

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

**UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION**

Washington, D.C. 20549

**FORM N-Q**

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
MANAGEMENT INVESTMENT COMPANIES**

Investment Company Act File Number

**811-09013**

**Eaton Vance Senior Income Trust**

(Exact Name of Registrant as Specified in Charter)

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

**02109**  
(Zip code)

**Alan R. Dynner, Esq.**

**Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109**  
(Name and Address of Agent for Services)

Registrant's Telephone Number, Including Area Code:  
Date of Fiscal Year End:  
Date of Reporting Period:

(617) 482-8260  
June 30  
March 31, 2007

**Item 1. Schedule of Investments**

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Eaton Vance Senior Income Trust

as of March 31, 2007

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior, Floating Rate Interests 142.9% (1)

Principal Amount	Borrower/Tranche Description	Value
<b>Aerospace and Defense 2.6%</b>		
\$ 24,729	<b>Dresser Rand Group, Inc.</b> Term Loan, 7.35%, Maturing October 29, 2011	\$ 24,936
544,500	<b>DRS Technologies, Inc.</b> Term Loan, 6.85%, Maturing January 31, 2013	546,065
1,005,013	<b>Evergreen International Aviation</b> Term Loan, 8.82%, Maturing October 31, 2011	1,010,038
426,857	<b>Hexcel Corp.</b> Term Loan, 7.11%, Maturing March 1, 2012	428,102
518,438	<b>IAP Worldwide Services, Inc.</b> Term Loan, 9.69%, Maturing December 30, 2012	521,192
738,785	<b>K&amp;F Industries, Inc.</b> Term Loan, 7.32%, Maturing November 18, 2012	740,978
630,841	<b>Spirit AeroSystems, Inc.</b> Term Loan, 7.11%, Maturing December 31, 2011	636,098
907,490	<b>Standard Aero Holdings, Inc.</b> Term Loan, 7.60%, Maturing August 24, 2012	912,595
1,375,000	<b>TransDigm, Inc.</b> Term Loan, 7.35%, Maturing June 23, 2013	1,386,000
1,110,965	<b>Vought Aircraft Industries, Inc.</b> Term Loan, 7.83%, Maturing December 17, 2011	1,120,455
990,833	<b>Wesco Aircraft Hardware Corp.</b> Term Loan, 7.60%, Maturing September 29, 2013	999,038
		<b>\$ 8,325,497</b>
<b>Air Transport 1.0%</b>		
\$ 1,275,000	<b>Delta Air Lines, Inc.</b> Term Loan, 12.86%, Maturing March 16, 2008	\$ 1,289,344
1,150,000	<b>Northwest Airlines, Inc.</b> DIP Loan, 7.85%, Maturing August 21, 2008	1,155,211
625,000	<b>United Airlines, Inc.</b> Term Loan, 7.38%, Maturing February 1, 2014	626,074
		<b>\$ 3,070,629</b>
<b>Automotive 6.4%</b>		
\$ 891,720	<b>Accuride Corp.</b> Term Loan, 7.38%, Maturing January 31, 2012	\$ 897,108
284,032	<b>Affina Group, Inc.</b> Term Loan, 8.36%, Maturing November 30, 2011	286,340
925,000	<b>AxleTech International Holding, Inc.</b> Term Loan, 11.86%, Maturing April 21, 2013	934,250
180,337	<b>CSA Acquisition Corp.</b> Term Loan, 7.88%, Maturing December 23, 2011	181,089
464,235	Term Loan, 7.88%, Maturing December 23, 2011	466,170

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	<b>Dana Corp.</b>	
\$ 1,275,000	Term Loan, 7.88%, Maturing March 30, 2008	\$ 1,278,785
	<b>Dayco Products, LLC</b>	
1,091,750	Term Loan, 7.85%, Maturing June 21, 2011	1,101,303
	<b>Exide Technologies, Inc.</b>	
442,792	Term Loan, 11.63%, Maturing May 5, 2010	465,485
447,482	Term Loan, 11.63%, Maturing May 5, 2010	470,416
	<b>Federal-Mogul Corp.</b>	
1,500,000	Term Loan, 7.59%, Maturing July 1, 2007	1,493,125
763,183	Term Loan, 9.07%, Maturing July 1, 2007	767,476
	<b>Ford Motor Company</b>	
947,625	Term Loan, 8.36%, Maturing December 15, 2013	952,034
	<b>General Motors Corp.</b>	
775,000	Term Loan, 7.70%, Maturing November 29, 2013	781,889
	<b>Goodyear Tire &amp; Rubber Co.</b>	
470,000	Term Loan, 5.22%, Maturing April 30, 2010	473,819
1,580,000	Term Loan, 8.14%, Maturing April 30, 2010	1,595,141
500,000	Term Loan, 8.89%, Maturing March 1, 2011	503,875
	<b>HLI Operating Co., Inc.</b>	
899,385	Term Loan, 8.86%, Maturing June 3, 2009	906,506
	<b>Insurance Auto Auctions, Inc.</b>	
400,704	Term Loan, 7.84%, Maturing May 19, 2012	402,332
	<b>Keystone Automotive Operations, Inc.</b>	
473,813	Term Loan, 8.82%, Maturing January 12, 2012	477,958
	<b>R.J. Tower Corp.</b>	
1,175,000	DIP Revolving Loan, 9.94%, Maturing August 2, 2007	1,172,062
	<b>The Hertz Corp.</b>	
216,667	Term Loan, 5.35%, Maturing December 21, 2012	218,588
1,213,333	Term Loan, 7.07%, Maturing December 21, 2012	1,224,092
	<b>TriMas Corp.</b>	
126,563	Term Loan, 8.07%, Maturing August 2, 2011	128,619
545,695	Term Loan, 8.11%, Maturing August 2, 2013	554,563
	<b>TRW Automotive, Inc.</b>	
1,555,039	Term Loan, 6.94%, Maturing June 30, 2012	1,556,862
	<b>United Components, Inc.</b>	
698,864	Term Loan, 7.61%, Maturing June 30, 2010	701,484
	<b>Vanguard Car Rental USA</b>	
634,500	Term Loan, 8.35%, Maturing June 14, 2013	641,865
		<b>\$ 20,633,236</b>
	<b>Beverage and Tobacco 1.3%</b>	
	<b>Constellation Brands, Inc.</b>	
\$ 750,000	Term Loan, 6.88%, Maturing June 5, 2013	\$ 754,102
	<b>National Dairy Holdings, L.P.</b>	
145,829	Term Loan, 7.32%, Maturing March 15, 2012	146,102
	<b>National Distribution Co.</b>	
374,000	Term Loan, 11.82%, Maturing June 22, 2010	374,935
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	<b>Reynolds American, Inc.</b>	
\$ 1,563,188	Term Loan, 7.11%, Maturing May 31, 2012	\$ 1,577,703
	<b>Southern Wine &amp; Spirits of America, Inc.</b>	
1,091,751	Term Loan, 6.85%, Maturing May 31, 2012	1,097,893
	<b>Sunny Delight Beverages Co.</b>	
308,332	Term Loan, 11.36%, Maturing August 20, 2010	309,296
		<b>\$ 4,260,031</b>
<b>Brokers, Dealers and Investment Houses</b>	<b>0.4%</b>	
	<b>AmeriTrade Holding Corp.</b>	
\$ 1,187,437	Term Loan, 6.82%, Maturing December 31, 2012	\$ 1,190,468
		<b>\$ 1,190,468</b>
<b>Building and Development</b>	<b>6.7%</b>	
	<b>Beacon Sales Acquisition, Inc.</b>	
\$ 374,063	Term Loan, 7.36%, Maturing September 30, 2013	\$ 375,933
	<b>BioMed Realty, L.P.</b>	
1,640,000	Term Loan, 7.57%, Maturing May 31, 2010	1,646,150
	<b>Building Materials Corp. of America</b>	
750,000	Term Loan, 8.12%, Maturing February 22, 2014	749,883
	<b>Capital Automotive REIT</b>	
674,441	Term Loan, 7.07%, Maturing December 16, 2010	681,354
	<b>EpcO / Fantome, LLC</b>	
792,000	Term Loan, 7.99%, Maturing November 23, 2010	795,960
	<b>Formica Corp.</b>	
544,500	Term Loan, 8.34%, Maturing March 15, 2013	545,011
	<b>FT-FIN Acquisition, LLC</b>	
662,879	Term Loan, 6.83%, Maturing November 17, 2007 (2)	664,536
	<b>Hovstone Holdings, LLC</b>	
524,000	Term Loan, 7.11%, Maturing February 28, 2009	516,140
	<b>Landsource Communities, LLC</b>	
250,000	Term Loan, 8.13%, Maturing February 27, 2013	251,250
	<b>Lanoga Corp.</b>	
669,950	Term Loan, 7.10%, Maturing June 29, 2013	668,973
	<b>LNR Property Corp.</b>	
1,500,000	Term Loan, 8.11%, Maturing July 3, 2011	1,512,054
	<b>Mattamy Funding Partnership</b>	
272,937	Term Loan, 7.63%, Maturing April 11, 2013	274,132
	<b>Mueller Group, Inc.</b>	
1,034,173	Term Loan, 7.36%, Maturing October 3, 2012	1,043,654
	<b>Nortek, Inc.</b>	
926,250	Term Loan, 7.32%, Maturing August 27, 2011	931,576
	<b>November 2005 Land Investors</b>	
198,324	Term Loan, 8.10%, Maturing May 9, 2011	199,315
	<b>Panolam Industries Holdings, Inc.</b>	
738,067	Term Loan, 8.10%, Maturing September 30, 2012	740,373

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		<b>PLY GEM Industries, Inc.</b>	
\$	497,500	Term Loan, 8.35%, Maturing August 15, 2011	\$ 499,055
	55,688	Term Loan, 8.35%, Maturing August 15, 2011	55,809
	835,312	Term Loan, 8.35%, Maturing August 15, 2011	837,923
		<b>Rubicon GSA II, LLC</b>	
	1,275,000	Term Loan, 8.09%, Maturing July 31, 2008	1,275,000
		<b>South Edge, LLC</b>	
	328,125	Term Loan, 7.13%, Maturing October 31, 2007	328,125
	421,875	Term Loan, 7.38%, Maturing October 31, 2009	421,875
		<b>Stile Acquisition Corp.</b>	
	565,151	Term Loan, 7.38%, Maturing April 6, 2013	557,976
		<b>Stile U.S. Acquisition Corp.</b>	
	566,113	Term Loan, 7.38%, Maturing April 6, 2013	558,927
		<b>TE / Tousa Senior, LLC</b>	
	575,000	Term Loan, 11.75%, Maturing August 1, 2008	570,747
		<b>Tousa/Kolter, LLC</b>	
	740,000	Term Loan, 7.60%, Maturing January 7, 2008	740,925
		<b>TRU 2005 RE Holding Co.</b>	
	2,200,000	Term Loan, 8.32%, Maturing December 9, 2008	2,218,218
		<b>United Subcontractors, Inc.</b>	
	450,000	Term Loan, 12.62%, Maturing June 27, 2013	443,250
		<b>Wintergames Acquisition ULC</b>	
	1,613,739	Term Loan, 7.32%, Maturing October 26, 2007	1,614,747
			<b>\$ 21,718,871</b>
<b>Business Equipment and Services</b>	<b>8.9%</b>		
		<b>ACCO Brands Corp.</b>	
\$	276,500	Term Loan, 7.11%, Maturing August 17, 2012	\$ 278,660
		<b>Activant Solutions, Inc.</b>	
	372,359	Term Loan, 7.38%, Maturing May 1, 2013	373,057
		<b>Axiom Corp.</b>	
	729,333	Term Loan, 7.08%, Maturing September 15, 2012	735,715
		<b>Affiliated Computer Services</b>	
	1,166,188	Term Loan, 7.32%, Maturing March 20, 2013	1,169,832
	444,375	Term Loan, 7.32%, Maturing March 20, 2013	445,764
		<b>Affinion Group, Inc.</b>	
	1,544,490	Term Loan, 7.86%, Maturing October 17, 2012	1,558,004
		<b>Allied Security Holdings, LLC</b>	
	687,273	Term Loan, 8.35%, Maturing June 30, 2010	695,005
		<b>DynCorp International, LLC</b>	
	643,538	Term Loan, 7.63%, Maturing February 11, 2011	648,900
		<b>Education Management, LLC</b>	
	2,095,123	Term Loan, 7.38%, Maturing June 1, 2013	2,111,711
		<b>Gate Gourmet Borrower, LLC</b>	
	609,264	Term Loan, 8.09%, Maturing March 9, 2012	616,880
	100,000	Term Loan, 8.09%, Maturing March 9, 2012	98,500

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	<b>Info USA, Inc.</b>	
\$ 320,946	Term Loan, 7.35%, Maturing February 14, 2012	\$ 322,952
	<b>Language Line, Inc.</b>	
435,118	Term Loan, 8.60%, Maturing June 11, 2011	439,401
	<b>N.E.W. Holdings I, LLC</b>	
415,000	Term Loan, 12.36%, Maturing February 8, 2014	421,744
241,463	Term Loan, 7.61%, Maturing August 8, 2014	243,123
	<b>Nielsen Finance, LLC</b>	
3,706,375	Term Loan, 7.61%, Maturing August 9, 2013	3,742,090
	<b>Protection One, Inc.</b>	
1,233,871	Term Loan, 7.59%, Maturing March 31, 2012	1,238,498
	<b>Quantum Corp.</b>	
236,111	Term Loan, 9.33%, Maturing August 22, 2012	236,406
250,000	Term Loan, 13.60%, Maturing August 22, 2013	249,062
	<b>Quintiles Transnational Corp.</b>	
900,000	Term Loan, 9.35%, Maturing March 31, 2014	913,875
	<b>Sitel (Client Logic)</b>	
EUR 1,000,000	Term Loan, 6.37%, Maturing January 29, 2014	1,341,966
550,000	Term Loan, 7.92%, Maturing January 29, 2014	554,812
	<b>SunGard Data Systems, Inc.</b>	
5,907,351	Term Loan, 7.36%, Maturing February 11, 2013	5,963,961
	<b>TDS Investor Corp.</b>	
EUR 1,000,000	Term Loan, 6.66%, Maturing August 23, 2013	1,340,183
1,472,614	Term Loan, 7.85%, Maturing August 23, 2013	1,488,093
144,986	Term Loan, 7.85%, Maturing August 23, 2013	146,510
	<b>Williams Scotsman, Inc.</b>	
500,000	Term Loan, 6.82%, Maturing June 27, 2010	500,000
	<b>Worldspan, L.P.</b>	
748,125	Term Loan, 8.60%, Maturing December 7, 2013	753,642
		<b>\$ 28,628,346</b>
<b>Cable and Satellite Television 8.0%</b>		
	<b>Atlantic Broadband Finance, LLC</b>	
\$ 1,757,980	Term Loan, 7.60%, Maturing February 10, 2011	\$ 1,777,024
	<b>Bragg Communications, Inc.</b>	
546,044	Term Loan, 7.11%, Maturing August 31, 2011	548,433
	<b>Bresnan Broadband Holdings, LLC</b>	
650,000	Term Loan, 9.86%, Maturing March 29, 2014	662,797
	<b>Cequel Communications, LLC</b>	
875,000	Term Loan, 9.86%, Maturing May 5, 2014	897,558
1,685,187	Term Loan, 11.36%, Maturing May 5, 2014	1,739,052
	<b>Charter Communications Operating, LLC</b>	
6,109,362	Term Loan, 7.99%, Maturing April 28, 2013	6,107,266
	<b>CSC Holdings, Inc.</b>	
1,588,000	Term Loan, 7.11%, Maturing March 29, 2013	1,595,445
	<b>Insight Midwest Holdings, LLC</b>	
2,875,000	Term Loan, 7.36%, Maturing April 6, 2014	2,899,857

		<b>Mediacom Broadband Group</b>	
\$	833,101	Term Loan, 7.10%, Maturing January 31, 2015	\$ 834,598
		<b>Mediacom Illinois, LLC</b>	
	1,970,063	Term Loan, 7.10%, Maturing January 31, 2015	1,975,449
		<b>NTL Investment Holdings, Ltd.</b>	
	1,355,140	Term Loan, 7.36%, Maturing March 30, 2012	1,362,824
		<b>Orion Cable GmbH</b>	
EUR	450,000	Term Loan, 6.62%, Maturing October 31, 2014	604,741
EUR	450,000	Term Loan, 7.22%, Maturing October 31, 2015	607,504
		<b>Persona Communications Corp.</b>	
	191,556	Term Loan, 8.10%, Maturing October 12, 2013	193,351
	308,444	Term Loan, 8.10%, Maturing October 12, 2013	311,336
	500,000	Term Loan, 11.35%, Maturing April 12, 2014	507,031
		<b>UGS Corp.</b>	
	1,313,015	Term Loan, 7.10%, Maturing March 31, 2012	1,315,750
		<b>UPC Broadband Holding B.V.</b>	
	890,000	Term Loan, 7.37%, Maturing March 31, 2013	893,895
	890,000	Term Loan, 7.37%, Maturing December 31, 2013	893,839
			<b>\$ 25,727,750</b>
	<b>Chemicals and Plastics 10.2%</b>		
		<b>Basell Af S.A.R.L.</b>	
\$	208,333	Term Loan, 7.57%, Maturing August 1, 2013	\$ 211,035
	41,667	Term Loan, 7.57%, Maturing August 1, 2013	42,207
	208,333	Term Loan, 8.32%, Maturing August 1, 2014	211,035
	41,667	Term Loan, 8.32%, Maturing August 1, 2014	42,207
		<b>Brenntag Holding GmbH and Co. KG</b>	
	803,636	Term Loan, 7.89%, Maturing December 23, 2013	815,189
	196,364	Term Loan, 7.89%, Maturing December 23, 2013	198,880
	600,000	Term Loan, 11.89%, Maturing December 23, 2015	613,313
		<b>Celanese Holdings, LLC</b>	
	2,433,532	Term Loan, 7.09%, Maturing June 4, 2011	2,442,825
		<b>GenTek, Inc.</b>	
	292,877	Term Loan, 7.36%, Maturing February 25, 2011	293,884
		<b>Georgia Gulf Corp.</b>	
	502,254	Term Loan, 7.33%, Maturing October 3, 2013	504,586
		<b>Hercules, Inc.</b>	
	442,500	Term Loan, 6.82%, Maturing October 8, 2010	443,662
		<b>Hexion Specialty Chemicals, Inc.</b>	
	2,413,475	Term Loan, 7.88%, Maturing May 5, 2013	2,432,918
	522,958	Term Loan, 7.88%, Maturing May 5, 2013	527,171
		<b>Huntsman International, LLC</b>	
	2,305,815	Term Loan, 7.07%, Maturing August 16, 2012	2,315,038
		<b>INEOS Group</b>	
	1,361,250	Term Loan, 7.58%, Maturing December 14, 2013	1,378,407
	1,361,250	Term Loan, 8.08%, Maturing December 14, 2014	1,378,407



	<b>Innophos, Inc.</b>	
\$ 326,864	Term Loan, 7.57%, Maturing August 10, 2010	\$ 328,566
	<b>Invista B.V.</b>	
1,407,206	Term Loan, 6.85%, Maturing April 29, 2011	1,412,483
745,918	Term Loan, 6.85%, Maturing April 29, 2011	748,715
	<b>ISP Chemo, Inc.</b>	
1,163,250	Term Loan, 7.38%, Maturing February 16, 2013	1,173,013
	<b>Kranton Polymers, LLC</b>	
1,445,757	Term Loan, 7.38%, Maturing May 12, 2013	1,456,600
	<b>Lucite International Group</b>	
330,707	Term Loan, 8.07%, Maturing July 7, 2013	334,221
116,794	Term Loan, 8.07%, Maturing July 7, 2013 (2)	118,035
	<b>Lyondell Chemical Co.</b>	
2,089,500	Term Loan, 7.11%, Maturing August 16, 2013	2,097,191
	<b>Momentive Performance Material</b>	
1,147,125	Term Loan, 7.63%, Maturing December 4, 2013	1,154,414
	<b>Mosaic Co.</b>	
756,554	Term Loan, 7.12%, Maturing December 21, 2012	763,647
	<b>Nalco Co.</b>	
2,731,885	Term Loan, 7.14%, Maturing November 4, 2010	2,752,008
	<b>PQ Corp.</b>	
259,700	Term Loan, 7.35%, Maturing February 10, 2012	260,999
	<b>Professional Paint, Inc.</b>	
397,000	Term Loan, 7.63%, Maturing May 31, 2012	397,744
	<b>Rockwood Specialties Group, Inc.</b>	
2,288,300	Term Loan, 7.36%, Maturing December 10, 2012	2,309,181
	<b>Solo Cup Co.</b>	
1,329,448	Term Loan, 8.82%, Maturing February 27, 2011	1,349,597
300,000	Term Loan, 11.57%, Maturing March 31, 2012	307,219
	<b>Solutia, Inc.</b>	
1,100,000	DIP Loan, 8.36%, Maturing March 31, 2007	1,112,719
	<b>Wellman, Inc.</b>	
900,000	Term Loan, 9.36%, Maturing February 10, 2009	906,563
		\$ 32,833,679
<b>Clothing/Textiles 0.6%</b>		
	<b>Propex Fabrics, Inc.</b>	
\$ 436,830	Term Loan, 8.36%, Maturing July 31, 2012	\$ 438,468
	<b>St. John Knits International, Inc.</b>	
671,544	Term Loan, 8.35%, Maturing March 23, 2012	676,581
	<b>The William Carter Co.</b>	
740,866	Term Loan, 6.85%, Maturing July 14, 2012	741,329
		\$ 1,856,378

<b>Conglomerates 3.9%</b>		
	<b>Amsted Industries, Inc.</b>	
\$ 933,757	Term Loan, 7.36%, Maturing October 15, 2010	\$ 937,258
	<b>Blount, Inc.</b>	
343,020	Term Loan, 7.09%, Maturing August 9, 2010	343,663
	<b>Brickman Group Holdings, Inc.</b>	
800,000	Term Loan, 7.40%, Maturing January 23, 2014	802,750
	<b>Bushnell Performance Optics</b>	
493,902	Term Loan, 8.34%, Maturing August 19, 2011	496,578
	<b>Dundee Holding, Inc.</b>	
500,000	Term Loan, 8.08%, Maturing February 17, 2014	501,250
500,000	Term Loan, 8.58%, Maturing February 17, 2015	503,750
	<b>Euramax International, Inc.</b>	
327,412	Term Loan, 7.88%, Maturing June 28, 2012	327,290
334,211	Term Loan, 12.36%, Maturing June 28, 2013	335,673
165,789	Term Loan, 12.36%, Maturing June 28, 2013	166,515
	<b>Goodman Global Holdings, Inc.</b>	
475,227	Term Loan, 7.13%, Maturing December 23, 2011	477,207
	<b>Jarden Corp.</b>	
1,175,019	Term Loan, 7.10%, Maturing January 24, 2012	1,179,262
827,555	Term Loan, 7.10%, Maturing January 24, 2012	829,710
	<b>Johnson Diversey, Inc.</b>	
882,296	Term Loan, 7.86%, Maturing December 16, 2011	893,693
	<b>Polymer Group, Inc.</b>	
1,382,500	Term Loan, 7.57%, Maturing November 22, 2012	1,386,389
	<b>RBS Global, Inc.</b>	
740,625	Term Loan, 7.58%, Maturing July 19, 2013	746,527
	<b>Rexnord Corp.</b>	
701,230	Term Loan, 7.94%, Maturing July 19, 2013	706,818
	<b>RGIS Holdings, LLC</b>	
617,232	Term Loan, 7.82%, Maturing February 15, 2013	618,389
	<b>US Investigations Services, Inc.</b>	
1,109,977	Term Loan, 7.85%, Maturing October 14, 2012	1,118,301
296,250	Term Loan, 7.85%, Maturing October 14, 2013	298,472
		<b>\$ 12,669,495</b>
<b>Containers and Glass Products 4.6%</b>		
	<b>Berry Plastics Corp.</b>	
\$ 1,393,000	Term Loan, 7.11%, Maturing September 20, 2013	\$ 1,401,125
	<b>Bluegrass Container Co.</b>	
206,236	Term Loan, 7.59%, Maturing June 30, 2013	208,888
689,264	Term Loan, 7.59%, Maturing June 30, 2013	698,125
157,576	Term Loan, 10.32%, Maturing December 30, 2013	161,121
492,424	Term Loan, 10.32%, Maturing December 30, 2013	503,504
	<b>Crown Americas, LLC</b>	
346,500	Term Loan, 7.11%, Maturing November 15, 2012	347,626

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		<b>Graphic Packaging International, Inc.</b>	
\$	4,612,554	Term Loan, 7.85%, Maturing August 8, 2010	\$ 4,665,525
		<b>IPG (US), Inc.</b>	
332,815		Term Loan, 8.16%, Maturing July 28, 2011	334,063
		<b>JSG Acquisitions</b>	
990,000		Term Loan, 7.74%, Maturing December 31, 2013	1,000,210
990,000		Term Loan, 8.24%, Maturing December 13, 2014	1,005,160
		<b>Kranson Industries, Inc.</b>	
448,875		Term Loan, 7.61%, Maturing July 31, 2013	451,119
		<b>Owens-Brockway Glass Container</b>	
855,313		Term Loan, 6.82%, Maturing June 14, 2013	858,520
		<b>Smurfit-Stone Container Corp.</b>	
377,453		Term Loan, 5.22%, Maturing November 1, 2011	381,184
390,646		Term Loan, 7.38%, Maturing November 1, 2011	394,508
1,492,117		Term Loan, 7.38%, Maturing November 1, 2011	1,506,868
934,808		Term Loan, 7.38%, Maturing November 1, 2011	944,049
			<b>\$ 14,861,595</b>
	<b>Cosmetics/Toiletries 0.3%</b>		
		<b>Prestige Brands, Inc.</b>	
\$	855,254	Term Loan, 7.63%, Maturing April 7, 2011	\$ 859,708
			<b>\$ 859,708</b>
	<b>Drugs 2.0%</b>		
		<b>Graceway Pharmaceuticals, LLC</b>	
\$	494,000	Term Loan, 7.85%, Maturing December 29, 2011	\$ 494,926
500,000		Term Loan, 11.35%, Maturing December 29, 2012	508,437
		<b>Patheon, Inc.</b>	
946,771		Term Loan, 9.60%, Maturing December 14, 2011	944,404
		<b>Pharmaceutical Holdings Corp.</b>	
350,000		Term Loan, 8.57%, Maturing January 30, 2012	350,875
		<b>Stiefel Laboratories, Inc.</b>	
650,080		Term Loan, 7.57%, Maturing December 28, 2013	654,956
849,920		Term Loan, 7.61%, Maturing December 28, 2013	856,294
500,000		Term Loan, 10.36%, Maturing June 28, 2014	508,750
		<b>Warner Chilcott Corp.</b>	
470,820		Term Loan, 7.35%, Maturing January 18, 2012	473,721
14,102		Term Loan, 7.35%, Maturing January 18, 2012	14,173
1,714,881		Term Loan, 7.36%, Maturing January 18, 2012	1,725,446
			<b>\$ 6,531,982</b>
	<b>Ecological Services and Equipment 2.2%</b>		
		<b>Allied Waste Industries, Inc.</b>	
\$	838,113	Term Loan, 5.33%, Maturing January 15, 2012	\$ 841,922
1,889,841		Term Loan, 7.10%, Maturing January 15, 2012	1,896,633
		<b>Duratek, Inc.</b>	
313,345		Term Loan, 7.63%, Maturing June 7, 2013	316,478
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		<b>EnergySolutions, LLC</b>	
\$	33,019	Term Loan, 7.57%, Maturing June 7, 2013	\$ 33,349
676,121		Term Loan, 7.63%, Maturing June 7, 2013	682,882
		<b>Environmental Systems, Inc.</b>	
758,082		Term Loan, 9.88%, Maturing December 12, 2008	758,082
		<b>IESI Corp.</b>	
441,176		Term Loan, 7.11%, Maturing January 20, 2012	442,555
		<b>Kemble Waters Structure Ltd.</b>	
GBP	750,000	Term Loan, 9.23%, Maturing October 13, 2013	1,483,999
		<b>Sensus Metering Systems, Inc.</b>	
75,713		Term Loan, 7.35%, Maturing December 17, 2010	76,139
698,891		Term Loan, 7.36%, Maturing December 17, 2010	702,822
			<b>\$ 7,234,861</b>
		<b>Electronics/Electrical 5.7%</b>	
		<b>Advanced Micro Devices, Inc.</b>	
\$	1,296,714	Term Loan, 7.57%, Maturing December 31, 2013	\$ 1,305,703
		<b>AMI Semiconductor, Inc.</b>	
836,882		Term Loan, 6.82%, Maturing April 1, 2012	836,882
		<b>Aspect Software, Inc.</b>	
1,094,500		Term Loan, 8.38%, Maturing July 11, 2011	1,105,901
950,000		Term Loan, 12.44%, Maturing July 11, 2013	954,750
		<b>Communications &amp; Power, Inc.</b>	
185,185		Term Loan, 7.57%, Maturing July 23, 2010	185,995
		<b>EnerSys Capital, Inc.</b>	
972,562		Term Loan, 7.11%, Maturing March 17, 2011	978,641
		<b>FCI International S.A.S.</b>	
114,637		Term Loan, 7.74%, Maturing November 1, 2013	116,070
110,363		Term Loan, 7.87%, Maturing November 1, 2013	111,743
114,637		Term Loan, 8.62%, Maturing November 1, 2013	116,070
110,363		Term Loan, 8.62%, Maturing November 1, 2013	111,743
		<b>Freescale Semiconductor, Inc.</b>	
2,319,188		Term Loan, 7.11%, Maturing December 1, 2013	2,328,731
		<b>Infor Enterprise Solutions</b>	
1,422,139		Term Loan, 9.10%, Maturing July 28, 2012	1,433,516
741,986		Term Loan, 9.10%, Maturing July 28, 2012	750,333
		<b>Open Solutions, Inc.</b>	
1,200,000		Term Loan, 7.49%, Maturing January 23, 2014	1,204,500
		<b>Rexel S.A.</b>	
750,000		Term Loan, 7.57%, Maturing March 16, 2013	752,188
		<b>Sanmina-SCI Corp.</b>	
500,000		Term Loan, 7.88%, Maturing January 31, 2008	502,396
		<b>Sensata Technologies Finance Co.</b>	
1,419,300		Term Loan, 7.11%, Maturing April 27, 2013	1,420,106
		<b>Serena Software, Inc.</b>	
280,313		Term Loan, 7.61%, Maturing March 10, 2013	282,029

		<b>SS&amp;C Technologies, Inc.</b>	
\$	910,138	Term Loan, 7.32%, Maturing November 23, 2012	\$ 915,637
39,209		Term Loan, 7.84%, Maturing November 23, 2012	39,446
		<b>Telcordia Technologies, Inc.</b>	
1,532,700		Term Loan, 8.11%, Maturing September 15, 2012	1,522,642
		<b>TTM Technologies, Inc.</b>	
281,250		Term Loan, 7.59%, Maturing October 27, 2012	282,305
		<b>VeriFone, Inc.</b>	
822,938		Term Loan, 7.11%, Maturing October 31, 2013	830,138
		<b>VertaFore, Inc.</b>	
450,000		Term Loan, 11.36%, Maturing January 31, 2013	451,688
			<b>\$ 18,539,153</b>
<b>Equipment Leasing 0.7%</b>			
		<b>AWAS Capital, Inc.</b>	
\$	1,225,641	Term Loan, 11.38%, Maturing March 22, 2013	\$ 1,244,026
		<b>Maxim Crane Works, L.P.</b>	
549,542		Term Loan, 7.33%, Maturing January 28, 2010	550,572
		<b>United Rentals, Inc.</b>	
166,667		Term Loan, 5.32%, Maturing February 14, 2011	168,386
366,168		Term Loan, 7.32%, Maturing February 14, 2011	369,944
			<b>\$ 2,332,928</b>
<b>Farming/Agriculture 0.3%</b>			
		<b>Central Garden &amp; Pet Co.</b>	
\$	1,113,750	Term Loan, 6.82%, Maturing February 28, 2014	\$ 1,116,187
			<b>\$ 1,116,187</b>
<b>Financial Intermediaries 2.7%</b>			
		<b>AIMCO Properties, L.P.</b>	
\$	2,050,000	Term Loan, 6.91%, Maturing March 23, 2011	\$ 2,058,969
		<b>Citgo III, Ltd.</b>	
150,000		Term Loan, 8.11%, Maturing August 3, 2013	151,453
150,000		Term Loan, 8.61%, Maturing August 3, 2014	152,016
		<b>Coinstar, Inc.</b>	
279,708		Term Loan, 7.36%, Maturing July 7, 2011	281,456
		<b>Elster Group GmbH (Ruhrgas)</b>	
233,632		Term Loan, 7.86%, Maturing June 12, 2013	236,151
233,632		Term Loan, 8.36%, Maturing June 12, 2014	237,319
		<b>Grosvenor Capital Management Holdings</b>	
1,300,000		Term Loan, 7.59%, Maturing December 5, 2013	1,314,625
		<b>Investools, Inc.</b>	
300,000		Term Loan, 8.60%, Maturing August 13, 2012	300,750
		<b>iPayment, Inc.</b>	
495,000		Term Loan, 7.34%, Maturing May 10, 2013	496,547
		<b>LPL Holdings, Inc.</b>	
1,930,537		Term Loan, 7.85%, Maturing June 30, 2013	1,957,081

		<b>Oxford Acquisition III, Ltd.</b>	
\$	1,000,000	Term loan, 7.74%, Maturing September 20, 2013	\$ 1,009,766
		<b>The Macerich Partnership, L.P.</b>	
650,000		Term Loan, 6.88%, Maturing April 25, 2010	651,896
			<b>\$ 8,848,029</b>
<b>Food Products</b>	<b>3.0%</b>		
		<b>Acosta, Inc.</b>	
\$	1,638,009	Term Loan, 7.57%, Maturing July 28, 2013	\$ 1,652,001
		<b>Chiquita Brands, LLC</b>	
363,525		Term Loan, 8.38%, Maturing June 28, 2012	368,160
		<b>Dole Food Company, Inc.</b>	
88,372		Term Loan, 5.23%, Maturing April 12, 2013	88,409
656,163		Term Loan, 7.46%, Maturing April 12, 2013	656,436
196,849		Term Loan, 7.54%, Maturing April 12, 2013	196,931
		<b>Michael Foods, Inc.</b>	
1,071,938		Term Loan, 7.36%, Maturing November 21, 2010	1,076,627
		<b>Pinnacle Foods Holdings Corp.</b>	
2,534,601		Term Loan, 7.36%, Maturing November 25, 2010	2,551,709
		<b>QCE Finance, LLC</b>	
498,744		Term Loan, 7.60%, Maturing May 5, 2013	501,237
500,000		Term Loan, 11.10%, Maturing November 5, 2013	509,479
		<b>Reddy Ice Group, Inc.</b>	
1,055,000		Term Loan, 7.11%, Maturing August 9, 2012	1,058,956
		<b>Sturm Foods, Inc.</b>	
625,000		Term Loan, 7.88%, Maturing January 31, 2014	625,977
500,000		Term Loan, 11.38%, Maturing July 31, 2014	501,562
			<b>\$ 9,787,484</b>
<b>Food Service</b>	<b>2.0%</b>		
		<b>AFC Enterprises, Inc.</b>	
\$	231,735	Term Loan, 7.38%, Maturing May 23, 2009	\$ 233,473
		<b>Aramark Corp.</b>	
GBP	498,750	Term Loan, 7.71%, Maturing January 27, 2014	988,006
		<b>Buffets, Inc.</b>	
99,167		Term Loan, 5.26%, Maturing May 1, 2013	100,034
748,956		Term Loan, 8.36%, Maturing November 1, 2013	755,510
		<b>Burger King Corp.</b>	
993,045		Term Loan, 6.88%, Maturing June 30, 2012	996,769
		<b>CBRL Group, Inc.</b>	
955,205		Term Loan, 6.86%, Maturing April 27, 2013	957,792
		<b>Denny's, Inc.</b>	
70,000		Term Loan, 7.32%, Maturing March 31, 2012	70,744
421,986		Term Loan, 7.35%, Maturing March 31, 2012	426,469
		<b>Maine Beverage Co., LLC</b>	
392,857		Term Loan, 7.11%, Maturing June 30, 2010	391,875

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		<b>NPC International, Inc.</b>	
\$	208,333	Term Loan, 7.10%, Maturing May 3, 2013	\$ 209,050
		<b>Nutro Products, Inc.</b>	
266,399		Term Loan, 7.35%, Maturing April 26, 2013	267,398
		<b>RMK Acquisition Corp. (Aramark)</b>	
65,998		Term Loan, 5.20%, Maturing January 26, 2014	66,264
921,134		Term Loan, 7.48%, Maturing January 26, 2014	924,850
		<b>Sagittarius Restaurants, LLC</b>	
198,000		Term Loan, 7.62%, Maturing March 29, 2013	199,485
			<b>\$ 6,587,719</b>
<b>Food/Drug Retailers 1.9%</b>			
		<b>General Nutrition Centers, Inc.</b>	
\$	550,000	Term Loan, 7.56%, Maturing September 16, 2013	\$ 550,069
		<b>Roundy's Supermarkets, Inc.</b>	
2,331,500		Term Loan, 8.09%, Maturing November 3, 2011	2,352,484
		<b>Supervalu, Inc.</b>	
794,000		Term Loan, 6.84%, Maturing June 1, 2012	797,383
		<b>The Jean Coutu Group (PJC), Inc.</b>	
2,028,926		Term Loan, 7.88%, Maturing July 30, 2011	2,033,804
		<b>The Pantry, Inc.</b>	
444,375		Term Loan, 7.07%, Maturing January 2, 2012	445,486
			<b>\$ 6,179,226</b>
<b>Forest Products 2.6%</b>			
		<b>Boise Cascade Holdings, LLC</b>	
\$	1,275,787	Term Loan, 6.84%, Maturing October 29, 2011	\$ 1,286,298
		<b>Buckeye Technologies, Inc.</b>	
100,019		Term Loan, 7.34%, Maturing April 15, 2010	100,207
		<b>Georgia-Pacific Corp.</b>	
4,690,625		Term Loan, 7.09%, Maturing December 20, 2012	4,720,289
		<b>NewPage Corp.</b>	
801,620		Term Loan, 7.63%, Maturing May 2, 2011	809,636
		<b>Xerium Technologies, Inc.</b>	
1,338,595		Term Loan, 8.10%, Maturing May 18, 2012	1,341,942
			<b>\$ 8,258,372</b>
<b>Healthcare 11.6%</b>			
		<b>Accellent, Inc.</b>	
\$	928,250	Term Loan, 7.36%, Maturing November 22, 2012	\$ 927,090
		<b>Alliance Imaging, Inc.</b>	
1,132,099		Term Loan, 7.88%, Maturing December 29, 2011	1,138,326
		<b>American Medical Systems</b>	
868,513		Term Loan, 7.68%, Maturing July 20, 2012	869,599
		<b>American Safety Razor Co.</b>	
400,000		Term Loan, 11.63%, Maturing July 31, 2014	407,000
		<b>AmeriPath, Inc.</b>	
990,000		Term Loan, 7.36%, Maturing October 31, 2012	991,733

	<b>AMN Healthcare, Inc.</b>	
\$ 216,408	Term Loan, 7.10%, Maturing November 2, 2011	\$ 217,084
	<b>AMR HoldCo, Inc.</b>	
1,076,376	Term Loan, 7.38%, Maturing February 10, 2012	1,080,749
	<b>Carl Zeiss Vision Holding GmbH</b>	
630,000	Term Loan, 7.86%, Maturing March 23, 2015	630,000
	<b>Community Health Systems, Inc.</b>	
3,352,781	Term Loan, 7.10%, Maturing August 19, 2011	3,369,022
	<b>Concentra Operating Corp.</b>	
1,129,220	Term Loan, 7.38%, Maturing September 30, 2011	1,132,396
	<b>CONMED Corp.</b>	
422,222	Term Loan, 7.07%, Maturing April 13, 2013	422,486
	<b>CRC Health Corp.</b>	
273,625	Term Loan, 7.85%, Maturing February 6, 2013	276,361
247,506	Term Loan, 7.85%, Maturing February 6, 2013	249,981
	<b>Davita, Inc.</b>	
2,715,474	Term Loan, 6.83%, Maturing October 5, 2012	2,727,460
	<b>DJ Orthopedics, LLC</b>	
233,750	Term Loan, 6.88%, Maturing April 7, 2013	233,750
	<b>Emdeon Business Services, LLC</b>	
941,334	Term Loan, 7.60%, Maturing November 16, 2013	946,629
	<b>Encore Medical Finance, LLC</b>	
1,070,879	Term Loan, 7.88%, Maturing November 3, 2013	1,075,564
	<b>FGX International, Inc.</b>	
297,000	Term Loan, 9.35%, Maturing December 12, 2012	297,743
	<b>FHC Health Systems, Inc.</b>	
148,381	Term Loan, 12.11%, Maturing December 18, 2009	153,574
103,867	Term Loan, 14.11%, Maturing December 18, 2009	106,983
750,000	Term Loan, 15.11%, Maturing February 7, 2011	772,500
	<b>Fresenius Medical Care Holdings</b>	
1,507,263	Term Loan, 6.73%, Maturing March 31, 2013	1,507,682
	<b>Hanger Orthopedic Group, Inc.</b>	
397,003	Term Loan, 7.60%, Maturing May 30, 2013	398,991
	<b>HCA, Inc.</b>	
3,640,875	Term Loan, 7.60%, Maturing November 18, 2013	3,676,148
	<b>Health Management Association, Inc.</b>	
1,335,000	Term Loan, 7.10%, Maturing February 28, 2014	1,340,632
	<b>HealthSouth Corp.</b>	
1,141,375	Term Loan, 7.86%, Maturing March 10, 2013	1,148,639
	<b>Invacare Corp.</b>	
548,625	Term Loan, 7.60%, Maturing February 12, 2013	551,711
	<b>Kinetic Concepts, Inc.</b>	
144,930	Term Loan, 6.85%, Maturing October 3, 2009	145,292
	<b>Leiner Health Products, Inc.</b>	
520,288	Term Loan, 8.58%, Maturing May 27, 2011	523,864



	<b>LifeCare Holdings, Inc.</b>	
\$ 444,375	Term Loan, 7.60%, Maturing August 11, 2012	\$ 431,461
	<b>LifePoint Hospitals, Inc.</b>	
2,049,646	Term Loan, 6.99%, Maturing April 15, 2012	2,046,764
	<b>Magellan Health Services, Inc.</b>	
457,958	Term Loan, 5.20%, Maturing August 15, 2008	459,103
286,224	Term Loan, 7.10%, Maturing August 15, 2008	286,939
	<b>Matria Healthcare, Inc.</b>	
108,558	Term Loan, 7.35%, Maturing January 19, 2012	109,100
	<b>MultiPlan Merger Corp.</b>	
267,529	Term Loan, 7.82%, Maturing April 12, 2013	270,038
	<b>MultiPlan, Inc.</b>	
375,556	Term Loan, 7.82%, Maturing April 12, 2013	379,076
	<b>National Mentor Holdings, Inc.</b>	
33,600	Term Loan, 5.32%, Maturing June 29, 2013	33,779
562,152	Term Loan, 7.35%, Maturing June 29, 2013	565,139
	<b>National Rental Institutes, Inc.</b>	
471,438	Term Loan, 7.63%, Maturing March 31, 2013	472,321
	<b>RadNet Management, Inc.</b>	
300,000	Term Loan, 8.83%, Maturing November 15, 2012	302,250
350,000	Term Loan, 12.83%, Maturing November 15, 2013	356,125
	<b>Renal Advantage, Inc.</b>	
197,062	Term Loan, 7.85%, Maturing October 5, 2012	199,033
	<b>Select Medical Holding Corp.</b>	
1,251,962	Term Loan, 7.36%, Maturing February 24, 2012	1,249,472
	<b>Sunrise Medical Holdings, Inc.</b>	
342,860	Term Loan, 8.88%, Maturing May 13, 2010	342,003
	<b>Vanguard Health Holding Co., LLC</b>	
1,625,429	Term Loan, 7.60%, Maturing September 23, 2011	1,639,989
	<b>VWR International, Inc.</b>	
790,906	Term Loan, 7.61%, Maturing April 7, 2011	796,096
		\$ 37,257,677
<b>Home Furnishings 1.8%</b>		
	<b>Interline Brands, Inc.</b>	
\$ 532,929	Term Loan, 7.07%, Maturing June 23, 2013	\$ 533,929
368,641	Term Loan, 7.07%, Maturing June 23, 2013	369,333
	<b>Knoll, Inc.</b>	
960,307	Term Loan, 7.10%, Maturing October 3, 2012	965,589
	<b>National Bedding Co., LLC</b>	
997,500	Term Loan, 7.35%, Maturing August 31, 2011	999,869
350,000	Term Loan, 10.36%, Maturing August 31, 2012	356,563
	<b>Oreck Corp.</b>	
681,125	Term Loan, 10.00%, Maturing February 2, 2012	681,125

		<b>Simmons Co., Inc.</b>	
\$	1,542,797	Term Loan, 7.43%, Maturing December 19, 2011	\$ 1,554,047
500,000		Term Loan, 10.65%, Maturing February 15, 2012	495,000
			<b>\$ 5,955,455</b>
<b>Industrial Equipment</b>	<b>3.4%</b>		
		<b>Aearo Technologies, Inc.</b>	
\$	400,000	Term Loan, 11.85%, Maturing September 24, 2013	\$ 407,750
231,447		<b>Alliance Laundry Holdings, LLC</b>	
		Term Loan, 7.60%, Maturing January 27, 2012	233,183
589,021		<b>Colfax Corp.</b>	
		Term Loan, 7.63%, Maturing May 30, 2009	593,623
1,079,225		<b>Flowserve Corp.</b>	
		Term Loan, 6.88%, Maturing August 10, 2012	1,081,383
1,500,000		<b>Foamex L.P.</b>	
		Term Loan, 7.57%, Maturing February 12, 2013	1,506,563
500,000		<b>FR Brand Acquisition Corp.</b>	
		Term Loan, 11.38%, Maturing February 7, 2015	504,375
693,000		<b>Generac Acquisition Corp.</b>	
		Term Loan, 7.85%, Maturing November 7, 2013	697,331
500,000		Term Loan, 11.35%, Maturing April 7, 2014	503,750
		<b>Gleason Corp.</b>	
313,939		Term Loan, 7.85%, Maturing June 30, 2013	316,294
300,000		Term Loan, 10.88%, Maturing December 31, 2013	303,938
1,641,051		<b>John Maneely Co.</b>	
		Term Loan, 8.62%, Maturing December 8, 2013	1,648,401
1,574,792		<b>PP Acquisition Corp.</b>	
		Term Loan, 8.32%, Maturing November 12, 2011	1,584,634
397,000		<b>Terex Corp.</b>	
		Term Loan, 7.10%, Maturing July 13, 2013	398,489
1,119,375		<b>TFS Acquisition Corp.</b>	
		Term Loan, 8.85%, Maturing August 11, 2013	1,127,770
			<b>\$ 10,907,484</b>
<b>Insurance</b>	<b>2.4%</b>		
		<b>Applied Systems, Inc.</b>	
\$	721,375	Term Loan, 8.17%, Maturing September 26, 2013	\$ 725,659
448,875		<b>ARG Holding, Inc.</b>	
		Term Loan, 8.38%, Maturing November 30, 2011	452,522
650,000		Term Loan, 12.63%, Maturing November 30, 2012	660,156
337,917		<b>CCC Information Services Group, Inc.</b>	
		Term Loan, 7.85%, Maturing February 10, 2013	339,923
1,492,500		<b>Conseco, Inc.</b>	
		Term Loan, 7.32%, Maturing October 10, 2013	1,498,564
712,411		<b>Crawford and Company</b>	
		Term Loan, 7.86%, Maturing October 31, 2013	715,973

		<b>Hilb, Rogal &amp; Hobbs Co.</b>	
\$	1,361,250	Term Loan, 6.85%, Maturing April 26, 2013	\$ 1,363,802
		<b>U.S.I. Holdings Corp.</b>	
	149,625	Term Loan, 7.61%, Maturing March 24, 2011	149,812
	1,691,263	Term Loan, 7.61%, Maturing March 24, 2011	1,693,377
			<b>\$ 7,599,788</b>
<b>Leisure Goods/Activities/Movies</b>	<b>8.8%</b>		
		<b>24 Hour Fitness Worldwide, Inc.</b>	
\$	891,000	Term Loan, 7.86%, Maturing June 8, 2012	\$ 897,126
		<b>Alliance Atlantis Communications, Inc.</b>	
	332,220	Term Loan, 6.82%, Maturing December 31, 2011	332,272
		<b>AMC Entertainment, Inc.</b>	
	990,000	Term Loan, 7.07%, Maturing January 26, 2013	996,188
		<b>AMF Bowling Worldwide, Inc.</b>	
	209,650	Term Loan, 8.32%, Maturing August 27, 2009	211,092
		<b>Bombardier Recreational Product</b>	
	979,747	Term Loan, 7.86%, Maturing June 28, 2013	986,635
		<b>Carmike Cinemas, Inc.</b>	
	498,744	Term Loan, 8.59%, Maturing May 19, 2012	505,112
		<b>Cedar Fair, L.P.</b>	
	2,385,741	Term Loan, 7.32%, Maturing August 30, 2012	2,411,239
		<b>Cinemark, Inc.</b>	
	1,990,000	Term Loan, 7.13%, Maturing October 5, 2013	2,001,194
		<b>Deluxe Entertainment Services</b>	
	417,694	Term Loan, 8.35%, Maturing January 28, 2011	421,001
		<b>Easton-Bell Sports, Inc.</b>	
	795,741	Term Loan, 7.07%, Maturing March 16, 2012	797,730
		<b>Fender Musical Instruments Co.</b>	
	386,432	Term Loan, 8.11%, Maturing March 30, 2012	392,228
	375,000	Term Loan, 11.36%, Maturing October 1, 2012	384,375
		<b>HEI Acquisition, LLC</b>	
	325,000	Term Loan, 8.61%, Maturing December 31, 2011	326,625
		<b>Mega Blocks, Inc.</b>	
	837,250	Term Loan, 7.15%, Maturing July 26, 2012	839,343
		<b>Metro-Goldwyn-Mayer Holdings, Inc.</b>	
	4,338,619	Term Loan, 8.60%, Maturing April 8, 2012	4,347,092
		<b>National Cinemedia, LLC</b>	
	400,000	Term Loan, 7.09%, Maturing February 13, 2015	401,250
		<b>Regal Cinemas Corp.</b>	
	2,189,000	Term Loan, 7.10%, Maturing November 10, 2010	2,199,358
		<b>Revolution Studios Distribution Co., LLC</b>	
	949,348	Term Loan, 9.26%, Maturing December 21, 2014	956,468
	450,000	Term Loan, 12.32%, Maturing June 21, 2015	454,500
		<b>Six Flags Theme Parks, Inc.</b>	
	750,000	Revolving Loan, 7.25%, Maturing June 30, 2008 (2)	746,719
	2,201,358	Term Loan, 8.61%, Maturing June 30, 2009	2,222,759

	<b>Southwest Sports Group, LLC</b>	
\$ 600,000	Term Loan, 7.88%, Maturing December 22, 2010	\$ 600,188
	<b>Universal City Development Partners, Ltd.</b>	
934,709	Term Loan, 7.36%, Maturing June 9, 2011	942,304
	<b>WMG Acquisition Corp.</b>	
450,000	Revolving Loan, 0.00%, Maturing February 28, 2010 (2)	439,650
3,545,751	Term Loan, 7.36%, Maturing February 28, 2011	3,562,373
		<b>\$ 28,374,821</b>
<b>Lodging and Casinos 4.0%</b>		
	<b>Ameristar Casinos, Inc.</b>	
\$ 594,000	Term Loan, 6.82%, Maturing November 10, 2012	\$ 595,262
	<b>Bally Technologies, Inc.</b>	
1,674,047	Term Loan, 8.61%, Maturing September 5, 2009	1,692,095
	<b>CCM Merger, Inc.</b>	
1,011,981	Term Loan, 7.35%, Maturing April 25, 2012	1,020,994
	<b>Fairmont Hotels and Resorts, Inc.</b>	
281,373	Term Loan, 8.57%, Maturing May 12, 2011	283,835
	<b>Green Valley Ranch Gaming, LLC</b>	
265,000	Term Loan, 7.36%, Maturing February 16, 2014	266,361
	<b>Isle of Capri Casinos, Inc.</b>	
1,187,663	Term Loan, 7.12%, Maturing February 4, 2012	1,197,015
	<b>Penn National Gaming, Inc.</b>	
3,462,275	Term Loan, 7.11%, Maturing October 3, 2012	3,489,973
	<b>Pinnacle Entertainment, Inc.</b>	
400,000	Term Loan, 0.00%, Maturing December 14, 2011 (2)	399,833
350,000	Term Loan, 7.32%, Maturing December 14, 2011	352,880
	<b>Venetian Casino Resort, LLC</b>	
2,031,035	Term Loan, 7.09%, Maturing June 15, 2011	2,047,245
418,770	Term Loan, 7.09%, Maturing June 15, 2011	422,112
	<b>VML US Finance, LLC</b>	
241,667	Term Loan, 8.10%, Maturing May 25, 2012 (2)	243,121
483,333	Term Loan, 8.10%, Maturing May 25, 2013	488,801
	<b>Wimar Opco, LLC</b>	
396,085	Term Loan, 7.85%, Maturing January 3, 2012	400,788
		<b>\$ 12,900,315</b>
<b>Nonferrous Metals/Minerals 2.0%</b>		
	<b>Almatis Holdings 5 BV</b>	
\$ 165,000	Term Loan, 7.86%, Maturing December 21, 2013	\$ 166,921
175,000	Term Loan, 8.36%, Maturing December 21, 2014	177,830
	<b>Alpha Natural Resources, LLC</b>	
469,062	Term Loan, 7.10%, Maturing October 26, 2012	470,821
	<b>Carmeuse Lime, Inc.</b>	
292,514	Term Loan, 7.13%, Maturing May 2, 2011	293,611

		<b>Longyear Global Holdings, Inc.</b>	
\$	53,214	Term Loan, 8.58%, Maturing October 6, 2012	\$ 53,480
	57,307	Term Loan, 8.58%, Maturing October 6, 2012	57,594
	536,230	Term Loan, 8.58%, Maturing October 6, 2012	538,911
		<b>Magnequench International, Inc.</b>	
	569,625	Term Loan, 10.47%, Maturing August 31, 2009	571,761
		<b>Magnum Coal Co.</b>	
	100,000	Term Loan, 8.57%, Maturing March 15, 2013	100,125
	990,000	Term Loan, 8.57%, Maturing March 15, 2013	991,238
		<b>Murray Energy Corp.</b>	
	735,000	Term Loan, 8.36%, Maturing January 28, 2010	738,675
		<b>Novelis, Inc.</b>	
	378,508	Term Loan, 7.61%, Maturing January 6, 2012	379,724
	656,262	Term Loan, 7.61%, Maturing January 6, 2012	658,371
		<b>Stillwater Mining Co.</b>	
	707,912	Term Loan, 7.63%, Maturing June 30, 2007	711,009
		<b>Thompson Creek Metals Company</b>	
	563,382	Term Loan, 10.12%, Maturing October 26, 2012	570,425
			<b>\$ 6,480,496</b>
<b>Oil and Gas</b>	<b>3.0%</b>		
		<b>El Paso Corp.</b>	
\$	725,000	Term Loan, 5.23%, Maturing July 31, 2011	\$ 729,362
		<b>EPCO Holdings, Inc.</b>	
	410,749	Term Loan, 7.12%, Maturing August 18, 2008	411,947
	607,696	Term Loan, 7.36%, Maturing August 18, 2010	615,943
		<b>Goldking Energy Corp.</b>	
	548,625	Term Loan, 10.32%, Maturing December 20, 2011 (3)	552,081
		<b>Key Energy Services, Inc.</b>	
	632,000	Term Loan, 7.83%, Maturing June 30, 2012	636,938
		<b>Mach General, LLC</b>	
	37,500	Term Loan, 7.35%, Maturing February 22, 2013	37,547
	361,594	Term Loan, 7.36%, Maturing February 22, 2014	361,368
		<b>Niska Gas Storage</b>	
	82,167	Term Loan, 7.07%, Maturing May 13, 2011	82,475
	133,333	Term Loan, 7.07%, Maturing May 13, 2011	133,833
	121,300	Term Loan, 7.09%, Maturing May 13, 2011	121,717
	699,658	Term Loan, 7.09%, Maturing May 12, 2013	702,063
		<b>Petroleum Geo-Services ASA</b>	
	365,437	Term Loan, 7.60%, Maturing December 16, 2012	368,041
		<b>Primary Natural Resources, Inc.</b>	
	990,000	Term Loan, 9.32%, Maturing July 28, 2010 (3)	982,575
		<b>Targa Resources, Inc.</b>	
	395,714	Term Loan, 5.23%, Maturing October 31, 2012	399,145
	2,005,762	Term Loan, 7.36%, Maturing October 31, 2012	2,023,156
		<b>Volnay Acquisition Co. I</b>	
	798,000	Term Loan, 7.35%, Maturing January 12, 2014	805,481

		<b>W&amp;T Offshore, Inc.</b>	
\$	575,000	Term Loan, 7.60%, Maturing May 26, 2010	\$ 579,791
			<b>\$ 9,543,463</b>
<b>Publishing</b>	<b>7.3%</b>		
		<b>American Media Operations, Inc.</b>	
\$	2,000,000	Term Loan, 8.62%, Maturing January 31, 2013	\$ 2,014,584
		<b>CBD Media, LLC</b>	
359,477		Term Loan, 7.82%, Maturing December 31, 2009	362,023
		<b>Dex Media East, LLC</b>	
1,363,641		Term Loan, 6.85%, Maturing May 8, 2009	1,364,571
		<b>Dex Media West, LLC</b>	
1,121,951		Term Loan, 6.85%, Maturing March 9, 2010	1,122,722
		<b>Idearc, Inc.</b>	
4,488,750		Term Loan, 7.35%, Maturing November 17, 2014	4,521,293
		<b>MediaNews Group, Inc.</b>	
521,063		Term Loan, 7.07%, Maturing August 2, 2013	522,419
		<b>Mediannuaire Holding</b>	
EUR 500,000		Term Loan, 8.14%, Maturing April 10, 2016	686,946
		<b>Merrill Communications, LLC</b>	
684,499		Term Loan, 7.58%, Maturing February 9, 2009	688,028
		<b>Nebraska Book Co., Inc.</b>	
466,682		Term Loan, 7.83%, Maturing March 4, 2011	470,765
		<b>Philadelphia Newspapers, LLC</b>	
389,542		Term Loan, 8.08%, Maturing June 29, 2013	393,925
		<b>R.H. Donnelley Corp.</b>	
32,888		Term Loan, 6.60%, Maturing December 31, 2009	32,849
256,735		Term Loan, 6.85%, Maturing June 30, 2010	257,127
		<b>R.H. Donnelley Corp., Sr. Disc. Notes</b>	
676,458		Term Loan, 7.07%, Maturing September 30, 2011	678,783
		<b>Reader s Digest Association</b>	
1,775,000		Term Loan, 7.38%, Maturing March 2, 2014	1,780,865
		<b>Riverdeep Interactive Learning, Inc.</b>	
1,396,476		Term Loan, 8.10%, Maturing December 20, 2013	1,408,819
		<b>SGS International, Inc.</b>	
395,000		Term Loan, 7.86%, Maturing December 30, 2011	398,950
		<b>Source Media, Inc.</b>	
599,735		Term Loan, 7.60%, Maturing November 8, 2011	606,107
		<b>SP Newsprint Co.</b>	
969,921		Term Loan, 5.32%, Maturing January 9, 2010	972,346
		<b>Sun Media Corp.</b>	
2,161,739		Term Loan, 7.11%, Maturing February 7, 2009	2,167,820
		<b>Valassis Communications, Inc.</b>	
300,000		Term Loan, 7.10%, Maturing March 2, 2014	301,125
		<b>Xsys US, Inc.</b>	
605,124		Term Loan, 7.82%, Maturing September 27, 2013	613,318
618,087		Term Loan, 8.32%, Maturing September 27, 2014	626,457

	<b>Yell Group, PLC</b>	
\$ 1,400,000	Term Loan, 7.32%, Maturing February 10, 2013	\$ 1,412,141
		<b>\$ 23,403,983</b>
<b>Radio and Television 5.6%</b>		
	<b>ALM Media Holdings, Inc.</b>	
\$ 812,126	Term Loan, 7.85%, Maturing March 4, 2010	\$ 814,537
	<b>Block Communications, Inc.</b>	
444,375	Term Loan, 7.35%, Maturing December 22, 2011	445,208
	<b>CMP KC, LLC</b>	
491,844	Term Loan, 9.38%, Maturing May 5, 2013	495,533
	<b>CMP Susquehanna Corp.</b>	
717,589	Term Loan, 7.38%, Maturing May 5, 2013	721,985
	<b>Cumulus Media, Inc.</b>	
737,645	Term Loan, 7.32%, Maturing June 7, 2013	742,914
	<b>Emmis Operating Company</b>	
450,000	Term Loan, 7.35%, Maturing November 2, 2013	453,500
	<b>Entravision Communications Corp.</b>	
714,125	Term Loan, 6.86%, Maturing September 29, 2013	717,398
	<b>Gray Television, Inc.</b>	
693,000	Term Loan, 6.82%, Maturing January 19, 2015 (2)	693,866
	<b>HIT Entertainment, Inc.</b>	
788,000	Term Loan, 7.32%, Maturing March 20, 2012	793,172
	<b>Intelsat Bermuda, Ltd.</b>	
575,000	Term Loan, 7.86%, Maturing February 1, 2014	576,900
	<b>Intelsat Subsidiary Holding Co.</b>	
523,688	Term Loan, 7.36%, Maturing July 3, 2013	528,597
	<b>Montecito Broadcast Group, LLC</b>	
345,625	Term Loan, 7.86%, Maturing January 27, 2013	348,001
	<b>NEP II, Inc.</b>	
325,000	Term Loan, 7.60%, Maturing February 16, 2014	326,981
	<b>Nexstar Broadcasting, Inc.</b>	
965,551	Term Loan, 7.10%, Maturing October 1, 2012	964,948
914,770	Term Loan, 7.10%, Maturing October 1, 2012	914,199
	<b>NextMedia Operating, Inc.</b>	
150,096	Term Loan, 7.32%, Maturing November 15, 2012	150,321
66,709	Term Loan, 7.32%, Maturing November 15, 2012	66,809
	<b>PanAmSat Corp.</b>	
1,321,688	Term Loan, 7.36%, Maturing January 3, 2014	1,335,153
	<b>Patriot Media and Communications CNJ, LLC</b>	
300,000	Term Loan, 10.36%, Maturing October 6, 2013	304,500
	<b>Paxson Communications Corp.</b>	
1,350,000	Term Loan, 8.61%, Maturing January 15, 2012	1,382,063
	<b>Raycom TV Broadcasting, LLC</b>	
1,505,204	Term Loan, 6.88%, Maturing August 28, 2013	1,503,323
	<b>SFX Entertainment</b>	
740,625	Term Loan, 8.09%, Maturing June 21, 2013	744,328

		<b>Spanish Broadcasting System, Inc.</b>	
\$	987,406	Term Loan, 7.10%, Maturing June 10, 2012	\$ 990,183
		<b>Tyrol Acquisition 2 SAS</b>	
EUR	425,000	Term Loan, 6.09%, Maturing January 19, 2015	573,980
EUR	425,000	Term Loan, 6.59%, Maturing January 19, 2016	576,537
		<b>Young Broadcasting, Inc.</b>	
875,656		Term Loan, 7.88%, Maturing November 3, 2012	880,034
			<b>\$ 18,044,970</b>
<b>Rail Industries</b>	<b>0.3%</b>		
		<b>Kansas City Southern Railway Co.</b>	
\$	1,014,794	Term Loan, 7.07%, Maturing March 30, 2008	\$ 1,017,542
			<b>\$ 1,017,542</b>
<b>Retailers (Except Food and Drug)</b>	<b>5.1%</b>		
		<b>Advantage Sales &amp; Marketing, Inc.</b>	
\$	445,500	Term Loan, 7.36%, Maturing March 29, 2013	\$ 445,871
		<b>American Achievement Corp.</b>	
212,980		Term Loan, 7.72%, Maturing March 25, 2011	214,534
		<b>Amscan Holdings, Inc.</b>	
769,188		Term Loan, 8.39%, Maturing December 23, 2012	776,639
		<b>Coinmach Laundry Corp.</b>	
2,984,868		Term Loan, 7.88%, Maturing December 19, 2012	3,011,920
		<b>Cumberland Farms, Inc.</b>	
845,750		Term Loan, 7.35%, Maturing September 29, 2013	851,565
		<b>Hanesbrands, Inc.</b>	
926,071		Term Loan, 7.57%, Maturing September 5, 2013	933,070
450,000		Term Loan, 9.11%, Maturing March 5, 2014	462,024
		<b>Harbor Freight Tools USA, Inc.</b>	
1,093,141		Term Loan, 7.61%, Maturing July 15, 2010	1,102,250
		<b>Home Interiors &amp; Gifts, Inc.</b>	
624,222		Term Loan, 10.35%, Maturing March 31, 2011	451,781
		<b>Josten s Corp.</b>	
1,993,023		Term Loan, 7.33%, Maturing October 4, 2011	2,005,065
		<b>Mapco Express, Inc.</b>	
290,759		Term Loan, 8.07%, Maturing April 28, 2011	292,031
		<b>Mauser Werke GmbH &amp; Co. KG</b>	
625,000		Term Loan, 8.09%, Maturing December 3, 2011	628,906
		<b>Neiman Marcus Group, Inc.</b>	
451,899		Term Loan, 7.35%, Maturing April 5, 2013	456,435
		<b>Oriental Trading Co., Inc.</b>	
700,000		Term Loan, 11.36%, Maturing January 31, 2013	714,438
893,250		Term Loan, 7.61%, Maturing July 31, 2013	898,275
		<b>Rent-A-Center, Inc.</b>	
596,992		Term Loan, 7.11%, Maturing November 15, 2012	599,169
		<b>Rover Acquisition Corp.</b>	
1,147,125		Term Loan, 8.11%, Maturing October 26, 2013	1,156,855
22			



		<b>Savers, Inc.</b>	
\$	182,284	Term Loan, 8.11%, Maturing August 11, 2012	\$ 184,107
	206,563	Term Loan, 8.11%, Maturing August 11, 2012	208,629
		<b>The Yankee Candle Company, Inc.</b>	
	900,000	Term Loan, 7.35%, Maturing February 6, 2014	905,175
			\$ <b>16,298,739</b>
<b>Steel</b>	<b>0.1%</b>		
		<b>Gibraltar Industries, Inc.</b>	
\$	241,190	Term Loan, 7.13%, Maturing December 8, 2010	\$ 241,039
			\$ <b>241,039</b>
<b>Surface Transport</b>	<b>0.8%</b>		
		<b>Gainey Corp.</b>	
\$	421,813	Term Loan, 8.15%, Maturing April 20, 2012	\$ 423,131
		<b>Horizon Lines, LLC</b>	
	193,253	Term Loan, 7.60%, Maturing July 7, 2011	194,400
		<b>Oshkosh Truck Corp.</b>	
	1,022,438	Term Loan, 7.10%, Maturing December 6, 2013	1,027,550
		<b>Ozburn-Hessey Holding Co., LLC</b>	
	297,347	Term Loan, 8.63%, Maturing August 9, 2012	298,090
		<b>Sirva Worldwide, Inc.</b>	
	771,102	Term Loan, 11.61%, Maturing December 1, 2010	757,286
			\$ <b>2,700,457</b>
<b>Telecommunications</b>	<b>5.3%</b>		
		<b>Alaska Communications Systems Holdings, Inc.</b>	
\$	530,000	Term Loan, 7.10%, Maturing February 1, 2012	\$ 532,461
		<b>Asurion Corp.</b>	
	579,931	Term Loan, 8.32%, Maturing July 13, 2012	587,542
	450,000	Term Loan, 11.57%, Maturing January 13, 2013	460,969
		<b>Cellular South, Inc.</b>	
	340,375	Term Loan, 7.10%, Maturing May 4, 2011	342,077
		<b>Centennial Cellular Operating Co., LLC</b>	
	1,833,333	Term Loan, 7.35%, Maturing February 9, 2011	1,849,756
		<b>Consolidated Communications, Inc.</b>	
	2,244,965	Term Loan, 7.10%, Maturing July 27, 2015	2,255,490
		<b>Epicor Software Corp.</b>	
	247,500	Term Loan, 7.85%, Maturing March 30, 2012	248,583
		<b>FairPoint Communications, Inc.</b>	
	1,130,000	Term Loan, 7.13%, Maturing February 8, 2012	1,135,474
		<b>Hawaiian Telcom Communications, Inc.</b>	
	396,444	Term Loan, 7.60%, Maturing October 31, 2012	398,705
		<b>Iowa Telecommunications Services</b>	
	334,000	Term Loan, 7.10%, Maturing November 23, 2011	336,818
		<b>IPC Acquisition Corp.</b>	
	348,250	Term Loan, 7.85%, Maturing September 29, 2013	351,660
	23		

		<b>Madison River Capital, LLC</b>	
\$	287,238	Term Loan, 7.61%, Maturing July 29, 2012	\$ 288,028
		<b>NTelos, Inc.</b>	
1,113,072		Term Loan, 7.57%, Maturing August 24, 2011	1,120,028
		<b>Paetec Holdings Corp.</b>	
300,000		Term Loan, 8.82%, Maturing February 28, 2013	304,200
		<b>Stratos Global Corp.</b>	
569,250		Term Loan, 8.10%, Maturing February 13, 2012	572,570
		<b>Triton PCS, Inc.</b>	
1,549,990		Term Loan, 8.57%, Maturing November 18, 2009	1,564,521
		<b>West Corp.</b>	
1,825,000		Term Loan, 7.75%, Maturing October 24, 2013	1,839,031
		<b>WestCom Corp.</b>	
358,008		Term Loan, 8.15%, Maturing December 17, 2010	358,455
600,000		Term Loan, 12.36%, Maturing May 17, 2011	602,625
		<b>Windstream Corp.</b>	
1,663,796		Term Loan, 6.85%, Maturing July 17, 2013	1,677,487
		<b>Winstar Communications, Inc.</b>	
169,348		DIP Loan, 0.00%, Maturing June 30, 2007	229,184
			<b>\$ 17,055,664</b>
<b>Utilities</b>	<b>3.4%</b>		
		<b>Astoria Generating Co.</b>	
\$	625,000	Term Loan, 9.10%, Maturing August 23, 2013	\$ 632,899
		<b>BRSP, LLC</b>	
1,025,000		Term Loan, 8.37%, Maturing July 13, 2009	1,030,125
		<b>Cogentrix Delaware Holdings, Inc.</b>	
279,416		Term Loan, 6.85%, Maturing April 14, 2012	280,347
		<b>Covanta Energy Corp.</b>	
305,155		Term Loan, 5.28%, Maturing February 9, 2014	305,727
619,845		Term Loan, 6.88%, Maturing February 9, 2014	621,008
		<b>La Paloma Generating Co., LLC</b>	
29,508		Term Loan, 7.07%, Maturing August 16, 2012	29,410
168,433		Term Loan, 7.10%, Maturing August 16, 2012	167,872
13,415		Term Loan, 7.10%, Maturing August 16, 2012	13,370
		<b>LSP General Finance Co., LLC</b>	
19,775		Term Loan, 7.10%, Maturing April 14, 2013	19,837
444,444		Term Loan, 7.10%, Maturing April 14, 2013	445,833
		<b>Mirant North America, LLC.</b>	
1,000,095		Term Loan, 7.07%, Maturing January 3, 2013	1,003,408
		<b>NRG Energy, Inc.</b>	
975,000		Term Loan, 7.35%, Maturing February 1, 2013	982,515
3,731,976		Term Loan, 7.35%, Maturing February 1, 2013	3,761,466
		<b>Pike Electric, Inc.</b>	
136,691		Term Loan, 7.13%, Maturing July 1, 2012	136,805
233,426		Term Loan, 7.13%, Maturing December 10, 2012	233,621

	<b>Vulcan Energy Corp.</b>		
\$	1,270,284	Term Loan, 6.86%, Maturing July 23, 2010	\$ 1,273,063
			<b>\$ 10,937,306</b>

**Total Senior, Floating Rate Interests**  
(identified cost, \$458,346,182) **\$ 460,770,823**

**Corporate Bonds & Notes 15.6%**

Principal Amount (000 s omitted)	Security	Value
<b>Aerospace and Defense 0.7%</b>		
	<b>Alion Science and Technologies Corp.</b>	
\$ 145	10.25%, 2/1/15 (4)	\$ 150,075
	<b>DRS Technologies, Inc., Sr. Sub. Notes</b>	
40	7.625%, 2/1/18	41,800
	<b>Hawker Beechcraft Acquisition Co., Sr. Notes</b>	
45	8.50%, 4/1/15 (4)	46,856
		<b>\$ 238,731</b>
<b>Air Transport 0.0%</b>		
	<b>Continental Airlines</b>	
\$ 110	7.033%, 6/15/11	\$ 110,444
		<b>\$ 110,444</b>
<b>Automotive 0.9%</b>		
	<b>Altra Industrial Motion, Inc.</b>	
\$ 120	9.00%, 12/1/11	\$ 125,400
	<b>American Axle and Manufacturing, Inc.</b>	
75	7.875%, 3/1/17	75,187
	<b>Commercial Vehicle Group, Inc., Sr. Notes</b>	
55	8.00%, 7/1/13 (4)	55,825
	<b>Ford Motor Credit Co.</b>	
110	6.625%, 6/16/08	109,684
385	7.375%, 10/28/09	384,513
185	7.875%, 6/15/10	185,817
	<b>Ford Motor Credit Co., Sr. Notes</b>	
10	9.875%, 8/10/11	10,599
	<b>Ford Motor Credit Co., Variable Rate</b>	
535	8.36%, 11/2/07	540,963
	<b>General Motors Acceptance Corp.</b>	
105	5.125%, 5/9/08	103,801
55	5.85%, 1/14/09	54,315
20	7.00%, 2/1/12	20,115
240	8.00%, 11/1/31	258,031
	<b>Goodyear Tire &amp; Rubber Co.</b>	
95	9.14%, 12/1/09 (4)	95,831
25		

		<b>Goodyear Tire &amp; Rubber Co., Sr. Notes</b>	
\$	70	8.625%, 12/1/11 (4)	\$ 75,600
		<b>Tenneco Automotive, Inc.</b>	
140		8.625%, 11/15/14	146,650
		<b>Tenneco Automotive, Inc., Series B</b>	
275		10.25%, 7/15/13	301,125
		<b>The Hertz Corp., Sr. Notes</b>	
290		8.875%, 1/1/14	313,925
		<b>Titan International, Inc., Sr. Notes</b>	
75		8.00%, 1/15/12 (4)	77,531
		<b>United Components, Inc., Sr. Sub. Notes</b>	
65		9.375%, 6/15/13	67,600
			<b>\$ 3,002,512</b>
		<b>Broadcast Radio and Television 0.1%</b>	
		<b>Advanstar Communications, Inc.</b>	
\$	415	10.75%, 8/15/10	\$ 451,312
			<b>\$ 451,312</b>
		<b>Brokers/Dealers/Investment Houses 0.1%</b>	
		<b>Residential Capital Corp., Variable Rate</b>	
\$	440	7.19%, 4/17/09 (4)	\$ 436,405
			<b>\$ 436,405</b>
		<b>Building and Development 0.8%</b>	
		<b>General Cable Corp.</b>	
\$	45	7.725%, 4/1/15 (4)	\$ 45,225
45		7.125%, 4/1/17 (4)	45,506
		<b>Grohe Holding of GmbH</b>	
EUR	1,000	6.622%, 1/15/14	1,347,559
		<b>Interface, Inc., Sr. Sub. Notes</b>	
20		9.50%, 2/1/14	21,850
		<b>Interline Brands, Inc., Sr. Sub. Notes</b>	
70		8.125%, 6/15/14	72,625
		<b>Mueller Group, Inc., Sr. Sub Notes</b>	
120		10.00%, 5/1/12	130,200
		<b>Mueller Holdings, Inc., Disc. Notes, (0.00% until 2009)</b>	
109		14.75%, 4/15/14	99,735
		<b>Nortek, Inc., Sr. Sub. Notes</b>	
450		8.50%, 9/1/14	439,875
		<b>NTK Holdings, Inc., Sr. Disc. Notes</b>	
200		10.75%, 3/1/14	146,000
		<b>Panolam Industries International, Sr. Sub. Notes</b>	
185		10.75%, 10/1/13 (4)	199,800
		<b>Stanley-Martin Communities, LLC</b>	
40		9.75%, 8/15/15 (4)	36,050
			<b>\$ 2,584,425</b>
26			

<b>Business Equipment and Services 0.5%</b>			
		<b>Activant Solutions, Inc.</b>	
\$	55	9.50%, 5/1/16	\$ 54,450
		<b>Affinion Group, Inc.</b>	
55		10.125%, 10/15/13 (4)	60,225
		<b>Affinion Group, Inc., Sr. Sub. Notes</b>	
70		11.50%, 10/15/15 (4)	77,350
		<b>Aramark Corp., Sr. Notes</b>	
30		8.50%, 2/1/15 (4)	31,350
		<b>Aramark Corp., Sr. Notes, Variable Rate</b>	
185		8.86%, 2/1/15 (4)	191,013
		<b>Education Management, LLC, Sr. Notes</b>	
150		8.75%, 6/1/14	158,625
		<b>Education Management, LLC, Sr. Sub Notes</b>	
280		10.25%, 6/1/16	305,200
		<b>HydroChem Industrial Services, Inc., Sr. Sub. Notes</b>	
50		9.25%, 2/15/13 (4)	51,500
		<b>Lamar Media Corp., Series B</b>	
20		6.625%, 8/15/15	19,600
		<b>Muzak, LLC / Muzak Finance, Sr. Notes</b>	
20		10.00%, 2/15/09	20,000
		<b>Norcross Safety Products, LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B</b>	
170		9.875%, 8/15/11	181,050
		<b>Rental Service Corp.</b>	
45		9.50%, 12/1/14 (4)	48,150
		<b>Sabre Holdings Corp.</b>	
155		7.35%, 8/1/11	153,039
65		6.35%, 3/15/16	59,969
		<b>Safety Products Holdings, Inc.</b>	
83		11.75%, 1/1/12 (3)	85,903
		<b>SunGard Data Systems, Inc.</b>	
145		9.125%, 8/15/13	156,237
		<b>Travelport, LLC, Sr. Notes</b>	
150		9.875%, 9/1/14 (4)	157,875
			\$ 1,811,536
<b>Cable and Satellite Television 0.8%</b>			
		<b>Cablevision Systems Corp., Sr. Notes, Series B, Variable Rate</b>	
\$	220	9.87%, 4/1/09	\$ 234,300
		<b>CCH I Holdings, LLC</b>	
180		11.75%, 5/15/14	173,250
		<b>CCH I, LLC/CCH I Capital Co.</b>	
160		11.00%, 10/1/15	166,800
		<b>CCH II, LLC/CCH II Capital Co.</b>	
140		10.25%, 9/15/10	148,225
27			

		<b>CCO Holdings, LLC / CCO Capital Corp., Sr. Notes</b>	
\$	395	8.75%, 11/15/13 (4)	\$ 410,800
		<b>CSC Holdings, Inc., Series B</b>	
70		8.125%, 8/15/09	72,800
		<b>CSC Holdings, Inc., Sr. Notes</b>	
10		8.125%, 7/15/09	10,400
		<b>CSC Holdings, Inc., Sr. Notes, Series B</b>	
20		7.625%, 4/1/11	20,600
		<b>Insight Communications, Sr. Disc. Notes</b>	
525		12.25%, 2/15/11	549,937
		<b>Kabel Deutschland GmbH</b>	
135		10.625%, 7/1/14	151,200
		<b>Mediacom Broadband Corp., LLC, Sr. Notes</b>	
130		8.50%, 10/15/15 (4)	133,575
		<b>National Cable, PLC</b>	
75		8.75%, 4/15/14	78,375
		<b>UGS Corp.</b>	
660		10.00%, 6/1/12	725,175
			<b>\$ 2,875,437</b>
<b>Chemicals and Plastics</b>	<b>0.4%</b>		
		<b>BCP Crystal Holdings Corp., Sr. Sub. Notes</b>	
\$	172	9.625%, 6/15/14	\$ 196,238
		<b>Crystal US Holdings / US Holdings 3, LLC, Sr. Disc. Notes, Series B, (0.00% until 2009)</b>	
179		10.50%, 10/1/14	167,141
		<b>Equistar Chemical, Sr. Notes</b>	
170		10.625%, 5/1/11	180,200
		<b>Huntsman International, LLC</b>	
91		11.625%, 10/15/10	99,076
		<b>Lyondell Chemical Co., Sr. Notes</b>	
192		10.50%, 6/1/13	211,200
		<b>MacDermid, Inc., Sr. Sub. Notes</b>	
65		9.50%, 4/15/17 (4)(5)	66,950
		<b>Mosaic Co., Sr. Notes</b>	
70		7.375%, 12/1/14 (4)	73,325
70		7.625%, 12/1/16 (4)	74,200
		<b>Nova Chemicals Corp., Sr. Notes, Variable Rate</b>	
105		8.502%, 11/15/13 (4)	105,000
		<b>Reichhold Industries Inc., Sr. Notes</b>	
215		9.00%, 8/15/14 (4)	221,450
			<b>\$ 1,394,780</b>
<b>Clothing/Textiles</b>	<b>0.5%</b>		
		<b>Levi Strauss &amp; Co., Sr. Notes</b>	
\$	430	12.25%, 12/15/12	\$ 474,075
75		9.75%, 1/15/15	82,687
28			

\$	235	8.875%, 4/1/16	\$	252,625
		<b>Levi Strauss &amp; Co., Sr. Notes, Variable Rate</b>		
205		10.11%, 4/1/12		209,100
		<b>Oxford Industries, Inc., Sr. Notes</b>		
390		8.875%, 6/1/11		405,600
		<b>Perry Ellis International, Inc., Sr. Sub. Notes</b>		
175		8.875%, 9/15/13		180,250
		<b>Phillips Van-Heusen, Sr. Notes</b>		
40		7.25%, 2/15/11		41,100
100		8.125%, 5/1/13		105,500
			\$	<b>1,750,937</b>
<b>Conglomerates 0.1%</b>				
		<b>Goodman Global Holdings, Inc., Sr. Notes, Variable Rate</b>		
\$	107	8.36%, 6/15/12	\$	108,070
		<b>RBS Global &amp; Rexnord Corp.</b>		
95		9.50%, 8/1/14		99,275
90		11.75%, 8/1/16		97,087
			\$	<b>304,432</b>
<b>Containers and Glass Products 0.2%</b>				
		<b>Berry Plastics Holding Corp.</b>		
\$	220	8.875%, 9/15/14	\$	226,050
		<b>Berry Plastics Holding Corp., Variable Rate</b>		
60		9.23%, 9/15/14		61,800
		<b>Intertape Polymer US, Inc., Sr. Sub. Notes</b>		
175		8.50%, 8/1/14		156,764
		<b>Pliant Corp. (PIK)</b>		
207		11.85%, 6/15/09 (3)		228,303
			\$	<b>672,917</b>
<b>Ecological Services and Equipment 0.0%</b>				
		<b>Waste Services, Inc., Sr. Sub. Notes</b>		
\$	245	9.50%, 4/15/14	\$	257,862
			\$	<b>257,862</b>
<b>Electronics/Electrical 0.2%</b>				
		<b>Avago Technologies Finance</b>		
\$	95	10.125%, 12/1/13	\$	103,312
40		11.875%, 12/1/15		45,200
		<b>CPI Holdco, Inc., Sr. Notes, Variable Rate</b>		
50		11.151%, 2/1/15		51,875
		<b>NXP BV/ NXP Funding, LLC, Variable Rate</b>		
425		8.11%, 10/15/13 (4)		439,344
		<b>NXP BV/NXP Funding, LLC, Sr. Notes</b>		
90		9.50%, 10/15/15 (4)		93,375
		<b>Open Solutions, Inc., Sr. Sub. Notes</b>		
30		9.75%, 2/1/15 (4)		31,050

\$ 764,156

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<b>Financial Intermediaries 1.7%</b>			
\$	500	<b>Alzette, Variable Rate</b> 11.86%, 12/15/20 (4)	\$ 514,375
380		<b>Avalon Capital Ltd. 3, Series 1A, Class D, Variable Rate</b> 7.31%, 2/24/19 (4)	382,297
500		<b>Babson Ltd. Series 2005-1A, Class C1, Variable Rate</b> 7.31%, 4/15/19 (4)	508,003
500		<b>Bryant Park CDO Ltd., Series 2005-1A, Class C, Variable Rate</b> 7.41%, 1/15/19 (4)	509,252
500		<b>Carlyle High Yield Partners, Series 2004-6A, Class C, Variable Rate</b> 7.81%, 8/11/16 (4)	508,381
500		<b>CENT9 2005-9A Note</b> 10.12%, 7/17/19	518,497
500		<b>Centurion CDO 8 Ltd., Series 2005 8A, Class D, Variable Rate</b> 10.84%, 3/8/17	527,933
1,000		<b>Madison Park Funding Ltd., Series 2006-2A, Class D, Variable Rate</b> 10.096%, 3/25/20 (4)	1,042,484
500		<b>Sonata Securities S.A., Series 2006-5</b> 8.863%, 6/27/07	504,802
500		<b>Sonata Securities S.A., Series 2006-6</b> 8.864%, 6/27/07	504,762
			<b>\$ 5,520,786</b>
<b>Food Products 0.5%</b>			
\$	275	<b>ASG Consolidated, LLC / ASG Finance, Inc., Sr. Disc. Notes, (0.00% until 2008)</b> 11.50%, 11/1/11	\$ 250,250
175		<b>Pierre Foods, Inc., Sr. Sub. Notes</b> 9.875%, 7/15/12	182,000
25		<b>Pinnacle Foods Finance, LLC, Sr. Notes</b> 9.25%, 4/1/15 (4)(5)	24,688
75		<b>Pinnacle Foods Finance, LLC, Sr. Sub. Notes</b> 10.625%, 4/1/17 (4)(5)	74,156
1,105		<b>Pinnacle Foods Holdings Corp., Sr. Sub. Notes</b> 8.25%, 12/1/13	1,207,268
			<b>\$ 1,738,362</b>
<b>Food Service 0.1%</b>			
\$	195	<b>El Pollo Loco, Inc.</b> 11.75%, 11/15/13	\$ 215,475
190		<b>NPC International, Inc.</b> 9.50%, 5/1/14	197,600
40		<b>Nutro Products, Inc., Sr. Notes, Variable Rate</b> 9.40%, 10/15/13 (4)	41,400
30			

		<b>Sbarro, Inc., Sr. Notes</b>	
\$	50	10.375%, 2/1/15 (4)	\$ 52,250
			<b>\$ 506,725</b>
<b>Food/Drug Retailers 0.3%</b>			
		<b>General Nutrition Center, Sr. Notes, Variable Rate</b>	
\$	190	9.796%, 3/15/14 (4)	\$ 187,150
		<b>General Nutrition Center, Sr. Sub. Notes</b>	
190		10.75%, 3/15/15 (4)	190,950
		<b>Rite Aid Corp.</b>	
535		6.125%, 12/15/08	533,663
150		8.125%, 5/1/10	154,875
			<b>\$ 1,066,638</b>
<b>Forest Products 0.2%</b>			
		<b>Georgia Pacific Corp.</b>	
\$	15	9.50%, 12/1/11	\$ 16,725
		<b>Jefferson Smurfit Corp.</b>	
40		7.50%, 6/1/13	39,000
		<b>JSG Funding PLC, Sr. Notes</b>	
131		9.625%, 10/1/12	139,843
		<b>NewPage Corp.</b>	
235		10.00%, 5/1/12	258,206
		<b>NewPage Corp., Variable Rate</b>	
80		11.61%, 5/1/12	87,900
			<b>\$ 541,674</b>
<b>Healthcare 0.9%</b>			
		<b>Accellent, Inc.</b>	
\$	130	10.50%, 12/1/13 (4)	\$ 135,200
		<b>Advanced Medical Optics</b>	
40		7.50%, 5/1/17 (4)(5)	40,500
		<b>AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes</b>	
170		10.00%, 2/15/15 (4)	187,850
		<b>CDRV Investors, Inc., Sr. Disc. Notes</b>	
15		9.625%, 1/1/15	12,975
		<b>CDRV Investors, Inc., Sr. Notes, Variable Rate</b>	
145		9.86%, 12/1/11	144,275
		<b>HCA, Inc.</b>	
165		8.75%, 9/1/10	173,456
80		7.875%, 2/1/11	81,702
325		9.25%, 11/15/16 (4)	351,406
		<b>Inverness Medical Innovations, Inc., Sr. Sub. Notes</b>	
170		8.75%, 2/15/12	178,075
		<b>MultiPlan Merger Corp., Sr. Sub. Notes</b>	
200		10.375%, 4/15/16 (4)	206,000
		<b>National Mentor Holdings, Inc., Sr. Sub. Notes</b>	
105		11.25%, 7/1/14	115,238
31			

		<b>Res-Care, Inc., Sr. Notes</b>	
\$	105	7.75%, 10/15/13 (4)	\$ 107,625
		<b>Service Corp. International, Sr. Notes</b>	
210		7.00%, 6/15/17	212,625
		<b>Sun Healthcare Group, Inc., Sr. Sub. Notes</b>	
45		9.125%, 4/15/15 (4)(5)	46,350
		<b>Triad Hospitals, Inc., Sr. Notes</b>	
220		7.00%, 5/15/12	229,350
		<b>US Oncology, Inc.</b>	
120		9.00%, 8/15/12	128,700
290		10.75%, 8/15/14	324,800
		<b>Vanguard Health Holdings Co., LLC, Sr. Disc. Notes</b>	
55		11.25%, 10/1/15	44,963
		<b>VWR International, Inc., Sr. Sub. Notes</b>	
225		8.00%, 4/15/14	235,688
			<b>\$ 2,956,778</b>
	<b>Home Furnishings 0.0%</b>		
		<b>Steinway Musical Instruments, Sr. Notes</b>	
\$	85	7.00%, 3/1/14 (4)	\$ 84,150
			<b>\$ 84,150</b>
	<b>Industrial Equipment 0.2%</b>		
		<b>Case New Holland, Inc., Sr. Notes</b>	
\$	190	9.25%, 8/1/11	\$ 200,450
		<b>Chart Industries, Inc., Sr. Sub. Notes</b>	
105		9.125%, 10/15/15 (4)	110,250
		<b>ESCO Corp., Sr. Notes</b>	
80		8.625%, 12/15/13 (4)	85,200
		<b>ESCO Corp., Sr. Notes, Variable Rate</b>	
80		9.23%, 12/15/13 (4)	83,600
		<b>Manitowoc Co., Inc. (The)</b>	
29		10.50%, 8/1/12	30,994
			<b>\$ 510,494</b>
	<b>Leisure Goods/Activities/Movies 0.4%</b>		
		<b>Bombardier Recreational Product</b>	
\$	70	8.00%, 11/15/14 (4)	\$ 72,800
		<b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.</b>	
105		12.50%, 4/1/13 (4)	107,100
		<b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp., Variable Rate</b>	
195		10.12%, 4/1/12 (4)	196,950
		<b>Marquee Holdings, Inc., Sr. Disc. Notes,</b>	
		(0.00% until 2009)	
435		12.00%, 8/15/14	383,888
32			

		<b>Universal City Development Partners, Ltd., Sr. Notes</b>	
\$	200	11.75%, 4/1/10	\$ 212,750
		<b>Universal City Florida Holdings, Sr. Notes, Variable Rate</b>	
325		10.11%, 5/1/10	336,781
			<b>\$ 1,310,269</b>
<b>Lodging and Casinos</b>	<b>1.1%</b>		
		<b>Buffalo Thunder Development Authority</b>	
\$	205	9.375%, 12/15/14 (4)	\$ 210,125
		<b>CCM Merger, Inc.</b>	
130		8.00%, 8/1/13 (4)	131,300
		<b>Chukchansi EDA, Sr. Notes, Variable Rate</b>	
150		8.877%, 11/15/12 (4)	154,500
		<b>Eldorado Casino Shreveport (PIK)</b>	
59		10.00%, 8/1/12	56,886
		<b>Greektown Holdings, LLC, Sr. Notes</b>	
110		10.75%, 12/1/13 (4)	118,250
		<b>Host Hotels &amp; Resorts L.P., Sr. Notes</b>	
100		6.875%, 11/1/14	102,000
		<b>Inn of the Mountain Gods, Sr. Notes</b>	
345		12.00%, 11/15/10	376,913
		<b>Las Vegas Sands Corp.</b>	
75		6.375%, 2/15/15	72,000
		<b>Majestic Star Casino, LLC</b>	
180		9.50%, 10/15/10	189,675
		<b>Majestic Star Casino, LLC, (0.00% until 2008)</b>	
75		12.50%, 10/15/11 (4)	52,875
		<b>Mohegan Tribal Gaming Authority, Sr. Sub. Notes</b>	
60		8.00%, 4/1/12	62,550
		<b>OED Corp. / Diamond Jo</b>	
203		8.75%, 4/15/12	202,493
		<b>Pokagon Gaming Authority, Sr. Notes</b>	
60		10.375%, 6/15/14 (4)	66,450
		<b>San Pasqual Casino</b>	
160		8.00%, 9/15/13 (4)	165,400
		<b>Seminole Hard Rock Entertainment, Variable Rate</b>	
110		7.848%, 3/15/14 (4)	112,750
		<b>Station Casinos, Inc.</b>	
30		7.75%, 8/15/16	30,938
		<b>Station Casinos, Inc., Sr. Notes</b>	
50		6.00%, 4/1/12	48,688
		<b>Trump Entertainment Resorts, Inc.</b>	
625		8.50%, 6/1/15	634,375
		<b>Tunica-Biloxi Gaming Authority, Sr. Notes</b>	
165		9.00%, 11/15/15 (4)	176,138
		<b>Turning Stone Resort Casinos, Sr. Notes</b>	
40		9.125%, 9/15/14 (4)	41,300
33			

		<b>Waterford Gaming, LLC, Sr. Notes</b>	
\$	357	8.625%, 9/15/12 (4)	\$ 380,205
		<b>Wynn Las Vegas, LLC</b>	
60		6.625%, 12/1/14	59,700
			\$ 3,445,511
<b>Nonferrous Metals/Minerals</b>	<b>0.3%</b>		
		<b>Aleris International, Inc., Sr. Notes</b>	
\$	115	9.00%, 12/15/14 (4)	\$ 121,900
		<b>Aleris International, Inc., Sr. Sub. Notes</b>	
350		10.00%, 12/15/16 (4)	367,500
		<b>Alpha Natural Resources, Sr. Notes</b>	
75		10.00%, 6/1/12	81,000
		<b>FMG Finance PTY, Ltd.</b>	
260		10.625%, 9/1/16 (4)	300,300
		<b>FMG Finance PTY, Ltd., Variable Rate</b>	
110		9.36%, 9/1/11	115,500
		<b>Novelis, Inc., Sr. Notes</b>	
70		7.25%, 2/15/15	74,375
			\$ 1,060,575
<b>Oil and Gas</b>	<b>1.1%</b>		
		<b>Allis-Chalmers Energy, Inc., Sr. Notes</b>	
\$	245	9.00%, 1/15/14	\$ 248,063
		<b>Allis-Chalmers Energy, Inc.</b>	
45		8.50%, 3/1/17	44,550
		<b>Chaparral Energy, Inc., Sr. Notes</b>	
145		8.875%, 2/1/17 (4)	146,450
		<b>Clayton Williams Energy, Inc., Sr. Notes</b>	
60		7.75%, 8/1/13 (4)	56,700
		<b>Compton Pet Finance Corp.</b>	
115		7.625%, 12/1/13	112,988
		<b>Copano Energy, LLC, Sr. Notes</b>	
35		8.125%, 3/1/16	36,400
		<b>Denbury Resources, Inc., Sr. Sub. Notes</b>	
30		7.50%, 12/15/15	30,450
		<b>El Paso Corp., Sr. Notes</b>	
130		9.625%, 5/15/12	151,775
		<b>El Paso Production Holding Co.</b>	
30		7.75%, 6/1/13	31,500
		<b>Encore Acquisition Co., Sr. Sub. Notes</b>	
85		7.25%, 12/1/17	81,175
		<b>Giant Industries</b>	
130		8.00%, 5/15/14	141,050
		<b>Northwest Pipeline Corp.</b>	
70		8.125%, 3/1/10	73,194
34			

		<b>Ocean Rig Norway AS, Sr. Notes</b>	
\$	120	8.375%, 7/1/13 (4)	\$ 127,800
		<b>OPTI Canada, Inc.</b>	
190		8.25%, 12/15/14 (4)	198,550
		<b>Parker Drilling Co., Sr. Notes</b>	
85		9.625%, 10/1/13	92,650
		<b>Petrobras International Finance Co., Sr. Unsub. Notes</b>	
30		6.125%, 10/6/16	30,750
		<b>Petrohawk Energy Corp.</b>	
435		9.125%, 7/15/13	465,450
		<b>Plains Exploration &amp; Production Co.</b>	
135		7.00%, 3/15/17	136,350
		<b>Premcor Refining Group, Sr. Notes</b>	
210		9.50%, 2/1/13	226,856
		Quicksilver Resources, Inc.	
115		7.125%, 4/1/16	113,850
		<b>SemGroup L.P., Sr. Notes</b>	
290		8.75%, 11/15/15 (4)	295,800
		<b>Sesi, LLC</b>	
30		6.875%, 6/1/14	29,925
		<b>Southern Natural Gas</b>	
150		8.00%, 3/1/32	178,924
		<b>Stewart &amp; Stevenson, LLC, Sr. Notes</b>	
165		10.00%, 7/15/14 (4)	173,663
		<b>United Refining Co., Sr. Notes</b>	
355		10.50%, 8/15/12	373,638
		<b>Verasun Energy Corp.</b>	
55		9.875%, 12/15/12	57,613
			<b>\$ 3,656,114</b>
	<b>Publishing 0.3%</b>		
		<b>CBD Media, Inc., Sr. Sub. Notes</b>	
\$	70	8.625%, 6/1/11	\$ 72,275
		<b>Dex Media West, LLC, Sr. Sub. Notes</b>	
182		9.875%, 8/15/13	199,518
		<b>Idearc, Inc., Sr. Notes</b>	
120		8.00%, 11/15/16 (4)	124,050
		<b>MediaNews Group, Inc., Sr. Sub. Notes</b>	
50		6.875%, 10/1/13	45,750
		<b>MediMedia USA, Inc., Sr. Sub Notes</b>	
30		11.375%, 11/15/14 (4)	31,688
		<b>R.H. Donnelley Corp., Sr. Disc. Notes</b>	
75		6.875%, 1/15/13	73,313
80		6.875%, 1/15/13	78,200
		<b>Reader s Digest Association, Sr. Sub. Notes</b>	
320		9.00%, 2/15/17 (4)	309,600
			<b>\$ 934,394</b>

<b>Radio and Television 0.4%</b>			
		<b>CanWest Media, Inc.</b>	
\$	217	8.00%, 9/15/12	\$ 226,002
		<b>LBI Media, Inc.</b>	
90		10.125%, 7/15/12	94,950
		<b>LBI Media, Inc., Sr. Disc. Notes, (0.00% until 2008)</b>	
80		11.00%, 10/15/13	70,000
		<b>Rainbow National Services, LLC, Sr. Notes</b>	
100		8.75%, 9/1/12 (4)	106,875
		<b>Rainbow National Services, LLC, Sr. Sub. Debs.</b>	
355		10.375%, 9/1/14 (4)	398,931
		<b>Sirius Satellite Radio, Sr. Notes</b>	
300		9.625%, 8/1/13 (4)	302,625
			<b>\$ 1,199,383</b>
<b>Rail Industries 0.1%</b>			
		<b>American Railcar Industry</b>	
\$	100	7.50%, 3/1/14 (4)	\$ 103,250
		<b>Kansas City Southern Mexico, Sr. Notes</b>	
135		7.625%, 12/1/13 (4)	136,856
		<b>Kansas City Southern Railway Co.</b>	
50		9.50%, 10/1/08	52,625
		<b>TFM SA de C.V., Sr. Notes</b>	
70		12.50%, 6/15/12	75,390
			<b>\$ 368,121</b>
<b>Retailers (Except Food and Drug) 0.7%</b>			
		<b>Amscan Holdings, Inc., Sr. Sub. Notes</b>	
\$	135	8.75%, 5/1/14	\$ 133,313
		<b>AutoNation, Inc., Variable Rate</b>	
75		7.36%, 4/15/13	76,125
		<b>Bon-Ton Department Stores, Inc.</b>	
120		10.25%, 3/15/14	129,450
		<b>GameStop Corp.</b>	
700		8.00%, 10/1/12 (4)	745,500
		<b>Hanesbrands, Inc., Sr. Notes, Variable Rate</b>	
410		8.735%, 12/15/14 (4)	419,737
		<b>Michaels Stores, Inc., Sr. Notes</b>	
170		10.00%, 11/1/14 (4)	182,750
		<b>Michaels Stores, Inc., Sr. Sub. Notes</b>	
70		11.375%, 11/1/16 (4)	75,775
		<b>Neiman Marcus Group, Inc.</b>	
255		9.00%, 10/15/15	280,500
200		10.375%, 10/15/15	224,000
		<b>Sally Holdings, LLC, Sr. Notes</b>	
30		9.25%, 11/15/14 (4)	30,975
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		<b>Toys R Us</b>	
\$	115	7.375%, 10/15/18	\$ 99,475
			<b>\$ 2,397,600</b>
<b>Steel</b>	<b>0.1%</b>		
		<b>AK Steel Corp.</b>	
\$	35	7.875%, 2/15/09	\$ 35,175
		<b>Ispat Inland ULC, Sr. Notes</b>	
127		9.75%, 4/1/14	140,340
		<b>RathGibson, Inc.</b>	
240		11.25%, 2/15/14	254,400
			<b>\$ 429,915</b>
<b>Surface Transport</b>	<b>0.0%</b>		
		<b>Horizon Lines, LLC</b>	
\$	118	9.00%, 11/1/12	\$ 124,490
			<b>\$ 124,490</b>
<b>Telecommunications</b>	<b>1.5%</b>		
		<b>Alamosa Delaware, Inc., Sr. Notes</b>	
\$	280	11.00%, 7/31/10	\$ 299,282
		<b>Centennial Cellular Operating Co. / Centennial Communication Corp., Sr. Notes</b>	
130		10.125%, 6/15/13	141,050
		<b>Digicel Group, Ltd., Sr. Notes</b>	
140		8.875%, 1/15/15 (4)	136,150
100		9.125%, 1/15/15 (4)	96,000
		<b>Digicel, Ltd., Sr. Notes</b>	
240		9.25%, 9/1/12 (4)	254,400
		<b>Intelsat, Ltd.</b>	
175		9.25%, 6/15/16 (4)	194,688
		<b>Intelsat, Ltd., Sr. Notes</b>	
780		5.25%, 11/1/08	771,225
		<b>Level 3 Financing, Inc., Sr. Notes</b>	
120		9.25%, 11/1/14 (4)	123,900
115		8.75%, 2/15/17 (4)	116,438
		<b>Qwest Capital Funding, Inc.</b>	
60		7.00%, 8/3/09	61,050
		<b>Qwest Communications International, Inc.</b>	
450		7.50%, 2/15/14	465,750
		<b>Qwest Communications International, Inc., Sr. Notes</b>	
30		7.50%, 11/1/08	30,525
		<b>Qwest Corp., Sr. Notes</b>	
145		7.625%, 6/15/15	155,513
		<b>Qwest Corp., Sr. Notes, Variable Rate</b>	
505		8.605%, 6/15/13	552,975
		<b>Rogers Wireless, Inc., Sr. Sub. Notes</b>	
20		8.00%, 12/15/12	21,300
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		<b>Rogers Wireless, Inc., Variable Rate</b>	
\$	790	8.48%, 12/15/10	\$ 807,775
		<b>West Corp., Sr. Notes</b>	
370		9.50%, 10/15/14 (4)	384,800
		<b>Windstream Corp., Sr. Notes</b>	
105		8.125%, 8/1/13	114,188
30		8.625%, 8/1/16	32,963
			\$ 4,759,972
<b>Utilities</b>	<b>0.4%</b>		
		<b>AES Corp., Sr. Notes</b>	
\$	15	8.75%, 5/15/13 (4)	\$ 16,050
15		9.00%, 5/15/15 (4)	16,106
		<b>Dynegy Holdings, Inc.</b>	
105		8.375%, 5/1/16	109,725
		<b>Mission Energy Holding Co.</b>	
115		13.50%, 7/15/08	125,925
		<b>NGC Corp.</b>	
205		7.625%, 10/15/26	199,875
		<b>NRG Energy, Inc.</b>	
70		7.25%, 2/1/14	71,925
35		7.375%, 1/15/17	36,006
		<b>NRG Energy, Inc., Sr. Notes</b>	
65		7.375%, 2/1/16	66,950
		<b>Orion Power Holdings, Inc., Sr. Notes</b>	
380		12.00%, 5/1/10	440,800
		<b>Reliant Energy, Inc.</b>	
85		9.25%, 7/15/10	89,994
			\$ 1,173,356
<b>Total Corporate Bonds &amp; Notes</b>			
<b>(identified cost, \$48,580,573)</b>			<b>\$ 50,441,193</b>

**Convertible Bonds 0.1%**

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<b>Principal Amount</b>	<b>Security</b>	<b>Value</b>
\$ 170,000	L-3 Communications Corp. (4)	\$ 182,325
35,000	Sinclair Broadcast Group, Inc.	34,606
<b>Total Convertible Bonds (identified cost, \$206,266)</b>		<b>\$ 216,931</b>

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**Common Stocks 0.6%**

Shares	Security	Value
261,268	Adelphia Recovery Trust (6)	\$ 24,494
270,000	Adelphia, Inc.	91,125
2,992	Environmental Systems Products (3)(6)(7)	0
10,443	Hayes Lemmerz International (6)	76,338
24,880	Maxim Crane Works, L.P. (6)	1,219,120
358	Shreveport Gaming Holdings, Inc. (3)(6)	6,390
3,957	Time Warner Cable, Inc. (6)	148,269
17,663	Trump Entertainment Resorts, Inc. (6)	319,171
<b>Total Common Stocks</b> <b>(identified cost, \$1,009,246)</b>		<b>\$ 1,884,907</b>

**Convertible Preferred Stocks 0.1%**

Shares	Security	Value
542	Chesapeake Energy Corp.	\$ 54,108
3,583	Crown Castle International Corp., (PIK)	205,127
<b>Total Convertible Preferred Stocks</b> <b>(identified cost, \$212,699)</b>		<b>\$ 259,235</b>

**Preferred Stocks 0.0%**

Shares	Security	Value
35	Hayes Lemmerz International, Series A (3)(6)(7)	\$ 1,105
15	Key Plastics, LLC, Series A (3)(6)(7)	0
<b>Total Preferred Stocks</b> <b>(identified cost, \$16,750)</b>		<b>\$ 1,105</b>

**Warrants 0.0%**

Shares/Rights	Security	Value
210	American Tower Corp., Exp. 8/1/08 (4)(6)	\$ 115,277
<b>Total Warrants</b> <b>(identified cost, \$14,075)</b>		<b>\$ 115,277</b>

**Closed-End Investment Companies 1.8%**

Shares	Security	Value
200,000	First Trust/Four Corners Senior Floating Rate Income Fund II	\$ 3,700,000
<b>Total Closed-End Investment Companies</b> <b>(identified cost, \$5,394,991)</b>		<b>\$ 5,840,200</b>

**Short-Term Investments 5.9%**

Description	Interest (000 s omitted)	Value
Investment in Cash Management Portfolio, 4.74% (8)	19,167	\$ 19,167,186
<b>Total Short-Term Investments (at amortized cost \$19,167,186)</b>		<b>\$ 19,167,186</b>
<b>Total Investments 167.0% (identified cost \$532,947,968)</b>		<b>\$ 538,696,857</b>
<b>Less Unfunded Loan Commitments (0.5)%</b>		<b>\$ (1,546,082 )</b>
<b>Net Investments 166.5% (identified cost \$531,401,886)</b>		<b>\$ 537,150,775</b>
<b>Other Assets, Less Liabilities (32.4)%</b>		<b>\$ (104,617,621 )</b>
<b>Auction Preferred Shares Plus Cumulative Unpaid Dividends (34.1)%</b>		<b>\$ (110,032,270 )</b>
<b>Net Assets Applicable to Common Shares 100.0%</b>		<b>\$ 322,500,884</b>

PIK Payment-In-Kind.

EUR Euro

GBP British Pound

- (1) Senior floating-rate interests often require prepayments from excess cash flows or permit the borrower to repay at its election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, it is anticipated that the senior floating-rate interests will have an expected average life of approximately two to three years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London-Interbank Offered Rate ( LIBOR ), and secondarily the prime rate offered by one or more major United States banks (the Prime Rate ) and the certificate of deposit ( CD ) rate or other base lending rates used by commercial lenders.
- (2) Unfunded loan commitments. The Fund may enter into certain credit agreements all or a portion of which may be unfunded. The Fund is obligated to fund these Commitments at the Borrower's discretion.
- (3) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (4) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At March 31, 2007, the aggregate value of the securities is \$17,384,305 or 5.4% of the Fund's net assets.
- (5) When-issued security.
- (6) Non-income producing security.

- (7) Restricted security.
- (8) Affiliated investment company, available to Eaton Vance portfolios and funds, invests in high quality, U.S. Dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of March 31, 2007.

A summary of financial instruments at March 31, 2007 is as follows:

**Forward Foreign Currency Exchange Contracts**

**Sales**

Settlement Date	Deliver	In Exchange For	Net Unrealized Appreciation
4/30/07	Great British Pound 1,261,152	United States Dollar 2,480,686	\$ 7,262
4/30/07	Euro 5,319,089	United States Dollar 7,117,782	\$ 29,617
			<b>\$ 36,879</b>

The Fund had the following swap agreements outstanding at March 31, 2007:

**Credit Default Swaps**

Notional Amount	Expiration Date	Description	Net Unrealized Appreciation
\$ 1,500,000	3/20/2010	Agreement with Lehman Brothers dated 3/15/2005 whereby the Fund will receive 2.20% per year times the notional amount. The Fund makes a payment of the notional amount only upon a default event on the reference entity, a Revolving Credit Agreement issued by Inergy, L.P.	\$ 48,250

At March 31, 2007, the Fund had sufficient cash and/or securities to cover potential obligations arising from open swap contracts.

The cost and unrealized appreciation (depreciation) in value of the investment securities at March 31, 2007, as computed on a federal income tax basis, were as follows:

<b>Aggregate cost</b>	<b>\$ 531,405,998</b>
Gross unrealized appreciation	\$ 6,531,573
Gross unrealized depreciation	(786,796 )
<b>Net unrealized appreciation</b>	<b>\$ 5,744,777</b>

Unrealized appreciation on foreign currency, swaps and forward contracts was \$88,871.

**Restricted Securities**

At March 31, 2007, the Fund owned the following securities (representing less than 0.1% of net assets) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Fund has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The fair value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

<b>Description</b>	<b>Date of Acquisition</b>	<b>Shares/Face</b>	<b>Cost</b>	<b>Fair Value</b>
<b>Common Stocks</b>				
Environmental Systems Products	10/24/00	2,992	\$ 0	\$ 0
			<b>\$ 0</b>	<b>\$ 0</b>
<b>Preferred Stocks</b>				
Hayes Lemmerz International, Series A	6/04/03	35	\$ 1,750	\$ 1,105
Key Plastics, LLC, Series A	4/26/01	15	15,000	0
			<b>\$ 16,750</b>	<b>\$ 1,105</b>
<b>Total restricted securities</b>			<b>\$ 16,750</b>	<b>\$ 1,105</b>

**Item 2. Controls and Procedures**

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

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

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**Signatures**

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

Eaton Vance Senior Income Trust

By: /s/ James B. Hawkes  
James B. Hawkes  
President  
Date: May 23, 2007

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/ James B. Hawkes  
James B. Hawkes  
President  
Date: May 23, 2007  
By: /s/ Barbara E. Campbell  
Barbara E. Campbell  
Treasurer  
Date: May 23, 2007

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