

EATON VANCE LTD DURATION INCOME FUND

Form N-Q

September 29, 2010

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, 2010

Date of Reporting Period

Item 1. Schedule of Investments

Eaton Vance Limited Duration Income Fund

as of July 31, 2010

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 41.0%

Principal

Amount*

(000 s omitted)

Borrower/Tranche Description

Value

Aerospace and Defense 0.8%

Aveos Fleet Performance, Inc.

| | | |
|-----|---|-----------|
| 40 | Revolving Loan, 4.59%, Maturing March 12, 2013 ⁽²⁾ | \$ 39,417 |
| 59 | Term Loan, 11.25%, Maturing March 12, 2013 | 59,423 |
| 154 | Term Loan-Second Lien, 10.75%, Maturing March 12, 2015 ⁽³⁾ | 147,152 |

Avio Holding SpA

| | | |
|---------|--|---------|
| EUR 700 | Term Loan-Second Lien, 4.89%, Maturing June 14, 2016 | 823,265 |
|---------|--|---------|

Booz Allen Hamilton, Inc.

| | | |
|-------|--|-----------|
| 2,980 | Term Loan, 6.00%, Maturing July 31, 2015 | 2,982,993 |
|-------|--|-----------|

CACI International, Inc.

| | | |
|-----|--|---------|
| 278 | Term Loan, 1.85%, Maturing May 3, 2011 | 276,056 |
|-----|--|---------|

DAE Aviation Holdings, Inc.

| | | |
|-----|--|---------|
| 655 | Term Loan, 4.23%, Maturing July 31, 2014 | 594,689 |
|-----|--|---------|

| | | |
|-----|--|---------|
| 675 | Term Loan, 4.23%, Maturing July 31, 2014 | 612,563 |
|-----|--|---------|

Delos Aircraft, Inc.

| | | |
|-----|---|---------|
| 775 | Term Loan, 7.00%, Maturing March 17, 2016 | 777,583 |
|-----|---|---------|

Evergreen International Aviation

| | | |
|-------|---|-----------|
| 1,155 | Term Loan, 10.50%, Maturing October 31, 2011 ⁽³⁾ | 1,094,896 |
|-------|---|-----------|

Hawker Beechcraft Acquisition

| | | |
|-------|---|-----------|
| 3,525 | Term Loan, 2.37%, Maturing March 26, 2014 | 2,857,363 |
|-------|---|-----------|

| | | |
|-----|---|---------|
| 187 | Term Loan, 2.63%, Maturing March 26, 2014 | 151,725 |
|-----|---|---------|

IAP Worldwide Services, Inc.

| | | |
|-------|---|-----------|
| 1,046 | Term Loan, 9.25%, Maturing December 30, 2012 ⁽³⁾ | 1,025,204 |
|-------|---|-----------|

International Lease Finance Co.

| | | |
|-------|---|-----------|
| 1,050 | Term Loan, 6.75%, Maturing March 17, 2015 | 1,059,188 |
|-------|---|-----------|

TransDigm, Inc.

| | | |
|-------|--|-----------|
| 2,075 | Term Loan, 2.54%, Maturing June 23, 2013 | 2,020,160 |
|-------|--|-----------|

Wesco Aircraft Hardware Corp.

| | | |
|-------|---|-----------|
| 1,322 | Term Loan, 2.57%, Maturing September 30, 2013 | 1,274,949 |
|-------|---|-----------|

\$ 15,796,626

Air Transport 0.1%

Delta Air Lines, Inc.

| | | |
|-------|---|--------------|
| 1,940 | Term Loan-Second Lien, 3.59%, Maturing April 30, 2014 | \$ 1,762,166 |
|-------|---|--------------|

\$ 1,762,166

Automotive 1.5%

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| | | |
|-------|--|--------------|
| | Adesa, Inc. | |
| 3,994 | Term Loan, 3.07%, Maturing October 18, 2013 | \$ 3,825,564 |
| | Allison Transmission, Inc. | |
| 5,952 | Term Loan, 3.10%, Maturing August 7, 2014 | 5,573,542 |
| | Dayco Products, LLC | |
| 547 | Term Loan, 10.50%, Maturing May 13, 2014 | 536,680 |
| 84 | Term Loan, 12.50%, Maturing November 13, 2014 ⁽³⁾ | 71,817 |
| | Federal-Mogul Corp. | |
| 2,107 | Term Loan, 2.29%, Maturing December 29, 2014 | 1,886,390 |
| 2,624 | Term Loan, 2.28%, Maturing December 28, 2015 | 2,348,781 |
| | Ford Motor Co. | |
| 3,208 | Term Loan, 3.35%, Maturing December 16, 2013 | 3,123,057 |
| | Goodyear Tire & Rubber Co. | |
| 4,450 | Term Loan-Second Lien, 2.24%, Maturing April 30, 2014 | 4,139,194 |
| | HHI Holdings, LLC | |
| 988 | Term Loan, 10.50%, Maturing March 30, 2015 | 994,906 |
| | Keystone Automotive Operations, Inc. | |
| 1,287 | Term Loan, 4.02%, Maturing January 12, 2012 | 1,055,732 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|----------------------|
| | LKQ Corp. U.S. | |
| 1,203 | Term Loan, 2.59%, Maturing October 12, 2013 | \$ 1,166,635 |
| | TriMas Corp. | |
| 595 | Term Loan, 6.00%, Maturing August 2, 2011 | 584,895 |
| 2,483 | Term Loan, 6.00%, Maturing December 15, 2015 | 2,439,498 |
| | United Components, Inc. | |
| 1,306 | Term Loan, 2.37%, Maturing June 29, 2012 | 1,251,213 |
| | | \$ 28,997,904 |
| Beverage and Tobacco 0.2% | | |
| | Constellation Brands, Inc. | |
| 708 | Term Loan, 1.88%, Maturing June 5, 2013 | \$ 690,932 |
| 349 | Term Loan, 3.13%, Maturing June 5, 2015 | 347,910 |
| | Culligan International Co. | |
| 967 | Term Loan, 2.58%, Maturing November 24, 2012 | 787,303 |
| | Liberator Midco Ltd. | |
| GBP 791 | Term Loan, 8.58%, Maturing November 3, 2016 ⁽³⁾ | 1,211,689 |
| | Maine Beverage Co., LLC | |
| 354 | Term Loan, 2.28%, Maturing March 31, 2013 | 339,750 |
| | Van Houtte, Inc. | |
| 113 | Term Loan, 3.03%, Maturing July 19, 2014 | 109,655 |
| 827 | Term Loan, 3.03%, Maturing July 19, 2014 | 804,141 |
| | | \$ 4,291,380 |
| Building and Development 0.9% | | |
| | Beacon Sales Acquisition, Inc. | |
| 854 | Term Loan, 2.46%, Maturing September 30, 2013 | \$ 802,338 |
| | Brickman Group Holdings, Inc. | |
| 1,396 | Term Loan, 2.53%, Maturing January 23, 2014 | 1,312,507 |
| | Building Materials Corp. of America | |
| 1,859 | Term Loan, 3.13%, Maturing February 24, 2014 | 1,799,961 |
| | Forestar USA Real Estate Group, Inc. | |
| 311 | Revolving Loan, 0.46%, Maturing December 1, 2010 ⁽²⁾ | 284,926 |
| 2,854 | Term Loan, 5.16%, Maturing December 1, 2010 | 2,711,628 |
| | Metroflag BP, LLC | |
| 1,700 | Term Loan-Second Lien, 0.00%, Maturing October 31, 2009 ⁽⁴⁾⁽⁵⁾ | 0 |
| | NCI Building Systems, Inc. | |
| 639 | Term Loan, 8.00%, Maturing April 18, 2014 | 624,922 |
| | Panolam Industries Holdings, Inc. | |
| 2,277 | Term Loan, 8.25%, Maturing December 31, 2013 | 2,117,822 |
| | Re/Max International, Inc. | |
| 2,369 | Term Loan, 5.50%, Maturing March 11, 2016 | 2,366,101 |
| | Realogy Corp. | |

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| | | |
|-------|--|----------------------|
| 623 | Term Loan, 3.31%, Maturing October 10, 2013 | 547,255 |
| 2,313 | Term Loan, 3.35%, Maturing October 10, 2013 | 2,032,664 |
| | South Edge, LLC | |
| 288 | Term Loan, 0.00%, Maturing October 31, 2009 ⁽⁴⁾ | 122,188 |
| | Standard Pacific Corp. | |
| 1,260 | Term Loan, 2.19%, Maturing May 5, 2013 | 1,096,200 |
| | WCI Communities, Inc. | |
| 643 | Term Loan, 10.43%, Maturing September 3, 2014 ⁽³⁾ | 638,251 |
| 826 | Term Loan, 10.00%, Maturing September 2, 2016 | 793,246 |
| | | \$ 17,250,009 |

Business Equipment and Services 3.7%

| | | |
|-------|--|--------------|
| | Activant Solutions, Inc. | |
| 1,837 | Term Loan, 2.56%, Maturing May 2, 2013 | \$ 1,729,386 |
| | Advantage Sales & Marketing, Inc. | |
| 1,496 | Term Loan, 5.00%, Maturing May 5, 2016 | 1,485,028 |
| | Affinion Group, Inc. | |
| 4,688 | Term Loan, 5.00%, Maturing October 10, 2016 | 4,494,860 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|---|--|--------------|
| 1,099 | Allied Barton Security Service Term Loan, 6.75%, Maturing February 18, 2015 | \$ 1,103,127 |
| 2,216 | Dealer Computer Services, Inc. Term Loan, 5.25%, Maturing April 21, 2017 | 2,197,715 |
| 4,797 | Education Management, LLC Term Loan, 2.31%, Maturing June 3, 2013 | 4,510,216 |
| 1,175 | First American Corp. Term Loan, 4.75%, Maturing April 12, 2016 | 1,176,469 |
| 900 | Infogroup, Inc. Term Loan, 6.25%, Maturing July 1, 2016 | 889,125 |
| 1,429 | Information Resources, Inc. Term Loan, 3.48%, Maturing May 16, 2014 | 1,367,991 |
| 1,000 | Intergraph Corp. Term Loan, 4.79%, Maturing May 29, 2014 | 997,500 |
| 1,000 | Term Loan-Second Lien, 10.25%, Maturing November 29, 2014 | 1,002,908 |
| 2,129 | iPayment, Inc. Term Loan, 2.45%, Maturing May 10, 2013 | 1,980,317 |
| 1,476 | Kronos, Inc. Term Loan, 2.53%, Maturing June 11, 2014 | 1,382,909 |
| 2,500 | Mitchell International, Inc. Term Loan-Second Lien, 5.81%, Maturing March 30, 2015 | 2,193,750 |
| 2,169 | NE Customer Service Term Loan, 6.00%, Maturing March 5, 2016 | 2,133,332 |
| 290 | Quantum Corp. Term Loan, 3.82%, Maturing July 14, 2014 | 276,217 |
| 1,194 | Quintiles Transnational Corp. Term Loan, 2.46%, Maturing March 29, 2013 | 1,147,219 |
| 2,165 | Term Loan-Second Lien, 4.32%, Maturing March 31, 2014 | 2,127,132 |
| 7,567 | Sabre, Inc. Term Loan, 2.37%, Maturing September 30, 2014 | 6,840,702 |
| 975 | Safenet, Inc. Term Loan, 2.83%, Maturing April 12, 2014 | 930,396 |
| 1,548 | Serena Software, Inc. Term Loan, 2.54%, Maturing March 10, 2013 | 1,478,285 |
| 1,171 | Sitel (Client Logic) Term Loan, 6.03%, Maturing January 30, 2014 | 1,135,230 |
| EUR 1,073 | Solera Holdings, LLC Term Loan, 2.50%, Maturing May 16, 2014 | 1,360,238 |
| 450 | SunGard Data Systems, Inc. Term Loan, 2.09%, Maturing February 28, 2014 | 427,437 |
| 13,715 | Term Loan, 4.00%, Maturing February 26, 2016 | 13,245,282 |
| 2,223 | Travelport, LLC Term Loan, 2.82%, Maturing August 23, 2013 | 2,101,731 |
| 446 | Term Loan, 3.03%, Maturing August 23, 2013 | 421,714 |
| EUR 1,052 | Term Loan, 3.22%, Maturing August 23, 2013 | 1,289,359 |

| | | |
|-------|---|----------------------|
| | U.S. Security Holdings, Inc. | |
| 810 | Term Loan, 3.04%, Maturing May 8, 2013 | 794,133 |
| | Valassis Communications, Inc. | |
| 399 | Term Loan, 2.79%, Maturing March 2, 2014 | 387,050 |
| 1,732 | Term Loan, 2.79%, Maturing March 2, 2014 | 1,680,690 |
| | West Corp. | |
| 2,664 | Term Loan, 2.75%, Maturing October 24, 2013 | 2,532,218 |
| 3,870 | Term Loan, 4.25%, Maturing July 15, 2016 | 3,761,106 |
| | | \$ 70,580,772 |

Cable and Satellite Television 3.3%

| | | |
|-------|--|-----------|
| | Atlantic Broadband Finance, LLC | |
| 90 | Term Loan, 2.79%, Maturing September 1, 2011 | \$ 88,655 |
| 2,418 | Term Loan, 6.75%, Maturing May 31, 2013 | 2,393,269 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--------------------------------------|--|--------------|
| | Bragg Communications, Inc. | |
| 1,571 | Term Loan, 3.03%, Maturing August 31, 2014 | \$ 1,545,017 |
| | Bresnan Broadband Holdings, LLC | |
| 1,703 | Term Loan, 2.34%, Maturing June 30, 2013 | 1,692,515 |
| | Cequel Communications, LLC | |
| 846 | Term Loan, 2.35%, Maturing November 5, 2013 | 812,394 |
| | Charter Communications Operating, Inc. | |
| 14,648 | Term Loan, 2.32%, Maturing March 6, 2014 | 13,931,509 |
| | CSC Holdings, Inc. | |
| 2,664 | Term Loan, 2.09%, Maturing March 29, 2016 | 2,607,119 |
| | CW Media Holdings, Inc. | |
| 1,716 | Term Loan, 3.53%, Maturing February 16, 2015 | 1,678,132 |
| | DirectTV Holdings, LLC | |
| 1,794 | Term Loan, 1.82%, Maturing April 13, 2013 | 1,786,898 |
| | Foxco Acquisition Sub., LLC | |
| 974 | Term Loan, 7.50%, Maturing July 14, 2015 | 937,475 |
| | Insight Midwest Holdings, LLC | |
| 4,742 | Term Loan, 2.16%, Maturing April 7, 2014 | 4,507,323 |
| | MCC Iowa, LLC | |
| 2,366 | Term Loan, 2.06%, Maturing January 31, 2015 | 2,190,339 |
| | Mediacom Broadband, LLC | |
| 1,850 | Term Loan, 4.50%, Maturing October 23, 2017 | 1,775,538 |
| | Mediacom Illinois, LLC | |
| 4,669 | Term Loan, 2.06%, Maturing January 31, 2015 | 4,291,467 |
| | Mediacom, LLC | |
| 1,025 | Term Loan, 4.50%, Maturing October 23, 2017 | 992,541 |
| | ProSiebenSat.1 Media AG | |
| EUR 1,158 | Term Loan, 3.52%, Maturing March 6, 2015 | 1,118,638 |
| EUR 1,187 | Term Loan, 2.57%, Maturing June 26, 2015 | 1,382,743 |
| EUR 48 | Term Loan, 2.57%, Maturing July 3, 2015 | 56,116 |
| EUR 1,158 | Term Loan, 3.77%, Maturing March 4, 2016 | 1,118,639 |
| EUR 495 | Term Loan, 8.14%, Maturing March 6, 2017 | 322,400 |
| EUR 452 | Term Loan-Second Lien, 4.89%, Maturing September 2, 2016 | 364,319 |
| | UPC Broadband Holding B.V. | |
| 985 | Term Loan, 4.25%, Maturing December 30, 2016 | 939,001 |
| EUR 4,531 | Term Loan, 4.23%, Maturing December 31, 2016 | 5,456,697 |
| 1,815 | Term Loan, 4.25%, Maturing December 29, 2017 | 1,709,697 |
| EUR 3,269 | Term Loan, 4.48%, Maturing December 31, 2017 | 3,950,208 |
| | Virgin Media Investment Holding | |
| GBP 1,000 | Term Loan, 4.53%, Maturing June 30, 2015 | 1,531,228 |
| GBP 1,000 | Term Loan, 4.78%, Maturing December 31, 2015 | 1,532,536 |
| | YPSO Holding SA | |
| EUR 578 | Term Loan, 4.39%, Maturing June 16, 2014 ⁽³⁾ | 607,545 |
| EUR 943 | Term Loan, 4.39%, Maturing June 16, 2014 ⁽³⁾ | 991,257 |
| EUR 1,498 | Term Loan, 4.39%, Maturing June 16, 2014 ⁽³⁾ | 1,574,286 |

\$ 63,885,501

Chemicals and Plastics 2.5%**Arizona Chemical, Inc.**

1,253 Term Loan, 2.54%, Maturing February 28, 2013 \$ 1,187,224

1,000 Term Loan-Second Lien, 6.04%, Maturing February 28, 2014 940,000

Brenntag Holding GmbH and Co. KG

1,965 Term Loan, 4.09%, Maturing January 20, 2014 1,972,237

290 Term Loan, 4.10%, Maturing January 20, 2014 290,710

1,300 Term Loan-Second Lien, 6.47%, Maturing July 7, 2015 1,282,667

Celanese Holdings, LLC

EUR 1,935 Term Loan, 2.00%, Maturing April 2, 2014 2,439,645

5,878 Term Loan, 2.25%, Maturing April 2, 2014 5,639,192

| Principal Amount* | | Borrower/Tranche Description | Value |
|--------------------------|-------|--|----------------------|
| (000 s omitted) | | | |
| | | Cognis GmbH | |
| EUR | 266 | Term Loan, 2.72%, Maturing September 16, 2013 | \$ 342,333 |
| EUR | 1,084 | Term Loan, 2.72%, Maturing September 16, 2013 | 1,397,862 |
| | | Columbian Chemicals Acquisition | |
| | 848 | Term Loan, 6.56%, Maturing March 16, 2013 | 839,772 |
| | | Hexion Specialty Chemicals, Inc. | |
| | 2,354 | Term Loan, 4.13%, Maturing May 5, 2015 | 2,212,622 |
| | 392 | Term Loan, 4.31%, Maturing May 5, 2015 | 369,072 |
| | 883 | Term Loan, 4.31%, Maturing May 5, 2015 | 831,172 |
| | | Huish Detergents, Inc. | |
| | 1,237 | Term Loan, 2.08%, Maturing April 26, 2014 | 1,181,715 |
| | | Huntsman International, LLC | |
| | 2,960 | Term Loan, 2.21%, Maturing April 21, 2014 | 2,784,890 |
| | | INEOS Group | |
| | 231 | Term Loan, 7.50%, Maturing December 16, 2013 | 227,288 |
| EUR | 1,431 | Term Loan, 7.50%, Maturing December 16, 2013 | 1,839,804 |
| | 231 | Term Loan, 8.00%, Maturing December 16, 2014 | 227,288 |
| EUR | 1,431 | Term Loan, 8.00%, Maturing December 16, 2014 | 1,839,937 |
| EUR | 500 | Term Loan, 9.00%, Maturing December 16, 2015 | 611,341 |
| | | ISP Chemco, Inc. | |
| | 1,925 | Term Loan, 1.88%, Maturing June 4, 2014 | 1,824,295 |
| | | Kraton Polymers, LLC | |
| | 2,101 | Term Loan, 2.38%, Maturing May 13, 2013 | 1,987,681 |
| | | Lyondell Chemical Co. | |
| | 850 | Term Loan, 5.50%, Maturing April 8, 2016 | 857,371 |
| | | MacDermid, Inc. | |
| EUR | 835 | Term Loan, 2.83%, Maturing April 11, 2014 | 1,006,108 |
| | | Millenium Inorganic Chemicals | |
| | 465 | Term Loan, 2.78%, Maturing May 15, 2014 | 433,021 |
| | 1,375 | Term Loan-Second Lien, 6.28%, Maturing November 18, 2014 | 1,262,708 |
| | | Momentive Performance Material | |
| | 1,872 | Term Loan, 2.63%, Maturing December 4, 2013 | 1,737,218 |
| | | Nalco Co. | |
| | 502 | Term Loan, 2.13%, Maturing November 4, 2010 | 501,670 |
| | 2,475 | Term Loan, 6.50%, Maturing May 13, 2016 | 2,491,501 |
| | | Rockwood Specialties Group, Inc. | |
| | 2,323 | Term Loan, 6.00%, Maturing May 15, 2014 | 2,329,230 |
| | | Schoeller Arca Systems Holding | |
| EUR | 289 | Term Loan, 5.05%, Maturing November 16, 2015 | 256,135 |
| EUR | 824 | Term Loan, 5.05%, Maturing November 16, 2015 | 730,288 |
| EUR | 887 | Term Loan, 5.05%, Maturing November 16, 2015 | 785,861 |
| | | Solutia, Inc. | |
| | 3,017 | Term Loan, 4.75%, Maturing March 17, 2017 | 3,027,136 |
| | | | \$ 47,686,994 |

| | | | |
|--------------------------|-------------|---|---------------------|
| Clothing/Textiles | 0.1% | | |
| | | Phillips Van Heusen Corp. | |
| 1,301 | | Term Loan, 4.75%, Maturing May 6, 2016 | \$ 1,308,959 |
| | | The William Carter Co. | |
| 794 | | Term Loan, 1.82%, Maturing July 14, 2012 | 788,933 |
| | | | \$ 2,097,892 |
| | | | |
| Conglomerates | 0.9% | | |
| | | Blount, Inc. | |
| 363 | | Term Loan, 5.75%, Maturing February 9, 2012 | \$ 363,413 |
| | | Doncasters (Dunde HoldCo 4 Ltd.) | |
| 560 | | Term Loan, 4.33%, Maturing July 13, 2015 | 478,534 |
| 560 | | Term Loan, 4.83%, Maturing July 13, 2015 | 478,534 |
| GBP 1,234 | | Term Loan-Second Lien, 6.57%, Maturing January 13, 2016 | 1,491,558 |

| Principal Amount* | | | |
|--------------------------|-------|---|----------------------|
| (000 s omitted) | | Borrower/Tranche Description | Value |
| | | Jarden Corp. | |
| | 487 | Term Loan, 2.28%, Maturing January 24, 2012 | \$ 478,276 |
| | 882 | Term Loan, 2.28%, Maturing January 24, 2012 | 865,394 |
| | | Manitowoc Company, Inc. (The) | |
| | 1,652 | Term Loan, 8.00%, Maturing November 6, 2014 | 1,654,966 |
| | | Polymer Group, Inc. | |
| | 3,237 | Term Loan, 7.00%, Maturing November 24, 2014 | 3,248,878 |
| | | RBS Global, Inc. | |
| | 410 | Term Loan, 2.63%, Maturing July 19, 2013 | 388,593 |
| | 2,682 | Term Loan, 2.88%, Maturing July 19, 2013 | 2,562,955 |
| | | RGIS Holdings, LLC | |
| | 101 | Term Loan, 3.03%, Maturing April 30, 2014 | 93,051 |
| | 2,016 | Term Loan, 3.03%, Maturing April 30, 2014 | 1,861,019 |
| | | US Investigations Services, Inc. | |
| | 2,577 | Term Loan, 3.54%, Maturing February 21, 2015 | 2,277,373 |
| | | Vertrue, Inc. | |
| | 984 | Term Loan, 3.54%, Maturing August 16, 2014 | 855,027 |
| | | | \$ 17,097,571 |
| | | Containers and Glass Products 1.3% | |
| | | Berry Plastics Corp. | |
| | 4,540 | Term Loan, 2.34%, Maturing April 3, 2015 | \$ 4,188,094 |
| | | Consolidated Container Co. | |
| | 2,000 | Term Loan-Second Lien, 5.81%, Maturing September 28, 2014 | 1,735,000 |
| | | Crown Americas, Inc. | |
| | 288 | Term Loan, 2.10%, Maturing November 15, 2012 | 286,562 |
| | | Graham Packaging Holdings Co. | |
| | 426 | Term Loan, 2.64%, Maturing October 7, 2011 | 425,251 |
| | 4,023 | Term Loan, 6.75%, Maturing April 5, 2014 | 4,062,601 |
| | | Graphic Packaging International, Inc. | |
| | 6,510 | Term Loan, 2.52%, Maturing May 16, 2014 | 6,300,137 |
| | | JSG Acquisitions | |
| EUR | 797 | Term Loan, 4.07%, Maturing December 31, 2014 | 1,019,820 |
| EUR | 788 | Term Loan, 4.25%, Maturing December 31, 2014 | 1,009,316 |
| | | Kranson Industries, Inc. | |
| | 995 | Term Loan, 2.58%, Maturing July 31, 2013 | 931,163 |
| | | Owens-Brockway Glass Container | |
| | 2,013 | Term Loan, 1.84%, Maturing June 14, 2013 | 1,996,827 |
| | | Reynolds Group Holdings, Inc. | |
| | 1,125 | Term Loan, 5.75%, Maturing May 5, 2016 | 1,121,484 |
| | | Smurfit Kappa Acquisitions | |
| EUR | 115 | Term Loan, 4.24%, Maturing December 31, 2014 | 146,791 |
| EUR | 138 | Term Loan, 4.28%, Maturing December 31, 2014 | 176,246 |
| | | Tegrant Holding Corp. | |

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|-------|--|----------------------|
| 1,935 | Term Loan, 3.79%, Maturing March 8, 2013 | 1,760,850 |
| 500 | Term Loan-Second Lien, 6.04%, Maturing March 8, 2015 | 380,000 |
| | | \$ 25,540,142 |

Cosmetics/Toiletries 0.6%

| | | |
|-----|---|--------------|
| | Alliance Boots Holdings, Ltd. | |
| GBP | 2,950 Term Loan, 3.56%, Maturing July 5, 2015 | \$ 4,301,105 |
| EUR | 1,000 Term Loan, 3.58%, Maturing July 5, 2015 | 1,230,030 |
| | American Safety Razor Co. | |
| | 2,000 Term Loan- Second Lien, 0.00%, Maturing January 30, 2014 ⁽⁶⁾ | 250,000 |
| | Bausch & Lomb, Inc. | |
| | 536 Term Loan, 3.57%, Maturing April 24, 2015 | 514,950 |
| | 2,214 Term Loan, 3.63%, Maturing April 24, 2015 | 2,126,130 |
| | KIK Custom Products, Inc. | |
| | 1,900 Term Loan-Second Lien, 5.33%, Maturing November 30, 2014 | 1,130,500 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|---|---|----------------------|
| | Prestige Brands, Inc. | |
| 1,072 | Term Loan, 4.75%, Maturing March 24, 2016 | \$ 1,070,972 |
| | | \$ 10,623,687 |
| Drugs 0.1% | | |
| | Graceway Pharmaceuticals, LLC | |
| 1,118 | Term Loan, 3.07%, Maturing May 3, 2012 | \$ 938,608 |
| 1,345 | Term Loan, 10.07%, Maturing November 3, 2013 ⁽³⁾ | 302,513 |
| 2,000 | Term Loan-Second Lien, 6.82%, Maturing May 3, 2013 | 796,666 |
| | Pharmaceutical Holdings Corp. | |
| 162 | Term Loan, 4.57%, Maturing January 30, 2012 | 157,603 |
| | Warner Chilcott Corp. | |
| 84 | Term Loan, 5.50%, Maturing October 30, 2014 | 84,370 |
| 40 | Term Loan, 5.75%, Maturing April 30, 2015 | 39,771 |
| 66 | Term Loan, 5.75%, Maturing April 30, 2015 | 66,226 |
| | | \$ 2,385,757 |
| Ecological Services and Equipment 0.3% | | |
| | Big Dumpster Merger Sub, Inc. | |
| 806 | Term Loan, 2.57%, Maturing February 5, 2013 | \$ 626,278 |
| | Blue Waste B.V. (AVR Acquisition) | |
| EUR 1,000 | Term Loan, 2.89%, Maturing March 31, 2014 | 1,165,994 |
| | Cory Environmental Holdings | |
| GBP 500 | Term Loan-Second Lien, 4.99%, Maturing September 30, 2014 | 608,045 |
| | Environmental Systems Products Holdings, Inc. | |
| 359 | Term Loan-Second Lien, 13.50%, Maturing September 12, 2014 | 334,200 |
| | Kemble Water Structure, Ltd. | |
| GBP 500 | Term Loan-Second Lien, 4.88%, Maturing October 13, 2013 | 692,605 |
| | Sensus Metering Systems, Inc. | |
| 695 | Term Loan, 7.00%, Maturing June 3, 2013 | 698,288 |
| | Synagro Technologies, Inc. | |
| 500 | Term Loan-Second Lien, 5.10%, Maturing October 2, 2014 | 390,000 |
| | Wastequip, Inc. | |
| 930 | Term Loan, 2.57%, Maturing February 5, 2013 | 723,255 |
| | | \$ 5,238,665 |
| Electronics/Electrical 1.4% | | |
| | Aspect Software, Inc. | |
| 1,945 | Term Loan, 6.25%, Maturing April 19, 2016 | \$ 1,912,706 |
| | Christie/Aix, Inc. | |
| 928 | Term Loan, 5.25%, Maturing April 29, 2016 | 922,034 |
| | Freescale Semiconductor, Inc. | |

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| | | |
|-------|--|-----------|
| 4,392 | Term Loan, 4.60%, Maturing December 1, 2016 | 4,046,481 |
| | Infor Enterprise Solutions Holdings | |
| 500 | Term Loan, 5.82%, Maturing March 2, 2014 | 387,500 |
| 261 | Term Loan, 5.07%, Maturing July 28, 2015 | 237,234 |
| 2,081 | Term Loan, 6.07%, Maturing July 28, 2015 | 1,940,993 |
| 3,990 | Term Loan, 6.07%, Maturing July 28, 2015 | 3,700,289 |
| 550 | Term Loan-Second Lien, 6.57%, Maturing March 2, 2014 | 407,000 |
| 950 | Term Loan-Second Lien, 6.57%, Maturing March 2, 2014 | 696,666 |
| | Network Solutions, LLC | |
| 2,267 | Term Loan, 2.57%, Maturing March 7, 2014 | 2,139,273 |
| | Open Solutions, Inc. | |
| 2,371 | Term Loan, 2.63%, Maturing January 23, 2014 | 2,052,228 |
| | Sensata Technologies Finance Co. | |
| 5,754 | Term Loan, 2.23%, Maturing April 26, 2013 | 5,432,762 |
| | SS&C Technologies, Inc. | |
| 1,628 | Term Loan, 2.48%, Maturing November 23, 2012 | 1,573,502 |
| | VeriFone, Inc. | |
| 916 | Term Loan, 3.07%, Maturing October 31, 2013 | 897,581 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|---|----------------------|
| | Vertafore, Inc. | |
| 1,075 | Term Loan, Maturing July 29, 2016 ⁽⁷⁾ | \$ 1,071,977 |
| | | \$ 27,418,226 |
| Equipment Leasing | 0.3% | |
| | AWAS Capital, Inc. | |
| 261 | Term Loan, 2.31%, Maturing March 22, 2013 | \$ 245,407 |
| 1,983 | Term Loan-Second Lien, 6.56%, Maturing March 22, 2013 | 1,655,798 |
| | Hertz Corp. | |
| 689 | Term Loan, 2.09%, Maturing December 21, 2012 | 667,263 |
| 3,725 | Term Loan, 2.09%, Maturing December 21, 2012 | 3,607,995 |
| | | \$ 6,176,463 |
| Farming/Agriculture | 0.1% | |
| | CF Industries, Inc. | |
| 2,449 | Term Loan, 4.50%, Maturing April 6, 2015 | \$ 2,462,996 |
| | | \$ 2,462,996 |
| Financial Intermediaries | 1.1% | |
| | Citco III, Ltd. | |
| 2,524 | Term Loan, 4.75%, Maturing May 30, 2014 | \$ 2,422,749 |
| | E.A. Viner International Co. | |
| 378 | Term Loan, 5.04%, Maturing July 31, 2013 | 359,138 |
| | EURONET Worldwide, Inc. | |
| 1,807 | Term Loan, 2.46%, Maturing April 4, 2014 | 1,730,629 |
| | Grosvenor Capital Management | |
| 635 | Term Loan, 2.38%, Maturing December 5, 2013 | 603,241 |
| | Jupiter Asset Management Group | |
| GBP 430 | Term Loan, 4.44%, Maturing March 17, 2015 | 636,004 |
| | Lender Processing Services, Inc. | |
| 985 | Term Loan, 2.82%, Maturing July 2, 2014 | 982,051 |
| | LPL Holdings, Inc. | |
| 1,198 | Term Loan, 2.21%, Maturing June 28, 2013 | 1,144,820 |
| 3,770 | Term Loan, 4.25%, Maturing June 25, 2015 | 3,628,701 |
| | MSCI, Inc. | |
| 4,075 | Term Loan, 4.75%, Maturing June 1, 2016 | 4,100,469 |
| | Nuveen Investments, Inc. | |
| 3,995 | Term Loan, 3.51%, Maturing November 13, 2014 | 3,529,547 |
| | RJO Holdings Corp. (RJO Brien) | |
| 2,097 | Term Loan, 5.35%, Maturing July 12, 2014 ⁽³⁾ | 1,426,001 |
| | | \$ 20,563,350 |

Food Products 1.0%

| | | | |
|-----|-------|---|--------------|
| | | Acosta, Inc. | |
| | 2,904 | Term Loan, 2.57%, Maturing July 28, 2013 | \$ 2,744,257 |
| | | American Seafoods Group, LLC | |
| | 900 | Term Loan, 5.50%, Maturing May 7, 2015 | 898,588 |
| | | Dean Foods Co. | |
| | 5,757 | Term Loan, 1.92%, Maturing April 2, 2014 | 5,404,032 |
| | | Dole Food Company, Inc. | |
| | 711 | Term Loan, 5.02%, Maturing March 2, 2017 | 713,264 |
| | 286 | Term Loan, 5.04%, Maturing March 2, 2017 | 287,172 |
| | | Mafco Worldwide Corp. | |
| | 576 | Term Loan, 2.33%, Maturing December 8, 2011 | 544,101 |
| | | Pinnacle Foods Finance, LLC | |
| | 7,111 | Term Loan, 2.85%, Maturing April 2, 2014 | 6,712,858 |
| | | Provimi Group SA | |
| | 188 | Term Loan, 2.57%, Maturing June 28, 2015 | 175,038 |
| | 231 | Term Loan, 2.57%, Maturing June 28, 2015 | 215,406 |
| EUR | 243 | Term Loan, 2.89%, Maturing June 28, 2015 | 295,031 |
| EUR | 392 | Term Loan, 2.89%, Maturing June 28, 2015 | 476,035 |

| Principal Amount* | | | | |
|--------------------------|-------------|---|-----------|-------------------|
| (000 s omitted) | | Borrower/Tranche Description | | Value |
| EUR | 419 | Term Loan, 2.89%, Maturing June 28, 2015 | \$ | 508,450 |
| EUR | 540 | Term Loan, 2.89%, Maturing June 28, 2015 | | 655,667 |
| | 148 | Term Loan-Second Lien, 4.57%, Maturing December 28, 2016 | | 126,743 |
| EUR | 24 | Term Loan-Second Lien, 4.89%, Maturing December 28, 2016 | | 26,943 |
| EUR | 331 | Term Loan-Second Lien, 4.89%, Maturing December 28, 2016 | | 369,015 |
| | | | \$ | 20,152,600 |
| | | | | |
| Food Service | 1.1% | | | |
| | | AFC Enterprises, Inc. | | |
| | 387 | Term Loan, 7.00%, Maturing May 11, 2013 | \$ | 388,149 |
| | | Aramark Corp. | | |
| | 137 | Term Loan, 2.07%, Maturing January 27, 2014 | | 128,621 |
| | 1,887 | Term Loan, 2.41%, Maturing January 27, 2014 | | 1,771,165 |
| GBP | 965 | Term Loan, 2.86%, Maturing January 27, 2014 | | 1,453,660 |
| | 246 | Term Loan, 3.60%, Maturing July 26, 2016 | | 237,389 |
| | 3,742 | Term Loan, 3.78%, Maturing July 26, 2016 | | 3,609,656 |
| | | Buffets, Inc. | | |
| | 1,571 | Term Loan, 12.00%, Maturing April 21, 2015 ⁽³⁾ | | 1,424,876 |
| | 150 | Term Loan, 7.53%, Maturing April 22, 2015 ⁽³⁾ | | 116,311 |
| | | Burger King Corp. | | |
| | 1,692 | Term Loan, 2.06%, Maturing June 30, 2012 | | 1,688,063 |
| | | CBRL Group, Inc. | | |
| | 1,193 | Term Loan, 1.85%, Maturing April 29, 2013 | | 1,166,792 |
| | 762 | Term Loan, 2.85%, Maturing April 27, 2016 | | 747,369 |
| | | Denny s, Inc. | | |
| | 133 | Term Loan, 2.24%, Maturing March 31, 2012 | | 132,086 |
| | 287 | Term Loan, 2.51%, Maturing March 31, 2012 | | 286,186 |
| | | JRD Holdings, Inc. | | |
| | 1,823 | Term Loan, 2.58%, Maturing July 2, 2014 | | 1,740,675 |
| | | NPC International, Inc. | | |
| | 405 | Term Loan, 2.20%, Maturing May 3, 2013 | | 385,751 |
| | | OSI Restaurant Partners, LLC | | |
| | 156 | Term Loan, 2.82%, Maturing June 14, 2013 | | 135,566 |
| | 1,661 | Term Loan, 2.88%, Maturing June 14, 2014 | | 1,446,262 |
| | | QCE Finance, LLC | | |
| | 903 | Term Loan, 5.13%, Maturing May 5, 2013 | | 748,786 |
| | 2,225 | Term Loan-Second Lien, 6.07%, Maturing November 5, 2013 | | 1,507,438 |
| | | Sagittarius Restaurants, LLC | | |
| | 725 | Term Loan, 7.50%, Maturing May 18, 2015 | | 715,031 |
| | | Selecta | | |
| EUR | 741 | Term Loan-Second Lien, 5.04%, Maturing December 28, 2015 | | 680,998 |
| | | Wendys/Arbys Restaurants, LLC | | |
| | 1,075 | Term Loan, 5.00%, Maturing May 24, 2017 | | 1,078,091 |

\$ 21,588,921

Food/Drug Retailers 0.9%

| | | |
|-------|--|----------------------|
| | General Nutrition Centers, Inc. | |
| 3,158 | Term Loan, 2.71%, Maturing September 16, 2013 | \$ 2,981,560 |
| | Pantry, Inc. (The) | |
| 319 | Term Loan, 2.07%, Maturing May 15, 2014 | 305,704 |
| 1,109 | Term Loan, 2.07%, Maturing May 15, 2014 | 1,061,757 |
| | Rite Aid Corp. | |
| 5,383 | Term Loan, 2.09%, Maturing June 4, 2014 | 4,734,707 |
| 2,213 | Term Loan, 6.00%, Maturing June 4, 2014 | 2,097,182 |
| 997 | Term Loan, 9.50%, Maturing June 10, 2015 | 1,018,051 |
| | Roundy s Supermarkets, Inc. | |
| 3,702 | Term Loan, 7.00%, Maturing November 3, 2013 | 3,691,977 |
| 1,000 | Term Loan-Second Lien, 10.00%, Maturing April 18, 2016 | 1,016,250 |
| | | \$ 16,907,188 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|---|--|---------------------|
| Forest Products | 0.3% | |
| | Georgia-Pacific Corp. | |
| 5,022 | Term Loan, 2.53%, Maturing December 21, 2012 | \$ 4,948,816 |
| 1,301 | Term Loan, 3.79%, Maturing December 23, 2014 | 1,296,945 |
| | | \$ 6,245,761 |
| Health Care | 4.4% | |
| | American Medical Systems | |
| 212 | Term Loan, 2.63%, Maturing July 20, 2012 | \$ 204,830 |
| | AMR Holdco, Inc. | |
| 1,988 | Term Loan, 3.34%, Maturing April 8, 2015 | 1,982,531 |
| | Aveta Holdings, LLC | |
| 773 | Term Loan, 8.00%, Maturing April 14, 2015 | 756,797 |
| 773 | Term Loan, 8.00%, Maturing April 14, 2015 | 756,797 |
| | Biomet, Inc. | |
| 3,890 | Term Loan, 3.51%, Maturing March 25, 2015 | 3,790,050 |
| EUR 1,726 | Term Loan, 3.64%, Maturing March 25, 2015 | 2,139,417 |
| | Bright Horizons Family Solutions, Inc. | |
| 245 | Term Loan, 7.50%, Maturing May 28, 2015 | 245,678 |
| | Cardinal Health 409, Inc. | |
| 1,112 | Term Loan, 2.57%, Maturing April 10, 2014 | 1,005,973 |
| | Carestream Health, Inc. | |
| 3,695 | Term Loan, 2.32%, Maturing April 30, 2013 | 3,514,047 |
| 1,000 | Term Loan-Second Lien, 5.57%, Maturing October 30, 2013 | 931,429 |
| | Carl Zeiss Vision Holding GmbH | |
| 1,300 | Term Loan, 2.82%, Maturing July 24, 2015 | 1,050,214 |
| | Catalent Pharma Solutions | |
| EUR 1,940 | Term Loan, 2.89%, Maturing April 10, 2014 | 2,215,258 |
| | Community Health Systems, Inc. | |
| 493 | Term Loan, 2.79%, Maturing July 25, 2014 | 468,092 |
| 9,611 | Term Loan, 2.79%, Maturing July 25, 2014 | 9,120,221 |
| | Concentra, Inc. | |
| 1,955 | Term Loan-Second Lien, 6.04%, Maturing June 25, 2015 | 1,786,288 |
| | ConMed Corp. | |
| 587 | Term Loan, 1.82%, Maturing April 12, 2013 | 551,800 |
| | CRC Health Corp. | |
| 567 | Term Loan, 2.78%, Maturing February 6, 2013 | 517,516 |
| 617 | Term Loan, 2.78%, Maturing February 6, 2013 | 563,460 |
| | Dako EQT Project Delphi | |
| 750 | Term Loan-Second Lien, 4.28%, Maturing December 12, 2016 | 543,750 |
| | DaVita, Inc. | |
| 5,425 | Term Loan, 1.86%, Maturing October 5, 2012 | 5,317,188 |
| | DJO Finance, LLC | |
| 922 | Term Loan, 3.32%, Maturing May 20, 2014 | 879,575 |

| | | |
|-------|---|-----------|
| | Fenwal, Inc. | |
| 145 | Term Loan, 2.79%, Maturing February 28, 2014 | 125,339 |
| 844 | Term Loan, 2.79%, Maturing February 28, 2014 | 731,250 |
| | Fresenius Medical Care Holdings | |
| 3,463 | Term Loan, 1.87%, Maturing March 31, 2013 | 3,373,370 |
| | Fresenius SE | |
| 361 | Term Loan, 4.50%, Maturing September 10, 2014 | 362,925 |
| 633 | Term Loan, 4.50%, Maturing September 10, 2014 | 635,344 |
| | Hanger Orthopedic Group, Inc. | |
| 1,517 | Term Loan, 2.33%, Maturing May 28, 2013 | 1,477,115 |
| | HCA, Inc. | |
| 1,652 | Term Loan, 2.78%, Maturing November 18, 2013 | 1,597,804 |
| 4,961 | Term Loan, 3.78%, Maturing March 31, 2017 | 4,838,180 |
| | Health Management Association, Inc. | |
| 5,602 | Term Loan, 2.28%, Maturing February 28, 2014 | 5,281,632 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|---------------------------------------|---|------------|
| | HealthSouth Corp. | |
| 981 | Term Loan, 2.79%, Maturing March 11, 2013 | \$ 954,291 |
| 808 | Term Loan, 4.29%, Maturing September 10, 2015 | 799,412 |
| | Iasis Healthcare, LLC | |
| 415 | Term Loan, 2.32%, Maturing March 14, 2014 | 392,442 |
| 1,199 | Term Loan, 2.32%, Maturing March 14, 2014 | 1,133,897 |
| 113 | Term Loan, 3.21%, Maturing March 14, 2014 | 106,787 |
| | IM U.S. Holdings, LLC | |
| 900 | Term Loan-Second Lien, 4.57%, Maturing June 26, 2015 | 872,719 |
| | inVentiv Health, Inc. | |
| 1,103 | Term Loan, 2.29%, Maturing July 6, 2014 | 1,097,692 |
| | Lifepoint Hospitals, Inc. | |
| 2,901 | Term Loan, 3.25%, Maturing April 15, 2015 | 2,832,896 |
| | MPT Operating Partnership, LP | |
| 1,325 | Term Loan, 5.00%, Maturing May 17, 2016 | 1,318,375 |
| | MultiPlan Merger Corp. | |
| 600 | Term Loan, 3.63%, Maturing April 12, 2013 | 597,034 |
| 1,099 | Term Loan, 3.63%, Maturing April 12, 2013 | 1,092,806 |
| 749 | Term Loan, 6.00%, Maturing April 12, 2013 | 747,561 |
| | Mylan, Inc. | |
| 441 | Term Loan, 3.75%, Maturing October 2, 2014 | 439,386 |
| | National Mentor Holdings, Inc. | |
| 81 | Term Loan, 2.30%, Maturing June 29, 2013 | 71,253 |
| 1,314 | Term Loan, 2.54%, Maturing June 29, 2013 | 1,153,078 |
| | National Renal Institutes, Inc. | |
| 1,719 | Term Loan, 9.00%, Maturing March 31, 2013 | 1,680,108 |
| | Nyco Holdings | |
| EUR 912 | Term Loan, 4.47%, Maturing December 29, 2014 | 1,108,819 |
| EUR 912 | Term Loan, 5.22%, Maturing December 29, 2015 | 1,108,819 |
| | Physiotherapy Associates, Inc. | |
| 921 | Term Loan, 7.50%, Maturing June 27, 2013 | 739,545 |
| 500 | Term Loan-Second Lien, 12.00%, Maturing June 27, 2014 | 262,500 |
| | RadNet Management, Inc. | |
| 1,372 | Term Loan, 5.75%, Maturing April 1, 2016 | 1,355,561 |
| | ReAble Therapeutics Finance, LLC | |
| 1,105 | Term Loan, 2.41%, Maturing November 16, 2013 | 1,071,294 |
| | Select Medical Holdings Corp. | |
| 1,206 | Term Loan, 4.23%, Maturing August 22, 2014 | 1,175,251 |
| 1,505 | Term Loan, 4.23%, Maturing August 22, 2014 | 1,466,596 |
| | Skillsoft Corp. | |
| 1,000 | Term Loan, 6.50%, Maturing May 19, 2017 | 1,003,750 |
| | Sunrise Medical Holdings, Inc. | |
| EUR 904 | Term Loan, 8.00%, Maturing May 13, 2014 | 1,107,278 |
| | VWR International, Inc. | |
| 2,279 | Term Loan, 2.82%, Maturing June 30, 2014 | 2,116,706 |

\$ 84,569,726

Home Furnishings 0.4%**Hunter Fan Co.**

609 Term Loan, 2.85%, Maturing April 16, 2014 \$ 542,322

500 Term Loan-Second Lien, 7.10%, Maturing October 16, 2014 332,500

Interline Brands, Inc.

1,225 Term Loan, 2.08%, Maturing June 23, 2013 1,139,647

334 Term Loan, 2.08%, Maturing June 23, 2013 310,236

National Bedding Co., LLC

3,289 Term Loan, 2.38%, Maturing February 28, 2013 3,157,328

2,550 Term Loan-Second Lien, 5.38%, Maturing February 28, 2014 2,371,500

Oreck Corp.527 Term Loan-Second Lien, 4.04%, Maturing March 19, 2016⁽⁵⁾ 421,768

| Principal Amount* | | Borrower/Tranche Description | Value |
|----------------------------------|-------|--|----------------------|
| (000 s omitted) | | | |
| EUR | 387 | Sanitec Europe OY Term Loan, 2.50%, Maturing June 24, 2016 | \$ 371,850 |
| | | | \$ 8,647,151 |
| Industrial Equipment 1.4% | | | |
| | | Brand Energy and Infrastructure Services, Inc. | |
| | 917 | Term Loan, 2.81%, Maturing February 7, 2014 | \$ 818,459 |
| | 991 | Term Loan, 3.81%, Maturing February 7, 2014 | 906,669 |
| | | Bucyrus International, Inc. | |
| | 155 | Term Loan, 4.50%, Maturing February 19, 2016 | 155,312 |
| | | CEVA Group PLC U.S. | |
| | 408 | Term Loan, 3.32%, Maturing November 4, 2013 | 361,489 |
| EUR | 298 | Term Loan, 3.64%, Maturing November 4, 2013 | 341,299 |
| EUR | 506 | Term Loan, 3.64%, Maturing November 4, 2013 | 579,564 |
| EUR | 622 | Term Loan, 3.64%, Maturing November 4, 2013 | 712,288 |
| EUR | 1,597 | Term Loan, 3.75%, Maturing November 4, 2013 | 1,830,081 |
| | | EPD Holdings, (Goodyear Engineering Products) | |
| | 298 | Term Loan, 2.84%, Maturing July 31, 2014 | 255,023 |
| | 2,083 | Term Loan, 2.84%, Maturing July 31, 2014 | 1,780,580 |
| | 2,100 | Term Loan-Second Lien, 6.09%, Maturing July 13, 2015 | 1,601,250 |
| | | Flowserve Corp. | |
| | 2,255 | Term Loan, 2.06%, Maturing August 10, 2012 | 2,249,727 |
| | | Generac Acquisition Corp. | |
| | 2,129 | Term Loan, 2.90%, Maturing November 11, 2013 | 1,965,846 |
| | | Gleason Corp. | |
| | 1,024 | Term Loan, 2.19%, Maturing June 30, 2013 | 926,410 |
| | | Itron, Inc. | |
| EUR | 252 | Term Loan, 4.26%, Maturing April 18, 2014 | 328,513 |
| | | Jason, Inc. | |
| | 571 | Term Loan, 0.00%, Maturing July 30, 2010 ⁽⁴⁾ | 428,427 |
| | | John Maneely Co. | |
| | 4,222 | Term Loan, 3.78%, Maturing December 9, 2013 | 4,016,898 |
| | | KION Group GmbH | |
| | 253 | Term Loan, 2.57%, Maturing January 28, 2015 ⁽³⁾ | 197,876 |
| | 253 | Term Loan, 2.57%, Maturing January 28, 2016 ⁽³⁾ | 197,876 |
| | | Polypore, Inc. | |
| | 4,123 | Term Loan, 2.32%, Maturing July 3, 2014 | 3,950,776 |
| | | Sequa Corp. | |
| | 1,192 | Term Loan, 3.79%, Maturing December 3, 2014 | 1,114,812 |
| | | TFS Acquisition Corp. | |
| | 1,915 | Term Loan, 14.00%, Maturing August 11, 2013 ⁽³⁾ | 1,905,211 |
| | | | \$ 26,624,386 |

Insurance 0.8%

| | | |
|-------|---|--------------|
| | Alliant Holdings I, Inc. | |
| 2,759 | Term Loan, 3.53%, Maturing August 21, 2014 | \$ 2,600,133 |
| | AmWINS Group, Inc. | |
| 500 | Term Loan-Second Lien, 6.04%, Maturing June 8, 2013 | 425,000 |
| | Applied Systems, Inc. | |
| 870 | Term Loan, 2.82%, Maturing September 26, 2013 | 803,964 |
| | CCC Information Services Group, Inc. | |
| 1,094 | Term Loan, 2.58%, Maturing February 10, 2013 | 1,056,232 |
| | Conseco, Inc. | |
| 3,540 | Term Loan, 7.50%, Maturing October 10, 2013 | 3,469,063 |
| | Crawford & Company | |
| 1,531 | Term Loan, 5.25%, Maturing October 30, 2013 | 1,496,215 |
| | Crump Group, Inc. | |
| 965 | Term Loan, 3.32%, Maturing August 1, 2014 | 897,442 |
| | Hub International Holdings, Inc. | |
| 214 | Term Loan, 3.03%, Maturing June 13, 2014 | 195,324 |
| 951 | Term Loan, 3.03%, Maturing June 13, 2014 | 868,958 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|---|--|----------------------|
| | U.S.I. Holdings Corp. | |
| 2,650 | Term Loan, 3.29%, Maturing May 5, 2014 | \$ 2,423,028 |
| 993 | Term Loan, 7.00%, Maturing May 5, 2014 | 960,244 |
| | | \$ 15,195,603 |
| | | |
| Leisure Goods/Activities/Movies 1.7% | | |
| | 24 Hour Fitness Worldwide, Inc. | |
| 1,000 | Term Loan, 6.75%, Maturing April 22, 2016 | \$ 933,250 |
| | AMC Entertainment, Inc. | |
| 1,685 | Term Loan, 2.08%, Maturing January 28, 2013 | 1,633,590 |
| | AMF Bowling Worldwide, Inc. | |
| 2,300 | Term Loan-Second Lien, 6.59%, Maturing December 8, 2013 | 1,817,000 |
| | Bombardier Recreational Products | |
| 2,867 | Term Loan, 3.19%, Maturing June 28, 2013 | 2,487,199 |
| | Butterfly Wendel US, Inc. | |
| 596 | Term Loan, 3.87%, Maturing June 23, 2014 | 515,510 |
| 596 | Term Loan, 4.12%, Maturing June 22, 2015 | 515,344 |
| | CFV I, LLC/Hicks Sports Group | |
| 113 | Term Loan, 11.44%, Maturing August 1, 2010 ⁽²⁾⁽³⁾ | 112,340 |
| | Cinemark, Inc. | |
| 3,698 | Term Loan, 3.60%, Maturing April 29, 2016 | 3,615,429 |
| | Deluxe Entertainment Services | |
| 69 | Term Loan, 6.25%, Maturing May 11, 2013 | 61,861 |
| 634 | Term Loan, 6.25%, Maturing May 11, 2013 | 570,619 |
| 41 | Term Loan, 6.35%, Maturing May 11, 2013 | 37,205 |
| 500 | Term Loan-Second Lien, 11.00%, Maturing November 11, 2013 | 425,000 |
| | Metro-Goldwyn-Mayer Holdings, Inc. | |
| 4,000 | Term Loan, 0.00%, Maturing April 9, 2012 ⁽⁶⁾ | 1,754,156 |
| | National CineMedia, LLC | |
| 3,075 | Term Loan, 2.29%, Maturing February 13, 2015 | 2,919,968 |
| | Regal Cinemas Corp. | |
| 4,659 | Term Loan, 4.03%, Maturing November 21, 2016 | 4,596,187 |
| | Revolution Studios Distribution Co., LLC | |
| 1,633 | Term Loan, 4.07%, Maturing December 21, 2014 | 1,322,718 |
| 2,050 | Term Loan-Second Lien, 7.32%, Maturing June 21, 2015 | 973,750 |
| | Six Flags Theme Parks, Inc. | |
| 3,025 | Term Loan, 6.00%, Maturing June 30, 2016 | 3,006,835 |
| | Southwest Sports Group, LLC | |
| 2,450 | Term Loan, 6.75%, Maturing December 22, 2010 | 2,241,750 |
| | Universal City Development Partners, Ltd. | |
| 1,296 | Term Loan, 5.50%, Maturing November 6, 2014 | 1,299,904 |
| | Zuffa, LLC | |
| 1,477 | Term Loan, 2.38%, Maturing June 22, 2015 | 1,399,607 |

\$ 32,239,222

Lodging and Casinos 1.5%

| | | | |
|-----|-------|---|--------------|
| | | Gala Electric Casinos, Ltd. | |
| GBP | 959 | Term Loan, 4.96%, Maturing December 12, 2014 | \$ 1,389,026 |
| GBP | 959 | Term Loan, 5.45%, Maturing December 12, 2014 | 1,389,026 |
| | | Harrah s Operating Co. | |
| | 1,500 | Term Loan, 3.50%, Maturing January 28, 2015 | 1,287,396 |
| | 2,130 | Term Loan, 3.50%, Maturing January 28, 2015 | 1,833,715 |
| | 790 | Term Loan, 3.50%, Maturing January 28, 2015 | 675,102 |
| | | Herbst Gaming, Inc. | |
| | 1,923 | Term Loan, 0.00%, Maturing January 2, 2014 ⁽⁶⁾ | 1,182,734 |
| | | Isle of Capri Casinos, Inc. | |
| | 947 | Term Loan, 5.00%, Maturing November 25, 2013 | 897,231 |
| | 1,218 | Term Loan, 5.00%, Maturing November 25, 2013 | 1,154,275 |
| | 3,045 | Term Loan, 5.00%, Maturing November 25, 2013 | 2,885,686 |
| | | LodgeNet Entertainment Corp. | |
| | 822 | Term Loan, 2.54%, Maturing April 4, 2014 | 761,831 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|--|--|----------------------|
| | New World Gaming Partners, Ltd. | |
| 290 | Term Loan, 3.05%, Maturing September 30, 2014 | \$ 282,228 |
| 1,433 | Term Loan, 3.05%, Maturing September 30, 2014 | 1,393,410 |
| | Penn National Gaming, Inc. | |
| 6,711 | Term Loan, 2.10%, Maturing October 3, 2012 | 6,577,377 |
| | Tropicana Entertainment, Inc. | |
| 88 | Term Loan, 15.00%, Maturing December 29, 2012 | 96,973 |
| | Venetian Casino Resort/Las Vegas Sands, Inc. | |
| 1,113 | Term Loan, 2.07%, Maturing May 23, 2014 | 1,035,382 |
| 4,080 | Term Loan, 2.07%, Maturing May 23, 2014 | 3,797,107 |
| | VML US Finance, LLC | |
| 1,907 | Term Loan, 5.04%, Maturing May 27, 2013 | 1,876,854 |
| | | \$ 28,515,353 |
| | | |
| Nonferrous Metals/Minerals | 0.5% | |
| | Compass Minerals Group, Inc. | |
| 2,700 | Term Loan, 1.93%, Maturing December 22, 2012 | \$ 2,699,961 |
| | Euramax International, Inc. | |
| 369 | Term Loan, 10.00%, Maturing June 29, 2013 | 347,921 |
| 381 | Term Loan, 14.00%, Maturing June 29, 2013 ⁽³⁾ | 359,502 |
| | Noranda Aluminum Acquisition | |
| 916 | Term Loan, 2.54%, Maturing May 18, 2014 | 849,954 |
| | Novelis, Inc. | |
| 582 | Term Loan, 2.32%, Maturing July 6, 2014 | 558,297 |
| 1,280 | Term Loan, 2.54%, Maturing July 6, 2014 | 1,228,326 |
| | Oxbow Carbon and Mineral Holdings | |
| 1,594 | Term Loan, 2.53%, Maturing May 8, 2014 | 1,510,986 |
| | Tube City IMS Corp. | |
| 2,589 | Term Loan, 2.57%, Maturing January 25, 2014 | 2,403,191 |
| 324 | Term Loan, 2.78%, Maturing January 25, 2014 | 301,081 |
| | | \$ 10,259,219 |
| | | |
| Oil and Gas | 0.5% | |
| | Atlas Pipeline Partners, L.P. | |
| 1,560 | Term Loan, 6.75%, Maturing July 27, 2014 | \$ 1,556,643 |
| | CGGVeritas Services, Inc. | |
| 515 | Term Loan, 5.50%, Maturing January 12, 2016 | 508,563 |
| | Dresser, Inc. | |
| 818 | Term Loan, 2.70%, Maturing May 4, 2014 | 761,042 |
| 2,250 | Term Loan-Second Lien, 6.20%, Maturing May 4, 2015 | 2,111,249 |
| | Enterprise GP Holdings, L.P. | |
| 1,519 | Term Loan, 2.78%, Maturing November 10, 2014 | 1,481,025 |
| | Hercules Offshore, Inc. | |

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| | | |
|-------|--|---------------------|
| 997 | Term Loan, 6.00%, Maturing July 11, 2013 | 888,648 |
| | Sheridan Production Partners I, LLC | |
| 136 | Term Loan, 7.50%, Maturing April 20, 2017 | 131,638 |
| 222 | Term Loan, 7.50%, Maturing April 20, 2017 | 215,516 |
| 1,677 | Term Loan, 7.50%, Maturing April 20, 2017 | 1,626,432 |
| | | \$ 9,280,756 |

Publishing 2.2%

| | | |
|---------|---|--------------|
| | American Media Operations, Inc. | |
| 4,187 | Term Loan, 10.00%, Maturing January 30, 2013 ⁽³⁾ | \$ 4,024,490 |
| | Aster Zweite Beteiligungs GmbH | |
| 1,075 | Term Loan, 2.64%, Maturing September 27, 2013 | 962,125 |
| 1,194 | Term Loan, 2.64%, Maturing September 27, 2013 | 1,069,015 |
| 1,277 | Term Loan, 2.64%, Maturing September 27, 2014 | 1,143,008 |
| EUR 472 | Term Loan, 2.97%, Maturing December 31, 2014 | 567,305 |
| EUR 528 | Term Loan, 2.97%, Maturing December 31, 2014 | 633,766 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|--------------------------------------|--|--------------|
| | GateHouse Media Operating, Inc. | |
| 4,186 | Term Loan, 2.33%, Maturing August 28, 2014 | \$ 1,699,659 |
| 2,949 | Term Loan, 2.34%, Maturing August 28, 2014 | 1,197,136 |
| 973 | Term Loan, 2.59%, Maturing August 28, 2014 | 395,018 |
| | Getty Images, Inc. | |
| 2,415 | Term Loan, 6.25%, Maturing July 2, 2015 | 2,426,404 |
| | Hanley-Wood, LLC | |
| 975 | Term Loan, 2.73%, Maturing March 8, 2014 | 519,188 |
| | Laureate Education, Inc. | |
| 476 | Term Loan, 3.74%, Maturing August 17, 2014 | 433,921 |
| 3,182 | Term Loan, 3.74%, Maturing August 17, 2014 | 2,898,768 |
| | Local Insight Regatta Holdings, Inc. | |
| 464 | Term Loan, 6.25%, Maturing April 23, 2015 | 371,209 |
| | MediaNews Group, Inc. | |
| 236 | Term Loan, 8.50%, Maturing March 19, 2014 | 222,517 |
| | Mediannuaire Holding | |
| EUR 891 | Term Loan, 2.97%, Maturing October 10, 2014 | 834,183 |
| EUR 890 | Term Loan, 3.47%, Maturing October 9, 2015 | 831,623 |
| | Merrill Communications, LLC | |
| 1,382 | Term Loan, 8.50%, Maturing December 24, 2012 | 1,300,739 |
| 1,014 | Term Loan-Second Lien, 14.75%, Maturing November 15, 2013 ⁽³⁾ | 842,008 |
| | Nelson Education, Ltd. | |
| 656 | Term Loan, 3.03%, Maturing July 5, 2014 | 594,076 |
| | Nielsen Finance, LLC | |
| 8,235 | Term Loan, 2.35%, Maturing August 9, 2013 | 7,836,750 |
| | PagesJaunes Group, SA | |
| EUR 1,500 | Term Loan, 4.97%, Maturing April 8, 2016 | 1,273,830 |
| | Penton Media, Inc. | |
| 971 | Term Loan, 5.00%, Maturing August 1, 2014 ⁽³⁾ | 691,049 |
| | Philadelphia Newspapers, LLC | |
| 1,039 | Term Loan, 0.00%, Maturing June 29, 2013 ⁽⁶⁾ | 319,343 |
| | SGS International, Inc. | |
| 639 | Term Loan, 2.88%, Maturing December 30, 2011 | 625,735 |
| | Source Interlink Companies, Inc. | |
| 1,136 | Term Loan, 10.75%, Maturing June 18, 2013 | 1,090,909 |
| 668 | Term Loan, 15.00%, Maturing March 18, 2014 ⁽³⁾ | 420,673 |
| | Source Media, Inc. | |
| 2,261 | Term Loan, 6.04%, Maturing November 8, 2011 | 2,165,074 |
| | Star Tribune Co. (The) | |
| 38 | Term Loan, 8.00%, Maturing September 28, 2014 ⁽⁵⁾ | 30,985 |
| 25 | Term Loan, 8.00%, Maturing September 29, 2014 ⁽⁵⁾ | 18,072 |
| | TL Acquisitions, Inc. | |
| 1,685 | Term Loan, 3.03%, Maturing July 3, 2014 | 1,494,807 |
| | Tribune Co. | |
| 2,027 | Term Loan, 0.00%, Maturing June 4, 2014 ⁽⁶⁾ | 1,152,764 |

| | | | |
|----------------------------------|-------|--|----------------------|
| | | Xsys, Inc. | |
| EUR | 1,500 | Term Loan-Second Lien, 5.39%, Maturing November 1, 2014 | 1,727,489 |
| | | | \$ 41,813,638 |
| Radio and Television 1.2% | | | |
| | | Block Communications, Inc. | |
| | 2,006 | Term Loan, 2.32%, Maturing December 22, 2011 | \$ 1,890,184 |
| | | CMP KC, LLC | |
| | 956 | Term Loan, 0.00%, Maturing May 3, 2011 ⁽⁵⁾⁽⁶⁾ | 274,426 |
| | | CMP Susquehanna Corp. | |
| | 954 | Revolving Loan, 1.61%, Maturing May 5, 2011 ⁽²⁾ | 796,330 |
| | 705 | Term Loan, 2.38%, Maturing May 5, 2013 | 616,241 |
| | | Emmis Operating Co. | |
| | 1,005 | Term Loan, 4.54%, Maturing November 1, 2013 | 863,256 |

| Principal Amount* (000 \$ omitted) | Borrower/Tranche Description | Value |
|---|--|----------------------|
| | Gray Television, Inc. | |
| 789 | Term Loan, 3.85%, Maturing December 31, 2014 | \$ 742,400 |
| | HIT Entertainment, Inc. | |
| 1,003 | Term Loan, 5.60%, Maturing June 1, 2012 | 941,716 |
| | Live Nation Worldwide, Inc. | |
| 2,843 | Term Loan, 4.50%, Maturing November 7, 2016 | 2,806,131 |
| | Mission Broadcasting, Inc. | |
| 663 | Term Loan, 5.00%, Maturing September 30, 2016 | 649,740 |
| | NEP II, Inc. | |
| 478 | Term Loan, 2.33%, Maturing February 16, 2014 | 456,487 |
| | Nexstar Broadcasting, Inc. | |
| 1,037 | Term Loan, 5.01%, Maturing September 30, 2016 | 1,016,260 |
| | Raycom TV Broadcasting, LLC | |
| 1,891 | Term Loan, 1.88%, Maturing June 25, 2014 | 1,758,165 |
| | Univision Communications, Inc. | |
| 9,589 | Term Loan, 2.57%, Maturing September 29, 2014 | 8,397,135 |
| | Weather Channel | |
| 1,304 | Term Loan, 5.00%, Maturing September 14, 2015 | 1,306,965 |
| | Young Broadcasting, Inc. | |
| 539 | Term Loan, 8.00%, Maturing June 30, 2015 | 545,132 |
| | | \$ 23,060,568 |
| | | |
| Rail Industries | 0.2% | |
| | Kansas City Southern Railway Co. | |
| 3,264 | Term Loan, 2.22%, Maturing April 26, 2013 | \$ 3,174,240 |
| | | \$ 3,174,240 |
| | | |
| Retailers (Except Food and Drug) | 0.8% | |
| | American Achievement Corp. | |
| 390 | Term Loan, 6.26%, Maturing March 25, 2011 | \$ 370,819 |
| | Amscan Holdings, Inc. | |
| 660 | Term Loan, 2.79%, Maturing May 25, 2013 | 624,786 |
| | Educate, Inc. | |
| 498 | Term Loan-Second Lien, 8.51%, Maturing June 16, 2014 | 485,076 |
| | Harbor Freight Tools USA, Inc. | |
| 1,018 | Term Loan, 5.02%, Maturing February 24, 2016 | 1,016,050 |
| | Jostens Corp. | |
| 1,991 | Term Loan, 2.34%, Maturing October 4, 2011 | 1,967,689 |
| | Mapco Express, Inc. | |
| 839 | Term Loan, 6.75%, Maturing April 28, 2011 | 818,082 |
| | Neiman Marcus Group, Inc. | |
| 1,892 | Term Loan, 2.47%, Maturing April 5, 2013 | 1,788,065 |
| | Orbitz Worldwide, Inc. | |

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| | | | |
|-----|-------|--|-----------|
| | 1,849 | Term Loan, 3.42%, Maturing July 25, 2014 | 1,738,575 |
| | | Oriental Trading Co., Inc. | |
| | 1,900 | Term Loan-Second Lien, 0.00%, Maturing January 31, 2014 ⁽⁶⁾ | 332,500 |
| | | Rent-A-Center, Inc. | |
| | 55 | Term Loan, 2.18%, Maturing June 30, 2012 | 54,780 |
| | 971 | Term Loan, 3.54%, Maturing March 31, 2015 | 961,280 |
| | | Savers, Inc. | |
| | 1,372 | Term Loan, 5.75%, Maturing March 11, 2016 | 1,378,420 |
| | | Vivarte | |
| EUR | 32 | Term Loan, 2.53%, Maturing March 9, 2015 | 34,766 |
| EUR | 126 | Term Loan, 2.53%, Maturing March 9, 2015 | 135,199 |
| EUR | 807 | Term Loan, 2.53%, Maturing March 9, 2015 | 868,367 |
| EUR | 807 | Term Loan, 3.03%, Maturing March 8, 2016 | 868,367 |
| EUR | 32 | Term Loan, 3.03%, Maturing May 29, 2016 | 34,766 |
| EUR | 126 | Term Loan, 3.03%, Maturing May 29, 2016 | 135,199 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|---|---|----------------------|
| | Yankee Candle Company, Inc. (The) | |
| 2,701 | Term Loan, 2.32%, Maturing February 6, 2014 | \$ 2,585,576 |
| | | \$ 16,198,362 |
| Steel 0.1% | | |
| | Niagara Corp. | |
| 2,027 | Term Loan, 10.50%, Maturing June 29, 2014 ⁽³⁾⁽⁵⁾ | \$ 1,925,586 |
| | | \$ 1,925,586 |
| Surface Transport 0.2% | | |
| | Oshkosh Truck Corp. | |
| 388 | Term Loan, 6.54%, Maturing December 6, 2013 | \$ 389,780 |
| | Swift Transportation Co., Inc. | |
| 500 | Term Loan, 8.25%, Maturing May 6, 2012 | 481,042 |
| 3,341 | Term Loan, 8.25%, Maturing May 9, 2014 | 3,260,384 |
| | | \$ 4,131,206 |
| Telecommunications 1.5% | | |
| | Asurion Corp. | |
| 2,432 | Term Loan, 3.36%, Maturing July 3, 2014 | \$ 2,333,684 |
| 1,000 | Term Loan-Second Lien, 6.84%, Maturing July 3, 2015 | 981,964 |
| | BCM Luxembourg, Ltd. | |
| EUR 1,827 | Term Loan, 2.52%, Maturing September 30, 2014 | 1,970,988 |
| EUR 1,828 | Term Loan, 2.77%, Maturing September 30, 2015 | 1,971,390 |
| EUR 2,500 | Term Loan-Second Lien, 4.89%, Maturing March 31, 2016 | 2,321,237 |
| | CommScope, Inc. | |
| 1,369 | Term Loan, 3.03%, Maturing December 26, 2014 | 1,337,852 |
| | Intelsat Corp. | |
| 2,191 | Term Loan, 3.03%, Maturing January 3, 2014 | 2,072,440 |
| 2,191 | Term Loan, 3.03%, Maturing January 3, 2014 | 2,072,440 |
| 2,192 | Term Loan, 3.03%, Maturing January 3, 2014 | 2,073,078 |
| | Intelsat Subsidiary Holding Co. | |
| 1,251 | Term Loan, 3.03%, Maturing July 3, 2013 | 1,190,512 |
| | IPC Systems, Inc. | |
| GBP 1,421 | Term Loan, 2.99%, Maturing May 31, 2014 | 1,993,613 |
| | Macquarie UK Broadcast Ventures, Ltd. | |
| GBP 1,071 | Term Loan, 2.58%, Maturing December 1, 2014 | 1,382,856 |
| | NTelos, Inc. | |
| 993 | Term Loan, 5.75%, Maturing August 7, 2015 | 994,981 |
| | Trilogy International Partners | |
| 1,725 | Term Loan, 4.03%, Maturing June 29, 2012 | 1,699,125 |
| | Windstream Corp. | |

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| | | |
|-------|--|----------------------|
| 3,920 | Term Loan, 3.24%, Maturing December 17, 2015 | 3,885,809 |
| | | \$ 28,281,969 |

Utilities 1.1%

| | | |
|---------|---|------------|
| | AEI Finance Holding, LLC | |
| 505 | Revolving Loan, 3.53%, Maturing March 30, 2012 | \$ 471,471 |
| 3,352 | Term Loan, 3.53%, Maturing March 30, 2014 | 3,130,923 |
| | Astoria Generating Co. | |
| 1,250 | Term Loan-Second Lien, 4.29%, Maturing August 23, 2013 | 1,191,146 |
| | Calpine Corp. | |
| 3,161 | DIP Loan, 3.42%, Maturing March 29, 2014 | 3,007,254 |
| | Electricinvest Holding Co. | |
| GBP 840 | Term Loan, 5.07%, Maturing October 24, 2012 | 1,033,050 |
| EUR 834 | Term Loan-Second Lien, 5.12%, Maturing October 24, 2012 | 854,598 |
| | Mirant North America, LLC | |
| 612 | Term Loan, 2.07%, Maturing January 3, 2013 | 607,205 |
| | NRG Energy, Inc. | |
| 1 | Term Loan, 2.18%, Maturing February 1, 2013 | 1,102 |
| 952 | Term Loan, 2.28%, Maturing February 1, 2013 | 915,468 |

| Principal Amount* (000 s omitted) | Borrower/Tranche Description | Value |
|---|---|----------------------|
| 2,993 | Term Loan, 3.68%, Maturing August 31, 2015 | \$ 2,919,750 |
| 3,579 | Term Loan, 3.78%, Maturing August 31, 2015 | 3,517,979 |
| | Pike Electric, Inc. | |
| 383 | Term Loan, 2.13%, Maturing July 2, 2012 | 361,297 |
| 289 | Term Loan, 2.13%, Maturing December 10, 2012 | 272,196 |
| | TXU Texas Competitive Electric Holdings Co., LLC | |
| 3,063 | Term Loan, 3.85%, Maturing October 10, 2014 | 2,376,030 |
| 1,118 | Term Loan, 3.98%, Maturing October 10, 2014 | 870,535 |
| | | \$ 21,530,004 |

Total Senior Floating-Rate Interests
(identified cost \$837,513,032) **\$ 790,197,560**

Corporate Bonds & Notes 46.8%

| Principal Amount (000 s omitted) | Security | Value |
|--|--|---------------------|
| | Air Transport 0.1% | |
| | Southwest Airlines Co., Sr. Notes | |
| \$ 850 | 5.75%, 12/15/16 | \$ 912,161 |
| | United Air Lines, Inc., Sr. Notes | |
| 290 | 9.875%, 8/1/13 ⁽⁸⁾ | 312,475 |
| | | \$ 1,224,636 |

| | | |
|----------|--|--------------|
| | Automotive 1.6% | |
| | Accuride Corp. | |
| \$ 1,580 | 9.50%, 8/1/18 ⁽⁸⁾ | \$ 1,619,500 |
| | Affinia Group, Inc., Sr. Notes | |
| 665 | 10.75%, 8/15/16 ⁽⁸⁾ | 744,800 |
| | Allison Transmission, Inc. | |
| 285 | 11.00%, 11/1/15 ⁽⁸⁾ | 307,800 |
| 3,599 | 11.25%, 11/1/15 ⁽³⁾⁽⁸⁾ | 3,886,596 |
| | American Axle & Manufacturing Holdings, Inc. | |
| 1,055 | 5.25%, 2/11/14 | 957,412 |
| | American Axle & Manufacturing Holdings, Inc., Sr. Notes | |
| 1,305 | 9.25%, 1/15/17 ⁽⁸⁾ | 1,412,662 |
| 1,815 | 7.875%, 3/1/17 | 1,697,025 |
| | ArvinMeritor, Inc. | |
| 1,170 | 8.125%, 9/15/15 | 1,181,700 |

| | | |
|-------|--|----------------------|
| | Commercial Vehicle Group, Inc., Sr. Notes | |
| 1,570 | 8.00%, 7/1/13 | 1,338,425 |
| | Goodyear Tire & Rubber Co. (The), Sr. Notes | |
| 3,240 | 10.50%, 5/15/16 | 3,645,000 |
| | Lear Corp. | |
| 600 | 7.875%, 3/15/18 | 627,000 |
| 745 | 8.125%, 3/15/20 | 778,525 |
| | Navistar International Corp. | |
| 4,270 | 8.25%, 11/1/21 | 4,536,875 |
| | Sonic Automotive, Inc., Sr. Sub. Notes | |
| 455 | 9.00%, 3/15/18 ⁽⁸⁾ | 469,788 |
| | Tenneco Automotive, Inc., Series B | |
| 6,073 | 10.25%, 7/15/13 | 6,224,825 |
| | Tenneco, Inc., Sr. Notes | |
| 630 | 7.75%, 8/15/18 | 641,025 |
| | United Components, Inc., Sr. Sub. Notes | |
| 990 | 9.375%, 6/15/13 | 1,009,800 |
| | | \$ 31,078,758 |

| Principal Amount (000 s omitted) | Security | Value |
|---|---|----------------------|
| Banks and Thrifts | 1.6% | |
| | Capital One Capital IV, Variable Rate | |
| \$ 2,000 | 6.745%, 2/17/37 | \$ 1,855,000 |
| | Citigroup, Inc. | |
| 3,500 | 5.00%, 9/15/14 | 3,571,848 |
| | Discover Bank | |
| 1,500 | 7.00%, 4/15/20 | 1,599,743 |
| | General Motors Acceptance Corp. | |
| 4,500 | 8.30%, 2/12/15 ⁽⁸⁾ | 4,747,500 |
| 2,450 | 8.00%, 12/31/18 | 2,391,813 |
| | Goldman Sachs Group, Inc. | |
| 2,500 | 5.625%, 1/15/17 | 2,581,965 |
| | Macquarie Group, Ltd., Sr. Notes | |
| 3,665 | 6.00%, 1/14/20 ⁽⁸⁾ | 3,858,017 |
| | Manufacturers & Traders Trust Co., Variable Rate | |
| 1,900 | 5.629%, 12/1/21 | 1,803,395 |
| | Merrill Lynch & Co., Inc., Sr. Sub Notes | |
| 2,750 | 6.05%, 5/16/16 | 2,892,224 |
| | Morgan Stanley, Sr. Notes | |
| 1,600 | 5.50%, 1/26/20 | 1,610,627 |
| | Royal Bank of Scotland Group PLC | |
| 545 | 4.875%, 3/16/15 | 563,922 |
| | Standard Chartered Bank, Sr. Notes | |
| 2,275 | 6.40%, 9/26/17 ⁽⁸⁾ | 2,538,795 |
| | | \$ 30,014,849 |
| Broadcast Radio and Television | 1.3% | |
| | Clear Channel Communications, Inc., Sr. Notes | |
| \$ 1,530 | 7.65%, 9/15/10 | \$ 1,530,000 |
| 10,180 | 6.25%, 3/15/11 | 10,027,300 |
| 695 | 4.40%, 5/15/11 | 663,725 |
| | Clear Channel Worldwide Holdings, Inc. | |
| 1,550 | 9.25%, 12/15/17 ⁽⁸⁾ | 1,635,250 |
| | Rainbow National Services, LLC, Sr. Sub. Notes | |
| 1,470 | 10.375%, 9/1/14 ⁽⁸⁾ | 1,536,150 |
| | Sirius XM Radio, Inc., Sr. Notes | |
| 1,665 | 9.75%, 9/1/15 ⁽⁸⁾ | 1,823,175 |
| | XM Satellite Radio Holdings, Inc. | |
| 3,700 | 13.00%, 8/1/13 ⁽⁸⁾ | 4,208,750 |
| | XM Satellite Radio Holdings, Inc., Sr. Notes | |
| 2,745 | 11.25%, 6/15/13 ⁽⁸⁾ | 2,998,912 |
| | | \$ 24,423,262 |

Brokers, Dealers and Investment Houses 0.3%

| | | | |
|----|-------|---|---------------------|
| | | BP Capital Markets PLC | |
| \$ | 165 | 3.125%, 3/10/12 | \$ 162,340 |
| | | Raymond James Financial, Inc., Sr. Notes | |
| | 1,605 | 8.60%, 8/15/19 | 1,897,075 |
| | | SSI Investments II, Sr. Notes | |
| | 2,970 | 11.125%, 6/1/18 ⁽⁸⁾ | 3,137,062 |
| | | | \$ 5,196,477 |

Building and Development 0.6%

| | | | |
|----|-------|---|--------------|
| | | CB Richard Ellis Service, Inc., Sr. Sub. Notes | |
| \$ | 4,320 | 11.625%, 6/15/17 | \$ 4,914,000 |
| | | Interface, Inc., Sr. Notes | |
| | 850 | 11.375%, 11/1/13 ⁽⁸⁾ | 964,750 |
| | | Masco Corp., Sr. Notes | |
| | 850 | 7.125%, 3/15/20 | 867,068 |

| Principal Amount (000 s omitted) | Security | Value |
|---|--|----------------------|
| \$ 1,095 | Ply Gem Industries, Inc., Sr. Notes 11.75%, 6/15/13 | \$ 1,168,913 |
| 1,715 | Texas Industries, Inc., Sr. Notes 7.25%, 7/15/13 | 1,753,587 |
| 1,500 | Toll Brothers Finance Corp. 6.75%, 11/1/19 | 1,543,905 |
| | | \$ 11,212,223 |
| | | |
| Business Equipment and Services 3.1% | | |
| \$ 1,485 | ACCO Brands Corp. 7.625%, 8/15/15 | \$ 1,433,025 |
| 1,600 | ACCO Brands Corp., Sr. Notes 10.625%, 3/15/15 ⁽⁸⁾ | 1,784,000 |
| 700 | Brocade Communications Systems, Inc., Sr. Notes 6.625%, 1/15/18 ⁽⁸⁾ | 717,500 |
| 890 | 6.875%, 1/15/20 ⁽⁸⁾ | 914,475 |
| 7,805 | Education Management, LLC, Sr. Notes 8.75%, 6/1/14 | 7,795,244 |
| 1,161 | Education Management, LLC, Sr. Sub. Notes 10.25%, 6/1/16 | 1,201,635 |
| 350 | KAR Holdings, Inc. 8.75%, 5/1/14 | 364,000 |
| 640 | Live Nation Entertainment, Inc., Sr. Notes 8.125%, 5/15/18 ⁽⁸⁾ | 611,200 |
| 1,510 | MDC Partners, Inc. 11.00%, 11/1/16 | 1,653,450 |
| 2,515 | MediMedia USA, Inc., Sr. Sub. Notes 11.375%, 11/15/14 ⁽⁸⁾ | 2,288,650 |
| 3,316 | Muzak, LLC/Muzak Finance, Sr. Notes 15.00%, 7/31/14 ⁽³⁾ | 2,602,709 |
| 830 | Quintiles Transnational Corp., Sr. Notes 9.50%, 12/30/14 ⁽³⁾⁽⁸⁾ | 850,750 |
| 1,525 | RSC Equipment Rental, Inc. 10.25%, 11/15/19 ⁽⁸⁾ | 1,566,938 |
| 1,030 | RSC Equipment Rental, Inc., Sr. Notes 9.50%, 12/1/14 | 1,063,475 |
| 4,215 | 10.00%, 7/15/17 ⁽⁸⁾ | 4,699,725 |
| 2,000 | ServiceMaster Co. (The) 10.75%, 7/15/15 ⁽³⁾⁽⁸⁾ | 2,107,500 |
| 915 | Sitel LLC/Sitel Finance Corp., Sr. Notes 11.50%, 4/1/18 ⁽⁸⁾ | 736,575 |
| 11,035 | SunGard Data Systems, Inc., Sr. Notes 10.625%, 5/15/15 | 12,276,437 |
| | Ticketmaster Entertainment, Inc. | |

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| | | |
|-------|---|----------------------|
| 3,860 | 10.75%, 8/1/16 | 4,110,900 |
| | Trans Union LLC/TransUnion Financing Corp. | |
| 2,160 | 11.375%, 6/15/18 ⁽⁸⁾ | 2,327,400 |
| | United Rentals North America, Inc. | |
| 1,255 | 7.75%, 11/15/13 | 1,267,550 |
| 3,055 | 10.875%, 6/15/16 | 3,391,050 |
| | West Corp. | |
| 4,710 | 9.50%, 10/15/14 | 4,839,525 |
| | | \$ 60,603,713 |

Cable and Satellite Television 0.6%

| | | |
|--------|---|------------|
| | Cablevision Systems Corp., Sr. Notes | |
| \$ 740 | 8.625%, 9/15/17 ⁽⁸⁾ | \$ 798,275 |
| 2,555 | 7.75%, 4/15/18 | 2,676,362 |

| Principal Amount (000 s omitted) | | Value |
|--|---|----------------------|
| | Security | |
| | CCO Holdings, LLC/CCO Capital Corp. | |
| \$ 745 | 7.875%, 4/30/18 ⁽⁸⁾ | \$ 784,113 |
| 2,035 | 8.125%, 4/30/20 ⁽⁸⁾ | 2,162,187 |
| | Kabel Deutschland GmbH | |
| 470 | 10.625%, 7/1/14 | 491,738 |
| | National Cable PLC, Sr. Notes | |
| 3,270 | 9.125%, 8/15/16 | 3,531,600 |
| | Time Warner Cable, Inc. | |
| 1,055 | 8.75%, 2/14/19 | 1,359,741 |
| | | \$ 11,804,016 |
| | Chemicals and Plastics 1.8% | |
| | Ashland, Inc. | |
| \$ 2,325 | 9.125%, 6/1/17 ⁽⁸⁾ | \$ 2,653,406 |
| | BWAY Holding Co. | |
| 1,550 | 10.00%, 6/15/18 ⁽⁸⁾ | 1,650,750 |
| | CF Industries, Inc., Sr. Notes | |
| 2,990 | 6.875%, 5/1/18 | 3,146,975 |
| 2,230 | 7.125%, 5/1/20 | 2,386,100 |
| | CII Carbon, LLC | |
| 2,420 | 11.125%, 11/15/15 ⁽⁸⁾ | 2,492,600 |
| | INEOS Finance PLC, Sr. Notes | |
| 2,560 | 9.00%, 5/15/15 ⁽⁸⁾ | 2,624,000 |
| | INEOS Group Holdings PLC, Sr. Sub. Notes | |
| 4,190 | 8.50%, 2/15/16 ⁽⁸⁾ | 3,488,175 |
| | LBI Escrow Corp., Sr. Notes | |
| 4,470 | 8.00%, 11/1/17 ⁽⁸⁾ | 4,710,263 |
| | Nalco Co., Sr. Notes | |
| 1,975 | 8.25%, 5/15/17 ⁽⁸⁾ | 2,133,000 |
| | Nova Chemicals Corp, Sr. Notes | |
| 1,960 | 8.375%, 11/1/16 ⁽⁸⁾ | 2,016,350 |
| | Reichhold Industries, Inc., Sr. Notes | |
| 5,905 | 9.00%, 8/15/14 ⁽⁸⁾ | 5,373,550 |
| | Scotts Miracle-Gro Co. (The) | |
| 565 | 7.25%, 1/15/18 | 578,419 |
| | Solutia, Inc. | |
| 1,725 | 8.75%, 11/1/17 | 1,888,875 |
| | Wellman Holdings, Inc., Sr. Sub. Notes | |
| 256 | 5.00%, 1/29/19 ⁽⁵⁾ | 76,037 |
| | | \$ 35,218,500 |
| | Clothing/Textiles 0.4% | |
| | Levi Strauss & Co., Sr. Notes | |

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|----------------------|-------------|--|----|------------------|
| \$ | 560 | 8.875%, 4/1/16 | \$ | 590,800 |
| | | Oxford Industries, Inc., Sr. Notes | | |
| | 2,515 | 11.375%, 7/15/15 | | 2,829,375 |
| | | Perry Ellis International, Inc., Sr. Sub. Notes | | |
| | 4,330 | 8.875%, 9/15/13 | | 4,427,425 |
| | | | \$ | 7,847,600 |
| | | | | |
| Conglomerates | 0.4% | | | |
| | | Amsted Industries, Inc., Sr. Notes | | |
| \$ | 3,220 | 8.125%, 3/15/18 ⁽⁸⁾ | \$ | 3,316,600 |
| | | Manitowoc Co., Inc. (The) | | |
| | 800 | 9.50%, 2/15/18 | | 820,000 |
| | | RBS Global & Rexnord Corp. | | |
| | 1,775 | 11.75%, 8/1/16 | | 1,908,125 |
| | | Textron, Inc., Sr. Notes | | |
| | 815 | 7.25%, 10/1/19 | | 943,039 |

| Principal Amount (000 s omitted) | Security | Value |
|---|---|---------------------|
| \$ 1,050 | Tyco International Finance 8.50%, 1/15/19 | \$ 1,374,030 |
| | | \$ 8,361,794 |
| Containers and Glass Products 0.4% | | |
| \$ 3,240 | Intertape Polymer US, Inc., Sr. Sub. Notes 8.50%, 8/1/14 | \$ 2,640,600 |
| 3,705 | Reynolds Group Holdings, Inc., Sr. Notes 8.50%, 5/15/18 ⁽⁸⁾ | 3,825,412 |
| 1,680 | Solo Cup Co., Sr. Notes 10.50%, 11/1/13 | 1,764,000 |
| | | \$ 8,230,012 |
| Diversified Financial Services 0.4% | | |
| \$ 1,570 | CIT Group, Inc., Sr. Notes 7.00%, 5/1/14 | \$ 1,534,675 |
| 3,710 | 7.00%, 5/1/17 | 3,515,225 |
| 2,000 | General Electric Capital Corp., Sr. Notes 5.625%, 5/1/18 | 2,184,570 |
| 740 | JPMorgan Chase & Co., Sr. Notes 6.30%, 4/23/19 | 841,710 |
| | | \$ 8,076,180 |
| Diversified Media 0.5% | | |
| \$ 3,255 | Catalina Marketing Corp. 10.50%, 10/1/15 ⁽⁸⁾ | \$ 3,466,575 |
| 3,790 | 11.625%, 10/1/17 ⁽⁸⁾ | 4,121,625 |
| 1,440 | Interpublic Group Cos., Inc. 10.00%, 7/15/17 | 1,677,600 |
| 450 | Lamar Media Corp., Sr. Sub. Notes 7.875%, 4/15/18 ⁽⁸⁾ | 466,875 |
| | | \$ 9,732,675 |
| Drugs 0.2% | | |
| \$ 1,185 | Patheon, Inc., Sr. Notes 8.625%, 4/15/17 ⁽⁸⁾ | \$ 1,189,444 |
| 1,795 | Valeant Pharmaceuticals International 8.375%, 6/15/16 | 2,037,325 |
| 1,025 | Valeant Pharmaceuticals International, Sr. Notes 7.625%, 3/15/20 ⁽⁸⁾ | 1,224,875 |

| | | | |
|---|-------|--|---------------------|
| | | | \$ 4,451,644 |
| Ecological Services and Equipment 0.1% | | | |
| | | Casella Waste Systems, Inc., Sr. Notes | |
| \$ | 845 | 11.00%, 7/15/14 ⁽⁸⁾ | \$ 926,331 |
| | | Environmental Systems Product Holdings, Inc., Jr. Notes | |
| | 175 | 18.00%, 3/31/15 ⁽³⁾⁽⁵⁾ | 104,791 |
| | | | \$ 1,031,122 |
| Electronics/Electrical 0.9% | | | |
| | | Advanced Micro Devices, Inc | |
| \$ | 1,670 | 8.125%, 12/15/17 | \$ 1,761,850 |
| | | Advanced Micro Devices, Inc., Sr. Notes | |
| | 630 | 7.75%, 8/1/20 ⁽⁸⁾ | 639,450 |
| | | Amkor Technologies, Inc., Sr. Notes | |
| | 3,845 | 9.25%, 6/1/16 | 4,114,150 |
| | | NXP BV/NXP Funding, LLC | |
| | 4,805 | 9.50%, 10/15/15 | 4,720,912 |
| | | NXP BV/NXP Funding, LLC, Sr. Notes | |
| | 390 | 9.75%, 8/1/18 ⁽⁸⁾ | 412,425 |

| Principal Amount (000 s omitted) | Security | Value |
|--|--|----------------------|
| \$ 1,025 | NXP BV/NXP Funding, LLC, Variable Rate 3.053%, 10/15/13 | \$ 972,469 |
| 4,845 | Spectrum Brands Holdings, Inc., Sr. Notes 9.50%, 6/15/18 ⁽⁸⁾ | 5,117,531 |
| | | \$ 17,738,787 |
| Equipment Leasing 0.3% | | |
| \$ 1,950 | Avis Budget Group, Inc. 9.625%, 3/15/18 ⁽⁸⁾ | \$ 2,042,625 |
| 2,465 | Hertz Corp. 8.875%, 1/1/14 | 2,551,275 |
| 1,155 | 10.50%, 1/1/16 | 1,232,963 |
| | | \$ 5,826,863 |
| Financial Intermediaries 0.9% | | |
| \$ 2,310 | Ford Motor Credit Co., Sr. Notes 7.50%, 8/1/12 | \$ 2,416,521 |
| 3,380 | 12.00%, 5/15/15 | 4,026,672 |
| 6,465 | 8.00%, 12/15/16 | 6,909,372 |
| 1,530 | 8.125%, 1/15/20 | 1,639,214 |
| 2,000 | Janus Capital Group, Inc., Sr. Notes 6.95%, 6/15/17 | 2,055,990 |
| | | \$ 17,047,769 |
| Financial Services 0.1% | | |
| \$ 1,105 | FMR, LLC 7.49%, 6/15/19 ⁽⁸⁾ | \$ 1,302,143 |
| | | \$ 1,302,143 |
| Food Products 1.0% | | |
| \$ 1,745 | ASG Consolidated, LLC/ASG Finance, Inc., Sr. Notes 15.00%, 5/15/17 ⁽⁸⁾ | \$ 1,587,950 |
| 2,690 | ASG Consolidated, LLC/ASG Finance, Inc., Sr. Sub. Notes 10.75%, 5/15/16 ⁽⁸⁾ | 2,760,613 |
| 1,200 | Bunge, Ltd. Finance Corp. 8.50%, 6/15/19 | 1,452,811 |
| 2,103 | Dole Foods Co., Sr. Notes 13.875%, 3/15/14 | 2,544,630 |
| 3,170 | Michael Foods, Inc., Sr. Notes 9.75%, 7/15/18 ⁽⁸⁾ | 3,344,350 |
| | Pinnacle Foods Finance, LLC | |

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| | | |
|-------|---|----------------------|
| 300 | 9.25%, 4/1/15 ⁽⁸⁾ | 311,625 |
| 195 | 10.625%, 4/1/17 | 209,138 |
| | Pinnacle Foods Finance, LLC, Sr. Notes | |
| 300 | 9.25%, 4/1/15 | 311,625 |
| | Ralcorp Holdings, Inc., Sr. Notes | |
| 880 | 4.95%, 8/15/20 | 898,455 |
| | Smithfield Foods, Inc., Sr. Notes | |
| 3,625 | 7.00%, 8/1/11 | 3,706,562 |
| 125 | 7.75%, 5/15/13 | 125,938 |
| 2,600 | 10.00%, 7/15/14 ⁽⁸⁾ | 2,918,500 |
| | | \$ 20,172,197 |

Food Service 0.5%

| | | |
|----------|--|----------------------|
| | NPC International, Inc., Sr. Sub. Notes | |
| \$ 4,370 | 9.50%, 5/1/14 | \$ 4,435,550 |
| | U.S. Foodservice, Inc., Sr. Notes | |
| 5,785 | 10.75%, 6/30/15 ⁽⁸⁾ | 5,900,700 |
| | | \$ 10,336,250 |

| Principal Amount | | Security | Value |
|-----------------------------|--------|---|----------------------|
| (000 s omitted) | | 0.9% | |
| Food/Drug Retailers | | | |
| | | General Nutrition Center, Sr. Notes, Variable Rate | |
| \$ | 11,060 | 5.75%, 3/15/14 ⁽³⁾ | \$ 10,672,900 |
| | | General Nutrition Center, Sr. Sub. Notes | |
| | 6,905 | 10.75%, 3/15/15 | 7,043,100 |
| | | | \$ 17,716,000 |
| Forest Products | | 0.4% | |
| | | Boise Paper Holdings, LLC | |
| \$ | 605 | 8.00%, 4/1/20 ⁽⁸⁾ | \$ 629,200 |
| | | Domtar Corp., Sr. Notes | |
| | 2,995 | 10.75%, 6/1/17 | 3,706,313 |
| | | Verso Paper Holdings, LLC/Verso Paper, Inc. | |
| | 870 | 11.375%, 8/1/16 | 806,925 |
| | | Verso Paper Holdings, LLC/Verso Paper, Inc., Sr. Notes | |
| | 2,440 | 9.125%, 8/1/14 | 2,452,200 |
| | | | \$ 7,594,638 |
| Health Care | | 4.4% | |
| | | Accellent, Inc. | |
| \$ | 3,365 | 10.50%, 12/1/13 | \$ 3,407,063 |
| | | Accellent, Inc., Sr. Notes | |
| | 2,910 | 8.375%, 2/1/17 ⁽⁸⁾ | 2,960,925 |
| | | Alere, Inc. | |
| | 1,860 | 9.00%, 5/15/16 | 1,897,200 |
| | | Alere, Inc., Sr. Notes | |
| | 3,335 | 7.875%, 2/1/16 | 3,351,675 |
| | | American Renal Holdings, Sr. Notes | |
| | 600 | 8.375%, 5/15/18 ⁽⁸⁾ | 612,750 |
| | | Apria Healthcare Group, Inc., Sr. Notes | |
| | 410 | 12.375%, 11/1/14 ⁽⁸⁾ | 442,800 |
| | | Biomet, Inc. | |
| | 3,415 | 10.375%, 10/15/17 ⁽³⁾ | 3,799,187 |
| | 11,485 | 11.625%, 10/15/17 | 12,934,981 |
| | | Capella Healthcare, Inc. | |
| | 3,195 | 9.25%, 7/1/17 ⁽⁸⁾ | 3,346,763 |
| | | DJO Finance, LLC/DJO Finance Corp. | |
| | 5,070 | 10.875%, 11/15/14 | 5,469,262 |
| | | Fresenius US Finance II, Inc., Sr. Notes | |
| | 1,400 | 9.00%, 7/15/15 ⁽⁸⁾ | 1,575,000 |
| | | HCA, Inc. | |
| | 2,115 | 9.25%, 11/15/16 | 2,289,488 |
| | 540 | 9.625%, 11/15/16 ⁽³⁾ | 584,550 |

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| | | |
|-------|--|-----------|
| 3,585 | 9.875%, 2/15/17 HCA, Inc., Sr. Notes | 3,988,312 |
| 2,955 | 7.25%, 9/15/20 ⁽⁸⁾ Hillenbrand, Inc., Sr. Notes | 3,139,688 |
| 1,800 | 5.50%, 7/15/20 inVentiv Health, Inc., Sr. Notes | 1,836,524 |
| 1,100 | 10.00%, 8/15/18 ⁽⁸⁾ MultiPlan, Inc., Sr. Sub. Notes | 1,119,250 |
| 6,200 | 10.375%, 4/15/16 ⁽⁸⁾ Mylan Inc | 6,851,000 |
| 360 | 7.625%, 7/15/17 ⁽⁸⁾ National Mentor Holdings, Inc. | 384,300 |
| 3,945 | 11.25%, 7/1/14 Res-Care, Inc., Sr. Notes | 3,925,275 |
| 2,160 | 7.75%, 10/15/13 Rural/Metro Corp., Sr. Disc. Notes | 2,197,800 |
| 2,335 | 12.75%, 3/15/16 | 2,498,450 |

| Principal Amount (000 s omitted) | Security | Value |
|---|--|----------------------|
| \$ 5,350 | US Oncology, Inc. 10.75%, 8/15/14 | \$ 5,577,375 |
| 4,235 | US Oncology, Inc., Sr. Notes 9.125%, 8/15/17 | 4,504,981 |
| 4,727 | Viant Holdings, Inc. 10.125%, 7/15/17 ⁽⁸⁾ | 5,672,400 |
| | | \$ 84,366,999 |
| Home Furnishings 0.3% | | |
| \$ 1,100 | Fortune Brands, Inc., Sr. Notes 5.375%, 1/15/16 | \$ 1,192,652 |
| 2,985 | Libbey Glass, Inc., Sr. Notes 10.00%, 2/15/15 ⁽⁸⁾ | 3,193,950 |
| 1,494 | Sealy Mattress Co., Sr. Notes 10.875%, 4/15/16 ⁽⁸⁾ | 1,680,750 |
| | | \$ 6,067,352 |
| Industrial Equipment 0.8% | | |
| \$ 1,960 | Cameron International Corp., Sr. Notes 6.375%, 7/15/18 | \$ 2,111,992 |
| 1,250 | CEVA Group PLC, Sr. Notes 11.625%, 10/1/16 ⁽⁸⁾ | 1,340,625 |
| 3,115 | 11.50%, 4/1/18 ⁽⁸⁾ | 3,270,750 |
| 2,170 | Chart Industries, Inc., Sr. Sub. Notes 9.125%, 10/15/15 | 2,245,950 |
| 1,660 | ESCO Corp., Sr. Notes 8.625%, 12/15/13 ⁽⁸⁾ | 1,655,850 |
| 3,710 | Terex Corp., Sr. Notes 10.875%, 6/1/16 | 4,127,375 |
| | | \$ 14,752,542 |
| Insurance 0.7% | | |
| \$ 2,000 | Aflac, Inc., Sr. Notes 8.50%, 5/15/19 | \$ 2,464,130 |
| 1,955 | Alliant Holdings I, Inc. 11.00%, 5/1/15 ⁽⁸⁾ | 2,013,650 |
| 2,200 | General American Life Insurance Co. 7.625%, 1/15/24 ⁽⁸⁾ | 2,554,396 |
| 1,825 | Hub International Holdings, Inc., Sr. Notes 9.00%, 12/15/14 ⁽⁸⁾ | 1,779,375 |
| 1,400 | Lincoln National Corp., Sr. Notes 7.00%, 3/15/18 | 1,555,517 |

| | | |
|-------|--|----------------------|
| | PartnerRe Finance B, LLC | |
| 1,075 | 5.50%, 6/1/20 | 1,070,558 |
| | U.S.I. Holdings Corp., Sr. Notes, Variable Rate | |
| 1,380 | 4.311%, 11/15/14 ⁽⁸⁾ | 1,166,100 |
| | | \$ 12,603,726 |

Leisure Goods/Activities/Movies 1.8%

| | | |
|-----------|---|---------------|
| | AMC Entertainment, Inc. | |
| \$ 13,080 | 11.00%, 2/1/16 | \$ 14,061,000 |
| | AMC Entertainment, Inc., Sr. Notes | |
| 1,145 | 8.75%, 6/1/19 | 1,207,975 |
| | HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp. | |
| 2,170 | 12.50%, 12/31/49 ⁽⁵⁾⁽⁶⁾⁽⁸⁾ | 0 |
| | HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate | |
| 3,975 | 0.00%, 12/31/49 ⁽⁵⁾⁽⁶⁾⁽⁸⁾ | 0 |
| | Marquee Holdings, Inc., Sr. Disc. Notes | |
| 5,195 | 9.505%, 8/15/14 | 4,298,862 |

| Principal Amount (000 s omitted) | Security | Value |
|---|--|----------------------|
| \$ 2,195 | MU Finance PLC, Sr. Notes 8.375%, 2/1/17 ⁽⁸⁾ | \$ 2,162,075 |
| | Royal Caribbean Cruises, Sr. Notes | |
| 2,205 | 7.00%, 6/15/13 | 2,265,638 |
| 1,400 | 6.875%, 12/1/13 | 1,431,500 |
| 660 | 7.25%, 6/15/16 | 669,900 |
| 1,680 | 7.25%, 3/15/18 | 1,684,200 |
| | Universal City Development Partners, Ltd., Sr. Notes | |
| 3,345 | 8.875%, 11/15/15 ⁽⁸⁾ | 3,462,075 |
| | Universal City Development Partners, Ltd., Sr. Sub. Notes | |
| 3,935 | 10.875%, 11/15/16 ⁽⁸⁾ | 4,249,800 |
| | | \$ 35,493,025 |
| | | |
| Lodging and Casinos | 3.6% | |
| \$ 4,300 | Buffalo Thunder Development Authority 9.375%, 12/15/49 ⁽⁶⁾⁽⁸⁾ | \$ 795,500 |
| | CCM Merger, Inc. | |
| 1,625 | 8.00%, 8/1/13 ⁽⁸⁾ | 1,503,125 |
| | Chukchansi EDA, Sr. Notes, Variable Rate | |
| 3,080 | 4.123%, 11/15/12 ⁽⁸⁾ | 1,986,600 |
| | Fontainebleau Las Vegas Casino, LLC | |
| 9,180 | 10.25%, 6/15/15 ⁽⁶⁾⁽⁸⁾ | 68,850 |
| | Harrah s Operating Co., Inc. | |
| 7,755 | 5.625%, 6/1/15 | 5,409,112 |
| | Harrah s Operating Co., Inc., Sr. Notes | |
| 4,615 | 11.25%, 6/1/17 ⁽⁸⁾ | 5,007,275 |
| 3,035 | 12.75%, 4/15/18 ⁽⁸⁾ | 2,966,712 |
| | Inn of the Mountain Gods, Sr. Notes | |
| 5,615 | 12.00%, 11/15/49 ⁽⁶⁾ | 2,442,525 |
| | Majestic HoldCo, LLC | |
| 1,540 | 12.50%, 10/15/11 ⁽⁶⁾⁽⁸⁾ | 38,500 |
| | MCE Finance, Ltd., Sr. Notes | |
| 2,205 | 10.25%, 5/15/18 ⁽⁸⁾ | 2,356,594 |
| | MGM Mirage, Inc. | |
| 4,400 | 8.50%, 9/15/10 | 4,422,000 |
| 7,640 | 8.375%, 2/1/11 | 7,716,400 |
| | MGM Mirage, Inc., Sr. Notes | |
| 1,655 | 10.375%, 5/15/14 ⁽⁸⁾ | 1,837,050 |
| 1,715 | 11.125%, 11/15/17 ⁽⁸⁾ | 1,955,100 |
| 755 | 9.00%, 3/15/20 ⁽⁸⁾ | 796,525 |
| | Midwest Gaming Borrower, LLC/Midwest Finance Corp., Sr. Notes | |
| 955 | 11.625%, 4/15/16 ⁽⁸⁾ | 969,325 |
| | Mohegan Tribal Gaming Authority, Sr. Sub. Notes | |
| 4,830 | 8.00%, 4/1/12 | 4,153,800 |

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| | | |
|-------|--|-----------|
| 3,375 | 7.125%, 8/15/14 | 2,345,625 |
| 4,550 | 6.875%, 2/15/15 | 3,003,000 |
| | Peninsula Gaming, LLC | |
| 495 | 8.375%, 8/15/15 ⁽⁸⁾ | 517,275 |
| 2,235 | 10.75%, 8/15/17 ⁽⁸⁾ | 2,335,575 |
| | Pinnacle Entertainment, Inc., Sr. Sub. Notes | |
| 1,195 | 7.50%, 6/15/15 | 1,165,125 |
| | San Pasqual Casino | |
| 1,215 | 8.00%, 9/15/13 ⁽⁸⁾ | 1,184,625 |
| | Seminole Hard Rock Entertainment, Variable Rate | |
| 2,010 | 3.037%, 3/15/14 ⁽⁸⁾ | 1,763,775 |
| | Starwood Hotels & Resorts Worldwide, Inc. | |
| 1,300 | 6.75%, 5/15/18 | 1,335,750 |
| | Tunica-Biloxi Gaming Authority, Sr. Notes | |
| 3,565 | 9.00%, 11/15/15 ⁽⁸⁾ | 3,212,956 |

| Principal Amount (000 \$ omitted) | Security | Value |
|---|--|----------------------|
| \$ 4,968 | Waterford Gaming, LLC, Sr. Notes 8.625%, 9/15/14 ⁽⁵⁾⁽⁸⁾ | \$ 3,965,458 |
| 3,165 | Wynn Las Vegas, LLC / Wynn Las Vegas Capital Corp. 7.75%, 8/15/20 ⁽⁸⁾ | 3,224,344 |
| | | \$ 68,478,501 |
| Nonferrous Metals/Minerals 1.5% | | |
| \$ 980 | Arch Coal, Inc., Sr. Notes 8.75%, 8/1/16 ⁽⁸⁾ | \$ 1,055,950 |
| 1,785 | Consol Energy, Inc. 8.00%, 4/1/17 ⁽⁸⁾ | 1,905,488 |
| 1,495 | 8.25%, 4/1/20 ⁽⁸⁾ | 1,614,600 |
| 8,435 | FMG Finance PTY, Ltd. 10.625%, 9/1/16 ⁽⁸⁾ | 9,658,075 |
| 1,000 | Novelis, Inc./GA, Sr. Notes 11.50%, 2/15/15 ⁽⁸⁾ | 1,130,000 |
| 780 | Patriot Coal Corp. 8.25%, 4/30/18 | 771,225 |
| 700 | Rio Tinto Finance USA, Ltd. 9.00%, 5/1/19 | 938,519 |
| 2,145 | Teck Resources, Ltd., Sr. Notes 10.25%, 5/15/16 | 2,598,374 |
| 7,845 | 10.75%, 5/15/19 | 9,811,592 |
| | | \$ 29,483,823 |
| Oil and Gas 4.1% | | |
| \$ 680 | Antero Resources Finance., Sr. Notes 9.375%, 12/1/17 | \$ 712,300 |
| 2,435 | Berry Petroleum Co., Sr. Notes 10.25%, 6/1/14 | 2,702,850 |
| 505 | Bill Barrett Corp. 9.875%, 7/15/16 | 554,238 |
| 2,785 | Coffeyville Resources, LLC/Coffeyville Finance, Inc., Sr. Notes 9.00%, 4/1/15 ⁽⁸⁾ | 2,868,550 |
| 2,450 | Compton Petroleum Finance Corp. 7.625%, 12/1/13 | 2,128,437 |
| 305 | Continental Resources, Inc. 7.375%, 10/1/20 ⁽⁸⁾ | 311,100 |
| 1,674 | Denbury Resources, Inc. 8.25%, 2/15/20 | 1,795,365 |
| 1,315 | Denbury Resources, Inc., Sr. Sub. Notes 7.50%, 12/15/15 | 1,357,737 |
| 3,285 | 9.75%, 3/1/16 | 3,634,031 |

| | | |
|-------|--|-----------|
| | El Paso Corp. | |
| 2,055 | 8.25%, 2/15/16 | 2,245,087 |
| | El Paso Corp., Sr. Notes | |
| 3,220 | 9.625%, 5/15/12 | 3,483,274 |
| | El Paso Tennessee Pipeline Co., Sr. Notes | |
| 3,860 | 7.25%, 12/15/25 | 3,614,380 |
| | Energy Transfer Partners LP, Sr. Notes | |
| 2,100 | 9.70%, 3/15/19 | 2,646,981 |
| | Forbes Energy Services, Sr. Notes | |
| 4,485 | 11.00%, 2/15/15 | 4,047,712 |
| | Forest Oil Corp. | |
| 410 | 7.25%, 6/15/19 | 417,175 |
| | Holly Corp. | |
| 1,435 | 9.875%, 6/15/17 ⁽⁸⁾ | 1,501,369 |
| | McJunkin Red Man Corp., Sr. Notes | |
| 2,045 | 9.50%, 12/15/16 ⁽⁸⁾ | 2,024,550 |

| Principal Amount (000 s omitted) | Security | Value |
|---|---|----------------------|
| \$ 1,860 | OPTI Canada, Inc., Sr. Notes 7.875%, 12/15/14 | \$ 1,618,200 |
| 1,975 | 8.25%, 12/15/14 | 1,725,656 |
| 1,490 | Overseas Shipholding Group, Inc., Sr. Notes 8.125%, 3/30/18 | 1,519,800 |
| 1,906 | Petrobras International Finance Co. 7.875%, 3/15/19 | 2,305,633 |
| 1,870 | Petroleum Development Corp., Sr. Notes 12.00%, 2/15/18 | 1,991,550 |
| 430 | Petroplus Finance, Ltd. 6.75%, 5/1/14 ⁽⁸⁾ | 389,150 |
| 2,705 | 7.00%, 5/1/17 ⁽⁸⁾ | 2,326,300 |
| 4,260 | Petroplus Finance, Ltd., Sr. Notes 9.375%, 9/15/19 ⁽⁸⁾ | 3,855,300 |
| 1,750 | Quicksilver Resources, Inc. 7.125%, 4/1/16 | 1,723,750 |
| 3,515 | Quicksilver Resources, Inc., Sr. Notes 11.75%, 1/1/16 | 4,094,975 |
| 1,115 | Rosetta Resources, Inc. 9.50%, 4/15/18 ⁽⁸⁾ | 1,156,813 |
| 990 | Rowan Cos., Inc., Sr. Notes 7.875%, 8/1/19 | 1,106,243 |
| 690 | SESI, LLC, Sr. Notes 6.875%, 6/1/14 | 693,450 |
| 1,070 | Shell International Finance BV 4.30%, 9/22/19 | 1,126,629 |
| 4,200 | Southwestern Energy Co., Sr. Notes 7.50%, 2/1/18 | 4,725,000 |
| 1,775 | Transocean, Inc. 1.50%, 12/15/37 | 1,641,875 |
| 11,495 | United Refining Co., Sr. Notes 10.50%, 8/15/12 | 10,532,294 |
| | | \$ 78,577,754 |
| Publishing 1.6% | | |
| \$ 8,540 | Laureate Education, Inc. 10.00%, 8/15/15 ⁽⁸⁾ | \$ 8,625,400 |
| 4,222 | 10.25%, 8/15/15 ⁽³⁾⁽⁸⁾ | 4,197,474 |
| 8,000 | 11.75%, 8/15/17 ⁽⁸⁾ | 8,360,000 |
| 890 | Local Insight Regatta Holdings, Inc. 11.00%, 12/1/17 | 540,675 |
| 5,250 | Nielsen Finance, LLC 10.00%, 8/1/14 | 5,499,375 |
| 2,490 | 11.50%, 5/1/16 | 2,807,475 |

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| | | |
|-----|--|----------------------|
| 905 | 12.50%, (0.00% until 8/1/11), 8/1/16 | 886,900 |
| | Nielsen Finance, LLC, Sr. Notes | |
| 300 | 11.625%, 2/1/14 | 338,250 |
| | | \$ 31,255,549 |

Radio and Television 0.2%

| | | |
|----------|---|---------------------|
| | WMG Acquisition Corp., Sr. Notes | |
| \$ 2,980 | 9.50%, 6/15/16 | \$ 3,255,650 |
| | | \$ 3,255,650 |

Rail Industries 0.6%

| | | |
|----------|---|--------------|
| | American Railcar Industry, Sr. Notes | |
| \$ 2,020 | 7.50%, 3/1/14 | \$ 1,989,700 |
| | Greenbrier Cos., Inc. | |
| 160 | 8.375%, 5/15/15 | 154,800 |

| Principal Amount (000 s omitted) | Security | Value |
|---|---|----------------------|
| | Kansas City Southern Mexico, Sr. Notes | |
| \$ 47 | 9.375%, 5/1/12 | \$ 48,293 |
| 2,530 | 7.625%, 12/1/13 | 2,624,875 |
| 1,055 | 7.375%, 6/1/14 | 1,094,562 |
| 4,000 | 8.00%, 6/1/15 | 4,285,000 |
| 500 | 8.00%, 2/1/18 ⁽⁸⁾ | 532,500 |
| | | \$ 10,729,730 |
| | Real Estate Investment Trusts (REITs) 0.1% | |
| | Developers Diversified Realty Corp., Sr. Notes | |
| \$ 950 | 9.625%, 3/15/16 | \$ 1,041,690 |
| 470 | 7.50%, 4/1/17 | 465,952 |
| | | \$ 1,507,642 |
| | Retailers (Except Food and Drug) 3.3% | |
| | Amscan Holdings, Inc., Sr. Sub. Notes | |
| \$ 6,135 | 8.75%, 5/1/14 | \$ 6,104,325 |
| | Express, LLC/Express Finance Corp., Sr. Notes | |
| 4,700 | 8.75%, 3/1/18 ⁽⁸⁾ | 4,911,500 |
| | Limited Brands, Inc. | |
| 3,325 | 8.50%, 6/15/19 | 3,715,688 |
| | Michaels Stores, Inc. | |
| 2,950 | 13.00%, (0.00% until 11/1/11), 11/1/16 | 2,714,000 |
| | Neiman Marcus Group, Inc. | |
| 6,190 | 9.00%, 10/15/15 ⁽³⁾ | 6,367,652 |
| | Phillips-Van Heusen Corp., Sr. Notes | |
| 3,085 | 7.75%, 11/15/23 | 3,399,457 |
| | Sally Holdings, LLC, Sr. Notes | |
| 14,490 | 10.50%, 11/15/16 | 15,866,550 |
| | Toys R Us | |
| 6,435 | 7.625%, 8/1/11 | 6,644,137 |
| 5,305 | 7.875%, 4/15/13 | 5,464,150 |
| 6,740 | 10.75%, 7/15/17 ⁽⁸⁾ | 7,641,475 |
| | Yankee Acquisition Corp. | |
| 740 | 9.75%, 2/15/17 | 773,300 |
| | | \$ 63,602,234 |
| | Steel 0.1% | |
| | AK Steel Corp. | |
| \$ 1,240 | 7.625%, 5/15/20 | \$ 1,250,850 |
| | RathGibson, Inc., Sr. Notes | |
| 4,915 | 11.25%, 2/15/14 ⁽⁶⁾ | 86,013 |

| | | | |
|--------------------------|-------------|--|---------------------|
| | | United States Steel Corp., Sr. Notes | |
| 750 | | 7.375%, 4/1/20 | 755,625 |
| | | | \$ 2,092,488 |
| Surface Transport | 0.1% | | |
| | | Swift Transportation Co., Inc., Sr. Notes | |
| \$ 1,625 | | 12.50%, 5/15/17 ⁽⁸⁾ | \$ 1,608,750 |
| | | Teekay Corp., Sr. Notes | |
| 1,110 | | 8.50%, 1/15/20 | 1,171,050 |
| | | | \$ 2,779,800 |
| Technology | 0.1% | | |
| | | International Game Technology, Sr. Notes | |
| \$ 1,646 | | 7.50%, 6/15/19 | \$ 1,926,673 |
| | | | \$ 1,926,673 |

| Principal Amount (000 s omitted) | Security | Value |
|---|--|----------------------|
| | Telecommunications 4.4% | |
| \$ 2,000 | America Movil SAB de CV 5.625%, 11/15/17 | \$ 2,245,652 |
| 6,453 | Avaya, Inc., Sr. Notes 10.125%, 11/1/15 ⁽³⁾ | 6,112,004 |
| 915 | British Telecommunications PLC, Sr. Notes 5.95%, 1/15/18 | 979,971 |
| 985 | Clearwire Communications LLC/Clearwire Finance, Inc., Sr. Notes 12.00%, 12/1/15 ⁽⁸⁾ | 1,036,713 |
| 4,660 | Digicel Group, Ltd., Sr. Notes 12.00%, 4/1/14 ⁽⁸⁾ | 5,312,400 |
| 10,841 | 9.125%, 1/15/15 ⁽³⁾⁽⁸⁾ | 11,003,615 |
| 1,290 | 8.25%, 9/1/17 ⁽⁸⁾ | 1,325,475 |
| 14,205 | Intelsat Bermuda, Ltd. 11.25%, 6/15/16 | 15,412,425 |
| 825 | Intelsat Jackson Holdings, Ltd. 11.50%, 6/15/16 | 895,125 |
| 680 | Intelsat Subsidiary Holdings Co., Ltd. 8.875%, 1/15/15 ⁽⁸⁾ | 705,500 |
| 3,490 | NII Capital Corp. 10.00%, 8/15/16 ⁽⁸⁾ | 3,873,900 |
| 3,930 | Qwest Communications International, Inc. 7.50%, 2/15/14 | 4,047,900 |
| 1,000 | Qwest Corp., Sr. Notes, Variable Rate 3.507%, 6/15/13 | 1,015,000 |
| 1,475 | SBA Telecommunications, Inc. 8.00%, 8/15/16 ⁽⁸⁾ | 1,593,000 |
| 985 | 8.25%, 8/15/19 ⁽⁸⁾ | 1,083,500 |
| 5,320 | Sprint Capital Corp. 6.90%, 5/1/19 | 5,100,550 |
| 585 | 6.875%, 11/15/28 | 511,875 |
| 950 | Telecom Italia Capital SA 7.175%, 6/18/19 | 1,075,855 |
| 900 | Telefonica Emisiones SAU 5.877%, 7/15/19 | 997,137 |
| 3,305 | Telesat Canada/Telesat, LLC, Sr. Notes 11.00%, 11/1/15 | 3,800,750 |
| 6,830 | Telesat Canada/Telesat, LLC, Sr. Sub. Notes 12.50%, 11/1/17 | 7,991,100 |
| 4,010 | Wind Acquisition Finance SA, Sr. Notes 11.75%, 7/15/17 ⁽⁸⁾ | 4,280,675 |
| 4,800 | Windstream Corp. 8.125%, 9/1/18 ⁽⁸⁾ | 4,890,000 |
| | | \$ 85,290,122 |

Utilities 0.7%

| | | | | |
|----|-------|--|----|-----------|
| \$ | 764 | AES Corp., Sr. Notes 8.75%, 5/15/13 ⁽⁸⁾ | \$ | 779,280 |
| | 4,275 | Calpine Construction Finance Co., Sr. Notes 8.00%, 6/1/16 ⁽⁸⁾ | | 4,488,750 |
| | 1,320 | Dominion Resources, Inc., Sr. Notes 8.875%, 1/15/19 | | 1,762,339 |
| | 4,395 | NGC Corp. 7.625%, 10/15/26 | | 2,790,825 |
| | 2,825 | NRG Energy, Inc., Sr. Notes 7.375%, 2/1/16 | | 2,888,562 |
| | 755 | PSEG Power, LLC 5.50%, 12/1/15 | | 844,382 |

| Principal Amount (000 s omitted) | Security | Value |
|---|---|-----------------------|
| \$ 360 | Reliant Energy, Inc., Sr. Notes 7.625%, 6/15/14 | \$ 363,600 |
| | | \$ 13,917,738 |
| Total Corporate Bonds & Notes (identified cost \$872,130,039) | | \$ 902,423,456 |

Foreign Government Securities 0.0%

| Principal Amount (000 s omitted) | Security | Value |
|---|--|-------------------|
| \$ 300 | Government of Bermuda, Sr. Notes, 5.603%, 7/20/20 ⁽⁸⁾ | \$ 313,236 |
| Total Foreign Government Securities (identified cost \$300,000) | | \$ 313,236 |

Mortgage Pass-Throughs 29.7%

| Principal Amount (000 s omitted) | Security | Value |
|--|--|---------------|
| \$ 35,293 | Federal Home Loan Mortgage Corp.: 5.00%, with various maturities to 2019 | \$ 37,885,775 |
| 6,909 | 5.50%, with various maturities to 2018 | 7,494,098 |
| 13,423 | 6.00%, with various maturities to 2031 | 14,619,696 |
| 35,412 | 6.50%, with various maturities to 2032 | 39,442,487 |
| 37,732 | 7.00%, with various maturities to 2036 | 41,858,468 |
| 478 | 7.13%, with maturity at 2023 | 549,353 |
| 23,045 | 7.50%, with various maturities to 2029 | 26,495,211 |
| 791 | 7.65%, with maturity at 2022 | 921,848 |
| 93 | 7.70%, with maturity at 2022 | 104,339 |
| 14,342 | 8.00%, with various maturities to 2030 | 16,787,039 |
| 435 | 8.25%, with maturity at 2020 | 509,144 |
| 1,132 | 8.30%, with maturity at 2020 | 1,308,106 |
| 10,629 | 8.50%, with various maturities to 2031 | 12,693,913 |
| 3,698 | 9.00%, with various maturities to 2031 | 4,374,270 |
| 2,996 | 9.50%, with various maturities to 2025 | 3,541,288 |

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| | | |
|-----|-------------------------------|---------|
| 425 | 10.00%, with maturity at 2020 | 493,238 |
| 422 | 10.50%, with maturity at 2020 | 503,275 |
| 482 | 12.00%, with maturity at 2020 | 543,107 |
| 33 | 13.00%, with maturity at 2015 | 37,966 |

\$ 210,162,621

Federal National Mortgage Association:

| | | | | |
|----|--------|--|----|------------|
| \$ | 2,853 | 2.82%, with maturity at 2022 ⁽⁹⁾ | \$ | 2,934,300 |
| | 5,124 | 3.407%, with maturity at 2036 ⁽⁹⁾ | | 5,267,126 |
| | 19,417 | 5.00%, with various maturities to 2018 | | 20,846,611 |
| | 8,675 | 5.50%, with various maturities to 2028 | | 9,398,328 |
| | 15,641 | 6.00%, with various maturities to 2029 | | 17,265,871 |
| | 15,596 | 6.321%, with maturity at 2032 ⁽⁹⁾ | | 16,631,982 |
| | 37,752 | 6.50%, with various maturities to 2036 | | 42,165,574 |
| | 449 | 6.75%, with maturity at 2023 | | 512,249 |
| | 37,413 | 7.00%, with various maturities to 2036 | | 42,182,516 |
| | 23,873 | 7.50%, with various maturities to 2035 ⁽¹⁷⁾ | | 27,612,250 |
| | 8,675 | 8.00%, with various maturities to 2031 | | 10,043,340 |
| | 25 | 8.25%, with maturity at 2018 | | 28,224 |
| | 2,136 | 8.347%, with maturity at 2027 ⁽¹¹⁾ | | 2,545,499 |
| | 11,023 | 8.50%, with various maturities to 2030 | | 13,010,115 |
| | 972 | 8.521%, with maturity at 2028 ⁽¹¹⁾ | | 1,153,011 |

| Principal Amount (000 s omitted) | Security | Value |
|---|---|-----------------------|
| \$ 638 | 8.608%, with maturity at 2029 ⁽¹¹⁾ | \$ 764,414 |
| 840 | 8.633%, with maturity at 2027 ⁽¹¹⁾ | 998,317 |
| 137 | 8.817%, with maturity at 2024 ⁽¹¹⁾ | 153,415 |
| 13,975 | 9.00%, with various maturities to 2027 | 16,583,392 |
| 3,967 | 9.50%, with various maturities to 2030 | 4,760,088 |
| 563 | 9.515%, with maturity at 2018 ⁽¹¹⁾ | 653,168 |
| 1,073 | 10.00%, with various maturities to 2020 | 1,245,583 |
| 821 | 10.068%, with maturity at 2025 ⁽¹¹⁾ | 949,956 |
| 797 | 10.44%, with maturity at 2019 ⁽¹¹⁾ | 907,364 |
| 987 | 10.50%, with maturity at 2021 | 1,169,878 |
| 295 | 11.50%, with maturity at 2016 | 330,912 |
| 8 | 12.50%, with maturity at 2011 | 8,163 |
| | | \$ 240,121,646 |
| | Government National Mortgage Association: | |
| \$ 2,917 | 6.00%, with maturity at 2024 | \$ 3,228,166 |
| 22,544 | 6.50%, with various maturities to 2032 | 25,609,738 |
| 13,815 | 7.00%, with various maturities to 2033 | 15,996,257 |
| 29,560 | 7.50%, with various maturities to 2032 | 34,516,466 |
| 19,220 | 8.00%, with various maturities to 2034 | 22,741,014 |
| 630 | 8.30%, with maturity at 2020 | 738,007 |
| 1,216 | 8.50%, with various maturities to 2022 | 1,422,577 |
| 5,917 | 9.00%, with various maturities to 2026 | 7,054,571 |
| 8,390 | 9.50%, with various maturities to 2026 | 10,147,576 |
| 505 | 10.00%, with maturity at 2019 | 588,672 |
| | | \$ 122,043,044 |
| | Total Mortgage Pass-Throughs (identified cost \$539,658,315) | \$ 572,327,311 |

Collateralized Mortgage Obligations 7.2%

| Principal Amount (000 s omitted) | Security | Value |
|---|---|--------------|
| \$ 1,581 | Federal Home Loan Mortgage Corp.: Series 24, Class J, 6.25%, 11/25/23 | \$ 1,732,932 |
| 1,795 | Series 1497, Class K, 7.00%, 4/15/23 | 1,831,490 |
| 2,995 | Series 1529, Class Z, 7.00%, 6/15/23 | 3,120,817 |
| 2,678 | Series 1620, Class Z, 6.00%, 11/15/23 | 2,925,909 |

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| | | |
|--------|--|----------------------|
| 856 | Series 1677, Class Z, 7.50%, 7/15/23 | 994,331 |
| 11,532 | Series 1702, Class PZ, 6.50%, 3/15/24 | 13,187,108 |
| 5,007 | Series 2113, Class QG, 6.00%, 1/15/29 | 5,466,396 |
| 649 | Series 2122, Class K, 6.00%, 2/15/29 | 704,711 |
| 440 | Series 2130, Class K, 6.00%, 3/15/29 | 484,833 |
| 449 | Series 2167, Class BZ, 7.00%, 6/15/29 | 487,145 |
| 3,335 | Series 2182, Class ZB, 8.00%, 9/15/29 | 3,751,946 |
| 4,788 | Series 2198, Class ZA, 8.50%, 11/15/29 | 5,116,386 |
| 11,231 | Series 2245, Class A, 8.00%, 8/15/27 | 13,085,165 |
| 4,178 | Series 2458, Class ZB, 7.00%, 6/15/32 | 4,762,097 |
| | | \$ 57,651,266 |

Federal National Mortgage Association:

| | | | | |
|----|--------|--|----|------------|
| \$ | 732 | Series G92-44, Class ZQ, 8.00%, 7/25/22 | \$ | 823,300 |
| | 450 | Series G92-44, Class Z, 8.00%, 7/25/22 | | 505,973 |
| | 1,110 | Series G92-46, Class Z, 7.00%, 8/25/22 | | 1,249,675 |
| | 1,888 | Series G92-60, Class Z, 7.00%, 10/25/22 | | 2,120,165 |
| | 19,432 | Series G93-35, Class ZQ, 6.50%, 11/25/23 | | 21,830,413 |
| | 4,283 | Series G93-40, Class H, 6.40%, 12/25/23 | | 4,830,264 |
| | 295 | Series 1988-14, Class I, 9.20%, 6/25/18 | | 341,063 |

| Principal Amount (000 s omitted) | Security | Value |
|---|--|-----------------------|
| \$ 256 | Series 1989-1, Class D, 10.30%, 1/25/19 | \$ 290,879 |
| 480 | Series 1989-34, Class Y, 9.85%, 7/25/19 | 570,458 |
| 368 | Series 1990-17, Class G, 9.00%, 2/25/20 | 430,954 |
| 191 | Series 1990-27, Class Z, 9.00%, 3/25/20 | 225,014 |
| 194 | Series 1990-29, Class J, 9.00%, 3/25/20 | 230,508 |
| 845 | Series 1990-43, Class Z, 9.50%, 4/25/20 | 1,003,090 |
| 308 | Series 1991-98, Class J, 8.00%, 8/25/21 | 355,404 |
| 2,245 | Series 1992-77, Class ZA, 8.00%, 5/25/22 | 2,625,428 |
| 151 | Series 1992-103, Class Z, 7.50%, 6/25/22 | 174,105 |
| 255 | Series 1992-113, Class Z, 7.50%, 7/25/22 | 294,674 |
| 553 | Series 1992-185, Class ZB, 7.00%, 10/25/22 | 629,781 |
| 1,423 | Series 1993-16, Class Z, 7.50%, 2/25/23 | 1,646,068 |
| 1,079 | Series 1993-22, Class PM, 7.40%, 2/25/23 | 1,249,545 |
| 1,747 | Series 1993-25, Class J, 7.50%, 3/25/23 | 2,019,023 |
| 3,220 | Series 1993-30, Class PZ, 7.50%, 3/25/23 | 3,737,880 |
| 3,860 | Series 1993-42, Class ZQ, 6.75%, 4/25/23 | 4,360,745 |
| 598 | Series 1993-56, Class PZ, 7.00%, 5/25/23 | 677,790 |
| 705 | Series 1993-156, Class ZB, 7.00%, 9/25/23 | 794,046 |
| 5,153 | Series 1994-45, Class Z, 6.50%, 2/25/24 | 5,766,434 |
| 2,620 | Series 1994-89, Class ZQ, 8.00%, 7/25/24 | 3,095,343 |
| 2,725 | Series 1996-57, Class Z, 7.00%, 12/25/26 | 3,109,425 |
| 1,429 | Series 1997-77, Class Z, 7.00%, 11/18/27 | 1,640,507 |
| 1,166 | Series 1998-44, Class ZA, 6.50%, 7/20/28 | 1,326,550 |
| 534 | Series 1999-45, Class ZG, 6.50%, 9/25/29 | 600,481 |
| 4,158 | Series 2000-22, Class PN, 6.00%, 7/25/30 | 4,607,156 |
| 648 | Series 2001-37, Class GA, 8.00%, 7/25/16 | 711,781 |
| 948 | Series 2002-1, Class G, 7.00%, 7/25/23 | 1,068,545 |
| | | \$ 74,942,467 |
| | Government National Mortgage Association: | |
| \$ 4,671 | Series 2002-45, Class PG, 6.00%, 3/17/32 | \$ 5,115,568 |
| 418 | Series 2005-72, Class E, 12.00%, 11/16/15 | 470,477 |
| | | \$ 5,586,045 |
| | Total Collateralized Mortgage Obligations (identified cost \$129,219,876) | \$ 138,179,778 |

Commercial Mortgage-Backed Securities 10.3%

Principal

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| Amount (000 s omitted) | Security | Value |
|---------------------------|---|---------------|
| \$ 25,545 | BACM, Series 2004-1, Class A4, 4.76%, 11/10/39 | \$ 26,701,292 |
| 1,250 | BSCMS, Series 2004-PWR3, Class A4, 4.715%, 2/11/41 | 1,314,139 |
| 3,500 | BSCMS, Series 2004-PWR5, Class A3, 4.565%, 7/11/42 | 3,556,524 |
| 8,108 | BSCMS, Series 2004-T16, Class A4, 4.32%, 2/13/46 | 8,215,618 |
| 2,946 | CGCMT, Series 2004-C1, Class A3, 5.251%, 4/15/40 ⁽¹¹⁾ | 3,099,920 |
| 12,215 | CGCMT, Series 2004-C1, Class A4, 5.372%, 4/15/40 ⁽¹¹⁾ | 13,221,777 |
| 32,874 | COMM, Series 2004-LB2A, Class A4, 4.715%, 3/10/39 ⁽¹⁰⁾ | 34,377,331 |
| 6,000 | COMM, Series 2004-LB4A, Class A3, 4.405%, 10/15/37 | 6,091,556 |
| 2,803 | COMM, Series 2005-LP5, Class A2, 4.63%, 5/10/43 | 2,823,286 |
| 1,892 | CSFB, Series 2001-CK1, Class A3, 6.38%, 12/18/35 | 1,906,454 |
| 1,500 | CSFB, Series 2003-C3, Class A5, 3.936%, 5/15/38 | 1,561,711 |
| 19,897 | CSFB, Series 2004-C1, Class A4, 4.75%, 1/15/37 ⁽¹¹⁾ | 20,687,185 |
| 962 | CSFB, Series 2004-C3, Class A3, 4.302%, 7/15/36 | 961,377 |
| 795 | CSFB, Series 2005-C4, Class A2, 5.017%, 8/15/38 | 795,097 |
| 486 | GMACC, Series 2002-C2, Class A2, 5.389%, 10/15/38 | 495,680 |
| 2,200 | JPMCC, Series 2004-CBX, Class A4, 4.529%, 1/12/37 | 2,243,976 |
| 27,214 | JPMCC, Series 2005-LDP5, Class A3, 5.224%, 12/15/44 ⁽¹⁰⁾⁽¹¹⁾ | 28,928,379 |
| 1,341 | LB-UBS, Series 2004-C2, Class A2, 3.246%, 3/15/29 | 1,342,444 |

**Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|--|--------------|
| \$ 4,000 | LB-UBS, Series 2004-C6, Class A3, 4.547%, 8/15/29 | \$ 4,032,941 |
| 178 | LB-UBS, Series 2005-C1, Class A2, 4.31%, 2/15/30 | 178,656 |
| 19,775 | MLMT, Series 2003-KEY1, Class A4, 5.236%, 11/12/35 ⁽¹¹⁾ | 21,175,727 |
| 10,000 | MSC, Series 2004-IQ7, Class A3, 5.35%, 6/15/38 ⁽¹¹⁾ | 10,399,574 |
| 990 | SBM7, Series 2000-C3, Class A2, 6.592%, 12/18/33 | 990,989 |
| 250 | WBCMT, Series 2004-C12, Class A4, 5.305%, 7/15/41 ⁽¹¹⁾ | 269,674 |
| 3,496 | WBCMT, Series 2004-C14, Class A2, 4.368%, 8/15/41 | 3,604,609 |

**Total Commercial Mortgage-Backed Securities
(identified cost \$192,116,853)****\$ 198,975,916****Asset-Backed Securities 0.2%****Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|---|--------------|
| \$ 578 | Alzette European CLO SA, Series 2004-1A, Class E2, 7.037%, 12/15/20 ⁽³⁾⁽¹²⁾ | \$ 144,502 |
| 589 | Avalon Capital Ltd. 3, Series 1A, Class D, 2.279%, 2/24/19 ⁽⁸⁾⁽¹²⁾ | 377,704 |
| 753 | Babson Ltd., Series 2005-1A, Class C1, 2.476%, 4/15/19 ⁽⁸⁾⁽¹²⁾ | 401,826 |
| 1,007 | Bryant Park CDO Ltd., Series 2005-1A, Class C, 2.576%, 1/15/19 ⁽³⁾⁽⁸⁾⁽¹²⁾ | 354,608 |
| 1,000 | Carlyle High Yield Partners, Series 2004-6A, Class C, 2.859%, 8/11/16 ⁽⁸⁾⁽¹²⁾ | 407,799 |
| 985 | Centurion CDO 8 Ltd., Series 2005-8A, Class D, 6.037%, 3/8/17 ⁽¹²⁾ | 607,836 |
| 500 | Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.275%, 7/17/19 ⁽¹²⁾ | 280,172 |
| 2,099 | Comstock Funding Ltd., Series 2006-1A, Class D, 4.549%, 5/30/20 ⁽³⁾⁽⁸⁾⁽¹²⁾ | 1,284,410 |
| 1,499 | Dryden Leveraged Loan, Series 2004-6A, Class C1, 3.025%, 7/30/16 ⁽³⁾⁽⁸⁾⁽¹²⁾ | 838,083 |

**Total Asset-Backed Securities
(identified cost \$8,470,955)****\$ 4,696,940****U.S. Government Agency Obligations 0.1%****Principal
Amount**

| (000 s omitted) | Security | Value |
|------------------------|---|--------------|
| \$ 2,000 | Federal Home Loan Bank 5.25%, 12/9/22 | \$ 2,335,892 |

Total U.S. Government Agency Obligations
(identified cost \$2,239,580) **\$ 2,335,892**

Common Stocks 1.0%

| Shares | Security | Value |
|-----------------------------------|---|-------------------|
| Aerospace and Defense 0.0% | | |
| 16,105 | ACTS Aero Technical Support & Service, Inc. ⁽¹³⁾⁽¹⁴⁾ | \$ 285,856 |
| | | \$ 285,856 |

| | | |
|------------------------|--|---------------------|
| Automotive 0.1% | | |
| 25,372 | Dayco Products, LLC ⁽¹³⁾⁽¹⁴⁾ | \$ 1,027,566 |
| 8,949 | Hayes Lemmerz International, Inc. ⁽⁵⁾⁽¹³⁾⁽¹⁴⁾ | 54,052 |
| | | \$ 1,081,618 |

| | | |
|--------------------------------------|--|---------------------|
| Building and Development 0.2% | | |
| 3,677 | Panolam Holdings Co. ⁽⁵⁾⁽¹³⁾⁽¹⁵⁾ | \$ 2,146,486 |
| 26,154 | Sanitec Europe Oy B Units ⁽¹³⁾⁽¹⁴⁾ | 95,431 |
| 25,787 | Sanitec Europe Oy E Units ⁽⁵⁾⁽¹³⁾⁽¹⁴⁾ | 0 |
| 1,231 | United Subcontractors, Inc. ⁽⁵⁾⁽¹³⁾⁽¹⁴⁾ | 120,553 |
| 4,575 | WCI Communities, Inc. ⁽¹³⁾⁽¹⁴⁾ | 388,913 |
| | | \$ 2,751,383 |

| Shares | Security | Value |
|---|--|---------------------|
| Chemicals and Plastics 0.0% | | |
| 243 | Wellman Holdings, Inc. ⁽⁵⁾⁽¹³⁾⁽¹⁴⁾ | \$ 0 |
| | | \$ 0 |
| Containers and Glass Products 0.2% | | |
| 142,857 | Anchor Glass Container Corp. ⁽⁵⁾⁽¹³⁾ | \$ 3,787,139 |
| | | \$ 3,787,139 |
| Diversified Manufacturing 0.0% | | |
| 298,115 | MEGA Brands, Inc. ⁽¹³⁾ | \$ 121,372 |
| | | \$ 121,372 |
| Ecological Services and Equipment 0.0% | | |
| 2,484 | Environmental Systems Products Holdings, Inc. ⁽⁵⁾⁽¹³⁾⁽¹⁵⁾ | \$ 7,079 |
| | | \$ 7,079 |
| Food Service 0.0% | | |
| 30,225 | Buffets, Inc. ⁽¹³⁾ | \$ 124,678 |
| | | \$ 124,678 |
| Home Furnishings 0.0% | | |
| 9,399 | Oreck Corp. ⁽⁵⁾⁽¹³⁾⁽¹⁴⁾ | \$ 639,978 |
| | | \$ 639,978 |
| Lodging and Casinos 0.0% | | |
| 828 | Greektown Superholdings, Inc. ⁽¹³⁾ | \$ 78,660 |
| 17,051 | Tropicana Entertainment, Inc. ⁽¹³⁾⁽¹⁴⁾ | 238,714 |
| | | \$ 317,374 |
| Nonferrous Metals/Minerals 0.0% | | |
| 1,636 | Euramax International, Inc. ⁽¹³⁾⁽¹⁴⁾ | \$ 490,830 |
| | | \$ 490,830 |
| Oil and Gas 0.0% | | |
| 15,874 | SemGroup Corp. ⁽¹³⁾ | \$ 396,850 |
| | | \$ 396,850 |
| Publishing 0.3% | | |

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| | | | |
|---------|---|----|-----------|
| 15,802 | Dex One Corp. ⁽¹³⁾ | \$ | 286,332 |
| 5,187 | Ion Media Networks, Inc. ⁽⁵⁾⁽¹³⁾⁽¹⁴⁾ | | 1,498,939 |
| 14,016 | MediaNews Group, Inc. ⁽¹³⁾⁽¹⁴⁾ | | 224,252 |
| 123,278 | Reader s Digest Association, Inc. (The) ⁽¹³⁾⁽¹⁴⁾ | | 2,434,740 |
| 2,862 | Source Interlink Companies, Inc. ⁽⁵⁾⁽¹³⁾⁽¹⁴⁾ | | 17,430 |
| 1,091 | Star Tribune Media Holdings Co. ⁽⁵⁾⁽¹³⁾ | | 971 |
| 9,296 | SuperMedia, Inc. ⁽¹³⁾ | | 196,053 |

\$ 4,658,717

Radio and Television 0.1%

| | | | |
|-----|---|----|-----------|
| 892 | Young Broadcasting, Inc. ⁽⁵⁾⁽¹³⁾⁽¹⁴⁾ | \$ | 1,532,938 |
|-----|---|----|-----------|

\$ 1,532,938

Steel 0.1%

| | | | |
|---------|--|----|-----------|
| 33,937 | KNIA Holdings, Inc. ⁽⁵⁾⁽¹³⁾⁽¹⁴⁾ | \$ | 160,184 |
| 218,800 | RathGibson Acquisition Co., LLC ⁽⁵⁾⁽¹³⁾ | | 2,546,832 |

\$ 2,707,016

**Total Common Stocks
(identified cost \$14,574,969)**

\$ 18,902,828

Convertible Bonds 0.3%**Principal****Amount****(000 s omitted)****Security****Value****Automotive 0.1%**

| | | | | |
|----|-----|---------------------------------|----|---------|
| \$ | 645 | Ford Motor Co., 4.25%, 11/15/16 | \$ | 984,431 |
|----|-----|---------------------------------|----|---------|

\$ 984,431**Diversified Media 0.0%**

| | | | | |
|----|-----|--|----|---------|
| \$ | 420 | Virgin Media, Inc., 6.50%, 11/15/16 ⁽⁸⁾ | \$ | 585,375 |
|----|-----|--|----|---------|

\$ 585,375**Drugs 0.1%**

| | | | | |
|----|-------|---|----|-----------|
| \$ | 2,960 | Kendle International, Inc., 3.375%, 7/15/12 | \$ | 2,693,600 |
|----|-------|---|----|-----------|

\$ 2,693,600**Electronics/Electrical 0.1%**

| | | | | |
|----|-------|---|----|-----------|
| \$ | 1,485 | Advanced Micro Devices, Inc., 6.00%, 5/1/15 | \$ | 1,481,288 |
|----|-------|---|----|-----------|

\$ 1,481,288**Total Convertible Bonds
(identified cost \$4,839,183)****\$ 5,744,694****Convertible Preferred Stocks 0.1%****Shares****Security****Value****Oil, Gas & Consumable Fuels 0.1%**

| | | | | |
|--|-------|-------------------------|----|---------|
| | 9,691 | Chesapeake Energy Corp. | \$ | 796,600 |
|--|-------|-------------------------|----|---------|

\$ 796,600**Wireless Telecommunication Services 0.0%**

| | | | | |
|--|-------|--|----|---------|
| | 4,958 | Crown Castle International Corp., ⁽³⁾ | \$ | 288,184 |
|--|-------|--|----|---------|

\$ 288,184**Total Convertible Preferred Stocks
(identified cost \$1,176,061)****\$ 1,084,784**

Preferred Stocks 0.0%

| Shares/Units | Security | Value |
|---|--|------------------|
| Ecological Services and Equipment 0.0% | | |
| 1,138 | Environmental Systems Products Holdings, Inc., Series A ⁽⁵⁾⁽¹³⁾⁽¹⁵⁾ | \$ 68,280 |
| | | \$ 68,280 |
| Lodging and Casinos 0.0% | | |
| 6,494 | Fontainebleau Resorts LLC ⁽³⁾⁽⁵⁾⁽¹⁵⁾ | \$ 65 |
| | | \$ 65 |
| Total Preferred Stocks | | |
| (identified cost \$6,513,845) | | \$ 68,345 |

Warrants 0.0%

| Shares | Security | Value |
|------------------------------------|---|-------------|
| Chemicals and Plastics 0.0% | | |
| 663 | Foamex, Series A, Expires 12/31/13 ⁽⁵⁾⁽¹³⁾⁽¹⁴⁾ | \$ 0 |
| 663 | Foamex, Series B, Expires 12/31/15 ⁽⁵⁾⁽¹³⁾⁽¹⁴⁾ | 0 |
| | | \$ 0 |

| Shares | Security | Value |
|--|---|-------------------|
| Food Products 0.0% | | |
| 1,745 | ASG Consolidated, LLC/ASG Finance, Inc., Expires 5/15/18 ⁽¹³⁾ | \$ 174,500 |
| | | \$ 174,500 |
| Oil and Gas 0.0% | | |
| 16,708 | SemGroup Corp., Expires 11/30/14 ⁽¹³⁾ | \$ 102,337 |
| | | \$ 102,337 |
| Publishing 0.0% | | |
| 23,833 | Reader s Digest Association, Inc. (The), Expires 2/15/17 ⁽⁵⁾⁽¹³⁾⁽¹⁴⁾ | \$ 0 |
| 935 | Star Tribune Media Holding, Expires 9/28/13 ⁽⁵⁾⁽¹³⁾ | 0 |
| | | \$ 0 |
| Radio and Television 0.0% | | |
| 6 | Young Broadcasting, Inc., Expires 12/24/24 ⁽⁵⁾⁽¹⁴⁾ | \$ 10,311 |
| | | \$ 10,311 |
| Total Warrants (identified cost \$10,478) | | \$ 287,148 |
| Miscellaneous 0.0% | | |
| Shares Security Value | | |
| Business Equipment and Services 0.0% | | |
| 5,250,000 | NCS Acquisition Corp., Escrow Certificate ⁽¹³⁾⁽¹⁵⁾ | \$ 780,938 |
| | | \$ 780,938 |
| Cable and Satellite Television 0.0% | | |
| 2,786,444 | Adelphia Recovery Trust ⁽¹³⁾ | \$ 83,593 |
| 2,800,000 | Adelphia, Inc., Escrow Certificate ⁽¹³⁾ | 49,000 |
| | | \$ 132,593 |
| Oil and Gas 0.0% | | |
| 6,135,000 | SemGroup Corp., Escrow Certificate ⁽⁵⁾⁽¹³⁾ | \$ 0 |
| 1,170,000 | VeraSun Energy Corp., Escrow Certificate ⁽⁵⁾⁽¹³⁾ | 0 |
| | | \$ 0 |

| | |
|--|-------------------|
| Total Miscellaneous (identified cost \$4,646,049) | \$ 913,531 |
|--|-------------------|

Short-Term Investments 2.0%

**Interest/
Principal
Amount**

| (000 s Omitted) | Description | Value |
|--|--|-------------------------|
| \$ 37,041 | Eaton Vance Cash Reserves Fund, LLC, 0.25% ⁽¹⁶⁾ | \$ 37,041,121 |
| 2,105 | State Street Bank and Trust Euro Time Deposit, 0.01%, 8/2/10 | 2,104,714 |
| Total Short-Term Investments | | |
| (identified cost \$39,145,835) | | \$ 39,145,835 |
| Total Investments 138.7% | | |
| (identified cost \$2,652,555,070) | | \$ 2,675,597,254 |
| Less Unfunded Loan Commitments 0.0% | | \$ (792,677) |
| Net Investments 138.7% | | |
| (identified cost \$2,651,762,393) | | \$ 2,674,804,577 |
| Other Assets, Less Liabilities (24.8)% | | \$ (479,015,327) |
| Auction Preferred Shares Plus Cumulative Unpaid Dividends (13.9)% | | \$ (266,631,302) |
| Net Assets Applicable to Common Shares 100.0% | | \$ 1,929,157,948 |

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

- BACM - Bank of America Commercial Mortgage, Inc.
- BSCMS - Bear Stearns Commercial Mortgage Securities, Inc.
- CGCMT - Citigroup Commercial Mortgage Trust
- COMM - Commercial Mortgage Pass-Through Certificate
- CSFB - Credit Suisse First Boston Mortgage Securities Corp.

- DIP - Debtor In Possession
- EUR - Euro
- GBP - British Pound Sterling
- GMACC - GMAC Commercial Mortgage Securities, Inc.
- JPMCC - JPMorgan Chase Commercial Mortgage Securities Corp.
- LB-UBS - LB-UBS Commercial Mortgage Trust
- MLMT - Merrill Lynch Mortgage Trust
- MSC - Morgan Stanley Capital I
- SBM7 - Salomon Brothers Mortgage Securities VII, Inc.
- WBCMT - Wachovia Bank Commercial Mortgage Trust

* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate interests (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility 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) 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.
- (3) Represents a payment-in-kind security which may pay all or a portion of interest/dividends in additional par/shares.
- (4) Defaulted matured security.
- (5) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (6) Currently the issuer is in default with respect to interest payments.
- (7) This Senior Loan will settle after July 31, 2010, at which time the interest rate will be determined.
- (8) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be sold in certain transactions (normally to qualified institutional buyers) and remain exempt from registration. At July 31, 2010, the aggregate value of these securities is \$332,927,842 or 17.3% of the Fund s net assets.
- (9) Adjustable rate mortgage security. Rate shown is the rate at July 31, 2010.
- (10) Security held as collateral for borrowings under the Term Asset-Backed Securities Loan Facility (TALF).
- (11) Weighted average fixed-rate coupon that changes/updates monthly.
- (12) Variable rate security. The stated interest rate represents the rate in effect at July 31, 2010.
- (13) Non-income producing security.
- (14) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.

- (15) Restricted security.
- (16) 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, 2010. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended July 31, 2010 was \$18,211.
- (17) Security (or a portion thereof) has been pledged to cover collateral requirements on open financial contracts.

A summary of open financial instruments at July 31, 2010 is as follows:

Forward Foreign Currency Exchange Contracts

Sales

| Settlement Date | Deliver | In Exchange For | Net Unrealized Depreciation |
|-----------------|--------------------------------------|------------------------------------|-----------------------------|
| 8/31/10 | British Pound Sterling 15,001,107 | United States Dollar 23,398,276 | \$ (137,583) |
| 8/31/10 | Euro 50,564,438 | United States Dollar 65,689,424 | (202,741) |
| | | | \$ (340,324) |

At July 31, 2010, 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, 2010, the aggregate fair value of derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) in a liability position and whose primary underlying risk exposure is foreign exchange risk was \$340,324.

The cost and unrealized appreciation (depreciation) of investments of the Fund at July 31, 2010, as determined on a federal income tax basis, were as follows:

| | |
|------------------------------------|-------------------------|
| Aggregate cost | \$ 2,674,031,729 |
| Gross unrealized appreciation | \$ 122,427,033 |
| Gross unrealized depreciation | (121,654,185) |
| Net unrealized appreciation | \$ 772,848 |

Restricted Securities

At July 31, 2010, the Fund owned the following securities (representing less than 0.2% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Fund has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

| Description | Date of Acquisition | Shares/Units | Cost | Value |
|---|----------------------------|---------------------|----------------------|---------------------|
| Common Stocks | | | | |
| Environmental Systems Products Holdings, Inc. | 10/25/07 | 2,484 | \$ 0 ⁽¹⁾ | \$ 7,079 |
| Panolam Holdings Co. | 12/30/09 | 3,677 | 2,020,511 | 2,146,486 |
| Total Common Stocks | | | \$ 2,020,511 | \$ 2,153,565 |
| Preferred Stocks | | | | |
| Environmental Systems Products Holdings, Inc., Series A | 10/25/07 | 1,138 | \$ 19,915 | \$ 68,280 |
| Fontainebleau Resorts LLC | 6/1/07 | 6,494 | 6,493,930 | 65 |
| Total Preferred Stocks | | | \$ 6,513,845 | \$ 68,345 |
| Miscellaneous | | | | |
| NCS Acquisition Corp., Escrow Certificate | 2/26/10 | 5,250,000 | \$ 2,109,301 | \$ 780,938 |
| Total Miscellaneous | | | \$ 2,109,301 | \$ 780,938 |
| Total Restricted Securities | | | \$ 10,643,657 | \$ 3,002,848 |

(1) Less than \$0.50.

Under generally accepted accounting principles for fair value measurements, a three-tier hierarchy to prioritize the assumptions, referred to as inputs, is used in valuation techniques to measure fair value. The three-tier hierarchy of inputs is summarized in the three broad levels listed below.

Level 1 quoted prices in active markets for identical investments

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

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

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

At July 31, 2010, the inputs used in valuing the Fund's investments, which are carried at value, were as follows:

| Asset Description | Quoted Prices in Active Markets for Identical Assets (Level 1) | Significant Other Observable Inputs (Level 2) | Significant Unobservable Inputs (Level 3) | Total |
|---|---|--|--|----------------|
| Senior Floating-Rate Interests (Less Unfunded Loan Commitments) | \$ | \$ 786,734,046 | \$ 2,670,837 | \$ 789,404,883 |
| Corporate Bonds & Notes | | 898,277,170 | 4,146,286 | 902,423,456 |
| Foreign Government Securities | | 313,236 | | 313,236 |
| Mortgage Pass-Throughs Collateralized Mortgage Obligations | | 572,327,311 | | 572,327,311 |
| Commercial Mortgage-Backed Securities | | 198,975,916 | | 198,975,916 |
| Asset-Backed Securities | | 4,696,940 | | 4,696,940 |
| U.S. Government Agency Obligations | | 2,335,892 | | 2,335,892 |
| Common Stocks | 1,000,607 | 5,389,640 | 12,512,581 | 18,902,828 |
| Convertible Bonds | | 5,744,694 | | 5,744,694 |
| Convertible Preferred Stocks | 796,600 | 288,184 | | 1,084,784 |
| Preferred Stocks | | | 68,345 | 68,345 |
| Warrants | | 276,837 | 10,311 | 287,148 |
| Miscellaneous | | 913,531 | 0 | 913,531 |

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| | | | | |
|------------------------|--|------------|--|------------|
| Short-Term Investments | | 39,145,835 | | 39,145,835 |
|------------------------|--|------------|--|------------|

| | | | | |
|--------------------------|---------------------|-------------------------|----------------------|-------------------------|
| Total Investments | \$ 1,797,207 | \$ 2,653,599,010 | \$ 19,408,360 | \$ 2,674,804,577 |
|--------------------------|---------------------|-------------------------|----------------------|-------------------------|

Liability Description

| | | | | |
|---|----|--------------|--------------|--------------|
| Forward Foreign Currency Exchange Contracts | \$ | \$ (340,324) | \$ | \$ (340,324) |
| TALF Loans Payable | | | (51,042,132) | (51,042,132) |

| | | | | |
|--------------|-----------|---------------------|------------------------|------------------------|
| Total | \$ | \$ (340,324) | \$ (51,042,132) | \$ (51,382,456) |
|--------------|-----------|---------------------|------------------------|------------------------|

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

| | Investments in Senior Floating-Rate Interests | Investments in Corporate Bonds & Notes | Investments in Common Stocks | Investments in Preferred Stocks, Warrants and Miscellaneous | TALF Loan Payable | Total |
|---|---|--|---------------------------------------|---|------------------------|------------------------|
| Balance as of April 30, 2010 | \$ 2,876,960 | \$ 4,225,743 | \$ 7,842,768 | \$ 293,628 | \$ (51,042,132) | \$ (35,803,033) |
| Realized gains (losses) | (13) | (7,262,034) | 65,523 | 411 | | (7,196,113) |
| Change in net unrealized appreciation (depreciation) | (211,979) | 7,151,607 | 2,162,739 | (22,760) | | 9,079,607 |
| Net purchases (sales) | 5,188 | | 2,693,277 | (54,782) | | 2,643,683 |
| Accrued discount (premium) | 681 | 30,970 | | | | 31,651 |
| Net transfers to (from) Level 3* | | | (251,726) | (137,841) | | (389,567) |
| Balance as of July 31, 2010 | \$ 2,670,837 | \$ 4,146,286 | \$ 12,512,581 | \$ 78,656 | \$ (51,042,132) | \$ (31,633,772) |
| Change in net unrealized appreciation (depreciation) on investments still held as of July 31, 2010 | \$ (211,979) | \$ (84,554) | \$ 2,162,739 | \$ (22,760) | | \$ 1,843,446 |

* Transfers are reflected at the value of securities at the beginning of the period.

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.

Item 2. Controls and Procedures

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

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

Signatures

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

Eaton Vance Limited Duration Income Fund

By: /s/ Payson F. Swaffield

Payson F. Swaffield
President

Date: September 24, 2010

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 24, 2010

By: /s/ Barbara E. Campbell

Barbara E. Campbell
Treasurer

Date: September 24, 2010