

EATON VANCE LTD DURATION INCOME FUND

Form N-Q

September 29, 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)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

April 30

Date of Fiscal Year End

July 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

as of July 31, 2009

## PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 52.0%

## Principal

## Amount\*

(000 s omitted)

## Borrower/Tranche Description

Value

## Aerospace and Defense 0.9%

		<b>ACTS Aero Technical Support &amp; Service, Inc.</b>	
897		Term Loan, 0.00%, Maturing October 5, 2014 <sup>(2)</sup>	\$ 204,099
		<b>Atlantic Inertial Systems, Inc.</b>	
1,263		Term Loan, 3.31%, Maturing July 20, 2014	1,187,229
		<b>AWAS Capital, Inc.</b>	
420		Term Loan, 2.38%, Maturing March 22, 2013	373,359
2,136		Term Loan - Second Lien, 6.63%, Maturing March 22, 2013	977,415
		<b>CACI International, Inc.</b>	
281		Term Loan, 1.91%, Maturing May 3, 2011	274,784
		<b>Colt Defense, LLC</b>	
974		Term Loan, 3.54%, Maturing July 9, 2014	917,963
		<b>DAE Aviation Holdings, Inc.</b>	
563		Term Loan, 4.24%, Maturing July 31, 2014	467,656
574		Term Loan, 4.24%, Maturing July 31, 2014	476,809
		<b>Evergreen International Aviation</b>	
1,217		Term Loan, 11.50%, Maturing October 31, 2011	746,685
		<b>Hawker Beechcraft Acquisition</b>	
3,561		Term Loan, 2.39%, Maturing March 26, 2014	2,434,846
187		Term Loan, 2.60%, Maturing March 26, 2014	127,967
		<b>Hexcel Corp.</b>	
1,500		Term Loan, 6.50%, Maturing May 21, 2014	1,506,251
		<b>IAP Worldwide Services, Inc.</b>	
1,115		Term Loan, 9.25%, Maturing December 30, 2012 <sup>(3)</sup>	797,280
		<b>TransDigm, Inc.</b>	
2,075		Term Loan, 2.41%, Maturing June 23, 2013	2,014,478
		<b>Vought Aircraft Industries, Inc.</b>	
667		Term Loan, 2.94%, Maturing December 17, 2011	650,000
701		Term Loan, 7.50%, Maturing December 17, 2011	688,859
216		Term Loan, 7.50%, Maturing December 22, 2011	213,823
		<b>Wesco Aircraft Hardware Corp.</b>	
1,459		Term Loan, 2.54%, Maturing September 29, 2013	1,313,321
			<b>\$ 15,372,824</b>

## Air Transport 0.3%

		<b>Airport Development and Investment, Ltd.</b>	
GBP	1,957	Term Loan - Second Lien, 5.05%, Maturing April 7, 2011	\$ 1,834,183
		<b>Delta Air Lines, Inc.</b>	

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1,691	Term Loan - Second Lien, 3.55%, Maturing April 30, 2014 <b>Northwest Airlines, Inc.</b>	1,162,924
2,804	DIP Loan, 2.29%, Maturing December 31, 2010	2,679,119
		<b>\$ 5,676,226</b>

**Automotive 1.6%**

	<b>Accuride Corp.</b>	
2,338	Term Loan, 3.00%, Maturing January 31, 2012 <b>Adesa, Inc.</b>	\$ 2,156,616
4,905	Term Loan, 2.54%, Maturing October 18, 2013 <b>Allison Transmission, Inc.</b>	4,574,106
5,098	Term Loan, 3.06%, Maturing September 30, 2014 <b>Dayco Products, LLC</b>	4,446,169
2,283	Term Loan, 0.00%, Maturing June 21, 2011 <sup>(2)</sup> <b>Delphi Corp.</b>	642,168
622	DIP Loan, 8.25%, Maturing September 30, 2009	622,492

**Table of Contents****Principal  
Amount\***

<b>(000 \$ omitted)</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Federal-Mogul Corp.</b>	
1,823	Term Loan, 2.24%, Maturing December 27, 2014	\$ 1,380,752
1,411	Term Loan, 2.23%, Maturing December 27, 2015	1,068,973
	<b>Ford Motor Co.</b>	
3,258	Term Loan, 3.50%, Maturing December 15, 2013	2,781,340
	<b>Goodyear Tire &amp; Rubber Co.</b>	
4,450	Term Loan - Second Lien, 2.04%, Maturing April 30, 2010	4,123,668
	<b>Keystone Automotive Operations, Inc.</b>	
1,112	Term Loan, 3.79%, Maturing January 12, 2012	528,015
	<b>LKQ Corp.</b>	
1,284	Term Loan, 2.55%, Maturing October 12, 2014	1,258,554
	<b>TriMas Corp.</b>	
314	Term Loan, 2.62%, Maturing August 2, 2011	283,441
1,324	Term Loan, 2.65%, Maturing August 2, 2013	1,194,469
	<b>TRW Automotive, Inc.</b>	
997	Term Loan, 6.31%, Maturing February 2, 2014	949,453
	<b>United Components, Inc.</b>	
1,439	Term Loan, 3.21%, Maturing June 30, 2010	1,270,265
		<b>\$ 27,280,481</b>
	<b>Beverage and Tobacco 0.4%</b>	
	<b>Constellation Brands, Inc.</b>	
1,057	Term Loan, 1.81%, Maturing June 5, 2013	\$ 1,041,240
	<b>Culligan International Co.</b>	
976	Term Loan, 2.54%, Maturing November 24, 2014	651,631
EUR 1,400	Term Loan - Second Lien, 5.48%, Maturing May 31, 2013	515,483
	<b>Liberator Midco Ltd.</b>	
GBP 380	Term Loan, 8.59%, Maturing October 27, 2016 <sup>(3)</sup>	538,274
	<b>Southern Wine &amp; Spirits of America, Inc.</b>	
2,893	Term Loan, 2.10%, Maturing May 31, 2012	2,798,782
	<b>Van Houtte, Inc.</b>	
118	Term Loan, 3.09%, Maturing July 11, 2014	110,001
863	Term Loan, 3.09%, Maturing July 11, 2014	806,674
		<b>\$ 6,462,085</b>
	<b>Brokers, Dealers and Investment Houses 0.1%</b>	
	<b>AmeriTrade Holding Corp.</b>	
2,108	Term Loan, 1.79%, Maturing December 31, 2012	\$ 2,048,304
		<b>\$ 2,048,304</b>
	<b>Building and Development 1.5%</b>	
	<b>AIMCO Properties, L.P.</b>	

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2,669	Term Loan, 1.79%, Maturing March 23, 2011 <b>Beacon Sales Acquisition, Inc.</b>	\$ 2,575,344
881	Term Loan, 2.56%, Maturing September 30, 2013 <b>Brickman Group Holdings, Inc.</b>	801,767
1,404	Term Loan, 2.34%, Maturing January 23, 2014 <b>Building Materials Corp. of America</b>	1,289,518
1,877	Term Loan, 3.06%, Maturing February 22, 2014 <b>Capital Automotive (REIT)</b>	1,688,889
1,047	Term Loan, 2.06%, Maturing December 16, 2010 <b>Epco/Fantome, LLC</b>	824,232
1,738	Term Loan, 2.91%, Maturing November 23, 2010 <b>Forestar USA Real Estate Group, Inc.</b>	1,329,570
1,975	Revolving Loan, 0.38%, Maturing December 1, 2010 <sup>(4)</sup>	1,629,015
1,535	Term Loan, 4.91%, Maturing December 1, 2010 <b>Hovstone Holdings, LLC</b>	1,266,257
753	Term Loan, 5.50%, Maturing September 25, 2009 <sup>(3)(5)</sup> <b>LNR Property Corp.</b>	302,822
2,920	Term Loan, 3.81%, Maturing July 3, 2011	1,780,978



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<b>Principal Amount*</b> <b>(000 s omitted)</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Metroflag BP, LLC</b>	
700	Term Loan - Second Lien, 0.00%, Maturing October 2, 2009 <sup>(2)</sup>	\$ 7,350
	<b>NCI Building Systems, Inc.</b>	
1,375	Term Loan, 2.91%, Maturing June 18, 2010	1,192,573
	<b>Panolam Industries Holdings, Inc.</b>	
1,345	Term Loan, 5.00%, Maturing September 30, 2012	992,150
	<b>Realogy Corp.</b>	
1,175	Term Loan, 3.28%, Maturing September 1, 2014	910,249
4,362	Term Loan, 3.31%, Maturing September 1, 2014	3,380,926
	<b>South Edge, LLC</b>	
288	Term Loan, 0.00%, Maturing October 31, 2009 <sup>(2)</sup>	71,875
	<b>Standard Pacific Corp.</b>	
1,260	Term Loan, 2.60%, Maturing May 5, 2013	888,300
	<b>WCI Communities, Inc.</b>	
3,747	Term Loan, 5.55%, Maturing December 23, 2010	2,160,859
	<b>Wintergames Acquisition ULC</b>	
3,396	Term Loan, 7.79%, Maturing October 31, 2009	2,678,779
		<b>\$ 25,771,453</b>
	<b>Business Equipment and Services 4.2%</b>	
	<b>Activant Solutions, Inc.</b>	
892	Term Loan, 2.48%, Maturing May 1, 2013	\$ 807,183
	<b>Affiliated Computer Services</b>	
294	Term Loan, 2.29%, Maturing March 20, 2013	288,850
1,867	Term Loan, 2.29%, Maturing March 20, 2013	1,834,643
	<b>Affinion Group, Inc.</b>	
4,275	Term Loan, 2.79%, Maturing October 17, 2012	4,073,991
	<b>Allied Barton Security Service</b>	
1,117	Term Loan, 6.75%, Maturing February 21, 2015	1,122,788
	<b>Education Management, LLC</b>	
4,847	Term Loan, 2.38%, Maturing June 1, 2013	4,653,583
	<b>Euronet Worldwide, Inc.</b>	
1,836	Term Loan, 2.49%, Maturing April 4, 2012	1,707,189
	<b>Info USA, Inc.</b>	
328	Term Loan, 2.60%, Maturing February 14, 2012	313,464
	<b>Information Resources, Inc.</b>	
1,823	Term Loan, 2.44%, Maturing May 7, 2014	1,691,066
	<b>Intergraph Corp.</b>	
1,000	Term Loan, 2.66%, Maturing May 29, 2014	951,875
1,000	Term Loan - Second Lien, 6.43%, Maturing November 29, 2014	915,000
	<b>iPayment, Inc.</b>	
2,027	Term Loan, 2.46%, Maturing May 10, 2013	1,657,267
	<b>Kronos, Inc.</b>	
1,515	Term Loan, 2.60%, Maturing June 11, 2014	1,407,004

	<b>Language Line, Inc.</b>	
2,149	Term Loan, 3.85%, Maturing June 11, 2011	2,089,739
	<b>Mitchell International, Inc.</b>	
1,500	Term Loan - Second Lien, 5.88%, Maturing March 28, 2015	900,000
	<b>N.E.W. Holdings I, LLC</b>	
2,523	Term Loan, 2.80%, Maturing May 22, 2014	2,340,436
	<b>Protection One, Inc.</b>	
2,019	Term Loan, 2.54%, Maturing March 31, 2012	1,928,186
	<b>Quantum Corp.</b>	
293	Term Loan, 4.10%, Maturing July 12, 2014	260,713
	<b>Quintiles Transnational Corp.</b>	
1,206	Term Loan, 2.48%, Maturing March 31, 2013	1,145,031
1,725	Term Loan - Second Lien, 4.29%, Maturing March 31, 2014	1,612,875
	<b>Sabre, Inc.</b>	
6,636	Term Loan, 2.67%, Maturing September 30, 2014	5,367,257

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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Safenet, Inc.</b>	
985	Term Loan, 2.79%, Maturing April 12, 2014	\$ 918,442
	<b>Serena Software, Inc.</b>	
1,558	Term Loan, 2.63%, Maturing March 10, 2013	1,437,014
	<b>Sitel (Client Logic)</b>	
1,707	Term Loan, 5.96%, Maturing January 29, 2014	1,272,080
	<b>Solera Holdings, LLC</b>	
EUR 1,084	Term Loan, 3.06%, Maturing May 15, 2014	1,344,689
	<b>SunGard Data Systems, Inc.</b>	
455	Term Loan, 2.45%, Maturing February 11, 2013	432,264
12,854	Term Loan, 4.35%, Maturing February 28, 2016	12,346,392
	<b>TDS Investor Corp.</b>	
1,779	Term Loan, 2.90%, Maturing August 23, 2013	1,514,524
357	Term Loan, 3.10%, Maturing August 23, 2013	303,890
EUR 1,052	Term Loan, 3.62%, Maturing August 23, 2013	1,169,090
	<b>Transaction Network Services, Inc.</b>	
730	Term Loan, 9.50%, Maturing May 4, 2012	734,042
	<b>U.S. Security Holdings, Inc.</b>	
859	Term Loan, 2.79%, Maturing May 8, 2013	807,018
	<b>Valassis Communications, Inc.</b>	
403	Term Loan, 2.04%, Maturing March 2, 2014	384,176
1,757	Term Loan, 2.04%, Maturing March 2, 2014	1,673,934
	<b>VWR International, Inc.</b>	
2,325	Term Loan, 2.79%, Maturing June 28, 2013	2,134,157
	<b>West Corp.</b>	
6,636	Term Loan, 2.67%, Maturing October 24, 2013	6,303,571
		<b>\$ 69,843,423</b>
<b>Cable and Satellite Television 4.2%</b>		
	<b>Atlantic Broadband Finance, LLC</b>	
2,446	Term Loan, 6.75%, Maturing June 8, 2013	\$ 2,450,205
91	Term Loan, 2.85%, Maturing September 1, 2013	90,303
	<b>Bragg Communications, Inc.</b>	
1,587	Term Loan, 3.17%, Maturing August 31, 2014	1,554,954
	<b>Bresnan Broadband Holdings, LLC</b>	
1,721	Term Loan, 2.52%, Maturing March 29, 2014	1,657,237
1,550	Term Loan - Second Lien, 4.81%, Maturing March 29, 2014	1,441,500
	<b>Cequel Communications, LLC</b>	
977	Term Loan, 2.30%, Maturing November 5, 2013	936,364
5,131	Term Loan, 6.31%, Maturing May 5, 2014 <sup>(3)</sup>	4,649,543
2,175	Term Loan - Second Lien, 4.81%, Maturing May 5, 2014	1,949,344
	<b>Charter Communications Operating, Inc.</b>	
14,799	Term Loan, 6.25%, Maturing April 28, 2013	13,858,884
	<b>CSC Holdings, Inc.</b>	

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	2,691	Term Loan, 2.04%, Maturing March 29, 2013 <b>CW Media Holdings, Inc.</b>	2,606,487
	1,855	Term Loan, 3.85%, Maturing February 15, 2015 <b>DirectTV Holdings, LLC</b>	1,601,932
	1,813	Term Loan, 1.79%, Maturing April 13, 2013 <b>Insight Midwest Holdings, LLC</b>	1,778,260
	4,742	Term Loan, 2.31%, Maturing April 6, 2014 <b>MCC Iowa, LLC</b>	4,501,396
	870	Term Loan, 1.77%, Maturing March 31, 2010	859,125
	2,390	Term Loan, 2.02%, Maturing January 31, 2015 <b>Mediacom Illinois, LLC</b>	2,254,778
	4,718	Term Loan, 2.02%, Maturing January 31, 2015 <b>ProSiebenSat.1 Media AG</b>	4,438,644
EUR	822	Term Loan, 3.53%, Maturing March 2, 2015	443,554
EUR	48	Term Loan, 3.14%, Maturing June 26, 2015	53,172

**Table of Contents****Principal  
Amount\***

<b>(000 s omitted)</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
EUR 1,187	Term Loan, 3.14%, Maturing June 26, 2015	\$ 1,310,202
EUR 822	Term Loan, 3.78%, Maturing March 2, 2016	443,554
	<b>UPC Broadband Holding B.V.</b>	
1,815	Term Loan, 2.06%, Maturing December 31, 2014	1,736,925
985	Term Loan, 3.81%, Maturing December 31, 2016	963,456
EUR 4,531	Term Loan, 4.52%, Maturing December 31, 2016	5,816,219
EUR 3,269	Term Loan, 4.77%, Maturing December 31, 2017	4,197,940
	<b>Virgin Media Investment Holdings Ltd.</b>	
2,902	Term Loan, 4.00%, Maturing March 30, 2012	2,836,363
	<b>YPSO Holding SA</b>	
EUR 957	Term Loan, 3.44%, Maturing July 28, 2014	1,014,844
EUR 1,562	Term Loan, 3.44%, Maturing July 28, 2014	1,655,797
EUR 2,481	Term Loan, 3.44%, Maturing July 28, 2014	2,629,691
		<b>\$ 69,730,673</b>

**Chemicals and Plastics 2.7%**

	<b>Arizona Chemical, Inc.</b>	
500	Term Loan - Second Lien, 6.00%, Maturing February 28, 2014	\$ 357,500
	<b>Ashland, Inc.</b>	
1,248	Term Loan, 7.65%, Maturing November 20, 2014	1,272,079
	<b>AZ Chem US, Inc.</b>	
1,387	Term Loan, 2.49%, Maturing February 28, 2013	1,234,196
	<b>Brenntag Holding GmbH and Co. KG</b>	
1,965	Term Loan, 2.29%, Maturing December 23, 2013	1,871,538
480	Term Loan, 2.33%, Maturing December 23, 2013	456,961
1,300	Term Loan - Second Lien, 4.29%, Maturing December 23, 2015	1,075,750
	<b>Celanese Holdings, LLC</b>	
5,938	Term Loan, 2.35%, Maturing April 2, 2014	5,638,612
	<b>Cognis GmbH</b>	
EUR 266	Term Loan, 3.27%, Maturing September 15, 2013	323,321
EUR 1,084	Term Loan, 3.27%, Maturing September 15, 2013	1,320,228
	<b>Columbian Chemicals Acquisition</b>	
857	Term Loan, 6.63%, Maturing March 16, 2013	677,267
	<b>First Chemical Holding</b>	
EUR 965	Term Loan, 4.56%, Maturing December 18, 2014	511,340
EUR 965	Term Loan, 5.06%, Maturing December 18, 2015	511,340
	<b>Georgia Gulf Corp.</b>	
861	Term Loan, 9.02%, Maturing October 3, 2013	799,406
	<b>Hexion Specialty Chemicals, Inc.</b>	
396	Term Loan, 2.88%, Maturing May 5, 2013	299,258
1,825	Term Loan, 2.88%, Maturing May 5, 2013	1,377,619
4,862	Term Loan, 3.31%, Maturing May 5, 2013	3,622,562
	<b>Huish Detergents, Inc.</b>	
1,250	Term Loan, 2.04%, Maturing April 26, 2014	1,180,777

		<b>Huntsman International, LLC</b>	
	3,465	Term Loan, 2.04%, Maturing August 16, 2012	3,220,389
		<b>INEOS Group</b>	
EUR	808	Term Loan, 6.21%, Maturing December 14, 2011	867,872
EUR	143	Term Loan, 9.75%, Maturing December 14, 2011	153,437
EUR	143	Term Loan, 10.25%, Maturing December 14, 2011	153,437
EUR	808	Term Loan, 10.25%, Maturing December 14, 2011	867,983
	233	Term Loan, 7.50%, Maturing December 14, 2013	180,541
	233	Term Loan, 8.00%, Maturing December 14, 2014	180,541
		<b>ISP Chemco, Inc.</b>	
	1,945	Term Loan, 2.06%, Maturing June 4, 2014	1,817,814
		<b>Kranton Polymers, LLC</b>	
	3,080	Term Loan, 2.63%, Maturing May 12, 2013	2,579,323
		<b>MacDermid, Inc.</b>	
EUR	879	Term Loan, 2.75%, Maturing April 12, 2014	884,542

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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Millenium Inorganic Chemicals</b>	
470	Term Loan, 2.85%, Maturing April 30, 2014	\$ 349,970
1,375	Term Loan - Second Lien, 6.35%, Maturing October 31, 2014	859,375
	<b>Momentive Performance Material</b>	
1,891	Term Loan, 2.56%, Maturing December 4, 2013	1,495,558
	<b>Nalco Co.</b>	
834	Term Loan, 2.06%, Maturing November 4, 2010	832,446
2,500	Term Loan, 6.50%, Maturing May 6, 2016	2,534,375
	<b>Rockwood Specialties Group, Inc.</b>	
3,587	Term Loan, 6.00%, Maturing May 15, 2014	3,631,988
	<b>Schoeller Arca Systems Holding</b>	
EUR 289	Term Loan, 4.33%, Maturing November 16, 2015	226,587
EUR 824	Term Loan, 4.33%, Maturing November 16, 2015	646,040
EUR 887	Term Loan, 4.33%, Maturing November 16, 2015	695,202
		<b>\$ 44,707,174</b>
<b>Clothing/Textiles</b>	<b>0.3%</b>	
	<b>Hanesbrands, Inc.</b>	
1,563	Term Loan, 5.24%, Maturing September 5, 2013	\$ 1,574,699
1,125	Term Loan - Second Lien, 4.25%, Maturing March 5, 2014	1,083,750
	<b>St. John Knits International, Inc.</b>	
1,176	Term Loan, 10.00%, Maturing March 23, 2012	882,139
	<b>The William Carter Co.</b>	
1,147	Term Loan, 1.81%, Maturing July 14, 2012	1,118,230
		<b>\$ 4,658,818</b>
<b>Conglomerates</b>	<b>1.2%</b>	
	<b>Amsted Industries, Inc.</b>	
1,445	Term Loan, 2.53%, Maturing October 15, 2010	\$ 1,356,086
	<b>Blount, Inc.</b>	
372	Term Loan, 2.06%, Maturing August 9, 2010	350,043
	<b>Doncasters (Dunde HoldCo 4 Ltd.)</b>	
608	Term Loan, 2.79%, Maturing July 13, 2015	424,208
608	Term Loan, 3.29%, Maturing July 13, 2015	424,208
GBP 734	Term Loan - Second Lien, 5.09%, Maturing January 13, 2016	573,584
	<b>Jarden Corp.</b>	
804	Term Loan, 2.35%, Maturing January 24, 2012	785,970
1,455	Term Loan, 2.35%, Maturing January 24, 2012	1,423,027
	<b>Johnson Diversey, Inc.</b>	
2,901	Term Loan, 3.02%, Maturing December 16, 2011	2,839,836
	<b>Manitowoc Company, Inc. (The)</b>	
1,393	Term Loan, 7.50%, Maturing August 21, 2014	1,266,470
	<b>Polymer Group, Inc.</b>	

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3,864	Term Loan, 2.67%, Maturing November 22, 2012	3,660,707
	<b>RBS Global, Inc.</b>	
414	Term Loan, 2.31%, Maturing July 19, 2013	372,937
2,682	Term Loan, 2.96%, Maturing July 19, 2013	2,440,590
	<b>RGIS Holdings, LLC</b>	
1,829	Term Loan, 3.04%, Maturing April 30, 2014	1,563,538
91	Term Loan, 3.10%, Maturing April 30, 2014	78,177
	<b>US Investigations Services, Inc.</b>	
2,604	Term Loan, 3.36%, Maturing February 21, 2015	2,331,768
	<b>Vertrue, Inc.</b>	
813	Term Loan, 3.60%, Maturing August 16, 2014	650,004
		<b>\$ 20,541,153</b>

**Containers and Glass Products 1.9%**

	<b>Berry Plastics Corp.</b>	
4,587	Term Loan, 2.30%, Maturing April 3, 2015	\$ 3,911,448



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<b>Principal Amount*</b> (000 s omitted)		<b>Borrower/Tranche Description</b>	<b>Value</b>
		<b>Celanese AG</b>	
EUR	1,955	Term Loan, 2.85%, Maturing April 6, 2011	\$ 2,600,695
		<b>Consolidated Container Co.</b>	
	1,000	Term Loan - Second Lien, 5.79%, Maturing September 28, 2014	730,000
		<b>Crown Americas, Inc.</b>	
	679	Term Loan, 2.04%, Maturing November 15, 2012	664,571
		<b>Graham Packaging Holdings Co.</b>	
	464	Term Loan, 2.56%, Maturing October 7, 2011	447,681
	4,639	Term Loan, 6.75%, Maturing April 5, 2014	4,637,729
		<b>Graphic Packaging International, Inc.</b>	
	7,311	Term Loan, 2.52%, Maturing May 16, 2014	6,974,539
		<b>JSG Acquisitions</b>	
EUR	1,266	Term Loan, 3.92%, Maturing December 31, 2014	1,721,854
EUR	1,271	Term Loan, 4.01%, Maturing December 31, 2014	1,728,904
		<b>Kranson Industries, Inc.</b>	
	1,094	Term Loan, 2.54%, Maturing July 31, 2013	975,206
		<b>Owens-Brockway Glass Container</b>	
	2,035	Term Loan, 1.79%, Maturing June 14, 2013	1,960,930
		<b>Smurfit Kappa Acquisitions</b>	
EUR	210	Term Loan, 3.87%, Maturing December 31, 2014	285,747
EUR	175	Term Loan, 3.97%, Maturing December 31, 2014	237,602
		<b>Smurfit-Stone Container Corp.</b>	
	601	Revolving Loan, 3.05%, Maturing December 31, 2009	570,631
	1,811	Term Loan, 2.89%, Maturing November 1, 2009	1,720,767
	236	Term Loan, 2.57%, Maturing November 1, 2011	223,219
	414	Term Loan, 2.57%, Maturing November 1, 2011	390,926
	780	Term Loan, 2.57%, Maturing November 1, 2011	738,295
	364	Term Loan, 4.50%, Maturing November 1, 2011	343,513
		<b>Tegrant Holding Corp.</b>	
	1,955	Term Loan, 3.85%, Maturing March 8, 2013	1,417,375
			<b>\$ 32,281,632</b>
		<b>Cosmetics/Toiletries 0.2%</b>	
		<b>American Safety Razor Co.</b>	
	1,000	Term Loan - Second Lien, 6.54%, Maturing July 31, 2014	\$ 720,000
		<b>Bausch &amp; Lomb, Inc.</b>	
	155	Term Loan, 3.70%, Maturing April 30, 2015	147,278
	611	Term Loan, 3.85%, Maturing April 30, 2015	580,274
		<b>KIK Custom Products, Inc.</b>	
	1,400	Term Loan - Second Lien, 5.29%, Maturing November 30, 2014	640,500
		<b>Prestige Brands, Inc.</b>	
	2,124	Term Loan, 2.54%, Maturing April 7, 2011	2,086,514
			<b>\$ 4,174,566</b>

**Drugs 0.2%**

	<b>Graceway Pharmaceuticals, LLC</b>	
1,371	Term Loan, 3.04%, Maturing May 3, 2012	\$ 1,093,304
300	Term Loan, 8.54%, Maturing November 3, 2013	75,000
1,000	Term Loan - Second Lien, 6.79%, Maturing May 3, 2013	400,000
	<b>Pharmaceutical Holdings Corp.</b>	
441	Term Loan, 3.56%, Maturing January 30, 2012	403,563
	<b>Warner Chilcott Corp.</b>	
495	Term Loan, 2.29%, Maturing January 18, 2012	483,427
1,412	Term Loan, 2.46%, Maturing January 18, 2012	1,378,431
		<b>\$ 3,833,725</b>

**Ecological Services and Equipment 0.4%**

	<b>Big Dumpster Merger Sub, Inc.</b>	
833	Term Loan, 2.54%, Maturing February 5, 2013	\$ 487,432

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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Blue Waste B.V. (AVR Acquisition)</b>	
EUR 1,000	Term Loan, 2.79%, Maturing April 1, 2015	\$ 1,275,643
	<b>Environmental Systems Products Holdings, Inc.</b>	
426	Term Loan - Second Lien, 13.50%, Maturing December 12, 2010	327,274
	<b>IESI Corp.</b>	
3,465	Term Loan, 2.05%, Maturing January 20, 2012	3,222,177
	<b>Sensus Metering Systems, Inc.</b>	
702	Term Loan, 7.00%, Maturing June 3, 2013	694,814
	<b>Wastequip, Inc.</b>	
962	Term Loan, 2.54%, Maturing February 5, 2013	562,909
		<b>\$ 6,570,249</b>
<b>Electronics/Electrical</b>	<b>1.8%</b>	
	<b>Aspect Software, Inc.</b>	
1,701	Term Loan, 3.31%, Maturing July 11, 2011	\$ 1,480,290
2,350	Term Loan - Second Lien, 7.38%, Maturing July 11, 2013	1,274,875
	<b>Freescale Semiconductor, Inc.</b>	
5,495	Term Loan, 2.06%, Maturing December 1, 2013	4,082,015
	<b>Infor Enterprise Solutions Holdings</b>	
1,767	Term Loan, 4.04%, Maturing July 28, 2012	1,519,767
3,387	Term Loan, 4.04%, Maturing July 28, 2012	2,912,888
500	Term Loan, 5.79%, Maturing March 2, 2014	277,500
183	Term Loan - Second Lien, 6.54%, Maturing March 2, 2014	96,250
317	Term Loan - Second Lien, 6.54%, Maturing March 2, 2014	174,167
	<b>Network Solutions, LLC</b>	
2,976	Term Loan, 2.84%, Maturing March 7, 2014	2,596,129
	<b>Open Solutions, Inc.</b>	
2,395	Term Loan, 2.63%, Maturing January 23, 2014	1,707,653
	<b>Sensata Technologies Finance Co.</b>	
5,813	Term Loan, 2.25%, Maturing April 27, 2013	4,899,655
	<b>Spectrum Brands, Inc.</b>	
132	Term Loan, 2.60%, Maturing March 30, 2013	121,400
2,594	Term Loan, 6.25%, Maturing March 30, 2013	2,378,134
	<b>SS&amp;C Technologies, Inc.</b>	
1,917	Term Loan, 2.48%, Maturing November 23, 2012	1,720,687
	<b>VeriFone, Inc.</b>	
936	Term Loan, 3.04%, Maturing October 31, 2013	894,340
	<b>Vertafore, Inc.</b>	
2,444	Term Loan, 3.16%, Maturing January 31, 2012	2,333,781
975	Term Loan - Second Lien, 6.66%, Maturing January 31, 2013	789,750
		<b>\$ 29,259,281</b>
<b>Equipment Leasing</b>	<b>0.2%</b>	

	<b>Hertz Corp.</b>		
3,762	Term Loan, 2.05%, Maturing December 21, 2012	\$	3,561,359
689	Term Loan, 2.36%, Maturing December 21, 2012		652,077
		<b>\$</b>	<b>4,213,436</b>
<b>Farming/Agriculture</b>	<b>0.4%</b>		
	<b>BF Bolthouse HoldCo, LLC</b>		
2,616	Term Loan, 2.56%, Maturing December 16, 2012	\$	2,559,264
1,475	Term Loan - Second Lien, 5.79%, Maturing December 16, 2013		1,281,406
	<b>Central Garden &amp; Pet Co.</b>		
2,283	Term Loan, 1.79%, Maturing February 28, 2014		2,123,297
		<b>\$</b>	<b>5,963,967</b>
<b>Financial Intermediaries</b>	<b>0.6%</b>		
	<b>Citco III, Ltd.</b>		
3,130	Term Loan, 2.85%, Maturing June 30, 2014	\$	2,190,783

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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Grosvenor Capital Management</b>	
668	Term Loan, 2.31%, Maturing December 5, 2013	\$ 578,190
	<b>Jupiter Asset Management Group</b>	
GBP 575	Term Loan, 3.11%, Maturing June 30, 2015	727,977
	<b>Lender Processing Services, Inc.</b>	
995	Term Loan, 2.79%, Maturing July 2, 2014	996,219
	<b>LPL Holdings, Inc.</b>	
5,019	Term Loan, 2.19%, Maturing December 18, 2014	4,604,709
	<b>Nuveen Investments, Inc.</b>	
645	Term Loan, 3.39%, Maturing November 2, 2014	525,954
	<b>RJO Holdings Corp. (RJ O Brien)</b>	
640	Term Loan, 3.30%, Maturing July 31, 2014	281,666
		<b>\$ 9,905,498</b>
<b>Food Products 1.7%</b>		
	<b>Acosta, Inc.</b>	
2,934	Term Loan, 2.54%, Maturing July 28, 2013	\$ 2,791,205
	<b>Advantage Sales &amp; Marketing, Inc.</b>	
3,847	Term Loan, 2.31%, Maturing March 29, 2013	3,676,451
	<b>American Seafoods Group, LLC</b>	
865	Term Loan, 2.04%, Maturing September 30, 2011	787,028
	<b>Dean Foods Co.</b>	
5,816	Term Loan, 1.97%, Maturing April 2, 2014	5,610,135
	<b>MAFCO Worldwide Corp.</b>	
808	Term Loan, 2.30%, Maturing December 8, 2011	747,017
	<b>Michael Foods, Inc.</b>	
1,281	Term Loan, 6.50%, Maturing April 30, 2014	1,293,305
	<b>Pinnacle Foods Finance, LLC</b>	
7,267	Term Loan, 3.06%, Maturing April 2, 2014	6,649,236
	<b>Provimi Group SA</b>	
188	Term Loan, 2.54%, Maturing June 28, 2015	147,824
231	Term Loan, 2.54%, Maturing June 28, 2015	181,915
EUR 243	Term Loan, 2.79%, Maturing June 28, 2015	272,515
EUR 402	Term Loan, 2.79%, Maturing June 28, 2015	450,710
EUR 419	Term Loan, 2.79%, Maturing June 28, 2015	469,646
EUR 548	Term Loan, 2.79%, Maturing June 28, 2015	614,364
	<b>Reddy Ice Group, Inc.</b>	
3,130	Term Loan, 2.04%, Maturing August 9, 2012	2,530,082
	<b>Wrigley Company</b>	
1,380	Term Loan, 6.50%, Maturing October 6, 2014	1,397,956
		<b>\$ 27,619,389</b>
<b>Food Service 1.1%</b>		

	<b>AFC Enterprises, Inc.</b>		
632	Term Loan, 2.63%, Maturing May 11, 2011	\$	625,606
	<b>Aramark Corp.</b>		
383	Term Loan, 1.73%, Maturing January 26, 2014		364,442
6,024	Term Loan, 2.47%, Maturing January 26, 2014		5,730,744
GBP	975	Term Loan, 3.33%, Maturing January 27, 2014	1,514,681
	<b>Buffets, Inc.</b>		
139	Term Loan, 7.85%, Maturing November 1, 2013 <sup>(3)</sup>		65,165
655	Term Loan - Second Lien, 19.12%, Maturing November 1, 2013 <sup>(3)</sup>		306,114
	<b>Burger King Corp.</b>		
1,692	Term Loan, 2.13%, Maturing June 30, 2012		1,682,140
	<b>CBRL Group, Inc.</b>		
2,172	Term Loan, 2.52%, Maturing April 27, 2013		2,073,569
	<b>Denny s, Inc.</b>		
163	Term Loan, 2.38%, Maturing March 31, 2012		155,246
515	Term Loan, 3.43%, Maturing March 31, 2012		489,454

**Table of Contents****Principal  
Amount\*****(000 s omitted)****Borrower/Tranche Description****Value**

		<b>JRD Holdings, Inc.</b>	
1,896		Term Loan, 2.54%, Maturing June 26, 2014	\$ 1,824,990
		<b>Maine Beverage Co., LLC</b>	
495		Term Loan, 2.35%, Maturing June 30, 2010	457,441
		<b>NPC International, Inc.</b>	
461		Term Loan, 2.22%, Maturing May 3, 2013	423,946
		<b>OSI Restaurant Partners, LLC</b>	
85		Term Loan, 3.05%, Maturing May 9, 2013	64,920
936		Term Loan, 2.63%, Maturing May 9, 2014	718,330
		<b>QCE Finance, LLC</b>	
975		Term Loan, 2.88%, Maturing May 5, 2013	743,342
1,225		Term Loan - Second Lien, 6.35%, Maturing November 5, 2013	643,125
		<b>Sagittarius Restaurants, LLC</b>	
443		Term Loan, 10.25%, Maturing March 29, 2013	371,951
			<b>\$ 18,255,206</b>
		<b>Food/Drug Retailers 1.3%</b>	
		<b>General Nutrition Centers, Inc.</b>	
2,943		Term Loan, 2.73%, Maturing September 16, 2013	\$ 2,690,949
		<b>Iceland Foods Group, Ltd.</b>	
GBP 459		Term Loan, 2.36%, Maturing May 2, 2014	750,105
GBP 2,150		Term Loan, 3.11%, Maturing May 2, 2015	3,513,652
GBP 548		Term Loan, 9.36%, Maturing May 2, 2016 <sup>(3)</sup>	907,063
		<b>Pantry, Inc. (The)</b>	
323		Term Loan, 1.79%, Maturing May 15, 2014	302,715
1,121		Term Loan, 1.79%, Maturing May 15, 2014	1,051,455
		<b>Rite Aid Corp.</b>	
5,444		Term Loan, 2.05%, Maturing June 1, 2014	4,530,519
2,238		Term Loan, 6.00%, Maturing June 4, 2014	2,022,694
1,000		Term Loan, 9.50%, Maturing June 4, 2014	1,030,000
		<b>Rite Aid Funding II</b>	
2,000		Term Loan - Second Lien, 15.00%, Maturing September 14, 2010	2,040,000
		<b>Roundy s Supermarkets, Inc.</b>	
3,741		Term Loan, 3.05%, Maturing November 3, 2011	3,644,898
			<b>\$ 22,484,050</b>
		<b>Forest Products 0.7%</b>	
		<b>Appleton Papers, Inc.</b>	
1,887		Term Loan, 6.50%, Maturing June 5, 2014	\$ 1,650,688
		<b>Georgia-Pacific Corp.</b>	
5,911		Term Loan, 2.59%, Maturing December 20, 2012	5,718,653
1,315		Term Loan, 3.77%, Maturing December 23, 2014	1,286,675
		<b>Newpage Corp.</b>	

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2,886	Term Loan, 4.06%, Maturing December 5, 2014 <b>Xerium Technologies, Inc.</b>	2,509,096
1,834	Term Loan, 6.10%, Maturing May 18, 2012	1,182,632
		<b>\$ 12,347,744</b>

**Healthcare 5.0%**

	<b>Accellent, Inc.</b>	
1,383	Term Loan, 3.17%, Maturing November 22, 2012	\$ 1,258,882
	<b>Alliance Imaging, Inc.</b>	
1,119	Term Loan, 3.14%, Maturing December 29, 2011	1,084,421
	<b>American Medical Systems</b>	
1,139	Term Loan, 2.56%, Maturing July 20, 2012	1,104,437
	<b>AMN Healthcare, Inc.</b>	
204	Term Loan, 2.35%, Maturing November 2, 2011	192,977
	<b>AMR HoldCo, Inc.</b>	
1,954	Term Loan, 2.30%, Maturing February 10, 2012	1,870,856



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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Biomet, Inc.</b>	
	Term Loan, 3.58%, Maturing December 26, 2014	\$ 3,734,113
EUR	Term Loan, 3.98%, Maturing December 26, 2014	2,372,537
	<b>Cardinal Health 409, Inc.</b>	
	Term Loan, 2.54%, Maturing April 10, 2014	1,846,974
	<b>Carestream Health, Inc.</b>	
	Term Loan, 2.29%, Maturing April 30, 2013	3,701,852
	Term Loan - Second Lien, 5.54%, Maturing October 30, 2013	666,563
	<b>Carl Zeiss Vision Holding GmbH</b>	
	Term Loan, 2.79%, Maturing March 23, 2015	643,500
	<b>Catalent Pharma Solutions</b>	
EUR	Term Loan, 2.79%, Maturing April 10, 2014	2,360,581
	<b>Community Health Systems, Inc.</b>	
	Term Loan, 2.54%, Maturing July 25, 2014	464,609
	Term Loan, 2.90%, Maturing July 25, 2014	9,103,891
	<b>Concentra, Inc.</b>	
	Term Loan - Second Lien, 6.85%, Maturing June 25, 2015 <sup>(3)</sup>	593,473
	<b>ConMed Corp.</b>	
	Term Loan, 1.79%, Maturing April 13, 2013	547,156
	<b>CRC Health Corp.</b>	
	Term Loan, 2.85%, Maturing February 6, 2013	470,272
	Term Loan, 2.85%, Maturing February 6, 2013	512,021
	<b>DaVita, Inc.</b>	
	Term Loan, 1.88%, Maturing October 5, 2012	5,207,936
	<b>DJO Finance, LLC</b>	
	Term Loan, 3.41%, Maturing May 15, 2014	968,748
	<b>Fenwal, Inc.</b>	
	Term Loan, 2.92%, Maturing February 28, 2014	123,789
	Term Loan, 2.92%, Maturing February 28, 2014	726,021
	<b>Fresenius Medical Care Holdings</b>	
	Term Loan, 1.97%, Maturing March 31, 2013	3,394,577
	<b>Hanger Orthopedic Group, Inc.</b>	
	Term Loan, 2.29%, Maturing May 30, 2013	1,432,879
	<b>HCA, Inc.</b>	
	Term Loan, 2.85%, Maturing November 18, 2013	7,054,668
	<b>Health Management Association, Inc.</b>	
	Term Loan, 2.35%, Maturing February 28, 2014	5,273,821
	<b>HealthSouth Corp.</b>	
	Term Loan, 2.54%, Maturing March 10, 2013	1,727,139
	<b>Iasis Healthcare, LLC</b>	
	Term Loan, 2.28%, Maturing March 14, 2014	105,823
	Term Loan, 2.29%, Maturing March 14, 2014	392,867
	Term Loan, 2.29%, Maturing March 14, 2014	1,135,273
	<b>Ikaria Acquisition, Inc.</b>	
	Term Loan, 2.65%, Maturing March 28, 2013	632,225

	<b>IM U.S. Holdings, LLC</b>	
900	Term Loan - Second Lien, 4.54%, Maturing June 26, 2015	838,125
	<b>Invacare Corp.</b>	
1,689	Term Loan, 2.54%, Maturing February 12, 2013	1,519,878
	<b>inVentiv Health, Inc.</b>	
1,189	Term Loan, 2.35%, Maturing July 6, 2014	1,106,938
	<b>LifePoint Hospitals, Inc.</b>	
2,901	Term Loan, 2.30%, Maturing April 15, 2012	2,787,750
	<b>MultiPlan Merger Corp.</b>	
658	Term Loan, 2.81%, Maturing April 12, 2013	627,993
1,205	Term Loan, 2.81%, Maturing April 12, 2013	1,149,489
	<b>Mylan, Inc.</b>	
752	Term Loan, 3.81%, Maturing October 2, 2014	732,355

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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>National Mentor Holdings, Inc.</b>	
1,328	Term Loan, 2.60%, Maturing June 29, 2013	\$ 1,139,640
81	Term Loan, 4.59%, Maturing June 29, 2013	69,697
	<b>National Renal Institutes, Inc.</b>	
2,017	Term Loan, 5.63%, Maturing March 31, 2013 <sup>(3)</sup>	1,462,241
	<b>Nyco Holdings</b>	
EUR 920	Term Loan, 3.37%, Maturing December 29, 2014	1,190,808
EUR 920	Term Loan, 4.12%, Maturing December 29, 2015	1,190,808
	<b>Physiotherapy Associates, Inc.</b>	
1,056	Term Loan, 7.50%, Maturing June 27, 2013	691,683
	<b>RadNet Management, Inc.</b>	
707	Term Loan, 4.59%, Maturing November 15, 2012	653,866
	<b>ReAble Therapeutics Finance, LLC</b>	
1,118	Term Loan, 2.47%, Maturing November 16, 2013	1,089,662
	<b>Renal Advantage, Inc.</b>	
1	Term Loan, 3.09%, Maturing October 5, 2012	893
	<b>Select Medical Holdings Corp.</b>	
1,592	Term Loan, 2.72%, Maturing February 24, 2012	1,521,805
1,987	Term Loan, 2.72%, Maturing February 24, 2012	1,899,061
	<b>Sunrise Medical Holdings, Inc.</b>	
1,287	Term Loan, 6.31%, Maturing May 13, 2010	740,070
	<b>Vanguard Health Holding Co., LLC</b>	
931	Term Loan, 2.54%, Maturing September 23, 2011	900,849
	<b>Viant Holdings, Inc.</b>	
746	Term Loan, 2.85%, Maturing June 25, 2014	649,111
		<b>\$ 82,667,603</b>
<b>Home Furnishings</b>	<b>0.6%</b>	
	<b>Hunter Fan Co.</b>	
614	Term Loan, 2.81%, Maturing April 16, 2014	\$ 391,199
	<b>Interline Brands, Inc.</b>	
687	Term Loan, 1.98%, Maturing June 23, 2013	622,089
1,225	Term Loan, 1.98%, Maturing June 23, 2013	1,109,011
	<b>National Bedding Co., LLC</b>	
2,318	Term Loan, 2.31%, Maturing August 31, 2011	2,022,290
1,050	Term Loan - Second Lien, 5.31%, Maturing August 31, 2012	696,500
	<b>Oreck Corp.</b>	
1,777	Term Loan, 0.00%, Maturing February 2, 2012 <sup>(2)(5)</sup>	556,252
	<b>Sanitec, Ltd. Oy</b>	
EUR 491	Term Loan, 0.00%, Maturing April 7, 2013 <sup>(2)</sup>	180,654
EUR 491	Term Loan, 0.00%, Maturing April 7, 2014 <sup>(2)</sup>	180,654
	<b>Simmons Co.</b>	
3,677	Term Loan, 10.50%, Maturing December 19, 2011	3,493,294
1,047	Term Loan, 8.22%, Maturing February 15, 2012 <sup>(3)</sup>	31,410

			\$ 9,283,353
<b>Industrial Equipment</b>	<b>1.4%</b>		
		<b>Brand Energy and Infrastructure Services, Inc.</b>	
	1,056	Term Loan, 3.67%, Maturing February 7, 2014	\$ 988,856
		<b>CEVA Group PLC U.S.</b>	
	1,425	Term Loan, 3.29%, Maturing January 4, 2014	1,063,902
EUR	301	Term Loan, 3.54%, Maturing January 4, 2014	308,161
EUR	511	Term Loan, 3.54%, Maturing January 4, 2014	523,293
EUR	628	Term Loan, 3.54%, Maturing January 4, 2014	643,130
	171	Term Loan, 3.60%, Maturing January 4, 2014	122,873
EUR	1,597	Term Loan, 4.12%, Maturing January 4, 2014	1,635,446
		<b>EPD Holdings (Goodyear Engineering Products)</b>	
	302	Term Loan, 2.55%, Maturing July 13, 2014	205,121
	2,106	Term Loan, 2.55%, Maturing July 13, 2014	1,432,206
	1,100	Term Loan - Second Lien, 6.05%, Maturing July 13, 2015	437,250

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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Flowserve Corp.</b>	
2,279	Term Loan, 2.04%, Maturing August 10, 2012	\$ 2,230,150
	<b>FR Brand Acquisition Corp.</b>	
978	Term Loan, 2.60%, Maturing February 7, 2014	906,631
	<b>Generac Acquisition Corp.</b>	
2,650	Term Loan, 2.81%, Maturing November 7, 2013	2,080,618
500	Term Loan - Second Lien, 6.31%, Maturing April 7, 2014	282,500
	<b>Gleason Corp.</b>	
280	Term Loan, 2.42%, Maturing June 30, 2013	262,138
743	Term Loan, 2.42%, Maturing June 30, 2013	694,982
	<b>Itron, Inc.</b>	
EUR 354	Term Loan, 4.62%, Maturing April 18, 2014	489,581
	<b>Jason, Inc.</b>	
576	Term Loan, 5.35%, Maturing April 30, 2010	287,821
	<b>John Maneely Co.</b>	
4,364	Term Loan, 3.63%, Maturing December 8, 2013	3,416,779
	<b>KION Group GmbH</b>	
250	Term Loan, 2.29%, Maturing December 23, 2014	156,250
250	Term Loan, 2.79%, Maturing December 23, 2015	156,250
	<b>Polypore, Inc.</b>	
4,263	Term Loan, 2.56%, Maturing July 3, 2014	4,028,535
	<b>Sequa Corp.</b>	
794	Term Loan, 3.84%, Maturing November 30, 2014	649,376
	<b>TFS Acquisition Corp.</b>	
875	Term Loan, 5.10%, Maturing August 11, 2013	404,803
		<b>\$ 23,406,652</b>
<b>Insurance 0.9%</b>		
	<b>Alliant Holdings I, Inc.</b>	
1,326	Term Loan, 3.60%, Maturing August 21, 2014	\$ 1,210,317
	<b>Applied Systems, Inc.</b>	
919	Term Loan, 2.79%, Maturing September 26, 2013	850,017
	<b>CCC Information Services Group, Inc.</b>	
1,105	Term Loan, 2.54%, Maturing February 10, 2013	1,061,767
	<b>Conseco, Inc.</b>	
4,627	Term Loan, 6.50%, Maturing October 10, 2013	3,378,031
	<b>Crawford &amp; Company</b>	
1,601	Term Loan, 3.10%, Maturing October 31, 2013	1,376,783
	<b>Crump Group, Inc.</b>	
1,157	Term Loan, 3.29%, Maturing August 4, 2014	936,869
	<b>Getty Images, Inc.</b>	
2,870	Term Loan, 6.25%, Maturing July 2, 2015	2,898,858
	<b>Hub International Holdings, Inc.</b>	
216	Term Loan, 2.79%, Maturing June 13, 2014	199,085

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961	Term Loan, 2.79%, Maturing June 13, 2014 <b>U.S.I. Holdings Corp.</b>	885,723
2,677	Term Loan, 3.35%, Maturing May 4, 2014	2,275,660
		<b>\$ 15,073,110</b>

**Leisure Goods/Activities/Movies 3.0%**

	<b>24 Hour Fitness Worldwide, Inc.</b>	
1,954	Term Loan, 2.94%, Maturing June 8, 2012	\$ 1,690,513
	<b>AMC Entertainment, Inc.</b>	
1,703	Term Loan, 1.79%, Maturing January 26, 2013	1,620,431
	<b>AMF Bowling Worldwide, Inc.</b>	
1,300	Term Loan - Second Lien, 6.55%, Maturing December 8, 2013	682,500
	<b>Bombardier Recreational Products</b>	
956	Term Loan, 3.30%, Maturing June 28, 2013	683,323

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<b>Principal Amount*</b> (000 s omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Butterfly Wendel US, Inc.</b>	
362	Term Loan, 3.05%, Maturing June 22, 2013	\$ 215,471
362	Term Loan, 2.80%, Maturing June 22, 2014	215,541
	<b>Carmike Cinemas, Inc.</b>	
2,624	Term Loan, 4.10%, Maturing May 19, 2012	2,479,670
	<b>Cedar Fair, L.P.</b>	
484	Term Loan, 2.29%, Maturing August 31, 2011	473,954
2,733	Term Loan, 2.29%, Maturing August 30, 2012	2,677,725
	<b>Cinemark, Inc.</b>	
3,736	Term Loan, 2.23%, Maturing October 5, 2013	3,590,379
	<b>Dave &amp; Buster s, Inc.</b>	
383	Term Loan, 2.74%, Maturing March 8, 2013	376,762
968	Term Loan, 2.74%, Maturing March 8, 2013	952,987
	<b>Deluxe Entertainment Services</b>	
721	Term Loan, 2.67%, Maturing January 28, 2011	655,902
41	Term Loan, 2.85%, Maturing January 28, 2011	37,618
73	Term Loan, 2.85%, Maturing January 28, 2011	66,366
	<b>Easton-Bell Sports, Inc.</b>	
1,410	Term Loan, 2.26%, Maturing March 16, 2012	1,308,190
	<b>Mega Blocks, Inc.</b>	
1,462	Term Loan, 9.75%, Maturing July 26, 2012	581,117
	<b>Metro-Goldwyn-Mayer Holdings, Inc.</b>	
9,039	Term Loan, 3.54%, Maturing April 8, 2012	5,242,793
	<b>National CineMedia, LLC</b>	
3,075	Term Loan, 2.38%, Maturing February 13, 2015	2,898,187
	<b>Red Football, Ltd.</b>	
GBP 2,730	Term Loan, 3.08%, Maturing August 16, 2014	3,800,831
GBP 2,730	Term Loan, 3.33%, Maturing August 16, 2015	3,800,831
	<b>Regal Cinemas Corp.</b>	
4,753	Term Loan, 4.35%, Maturing November 10, 2010	4,721,704
	<b>Revolution Studios Distribution Co., LLC</b>	
1,327	Term Loan, 4.04%, Maturing December 21, 2014	1,207,512
1,050	Term Loan - Second Lien, 7.29%, Maturing June 21, 2015	603,750
	<b>Six Flags Theme Parks, Inc.</b>	
4,446	Term Loan, 2.66%, Maturing April 30, 2015	4,339,113
	<b>Southwest Sports Group, LLC</b>	
1,450	Term Loan, 6.75%, Maturing December 22, 2010	1,286,875
	<b>Universal City Development Partners, Ltd.</b>	
2,913	Term Loan, 6.00%, Maturing June 9, 2011	2,865,586
	<b>Zuffa, LLC</b>	
1,492	Term Loan, 2.38%, Maturing June 20, 2016	1,305,838
		<b>\$ 50,381,469</b>

Lodging and Casinos 1.5%

		<b>Gala Electric Casinos, Ltd.</b>	
GBP	959	Term Loan, 4.38%, Maturing December 12, 2013	\$ 1,275,160
GBP	959	Term Loan, 4.88%, Maturing December 12, 2014	1,275,160
		<b>Green Valley Ranch Gaming, LLC</b>	
	635	Term Loan, 3.07%, Maturing February 16, 2014	433,570
		<b>Harrah s Operating Co.</b>	
	1,225	Term Loan, 3.50%, Maturing January 28, 2015	985,065
	867	Term Loan, 3.51%, Maturing January 28, 2015	697,349
		<b>Herbst Gaming, Inc.</b>	
	995	Term Loan, 0.00%, Maturing December 2, 2011 <sup>(2)</sup>	451,038
		<b>Isle of Capri Casinos, Inc.</b>	
	1,001	Term Loan, 2.04%, Maturing November 30, 2013	949,241
	755	Term Loan, 2.35%, Maturing November 30, 2013	715,576
	2,502	Term Loan, 2.35%, Maturing November 30, 2013	2,373,104
		<b>LodgeNet Entertainment Corp.</b>	
	1,057	Term Loan, 2.59%, Maturing April 4, 2014	912,062



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Amount\***

<b>(000 s omitted)</b>	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>New World Gaming Partners, Ltd.</b>	
291	Term Loan, 3.10%, Maturing June 30, 2014	\$ 190,564
1,436	Term Loan, 3.10%, Maturing June 30, 2014	940,880
	<b>Penn National Gaming, Inc.</b>	
7,020	Term Loan, 2.08%, Maturing October 3, 2012	6,890,064
	<b>Venetian Casino Resort/Las Vegas Sands, Inc.</b>	
1,124	Term Loan, 2.09%, Maturing May 14, 2014	890,144
4,122	Term Loan, 2.09%, Maturing May 23, 2014	3,264,808
	<b>VML US Finance, LLC</b>	
2,294	Term Loan, 2.85%, Maturing May 25, 2013	2,129,828
	<b>Wimar OpCo, LLC</b>	
900	Term Loan, 0.00%, Maturing January 3, 2012 <sup>(2)</sup>	265,577
		<b>\$ 24,639,190</b>
<b>Nonferrous Metals/Minerals 0.8%</b>		
	<b>Alpha Natural Resources, LLC</b>	
2,751	Term Loan, 2.13%, Maturing October 26, 2012	\$ 2,723,366
	<b>Compass Minerals Group, Inc.</b>	
2,728	Term Loan, 1.90%, Maturing December 22, 2012	2,666,848
	<b>Euramax International, Inc.</b>	
369	Term Loan, 10.00%, Maturing June 29, 2013 <sup>(3)</sup>	139,230
355	Term Loan, 14.00%, Maturing June 29, 2013 <sup>(3)</sup>	134,198
	<b>Murray Energy Corp.</b>	
897	Term Loan, 6.94%, Maturing January 28, 2010	869,682
	<b>Noranda Aluminum Acquisition</b>	
1,499	Term Loan, 2.29%, Maturing May 18, 2014	1,056,746
	<b>Novelis, Inc.</b>	
588	Term Loan, 2.29%, Maturing June 28, 2014	528,458
1,294	Term Loan, 2.43%, Maturing June 28, 2014	1,162,631
	<b>Oxbow Carbon and Mineral Holdings</b>	
162	Term Loan, 2.29%, Maturing May 8, 2014	148,877
1,697	Term Loan, 2.41%, Maturing May 8, 2014	1,561,102
	<b>Tube City IMS Corp.</b>	
324	Term Loan, 2.60%, Maturing January 25, 2014	270,000
2,615	Term Loan, 2.60%, Maturing January 25, 2014	2,177,381
		<b>\$ 13,438,519</b>
<b>Oil and Gas 0.8%</b>		
	<b>Atlas Pipeline Partners, L.P.</b>	
1,633	Term Loan, 6.75%, Maturing July 20, 2014	\$ 1,583,900
	<b>Big West Oil, LLC</b>	
456	Term Loan, 4.50%, Maturing May 1, 2014	410,559
578	Term Loan, 4.50%, Maturing May 1, 2014	519,750

	<b>Citgo Petroleum Corp.</b>	
1,884	Term Loan, 1.64%, Maturing November 15, 2012	1,771,160
	<b>Dresser, Inc.</b>	
825	Term Loan, 3.10%, Maturing May 4, 2014	770,851
1,250	Term Loan - Second Lien, 6.04%, Maturing May 4, 2015	963,541
	<b>Enterprise GP Holdings, L.P.</b>	
1,535	Term Loan, 2.68%, Maturing October 31, 2014	1,502,851
	<b>Targa Resources, Inc.</b>	
2,633	Term Loan, 2.29%, Maturing October 31, 2012	2,588,749
2,333	Term Loan, 2.60%, Maturing October 31, 2012	2,293,378
	<b>Volnay Acquisition Co.</b>	
675	Term Loan, 4.27%, Maturing January 12, 2014	658,125
		<b>\$ 13,062,864</b>
<b>Publishing 3.1%</b>		
	<b>American Media Operations, Inc.</b>	
4,754	Term Loan, 10.00%, Maturing January 31, 2013 <sup>(3)</sup>	\$ 3,811,510

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<b>Principal Amount*</b> (000 \$ omitted)		<b>Borrower/Tranche Description</b>	<b>Value</b>
EUR	472	<b>Aster Zweite Beteiligungs GmbH</b> Term Loan, 3.94%, Maturing September 27, 2013	\$ 445,669
	1,075	Term Loan, 4.01%, Maturing September 27, 2013	705,469
		<b>CanWest Media Works, Ltd.</b>	
	1,154	Term Loan, 4.75%, Maturing July 10, 2014	606,080
		<b>Dex Media West, LLC</b>	
	1,899	Term Loan, 0.00%, Maturing October 24, 2014 <sup>(2)</sup>	1,546,843
		<b>GateHouse Media Operating, Inc.</b>	
	3,467	Term Loan, 2.29%, Maturing August 28, 2014	876,633
	2,683	Term Loan, 2.30%, Maturing August 28, 2014	678,437
	975	Term Loan, 2.55%, Maturing August 28, 2014	246,536
		<b>Idearc, Inc.</b>	
	10,945	Term Loan, 0.00%, Maturing November 17, 2014 <sup>(2)</sup>	5,052,947
		<b>Laureate Education, Inc.</b>	
	430	Term Loan, 3.75%, Maturing August 17, 2014	380,667
	2,876	Term Loan, 3.75%, Maturing August 17, 2014	2,543,559
		<b>MediaNews Group, Inc.</b>	
	919	Term Loan, 6.79%, Maturing August 2, 2013	186,925
		<b>Mediannuaire Holding</b>	
EUR	936	Term Loan, 2.90%, Maturing October 10, 2014	785,415
EUR	936	Term Loan, 3.40%, Maturing October 10, 2015	785,415
		<b>Merrill Communications, LLC</b>	
	1,382	Term Loan, 8.50%, Maturing December 24, 2012	994,988
		<b>Nebraska Book Co., Inc.</b>	
	903	Term Loan, 9.25%, Maturing March 4, 2011	893,850
		<b>Nelson Education, Ltd.</b>	
	663	Term Loan, 3.10%, Maturing July 5, 2014	484,127
		<b>Nielsen Finance, LLC</b>	
	6,938	Term Loan, 2.30%, Maturing August 9, 2013	6,470,134
		<b>PagesJaunes Group, SA</b>	
EUR	1,000	Term Loan, 4.90%, Maturing April 10, 2016	483,414
		<b>Penton Media, Inc.</b>	
	977	Term Loan, 2.72%, Maturing February 1, 2013	632,931
		<b>Philadelphia Newspapers, LLC</b>	
	1,039	Term Loan, 0.00%, Maturing June 29, 2013 <sup>(2)</sup>	228,473
		<b>R.H. Donnelley Corp.</b>	
	3,561	Term Loan, 6.75%, Maturing June 30, 2010	2,747,782
		<b>Reader s Digest Association, Inc. (The)</b>	
	10,783	Term Loan, 2.64%, Maturing March 2, 2014	5,337,503
		<b>SGS International, Inc.</b>	
	837	Term Loan, 2.92%, Maturing December 30, 2011	761,871
		<b>Source Interlink Companies, Inc.</b>	
	916	Term Loan, 10.75%, Maturing June 18, 2013	755,667
	458	Term Loan, 15.00%, Maturing June 18, 2013 <sup>(3)</sup>	82,436
		<b>Source Media, Inc.</b>	

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	2,290	Term Loan, 5.29%, Maturing November 8, 2011	1,499,820
		<b>Springer Science+Business Media S.A.</b>	
	547	Term Loan, 2.66%, Maturing May 5, 2011	509,261
	418	Term Loan, 3.04%, Maturing May 5, 2012	389,109
	491	Term Loan, 3.04%, Maturing May 5, 2012	457,057
		<b>TL Acquisitions, Inc.</b>	
	3,218	Term Loan, 2.79%, Maturing July 5, 2014	2,772,575
		<b>Tribune Co.</b>	
	1,837	Term Loan, 0.00%, Maturing April 10, 2010 <sup>(2)</sup>	751,613
	2,232	Term Loan, 0.00%, Maturing May 17, 2014 <sup>(2)</sup>	919,993
	2,990	Term Loan, 0.00%, Maturing May 17, 2014 <sup>(2)</sup>	1,153,466
		<b>Xsys, Inc.</b>	
EUR	528	Term Loan, 3.94%, Maturing September 27, 2013	497,880
	1,194	Term Loan, 4.01%, Maturing September 27, 2013	783,845
	1,277	Term Loan, 4.01%, Maturing September 27, 2014	838,100

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<b>Principal Amount*</b> (000 s omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Yell Group, PLC</b>	
3,425	Term Loan, 3.29%, Maturing February 10, 2013	\$ 2,072,125
		<b>\$ 51,170,125</b>
<b>Radio and Television</b>	<b>2.3%</b>	
	<b>Block Communications, Inc.</b>	
2,027	Term Loan, 2.60%, Maturing December 22, 2011	\$ 1,763,055
	<b>CMP KC, LLC</b>	
959	Term Loan, 6.25%, Maturing May 5, 2013 <sup>(5)</sup>	275,143
	<b>CMP Susquehanna Corp.</b>	
3,054	Term Loan, 2.31%, Maturing May 5, 2013	1,664,577
	<b>Discovery Communications, Inc.</b>	
3,406	Term Loan, 2.60%, Maturing April 30, 2014	3,362,931
	<b>Emmis Operating Co.</b>	
1,016	Term Loan, 2.60%, Maturing November 2, 2013	677,410
	<b>Entravision Communications Corp.</b>	
1,567	Term Loan, 5.85%, Maturing September 29, 2013	1,476,537
	<b>Gray Television, Inc.</b>	
2,287	Term Loan, 3.81%, Maturing January 19, 2015	1,460,883
	<b>HIT Entertainment, Inc.</b>	
1,836	Term Loan, 3.26%, Maturing March 20, 2012	1,491,472
	<b>Intelsat Corp.</b>	
2,216	Term Loan, 2.80%, Maturing January 3, 2014	2,119,244
2,216	Term Loan, 2.80%, Maturing January 3, 2014	2,119,244
2,216	Term Loan, 2.80%, Maturing January 3, 2014	2,119,889
	<b>Ion Media Networks, Inc.</b>	
432	DIP Loan, 10.17%, Maturing May 29, 2010 <sup>(4)</sup>	426,303
3,250	Term Loan, 0.00%, Maturing January 15, 2012 <sup>(2)</sup>	877,500
	<b>NEP II, Inc.</b>	
831	Term Loan, 2.54%, Maturing February 16, 2014	731,160
	<b>Nexstar Broadcasting, Inc.</b>	
1,973	Term Loan, 2.24%, Maturing October 1, 2012	1,484,565
2,086	Term Loan, 2.35%, Maturing October 1, 2012	1,569,708
	<b>NextMedia Operating, Inc.</b>	
72	Term Loan, 8.25%, Maturing November 15, 2012	48,551
162	Term Loan, 8.25%, Maturing November 15, 2012	109,240
	<b>Raycom TV Broadcasting, LLC</b>	
1,900	Term Loan, 1.81%, Maturing June 25, 2014	1,425,000
	<b>SFX Entertainment</b>	
1,364	Term Loan, 3.72%, Maturing June 21, 2013	1,275,435
	<b>Sirius Satellite Radio, Inc.</b>	
737	Term Loan, 2.56%, Maturing December 19, 2012	650,292
	<b>Univision Communications, Inc.</b>	
12,650	Term Loan, 2.54%, Maturing September 29, 2014	10,243,869

	<b>Young Broadcasting, Inc.</b>	
2,310	Term Loan, 0.00%, Maturing November 3, 2012 <sup>(2)</sup>	1,154,989
		<b>\$ 38,526,997</b>
<b>Rail Industries</b>	<b>0.2%</b>	
	<b>Kansas City Southern Railway Co.</b>	
3,298	Term Loan, 2.30%, Maturing April 26, 2013	\$ 3,067,140
		<b>\$ 3,067,140</b>
<b>Retailers (Except Food and Drug)</b>	<b>1.1%</b>	
	<b>American Achievement Corp.</b>	
775	Term Loan, 6.26%, Maturing March 25, 2011	\$ 666,777
	<b>Amscan Holdings, Inc.</b>	
709	Term Loan, 2.88%, Maturing May 25, 2013	625,417
	<b>Cumberland Farms, Inc.</b>	
2,010	Term Loan, 2.44%, Maturing September 29, 2013	1,833,909

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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Harbor Freight Tools USA, Inc.</b>	
1,768	Term Loan, 9.75%, Maturing July 15, 2010	\$ 1,710,752
	<b>Josten's Corp.</b>	
1,991	Term Loan, 2.64%, Maturing October 4, 2011	1,936,574
	<b>Mapco Express, Inc.</b>	
1,158	Term Loan, 5.75%, Maturing April 28, 2011	1,053,595
	<b>Neiman Marcus Group, Inc.</b>	
1,543	Term Loan, 2.50%, Maturing April 5, 2013	1,271,300
	<b>Orbitz Worldwide, Inc.</b>	
1,670	Term Loan, 3.51%, Maturing July 25, 2014	1,215,107
	<b>Oriental Trading Co., Inc.</b>	
2,043	Term Loan, 9.75%, Maturing July 31, 2013	1,450,559
1,150	Term Loan - Second Lien, 6.29%, Maturing January 31, 2013	201,250
	<b>Rent-A-Center, Inc.</b>	
1,162	Term Loan, 2.04%, Maturing November 15, 2012	1,115,246
	<b>Savers, Inc.</b>	
444	Term Loan, 3.06%, Maturing August 11, 2012	424,296
486	Term Loan, 3.06%, Maturing August 11, 2012	464,230
	<b>Vivarte</b>	
EUR 33	Term Loan, 2.66%, Maturing May 29, 2015	35,633
EUR 128	Term Loan, 2.66%, Maturing May 29, 2015	138,572
EUR 825	Term Loan, 2.66%, Maturing May 29, 2015	890,028
EUR 33	Term Loan, 3.16%, Maturing May 29, 2016	35,633
EUR 128	Term Loan, 3.16%, Maturing May 29, 2016	138,572
EUR 825	Term Loan, 3.16%, Maturing May 29, 2016	890,028
	<b>Yankee Candle Company, Inc. (The)</b>	
3,301	Term Loan, 2.29%, Maturing February 6, 2014	3,020,493
		<b>\$ 19,117,971</b>
	<b>Steel 0.2%</b>	
	<b>Algoma Acquisition Corp.</b>	
2,227	Term Loan, 2.79%, Maturing June 20, 2013	\$ 1,848,505
	<b>Niagara Corp.</b>	
1,445	Term Loan, 7.25%, Maturing June 29, 2014	737,205
		<b>\$ 2,585,710</b>
	<b>Surface Transport 0.2%</b>	
	<b>Gainey Corp.</b>	
1,884	Term Loan, 0.00%, Maturing April 20, 2012 <sup>(2)</sup>	\$ 204,153
	<b>Oshkosh Truck Corp.</b>	
911	Term Loan, 6.62%, Maturing December 6, 2013	904,246
	<b>Swift Transportation Co., Inc.</b>	
3,014	Term Loan, 3.56%, Maturing May 10, 2014	2,341,090

			\$ 3,449,489
<b>Telecommunications</b>	<b>1.8%</b>		
		<b>Asurion Corp.</b>	
	2,450	Term Loan, 3.58%, Maturing July 13, 2012	\$ 2,365,781
	1,000	Term Loan - Second Lien, 6.79%, Maturing January 13, 2013	904,167
		<b>BCM Luxembourg, Ltd.</b>	
EUR	1,831	Term Loan, 2.42%, Maturing September 30, 2014	2,228,512
EUR	1,832	Term Loan, 2.67%, Maturing September 30, 2015	2,228,896
EUR	1,500	Term Loan - Second Lien, 4.79%, Maturing March 31, 2016	1,521,508
		<b>Centennial Cellular Operating Co., LLC</b>	
	3,226	Term Loan, 2.60%, Maturing February 9, 2011	3,217,192
		<b>CommScope, Inc.</b>	
	1,652	Term Loan, 3.10%, Maturing November 19, 2014	1,615,984
		<b>Intelsat Subsidiary Holding Co.</b>	
	1,264	Term Loan, 2.80%, Maturing July 3, 2013	1,204,198



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<b>Principal Amount*</b> (000 \$ omitted)	<b>Borrower/Tranche Description</b>	<b>Value</b>
	<b>Iowa Telecommunications Services</b>	
2,776	Term Loan, 2.31%, Maturing November 23, 2011	\$ 2,644,140
	<b>IPC Systems, Inc.</b>	
GBP 1,448	Term Loan, 3.44%, Maturing May 31, 2014	2,007,735
	<b>Macquarie UK Broadcast Ventures, Ltd.</b>	
GBP 1,071	Term Loan, 2.59%, Maturing December 26, 2014	1,494,503
	<b>NTelos, Inc.</b>	
1,209	Term Loan, 2.54%, Maturing August 24, 2011	1,201,889
	<b>Palm, Inc.</b>	
1,056	Term Loan, 3.79%, Maturing April 24, 2014	887,198
	<b>Stratos Global Corp.</b>	
1,186	Term Loan, 3.10%, Maturing February 13, 2012	1,150,178
	<b>Trilogy International Partners</b>	
1,225	Term Loan, 4.10%, Maturing June 29, 2012	833,000
	<b>Windstream Corp.</b>	
3,960	Term Loan, 1.98%, Maturing July 17, 2013	3,841,039
		<b>\$ 29,345,920</b>
<b>Utilities 1.2%</b>		
	<b>AEI Finance Holding, LLC</b>	
389	Term Loan, 3.29%, Maturing March 30, 2012	\$ 331,345
2,708	Term Loan, 3.60%, Maturing March 30, 2014	2,308,431
	<b>Astoria Generating Co.</b>	
1,250	Term Loan - Second Lien, 4.10%, Maturing August 23, 2013	1,132,291
	<b>Calpine Corp.</b>	
1,173	DIP Loan, 3.48%, Maturing March 29, 2014	1,079,773
	<b>Electricinvest Holding Co.</b>	
GBP 540	Term Loan, 5.08%, Maturing October 24, 2012	582,720
EUR 536	Term Loan - Second Lien, 5.08%, Maturing October 24, 2012	495,989
	<b>Mirant North America, LLC</b>	
751	Term Loan, 2.04%, Maturing January 3, 2013	714,774
	<b>NRG Energy, Inc.</b>	
5,586	Term Loan, 2.01%, Maturing June 1, 2014	5,310,896
2,994	Term Loan, 2.10%, Maturing June 1, 2014	2,847,002
	<b>Pike Electric, Inc.</b>	
470	Term Loan, 1.81%, Maturing July 1, 2012	425,698
354	Term Loan, 1.81%, Maturing December 10, 2012	320,715
	<b>TXU Texas Competitive Electric Holdings Co., LLC</b>	
1,130	Term Loan, 3.80%, Maturing October 10, 2014	875,339
3,095	Term Loan, 3.80%, Maturing October 10, 2014	2,387,405
	<b>Vulcan Energy Corp.</b>	
1,412	Term Loan, 5.50%, Maturing July 23, 2010	1,384,030
		<b>\$ 20,196,408</b>

**Total Senior Floating-Rate Interests**  
 (identified cost \$1,012,679,123) **\$ 868,413,877**

**Corporate Bonds & Notes** 52.4%

<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Aerospace and Defense 0.1%</b>		
	<b>Alion Science and Technologies Corp.</b>	
\$ 1,500	10.25%, 2/1/15	\$ 810,000
	<b>Hawker Beechcraft Acquisition</b>	
1,810	9.75%, 4/1/17	914,050

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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 280	<b>Transdigm, Inc.</b> 7.75%, 7/15/14	\$ 276,500
		<b>\$ 2,000,550</b>
<b>Automotive 1.1%</b>		
\$ 685	<b>Allison Transmission, Inc.</b> 11.00%, 11/1/15 <sup>(6)</sup>	\$ 626,775
3,050	11.25%, 11/1/15 <sup>(3)(6)</sup>	2,516,250
3,590	<b>Altra Industrial Motion, Inc.</b> 9.00%, 12/1/11	3,563,075
1,100	<b>Commercial Vehicle Group, Inc., Sr. Notes</b> 8.00%, 7/1/13	632,500
3,190	<b>Goodyear Tire &amp; Rubber Co. (The), Sr. Notes</b> 10.50%, 5/15/16	3,437,225
1,085	<b>Tenneco, Inc., Sr. Notes</b> 8.125%, 11/15/15	990,062
6,073	<b>Tenneco Automotive, Inc., Series B</b> 10.25%, 7/15/13	6,133,730
990	<b>United Components, Inc., Sr. Sub. Notes</b> 9.375%, 6/15/13	683,100
		<b>\$ 18,582,717</b>
<b>Banks and Thrifts 1.0%</b>		
\$ 1,750	<b>Capital One Financial Corp.</b> 6.15%, 9/1/16	\$ 1,566,521
3,500	<b>Citigroup, Inc.</b> 5.00%, 9/15/14	3,135,877
2,000	<b>General Electric Capital Corp., Sr. Notes</b> 5.625%, 5/1/18	2,022,152
2,500	<b>Goldman Sachs Group, Inc.</b> 5.625%, 1/15/17	2,507,133
1,750	<b>HSBC Finance Corp., Sr. Notes</b> 5.50%, 1/19/16	1,695,342
3,025	<b>Standard Chartered Bank, Sr. Notes</b> 6.40%, 9/26/17 <sup>(6)</sup>	2,726,339
3,750	<b>Wachovia Corp.</b> 5.625%, 10/15/16	3,601,470
		<b>\$ 17,254,834</b>
<b>Beverage and Tobacco 0.6%</b>		
\$ 5,400	<b>Altria Group, Inc.</b> 9.70%, 11/10/18	\$ 6,576,995

		<b>Bunge, Ltd. Finance Corp.</b>	
2,380		8.50%, 6/15/19	2,637,751
			<b>\$ 9,214,746</b>
<b>Broadcast Radio and Television 0.5%</b>			
		<b>Rainbow National Services, LLC, Sr. Sub. Debs.</b>	
\$ 1,470		10.375%, 9/1/14 <sup>(6)</sup>	\$ 1,543,500
		<b>Warner Music Group, Sr. Sub. Notes</b>	
1,165		7.375%, 4/15/14	1,060,150
		<b>XM Satellite Radio Holdings, Inc., Sr. Notes</b>	
2,745		11.25%, 6/15/13 <sup>(6)</sup>	2,841,075
2,885		13.00%, 8/1/13 <sup>(6)</sup>	2,603,713
			<b>\$ 8,048,438</b>
<b>Brokers, Dealers and Investment Houses 0.4%</b>			
		<b>Macquarie Group, Ltd., Sr. Notes</b>	
\$ 3,445		7.30%, 8/1/14 <sup>(6)</sup>	\$ 3,535,121

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<b>Principal Amount</b> (000 \$ omitted)		<b>Value</b>
	<b>Security</b>	
	<b>Merrill Lynch &amp; Co., Inc., Sr. Sub Notes</b>	
\$ 2,750	6.05%, 5/16/16	\$ 2,568,099
	<b>Nuveen Investments, Inc., Sr. Notes</b>	
505	10.50%, 11/15/15 <sup>(6)</sup>	361,075
		<b>\$ 6,464,295</b>
	<b>Building and Development 0.2%</b>	
	<b>Interface, Inc., Sr. Notes</b>	
\$ 850	11.375%, 11/1/13 <sup>(6)</sup>	\$ 898,875
	<b>Panoram Industries International, Sr. Sub. Notes</b>	
5,995	10.75%, 10/1/13 <sup>(2)</sup>	329,725
	<b>Texas Industries, Inc., Sr. Notes</b>	
1,640	7.25%, 7/15/13 <sup>(6)</sup>	1,517,000
	<b>USG Corp.</b>	
860	9.75%, 8/1/14 <sup>(6)</sup>	881,500
		<b>\$ 3,627,100</b>
	<b>Business Equipment and Services 3.0%</b>	
	<b>Affinion Group, Inc.</b>	
\$ 1,065	10.125%, 10/15/13	\$ 1,059,675
2,560	11.50%, 10/15/15	2,380,800
	<b>Ceridian Corp., Sr. Notes</b>	
6,180	11.25%, 11/15/15	5,299,350
	<b>Education Management, LLC, Sr. Notes</b>	
4,955	8.75%, 6/1/14	4,998,356
	<b>Education Management, LLC, Sr. Sub. Notes</b>	
7,585	10.25%, 6/1/16	7,755,662
	<b>MediMedia USA, Inc., Sr. Sub. Notes</b>	
2,415	11.375%, 11/15/14 <sup>(6)</sup>	1,388,625
	<b>Muzak, LLC/Muzak Finance, Sr. Notes</b>	
5,250	10.00%, 12/31/09 <sup>(2)</sup>	2,257,500
	<b>Rental Service Corp.</b>	
4,025	9.50%, 12/1/14	3,471,563
	<b>SunGard Data Systems, Inc., Sr. Notes</b>	
11,035	10.625%, 5/15/15 <sup>(6)</sup>	11,862,625
	<b>Ticketmaster Entertainment, Inc.</b>	
2,700	10.75%, 7/28/16	2,524,500
	<b>West Corp.</b>	
7,095	9.50%, 10/15/14	6,775,725
		<b>\$ 49,774,381</b>
	<b>Business Services-Miscellaneous 0.2%</b>	

\$	1,730	<b>Expedia, Inc.</b> 7.456%, 8/15/18	\$	1,730,000
	1,845	<b>KAR Holdings, Inc.</b> 8.75%, 5/1/14		1,715,850
			<b>\$</b>	<b>3,445,850</b>
<b>Cable and Satellite Television 1.5%</b>				
\$	5,190	<b>CCO Holdings, LLC/CCO Capital Corp., Sr. Notes</b> 8.75%, 11/15/13	\$	5,202,975
	645	<b>Charter Communications, Inc., Sr. Notes</b> 8.75%, 4/30/14 <sup>(6)</sup>		646,613
	2,740	10.875%, 9/15/14 <sup>(6)</sup>		2,972,900
	2,865	<b>Kabel Deutschland GmbH</b> 10.625%, 7/1/14		3,015,412
	1,720	<b>Mediacom Broadband Corp., Sr. Notes</b> 8.50%, 10/15/15		1,642,600
	540	<b>National Cable PLC</b> 8.75%, 4/15/14		548,100

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<b>Principal Amount</b> (000 s omitted)	<b>Security</b>	<b>Value</b>
	<b>National Cable PLC, Sr. Notes</b>	
\$ 7,690	9.125%, 8/15/16	\$ 7,805,350
	<b>Time Warner Cable, Inc.</b>	
2,500	8.75%, 2/14/19	3,107,495
		<b>\$ 24,941,445</b>
<b>Chemicals and Plastics 0.8%</b>		
	<b>Ashland, Inc.</b>	
\$ 2,480	9.125%, 6/1/17 <sup>(6)</sup>	\$ 2,622,600
	<b>CII Carbon, LLC</b>	
2,420	11.125%, 11/15/15 <sup>(6)</sup>	1,948,100
	<b>INEOS Group Holdings PLC, Sr. Sub. Notes</b>	
4,035	8.50%, 2/15/16 <sup>(6)</sup>	1,674,525
	<b>Nalco Co., Sr. Notes</b>	
1,975	8.25%, 5/15/17 <sup>(6)</sup>	2,063,875
	<b>Nova Chemicals Corp., Sr. Notes, Variable Rate</b>	
2,145	4.538%, 11/15/13	1,930,500
	<b>Reichhold Industries, Inc., Sr. Notes</b>	
7,255	9.00%, 8/15/14 <sup>(6)</sup>	2,829,450
	<b>Wellman Holdings, Inc., Sr. Sub. Notes</b>	
243	5.00%, 1/29/19 <sup>(5)</sup>	70,956
		<b>\$ 13,140,006</b>
<b>Clothing/Textiles 1.1%</b>		
	<b>Levi Strauss &amp; Co., Sr. Notes</b>	
\$ 4,550	9.75%, 1/15/15	\$ 4,641,000
410	8.875%, 4/1/16	408,975
	<b>Oxford Industries, Inc., Sr. Notes</b>	
2,515	11.375%, 7/15/15 <sup>(6)</sup>	2,640,750
	<b>Perry Ellis International, Inc., Sr. Sub. Notes</b>	
8,190	8.875%, 9/15/13	7,166,250
	<b>Phillips Van Heusen, Sr. Notes</b>	
1,610	8.125%, 5/1/13	1,630,125
	<b>Quiksilver, Inc.</b>	
3,060	6.875%, 4/15/15	2,019,600
		<b>\$ 18,506,700</b>
<b>Conglomerates 0.4%</b>		
	<b>RBS Global &amp; Rexnord Corp.</b>	
\$ 1,762	9.50%, 8/1/14 <sup>(6)</sup>	\$ 1,541,750
1,705	11.75%, 8/1/16	1,381,050
	<b>Tyco International Finance</b>	

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2,750	8.50%, 1/15/19	3,191,331
		<b>\$ 6,114,131</b>

**Containers and Glass Products 0.8%**

	<b>Berry Petroleum Co., Sr. Notes</b>	
\$ 1,485	10.25%, 6/1/14	\$ 1,559,250
	<b>Graphic Packaging International, Inc.</b>	
340	9.50%, 6/15/17 <sup>(6)</sup>	340,000
	<b>Greif, Inc., Sr. Notes</b>	
825	7.75%, 8/1/19 <sup>(6)</sup>	822,938
	<b>Intertape Polymer US, Inc., Sr. Sub. Notes</b>	
3,220	8.50%, 8/1/14	1,722,700
	<b>Pliant Corp.</b>	
6,358	11.625%, 6/15/09 <sup>(2)</sup>	4,736,849
	<b>Smurfit-Stone Container Corp., Sr. Notes</b>	
715	8.375%, 7/1/12 <sup>(2)</sup>	371,800
4,425	8.00%, 3/15/17 <sup>(2)</sup>	2,245,687



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<b>Principal Amount</b> <b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 1,680	<b>Solo Cup Co., Sr. Notes</b> 10.50%, 11/1/13 <sup>(6)</sup>	\$ 1,776,600
		<b>\$ 13,575,824</b>
<b>Diversified Media</b>	<b>0.4%</b>	
\$ 680	<b>Catalina Marketing Corp.</b> 10.50%, 10/1/15 <sup>(3)(6)</sup>	\$ 629,000
3,385	<b>Interpublic Group of Cos., Inc.</b> 10.00%, 7/15/17 <sup>(6)</sup>	3,554,250
2,535	<b>Virgin Media Finance PLC</b> 9.50%, 8/15/16	2,611,050
		<b>\$ 6,794,300</b>
<b>Ecological Services and Equipment</b>	<b>0.3%</b>	
\$ 845	<b>Casella Waste Systems, Inc., Sr. Notes</b> 11.00%, 7/15/14 <sup>(6)</sup>	\$ 878,800
149	<b>Environmental Systems Product Holdings, Inc., Jr. Notes</b> 18.00%, 3/31/15 <sup>(3)(5)</sup>	119,296
4,085	<b>Waste Services, Inc., Sr. Sub. Notes</b> 9.50%, 4/15/14	4,033,938
		<b>\$ 5,032,034</b>
<b>Electronics/Electrical</b>	<b>1.5%</b>	
\$ 3,885	<b>Advanced Micro Devices, Inc., Sr. Notes</b> 7.75%, 11/1/12	\$ 3,040,013
665	<b>Amkor Technologies, Inc., Sr. Notes</b> 7.75%, 5/15/13	648,375
5,695	9.25%, 6/1/16	5,837,375
3,620	<b>Avago Technologies Finance</b> 10.125%, 12/1/13	3,782,900
6,645	11.875%, 12/1/15	6,944,025
2,500	<b>Dominion Resources, Inc., Sr. Notes</b> 8.875%, 1/15/19	3,151,717
995	<b>Jabil Circuit, Inc., Sr. Notes</b> 7.75%, 7/15/16	956,623
1,025	<b>NXP BV/NXP Funding, LLC, Variable Rate</b> 3.259%, 10/15/13	631,656
		<b>\$ 24,992,684</b>
<b>Equipment Leasing</b>	<b>0.6%</b>	
	<b>Hertz Corp.</b>	

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\$	3,880	8.875%, 1/1/14	\$	3,753,900
	1,485	10.50%, 1/1/16		1,425,600
		<b>RSC Equipment Rental, Inc., Sr. Notes</b>		
	3,910	10.00%, 7/15/17 <sup>(6)</sup>		4,134,825
			<b>\$</b>	<b>9,314,325</b>

**Financial Intermediaries 1.1%**

		<b>Ford Motor Credit Co., Sr. Notes</b>		
\$	1,740	7.875%, 6/15/10	\$	1,714,730
	6,230	7.80%, 6/1/12		5,859,564
	3,235	7.50%, 8/1/12		2,987,697
	1,715	12.00%, 5/15/15		1,750,178
	6,465	8.00%, 12/15/16		5,802,448
			<b>\$</b>	<b>18,114,617</b>

**Food Products 0.9%**

		<b>ASG Consolidated, LLC/ASG Finance, Inc., Sr. Disc. Notes</b>		
\$	5,680	11.50%, 11/1/11	\$	5,254,000

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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Dole Foods Co.</b>	
\$ 2,320	7.25%, 6/15/10	\$ 2,308,400
3,235	13.875%, 3/15/14 <sup>(6)</sup>	3,639,375
	<b>Kraft Foods, Inc., Sr. Notes</b>	
1,350	6.50%, 8/11/17	1,502,645
	<b>Smithfield Foods, Inc., Sr. Notes</b>	
2,080	10.00%, 7/15/14 <sup>(6)</sup>	2,178,800
		<b>\$ 14,883,220</b>
<b>Food Service 0.8%</b>		
	<b>Aramark Services, Inc.</b>	
\$ 4,065	8.50%, 2/1/15	\$ 4,115,812
	<b>Chiquita Brands International, Inc., Sr. Notes</b>	
330	8.875%, 12/1/15	312,675
	<b>El Pollo Loco, Inc.</b>	
2,980	11.75%, 11/15/13	2,547,900
	<b>NPC International, Inc., Sr. Sub. Notes</b>	
4,370	9.50%, 5/1/14	4,151,500
	<b>Yum! Brands, Inc., Sr. Notes</b>	
1,350	6.25%, 3/15/18	1,435,262
		<b>\$ 12,563,149</b>
<b>Food/Drug Retailers 1.4%</b>		
	<b>CVS Caremark Corp., Sr. Notes</b>	
\$ 2,250	5.75%, 6/1/17	\$ 2,398,811
	<b>Duane Reade, Inc., Sr. Notes</b>	
500	11.75%, 8/1/15 <sup>(6)</sup>	487,085
	<b>General Nutrition Center, Sr. Notes, Variable Rate</b>	
10,725	6.404%, 3/15/14 <sup>(3)</sup>	9,518,437
	<b>General Nutrition Center, Sr. Sub. Notes</b>	
4,315	10.75%, 3/15/15	4,077,675
	<b>Rite Aid Corp., Sr. Notes</b>	
4,015	9.75%, 6/12/16 <sup>(6)</sup>	4,255,900
	<b>Supervalu, Inc., Sr. Notes</b>	
3,400	8.00%, 5/1/16	3,391,500
		<b>\$ 24,129,408</b>
<b>Forest Products 0.9%</b>		
	<b>Domtar Corp., Sr. Notes</b>	
\$ 3,100	10.75%, 6/1/17	\$ 3,162,000
	<b>Georgia-Pacific, LLC</b>	
2,140	8.25%, 5/1/16 <sup>(6)</sup>	2,225,600

		<b>Georgia-Pacific, LLC, Sr. Notes</b>	
2,000		8.125%, 5/15/11	2,060,000
		<b>Jefferson Smurfit Corp., Sr. Notes</b>	
1,445		8.25%, 10/1/12 <sup>(2)</sup>	736,950
820		7.50%, 6/1/13 <sup>(2)</sup>	407,950
		<b>NewPage Corp.</b>	
11,070		10.00%, 5/1/12	4,981,500
2,495		12.00%, 5/1/13	736,025
		<b>NewPage Corp., Variable Rate</b>	
1,545		7.278%, 5/1/12	656,625
			<b>\$ 14,966,650</b>
<b>Healthcare</b>	<b>4.1%</b>		
		<b>Accellent, Inc.</b>	
\$ 3,320		10.50%, 12/1/13	\$ 3,079,300
		<b>AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes</b>	
4,430		10.00%, 2/15/15	4,596,125

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<b>Principal Amount</b> (000 \$ omitted)	<b>Security</b>	<b>Value</b>
\$ 2,825	<b>Biomet, Inc.</b> 10.375%, 10/15/17 <sup>(3)</sup>	\$ 3,036,875
10,915	11.625%, 10/15/17	11,897,350
4,625	<b>DJO Finance, LLC/DJO Finance Corp.</b> 10.875%, 11/15/14	4,393,750
1,710	<b>Fresenius US Finance II, Inc., Sr. Notes</b> 9.00%, 7/15/15 <sup>(6)</sup>	1,855,350
1,260	<b>HCA, Inc.</b> 9.125%, 11/15/14	1,300,950
2,115	9.25%, 11/15/16	2,210,175
2,970	9.875%, 2/15/17 <sup>(6)</sup>	3,140,775
4,245	<b>Inverness Medical Innovations, Inc., Sr. Sub. Notes</b> 9.00%, 5/15/16	4,255,613
4,860	<b>MultiPlan, Inc., Sr. Sub. Notes</b> 10.375%, 4/15/16 <sup>(6)</sup>	4,689,900
3,810	<b>National Mentor Holdings, Inc.</b> 11.25%, 7/1/14	3,352,800
2,160	<b>Res-Care, Inc., Sr. Notes</b> 7.75%, 10/15/13	2,062,800
745	<b>Universal Hospital Service, Inc., Sr. Notes, Variable Rate</b> 4.635%, 6/1/15	629,525
3,065	<b>US Oncology, Inc.</b> 9.00%, 8/15/12	3,130,131
5,350	10.75%, 8/15/14	5,323,250
4,235	<b>US Oncology, Inc., Sr. Notes</b> 9.125%, 8/15/17 <sup>(6)</sup>	4,393,812
1,795	<b>Valeant Pharmaceuticals International</b> 8.375%, 6/15/16 <sup>(6)</sup>	1,830,900
4,727	<b>Viant Holdings, Inc.</b> 10.125%, 7/15/17 <sup>(6)</sup>	3,994,315
		<b>\$ 69,173,696</b>
<b>Home Furnishings</b>	<b>0.1%</b>	
\$ 1,240	<b>Interline Brands, Inc., Sr. Sub. Notes</b> 8.125%, 6/15/14	\$ 1,243,100
440	<b>Sealy Mattress Co.</b> 8.25%, 6/15/14	403,700
505	<b>Sealy Mattress Co., Sr. Notes</b> 10.875%, 4/15/16 <sup>(6)</sup>	552,975
		<b>\$ 2,199,775</b>
<b>Homebuilders/Real Estate</b>	<b>0.2%</b>	
	<b>Avalonbay Communities, Inc.</b>	

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\$	1,000	5.375%, 4/15/14	\$	986,172
		<b>CB Richard Ellis Group, Inc., Sr. Sub. Notes</b>		
	2,575	11.625%, 6/15/17 <sup>(6)</sup>		2,600,750
			\$	<b>3,586,922</b>
<b>Industrial Equipment</b>	<b>0.3%</b>			
		<b>Chart Industries, Inc., Sr. Sub. Notes</b>		
\$	2,170	9.125%, 10/15/15	\$	2,094,050
		<b>ESCO Corp., Sr. Notes</b>		
	1,595	8.625%, 12/15/13 <sup>(6)</sup>		1,475,375
		<b>ESCO Corp., Sr. Notes, Variable Rate</b>		
	1,595	4.504%, 12/15/13 <sup>(6)</sup>		1,347,775
			\$	<b>4,917,200</b>
<b>Insurance</b>	<b>0.5%</b>			
		<b>Alliant Holdings I, Inc.</b>		
\$	1,885	11.00%, 5/1/15 <sup>(6)</sup>	\$	1,668,225

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<b>Principal Amount</b> (000 s omitted)		<b>Value</b>
	<b>Security</b>	
	<b>Hub International Holdings, Inc.</b>	
\$ 1,750	9.00%, 12/15/14 <sup>(6)</sup>	\$ 1,522,500
	<b>MetLife, Inc., Sr. Notes</b>	
2,000	7.717%, 2/15/19	2,265,832
	<b>Prudential Financial, Inc., Sr. Notes</b>	
2,000	6.00%, 12/1/17	1,952,320
	<b>U.S.I. Holdings Corp., Sr. Notes, Variable Rate</b>	
1,320	4.758%, 11/15/14 <sup>(6)</sup>	930,600
		<b>\$ 8,339,477</b>
	<b>Leisure Goods/Activities/Movies 3.3%</b>	
	<b>AMC Entertainment, Inc.</b>	
\$ 13,080	11.00%, 2/1/16	\$ 13,276,200
	<b>Bombardier, Inc.</b>	
1,425	8.00%, 11/15/14 <sup>(6)</sup>	1,382,250
	<b>Freedom Group, Inc., Sr. Notes</b>	
410	10.25%, 8/1/15 <sup>(6)</sup>	422,300
	<b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate</b>	
3,975	0.00%, 4/1/12 <sup>(2)(6)</sup>	397
	<b>Marquee Holdings, Inc., Sr. Disc. Notes</b>	
6,895	12.00%, 8/15/14	5,688,375
	<b>Royal Caribbean Cruises, Sr. Notes</b>	
340	8.75%, 2/2/11	341,700
2,150	7.00%, 6/15/13	1,935,000
1,380	6.875%, 12/1/13	1,228,200
330	7.25%, 6/15/16	273,900
660	7.25%, 3/15/18	524,700
	<b>Universal City Development Partners, Sr. Notes</b>	
14,610	11.75%, 4/1/10	14,573,475
	<b>Universal City Florida Holdings, Sr. Notes, Variable Rate</b>	
12,720	5.778%, 5/1/10	11,130,000
	<b>WMG Acquisition Corp., Sr. Notes</b>	
4,135	9.50%, 6/15/16 <sup>(6)</sup>	4,403,775
		<b>\$ 55,180,272</b>
	<b>Lodging and Casinos 3.8%</b>	
	<b>Ameristar Casinos, Inc., Sr. Notes</b>	
\$ 1,855	9.25%, 6/1/14 <sup>(6)</sup>	\$ 1,919,925
	<b>Buffalo Thunder Development Authority</b>	
4,080	9.375%, 12/15/14 <sup>(6)</sup>	622,200
	<b>CCM Merger, Inc.</b>	
4,025	8.00%, 8/1/13 <sup>(6)</sup>	3,119,375

3,080	<b>Chukchansi EDA, Sr. Notes, Variable Rate</b> 4.913%, 11/15/12 <sup>(6)</sup>	2,117,500
8,870	<b>Fontainebleau Las Vegas Casino, LLC</b> 10.25%, 6/15/15 <sup>(2)(6)</sup>	310,450
2,610	<b>Galaxy Entertainment Finance</b> 9.875%, 12/15/12 <sup>(6)</sup>	2,492,550
1,595	<b>Galaxy Entertainment Finance, Variable Rate</b> 6.218%, 12/15/10 <sup>(6)</sup>	1,523,225
1,095	<b>Greektown Holdings, LLC, Sr. Notes</b> 10.75%, 12/1/13 <sup>(2)(6)</sup>	169,725
1,970	<b>Harrahs Operating Escrow Corp., Sr. Notes</b> 11.25%, 6/1/17 <sup>(6)</sup>	2,004,475
4,235	<b>Host Hotels and Resorts, LP, Sr. Notes</b> 6.75%, 6/1/16	3,949,137
2,050	<b>Indianapolis Downs, LLC &amp; Capital Corp., Sr. Notes</b> 11.00%, 11/1/12 <sup>(6)</sup>	1,547,750



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<b>Principal Amount</b> (000 s omitted)		<b>Value</b>
	<b>Security</b>	
\$ 5,575	<b>Inn of the Mountain Gods, Sr. Notes</b> 12.00%, 11/15/10 <sup>(2)</sup>	\$ 2,285,750
1,540	<b>Majestic HoldCo, LLC</b> 12.50%, 10/15/11 <sup>(2)(6)</sup>	169
370	<b>MGM Mirage, Inc.</b> 7.50%, 6/1/16	271,950
1,715	11.125%, 11/15/17 <sup>(6)</sup>	1,895,075
1,655	<b>MGM Mirage, Inc., Sr. Notes</b> 10.375%, 5/15/14 <sup>(6)</sup>	1,783,262
4,775	<b>Mohegan Tribal Gaming Authority, Sr. Sub. Notes</b> 8.00%, 4/1/12	3,939,375
3,265	7.125%, 8/15/14	2,301,825
3,425	6.875%, 2/15/15	2,380,375
5,115	<b>OED Corp./Diamond Jo, LLC</b> 8.75%, 4/15/12	5,294,025
6,035	<b>Park Place Entertainment</b> 7.875%, 3/15/10	5,793,600
495	<b>Peninsula Gaming, LLC</b> 8.375%, 8/15/15 <sup>(6)</sup>	497,475
1,650	10.75%, 8/15/17 <sup>(6)</sup>	1,610,813
1,150	<b>Pinnacle Entertainment, Inc., Sr. Notes</b> 8.625%, 8/1/17 <sup>(6)</sup>	1,155,750
1,155	<b>Pinnacle Entertainment, Inc., Sr. Sub. Notes</b> 7.50%, 6/15/15	1,030,838
1,101	<b>Pokagon Gaming Authority, Sr. Notes</b> 10.375%, 6/15/14 <sup>(6)</sup>	1,101,000
1,215	<b>San Pasqual Casino</b> 8.00%, 9/15/13 <sup>(6)</sup>	1,038,825
1,930	<b>Seminole Hard Rock Entertainment, Variable Rate</b> 3.129%, 3/15/14 <sup>(6)</sup>	1,457,150
935	<b>Starwood Hotels &amp; Resorts Worldwide, Inc.</b> 7.375%, 11/15/15	884,657
810	6.75%, 5/15/18	730,162
3,405	<b>Tunica-Biloxi Gaming Authority, Sr. Notes</b> 9.00%, 11/15/15 <sup>(6)</sup>	3,013,425
5,364	<b>Waterford Gaming, LLC, Sr. Notes</b> 8.625%, 9/15/14 <sup>(6)</sup>	4,613,286
1,280	<b>Wynn Las Vegas, LLC</b> 6.625%, 12/1/14	1,193,600
		<b>\$ 64,048,699</b>
<b>Machinery 0.3%</b>		
\$ 1,975	<b>Terex Corp.</b> 8.00%, 11/15/17	\$ 1,644,188

	<b>Terex Corp., Sr. Notes</b>	
3,395	10.875%, 6/1/16	3,547,775
		<b>\$ 5,191,963</b>
<b>Nonferrous Metals/Minerals 1.5%</b>		
	<b>Arch Coal, Inc., Sr. Notes</b>	
\$ 980	8.75%, 8/1/16 <sup>(6)</sup>	\$ 994,700
	<b>FMG Finance PTY, Ltd.</b>	
8,090	10.625%, 9/1/16 <sup>(6)</sup>	8,393,375
	<b>Teck Resources, Ltd., Sr. Notes</b>	
3,515	9.75%, 5/15/14 <sup>(6)</sup>	3,928,012
2,635	10.25%, 5/15/16 <sup>(6)</sup>	2,997,313
7,845	10.75%, 5/15/19 <sup>(6)</sup>	9,168,844
		<b>\$ 25,482,244</b>

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<b>Principal Amount</b> <b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Oil and Gas 5.5%</b>		
\$ 3,280	<b>Allis-Chalmers Energy, Inc., Sr. Notes</b> 9.00%, 1/15/14	\$ 2,402,600
505	<b>Bill Barrett Corp.</b> 9.875%, 7/15/16	528,988
6,375	<b>Chesapeake Energy Corp.</b> 9.50%, 2/15/15	6,797,344
3,150	6.875%, 1/15/16	2,976,750
2,200	<b>Clayton Williams Energy, Inc.</b> 7.75%, 8/1/13	1,661,000
2,360	<b>Compton Pet Finance Corp.</b> 7.625%, 12/1/13	1,551,700
1,290	<b>Denbury Resources, Inc., Sr. Sub. Notes</b> 7.50%, 12/15/15	1,283,550
3,285	9.75%, 3/1/16	3,523,162
2,055	<b>El Paso Corp.</b> 8.25%, 2/15/16	2,106,375
3,220	<b>El Paso Corp., Sr. Notes</b> 9.625%, 5/15/12	3,357,027
2,800	<b>Energy Transfer Partners LP., Sr. Notes</b> 9.70%, 3/15/19	3,516,355
4,605	<b>Forbes Energy Services, Sr. Notes</b> 11.00%, 2/15/15	3,315,600
410	<b>Forest Oil Corp.</b> 7.25%, 6/15/19	392,063
2,535	<b>Holly Corp.</b> 9.875%, 6/15/17 <sup>(6)</sup>	2,522,325
2,850	<b>Marathon Oil Corp.</b> 7.50%, 2/15/19	3,296,917
1,795	<b>OPTI Canada, Inc., Sr. Notes</b> 7.875%, 12/15/14	1,184,700
1,900	8.25%, 12/15/14	1,263,500
2,975	<b>Petrohawk Energy Corp., Sr. Notes</b> 9.125%, 7/15/13	3,101,437
1,805	<b>Petroleum Development Corp., Sr. Notes</b> 12.00%, 2/15/18	1,615,475
430	<b>Petroplus Finance, Ltd.</b> 6.75%, 5/1/14 <sup>(6)</sup>	384,850
8,640	7.00%, 5/1/17 <sup>(6)</sup>	7,430,400
4,390	<b>Quicksilver Resources, Inc.</b> 7.125%, 4/1/16	3,709,550
3,515	<b>Quicksilver Resources, Inc., Sr. Notes</b> 11.75%, 1/1/16	3,870,894
4,595	<b>SandRidge Energy, Inc., Sr. Notes</b> 8.00%, 6/1/18 <sup>(6)</sup>	4,204,425

5,990	<b>SemGroup, L.P., Sr. Notes</b> 8.75%, 11/15/15 <sup>(2)(6)</sup>	209,650
660	<b>SESI, LLC, Sr. Notes</b> 6.875%, 6/1/14	627,000
5,000	<b>Sonat, Inc., Sr. Notes</b> 7.625%, 7/15/11	5,118,715
5,105	<b>Stewart &amp; Stevenson, LLC, Sr. Notes</b> 10.00%, 7/15/14	4,466,875
595	<b>Tennessee Gas Pipeline Co., Sr. Notes</b> 8.00%, 2/1/16	663,425
850	<b>Tesoro Corp.</b> 9.75%, 6/1/19	860,625
11,495	<b>United Refining Co., Sr. Notes</b> 10.50%, 8/15/12	9,138,525

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<b>Principal Amount</b> (000 \$ omitted)		<b>Value</b>
	<b>Security</b>	
	<b>United Rentals North America, Inc.</b>	
\$ 3,055	10.875%, 6/15/16 <sup>(6)</sup>	\$ 3,070,275
	<b>Williams Companies, Inc., Sr. Notes</b>	
1,240	8.75%, 1/15/20	1,403,665
		<b>\$ 91,555,742</b>
<b>Publishing 1.2%</b>		
	<b>Dex Media West/Finance, Series B</b>	
\$ 2,815	9.875%, 8/15/13 <sup>(2)</sup>	\$ 527,813
	<b>Harland Clarke Holdings</b>	
925	9.50%, 5/15/15	746,937
	<b>Laureate Education, Inc.</b>	
7,085	10.00%, 8/15/15 <sup>(6)</sup>	6,270,225
2,571	10.25%, 8/15/15 <sup>(3)(6)</sup>	2,043,656
	<b>Local Insight Regatta Holdings, Inc.</b>	
1,430	11.00%, 12/1/17	407,550
	<b>Nielsen Finance, LLC</b>	
6,565	10.00%, 8/1/14	6,630,650
2,490	11.50%, 5/1/16	2,620,725
870	12.50%, (0.00% until 2011), 8/1/16	637,275
	<b>Nielsen Finance, LLC, Sr. Notes</b>	
300	11.625%, 2/1/14	317,250
	<b>Reader's Digest Association, Inc. (The), Sr. Sub. Notes</b>	
7,275	9.00%, 2/15/17 <sup>(2)</sup>	472,875
		<b>\$ 20,674,956</b>
<b>Rail Industries 0.5%</b>		
	<b>American Railcar Industry, Sr. Notes</b>	
\$ 1,940	7.50%, 3/1/14	\$ 1,784,800
	<b>Kansas City Southern Mexico, Sr. Notes</b>	
150	9.375%, 5/1/12	148,500
2,530	7.625%, 12/1/13	2,289,650
1,055	7.375%, 6/1/14	933,675
4,000	8.00%, 6/1/15	3,900,000
		<b>\$ 9,056,625</b>
<b>Retailers (Except Food and Drug) 3.9%</b>		
	<b>Amscan Holdings, Inc., Sr. Sub. Notes</b>	
\$ 5,910	8.75%, 5/1/14	\$ 5,319,000
	<b>JC Penney Corp., Inc., Sr. Notes</b>	
1,875	8.00%, 3/1/10	1,898,235
	<b>Limited Brands, Inc., Sr. Notes</b>	

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3,960	8.50%, 6/15/19 <sup>(6)</sup>	3,992,206
	<b>Neiman Marcus Group, Inc.</b>	
11,245	9.00%, 10/15/15	8,377,155
12,180	10.375%, 10/15/15	8,830,500
	<b>Sally Holdings, LLC</b>	
115	9.25%, 11/15/14	119,025
	<b>Sally Holdings, LLC, Sr. Notes</b>	
11,100	10.50%, 11/15/16	11,488,500
	<b>Toys R Us</b>	
7,785	7.625%, 8/1/11	7,317,900
4,450	7.875%, 4/15/13	3,749,125
4,985	10.75%, 7/15/17 <sup>(6)</sup>	5,134,550
	<b>Yankee Acquisition Corp., Series B</b>	
9,100	8.50%, 2/15/15	8,190,000
835	9.75%, 2/15/17	697,225
		<b>\$ 65,113,421</b>

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<b>Principal Amount</b> <b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
<b>Steel 0.2%</b>		
\$ 4,905	<b>RathGibson, Inc., Sr. Notes</b> 11.25%, 2/15/14 <sup>(2)</sup>	\$ 1,765,800
940	<b>Steel Dynamics, Inc., Sr. Notes</b> 7.375%, 11/1/12	937,650
		<b>\$ 2,703,450</b>
<b>Surface Transport 0.3%</b>		
\$ 3,750	<b>CEVA Group, PLC, Sr. Notes</b> 10.00%, 9/1/14 <sup>(6)</sup>	\$ 2,793,750
2,250	<b>Ryder System, Inc., MTN</b> 7.20%, 9/1/15	2,339,892
		<b>\$ 5,133,642</b>
<b>Telecommunications 4.4%</b>		
\$ 2,000	<b>America Movil SAB de CV</b> 5.625%, 11/15/17	\$ 1,974,056
3,585	<b>Digicel Group, Ltd., Sr. Notes</b> 9.25%, 9/1/12 <sup>(6)</sup>	3,602,925
1,560	12.00%, 4/1/14 <sup>(6)</sup>	1,653,600
14,436	9.125%, 1/15/15 <sup>(6)</sup>	12,631,500
15,335	<b>Intelsat Bermuda, Ltd.</b> 11.25%, 6/15/16	16,408,450
680	<b>Intelsat Subsidiary Holdings Co., Ltd.</b> 8.875%, 1/15/15 <sup>(6)</sup>	690,200
830	8.875%, 1/15/15	842,450
5,120	<b>Qwest Communications International, Inc.</b> 7.50%, 2/15/14	5,030,400
1,565	<b>Qwest Corp., Sr. Notes</b> 7.50%, 10/1/14	1,568,913
1,940	7.625%, 6/15/15	1,944,850
1,000	<b>Qwest Corp., Sr. Notes, Variable Rate</b> 3.879%, 6/15/13	945,000
1,475	<b>SBA Telecommunications, Inc.</b> 8.00%, 8/15/16 <sup>(6)</sup>	1,497,125
985	8.25%, 8/15/19 <sup>(6)</sup>	1,004,700
585	<b>Sprint Capital Corp.</b> 6.875%, 11/15/28	444,600
2,600	<b>Telecom Italia Capital</b> 6.175%, 6/18/14	2,796,136
3,305	<b>Telesat Canada/Telesat LLC, Sr. Notes</b> 11.00%, 11/1/15 <sup>(6)</sup>	3,437,200
6,830	12.50%, 11/1/17 <sup>(6)</sup>	7,000,750

		<b>Wind Acquisition Finance SA, Sr. Notes</b>	
4,010		11.75%, 7/15/17 <sup>(6)</sup>	4,310,750
		<b>Windstream Corp., Sr. Notes</b>	
2,085		8.125%, 8/1/13	2,116,275
2,600		8.625%, 8/1/16	2,652,000
			<b>\$ 72,551,880</b>
<b>Utilities</b>	<b>2.7%</b>		
		<b>AES Corp.</b>	
\$ 965		8.00%, 10/15/17	\$ 950,525
		<b>AES Corp., Sr. Notes</b>	
1,818		8.75%, 5/15/13 <sup>(6)</sup>	1,863,450
		<b>Calpine Construction Finance Co., Sr. Notes</b>	
4,275		8.00%, 6/1/16 <sup>(6)</sup>	4,317,750



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<b>Principal Amount</b> (000 s omitted)	<b>Security</b>	<b>Value</b>
	<b>Edison Mission Energy, Sr. Notes</b>	
\$ 1,750	7.50%, 6/15/13	\$ 1,605,625
5,430	7.00%, 5/15/17	4,350,788
1,130	7.20%, 5/15/19	861,625
	<b>NGC Corp.</b>	
4,395	7.625%, 10/15/26	2,834,775
	<b>NRG Energy, Inc.</b>	
480	7.25%, 2/1/14	472,800
4,915	7.375%, 2/1/16	4,767,550
5,700	7.375%, 1/15/17	5,514,750
	<b>Orion Power Holdings, Inc., Sr. Notes</b>	
11,360	12.00%, 5/1/10	11,814,400
	<b>Reliant Energy, Inc., Sr. Notes</b>	
350	7.625%, 6/15/14	327,250
	<b>Southwestern Energy Co., Sr. Notes</b>	
4,755	7.50%, 2/1/18 <sup>(6)</sup>	4,790,662
		<b>\$ 44,471,950</b>
	<b>Total Corporate Bonds &amp; Notes</b> (identified cost \$933,363,632)	<b>\$ 874,863,318</b>

**Mortgage Pass-Throughs 36.7%**

<b>Principal Amount</b> (000 s omitted)	<b>Security</b>	<b>Value</b>
	<b>Federal Home Loan Mortgage Corp.:</b>	
\$ 40,165	5.00%, with various maturities to 2019	\$ 42,303,070
1,975	5.50%, with maturity at 2013 <sup>(13)</sup>	2,071,182
7,981	5.50%, with various maturities to 2018	8,430,126
18,936	6.00%, with various maturities to 2026	20,177,193
37,009	6.50%, with various maturities to 2030	39,780,218
47,905	7.00%, with various maturities to 2031	51,648,537
516	7.13%, with maturity at 2023	567,674
29,358	7.50%, with various maturities to 2029	32,542,785
889	7.65%, with maturity at 2022	994,545
144	7.70%, with maturity at 2022	161,026
17,174	8.00%, with various maturities to 2030	19,387,272
475	8.25%, with maturity at 2020	528,275
1,432	8.30%, with maturity at 2020	1,628,278
12,655	8.50%, with various maturities to 2031	14,414,038

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1	8.75%, with maturity at 2010	1,001
4,525	9.00%, with various maturities to 2031	5,195,060
3,772	9.50%, with various maturities to 2025	4,346,934
575	10.00%, with maturity at 2020	646,498
526	10.50%, with maturity at 2020	593,562
699	12.00%, with maturity at 2020	784,097
46	13.00%, with maturity at 2015	53,042

**\$ 246,254,413**

**Federal National Mortgage Association:**

\$	5,925	3.249%, with maturity at 2036 <sup>(8)</sup>	\$	6,038,068
	3,387	4.064%, with maturity at 2022 <sup>(8)</sup>		3,459,325
	20,655	5.00%, with various maturities to 2018		21,786,779
	8,990	5.50%, with various maturities to 2028		9,429,358
	14,604	6.00%, with various maturities to 2026		15,470,510
	17,948	6.321%, with maturity at 2032 <sup>(8)</sup>		18,554,140
	34,372	6.50%, with various maturities to 2031		36,930,891
	607	6.75%, with maturity at 2023		661,717

**Table of Contents****Principal  
Amount**

<b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 44,336	7.00%, with various maturities to 2031	\$ 47,989,153
14,320	7.50%, with various maturities to 2031	15,849,823
11,331	8.00%, with various maturities to 2031	12,748,875
67	8.25%, with maturity at 2018	74,858
2,611	8.367%, with maturity at 2027 <sup>(7)</sup>	2,991,653
13,373	8.50%, with various maturities to 2030	15,258,529
1,184	8.577%, with maturity at 2028 <sup>(7)</sup>	1,356,383
761	8.642%, with maturity at 2029 <sup>(7)</sup>	877,711
1,007	8.746%, with maturity at 2027 <sup>(7)</sup>	1,137,441
14,804	9.00%, with various maturities to 2027	17,077,563
266	9.096%, with maturity at 2024 <sup>(7)</sup>	291,398
4,803	9.50%, with various maturities to 2030	5,550,649
723	9.574%, with maturity at 2018 <sup>(7)</sup>	827,669
1,379	10.00%, with various maturities to 2020	1,576,788
1,147	10.10%, with maturity at 2025 <sup>(7)</sup>	1,284,365
1,140	10.483%, with maturity at 2019 <sup>(7)</sup>	1,287,236
1,189	10.50%, with maturity at 2021	1,367,934
456	11.50%, with maturity at 2016	505,992
23	12.50%, with maturity at 2011	24,542

**\$ 240,409,350****Government National Mortgage Association:**

\$ 3,765	6.00%, with maturity at 2024	\$ 4,020,449
20,947	6.50%, with maturity at 2024	22,692,895
8,485	7.00%, with various maturities to 2026	9,350,580
35,473	7.50%, with various maturities to 2032	39,733,744
22,815	8.00%, with various maturities to 2034	25,875,060
712	8.30%, with maturity at 2020	809,284
1,506	8.50%, with various maturities to 2022	1,720,769
7,115	9.00%, with various maturities to 2026	8,215,815
10,079	9.50%, with various maturities to 2026	11,800,227
617	10.00%, with maturity at 2019	707,984

**\$ 124,926,807****Total Mortgage Pass-Throughs  
(identified cost \$585,313,356)****\$ 611,590,570****Collateralized Mortgage Obligations 9.2%****Principal**

Amount (000 s omitted)	Security	Value
	<b>Federal Home Loan Mortgage Corp.:</b>	
\$ 1,898	Series 24, Class J, 6.25%, 11/25/23	\$ 2,004,477
2,264	Series 1497, Class K, 7.00%, 4/15/23	2,367,923
3,648	Series 1529, Class Z, 7.00%, 6/15/23	3,838,436
3,271	Series 1620, Class Z, 6.00%, 11/15/23	3,494,617
1,048	Series 1677, Class Z, 7.50%, 7/15/23	1,160,142
10,808	Series 1702, Class PZ, 6.50%, 3/15/24	11,696,293
83	Series 1720, Class PJ, 7.25%, 1/15/24	83,206
6,359	Series 2113, Class QG, 6.00%, 1/15/29	6,770,221
798	Series 2122, Class K, 6.00%, 2/15/29	843,841
541	Series 2130, Class K, 6.00%, 3/15/29	571,591
539	Series 2167, Class BZ, 7.00%, 6/15/29	576,594
4,159	Series 2182, Class ZB, 8.00%, 9/15/29	4,585,985
4,399	Series 2198, Class ZA, 8.50%, 11/15/29	4,840,909
13,224	Series 2245, Class A, 8.00%, 8/15/27	14,637,727
		<b>\$ 57,471,962</b>

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<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
	<b>Federal National Mortgage Association:</b>	
\$ 384	Series 1988-14, Class I, 9.20%, 6/25/18	\$ 432,844
341	Series 1989-1, Class D, 10.30%, 1/25/19	384,521
629	Series 1989-34, Class Y, 9.85%, 7/25/19	728,743
493	Series 1990-17, Class G, 9.00%, 2/25/20	560,070
251	Series 1990-27, Class Z, 9.00%, 3/25/20	286,179
241	Series 1990-29, Class J, 9.00%, 3/25/20	275,757
1,019	Series 1990-43, Class Z, 9.50%, 4/25/20	1,175,812
355	Series 1991-98, Class J, 8.00%, 8/25/21	397,988
2,782	Series 1992-77, Class ZA, 8.00%, 5/25/22	3,113,707
185	Series 1992-103, Class Z, 7.50%, 6/25/22	204,040
326	Series 1992-113, Class Z, 7.50%, 7/25/22	359,971
701	Series 1992-185, Class ZB, 7.00%, 10/25/22	765,577
1,720	Series 1993-16, Class Z, 7.50%, 2/25/23	1,903,897
1,336	Series 1993-22, Class PM, 7.40%, 2/25/23	1,476,837
2,077	Series 1993-25, Class J, 7.50%, 3/25/23	2,293,593
3,920	Series 1993-30, Class PZ, 7.50%, 3/25/23	4,307,378
4,739	Series 1993-42, Class ZQ, 6.75%, 4/25/23	5,155,256
752	Series 1993-56, Class PZ, 7.00%, 5/25/23	819,898
866	Series 1993-156, Class ZB, 7.00%, 9/25/23	951,064
6,296	Series 1994-45, Class Z, 6.50%, 2/25/24	6,798,533
3,412	Series 1994-89, Class ZQ, 8.00%, 7/25/24	3,843,000
3,265	Series 1996-57, Class Z, 7.00%, 12/25/26	3,575,043
1,776	Series 1997-77, Class Z, 7.00%, 11/18/27	1,947,442
1,373	Series 1998-44, Class ZA, 6.50%, 7/20/28	1,473,218
671	Series 1999-45, Class ZG, 6.50%, 9/25/29	717,646
5,540	Series 2000-22, Class PN, 6.00%, 7/25/30	5,891,630
913	Series 2001-37, Class GA, 8.00%, 7/25/16	993,812
1,194	Series 2002-1, Class G, 7.00%, 7/25/23	1,303,113
567	Series G92-44, Class Z, 8.00%, 7/25/22	623,757
923	Series G92-44, Class ZQ, 8.00%, 7/25/22	1,014,953
1,354	Series G92-46, Class Z, 7.00%, 8/25/22	1,481,156
2,328	Series G92-60, Class Z, 7.00%, 10/25/22	2,531,270
23,962	Series G93-35, Class ZQ, 6.50%, 11/25/23	25,827,320
5,087	Series G93-40, Class H, 6.40%, 12/25/23	5,449,263
		<b>\$ 89,064,288</b>
	<b>Government National Mortgage Association:</b>	
\$ 5,698	Series 2002-45, Class PG, 6.00%, 3/17/32	\$ 6,043,903
612	Series 2005-72, Class E, 12.00%, 11/16/15	720,450
		<b>\$ 6,764,353</b>

**Total Collateralized Mortgage Obligations**  
**(identified cost \$147,238,141)** **\$ 153,300,603**

**Commercial Mortgage-Backed Securities 1.7%**

<b>Principal Amount (000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 496	BSCMS, Series 2000-WF1, Class A2, 7.78%, 2/15/32	\$ 500,705
11,446	COMM, Series 2005-LP5, Class A2, 4.63%, 5/10/43	11,509,225
4,861	CSFB, Series 2001-CK1, Class A3, 6.38%, 12/18/35	5,009,958
1,000	CSFB, Series 2005-C4, Class A2, 5.017%, 8/15/38	1,007,452
685	GMACC, Series 2002-C2, Class A2, 5.389%, 10/15/38	699,823
2,164	LBUBS, Series 2004-C2, Class A2, 3.246%, 3/15/29	2,153,034

**Table of Contents****Principal  
Amount**

<b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 2,916	SBM7, Series 2000-C1, Class A2, 7.52%, 12/18/09	\$ 2,935,993
5,092	SBM7, Series 2000-C3, Class A2, 6.592%, 12/18/33	5,223,095

**Total Commercial Mortgage-Backed Securities  
(identified cost \$28,793,969)****\$ 29,039,285****Asset-Backed Securities 0.0%****Principal  
Amount**

<b>(000 s omitted)</b>	<b>Security</b>	<b>Value</b>
\$ 547	Alzette European CLO SA, Series 2004-1A, Class E2, 7.13%, 12/15/20 <sup>(9)</sup>	\$ 32,808
692	Avalon Capital Ltd. 3, Series 1A, Class D, 2.611%, 2/24/19 <sup>(6)(9)</sup>	27,663
837	Babson Ltd., Series 2005-1A, Class C1, 2.459%, 4/15/19 <sup>(6)(9)</sup>	66,951
1,000	Bryant Park CDO Ltd., Series 2005-1A, Class C, 2.559%, 1/15/19 <sup>(6)(9)</sup>	30,000
1,000	Carlyle High Yield Partners, Series 2004-6A, Class C, 3.406%, 8/11/16 <sup>(6)(9)</sup>	100,000
871	Centurion CDO 8 Ltd., Series 2005-8A, Class D, 6.129%, 3/8/17 <sup>(9)</sup>	52,267
500	Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.264%, 7/17/19 <sup>(9)</sup>	30,000
1,500	Dryden Leveraged Loan, Series 2004-6A, Class C1, 3.041%, 7/30/16 <sup>(6)(9)</sup>	45,000

**Total Asset-Backed Securities  
(identified cost \$6,936,844)****\$ 384,689****Common Stocks 0.4%**

<b>Shares</b>	<b>Security</b>	<b>Value</b>
<b>Building and Development 0.0%</b>		
615	United Subcontractors, Inc. <sup>(5)(10)</sup>	\$ 78,726
		<b>\$ 78,726</b>

**Chemicals and Plastics 0.0%**

243	Wellman Holdings, Inc. <sup>(5)(10)</sup>	\$ 60,714
		<b>\$ 60,714</b>

**Containers and Glass Products 0.4%**

142,857	Anchor Glass Container Corp. <sup>(5)</sup>	\$ 5,727,137
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			\$ 5,727,137
<b>Ecological Services and Equipment</b>	<b>0.0%</b>		
2,484	Environmental Systems Products Holdings, Inc. <sup>(5)(10)(11)</sup>		\$ 21,437
			<b>\$ 21,437</b>
<b>Food Service</b>	<b>0.0%</b>		
30,225	Buffets, Inc.		\$ 41,559
			<b>\$ 41,559</b>
<b>Nonferrous Metals/Minerals</b>	<b>0.0%</b>		
701	Euramax International, Inc. <sup>(5)(10)</sup>		\$ 0
			<b>\$ 0</b>
<b>Publishing</b>	<b>0.0%</b>		
2,290	Source Interlink Companies, Inc. <sup>(5)(10)</sup>		\$ 32,518
			<b>\$ 32,518</b>
<b>Total Common Stocks</b>			
<b>(identified cost \$5,861,566)</b>			<b>\$ 5,962,091</b>



**Table of Contents****Convertible Bonds 0.2%****Principal****Amount****(000 s omitted)**

	<b>Security</b>	<b>Value</b>
<b>Diversified Media 0.1%</b>		
\$ 750	Virgin Media, Inc. <sup>(6)</sup>	\$ 655,313
		<b>\$ 655,313</b>

**Oil and Gas 0.1%**

\$ 2,100	Petroplus Finance, Ltd.	\$ 1,877,427
		<b>\$ 1,877,427</b>

**Total Convertible Bonds  
(identified cost \$2,122,943)****\$ 2,532,740****Convertible Preferred Stocks 0.1%****Shares****Security****Value**

<b>Oil, Gas &amp; Consumable Fuels 0.1%</b>		
9,691	Chesapeake Energy Corp., 4.50%	\$ 662,574
		<b>\$ 662,574</b>

**Telecommunications 0.0%**

4,958	Crown Castle International Corp., 6.25% <sup>(3)</sup>	\$ 251,618
		<b>\$ 251,618</b>

**Total Convertible Preferred Stocks  
(identified cost \$1,175,950)****\$ 914,192****Preferred Stocks 0.0%****Shares/Units****Security****Value**

<b>Ecological Services and Equipment 0.0%</b>		
1,138	Environmental Systems Products Holdings, Inc., Series A <sup>(5)(10)(11)</sup>	\$ 101,179
		<b>\$ 101,179</b>

<b>Lodging and Casinos</b>	<b>0.0%</b>		
6,078	Fontainebleau Resorts LLC <sup>(3)(5)(11)</sup>	\$	716,654
		\$	<b>716,654</b>
<b>Total Preferred Stocks</b>			
<b>(identified cost \$6,098,405)</b>		\$	<b>817,833</b>
<b>Miscellaneous</b>	<b>0.0%</b>		
<b>Shares</b>	<b>Security</b>		<b>Value</b>
<b>Cable and Satellite Television</b>	<b>0.0%</b>		
2,496,146	Adelphia Recovery Trust <sup>(10)</sup>	\$	62,404
2,500,000	Adelphia, Inc., Escrow Certificate		62,500
		\$	<b>124,904</b>
<b>Oil and Gas</b>	<b>0.0%</b>		
1,170,000	VeraSun Energy Corp., Escrow Certificate <sup>(5)(10)</sup>	\$	0
		\$	<b>0</b>
<b>Total Miscellaneous</b>			
<b>(identified cost \$2,237,499)</b>		\$	<b>124,904</b>

**Table of Contents****Short-Term Investments 1.0%****Interest**

<b>(000 s omitted)</b>	<b>Description</b>	<b>Value</b>
\$ 16,271	Cash Management Portfolio, 0.00% <sup>(12)</sup>	\$ 16,270,929
		<b>\$ 16,270,929</b>
<b>Total Short-Term Investments</b>		
<b>(identified cost \$16,270,929)</b>		<b>\$ 16,270,929</b>
<b>Total Investments 153.7%</b>		
<b>(identified cost \$2,748,092,357)</b>		<b>\$ 2,564,215,031</b>
<b>Less Unfunded Loan Commitments (0.1)%</b>		<b>\$ (2,118,463)</b>
<b>Net Investments 153.6%</b>		
<b>(identified cost \$2,745,973,894)</b>		<b>\$ 2,562,096,568</b>
<b>Other Assets, Less Liabilities (37.6)%</b>		<b>\$ (626,583,025)</b>
<b>Auction Preferred Shares Plus Cumulative Unpaid Dividends (16.0)%</b>		<b>\$ (267,057,657)</b>
<b>Net Assets Applicable to Common Shares 100.0%</b>		<b>\$ 1,668,455,886</b>

The percentage shown for each investment category in the Portfolio of Investments is based on net assets applicable to common shares.

BSCMS - Bear Stearns Commercial Mortgage Securities, Inc.

CMO - Collateralized Mortgage Obligations

COMM - Commercial Mortgage Pass-Through Certificate

CSFB - CS First Boston Mortgage Securities Corp.

DIP - Debtor in Possession

GMACC - GMAC Commercial Mortgage Securities, Inc.

- LBUBS - LBUBS Commercial Mortgage Trust
- MTN - Medium-Term Note
- SBM7 - Salomon Brothers Mortgage Securities VII, Inc.
- EUR - Euro
- GBP - British Pound Sterling
- \* In U.S. dollars unless otherwise indicated.

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- (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 and includes commitment fees on unfunded loan commitments, if any. 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) Defaulted security. Currently the issuer is in default with respect to interest payments.
- (3) Represents a payment-in-kind security which may pay all or a portion of interest/dividends in additional par/shares.
- (4) 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.
- (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 July 31, 2009, the aggregate value of these securities is \$258,717,950 or 15.5% of the Fund's net assets.
- (7) Weighted average fixed-rate coupon that changes/updates monthly.
- (8) Adjustable rate mortgage.
- (9) Variable rate security. The stated interest rate represents the rate in effect at July 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 July 31, 2009. Net income allocated from the investment in Cash Management Portfolio for the fiscal year to date ended July 31, 2009 was \$1,224.
- (13) Security (or a portion thereof) has been pledged to cover collateral requirements on open financial contracts.

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

**Forward Foreign Currency Exchange Contracts****Sales**

<b>Settlement Date</b>	<b>Deliver</b>	<b>In Exchange For</b>	<b>Net Unrealized Depreciation</b>
8/28/09	British Pound Sterling 14,624,703	United States Dollar 23,916,800	\$ (511,679)
8/31/09	Euro 41,607,534	United States Dollar 58,334,179	(972,636)
			<b>\$ (1,484,315)</b>

At July 31, 2009, the Fund had sufficient cash and/or securities to cover commitments under these contracts.

The Fund is subject to foreign exchange risk in the normal course of pursuing its investment objectives. Because the Fund holds foreign currency denominated investments, the value of these investments and related receivables and payables may change due to future changes in foreign currency exchange rates. To hedge against this risk, the Fund may enter into forward foreign currency exchange contracts. The Fund may also enter into such contracts to hedge the currency risk of investments it anticipates purchasing.

At July 31, 2009, the aggregate fair value of derivative instruments (not accounted for as hedging instruments under Financial Accounting Standards Board (FASB) Statement of Financial Accounting Standards No. 133) in a liability position and whose primary underlying risk exposure is foreign exchange risk was \$1,484,315.

The cost and unrealized appreciation (depreciation) of investments of the Fund at July 31, 2009, as determined on a federal income tax basis, were as follows:

<b>Aggregate cost</b>	<b>\$ 2,770,365,024</b>
Gross unrealized appreciation	\$ 68,164,072
Gross unrealized depreciation	(276,432,528)
<b>Net unrealized depreciation</b>	<b>\$ (208,268,456)</b>

**Restricted Securities**

At July 31, 2009, the Fund owned the following securities (representing less than 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.

<b>Description</b>	<b>Date of Acquisition</b>	<b>Shares/Units</b>	<b>Cost</b>	<b>Value</b>
<b>Common Stocks</b>				
Environmental Systems Products Holdings, Inc.	10/25/07	2,484	\$ 0 <sup>(1)</sup>	\$ 21,437
<b>Preferred Stocks</b>				
Environmental Systems Products Holdings, Inc., Series A	10/25/07	1,138	\$ 19,915	\$ 101,179
Fontainebleau Resorts LLC	6/1/07	6,078	6,078,490	716,654
<b>Total Restricted Securities</b>			<b>\$ 6,098,405</b>	<b>\$ 839,270</b>

(1) Less than \$0.50

FASB Statement of Financial Accounting Standards No. 157 (FAS 157), Fair Value Measurements, 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.

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

<b>Asset Description</b>	<b>Quoted Prices in Active Markets for Identical Assets (Level 1)</b>	<b>Significant Other Observable Inputs (Level 2)</b>	<b>Significant Unobservable Inputs (Level 3)</b>	<b>Total</b>
Senior Floating-Rate Interests (Less Unfunded Loan Commitments)	\$	\$ 865,161,197	\$ 1,134,217	\$ 866,295,414
Corporate Bonds & Notes		874,673,066	190,252	874,863,318
Mortgage Pass-Throughs Collateralized Mortgage Obligations		611,590,570		611,590,570
Commercial Mortgage-Backed Securities		153,300,603		153,300,603
Asset-Backed Securities		29,039,285		29,039,285
Common Stocks		384,689		384,689
Convertible Bonds		41,559	5,920,532	5,962,091
Convertible Preferred Stocks	662,574	251,618		914,192
Preferred Stocks			817,833	817,833
Miscellaneous		124,904	0	124,904
Short-Term Investments	16,270,929			16,270,929
<b>Total Investments</b>	<b>\$ 16,933,503</b>	<b>\$ 2,537,100,231</b>	<b>\$ 8,062,834</b>	<b>\$ 2,562,096,568</b>
<b>Liability Description</b>				
Forward Foreign Currency Exchange Contracts	\$	\$ (1,484,315)	\$	\$ (1,484,315)
<b>Total</b>	<b>\$</b>	<b>\$ (1,484,315)</b>	<b>\$</b>	<b>\$ (1,484,315)</b>

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

<b>Investments in Senior Floating-Rate</b>	<b>Investments in</b>



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	Interests	Corporate Bonds & Notes	Investments in Common Stocks	Investments in Preferred Stocks	Total
<b>Balance as of April 30, 2009</b>	\$ 1,217,696	\$ 191,394	\$ 5,828,336	\$ 607,545	\$ 7,844,971
Realized gains (losses)	(973,422)		(73)		(973,495)
Change in net unrealized appreciation (depreciation)	927,988	(9,637)	(18,974)	24,628	924,005
Net purchases (sales)	(34,883)		111,243	185,660	262,020
Accrued discount (premium)	(3,162)	8,495			5,333
Net transfers to (from) Level 3					
<b>Balance as of July 31, 2009</b>	\$ 1,134,217	\$ 190,252	\$ 5,920,532	\$ 817,833	\$ 8,062,834
<b>Change in net unrealized appreciation (depreciation) on investments still held as of July 31, 2009</b>	\$ (20,987)	\$ (9,637)	\$ (18,974)	\$ 24,628	\$ (24,970)

For 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: September 25, 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: September 25, 2009

By: /s/ Barbara E. Campbell

Barbara E. Campbell  
Treasurer

Date: September 25, 2009