</b>                     |               |                                  |      | <b>\$ 319,255,599</b>    |

PIK Payment In Kind.  
REIT Real Estate Investment Trust

- (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 Trust may enter into certain credit agreements all or a portion of which may be unfunded. The Trust is obligated to fund these commitments at the Borrower s discretion.
- (3) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (4) Defaulted security. Currently the issuer is in default with respect to interest payments.
- (5) 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 September 30, 2006, the aggregate value of the securities is \$18,839,672 or 5.9% of the Trust s net assets.
- (6) Non-income producing security.
- (7) Restricted security.

The Trust had the following swap agreements outstanding at September 30, 2006:

**Credit Default Swaps**

| Notional Amount | Expiration Date | Description   | Net Unrealized Appreciation (Depreciation) |
|-----------------|-----------------|---|--|
| \$ 1,000,000    | 9/20/2008       | Agreement with Credit Suisse/First Boston dated 2/6/2004 whereby the Trust will receive 2.45% per year times the notional amount. The Trust makes a payment only upon a default event on underlying loan assets (13 in total, each representing 7.69% of the notional value of the swap). | \$ (3,894 )                                |
| \$ 1,500,000    | 3/20/2010       | Agreement with Lehman Brothers dated 3/15/2005 whereby the Trust will receive 2.20% per year times the notional amount. The Trust 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.           | 65,082                                     |

At September 30, 2006, the Trust had sufficient cash and/or securities to cover potential obligations arising from open swap contracts.

The cost and unrealized appreciation (depreciation) in value of the investment securities at September 30, 2006, as computed on a federal income tax basis, were as follows:

|                                    |            |                    |
|------------------------------------|------------|--------------------|
| <b>Aggregate cost</b>              | <b>\$</b>  | <b>538,612,851</b> |
| Gross unrealized appreciation      | \$         | 5,064,611          |
| Gross unrealized depreciation      | (1,724,660 | )                  |
| <b>Net unrealized appreciation</b> | <b>\$</b>  | <b>3,339,951</b>   |

Unrealized depreciation on swap contracts was \$61,188.

#### Restricted Securities

At September 30, 2006, the Trust owned the following securities (representing less than 0.1% of net assets) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Trust has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The fair value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

| Description                           | Date of Acquisition | Shares/Face | Cost             | Fair Value       |
|---------------------------------------|---------------------|-------------|------------------|------------------|
| <b>Common Stocks</b>                  |                     |             |                  |                  |
| Environmental Systems Products        | 10/24/00            | 2,992       | \$ 0             | \$ 80,544        |
|                                       |                     |             | <b>\$ 0</b>      | <b>\$ 80,544</b> |
| <b>Preferred Stocks</b>               |                     |             |                  |                  |
| Hayes Lemmerz International, Series A | 6/04/03             | 35          | \$ 1,750         | \$ 336           |
| Key Plastics, LLC, Series A           | 4/26/01             | 15          | 15,000           | 8,295            |
|                                       |                     |             | <b>\$ 16,750</b> | <b>\$ 8,631</b>  |
|                                       |                     |             | <b>\$ 16,750</b> | <b>\$ 89,175</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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## Edgar Filing: EATON VANCE SENIOR INCOME TRUST - Form N-Q

### Signatures

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

#### Eaton Vance Senior Income Trust

By: /s/ James B. Hawkes  
James B. Hawkes  
President and Principal Executive Officer  
Date: November 22, 2006

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/ James B. Hawkes  
James B. Hawkes  
President and Principal Executive Officer  
Date: November 22, 2006  
By: /s/ Barbara E. Campbell  
Barbara E. Campbell  
Treasurer and Principal Financial Officer  
Date: November 22, 2006

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