

EATON VANCE SENIOR INCOME TRUST
Form N-Q
November 29, 2007

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act File Number

811-09013

Eaton Vance Senior Income Trust

(Exact Name of Registrant as Specified in Charter)

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

02109
(Zip code)

Alan R. Dynner, Esq.
Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109

(Name and Address of Agent for Services)

Registrant's Telephone Number, Including Area Code:

(617) 482-8260

Date of Fiscal Year End:

June 30

Date of Reporting Period:

September 30, 2007

Item 1. Schedule of Investments

Eaton Vance Senior Income Trust

as of September 30, 2007

PORTFOLIO OF INVESTMENTS (Unaudited)

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Senior Floating-Rate Interests 159.0% (1)

Principal Amount		Borrower/Tranche Description	Value
Aerospace and Defense 2.7%			
		Colt Defense, LLC	
\$ 498,750		Term Loan, 8.38%, Maturing July 9, 2014	\$ 495,633
		DAE Aviation Holdings, Inc.	
258,333		Term Loan, Maturing July 31, 2009 (2)	258,656
516,667		Term Loan, Maturing July 31, 2014 (2)	517,312
		Evergreen International Aviation	
999,765		Term Loan, 8.63%, Maturing October 31, 2011	974,771
		Hawker Beechcraft Acquisition	
91,667		Term Loan, 5.26%, Maturing March 26, 2014	89,451
1,077,917		Term Loan, 7.19%, Maturing March 26, 2014	1,051,867
		Hexcel Corp.	
276,396		Term Loan, 7.19%, Maturing March 1, 2012	269,486
		IAP Worldwide Services, Inc.	
515,813		Term Loan, 11.50%, Maturing December 30, 2012	448,241
		Spirit AeroSystems, Inc.	
627,671		Term Loan, 7.11%, Maturing December 31, 2011	624,533
		TransDigm, Inc.	
1,375,000		Term Loan, 7.20%, Maturing June 23, 2013	1,351,511
		Vought Aircraft Industries, Inc.	
1,105,624		Term Loan, 7.63%, Maturing December 17, 2011	1,089,039
		Wesco Aircraft Hardware Corp.	
972,500		Term Loan, 7.45%, Maturing September 29, 2013	957,912
			\$ 8,128,412
Air Transport 1.2%			
		Airport Development and Investment, Ltd.	
GBP 1,000,000		Term Loan, 10.03%, Maturing April 7, 2011	\$ 1,978,141
		Delta Air Lines, Inc.	
650,000		Term Loan, 8.61%, Maturing April 30, 2014	631,584
		Northwest Airlines, Inc.	
1,138,500		DIP Loan, 7.15%, Maturing August 21, 2008	1,086,414
			\$ 3,696,139
Automotive 5.7%			
		Accuride Corp.	
\$ 862,448		Term Loan, 7.87%, Maturing January 31, 2012	\$ 845,199
		Adesa, Inc.	
2,219,438		Term Loan, 7.45%, Maturing October 18, 2013	2,142,947
		Affina Group, Inc.	
284,032		Term Loan, 8.36%, Maturing November 30, 2011	279,417
		Allison Transmission, Inc.	
1,600,000		Term Loan, 8.54%, Maturing September 30, 2014	1,556,000

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AxleTech International Holding, Inc.		
\$ 925,000	Term Loan, 11.86%, Maturing April 21, 2013	\$ 906,500
CSA Acquisition Corp.		
179,445	Term Loan, 7.75%, Maturing December 23, 2011	176,025
448,511	Term Loan, 7.75%, Maturing December 23, 2011	439,962
Dana Corp.		
1,275,000	Term Loan, 7.98%, Maturing March 30, 2008	1,269,687
Dayco Products, LLC		
1,059,851	Term Loan, 7.79%, Maturing June 21, 2011	1,031,588
Federal-Mogul Corp.		
1,500,000	Term Loan, 7.59%, Maturing December 31, 2007	1,450,125
Ford Motor Co.		
942,875	Term Loan, 8.70%, Maturing December 15, 2013	916,684
General Motors Corp.		
1,269,872	Term Loan, 7.74%, Maturing November 29, 2013	1,235,348
Goodyear Tire & Rubber Co.		
1,300,000	Term Loan, 6.85%, Maturing April 30, 2010	1,262,625
HLI Operating Co., Inc.		
EUR 378,182	Term Loan, 6.87%, Maturing May 30, 2014	514,973
EUR 21,818	Term Loan, 7.21%, Maturing May 30, 2014	30,253
Keystone Automotive Operations, Inc.		
471,438	Term Loan, 8.88%, Maturing January 12, 2012	436,669
The Hertz Corp.		
216,667	Term Loan, 5.24%, Maturing December 21, 2012	213,708
1,207,274	Term Loan, 7.56%, Maturing December 21, 2012	1,190,790
TriMas Corp.		
126,563	Term Loan, 8.05%, Maturing August 2, 2011	123,398
542,953	Term Loan, 7.61%, Maturing August 2, 2013	529,379
United Components, Inc.		
698,864	Term Loan, 7.38%, Maturing June 30, 2010	683,139
		\$ 17,234,416
Beverage and Tobacco 1.0%		
Constellation Brands, Inc.		
\$ 720,000	Term Loan, 7.16%, Maturing June 5, 2013	\$ 712,221
Culligan International Co.		
EUR 500,000	Term Loan, 9.35%, Maturing May 31, 2013	639,967
498,750	Term Loan, 7.42%, Maturing November 24, 2014	470,695
Southern Wine & Spirits of America, Inc.		
1,086,181	Term Loan, 6.70%, Maturing May 31, 2012	1,078,375
		\$ 2,901,258
Brokers, Dealers and Investment Houses 0.3%		
AmeriTrade Holding Corp.		
\$ 1,025,427	Term Loan, 6.63%, Maturing December 31, 2012	\$ 1,013,891
		\$ 1,013,891

Building and Development 6.2%			
AIMCO Properties, L.P.			
\$	2,050,000	Term Loan, 6.86%, Maturing March 23, 2011	\$ 2,005,156
Beacon Sales Acquisition, Inc.			
372,188		Term Loan, 7.39%, Maturing September 30, 2013	357,300
Building Materials Corp. of America			
744,389		Term Loan, 8.13%, Maturing February 22, 2014	687,629
Capital Automotive REIT			
674,441		Term Loan, 7.42%, Maturing December 16, 2010	665,251
Epco / Fantome, LLC			
792,000		Term Loan, 7.98%, Maturing November 23, 2010	793,980
Hovstone Holdings, LLC			
521,828		Term Loan, 6.84%, Maturing February 28, 2009	474,863
LNR Property Corp.			
1,500,000		Term Loan, 8.11%, Maturing July 3, 2011	1,456,249
Metroflag BP, LLC			
300,000		Term Loan, 14.80%, Maturing July 1, 2008	300,750
Mueller Water Products, Inc.			
706,272		Term Loan, 7.06%, Maturing May 24, 2014	695,237
Nortek, Inc.			
921,500		Term Loan, 7.61%, Maturing August 27, 2011	889,248
November 2005 Land Investors			
198,324		Term Loan, 7.88%, Maturing May 9, 2011	178,491
Panolam Industries Holdings, Inc.			
718,289		Term Loan, 7.95%, Maturing September 30, 2012	689,557
PLY GEM Industries, Inc.			
983,139		Term Loan, 7.95%, Maturing August 15, 2011	926,916
36,735		Term Loan, 7.95%, Maturing August 15, 2011	34,634
Realogy Corp.			
477,273		Term Loan, 5.28%, Maturing September 1, 2014	448,159
1,768,295		Term Loan, 8.36%, Maturing September 1, 2014	1,660,429
South Edge, LLC			
162,168		Term Loan, 6.94%, Maturing October 31, 2007	151,627
421,875		Term Loan, 7.19%, Maturing October 31, 2009	383,906
Stile Acquisition Corp.			
563,706		Term Loan, 7.36%, Maturing April 6, 2013	532,233
Stile U.S. Acquisition Corp.			
564,669		Term Loan, 7.36%, Maturing April 6, 2013	533,142
Tousa/Kolter, LLC			
695,600		Term Loan, 8.51%, Maturing January 7, 2008	686,035
TRU 2005 RE Holding Co.			
2,200,000		Term Loan, 8.67%, Maturing December 9, 2008	2,184,646
United Subcontractors, Inc.			
450,000		Term Loan, 12.61%, Maturing June 27, 2013	430,875
3			

Wintergames Acquisition ULC		
\$ 1,537,812	Term Loan, 7.18%, Maturing April 24, 2008	\$ 1,522,434
		\$ 18,688,747
Business Equipment and Services 10.4%		
ACCO Brands Corp.		
\$ 276,500	Term Loan, 7.23%, Maturing August 17, 2012	\$ 272,122
Activant Solutions, Inc.		
372,359	Term Loan, 7.38%, Maturing May 1, 2013	356,534
Axiom Corp.		
725,333	Term Loan, 7.50%, Maturing September 15, 2012	714,453
Affiliated Computer Services		
442,125	Term Loan, 7.13%, Maturing March 20, 2013	436,292
1,160,313	Term Loan, 7.69%, Maturing March 20, 2013	1,145,003
Affinion Group, Inc.		
1,438,703	Term Loan, 7.99%, Maturing October 17, 2012	1,411,128
Allied Security Holdings, LLC		
674,545	Term Loan, 8.20%, Maturing June 30, 2010	671,173
DynCorp International, LLC		
574,651	Term Loan, 7.25%, Maturing February 11, 2011	562,080
Education Management, LLC		
2,084,595	Term Loan, 7.13%, Maturing June 1, 2013	2,019,741
Info USA, Inc.		
319,337	Term Loan, 7.20%, Maturing February 14, 2012	312,152
ista International GmbH		
EUR 563,126	Term Loan, 6.34%, Maturing May 14, 2015	739,730
EUR 111,874	Term Loan, 6.34%, Maturing May 14, 2015	146,959
Kronos, Inc.		
598,500	Term Loan, 7.45%, Maturing June 11, 2014	572,316
Language Line, Inc.		
423,101	Term Loan, 8.42%, Maturing June 11, 2011	413,052
Mitchell International, Inc.		
500,000	Term Loan, 10.50%, Maturing March 28, 2015	470,000
N.E.W. Holdings I, LLC		
540,075	Term Loan, 7.95%, Maturing May 22, 2014	507,333
Protection One, Inc.		
1,227,639	Term Loan, 7.79%, Maturing March 31, 2012	1,203,086
Quantum Corp.		
237,500	Term Loan, 8.70%, Maturing July 12, 2014	233,937
Quintiles Transnational Corp.		
900,000	Term Loan, 9.20%, Maturing March 31, 2014	888,750
Sabre, Inc.		
2,642,040	Term Loan, 7.36%, Maturing September 30, 2014	2,517,533
Serena Software, Inc.		
780,313	Term Loan, 7.34%, Maturing March 10, 2013	751,051

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		Sitel (Client Logic)	
EUR	973,203	Term Loan, 6.91%, Maturing January 29, 2014	\$ 1,287,158
535,403		Term Loan, 7.78%, Maturing January 29, 2014	505,956
		Solera Holdings, LLC	
EUR	447,750	Term Loan, 6.75%, Maturing May 15, 2014	608,113
6,875,228		SunGard Data Systems, Inc.	
		Term Loan, 7.36%, Maturing February 11, 2013	6,770,312
		TDS Investor Corp.	
EUR	527,114	Term Loan, 6.98%, Maturing August 23, 2013	728,551
722,578		Term Loan, 7.45%, Maturing August 23, 2013	706,470
144,986		Term Loan, 7.45%, Maturing August 23, 2013	141,754
		Transaction Network Services, Inc.	
362,099		Term Loan, 7.48%, Maturing May 4, 2012	356,667
		Valassis Communications, Inc.	
273,076		Term Loan, 6.95%, Maturing March 2, 2014	254,985
		VWR International, Inc.	
875,000		Term Loan, 7.70%, Maturing June 28, 2013	833,437
		WAM Acquisition, S.A.	
EUR	153,716	Term Loan, 6.57%, Maturing May 4, 2014	209,932
EUR	96,284	Term Loan, 6.57%, Maturing May 4, 2014	131,524
EUR	153,716	Term Loan, 6.82%, Maturing May 4, 2015	210,888
EUR	96,284	Term Loan, 6.82%, Maturing May 4, 2015	132,072
		West Corp.	
1,806,784		Term Loan, 7.61%, Maturing October 24, 2013	1,776,295
		Williams Scotsman, Inc.	
500,000		Term Loan, 6.64%, Maturing June 27, 2010	496,250
			\$ 31,494,789
Cable and Satellite Television 10.4%			
		Atlantic Broadband Finance, LLC	
\$	1,749,190	Term Loan, 7.45%, Maturing February 10, 2011	\$ 1,721,203
		Bragg Communications, Inc.	
1,200,000		Term Loan, 8.06%, Maturing August 31, 2014	1,201,500
		Bresnan Broadband Holdings, LLC	
1,500,000		Term Loan, 7.36%, Maturing March 29, 2014	1,463,571
650,000		Term Loan, 9.95%, Maturing March 29, 2014	632,666
		Cequel Communications, LLC	
875,000		Term Loan, 9.86%, Maturing May 5, 2014	855,312
1,782,795		Term Loan, 11.36%, Maturing May 5, 2014	1,746,248
		Charter Communications Operating, Inc.	
6,109,362		Term Loan, 7.36%, Maturing April 28, 2013	5,912,989
		CSC Holdings, Inc.	
1,580,000		Term Loan, 7.57%, Maturing March 29, 2013	1,560,842
		CW Media Holdings, Inc.	
325,000		Term Loan, Maturing February 15, 2015 (2)	323,375
		Insight Midwest Holdings, LLC	
2,875,000		Term Loan, 7.11%, Maturing April 6, 2014	2,824,688

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Mediacom Broadband Group		
\$ 828,925	Term Loan, 6.88%, Maturing January 31, 2015	\$ 801,689
Mediacom Illinois, LLC		
1,960,188	Term Loan, 6.88%, Maturing January 31, 2015	1,892,281
NTL Investment Holdings, Ltd.		
GBP 331,461	Term Loan, 8.29%, Maturing March 30, 2012	648,582
GBP 168,539	Term Loan, 8.29%, Maturing March 30, 2012	329,787
Orion Cable GmbH		
EUR 450,000	Term Loan, 7.03%, Maturing October 31, 2014	625,035
EUR 450,000	Term Loan, 7.98%, Maturing October 31, 2015	628,848
ProSiebenSat.1 Media AG		
EUR 843,401	Term Loan, 7.08%, Maturing March 2, 2015 (2)	1,097,919
EUR 11,076	Term Loan, 6.55%, Maturing June 26, 2015	14,961
EUR 272,924	Term Loan, 6.55%, Maturing June 26, 2015	368,642
EUR 843,401	Term Loan, 7.33%, Maturing March 2, 2016 (2)	1,104,613
EUR 242,531	Term Loan, 8.45%, Maturing September 2, 2016	315,885
EUR 200,303	Term Loan, 7.78%, Maturing March 2, 2017 (4)	272,992
UPC Broadband Holding B.V.		
EUR 2,175,000	Term Loan, 6.30%, Maturing June 30, 2009	2,953,553
1,050,000	Term Loan, 7.13%, Maturing October 16, 2011	1,007,672
Ypso Holding SA		
EUR 1,000,000	Term Loan, 7.18%, Maturing July 28, 2015	1,368,067
		\$ 31,672,920
Chemicals and Plastics 10.9%		
Brenntag Holding GmbH and Co. KG		
\$ 196,364	Term Loan, 7.39%, Maturing December 23, 2013	\$ 189,573
803,636	Term Loan, 7.39%, Maturing December 23, 2013	775,844
600,000	Term Loan, 9.39%, Maturing December 23, 2015	576,000
Celanese Holdings, LLC		
2,269,313	Term Loan, 7.11%, Maturing April 2, 2014	2,228,358
Cognis GmbH		
EUR 401,639	Term Loan, 6.73%, Maturing September 15, 2013	533,493
EUR 98,361	Term Loan, 6.73%, Maturing September 15, 2013	130,651
Foamex L.P.		
1,411,765	Term Loan, 7.68%, Maturing February 12, 2013	1,328,235
Georgia Gulf Corp.		
495,875	Term Loan, 8.30%, Maturing October 3, 2013	485,441
Hercules, Inc.		
333,750	Term Loan, 7.25%, Maturing October 8, 2010	328,049
Hexion Specialty Chemicals, Inc.		
500,000	Term Loan, 7.63%, Maturing May 5, 2012	493,945
520,324	Term Loan, 7.50%, Maturing May 5, 2013	514,023
2,401,347	Term Loan, 7.63%, Maturing May 5, 2013	2,372,269
Huish Detergents, Inc.		
498,750	Term Loan, 7.20%, Maturing April 26, 2014	472,566

INEOS Group		
\$ 1,361,250	Term Loan, 7.36%, Maturing December 14, 2013	\$ 1,346,787
1,361,250	Term Loan, 7.86%, Maturing December 14, 2014	1,346,787
Innophos, Inc.		
307,159	Term Loan, 7.38%, Maturing August 10, 2010	304,087
Invista B.V.		
1,400,081	Term Loan, 6.70%, Maturing April 29, 2011	1,376,746
742,142	Term Loan, 6.70%, Maturing April 29, 2011	729,772
ISP Chemco, Inc.		
1,396,500	Term Loan, 7.27%, Maturing June 4, 2014	1,353,296
Kleopatra		
EUR 300,000	Term Loan, 6.70%, Maturing January 3, 2016	396,780
450,000	Term Loan, 7.85%, Maturing January 3, 2016	425,250
Kranton Polymers, LLC		
1,287,114	Term Loan, 7.38%, Maturing May 12, 2013	1,261,371
Lucite International Group Holdings		
329,041	Term Loan, 7.45%, Maturing July 7, 2013	324,928
116,502	Term Loan, 7.45%, Maturing July 7, 2013	115,046
Lyondell Chemical Co.		
2,079,000	Term Loan, 6.63%, Maturing August 16, 2013	2,070,229
MacDermid, Inc.		
EUR 497,500	Term Loan, 6.98%, Maturing April 12, 2014	672,144
Millenium Inorganic Chemicals		
200,000	Term Loan, 7.45%, Maturing April 30, 2014	192,750
500,000	Term Loan, 10.95%, Maturing October 31, 2014	477,500
Momentive Performance Material		
1,141,375	Term Loan, 7.81%, Maturing December 4, 2013	1,117,834
Mosaic Co.		
252,650	Term Loan, 6.94%, Maturing December 21, 2012	251,834
Nalco Co.		
2,731,885	Term Loan, 7.27%, Maturing November 4, 2010	2,715,379
Professional Paint, Inc.		
395,000	Term Loan, 8.05%, Maturing May 31, 2012	372,287
Propex Fabrics, Inc.		
425,334	Term Loan, 8.58%, Maturing July 31, 2012	361,534
Rockwood Specialties Group, Inc.		
2,276,625	Term Loan, 6.86%, Maturing December 10, 2012	2,220,816
Solo Cup Co.		
1,269,881	Term Loan, 8.94%, Maturing February 27, 2011	1,261,491
Solutia, Inc.		
1,039,652	DIP Loan, 8.36%, Maturing March 31, 2008	1,036,728
Wellman, Inc.		
900,000	Term Loan, 9.36%, Maturing February 10, 2009	880,425
		\$ 33,040,248

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Clothing/Textiles 0.9%			
Hanesbrands, Inc.			
\$	872,500	Term Loan, 7.09%, Maturing September 5, 2013	\$ 862,139
450,000		Term Loan, 9.11%, Maturing March 5, 2014	452,625
St. John Knits International, Inc.			
671,544		Term Loan, 8.20%, Maturing March 23, 2012	661,471
The William Carter Co.			
737,096		Term Loan, 6.80%, Maturing July 14, 2012	726,193
			\$ 2,702,428
Conglomerates 4.4%			
Amsted Industries, Inc.			
\$	928,857	Term Loan, 7.38%, Maturing October 15, 2010	\$ 916,085
Blount, Inc.			
341,288		Term Loan, 7.26%, Maturing August 9, 2010	334,889
Brickman Group Holdings, Inc.			
796,000		Term Loan, 7.14%, Maturing January 23, 2014	774,110
Doncasters (Dunde HoldCo 4 Ltd.)			
227,244		Term Loan, 7.57%, Maturing July 13, 2015	220,426
227,244		Term Loan, 8.07%, Maturing July 13, 2015	220,426
EUR	417,379	Term Loan, 8.86%, Maturing January 13, 2016	575,769
GenTek, Inc.			
269,623		Term Loan, 7.47%, Maturing February 25, 2011	263,725
Goodman Global Holdings, Inc.			
472,002		Term Loan, 7.19%, Maturing December 23, 2011	460,202
ISS Holdings A/S			
EUR	877,193	Term Loan, 6.73%, Maturing December 31, 2013	1,215,045
EUR	122,807	Term Loan, 6.73%, Maturing December 31, 2013	170,106
Jarden Corp.			
1,169,011		Term Loan, 6.95%, Maturing January 24, 2012	1,138,872
823,344		Term Loan, 6.95%, Maturing January 24, 2012	802,117
Johnson Diversey, Inc.			
872,450		Term Loan, 7.36%, Maturing December 16, 2011	857,909
Polymer Group, Inc.			
1,375,500		Term Loan, 7.42%, Maturing November 22, 2012	1,361,745
RBS Global, Inc.			
740,625		Term Loan, 7.64%, Maturing July 19, 2013	728,127
Rexnord Corp.			
677,459		Term Loan, 7.86%, Maturing July 19, 2013	666,027
RGIS Holdings, LLC			
85,500		Term Loan, 7.63%, Maturing April 30, 2014	81,546
1,710,000		Term Loan, 7.63%, Maturing April 30, 2014	1,630,913
Terex Corp.			
395,000		Term Loan, 6.95%, Maturing July 13, 2013	393,025

Vertrue, Inc.		
\$ 475,000	Term Loan, Maturing August 16, 2014 (2)	\$ 451,250
		\$ 13,262,314
Containers and Glass Products 4.7%		
Berry Plastics Corp.		
\$ 995,000	Term Loan, 7.36%, Maturing April 3, 2015	\$ 972,613
Bluegrass Container Co.		
685,800	Term Loan, 7.58%, Maturing June 30, 2013	682,800
205,200	Term Loan, 7.62%, Maturing June 30, 2013	204,302
157,576	Term Loan, 10.67%, Maturing December 30, 2013	158,561
492,424	Term Loan, 10.67%, Maturing December 30, 2013	495,502
Consolidated Container Co.		
500,000	Term Loan, 10.85%, Maturing September 28, 2014	450,000
Crown Americas, Inc.		
346,500	Term Loan, 7.31%, Maturing November 15, 2012	336,971
Graham Packaging Holdings Co.		
2,263,625	Term Loan, 7.71%, Maturing October 7, 2011	2,234,859
Graphic Packaging International, Inc.		
3,059,625	Term Loan, 7.44%, Maturing May 16, 2014	3,045,419
IPG (US), Inc.		
246,790	Term Loan, 9.75%, Maturing July 28, 2011	243,088
JSG Acquisitions		
990,000	Term Loan, 7.24%, Maturing December 31, 2013	951,019
990,000	Term Loan, 7.49%, Maturing December 13, 2014	955,969
Kranson Industries, Inc.		
446,835	Term Loan, 7.45%, Maturing July 31, 2013	440,132
Owens-Brockway Glass Container		
855,313	Term Loan, 7.30%, Maturing June 14, 2013	838,741
Smurfit-Stone Container Corp.		
377,453	Term Loan, 5.22%, Maturing November 1, 2011	373,973
561,940	Term Loan, 7.44%, Maturing November 1, 2011	556,760
832,521	Term Loan, 7.64%, Maturing November 1, 2011	824,846
347,915	Term Loan, 7.69%, Maturing November 1, 2011	344,708
		\$ 14,110,263
Cosmetics/Toiletries 0.5%		
American Safety Razor Co.		
\$ 400,000	Term Loan, 11.69%, Maturing July 31, 2014	\$ 396,500
KIK Custom Products, Inc.		
525,000	Term Loan, 10.20%, Maturing November 30, 2014	443,625
Prestige Brands, Inc.		
788,736	Term Loan, 7.74%, Maturing April 7, 2011	775,919
		\$ 1,616,044

Drugs 1.6%			
		Graceway Pharmaceuticals, LLC	
\$	491,667	Term Loan, 7.95%, Maturing May 3, 2012	\$ 458,326
500,000		Term Loan, 11.70%, Maturing May 3, 2013	450,000
150,000		Term Loan, 13.45%, Maturing November 3, 2013	127,500
		Pharmaceutical Holdings Corp.	
341,250		Term Loan, 8.38%, Maturing January 30, 2012	331,013
		Stiefel Laboratories, Inc.	
645,205		Term Loan, 7.61%, Maturing December 28, 2013	633,914
843,545		Term Loan, 7.61%, Maturing December 28, 2013	828,783
		Warner Chilcott Corp.	
468,418		Term Loan, 7.20%, Maturing January 18, 2012	458,113
1,565,126		Term Loan, 7.24%, Maturing January 18, 2012	1,530,693
			\$ 4,818,342
Ecological Services and Equipment 1.4%			
		Allied Waste Industries, Inc.	
\$	838,113	Term Loan, 5.32%, Maturing January 15, 2012	\$ 828,724
1,542,149		Term Loan, 6.76%, Maturing January 15, 2012	1,524,874
		Blue Waste B.V. (AVR Acquisition)	
EUR	500,000	Term Loan, 6.98%, Maturing April 1, 2015	694,187
		EnergySolutions, LLC	
7,948		Term Loan, 7.66%, Maturing June 7, 2013	7,848
		IESI Corp.	
441,176		Term Loan, 7.17%, Maturing January 20, 2012	429,044
		Sensus Metering Systems, Inc.	
44,125		Term Loan, 7.36%, Maturing December 17, 2010	43,463
679,148		Term Loan, 7.38%, Maturing December 17, 2010	668,961
			\$ 4,197,101
Electronics/Electrical 5.0%			
		AMI Semiconductor, Inc.	
\$	832,617	Term Loan, 7.63%, Maturing April 1, 2012	\$ 807,638
		Aspect Software, Inc.	
1,089,000		Term Loan, 8.25%, Maturing July 11, 2011	1,039,995
950,000		Term Loan, 12.44%, Maturing July 11, 2013	907,250
		EnerSys Capital, Inc.	
967,687		Term Loan, 7.13%, Maturing March 17, 2011	950,753
		FCI International S.A.S.	
114,637		Term Loan, 7.76%, Maturing November 1, 2013	109,621
110,363		Term Loan, 7.76%, Maturing November 1, 2013	105,535
110,363		Term Loan, 7.76%, Maturing November 1, 2013	106,190
114,637		Term Loan, 7.76%, Maturing November 1, 2013	110,302
		Freescale Semiconductor, Inc.	
2,307,563		Term Loan, 7.33%, Maturing December 1, 2013	2,210,933
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Infor Enterprise Solutions Holdings		
\$ 1,414,993	Term Loan, 8.95%, Maturing July 28, 2012	\$ 1,370,774
738,257	Term Loan, 8.95%, Maturing July 28, 2012	715,187
250,000	Term Loan, 10.70%, Maturing March 2, 2014	239,375
91,667	Term Loan, 11.45%, Maturing March 2, 2014	87,771
158,333	Term Loan, 11.45%, Maturing March 2, 2014	151,604
Network Solutions, LLC		
412,969	Term Loan, 7.68%, Maturing March 7, 2014	394,386
Open Solutions, Inc.		
1,194,211	Term Loan, 7.49%, Maturing January 23, 2014	1,141,217
Spectrum Brands, Inc.		
32,388	Term Loan, 5.52%, Maturing March 30, 2013	31,842
653,579	Term Loan, 9.43%, Maturing March 30, 2013	642,550
Sensata Technologies Finance Co.		
1,412,150	Term Loan, 7.11%, Maturing April 27, 2013	1,361,968
SS&C Technologies, Inc.		
873,272	Term Loan, 7.20%, Maturing November 23, 2012	851,440
TTM Technologies, Inc.		
204,375	Term Loan, 7.50%, Maturing October 27, 2012	201,309
VeriFone, Inc.		
389,813	Term Loan, 7.11%, Maturing October 31, 2013	384,940
Vertafore, Inc.		
995,006	Term Loan, 8.01%, Maturing January 31, 2012	967,644
450,000	Term Loan, 11.51%, Maturing January 31, 2013	429,750
		\$ 15,319,974
Equipment Leasing 0.7%		
AWAS Capital, Inc.		
\$ 1,146,306	Term Loan, 11.25%, Maturing March 22, 2013	\$ 1,129,112
Maxim Crane Works, L.P.		
475,000	Term Loan, 7.36%, Maturing June 29, 2014	451,250
United Rentals, Inc.		
166,667	Term Loan, 5.32%, Maturing February 14, 2011	166,068
364,281	Term Loan, 7.72%, Maturing February 14, 2011	362,971
		\$ 2,109,401
Farming/Agriculture 0.3%		
Central Garden & Pet Co.		
\$ 1,108,125	Term Loan, 7.21%, Maturing February 28, 2014	\$ 1,052,719
		\$ 1,052,719
Financial Intermediaries 2.1%		
Citco III, Ltd.		
\$ 1,050,000	Term Loan, 7.63%, Maturing June 30, 2014	\$ 1,008,000
Coinstar, Inc.		
278,270	Term Loan, 7.36%, Maturing July 7, 2011	275,487
Grosvenor Capital Management		
1,291,166	Term Loan, 7.63%, Maturing December 5, 2013	1,258,887

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			INVESTools, Inc.	
\$	300,000		Term Loan, 8.45%, Maturing August 13, 2012	\$ 294,000
			iPayment, Inc.	
	488,131		Term Loan, 7.36%, Maturing May 10, 2013	463,725
			Jupiter Asset Management Group	
GBP	235,294		Term Loan, 8.74%, Maturing June 30, 2015	444,022
			LPL Holdings, Inc.	
	1,920,884		Term Loan, 7.20%, Maturing December 18, 2014	1,868,060
			Oxford Acquisition III, Ltd.	
	500,000		Term Loan, 7.11%, Maturing May 24, 2014	466,250
			RJO Holdings Corp. (RJ O'Brien)	
	250,000		Term Loan, 8.13%, Maturing July 31, 2014	227,500
				\$ 6,305,931
Food Products 5.2%				
			Acosta, Inc.	
\$	1,629,778		Term Loan, 7.38%, Maturing July 28, 2013	\$ 1,595,145
			Advantage Sales & Marketing, Inc.	
	442,610		Term Loan, 7.17%, Maturing March 29, 2013	423,246
	249,946		Term Loan, 7.17%, Maturing March 29, 2013	239,011
			Black Lion Beverages III B.V.	
EUR	147,059		Term Loan, 6.31%, Maturing December 31, 2013	201,411
EUR	852,941		Term Loan, 6.31%, Maturing December 31, 2014	1,168,186
			Chiquita Brands, LLC	
	322,208		Term Loan, 8.19%, Maturing June 28, 2012	314,053
			Dean Foods Co.	
	1,840,750		Term Loan, 6.70%, Maturing April 2, 2014	1,799,333
			Dole Food Company, Inc.	
	88,372		Term Loan, 5.23%, Maturing April 12, 2013	85,735
	652,849		Term Loan, 7.51%, Maturing April 12, 2013	633,365
	195,855		Term Loan, 7.64%, Maturing April 12, 2013	190,010
			Foodvest Limited	
EUR	483,210		Term Loan, 6.59%, Maturing March 16, 2014	663,269
EUR	251,739		Term Loan, 7.09%, Maturing March 16, 2015	347,078
			Michael Foods, Inc.	
	1,071,938		Term Loan, 7.36%, Maturing November 21, 2010	1,042,459
			National Dairy Holdings, L.P.	
	143,909		Term Loan, 7.13%, Maturing March 15, 2012	139,232
			Pinnacle Foods Finance, LLC	
	2,019,938		Term Loan, 7.95%, Maturing April 2, 2014	1,952,607
			Provimi Group SA	
EUR	500,000		Term Loan, Maturing June 28, 2015 (2)	691,520
EUR	37,419		Term Loan, 6.51%, Maturing June 28, 2015 (4)	52,506
EUR	300,260		Term Loan, 6.60%, Maturing June 28, 2015 (4)	415,272
EUR	174,227		Term Loan, 6.60%, Maturing June 28, 2015 (4)	240,964
EUR	151,474		Term Loan, 6.60%, Maturing June 28, 2015	209,494
EUR	206,476		Term Loan, 6.60%, Maturing June 28, 2015	285,564

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\$	87,139	Term Loan, 7.61%, Maturing June 28, 2015	\$	84,743
70,809		Term Loan, 7.61%, Maturing June 28, 2015	68,862	
225,701		Term Loan, 5.07%, Maturing December 28, 2016 (4)	222,691	
EUR	557,956	Term Loan, 6.51%, Maturing December 28, 2016 (4)	782,918	
		QCE Finance, LLC		
496,231		Term Loan, 7.57%, Maturing May 5, 2013	482,972	
500,000		Term Loan, 10.95%, Maturing November 5, 2013	485,000	
		Reddy Ice Group, Inc.		
1,055,000		Term Loan, 7.11%, Maturing August 9, 2012	1,039,175	
			\$	15,855,821
Food Service 2.7%				
		AFC Enterprises, Inc.		
\$	219,892	Term Loan, 7.50%, Maturing May 23, 2009	\$	215,494
		Aramark Corp.		
GBP	496,250	Term Loan, 8.44%, Maturing January 27, 2014	985,759	
		Buffets, Inc.		
99,167		Term Loan, 5.08%, Maturing May 1, 2013	92,721	
745,202		Term Loan, 8.29%, Maturing November 1, 2013	696,764	
		Burger King Corp.		
964,460		Term Loan, 6.75%, Maturing June 30, 2012	954,816	
		CBRL Group, Inc.		
949,891		Term Loan, 6.86%, Maturing April 27, 2013	928,915	
		Denny's, Inc.		
70,000		Term Loan, 5.43%, Maturing March 31, 2012	69,038	
358,774		Term Loan, 7.32%, Maturing March 31, 2012	353,841	
		JRD Holdings, Inc.		
339,063		Term Loan, 8.17%, Maturing June 26, 2014	333,977	
		Maine Beverage Co., LLC		
366,071		Term Loan, 7.11%, Maturing June 30, 2010	364,241	
		NPC International, Inc.		
200,000		Term Loan, 7.04%, Maturing May 3, 2013	195,750	
		OSI Restaurant Partners, LLC		
69,550		Term Loan, 5.52%, Maturing May 9, 2013	66,790	
853,311		Term Loan, 7.44%, Maturing May 9, 2014	819,446	
		RMK Acquisition Corp. (Aramark)		
139,244		Term Loan, 5.20%, Maturing January 26, 2014	137,025	
1,931,613		Term Loan, 7.20%, Maturing January 26, 2014	1,900,829	
		Sagittarius Restaurants, LLC		
197,000		Term Loan, 7.45%, Maturing March 29, 2013	183,210	
			\$	8,298,616

Food/Drug Retailers 3.0%			
General Nutrition Centers, Inc.			
\$	848,625	Term Loan, Maturing September 16, 2013 (2)	\$ 809,906
Iceland Foods Group, Ltd.			
GBP	375,000	Term Loan, 8.93%, Maturing May 2, 2014	743,713
GBP	375,000	Term Loan, 9.43%, Maturing May 2, 2015	747,533
GBP	500,000	Term Loan, 11.05%, Maturing May 2, 2016	1,018,675
Pantry, Inc. (The)			
127,778		Term Loan, 0.00%, Maturing May 15, 2014 (4)	122,986
446,104		Term Loan, 6.88%, Maturing May 15, 2014	429,375
Rite Aid Corp.			
2,100,000		Term Loan, 7.33%, Maturing June 1, 2014	2,059,313
Roundy's Supermarkets, Inc.			
2,319,842		Term Loan, 8.46%, Maturing November 3, 2011	2,299,544
Supervalu, Inc.			
790,000		Term Loan, 7.32%, Maturing June 1, 2012	783,829
			\$ 9,014,874
Forest Products 3.1%			
Appleton Papers, Inc.			
\$	723,188	Term Loan, 7.06%, Maturing June 5, 2014	\$ 692,452
Boise Cascade Holdings, LLC			
1,829,110		Term Loan, 6.69%, Maturing April 30, 2014	1,820,727
411,698		Term Loan, 6.72%, Maturing April 30, 2014	409,811
Georgia-Pacific Corp.			
4,666,875		Term Loan, 7.41%, Maturing December 20, 2012	4,580,267
NewPage Corp.			
766,670		Term Loan, 7.63%, Maturing May 2, 2011	762,837
Xerium Technologies, Inc.			
1,331,158		Term Loan, 7.95%, Maturing May 18, 2012	1,266,819
			\$ 9,532,913
Healthcare 14.1%			
Accellent, Inc.			
\$	923,550	Term Loan, 8.01%, Maturing November 22, 2012	\$ 875,064
Alliance Imaging, Inc.			
1,132,099		Term Loan, 7.88%, Maturing December 29, 2011	1,116,533
American Achievement Corp.			
196,117		Term Loan, 8.12%, Maturing March 25, 2011	191,214
American Medical Systems			
798,714		Term Loan, 7.57%, Maturing July 20, 2012	780,743
AMN Healthcare, Inc.			
200,562		Term Loan, 6.95%, Maturing November 2, 2011	195,298
AMR HoldCo, Inc.			
1,070,884		Term Loan, 7.72%, Maturing February 10, 2012	1,047,458

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Biomet, Inc.		
EUR 650,000	Term Loan, 7.72%, Maturing December 26, 2014	\$ 910,532
1,500,000	Term Loan, 8.20%, Maturing December 26, 2014	1,484,732
Cardinal Health 409, Inc.		
822,938	Term Loan, 7.45%, Maturing April 10, 2014	790,020
Carestream Health, Inc.		
1,450,000	Term Loan, 7.27%, Maturing April 30, 2013	1,398,344
500,000	Term Loan, 10.59%, Maturing October 30, 2013	478,959
Carl Zeiss Vision Holding GmbH		
630,000	Term Loan, 7.64%, Maturing March 23, 2015	609,000
Community Health Systems, Inc.		
275,329	Term Loan, 0.00%, Maturing July 25, 2014 (4)	270,975
4,174,671	Term Loan, 7.76%, Maturing July 25, 2014	4,108,661
Concentra, Inc.		
350,000	Term Loan, 10.70%, Maturing June 25, 2015	330,750
ConMed Corp.		
263,667	Term Loan, 6.63%, Maturing April 13, 2013	257,734
CRC Health Corp.		
272,250	Term Loan, 7.45%, Maturing February 6, 2013	266,124
246,262	Term Loan, 7.45%, Maturing February 6, 2013	240,721
DaVita, Inc.		
2,715,474	Term Loan, 6.85%, Maturing October 5, 2012	2,671,348
DJ Orthopedics, LLC		
203,929	Term Loan, 6.93%, Maturing April 7, 2013	202,144
Emdeon Business Services, LLC		
924,001	Term Loan, 7.49%, Maturing November 16, 2013	908,986
Encore Medical Finance, LLC		
1,065,493	Term Loan, 7.84%, Maturing November 3, 2013	1,054,838
Fenwal, Inc.		
500,000	Term Loan, 10.79%, Maturing August 28, 2014	477,813
FGX International, Inc.		
294,000	Term Loan, 9.65%, Maturing December 12, 2012	285,180
FHC Health Systems, Inc.		
137,673	Term Loan, 12.33%, Maturing December 18, 2009	139,049
96,371	Term Loan, 14.33%, Maturing December 18, 2009	98,298
750,000	Term Loan, 15.33%, Maturing February 7, 2011	757,500
Fresenius Medical Care Holdings		
1,372,957	Term Loan, 6.71%, Maturing March 31, 2013	1,352,731
Hanger Orthopedic Group, Inc.		
395,003	Term Loan, 7.45%, Maturing May 30, 2013	387,102
HCA, Inc.		
3,622,625	Term Loan, 7.45%, Maturing November 18, 2013	3,559,229
Health Management Association, Inc.		
1,627,573	Term Loan, 6.95%, Maturing February 28, 2014	1,550,773
HealthSouth Corp.		
1,547,815	Term Loan, 7.86%, Maturing March 10, 2013	1,508,345

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Iasis Healthcare, LLC		
\$ 155,008	Term Loan, 5.96%, Maturing March 14, 2014 (4)	\$ 148,129
41,335	Term Loan, 7.12%, Maturing March 14, 2014	39,501
451,388	Term Loan, 7.36%, Maturing March 14, 2014	431,358
Ikaria Acquisition, Inc.		
308,298	Term Loan, 7.70%, Maturing March 28, 2013	300,590
IM US Holdings, LLC		
350,000	Term Loan, 9.45%, Maturing June 26, 2015	348,688
Invacare Corp.		
545,875	Term Loan, 7.56%, Maturing February 12, 2013	525,746
inVentiv Health, Inc.		
28,571	Term Loan, 0.00%, Maturing July 6, 2014 (4)	27,714
470,250	Term Loan, 6.88%, Maturing July 6, 2014	456,142
Leiner Health Products, Inc.		
517,613	Term Loan, 9.65%, Maturing May 27, 2011	492,379
LifeCare Holdings, Inc.		
441,000	Term Loan, 8.20%, Maturing August 11, 2012	413,162
LifePoint Hospitals, Inc.		
1,107,929	Term Loan, 7.17%, Maturing April 15, 2012	1,082,309
Magellan Health Services, Inc.		
457,958	Term Loan, 5.60%, Maturing August 15, 2008	448,799
171,734	Term Loan, 7.50%, Maturing August 15, 2008	168,300
Matria Healthcare, Inc.		
107,878	Term Loan, 7.34%, Maturing January 19, 2012	105,653
MultiPlan Merger Corp.		
360,667	Term Loan, 7.63%, Maturing April 12, 2013	351,763
257,224	Term Loan, 7.63%, Maturing April 12, 2013	250,873
National Mentor Holdings, Inc.		
33,600	Term Loan, 5.32%, Maturing June 29, 2013	31,752
559,320	Term Loan, 7.20%, Maturing June 29, 2013	528,557
National Rental Institutes, Inc.		
469,063	Term Loan, 7.50%, Maturing March 31, 2013	449,421
Nyco Holdings		
EUR 500,000	Term Loan, 7.21%, Maturing December 29, 2014	647,967
EUR 500,000	Term Loan, 7.71%, Maturing December 29, 2015	651,522
Physiotherapy Associates, Inc.		
450,000	Term Loan, 9.75%, Maturing June 27, 2013	446,625
RadNet Management, Inc.		
297,750	Term Loan, 9.22%, Maturing November 15, 2012	298,495
350,000	Term Loan, 13.22%, Maturing November 15, 2013	351,750
Renal Advantage, Inc.		
196,063	Term Loan, 8.10%, Maturing October 5, 2012	189,691
Select Medical Holding Corp.		
1,245,575	Term Loan, 7.48%, Maturing February 24, 2012	1,191,600
Sunrise Medical Holdings, Inc.		
342,860	Term Loan, 9.48%, Maturing May 13, 2010	313,717

Vanguard Health Holding Co., LLC		
\$ 1,617,312	Term Loan, 7.45%, Maturing September 23, 2011	\$ 1,570,814
Viant Holdings, Inc.		
299,250	Term Loan, 7.45%, Maturing June 25, 2014	280,173
		\$ 42,849,388
Home Furnishings 2.1%		
Hunter Fan Co.		
\$ 25,714	Term Loan, 0.00%, Maturing April 16, 2014 (4)	\$ 23,657
273,664	Term Loan, 8.03%, Maturing April 16, 2014	251,771
Interline Brands, Inc.		
530,245	Term Loan, 6.88%, Maturing June 23, 2013	519,640
366,576	Term Loan, 6.88%, Maturing June 23, 2013	359,245
National Bedding Co., LLC		
995,000	Term Loan, 7.55%, Maturing August 31, 2011	960,175
350,000	Term Loan, 10.19%, Maturing August 31, 2012	320,833
Oreck Corp.		
677,641	Term Loan, 9.50%, Maturing February 2, 2012	543,807
Sanitec, Ltd. Oy		
EUR 500,000	Term Loan, 7.05%, Maturing April 7, 2013	659,745
EUR 500,000	Term Loan, 7.55%, Maturing April 7, 2014	662,411
Simmons Co.		
1,542,797	Term Loan, 7.38%, Maturing December 19, 2011	1,496,513
500,000	Term Loan, 10.65%, Maturing February 15, 2012	467,500
		\$ 6,265,297
Industrial Equipment 3.7%		
Aeero Technologies, Inc.		
\$ 400,000	Term Loan, 10.70%, Maturing September 24, 2013	\$ 384,250
399,000	Term Loan, 7.45%, Maturing July 2, 2014	386,033
Alliance Laundry Holdings, LLC		
224,149	Term Loan, 7.88%, Maturing January 27, 2012	220,787
Colfax Corp.		
586,069	Term Loan, 7.50%, Maturing May 30, 2009	581,673
EPD Holdings		
425,000	Term Loan, 11.11%, Maturing July 13, 2015	411,542
40,625	Term Loan, 0.00%, Maturing July 13, 2014 (4)	39,609
284,375	Term loan, 7.86%, Maturing July 13, 2014	277,266
Flowserve Corp.		
1,076,479	Term Loan, 6.78%, Maturing August 10, 2012	1,062,014
FR Brand Acquisition Corp.		
497,500	Term Loan, 7.53%, Maturing February 7, 2014	475,734
Generac Acquisition Corp.		
693,000	Term Loan, 9.25%, Maturing November 7, 2013	626,175
500,000	Term Loan, 12.75%, Maturing April 7, 2014	362,709

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Gleason Corp.		
\$ 306,063	Term Loan, 7.47%, Maturing June 30, 2013	\$ 301,472
83,902	Term Loan, 7.47%, Maturing June 30, 2013	82,643
Itron, Inc.		
EUR 285,067	Term Loan, 6.73%, Maturing April 18, 2014	394,090
Jason, Inc.		
300,000	Term Loan, 8.03%, Maturing April 30, 2010	292,500
John Maneely Co.		
1,526,595	Term Loan, 8.61%, Maturing December 8, 2013	1,422,120
Loan Acquisitions Corp.		
362,841	Term Loan, 7.63%, Maturing July 11, 2014	358,305
136,023	Term Loan, 8.04%, Maturing July 11, 2014	134,322
Polypore, Inc.		
1,620,938	Term Loan, 7.38%, Maturing July 3, 2014	1,568,257
TFS Acquisition Corp.		
1,113,750	Term Loan, 8.70%, Maturing August 11, 2013	1,085,906
TNT Logistics Holdings		
557,813	Term Loan, 8.13%, Maturing January 4, 2014	541,078
65,789	Term Loan, 8.20%, Maturing January 4, 2014	65,132
		\$ 11,073,617
Insurance 1.7%		
AmWINS Group, Inc.		
\$ 500,000	Term Loan, 11.07%, Maturing June 8, 2014	\$ 462,500
Applied Systems, Inc.		
717,750	Term Loan, 7.85%, Maturing September 26, 2013	685,451
CCC Information Services Group, Inc.		
324,028	Term Loan, 7.71%, Maturing February 10, 2013	314,307
Conseco, Inc.		
1,884,001	Term Loan, 7.13%, Maturing October 10, 2013	1,787,446
Crawford & Company		
672,946	Term Loan, 7.45%, Maturing October 31, 2013	662,011
Hub International Holdings, Inc.		
82,288	Term Loan, 0.00%, Maturing June 13, 2014 (4)	80,540
366,728	Term Loan, 8.20%, Maturing June 13, 2014	358,935
U.S.I. Holdings Corp.		
947,625	Term Loan, 7.95%, Maturing May 4, 2014	928,080
		\$ 5,279,270
Leisure Goods/Activities/Movies 8.6%		
24 Hour Fitness Worldwide, Inc.		
\$ 886,500	Term Loan, 7.87%, Maturing June 8, 2012	\$ 868,770
AMC Entertainment, Inc.		
982,500	Term Loan, 6.88%, Maturing January 26, 2013	962,850
AMF Bowling Worldwide, Inc.		
500,000	Term Loan, 11.81%, Maturing December 8, 2013	485,000

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	Bombardier Recreational Product	
\$ 979,747	Term Loan, 7.86%, Maturing June 28, 2013	\$ 960,968
	Carmike Cinemas, Inc.	
496,231	Term Loan, 8.98%, Maturing May 19, 2012	493,440
	Cedar Fair, L.P.	
2,373,722	Term Loan, 7.13%, Maturing August 30, 2012	2,331,192
	Cinemark, Inc.	
1,967,297	Term Loan, 7.27%, Maturing October 5, 2013	1,920,300
	Deluxe Entertainment Services	
35,433	Term Loan, 5.10%, Maturing January 28, 2011	34,370
766,609	Term Loan, 7.45%, Maturing January 28, 2011	743,610
69,612	Term Loan, 7.45%, Maturing January 28, 2011	67,523
	Easton-Bell Sports, Inc.	
791,722	Term Loan, 6.85%, Maturing March 16, 2012	761,290
	HEI Acquisition, LLC	
1,025,000	Term Loan, 9.36%, Maturing April 13, 2014	932,750
	Mega Blocks, Inc.	
833,000	Term Loan, 7.63%, Maturing July 26, 2012	784,061
	Metro-Goldwyn-Mayer Holdings, Inc.	
4,316,707	Term Loan, 8.45%, Maturing April 8, 2012	4,141,833
	National CineMedia, LLC	
400,000	Term Loan, 7.46%, Maturing February 13, 2015	384,594
	Regal Cinemas Corp.	
2,178,000	Term Loan, 6.70%, Maturing November 10, 2010	2,119,961
	Revolution Studios Distribution Co., LLC	
697,814	Term Loan, 8.88%, Maturing December 21, 2014	683,858
450,000	Term Loan, 12.13%, Maturing June 21, 2015	443,250
	Six Flags Theme Parks, Inc.	
1,695,750	Term Loan, 7.75%, Maturing April 30, 2015	1,625,404
	Southwest Sports Group, LLC	
600,000	Term Loan, 7.75%, Maturing December 22, 2010	589,500
	Universal City Development Partners, Ltd.	
934,709	Term Loan, 7.42%, Maturing June 9, 2011	916,015
	WMG Acquisition Corp.	
450,000	Revolving Loan, 0.00%, Maturing February 28, 2010 (4)	438,750
3,524,438	Term Loan, 7.48%, Maturing February 28, 2011	3,449,544
		\$ 26,138,833
Lodging and Casinos 4.4%		
	Ameristar Casinos, Inc.	
\$ 591,000	Term Loan, 8.43%, Maturing November 10, 2012	\$ 584,351
	Bally Technologies, Inc.	
1,583,461	Term Loan, 8.64%, Maturing September 5, 2009	1,574,884
	CCM Merger, Inc.	
1,006,833	Term Loan, 7.30%, Maturing April 25, 2012	977,886
	Green Valley Ranch Gaming, LLC	
263,625	Term Loan, 7.41%, Maturing February 16, 2014	257,034
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Isle of Capri Casinos, Inc.			
\$ 211,765	Term Loan, 0.00%, Maturing November 30, 2013 (4)	\$ 204,565	
704,117	Term Loan, 6.89%, Maturing November 30, 2013	680,177	
281,647	Term Loan, 6.89%, Maturing November 30, 2013	272,071	
Las Vegas Sands Corp.			
1,835,400	Term Loan, 6.95%, Maturing May 23, 2014	1,791,427	
LodgeNet Entertainment Corp.			
448,875	Term Loan, 7.20%, Maturing April 4, 2014	438,775	
Gateway Casinos			
541,667	Term Loan, Maturing June 30, 2014 (2)	520,000	
108,333	Term Loan, Maturing June 30, 2014 (2)	104,000	
Penn National Gaming, Inc.			
3,444,700	Term Loan, 7.11%, Maturing October 3, 2012	3,424,128	
Venetian Casino Resort, LLC			
460,000	Term Loan, 0.00%, Maturing May 14, 2014 (4)	448,979	
VML US Finance, LLC			
241,667	Term Loan, 7.45%, Maturing May 25, 2012	236,531	
483,333	Term Loan, 7.45%, Maturing May 25, 2013	473,063	
Wimar Opco, LLC			
1,342,641	Term Loan, 7.45%, Maturing January 3, 2012	1,304,520	
		\$ 13,292,391	
Nonferrous Metals/Minerals 2.3%			
Alpha Natural Resources, LLC			
\$ 466,687	Term Loan, 6.95%, Maturing October 26, 2012	\$ 460,854	
Euramax International, Inc.			
325,750	Term Loan, 8.38%, Maturing June 28, 2012	307,183	
334,211	Term Loan, 13.36%, Maturing June 28, 2013	300,789	
165,789	Term Loan, 13.36%, Maturing June 28, 2013	149,211	
Magnum Coal Co.			
100,000	Term Loan, 8.38%, Maturing March 15, 2013	93,000	
985,000	Term Loan, 8.42%, Maturing March 15, 2013	916,050	
Murray Energy Corp.			
731,250	Term Loan, 8.54%, Maturing January 28, 2010	723,938	
Neo Material Technologies, Inc.			
593,125	Term Loan, 8.69%, Maturing August 31, 2009	593,125	
Noranda Aluminum Acquisition			
211,875	Term Loan, 7.51%, Maturing May 18, 2014	206,446	
Novelis, Inc.			
335,098	Term Loan, 7.20%, Maturing June 28, 2014	326,580	
737,215	Term Loan, 7.20%, Maturing June 28, 2014	718,477	
Oxbow Carbon and Mineral Holdings			
100,419	Term Loan, 7.20%, Maturing May 8, 2014	93,892	
1,143,583	Term Loan, 7.21%, Maturing May 8, 2014	1,069,250	
Stillwater Mining Co.			
704,272	Term Loan, 7.44%, Maturing July 30, 2010	697,230	

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Thompson Creek Metals Co.		
\$ 446,109	Term Loan, 9.88%, Maturing October 26, 2012	\$ 443,878
		\$ 7,099,903
Oil and Gas 3.5%		
Atlas Pipeline Partners, L.P.		
\$ 825,000	Term Loan, 7.96%, Maturing July 20, 2014	\$ 823,969
Big West Oil, LLC		
220,000	Term Loan, 0.00%, Maturing May 1, 2014 (4)	213,400
179,000	Term Loan, 7.44%, Maturing May 1, 2014	173,630
Concho Resources, Inc.		
604,150	Term Loan, 9.76%, Maturing March 27, 2012	601,884
Dresser, Inc.		
494,904	Term Loan, 8.00%, Maturing May 4, 2014	487,109
700,000	Term Loan, 11.13%, Maturing May 4, 2015	680,750
El Paso Corp.		
725,000	Term Loan, 5.22%, Maturing July 31, 2011	716,844
Hercules Offshore, Inc.		
375,000	Term Loan, 7.11%, Maturing July 6, 2013	369,844
Key Energy Services, Inc.		
628,800	Term Loan, 7.77%, Maturing June 30, 2012	627,032
Kinder Morgan, Inc.		
2,055,294	Term Loan, 6.64%, Maturing May 21, 2014	2,019,455
Primary Natural Resources, Inc.		
985,000	Term Loan, 7.75%, Maturing July 28, 2010 (3)	974,362
Targa Resources, Inc.		
395,714	Term Loan, 5.07%, Maturing October 31, 2012	392,449
1,995,580	Term Loan, 7.53%, Maturing October 31, 2012	1,979,117
Volnay Acquisition Co.		
714,000	Term Loan, 7.13%, Maturing January 12, 2014	696,150
		\$ 10,755,995
Publishing 11.9%		
American Media Operations, Inc.		
\$ 2,000,000	Term Loan, 8.80%, Maturing January 31, 2013	\$ 1,970,000
Aster Zweite Beteiligungs GmbH		
EUR 236,166	Term Loan, 7.00%, Maturing September 27, 2013	319,850
500,000	Term Loan, 7.39%, Maturing September 27, 2013	476,042
CanWest MediaWorks, Ltd.		
423,938	Term Loan, 7.54%, Maturing July 10, 2014	416,519
CBD Media, LLC		
333,333	Term Loan, 7.63%, Maturing December 31, 2009	332,083
Dex Media East, LLC		
1,249,683	Term Loan, 7.03%, Maturing May 8, 2009	1,243,659
Dex Media West, LLC		
987,198	Term Loan, 7.05%, Maturing March 9, 2010	979,486

	GateHouse Media Operating, Inc.	
\$ 325,000	Term Loan, 7.37%, Maturing August 28, 2014	\$ 299,632
725,000	Term Loan, 7.51%, Maturing August 28, 2014	668,409
350,000	Term Loan, 7.72%, Maturing August 28, 2014	321,781
	Idearc, Inc.	
4,466,250	Term Loan, 7.20%, Maturing November 17, 2014	4,404,839
	Josten s Corp.	
880,379	Term Loan, 7.20%, Maturing October 4, 2011	874,327
	Laureate Education, Inc.	
118,869	Term Loan, Maturing August 17, 2014 (2)	115,452
802,365	Term Loan, Maturing August 17, 2014 (2)	779,297
	MediaNews Group, Inc.	
518,438	Term Loan, 7.38%, Maturing August 2, 2013	494,460
	Mediannuaire Holding	
EUR 500,000	Term Loan, 9.00%, Maturing April 10, 2016	683,521
	Merrill Communications, LLC	
681,042	Term Loan, 7.42%, Maturing February 9, 2009	670,826
	Nebraska Book Co., Inc.	
464,567	Term Loan, 7.65%, Maturing March 4, 2011	461,082
	Nelson Education, Ltd.	
250,000	Term Loan, 7.70%, Maturing July 5, 2014	234,688
	Nielsen Finance, LLC	
3,687,755	Term Loan, 7.36%, Maturing August 9, 2013	3,590,952
	Philadelphia Newspapers, LLC	
381,494	Term Loan, 8.86%, Maturing June 29, 2013	360,512
	R.H. Donnelley Corp.	
20,948	Term Loan, 6.43%, Maturing December 31, 2009	20,641
252,590	Term Loan, 6.99%, Maturing June 30, 2010	250,362
	Reader s Digest Association	
1,766,136	Term Loan, 7.54%, Maturing March 2, 2014	1,680,773
	Riverdeep Interactive Learning USA, Inc.	
1,389,476	Term Loan, 7.95%, Maturing December 20, 2013	1,379,402
	SGS International, Inc.	
393,000	Term Loan, 7.84%, Maturing December 30, 2011	388,088
	Source Media, Inc.	
586,917	Term Loan, 7.38%, Maturing November 8, 2011	578,480
	SP Newsprint Co.	
969,921	Term Loan, 5.13%, Maturing January 9, 2010	931,125
	Sun Media Corp.	
2,147,989	Term Loan, 7.11%, Maturing February 7, 2009	2,115,769
	The Star Tribune Co.	
980,000	Term Loan, 7.86%, Maturing May 17, 2009	962,850
1,596,000	Term Loan, 8.36%, Maturing May 17, 2014	1,456,572
	TL Acquisitions, Inc.	
1,025,000	Term Loan, 7.95%, Maturing July 5, 2014	995,959

		Trader Media Corp.	
GBP	1,375,000	Term Loan, 8.08%, Maturing March 23, 2015	\$ 2,619,705
		Xsys US, Inc.	
605,124		Term Loan, 7.39%, Maturing September 27, 2013	576,128
618,087		Term Loan, 7.39%, Maturing September 27, 2014	588,883
		Xsys, Inc.	
EUR	263,834	Term Loan, 7.00%, Maturing September 27, 2013	357,321
		Yell Group, PLC	
1,400,000		Term Loan, 7.13%, Maturing February 10, 2013	1,369,484
			\$ 35,968,959
Radio and Television 6.3%			
		Block Communications, Inc.	
\$	442,125	Term Loan, 7.20%, Maturing December 22, 2011	\$ 426,651
		CMP KC, LLC	
488,094		Term Loan, 9.61%, Maturing May 5, 2013	461,249
		CMP Susquehanna Corp.	
713,839		Term Loan, 7.35%, Maturing May 5, 2013	689,480
		Discovery Communications, Inc.	
1,296,750		Term Loan, 7.20%, Maturing April 30, 2014	1,275,678
		Emmis Operating Co.	
436,050		Term Loan, 7.20%, Maturing November 2, 2013	428,079
		Entravision Communications Corp.	
712,313		Term Loan, 6.86%, Maturing September 29, 2013	696,285
		Gray Television, Inc.	
693,000		Term Loan, 6.86%, Maturing January 19, 2015	668,456
		HIT Entertainment, Inc.	
784,010		Term Loan, 7.34%, Maturing March 20, 2012	756,569
		Montecito Broadcast Group, LLC	
343,875		Term Loan, 7.86%, Maturing January 27, 2013	337,857
		NEP II, Inc.	
323,374		Term Loan, 7.45%, Maturing February 16, 2014	304,982
		Nexstar Broadcasting, Inc.	
960,650		Term Loan, 6.95%, Maturing October 1, 2012	927,027
909,781		Term Loan, 6.95%, Maturing October 1, 2012	877,939
		NextMedia Operating, Inc.	
150,096		Term Loan, 7.75%, Maturing November 15, 2012	143,154
66,709		Term Loan, 7.82%, Maturing November 15, 2012	63,623
		PanAmSat Corp.	
1,315,063		Term Loan, 7.36%, Maturing January 3, 2014	1,301,363
		Paxson Communications Corp.	
1,350,000		Term Loan, 8.61%, Maturing January 15, 2012	1,326,375
		Raycom TV Broadcasting, LLC	
775,000		Term Loan, 6.88%, Maturing June 25, 2014	755,625
		SFX Entertainment	
614,901		Term Loan, 7.95%, Maturing June 21, 2013	596,454

			Sirius Satellite Radio, Inc.	
\$	250,000		Term Loan, 7.63%, Maturing December 19, 2012	\$ 244,375
			Spanish Broadcasting System, Inc.	
	982,368		Term Loan, 6.95%, Maturing June 10, 2012	934,785
			Tyrol Acquisition 2 SAS	
EUR	425,000		Term Loan, 6.37%, Maturing January 19, 2015	574,164
EUR	425,000		Term Loan, 6.62%, Maturing January 19, 2016	576,111
			Univision Communications, Inc.	
	400,000		Term Loan, 7.63%, Maturing March 29, 2009	396,500
	229,530		Term Loan, 0.00%, Maturing September 29, 2014 (4)	218,867
	3,570,470		Term Loan, 7.61%, Maturing September 29, 2014	3,404,593
			Young Broadcasting, Inc.	
	871,200		Term Loan, 7.87%, Maturing November 3, 2012	816,750
				\$ 19,202,991
Rail Industries 0.6%				
			Kansas City Southern Railway Co.	
\$	1,009,681		Term Loan, 6.88%, Maturing March 30, 2008	\$ 987,594
			RailAmerica, Inc.	
	825,000		Term Loan, 7.81%, Maturing August 14, 2008	814,688
				\$ 1,802,282
Retailers (Except Food and Drug) 3.7%				
			Amscan Holdings, Inc.	
\$	298,500		Term Loan, 7.56%, Maturing May 25, 2013	\$ 285,814
			Claire's Stores, Inc.	
	249,375		Term Loan, 7.95%, Maturing May 24, 2014	233,789
			Coinmach Laundry Corp.	
	2,978,816		Term Loan, 8.04%, Maturing December 19, 2012	2,971,369
			Cumberland Farms, Inc.	
	841,500		Term Loan, 7.95%, Maturing September 29, 2013	833,085
			Harbor Freight Tools USA, Inc.	
	1,049,873		Term Loan, 7.86%, Maturing July 15, 2010	1,006,565
			Mapco Express, Inc.	
	289,279		Term Loan, 8.11%, Maturing April 28, 2011	282,047
			Neiman Marcus Group, Inc.	
	431,962		Term Loan, 7.45%, Maturing April 5, 2013	426,466
			Orbitz Worldwide, Inc.	
	630,000		Term Loan, 8.20%, Maturing July 25, 2014	616,613
			Oriental Trading Co., Inc.	
	700,000		Term Loan, 11.13%, Maturing January 31, 2013	670,250
	888,750		Term Loan, 7.58%, Maturing July 31, 2013	840,980
			Rent-A-Center, Inc.	
	569,157		Term Loan, 7.20%, Maturing November 15, 2012	558,723
			Rover Acquisition Corp.	
	1,141,375		Term Loan, 7.53%, Maturing October 26, 2013	1,113,317

Savers, Inc.		
\$ 181,371	Term Loan, 8.09%, Maturing August 11, 2012	\$ 177,743
196,411	Term Loan, 8.09%, Maturing August 11, 2012	192,483
The Yankee Candle Company, Inc.		
895,500	Term Loan, 7.20%, Maturing February 6, 2014	876,844
		\$ 11,086,088
Steel 0.3%		
Algoma Acquisition Corp.		
\$ 249,375	Term Loan, 8.09%, Maturing June 20, 2013	\$ 242,517
Niagara Corp.		
548,625	Term Loan, 10.13%, Maturing June 29, 2014	523,937
		\$ 766,454
Surface Transport 1.2%		
Gainey Corp.		
\$ 410,631	Term Loan, 8.09%, Maturing April 20, 2012	\$ 369,568
Oshkosh Truck Corp.		
1,012,188	Term Loan, 7.45%, Maturing December 6, 2013	999,725
Ozburn-Hessey Holding Co., LLC		
294,816	Term Loan, 8.53%, Maturing August 9, 2012	284,129
SIRVA Worldwide, Inc.		
771,102	Term Loan, 12.61%, Maturing December 1, 2010	535,273
Swift Transportation Co., Inc.		
1,502,326	Term Loan, 8.38%, Maturing May 10, 2014	1,371,141
		\$ 3,559,836
Telecommunications 5.8%		
Alaska Communications Systems Holdings, Inc.		
\$ 530,000	Term Loan, 6.95%, Maturing February 1, 2012	\$ 519,798
American Cellular Corp.		
1,321,688	Term Loan, 7.36%, Maturing March 15, 2014	1,316,594
Asurion Corp.		
775,000	Term Loan, 8.36%, Maturing July 13, 2012	754,333
500,000	Term Loan, 12.04%, Maturing January 13, 2013	489,792
Centennial Cellular Operating Co., LLC		
1,833,333	Term Loan, 7.22%, Maturing February 9, 2011	1,806,024
Consolidated Communications, Inc.		
2,244,965	Term Loan, 6.95%, Maturing July 27, 2015	2,228,128
FairPoint Communications, Inc.		
1,130,000	Term Loan, 7.00%, Maturing February 8, 2012	1,113,050
Intelsat Bermuda, Ltd.		
575,000	Term Loan, 7.86%, Maturing February 1, 2014	569,430
Intelsat Subsidiary Holding Co.		
521,063	Term Loan, 7.36%, Maturing July 3, 2013	516,894
Iowa Telecommunications Services		
334,000	Term Loan, 6.99%, Maturing November 23, 2011	330,382

		IPC Systems, Inc.	
\$	498,750	Term Loan, 7.45%, Maturing May 31, 2014	\$ 460,876
		Macquarie UK Broadcast Ventures, Ltd.	
GBP	425,000	Term Loan, 8.19%, Maturing December 26, 2014	845,309
		NTelos, Inc.	
1,107,405		Term Loan, 7.38%, Maturing August 24, 2011	1,093,562
		NTL Investment Holdings, Ltd.	
1,355,140		Term Loan, 7.36%, Maturing March 30, 2012	1,313,958
		Stratos Global Corp.	
569,250		Term Loan, 7.95%, Maturing February 13, 2012	559,288
		Trilogy International Partners	
475,000		Term Loan, 8.70%, Maturing June 29, 2012	459,563
		Triton PCS, Inc.	
1,542,062		Term Loan, 8.38%, Maturing November 18, 2009	1,536,600
		Windstream Corp.	
1,663,796		Term Loan, 6.86%, Maturing July 17, 2013	1,656,665
			\$ 17,570,246
Utilities	4.4%		
		AEI Finance Holding, LLC	
\$	145,028	Revolving Loan, 5.10%, Maturing March 30, 2012	\$ 142,127
1,093,149		Term Loan, 8.20%, Maturing March 30, 2014	1,071,286
		Astoria Generating Co.	
625,000		Term Loan, 8.96%, Maturing August 23, 2013	617,031
		BRSP, LLC	
985,409		Term Loan, 8.38%, Maturing July 13, 2009	965,701
		Calpine Corp.	
447,750		DIP Loan, 7.45%, Maturing March 30, 2009	442,573
		Cogentrix Delaware Holdings, Inc.	
278,015		Term Loan, 6.63%, Maturing April 14, 2012	272,686
		Covanta Energy Corp.	
305,155		Term Loan, 5.10%, Maturing February 9, 2014	296,381
618,296		Term Loan, 6.93%, Maturing February 9, 2014	600,520
		Elster Group GmbH (Ruhrgas)	
233,632		Term Loan, 7.63%, Maturing June 12, 2013	225,844
233,632		Term Loan, 7.88%, Maturing June 12, 2014	227,012
		Kemble Water Structure Ltd.	
GBP	750,000	Term Loan, 10.05%, Maturing October 13, 2013	1,491,722
		LS Power Acquisition Co.	
325,000		Term Loan, 8.94%, Maturing November 1, 2014	315,250
		Mach General, LLC	
23,585		Term Loan, 7.20%, Maturing February 22, 2013	22,934
225,946		Term Loan, 7.50%, Maturing February 22, 2014	219,710
		Mirant North America, LLC	
993,845		Term Loan, 6.88%, Maturing January 3, 2013	980,001

	NRG Energy, Inc.	
\$ 1,400,000	Term Loan, 0.00%, Maturing June 1, 2014 (4)	\$ 1,375,500
1,120,185	Term Loan, 6.85%, Maturing June 1, 2014	1,101,632
2,698,053	Term Loan, 6.95%, Maturing June 1, 2014	2,653,368
	Pike Electric, Inc.	
110,691	Term Loan, 7.38%, Maturing July 1, 2012	108,305
189,026	Term Loan, 7.31%, Maturing December 10, 2012	184,951
		\$ 13,314,534
Total Senior Floating-Rate Interests (identified cost \$494,324,697)		\$ 482,093,645

Corporate Bonds & Notes 13.1%

Principal Amount (000 \$ omitted)	Security	Value
Aerospace and Defense 0.1%		
	Alion Science and Technologies, Sr. Notes	
\$ 135	10.25%, 2/1/15	\$ 123,187
	Bombardier Recreational Product	
70	8.00%, 11/15/14 (5)	73,675
	DRS Technologies, Inc., Sr. Sub. Notes	
40	7.625%, 2/1/18	41,000
		\$ 237,862
Air Transport 0.0%		
	Continental Airlines	
\$ 99	7.033%, 6/15/11	\$ 96,476
		\$ 96,476
Automotive 0.2%		
	Altra Industrial Motion, Inc.	
\$ 120	9.00%, 12/1/11	\$ 122,250
60	9.00%, 12/1/11	61,125
	American Axle & Manufacturing, Inc.	
75	7.875%, 3/1/17	72,750
	Commercial Vehicle Group, Inc., Sr. Notes	
55	8.00%, 7/1/13	52,250
	Goodyear Tire & Rubber Co., Sr. Notes, Variable Rate	
95	9.285%, 12/1/09	96,187
	Tenneco Automotive, Inc.	
140	8.625%, 11/15/14	141,750
	United Components, Inc., Sr. Sub. Notes	
65	9.375%, 6/15/13	66,300
		\$ 612,612
27		

Brokers/Dealers/Investment Houses 0.1%			
		Residential Capital Corp., Variable Rate	
\$	395	9.19%, 4/17/09 (5)	\$ 276,994
			\$ 276,994
Building and Development 0.8%			
		Grohe Holding of GmbH	
EUR	1,000	7.084%, 1/15/14	\$ 1,372,772
		Interface, Inc., Sr. Sub. Notes	
20		9.50%, 2/1/14	21,000
		Interline Brands, Inc., Sr. Sub. Notes	
70		8.125%, 6/15/14	69,475
		Nortek, Inc., Sr. Sub. Notes	
450		8.50%, 9/1/14	392,625
		NTK Holdings, Inc., Sr. Disc. Notes	
200		10.75%, 3/1/14	124,000
		Panolam Industries International, Sr. Sub. Notes	
205		10.75%, 10/1/13 (5)	195,775
		Realogy Corp.	
230		10.50%, 4/15/14 (5)	196,650
		Stanley-Martin Communities, LLC	
40		9.75%, 8/15/15	30,000
			\$ 2,402,297
Business Equipment and Services 0.7%			
		Affinion Group, Inc.	
\$	55	10.125%, 10/15/13	\$ 58,300
		Affinion Group, Inc., Sr. Sub. Notes	
70		11.50%, 10/15/15	73,850
		Education Management, LLC, Sr. Notes	
150		8.75%, 6/1/14	154,500
		Education Management, LLC, Sr. Sub Notes	
340		10.25%, 6/1/16	353,600
		KAR Holdings, Inc., Sr. Notes,	
70		9.356%, 5/1/14 (5)	67,375
		MediMedia USA, Inc., Sr. Sub Notes	
90		11.375%, 11/15/14 (5)	93,150
		Muzak, LLC / Muzak Finance, Sr. Notes	
20		10.00%, 2/15/09	18,900
		Neff Corp., Sr. Notes	
20		10.00%, 6/1/15	14,300
		Norcross Safety Products, LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B	
170		9.875%, 8/15/11	175,525
28			

		Rental Service Corp.	
\$	15	9.50%, 12/1/14	\$ 14,400
		Safety Products Holdings, Inc.	
88		11.75%, 1/1/12 (3)	91,525
		SunGard Data Systems, Inc.	
80		9.125%, 8/15/13	83,600
		The Hertz Corp., Sr. Notes	
290		8.875%, 1/1/14	300,150
		Travelport, LLC	
260		9.875%, 9/1/14	266,500
		West Corp.	
370		9.50%, 10/15/14	383,875
			\$ 2,149,550
Cable and Satellite Television 0.6%			
		Cablevision Systems Corp., Series B	
\$	75	8.00%, 4/15/12	\$ 73,125
		Cablevision Systems Corp., Sr. Notes, Series B, Variable Rate	
65		9.82%, 4/1/09	67,275
		CCH I Holdings, LLC	
180		11.75%, 5/15/14	167,400
		CCH I, LLC/CCH I Capital Co.	
160		11.00%, 10/1/15	162,800
		CCH II, LLC/CCH II Capital Co.	
140		10.25%, 9/15/10	146,300
		CCO Holdings, LLC / CCO Capital Corp., Sr. Notes	
395		8.75%, 11/15/13	398,950
		CSC Holdings, Inc., Sr. Notes	
40		6.75%, 4/15/12	38,700
		CSC Holdings, Inc., Sr. Notes, Series B	
55		7.625%, 4/1/11	55,412
		Insight Communications, Sr. Disc. Notes	
495		12.25%, 2/15/11	513,562
		Kabel Deutschland GmbH	
135		10.625%, 7/1/14	145,125
		Mediacom Broadband Group Corp., LLC, Sr. Notes	
110		8.50%, 10/15/15	110,825
		Quebecor Media, Inc., Sr. Notes	
85		7.75%, 3/15/16 (5)	81,494
			\$ 1,960,968
Chemicals and Plastics 0.3%			
		Equistar Chemical, Sr. Notes	
\$	55	10.625%, 5/1/11	\$ 57,750
		Huntsman International, LLC	
91		11.625%, 10/15/10	96,687
29			

		Ineos Group Holdings, PLC, Sr. Sub Note	
\$	210	8.50%, 2/15/16 (5)	\$ 202,125
		Lyondell Chemical Co., Sr. Notes	
192		10.50%, 6/1/13	207,360
		Nova Chemicals Corp., Sr. Notes, Variable Rate	
105		8.484%, 11/15/13	103,425
		Reichhold Industries, Inc., Sr. Notes	
215		9.00%, 8/15/14 (5)	218,225
			\$ 885,572
Clothing/Textiles 0.4%			
		Levi Strauss & Co., Sr. Notes	
\$	75	9.75%, 1/15/15	\$ 79,125
260		8.875%, 4/1/16	269,100
		Oxford Industries, Inc., Sr. Notes	
390		8.875%, 6/1/11	395,850
		Perry Ellis International, Inc., Sr. Sub. Notes	
220		8.875%, 9/15/13	217,250
		Phillips Van-Heusen, Sr. Notes	
15		7.25%, 2/15/11	15,225
100		8.125%, 5/1/13	103,250
			\$ 1,079,800
Conglomerates 0.1%			
		Goodman Global Holdings, Inc., Sr. Notes, Variable Rate	
\$	107	8.36%, 6/15/12	\$ 106,197
		RBS Global & Rexnord Corp.	
95		9.50%, 8/1/14	98,800
90		11.75%, 8/1/16	96,300
			\$ 301,297
Containers and Glass Products 0.1%			
		Intertape Polymer US, Inc., Sr. Sub. Notes	
\$	175	8.50%, 8/1/14	\$ 163,625
		Pliant Corp. (PIK)	
219		11.85%, 6/15/09 (3)	223,736
			\$ 387,361
Cosmetics/Toiletries 0.0%			
		Revlon Consumer Products Corp., Sr. Sub. Notes	
\$	105	8.625%, 2/1/08	\$ 103,425
			\$ 103,425
Ecological Services and Equipment 0.1%			
		Waste Services, Inc., Sr. Sub. Notes	
\$	245	9.50%, 4/15/14	\$ 246,225
			\$ 246,225

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Electronics/Electrical 0.3%			
		Advanced Micro Devices, Inc., Sr. Notes	
\$	190	7.75%, 11/1/12	\$ 175,275
		Amkor Technologies, Inc., Sr. Notes	
70		7.75%, 5/15/13	67,812
		Avago Technologies Finance	
50		11.875%, 12/1/15	56,000
		Avago Technologies Finance, Variable Rate	
95		10.125%, 12/1/13	102,600
		NXP BV/NXP Funding, LLC	
5		7.875%, 10/15/14	4,831
		NXP BV/NXP Funding, LLC, Variable Rate	
425		8.11%, 10/15/13	396,312
			\$ 802,830
Financial Intermediaries 2.1%			
		Alzette, Variable Rate	
\$	500	11.86%, 12/15/20 (3)	\$ 488,610
		Avalon Capital Ltd. 3, Series 1A, Class D, Variable Rate	
380		7.449%, 2/24/19 (3)(5)	334,771
		Babson Ltd. Series 2005-1A, Class C1, Variable Rate	
500		7.31%, 4/15/19 (3)(5)	432,731
		Bryant Park CDO Ltd., Series 2005-1A, Class C, Variable Rate	
500		7.41%, 1/15/19 (3)(5)	438,752
		Carlyle High Yield Partners, Series 2004-6A, Class C, Variable Rate	
500		7.95%, 8/11/16 (3)(5)	456,351
		Centurion CDO 8 Ltd., Series 2005-8A, Class D, Variable Rate	
500		11.224%, 3/8/17 (3)	457,810
		Centurion CDO 9 Ltd., Series 2005-9A, Class Note	
500		9.35%, 7/17/19 (3)	427,824
		E*Trade Financial Corp.	
55		7.875%, 12/1/15	51,150
		Ford Motor Credit Co.	
385		7.375%, 10/28/09	377,692
185		7.875%, 6/15/10	180,950
		Ford Motor Credit Co., Sr. Notes	
25		5.80%, 1/12/09	24,154
10		9.875%, 8/10/11	10,137
		General Motors Acceptance Corp.	
215		6.375%, 5/1/08	213,387
55		5.85%, 1/14/09	53,848
85		7.75%, 1/19/10	84,352
175		7.25%, 3/2/11	169,773
20		7.00%, 2/1/12	19,005
		General Motors Acceptance Corp., Variable Rate	
60		6.808%, 5/15/09	57,810
31			

		Madison Park Funding Ltd., Series 2006-2A, Class D, Variable Rate	
\$	1,000	10.11%, 3/25/20 (3)(5)	\$ 856,663
		Schiller Park CLO Ltd., 2007-1A D, Variable Rate	
1,000		7.107%, 4/25/21 (3)(5)	857,250
		Sonata Securities S.A., Series 2006-6	
326		8.864%, 12/28/07	325,904
			\$ 6,318,924
Food Products	0.1%		
		ASG Consolidated, LLC / ASG Finance, Inc., Sr. Disc. Notes, (0.00% until 2008)	
\$	275	11.50%, 11/1/11	\$ 257,125
		Dole Food Co., Inc.	
115		7.25%, 6/15/10	109,250
		Dole Foods Co., Sr. Notes	
25		8.625%, 5/1/09	25,187
		Pierre Foods, Inc., Sr. Sub. Notes	
25		9.875%, 7/15/12	23,125
			\$ 414,687
Food Service	0.2%		
		Aramark Corp., Sr. Notes	
\$	95	8.50%, 2/1/15	\$ 97,375
		El Pollo Loco, Inc.	
195		11.75%, 11/15/13	201,825
		NPC International, Inc.	
185		9.50%, 5/1/14	169,275
			\$ 468,475
Food/Drug Retailers	0.4%		
		General Nutrition Centers, Inc., Sr. Notes, Variable Rate (PIK)	
\$	190	10.009%, 3/15/14 (5)	\$ 183,350
		General Nutrition Centers, Inc., Sr. Sub. Notes	
190		10.75%, 3/15/15 (5)	184,300
		Rite Aid Corp.	
360		6.125%, 12/15/08 (5)	356,400
40		8.625%, 3/1/15	36,400
330		9.50%, 6/15/17 (5)	310,200
			\$ 1,070,650
Forest Products	0.2%		
		Abitibi-Consolidated Finance	
\$	90	7.875%, 8/1/09	\$ 80,550
		Georgia Pacific Corp.	
15		9.50%, 12/1/11	15,900
		Jefferson Smurfit Corp.	
40		7.50%, 6/1/13	38,900
32			

		NewPage Corp.	
\$	245	10.00%, 5/1/12	\$ 259,087
35		12.00%, 5/1/13	37,712
		NewPage Corp., Variable Rate	
80		11.606%, 5/1/12	86,400
			\$ 518,549
Healthcare 0.7%			
		Accellent, Inc.	
\$	110	10.50%, 12/1/13	\$ 102,300
		Advanced Medical Optics, Inc., Sr. Sub. Notes	
40		7.50%, 5/1/17	37,000
		AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes	
170		10.00%, 2/15/15	181,050
		HCA, Inc.	
420		8.75%, 9/1/10	426,300
80		7.875%, 2/1/11	78,802
65		9.125%, 11/15/14 (5)	68,737
190		9.25%, 11/15/16 (5)	202,350
		MultiPlan Merger Corp., Sr. Sub. Notes	
260		10.375%, 4/15/16 (5)	261,300
		National Mentor Holdings, Inc., Sr. Sub. Notes	
170		11.25%, 7/1/14	180,200
		Res-Care, Inc., Sr. Notes	
105		7.75%, 10/15/13	104,475
		Service Corp. International, Sr. Notes	
125		7.00%, 6/15/17	123,437
		Universal Hospital Service, Inc. (PIK)	
20		8.50%, 6/1/15 (5)	19,900
		Universal Hospital Service, Inc., Variable Rate	
20		8.759%, 6/1/15 (5)	20,000
		US Oncology, Inc.	
145		9.00%, 8/15/12	146,812
290		10.75%, 8/15/14	300,875
		Varietal Distribution Merger, Inc., Sr. Notes (PIK)	
20		10.25%, 7/15/15 (5)	19,400
			\$ 2,272,938
Industrial Equipment 0.1%			
		Chart Industries, Inc., Sr. Sub. Notes	
\$	105	9.125%, 10/15/15	\$ 109,200
		ESCO Corp., Sr. Notes	
80		8.625%, 12/15/13 (5)	79,200
		ESCO Corp., Sr. Notes, Variable Rate	
80		9.569%, 12/15/13 (5)	77,600
			\$ 266,000
33			

Leisure Goods/Activities/Movies 0.4%			
		AMC Entertainment, Inc.	
\$	70	11.00%, 2/1/16	\$ 74,900
		HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.	
105		12.50%, 4/1/13 (5)	102,375
		HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate	
195		10.07%, 4/1/12 (5)	188,175
		Marquee Holdings, Inc., Sr. Disc. Notes, (0.00% until 2009)	
435		12.00%, 8/15/14	369,750
		Universal City Development Partners, Ltd., Sr. Notes	
185		11.75%, 4/1/10	193,787
		Universal City Florida Holdings, Sr. Notes, Variable Rate	
360		10.106%, 5/1/10	365,400
			\$ 1,294,387
Lodging and Casinos 1.1%			
		Buffalo Thunder Development Authority	
\$	205	9.375%, 12/15/14 (5)	\$ 193,725
		CCM Merger, Inc.	
130		8.00%, 8/1/13 (5)	127,400
		Chukchansi EDA, Sr. Notes, Variable Rate	
150		8.859%, 11/15/12 (5)	151,875
		Eldorado Casino Shreveport (PIK)	
59		10.00%, 8/1/12	59,833
		Fontainebleau Las Vegas Casino, LLC	
255		10.25%, 6/15/15 (5)	240,337
		Galaxy Entertainment Finance, Variable Rate	
100		10.409%, 12/15/10 (5)	102,500
		Greektown Holdings, LLC, Sr. Notes	
85		10.75%, 12/1/13 (5)	84,575
		Inn of the Mountain Gods, Sr. Notes	
345		12.00%, 11/15/10	365,700
		Las Vegas Sands Corp.	
20		6.375%, 2/15/15	19,450
		Majestic Star Casino, LLC	
180		9.50%, 10/15/10	173,700
		Majestic Star Casino, LLC, (0.00% until 2008)	
75		12.50%, 10/15/11 (5)	53,625
		MGM Mirage, Inc.	
85		7.50%, 6/1/16	84,894
		Mohegan Tribal Gaming Authority, Sr. Sub. Notes	
60		8.00%, 4/1/12	61,500
		OED Corp. / Diamond Jo	
203		8.75%, 4/15/12	203,507
34			

		Pinnacle Entertainment Inc., Sr. Sub. Notes	
\$	75	7.50%, 6/15/15 (5)	\$ 71,344
		Pokagon Gaming Authority, Sr. Notes	
60		10.375%, 6/15/14 (5)	66,150
		San Pasqual Casino	
55		8.00%, 9/15/13 (5)	55,825
		Seminole Hard Rock Entertainment, Variable Rate	
95		8.194%, 3/15/14 (5)	93,219
		Station Casinos, Inc.	
30		7.75%, 8/15/16	29,850
		Station Casinos, Inc., Sr. Notes	
50		6.00%, 4/1/12	47,750
		Trump Entertainment Resorts, Inc.	
625		8.50%, 6/1/15	523,437
		Tunica-Biloxi Gaming Authority, Sr. Notes	
165		9.00%, 11/15/15 (5)	164,587
		Turning Stone Resort Casinos, Sr. Notes	
40		9.125%, 9/15/14 (5)	41,600
		Waterford Gaming, LLC, Sr. Notes	
190		8.625%, 9/15/14 (5)	190,000
			\$ 3,206,383
Nonferrous Metals/Minerals 0.3%			
		Aleris International, Inc., Sr. Notes	
\$	35	9.00%, 12/15/14	\$ 32,550
		Aleris International, Inc., Sr. Sub. Notes	
350		10.00%, 12/15/16	311,500
		Alpha Natural Resources, Sr. Notes	
75		10.00%, 6/1/12	79,125
		FMG Finance PTY, Ltd.	
270		10.625%, 9/1/16 (5)	319,275
		FMG Finance PTY, Ltd., Variable Rate	
110		9.621%, 9/1/11 (5)	114,950
		Novelis, Inc., Sr. Notes	
70		7.25%, 2/15/15	67,900
			\$ 925,300
Oil and Gas 1.0%			
		Allis-Chalmers Energy, Inc.	
\$	45	8.50%, 3/1/17	\$ 43,762
		Allis-Chalmers Energy, Inc., Sr. Notes	
235		9.00%, 1/15/14	237,938
		Cimarex Energy Co., Sr. Notes	
65		7.125%, 5/1/17	64,838
		Clayton Williams Energy, Inc., Sr. Notes	
85		7.75%, 8/1/13	80,325
35			

	Compton Pet Finance Corp.	
\$ 195	7.625%, 12/1/13	\$ 189,150
	Denbury Resources, Inc., Sr. Sub. Notes	
30	7.50%, 12/15/15	30,900
	El Paso Corp., Sr. Notes	
130	9.625%, 5/15/12	144,425
	Encore Acquisition Co., Sr. Sub. Notes	
85	7.25%, 12/1/17	80,963
	Ocean Rig Norway AS, Sr. Notes	
120	8.375%, 7/1/13 (5)	123,000
	OPTI Canada, Inc.	
50	7.875%, 12/15/14 (5)	50,250
100	8.25%, 12/15/14 (5)	101,250
	Parker Drilling Co., Sr. Notes	
85	9.625%, 10/1/13	91,375
	Petrohawk Energy Corp.	
435	9.125%, 7/15/13	461,100
	Petroplus Finance, Ltd.	
75	7.00%, 5/1/17 (5)	71,625
	Plains Exploration & Production Co.	
135	7.00%, 3/15/17	126,900
	Quicksilver Resources, Inc.	
115	7.125%, 4/1/16	113,850
	SemGroup L.P., Sr. Notes	
290	8.75%, 11/15/15 (5)	284,925
	Sesi, LLC	
30	6.875%, 6/1/14	29,250
	Stewart & Stevenson LLC, Sr. Notes	
185	10.00%, 7/15/14	188,700
	United Refining Co., Sr. Notes	
355	10.50%, 8/15/12	367,425
100	10.50%, 8/15/12 (5)	103,500
	Verasun Energy Corp.	
55	9.875%, 12/15/12	55,825
		\$ 3,041,276
Publishing 0.3%		
	CBD Media, Inc., Sr. Sub. Notes	
\$ 70	8.625%, 6/1/11	\$ 73,194
	Dex Media West, LLC	
112	9.875%, 8/15/13	119,700
	Harland Clarke Holdings	
55	9.50%, 5/15/15	49,363
	Idearc, Inc., Sr. Notes	
120	8.00%, 11/15/16	120,300
	MediaNews Group, Inc., Sr. Sub. Notes	
50	6.875%, 10/1/13	38,250

	Nielsen Finance, LLC	
\$ 85	10.00%, 8/1/14	\$ 90,312
	R.H. Donnelley Corp.	
80	8.875%, 10/15/17 (5)	81,600
	Reader's Digest Association, Sr. Sub. Notes	
320	9.00%, 2/15/17 (5)	289,600
		\$ 862,319
Radio and Television 0.2%		
	CanWest Media, Inc.	
\$ 217	8.00%, 9/15/12	\$ 214,050
	LBI Media, Inc., Sr. Disc. Notes, (0.00% until 2008)	
80	11.00%, 10/15/13	73,600
	Rainbow National Services, LLC, Sr. Notes	
100	8.75%, 9/1/12 (5)	104,250
	Rainbow National Services, LLC, Sr. Sub. Debs.	
230	10.375%, 9/1/14 (5)	253,575
		\$ 645,475
Rail Industries 0.1%		
	American Railcar Industry	
\$ 100	7.50%, 3/1/14	\$ 100,000
	Kansas City Southern Mexico, Sr. Notes	
135	7.625%, 12/1/13 (5)	132,638
30	7.375%, 6/1/14 (5)	29,400
	Kansas City Southern Railway Co.	
50	9.50%, 10/1/08	51,313
		\$ 313,351
Retailers (Except Food and Drug) 0.8%		
	Amscan Holdings, Inc., Sr. Sub. Notes	
\$ 170	8.75%, 5/1/14	\$ 158,100
	Bon-Ton Department Stores, Inc.	
185	10.25%, 3/15/14	173,900
	GameStop Corp.	
680	8.00%, 10/1/12	710,600
	Michaels Stores, Inc., Sr. Notes	
130	10.00%, 11/1/14 (5)	133,900
	Michaels Stores, Inc., Sr. Sub. Notes	
135	11.375%, 11/1/16 (5)	138,713
	Neiman Marcus Group, Inc.	
160	9.00%, 10/15/15	171,200
545	10.375%, 10/15/15	596,775
	Sally Holdings, LLC, Sr. Notes	
45	9.25%, 11/15/14	45,675
	Toys R Us	
115	7.375%, 10/15/18	92,863
37		

Yankee Acquisition Corp., Series B		
\$ 125	8.50%, 2/15/15	\$ 121,875
150	9.75%, 2/15/17	142,500
		\$ 2,486,101
Steel 0.1%		
RathGibson, Inc.		
\$ 240	11.25%, 2/15/14	\$ 246,600
		\$ 246,600
Surface Transport 0.0%		
CEVA Group, PLC, Sr. Notes		
\$ 100	10.00%, 9/1/14 (5)	\$ 100,500
		\$ 100,500
Telecommunications 0.8%		
Centennial Cellular Operating Co. / Centennial Communication Corp., Sr. Notes		
\$ 130	10.125%, 6/15/13	\$ 138,450
Digicel Group, Ltd., Sr. Notes		
240	9.25%, 9/1/12 (5)	247,800
175	8.875%, 1/15/15 (5)	164,938
192	9.125%, 1/15/15 (5)	179,040
Intelsat Bermuda, Ltd.		
175	9.25%, 6/15/16	182,438
Level 3 Financing, Inc. Sr. Notes		
120	9.25%, 11/1/14	118,800
165	8.75%, 2/15/17	160,050
Qwest Capital Funding, Inc.		
55	7.00%, 8/3/09	55,550
25	7.90%, 8/15/10	25,688
Qwest Communications International, Inc.		
450	7.50%, 2/15/14	457,875
Qwest Communications International, Inc., Sr. Notes		
30	7.50%, 11/1/08	30,000
Qwest Corp., Sr. Notes		
145	7.625%, 6/15/15	152,613
Qwest Corp., Sr. Notes, Variable Rate		
475	8.944%, 6/15/13	509,438
Windstream Corp., Sr. Notes		
105	8.125%, 8/1/13	111,038
30	8.625%, 8/1/16	32,138
		\$ 2,565,856
38		

Utilities 0.4%		
	AES Corp., Sr. Notes	
\$ 15	8.75%, 5/15/13 (5)	\$ 15,769
	Dynegy Holdings, Inc.	
105	8.375%, 5/1/16	106,050
15	7.75%, 6/1/19 (5)	14,419
	Edison Mission Energy	
55	7.50%, 6/15/13	56,650
	Edison Mission Energy, Sr. Notes	
90	7.00%, 5/15/17 (5)	89,100
	NGC Corp.	
205	7.625%, 10/15/26	185,525
	NRG Energy, Inc.	
70	7.25%, 2/1/14	70,350
190	7.375%, 1/15/17	190,475
	NRG Energy, Inc., Sr. Notes	
65	7.375%, 2/1/16	65,325
	Orion Power Holdings, Inc., Sr. Notes	
380	12.00%, 5/1/10	418,000
	Reliant Energy, Inc., Sr. Notes	
10	7.625%, 6/15/14	10,125
95	7.875%, 6/15/17	96,069
		\$ 1,317,857
Total Corporate Bonds & Notes (identified cost \$40,626,810)		\$ 39,878,897

Common Stocks 0.1%

Shares	Security	Value
2,992	Environmental Systems Products (3)(6)(7)	\$ 0
10,443	Hayes Lemmerz International (6)	43,443
358	Shreveport Gaming Holdings, Inc. (3)(6)	6,086
5,202	Time Warner Cable, Inc., Class A (6)	170,626
17,663	Trump Entertainment Resorts, Inc. (6)	113,925
Total Common Stocks (identified cost \$322,906)		\$ 334,080

Preferred Stocks 0.0%

Shares	Security	Value
35	Hayes Lemmerz International, Series A (3)(6)(7)	\$ 843
15	Key Plastics, LLC, Series A (3)(6)(7)	0
Total Preferred Stocks (identified cost \$16,750)		\$ 843

Warrants 0.0%

Shares/Rights	Security	Value
210	American Tower Corp., Exp. 8/1/08 (5)(6)	\$ 128,888
Total Warrants (identified cost \$14,075)		\$ 128,888

Convertible Bonds 0.1%

Principal Amount	Security	Value
\$ 170,000	L-3 Communications Corp. (5)	\$ 197,625
Total Convertible Bonds (identified cost \$171,811)		\$ 197,625

Convertible Preferred Stocks 0.1%

Shares	Security	Value
542	Chesapeake Energy Corp.	\$ 54,606
3,583	Crown Castle International Corp., (PIK)	212,293
Total Convertible Preferred Stocks (identified cost \$212,699)		\$ 266,899

Miscellaneous 0.0%

Shares	Security	Value
261,268	Adelphia Recovery Trust (3)(6)	\$ 20,575
270,000	Adelphia, Inc., Escrow Certificate (6)	44,550
Total Miscellaneous (identified cost \$252,930)		\$ 65,125

Closed-End Investment Companies 1.9%

Shares	Security	Value
4,408	BlackRock Floating Rate Income Strategies Fund II	\$ 74,936
4,936	BlackRock Floating Rate Income Strategies Fund, Inc.	84,257
8,345	BlackRock Global Floating Rate Income Trust Fund	149,626
1,174	First Trust/Four Corners Senior Floating Rate Income Fund	19,136
200,596	First Trust/Four Corners Senior Floating Rate Income Fund II	3,267,709
296,293	ING Prime Rate Trust	2,082,940
1,140	LMP Corporate Loan Fund, Inc.	14,421
3,301	Nuveen Floating Rate Income Fund	41,626
3,401	Nuveen Floating Rate Income Opportunity Fund	42,989
1,375	Nuveen Senior Income Fund	11,041
55	PIMCO Floating Rate Income Fund	1,016
40		

647	PIMCO Floating Rate Strategy Fund	\$	11,193
117	Pioneer Floating Rate Trust		2,113
1,255	Van Kampen Senior Income Trust		10,002
Total Closed-End Investment Companies			
(identified cost \$5,863,313)		\$	5,813,005

Short-Term Investments 0.7%

Description	Interest (000 s omitted)	Value
Investment in Cash Management Portfolio, 5.01% (8)	\$ 2,088	\$ 2,087,790
Total Short-Term Investments		
(identified cost \$2,087,790)		\$ 2,087,790
Total Investments 175.0%		
(identified cost \$543,893,781)		\$ 530,866,797
Less Unfunded Loan		
Commitments (1.5)%		\$ (4,535,608)
Net Investments 173.5%		
(identified cost \$539,358,173)		\$ 526,331,189
Other Assets, Less Liabilities (33.9)%		\$ (102,973,461)
Auction Preferred Shares Plus Cumulative Unpaid Dividends (39.6)%		\$ (120,071,959)
Net Assets Applicable to Common Shares 100.0%		\$ 303,285,769

EUR	Euro
GBP	British Pound
PIK	Payment In-Kind
REIT	Real Estate Investment Trust

(1) Senior floating-rate interests often require prepayments from excess cash flows or permit the borrower to repay at its election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, it is anticipated that the senior floating-rate interests will have an expected average life of approximately two to three years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London-Interbank Offered Rate (LIBOR), and secondarily the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.

(2) This Senior Loan will settle after September 30, 2007, at which time the interest rate will be determined.

- (3) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (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 exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At September 30, 2007, the aggregate value of the securities is \$11,962,560 or 3.9% of the Fund's net assets.
- (6) Non-income producing security.
- (7) Restricted security.
- (8) 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 September 30, 2007. Net income allocated from the Investment in Cash Management Portfolio for the fiscal year to date ended September 30, 2007 was \$68,844.

A summary of financial instruments at September 30, 2007 is as follows:

Forward Foreign Currency Exchange Contracts

Sales

Settlement Date	Deliver	In Exchange For	Net Unrealized Appreciation (Depreciation)
10/31/07	British Pound 5,816,458	United States Dollar 11,703,527	\$ (139,451)
10/01/07	Euro 70,792	United States Dollar 100,779	\$ 103
10/31/07	Euro 23,008,661	United States Dollar 32,509,168	\$ (236,708) \$ (376,056)

Credit Default Swaps

The Fund has entered into credit default swaps whereby the Fund is buying or selling protection against default exposing the Fund to risks associated with changes in credit spreads of the underlying instruments.

Counterparty	Reference Entity	Buy/Sell	Notional Amount (000s omitted)	Pay/Receive Annual Fixed Rate	Termination Date	Unrealized Appreciation
Lehman Brothers, Inc.	Inergy, L.P.	Buy	\$ 1,500	2.20 %	3/20/2010	\$ 43,413 \$ 43,413

At September 30, 2007, the Fund had sufficient cash and/or securities segregated to cover potential obligations arising from these contracts.

The cost and unrealized appreciation (depreciation) of the investments of the Fund at September 30, 2007, as determined on a federal income tax basis, were as follows:

Aggregate cost	\$ 539,365,106
Gross unrealized appreciation	\$ 1,694,857
Gross unrealized depreciation	(14,728,774)
Net unrealized depreciation	\$ (13,033,917)

The net unrealized depreciation on foreign currency, swaps and forward foreign currency exchange contracts was \$450,940.

Restricted Securities

At September 30, 2007, the Fund owned the following securities (representing less than 0.1% of net assets) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Fund has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

Description	Date of Acquisition	Shares/Face	Cost	Value
Common Stocks				
Environmental Systems Products	10/24/00	2,992	\$ 0	\$ 0
			\$ 0	\$ 0
Preferred Stocks				
Hayes Lemmerz International, Series A	6/04/03	35	\$ 1,750	\$ 843
Key Plastics, LLC, Series A	4/26/01	15	15,000	0
			\$ 16,750	\$ 843
Total restricted securities			\$ 16,750	\$ 843

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 Senior Income Trust

By: /s/ Scott H. Page
Scott H. Page
President
Date: November 26, 2007

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/ Scott H. Page
Scott H. Page
President
Date: November 26, 2007
By: /s/ Barbara E. Campbell
Barbara E. Campbell
Treasurer
Date: November 26, 2007
