

EATON VANCE LTD DURATION INCOME FUND
Form N-Q
September 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

811-21323

Eaton Vance Limited Duration Income Fund

(Exact Name of Registrant as Specified in Charter)

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

02109
(Zip code)

Alan R. Dynner, Esq.

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

(Name and Address of Agent for Services)

Registrant's Telephone Number, Including Area Code:

(617) 482-8260

Date of Fiscal Year End:

April 30

Date of Reporting Period:

July 31, 2006

Item 1. Schedule of Investments

Eaton Vance Limited Duration Income Fund

as of July 31, 2006

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior, Floating Rate Interests 55.4% (1)

| Principal Amount | Borrower/Tranche Description | Value |
|-----------------------------------|--|----------------------|
| Aerospace and Defense 1.3% | | |
| | Alliant Techsystems, Inc. | |
| \$ 682,500 | Term Loan, 6.50%, Maturing March 31, 2009 | \$ 683,780 |
| | Awac Capital, Inc. | |
| 957,341 | Term Loan, 7.25%, Maturing March 22, 2013 | 935,801 |
| 3,307,682 | Term Loan, 11.50%, Maturing March 22, 2013 | 3,332,489 |
| | CACI International, Inc. | |
| 1,344,062 | Term Loan, 6.83%, Maturing May 3, 2011 | 1,347,843 |
| | Delta Air Lines, Inc. | |
| 1,725,000 | Term Loan, 8.02%, Maturing March 27, 2008 | 1,741,018 |
| 2,000,000 | Term Loan, 12.77%, Maturing March 27, 2008 | 2,067,000 |
| | DRS Technologies, Inc. | |
| 1,221,938 | Term Loan, 6.89%, Maturing January 31, 2013 | 1,226,710 |
| | Hexcel Corp. | |
| 3,290,780 | Term Loan, 7.19%, Maturing March 1, 2012 | 3,299,007 |
| | IAP Worldwide Services, Inc. | |
| 2,238,750 | Term Loan, 8.50%, Maturing December 30, 2012 | 2,248,079 |
| | K&F Industries, Inc. | |
| 2,771,519 | Term Loan, 7.40%, Maturing November 18, 2012 | 2,776,283 |
| | Mid-Western Aircraft Systems, Inc. | |
| 1,570,391 | Term Loan, 7.75%, Maturing December 31, 2011 | 1,578,831 |
| | Standard Aero Holdings, Inc. | |
| 1,780,983 | Term Loan, 7.67%, Maturing August 24, 2012 | 1,782,096 |
| | Transdigm, Inc. | |
| 2,100,000 | Term Loan, 7.45%, Maturing June 23, 2013 | 2,107,547 |
| | Vought Aircraft Industries, Inc. | |
| 1,311,224 | Term Loan, 8.00%, Maturing December 17, 2011 | 1,322,697 |
| | Wyle Laboratories, Inc. | |
| 298,809 | Term Loan, 7.88%, Maturing January 28, 2011 | 300,957 |
| | | \$ 26,750,138 |
| Air Transport 0.1% | | |
| | United Airlines, Inc. | |
| 1,684,375 | Term Loan, 8.63%, Maturing February 1, 2012 | 1,705,605 |
| 240,625 | Term Loan, 9.19%, Maturing February 1, 2012 | 243,658 |
| | | \$ 1,949,263 |
| Automotive 2.8% | | |
| | Accuride Corp. | |
| 3,051,929 | Term Loan, 7.31%, Maturing January 31, 2012 | 3,060,321 |
| | Affina Group, Inc. | |
| 2,430,692 | Term Loan, 8.50%, Maturing November 30, 2011 | 2,439,200 |
| | Axletech International Holding, Inc. | |
| 1,950,000 | Term Loan, 12.01%, Maturing April 22, 2013 | 1,964,625 |

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|------------|--|------------|
| | Collins & Aikman Products Co. | |
| \$ 881,938 | Term Loan, 11.75%, Maturing August 31, 2011 | \$ 757,206 |
| | CSA Acquisition Corp. | |
| 497,500 | Term Loan, 8.00%, Maturing December 23, 2011 | 500,998 |
| 1,010,036 | Term Loan, 8.00%, Maturing December 23, 2011 | 1,015,086 |
| 639,837 | Term Loan, 8.00%, Maturing December 23, 2011 | 643,036 |
| | Dana Corp. | |
| 2,400,000 | DIP Loan, 7.65%, Maturing April 13, 2008 | 2,404,750 |
| | Dayco Products, LLC | |
| 2,675,000 | Term Loan, 8.03%, Maturing June 21, 2011 | 2,697,850 |
| | Delphi Corp. | |
| 1,000,000 | Term Loan, 8.19%, Maturing October 8, 2007 | 1,011,250 |
| | Dura Operating Corp. | |
| 1,450,000 | Term Loan, 9.11%, Maturing May 3, 2011 | 1,460,875 |
| | Exide Technologies, Inc. | |
| 617,005 | Term Loan, 11.25%, Maturing May 5, 2010 | 647,855 |
| 624,566 | Term Loan, 11.25%, Maturing May 5, 2010 | 655,794 |
| | Federal-Mogul Corp. | |
| 1,950,000 | DIP Loan, 7.50%, Maturing December 9, 2006 | 1,957,313 |
| 5,626,706 | Term Loan, 9.15%, Maturing December 9, 2006 | 5,668,906 |
| | Goodyear Tire & Rubber Co. | |
| 950,000 | Term Loan, 4.73%, Maturing April 30, 2010 | 951,951 |
| 3,185,000 | Term Loan, 7.95%, Maturing April 30, 2010 | 3,203,247 |
| 1,000,000 | Term Loan, 8.70%, Maturing March 1, 2011 | 1,009,625 |
| | HLI Operating Co., Inc. | |
| 2,119,950 | Term Loan, 8.83%, Maturing June 3, 2009 | 2,149,099 |
| | Insurance Auto Auctions, Inc. | |
| 1,125,000 | Term Loan, 6.77%, Maturing May 19, 2012 (2) | 1,130,274 |
| | Key Automotive Group | |
| 1,082,877 | Term Loan, 8.56%, Maturing June 20, 2009 | 1,091,676 |
| | Keystone Automotive Operations, Inc. | |
| 2,089,500 | Term Loan, 7.99%, Maturing October 30, 2010 | 2,089,500 |
| | R.J. Tower Corp. | |
| 1,880,000 | DIP Revolving Loan, 8.25%, Maturing February 2, 2007 | 1,904,088 |
| | Tenneco Automotive, Inc. | |
| 1,861,375 | Term Loan, 7.19%, Maturing December 12, 2009 | 1,875,568 |
| 817,670 | Term Loan, 7.11%, Maturing December 12, 2010 | 823,905 |
| | TI Automotive, Ltd. | |
| 1,368,768 | Term Loan, 8.87%, Maturing June 30, 2011 | 1,353,369 |
| | Trimas Corp. | |
| 4,164,879 | Term Loan, 9.25%, Maturing December 31, 2009 | 4,207,832 |
| | TRW Automotive, Inc. | |
| 1,970,000 | Term Loan, 6.75%, Maturing October 31, 2010 | 1,967,045 |
| 2,290,851 | Term Loan, 7.19%, Maturing June 30, 2012 | 2,289,738 |

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|--------------------------------------|---|----------------------|
| | United Components, Inc. | |
| \$ 2,237,689 | Term Loan, 7.41%, Maturing June 30, 2010 | \$ 2,248,878 |
| | | \$ 55,180,860 |
| Beverage and Tobacco 1.1% | | |
| | Alliance One International, Inc. | |
| 952,938 | Term Loan, 8.49%, Maturing May 13, 2010 | 960,085 |
| | Constellation Brands, Inc. | |
| 7,697,222 | Term Loan, 6.82%, Maturing June 5, 2013 | 7,730,297 |
| | Culligan International Co. | |
| 1,042,884 | Term Loan, 7.37%, Maturing September 30, 2011 | 1,043,210 |
| | MafCo Worldwide Corp. | |
| 1,288,636 | Term Loan, 7.42%, Maturing December 8, 2011 | 1,290,650 |
| | National Dairy Holdings, L.P. | |
| 2,295,913 | Term Loan, 7.40%, Maturing March 15, 2012 | 2,304,522 |
| | National Distribution Co. | |
| 836,000 | Term Loan, 11.90%, Maturing June 22, 2010 | 838,090 |
| | Reynolds American, Inc. | |
| 3,875,000 | Term Loan, 7.26%, Maturing May 31, 2012 | 3,898,312 |
| | Southern Wine & Spirits of America, Inc. | |
| 4,286,734 | Term Loan, 7.00%, Maturing June 1, 2012 | 4,297,450 |
| | Sunny Delight Beverages Co. | |
| 435,244 | Term Loan, 11.39%, Maturing August 20, 2010 | 431,164 |
| | | \$ 22,793,780 |
| Building and Development 3.5% | | |
| | AP-Newkirk Holdings, LLC | |
| 2,281,638 | Term Loan, 7.90%, Maturing December 21, 2007 | 2,288,769 |
| | Biomed Realty, L.P. | |
| 3,690,000 | Term Loan, 7.60%, Maturing May 31, 2010 | 3,699,225 |
| | Capital Automotive REIT | |
| 3,833,885 | Term Loan, 7.10%, Maturing December 16, 2010 | 3,838,144 |
| | DMB / CH II, LLC | |
| 272,000 | Term Loan, 7.84%, Maturing December 22, 2008 | 272,680 |
| | EpcO / Fantome, LLC | |
| 1,975,000 | Term Loan, 8.50%, Maturing November 23, 2010 | 1,979,938 |
| | Formica Corp. | |
| 1,346,625 | Term Loan, 8.48%, Maturing March 15, 2013 | 1,350,833 |
| | FT-FIN Acquisition, LLC | |
| 987,745 | Term Loan, 7.13%, Maturing November 17, 2007 | 990,214 |
| | Gables GP, Inc. | |
| 881,254 | Term Loan, 7.10%, Maturing September 30, 2006 | 882,447 |
| | General Growth Properties, Inc. | |
| 2,000,000 | Term Loan, 6.65%, Maturing February 24, 2011 | 1,977,386 |
| | Hovstone Holdings, LLC | |
| 1,485,000 | Term Loan, 7.68%, Maturing February 28, 2009 | 1,488,713 |

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| | Kyle Acquisition Group, LLC | |
| \$ 802,819 | Term Loan, 7.38%, Maturing July 20, 2010 | \$ 802,819 |
| | Landsource Communities, LLC | |
| 1,002,000 | Term Loan, 7.88%, Maturing March 31, 2010 | 1,003,879 |
| | Lanoga Corp. | |
| 1,650,000 | Term Loan, 7.25%, Maturing June 29, 2013 | 1,650,516 |
| | LNR Property Corp. | |
| 3,700,000 | Term Loan, 8.11%, Maturing July 3, 2011 | 3,722,355 |
| | MAAX Corp. | |
| 805,093 | Term Loan, 8.40%, Maturing June 4, 2011 | 801,068 |
| | Mueller Group, Inc. | |
| 2,974,573 | Term Loan, 7.65%, Maturing October 3, 2012 | 2,993,164 |
| | NCI Building Systems, Inc. | |
| 1,832,630 | Term Loan, 6.71%, Maturing June 18, 2010 | 1,836,067 |
| | Newkirk Master, L.P. | |
| 4,404,555 | Term Loan, 7.10%, Maturing August 11, 2008 | 4,418,320 |
| | Nortek, Inc. | |
| 4,003,998 | Term Loan, 7.40%, Maturing August 27, 2011 | 3,998,369 |
| | Panolam Industries Holdings, Inc. | |
| 1,578,084 | Term Loan, 8.25%, Maturing September 30, 2012 | 1,589,919 |
| | Ply Gem Industries, Inc. | |
| 127,805 | Term Loan, 7.21%, Maturing August 15, 2011 | 127,645 |
| 1,917,070 | Term Loan, 7.21%, Maturing August 15, 2011 | 1,914,674 |
| | South Edge, LLC | |
| 287,500 | Term Loan, 7.44%, Maturing October 31, 2009 | 288,578 |
| | St. Mary s Cement, Inc. | |
| 1,954,900 | Term Loan, 7.50%, Maturing December 4, 2010 | 1,959,787 |
| | Standard Pacific Corp. | |
| 1,400,000 | Term Loan, 6.67%, Maturing May 5, 2013 | 1,373,750 |
| | Stile Acquisition Corp. | |
| 969,393 | Term Loan, 7.49%, Maturing April 6, 2013 | 952,169 |
| | Stile U.S. Acquisition Corp. | |
| 971,044 | Term Loan, 7.49%, Maturing April 6, 2013 | 953,791 |
| | TE / Tousa Senior, LLC | |
| 1,750,000 | Term Loan, 7.75%, Maturing August 1, 2008 | 1,743,438 |
| | The Woodlands Community Property Co. | |
| 1,164,429 | Term Loan, 7.76%, Maturing November 30, 2007 | 1,173,163 |
| 353,238 | Term Loan, 9.76%, Maturing November 30, 2007 | 358,536 |
| | Tousa / Kolter, LLC | |
| 2,330,000 | Term Loan, 6.72%, Maturing January 7, 2008 (2) | 2,341,650 |
| | TRU 2005 RE Holding Co. | |
| 7,325,000 | Term Loan, 8.35%, Maturing December 9, 2008 | 7,292,953 |
| | Trustreet Properties, Inc. | |
| 1,800,000 | Term Loan, 7.35%, Maturing April 8, 2010 | 1,810,125 |
| | United Subcontractors, Inc. | |
| 1,000,000 | Term Loan, 12.86%, Maturing May 27, 2013 | 1,000,000 |

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| | WCI Communities, Inc. | |
| \$ 5,000,000 | Term Loan, 7.44%, Maturing December 23, 2010 | \$ 4,975,000 |
| | | \$ 69,850,084 |
| Business Equipment and Services 3.1% | | |
| | Acco Brands Corp. | |
| 1,928,575 | Term Loan, 7.12%, Maturing August 17, 2012 | 1,929,780 |
| | Activant Solutions, Inc. | |
| 997,500 | Term Loan, 7.19%, Maturing May 1, 2013 | 978,797 |
| | Affiliated Computer Services | |
| 1,069,625 | Term Loan, 7.40%, Maturing March 20, 2013 | 1,071,822 |
| | Affinion Group, Inc. | |
| 3,440,726 | Term Loan, 7.93%, Maturing October 17, 2012 | 3,461,157 |
| | Allied Security Holdings, LLC | |
| 1,700,000 | Term Loan, 10.25%, Maturing June 30, 2010 | 1,710,625 |
| | Aspect Software, Inc. | |
| 2,650,000 | Term Loan, 8.50%, Maturing July 11, 2011 | 2,652,486 |
| 2,350,000 | Term Loan, 12.56%, Maturing July 11, 2013 | 2,352,938 |
| | DynCorp International, LLC | |
| 1,343,000 | Term Loan, 8.06%, Maturing February 11, 2011 | 1,349,155 |
| | Info USA, Inc. | |
| 746,250 | Term Loan, 7.25%, Maturing February 14, 2012 | 747,183 |
| | IPayment, Inc. | |
| 1,221,938 | Term Loan, 7.72%, Maturing May 10, 2013 | 1,221,938 |
| | Iron Mountain, Inc. | |
| 2,635,753 | Term Loan, 7.00%, Maturing April 2, 2011 | 2,642,343 |
| 6,957,342 | Term Loan, 7.13%, Maturing April 2, 2011 | 6,977,636 |
| | Language Line, Inc. | |
| 2,734,151 | Term Loan, 9.74%, Maturing June 11, 2011 | 2,756,366 |
| | Mitchell International, Inc. | |
| 806,037 | Term Loan, 7.50%, Maturing August 15, 2011 | 809,312 |
| | Protection One, Inc. | |
| 2,081,649 | Term Loan, 7.84%, Maturing April 18, 2011 | 2,086,853 |
| | RGIS Holdings, LLC | |
| 3,138,869 | Term Loan, 8.00%, Maturing February 15, 2013 | 3,134,945 |
| | SGS International, Inc. | |
| 920,375 | Term Loan, 8.02%, Maturing December 30, 2011 | 923,826 |
| | SS&C Technologies, Inc. | |
| 194,873 | Term Loan, 8.00%, Maturing November 23, 2012 | 196,010 |
| 2,292,627 | Term Loan, 8.00%, Maturing November 23, 2012 | 2,306,000 |
| | Sungard Data Systems, Inc. | |
| 14,983,650 | Term Loan, 7.66%, Maturing February 11, 2013 | 15,067,933 |
| | Transaction Network Services, Inc. | |
| 948,834 | Term Loan, 7.39%, Maturing May 4, 2012 | 948,834 |
| | U.S. Security Holdings Inc. | |
| 997,500 | Term Loan, 7.77%, Maturing May 8, 2013 | 1,001,241 |

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|--|---|---------------|
| | US Investigations Services, Inc. | |
| \$ 3,259,484 | Term Loan, 7.92%, Maturing October 14, 2012 | \$ 3,267,632 |
| 692,350 | Term Loan, 7.92%, Maturing October 14, 2012 | 694,513 |
| | Williams Scotsman, Inc. | |
| 2,750,000 | Term Loan, 7.00%, Maturing June 28, 2010 | 2,757,447 |
| | | \$ 63,046,772 |
| Cable and Satellite Television 2.6% | | |
| | Atlantic Broadband Finance, LLC | |
| 1,930,162 | Term Loan, 7.99%, Maturing September 1, 2011 | 1,947,051 |
| | Bragg Communications, Inc. | |
| 2,149,225 | Term Loan, 7.23%, Maturing August 31, 2011 | 2,154,598 |
| | Bresnan Broadband Holdings, LLC | |
| 1,550,000 | Term Loan, 9.81%, Maturing March 29, 2014 | 1,586,813 |
| | Canadian Cable Acquisition Co., Inc. | |
| 490,000 | Term Loan, 8.50%, Maturing July 31, 2011 | 492,450 |
| | Charter Communications Operating, LLC | |
| 16,023,954 | Term Loan, 8.13%, Maturing April 28, 2013 | 16,066,962 |
| | CSC Holdings, Inc. | |
| 3,915,188 | Term Loan, 7.03%, Maturing March 29, 2013 | 3,896,457 |
| | Insight Midwest Holdings, LLC | |
| 9,232,804 | Term Loan, 7.44%, Maturing December 31, 2009 | 9,253,006 |
| | MCC Iowa, LLC | |
| 3,270,000 | Term Loan, 6.57%, Maturing March 31, 2010 | 3,234,236 |
| | Mediacom Broadband Group | |
| 2,451,512 | Term Loan, 7.10%, Maturing January 31, 2015 | 2,441,361 |
| | Mediacom Illinois, LLC | |
| 4,838,750 | Term Loan, 7.09%, Maturing March 31, 2013 | 4,824,495 |
| | UGS Corp. | |
| 4,470,827 | Term Loan, 7.48%, Maturing March 31, 2012 | 4,475,486 |
| | UPC Broadband Holding B.V. | |
| 1,280,000 | Term Loan, 7.64%, Maturing March 31, 2013 | 1,278,811 |
| 1,280,000 | Term Loan, 7.64%, Maturing December 31, 2013 | 1,278,811 |
| | | \$ 52,930,537 |
| Chemicals and Plastics 2.9% | | |
| | Brenntag Holding GmbH and Co. KG | |
| 490,909 | Term Loan, 8.08%, Maturing January 18, 2014 | 497,045 |
| 2,009,091 | Term Loan, 8.08%, Maturing January 18, 2014 | 2,021,145 |
| 1,300,000 | Term Loan, 12.08%, Maturing December 23, 2015 | 1,328,438 |
| | Celanese Holdings, LLC | |
| 4,485,751 | Term Loan, 7.50%, Maturing June 4, 2011 | 4,499,302 |
| | Gentek, Inc. | |
| 1,597,081 | Term Loan, 7.56%, Maturing February 28, 2011 | 1,608,310 |
| 732,407 | Term Loan, 9.76%, Maturing February 28, 2012 | 740,189 |
| | Hercules, Inc. | |
| 1,813,486 | Term Loan, 7.01%, Maturing October 8, 2010 | 1,818,473 |

| | | | |
|--------------------------|-------------|--|---------------|
| | | Huntsman, LLC | |
| \$ | 8,246,105 | Term Loan, 7.15%, Maturing August 16, 2012 | \$ 8,217,755 |
| | | Innophos, Inc. | |
| 472,250 | | Term Loan, 7.70%, Maturing August 13, 2010 | 473,431 |
| | | Invista B.V. | |
| 3,252,782 | | Term Loan, 7.00%, Maturing April 29, 2011 | 3,258,205 |
| 1,653,494 | | Term Loan, 7.00%, Maturing April 29, 2011 | 1,656,251 |
| | | ISP Chemo, Inc. | |
| 4,937,625 | | Term Loan, 7.08%, Maturing February 16, 2013 | 4,942,913 |
| | | Kranton Polymers, LLC | |
| 2,649,674 | | Term Loan, 7.44%, Maturing May 12, 2013 | 2,649,674 |
| | | Mosaic Co. | |
| 1,540,500 | | Term Loan, 6.99%, Maturing February 21, 2012 | 1,540,982 |
| | | Nalco Co. | |
| 6,993,009 | | Term Loan, 7.21%, Maturing November 4, 2010 | 6,995,198 |
| | | PQ Corp. | |
| 1,904,287 | | Term Loan, 7.50%, Maturing February 11, 2012 | 1,908,253 |
| | | Professional Paint, Inc. | |
| 975,000 | | Term Loan, 7.76%, Maturing May 31, 2012 | 979,875 |
| | | Rockwood Specialties Group, Inc. | |
| 3,757,775 | | Term Loan, 7.49%, Maturing December 10, 2012 | 3,770,300 |
| | | Solo Cup Co. | |
| 3,884,362 | | Term Loan, 7.84%, Maturing February 27, 2011 | 3,903,380 |
| 725,000 | | Term Loan, 9.66%, Maturing March 31, 2012 | 732,250 |
| | | Solutia, Inc. | |
| 4,000,000 | | DIP Loan, 8.72%, Maturing March 31, 2007 | 4,027,500 |
| | | Wellman, Inc. | |
| 1,250,000 | | Term Loan, 9.15%, Maturing February 10, 2009 | 1,254,883 |
| | | | \$ 58,823,752 |
| Clothing/Textiles | 0.3% | | |
| | | Propex Fabrics, Inc. | |
| 1,887,644 | | Term Loan, 7.76%, Maturing July 31, 2012 | 1,890,004 |
| | | St. John Knits International, Inc. | |
| 1,621,337 | | Term Loan, 7.75%, Maturing March 23, 2012 | 1,621,337 |
| | | The William Carter Co. | |
| 1,343,419 | | Term Loan, 6.85%, Maturing July 14, 2012 | 1,341,740 |
| | | Warnaco, Inc. | |
| 997,500 | | Term Loan, 6.88%, Maturing January 31, 2013 | 992,513 |
| | | | \$ 5,845,594 |
| Conglomerates | 1.7% | | |
| | | Amsted Industries, Inc. | |
| 2,260,476 | | Term Loan, 7.46%, Maturing October 15, 2010 | 2,273,898 |
| | | Blount, Inc. | |
| 515,838 | | Term Loan, 7.18%, Maturing August 9, 2010 | 521,211 |

| | | | |
|---|---------|--|---------------|
| | | Bushnell Performance Optics | |
| \$ | 992,677 | Term Loan, 8.45%, Maturing August 19, 2011 | \$ 999,708 |
| | | Dundee Holding, Inc. | |
| 2,761,950 | | Term Loan, 8.65%, Maturing February 17, 2015 | 2,775,760 |
| | | Education Management, LLC | |
| 2,050,000 | | Term Loan, 8.06%, Maturing June 1, 2013 | 2,063,132 |
| | | Euramax International, Inc. | |
| 731,363 | | Term Loan, 8.06%, Maturing June 28, 2012 | 735,568 |
| 501,316 | | Term Loan, 12.49%, Maturing June 28, 2013 | 504,136 |
| 248,684 | | Term Loan, 12.49%, Maturing June 28, 2013 | 250,083 |
| | | Goodman Global Holdings, Inc. | |
| 1,194,268 | | Term Loan, 6.94%, Maturing December 23, 2011 | 1,192,961 |
| | | Jarden Corp. | |
| 1,225,862 | | Term Loan, 7.25%, Maturing January 24, 2012 | 1,222,159 |
| 4,012,077 | | Term Loan, 7.50%, Maturing January 24, 2012 | 4,014,585 |
| | | Johnson Diversey, Inc. | |
| 3,403,004 | | Term Loan, 7.63%, Maturing November 3, 2009 | 3,429,058 |
| | | Polymer Group, Inc. | |
| 4,328,250 | | Term Loan, 7.74%, Maturing November 22, 2012 | 4,340,876 |
| | | PP Acquisition Corp. | |
| 4,318,041 | | Term Loan, 8.40%, Maturing November 12, 2011 | 4,361,221 |
| | | Sensata Technologies Finance Co. | |
| 3,825,000 | | Term Loan, 7.24%, Maturing April 27, 2013 | 3,808,950 |
| | | Terex Corp. | |
| 950,000 | | Term Loan, 7.11%, Maturing July 13, 2013 | 953,563 |
| | | | \$ 33,446,869 |
| Containers and Glass Products 1.9% | | | |
| | | Berry Plastics Corp. | |
| 4,115,739 | | Term Loan, 7.15%, Maturing December 2, 2011 | 4,116,595 |
| | | Bluegrass Container Company | |
| 500,909 | | Term Loan, 0.00%, Maturing June 30, 2013 (2) | 503,569 |
| 1,674,091 | | Term Loan, 7.65%, Maturing June 30, 2013 | 1,682,982 |
| 224,242 | | Term Loan, 0.00%, Maturing December 30, 2013 (2) | 227,326 |
| 700,758 | | Term Loan, 10.40%, Maturing December 30, 2013 | 710,393 |
| | | Consolidated Container Holding, LLC | |
| 1,225,000 | | Term Loan, 8.38%, Maturing December 15, 2008 | 1,231,636 |
| | | Crown Americas, Inc. | |
| 700,000 | | Term Loan, 6.95%, Maturing November 15, 2012 | 700,875 |
| | | Graham Packaging Holdings Co. | |
| 4,432,500 | | Term Loan, 7.75%, Maturing October 7, 2011 | 4,450,044 |
| 473,797 | | Term Loan, 7.81%, Maturing October 7, 2011 | 475,673 |
| 2,142,857 | | Term Loan, 9.75%, Maturing April 7, 2012 | 2,175,000 |
| | | Graphic Packaging International, Inc. | |
| 10,792,061 | | Term Loan, 7.92%, Maturing August 8, 2010 | 10,891,304 |
| | | IPG (US), Inc. | |
| 1,737,719 | | Term Loan, 7.58%, Maturing July 28, 2011 | 1,750,028 |

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|---|-----------|---|---------------|
| | | Owens-Brockway Glass Container | |
| \$ | 2,125,000 | Term Loan, 7.11%, Maturing June 14, 2013 | \$ 2,128,098 |
| | | Smurfit-Stone Container Corp. | |
| 840,428 | | Term Loan, 4.73%, Maturing November 1, 2010 | 845,272 |
| 4,351,927 | | Term Loan, 7.59%, Maturing November 1, 2010 | 4,377,011 |
| 2,084,550 | | Term Loan, 7.54%, Maturing November 1, 2011 | 2,096,565 |
| | | | \$ 38,362,371 |
| Cosmetics/Toiletries 0.2% | | | |
| | | Prestige Brands, Inc. | |
| 3,227,429 | | Term Loan, 7.23%, Maturing April 7, 2011 | 3,238,186 |
| | | Revlon Consumer Products Corp. | |
| 1,461,250 | | Term Loan, 11.49%, Maturing July 9, 2009 | 1,500,217 |
| | | | \$ 4,738,403 |
| Drugs 0.3% | | | |
| | | Warner Chilcott Corp. | |
| 11,013 | | Term Loan, 7.63%, Maturing January 12, 2012 | 11,038 |
| 55,067 | | Term Loan, 7.80%, Maturing January 12, 2012 | 55,188 |
| 1,393,720 | | Term Loan, 7.61%, Maturing January 18, 2012 | 1,397,059 |
| 643,859 | | Term Loan, 7.61%, Maturing January 18, 2012 | 645,402 |
| 3,458,780 | | Term Loan, 7.62%, Maturing January 18, 2012 | 3,467,068 |
| | | | \$ 5,575,755 |
| Ecological Services and Equipment 0.8% | | | |
| | | Alderwoods Group, Inc. | |
| 530,628 | | Term Loan, 7.39%, Maturing August 19, 2010 | 531,401 |
| | | Allied Waste Industries, Inc. | |
| 1,598,250 | | Term Loan, 4.88%, Maturing January 15, 2012 | 1,592,423 |
| 4,116,311 | | Term Loan, 7.15%, Maturing January 15, 2012 | 4,101,731 |
| | | Duratek, Inc. | |
| 784,906 | | Term Loan, 7.76%, Maturing June 7, 2013 | 791,774 |
| | | Energysolutions, LLC | |
| 81,761 | | Term Loan, 7.62%, Maturing June 7, 2013 | 82,476 |
| 1,733,333 | | Term Loan, 7.76%, Maturing June 7, 2013 | 1,748,500 |
| | | Environmental Systems, Inc. | |
| 976,773 | | Term Loan, 8.86%, Maturing December 12, 2008 | 984,099 |
| 1,000,000 | | Term Loan, 15.37%, Maturing December 12, 2010 | 1,015,000 |
| | | IESI Corp. | |
| 3,464,706 | | Term Loan, 7.19%, Maturing January 20, 2012 | 3,471,202 |
| | | Sensus Metering Systems, Inc. | |
| 106,709 | | Term Loan, 7.20%, Maturing December 17, 2010 | 106,976 |
| 803,355 | | Term Loan, 7.24%, Maturing December 17, 2010 | 805,363 |
| | | | \$ 15,230,945 |
| Electronics/Electrical 1.1% | | | |
| | | AMI Semiconductor, Inc. | |
| 2,402,183 | | Term Loan, 6.90%, Maturing April 1, 2012 | 2,408,188 |

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| | | | |
|--------------------------------------|-----------|---|---------------|
| | | Communications & Power, Inc. | |
| \$ | 1,465,201 | Term Loan, 7.61%, Maturing July 23, 2010 | \$ 1,471,611 |
| | | Enersys Capital, Inc. | |
| 1,543,500 | | Term Loan, 7.29%, Maturing March 17, 2011 | 1,547,359 |
| | | Epicor Software Corp. | |
| 498,750 | | Term Loan, 7.77%, Maturing March 30, 2012 | 502,802 |
| | | Network Solutions, LLC | |
| 1,169,125 | | Term Loan, 10.50%, Maturing January 9, 2012 | 1,183,739 |
| | | Open Solutions, Inc. | |
| 972,414 | | Term Loan, 7.78%, Maturing September 3, 2011 | 977,884 |
| 1,350,000 | | Term Loan, 11.78%, Maturing March 3, 2012 | 1,385,438 |
| | | Rayovac Corp. | |
| 3,878,280 | | Term Loan, 8.33%, Maturing February 7, 2012 | 3,883,127 |
| | | Security Co., Inc. | |
| 980,022 | | Term Loan, 8.75%, Maturing June 30, 2010 | 982,472 |
| 1,500,000 | | Term Loan, 12.63%, Maturing June 30, 2011 | 1,518,750 |
| | | Serena Software, Inc. | |
| 750,000 | | Term Loan, 7.41%, Maturing March 10, 2013 | 750,000 |
| | | Telcordia Technologies, Inc. | |
| 4,542,376 | | Term Loan, 7.73%, Maturing September 15, 2012 | 4,389,071 |
| | | Vertafore, Inc. | |
| 975,000 | | Term Loan, 11.13%, Maturing January 31, 2013 | 990,437 |
| | | | \$ 21,990,878 |
| Equipment Leasing 0.5% | | | |
| | | Ashtead Group, PLC | |
| 990,000 | | Term Loan, 6.94%, Maturing November 12, 2009 | 990,619 |
| | | The Hertz Corp. | |
| 688,889 | | Term Loan, 5.42%, Maturing December 21, 2012 | 693,095 |
| 5,487,037 | | Term Loan, 7.54%, Maturing December 21, 2012 | 5,520,541 |
| | | United Rentals, Inc. | |
| 565,000 | | Term Loan, 6.00%, Maturing February 14, 2011 | 566,614 |
| 2,761,438 | | Term Loan, 7.40%, Maturing February 14, 2011 | 2,769,327 |
| | | | \$ 10,540,196 |
| Farming/Agriculture 0.1% | | | |
| | | Central Garden & Pet Co. | |
| 2,543,625 | | Term Loan, 6.85%, Maturing February 28, 2014 | 2,545,215 |
| | | | \$ 2,545,215 |
| Financial Intermediaries 1.4% | | | |
| | | AIMCO Properties, L.P. | |
| 7,050,000 | | Term Loan, 7.01%, Maturing November 2, 2009 | 7,067,625 |
| | | Ameritrade Holding Corp. | |
| 6,109,688 | | Term Loan, 6.90%, Maturing December 31, 2012 | 6,102,050 |
| | | Coinstar, Inc. | |
| 597,421 | | Term Loan, 7.51%, Maturing July 7, 2011 | 601,155 |

| | | |
|---------------------------|--|----------------------|
| | Fidelity National Information Solutions, Inc. | |
| \$ 8,102,085 | Term Loan, 7.10%, Maturing March 9, 2013 | \$ 8,112,512 |
| | LPL Holdings, Inc. | |
| 4,676,500 | Term Loan, 8.67%, Maturing June 30, 2013 | 4,732,033 |
| | The Macerich Partnership, L.P. | |
| 1,465,000 | Term Loan, 6.88%, Maturing April 26, 2010 | 1,462,558 |
| | | \$ 28,077,933 |
| Food Products 1.4% | | |
| | Advantage Sales & Marketing, Inc. | |
| 3,640,875 | Term Loan, 7.22%, Maturing March 29, 2013 | 3,609,017 |
| | American Seafoods Group, LLC | |
| 1,407,559 | Term Loan, 7.25%, Maturing September 30, 2011 | 1,407,559 |
| | BF Bolthouse HoldCo, LLC | |
| 2,985,000 | Term Loan, 7.81%, Maturing December 16, 2012 | 3,009,253 |
| 1,475,000 | Term Loan, 11.00%, Maturing December 16, 2013 | 1,503,271 |
| | Chiquita Brands, LLC | |
| 3,795,453 | Term Loan, 7.65%, Maturing June 28, 2012 | 3,805,731 |
| | Del Monte Corp. | |
| 1,800,837 | Term Loan, 7.04%, Maturing February 8, 2012 | 1,808,903 |
| | Michael Foods, Inc. | |
| 1,771,673 | Term Loan, 7.51%, Maturing November 21, 2010 | 1,777,209 |
| | Nutro Products, Inc. | |
| 648,375 | Term Loan, 7.27%, Maturing April 26, 2013 | 649,185 |
| | Pinnacle Foods Holdings Corp. | |
| 5,201,827 | Term Loan, 7.48%, Maturing November 25, 2010 | 5,206,706 |
| | QCE Finance, LLC | |
| 1,225,000 | Term Loan, 11.25%, Maturing November 5, 2013 | 1,244,141 |
| | Reddy Ice Group, Inc. | |
| 3,130,000 | Term Loan, 7.25%, Maturing August 9, 2012 | 3,128,044 |
| | | \$ 27,149,019 |
| Food Service 1.2% | | |
| | AFC Enterprises, Inc. | |
| 893,496 | Term Loan, 7.75%, Maturing May 11, 2011 | 900,197 |
| | Buffets, Inc. | |
| 418,182 | Term Loan, 4.88%, Maturing June 28, 2009 | 419,750 |
| 1,906,293 | Term Loan, 9.00%, Maturing June 28, 2009 | 1,913,441 |
| | Burger King Corp. | |
| 3,006,698 | Term Loan, 7.00%, Maturing June 30, 2012 | 2,999,416 |
| | Carrols Corp. | |
| 550,284 | Term Loan, 8.00%, Maturing December 31, 2010 | 554,153 |
| | CBRL Group, Inc. | |
| 2,617,759 | Term Loan, 6.63%, Maturing April 27, 2013 | 2,605,651 |
| | CKE Restaurants, Inc. | |
| 999,802 | Term Loan, 7.38%, Maturing May 1, 2010 | 1,006,676 |
| 11 | | |

| | | |
|---------------------------------|---|----------------------|
| | Denny s, Inc. | |
| \$ 526,982 | Term Loan, 8.59%, Maturing September 21, 2009 | \$ 529,397 |
| | Domino s, Inc. | |
| 9,355,966 | Term Loan, 6.98%, Maturing June 25, 2010 | 9,371,562 |
| | Jack in the Box, Inc. | |
| 1,462,500 | Term Loan, 6.84%, Maturing January 8, 2011 | 1,469,508 |
| | Maine Beverage Co., LLC | |
| 881,250 | Term Loan, 7.25%, Maturing June 30, 2010 | 879,047 |
| | NPC International, Inc. | |
| 572,917 | Term Loan, 6.93%, Maturing May 3, 2013 | 569,515 |
| | Sagittarius Restaurants, LLC | |
| 498,750 | Term Loan, 7.75%, Maturing March 29, 2013 | 498,127 |
| | The Restaurant | |
| 1,000,000 | Term Loan, 8.01%, Maturing May 3, 2013 | 1,005,000 |
| | | \$ 24,721,440 |
| Food/Drug Retailers 0.9% | | |
| | Cumberland Farms, Inc. | |
| 1,280,650 | Term Loan, 8.50%, Maturing September 8, 2008 | 1,283,852 |
| 3,787,957 | Term Loan, 8.50%, Maturing September 8, 2008 | 3,806,897 |
| | General Nutrition Centers, Inc. | |
| 2,250,114 | Term Loan, 8.06%, Maturing December 7, 2009 | 2,266,288 |
| | Giant Eagle, Inc. | |
| 2,064,625 | Term Loan, 6.92%, Maturing November 7, 2012 | 2,069,787 |
| | Roundy s Supermarkets, Inc. | |
| 3,781,000 | Term Loan, 8.23%, Maturing November 3, 2011 | 3,820,387 |
| | Supervalu, Inc. | |
| 1,970,063 | Term Loan, 7.06%, Maturing June 1, 2012 | 1,965,685 |
| | The Jean Coutu Group (PJC), Inc. | |
| 2,705,680 | Term Loan, 8.00%, Maturing July 30, 2011 | 2,713,521 |
| | The Pantry, Inc. | |
| 970,125 | Term Loan, 7.15%, Maturing January 2, 2012 | 972,248 |
| | | \$ 18,898,665 |
| Forest Products 1.6% | | |
| | Appleton Papers, Inc. | |
| 2,083,244 | Term Loan, 7.56%, Maturing June 11, 2010 | 2,092,358 |
| | Boise Cascade Holdings, LLC | |
| 6,335,694 | Term Loan, 7.20%, Maturing October 29, 2011 | 6,352,972 |
| | Buckeye Technologies, Inc. | |
| 599,235 | Term Loan, 7.16%, Maturing April 15, 2010 | 599,235 |
| | Georgia-Pacific Corp. | |
| 10,721,125 | Term Loan, 7.35%, Maturing December 20, 2012 | 10,721,522 |
| 3,250,000 | Term Loan, 8.30%, Maturing December 23, 2013 | 3,282,065 |
| | NewPage Corp. | |
| 2,399,758 | Term Loan, 8.50%, Maturing May 2, 2011 | 2,417,756 |
| 12 | | |

| | | |
|------------------------|---|----------------------|
| | RLC Industries Co. | |
| \$ 2,021,193 | Term Loan, 7.00%, Maturing February 24, 2010 | \$ 2,024,983 |
| | Xerium Technologies, Inc. | |
| 4,237,100 | Term Loan, 7.75%, Maturing November 19, 2011 | 4,223,859 |
| | | \$ 31,714,750 |
| Healthcare 4.6% | | |
| | Accellent, Inc. | |
| 1,442,750 | Term Loan, 7.23%, Maturing November 22, 2012 | 1,441,247 |
| | Alliance Imaging, Inc. | |
| 2,258,594 | Term Loan, 7.95%, Maturing December 29, 2011 | 2,265,652 |
| | Ameripath, Inc. | |
| 1,745,625 | Term Loan, 7.39%, Maturing October 31, 2012 | 1,745,407 |
| | AMN Healthcare, Inc. | |
| 535,213 | Term Loan, 7.50%, Maturing November 2, 2011 | 537,554 |
| | AMR HoldCo, Inc. | |
| 1,209,679 | Term Loan, 7.26%, Maturing February 10, 2012 | 1,211,570 |
| | Angiotech Pharmaceuticals, Inc. | |
| 1,573,125 | Term Loan, 6.97%, Maturing March 23, 2013 | 1,554,444 |
| | Caremore Holdings, Inc. | |
| 1,122,188 | Term Loan, 8.75%, Maturing February 28, 2013 | 1,128,150 |
| | Community Health Systems, Inc. | |
| 11,645,588 | Term Loan, 6.97%, Maturing August 19, 2011 | 11,661,962 |
| | Concentra Operating Corp. | |
| 4,874,212 | Term Loan, 7.62%, Maturing September 30, 2011 | 4,887,924 |
| | Conmed Corp. | |
| 1,421,438 | Term Loan, 7.14%, Maturing April 13, 2013 | 1,426,768 |
| | CRC Health Corp. | |
| 598,500 | Term Loan, 7.75%, Maturing February 6, 2013 | 597,752 |
| | Davita, Inc. | |
| 9,743,501 | Term Loan, 7.44%, Maturing October 5, 2012 | 9,774,817 |
| | DJ Orthopedics, LLC | |
| 473,813 | Term Loan, 7.04%, Maturing April 7, 2013 | 472,036 |
| | Encore Medical IHC, Inc. | |
| 1,451,713 | Term Loan, 8.31%, Maturing October 4, 2010 | 1,457,157 |
| | FGX International, Inc. | |
| 334,000 | Term Loan, 13.15%, Maturing December 9, 2013 | 329,825 |
| | FHC Health Systems, Inc. | |
| 1,857,143 | Term Loan, 11.23%, Maturing December 18, 2009 | 1,922,143 |
| 1,300,000 | Term Loan, 13.23%, Maturing December 18, 2009 | 1,345,500 |
| | Fresenius Medical Care Holdings | |
| 4,912,688 | Term Loan, 6.85%, Maturing March 31, 2013 | 4,875,503 |
| | Gentiva Health Services, Inc. | |
| 959,459 | Term Loan, 7.66%, Maturing February 28, 2014 | 961,109 |
| | Hanger Orthopedic Group, Inc. | |
| 950,000 | Term Loan, 8.00%, Maturing May 30, 2013 | 954,156 |

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| | | |
|------------|---|------------|
| | Healthcare Partners, LLC | |
| \$ 419,802 | Term Loan, 7.86%, Maturing March 2, 2011 | \$ 421,901 |
| | HealthSouth Corp. | |
| 2,800,000 | Term Loan, 8.52%, Maturing March 10, 2013 | 2,798,443 |
| | Iasis Healthcare, LLC | |
| 1,989,848 | Term Loan, 7.73%, Maturing June 22, 2011 | 2,002,284 |
| | Kinetic Concepts, Inc. | |
| 2,636,442 | Term Loan, 7.25%, Maturing August 11, 2010 | 2,652,920 |
| | Leiner Health Products, Inc. | |
| 1,102,500 | Term Loan, 8.61%, Maturing May 27, 2011 | 1,106,634 |
| | Lifecare Holdings, Inc. | |
| 967,688 | Term Loan, 7.65%, Maturing August 11, 2012 | 924,142 |
| | Lifepoint Hospitals, Inc. | |
| 5,647,698 | Term Loan, 7.13%, Maturing April 15, 2012 | 5,631,619 |
| | Magellan Health Services, Inc. | |
| 277,778 | Term Loan, 5.21%, Maturing August 15, 2008 | 278,472 |
| 277,778 | Term Loan, 7.16%, Maturing August 15, 2008 | 278,472 |
| | Matria Healthcare, Inc. | |
| 117,949 | Term Loan, 7.44%, Maturing January 19, 2007 | 117,064 |
| 600,000 | Term Loan, 11.94%, Maturing January 19, 2007 | 609,750 |
| 1,514,186 | Term Loan, 7.63%, Maturing January 19, 2012 | 1,509,454 |
| | Medcath Holdings Corp. | |
| 200,738 | Term Loan, 7.90%, Maturing July 2, 2011 | 200,863 |
| | Multiplan Merger Corp. | |
| 1,631,401 | Term Loan, 7.50%, Maturing April 12, 2013 | 1,625,283 |
| | National Mentor Holdings, Inc. | |
| 81,200 | Term Loan, 7.84%, Maturing June 29, 2013 | 81,454 |
| 1,368,800 | Term Loan, 7.90%, Maturing June 29, 2013 | 1,373,078 |
| | National Rental Institutes, Inc. | |
| 2,150,000 | Term Loan, 7.50%, Maturing March 31, 2013 | 2,150,000 |
| | PER-SE Technologies, Inc. | |
| 1,239,080 | Term Loan, 7.75%, Maturing January 6, 2013 | 1,242,178 |
| | Quintiles Transnational Corp. | |
| 1,246,875 | Term Loan, 7.50%, Maturing March 31, 2013 | 1,246,875 |
| 2,225,000 | Term Loan, 9.50%, Maturing March 31, 2014 | 2,256,984 |
| | Renal Advantage, Inc. | |
| 397,000 | Term Loan, 7.84%, Maturing October 6, 2012 | 400,474 |
| | Select Medical Holding Corp. | |
| 2,049,062 | Term Loan, 6.94%, Maturing February 24, 2012 | 2,023,705 |
| | Sunrise Medical Holdings, Inc. | |
| 2,999,773 | Term Loan, 8.44%, Maturing May 13, 2010 | 3,003,523 |
| | Talecris Biotherapeutics, Inc. | |
| 1,180,063 | Term Loan, 8.44%, Maturing March 31, 2010 | 1,185,963 |
| 468,750 | Term Loan, 9.75%, Maturing May 31, 2010 | 468,750 |
| | Vanguard Health Holding Co., LLC | |
| 2,248,489 | Term Loan, 7.87%, Maturing September 23, 2011 | 2,260,199 |

| | | |
|----------------------------------|--|----------------------|
| | Ventiv Health, Inc. | |
| \$ 992,500 | Term Loan, 7.00%, Maturing October 5, 2011 | \$ 995,602 |
| | VWR International, Inc. | |
| 2,619,988 | Term Loan, 7.77%, Maturing April 7, 2011 | 2,629,813 |
| | | \$ 92,026,575 |
| Home Furnishings 0.9% | | |
| | Interline Brands, Inc. | |
| 1,314,130 | Term Loan, 7.26%, Maturing June 23, 2013 | 1,319,058 |
| 1,010,870 | Term Loan, 7.26%, Maturing June 23, 2013 | 1,014,660 |
| | Knoll, Inc. | |
| 1,683,925 | Term Loan, 7.25%, Maturing October 3, 2012 | 1,693,397 |
| | National Bedding Co., LLC | |
| 1,050,000 | Term Loan, 10.49%, Maturing August 31, 2012 | 1,069,031 |
| | Oreck Corp. | |
| 1,830,270 | Term Loan, 8.25%, Maturing February 2, 2012 | 1,833,702 |
| | Sealy Mattress Co. | |
| 6,523,412 | Term Loan, 7.10%, Maturing April 6, 2012 | 6,534,626 |
| | Simmons Co. | |
| 3,795,769 | Term Loan, 7.49%, Maturing December 19, 2011 | 3,812,376 |
| | | \$ 17,276,850 |
| Industrial Equipment 0.6% | | |
| | Aeero Technologies, Inc. | |
| 500,000 | Term Loan, 11.96%, Maturing September 24, 2013 | 509,063 |
| | Alliance Laundry Holdings, LLC | |
| 511,875 | Term Loan, 7.60%, Maturing January 27, 2012 | 513,955 |
| | Colfax Corp. | |
| 2,273,089 | Term Loan, 7.50%, Maturing December 19, 2011 | 2,285,875 |
| | Douglas Dynamics Holdings, Inc. | |
| 1,742,836 | Term Loan, 7.25%, Maturing December 16, 2010 | 1,747,193 |
| | Flowserve Corp. | |
| 2,340,688 | Term Loan, 7.23%, Maturing August 10, 2012 | 2,345,809 |
| | Mainline, L.P. | |
| 749,111 | Term Loan, 7.81%, Maturing December 16, 2011 | 754,729 |
| | Maxim Crane Works, L.P. | |
| 1,274,578 | Term Loan, 7.44%, Maturing January 28, 2010 | 1,278,561 |
| | MTD Products, Inc. | |
| 980,000 | Term Loan, 6.88%, Maturing June 1, 2010 | 987,350 |
| | Nacco Materials Handling Group, Inc. | |
| 1,000,000 | Term Loan, 7.22%, Maturing March 22, 2013 | 997,500 |
| | | \$ 11,420,035 |
| Insurance 0.7% | | |
| | ARG Holding, Inc. | |
| 1,243,750 | Term Loan, 8.50%, Maturing November 30, 2011 | 1,247,637 |
| 2,625,000 | Term Loan, 12.75%, Maturing November 30, 2012 | 2,664,375 |

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| | CCC Information Services Group | |
| \$ 1,350,000 | Term Loan, 8.00%, Maturing February 10, 2013 | \$ 1,357,031 |
| | Conseco, Inc. | |
| 3,116,056 | Term Loan, 7.12%, Maturing June 22, 2010 | 3,123,198 |
| | Hilb, Rogal & Hobbs Co. | |
| 798,000 | Term Loan, 7.00%, Maturing April 26, 2013 | 798,665 |
| | U.S.I. Holdings Corp. | |
| 5,533,983 | Term Loan, 7.75%, Maturing March 24, 2011 | 5,575,488 |
| | | \$ 14,766,394 |
| Leisure Goods/Activities/Movies 3.1% | | |
| | 24 Hour Fitness Worldwide, Inc. | |
| 2,014,950 | Term Loan, 8.05%, Maturing June 8, 2012 | 2,027,543 |
| | Alliance Atlantis Communications, Inc. | |
| 709,025 | Term Loan, 7.00%, Maturing December 20, 2011 | 708,582 |
| | AMC Entertainment, Inc. | |
| 2,263,625 | Term Loan, 7.53%, Maturing January 26, 2013 | 2,273,399 |
| | AMF Bowling Worldwide, Inc. | |
| 1,581,005 | Term Loan, 8.30%, Maturing August 27, 2009 | 1,594,346 |
| | Carmike Cinemas, Inc. | |
| 2,984,925 | Term Loan, 8.94%, Maturing May 19, 2012 | 3,003,207 |
| | Century California Subsidiary | |
| 1,953,977 | Term Loan, 7.11%, Maturing March 1, 2013 | 1,958,129 |
| | Cinemark, Inc. | |
| 1,955,000 | Term Loan, 7.26%, Maturing March 31, 2011 | 1,958,056 |
| | Dave & Buster's, Inc. | |
| 1,000,000 | Term Loan, 0.50%, Maturing March 8, 2013 (2) | 995,000 |
| 997,500 | Term Loan, 8.00%, Maturing March 8, 2013 | 992,513 |
| | Deluxe Entertainment Services | |
| 1,100,000 | Term Loan, 4.88%, Maturing January 28, 2011 | 1,083,500 |
| | Easton-Bell Sports, Inc. | |
| 1,496,250 | Term Loan, 6.81%, Maturing March 16, 2013 | 1,498,744 |
| | Fender Musical Instruments Co. | |
| 1,330,000 | Term Loan, 11.12%, Maturing March 30, 2012 | 1,339,975 |
| | HEI Acquisition, LLC | |
| 725,000 | Term Loan, 8.00%, Maturing December 31, 2011 | 727,719 |
| | Metro-Goldwyn-Mayer Holdings, Inc. | |
| 10,847,813 | Term Loan, 7.75%, Maturing April 8, 2012 | 10,878,892 |
| | Regal Cinemas Corp. | |
| 10,714,900 | Term Loan, 7.24%, Maturing November 10, 2010 | 10,670,454 |
| | Six Flags Theme Parks, Inc. | |
| 8,171,337 | Term Loan, 8.36%, Maturing June 30, 2009 | 8,249,406 |
| | Southwest Sports Group, LLC | |
| 1,450,000 | Term Loan, 8.00%, Maturing December 22, 2010 | 1,450,906 |
| | Universal City Development Partners, Ltd. | |
| 3,084,606 | Term Loan, 7.38%, Maturing June 9, 2011 | 3,089,427 |

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| | | |
|--|---|----------------------|
| | WMG Acquisition Corp. | |
| \$ 900,000 | Revolving Loan, 0.00%, Maturing February 28, 2010 (2) | \$ 874,800 |
| 7,073,164 | Term Loan, 7.31%, Maturing February 28, 2011 | 7,097,658 |
| | | \$ 62,472,256 |
| Lodging and Casinos 2.0% | Alliance Gaming Corp. | |
| 5,827,922 | Term Loan, 9.33%, Maturing September 5, 2009 | 5,849,777 |
| | Ameristar Casinos, Inc. | |
| 1,194,000 | Term Loan, 6.73%, Maturing November 10, 2012 | 1,198,105 |
| | Boyd Gaming Corp. | |
| 2,895,452 | Term Loan, 6.80%, Maturing June 30, 2011 | 2,898,107 |
| | CCM Merger, Inc. | |
| 2,612,379 | Term Loan, 7.42%, Maturing April 25, 2012 | 2,606,828 |
| | Columbia Entertainment | |
| 1,701,429 | Term Loan, 8.00%, Maturing October 24, 2011 | 1,710,999 |
| | Globalcash Access, LLC | |
| 745,332 | Term Loan, 7.15%, Maturing March 10, 2010 | 749,292 |
| | Isle of Capri Casinos, Inc. | |
| 4,472,099 | Term Loan, 7.17%, Maturing February 4, 2011 | 4,476,012 |
| | Penn National Gaming, Inc. | |
| 7,865,563 | Term Loan, 7.13%, Maturing October 3, 2012 | 7,894,075 |
| | Pinnacle Entertainment, Inc. | |
| 925,000 | Term Loan, 0.00%, Maturing December 14, 2011 (2) | 924,133 |
| 2,800,000 | Term Loan, 7.40%, Maturing December 14, 2011 | 2,809,187 |
| | Resorts International Holdings, LLC | |
| 1,749,296 | Term Loan, 9.50%, Maturing April 26, 2012 | 1,763,071 |
| 814,530 | Term Loan, 16.50%, Maturing April 26, 2013 | 848,299 |
| | Venetian Casino Resort, LLC | |
| 4,104,268 | Term Loan, 7.25%, Maturing June 15, 2011 | 4,104,588 |
| 846,241 | Term Loan, 7.25%, Maturing June 15, 2011 | 846,307 |
| | Wynn Las Vegas, LLC | |
| 1,410,000 | Term Loan, 7.55%, Maturing December 14, 2011 | 1,412,644 |
| | | \$ 40,091,424 |
| Nonferrous Metals/Minerals 1.1% | Alpha Natural Resources, LLC | |
| 2,935,250 | Term Loan, 7.25%, Maturing October 26, 2012 | 2,936,169 |
| | Carmeuse Lime, Inc. | |
| 697,163 | Term Loan, 7.25%, Maturing May 2, 2011 | 698,905 |
| | CII Carbon, LLC | |
| 497,487 | Term Loan, 7.50%, Maturing August 23, 2012 | 499,975 |
| | Compass Minerals Group, Inc. | |
| 1,876,143 | Term Loan, 6.99%, Maturing December 22, 2012 | 1,877,608 |
| | International Mill Service, Inc. | |
| 2,000,000 | Term Loan, 11.50%, Maturing October 26, 2011 | 2,007,500 |

| | | |
|-------------------------|--|----------------------|
| | Magnequench International, Inc. | |
| \$ 1,782,125 | Term Loan, 9.00%, Maturing August 31, 2009 | \$ 1,785,466 |
| | Magnum Coal Co. | |
| 245,455 | Term Loan, 8.65%, Maturing March 15, 2013 | 246,528 |
| 2,448,409 | Term Loan, 8.75%, Maturing March 15, 2013 | 2,459,121 |
| | Murray Energy Corp. | |
| 967,750 | Term Loan, 8.40%, Maturing January 28, 2010 | 977,428 |
| | Novelis, Inc. | |
| 1,464,056 | Term Loan, 7.38%, Maturing January 7, 2012 | 1,474,122 |
| 2,544,612 | Term Loan, 7.38%, Maturing January 7, 2012 | 2,562,106 |
| | Stillwater Mining Co. | |
| 4,879,880 | Term Loan, 7.69%, Maturing July 30, 2010 | 4,885,979 |
| | | \$ 22,410,907 |
| Oil and Gas 1.7% | | |
| | Citgo Petroleum Corp. | |
| 2,139,250 | Term Loan, 6.70%, Maturing November 15, 2012 | 2,141,389 |
| | Coffeyville Resources, LLC | |
| 400,601 | Term Loan, 5.40%, Maturing June 24, 2011 | 402,980 |
| 594,915 | Term Loan, 7.94%, Maturing June 24, 2012 | 598,447 |
| 850,000 | Term Loan, 12.19%, Maturing June 24, 2013 | 874,172 |
| | Concho Resources, Inc. | |
| 2,850,000 | Term Loan, 9.50%, Maturing July 6, 2011 (3) | 2,836,605 |
| | Dresser Rand Group, Inc. | |
| 1,490,084 | Term Loan, 7.27%, Maturing October 29, 2011 | 1,502,563 |
| | Dresser, Inc. | |
| 407,813 | Term Loan, 7.90%, Maturing March 31, 2007 | 413,505 |
| | Dynergy Holdings Inc. | |
| 1,000,000 | Term Loan, 6.96%, Maturing January 31, 2012 | 1,000,000 |
| | Epco Holdings, Inc. | |
| 1,037,214 | Term Loan, 7.15%, Maturing August 18, 2008 | 1,039,807 |
| 3,796,650 | Term Loan, 7.40%, Maturing August 18, 2010 | 3,817,710 |
| | Key Energy Services, Inc. | |
| 1,000,000 | Term Loan, 5.48%, Maturing June 30, 2012 | 1,005,625 |
| 1,373,100 | Term Loan, 8.90%, Maturing June 30, 2012 | 1,379,680 |
| | LB Pacific, L.P. | |
| 1,577,544 | Term Loan, 7.95%, Maturing March 3, 2012 | 1,585,431 |
| | Lyondell-Citgo Refining, L.P. | |
| 2,932,656 | Term Loan, 7.50%, Maturing May 21, 2007 | 2,939,988 |
| | Primary Natural Resources, Inc. | |
| 2,000,000 | Term Loan, 9.50%, Maturing July 28, 2010 (3) | 1,996,200 |
| | Targa Resources, Inc. | |
| 1,885,000 | Term Loan, 7.48%, Maturing October 31, 2007 | 1,887,748 |
| 3,314,006 | Term Loan, 7.39%, Maturing October 31, 2012 | 3,323,769 |
| 1,602,972 | Term Loan, 7.75%, Maturing October 31, 2012 | 1,607,694 |

| | | |
|----------------------------------|--|----------------------|
| | Universal Compression, Inc. | |
| \$ 2,137,950 | Term Loan, 7.00%, Maturing February 15, 2012 | \$ 2,145,076 |
| | W&T Offshore, Inc. | |
| 1,275,000 | Term Loan, 0.00%, Maturing May 26, 2010 (2) | 1,278,984 |
| | | \$ 33,777,373 |
| Publishing 1.8% | | |
| | American Media Operations, Inc. | |
| 3,825,000 | Term Loan, 8.12%, Maturing January 31, 2013 | 3,859,903 |
| | Caribe Information Investments | |
| 1,022,438 | Term Loan, 7.45%, Maturing March 31, 2013 | 1,023,716 |
| | CBD Media, LLC | |
| 1,364,137 | Term Loan, 7.87%, Maturing December 31, 2009 | 1,374,368 |
| | Dex Media East, LLC | |
| 4,165,161 | Term Loan, 6.77%, Maturing May 8, 2009 | 4,146,651 |
| | Dex Media West, LLC | |
| 7,016,932 | Term Loan, 6.80%, Maturing March 9, 2010 | 6,985,433 |
| | Gatehouse Media Operating, Inc. | |
| 2,225,000 | Term Loan, 7.59%, Maturing June 6, 2013 | 2,222,915 |
| | Hanley-Wood, LLC | |
| 165,144 | Term Loan, 7.46%, Maturing August 1, 2012 | 165,316 |
| 1,386,532 | Term Loan, 7.52%, Maturing August 1, 2012 | 1,387,976 |
| | Merrill Communications, LLC | |
| 1,474,194 | Term Loan, 7.69%, Maturing May 5, 2011 | 1,481,794 |
| | Nebraska Book Co., Inc. | |
| 938,400 | Term Loan, 7.61%, Maturing March 4, 2011 | 943,092 |
| | Philadelphia Newspapers, LLC | |
| 1,100,000 | Term Loan, 8.09%, Maturing June 29, 2013 | 1,104,125 |
| | R.H. Donnelley Corp. | |
| 575,621 | Term Loan, 6.73%, Maturing December 31, 2009 | 570,584 |
| 4,894,049 | Term Loan, 6.88%, Maturing June 30, 2011 | 4,862,698 |
| | Source Media, Inc. | |
| 2,669,307 | Term Loan, 7.68%, Maturing November 8, 2011 | 2,674,312 |
| | SP Newsprint Co. | |
| 1,305,204 | Term Loan, 5.40%, Maturing January 9, 2010 | 1,310,098 |
| 283,544 | Term Loan, 7.83%, Maturing January 9, 2010 | 284,608 |
| | Sun Media Corp. | |
| 2,533,436 | Term Loan, 7.24%, Maturing February 7, 2009 | 2,532,379 |
| | | \$ 36,929,968 |
| Radio and Television 2.3% | | |
| | Adams Outdoor Advertising, L.P. | |
| 2,337,318 | Term Loan, 7.27%, Maturing October 18, 2012 | 2,342,676 |
| | ALM Media Holdings, Inc. | |
| 1,146,574 | Term Loan, 8.00%, Maturing March 5, 2010 | 1,146,096 |
| | Block Communications, Inc. | |
| 2,089,500 | Term Loan, 7.50%, Maturing December 22, 2011 | 2,094,724 |

| | | | |
|------------------------|-------------|--|---------------|
| | | Cequel Communications, LLC | |
| \$ | 1,000,000 | Term Loan, 7.74%, Maturing November 5, 2013 | \$ 994,732 |
| 2,175,000 | | Term Loan, 9.85%, Maturing May 5, 2014 | 2,109,750 |
| 3,850,000 | | Term Loan, 11.35%, Maturing May 5, 2014 | 3,702,418 |
| | | CMP KC, LLC | |
| 1,000,000 | | Term Loan, 9.31%, Maturing May 3, 2011 | 1,001,250 |
| | | CMP Susquehanna Corp. | |
| 1,823,571 | | Term Loan, 7.31%, Maturing May 5, 2013 | 1,824,427 |
| | | Cumulus Media, Inc. | |
| 1,900,000 | | Term Loan, 7.45%, Maturing June 7, 2013 | 1,904,157 |
| | | DirectTV Holdings, LLC | |
| 4,199,395 | | Term Loan, 6.90%, Maturing April 13, 2013 | 4,200,853 |
| | | Emmis Operating Co. | |
| 1,604,877 | | Term Loan, 7.14%, Maturing November 10, 2011 | 1,609,767 |
| | | Entravision Communications Corp. | |
| 1,836,125 | | Term Loan, 7.01%, Maturing September 29, 2013 | 1,837,464 |
| | | Gray Television, Inc. | |
| 1,666,625 | | Term Loan, 7.01%, Maturing November 22, 2015 | 1,668,013 |
| | | HIT Entertainment, Inc. | |
| 1,980,000 | | Term Loan, 7.70%, Maturing March 20, 2012 | 1,989,900 |
| | | NEP Supershooters, L.P. | |
| 1,916,927 | | Term Loan, 13.50%, Maturing August 3, 2011 | 1,945,681 |
| | | Nexstar Broadcasting, Inc. | |
| 2,151,009 | | Term Loan, 7.25%, Maturing October 1, 2012 | 2,148,768 |
| 2,089,226 | | Term Loan, 7.25%, Maturing October 1, 2012 | 2,087,049 |
| | | NextMedia Operating, Inc. | |
| 137,423 | | Term Loan, 7.33%, Maturing November 15, 2012 | 137,187 |
| 309,202 | | Term Loan, 7.37%, Maturing November 15, 2012 | 308,670 |
| | | Patriot Media and Communications CNJ, LLC | |
| 600,000 | | Term Loan, 10.35%, Maturing October 4, 2013 | 613,500 |
| | | Paxson Communications Corp. | |
| 3,250,000 | | Term Loan, 8.76%, Maturing December 30, 2011 | 3,319,063 |
| | | Raycom TV Broadcasting, LLC | |
| 3,432,087 | | Term Loan, 7.00%, Maturing August 28, 2013 | 3,423,506 |
| | | SFX Entertainment | |
| 1,815,875 | | Term Loan, 7.75%, Maturing June 21, 2013 | 1,817,767 |
| | | Young Broadcasting, Inc. | |
| 2,369,822 | | Term Loan, 7.73%, Maturing November 3, 2012 | 2,362,786 |
| | | | \$ 46,590,204 |
| Rail Industries | 0.4% | | |
| | | Kansas City Southern Railway Co. | |
| 3,400,000 | | Term Loan, 7.14%, Maturing February 28, 2013 | 3,408,500 |
| | | Railamerica, Inc. | |
| 4,098,862 | | Term Loan, 7.25%, Maturing September 29, 2011 | 4,130,886 |
| 484,530 | | Term Loan, 7.25%, Maturing September 29, 2011 | 488,316 |
| | | | \$ 8,027,702 |

| | | |
|--|--|----------------------|
| Retailers (Except Food and Drug) 1.2% | | |
| | American Achievement Corp. | |
| \$ 1,766,294 | Term Loan, 7.95%, Maturing March 25, 2011 | \$ 1,779,541 |
| | Amscan Holdings, Inc. | |
| 1,845,375 | Term Loan, 8.28%, Maturing December 23, 2012 | 1,851,526 |
| | Coinmach Laundry Corp. | |
| 4,540,820 | Term Loan, 7.78%, Maturing December 19, 2012 | 4,578,659 |
| | Harbor Freight Tools USA, Inc. | |
| 2,694,752 | Term Loan, 6.92%, Maturing July 15, 2010 | 2,696,016 |
| | Home Interiors & Gifts, Inc. | |
| 1,050,291 | Term Loan, 10.36%, Maturing March 31, 2011 | 928,195 |
| | Josten's Corp. | |
| 2,244,210 | Term Loan, 7.07%, Maturing October 4, 2010 | 2,257,769 |
| | Mapco Express, Inc. | |
| 2,443,710 | Term Loan, 8.20%, Maturing April 28, 2011 | 2,457,456 |
| | Movie Gallery, Inc. | |
| 1,186,173 | Term Loan, 10.75%, Maturing April 27, 2011 | 1,158,465 |
| | Neiman Marcus Group, Inc. | |
| 1,780,063 | Term Loan, 7.77%, Maturing April 5, 2013 | 1,796,604 |
| | Savers, Inc. | |
| 656,008 | Term Loan, 8.60%, Maturing August 4, 2009 | 657,648 |
| 1,000,000 | Term Loan, 13.35%, Maturing August 4, 2010 | 1,015,000 |
| | Travelcenters of America, Inc. | |
| 3,691,450 | Term Loan, 7.02%, Maturing November 30, 2008 | 3,694,680 |
| | | \$ 24,871,559 |
| Steel 0.1% | | |
| | Gibraltar Industries, Inc. | |
| 611,413 | Term Loan, 7.19%, Maturing December 8, 2010 | 611,413 |
| | John Maneely Co. | |
| 650,037 | Term Loan, 8.51%, Maturing March 25, 2013 | 655,724 |
| | | \$ 1,267,137 |
| Surface Transport 0.3% | | |
| | Gainey Corp. | |
| 1,025,000 | Term Loan, 8.12%, Maturing April 20, 2012 | 1,033,328 |
| | Horizon Lines, LLC | |
| 965,300 | Term Loan, 7.75%, Maturing July 7, 2011 | 971,936 |
| | Sirva Worldwide, Inc. | |
| 1,759,718 | Term Loan, 9.97%, Maturing December 1, 2010 | 1,704,727 |
| | Vanguard Car Rental USA | |
| 2,100,000 | Term Loan, 8.32%, Maturing June 14, 2013 | 2,109,188 |
| | | \$ 5,819,179 |

| Telecommunications 2.2% | | |
|--------------------------------|---|----------------------|
| | Alaska Communications Systems Holdings, Inc. | |
| \$ 2,100,000 | Term Loan, 7.25%, Maturing February 1, 2011 | \$ 2,100,000 |
| | Cellular South, Inc. | |
| 2,232,911 | Term Loan, 7.25%, Maturing May 4, 2011 | 2,238,494 |
| | Centennial Cellular Operating Co., LLC | |
| 3,533,773 | Term Loan, 7.68%, Maturing February 9, 2011 | 3,550,495 |
| | Cincinnati Bell, Inc. | |
| 744,375 | Term Loan, 6.75%, Maturing August 31, 2012 | 742,514 |
| | Consolidated Communications, Inc. | |
| 3,648,439 | Term Loan, 7.44%, Maturing October 14, 2011 | 3,637,038 |
| | Crown Castle Operating Co. | |
| 1,250,000 | Term Loan, 7.65%, Maturing June 1, 2014 | 1,257,031 |
| | Fairpoint Communications, Inc. | |
| 3,200,000 | Term Loan, 7.25%, Maturing February 8, 2012 | 3,186,000 |
| | Hawaiian Telcom Communications, Inc. | |
| 1,102,544 | Term Loan, 7.75%, Maturing October 31, 2012 | 1,108,844 |
| | Iowa Telecommunications Services | |
| 3,208,000 | Term Loan, 7.24%, Maturing November 23, 2011 | 3,213,681 |
| | IPC Acquisition Corp. | |
| 1,475,349 | Term Loan, 8.03%, Maturing August 5, 2011 | 1,484,754 |
| | Madison River Capital, LLC | |
| 1,310,310 | Term Loan, 7.73%, Maturing July 31, 2012 | 1,312,767 |
| | NTelos, Inc. | |
| 1,792,721 | Term Loan, 7.65%, Maturing August 24, 2011 | 1,792,271 |
| | Qwest Corp. | |
| 5,000,000 | Term Loan, 11.00%, Maturing June 4, 2007 | 5,089,375 |
| | Stratos Global Corp. | |
| 1,275,000 | Term Loan, 8.25%, Maturing February 13, 2012 | 1,279,250 |
| | Triton PCS, Inc. | |
| 4,529,797 | Term Loan, 8.65%, Maturing November 18, 2009 | 4,568,300 |
| | Westcom Corp. | |
| 830,399 | Term Loan, 8.30%, Maturing December 17, 2010 | 834,032 |
| 1,000,000 | Term Loan, 12.54%, Maturing June 17, 2011 | 1,008,750 |
| | Windstream Corp. | |
| 5,525,000 | Term Loan, 7.26%, Maturing July 17, 2013 | 5,549,664 |
| | | \$ 43,953,260 |
| Utilities 1.6% | | |
| | Astoria Generating Co. | |
| 222,081 | Term Loan, 7.45%, Maturing February 23, 2012 | 222,617 |
| 1,104,441 | Term Loan, 7.45%, Maturing February 23, 2013 | 1,107,104 |
| 1,250,000 | Term Loan, 9.20%, Maturing August 23, 2013 | 1,268,281 |
| | Cellnet Technology, Inc. | |
| 677,757 | Term Loan, 8.50%, Maturing April 26, 2012 | 684,111 |
| | Cogentrix Delaware Holdings, Inc. | |
| 783,857 | Term Loan, 7.00%, Maturing April 14, 2012 | 785,653 |
| 22 | | |

| | | | |
|--|-----------|---|-------------------------|
| | | Covanta Energy Corp. | |
| \$ | 1,188,943 | Term Loan, 5.46%, Maturing May 27, 2013 | \$ 1,195,631 |
| 851,998 | | Term Loan, 7.70%, Maturing May 27, 2013 | 856,791 |
| 568,750 | | Term Loan, 10.96%, Maturing June 24, 2013 | 581,547 |
| | | KGen, LLC | |
| 957,875 | | Term Loan, 8.12%, Maturing August 5, 2011 | 948,296 |
| | | La Paloma Generating Co., LLC | |
| 189,321 | | Term Loan, 7.15%, Maturing August 16, 2012 | 187,665 |
| 1,112,060 | | Term Loan, 7.25%, Maturing August 16, 2012 | 1,102,329 |
| 87,658 | | Term Loan, 7.25%, Maturing August 16, 2012 | 86,891 |
| | | LSP General Finance Co., LLC | |
| 140,404 | | Term Loan, 0.00%, Maturing April 14, 2013 (2) | 140,053 |
| 3,334,596 | | Term Loan, 7.25%, Maturing April 14, 2013 | 3,326,259 |
| | | Mirant North America, LLC | |
| 1,393,000 | | Term Loan, 7.15%, Maturing January 3, 2013 | 1,386,035 |
| | | NRG Energy, Inc. | |
| 9,600,938 | | Term Loan, 7.23%, Maturing February 1, 2013 | 9,639,437 |
| 2,225,000 | | Term Loan, 7.50%, Maturing February 1, 2013 | 2,231,815 |
| | | Pike Electric, Inc. | |
| 816,891 | | Term Loan, 6.88%, Maturing July 1, 2012 | 817,147 |
| 615,438 | | Term Loan, 6.88%, Maturing July 2, 2012 | 615,631 |
| | | Plains Resources, Inc. | |
| 2,002,711 | | Term Loan, 6.69%, Maturing August 12, 2011 | 2,005,215 |
| | | Reliant Energy, Inc. | |
| 323,649 | | Term Loan, 7.78%, Maturing December 22, 2010 | 324,054 |
| | | Wolf Hollow I L.P. | |
| 200,000 | | Term Loan, 7.65%, Maturing June 22, 2012 | 202,188 |
| 1,325,000 | | Term Loan, 7.65%, Maturing June 22, 2012 | 1,324,447 |
| 1,481,092 | | Term Loan, 7.75%, Maturing June 22, 2012 | 1,480,474 |
| | | | \$ 32,519,671 |
| Total Senior, Floating Rate Interests | | | |
| (identified cost \$1,113,395,541) | | | \$ 1,114,383,713 |

Mortgage Pass-Throughs 46.2%

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| Principal Amount (000 s omitted) | Security | Value |
|-------------------------------------|--|--------------|
| | Federal Home Loan Mortgage Corp.: | |
| \$ 1,364 | 4.597%, with maturity at 2025 (4) | \$ 1,377,085 |
| 1,292 | 6.00%, with maturity at 2026 | 1,302,854 |
| 21,177 | 6.50%, with various maturities to 2025 | 21,710,847 |
| 126,807 | 7.00%, with various maturities to 2031 (5) | 129,821,373 |
| 1,010 | 7.13%, with maturity at 2023 | 1,055,523 |
| 58,163 | 7.50%, with various maturities to 2029 | 61,203,655 |
| 1,435 | 7.65%, with maturity at 2022 | 1,520,475 |
| 238 | 7.70%, with maturity at 2022 | 252,595 |
| 23 | | |

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| | | |
|-----------|--|-----------------------|
| \$ 26,121 | 8.00%, with various maturities to 2030 | \$ 27,984,649 |
| 1,186 | 8.25%, with maturity at 2020 | 1,272,156 |
| 24,686 | 8.50%, with various maturities to 2031 | 26,707,739 |
| 153 | 8.75%, with maturity at 2010 | 157,181 |
| 9,512 | 9.00%, with various maturities to 2031 | 10,365,222 |
| 7,154 | 9.50%, with various maturities to 2025 | 7,918,964 |
| 1,188 | 10.00%, with maturity at 2020 | 1,315,084 |
| 1,188 | 10.50%, with maturity at 2020 | 1,325,488 |
| 1,772 | 12.00%, with maturity at 2020 | 1,987,533 |
| 81 | 13.00%, with maturity at 2015 | 94,035 |
| | | \$ 297,372,458 |
| | Federal National Mortgage Assn.: | |
| 9,344 | 4.958%, with maturity at 2036 (4) | 9,371,241 |
| 19,208 | 5.50%, with maturity at 2014 (5) | 19,091,760 |
| 1,002 | 6.00%, with maturity at 2023 | 1,007,071 |
| 26,468 | 6.321%, with maturity at 2032 (4) | 27,253,702 |
| 6,699 | 6.382%, with maturity at 2022 (4) | 6,929,075 |
| 88,123 | 6.50%, with various maturities to 2029 | 89,891,361 |
| 984 | 6.75%, with maturity at 2023 | 1,013,450 |
| 97,222 | 7.00%, with various maturities to 2028 | 100,209,523 |
| 19,765 | 7.50%, with various maturities to 2031 | 20,785,458 |
| 18,783 | 8.00%, with various maturities to 2029 | 19,991,675 |
| 98 | 8.25%, with maturity at 2018 | 104,631 |
| 4,560 | 8.422%, with maturity at 2027 | 4,950,391 |
| 20,064 | 8.50%, with various maturities to 2028 | 21,718,980 |
| 2,306 | 8.651%, with maturity at 2028 | 2,501,151 |
| 1,393 | 8.779%, with maturity at 2029 | 1,524,821 |
| 2,074 | 8.801%, with maturity at 2027 | 2,256,556 |
| 19,997 | 9.00%, with various maturities to 2027 | 21,881,583 |
| 939 | 9.336%, with maturity at 2024 | 1,014,002 |
| 13,453 | 9.50%, with various maturities to 2030 | 14,901,826 |
| 1,554 | 9.557%, with maturity at 2018 | 1,722,468 |
| 2,444 | 10.00%, with various maturities to 2020 | 2,719,915 |
| 2,570 | 10.251%, with maturity at 2025 | 2,856,803 |
| 2,899 | 10.325%, with maturity at 2019 | 3,182,436 |
| 2,335 | 10.50%, with maturity at 2021 | 2,601,374 |
| 1,027 | 11.50%, with maturity at 2016 | 1,152,287 |
| 58 | 12.50%, with maturity at 2011 | 64,443 |
| | | \$ 380,697,983 |
| | Government National Mortgage Assn.: | |
| 6,459 | 6.00%, with maturity at 2024 | 6,520,486 |
| 11,365 | 7.00%, with various maturities to 2024 | 11,834,400 |
| 11,309 | 7.50%, with various maturities to 2028 | 11,986,954 |
| 39,746 | 8.00%, with various maturities to 2027 (5) | 42,535,393 |
| 1,391 | 8.30%, with maturity at 2020 | 1,498,178 |
| 2,789 | 8.50%, with various maturities to 2022 | 3,032,867 |

| | | |
|-----------|--|-----------------------|
| \$ 12,846 | 9.00%, with various maturities to 2026 | \$ 14,125,496 |
| 18,384 | 9.50%, with various maturities to 2026 | 20,482,343 |
| 1,236 | 10.00%, with maturity at 2019 | 1,382,074 |
| | | \$ 113,398,191 |
| | Collateralized Mortgage Obligations: | |
| 3,946 | Federal Home Loan Mortgage Corp., Series 1497, Class K, 7.00%, 4/15/23 | 4,049,645 |
| 6,424 | Federal Home Loan Mortgage Corp., Series 1529, Class Z, 7.00%, 6/15/23 | 6,584,954 |
| 5,360 | Federal Home Loan Mortgage Corp., Series 1620, Class Z, 6.00%, 11/15/23 | 5,422,255 |
| 824 | Federal Home Loan Mortgage Corp., Series 1720, Class PJ, 7.25%, 1/15/24 | 835,389 |
| 875 | Federal Home Loan Mortgage Corp., Series 2167, Class BZ, 7.00%, 6/15/29 | 905,054 |
| 7,027 | Federal Home Loan Mortgage Corp., Series 2182, Class ZB, 8.00%, 9/15/29 | 7,394,009 |
| 3,412 | Federal Home Loan Mortgage Corp., Series 2198, Class ZA, 8.50%, 11/15/29 | 3,724,251 |
| 22,613 | Federal Home Loan Mortgage Corp., Series 2245, Class A, 8.00%, 8/15/27 (5) | 23,809,433 |
| 3,254 | Federal Home Loan Mortgage Corp., Series 24, Class J, 6.25%, 11/25/23 | 3,291,526 |
| 718 | Federal National Mortgage Assn., Series 1988-14, Class I, 9.20%, 6/25/18 | 775,475 |
| 691 | Federal National Mortgage Assn., Series 1989-1, Class D, 10.30%, 1/25/19 | 759,192 |
| 1,468 | Federal National Mortgage Assn., Series 1989-34, Class Y, 9.85%, 7/25/19 | 1,627,852 |
| 902 | Federal National Mortgage Assn., Series 1990-17, Class G, 9.00%, 2/25/20 | 979,280 |
| 381 | Federal National Mortgage Assn., Series 1990-27, Class Z, 9.00%, 3/25/20 | 405,444 |
| 363 | Federal National Mortgage Assn., Series 1990-29, Class J, 9.00%, 3/25/20 | 397,305 |
| 1,689 | Federal National Mortgage Assn., Series 1990-43, Class Z, 9.50%, 4/25/20 | 1,871,285 |
| 580 | Federal National Mortgage Assn., Series 1991-98, Class J, 8.00%, 8/25/21 | 617,185 |
| 352 | Federal National Mortgage Assn., Series 1992-103, Class Z, 7.50%, 6/25/22 | 370,194 |
| 640 | Federal National Mortgage Assn., Series 1992-113, Class Z, 7.50%, 7/25/22 | 669,619 |
| 1,226 | Federal National Mortgage Assn., Series 1992-185, Class ZB, 7.00%, 10/25/22 | 1,271,619 |
| 4,728 | Federal National Mortgage Assn., Series 1992-77, Class ZA, 8.00%, 5/25/22 | 5,010,243 |
| 25 | | |

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| | | | |
|---|-------|--|-----------------------|
| \$ | 2,546 | Federal National Mortgage Assn., Series 1993-16, Class Z, 7.50%, 2/25/23 | \$ 2,678,714 |
| 2,386 | | Federal National Mortgage Assn., Series 1993-22, Class PM, 7.40%, 2/25/23 | 2,498,668 |
| 3,659 | | Federal National Mortgage Assn., Series 1993-25, Class J, 7.50%, 3/25/23 | 3,843,217 |
| 7,283 | | Federal National Mortgage Assn., Series 1993-30, Class PZ, 7.50%, 3/25/23 | 7,656,881 |
| 1,118 | | Federal National Mortgage Assn., Series 1993-56, Class PZ, 7.00%, 5/25/23 | 1,149,954 |
| 10,719 | | Federal National Mortgage Assn., Series 1994-45, Class Z, 6.50%, 2/25/24 | 10,996,530 |
| 5,412 | | Federal National Mortgage Assn., Series 1994-89, Class ZQ, 8.00%, 7/25/24 | 5,741,282 |
| 5,578 | | Federal National Mortgage Assn., Series 1996-57, Class Z, 7.00%, 12/25/26 | 5,796,871 |
| 3,133 | | Federal National Mortgage Assn., Series 1997-77, Class Z, 7.00%, 11/18/27 | 3,256,990 |
| 3,243 | | Federal National Mortgage Assn., Series 2001-37, Class GA, 8.00%, 7/25/16 | 3,372,557 |
| 2,080 | | Federal National Mortgage Assn., Series 2002-1, Class G, 7.00%, 7/25/23 | 2,154,384 |
| 1,071 | | Federal National Mortgage Assn., Series G92-44, Class Z, 8.00%, 7/25/22 | 1,136,687 |
| 1,743 | | Federal National Mortgage Assn., Series G92-44, Class ZQ, 8.00%, 7/25/22 | 1,848,146 |
| 4,364 | | Federal National Mortgage Assn., Series G92-60, Class Z, 7.00%, 10/25/22 | 4,499,561 |
| 9,000 | | Government National Mortgage Assn., Series 2002-45, Class PG, 6.00%, 3/17/32 | 9,038,020 |
| 1,134 | | Government National Mortgage Assn., Series 2005-72, Class E, 12.00%, 11/16/15 | 1,308,494 |
| | | | \$ 137,748,165 |
| Total Mortgage Pass-Throughs (identified cost \$947,131,033) | | | \$ 929,216,797 |

Corporate Bonds & Notes 47.9%

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| Principal Amount (000 s omitted) | | Security | Value |
|-------------------------------------|-------------|---|--------------|
| Aerospace and Defense | 0.3% | | |
| | | Argo Tech Corp., Sr. Notes | |
| \$ 2,230 | | 9.25%, 6/1/11 | \$ 2,313,625 |
| | | Armor Holdings, Inc., Sr. Sub. Notes | |
| 1,895 | | 8.25%, 8/15/13 | 1,989,750 |

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| | | |
|---|---|----------------------|
| | DRS Technologies, Inc., Sr. Sub. Notes | |
| \$ 875 | 7.625%, 2/1/18 | \$ 877,187 |
| | | \$ 5,180,562 |
| Air Transport 0.2% | American Airlines | |
| 3,615 | 7.80%, 10/1/06 | 3,621,778 |
| | | \$ 3,621,778 |
| Automotive 3.5% | Altra Industrial Motion, Inc. | |
| 2,460 | 9.00%, 12/1/11 | 2,484,600 |
| | Commercial Vehicle Group, Inc., Sr. Notes | |
| 1,100 | 8.00%, 7/1/13 | 1,049,125 |
| | Ford Motor Credit Co. | |
| 2,120 | 6.625%, 6/16/08 | 2,043,089 |
| 9,165 | 7.375%, 10/28/09 | 8,651,155 |
| 4,355 | 7.875%, 6/15/10 | 4,100,685 |
| | Ford Motor Credit Co., Variable Rate | |
| 10,995 | 8.149%, 11/2/07 | 11,012,889 |
| | General Motors Acceptance Corp. | |
| 2,770 | 6.125%, 9/15/06 | 2,768,939 |
| 2,160 | 5.125%, 5/9/08 | 2,082,212 |
| 1,075 | 5.85%, 1/14/09 | 1,033,626 |
| 435 | 7.00%, 2/1/12 | 421,526 |
| 9,665 | 8.00%, 11/1/31 | 9,503,788 |
| | Tenneco Automotive, Global Shares, Series B | |
| 11,805 | 10.25%, 7/15/13 | 12,926,475 |
| | Tenneco Automotive, Inc., Sr. Sub. Notes | |
| 2,680 | 8.625%, 11/15/14 | 2,673,300 |
| | TRW Automotive, Inc., Sr. Notes | |
| 2,230 | 9.375%, 2/15/13 | 2,380,525 |
| | TRW Automotive, Inc., Sr. Sub. Notes | |
| 3,900 | 11.00%, 2/15/13 | 4,280,250 |
| | United Components, Inc., Sr. Sub. Notes | |
| 990 | 9.375%, 6/15/13 | 978,862 |
| | Visteon Corp., Sr. Notes | |
| 2,025 | 8.25%, 8/1/10 | 1,873,125 |
| 830 | 7.00%, 3/10/14 | 680,600 |
| | | \$ 70,944,771 |
| Brokers/Dealers/Investment Houses 0.3% | E*Trade Financial Corp., Sr. Notes | |
| 785 | 8.00%, 6/15/11 | 810,512 |
| | Residential Capital Corp., Sub. Notes, Variable Rate | |
| 5,390 | 7.337%, 4/17/09 (6) | 5,387,936 |
| | | \$ 6,198,448 |
| 27 | | |

| | | | |
|--|-------|---|----------------------|
| Building and Development | | 1.6% | |
| | | Dayton Superior Corp., Sr. Notes | |
| \$ | 2,975 | 10.75%, 9/15/08 | \$ 3,086,562 |
| | | General Cable Corp., Sr. Notes | |
| | 2,520 | 9.50%, 11/15/10 | 2,696,400 |
| | | Interline Brands, Inc., Sr. Sub. Notes | |
| | 1,475 | 8.125%, 6/15/14 | 1,493,437 |
| | | Mueller Group, Inc., Sr. Sub. Notes | |
| | 1,707 | 10.00%, 5/1/12 | 1,852,095 |
| | | Mueller Holdings, Inc., Disc. Notes | |
| | 936 | 14.75%, 4/15/14 | 800,280 |
| | | Nortek, Inc., Sr. Sub. Notes | |
| | 7,905 | 8.50%, 9/1/14 | 7,430,700 |
| | | NTK Holdings, Inc., Sr. Disc. Notes, (0.00% until 2009) | |
| | 2,575 | 10.75%, 3/1/14 | 1,815,375 |
| | | Panolam Industries International, Sr. Sub. Notes | |
| | 3,215 | 10.75%, 10/1/13 (6) | 3,134,625 |
| | | RMCC Acquisition Co., Sr. Sub. Notes | |
| | 8,170 | 9.50%, 11/1/12 (6) | 8,537,650 |
| | | Stanley-Martin Co. | |
| | 870 | 9.75%, 8/15/15 | 687,300 |
| | | | \$ 31,534,424 |
| Business Equipment and Services | | 1.9% | |
| | | Activant Solutions, Inc., Sr. Sub. Notes | |
| | 1,070 | 9.50%, 5/1/16 (6) | 1,016,500 |
| | | Affinion Group, Inc. | |
| | 1,065 | 10.125%, 10/15/13 (6) | 1,096,950 |
| | | Affinion Group, Inc., Sr. Sub. Notes | |
| | 1,490 | 11.50%, 10/15/15 (6) | 1,501,175 |
| | | Hydrochem Industrial Services, Inc., Sr. Sub Notes | |
| | 2,620 | 9.25%, 2/15/13 (6) | 2,574,150 |
| | | Knowledge Learning Center, Sr. Sub. Notes | |
| | 2,200 | 7.75%, 2/1/15 (6) | 2,035,000 |
| | | Muzak, LLC / Muzak Finance, Sr. Notes | |
| | 5,250 | 10.00%, 2/15/09 | 4,541,250 |
| | | Norcross Safety Products, LLC / Norcross Capital Corp., Sr. Sub. Notes, Series B | |
| | 5,100 | 9.875%, 8/15/11 | 5,329,500 |
| | | Safety Products Holdings, Inc., Sr. Notes (PIK) | |
| | 6,500 | 11.75%, 1/1/12 PIK (3) | 6,663,379 |
| | | Sungard Data Systems, Inc. | |
| | 4,590 | 9.125%, 8/15/13 | 4,710,487 |
| | 3,368 | 10.25%, 8/15/15 | 3,431,150 |
| | | Sungard Data Systems, Inc., Variable Rate | |
| | 1,100 | 9.431%, 8/15/13 | 1,149,500 |
| | 28 | | |

| | | |
|---------------------------------------|--|----------------------|
| | Xerox Corp., Sr. Notes | |
| \$ 1,855 | 7.125%, 6/15/10 | \$ 1,892,100 |
| 1,485 | 7.625%, 6/15/13 | 1,507,275 |
| | | \$ 37,448,416 |
| Cable and Satellite Television | 2.4% | |
| | Adelphia Communications Corp. | |
| 2,500 | 10.25%, 6/15/11 (7) | 1,550,000 |
| | Cablevision Systems Corp., Sr. Notes, Series B, Variable Rate | |
| 2,315 | 9.62%, 4/1/09 | 2,477,050 |
| | CCO Holdings, LLC / CCO Capital Corp., Sr. Notes | |
| 10,295 | 8.75%, 11/15/13 | 10,269,262 |
| | CSC Holdings, Inc., Series B | |
| 1,040 | 8.125%, 8/15/09 | 1,069,900 |
| | CSC Holdings, Inc., Sr. Notes | |
| 2,970 | 7.875%, 12/15/07 | 3,025,687 |
| 5,000 | 8.125%, 7/15/09 | 5,143,750 |
| | CSC Holdings, Inc., Sr. Notes, Series B | |
| 380 | 7.625%, 4/1/11 | 384,275 |
| | Insight Communications, Sr. Disc. Notes | |
| 16,450 | 12.25%, 2/15/11 | 17,498,687 |
| | Kabel Deutschland GMBH | |
| 1,955 | 10.625%, 7/1/14 (6) | 2,082,075 |
| | NTL Cable PLC, Sr. Notes | |
| 1,480 | 9.125%, 8/15/16 | 1,505,900 |
| | UGS Corp. | |
| 3,130 | 10.00%, 6/1/12 | 3,384,312 |
| | | \$ 48,390,898 |
| Chemicals and Plastics | 3.3% | |
| | BCP Crystal Holdings Corp., Sr. Sub. Notes | |
| 3,172 | 9.625%, 6/15/14 | 3,421,795 |
| | Crystal US Holdings / US Holdings 3, LLC, Sr. Disc. Notes, Series B, (0.00% until 2009) | |
| 3,357 | 10.50%, 10/1/14 | 2,635,245 |
| | Equistar Chemical, Sr. Notes | |
| 8,235 | 10.625%, 5/1/11 | 8,893,800 |
| | Hexion U.S. Finance/Nova Scotia Finance | |
| 1,765 | 9.00%, 7/15/14 | 1,813,537 |
| | Huntsman International | |
| 5,167 | 9.875%, 3/1/09 | 5,405,974 |
| | Huntsman, LLC | |
| 4,426 | 11.625%, 10/15/10 | 4,896,262 |
| | IMC Global, Inc. | |
| 6,775 | 11.25%, 6/1/11 | 7,206,906 |
| | Ineos Group Holdings PLC | |
| 8,115 | 8.50%, 2/15/16 (6) | 7,648,387 |

| | | | |
|--------------------------|-------------|--|---------------|
| | | Koppers, Inc. | |
| \$ | 1,252 | 9.875%, 10/15/13 | \$ 1,361,550 |
| | | Lyondell Chemical Co. | |
| 995 | | 11.125%, 7/15/12 | 1,088,281 |
| | | Lyondell Chemical Co., Sr. Notes | |
| 1,892 | | 10.50%, 6/1/13 | 2,085,930 |
| | | Nova Chemicals Corp., Senior Notes, Variable Rate | |
| 2,145 | | 8.405%, 11/15/13 | 2,177,175 |
| | | OM Group, Inc. | |
| 11,180 | | 9.25%, 12/15/11 | 11,627,200 |
| | | Polyone Corp., Sr. Notes | |
| 3,185 | | 10.625%, 5/15/10 | 3,439,800 |
| 685 | | 8.875%, 5/1/12 | 687,569 |
| | | PQ Corp. | |
| 1,125 | | 7.50%, 2/15/13 | 1,085,625 |
| | | Rockwood Specialties Group, Sr. Sub. Notes | |
| 991 | | 10.625%, 5/15/11 | 1,070,280 |
| | | | \$ 66,545,316 |
| Clothing/Textiles | 2.2% | | |
| | | Levi Strauss & Co., Sr. Notes | |
| 8,860 | | 12.25%, 12/15/12 | 9,967,500 |
| 1,055 | | 9.75%, 1/15/15 | 1,086,650 |
| 2,115 | | 8.875%, 4/1/16 | 2,062,125 |
| | | Levi Strauss & Co., Sr. Notes, Variable Rate | |
| 4,735 | | 10.258%, 4/1/12 | 4,877,050 |
| | | Oxford Industries, Inc., Sr. Notes | |
| 12,565 | | 8.875%, 6/1/11 | 12,690,650 |
| | | Perry Ellis International, Inc., Sr. Sub. Notes | |
| 5,865 | | 8.875%, 9/15/13 | 5,777,025 |
| | | Phillips Van-Heusen, Sr. Notes | |
| 1,700 | | 7.25%, 2/15/11 | 1,695,750 |
| 2,500 | | 8.125%, 5/1/13 | 2,575,000 |
| | | Quiksilver, Inc. | |
| 435 | | 6.875%, 4/15/15 | 404,550 |
| | | Russell Corp. | |
| 2,425 | | 9.25%, 5/1/10 | 2,546,250 |
| | | | \$ 43,682,550 |
| Conglomerates | 0.9% | | |
| | | Amsted Industries, Inc., Sr. Notes | |
| 7,150 | | 10.25%, 10/15/11 (6) | 7,722,000 |
| | | Education Management, LLC, Sr. Notes | |
| 3,045 | | 8.75%, 6/1/14 (6) | 3,067,837 |
| | | Education Management, LLC, Sr. Sub. Notes | |
| 4,240 | | 10.25%, 6/1/16 (6) | 4,303,600 |
| 30 | | | |

| | | |
|---|---|----------------------|
| | Goodman Global Holdings, Inc., Sr. Notes, Variable Rate | |
| \$ 3,398 | 8.329%, 6/15/12 | \$ 3,414,990 |
| | | \$ 18,508,427 |
| Containers and Glass Products 0.5% | Anchor Glass Container Corp. | |
| 5,000 | 11.00%, 2/15/13 (7) | 4,375,000 |
| | Intertape Polymer US, Inc., Sr. Sub. Notes | |
| 2,810 | 8.50%, 8/1/14 | 2,613,300 |
| | Pliant Corp. (PIK) | |
| 2,644 | 11.625%, 6/15/09 (3) | 2,885,640 |
| | | \$ 9,873,940 |
| Cosmetics/Toiletries 0.0% | Samsonite Corp., Sr. Sub. Notes | |
| 1,075 | 8.875%, 6/1/11 | 1,120,687 |
| | | \$ 1,120,687 |
| Ecological Services and Equipment 0.5% | Aleris International, Inc. | |
| 2,635 | 10.375%, 10/15/10 | 2,891,912 |
| 2,568 | 9.00%, 11/15/14 | 2,901,840 |
| | Waste Services, Inc., Sr. Sub. Notes | |
| 4,085 | 9.50%, 4/15/14 (6) | 4,187,125 |
| | | \$ 9,980,877 |
| Electronics/Electrical 0.1% | Avago Technologies Finance, Sr. Notes | |
| 1,485 | 10.125%, 12/1/13 (6) | 1,566,675 |
| | CPI Holdco, Inc., Sr. Notes, Variable Rate | |
| 1,320 | 10.561%, 2/1/15 | 1,372,800 |
| | | \$ 2,939,475 |
| Equipment Leasing 0.9% | The Hertz Corp., Sr. Notes | |
| 10,515 | 8.875%, 1/1/14 (6) | 11,014,462 |
| | The Hertz Corp., Sr. Sub. Notes | |
| 815 | 10.50%, 1/1/16 (6) | 890,387 |
| | United Rentals North America, Inc. | |
| 320 | 6.50%, 2/15/12 | 304,000 |
| | United Rentals North America, Inc., Sr. Sub. Notes | |
| 5,590 | 7.00%, 2/15/14 | 5,142,800 |
| | | \$ 17,351,649 |
| Financial Intermediaries 0.4% | Alzette, Variable Rate | |
| 750 | 8.636%, 12/15/20 (6) | 767,344 |
| | Avalon Capital Ltd. 3, Series 1A, Class D, Variable Rate | |
| 760 | 7.158%, 2/24/19 (6) | 763,488 |
| 31 | | |

| | | |
|---------------------------------|---|----------------------|
| | Babson Ltd., Series 2005-1A, Class C1, Variable Rate | |
| \$ 1,000 | 7.457%, 4/15/19 (6) | \$ 1,011,040 |
| | Bryant Park CDO Ltd., Series 2005-1A, Class C, Variable Rate | |
| 1,000 | 7.557%, 1/15/19 (6) | 1,010,920 |
| | Carlyle High Yield Partners, Series 2004-6A, Class C, Variable Rate | |
| 974 | 7.612%, 8/11/16 (6) | 988,762 |
| | Centurion CDO 8 Ltd., Series 2005 8A, Class D, Variable Rate | |
| 1,000 | 10.77%, 3/8/17 | 1,045,500 |
| | Centurion CDO 9 Ltd., Series 2005-9A | |
| 500 | 9.35%, 7/17/19 | 515,095 |
| | Dryden Leveraged Loan, Series 2004-6A, Class C1, Variable Rate | |
| 1,500 | 8.035%, 7/30/16 (6) | 1,537,215 |
| | Stanfield Vantage Ltd., Series 2005-1A, Class D, Variable Rate | |
| 1,000 | 7.474%, 3/21/17 (6) | 1,004,000 |
| | | \$ 8,643,364 |
| Food Products 0.7% | | |
| | ASG Consolidated, LLC / ASG Finance, Inc., Sr. Disc. Notes, (0.00% until 2008) | |
| 5,315 | 11.50%, 11/1/11 | 4,517,750 |
| | Nutro Products, Inc., Sr. Notes, Variable Rate | |
| 865 | 9.23%, 10/15/13 (6) | 890,950 |
| | Nutro Products, Inc., Sr. Sub. Notes | |
| 1,295 | 10.75%, 4/15/14 (6) | 1,356,512 |
| | Pierre Foods, Inc., Sr. Sub. Notes | |
| 3,225 | 9.875%, 7/15/12 | 3,273,375 |
| | Pinnacle Foods Holdings Corp., Sr. Sub. Notes | |
| 4,705 | 8.25%, 12/1/13 | 4,634,425 |
| | | \$ 14,673,012 |
| Food Service 0.3% | | |
| | EPL Finance Corp., Sr. Notes | |
| 2,835 | 11.75%, 11/15/13 (6) | 3,246,075 |
| | NPC International, Inc., Sr. Sub. Notes | |
| 2,340 | 9.50%, 5/1/14 (6) | 2,258,100 |
| | | \$ 5,504,175 |
| Food/Drug Retailers 0.8% | | |
| | General Nutrition Centers, Inc. | |
| 1,085 | 8.625%, 1/15/11 | 1,087,712 |
| | Jean Coudu Group (PJC), Inc., Sr. Sub. Notes | |
| 860 | 8.50%, 8/1/14 | 807,325 |
| | Rite Aid Corp. | |
| 3,775 | 7.125%, 1/15/07 | 3,793,875 |
| 8,452 | 6.125%, 12/15/08 (6) | 8,261,830 |
| 2,170 | 8.125%, 5/1/10 | 2,216,112 |
| | | \$ 16,166,854 |

| | | |
|-----------------------------|--|----------------------|
| Forest Products 2.2% | | |
| | Abitibi-Consolidated, Inc. | |
| \$ 1,890 | 6.95%, 4/1/08 | \$ 1,875,825 |
| | Georgia-Pacific Corp. | |
| 15,225 | 9.50%, 12/1/11 | 16,062,375 |
| | JSG Funding PLC, Sr. Notes | |
| 17,860 | 9.625%, 10/1/12 | 18,574,400 |
| | NewPage Corp. | |
| 3,790 | 10.00%, 5/1/12 (6) | 3,951,075 |
| | NewPage Corp., Variable Rate | |
| 1,545 | 11.399%, 5/1/12 | 1,676,325 |
| | Stone Container Corp. | |
| 2,570 | 7.375%, 7/15/14 | 2,300,150 |
| | | \$ 44,440,150 |
| Healthcare 2.8% | | |
| | Accellent, Inc. | |
| 4,795 | 10.50%, 12/1/13 | 4,962,825 |
| | AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes | |
| 3,955 | 10.00%, 2/15/15 | 4,113,200 |
| | CDRV Investors, Inc., Sr. Disc. Notes, (0.00% until 2010) | |
| 3,690 | 9.625%, 1/1/15 | 2,629,125 |
| | Concentra Operating Corp., Sr. Notes | |
| 7,000 | 9.50%, 8/15/10 | 7,297,500 |
| | Encore Medical IHC, Inc. | |
| 3,030 | 9.75%, 10/1/12 | 3,333,000 |
| | Inverness Medical Innovations, Inc., Sr. Sub. Notes | |
| 3,175 | 8.75%, 2/15/12 | 3,095,625 |
| | Multiplan, Inc., Sr. Sub. Notes | |
| 2,710 | 10.375%, 4/15/16 (6) | 2,750,650 |
| | National Mentor, Inc., Sr. Sub. Notes | |
| 2,130 | 11.25%, 7/1/14 (6) | 2,177,925 |
| | Res-Care, Inc., Sr. Notes | |
| 2,160 | 7.75%, 10/15/13 | 2,143,800 |
| | Service Corp. International, Sr. Notes | |
| 1,110 | 8.00%, 6/15/17 (6) | 1,042,012 |
| | Tenet Healthcare Corp., Sr. Notes | |
| 1,085 | 6.50%, 6/1/12 | 922,250 |
| 1,550 | 9.25%, 2/1/15 (6) | 1,433,750 |
| | Triad Hospitals, Inc., Sr. Notes | |
| 2,120 | 7.00%, 5/15/12 | 2,117,350 |
| | Triad Hospitals, Inc., Sr. Sub. Notes | |
| 2,530 | 7.00%, 11/15/13 | 2,428,800 |
| | US Oncology, Inc. | |
| 2,205 | 9.00%, 8/15/12 | 2,304,225 |
| 5,350 | 10.75%, 8/15/14 | 5,831,500 |

| | | |
|---|---|----------------------|
| | Ventas Realty L.P. / Capital Corp., Sr. Notes | |
| \$ 1,600 | 7.125%, 6/1/15 | \$ 1,612,000 |
| | VWR International, Inc., Sr. Sub. Notes | |
| 5,540 | 8.00%, 4/15/14 | 5,470,750 |
| | | \$ 55,666,287 |
| Home Furnishings 0.2% | | |
| | Fedders North America, Inc. | |
| 2,350 | 9.875%, 3/1/14 | 1,880,000 |
| | Steinway Musical Instruments, Sr. Notes | |
| 1,745 | 7.00%, 3/1/14 (6) | 1,679,562 |
| | | \$ 3,559,562 |
| Industrial Equipment 1.0% | | |
| | Case New Holland, Inc., Sr. Notes | |
| 9,430 | 9.25%, 8/1/11 | 9,984,012 |
| 6,485 | 7.125%, 3/1/14 | 6,339,087 |
| | Chart Industries, Inc., Sr. Sub. Notes | |
| 2,170 | 9.125%, 10/15/15 (6) | 2,248,662 |
| | Manitowoc Co., Inc. (The) | |
| 975 | 10.50%, 8/1/12 | 1,057,875 |
| | Thermadyne Holdings Corp., Sr. Sub. Notes | |
| 1,770 | 9.25%, 2/1/14 | 1,500,075 |
| | | \$ 21,129,711 |
| Leisure Goods/Activities/Movies 2.2% | | |
| | AMC Entertainment, Inc., Sr. Sub. Notes | |
| 4,450 | 9.875%, 2/1/12 | 4,511,187 |
| | AMC Entertainment, Inc., Variable Rate | |
| 650 | 9.42%, 8/15/10 | 673,562 |
| | HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp. | |
| 2,170 | 12.50%, 4/1/13 (6) | 2,180,850 |
| | HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate | |
| 3,975 | 9.818%, 4/1/12 (6) | 3,965,062 |
| | Marquee Holdings, Inc., Sr. Disc. Notes, (0.00% until 2009) | |
| 5,965 | 12.00%, 8/15/14 (6) | 4,429,013 |
| | Six Flags Theme Parks, Inc., Sr. Notes | |
| 3,080 | 9.625%, 6/1/14 | 2,810,500 |
| | Universal City Development Partners, Sr. Notes | |
| 16,215 | 11.75%, 4/1/10 | 17,633,813 |
| | Universal City Florida Holding, Sr. Notes, Variable Rate | |
| 7,060 | 9.899%, 5/1/10 | 7,289,450 |
| | | \$ 43,493,437 |
| 34 | | |

| | | |
|--|--|----------------------|
| Lodging and Casinos 2.8% | | |
| | CCM Merger, Inc. | |
| \$ 1,715 | 8.00%, 8/1/13 (6) | \$ 1,650,688 |
| | Chukchansi EDA, Sr. Notes, Variable Rate | |
| 3,080 | 8.78%, 11/15/12 (6) | 3,149,300 |
| | Galaxy Entertainment Finance | |
| 1,600 | 9.875%, 12/15/12 (6) | 1,680,000 |
| | Greektown Holdings, LLC, Sr. Notes | |
| 2,215 | 10.75%, 12/1/13 (6) | 2,353,438 |
| | Inn of the Mountain Gods, Sr. Notes | |
| 4,655 | 12.00%, 11/15/10 | 4,893,569 |
| | Kerzner International Ltd., Sr. Sub. Notes | |
| 540 | 6.75%, 10/1/15 | 571,050 |
| | Majestic HoldCo, LLC, (0.00% until 2008) | |
| 1,540 | 12.50%, 10/15/11 (6) | 1,155,000 |
| | Majestic Star Casino, LLC | |
| 2,325 | 9.50%, 10/15/10 | 2,418,000 |
| 2,825 | 9.75%, 1/15/11 (6) | 2,796,750 |
| | Mohegan Tribal Gaming Authority, Sr. Sub. Notes | |
| 1,335 | 8.00%, 4/1/12 | 1,368,375 |
| | OED Corp./Diamond Jo, LLC | |
| 5,115 | 8.75%, 4/15/12 | 5,146,969 |
| | San Pasqual Casino | |
| 3,405 | 8.00%, 9/15/13 (6) | 3,439,050 |
| | Station Casinos, Inc., Sr. Notes | |
| 1,050 | 6.00%, 4/1/12 | 990,938 |
| | Trump Entertainment Resorts, Inc. | |
| 12,820 | 8.50%, 6/1/15 | 12,371,300 |
| | Tunica-Biloxi Gaming Authority, Sr. Notes | |
| 2,670 | 9.00%, 11/15/15 (6) | 2,736,750 |
| | Waterford Gaming, LLC, Sr. Notes | |
| 8,790 | 8.625%, 9/15/12 (6) | 9,339,375 |
| | Wynn Las Vegas, LLC | |
| 1,210 | 6.625%, 12/1/14 | 1,146,475 |
| | | \$ 57,207,027 |
| Nonferrous Metals/Minerals 0.3% | | |
| | Alpha Natural Resources, Sr. Notes | |
| 1,370 | 10.00%, 6/1/12 | 1,462,475 |
| | Novelis, Inc., Sr. Notes | |
| 4,445 | 8.00%, 2/15/15 (6) | 4,322,763 |
| | | \$ 5,785,238 |
| Oil and Gas 4.0% | | |
| | Allis-Chalmers Energy, Inc., Sr. Notes | |
| 3,010 | 9.00%, 1/15/14 (6) | 3,040,100 |
| 35 | | |

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| | Clayton Williams Energy, Inc. | |
| \$ 1,325 | 7.75%, 8/1/13 (6) | \$ 1,238,875 |
| | Copano Energy, LLC, Sr. Notes | |
| 760 | 8.125%, 3/1/16 | 767,600 |
| | Dresser, Inc. | |
| 13,145 | 9.375%, 4/15/11 | 13,407,900 |
| | Dynegy Holdings, Inc. | |
| 2,165 | 8.375%, 5/1/16 (6) | 2,137,938 |
| | Dynegy Holdings, Inc., Debs. | |
| 4,395 | 7.625%, 10/15/26 | 3,867,600 |
| | El Paso Corp. | |
| 345 | 7.50%, 8/15/06 (6) | 345,863 |
| 2,305 | 9.625%, 5/15/12 (6) | 2,535,500 |
| | El Paso Production Holding Co. | |
| 500 | 7.75%, 6/1/13 | 510,625 |
| | Encore Acquisition Co., Sr. Sub. Notes | |
| 1,730 | 7.25%, 12/1/17 | 1,686,750 |
| | Giant Industries | |
| 850 | 8.00%, 5/15/14 | 850,000 |
| | Inergy L.P. / Finance, Sr. Notes | |
| 3,980 | 6.875%, 12/15/14 (6) | 3,771,050 |
| | Kinder Morgan Finance Co. | |
| 3,135 | 5.35%, 1/5/11 | 2,932,827 |
| | Ocean Rig Norway AS, Sr. Notes | |
| 1,120 | 8.375%, 7/1/13 (6) | 1,159,200 |
| | Parker Drilling Co., Sr. Notes | |
| 1,930 | 9.625%, 10/1/13 | 2,103,700 |
| | Petrohawk Energy Corp., Sr. Notes | |
| 8,800 | 9.125%, 7/15/13 (6) | 9,042,000 |
| | Quicksilver Resources, Inc. | |
| 2,295 | 7.125%, 4/1/16 | 2,180,250 |
| | Semgroup L.P., Sr. Notes | |
| 2,890 | 8.75%, 11/15/15 (6) | 2,918,900 |
| | Sesi, LLC, Sr. Notes | |
| 660 | 6.875%, 6/1/14 (6) | 643,500 |
| | Sonat, Inc. | |
| 5,000 | 7.625%, 7/15/11 | 5,087,500 |
| | Stewart & Stevenson, LLC, Sr. Notes | |
| 2,115 | 10.00%, 7/15/14 (6) | 2,157,300 |
| | Transmontaigne, Inc., Sr. Sub. Notes | |
| 6,115 | 9.125%, 6/1/10 | 6,527,763 |
| | United Refining Co., Sr. Notes | |
| 6,530 | 10.50%, 8/15/12 | 6,921,800 |
| | VeraSun Energy Corp. | |
| 3,360 | 9.875%, 12/15/12 (6) | 3,595,200 |

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|----------------------------------|--|----------------------|
| | Williams Cos., Inc. (The) | |
| \$ 1,085 | 8.75%, 3/15/32 | \$ 1,177,225 |
| | | \$ 80,606,966 |
| Publishing 1.4% | American Media Operations, Inc., Series B | |
| 6,220 | 10.25%, 5/1/09 | 5,839,025 |
| | CBD Media, Inc., Sr. Sub. Notes | |
| 1,335 | 8.625%, 6/1/11 | 1,318,313 |
| | Dex Media West, LLC, Sr. Sub. Notes | |
| 4,565 | 9.875%, 8/15/13 | 4,941,613 |
| | Houghton Mifflin Co., Sr. Disc. Notes, (0.00% until 2008) | |
| 500 | 11.50%, 10/15/13 | 416,250 |
| | Houghton Mifflin Co., Sr. Sub. Notes | |
| 5,970 | 9.875%, 2/1/13 | 6,216,263 |
| | MediaNews Group, Inc., Sr. Sub. Notes | |
| 1,070 | 6.875%, 10/1/13 | 985,738 |
| | R.H. Donnelley Corp., Sr. Disc. Notes | |
| 2,315 | 6.875%, 1/15/13 | 2,112,438 |
| 4,175 | 6.875%, 1/15/13 | 3,809,688 |
| | R.H. Donnelley Corp., Sr. Notes | |
| 2,655 | 8.875%, 1/15/16 | 2,658,319 |
| | | \$ 28,297,647 |
| Radio and Television 1.9% | Advanstar Communications, Inc. | |
| 8,250 | 10.75%, 8/15/10 | 8,889,458 |
| | CanWest Media, Inc. | |
| 2,156 | 8.00%, 9/15/12 | 2,113,049 |
| | Echostar DBS Corp., Sr. Notes, Variable Rate | |
| 10,000 | 8.758%, 10/1/08 | 10,162,500 |
| | LBI Media, Inc. | |
| 1,820 | 10.125%, 7/15/12 | 1,938,300 |
| | Rainbow National Services, LLC, Sr. Notes | |
| 1,805 | 8.75%, 9/1/12 (6) | 1,917,813 |
| | Rainbow National Services, LLC, Sr. Sub. Debs. | |
| 6,490 | 10.375%, 9/1/14 (6) | 7,285,025 |
| | Sirius Satellite Radio, Sr. Notes | |
| 5,650 | 9.625%, 8/1/13 | 5,311,000 |
| | | \$ 37,617,145 |
| Rail Industries 0.0% | Kansas City Southern Railway Co. | |
| 1,035 | 9.50%, 10/1/08 | 1,089,338 |
| | | \$ 1,089,338 |

37

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| Retailers (Except Food and Drug) 1.6% | | |
| | Autonation, Inc., Variable Rate | |
| \$ 1,500 | 7.507%, 4/15/13 (6) | \$ 1,522,500 |
| | GameStop Corp. | |
| 13,885 | 8.00%, 10/1/12 | 14,162,700 |
| | GameStop Corp., Variable Rate | |
| 4,105 | 9.383%, 10/1/11 | 4,299,988 |
| | Neiman Marcus Group, Inc. | |
| 5,375 | 9.00%, 10/15/15 | 5,690,781 |
| 3,430 | 10.375%, 10/15/15 | 3,657,238 |
| | Penny (JC) Co., Inc. | |
| 1,875 | 8.00%, 3/1/10 | 2,006,844 |
| | | \$ 31,340,051 |
| Steel 0.5% | | |
| | AK Steel Corp. | |
| 2,000 | 7.75%, 6/15/12 | 1,980,000 |
| | Ispat Inland ULC, Sr. Notes | |
| 2,102 | 9.75%, 4/1/14 | 2,336,419 |
| | RathGibson, Inc., Sr. Notes | |
| 4,720 | 11.25%, 2/15/14 (6) | 4,908,800 |
| | | \$ 9,225,219 |
| Surface Transport 0.3% | | |
| | H-Lines Finance Holding, Sr. Disc. Notes, (0.00% until 2008) | |
| 1,531 | 11.00%, 4/1/13 (6) | 1,335,798 |
| | Horizon Lines, LLC | |
| 3,967 | 9.00%, 11/1/12 (6) | 4,056,258 |
| | | \$ 5,392,056 |
| Telecommunications 4.0% | | |
| | AirGate PCS, Inc., Variable Rate | |
| 1,080 | 9.257%, 10/15/11 | 1,109,700 |
| | Alamosa Delaware, Inc., Sr. Notes | |
| 6,230 | 11.00%, 7/31/10 | 6,837,425 |
| | Centennial Cellular Operating Co. / Centennial Communication Corp., Sr. Notes | |
| 2,820 | 10.125%, 6/15/13 | 2,989,200 |
| | Digicel Ltd., Sr. Notes | |
| 2,400 | 9.25%, 9/1/12 (6) | 2,514,000 |
| | Intelsat Bermuda Ltd. | |
| 3,560 | 9.25%, 6/15/16 (6) | 3,657,900 |
| | Intelsat Bermuda Ltd., Sr. Notes | |
| 15,690 | 5.25%, 11/1/08 | 14,787,825 |
| 4,185 | 11.25%, 6/15/16 (6) | 4,247,775 |
| | Intelsat Bermuda Ltd., Sr. Notes, Variable Rate | |
| 6,455 | 10.484%, 1/15/12 | 6,584,100 |

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|-----------------------|--|----------------------|
| | IWO Escrow Co., Variable Rate | |
| \$ 575 | 9.257%, 1/15/12 (6) | \$ 596,563 |
| | LCI International, Inc., Sr. Notes | |
| 65 | 7.25%, 6/15/07 | 65,488 |
| | New Skies Satellites NV, Sr. Notes, Variable Rate | |
| 700 | 10.414%, 11/1/11 | 726,250 |
| | New Skies Satellites NV, Sr. Sub. Notes | |
| 2,450 | 9.125%, 11/1/12 | 2,621,500 |
| | Qwest Capital Funding, Inc. | |
| 1,855 | 7.00%, 8/3/09 | 1,850,363 |
| | Qwest Communications International, Inc. | |
| 6,540 | 7.50%, 2/15/14 | 6,441,900 |
| | Qwest Communications International, Inc., Sr. Notes | |
| 670 | 7.50%, 11/1/08 | 671,675 |
| | Qwest Corp. | |
| 2,000 | 8.875%, 3/15/12 | 2,165,000 |
| | Qwest Corp., Sr. Notes | |
| 1,615 | 7.875%, 9/1/11 | 1,679,600 |
| 1,940 | 7.625%, 6/15/15 | 1,981,225 |
| | Qwest Corp., Sr. Notes, Variable Rate | |
| 1,645 | 8.579%, 6/15/13 | 1,768,375 |
| | Rogers Wireless, Inc., Variable Rate | |
| 1,314 | 8.454%, 12/15/10 | 1,353,420 |
| | Telemig Celular SA/Amazonia Celular SA | |
| 1,755 | 8.75%, 1/20/09 (6) | 1,829,588 |
| | UbiquiTel Operating Co., Sr. Notes | |
| 3,995 | 9.875%, 3/1/11 | 4,364,538 |
| | Windstream Corp., Sr. Notes | |
| 3,140 | 8.125%, 8/1/13 (6) | 3,281,300 |
| 6,280 | 8.625%, 8/1/16 (6) | 6,562,600 |
| | | \$ 80,687,310 |
| Utilities 1.9% | | |
| | AES Corp., Sr. Notes | |
| 6,000 | 9.50%, 6/1/09 | 6,360,000 |
| 4,005 | 8.75%, 5/15/13 (6) | 4,305,375 |
| 5,445 | 9.00%, 5/15/15 (6) | 5,880,600 |
| | Mission Energy Holding Co. | |
| 3,290 | 13.50%, 7/15/08 | 3,693,025 |
| | NRG Energy, Inc. | |
| 1,465 | 7.25%, 2/1/14 | 1,437,531 |
| | NRG Energy, Inc., Sr. Notes | |
| 2,015 | 7.375%, 2/1/16 | 1,974,700 |
| 39 | | |

| | | | |
|--|--|----------------|-----------------------|
| | Orion Power Holdings, Inc., Sr. Notes | | |
| \$ | 12,415 | 12.00%, 5/1/10 | \$ 14,246,213 |
| | | | \$ 37,897,444 |
| Total Corporate Bonds & Notes (identified cost \$947,067,036) | | | \$ 961,744,211 |

Convertible Bonds 0.3%

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| Principal Amount | Security | Value |
|---|-----------------------------------|---------------------|
| \$ 3,540,000 | L-3 Communications Corp. (6) | \$ 3,478,050 |
| 1,065,000 | XM Satellite Radio Holdings, Inc. | 826,706 |
| 2,100,000 | XM Satellite Radio, Inc. (6) | 1,630,125 |
| Total Convertible Bonds (identified cost, \$6,685,290) | | \$ 5,934,881 |

Common Stocks 0.3%

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| Shares | Security | Value |
|---|---------------------------------------|---------------------|
| 331,790 | Trump Entertainment Resorts, Inc. (8) | \$ 6,048,532 |
| Total Common Stocks (identified cost, \$4,094,330) | | \$ 6,048,532 |

Convertible Preferred Stocks 0.1%

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| Shares | Security | Value |
|---|---|---------------------|
| 11,070 | Chesapeake Energy Corp., 4.50% | \$ 1,081,539 |
| 10,058 | Crown Castle International Corp., (PIK) | 564,505 |
| Total Convertible Preferred Stocks (identified cost, \$1,554,502) | | \$ 1,646,044 |

Short-Term Investments 1.5%

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| Principal Amount | Maturity Date | Borrower | Rate | Amount |
|---|---------------|--|------|-------------------------|
| \$ 26,346,000 | 08/01/06 | General Electric Capital Corp., Commercial Paper | 5.30 | % \$ 26,346,000 |
| 4,135,000 | 08/01/06 | Investors Bank and Trust Company, Time Deposit | 5.31 | % 4,135,000 |
| Total Short-Term Investments (at amortized cost) | | | | \$ 30,481,000 |
| Gross Investments 151.7% (identified cost \$3,050,408,732) | | | | \$ 3,049,455,178 |

40

| | |
|--|------------------------|
| Less Unfunded Loan Commitments (0.3)% | |
| (identified cost \$5,447,417) | \$(5,447,417) |
| Net Investments 151.4% | |
| (identified cost \$3,044,961,315) | \$3,044,007,761 |
| Other Assets, Less Liabilities (11.6)% | \$(233,478,639) |
| Auction Preferred Shares Plus Cumulative Unpaid Dividends (39.8)% | \$(800,391,641) |
| Net Assets Applicable to Common Shares 100.0% | \$2,010,137,481 |

PIK Payment In Kind.

- (1) Senior floating-rate interests often require prepayments from excess cash flows or permit the borrower to repay at its election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, it is anticipated that the senior floating-rate interests will have an expected average life of approximately two to three years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London-Interbank Offered Rate (LIBOR), and secondarily the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
- (2) Unfunded loan commitments. The Fund may enter into certain credit agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the Borrower s discretion.
- (3) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (4) Adjustable rate mortgage.
- (5) All or a portion of these securities were on loan at July 31, 2006.
- (6) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At July 31, 2006, the aggregate value of the securities is \$242,755,316 or 12.1% of the Fund s net assets.
- (7) Defaulted security. Currently the issuer is in default with respect to interest payments.
- (8) Non-income producing security.

A summary of financial instruments at July 31, 2006 is as follows:

Credit Default Swaps

| Notional Amount | Expiration Date | Description | Net Unrealized Appreciation |
|------------------------|------------------------|--|------------------------------------|
| \$ 2,000,000 | 3/20/2010 | Agreement with Lehman Brothers dated 5/18/05 to sell a credit default swap. The Fund will receive 2.4% per year, paid quarterly, times the notional amount. The Fund makes a payment of the notional amount only upon a default event on the reference entity, a Revolving Credit Agreement issued by Inergy, L.P. | \$ 1,185 |

At July 31, 2006, the Fund had sufficient cash and/or securities segregated to cover potential obligations arising from open swap contracts.

The cost and unrealized appreciation (depreciation) in value of the investments owned at July 31, 2006, as computed on a federal income tax basis, were as follows:

| | |
|------------------------------------|-------------------------|
| Aggregate cost | \$ 3,055,249,309 |
| Gross unrealized appreciation | \$ 27,675,901 |
| Gross unrealized depreciation | (38,917,449) |
| Net unrealized depreciation | \$ (11,241,548) |

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.

Signatures

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

Eaton Vance Limited Duration Income Fund

By: /s/ Thomas E. Faust Jr
Thomas E. Faust Jr.
President and Principal Executive Officer
Date: September 25, 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/ Thomas E. Faust Jr.
Thomas E. Faust Jr.
President and Principal Executive Officer
Date: September 25, 2006
By: /s/ Barbara E. Campbell
Barbara E. Campbell
Treasurer and Principal Financial Officer
Date: September 25, 2006
