

EATON VANCE LTD DURATION INCOME FUND

Form N-Q

March 31, 2009

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UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549
Form N-Q
QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED
MANAGEMENT INVESTMENT COMPANIES
811-21323
Investment Company Act File Number
Eaton Vance Limited Duration Income Fund
(Exact Name of Registrant as Specified in Charter)
The Eaton Vance Building, 255 State Street, Boston, Massachusetts 02109
(Address of Principal Executive Offices)
Maureen A. Gemma
Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109
(Name and Address of Agent for Services)
(617) 482-8260
(Registrant's Telephone Number, Including Area Code)
April 30
Date of Fiscal Year End
January 31, 2009
Date of Reporting Period

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Item 1. Schedule of Investments

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Eaton Vance Limited Duration Income Fund
PORTFOLIO OF INVESTMENTS (Unaudited)
Senior Floating-Rate Interests 55.0%

as of January 31, 2009

Principal Amount*	Borrower/Tranche Description	Value
Aerospace and Defense 1.0%		
	ACTS Aero Technical Support & Service, Inc.	
897,140	Term Loan, 7.33%, Maturing October 5, 2014	\$ 112,142
	Atlantic Inertial Systems, Inc.	
1,303,353	Term Loan, 3.44%, Maturing July 20, 2014	1,094,817
	AWAS Capital, Inc.	
471,800	Term Loan, 3.25%, Maturing March 22, 2013	288,584
2,210,218	Term Loan Second Lien, 7.50%, Maturing March 22, 2013	856,459
	CACI International, Inc.	
332,764	Term Loan, 2.34%, Maturing May 3, 2011	308,639
	Colt Defense, LLC	
978,935	Term Loan, 3.99%, Maturing July 9, 2014	856,568
	DAE Aviation Holdings, Inc.	
574,468	Term Loan, 4.42%, Maturing July 31, 2014	272,872
566,308	Term Loan, 4.92%, Maturing July 31, 2014	268,996
	Evergreen International Aviation	
1,227,213	Term Loan, 9.00%, Maturing October 31, 2011	717,920
	Hawker Beechcraft Acquisition	
1,690,160	Term Loan, 3.46%, Maturing March 26, 2014	937,099
76,229	Term Loan, 3.46%, Maturing March 26, 2014	42,264
	Hexcel Corp.	
1,559,498	Term Loan, 4.48%, Maturing March 1, 2012	1,372,358
	IAP Worldwide Services, Inc.	
1,110,050	Term Loan, 8.25%, Maturing December 30, 2012 ⁽²⁾	601,277
	TransDigm, Inc.	
2,075,000	Term Loan, 3.50%, Maturing June 23, 2013	1,815,625
	Vought Aircraft Industries, Inc.	
1,613,263	Term Loan, 2.91%, Maturing December 17, 2011	1,239,523
666,667	Term Loan, 2.94%, Maturing December 17, 2011	443,333
497,650	Term Loan, 7.50%, Maturing December 22, 2011	399,364
	Wesco Aircraft Hardware Corp.	
1,458,750	Term Loan, 2.66%, Maturing September 29, 2013	1,179,156
		\$ 12,806,996

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Principal Amount*	Borrower/Tranche Description	Value
Air Transport 0.3%		
GBP 1,957,250	Airport Development and Investment, Ltd. Term Loan Second Lien, 6.33%, Maturing April 7, 2011	\$ 1,031,048
1,699,125	Delta Air Lines, Inc. Term Loan Second Lien, 3.69%, Maturing April 30, 2014	863,519
2,803,525	Northwest Airlines, Inc. DIP Loan, 2.39%, Maturing August 21, 2009	2,368,979
		\$ 4,263,546
Automotive 1.7%		
2,337,795	Accuride Corp. Term Loan, 3.94%, Maturing January 31, 2012	\$ 1,669,854
4,905,207	Adesa, Inc. Term Loan, 3.22%, Maturing October 18, 2013	3,315,920
5,161,516	Allison Transmission, Inc. Term Loan, 3.17%, Maturing September 30, 2014	3,375,265
EUR 2,698,276	ATU AFM Auto Holding GmbH & Co. Term Loan, 7.28%, Maturing August 20, 2013	1,168,897
1,867,064	Chrysler Financial Term Loan, 6.00%, Maturing August 1, 2014	1,138,909
2,283,263	Dayco Products, LLC Term Loan, 6.55%, Maturing June 21, 2011	770,601
849,553	Delphi Corp. DIP Loan, 9.25%, Maturing June 30, 2009	590,439
1,832,027	Federal-Mogul Corp. Term Loan, 2.36%, Maturing December 27, 2014	879,373
1,418,348	Term Loan, 2.30%, Maturing December 27, 2015	680,807
2,278,500	Ford Motor Co. Term Loan, 5.00%, Maturing December 15, 2013	830,228
4,355,014	General Motors Corp. Term Loan, 2.78%, Maturing November 29, 2013	1,939,797
3,450,000	Goodyear Tire & Rubber Co. Term Loan Second Lien, 2.14%, Maturing April 30, 2010	2,553,000
1,117,311	Keystone Automotive Operations, Inc. Term Loan, 4.71%, Maturing January 12, 2012	460,891
1,304,619	LKQ Corp. Term Loan, 2.60%, Maturing October 12, 2014	1,102,403
314,063	TriMas Corp. Term Loan, 4.45%, Maturing August 2, 2011	191,578
1,330,316	Term Loan, 3.04%, Maturing August 2, 2013	811,493
1,439,394	United Components, Inc. Term Loan, 4.39%, Maturing June 30, 2010	1,047,159
		\$ 22,526,614

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Principal Amount*	Borrower/Tranche Description	Value
Beverage and Tobacco 0.5%		
	Beverage Packaging Holdings	
EUR 803,994	Term Loan, 4.70%, Maturing May 11, 2015	\$ 701,302
EUR 803,995	Term Loan, 4.95%, Maturing May 11, 2016	701,303
	Constellation Brands, Inc.	
1,238,304	Term Loan, 3.28%, Maturing June 5, 2013	1,165,381
	Culligan International Co.	
982,500	Term Loan, 3.27%, Maturing November 24, 2014	582,131
EUR 1,400,000	Term Loan Second Lien, 8.03%, Maturing May 31, 2013	481,750
	Liberator Midco Ltd.	
GBP 373,782	Term Loan, 9.59%, Maturing October 27, 2016 ⁽²⁾	323,657
	Southern Wine & Spirits of America, Inc.	
2,907,904	Term Loan, 2.96%, Maturing May 31, 2012	2,569,860
	Van Houtte, Inc.	
868,978	Term Loan, 3.96%, Maturing July 11, 2014	556,146
118,497	Term Loan, 3.96%, Maturing July 11, 2014	75,838
		\$ 7,157,368
Brokers, Dealers and Investment Houses 0.2%		
	AmeriTrade Holding Corp.	
2,108,393	Term Loan, 1.83%, Maturing December 31, 2012	\$ 1,978,375
		\$ 1,978,375
Building and Development 2.0%		
	AIMCO Properties, L.P.	
2,668,750	Term Loan, 1.89%, Maturing March 23, 2011	\$ 2,001,563
	Beacon Sales Acquisition, Inc.	
904,187	Term Loan, 3.31%, Maturing September 30, 2013	601,285
	Brickman Group Holdings, Inc.	
1,424,625	Term Loan, 2.41%, Maturing January 23, 2014	977,649
	Building Materials Corp. of America	
1,886,835	Term Loan, 3.87%, Maturing February 22, 2014	1,230,486
	Capital Automotive (REIT)	
3,046,644	Term Loan, 2.20%, Maturing December 16, 2010	1,253,478
	Epco/Fantome, LLC	
1,738,000	Term Loan, 3.03%, Maturing November 23, 2010	1,633,720
	Forestar USA Real Estate Group, Inc.	
1,974,563	Revolving Loan, 1.29%, Maturing December 1, 2010 ⁽³⁾	1,629,015
1,975,000	Term Loan, 4.34%, Maturing December 1, 2010	1,629,375
	Hovstone Holdings, LLC	
742,500	Term Loan, 4.83%, Maturing July 1, 2009	400,802

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Principal Amount*	Borrower/Tranche Description	Value
	LNR Property Corp.	
3,256,000	Term Loan, 6.69%, Maturing July 3, 2011	\$ 1,752,812
	Metroflag BP, LLC	
700,000	Term Loan Second Lien, 0.00%, Maturing January 2, 2009 ⁽⁹⁾	52,500
	NCI Building Systems, Inc.	
1,374,724	Term Loan, 2.18%, Maturing June 18, 2010	1,237,252
	Panolam Industries Holdings, Inc.	
1,345,288	Term Loan, 3.16%, Maturing September 30, 2012	793,720
	Realogy Corp.	
1,180,507	Term Loan, 3.42%, Maturing September 1, 2014	702,771
4,384,743	Term Loan, 5.71%, Maturing September 1, 2014	2,610,294
	South Edge, LLC	
287,500	Term Loan, 0.00%, Maturing October 31, 2009 ⁽⁴⁾	45,042
	Standard Pacific Corp.	
1,260,000	Term Loan, 3.90%, Maturing May 5, 2013	710,325
	TRU 2005 RE Holding Co.	
6,075,000	Term Loan, 3.45%, Maturing December 9, 2009	2,934,984
	United Subcontractors, Inc.	
1,010,978	Term Loan Second Lien, 11.69%, Maturing June 27, 2013 ⁽⁵⁾	40,439
	WCI Communities, Inc.	
3,747,152	Term Loan, 5.70%, Maturing December 23, 2010	2,182,716
	Wintergames Acquisition ULC	
3,400,620	Term Loan, 7.91%, Maturing April 24, 2009	2,227,406
		\$ 26,647,634
	Business Equipment and Services 4.0%	
	Activant Solutions, Inc.	
891,915	Term Loan, 3.44%, Maturing May 1, 2013	\$ 434,809
	Affiliated Computer Services	
295,444	Term Loan, 2.40%, Maturing March 20, 2013	273,009
1,876,479	Term Loan, 2.40%, Maturing March 20, 2013	1,733,985
	Affinion Group, Inc.	
2,817,094	Term Loan, 4.65%, Maturing October 17, 2012	2,063,522
	Allied Barton Security Service	
1,122,401	Term Loan, 6.75%, Maturing February 21, 2015	998,937
	Education Management, LLC	
4,872,971	Term Loan, 3.25%, Maturing June 1, 2013	3,737,569
	Euronet Worldwide, Inc.	
1,863,928	Term Loan, 3.10%, Maturing April 4, 2012	1,602,978
	Info USA, Inc.	
727,650	Term Loan, 3.46%, Maturing February 14, 2012	563,929

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Principal Amount*	Borrower/Tranche Description	Value
	Intergraph Corp.	
1,000,000	Term Loan, 4.18%, Maturing May 29, 2014	\$ 811,250
1,000,000	Term Loan Second Lien, 8.18%, Maturing November 29, 2014	810,000
	iPayment, Inc.	
2,144,284	Term Loan, 2.96%, Maturing May 10, 2013	1,415,227
	ista International GmbH	
EUR 1,522,526	Term Loan, 5.09%, Maturing May 14, 2015	1,263,888
EUR 302,474	Term Loan, 5.09%, Maturing May 14, 2015	251,091
	Kronos, Inc.	
1,522,944	Term Loan, 3.71%, Maturing June 11, 2014	1,062,253
	Language Line, Inc.	
2,264,419	Term Loan, 4.71%, Maturing June 11, 2011	1,936,078
	Mitchell International, Inc.	
1,500,000	Term Loan Second Lien, 6.75%, Maturing March 28, 2015	885,000
	N.E.W. Holdings I, LLC	
2,623,835	Term Loan, 4.24%, Maturing May 22, 2014	1,644,271
	Protection One, Inc.	
2,029,477	Term Loan, 2.66%, Maturing March 31, 2012	1,420,634
	Quantum Corp.	
389,063	Term Loan, 4.96%, Maturing July 12, 2014	291,797
	Quintiles Transnational Corp.	
1,215,625	Term Loan, 3.46%, Maturing March 31, 2013	1,051,516
1,725,000	Term Loan Second Lien, 5.46%, Maturing March 31, 2014	1,250,625
	Sabre, Inc.	
6,636,484	Term Loan, 2.88%, Maturing September 30, 2014	3,040,339
	Safenet, Inc.	
989,950	Term Loan, 4.16%, Maturing April 12, 2014	519,724
	Serena Software, Inc.	
1,567,536	Term Loan, 3.10%, Maturing March 10, 2013	948,359
	Sitel (Client Logic)	
1,707,489	Term Loan, 6.58%, Maturing January 29, 2014	1,058,643
	Solera Holdings, LLC	
EUR 1,090,083	Term Loan, 5.08%, Maturing May 15, 2014	977,020
	SunGard Data Systems, Inc.	
13,377,398	Term Loan, 3.71%, Maturing February 11, 2013	10,463,038
	TDS Investor Corp.	
1,778,654	Term Loan, 3.04%, Maturing August 23, 2013	1,031,619
356,888	Term Loan, 3.71%, Maturing August 23, 2013	206,995
EUR 1,051,592	Term Loan, 5.22%, Maturing August 23, 2013	690,060

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Principal Amount*	Borrower/Tranche Description	Value
	Transaction Network Services, Inc.	
798,337	Term Loan, 2.43%, Maturing May 4, 2012	\$ 696,549
	U.S. Security Holdings, Inc.	
892,537	Term Loan, 4.68%, Maturing May 8, 2013	714,030
	Valassis Communications, Inc.	
405,527	Term Loan, 3.21%, Maturing March 2, 2014	267,141
1,767,104	Term Loan, 3.21%, Maturing March 2, 2014	1,164,080
	VWR International, Inc.	
2,325,000	Term Loan, 2.91%, Maturing June 28, 2013	1,720,500
	WAM Acquisition, S.A.	
EUR 368,919	Term Loan, 4.60%, Maturing May 4, 2014	225,160
EUR 223,408	Term Loan, 4.60%, Maturing May 4, 2014	136,352
EUR 368,919	Term Loan, 5.10%, Maturing May 4, 2015	225,160
EUR 223,408	Term Loan, 5.10%, Maturing May 4, 2015	136,352
	West Corp.	
4,665,088	Term Loan, 2.78%, Maturing October 24, 2013	3,353,032
		\$ 53,076,521
	Cable and Satellite Television 4.3%	
	Atlantic Broadband Finance, LLC	
2,550,070	Term Loan, 3.71%, Maturing February 10, 2011	\$ 2,214,310
	Bragg Communications, Inc.	
1,594,763	Term Loan, 4.53%, Maturing August 31, 2014	1,483,129
	Bresnan Broadband Holdings, LLC	
1,725,000	Term Loan, 3.13%, Maturing March 29, 2014	1,423,125
1,550,000	Term Loan Second Lien, 7.60%, Maturing March 29, 2014	1,085,000
	Casema	
EUR 658,133	Term Loan, 4.27%, Maturing November 14, 2014	746,577
EUR 341,867	Term Loan, 4.27%, Maturing November 14, 2014	387,809
EUR 1,000,000	Term Loan Second Lien, 4.77%, Maturing November 14, 2015	1,134,386
	Cequel Communications, LLC	
982,500	Term Loan, 2.57%, Maturing November 5, 2013	787,930
2,175,000	Term Loan Second Lien, 7.69%, Maturing May 5, 2014	993,975
4,926,034	Term Loan Second Lien, 9.13%, Maturing May 5, 2014 ⁽⁴⁾	2,344,792
	Charter Communications Operating, Inc.	
14,873,714	Term Loan, 3.44%, Maturing April 28, 2013	11,415,576
	CSC Holdings, Inc.	
2,705,170	Term Loan, 2.08%, Maturing March 29, 2013	2,447,051
	CW Media Holdings, Inc.	
864,063	Term Loan, 4.71%, Maturing February 15, 2015	637,246

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Principal Amount*	Borrower/Tranche Description	Value
	DirectTV Holdings, LLC	
1,822,453	Term Loan, 1.91%, Maturing April 13, 2013	\$ 1,685,118
	Insight Midwest Holdings, LLC	
4,741,875	Term Loan, 2.45%, Maturing April 6, 2014	4,149,141
	Kabel BW GmbH and Co.	
EUR 1,000,000	Term Loan, 5.83%, Maturing June 9, 2013	891,479
EUR 1,000,000	Term Loan, 6.33%, Maturing June 9, 2014	891,479
	MCC Iowa, LLC	
1,420,000	Term Loan, 1.81%, Maturing March 31, 2010	1,327,700
	Mediacom Broadband Group	
2,402,482	Term Loan, 2.06%, Maturing January 31, 2015	2,042,110
	Mediacom Illinois, LLC	
4,741,975	Term Loan, 1.81%, Maturing January 31, 2015	3,912,129
	NTL Investment Holdings, Ltd.	
2,901,650	Term Loan, 4.63%, Maturing March 30, 2012	2,350,337
	Orion Cable GmbH	
EUR 661,661	Term Loan, 6.81%, Maturing October 31, 2014	491,370
EUR 661,661	Term Loan, 8.41%, Maturing October 31, 2015	496,665
	ProSiebenSat.1 Media AG	
EUR 821,651	Term Loan, 4.59%, Maturing March 2, 2015	103,450
EUR 48,181	Term Loan, 5.95%, Maturing June 26, 2015	30,059
EUR 1,187,219	Term Loan, 5.95%, Maturing June 26, 2015	740,676
EUR 821,651	Term Loan, 4.84%, Maturing March 2, 2016	103,450
	UPC Broadband Holding B.V.	
EUR 5,800,000	Term Loan, 4.64%, Maturing October 16, 2011	5,346,950
2,800,000	Term Loan, 2.20%, Maturing December 31, 2014	2,261,000
	YPSO Holding SA	
EUR 2,480,685	Term Loan, 4.27%, Maturing July 28, 2014	1,724,828
EUR 957,340	Term Loan, 4.27%, Maturing July 28, 2014	665,642
EUR 1,561,975	Term Loan, 4.27%, Maturing July 28, 2014	1,086,046
		\$ 57,400,535
Chemicals and Plastics	3.2%	
	AZ Chem US, Inc.	
1,393,849	Term Loan, 2.41%, Maturing February 28, 2013	\$ 959,432
500,000	Term Loan Second Lien, 5.92%, Maturing February 28, 2014	274,375
	Brenntag Holding GmbH and Co. KG	
490,909	Term Loan, 2.33%, Maturing December 23, 2013	382,909
2,009,091	Term Loan, 3.14%, Maturing December 23, 2013	1,567,091
1,300,000	Term Loan Second Lien, 5.50%, Maturing December 23, 2015	793,000

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Principal Amount*	Borrower/Tranche Description	Value
	Celanese Holdings, LLC	
EUR 1,965,000	Term Loan, 4.43%, Maturing April 6, 2011	\$ 1,882,795
5,968,688	Term Loan, 2.94%, Maturing April 2, 2014	4,904,274
	Cognis GmbH	
EUR 1,084,426	Term Loan, 5.33%, Maturing September 15, 2013	902,525
EUR 265,574	Term Loan, 5.33%, Maturing September 15, 2013	221,026
	Columbian Chemicals Acquisition	
866,048	Term Loan, 4.71%, Maturing March 16, 2013	484,987
	First Chemical Holding	
EUR 965,273	Term Loan, 7.66%, Maturing December 18, 2014	534,101
EUR 965,273	Term Loan, 8.16%, Maturing December 18, 2015	534,101
	Foamex L.P.	
2,847,327	Term Loan, 4.27%, Maturing February 12, 2013	892,162
	Georgia Gulf Corp.	
864,925	Term Loan, 7.52%, Maturing October 3, 2013	443,274
	Hexion Specialty Chemicals, Inc.	
1,834,066	Term Loan, 3.69%, Maturing May 5, 2013	779,478
398,411	Term Loan, 3.75%, Maturing May 5, 2013	169,325
4,887,500	Term Loan, 5.50%, Maturing May 5, 2013	1,930,563
	Huish Detergents, Inc.	
1,255,875	Term Loan, 2.23%, Maturing April 26, 2014	1,070,633
	INEOS Group	
EUR 808,168	Term Loan, 9.78%, Maturing December 14, 2011	399,252
EUR 142,882	Term Loan, 9.78%, Maturing December 14, 2011	70,586
EUR 808,273	Term Loan, 10.28%, Maturing December 14, 2011	399,303
EUR 142,882	Term Loan, 10.28%, Maturing December 14, 2011	70,586
232,956	Term Loan, 8.20%, Maturing December 14, 2013	89,688
232,956	Term Loan, 8.70%, Maturing December 14, 2014	91,726
	Innophos, Inc.	
316,250	Term Loan, 3.41%, Maturing August 10, 2010	303,600
	Invista B.V.	
3,040,989	Term Loan, 4.50%, Maturing April 29, 2011	2,402,382
890,433	Term Loan, 4.50%, Maturing April 29, 2011	703,442
	ISP Chemco, Inc.	
1,955,151	Term Loan, 2.81%, Maturing June 4, 2014	1,469,622
	Kleopatra	
1,200,000	Term Loan, 4.25%, Maturing January 3, 2016	608,000
EUR 800,000	Term Loan, 6.16%, Maturing January 3, 2016	540,329
	Kranton Polymers, LLC	
3,095,705	Term Loan, 3.44%, Maturing May 12, 2013	1,614,927

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Principal Amount*	Borrower/Tranche Description	Value
	Lucite International Group Holdings	
776,093	Term Loan, 3.43%, Maturing July 7, 2013	\$ 698,483
274,823	Term Loan, 3.43%, Maturing July 7, 2013	247,340
	MacDermid, Inc.	
EUR 966,668	Term Loan, 4.02%, Maturing April 12, 2014	556,975
	Millenium Inorganic Chemicals	
472,143	Term Loan, 3.71%, Maturing April 30, 2014	313,975
1,375,000	Term Loan Second Lien, 7.21%, Maturing October 31, 2014	749,375
	Momentive Performance Material	
1,895,201	Term Loan, 2.69%, Maturing December 4, 2013	1,358,228
	Nalco Co.	
4,432,589	Term Loan, 3.30%, Maturing November 4, 2010	4,158,717
	Propex Fabrics, Inc.	
1,610,084	Term Loan, 7.25%, Maturing July 31, 2012 ⁽²⁾	358,244
	Rockwood Specialties Group, Inc.	
3,662,400	Term Loan, 1.91%, Maturing December 10, 2012	3,230,237
	Schoeller Arca Systems Holding	
EUR 886,834	Term Loan, 5.82%, Maturing November 16, 2015	669,833
EUR 824,121	Term Loan, 5.82%, Maturing November 16, 2015	622,465
EUR 289,045	Term Loan, 5.82%, Maturing November 16, 2015	218,318
	Solo Cup Co.	
1,837,639	Term Loan, 5.08%, Maturing February 27, 2011	1,601,371
	Wellman, Inc.	
1,213,888	Term Loan, 0.00%, Maturing February 10, 2009 ⁽⁴⁾⁽⁵⁾	353,241
		\$ 42,626,296
Clothing/Textiles	0.3%	
	Hanesbrands, Inc.	
1,563,121	Term Loan, 3.01%, Maturing September 5, 2013	\$ 1,414,624
1,125,000	Term Loan Second Lien, 4.91%, Maturing March 5, 2014	946,875
	St. John Knits International, Inc.	
1,231,247	Term Loan, 3.41%, Maturing March 23, 2012	831,092
	The William Carter Co.	
1,152,877	Term Loan, 2.03%, Maturing July 14, 2012	1,003,003
		\$ 4,195,594
Conglomerates	1.5%	
	Amsted Industries, Inc.	
1,453,071	Term Loan, 3.23%, Maturing October 15, 2010	\$ 1,009,885
	Blount, Inc.	
412,886	Term Loan, 2.20%, Maturing August 9, 2010	359,211

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Principal Amount*	Borrower/Tranche Description	Value
	Doncasters (Dunde HoldCo 4 Ltd.)	
608,184	Term Loan, 2.94%, Maturing July 13, 2015	\$ 421,674
608,184	Term Loan, 3.44%, Maturing July 13, 2015	421,674
GBP 734,483	Term Loan Second Lien, 6.56%, Maturing January 13, 2016	549,947
	ISS Holdings A/S	
EUR 208,772	Term Loan, 5.24%, Maturing December 31, 2013	182,078
EUR 1,491,228	Term Loan, 5.24%, Maturing December 31, 2013	1,300,559
	Jarden Corp.	
1,766,001	Term Loan, 3.21%, Maturing January 24, 2012	1,514,346
975,378	Term Loan, 3.21%, Maturing January 24, 2012	836,387
	Johnson Diversey, Inc.	
2,935,784	Term Loan, 5.19%, Maturing December 16, 2011	2,612,848
	Polymer Group, Inc.	
3,885,293	Term Loan, 3.35%, Maturing November 22, 2012	2,933,396
	RBS Global, Inc.	
416,500	Term Loan, 2.94%, Maturing July 19, 2013	327,994
2,681,967	Term Loan, 3.33%, Maturing July 19, 2013	2,112,049
	RGIS Holdings, LLC	
1,899,643	Term Loan, 3.30%, Maturing April 30, 2014	1,341,623
94,982	Term Loan, 3.96%, Maturing April 30, 2014	67,081
	The Manitowoc Company, Inc.	
1,400,000	Term Loan, 6.50%, Maturing August 21, 2014	1,090,250
	US Investigations Services, Inc.	
2,616,792	Term Loan, 4.28%, Maturing February 21, 2015	2,068,574
	Vertrue, Inc.	
829,450	Term Loan, 4.46%, Maturing August 16, 2014	603,425
		\$ 19,753,001
	Containers and Glass Products 1.8%	
	Berry Plastics Corp.	
4,610,326	Term Loan, 2.42%, Maturing April 3, 2015	\$ 3,400,115
	Consolidated Container Co.	
1,000,000	Term Loan Second Lien, 5.86%, Maturing September 28, 2014	260,625
	Crown Americas, Inc.	
679,000	Term Loan, 2.08%, Maturing November 15, 2012	606,008
	Graham Packaging Holdings Co.	
5,192,401	Term Loan, 4.51%, Maturing October 7, 2011	4,191,420
	Graphic Packaging International, Inc.	
7,311,160	Term Loan, 3.09%, Maturing May 16, 2014	6,042,674

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Principal Amount*	Borrower/Tranche Description	Value
	JSG Acquisitions	
EUR 180,907	Term Loan, 4.13%, Maturing December 31, 2014	\$ 148,159
EUR 217,564	Term Loan, 4.38%, Maturing December 31, 2014	178,180
EUR 1,300,764	Term Loan, 4.59%, Maturing December 31, 2014	1,065,295
EUR 1,300,764	Term Loan, 4.62%, Maturing December 31, 2014	1,065,295
	Kranson Industries, Inc.	
1,099,471	Term Loan, 3.75%, Maturing July 31, 2013	802,614
	Owens-Brockway Glass Container	
2,034,688	Term Loan, 1.83%, Maturing June 14, 2013	1,765,091
	Smurfit-Stone Container Corp.	
872,221	Term Loan, 2.43%, Maturing November 1, 2011	583,662
78,916	Term Loan, 2.50%, Maturing November 1, 2011	51,887
1,069,632	Term Loan, 3.78%, Maturing November 1, 2011	715,763
2,196,353	Term Loan, 3.86%, Maturing November 1, 2011	1,444,102
	Tegrant Holding Corp.	
1,965,000	Term Loan, 4.71%, Maturing March 8, 2013	1,139,700
		\$ 23,460,590
Cosmetics/Toiletries	0.3%	
	American Safety Razor Co.	
1,000,000	Term Loan Second Lien, 6.66%, Maturing July 31, 2014	\$ 665,000
	Bausch & Lomb, Inc.	
155,000	Term Loan, 3.43%, Maturing April 30, 2015 ⁽³⁾	130,255
613,800	Term Loan, 4.71%, Maturing April 30, 2015	515,811
	KIK Custom Products, Inc.	
1,400,000	Term Loan Second Lien, 5.39%, Maturing November 30, 2014	224,000
	Prestige Brands, Inc.	
2,402,697	Term Loan, 2.66%, Maturing April 7, 2011	2,102,360
		\$ 3,637,426
Drugs	0.4%	
	Graceway Pharmaceuticals, LLC	
1,482,812	Term Loan, 4.21%, Maturing May 3, 2012	\$ 973,714
300,000	Term Loan, 9.71%, Maturing November 3, 2013	75,000
1,000,000	Term Loan Second Lien, 7.96%, Maturing May 3, 2013	320,000
	Pharmaceutical Holdings Corp.	
441,116	Term Loan, 3.70%, Maturing January 30, 2012	368,331
	Stiefel Laboratories, Inc.	
671,061	Term Loan, 3.41%, Maturing December 28, 2013	560,336
877,349	Term Loan, 3.41%, Maturing December 28, 2013	732,587
	Warner Chilcott Corp.	
617,464	Term Loan, 3.46%, Maturing January 18, 2012	554,019
1,698,589	Term Loan, 3.46%, Maturing January 18, 2012	1,524,059

\$ 5,108,046

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Principal Amount*	Borrower/Tranche Description	Value
Ecological Services and Equipment 0.4%		
	Big Dumpster Merger Sub, Inc.	
848,890	Term Loan, 2.66%, Maturing February 5, 2013	\$ 403,223
	Blue Waste B.V. (AVR Acquisition)	
EUR 1,000,000	Term Loan, 5.22%, Maturing April 1, 2015	984,308
	Environmental Systems Products Holdings, Inc.	
466,049	Term Loan Second Lien, 13.50%, Maturing December 12, 2010	305,542
	IESI Corp.	
3,464,706	Term Loan, 2.16%, Maturing January 20, 2012	2,962,324
	Sensus Metering Systems, Inc.	
715,074	Term Loan, 3.13%, Maturing December 17, 2010	650,717
	Wastequip, Inc.	
980,337	Term Loan, 2.66%, Maturing February 5, 2013	465,660
		\$ 5,771,774
Electronics/Electrical 1.4%		
	Aspect Software, Inc.	
2,067,000	Term Loan, 4.56%, Maturing July 11, 2011	\$ 1,074,840
2,350,000	Term Loan Second Lien, 9.19%, Maturing July 11, 2013	658,000
	Freescall Semiconductor, Inc.	
5,561,500	Term Loan, 3.93%, Maturing December 1, 2013	2,878,076
	Infor Enterprise Solutions Holdings	
3,404,493	Term Loan, 5.21%, Maturing July 28, 2012	2,008,651
1,776,257	Term Loan, 5.21%, Maturing July 28, 2012	1,047,992
500,000	Term Loan Second Lien, 6.96%, Maturing March 2, 2014	107,500
183,333	Term Loan Second Lien, 7.71%, Maturing March 2, 2014	39,417
316,667	Term Loan Second Lien, 7.71%, Maturing March 2, 2014	71,250
	Network Solutions, LLC	
975,507	Term Loan, 3.26%, Maturing March 7, 2014	560,916
	Open Solutions, Inc.	
2,407,555	Term Loan, 3.26%, Maturing January 23, 2014	987,097
	Sensata Technologies Finance Co.	
5,843,420	Term Loan, 2.93%, Maturing April 27, 2013	3,056,839
	Spectrum Brands, Inc.	
83,608	Term Loan, 4.45%, Maturing March 30, 2013	52,046
1,647,413	Term Loan, 5.90%, Maturing March 30, 2013	1,025,514
	SS&C Technologies, Inc.	
1,927,134	Term Loan, 3.43%, Maturing November 23, 2012	1,435,715
	VeriFone, Inc.	
946,772	Term Loan, 3.16%, Maturing October 31, 2013	714,813
	Vertafore, Inc.	
2,456,250	Term Loan, 4.66%, Maturing January 31, 2012	1,854,469
975,000	Term Loan Second Lien, 8.16%, Maturing January 31, 2013	589,875

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Principal Amount*	Borrower/Tranche Description	Value
Equipment Leasing	0.2%	
	The Hertz Corp.	
3,781,294	Term Loan, 2.15%, Maturing December 21, 2012	\$ 2,429,481
688,889	Term Loan, 3.28%, Maturing December 21, 2012	442,611
		\$ 2,872,092
Farming/Agriculture	0.4%	
	BF Bolthouse HoldCo, LLC	
2,910,000	Term Loan, 2.75%, Maturing December 16, 2012	\$ 2,298,900
1,475,000	Term Loan Second Lien, 5.91%, Maturing December 16, 2013	903,438
	Central Garden & Pet Co.	
2,295,865	Term Loan, 1.89%, Maturing February 28, 2014	1,587,017
		\$ 4,789,355
Financial Intermediaries	0.6%	
	Citco III, Ltd.	
2,166,424	Term Loan, 3.58%, Maturing June 30, 2014	\$ 1,386,511
	Grosvenor Capital Management	
678,184	Term Loan, 3.07%, Maturing December 5, 2013	359,438
	INVESTools, Inc.	
533,333	Term Loan, 3.66%, Maturing August 13, 2012	448,000
	Jupiter Asset Management Group	
GBP 594,385	Term Loan, 5.29%, Maturing June 30, 2015	446,196
	LPL Holdings, Inc.	
5,044,428	Term Loan, 2.79%, Maturing December 18, 2014	3,631,988
	Nuveen Investments, Inc.	
694,750	Term Loan, 3.78%, Maturing November 2, 2014	335,217
	RJO Holdings Corp. (RJ O Brien)	
666,563	Term Loan, 3.43%, Maturing July 31, 2014	309,952
	Travelex America Holdings, Inc.	
625,000	Term Loan, 5.93%, Maturing October 31, 2013	377,083
625,000	Term Loan, 6.43%, Maturing October 31, 2014	377,083
		\$ 7,671,468
Food Products	1.7%	
	Acosta, Inc.	
2,949,375	Term Loan, 2.66%, Maturing July 28, 2013	\$ 2,197,284
	Advantage Sales & Marketing, Inc.	
4,132,747	Term Loan, 2.70%, Maturing March 29, 2013	3,027,237
	American Seafoods Group, LLC	
864,866	Term Loan, 2.16%, Maturing September 30, 2011	752,434
	Dean Foods Co.	

5,845,875

Term Loan, 2.95%, Maturing April 2, 2014

5,287,267

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Principal Amount*	Borrower/Tranche Description	Value
	MafCo Worldwide Corp.	
895,568	Term Loan, 2.41%, Maturing December 8, 2011	\$ 591,075
	Michael Foods, Inc.	
1,401,918	Term Loan, 3.88%, Maturing November 21, 2010	1,268,736
	Pinnacle Foods Finance, LLC	
6,304,000	Term Loan, 3.20%, Maturing April 2, 2014	4,974,909
	Provimi Group SA	
231,370	Term Loan, 2.66%, Maturing June 28, 2015	156,753
188,011	Term Loan, 2.66%, Maturing June 28, 2015	127,377
EUR 419,087	Term Loan, 4.02%, Maturing June 28, 2015	363,546
EUR 243,178	Term Loan, 4.02%, Maturing June 28, 2015	210,949
EUR 402,189	Term Loan, 4.02%, Maturing June 28, 2015	348,887
EUR 548,225	Term Loan, 4.02%, Maturing June 28, 2015	475,570
	Reddy Ice Group, Inc.	
3,130,000	Term Loan, 2.09%, Maturing August 9, 2012	1,815,400
	Wrigley Company	
1,415,372	Term Loan, 6.50%, Maturing October 6, 2014	1,394,584
		\$ 22,992,008
Food Service 1.1%		
	AFC Enterprises, Inc.	
651,272	Term Loan, 3.75%, Maturing May 23, 2009	\$ 527,530
	Aramark Corp.	
293,517	Term Loan, 3.33%, Maturing January 26, 2014	258,213
4,614,037	Term Loan, 3.33%, Maturing January 26, 2014	4,059,070
GBP 980,000	Term Loan, 5.00%, Maturing January 27, 2014	1,157,476
	Buffets, Inc.	
609,132	Term Loan, 7.66%, Maturing April 30, 2009 ⁽²⁾	188,831
60,687	Term Loan, 7.66%, Maturing April 30, 2009 ⁽²⁾	18,813
184,103	Term Loan, 8.81%, Maturing May 1, 2013	38,968
1,267,049	Term Loan, 7.66%, Maturing November 1, 2013 ⁽²⁾	268,192
	Burger King Corp.	
1,692,294	Term Loan, 3.00%, Maturing June 30, 2012	1,582,295
	CBRL Group, Inc.	
2,280,572	Term Loan, 4.70%, Maturing April 27, 2013	1,710,429
	Denny s, Inc.	
559,381	Term Loan, 4.05%, Maturing March 31, 2012	461,489
163,417	Term Loan, 6.15%, Maturing March 31, 2012	134,819
	JRD Holdings, Inc.	
1,896,094	Term Loan, 2.64%, Maturing June 26, 2014	1,668,563

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Principal Amount*	Borrower/Tranche Description	Value
	Maine Beverage Co., LLC	
564,844	Term Loan, 3.19%, Maturing June 30, 2010	\$ 460,348
	NPC International, Inc.	
491,258	Term Loan, 2.76%, Maturing May 3, 2013	397,919
	OSI Restaurant Partners, LLC	
84,586	Term Loan, 4.35%, Maturing May 9, 2013	39,280
941,137	Term Loan, 2.69%, Maturing May 9, 2014	437,041
	QCE Finance, LLC	
979,900	Term Loan, 3.75%, Maturing May 5, 2013	551,543
1,225,000	Term Loan Second Lien, 7.22%, Maturing November 5, 2013	493,063
	Sagittarius Restaurants, LLC	
447,479	Term Loan, 9.50%, Maturing March 29, 2013	161,092
		\$ 14,614,974
Food/Drug Retailers	1.2%	
	General Nutrition Centers, Inc.	
3,004,410	Term Loan, 3.71%, Maturing September 16, 2013	\$ 2,058,021
	Iceland Foods Group, Ltd.	
GBP 2,150,000	Term Loan, 3.35%, Maturing May 2, 2014	2,671,781
GBP 2,150,000	Term Loan, 4.10%, Maturing May 2, 2015	2,671,781
GBP 538,348	Term Loan, 10.35%, Maturing May 2, 2016 ⁽²⁾	657,297
	Pantry, Inc. (The)	
1,126,523	Term Loan, 2.16%, Maturing May 15, 2014	858,974
324,314	Term Loan, 2.16%, Maturing May 15, 2014	247,290
	Rite Aid Corp.	
4,468,737	Term Loan, 2.14%, Maturing June 1, 2014	2,815,305
1,246,875	Term Loan, 6.00%, Maturing June 4, 2014	897,750
	Roundy s Supermarkets, Inc.	
3,759,938	Term Loan, 3.19%, Maturing November 3, 2011	3,087,849
		\$ 15,966,048
Forest Products	0.8%	
	Appleton Papers, Inc.	
1,896,125	Term Loan, 3.54%, Maturing June 5, 2014	\$ 1,407,873
	Georgia-Pacific Corp.	
8,200,113	Term Loan, 4.10%, Maturing December 20, 2012	7,098,223
	Newpage Corp.	
1,930,500	Term Loan, 5.31%, Maturing December 5, 2014	1,122,908
	Xerium Technologies, Inc.	
1,863,293	Term Loan, 6.96%, Maturing May 18, 2012	1,034,128
		\$ 10,663,132

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Principal Amount*	Borrower/Tranche Description	Value
Healthcare 5.7%		
1,406,500	Accellent, Inc. Term Loan, 4.70%, Maturing November 22, 2012	\$ 1,083,005
833,354	Advanced Medical Optics, Inc. Term Loan, 4.38%, Maturing April 2, 2014	804,187
1,118,681	Alliance Imaging, Inc. Term Loan, 4.11%, Maturing December 29, 2011	970,456
1,410,515	American Medical Systems Term Loan, 2.69%, Maturing July 20, 2012	1,227,148
293,146	AMN Healthcare, Inc. Term Loan, 3.21%, Maturing November 2, 2011	259,435
1,964,100	AMR HoldCo, Inc. Term Loan, 4.17%, Maturing February 10, 2012	1,738,228
3,950,000	Biomet, Inc. Term Loan, 4.46%, Maturing December 26, 2014	3,529,763
EUR 1,752,813	Term Loan, 5.96%, Maturing December 26, 2014	2,008,650
EUR 169,803	Capio AB Term Loan, 4.50%, Maturing April 24, 2015	161,975
EUR 204,134	Term Loan, 4.50%, Maturing April 24, 2015	194,723
EUR 169,803	Term Loan, 4.63%, Maturing April 16, 2016	161,975
EUR 152,245	Term Loan, 4.63%, Maturing April 24, 2016	145,226
2,167,000	Cardinal Health 409, Inc. Term Loan, 3.71%, Maturing April 10, 2014	1,377,850
EUR 1,970,000	Term Loan, 5.22%, Maturing April 10, 2014	1,879,179
4,211,716	Carestream Health, Inc. Term Loan, 2.84%, Maturing April 30, 2013	3,292,160
1,000,000	Term Loan Second Lien, 7.00%, Maturing October 30, 2013	311,250
1,300,000	Carl Zeiss Vision Holding GmbH Term Loan, 2.91%, Maturing March 23, 2015	608,400
503,549	Community Health Systems, Inc. Term Loan, 2.95%, Maturing July 25, 2014	428,206
9,842,239	Term Loan, 4.45%, Maturing July 25, 2014	8,369,594
850,000	Concentra, Inc. Term Loan Second Lien, 6.96%, Maturing June 25, 2015	187,000
608,396	ConMed Corp. Term Loan, 1.91%, Maturing April 13, 2013	511,053
635,375	CRC Health Corp. Term Loan, 3.71%, Maturing February 6, 2013	407,699
583,568	Term Loan, 3.71%, Maturing February 6, 2013	374,456

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Principal Amount*	Borrower/Tranche Description	Value
	DaVita, Inc.	
5,424,933	Term Loan, 2.32%, Maturing October 5, 2012	\$ 4,992,875
	DJO Finance, LLC	
1,039,500	Term Loan, 3.88%, Maturing May 15, 2014	847,193
	Fresenius Medical Care Holdings	
3,516,896	Term Loan, 2.85%, Maturing March 31, 2013	3,190,327
	Hanger Orthopedic Group, Inc.	
1,532,491	Term Loan, 2.42%, Maturing May 30, 2013	1,363,917
	HCA, Inc.	
8,761,101	Term Loan, 3.71%, Maturing November 18, 2013	7,268,726
	Health Management Association, Inc.	
5,792,522	Term Loan, 3.21%, Maturing February 28, 2014	4,158,203
	HealthSouth Corp.	
1,875,291	Term Loan, 4.43%, Maturing March 10, 2013	1,648,694
	Iasis Healthcare, LLC	
421,174	Term Loan, 2.41%, Maturing March 14, 2014	362,210
1,217,152	Term Loan, 2.41%, Maturing March 14, 2014	1,046,751
112,878	Term Loan, 2.42%, Maturing March 14, 2014	97,075
	Ikaria Acquisition, Inc.	
754,024	Term Loan, 3.42%, Maturing March 28, 2013	606,989
	IM U.S. Holdings, LLC	
900,000	Term Loan Second Lien, 4.69%, Maturing June 26, 2015	627,750
	Invacare Corp.	
2,094,054	Term Loan, 3.28%, Maturing February 12, 2013	1,706,654
	inVentiv Health, Inc.	
1,194,723	Term Loan, 3.21%, Maturing July 6, 2014	1,012,528
	LifePoint Hospitals, Inc.	
2,959,542	Term Loan, 3.82%, Maturing April 15, 2012	2,663,588
	MultiPlan Merger Corp.	
686,350	Term Loan, 2.94%, Maturing April 12, 2013	522,770
1,255,265	Term Loan, 2.94%, Maturing April 12, 2013	956,094
	Mylan, Inc.	
759,500	Term Loan, 4.54%, Maturing October 2, 2014	696,841
	National Mentor Holdings, Inc.	
1,334,580	Term Loan, 3.46%, Maturing June 29, 2013	867,477
81,200	Term Loan, 4.59%, Maturing June 29, 2013	52,780
	National Rental Institutes, Inc.	
1,993,173	Term Loan, 3.75%, Maturing March 31, 2013	1,121,160
	Nyco Holdings	
EUR 1,920,457	Term Loan, 5.24%, Maturing December 29, 2014	1,618,129
EUR 1,920,457	Term Loan, 5.99%, Maturing December 29, 2015	1,618,129

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Principal Amount*	Borrower/Tranche Description	Value
1,062,005	Physiotherapy Associates, Inc. Term Loan, 7.50%, Maturing June 27, 2013	\$ 623,928
710,505	RadNet Management, Inc. Term Loan, 6.45%, Maturing November 15, 2012	568,404
1,149,626	ReAble Therapeutics Finance, LLC Term Loan, 3.46%, Maturing November 16, 2013	994,427
994	Renal Advantage, Inc. Term Loan, 4.50%, Maturing October 5, 2012	800
1,600,268	Select Medical Corp. Term Loan, 4.15%, Maturing February 24, 2012	1,268,213
1,997,187	Select Medical Holdings Corp. Term Loan, 4.15%, Maturing February 24, 2012	1,582,771
1,287,078	Sunrise Medical Holdings, Inc. Term Loan, 5.15%, Maturing May 13, 2010	723,981
935,179	Vanguard Health Holding Co., LLC Term Loan, 3.27%, Maturing September 23, 2011	807,527
763,375	Viant Holdings, Inc. Term Loan, 3.71%, Maturing June 25, 2014	393,138
		\$ 76,041,667
Home Furnishings	0.5%	
614,448	Hunter Fan Co. Term Loan, 4.74%, Maturing April 16, 2014	\$ 345,627
1,281,277	Interline Brands, Inc. Term Loan, 2.04%, Maturing June 23, 2013	820,017
889,565	Term Loan, 2.04%, Maturing June 23, 2013	569,322
2,329,697	National Bedding Co., LLC Term Loan, 3.01%, Maturing August 31, 2011	1,065,836
1,050,000	Term Loan Second Lien, 5.39%, Maturing August 31, 2012	381,500
1,777,165	Oreck Corp. Term Loan, 4.93%, Maturing February 2, 2012 ⁽⁵⁾	694,871
EUR 490,638	Sanitec, Ltd. Oy Term Loan, 0.00%, Maturing April 7, 2013 ⁽⁴⁾	155,340
EUR 490,638	Term Loan, 0.00%, Maturing April 7, 2014 ⁽⁴⁾	155,340
3,677,152	Simmons Co. Term Loan, 9.51%, Maturing December 19, 2011	2,794,635
1,000,000	Term Loan, 8.35%, Maturing February 15, 2012	60,000
		\$ 7,042,488

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Principal Amount*	Borrower/Tranche Description	Value
Industrial Equipment	1.2%	
	Brand Energy and Infrastructure Services, Inc.	
1,061,563	Term Loan, 4.74%, Maturing February 7, 2014	\$ 621,014
	CEVA Group PLC U.S.	
1,432,138	Term Loan, 3.39%, Maturing January 4, 2014	828,253
171,053	Term Loan, 4.46%, Maturing January 4, 2014	98,925
EUR 302,530	Term Loan, 4.77%, Maturing January 4, 2014	245,327
EUR 513,730	Term Loan, 4.77%, Maturing January 4, 2014	416,593
EUR 631,377	Term Loan, 4.77%, Maturing January 4, 2014	511,996
EUR 1,597,365	Term Loan, 5.97%, Maturing January 4, 2014	1,295,335
	EPD Holdings (Goodyear Engineering Products)	
114,469	Term Loan, 2.93%, Maturing July 13, 2014	56,853
799,258	Term Loan, 2.93%, Maturing July 13, 2014	396,965
1,100,000	Term Loan Second Lien, 6.17%, Maturing July 13, 2015	231,000
	Flowserve Corp.	
2,290,406	Term Loan, 2.99%, Maturing August 10, 2012	2,084,269
	FR Brand Acquisition Corp.	
982,500	Term Loan, 3.75%, Maturing February 7, 2014	606,694
	Generac Acquisition Corp.	
2,677,819	Term Loan, 2.94%, Maturing November 7, 2013	1,466,106
500,000	Term Loan Second Lien, 6.44%, Maturing April 7, 2014	143,542
	Gleason Corp.	
743,297	Term Loan, 3.66%, Maturing June 30, 2013	602,070
280,361	Term Loan, 3.66%, Maturing June 30, 2013	227,093
	Itron, Inc.	
EUR 379,310	Term Loan, 4.72%, Maturing April 18, 2014	423,745
	Jason, Inc.	
585,079	Term Loan, 3.97%, Maturing April 30, 2010	424,182
	John Maneely Co.	
2,383,593	Term Loan, 4.44%, Maturing December 8, 2013	1,322,894
	KION Group GmbH	
250,000	Term Loan, 2.41%, Maturing December 23, 2014	101,250
250,000	Term Loan, 2.91%, Maturing December 23, 2015	101,250
	Polypore, Inc.	
4,284,750	Term Loan, 2.45%, Maturing July 3, 2014	2,892,206
	Sequa Corp.	
795,043	Term Loan, 3.69%, Maturing November 30, 2014	498,094
	TFS Acquisition Corp.	
879,750	Term Loan, 4.96%, Maturing August 11, 2013	395,888
		\$ 15,991,544

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Principal Amount*	Borrower/Tranche Description	Value
Insurance 0.9%		
1,333,125	Alliant Holdings I, Inc. Term Loan, 4.46%, Maturing August 21, 2014	\$ 1,053,169
925,807	Applied Systems, Inc. Term Loan, 3.92%, Maturing September 26, 2013	708,243
1,110,774	CCC Information Services Group, Inc. Term Loan, 3.72%, Maturing February 10, 2013	788,650
4,651,189	Conseco, Inc. Term Loan, 2.39%, Maturing October 10, 2013	3,011,645
1,610,161	Crawford & Company Term Loan, 3.96%, Maturing October 31, 2013	1,328,383
1,186,884	Crump Group, Inc. Term Loan, 3.41%, Maturing August 4, 2014	747,737
2,906,719	Getty Images, Inc. Term Loan, 7.24%, Maturing July 2, 2015	2,743,216
217,055	Hub International Holdings, Inc. Term Loan, 3.96%, Maturing June 13, 2014	161,163
965,686	Term Loan, 3.96%, Maturing June 13, 2014	717,022
1,182,000	U.S.I. Holdings Corp. Term Loan, 4.21%, Maturing May 4, 2014	685,560
		\$ 11,944,788
Leisure Goods/Activities/Movies 3.5%		
1,964,450	24 Hour Fitness Worldwide, Inc. Term Loan, 3.43%, Maturing June 8, 2012	\$ 1,217,959
1,711,852	AMC Entertainment, Inc. Term Loan, 2.14%, Maturing January 26, 2013	1,514,275
1,300,000	AMF Bowling Worldwide, Inc. Term Loan Second Lien, 8.44%, Maturing December 8, 2013	195,000
371,737	Butterfly Wendel US, Inc. Term Loan, 3.19%, Maturing June 22, 2013	241,164
371,857	Term Loan, 2.69%, Maturing June 22, 2014	241,242
2,909,548	Carmike Cinemas, Inc. Term Loan, 6.13%, Maturing May 19, 2012	2,220,954
487,500	Cedar Fair, L.P. Term Loan, 2.41%, Maturing August 31, 2011	370,906
2,797,805	Term Loan, 2.41%, Maturing August 30, 2012	2,128,662
3,755,314	Cinemark, Inc. Term Loan, 2.53%, Maturing October 5, 2013	3,381,660
382,500	Dave & Buster s, Inc. Term Loan, 3.43%, Maturing March 8, 2013	340,425
972,500	Term Loan, 3.43%, Maturing March 8, 2013	865,525

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Principal Amount*	Borrower/Tranche Description	Value
	Deluxe Entertainment Services	
745,513	Term Loan, 3.58%, Maturing January 28, 2011	\$ 383,939
41,339	Term Loan, 3.71%, Maturing January 28, 2011	21,289
72,991	Term Loan, 3.71%, Maturing January 28, 2011	37,591
	Easton-Bell Sports, Inc.	
1,413,974	Term Loan, 2.92%, Maturing March 16, 2012	1,032,201
	Formula One (Project Alpha III)	
1,928,571	Term Loan, 2.66%, Maturing October 13, 2014	1,040,223
	HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.	
96,000	DIP Loan, 0.00%, Maturing March 31, 2010 ⁽⁴⁾⁽⁵⁾	96,000
	Mega Blocks, Inc.	
1,469,543	Term Loan, 8.75%, Maturing July 26, 2012	330,647
	Metro-Goldwyn-Mayer Holdings, Inc.	
10,086,013	Term Loan, 4.22%, Maturing April 8, 2012	4,649,652
	National CineMedia, LLC	
2,075,000	Term Loan, 3.75%, Maturing February 13, 2015	1,322,072
	Red Football, Ltd.	
GBP 2,730,401	Term Loan, 4.10%, Maturing August 16, 2014	2,631,336
GBP 2,730,401	Term Loan, 4.35%, Maturing August 16, 2015	2,631,336
	Regal Cinemas Corp.	
6,209,575	Term Loan, 5.21%, Maturing November 10, 2010	5,650,713
	Revolution Studios Distribution Co., LLC	
1,364,817	Term Loan, 4.16%, Maturing December 21, 2014	900,779
1,050,000	Term Loan Second Lien, 7.41%, Maturing June 21, 2015	168,000
	Six Flags Theme Parks, Inc.	
4,457,125	Term Loan, 2.92%, Maturing April 30, 2015	3,108,845
	Southwest Sports Group, LLC	
1,450,000	Term Loan, 4.00%, Maturing December 22, 2010	1,123,750
	Universal City Development Partners, Ltd.	
2,912,921	Term Loan, 6.00%, Maturing June 9, 2011	2,679,887
	WGM Acquisition Corp.	
900,000	Revolving Loan, 0.00%, Maturing February 28, 2010 ⁽³⁾	702,000
6,862,491	Term Loan, 3.34%, Maturing February 28, 2011	5,755,914
		\$ 46,983,946
	Lodging and Casinos 1.4%	
	Gala Electric Casinos, Ltd.	
GBP 958,999	Term Loan, 7.00%, Maturing December 12, 2013	\$ 784,069
GBP 958,999	Term Loan, 7.50%, Maturing December 12, 2014	784,069
	Green Valley Ranch Gaming, LLC	
638,642	Term Loan, 4.25%, Maturing February 16, 2014	274,616

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Principal Amount*	Borrower/Tranche Description	Value
	Harrah s Operating Co.	
1,389,500	Term Loan, 4.16%, Maturing January 28, 2015	\$ 870,490
992,500	Term Loan, 4.26%, Maturing January 28, 2015	619,624
	Herbst Gaming, Inc.	
994,937	Term Loan, 0.00%, Maturing December 2, 2011 ⁽⁴⁾	254,953
	Isle of Capri Casinos, Inc.	
2,621,839	Term Loan, 3.21%, Maturing November 30, 2013	1,765,994
790,544	Term Loan, 3.21%, Maturing November 30, 2013	532,487
1,048,735	Term Loan, 3.21%, Maturing November 30, 2013	706,398
	LodgeNet Entertainment Corp.	
1,129,200	Term Loan, 3.46%, Maturing April 4, 2014	592,830
	New World Gaming Partners, Ltd.	
1,443,750	Term Loan, 3.94%, Maturing June 30, 2014	665,930
291,667	Term Loan, 3.94%, Maturing June 30, 2014	134,531
	Penn National Gaming, Inc.	
7,056,910	Term Loan, 2.77%, Maturing October 3, 2012	6,399,736
	Venetian Casino Resort/Las Vegas Sands, Inc.	
1,129,596	Term Loan, 2.16%, Maturing May 14, 2014	558,353
4,143,264	Term Loan, 2.16%, Maturing May 23, 2014	2,047,995
	VML US Finance, LLC	
2,300,000	Term Loan, 2.66%, Maturing May 25, 2013	1,332,954
	Wimar OpCo, LLC	
900,262	Term Loan, 6.50%, Maturing January 3, 2012	265,577
		\$ 18,590,606
	Nonferrous Metals/Minerals 0.8%	
	Alpha Natural Resources, LLC	
2,750,875	Term Loan, 3.00%, Maturing October 26, 2012	\$ 2,510,173
	Compass Minerals Group, Inc.	
2,742,369	Term Loan, 2.48%, Maturing December 22, 2012	2,581,255
	Euramax International, Inc.	
701,579	Term Loan, 8.75%, Maturing June 28, 2012	271,862
503,822	Term Loan Second Lien, 11.00%, Maturing June 28, 2013	100,764
249,928	Term Loan Second Lien, 11.00%, Maturing June 28, 2013	49,986
	Murray Energy Corp.	
943,250	Term Loan, 6.94%, Maturing January 28, 2010	839,493
	Noranda Aluminum Acquisition	
531,158	Term Loan, 4.24%, Maturing May 18, 2014	301,432
	Novelis, Inc.	
590,992	Term Loan, 3.46%, Maturing June 28, 2014	377,053
1,300,183	Term Loan, 3.46%, Maturing June 28, 2014	829,517

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Principal Amount*	Borrower/Tranche Description	Value
	Oxbow Carbon and Mineral Holdings	
162,624	Term Loan, 2.41%, Maturing May 8, 2014	\$ 111,702
1,816,502	Term Loan, 2.81%, Maturing May 8, 2014	1,247,710
	Tube City IMS Corp.	
2,628,851	Term Loan, 3.46%, Maturing January 25, 2014	1,051,541
324,324	Term Loan, 3.46%, Maturing January 25, 2014	129,730
		\$ 10,402,218
Oil and Gas 0.7%		
	Atlas Pipeline Partners, L.P.	
1,615,000	Term Loan, 3.16%, Maturing July 20, 2014	\$ 1,372,750
	Big West Oil, LLC	
577,500	Term Loan, 4.50%, Maturing May 1, 2014	274,313
459,375	Term Loan, 4.50%, Maturing May 1, 2014	218,203
	Citgo Petroleum Corp.	
1,893,976	Term Loan, 1.78%, Maturing November 15, 2012	1,207,410
	Dresser, Inc.	
824,990	Term Loan, 4.41%, Maturing May 4, 2014	598,892
1,250,000	Term Loan Second Lien, 7.99%, Maturing May 4, 2015	618,750
	Enterprise GP Holdings, L.P.	
1,534,500	Term Loan, 3.25%, Maturing October 31, 2014	1,396,395
	IFM (US) Colonial Pipeline 2, LLC	
933,362	Term Loan, 4.20%, Maturing February 27, 2012	788,691
	Targa Resources, Inc.	
1,602,972	Term Loan, 3.46%, Maturing October 31, 2012	1,132,767
1,394,854	Term Loan, 5.93%, Maturing October 31, 2012	985,697
	Volnay Acquisition Co.	
830,000	Term Loan, 4.54%, Maturing January 12, 2014	709,650
		\$ 9,303,518
Publishing 3.2%		
	American Media Operations, Inc.	
3,727,216	Term Loan, 3.95%, Maturing January 31, 2013	\$ 2,236,330
	Aster Zweite Beteiligungs GmbH	
1,075,000	Term Loan, 6.13%, Maturing September 27, 2013	521,375
EUR 472,333	Term Loan, 7.54%, Maturing September 27, 2013	302,819
	CanWest MediaWorks, Ltd.	
1,157,375	Term Loan, 4.20%, Maturing July 10, 2014	656,810
	Dex Media West, LLC	
5,190,000	Term Loan, 7.00%, Maturing October 24, 2014	2,854,500

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Principal Amount*	Borrower/Tranche Description	Value
	GateHouse Media Operating, Inc.	
800,000	Term Loan, 2.57%, Maturing August 28, 2014	\$ 207,334
975,000	Term Loan, 2.66%, Maturing August 28, 2014	252,688
1,850,000	Term Loan, 4.20%, Maturing August 28, 2014	479,459
	Idearc, Inc.	
12,274,500	Term Loan, 3.42%, Maturing November 17, 2014	4,262,320
	Laureate Education, Inc.	
432,535	Term Loan, 4.41%, Maturing August 17, 2014	268,712
2,890,338	Term Loan, 4.41%, Maturing August 17, 2014	1,795,622
	MediaNews Group, Inc.	
919,307	Term Loan, 4.66%, Maturing August 2, 2013	308,887
	Mediannuaire Holding	
EUR 968,816	Term Loan, 4.66%, Maturing October 10, 2014	295,055
EUR 968,816	Term Loan, 5.16%, Maturing October 10, 2015	295,055
EUR 1,000,000	Term Loan Second Lien, 6.66%, Maturing April 10, 2016	177,122
	Merrill Communications, LLC	
1,436,802	Term Loan, 4.32%, Maturing December 24, 2012	984,210
	Nebraska Book Co., Inc.	
907,643	Term Loan, 6.38%, Maturing March 4, 2011	671,656
	Nelson Education, Ltd.	
666,563	Term Loan, 3.96%, Maturing July 5, 2014	383,273
	Nielsen Finance, LLC	
7,929,888	Term Loan, 3.88%, Maturing August 9, 2013	6,343,910
	Penton Media, Inc.	
982,500	Term Loan, 3.35%, Maturing February 1, 2013	397,913
	Philadelphia Newspapers, LLC	
1,038,512	Term Loan, 0.00%, Maturing June 29, 2013 ⁽⁴⁾	173,086
	R.H. Donnelley Corp.	
3,773,253	Term Loan, 6.75%, Maturing June 30, 2010	2,455,758
	Reader s Digest Association, Inc. (The)	
7,835,438	Term Loan, 3.61%, Maturing March 2, 2014	3,134,175
	SGS International, Inc.	
837,220	Term Loan, 4.14%, Maturing December 30, 2011	544,193
	Source Interlink Companies, Inc.	
1,984,887	Term Loan, 5.45%, Maturing August 1, 2014	1,081,763
	Source Media, Inc.	
2,304,115	Term Loan, 6.46%, Maturing November 8, 2011	1,255,743
	Springer Science+Business Media	
546,613	Term Loan, 3.83%, Maturing May 5, 2011	361,545
490,579	Term Loan, 4.21%, Maturing May 5, 2012	324,483
417,648	Term Loan, 4.21%, Maturing May 5, 2012	276,245

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Principal Amount*	Borrower/Tranche Description	Value
	TL Acquisitions, Inc.	
3,234,062	Term Loan, 2.91%, Maturing July 5, 2014	\$ 2,461,526
	Trader Media Corp.	
GBP 2,309,688	Term Loan, 3.78%, Maturing March 23, 2015	1,465,795
	Tribune Co.	
1,836,935	Term Loan, 0.00%, Maturing May 17, 2009 ⁽⁴⁾	516,179
1,989,950	Term Loan, 0.00%, Maturing May 17, 2014 ⁽⁴⁾	440,276
2,231,638	Term Loan, 0.00%, Maturing May 17, 2014 ⁽⁴⁾	624,062
	Xsys, Inc.	
1,290,100	Term Loan, 6.13%, Maturing September 27, 2013	625,699
EUR 527,667	Term Loan, 7.54%, Maturing September 27, 2013	338,295
1,277,104	Term Loan, 6.13%, Maturing September 27, 2014	619,396
	Yell Group, PLC	
3,425,000	Term Loan, 3.41%, Maturing February 10, 2013	2,146,334
		\$ 42,539,603
Radio and Television	2.2%	
	Block Communications, Inc.	
2,037,000	Term Loan, 3.46%, Maturing December 22, 2011	\$ 1,711,080
	CMP KC, LLC	
963,688	Term Loan, 4.41%, Maturing May 5, 2013	551,133
	CMP Susquehanna Corp.	
2,727,144	Term Loan, 2.42%, Maturing May 5, 2013	804,508
	Discovery Communications, Inc.	
3,422,875	Term Loan, 3.46%, Maturing April 30, 2014	3,096,480
	Emmis Operating Co.	
1,021,214	Term Loan, 3.07%, Maturing November 2, 2013	449,334
	Entravision Communications Corp.	
1,739,000	Term Loan, 2.94%, Maturing September 29, 2013	1,273,818
	Gray Television, Inc.	
2,300,118	Term Loan, 2.52%, Maturing January 19, 2015	1,019,718
	HIT Entertainment, Inc.	
1,835,658	Term Loan, 4.96%, Maturing March 20, 2012	830,635
	NEP II, Inc.	
835,116	Term Loan, 2.66%, Maturing February 16, 2014	626,337
	Nexstar Broadcasting, Inc.	
2,096,827	Term Loan, 3.21%, Maturing October 1, 2012	1,237,128
1,983,874	Term Loan, 3.21%, Maturing October 1, 2012	1,170,486
	NextMedia Operating, Inc.	
72,114	Term Loan, 5.12%, Maturing November 15, 2012	37,680
162,257	Term Loan, 5.17%, Maturing November 15, 2012	84,779

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Principal Amount*	Borrower/Tranche Description	Value
	PanAmSat Corp.	
1,059,172	Term Loan, 3.93%, Maturing January 3, 2014	\$ 916,940
1,058,851	Term Loan, 3.93%, Maturing January 3, 2014	916,662
1,058,851	Term Loan, 3.93%, Maturing January 3, 2014	916,662
	Paxson Communications Corp.	
3,250,000	Term Loan, 4.34%, Maturing January 15, 2012	1,283,750
	Raycom TV Broadcasting, LLC	
1,900,000	Term Loan, 1.94%, Maturing June 25, 2014	1,425,000
	SFX Entertainment	
1,381,298	Term Loan, 4.26%, Maturing June 21, 2013	1,015,254
	Sirius Satellite Radio, Inc.	
740,625	Term Loan, 2.69%, Maturing December 19, 2012	536,953
	Tyrol Acquisition 2 SAS	
EUR 1,050,000	Term Loan, 3.77%, Maturing January 19, 2015	859,135
EUR 1,050,000	Term Loan, 4.46%, Maturing January 19, 2016	859,135
	Univision Communications, Inc.	
11,650,000	Term Loan, 2.66%, Maturing September 29, 2014	6,195,307
770,500	Term Loan Second Lien, 2.91%, Maturing March 29, 2009	674,188
	Young Broadcasting, Inc.	
2,309,978	Term Loan, 5.24%, Maturing November 3, 2012	922,067
		\$ 29,414,169
	Rail Industries 0.4%	
	Kansas City Southern Railway Co.	
3,315,000	Term Loan, 3.10%, Maturing April 26, 2013	\$ 2,922,726
	Rail America, Inc.	
135,280	Term Loan, 5.44%, Maturing August 14, 2009	123,781
2,089,720	Term Loan, 5.44%, Maturing August 13, 2010	1,912,094
		\$ 4,958,601
	Retailers (Except Food and Drug) 1.2%	
	American Achievement Corp.	
936,955	Term Loan, 2.59%, Maturing March 25, 2011	\$ 693,347
	Amscan Holdings, Inc.	
712,313	Term Loan, 3.93%, Maturing May 25, 2013	486,153
	Claire s Stores, Inc.	
492,500	Term Loan, 3.48%, Maturing May 24, 2014	181,131
	Cumberland Farms, Inc.	
2,019,176	Term Loan, 2.90%, Maturing September 29, 2013	1,655,724
	Harbor Freight Tools USA, Inc.	
1,801,826	Term Loan, 9.75%, Maturing July 15, 2010	1,126,141

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Principal Amount*	Borrower/Tranche Description	Value
	Josten s Corp.	
1,991,336	Term Loan, 2.45%, Maturing October 4, 2011	\$ 1,742,419
	Mapco Express, Inc.	
1,510,137	Term Loan, 3.91%, Maturing April 28, 2011	1,230,762
	Neiman Marcus Group, Inc.	
1,542,722	Term Loan, 4.19%, Maturing April 5, 2013	1,068,978
	Orbitz Worldwide, Inc.	
1,678,750	Term Loan, 4.24%, Maturing July 25, 2014	747,044
	Oriental Trading Co., Inc.	
2,067,576	Term Loan, 3.98%, Maturing July 31, 2013	1,157,843
1,150,000	Term Loan Second Lien, 6.41%, Maturing January 31, 2013	296,125
	Rent-A-Center, Inc.	
1,169,109	Term Loan, 2.15%, Maturing November 15, 2012	987,897
	Savers, Inc.	
446,574	Term Loan, 3.20%, Maturing August 11, 2012	375,122
488,567	Term Loan, 3.20%, Maturing August 11, 2012	410,396
	The Yankee Candle Company, Inc.	
3,485,341	Term Loan, 3.40%, Maturing February 6, 2014	1,916,938
	Vivarte	
EUR 825,263	Term Loan, 4.45%, Maturing May 29, 2015	480,784
EUR 128,489	Term Loan, 4.45%, Maturing May 29, 2015	74,855
EUR 33,040	Term Loan, 4.45%, Maturing May 29, 2015	19,248
EUR 825,263	Term Loan, 4.95%, Maturing May 29, 2016	480,784
EUR 128,489	Term Loan, 4.95%, Maturing May 29, 2016	74,855
EUR 33,040	Term Loan, 4.95%, Maturing May 29, 2016	19,248
		\$ 15,225,794
Steel 0.2%		
	Algoma Acquisition Corp.	
2,238,477	Term Loan, 2.95%, Maturing June 20, 2013	\$ 1,438,222
	Niagara Corp.	
1,452,875	Term Loan, 5.46%, Maturing June 29, 2014	762,759
		\$ 2,200,981
Surface Transport 0.2%		
	Gainey Corp.	
1,884,496	Term Loan, 0.00%, Maturing April 20, 2012 ⁽⁴⁾	\$ 233,678
	Oshkosh Truck Corp.	
946,135	Term Loan, 2.89%, Maturing December 6, 2013	661,112

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Principal Amount*	Borrower/Tranche Description	Value
	Ozburn-Hessey Holding Co., LLC	
579,830	Term Loan, 4.16%, Maturing August 9, 2012	\$ 449,368
	Swift Transportation Co., Inc.	
3,020,930	Term Loan, 5.49%, Maturing May 10, 2014	1,384,909
		\$ 2,729,067
Telecommunications	2.0%	
	Asurion Corp.	
2,450,000	Term Loan, 4.33%, Maturing July 13, 2012	\$ 1,788,500
1,000,000	Term Loan Second Lien, 6.86%, Maturing January 13, 2013	560,000
	BCM Luxembourg, Ltd.	
EUR 2,831,379	Term Loan, 3.65%, Maturing September 30, 2014	2,672,961
EUR 2,831,695	Term Loan, 3.90%, Maturing September 30, 2015	2,673,259
EUR 1,500,000	Term Loan Second Lien, 6.02%, Maturing March 31, 2016	948,563
	Centennial Cellular Operating Co., LLC	
3,226,468	Term Loan, 3.51%, Maturing February 9, 2011	3,141,270
	CommScope, Inc.	
2,420,843	Term Loan, 3.68%, Maturing November 19, 2014	2,063,768
	Intelsat Subsidiary Holding Co.	
1,270,750	Term Loan, 3.93%, Maturing July 3, 2013	1,126,996
	Iowa Telecommunications Services	
2,776,000	Term Loan, 3.09%, Maturing November 23, 2011	2,394,300
	IPC Systems, Inc.	
GBP 1,448,087	Term Loan, 5.05%, Maturing May 31, 2014	1,049,284
	Macquarie UK Broadcast Ventures, Ltd.	
GBP 1,071,462	Term Loan, 3.59%, Maturing December 26, 2014	987,946
	NTelos, Inc.	
1,215,750	Term Loan, 2.66%, Maturing August 24, 2011	1,091,895
	Palm, Inc.	
1,061,563	Term Loan, 3.91%, Maturing April 24, 2014	493,627
	Stratos Global Corp.	
1,198,500	Term Loan, 3.95%, Maturing February 13, 2012	1,030,710
	Trilogy International Partners	
1,225,000	Term Loan, 4.96%, Maturing June 29, 2012	520,625
	Windstream Corp.	
3,980,037	Term Loan, 2.59%, Maturing July 17, 2013	3,621,834
		\$ 26,165,538
Utilities	1.6%	
	AEI Finance Holding, LLC	
388,674	Revolving Loan, 3.41%, Maturing March 30, 2012	\$ 232,233
2,771,209	Term Loan, 4.46%, Maturing March 30, 2014	1,655,797

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Principal Amount*	Borrower/Tranche Description	Value
1,250,000	Astoria Generating Co. Term Loan Second Lien, 4.11%, Maturing August 23, 2013	\$ 900,000
2,182,672	BRSP, LLC Term Loan, 5.55%, Maturing July 13, 2009	1,866,185
1,179,090	Calpine Corp. DIP Loan, 4.34%, Maturing March 30, 2009	910,970
GBP 540,000	Electricinvest Holding Co. Term Loan, 6.12%, Maturing October 24, 2012	537,037
EUR 536,193	Term Loan, 6.53%, Maturing October 24, 2012	471,139
829,631	Mirant North America, LLC Term Loan, 2.16%, Maturing January 3, 2013	756,208
6,076,615	NRG Energy, Inc. Term Loan, 2.66%, Maturing June 1, 2014	5,645,036
2,994,481	Term Loan, 2.96%, Maturing June 1, 2014	2,781,804
470,384	Pike Electric, Inc. Term Loan, 1.88%, Maturing July 1, 2012	425,698
354,382	Term Loan, 1.88%, Maturing December 10, 2012	320,715
3,110,625	TXU Texas Competitive Electric Holdings Co., LLC Term Loan, 3.91%, Maturing October 10, 2014	2,175,882
1,135,625	Term Loan, 4.75%, Maturing October 10, 2014	795,221
1,412,275	Vulcan Energy Corp. Term Loan, 6.25%, Maturing July 23, 2010	1,207,495
		\$ 20,681,420
Total Senior Floating-Rate Interests (identified cost \$1,093,623,051)		\$ 728,358,351

Corporate Bonds & Notes 40.7%

Principal Amount (000 s omitted)	Security	Value
Aerospace and Defense 0.2%		
\$ 1,500	Alion Science and Technologies Corp. 10.25%, 2/1/15	\$ 600,000
1,425	Bombardier, Inc. 8.00%, 11/15/14 ⁽⁶⁾	1,225,500
1,810	Hawker Beechcraft Acquisition 9.75%, 4/1/17	334,850
280	Transdigm, Inc. 7.75%, 7/15/14	253,400

1,250	Vought Aircraft Industries, Inc., Sr. Notes 8.00%, 7/15/11	768,750
		\$ 3,182,500

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Principal Amount (000 s omitted)	Security	Value
Automotive 1.1%		
\$ 1,610	Allison Transmission, Inc. 11.00%, 11/1/15	\$ 901,600
3,590	Altra Industrial Motion, Inc. 9.00%, 12/1/11	3,482,300
1,100	Commercial Vehicle Group, Inc., Sr. Notes 8.00%, 7/1/13	500,500
5,965	Ford Motor Credit Co., Sr. Notes 5.70%, 1/15/10	5,054,663
6,073	Tenneco Automotive, Inc., Series B 10.25%, 7/15/13	4,038,545
1,085	Tenneco, Inc., Sr. Notes 8.125%, 11/15/15	379,750
990	United Components, Inc., Sr. Sub. Notes 9.375%, 6/15/13	311,850
		\$ 14,669,208
Broadcast Radio and Television 0.1%		
\$ 1,570	Warner Music Group, Sr. Sub. Notes 7.375%, 4/15/14	\$ 1,004,800
2,885	XM Satellite Radio Holdings, Inc., Sr. Notes 13.00%, 8/1/13 ⁽⁶⁾	735,675
		\$ 1,740,475
Brokers/Dealers/Investment Houses 0.1%		
\$ 2,900	Nuveen Investments, Inc., Sr. Notes 10.50%, 11/15/15 ⁽⁶⁾	\$ 812,000
		\$ 812,000
Building and Development 0.5%		
\$ 1,240	Interline Brands, Inc., Sr. Sub. Notes 8.125%, 6/15/14	\$ 998,200
2,645	Nortek, Inc., Sr. Sub. Notes 10.00%, 12/1/13	1,547,325
5,995	Panolam Industries International, Sr. Sub. Notes 10.75%, 10/1/13	2,427,975
495	Ply Gem Industries, Inc., Sr. Notes 11.75%, 6/15/13	277,200
1,640	Texas Industries Inc., Sr. Notes 7.25%, 7/15/13 ⁽⁶⁾	1,246,400

\$ 6,497,100

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Principal Amount (000 s omitted)	Security	Value
Business Equipment and Services 2.9%		
	Affinion Group, Inc.	
\$ 1,065	10.125%, 10/15/13	\$ 836,025
2,560	11.50%, 10/15/15	1,676,800
	Education Management, LLC, Sr. Notes	
5,270	8.75%, 6/1/14	4,519,025
	Education Management, LLC, Sr. Sub. Notes	
7,270	10.25%, 6/1/16	6,070,450
	First Data Corp.	
205	9.875%, 9/24/15	115,825
	MediMedia USA, Inc., Sr. Sub. Notes	
2,415	11.375%, 11/15/14 ⁽⁶⁾	1,581,825
	Muzak, LLC/Muzak Finance, Sr. Notes	
5,250	10.00%, 2/15/09 ⁽⁴⁾	2,598,750
	Rental Service Corp.	
6,010	9.50%, 12/1/14	3,831,375
	SunGard Data Systems, Inc., Sr. Notes	
11,035	10.625%, 5/15/15 ⁽⁶⁾	9,214,225
	Ticketmaster, Sr. Notes	
2,700	10.75%, 8/1/16 ⁽⁶⁾	1,633,500
	Travelport, LLC	
5,025	9.875%, 9/1/14	2,010,000
	West Corp.	
6,330	9.50%, 10/15/14	4,336,050
		\$ 38,423,850
Cable and Satellite Television 0.9%		
	Cablevision Systems Corp., Sr. Notes, Series B	
\$ 810	8.00%, 4/15/12	\$ 785,700
	CCO Holdings, LLC/CCO Capital Corp., Sr. Notes	
3,420	8.75%, 11/15/13	2,513,700
	Charter Communications, Inc., Sr. Notes	
645	8.375%, 4/30/14 ⁽⁶⁾	538,575
2,740	10.875%, 9/15/14 ⁽⁶⁾	2,383,800
	Kabel Deutschland GmbH	
1,955	10.625%, 7/1/14	1,896,350
	Mediacom Broadband Corp., Sr. Notes	
1,720	8.50%, 10/15/15	1,487,800
	National Cable PLC	
540	8.75%, 4/15/14	461,700
	National Cable PLC, Sr. Notes	
2,755	9.125%, 8/15/16	2,327,975

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Principal Amount (000 s omitted)	Security	Value
Chemicals and Plastics 0.6%		
	CII Carbon, LLC	
\$ 2,420	11.125%, 11/15/15 ⁽⁶⁾	\$ 1,681,900
	INEOS Group Holdings PLC	
4,035	8.50%, 2/15/16 ⁽⁶⁾	221,925
	Nova Chemicals Corp., Sr. Notes, Variable Rate	
2,145	5.72%, 11/15/13	579,150
	Reichhold Industries, Inc., Sr. Notes	
7,255	9.00%, 8/15/14 ⁽⁶⁾	4,969,675
	Solo Cup Co.	
325	8.50%, 2/15/14	219,375
		\$ 7,672,025
Clothing/Textiles 1.7%		
	Levi Strauss & Co., Sr. Notes	
\$ 9,435	9.75%, 1/15/15	\$ 7,819,256
410	8.875%, 4/1/16	317,750
	Oxford Industries, Inc., Sr. Notes	
8,275	8.875%, 6/1/11	6,247,625
	Perry Ellis International, Inc., Sr. Sub. Notes	
8,190	8.875%, 9/15/13	4,954,950
	Phillips Van Heusen, Sr. Notes	
1,610	8.125%, 5/1/13	1,465,100
	Quiksilver, Inc.	
3,060	6.875%, 4/15/15	1,694,475
		\$ 22,499,156
Commercial Services 0.2%		
	Ceridian Corp., Sr. Notes	
\$ 5,820	11.25%, 11/15/15	\$ 3,171,900
		\$ 3,171,900
Conglomerates 0.2%		
	RBS Global & Rexnord Corp.	
\$ 1,705	11.75%, 8/1/16	\$ 1,116,775
1,905	8.875%, 9/1/16	1,343,025
		\$ 2,459,800
Containers and Glass Products 0.5%		

\$	3,220	Intertape Polymer US, Inc., Sr. Sub. Notes 8.50%, 8/1/14	\$ 2,129,225
	6,358	Pliant Corp. 11.625%, 6/15/09 ⁽²⁾⁽⁴⁾	3,243,883

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Principal Amount (000 s omitted)	Security	Value
	Smurfit-Stone Container Enterprises, Inc., Sr. Notes	
\$ 4,425	8.00%, 3/15/17 ⁽⁴⁾	\$ 486,750
	Stone Container Corp., Sr. Notes	
715	8.375%, 7/1/12 ⁽⁴⁾	78,650
		\$ 5,938,508
	Ecological Services and Equipment 0.3%	
	Environmental Systems Products Holdings, Inc., Jr. Notes	
\$ 149	0.00%, 3/31/15 ⁽²⁾⁽⁵⁾	\$ 107,680
	Waste Services, Inc., Sr. Sub. Notes	
4,085	9.50%, 4/15/14	3,165,875
		\$ 3,273,555
	Electronics/Electrical 0.7%	
	Advanced Micro Devices, Inc., Sr. Notes	
\$ 3,885	7.75%, 11/1/12	\$ 1,291,762
	Amkor Technologies, Inc., Sr. Notes	
580	7.125%, 3/15/11	416,875
665	7.75%, 5/15/13	388,194
3,595	9.25%, 6/1/16	2,013,200
	Avago Technologies Finance	
1,850	10.125%, 12/1/13	1,507,750
5,045	11.875%, 12/1/15	3,783,750
	NXP BV/NXP Funding, LLC, Variable Rate	
1,025	3.844%, 10/15/13	249,844
		\$ 9,651,375
	Equipment Leasing 0.3%	
	Hertz Corp.	
\$ 330	8.875%, 1/1/14	\$ 216,975
6,095	10.50%, 1/1/16	3,207,494
		\$ 3,424,469
	Financial Intermediaries 0.8%	
	Ford Motor Credit Co.	
\$ 4,410	7.375%, 10/28/09	\$ 3,953,358
	Ford Motor Credit Co., Sr. Notes	
5,535	7.875%, 6/15/10	4,573,299
180	9.875%, 8/10/11	133,906

2,060	General Motors Acceptance Corp., Variable Rate 3.399%, 5/15/09	1,928,675
		\$ 10,589,238

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Principal Amount (000 s omitted)	Security	Value
Food Products 0.5%		
\$ 5,680	ASG Consolidated, LLC/ASG Finance, Inc., Sr. Disc. Notes 11.50%, 11/1/11	\$ 4,913,200
2,385	Dole Foods Co., Sr. Notes 8.625%, 5/1/09	2,259,787
		\$ 7,172,987
Food Service 0.8%		
\$ 3,485	Aramark Services, Inc. 8.50%, 2/1/15	\$ 3,406,587
4,050	El Pollo Loco, Inc. 11.75%, 11/15/13	3,118,500
4,660	NPC International, Inc. 9.50%, 5/1/14	3,704,700
		\$ 10,229,787
Food/Drug Retailers 1.0%		
\$ 9,750	General Nutrition Center, Sr. Notes, Variable Rate 7.584%, 3/15/14 ⁽²⁾	\$ 5,898,750
4,315	General Nutrition Center, Sr. Sub. Notes 10.75%, 3/15/15	3,042,075
6,560	Rite Aid Corp. 7.50%, 3/1/17	3,870,400
		\$ 12,811,225
Forest Products 0.6%		
\$ 1,450	Georgia-Pacific Corp. 9.50%, 12/1/11	\$ 1,421,000
1,445	Jefferson Smurfit Corp., Sr. Notes 8.25%, 10/1/12 ⁽⁴⁾	166,175
820	7.50%, 6/1/13 ⁽⁴⁾	102,500
10,345	NewPage Corp. 10.00%, 5/1/12	4,034,550
5,165	12.00%, 5/1/13	1,265,425
1,545	NewPage Corp., Variable Rate 9.443%, 5/1/12	533,025
		\$ 7,522,675
Healthcare 3.6%		
	Accellent, Inc.	

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\$	3,320	10.50%, 12/1/13	\$ 2,373,800
		Advanced Medical Optics, Inc., Sr. Sub. Notes	
	115	7.50%, 5/1/17	128,225
		AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes	
	4,270	10.00%, 2/15/15	4,312,700

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Principal Amount (000 s omitted)	Security	Value
	Biomet, Inc.	
\$ 9,715	11.625%, 10/15/17	\$ 9,083,525
	DJO Finance, LLC/DJO Finance Corp.	
4,220	10.875%, 11/15/14	3,143,900
	Fresenius US Finance II, Inc., Sr. Notes	
1,710	9.00%, 7/15/15	1,727,100
	HCA, Inc.	
4,559	8.75%, 9/1/10	4,502,012
322	7.875%, 2/1/11	306,705
2,385	9.125%, 11/15/14	2,295,562
2,180	9.25%, 11/15/16	2,087,350
	MultiPlan Inc., Sr. Sub. Notes	
4,860	10.375%, 4/15/16 ⁽⁶⁾	3,766,500
	National Mentor Holdings, Inc.	
4,115	11.25%, 7/1/14	3,189,125
	Res-Care, Inc., Sr. Notes	
2,160	7.75%, 10/15/13	1,825,200
	US Oncology, Inc.	
3,065	9.00%, 8/15/12	2,865,775
5,350	10.75%, 8/15/14	4,841,750
	Viant Holdings, Inc.	
4,127	10.125%, 7/15/17	1,465,085
		\$ 47,914,314
	Industrial Equipment 0.5%	
	CEVA Group, PLC, Sr. Notes	
\$ 3,750	10.00%, 9/1/14 ⁽⁶⁾	\$ 2,793,750
	Chart Industries, Inc., Sr. Sub. Notes	
2,170	9.125%, 10/15/15	1,725,150
	ESCO Corp., Sr. Notes	
1,595	8.625%, 12/15/13 ⁽⁶⁾	1,252,075
	ESCO Corp., Sr. Notes, Variable Rate	
1,595	5.871%, 12/15/13 ⁽⁶⁾	1,044,725
		\$ 6,815,700
	Insurance 0.2%	
	Alliant Holdings I, Inc.	
\$ 1,885	11.00%, 5/1/15 ⁽⁶⁾	\$ 1,244,100
	Hub International Holdings	
1,750	9.00%, 12/15/14 ⁽⁶⁾	1,190,000
	U.S.I. Holdings Corp., Sr. Notes, Variable Rate	

1,320

6.024%, 11/15/14⁽⁶⁾

633,600

\$ 3,067,700

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Principal Amount (000 s omitted)	Security	Value
Leisure Goods/Activities/Movies 2.5%		
\$ 12,865	AMC Entertainment, Inc. 11.00%, 2/1/16	\$ 11,063,900
2,170	HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp. 12.50%, 4/1/13 ⁽⁴⁾⁽⁶⁾	13,563
3,975	HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate 0.00%, 4/1/12 ⁽⁴⁾⁽⁶⁾	59,625
6,895	Marquee Holdings, Inc., Sr. Disc. Notes 9.505%, 8/15/14	4,481,750
1,270	Royal Caribbean Cruises, Sr. Notes 7.00%, 6/15/13	806,450
500	6.875%, 12/1/13	302,500
330	7.25%, 6/15/16	189,750
660	7.25%, 3/15/18	399,300
11,825	Universal City Development Partners, Sr. Notes 11.75%, 4/1/10	9,134,813
12,720	Universal City Florida Holdings, Sr. Notes, Variable Rate 7.943%, 5/1/10	6,296,400
		\$ 32,748,051
Lodging and Casinos 3.0%		
\$ 4,080	Buffalo Thunder Development Authority 9.375%, 12/15/14 ⁽⁶⁾	\$ 387,600
4,025	CCM Merger, Inc. 8.00%, 8/1/13 ⁽⁶⁾	1,710,625
3,080	Chukchansi EDA, Sr. Notes, Variable Rate 6.095%, 11/15/12 ⁽⁶⁾	1,570,800
8,870	Fontainebleau Las Vegas Casino, LLC 11.00%, 6/15/15 ⁽⁶⁾	1,020,050
1,970	Galaxy Entertainment Finance 9.875%, 12/15/12 ⁽⁶⁾	1,034,250
1,260	Galaxy Entertainment Finance, Variable Rate 7.323%, 12/15/10 ⁽⁶⁾	800,100
1,095	Greektown Holdings, LLC, Sr. Notes 10.75%, 12/1/13 ⁽⁴⁾⁽⁶⁾	213,525
3,360	Host Hotels and Resorts, LP, Sr. Notes 6.75%, 6/1/16	2,704,800
2,620	Indianapolis Downs, LLC & Capital Corp., Sr. Notes 11.00%, 11/1/12 ⁽⁶⁾	1,414,800
5,575	Inn of the Mountain Gods, Sr. Notes 12.00%, 11/15/10	1,142,875

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Principal Amount (000 s omitted)	Security	Value
\$ 1,540	Majestic HoldCo, LLC 12.50%, 10/15/11 ⁽⁶⁾	\$ 15,400
370	MGM Mirage, Inc. 7.50%, 6/1/16	201,650
1,935	Mohegan Tribal Gaming Authority, Sr. Sub. Notes 8.00%, 4/1/12	1,180,350
3,265	7.125%, 8/15/14	1,828,400
3,425	6.875%, 2/15/15	1,849,500
5,115	OED Corp./Diamond Jo, LLC 8.75%, 4/15/12	3,708,375
6,035	Park Place Entertainment 7.875%, 3/15/10	3,409,775
355	Pinnacle Entertainment, Inc., Sr. Sub. Notes 8.25%, 3/15/12	326,600
2,620	7.50%, 6/15/15	1,912,600
1,101	Pokagon Gaming Authority, Sr. Notes 10.375%, 6/15/14 ⁽⁶⁾	968,880
1,215	San Pasqual Casino 8.00%, 9/15/13 ⁽⁶⁾	929,475
1,930	Seminole Hard Rock Entertainment, Variable Rate 4.496%, 3/15/14 ⁽⁶⁾	926,400
615	Trump Entertainment Resorts, Inc. 8.50%, 6/1/15	93,788
3,405	Tunica-Biloxi Gaming Authority, Sr. Notes 9.00%, 11/15/15 ⁽⁶⁾	2,604,825
5,702	Waterford Gaming, LLC, Sr. Notes 8.625%, 9/15/14 ⁽⁶⁾	3,791,826
5,505	Wynn Las Vegas, LLC 6.625%, 12/1/14	4,039,294
		\$ 39,786,563
Nonferrous Metals/Minerals 0.6%		
\$ 5,440	Aleris International, Inc., Sr. Notes 9.00%, 12/15/14 ⁽⁴⁾	\$ 353,600
8,090	FMG Finance PTY, Ltd. 10.625%, 9/1/16 ⁽⁶⁾	5,298,950
3,390	Freeport-McMoran Copper & Gold, Inc., Sr. Notes 8.375%, 4/1/17	2,817,588
		\$ 8,470,138

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Principal Amount (000 s omitted)	Security	Value
Oil and Gas 4.6%		
\$ 3,280	Allis-Chalmers Energy, Inc., Sr. Notes 9.00%, 1/15/14	\$ 1,754,800
2,975	Chesapeake Energy Corp. 9.50%, 2/15/15	2,930,375
3,150	6.875%, 1/15/16	2,716,875
1,205	Cimarex Energy Co., Sr. Notes 7.125%, 5/1/17	1,048,350
2,200	Clayton Williams Energy, Inc. 7.75%, 8/1/13	1,386,000
2,360	Compton Pet Finance Corp. 7.625%, 12/1/13	932,200
520	Denbury Resources, Inc., Sr. Sub. Notes 7.50%, 12/15/15	434,200
2,305	El Paso Corp., Sr. Notes 9.625%, 5/15/12	2,181,851
1,730	Encore Acquisition Co., Sr. Sub. Notes 7.25%, 12/1/17	1,401,300
4,605	Forbes Energy Services, Sr. Notes 11.00%, 2/15/15	2,786,025
1,795	OPTI Canada, Inc., Sr. Notes 7.875%, 12/15/14	807,750
1,970	8.25%, 12/15/14	916,050
1,930	Parker Drilling Co., Sr. Notes 9.625%, 10/1/13	1,437,850
8,800	Petrohawk Energy Corp. 9.125%, 7/15/13	8,140,000
2,165	7.875%, 6/1/15 ⁽⁶⁾	1,824,013
1,805	Petroleum Development Corp., Sr. Notes 12.00%, 2/15/18	1,137,150
430	Petroplus Finance, Ltd. 6.75%, 5/1/14 ⁽⁶⁾	322,500
8,640	7.00%, 5/1/17 ⁽⁶⁾	6,307,200
1,940	Plains Exploration & Production Co. 7.00%, 3/15/17	1,632,025
335	Quicksilver Resources, Inc. 8.25%, 8/1/15	271,350
3,440	7.125%, 4/1/16	2,390,800
5,990	SemGroup L.P., Sr. Notes 8.75%, 11/15/15 ⁽⁴⁾⁽⁶⁾	239,600

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Principal Amount (000 s omitted)	Security	Value
\$ 660	SESI, LLC, Sr. Notes 6.875%, 6/1/14	\$ 534,600
5,000	Sonat, Inc. 7.625%, 7/15/11	4,962,500
6,280	Stewart & Stevenson, LLC, Sr. Notes 10.00%, 7/15/14	3,987,800
595	Tennessee Gas Pipeline Co. 8.00%, 2/1/16 ⁽⁶⁾	593,513
11,495	United Refining Co., Sr. Notes 10.50%, 8/15/12	7,529,225
1,170	VeraSun Energy Corp. 9.875%, 12/15/12	690,300
		\$ 61,296,202
Publishing 1.2%		
\$ 2,815	Dex Media West/Finance, Series B 9.875%, 8/15/13	\$ 823,388
925	Harland Clarke Holdings 9.50%, 5/15/15	411,625
3,085	Laureate Education, Inc. 10.00%, 8/15/15 ⁽⁶⁾	2,036,100
2,437	10.25%, 8/15/15 ⁽²⁾⁽⁶⁾	1,349,816
1,430	Local Insight Regatta Holdings, Inc. 11.00%, 12/1/17	364,650
9,260	Nielsen Finance, LLC 10.00%, 8/1/14	8,241,400
1,770	12.50%, (0.00% until 2011), 8/1/16	725,700
1,365	Nielsen Finance, LLC, Sr. Notes 11.625%, 2/1/14 ⁽⁶⁾	1,259,213
7,275	Reader s Digest Association, Inc. (The), Sr. Sub. Notes 9.00%, 2/15/17	700,219
		\$ 15,912,111
Radio and Television 0.1%		
\$ 1,470	Rainbow National Services, LLC, Sr. Sub. Debs. 10.375%, 9/1/14 ⁽⁶⁾	\$ 1,495,725
		\$ 1,495,725
Rail Industries 0.7%		
\$ 1,940	American Railcar Industry, Sr. Notes 7.50%, 3/1/14	\$ 1,358,000

Kansas City Southern Mexico, Sr. Notes		
880	9.375%, 5/1/12	842,600
2,530	7.625%, 12/1/13	2,137,850
1,055	7.375%, 6/1/14	912,575
4,000	8.00%, 6/1/15	3,620,000
		\$ 8,871,025

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Principal Amount (000 s omitted)	Security	Value
Retailers (Except Food and Drug) 3.3%		
\$ 5,580	Amscan Holdings, Inc., Sr. Sub. Notes 8.75%, 5/1/14	\$ 3,348,000
14,070	GameStop Corp. 8.00%, 10/1/12	13,999,650
9,515	Neiman Marcus Group, Inc. 9.00%, 10/15/15	4,281,750
12,180	10.375%, 10/15/15	5,602,800
1,875	Penny (JC) Co., Inc. 8.00%, 3/1/10	1,870,389
115	Sally Holdings, LLC 9.25%, 11/15/14	106,375
9,235	Sally Holdings, LLC, Sr. Notes 10.50%, 11/15/16	7,665,050
1,195	Staples, Inc. 9.75%, 1/15/14	1,272,224
2,365	Toys R Us 7.375%, 10/15/18	851,400
9,165	Yankee Acquisition Corp., Series B 8.50%, 2/15/15	4,445,025
		\$ 43,442,663
Steel 0.3%		
\$ 4,905	RathGibson, Inc., Sr. Notes 11.25%, 2/15/14	\$ 1,103,625
3,805	Steel Dynamics, Inc., Sr. Notes 7.375%, 11/1/12	3,443,525
		\$ 4,547,150
Telecommunications 3.8%		
\$ 2,660	Centennial Cellular Operating Co./Centennial Communication Corp., Sr. Notes 10.125%, 6/15/13	\$ 2,759,750
4,765	Crown Castle International Corp. 9.00%, 1/15/15	4,633,963
3,585	Digicel Group, Ltd., Sr. Notes 9.25%, 9/1/12 ⁽⁶⁾	3,172,725
483	8.875%, 1/15/15 ⁽⁶⁾	357,420
13,953	9.125%, 1/15/15 ⁽⁶⁾	9,627,570
11,840	Intelsat Bermuda, Ltd. 11.25%, 6/15/16	11,381,200
	Intelsat Subsidiary Holdings Co., Ltd.	

680

8.875%, 1/15/15⁽⁶⁾

40

625,600

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Principal Amount (000 s omitted)	Security	Value
	Nortel Networks, Ltd.	
\$ 940	10.75%, 7/15/16 ⁽⁴⁾	\$ 157,450
2,840	10.75%, 7/15/16 ⁽⁴⁾⁽⁶⁾	475,700
	Qwest Communications International, Inc.	
5,120	7.50%, 2/15/14	4,403,200
	Qwest Corp.	
1,565	7.50%, 10/1/14	1,431,975
	Qwest Corp., Sr. Notes	
1,940	7.625%, 6/15/15	1,765,400
	Qwest Corp., Sr. Notes, Variable Rate	
1,000	5.246%, 6/15/13	860,000
	Sprint Capital Corp.	
585	6.875%, 11/15/28	332,640
	Telesat Canada/Telesat LLC, Sr. Notes	
5,000	12.50%, 11/1/17 ⁽⁶⁾	3,375,000
	Windstream Corp., Sr. Notes	
2,085	8.125%, 8/1/13	2,064,150
2,600	8.625%, 8/1/16	2,574,000
		\$ 49,997,743
Utilities 2.3%		
	AES Corp.	
\$ 965	8.00%, 10/15/17	\$ 911,925
	AES Corp., Sr. Notes	
1,818	8.75%, 5/15/13 ⁽⁶⁾	1,831,635
	Edison Mission Energy, Sr. Notes	
1,750	7.50%, 6/15/13	1,688,750
	NGC Corp.	
4,395	7.625%, 10/15/26	2,483,175
	NRG Energy, Inc.	
480	7.25%, 2/1/14	459,600
5,700	7.375%, 1/15/17	5,358,000
	NRG Energy, Inc., Sr. Notes	
1,325	7.375%, 2/1/16	1,265,375
	Orion Power Holdings, Inc., Sr. Notes	
11,360	12.00%, 5/1/10	11,644,000
	Reliant Energy, Inc., Sr. Notes	
350	7.625%, 6/15/14	287,875
	Southwestern Energy Co.	
4,755	7.50%, 2/1/18 ⁽⁶⁾	4,517,250
		\$ 30,447,585

Total Corporate Bonds & Notes
(identified cost \$773,240,674)

\$ 538,950,103

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Table of Contents**Mortgage Pass-Throughs 53.2%****Principal****Amount****(000 s omitted)****Security****Value**

	Principal Amount (000 s omitted)	Security	Value
		Federal Home Loan Mortgage Corp.:	
\$	45,213	5.00%, with various maturities to 2019	\$ 46,572,661
	11,854	5.50%, with various maturities to 2018	12,260,447
	22,644	6.00%, with various maturities to 2026	23,596,122
	41,846	6.50%, with various maturities to 2030	44,008,138
	57,054	7.00%, with various maturities to 2031	60,304,351
	575	7.13%, with maturity at 2023	622,123
	32,686	7.50%, with various maturities to 2029	35,490,959
	929	7.65%, with maturity at 2022	1,017,525
	150	7.70%, with maturity at 2022	160,393
	18,817	8.00%, with various maturities to 2030	20,746,016
	560	8.25%, with maturity at 2020	621,594
	1,583	8.30%, with maturity at 2020	1,759,746
	13,971	8.50%, with various maturities to 2031	15,601,125
	5	8.75%, with maturity at 2010	5,287
	4,943	9.00%, with various maturities to 2031	5,558,562
	4,269	9.50%, with various maturities to 2025	4,831,427
	675	10.00%, with maturity at 2020	750,992
	598	10.50%, with maturity at 2020	673,127
	818	12.00%, with maturity at 2020	913,123
	53	13.00%, with maturity at 2015	60,720
			\$ 275,554,438
		Federal National Mortgage Assn:	
\$	6,268	4.44%, with maturity at 2036 ⁽⁷⁾	\$ 6,282,231
	30,148	4.50%, with various maturities to 2020	30,815,087
	23,348	5.00%, with maturity at 2018	24,065,945
	3,731	5.058%, with maturity at 2022 ⁽⁷⁾	3,790,288
	11,017	5.50%, with various maturities to 2028	11,334,389
	16,603	6.00%, with various maturities to 2026	17,295,611
	18,617	6.321%, with maturity at 2032 ⁽⁷⁾	19,076,166
	38,841	6.50%, with various maturities to 2031	40,988,636

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Principal Amount (000 s omitted)	Security	Value
\$ 644	6.75%, with maturity at 2023	\$ 688,067
51,212	7.00%, with various maturities to 2031	54,282,615
15,869	7.50%, with various maturities to 2031	17,257,282
12,262	8.00%, with various maturities to 2031	13,514,995
71	8.25%, with maturity at 2018	78,222
2,832	8.378%, with maturity at 2027 ⁽⁸⁾	3,180,680
14,449	8.50%, with various maturities to 2030	16,174,447
1,310	8.608%, with maturity at 2028 ⁽⁸⁾	1,466,277
815	8.671%, with maturity at 2029 ⁽⁸⁾	920,919
1,167	8.747%, with maturity at 2027 ⁽⁸⁾	1,294,583
16,112	9.00%, with various maturities to 2027	18,140,006
343	9.149%, with maturity at 2024 ⁽⁸⁾	368,445
5,381	9.50%, with various maturities to 2030	6,125,937
819	9.528%, with maturity at 2018 ⁽⁸⁾	919,303
1,480	10.00%, with various maturities to 2020	1,664,232
1,315	10.163%, with maturity at 2025 ⁽⁸⁾	1,477,536
1,383	10.438%, with maturity at 2019 ⁽⁸⁾	1,535,850
1,310	10.50%, with maturity at 2021	1,476,708
528	11.50%, with maturity at 2016	589,024
30	12.50%, with maturity at 2011	31,896
		\$ 294,835,377
	Government National Mortgage Assn:	
\$ 4,233	6.00%, with maturity at 2024	\$ 4,421,033
23,295	6.50%, with maturity at 2024	24,755,982
9,253	7.00%, with various maturities to 2026	9,994,717
38,329	7.50%, with various maturities to 2032	41,970,564
24,856	8.00%, with various maturities to 2034	27,558,841
773	8.30%, with maturity at 2020	858,621
1,611	8.50%, with various maturities to 2022	1,793,353
7,796	9.00%, with various maturities to 2026	8,817,450
11,104	9.50%, with various maturities to 2026	12,688,397
701	10.00%, with maturity at 2019	790,504
		\$ 133,649,462
	Total Mortgage Pass-Throughs (identified cost \$687,866,199)	\$ 704,039,277

Table of Contents**Collateralized Mortgage Obligations 12.2%****Principal
Amount
(000's
Omitted)****Security****Value****Federal Home Loan Mortgage Corp.:**

\$ 2,086	Series 24, Class J, 6.25%, 11/25/23	\$ 2,166,399
2,498	Series 1497, Class K, 7.00%, 4/15/23	2,603,727
4,136	Series 1529, Class Z, 7.00%, 6/15/23	4,310,680
3,674	Series 1620, Class Z, 6.00%, 11/15/23	3,805,784
1,154	Series 1677, Class Z, 7.50%, 7/15/23	1,238,357
10,463	Series 1702, Class PZ, 6.50%, 3/15/24	10,886,298
197	Series 1720, Class PJ, 7.25%, 1/15/24	199,670
7,386	Series 2113, Class QG, 6.00%, 1/15/29	7,633,158
883	Series 2122, Class K, 6.00%, 2/15/29	916,768
599	Series 2130, Class K, 6.00%, 3/15/29	622,156
598	Series 2167, Class BZ, 7.00%, 6/15/29	629,926
4,462	Series 2182, Class ZB, 8.00%, 9/15/29	4,821,775
4,216	Series 2198, Class ZA, 8.50%, 11/15/29	4,671,271
14,115	Series 2245, Class A, 8.00%, 8/15/27	15,317,109

\$ 59,823,078**Federal National Mortgage Assn:**

\$ 410	Series 1988-14, Class I, 9.20%, 6/25/18	\$ 450,865
371	Series 1989-1, Class D, 10.30%, 1/25/19	409,868
687	Series 1989-34, Class Y, 9.85%, 7/25/19	772,063
525	Series 1990-17, Class G, 9.00%, 2/25/20	578,035
262	Series 1990-27, Class Z, 9.00%, 3/25/20	289,693
253	Series 1990-29, Class J, 9.00%, 3/25/20	280,752
1,065	Series 1990-43, Class Z, 9.50%, 4/25/20	1,192,224
403	Series 1991-98, Class J, 8.00%, 8/25/21	438,105
3,218	Series 1992-77, Class ZA, 8.00%, 5/25/22	3,509,152
202	Series 1992-103, Class Z, 7.50%, 6/25/22	216,622
377	Series 1992-113, Class Z, 7.50%, 7/25/22	405,687
759	Series 1992-185, Class ZB, 7.00%, 10/25/22	803,048
1,872	Series 1993-16, Class Z, 7.50%, 2/25/23	2,014,464
1,447	Series 1993-22, Class PM, 7.40%, 2/25/23	1,550,331
2,275	Series 1993-25, Class J, 7.50%, 3/25/23	2,437,230
4,257	Series 1993-30, Class PZ, 7.50%, 3/25/23	4,559,419
5,192	Series 1993-42, Class ZQ, 6.75%, 4/25/23	5,444,963

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Principal Amount (000's Omitted)	Security	Value
\$ 836	Series 1993-56, Class PZ, 7.00%, 5/25/23	\$ 886,682
951	Series 1993-156, Class ZB, 7.00%, 9/25/23	1,008,427
6,994	Series 1994-45, Class Z, 6.50%, 2/25/24	7,298,312
3,608	Series 1994-89, Class ZQ, 8.00%, 7/25/24	3,940,929
3,512	Series 1996-57, Class Z, 7.00%, 12/25/26	3,714,971
1,977	Series 1997-77, Class Z, 7.00%, 11/18/27	2,092,727
1,510	Series 1998-44, Class ZA, 6.50%, 7/20/28	1,571,422
753	Series 1999-45, Class ZG, 6.50%, 9/25/29	781,708
6,265	Series 2000-22, Class PN, 6.00%, 7/25/30	6,454,801
1,004	Series 2001-37, Class GA, 8.00%, 7/25/16	1,073,337
1,345	Series 2002-1, Class G, 7.00%, 7/25/23	1,422,454
634	Series G92-44, Class Z, 8.00%, 7/25/22	685,245
1,032	Series G92-44, Class ZQ, 8.00%, 7/25/22	1,115,004
1,452	Series G92-46, Class Z, 7.00%, 8/25/22	1,542,963
2,620	Series G92-60, Class Z, 7.00%, 10/25/22	2,765,898
26,299	Series G93-35, Class ZQ, 6.50%, 11/25/23	27,542,464
5,597	Series G93-40, Class H, 6.40%, 12/25/23	5,813,273
		\$ 95,063,138
	Government National Mortgage Assn:	
\$ 6,253	Series 2002-45, Class PG, 6.00%, 3/17/32	\$ 6,442,946
674	Series 2005-72, Class E, 12.00%, 11/16/15	781,415
		\$ 7,224,361
	Total Collateralized Mortgage Obligations (identified cost \$160,101,046)	\$ 162,110,577

Asset Backed Securities 0.1%

Principal Amount (000 s omitted)	Security	Value
\$ 565	Alzette European CLO SA, Series 2004-1A, Class E2, 9.83%, 12/15/20 ⁽⁶⁾⁽⁹⁾	\$ 277,518
760	Avalon Capital Ltd. 3, Series 1A, Class D, 4.103%, 2/24/19 ⁽⁶⁾⁽⁹⁾	103,132
1,000	Babson Ltd., Series 2005-1A, Class C1, 3.044%, 4/15/19 ⁽⁶⁾⁽⁹⁾	103,200
1,000	Bryant Park CDO Ltd., Series 2005-1A, Class C, 3.144%, 1/15/19 ⁽⁶⁾⁽⁹⁾	127,700
1,000	Carlyle High Yield Partners, Series 2004-6A, Class C, 4.74%, 8/11/16 ⁽⁶⁾⁽⁹⁾	132,800
1,000	Centurion CDO 8 Ltd., Series 2005-8A, Class D, 7.693%, 3/8/17 ⁽⁶⁾	164,800

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500	Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.893%, 7/17/19 ⁽⁶⁾⁽⁹⁾	64,550
1,500	Dryden Leveraged Loan, Series 2004-6A, Class C1, 3.724%, 7/30/16 ⁽⁶⁾⁽⁹⁾	192,750

**Total Asset Backed Securities
(identified cost \$7,314,543)**

\$ 1,166,450

Table of Contents**Common Stocks 0.4%**

Shares	Security	Value
Cable and Satellite TV 0.0%		
249	Time Warner Cable, Inc., Class A ⁽¹⁰⁾	\$ 4,639
		\$ 4,639
Containers and Glass Products 0.4%		
142,857	Anchor Glass Container Corp. ⁽⁵⁾	\$ 5,742,851
		\$ 5,742,851
Ecological Services and Equipment 0.0%		
2,484	Environmental Systems Products Holdings, Inc. ⁽⁵⁾⁽¹⁰⁾⁽¹¹⁾	\$ 0
		\$ 0
Total Common Stocks		
(identified cost \$5,639,306)		\$ 5,747,490

Convertible Bonds 0.0%

Principal Amount	Security	Value
Oil and Gas 0.0%		
800,000	Petroplus Finance, Ltd.	\$ 569,950
		\$ 569,950
Total Convertible Bonds		
(identified cost \$579,812)		\$ 569,950

Convertible Preferred Stocks 0.1%

Shares	Security	Value
Cable and Satellite Television 0.0%		
2,500,000	Adelphia, Inc., 13.00%	\$ 50,000
		\$ 50,000
Oil and Gas 0.0%		
9,691	Chesapeake Energy Corp., 4.50%	\$ 562,078
		\$ 562,078

Telecommunications	0.0%		
4,958		Crown Castle International Corp., 6.25% ⁽²⁾	\$ 210,715
			\$ 210,715
Total Convertible Preferred Stocks			
(identified cost \$1,176,061)			\$ 822,793
Preferred Stocks	0.1%		
Shares\Units		Security	Value
Ecological Services and Equipment	0.0%		
1,138		Environmental Systems Products Holdings Inc., Series A ⁽⁵⁾⁽¹⁰⁾⁽¹¹⁾	\$ 26,140
			\$ 26,140
Lodging and Casinos	0.1%		
5,717		Fontainebleau Resorts LLC ⁽²⁾⁽⁵⁾⁽¹¹⁾	\$ 1,257,658
			\$ 1,257,658
Total Preferred Stocks			
(identified cost \$5,736,545)			\$ 1,283,798
Miscellaneous	0.0%		
Shares		Security	Value
Cable and Satellite TV	0.0%		
2,496,146		Adelphia Recovery Trust ⁽¹⁰⁾	\$ 40,562
Total Miscellaneous			
(identified cost \$2,237,499)			\$ 40,562

Table of Contents**Short-Term Investments 1.1%****Interest**

(000 s omitted)	Description	Value
\$ 14,327	Cash Management Portfolio, 0.23% ⁽¹²⁾	\$ 14,327,446
Total Short-Term Investments (identified cost \$14,327,446)		\$ 14,327,446
Total Investments 162.9% (identified cost \$2,751,842,182)		\$ 2,157,416,797
Less Unfunded Loan Commitments (0.2)%		\$ (2,517,995)
Net Investments 162.7% (identified cost \$2,749,324,187)		\$ 2,154,898,802
Other Assets, Less Liabilities (42.6)%		\$ (564,111,376)
Auction Preferred Shares Plus Cumulative Unpaid Dividends (20.1)%		\$ (266,639,739)
Net Assets Applicable to Common Shares 100.0%		\$ 1,324,147,687

DIP - Debtor in Possession

REIT - Real Estate Investment Trust

EUR - Euro

GBP - British Pound Sterling

* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate interests (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their 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, Senior Loans will have an expected average life of approximately two to four 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) Represents a payment-in-kind security which may pay all or a portion of interest/dividends in additional par/shares.
- (3) Unfunded or partially 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.
- (4) Defaulted security.
- (5) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (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 January 31, 2009, the aggregate value of the securities is \$101,784,674 or 7.7% of the Fund s net assets.
- (7) Adjustable rate mortgage.
- (8) Weighted average fixed-rate coupon that changes/updates monthly.
- (9) Variable rate security. The stated interest rate represents the rate in effect at January 31, 2009.
- (10) Non-income producing security.
- (11) Restricted security.
- (12) Affiliated investment company available to Eaton Vance portfolios and funds which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of January 31, 2009. Net income allocated from the Investment in Cash Management Portfolio for the fiscal year to date ended January 31, 2009 was \$313,877.

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A summary of financial instruments outstanding at January 31, 2009 is as follows:

Forward Foreign Currency Exchange Contracts**Sales**

Settlement Date	Deliver	In Exchange For	Net Unrealized Appreciation (Depreciation)
2/27/09	British Pound Sterling 13,926,159	United States Dollar 19,860,931	\$ (313,218)
2/27/09	Euro 44,643,360	United States Dollar 59,031,915	1,891,600
			\$ 1,578,382

At January 31, 2009, the Fund had sufficient cash and/or securities to cover commitments under these contracts. The cost and unrealized appreciation (depreciation) of investments of the Fund at January 31, 2009, as determined on a federal income tax basis, were as follows:

Aggregate cost	\$ 2,772,012,341
Gross unrealized appreciation	\$ 18,055,518
Gross unrealized depreciation	(635,169,057)
Net unrealized depreciation	\$ (617,113,539)

Restricted Securities

At January 31, 2009, the Fund owned the following securities (representing 0.1% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Fund has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

Description	Date of Acquisition	Shares/Units	Cost	Value
Common Stocks				
Environmental Systems Products Holdings, Inc.	10/25/07	2,484	\$ 0 ⁽¹⁾	\$ 0
Preferred Stocks				
Environmental Systems Products Holdings Inc., Series A	10/25/07	1,138	19,915	26,140
Fontainebleau Resorts LLC	6/1/07	5,717	5,716,630	1,257,658
Total Preferred Stocks			5,736,545	1,283,798
Total Restricted Securities			\$ 5,736,545	\$ 1,283,798

(1) Less than \$0.50.

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The Fund adopted Financial Accounting Standards Board Statement of Financial Accounting Standards No. 157 (FAS 157), Fair Value Measurements, effective May 1, 2008. FAS 157 established a three-tier hierarchy to prioritize the assumptions, referred to as inputs, used in valuation techniques to measure fair value. The three-tier hierarchy of inputs is summarized in the three broad levels listed below.

Level 1 quoted prices in active markets for identical investments

Level 2 other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)

Level 3 significant unobservable inputs (including a fund's own assumptions in determining the fair value of investments)

The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

At January 31, 2009, the inputs used in valuing the Fund's investments, which are carried at value, were as follows:

	Valuation Inputs	Investments in Securities	Other Financial Instruments *
Level 1	Quoted Prices	\$ 15,104,878	\$
	Other Significant Observable		
Level 2	Inputs	2,131,475,044	1,578,382
Level 3	Significant Unobservable Inputs	8,318,880	
Total		\$ 2,154,898,802	\$ 1,578,382

* Other financial instruments are forward foreign currency exchange contracts not reflected in the Portfolio of Investments, which are valued at the unrealized appreciation (depreciation) on the instrument.

The following is a reconciliation of Level 3 assets for which significant unobservable inputs were used to determine fair value:

	Investments in Securities
Balance as of April 30, 2008	\$ 11,687,566
Realized gains (losses)	(154)
Change in net unrealized appreciation (depreciation)	(3,847,068)
Net purchases (sales)	495,350
Accrued discount (premium)	(6)
Net transfer to (from) Level 3	(16,808)
Balance as of January 31, 2009	\$ 8,318,880

Debt obligations, including listed securities and securities for which quotations are available, will normally be valued on the basis of reported trades or market quotations provided by independent pricing services, where in the services judgment, these prices are representative of the securities' market values. For debt securities where market quotations are not readily available, the pricing services will use various techniques that consider factors including, but not limited to, prices or yields of securities with similar characteristics, benchmark yields, broker/dealer quotes, issuer spreads, as well as industry and economic events. Credit default swaps are normally valued using valuations provided by pricing vendors. The pricing vendors employ electronic data processing techniques to determine the present value based on credit spread quotations obtained from broker/dealers and expected default recovery rates determined by the

pricing vendor using proprietary models. Investments for which valuations or market quotations are not readily available are valued at fair value using methods determined in good faith by or at the direction of the Trustees of the Fund in a manner that most fairly reflects the security's value, or the amount that the Fund might reasonably expect to receive for the security upon its current sale in the ordinary course. Each such determination is based on a consideration of all relevant factors, which are likely to vary from one pricing context to another. These factors may include, but are not limited to, the type of security, the existence of any contractual restrictions on the security's disposition, the price and extent of public trading in similar securities of the issuer or of comparable companies, quotations or relevant information obtained from broker-dealers or other market participants, information obtained from the issuer, analysts, and/or the appropriate stock exchange (for exchange-traded securities), an analysis of the company's financial condition, and an evaluation of the forces that influence the issuer and the market(s) in which the security is purchased and sold.

For additional information on the Fund's policy regarding the valuation of investments and other significant accounting policies, please refer to the Fund's most recent financial statements included in its semiannual or annual report to shareholders.

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Item 2. Controls and Procedures

(a) It is the conclusion of the registrant's principal executive officer and principal financial officer that the effectiveness of the registrant's current disclosure controls and procedures (such disclosure controls and procedures having been evaluated within 90 days of the date of this filing) provide reasonable assurance that the information required to be disclosed by the registrant on this Form N-Q has been recorded, processed, summarized and reported within the time period specified in the Commission's rules and forms and that the information required to be disclosed by the registrant on this Form N-Q has been accumulated and communicated to the registrant's principal executive officer and principal financial officer in order to allow timely decisions regarding required disclosure.

(b) There have been no changes in the registrant's internal controls over financial reporting during the fiscal quarter for which the report is being filed that have materially affected, or are reasonably likely to materially affect the registrant's internal control over financial reporting.

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Signatures

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

Eaton Vance Limited Duration Income Fund

By: /s/ Payson F. Swaffield

Payson F. Swaffield
President

Date: March 27, 2009

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/ Payson F. Swaffield

Payson F. Swaffield
President

Date: March 27, 2009

By: /s/ Barbara E. Campbell

Barbara E. Campbell
Treasurer

Date: March 27, 2009