Eaton Vance Short Duration Diversified Income Fund Form N-Q September 29, 2008

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

811-21563

Eaton Vance Short Duration Diversified Income Fund

(Exact Name of Registrant as Specified in Charter)

The Eaton Vance Building, 255 State Street, Boston, Massachusetts (Address of Principal Executive Offices)

02109 (Zip code)

Maureen A. Gemma Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109

(Name and Address of Agent for Service)

Registrant s Telephone Number, Including Area

(617) 482-8260

Code:

Date of Fiscal Year End:

October 31

Date of Reporting Period:

July 31, 2008

Item 1. Schedule of Investments

Eaton Vance Short Duration Diversified Income Fund

as of July 31, 2008

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 55.5% (1)

ACTS Acro Technical Support & Service, Inc.	Principal Amount*		Borrower/Tranche Description		Value
ACTS Aero Technical Support & Service, Inc.		12%	Borrower/ Franche Description		value
187,773 Term Loan, 6,04%, Maturing October 5, 2014 5 1474	Acrospace and Defense	1,2 /0	ACTS Aero Technical Support & Service Inc		
DAR Aviation Holdings, Inc. 113,835 Term Loan, 6.55%, Maturing July 31, 2014 107,8 114,894 Term Loan, 6.55%, Maturing July 31, 2014 108,8 264,373 Term Loan, 8.59%, Maturing July 31, 2011 237,2 Hawker Beechcraft Acquisition Term Loan, 8.59%, Maturing March 26, 2014 10,25 1885,095 Term Loan, 4.80%, Maturing March 26, 2014 1,762,4 Hexcel Corp. 1885,095 Term Loan, 4.80%, Maturing March 26, 2014 1,762,4 Hexcel Corp. 1881,818 Term Loan, 4.91%, Maturing March 1, 2012 382,8 Vought Aircraft Industries, Inc. 181,818 Term Loan, 4.95%, Maturing December 17, 2011 758,6 791,230 Term Loan, 4.97%, Maturing December 17, 2011 758,6 779,230 Term Loan, 4.97%, Maturing December 17, 2011 758,6 779,230 Term Loan, 5.71%, Maturing April 30, 2014 \$ 233,779,9 233,779,9 233,779,9 234,500 Term Loan - Second Lien, 5.71%, Maturing April 30, 2014 \$ 233,779,9 234,500 Term Loan, 4.67%, Maturing August 21, 2008 884,6 1,094,000 DIP Loan, 4.46%, Maturing August 21, 2008 884,6 1,094,000 DIP Loan, 4.46%, Maturing August 21, 2008 884,6 1,094,000 Term Loan, 6.03%, Maturing January 31, 2012 \$ 14,098,8 1,098,4 1,094,000		187.773		\$	147,402
113,835 Term Loan, 6.55% Maturing July 31, 2014 1078 1088		107,775		Ψ	117,102
114,894 Term Loan, 6,55%, Maturing July 31, 2014 108.8		113 835			107,859
Evergreen International Aviation 237.2		,			108,862
Term Loan, S.50%, Maturing October 31, 2011 237.2 Hawker Beechcraft Acquisition		11.,05.			100,002
Hawker Beechcraft Acquisition		264,373			237,275
110,132 Term Loan, 4.80%, Maturing March 26, 2014 1,762.4		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,
1,885,095 Term Loan, 4,80%, Maturing March 26, 2014 1,762,4 Hexcel Corp. 388,666 Term Loan, 4,91%, Maturing March 1, 2012 382,8 Vought Aircraft Industries, Inc. 1818,181 Term Loan, 4,95% Maturing December 17, 2011 758,6 791,230 Term Loan, 4,97%, Maturing December 17, 2011 758,6 791,230 Term Loan, 4,97%, Maturing December 17, 2011 758,6 3,779,9		110,132			102,965
Hexcel Corp. 388,666 Term Loan, 4,91%, Maturing March 1, 2012 382,8					1,762,417
North Aircraft Industries, Inc. 172,2 791,230 Term Loan, 4.95%, Maturing December 17, 2011 775,5 755,0 7		, ,	-		, ,
North Aircraft Industries, Inc. 172,2 791,230 Term Loan, 4.95%, Maturing December 17, 2011 772,2 758,0 7		388,666	•		382,836
181,818		· ·			,
Transport 0.3% Say 779,5 Say 779,5		181,818			172,273
Sacration Sacr					758,097
Delta Air Lines, Inc. 346,500 Term Loan - Second Lien, 5.71%, Maturing April 30, 2014 \$ 233,7				\$	3,779,986
Delta Air Lines, Inc.	Air Transport 0.3%				, ,
346,500 Term Loan - Second Lien, 5.71%, Maturing April 30, 2014 \$ 233,7 Northwest Airlines, Inc. DIP Loan, 4.46%, Maturing August 21, 2008 \$ 854,6 S			Delta Air Lines, Inc.		
Northwest Airlines, Inc. 1,094,000 DIP Loan, 4.46%, Maturing August 21, 2008 854,6 \$ 1,088,4		346,500	Term Loan - Second Lien, 5.71%, Maturing April 30, 2014	\$	233,714
Accuride Corp. 535,682 Term Loan, 6.03%, Maturing January 31, 2012 \$ 514,4 Adesa, Inc. 915,750 Term Loan, 5.06%, Maturing October 18, 2013 818,6 Affina Group, Inc. 845,732 Term Loan, 5.80%, Maturing November 30, 2011 790,7 Allison Transmission, Inc. 818,813 Term Loan, 5.32%, Maturing September 30, 2014 735,6 ATU AFM Auto Holding GmbH & Co. EUR 750,000 Term Loan, 7.93%, Maturing August 20, 2013 724,5 Axle Tech International Holding, Inc. 425,000 Term Loan - Second Lien, 9.30%, Maturing April 21, 2013 419,6 Chrysler Financial 497,494 Term Loan, 6.78%, Maturing August 1, 2014 409,3 Dayco Europe S.R.I. EUR 318,201 Term Loan, 6.78%, Maturing June 21, 2010 451,3 Dayco Products, LLC 496,519 Term Loan, 7.33%, Maturing June 21, 2011 356,2 Delphi Corp. 1,000,000 DIP Loan, 7.25%, Maturing December 31, 2008 996,6 Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4					
Automotive 4.4% Accuride Corp. 535,682 Term Loan, 6.03%, Maturing January 31, 2012 \$ 514,4 Adesa, Inc. 915,750 Term Loan, 5.06%, Maturing October 18, 2013 818,6 Affina Group, Inc. 845,732 Term Loan, 5.80%, Maturing November 30, 2011 790,7 Allison Transmission, Inc. 818,813 Term Loan, 5.32%, Maturing September 30, 2014 735,0 ATU AFM Auto Holding GmbH & Co. Term Loan, 7.93%, Maturing August 20, 2013 724,3 AxleTech International Holding, Inc. 425,000 Term Loan - Second Lien, 9.30%, Maturing April 21, 2013 419,6 Chrysler Financial 497,494 Term Loan, 6.78%, Maturing August 1, 2014 409,3 Dayco Europe S.R.I. Dayco Europe S.R.I. EUR 318,201 Term Loan, 9.34%, Maturing June 21, 2010 451,3 Dayco Products, LLC 496,519 Term Loan, 7.38%, Maturing June 21, 2011 356,2 Delphi Corp. 1,000,000 DIP Loan, 7.25%, Maturing December 31, 2008 996,6 Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5		1,094,000	DIP Loan, 4.46%, Maturing August 21, 2008		854,687
Accuride Corp. 535,682 Term Loan, 6.03%, Maturing January 31, 2012 \$ 514,4				\$	1,088,401
S35,682 Term Loan, 6.03%, Maturing January 31, 2012 \$ 514.4	Automotive 4.4%				
Adesa, Inc. Form Loan, 5.06%, Maturing October 18, 2013 State			Accuride Corp.		
Second		535,682	Term Loan, 6.03%, Maturing January 31, 2012	\$	514,478
Affina Group, Inc. 845,732 Term Loan, 5.80%, Maturing November 30, 2011 790,7 Allison Transmission, Inc. 818,813 Term Loan, 5.32%, Maturing September 30, 2014 735,0 ATU AFM Auto Holding GmbH & Co. EUR 750,000 Term Loan, 7.93%, Maturing August 20, 2013 724,5 AxleTech International Holding, Inc. 425,000 Term Loan - Second Lien, 9.30%, Maturing April 21, 2013 419,6 Chrysler Financial 497,494 Term Loan, 6.78%, Maturing August 1, 2014 409,3 Dayco Europe S.R.I. EUR 318,201 Term Loan, 9.34%, Maturing June 21, 2010 451,3 Dayco Products, LLC 496,519 Term Loan, 7.38%, Maturing June 21, 2011 356,2 Delphi Corp. 1,000,000 DIP Loan, 7.25%, Maturing December 31, 2008 996,6 Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4			Adesa, Inc.		
845,732 Term Loan, 5.80%, Maturing November 30, 2011 790,7 Allison Transmission, Inc. 818,813 Term Loan, 5.32%, Maturing September 30, 2014 735,0 ATU AFM Auto Holding GmbH & Co. EUR 750,000 Term Loan, 7.93%, Maturing August 20, 2013 724,5 AxleTech International Holding, Inc. 425,000 Term Loan - Second Lien, 9.30%, Maturing April 21, 2013 419,6 Chrysler Financial Dayco Europe S.R.I. EUR 318,201 Term Loan, 6.78%, Maturing August 1, 2014 409,3 Dayco Products, LLC 496,519 Term Loan, 9.34%, Maturing June 21, 2010 451,3 Delphi Corp. 1,000,000 DIP Loan, 7.25%, Maturing June 21, 2011 356,2 Delphi Corp. 295,167 Term Loan, 4.40%, Maturing December 31, 2008 996,6 Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing November 29, 2013 1,114,4 49		915,750	Term Loan, 5.06%, Maturing October 18, 2013		818,680
Allison Transmission, Inc. 818,813 Term Loan, 5.32%, Maturing September 30, 2014 735,0			Affina Group, Inc.		
S18,813		845,732	Term Loan, 5.80%, Maturing November 30, 2011		790,760
## ATU AFM Auto Holding GmbH & Co. EUR					
EUR 750,000 Term Loan, 7.93%, Maturing August 20, 2013 724,5 AxleTech International Holding, Inc. 425,000 Term Loan - Second Lien, 9.30%, Maturing April 21, 2013 419,6 Chrysler Financial 497,494 Term Loan, 6.78%, Maturing August 1, 2014 409,3 Dayco Europe S.R.I. EUR 318,201 Term Loan, 9.34%, Maturing June 21, 2010 451,3 Dayco Products, LLC 496,519 Term Loan, 7.38%, Maturing June 21, 2011 356,2 Delphi Corp. 1,000,000 DIP Loan, 7.25%, Maturing December 31, 2008 996,6 Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp.		818,813			735,089
AxleTech International Holding, Inc. 425,000 Term Loan - Second Lien, 9.30%, Maturing April 21, 2013 419,60 Chrysler Financial 497,494 Term Loan, 6.78%, Maturing August 1, 2014 409,3 Dayco Europe S.R.I. EUR 318,201 Term Loan, 9.34%, Maturing June 21, 2010 451,3 Dayco Products, LLC 496,519 Term Loan, 7.38%, Maturing June 21, 2011 356,2 Delphi Corp. 356,2 Delphi Corp. 1,000,000 DIP Loan, 7.25%, Maturing December 31, 2008 996,60 Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4			-		
425,000 Term Loan - Second Lien, 9.30%, Maturing April 21, 2013 419,60 Chrysler Financial 497,494 Term Loan, 6.78%, Maturing August 1, 2014 409,3 Dayco Europe S.R.I. EUR 318,201 Term Loan, 9.34%, Maturing June 21, 2010 451,3 Dayco Products, LLC 496,519 Term Loan, 7.38%, Maturing June 21, 2011 356,2 Delphi Corp. 1,000,000 DIP Loan, 7.25%, Maturing December 31, 2008 996,60 Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4	EUR	750,000			724,541
Chrysler Financial 497,494 Term Loan, 6.78%, Maturing August 1, 2014 409,3 Dayco Europe S.R.I. EUR 318,201 Term Loan, 9.34%, Maturing June 21, 2010 451,3 Dayco Products, LLC 496,519 Term Loan, 7.38%, Maturing June 21, 2011 356,2 Delphi Corp. 1,000,000 DIP Loan, 7.25%, Maturing December 31, 2008 996,6 Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4			=-		
497,494 Term Loan, 6.78%, Maturing August 1, 2014 Dayco Europe S.R.I. EUR 318,201 Term Loan, 9.34%, Maturing June 21, 2010 Dayco Products, LLC 496,519 Term Loan, 7.38%, Maturing June 21, 2011 Delphi Corp. 1,000,000 DIP Loan, 7.25%, Maturing December 31, 2008 Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 228,517 Term Loan, 4.40%, Maturing December 27, 2015 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4		425,000			419,687
Dayco Europe S.R.I. EUR 318,201 Term Loan, 9.34%, Maturing June 21, 2010 451,3 Dayco Products, LLC 496,519 Term Loan, 7.38%, Maturing June 21, 2011 356,2 Delphi Corp. 1,000,000 DIP Loan, 7.25%, Maturing December 31, 2008 996,6 Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4					
EUR 318,201 Term Loan, 9.34%, Maturing June 21, 2010 451,3 Dayco Products, LLC 496,519 Term Loan, 7.38%, Maturing June 21, 2011 356,2 Delphi Corp. 1,000,000 DIP Loan, 7.25%, Maturing December 31, 2008 996,6 Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4		497,494			409,396
Dayco Products, LLC 496,519 Term Loan, 7.38%, Maturing June 21, 2011 356,2 Delphi Corp. 1,000,000 DIP Loan, 7.25%, Maturing December 31, 2008 996,6 Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4					
496,519 Term Loan, 7.38%, Maturing June 21, 2011 356,2 Delphi Corp. 1,000,000 DIP Loan, 7.25%, Maturing December 31, 2008 996,6 Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4	EUR	318,201			451,343
Delphi Corp. 1,000,000 DIP Loan, 7.25%, Maturing December 31, 2008 996,6 Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4					
1,000,000 DIP Loan, 7.25%, Maturing December 31, 2008 Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4		496,519			356,252
Federal-Mogul Corp. 295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4		1 000 000			006.600
295,167 Term Loan, 4.40%, Maturing December 27, 2014 233,1 228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4		1,000,000			996,688
228,517 Term Loan, 4.40%, Maturing December 27, 2015 186,5 Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4		205 177			222 102
Ford Motor Co. 492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4					233,182
492,500 Term Loan, 5.46%, Maturing December 15, 2013 389,0 General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4		228,517			186,527
General Motors Corp. 1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4		400.500			200.075
1,409,834 Term Loan, 5.16%, Maturing November 29, 2013 1,114,4		492,500			389,075
		1 400 924			1 114 474
		1,409,834			1,114,4/4
		2 175 000	Goodyear Tire & Rubber Co.		2 020 144
3,175,000 Term Loan - Second Lien, 4.54%, Maturing April 30, 2010 2,928,1		3,173,000	Term Loan - Second Lien, 4.34%, Maturing April 30, 2010		2,928,144

HLI Operating Co., Inc.	
EUR 27,273 Term Loan, 4.31%, Maturing May 30, 2014 \$	37,020
EUR 1,307,091 Term Loan, 7.49%, Maturing May 30, 2014	1,774,268
Keystone Automotive Operations, Inc.	, ,
238,939 Term Loan, 6.00%, Maturing January 12, 2012	191,748
LKQ Corp.	
248,077 Term Loan, 4.71%, Maturing October 12, 2014	245,907
TriMas Corp.	
1,070,313 Term Loan, 4.88%, Maturing August 2, 2011	963,281
299,355 Term Loan, 4.87%, Maturing August 2, 2013	269,420
\$	14,549,960
Beverage and Tobacco 0.3%	
Culligan International Co. EUR 300,000 Term Loan - Second Lien, 9.44%, Maturing May 31, 2013 \$	245,739
Liberator Midco, Ltd.	243,739
EUR 250,000 Term Loan, 6.73%, Maturing October 27, 2013	376,356
EUR 244,357 Term Loan, 7.11%, Maturing October 27, 2014	367,861
\$	989,956
Building and Development 1.4%	, , , ,
Brickman Group Holdings, Inc.	
598,485 Term Loan, 4.80%, Maturing January 23, 2014 \$	547,614
Building Materials Corp. of America	
394,037 Term Loan, 5.56%, Maturing February 22, 2014	343,428
Epco/Fantome, LLC	
460,000 Term Loan, 5.09%, Maturing November 23, 2010	432,400
Hovstone Holdings, LLC	
132,500 Term Loan, 6.96%, Maturing February 28, 2009	110,068
LNR Property Corp.	5.55.00.4
704,000 Term Loan, 6.03%, Maturing July 3, 2011	567,894
Panolam Industries Holdings, Inc.	140 174
155,749 Term Loan, 5.55%, Maturing September 30, 2012 Realogy Corp.	140,174
257,250 Term Loan, 5.46%, Maturing September 1, 2014	211,588
955,500 Term Loan, 5.46%, Maturing September 1, 2014	785,899
TRU 2005 RE Holding Co.	705,077
575,000 Term Loan, 5.47%, Maturing December 9, 2008	531,396
United Subcontractors, Inc.	222,070
250,194 Term Loan - Second Lien, 12.42%, Maturing June 27, 2013 (2)	125,097
Wintergames Acquisition ULC	
733,068 Term Loan, 5.88%, Maturing April 24, 2009	700,080
\$	4,495,638
Business Equipment and Services 3.1%	
Acxiom Corp.	
487,560 Term Loan, 4.56%, Maturing September 15, 2012 \$	474,152
Affinion Group, Inc.	071 105
908,129 Term Loan, 5.17%, Maturing October 17, 2012	871,425
Allied Security Holdings, LLC	225.049
350,835 Term Loan, 7.00%, Maturing June 30, 2010 Education Management, LLC	335,048
1,429,814 Term Loan, 4.56%, Maturing June 1, 2013	1,313,131
Info USA, Inc.	1,515,151
195,030 Term Loan, 4.81%, Maturing February 14, 2012	186,254
Intergraph Corp.	100,23
421,020 Term Loan, 4.65%, Maturing May 29, 2014	402,074
Mitchell International, Inc.	
192,550 Term Loan, 4.80%, Maturing March 28, 2014	187,255
N.E.W. Holdings I, LLC	
270,038 Term Loan, 5.23%, Maturing May 22, 2014	242,359

	Protection One, Inc.	
191,508	Term Loan, 4.72%, Maturing March 31, 2012	178,102
	Sabre, Inc.	
1,364,593	Term Loan, 4.66%, Maturing September 30, 2014	1,071,965
	2.	

		Sitel (Client Logic)		
	290,383	Term Loan, 5.29%, Maturing January 29, 2014 SunGard Data Systems, Inc.	\$	252,633
	1,920,589	Term Loan, 4.51%, Maturing February 11, 2013		1,815,433
EUR	525,796	TDS Investor Corp. Term Loan, 7.21%, Maturing August 23, 2013		694,241
2011	020,750	Valassis Communications, Inc.		09 1,2 11
	109,400	Term Loan, 4.56%, Maturing March 2, 2014		102,836
	486,201	Term Loan, 4.56%, Maturing March 2, 2014		457,029
		VWR International, Inc.		
	450,000	Term Loan, 4.96%, Maturing June 28, 2013		408,937
		WAM Acquisition, S.A.		
EUR	153,716	Term Loan, 6.45%, Maturing May 4, 2014		206,041
EUR	93,087	Term Loan, 6.45%, Maturing May 4, 2014		124,773
EUR	153,716	Term Loan, 6.95%, Maturing May 4, 2015		206,041
EUR	93,087	Term Loan, 6.95%, Maturing May 4, 2015		124,773
	600 500	West Corp.		(01.01.
	689,522	Term Loan, 4.95%, Maturing October 24, 2013	ф	621,216
	4.40		\$	10,275,718
Cable and Satellite Television	on 4.4%	Const. Comment of the LLC		
	475.000	Cequel Communications, LLC	ф	410.060
	475,000 1,041,180	Term Loan - Second Lien, 7.37%, Maturing May 5, 2014	\$	419,069
	1,041,160	Term Loan - Second Lien, 8.86%, Maturing May 5, 2014 Charter Communications Operating, Inc.		912,768
	1,981,874	Term Loan, 4.80%, Maturing April 28, 2013		1,748,798
	1,901,074	CSC Holdings, Inc.		1,740,790
	1,496,173	Term Loan, 4.21%, Maturing March 29, 2013		1,421,365
	1,490,173	CW Media Holdings, Inc.		1,421,303
	198,500	Term Loan, 6.05%, Maturing February 15, 2015		190,064
	1,0,000	Insight Midwest Holdings, LLC		1,0,00.
	1,029,375	Term Loan, 4.47%, Maturing April 6, 2014		992,861
	, ,	Kabel Deutschland GmbH		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
EUR	1,000,000	Term Loan, 6.14%, Maturing March 31, 2012		1,443,585
		Mediacom Broadband Group		
	1,994,937	Term Loan, 4.22%, Maturing January 31, 2015		1,827,861
		Orion Cable GmbH		
EUR	225,566	Term Loan, 7.64%, Maturing October 31, 2014		322,245
EUR	225,566	Term Loan, 7.73%, Maturing October 31, 2015		322,245
		ProSiebenSat.1 Media AG		
EUR	91,800	Term Loan, 7.31%, Maturing March 2, 2015		96,144
EUR	9,415	Term Loan, 6.73%, Maturing June 26, 2015		11,521
EUR	231,985	Term Loan, 6.73%, Maturing June 26, 2015		283,888
EUR	91,800	Term Loan, 7.56%, Maturing March 2, 2016		96,144
	4.50.000	UPC Broadband Holding B.V.		4 504 605
EUR	1,150,000	Term Loan, 6.44%, Maturing October 16, 2011		1,584,207
	1,550,000	Term Loan, 4.22%, Maturing December 31, 2014		1,457,387
ELID	406 127	YPSO Holding SA		617.504
EUR	496,137	Term Loan, 6.98%, Maturing July 28, 2014		617,504
EUR	191,468	Term Loan, 6.98%, Maturing July 28, 2014		238,306 388,814
EUR	312,395	Term Loan, 6.98%, Maturing July 28, 2014	\$	14,374,776
Chemicals and Plastics 3.0)%		Ψ	14,3/4,770
		Brenntag Holding GmbH and Co.		
EUR	1,094,382	Term Loan, 12.14%, Maturing December 23, 2013	\$	1,476,995
		Celanese Holdings, LLC		
	1,000,000	Term Loan, Maturing April 2, 2014 (3)		943,036
		Cognis GmbH		
	400,000	Term Loan, 4.81%, Maturing September 15, 2013		369,000

	Foamex L.P.	
211,265	Term Loan, 6.05%, Maturing February 12, 2013	166,371
	Georgia Gulf Corp.	
187,133	Term Loan, 4.96%, Maturing October 3, 2013	174,782
	3	

		INFOS Croup		
	1,240,000	INEOS Group Term Loan, 4.88%, Maturing December 14, 2013	\$	1,036,950
	1,240,000	Term Loan, 5.38%, Maturing December 14, 2014	Ψ	1,036,950
	1,210,000	Innophos, Inc.		1,030,730
	435,540	Term Loan, 4.81%, Maturing August 10, 2010		430,096
	100,010	Kleopatra		,.,
	225,000	Term Loan, 5.29%, Maturing January 3, 2016		163,406
EUR	200,000	Term Loan, 7.46%, Maturing January 3, 2016		229,134
	,	Kranton Polymers, LLC		-, -
	630,066	Term Loan, 4.50%, Maturing May 12, 2013		597,381
		Lucite International Group Holdings		
	181,412	Term Loan, 5.05%, Maturing July 7, 2013		149,212
	64,237	Term Loan, 5.05%, Maturing July 7, 2013		52,835
	, , , ,	MacDermid, Inc.		,,,,,,
EUR	402,252	Term Loan, 7.20%, Maturing April 12, 2014		564,853
	15_,25_	Millenium Inorganic Chemicals		201,022
	300,000	Term Loan - Second Lien, 8.55%, Maturing October 31, 2014		220,500
	200,000	Propex Fabrics, Inc.		
	238,706	Term Loan, 9.00%, Maturing July 31, 2012		110,998
		Rockwood Specialties Group		,
EUR	1,447,500	Term Loan, 6.71%, Maturing July 30, 2012		2,156,831
2011	1, 1.7,000	Total Boun, on 176, Manufing vary 50, 2012	\$	9,879,330
Clothing/Textiles	0.1%		Ψ	3,013,000
crotting remotes	001 /0	Hanesbrands, Inc.		
	250,000	Term Loan - Second Lien, 6.55%, Maturing March 5, 2014	\$	244,635
	250,000	St. John Knits International, Inc.	Ψ	211,033
	115,533	Term Loan, 5.46%, Maturing March 23, 2012		108,023
	113,333	Term Boun, 3. 1070, Maturing March 23, 2012	\$	352,658
		St. John Knits International, Inc.	Ψ	22,000
Conglomerates 1	1 6%	or John King meeringional, mee		
Congromerates	1.0 //	Doncasters (Dunde HoldCo 4 Ltd.)		
	123,889	Term Loan, 4.96%, Maturing July 13, 2015	\$	113,359
	123,889	Term Loan, 5.46%, Maturing July 13, 2015	Ψ	113,359
GBP	250,000	Term Loan - Second Lien, 9.90%, Maturing January 13, 2016		415,989
ODI	250,000	ISS Holdings A/S		413,707
EUR	122,807	Term Loan, 6.96%, Maturing December 31, 2013		172,821
EUR	877,193	Term Loan, 6.96%, Maturing December 31, 2013		1,234,437
LUK	877,193	Jarden Corp.		1,234,437
	203,349	Term Loan, 4.55%, Maturing January 24, 2012		193,605
	497,488	Term Loan, 5.30%, Maturing January 24, 2012		483,896
	497,488	Polymer Group, Inc.		403,090
	1,212,530	Term Loan, 5.03%, Maturing November 22, 2012		1 121 501
	1,212,330	RGIS Holdings, LLC		1,121,591
	848,571	Term Loan, 5.13%, Maturing April 30, 2014		708,557
	42,429			
	42,429	Term Loan, 5.30%, Maturing April 30, 2014		35,428
	521.052	US Investigations Services, Inc.		400 040
	521,053	Term Loan, 5.55%, Maturing February 21, 2015		482,842
	249 125	Vertrue, Inc.		222 022
	248,125	Term Loan, 5.81%, Maturing August 16, 2014	ф	223,933
Contoinana	logg Dwoducts 1 00		\$	5,299,817
Containers and Gl	lass Products 1.8%	Damma Diagram		
	520.204	Berry Plastics Corp.	¢.	476 400
	539,394	Term Loan, 4.78%, Maturing April 3, 2015	\$	476,400
	220.020	Consolidated Container Co.		244447
	320,938	Term Loan, 5.05%, Maturing March 28, 2014		244,447
ELID	222.222	Crown Americas, Inc.		4 5 - 2 - 2 -
EUR	980,000	Term Loan, 6.61%, Maturing November 15, 2012		1,513,755
		JSG Acquisitions		

EUR	500,000	Term Loan, 6.82%, Maturing December 31, 2014	707,963
EUR	500,000	Term Loan, 6.86%, Maturing December 31, 2014	707,963

			B . C		
	070 500		Pregis Corp.	ф	004.405
	972,500		Term Loan, 5.05%, Maturing October 12, 2011	\$	904,425
			Smurfit-Stone Container Corp.		
	244,516		Term Loan, 4.64%, Maturing November 1, 2011		237,350
	721,631		Term Loan, 4.64%, Maturing November 1, 2011		700,481
	428,496		Term Loan, 4.81%, Maturing November 1, 2011		415,938
				\$	5,908,722
Cosmetics/Toiletries	0.2%				
			Bausch & Lomb, Inc.		
	40,000		Term Loan, 4.13%, Maturing April 30, 2015 (4)	\$	39,017
	159,200		Term Loan, 6.05%, Maturing April 30, 2015		155,286
			Prestige Brands, Inc.		
	548,702		Term Loan, 4.73%, Maturing April 7, 2011		536,357
				\$	730,660
Drugs 0.3%					
			Pharmaceutical Holdings Corp.		
	140,826		Term Loan, 5.71%, Maturing January 30, 2012	\$	135,897
			Stiefel Laboratories, Inc.		
	153,292		Term Loan, 5.04%, Maturing December 28, 2013		146,010
	200,415		Term Loan, 5.04%, Maturing December 28, 2013		190,895
			Warner Chilcott Corp.		
	473,035		Term Loan, 4.70%, Maturing January 18, 2012		458,055
	184,195		Term Loan, 4.80%, Maturing January 18, 2012		178,362
	101,175		Term Boan, 1.00 %, Maturing January 10, 2012	\$	1,109,219
Ecological Services a	and Fauinment	0.6%		Ψ	1,100,210
Ecological Sci vices t	ma Equipment	0.0 /	Big Dumpster Merger Sub, Inc.		
	97,039		Term Loan, 5.05%, Maturing February 5, 2013	\$	79,572
	91,039		Blue Waste B.V. (AVR Acquisition)	φ	19,312
EUR	500,000		Term Loan, 7.05%, Maturing April 1, 2015		727,954
EUK	300,000				121,934
	0.261		Sensus Metering Systems, Inc. Term Loan, 4.46%, Maturing December 17, 2010		0.750
	9,261		Term Loan, 4.64%, Maturing December 17, 2010		8,752 339,596
	359,361				339,390
	422, 420		Waste Services, Inc.		410.700
	422,420		Term Loan, 5.15%, Maturing March 31, 2011		419,780
	200 211		Wastequip, Inc.		227.252
	399,211		Term Loan, 5.05%, Maturing February 5, 2013	ф	327,353
Electrical (Electrical	1 100			\$	1,903,007
Electronics/Electrica	al 1.8%		A manual Callemana Tana		
	401.660		Aspect Software, Inc.	¢.	440 140
	481,662		Term Loan, 5.81%, Maturing July 11, 2011	\$	449,149
	500,000		Term Loan - Second Lien, 9.88%, Maturing July 11, 2013		455,000
	1.006.605		Freescale Semiconductor, Inc.		1 000 100
	1,206,625		Term Loan, 4.22%, Maturing December 1, 2013		1,089,190
	= 45 400		Infor Enterprise Solutions Holdings		<10.0 = 0
	742,489		Term Loan, 6.55%, Maturing July 28, 2012		619,979
	387,386		Term Loan, 6.55%, Maturing July 28, 2012		323,467
	250,000		Term Loan - Second Lien, 8.30%, Maturing March 2, 2014		149,375
	91,667		Term Loan - Second Lien, 9.05%, Maturing March 2, 2014		54,771
	158,333		Term Loan - Second Lien, 9.05%, Maturing March 2, 2014		101,333
			Network Solutions, LLC		
	196,572		Term Loan, 5.17%, Maturing March 7, 2014		165,120
			Open Solutions, Inc.		
	320,995		Term Loan, 5.15%, Maturing January 23, 2014		284,883
			Sensata Technologies Finance Co.		
	987,406		Term Loan, 4.54%, Maturing April 27, 2013		863,157
			Spectrum Brands, Inc.		
	16,486		Term Loan, 6.46%, Maturing March 30, 2013		14,762
	326,483		Term Loan, 6.61%, Maturing March 30, 2013		292,338
	, ,		· · · · · · · · · · · · · · · · · · ·		<i>,</i>

	SS&C Technologies, Inc.	
396,654	Term Loan, 4.78%, Maturing November 23, 2012	376,325
	5	

		**		
		Vertafore, Inc.	_	
	490,069	Term Loan, 5.14%, Maturing January 31, 2012	\$	458,214
	275,000	Term Loan - Second Lien, 8.64%, Maturing January 31, 2013		245,437
			\$	5,942,500
Equipment Leasing 0.2%)			
		AWAS Capital, Inc.		
	591,833	Term Loan - Second Lien, 8.81%, Maturing March 22, 2013	\$	479,385
	,	, , ,	\$	479,385
Farming/Agriculture 0.1	%			, ,
	,,	BF Bolthouse HoldCo, LLC		
	375,000	Term Loan - Second Lien, 8.30%, Maturing December 16,		
	373,000	2013	\$	358,125
		2013	\$	
E'	0.20		Ф	358,125
Financial Intermediaries	0.3%			
		Jupiter Asset Management Group	_	
GBP	220,143	Term Loan, 7.90%, Maturing June 30, 2015	\$	376,548
		LPL Holdings, Inc.		
	497,481	Term Loan, 4.67%, Maturing December 18, 2014		472,607
		Travelex America Holdings, Inc.		
	125,000	Term Loan, 5.54%, Maturing October 31, 2013		116,641
	125,000	Term Loan, 6.04%, Maturing October 31, 2014		116,641
			\$	1,082,437
Food Products 2.4%				, ,
		Acosta, Inc.		
	612,500	Term Loan, 4.72%, Maturing July 28, 2013	\$	573,836
	012,300	Advantage Sales & Marketing, Inc.	Ψ	373,030
	989,266	Term Loan, 4.56%, Maturing March 29, 2013		927,850
	969,200	American Seafoods Group, LLC		921,630
	692,000			(16.206
	683,900	Term Loan, 4.30%, Maturing September 30, 2011		646,286
ann.	200.000	BL Marketing, Ltd.		
GBP	300,000	Term Loan, 8.41%, Maturing December 20, 2013		559,274
GBP	300,000	Term Loan, 8.91%, Maturing December 20, 2014		559,274
		Black Lion Beverages III B.V.		
EUR	1,000,000	Term Loan - Second Lien, 8.92%, Maturing January 24, 2016		1,313,730
		Charden International B.V.		
EUR	243,802	Term Loan, 6.99%, Maturing March 14, 2014		359,788
EUR	243,802	Term Loan, 7.49%, Maturing March 14, 2015		359,787
		Michael Foods, Inc.		
	197,824	Term Loan, 4.87%, Maturing November 21, 2010		194,857
	,	Pinnacle Foods Finance, LLC		,
	1,064,250	Term Loan, 5.43%, Maturing April 2, 2014		974,675
	1,001,230	Reddy Ice Group, Inc.		771,075
	925,000	Term Loan, 4.54%, Maturing August 9, 2012		797,812
	923,000	Ruby Acquisitions, Ltd.		797,012
CDD	441 (21			720 400
GBP	441,631	Term Loan, 8.58%, Maturing January 5, 2015	ф	730,480
			\$	7,997,649
Food Service 1.1%				
		Aramark Corp.		
GBP	541,750	Term Loan, 8.07%, Maturing January 27, 2014	\$	987,300
		Buffets, Inc.		
	127,599	Term Loan, 9.71%, Maturing January 22, 2009		76,560
	12,713	Term Loan, 9.71%, Maturing January 22, 2009		7,627
	262,868	DIP Loan, 11.25%, Maturing January 22, 2009		264,182
	39,788	Term Loan, 9.80%, Maturing May 1, 2013		17,407
	265,418	Term Loan, 9.71%, Maturing November 1, 2013		116,120
	203,110	Denny s, Inc.		110,120
	37,000	Term Loan, 4.70%, Maturing March 31, 2012		35,173
	137,000	Term Loan, 4.76%, Maturing March 31, 2012		130,236
	137,000	1 cm Loan, 4.70%, Iviatumg Iviaich 31, 2012		130,230

	JRD Holdings, Inc.
615,856	Term Loan, 5.05%, Maturing June 26, 2014

578,905

		OCI Destance A Destance I I C		
	10.707	OSI Restaurant Partners, LLC	ф	15 700
	18,797	Term Loan, 5.03%, Maturing May 9, 2013	\$	15,789
	221,222	Term Loan, 5.13%, Maturing May 9, 2014		185,827
	275 000	QCE Finance, LLC		225 500
	275,000	Term Loan - Second Lien, 8.55%, Maturing November 5, 2013		225,500
		Selecta		
EUR	741,246	Term Loan, 7.50%, Maturing June 28, 2015		983,050
			\$	3,623,676
Food/Drug	Retailers 0.9%			
		General Nutrition Centers, Inc.		
	793,731	Term Loan, 5.05%, Maturing September 16, 2013	\$	706,421
		Iceland Foods Group, Ltd.		
GBP	250,000	Term Loan, 7.66%, Maturing May 2, 2014		480,368
GBP	250,000	Term Loan, 8.16%, Maturing May 2, 2015		480,368
		Roundy s Supermarkets, Inc.		
	1,218,187	Term Loan, 5.21%, Maturing November 3, 2011		1,170,983
			\$	2,838,140
Forest Prod	ucts 1.0%			
		Georgia-Pacific Corp.		
	2,992,405	Term Loan, 4.47%, Maturing December 20, 2012	\$	2,829,543
		Newpage Corp.		
	373,125	Term Loan, 6.56%, Maturing December 5, 2014		369,704
		•	\$	3,199,247
Healthcare	4.4%			, ,
		Accellent, Inc.		
	1,008,129	Term Loan, 5.14%, Maturing November 22, 2012	\$	912,357
		American Medical Systems		
	342,466	Term Loan, 4.94%, Maturing July 20, 2012		322,774
		AMR HoldCo, Inc.		
	318,592	Term Loan, 4.69%, Maturing February 10, 2012		310,229
		Biomet, Inc.		
	769,188	Term Loan, 5.80%, Maturing December 26, 2014		756,526
EUR	347,375	Term Loan, 7.95%, Maturing December 26, 2014		532,507
		Cardinal Health 409, Inc.		
	420,750	Term Loan, 5.05%, Maturing April 10, 2014		369,208
		Carestream Health, Inc.		
	942,971	Term Loan, 4.75%, Maturing April 30, 2013		832,172
		Carl Zeiss Vision Holding GmbH		
	400,000	Term Loan, 5.14%, Maturing March 23, 2015		289,333
		Community Health Systems, Inc.		
	82,401	Term Loan, 0.00%, Maturing July 25, 2014 (4)		78,138
	1,610,482	Term Loan, 4.85%, Maturing July 25, 2014		1,527,158
		Dako EQT Project Delphi		
		Term Loan - Second Lien, 6.54%, Maturing December 12,		
	250,000	2016		155,417
		DJO Finance, LLC		
	199,000	Term Loan, 5.62%, Maturing May 15, 2014		193,527
		HCA, Inc.		
	1,923,269	Term Loan, 5.05%, Maturing November 18, 2013		1,811,212
		Health Management Association, Inc.		
	1,059,355	Term Loan, 4.55%, Maturing February 28, 2014		981,560
		IM U.S. Holdings, LLC		
	321,750	Term Loan, 4.81%, Maturing June 26, 2014		304,054
		Invacare Corp.		
	194,400	Term Loan, 4.97%, Maturing February 12, 2013		181,764
		MultiPlan Merger Corp.		
	474,366	Term Loan, 5.00%, Maturing April 12, 2013		449,610

	National Mentor Holdings, Inc.	
16,800	Term Loan, 4.59%, Maturing June 29, 2013	14,574
277,536	Term Loan, 4.81%, Maturing June 29, 2013	240,762

		Nyco Holdings		
EUR	307,765	Term Loan, 7.21%, Maturing December 29, 2014	\$	381,452
EUR	307,765	Term Loan, 7.96%, Maturing December 29, 2015		381,452
		P&F Capital S.A.R.L.		
EUR	206,748	Term Loan, 7.63%, Maturing February 21, 2014		314,837
EUR	64,291	Term Loan, 7.63%, Maturing February 21, 2014		97,903
EUR	123,769	Term Loan, 7.63%, Maturing February 21, 2014		188,476
EUR	99,350	Term Loan, 7.63%, Maturing February 21, 2014		151,291
EUR	93,422	Term Loan, 8.13%, Maturing February 21, 2015		142,555
EUR	34,708	Term Loan, 8.13%, Maturing February 21, 2015		52,961
EUR	72,073	Term Loan, 8.13%, Maturing February 21, 2015		109,978
EUR	293,557	Term Loan, 8.13%, Maturing February 21, 2015		447,945
		ReAble Therapeutics Finance, LLC		
	448,511	Term Loan, 4.81%, Maturing November 16, 2013		423,843
		Select Medical Corp.		
	495,358	Term Loan, 4.63%, Maturing February 24, 2012		463,407
		Select Medical Holdings Corp.		
	482,881	Term Loan, 4.68%, Maturing February 24, 2012		451,735
		Viant Holdings, Inc.		
	496,241	Term Loan, 5.05%, Maturing June 25, 2014		426,767
	,	, , ,	\$	14,297,484
Home Furnishings	s 0.4%		•	, , , -
g		Interline Brands, Inc.		
	276,957	Term Loan, 4.19%, Maturing June 23, 2013	\$	263,109
	191,304	Term Loan, 4.19%, Maturing June 23, 2013		181,739
	2, 2,00	Oreck Corp.		202,.22
	446,030	Term Loan, 5.61%, Maturing February 2, 2012 (2)		227,475
	110,030	Simmons Co.		227,173
	806,601	Term Loan, 5.53%, Maturing December 19, 2011		757,197
	000,001	Term Boan, 5.55 %, Maturing December 17, 2011	\$	1,429,520
Industrial Equipn	nent 1 <i>4%</i>		Ψ	1,42>,520
maastrar Equipii	1.4 /c	Brand Energy and Infrastructure Services, Inc.		
	198,120	Term Loan, 6.06%, Maturing February 7, 2014	\$	188,214
	170,120	CEVA Group PLC U.S.	Ψ	100,211
	265,737	Term Loan, 5.46%, Maturing January 4, 2014		244,478
	760,389	Term Loan, 5.46%, Maturing January 4, 2014		699,558
	262,114	Term Loan, 5.80%, Maturing January 4, 2014		241,145
	202,114	EPD Holdings (Goodyear Engineering Products)		241,143
	87,063	Term Loan, 4.97%, Maturing July 13, 2014		77,268
	607,906			539,517
		Term Loan, 5.30%, Maturing July 13, 2014		
	200,000	Term Loan - Second Lien, 8.55%, Maturing July 13, 2015		152,000
	267.146	Generac Acquisition Corp.		205 552
	367,146	Term Loan, 5.29%, Maturing November 7, 2013		295,553
	20.000	Gleason Corp.		10.005
	20,089	Term Loan, 4.52%, Maturing June 30, 2013		19,085
	174,893	Term Loan, 4.52%, Maturing June 30, 2013		166,149
	506.106	John Maneely Co.		402.252
	536,136	Term Loan, 6.04%, Maturing December 8, 2013		492,352
		Polypore, Inc.		
	841,500	Term Loan, 4.72%, Maturing July 3, 2014		791,010
		Sequa Corp.		
	496,583	Term Loan, 6.03%, Maturing November 30, 2014		470,720
		TFS Acquisition Corp.		
	221,063	Term Loan, 6.30%, Maturing August 11, 2013		207,799
			\$	4,584,848
			Þ	7,507,070
Insurance 1.0%			Φ	4,504,040
Insurance 1.0%		CCC Information Services Group, Inc.	Ţ	4,304,040
Insurance 1.0%	568,938	CCC Information Services Group, Inc. Term Loan, 5.06%, Maturing February 10, 2013	\$	560,404

	Conseco, Inc.	
786,014	Term Loan, 4.46%, Maturing October 10, 2013	689,236
	8	

58,333 133,333 266,667 Nonferrous Metals/Minerals 167,105	0.5%	Term Loan, 5.28%, Maturing June 30, 2014 VML US Finance, LLC Term Loan, 5.06%, Maturing May 25, 2012 Term Loan, 5.06%, Maturing May 25, 2013 Euramax International, Inc. Term Loan - Second Lien, 10.79%, Maturing June 28, 2013	\$	128,929 257,857 5,375,803
133,333 266,667	0.5%	VML US Finance, LLC Term Loan, 5.06%, Maturing May 25, 2012 Term Loan, 5.06%, Maturing May 25, 2013	\$	128,929 257,857
133,333 266,667	0.5%	VML US Finance, LLC Term Loan, 5.06%, Maturing May 25, 2012	\$	128,929 257,857
133,333		VML US Finance, LLC Term Loan, 5.06%, Maturing May 25, 2012	\$	128,929 257,857
133,333		VML US Finance, LLC Term Loan, 5.06%, Maturing May 25, 2012		128,929
		VML US Finance, LLC		
58,333				50,505
38 111				
290,208		Term Loan, 5.28%, Maturing June 30, 2014		250,667 50,385
200.209		New World Gaming Partners, Ltd.		250 667
227,118		Term Loan, 4.55%, Maturing November 30, 2013		196,646
171,199		Term Loan, 4.55%, Maturing November 30, 2013		148,229
567,794		Term Loan, 4.55%, Maturing November 30, 2013		491,615
		Isle of Capri Casinos, Inc.		101 717
997,468		Term Loan, 9.75%, Maturing December 2, 2011		730,646
		Herbst Gaming, Inc.		
1,995,000		Term Loan, 5.80%, Maturing January 28, 2015		1,763,913
498,750		Term Loan, 5.80%, Maturing January 28, 2015		442,863
		Harrah s Operating Co.		
922,121		Term Loan, 6.12%, Maturing September 5, 2009	\$	914,053
		Bally Technologies, Inc.		
Lodging and Casinos 1.6%				, . ,
,		, 3	\$	9,082,959
495,000		Term Loan, 4.50%, Maturing June 20, 2016		415,800
723,733		Zuffa, LLC		710,517
925,455		Term Loan, 5.69%, Maturing June 9, 2011		918,514
0+1,500		Universal City Development Partners, Ltd.		121,171
841,500		Term Loan, 4.88%, Maturing April 30, 2015		721,797
223,000		Six Flags Theme Parks, Inc.		190,123
322,456 225,000		Term Loan, 6.22%, Maturing December 21, 2014 Term Loan, 9.47%, Maturing June 21, 2015		299,884 190,125
222 456		Revolution Studios Distribution Co., LLC		299,884
1,994,924		Term Loan, 4.30%, Maturing November 10, 2010		1,884,094
1.004.004		Regal Cinemas Corp.		1.004.004
725,000		Term Loan, 4.54%, Maturing February 13, 2015		659,524
507 000		National CineMedia, LLC		(#0.# 0.
1,618,832		Term Loan, 6.05%, Maturing April 8, 2012		1,258,642
		Metro-Goldwyn-Mayer Holdings, Inc.		
524,051		Term Loan, 5.29%, Maturing June 28, 2013		479,506
		Bombardier Recreational Products		
1,994,885		Term Loan, 4.21%, Maturing January 26, 2013		1,880,959
		AMC Entertainment, Inc.		, in the second second
395,888		Term Loan, 4.97%, Maturing June 8, 2012	\$	374,114
	2.0 /0	24 Hour Fitness Worldwide, Inc.		
Leisure Goods/Activities/Mov	ries 2.8%		Ψ	5,100,070
222,730		Term Loan, 5.30 %, Waturing Way 4, 2014	\$	3,168,876
222,750		U.S.I. Holdings Corp. Term Loan, 5.56%, Maturing May 4, 2014		206,044
586,397		Term Loan, 5.30%, Maturing June 13, 2014		539,845
131,801		Term Loan, 4.54%, Maturing June 13, 2014 (4)		121,337
121 001		Hub International Holdings, Inc.		101 007
475,000		Term Loan, 7.25%, Maturing July 2, 2015		472,180
		Getty Images Inc.		
254,592		Term Loan, 5.81%, Maturing August 4, 2014		239,316
		Crump Group, Inc.		Ź
350,143		Term Loan, 5.56%, Maturing October 31, 2013	\$	340,514
		Crawford & Company		

	Murray Energy Corp.	
725,625	Term Loan, 5.50%, Maturing January 28, 2010	707,484
	9	

			Neo Material Technologies, Inc.		
		116,797	Term Loan, 6.50%, Maturing August 31, 2009	\$	115,045
			Noranda Aluminum Acquisition		
		523,439	Term Loan, 4.47%, Maturing May 18, 2014		493,342
				\$	1,492,121
Oil and Gas	0.3%				
			Dresser, Inc.		
		300,000	Term Loan - Second Lien, 8.47%, Maturing May 4, 2015	\$	288,000
		200.000	Enterprise GP Holdings, L.P.		2017/2
		300,000	Term Loan, 4.71%, Maturing October 31, 2014		294,562
			Targa Resources, Inc.		222.454
		231,280	Term Loan, 4.65%, Maturing October 31, 2012		223,474
		87,903	Term Loan, 4.80%, Maturing October 31, 2012	ф	84,936
D 111 11				\$	890,972
Publishing	5.7%				
		0=0.407	American Media Operations, Inc.	٨	040.004
		979,436	Term Loan, 5.99%, Maturing January 31, 2013	\$	913,324
		222 750	CanWest MediaWorks, Ltd.		207.714
		222,750	Term Loan, 4.65%, Maturing July 10, 2014		207,714
		277.000	GateHouse Media Operating, Inc.		225.460
		375,000	Term Loan, 4.65%, Maturing August 28, 2014		225,469
		175,000	Term Loan, 4.79%, Maturing August 28, 2014		105,219
		2.012.200	Idearc, Inc.		2 105 (25
		2,812,200	Term Loan, 4.79%, Maturing November 17, 2014		2,105,635
		50.424	Laureate Education, Inc.		55.006
		59,434	Term Loan, 0.00%, Maturing August 17, 2014 (4)		55,236
		398,174	Term Loan, 5.71%, Maturing August 17, 2014		370,053
		260.500	MediaNews Group, Inc.		222 227
		269,500	Term Loan, 6.25%, Maturing August 2, 2013		222,337
ELID		242.204	Mediannuaire Holding		201 274
EUR		242,204	Term Loan, 6.72%, Maturing October 10, 2014		301,374
EUR		242,204	Term Loan, 7.22%, Maturing October 10, 2015		301,374
		720.010	Nebraska Book Co., Inc.		676.919
		720,019	Term Loan, 5.13%, Maturing March 4, 2011		676,818
		500,000	Nielsen Finance, LLC		471.250
		500,000	Term Loan, Maturing August 9, 2013 (3)		471,250
		970,072	Term Loan, 4.73%, Maturing August 9, 2013		898,850
		212.422	Philadelphia Newspapers, LLC Term Loan, 9.50%, Maturing June 29, 2013		155 600
		212,423	R.H. Donnelley Corp.		155,600
		997,423	Term Loan, 6.75%, Maturing June 30, 2010		951,708
		991,423	Reader s Digest Association, Inc. (The)		931,700
		913,438	Term Loan, 4.61%, Maturing March 2, 2014		782,512
		915,456	Seat Pagine Gialle SpA		702,312
EUR		1,574,725	Term Loan, 4.48%, Maturing May 25, 2012		2,192,226
EUK		1,374,723	TL Acquisitions, Inc.		2,192,220
		498,744	Term Loan, 4.96%, Maturing July 5, 2014		441,934
		490,744	Trader Media Corp.		441,934
GBP		437,625	Term Loan, 7.50%, Maturing March 23, 2015		707,383
ODI		731,023	Tribune Co.		101,303
		413,578	Term Loan, 5.54%, Maturing May 17, 2009		400,757
		792,000	Term Loan, 5.79%, Maturing May 17, 2009		568,755
		192,000	World Directories Acquisition		500,755
EUR		877,676	Term Loan, 6.86%, Maturing May 31, 2014		1,124,860
LOR		077,070	Xsys US, Inc.		1,127,000
EUR		1,000,000	Term Loan, 6.98%, Maturing September 27, 2014		1,334,014
		1,000,000	Tim Louis, 0.70 %, matering Deptember 27, 2017		1,001,017

		YBR Acquisition BV	
EUR	450,000	Term Loan, 6.98%, Maturing June 30, 2013	\$ 669,025
EUR	450,000	Term Loan, 7.48%, Maturing June 30, 2014	669,376
		Yell Group, PLC	
	2,000,000	Term Loan, Maturing February 10, 2013(3)	1,752,500
			\$ 18,605,303
Radio and Televi	ision 1.9%		
		Block Communications, Inc.	
	268,125	Term Loan, 4.80%, Maturing December 22, 2011	\$ 258,070
		CMP KC, LLC	
	484,344	Term Loan, 6.50%, Maturing May 5, 2013	360,982
		NEP II, Inc.	
	172,811	Term Loan, 5.05%, Maturing February 16, 2014	156,826
		Nexstar Broadcasting, Inc.	