

EATON VANCE SENIOR INCOME TRUST  
Form N-Q  
November 28, 2011

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**  
**Washington, D.C. 20549**  
**Form N-Q**  
**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED**  
**MANAGEMENT INVESTMENT COMPANIES**  
**811-09013**

**Investment Company Act File Number**

**Eaton Vance Senior Income Trust**

(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)

June 30

Date of Fiscal Year End

September 30, 2011

Date of Reporting Period

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**Item 1. Schedule of Investments**

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**Eaton Vance  
Senior Income Trust  
September 30, 2011**

**PORTFOLIO OF INVESTMENTS (Unaudited)**

**Senior Floating-Rate Interests 138.0%**

| <b>Borrower/Tranche Description</b>                       | <b>Principal<br/>Amount*</b> |           | <b>Value</b>     |
|---|------------------------------|-----------|------------------|
|   | <b>(000 s omitted)</b>       |           |                  |
| <b>Aerospace and Defense 2.7%</b>                         |                              |           |                  |
| <b>Booz Allen Hamilton, Inc.</b>                          |                              |           |                  |
| Term Loan, 4.00%, Maturing August 3, 2017                 | 249                          | \$        | 247,623          |
| <b>DAE Aviation Holdings, Inc.</b>                        |                              |           |                  |
| Term Loan, 5.26%, Maturing July 31, 2014                  | 700                          |           | 655,577          |
| Term Loan, 5.26%, Maturing July 31, 2014                  | 731                          |           | 684,073          |
| <b>Ducommun, Inc.</b>                                     |                              |           |                  |
| Term Loan, 5.50%, Maturing June 28, 2017                  | 274                          |           | 268,140          |
| <b>Dundee Holdco 4, Ltd.</b>                              |                              |           |                  |
| Term Loan, 4.24%, Maturing May 15, 2015                   | 206                          |           | 177,251          |
| Term Loan, 4.74%, Maturing May 13, 2016                   | 206                          |           | 177,251          |
| Term Loan - Second Lien, 7.33%, Maturing January 13, 2016 | EUR 417                      |           | 486,490          |
| <b>IAP Worldwide Services, Inc.</b>                       |                              |           |                  |
| Term Loan, 9.25%, Maturing December 28, 2012              | 918                          |           | 901,229          |
| <b>Sequa Corp.</b>  |                              |           |                  |
| Term Loan, 3.50%, Maturing December 3, 2014               | 397                          |           | 376,805          |
| <b>Spirit AeroSystems, Inc.</b>                           |                              |           |                  |
| Term Loan, 3.48%, Maturing September 30, 2016             | 603                          |           | 598,798          |
| <b>TASC, Inc.</b>   |                              |           |                  |
| Term Loan, 4.50%, Maturing December 18, 2015              | 747                          |           | 717,861          |
| <b>TransDigm, Inc.</b>                                    |                              |           |                  |
| Term Loan, 4.00%, Maturing February 14, 2017              | 1,092                        |           | 1,069,233        |
| <b>Wyle Services Corp.</b>                                |                              |           |                  |
| Term Loan, 5.75%, Maturing March 27, 2017                 | 415                          |           | 398,276          |
|   |                              | <b>\$</b> | <b>6,758,607</b> |
| <b>Air Transport 0.7%</b>                                 |                              |           |                  |
| <b>Evergreen International Aviation, Inc.</b>             |                              |           |                  |
| Term Loan, 11.50%, Maturing July 5, 2016                  | 450                          | \$        | 414,000          |
| <b>Orbitz Worldwide, Inc.</b>                             |                              |           |                  |
| Term Loan, 3.27%, Maturing July 25, 2014                  | 1,473                        |           | 1,293,600        |
|   |                              | <b>\$</b> | <b>1,707,600</b> |
| <b>Automotive 5.8%</b>                                    |                              |           |                  |
| <b>Allison Transmission, Inc.</b>                         |                              |           |                  |

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|   |       |    |           |
|---|-------|----|-----------|
| Term Loan, 2.98%, Maturing August 7, 2014<br><b>Chrysler Group, LLC</b>               | 2,410 | \$ | 2,275,170 |
| Term Loan, 6.00%, Maturing May 24, 2017<br><b>Delphi Corp.</b>                        | 2,614 |    | 2,301,740 |
| Term Loan, 3.50%, Maturing March 31, 2017<br><b>Federal-Mogul Corp.</b>               | 984   |    | 974,947   |
| Term Loan, 2.16%, Maturing December 29, 2014  | 2,215 |    | 2,046,831 |
| Term Loan, 2.17%, Maturing December 28, 2015<br><b>Goodyear Tire &amp; Rubber Co.</b> | 579   |    | 535,045   |
| Term Loan - Second Lien, 1.94%, Maturing April 30, 2014<br><b>HHI Holdings, LLC</b>   | 2,300 |    | 2,226,688 |
| Term Loan, 7.00%, Maturing March 21, 2017<br><b>Metaldyne, LLC</b>                    | 249   |    | 237,556   |
| Term Loan, 5.25%, Maturing May 18, 2017<br><b>SRAM, LLC</b>                           | 771   |    | 747,991   |
| Term Loan, 4.76%, Maturing June 7, 2018<br><b>Tomkins, LLC</b>                        | 667   |    | 643,838   |
| Term Loan, 4.25%, Maturing September 21, 2016   | 969   |    | 952,822   |

| <b>Borrower/Tranche Description</b>                         | <b>Principal<br/>Amount*</b> |           | <b>Value</b>      |
|---|------------------------------|-----------|-------------------|
|   | <b>(000 s omitted)</b>       |           |                   |
| <b>TriMas Corp.</b>   |                              |           |                   |
| Term Loan, 4.25%, Maturing June 21, 2017                    | 524                          | \$        | 514,523           |
| <b>Veyance Technologies, Inc.</b>                           |                              |           |                   |
| Term Loan, 2.74%, Maturing July 31, 2014                    | 101                          |           | 90,894            |
| Term Loan, 2.74%, Maturing July 31, 2014                    | 706                          |           | 634,604           |
| Term Loan - Second Lien, 5.99%, Maturing July 31, 2015      | 425                          |           | 353,813           |
|   |                              | <b>\$</b> | <b>14,536,462</b> |
| <br>  |                              |           |                   |
| <b>Beverage and Tobacco 0.0%</b>                            |                              |           |                   |
| <b>Maine Beverage Co., LLC</b>                              |                              |           |                   |
| Term Loan, 2.00%, Maturing March 31, 2013                   | 102                          | \$        | 97,500            |
|   |                              | <b>\$</b> | <b>97,500</b>     |
| <br>  |                              |           |                   |
| <b>Building and Development 1.3%</b>                        |                              |           |                   |
| <b>Armstrong World Industries, Inc.</b>                     |                              |           |                   |
| Term Loan, 4.00%, Maturing March 9, 2018                    | 323                          | \$        | 314,482           |
| <b>Beacon Sales Acquisition, Inc.</b>                       |                              |           |                   |
| Term Loan, 2.24%, Maturing September 30, 2013               | 334                          |           | 317,394           |
| <b>Goodman Global Holdings, Inc.</b>                        |                              |           |                   |
| Term Loan, 5.75%, Maturing October 28, 2016                 | 838                          |           | 831,991           |
| <b>November 2005 Land Investors, LLC</b>                    |                              |           |                   |
| Term Loan, 0.00%, Maturing March 29, 2013 <sup>(3)(4)</sup> | 152                          |           | 22,863            |
| <b>Panolam Industries Holdings, Inc.</b>                    |                              |           |                   |
| Term Loan, 8.25%, Maturing December 31, 2013                | 458                          |           | 412,409           |
| <b>RE/MAX International, Inc.</b>                           |                              |           |                   |
| Term Loan, 5.50%, Maturing April 15, 2016                   | 872                          |           | 859,330           |
| <b>South Edge, LLC</b>                                      |                              |           |                   |
| Term Loan, 0.00%, Maturing October 31, 2009 <sup>(5)</sup>  | 422                          |           | 411,328           |
|   |                              | <b>\$</b> | <b>3,169,797</b>  |
| <br>  |                              |           |                   |
| <b>Business Equipment and Services 13.2%</b>                |                              |           |                   |
| <b>Acosta, Inc.</b>   |                              |           |                   |
| Term Loan, 4.75%, Maturing March 1, 2018                    | 648                          | \$        | 626,249           |
| <b>Axiom Corp.</b>  |                              |           |                   |
| Term Loan, 3.28%, Maturing March 15, 2015                   | 403                          |           | 394,694           |
| <b>Advantage Sales &amp; Marketing, Inc.</b>                |                              |           |                   |
| Term Loan, 5.25%, Maturing December 18, 2017                | 918                          |           | 888,799           |
| <b>Affinion Group, Inc.</b>                                 |                              |           |                   |
| Term Loan, 5.00%, Maturing October 10, 2016                 | 2,294                        |           | 2,092,036         |
| <b>Allied Security Holdings, LLC</b>                        |                              |           |                   |
| Term Loan, 5.00%, Maturing February 3, 2017                 | 498                          |           | 490,038           |
| <b>Altegrity, Inc.</b>                                      |                              |           |                   |

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|   |     |     |         |
|---|-----|-----|---------|
| Term Loan, 7.75%, Maturing February 20, 2015          |     | 372 | 364,366 |
| Term Loan, 2.98%, Maturing February 21, 2015          |     | 786 | 707,048 |
| <b>Audatex North America, Inc.</b>                    |     |     |         |
| Term Loan, 3.31%, Maturing May 16, 2014               | EUR | 406 | 532,730 |
| <b>BAR/BRI Review Courses, Inc.</b>                   |     |     |         |
| Term Loan, 6.00%, Maturing June 16, 2017              |     | 375 | 365,625 |
| <b>Brand Energy and Infrastructure Services, Inc.</b> |     |     |         |
| Term Loan, 2.62%, Maturing February 7, 2014           |     | 455 | 415,184 |
| Term Loan, 3.62%, Maturing February 7, 2014           |     | 389 | 348,894 |
| <b>Brickman Group Holdings, Inc.</b>                  |     |     |         |
| Term Loan, 7.25%, Maturing October 14, 2016           |     | 571 | 564,981 |
| <b>Brock Holdings III, Inc.</b>                       |     |     |         |
| Term Loan, 6.00%, Maturing March 16, 2017             |     | 597 | 559,688 |
| <b>ClientLogic Corp.</b>                              |     |     |         |
| Term Loan, 8.11%, Maturing January 30, 2014           | EUR | 586 | 776,661 |
| Term Loan, 7.00%, Maturing January 30, 2017           |     | 303 | 286,436 |
| <b>DynCorp International, LLC</b>                     |     |     |         |
| Term Loan, 6.30%, Maturing July 5, 2016               |     | 407 | 401,234 |

| <b>Borrower/Tranche Description</b>   | <b>Principal Amount*</b><br><b>(000 s omitted)</b> | <b>Value</b> |
|---|--|--------------|
| <b>Fidelity National Information Services, Inc.</b><br>Term Loan, 5.25%, Maturing July 18, 2016 | 1,188  | \$ 1,189,485 |
| <b>IMS Health, Inc.</b><br>Term Loan, 4.50%, Maturing August 25, 2017                           | 864  | 850,029      |
| <b>KAR Auction Services, Inc.</b><br>Term Loan, 5.00%, Maturing May 19, 2017                    | 1,446  | 1,403,888    |
| <b>Kronos, Inc.</b><br>Term Loan, 2.12%, Maturing June 11, 2014                                 | 546  | 521,006      |
| <b>Language Line, LLC</b><br>Term Loan, 6.25%, Maturing June 20, 2016                           | 1,071  | 1,017,349    |
| <b>Meritas, LLC</b><br>Term Loan, 7.50%, Maturing July 28, 2017                                 | 414  | 399,872      |
| <b>Mitchell International, Inc.</b><br>Term Loan - Second Lien, 5.63%, Maturing March 30, 2015  | 500  | 462,500      |
| <b>MSCI, Inc.</b><br>Term Loan, 3.75%, Maturing March 14, 2017                                  | 1,439  | 1,437,690    |
| <b>N.E.W. Holdings I, LLC</b><br>Term Loan, 6.00%, Maturing March 23, 2016                      | 788  | 762,891      |
| <b>Protection One Alarm Monitoring, Inc.</b><br>Term Loan, 6.00%, Maturing June 4, 2016         | 741  | 730,125      |
| <b>Quantum Corp.</b><br>Term Loan, 3.74%, Maturing July 14, 2014                                | 27   | 26,601       |
| <b>Quintiles Transnational Corp.</b><br>Term Loan, 5.00%, Maturing June 8, 2018                 | 2,170  | 2,052,044    |
| <b>Res-Care, Inc.</b><br>Term Loan, 7.25%, Maturing December 22, 2016                           | 422  | 409,158      |
| <b>Sabre, Inc.</b><br>Term Loan, 2.24%, Maturing September 30, 2014                             | 2,590  | 2,184,571    |
| <b>Sensus USA, Inc.</b><br>Term Loan, 4.75%, Maturing May 9, 2017                               | 348  | 335,191      |
| <b>Softlayer Technologies, Inc.</b><br>Term Loan, 7.25%, Maturing November 5, 2016              | 323  | 314,498      |
| <b>SunGard Data Systems, Inc.</b><br>Term Loan, 1.98%, Maturing February 28, 2014               | 2,530  | 2,474,282    |
| <b>SymphonyIRI Group, Inc.</b><br>Term Loan, 3.89%, Maturing February 26, 2016                  | 1,860  | 1,791,933    |
| <b>TransUnion, LLC</b><br>Term Loan, 4.75%, Maturing February 12, 2018                          | 945  | 924,769      |
| <b>Travelport, LLC</b><br>Term Loan, 4.75%, Maturing August 21, 2015                            | 1,103  | 977,116      |
| <b>U.S. Security Holdings, Inc.</b><br>Term Loan, 4.87%, Maturing August 21, 2015               | 299  | 264,565      |
| <b>U.S. Security Holdings, Inc.</b><br>Term Loan, 6.04%, Maturing August 21, 2015               | EUR 371  | 456,788      |
| <b>U.S. Security Holdings, Inc.</b><br>Term Loan, 1.50%, Maturing July 28, 2017 <sup>(6)</sup>  | 61   | 59,750       |

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|  |       |                      |
|--|-------|----------------------|
| Term Loan, 6.00%, Maturing July 28, 2017 | 314   | 306,813              |
| <b>West Corp.</b>                        |       |                      |
| Term Loan, 4.57%, Maturing July 15, 2016 | 360   | 348,910              |
| Term Loan, 4.57%, Maturing July 15, 2016 | 1,023 | 992,654              |
|  |       | <b>\$ 32,921,420</b> |

**Cable and Satellite Television 6.3%**

**Atlantic Broadband Finance, LLC**

|  |     |            |
|--|-----|------------|
| Term Loan, 4.00%, Maturing March 8, 2016 | 663 | \$ 641,885 |
|--|-----|------------|

**BBHI Acquisition, LLC**

|  |     |         |
|--|-----|---------|
| Term Loan, 4.50%, Maturing December 14, 2017 | 620 | 600,928 |
|--|-----|---------|

**Bragg Communications, Inc.**

|  |       |           |
|--|-------|-----------|
| Term Loan, 2.82%, Maturing August 31, 2014 | 1,152 | 1,105,920 |
|--|-------|-----------|

**Crown Media Holdings, Inc.**

|  |     |         |
|--|-----|---------|
| Term Loan, 5.75%, Maturing July 14, 2018 | 249 | 243,141 |
|--|-----|---------|



| <b>Borrower/Tranche Description</b>                        | <b>Principal<br/>Amount*</b> | <b>Value</b>         |
|--|------------------------------|----------------------|
|  | <b>(000 s omitted)</b>       |                      |
| <b>CSC Holdings, Inc.</b>                                  |                              |                      |
| Term Loan, 3.23%, Maturing March 29, 2016                  | 1,950                        | \$ 1,894,856         |
| <b>Insight Midwest Holdings, LLC</b>                       |                              |                      |
| Term Loan, 1.98%, Maturing April 7, 2014                   | 1,744                        | 1,716,914            |
| <b>Kabel Deutschland GmbH</b>                              |                              |                      |
| Term Loan, 4.61%, Maturing June 15, 2018                   | EUR 500                      | 626,931              |
| <b>Lavena Holdings 4 GmbH</b>                              |                              |                      |
| Term Loan, 4.20%, Maturing March 6, 2015                   | EUR 521                      | 525,321              |
| Term Loan, 4.45%, Maturing March 4, 2016                   | EUR 521                      | 525,321              |
| Term Loan, 8.83%, Maturing March 6, 2017 <sup>(7)</sup>    | EUR 209                      | 121,578              |
| Term Loan - Second Lien, 5.58%, Maturing September 2, 2016 | EUR 271                      | 211,163              |
| <b>MCC Iowa, LLC</b>                                       |                              |                      |
| Term Loan, 1.95%, Maturing January 30, 2015                | 796                          | 734,859              |
| <b>Mediacom Broadband, LLC</b>                             |                              |                      |
| Term Loan, 4.50%, Maturing October 23, 2017                | 741                          | 715,629              |
| <b>Mediacom Illinois, LLC</b>                              |                              |                      |
| Term Loan, 1.95%, Maturing January 30, 2015                | 1,881                        | 1,713,448            |
| Term Loan, 5.50%, Maturing March 31, 2017                  | 980                          | 961,625              |
| <b>Mediacom, LLC</b>                                       |                              |                      |
| Term Loan, 4.50%, Maturing October 23, 2017                | 395                          | 384,137              |
| <b>NDS Finance, Ltd.</b>                                   |                              |                      |
| Term Loan, 4.00%, Maturing March 12, 2018                  | 697                          | 669,511              |
| <b>UPC Financing Partnership</b>                           |                              |                      |
| Term Loan, 3.72%, Maturing December 30, 2016               | 379                          | 360,980              |
| Term Loan, 5.10%, Maturing December 31, 2016               | EUR 726                      | 884,375              |
| Term Loan, 3.72%, Maturing December 29, 2017               | 1,037                        | 993,177              |
|  |                              | <b>\$ 15,631,699</b> |
| <b>Chemicals and Plastics 5.2%</b>                         |                              |                      |
| <b>Arizona Chemical, Inc.</b>                              |                              |                      |
| Term Loan, 4.75%, Maturing November 21, 2016               | 163                          | \$ 160,118           |
| <b>Ashland, Inc.</b>                                       |                              |                      |
| Term Loan, 3.75%, Maturing August 23, 2018                 | 950                          | 944,402              |
| <b>General Chemical Corp.</b>                              |                              |                      |
| Term Loan, 5.00%, Maturing October 6, 2015                 | 284                          | 275,140              |
| <b>Houghton International, Inc.</b>                        |                              |                      |
| Term Loan, 6.75%, Maturing January 29, 2016                | 421                          | 417,368              |
| <b>Huntsman International, LLC</b>                         |                              |                      |
| Term Loan, 1.77%, Maturing April 21, 2014                  | 229                          | 218,498              |
| Term Loan, 2.52%, Maturing June 30, 2016                   | 855                          | 802,019              |
| Term Loan, 2.80%, Maturing April 19, 2017                  | 625                          | 589,181              |
| <b>Ineos US Finance, LLC</b>                               |                              |                      |
| Term Loan, 7.50%, Maturing December 16, 2013               | 790                          | 783,127              |
| Term Loan, 8.00%, Maturing December 16, 2014               | 791                          | 783,608              |

|   |       |           |
|---|-------|-----------|
| <b>Momentive Specialty Chemicals, Inc.</b>  |       |           |
| Term Loan, 4.00%, Maturing May 5, 2015      | 479   | 447,631   |
| Term Loan, 4.00%, Maturing May 5, 2015      | 725   | 683,096   |
| Term Loan, 4.13%, Maturing May 5, 2015      | 324   | 305,547   |
| <b>Nalco Co.</b>                            |       |           |
| Term Loan, 4.50%, Maturing October 5, 2017  | 693   | 692,351   |
| <b>Norit NV</b>                             |       |           |
| Term Loan, 7.50%, Maturing July 7, 2017     | 625   | 609,375   |
| <b>OM Group, Inc.</b>                       |       |           |
| Term Loan, 5.75%, Maturing August 2, 2017   | 500   | 498,125   |
| <b>Rockwood Specialties Group, Inc.</b>     |       |           |
| Term Loan, 3.75%, Maturing February 9, 2018 | 1,169 | 1,166,641 |
| <b>Styron S.A.R.L.</b>                      |       |           |
| Term Loan, 6.00%, Maturing August 2, 2017   | 1,687 | 1,537,928 |

| <b>Borrower/Tranche Description</b>           | <b>Principal<br/>Amount*</b><br>(000 s omitted) | <b>Value</b>         |
|---|---|----------------------|
| <b>Univar, Inc.</b>                           |   |                      |
| Term Loan, 5.00%, Maturing June 30, 2017      | 2,267   | \$ 2,126,896         |
|   |   | <b>\$ 13,041,051</b> |
| <b>Clothing/Textiles 0.1%</b>                 |   |                      |
| <b>Phillips-Van Heusen Corp.</b>              |   |                      |
| Term Loan, 3.50%, Maturing May 6, 2016        | 273   | \$ 273,040           |
|   |   | <b>\$ 273,040</b>    |
| <b>Conglomerates 3.9%</b>                     |   |                      |
| <b>Education Management, LLC</b>              |   |                      |
| Term Loan, 2.13%, Maturing June 3, 2013       | 1,955   | \$ 1,830,281         |
| <b>Financiere SPIE S.A.S.</b>                 |   |                      |
| Term Loan, 6.11%, Maturing June 29, 2018      | EUR 1,000                                       | 1,256,015            |
| <b>Jason, Inc.</b>                            |   |                      |
| Term Loan, 8.25%, Maturing September 21, 2014 | 46  | 45,331               |
| Term Loan, 8.25%, Maturing September 21, 2014 | 115   | 114,882              |
| <b>Rexnord Corp.</b>                          |   |                      |
| Term Loan, 2.50%, Maturing July 19, 2013      | 714   | 689,670              |
| Term Loan, 2.79%, Maturing July 19, 2013      | 1,683   | 1,631,022            |
| <b>RGIS Holdings, LLC</b>                     |   |                      |
| Term Loan, 2.87%, Maturing April 30, 2014     | 93  | 88,335               |
| Term Loan, 2.87%, Maturing April 30, 2014     | 1,870   | 1,766,708            |
| <b>Spectrum Brands, Inc.</b>                  |   |                      |
| Term Loan, 5.00%, Maturing June 17, 2016      | 1,120   | 1,108,323            |
| <b>Walter Energy, Inc.</b>                    |   |                      |
| Term Loan, 4.00%, Maturing April 2, 2018      | 1,172   | 1,137,194            |
|   |   | <b>\$ 9,667,761</b>  |
| <b>Containers and Glass Products 2.8%</b>     |   |                      |
| <b>Berry Plastics Corp.</b>                   |   |                      |
| Term Loan, 2.23%, Maturing April 3, 2015      | 955   | \$ 874,507           |
| <b>BWAY Corp.</b>                             |   |                      |
| Term Loan, 4.50%, Maturing February 23, 2018  | 75  | 71,889               |
| Term Loan, 4.50%, Maturing February 23, 2018  | 841   | 809,716              |
| <b>Graphic Packaging International, Inc.</b>  |   |                      |
| Term Loan, 2.99%, Maturing May 16, 2014       | 1,147   | 1,128,354            |
| <b>Hilex Poly Co.</b>                         |   |                      |
| Term Loan, 11.25%, Maturing November 16, 2015 | 463   | 444,000              |
| <b>Pelican Products, Inc.</b>                 |   |                      |
| Term Loan, 5.00%, Maturing March 7, 2017      | 397   | 385,586              |
| <b>Reynolds Group Holdings, Inc.</b>          |   |                      |

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|   |       |                     |
|---|-------|---------------------|
| Term Loan, 6.50%, Maturing February 9, 2018 | 905   | 879,192             |
| Term Loan, 6.50%, Maturing August 9, 2018   | 2,425 | 2,353,261           |
|   |       | <b>\$ 6,946,505</b> |

**Cosmetics/Toiletries 0.8%**

**Bausch & Lomb, Inc.**

|   |     |            |
|---|-----|------------|
| Term Loan, 3.49%, Maturing April 24, 2015 | 194 | \$ 187,084 |
| Term Loan, 3.59%, Maturing April 24, 2015 | 794 | 767,608    |

**KIK Custom Products, Inc.**

|  |     |         |
|--|-----|---------|
| Term Loan - Second Lien, 5.26%, Maturing November 28, 2014 | 525 | 337,969 |
|--|-----|---------|

**Prestige Brands, Inc.**

|   |     |                     |
|---|-----|---------------------|
| Term Loan, 4.75%, Maturing March 24, 2016 | 669 | 656,165             |
|   |     | <b>\$ 1,948,826</b> |

**Drugs 1.5%**

**Aptalis Pharma, Inc.**

|  |     |            |
|--|-----|------------|
| Term Loan, 5.50%, Maturing February 10, 2017 | 794 | \$ 710,630 |
|--|-----|------------|

**Capsugel Healthcare, Ltd.**

|   |     |         |
|---|-----|---------|
| Term Loan, 5.25%, Maturing August 1, 2018 | 650 | 642,078 |
|---|-----|---------|

| <b>Borrower/Tranche Description</b>                                 | <b>Principal<br/>Amount*</b> |           | <b>Value</b>     |
|---|------------------------------|-----------|------------------|
|   | <b>(000 s omitted)</b>       |           |                  |
| <b>Endo Pharmaceuticals Holdings, Inc.</b>                          |                              |           |                  |
| Term Loan, 4.00%, Maturing June 18, 2018                            | 624                          | \$        | 622,151          |
| <b>Graceway Pharmaceuticals, LLC</b>                                |                              |           |                  |
| Term Loan, 9.99%, Maturing November 3, 2013 <sup>(7)</sup>          | 175                          |           | 742              |
| Term Loan - Second Lien, 0.00%, Maturing May 3, 2013 <sup>(4)</sup> | 500                          |           | 11,875           |
| <b>Warner Chilcott Corp.</b>  |                              |           |                  |
| Term Loan, 4.25%, Maturing March 15, 2018                           | 409                          |           | 399,137          |
| Term Loan, 4.25%, Maturing March 15, 2018                           | 819                          |           | 798,274          |
| <b>WC Luxco S.A.R.L.</b>  |                              |           |                  |
| Term Loan, 4.25%, Maturing March 15, 2018                           | 563                          |           | 548,814          |
|   |                              | <b>\$</b> | <b>3,733,701</b> |
| <br>  |                              |           |                  |
| <b>Electronics/Electrical 7.6%</b>                                  |                              |           |                  |
| <b>Aeroflex, Inc.</b>   |                              |           |                  |
| Term Loan, 4.25%, Maturing May 9, 2018                              | 349                          | \$        | 338,069          |
| <b>Aspect Software, Inc.</b>  |                              |           |                  |
| Term Loan, 6.25%, Maturing May 6, 2016                              | 763                          |           | 759,558          |
| <b>Attachmate Corp.</b>   |                              |           |                  |
| Term Loan, 6.50%, Maturing April 27, 2017                           | 475                          |           | 458,821          |
| <b>Cinedigm Digital Funding I, LLC</b>                              |                              |           |                  |
| Term Loan, 5.25%, Maturing April 29, 2016                           | 290                          |           | 278,711          |
| <b>CommScope, Inc.</b>  |                              |           |                  |
| Term Loan, 5.00%, Maturing January 14, 2018                         | 1,070                        |           | 1,049,570        |
| <b>Dealer Computer Services, Inc.</b>                               |                              |           |                  |
| Term Loan, 3.75%, Maturing April 20, 2018                           | 1,222                        |           | 1,197,499        |
| <b>DG FastChannel, Inc.</b>   |                              |           |                  |
| Term Loan, 5.75%, Maturing July 26, 2018                            | 823                          |           | 818,823          |
| <b>Eagle Parent, Inc.</b>   |                              |           |                  |
| Term Loan, 5.00%, Maturing May 16, 2018                             | 1,322                        |           | 1,236,604        |
| <b>Edwards (Cayman Island II), Ltd.</b>                             |                              |           |                  |
| Term Loan, 5.50%, Maturing May 31, 2016                             | 620                          |           | 574,564          |
| <b>FCI International S.A.S.</b>                                     |                              |           |                  |
| Term Loan, 3.62%, Maturing November 1, 2013                         | 83                           |           | 80,846           |
| Term Loan, 3.62%, Maturing November 1, 2013                         | 83                           |           | 80,846           |
| Term Loan, 3.62%, Maturing November 1, 2013                         | 86                           |           | 83,977           |
| Term Loan, 3.62%, Maturing November 1, 2013                         | 86                           |           | 83,977           |
| <b>Freescale Semiconductor, Inc.</b>                                |                              |           |                  |
| Term Loan, 4.47%, Maturing December 1, 2016                         | 1,278                        |           | 1,174,050        |
| <b>Infor Enterprise Solutions Holdings</b>                          |                              |           |                  |
| Term Loan, 5.74%, Maturing March 3, 2014                            | 250                          |           | 190,000          |
| Term Loan, 4.99%, Maturing July 28, 2015                            | 481                          |           | 431,459          |
| Term Loan, 5.99%, Maturing July 28, 2015                            | 372                          |           | 346,189          |
| Term Loan, 5.99%, Maturing July 28, 2015                            | 713                          |           | 663,886          |
| Term Loan - Second Lien, 6.49%, Maturing March 3, 2014              | 92                           |           | 72,159           |

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|--|---------|-----------|
| Term Loan - Second Lien, 6.49%, Maturing March 3, 2014 | 158     | 122,906   |
| <b>Network Solutions, LLC</b>                          |         |           |
| Term Loan, 2.49%, Maturing March 7, 2014               | 893     | 888,194   |
| <b>NXP B.V.</b>  |         |           |
| Term Loan, 4.50%, Maturing March 3, 2017               | 1,368   | 1,287,748 |
| <b>Open Solutions, Inc.</b>                            |         |           |
| Term Loan, 2.38%, Maturing January 23, 2014            | 1,146   | 952,787   |
| <b>Sensata Technologies Finance Co., LLC</b>           |         |           |
| Term Loan, 4.00%, Maturing May 11, 2018                | 1,796   | 1,752,857 |
| <b>Serena Software, Inc.</b>                           |         |           |
| Term Loan, 4.34%, Maturing March 10, 2016              | 715     | 655,757   |
| <b>Shield Finance Co. S.A.R.L.</b>                     |         |           |
| Term Loan, 7.75%, Maturing June 15, 2016               | 409     | 400,881   |
| <b>Ship US Bidco, Inc.</b>                             |         |           |
| Term Loan, 6.01%, Maturing November 30, 2017           | GBP 500 | 747,538   |

| Borrower/Tranche Description                          | Principal<br>Amount*<br>(000 s omitted) | Value                |
|---|---|----------------------|
| <b>SkillSoft Corp.</b>                                |   |                      |
| Term Loan, 6.50%, Maturing May 26, 2017               | 489                                     | \$ 481,244           |
| <b>SS&amp;C Technologies, Inc.</b>                    |   |                      |
| Term Loan, 2.24%, Maturing November 23, 2012          | 460                                     | 446,971              |
| <b>Sunquest Information Systems, Inc.</b>             |   |                      |
| Term Loan, 6.25%, Maturing December 16, 2016          | 374                                     | 367,516              |
| <b>VeriFone, Inc.</b>                                 |   |                      |
| Term Loan, 2.99%, Maturing October 31, 2013           | 357                                     | 356,813              |
| <b>Vertafore, Inc.</b>                                |   |                      |
| Term Loan, 5.25%, Maturing July 29, 2016              | 496                                     | 478,882              |
|   |   | <b>\$ 18,859,702</b> |
| <b>Equipment Leasing 0.7%</b>                         |   |                      |
| <b>BakerCorp. International, Inc.</b>                 |   |                      |
| Term Loan, 5.00%, Maturing June 1, 2018               | 425                                     | \$ 411,365           |
| <b>Delos Aircraft, Inc.</b>                           |   |                      |
| Term Loan, 7.00%, Maturing March 17, 2016             | 425                                     | 426,062              |
| <b>International Lease Finance Corp.</b>              |   |                      |
| Term Loan, 6.75%, Maturing March 17, 2015             | 1,000                                   | 1,003,333            |
|   |   | <b>\$ 1,840,760</b>  |
| <b>Farming/Agriculture 0.3%</b>                       |   |                      |
| <b>Earthbound Farm Holdings III, LLC</b>              |   |                      |
| Term Loan, 5.50%, Maturing December 21, 2016          | 372                                     | \$ 362,883           |
| <b>WM. Bolthouse Farms, Inc.</b>                      |   |                      |
| Term Loan, 5.50%, Maturing February 11, 2016          | 322                                     | 316,147              |
|   |   | <b>\$ 679,030</b>    |
| <b>Financial Intermediaries 6.2%</b>                  |   |                      |
| <b>AmWINS Group, Inc.</b>                             |   |                      |
| Term Loan - Second Lien, 5.86%, Maturing June 8, 2014 | 500                                     | \$ 457,187           |
| <b>CB Richard Ellis Services, Inc.</b>                |   |                      |
| Term Loan, 3.49%, Maturing March 5, 2018              | 346                                     | 332,136              |
| Term Loan, 3.73%, Maturing September 4, 2019          | 327                                     | 314,263              |
| <b>Citco III, Ltd.</b>                                |   |                      |
| Term Loan, 6.25%, Maturing June 29, 2018              | 848                                     | 807,601              |
| <b>Fifth Third Processing Solutions, LLC</b>          |   |                      |
| Term Loan, 4.50%, Maturing November 3, 2016           | 621                                     | 602,133              |
| <b>First Data Corp.</b>                               |   |                      |
| Term Loan, 2.98%, Maturing September 24, 2014         | 245                                     | 214,657              |
| Term Loan, 2.98%, Maturing September 24, 2014         | 992                                     | 870,418              |
| Term Loan, 2.98%, Maturing September 24, 2014         | 1,000                                   | 878,625              |

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|---|-------|-----------|
| Term Loan, 4.23%, Maturing March 23, 2018         | 1,020 | 842,207   |
| <b>Grosvenor Capital Management Holdings, LLP</b> |       |           |
| Term Loan, 4.25%, Maturing December 5, 2016       | 1,135 | 1,134,964 |
| <b>HarbourVest Partners, LLC</b>                  |       |           |
| Term Loan, 6.25%, Maturing December 14, 2016      | 573   | 570,542   |
| <b>iPayment, Inc.</b>                             |       |           |
| Term Loan, 5.75%, Maturing May 8, 2017            | 481   | 467,448   |
| <b>LPL Holdings, Inc.</b>                         |       |           |
| Term Loan, 1.99%, Maturing June 28, 2013          | 432   | 426,926   |
| Term Loan, 4.25%, Maturing June 25, 2015          | 1,359 | 1,350,639 |
| Term Loan, 5.25%, Maturing June 28, 2017          | 1,028 | 1,029,382 |
| <b>Mercury Payment Systems Canada, LLC</b>        |       |           |
| Term Loan, 6.50%, Maturing July 3, 2017           | 324   | 322,567   |
| <b>Mondrian Investment Partners, Ltd.</b>         |       |           |
| Term Loan, 5.50%, Maturing July 12, 2018          | 635   | 620,490   |
| <b>Nuveen Investments, Inc.</b>                   |       |           |
| Term Loan, 3.32%, Maturing November 13, 2014      | 1,209 | 1,114,540 |
| Term Loan, 5.82%, Maturing May 12, 2017           | 1,412 | 1,315,696 |



| <b>Borrower/Tranche Description</b>                         | <b>Principal<br/>Amount*</b><br>(000 s omitted) | <b>Value</b>         |
|---|---|----------------------|
| <b>RJO Holdings Corp.</b>                                   |   |                      |
| Term Loan, 6.23%, Maturing December 10, 2015 <sup>(3)</sup> | 4   | \$ 3,053             |
| Term Loan, 6.23%, Maturing December 10, 2015 <sup>(3)</sup> | 118   | 93,604               |
| <b>RPI Finance Trust</b>                                    |   |                      |
| Term Loan, 4.00%, Maturing May 9, 2018                      | 1,771   | 1,757,283            |
|   |   | <b>\$ 15,526,361</b> |
| <br><b>Food Products 4.7%</b>                               |   |                      |
| <b>Dean Foods Co.</b>                                       |   |                      |
| Term Loan, 1.87%, Maturing April 2, 2014                    | 1,292   | \$ 1,266,185         |
| <b>Del Monte Foods Co.</b>                                  |   |                      |
| Term Loan, 4.50%, Maturing March 8, 2018                    | 2,344   | 2,175,055            |
| <b>Dole Food Company, Inc.</b>                              |   |                      |
| Term Loan, 5.05%, Maturing July 6, 2018                     | 489   | 482,360              |
| <b>JBS USA Holdings, Inc.</b>                               |   |                      |
| Term Loan, 4.25%, Maturing May 25, 2018                     | 499   | 478,800              |
| <b>Michael Foods Group, Inc.</b>                            |   |                      |
| Term Loan, 4.25%, Maturing February 23, 2018                | 336   | 324,814              |
| <b>NBTY, Inc.</b>   |   |                      |
| Term Loan, 4.25%, Maturing October 2, 2017                  | 1,015   | 985,259              |
| <b>Pierre Foods, Inc.</b>                                   |   |                      |
| Term Loan, 7.00%, Maturing September 30, 2016               | 619   | 606,375              |
| <b>Pinnacle Foods Holdings Corp.</b>                        |   |                      |
| Term Loan, 2.72%, Maturing April 2, 2014                    | 2,922   | 2,782,827            |
| <b>Provimi Holding</b>                                      |   |                      |
| Term Loan, 2.11%, Maturing June 28, 2015                    | 120   | 118,626              |
| Term Loan, 2.11%, Maturing June 28, 2015                    | 147   | 145,984              |
| Term Loan, 3.23%, Maturing June 28, 2015                    | EUR 17  | 22,141               |
| Term Loan, 3.23%, Maturing June 28, 2015                    | EUR 155   | 205,563              |
| Term Loan, 3.23%, Maturing June 28, 2015                    | EUR 230   | 305,174              |
| Term Loan, 3.23%, Maturing June 28, 2015                    | EUR 251   | 333,974              |
| Term Loan - Second Lien, 4.49%, Maturing December 28, 2016  | 119   | 117,375              |
| Term Loan - Second Lien, 5.61%, Maturing December 28, 2016  | EUR 19  | 25,653               |
| Term Loan - Second Lien, 5.61%, Maturing December 28, 2016  | EUR 265   | 351,336              |
| <b>Solvest, Ltd.</b>  |   |                      |
| Term Loan, 5.06%, Maturing July 6, 2018                     | 907   | 894,602              |
|   |   | <b>\$ 11,622,103</b> |
| <br><b>Food Service 5.6%</b>                                |   |                      |
| <b>Aramark Corp.</b>  |   |                      |
| Term Loan, 2.11%, Maturing January 27, 2014                 | 88  | \$ 85,816            |
| Term Loan, 2.24%, Maturing January 27, 2014                 | 1,081   | 1,052,496            |
| Term Loan, 2.95%, Maturing January 27, 2014                 | GBP 478   | 703,660              |

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|---|-------|-----------|
| Term Loan, 3.49%, Maturing July 26, 2016                    | 157   | 152,468   |
| Term Loan, 3.62%, Maturing July 26, 2016                    | 2,386 | 2,318,371 |
| <b>Buffets, Inc.</b>  |       |           |
| Term Loan, 14.00%, Maturing April 21, 2015 <sup>(7)</sup>   | 618   | 355,113   |
| Term Loan, 9.62%, Maturing April 22, 2015 <sup>(3)(7)</sup> | 67    | 35,652    |
| <b>Burger King Corp.</b>                                    |       |           |
| Term Loan, 4.50%, Maturing October 19, 2016                 | 2,382 | 2,303,096 |
| <b>Denny s, Inc.</b>  |       |           |
| Term Loan, 5.25%, Maturing September 30, 2016               | 955   | 953,352   |
| <b>DineEquity, Inc.</b>                                     |       |           |
| Term Loan, 4.25%, Maturing October 19, 2017                 | 791   | 770,107   |
| <b>Dunkin Brands, Inc.</b>                                  |       |           |
| Term Loan, 4.00%, Maturing November 23, 2017                | 1,365 | 1,323,617 |
| <b>NPC International, Inc.</b>                              |       |           |
| Term Loan, 2.00%, Maturing May 3, 2013                      | 141   | 137,335   |
| <b>OSI Restaurant Partners, LLC</b>                         |       |           |
| Term Loan, 2.77%, Maturing June 14, 2013                    | 236   | 220,101   |
| Term Loan, 2.56%, Maturing June 14, 2014                    | 2,375 | 2,215,782 |

| <b>Borrower/Tranche Description</b>                          | <b>Principal<br/>Amount*</b> |           | <b>Value</b>      |
|--|------------------------------|-----------|-------------------|
|  | <b>(000 s omitted)</b>       |           |                   |
| <b>U.S. Foodservice, Inc.</b>                                |                              |           |                   |
| Term Loan, 2.74%, Maturing July 3, 2014                      | 1,003                        | \$        | 928,093           |
| <b>Wendy s/Arby s Restaurants, LLC</b>                       |                              |           |                   |
| Term Loan, 5.00%, Maturing May 24, 2017                      | 399                          |           | 397,873           |
|  |                              | <b>\$</b> | <b>13,952,932</b> |
| <br>   |                              |           |                   |
| <b>Food/Drug Retailers 5.6%</b>                              |                              |           |                   |
| <b>Alliance Boots Holdings, Ltd.</b>                         |                              |           |                   |
| Term Loan, 3.62%, Maturing July 9, 2015                      | GBP 1,775                    | \$        | 2,418,980         |
| <b>General Nutrition Centers, Inc.</b>                       |                              |           |                   |
| Term Loan, 4.25%, Maturing March 2, 2018                     | 2,100                        |           | 2,037,876         |
| <b>Pantry, Inc. (The)</b>                                    |                              |           |                   |
| Term Loan, 1.99%, Maturing May 15, 2014                      | 116                          |           | 113,274           |
| Term Loan, 1.99%, Maturing May 15, 2014                      | 402                          |           | 393,378           |
| <b>Rite Aid Corp.</b>  |                              |           |                   |
| Term Loan, 1.98%, Maturing June 4, 2014                      | 3,907                        |           | 3,633,105         |
| Term Loan, 4.50%, Maturing March 2, 2018                     | 1,069                        |           | 994,270           |
| <b>Roundy s Supermarkets, Inc.</b>                           |                              |           |                   |
| Term Loan, 7.00%, Maturing November 3, 2013                  | 2,943                        |           | 2,858,845         |
| <b>Supervalu, Inc.</b>                                       |                              |           |                   |
| Term Loan, 4.50%, Maturing April 28, 2018                    | 1,642                        |           | 1,521,012         |
|  |                              | <b>\$</b> | <b>13,970,740</b> |
| <br>   |                              |           |                   |
| <b>Health Care 15.6%</b>                                     |                              |           |                   |
| <b>1-800-Contacts, Inc.</b>                                  |                              |           |                   |
| Term Loan, 7.70%, Maturing March 4, 2015                     | 450                          | \$        | 445,176           |
| <b>Alere, Inc.</b>   |                              |           |                   |
| Term Loan, 4.50%, Maturing June 30, 2017                     | 1,200                        |           | 1,161,000         |
| <b>Alliance Healthcare Services</b>                          |                              |           |                   |
| Term Loan, 7.25%, Maturing June 1, 2016                      | 534                          |           | 487,257           |
| <b>Ardent Medical Services, Inc.</b>                         |                              |           |                   |
| Term Loan, 6.50%, Maturing September 18, 2015                | 350                          |           | 339,500           |
| <b>Aveta Holdings, LLC</b>                                   |                              |           |                   |
| Term Loan, 8.50%, Maturing April 14, 2015                    | 255                          |           | 249,999           |
| Term Loan, 8.50%, Maturing April 14, 2015                    | 255                          |           | 249,999           |
| <b>Biomet, Inc.</b>  |                              |           |                   |
| Term Loan, 3.31%, Maturing March 25, 2015                    | 2,934                        |           | 2,816,964         |
| <b>Carestream Health, Inc.</b>                               |                              |           |                   |
| Term Loan, 5.00%, Maturing February 25, 2017                 | 771                          |           | 648,999           |
| <b>Carl Zeiss Vision Holding GmbH</b>                        |                              |           |                   |
| Term Loan, 4.00%, Maturing September 30, 2019 <sup>(7)</sup> | 66                           |           | 56,177            |
| <b>Catalent Pharma Solutions</b>                             |                              |           |                   |
| Term Loan, 2.49%, Maturing April 10, 2014                    | 1,272                        |           | 1,179,003         |

**Community Health Systems, Inc.**

|   |       |           |
|---|-------|-----------|
| Term Loan, 2.57%, Maturing July 25, 2014    | 163   | 152,775   |
| Term Loan, 2.57%, Maturing July 25, 2014    | 3,169 | 2,973,308 |
| Term Loan, 3.82%, Maturing January 25, 2017 | 1,590 | 1,465,836 |

**ConMed Corp.**

|   |     |         |
|---|-----|---------|
| Term Loan, 1.74%, Maturing April 12, 2013 | 240 | 234,873 |
|---|-----|---------|

**ConvaTec, Inc.**

|  |     |         |
|--|-----|---------|
| Term Loan, 5.75%, Maturing December 22, 2016 | 347 | 333,046 |
|--|-----|---------|

**CRC Health Corp.**

|  |     |         |
|--|-----|---------|
| Term Loan, 4.87%, Maturing November 16, 2015 | 496 | 453,413 |
|--|-----|---------|

**DaVita, Inc.**

|   |       |           |
|---|-------|-----------|
| Term Loan, 4.50%, Maturing October 20, 2016 | 1,489 | 1,471,071 |
|---|-------|-----------|

**DJO Finance, LLC**

|   |     |         |
|---|-----|---------|
| Term Loan, 3.24%, Maturing May 20, 2014 | 357 | 339,168 |
|---|-----|---------|

**Drumm Investors, LLC**

|  |     |         |
|--|-----|---------|
| Term Loan, 5.00%, Maturing May 4, 2018 | 999 | 891,982 |
|--|-----|---------|

**Emdeon Business Services, LLC**

|  |     |         |
|--|-----|---------|
| Term Loan, 2.24%, Maturing November 18, 2013 | 847 | 842,495 |
|--|-----|---------|

| <b>Borrower/Tranche Description</b>   | <b>Principal Amount*</b><br><b>(000 s omitted)</b> | <b>Value</b> |
|---|--|--------------|
| <b>Emergency Medical Services Corp.</b><br>Term Loan, 5.25%, Maturing May 25, 2018        | 748  | \$ 713,675   |
| <b>Grifols, Inc.</b><br>Term Loan, 6.00%, Maturing June 1, 2017                           | 1,047  | 1,029,570    |
| <b>Hanger Orthopedic Group, Inc.</b><br>Term Loan, 4.00%, Maturing December 1, 2016       | 323  | 312,079      |
| <b>HCA, Inc.</b><br>Term Loan, 3.62%, Maturing March 31, 2017                             | 2,218  | 2,094,996    |
| Term Loan, 3.62%, Maturing May 1, 2018  | 925  | 871,500      |
| <b>Health Management Associates, Inc.</b><br>Term Loan, 2.12%, Maturing February 28, 2014 | 2,365  | 2,232,287    |
| <b>Iasis Healthcare, LLC</b><br>Term Loan, 5.00%, Maturing May 3, 2018                    | 846  | 791,833      |
| <b>Immucor, Inc.</b><br>Term Loan, 7.25%, Maturing August 17, 2018                        | 350  | 346,063      |
| <b>inVentiv Health, Inc.</b><br>Term Loan, 6.50%, Maturing August 4, 2016                 | 917  | 885,026      |
| Term Loan, 6.75%, Maturing May 15, 2018   | 574  | 549,903      |
| <b>Kindred Healthcare, Inc.</b><br>Term Loan, 5.25%, Maturing June 1, 2018                | 923  | 858,099      |
| <b>Lifepoint Hospitals, Inc.</b><br>Term Loan, 3.08%, Maturing April 15, 2015             | 1,086  | 1,063,912    |
| <b>MedAssets, Inc.</b><br>Term Loan, 5.25%, Maturing November 16, 2016                    | 434  | 426,169      |
| <b>Medpace, Inc.</b><br>Term Loan, 6.50%, Maturing June 22, 2017                          | 424  | 404,860      |
| <b>MultiPlan, Inc.</b><br>Term Loan, 4.75%, Maturing August 26, 2017                      | 1,274  | 1,203,170    |
| <b>Physiotherapy Associates, Inc.</b><br>Term Loan, 7.50%, Maturing June 27, 2013         | 341  | 337,952      |
| <b>Prime Healthcare Services, Inc.</b><br>Term Loan, 7.25%, Maturing April 22, 2015       | 1,157  | 1,111,080    |
| <b>RadNet Management, Inc.</b><br>Term Loan, 5.75%, Maturing April 1, 2016                | 1,042  | 1,005,289    |
| <b>Renal Advantage Holdings, Inc.</b><br>Term Loan, 5.75%, Maturing December 16, 2016     | 372  | 371,490      |
| <b>Select Medical Corp.</b><br>Term Loan, 5.50%, Maturing May 25, 2018                    | 1,521  | 1,384,281    |
| <b>Sunrise Medical Holdings, Inc.</b><br>Term Loan, 6.75%, Maturing May 13, 2014          | EUR 120  | 149,297      |
| <b>TriZetto Group, Inc. (The)</b><br>Term Loan, 4.75%, Maturing May 2, 2018               | 748  | 716,018      |
| <b>Universal Health Services, Inc.</b><br>Term Loan, 4.00%, Maturing November 15, 2016    | 1,029  | 999,955      |
| <b>Vanguard Health Holding Co., II, LLC</b>   |  |              |

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|  |       |     |                      |
|--|-------|-----|----------------------|
| Term Loan, 5.00%, Maturing January 29, 2016                            | 741   |     | 729,562              |
| <b>VWR Funding, Inc.</b>   |       |     |                      |
| Term Loan, 2.74%, Maturing June 30, 2014                               | 1,476 |     | 1,385,069            |
|  |       |     | <b>\$ 38,765,176</b> |
| <b>Home Furnishings 1.2%</b>   |       |     |                      |
| <b>Hunter Fan Co.</b>  |       |     |                      |
| Term Loan, 2.73%, Maturing April 16, 2014                              | 191   | \$  | 175,324              |
| <b>National Bedding Co., LLC</b>                                       |       |     |                      |
| Term Loan, 3.88%, Maturing November 28, 2013                           | 954   |     | 941,067              |
| Term Loan - Second Lien, 5.31%, Maturing February 28, 2014             | 350   |     | 331,187              |
| <b>Oreck Corp.</b>   |       |     |                      |
| Term Loan - Second Lien, 3.85%, Maturing March 19, 2016 <sup>(3)</sup> | 128   |     | 114,986              |
| <b>Sofia III S.A.R.L.</b>  |       |     |                      |
| Term Loan, 2.50%, Maturing June 24, 2016                               |       | EUR | 387 413,927          |

| <b>Borrower/Tranche Description</b>                         | <b>Principal<br/>Amount*</b> |    | <b>Value</b>     |
|---|------------------------------|----|------------------|
|   | <b>(000 s omitted)</b>       |    |                  |
| <b>Yankee Candle Company, Inc. (The)</b>                    |                              |    |                  |
| Term Loan, 2.24%, Maturing February 6, 2014                 | 1,184                        | \$ | 1,138,752        |
|   |                              | \$ | <b>3,115,243</b> |
| <b>Industrial Equipment 1.8%</b>                            |                              |    |                  |
| <b>Alliance Laundry Systems, LLC</b>                        |                              |    |                  |
| Term Loan, 6.25%, Maturing September 30, 2016               | 446                          | \$ | 441,158          |
| <b>Butterfly Wendel US, Inc.</b>                            |                              |    |                  |
| Term Loan, 3.44%, Maturing June 23, 2014                    | 418                          |    | 382,797          |
| Term Loan, 4.19%, Maturing June 22, 2015                    | 571                          |    | 522,303          |
| <b>Generac CCMP Acquisition Corp.</b>                       |                              |    |                  |
| Term Loan, 2.74%, Maturing November 11, 2013                | 471                          |    | 459,114          |
| <b>Husky Injection Molding System, Ltd.</b>                 |                              |    |                  |
| Term Loan, Maturing June 30, 2018 <sup>(8)</sup>            | 500                          |    | 486,459          |
| <b>KION Group GmbH</b>                                      |                              |    |                  |
| Term Loan, 3.74%, Maturing December 23, 2014 <sup>(7)</sup> | 253                          |    | 187,310          |
| Term Loan, 3.99%, Maturing December 23, 2015 <sup>(7)</sup> | 253                          |    | 187,310          |
| <b>Manitowoc Company, Inc. (The)</b>                        |                              |    |                  |
| Term Loan, 4.25%, Maturing November 13, 2017                | 349                          |    | 341,852          |
| <b>Polypore, Inc.</b>                                       |                              |    |                  |
| Term Loan, 2.24%, Maturing July 3, 2014                     | 1,520                        |    | 1,470,653        |
|   |                              | \$ | <b>4,478,956</b> |
| <b>Insurance 3.3%</b>                                       |                              |    |                  |
| <b>Applied Systems, Inc.</b>                                |                              |    |                  |
| Term Loan, 5.50%, Maturing December 8, 2016                 | 695                          | \$ | 679,118          |
| <b>Asurion Corp.</b>  |                              |    |                  |
| Term Loan, 5.50%, Maturing May 24, 2018                     | 2,841                        |    | 2,693,322        |
| Term Loan - Second Lien, 9.00%, Maturing May 24, 2019       | 550                          |    | 527,828          |
| <b>CCC Information Services Group, Inc.</b>                 |                              |    |                  |
| Term Loan, 5.50%, Maturing November 11, 2015                | 721                          |    | 708,751          |
| <b>CNO Financial Group, Inc.</b>                            |                              |    |                  |
| Term Loan, 6.25%, Maturing September 30, 2016               | 521                          |    | 518,522          |
| <b>Crawford &amp; Company</b>                               |                              |    |                  |
| Term Loan, 5.00%, Maturing October 30, 2013                 | 606                          |    | 601,368          |
| <b>HUB International Holdings, Inc.</b>                     |                              |    |                  |
| Term Loan, 2.87%, Maturing June 13, 2014                    | 179                          |    | 165,897          |
| Term Loan, 2.87%, Maturing June 13, 2014                    | 796                          |    | 738,017          |
| Term Loan, 6.75%, Maturing June 13, 2014                    | 270                          |    | 264,447          |
| <b>Sedgwick CMS Holdings, Inc.</b>                          |                              |    |                  |
| Term Loan, Maturing December 30, 2016 <sup>(8)</sup>        | 500                          |    | 475,625          |
| <b>USI Holdings Corp.</b>                                   |                              |    |                  |
| Term Loan, 2.74%, Maturing May 5, 2014                      | 910                          |    | 863,575          |

|   |       |                     |
|---|-------|---------------------|
|   |       | <b>\$ 8,236,470</b> |
| <b>Leisure Goods/Activities/Movies 7.6%</b>   |       |                     |
| <b>AMC Entertainment, Inc.</b>                |       |                     |
| Term Loan, 3.50%, Maturing December 16, 2016  | 1,917 | \$ 1,831,608        |
| <b>AMC Networks, Inc.</b>                     |       |                     |
| Term Loan, 4.00%, Maturing December 31, 2018  | 675   | 654,188             |
| <b>Bombardier Recreational Products</b>       |       |                     |
| Term Loan, 2.75%, Maturing June 28, 2013      | 975   | 932,766             |
| <b>Bright Horizons Family Solutions, Inc.</b> |       |                     |
| Term Loan, 4.24%, Maturing May 28, 2015       | 457   | 441,106             |
| <b>Carmike Cinemas, Inc.</b>                  |       |                     |
| Term Loan, 5.50%, Maturing January 27, 2016   | 994   | 976,779             |
| <b>Cedar Fair, L.P.</b>                       |       |                     |
| Term Loan, 4.00%, Maturing December 15, 2017  | 1,447 | 1,427,738           |
| <b>Cinemark USA, Inc.</b>                     |       |                     |
| Term Loan, 3.51%, Maturing April 29, 2016     | 1,901 | 1,865,966           |



| <b>Borrower/Tranche Description</b>                                   | <b>Principal<br/>Amount*</b> |           | <b>Value</b>      |
|---|------------------------------|-----------|-------------------|
|   | <b>(000 s omitted)</b>       |           |                   |
| <b>Clubcorp Operations, Inc.</b>                                      |                              |           |                   |
| Term Loan, 6.00%, Maturing November 9, 2016                           | 823                          | \$        | 795,829           |
| <b>Dave &amp; Buster s, Inc.</b>                                      |                              |           |                   |
| Term Loan, 5.50%, Maturing May 12, 2016                               | 494                          |           | 482,641           |
| <b>Deluxe Entertainment Services Group, Inc.</b>                      |                              |           |                   |
| Term Loan, 6.25%, Maturing May 11, 2013                               | 35                           |           | 34,902            |
| Term Loan, 6.25%, Maturing May 11, 2013                               | 503                          |           | 495,602           |
| <b>HIT Entertainment, Inc.</b>  |                              |           |                   |
| Term Loan, 5.51%, Maturing June 1, 2012                               | 576                          |           | 560,599           |
| <b>Live Nation Entertainment, Inc.</b>                                |                              |           |                   |
| Term Loan, 4.50%, Maturing November 7, 2016                           | 1,133                        |           | 1,101,599         |
| <b>National CineMedia, LLC</b>  |                              |           |                   |
| Term Loan, 1.84%, Maturing February 13, 2015                          | 1,441                        |           | 1,387,929         |
| <b>Regal Cinemas Corp.</b>  |                              |           |                   |
| Term Loan, 3.37%, Maturing August 23, 2017                            | 2,035                        |           | 1,982,488         |
| <b>Revolution Studios Distribution Co., LLC</b>                       |                              |           |                   |
| Term Loan, 3.99%, Maturing December 21, 2014                          | 504                          |           | 373,038           |
| Term Loan - Second Lien, 7.24%, Maturing June 21, 2015 <sup>(3)</sup> | 450                          |           | 138,600           |
| <b>SeaWorld Parks &amp; Entertainment, Inc.</b>                       |                              |           |                   |
| Term Loan, 4.00%, Maturing August 17, 2017                            | 838                          |           | 815,837           |
| <b>Six Flags Theme Parks, Inc.</b>                                    |                              |           |                   |
| Term Loan, 5.25%, Maturing June 30, 2016                              | 1,607                        |           | 1,591,915         |
| <b>Town Sports International, Inc.</b>                                |                              |           |                   |
| Term Loan, 7.00%, Maturing May 4, 2018                                | 517                          |           | 500,318           |
| <b>Zuffa, LLC</b>   |                              |           |                   |
| Term Loan, 2.25%, Maturing June 19, 2015                              | 481                          |           | 453,489           |
|   |                              | <b>\$</b> | <b>18,844,937</b> |
| <b>Lodging and Casinos 3.3%</b>                                       |                              |           |                   |
| <b>Ameristar Casinos, Inc.</b>  |                              |           |                   |
| Term Loan, 4.00%, Maturing April 13, 2018                             | 522                          | \$        | 506,051           |
| <b>Caesars Entertainment Operating Co.</b>                            |                              |           |                   |
| Term Loan, 3.25%, Maturing January 28, 2015                           | 2,055                        |           | 1,730,320         |
| Term Loan, 9.50%, Maturing October 31, 2016                           | 983                          |           | 974,640           |
| <b>Gala Group, Ltd.</b>   |                              |           |                   |
| Term Loan, 5.69%, Maturing May 30, 2018                               | GBP 825                      |           | 1,042,529         |
| <b>Herbst Gaming, Inc.</b>  |                              |           |                   |
| Term Loan, 10.00%, Maturing December 31, 2015                         | 409                          |           | 411,387           |
| <b>Isle of Capri Casinos, Inc.</b>                                    |                              |           |                   |
| Term Loan, 4.75%, Maturing November 1, 2013                           | 473                          |           | 464,945           |
| <b>Las Vegas Sands, LLC</b>   |                              |           |                   |
| Term Loan, 2.74%, Maturing November 23, 2016                          | 292                          |           | 273,532           |
| Term Loan, 2.74%, Maturing November 23, 2016                          | 1,157                        |           | 1,083,585         |
| <b>LodgeNet Entertainment Corp.</b>                                   |                              |           |                   |

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|---|-------|---------------------|
| Term Loan, 6.50%, Maturing April 4, 2014  | 591   | 510,882             |
| <b>Penn National Gaming, Inc.</b>         |       |                     |
| Term Loan, 3.75%, Maturing July 16, 2018  | 574   | 569,022             |
| <b>Tropicana Entertainment, Inc.</b>      |       |                     |
| Term Loan, 15.00%, Maturing March 8, 2013 | 130   | 142,736             |
| <b>VML US Finance, LLC</b>                |       |                     |
| Term Loan, 4.74%, Maturing May 25, 2012   | 195   | 194,520             |
| Term Loan, 4.74%, Maturing May 27, 2013   | 390   | 389,040             |
|   |       | <b>\$ 8,293,189</b> |
| <br>                                      |       |                     |
| <b>Nonferrous Metals/Minerals 1.5%</b>    |       |                     |
| <b>Fairmount Minerals, Ltd.</b>           |       |                     |
| Term Loan, 5.25%, Maturing March 15, 2017 | 1,883 | \$ 1,857,356        |
| <b>Noranda Aluminum Acquisition</b>       |       |                     |
| Term Loan, 1.99%, Maturing May 16, 2014   | 44    | 42,989              |
| <b>Novelis, Inc.</b>                      |       |                     |
| Term Loan, 3.75%, Maturing March 10, 2017 | 1,365 | 1,337,394           |

| <b>Borrower/Tranche Description</b>                       | <b>Principal<br/>Amount*</b> | <b>Value</b>        |
|---|------------------------------|---------------------|
|   | <b>(000 s omitted)</b>       |                     |
| <b>Oxbow Carbon and Mineral Holdings</b>                  |                              |                     |
| Term Loan, 3.86%, Maturing May 8, 2016                    | 519                          | \$ 500,353          |
|   |                              | <b>\$ 3,738,092</b> |
| <b>Oil and Gas 2.8%</b>                                   |                              |                     |
| <b>Big West Oil, LLC</b>                                  |                              |                     |
| Term Loan, 7.00%, Maturing March 31, 2016                 | 237                          | \$ 236,250          |
| <b>CITGO Petroleum Corp.</b>                              |                              |                     |
| Term Loan, 8.00%, Maturing June 24, 2015                  | 101                          | 101,613             |
| Term Loan, 9.00%, Maturing June 23, 2017                  | 1,259                        | 1,292,113           |
| <b>Frac Tech International, LLC</b>                       |                              |                     |
| Term Loan, 6.25%, Maturing May 6, 2016                    | 1,058                        | 1,041,619           |
| <b>Gibson Energy</b>                                      |                              |                     |
| Term Loan, 5.75%, Maturing June 14, 2018                  | 1,047                        | 1,022,500           |
| <b>MEG Energy Corp.</b>                                   |                              |                     |
| Term Loan, 4.00%, Maturing March 16, 2018                 | 625                          | 613,438             |
| <b>Obsidian Natural Gas Trust</b>                         |                              |                     |
| Term Loan, 7.00%, Maturing November 2, 2015               | 1,940                        | 1,949,507           |
| <b>Sheridan Production Partners I, LLC</b>                |                              |                     |
| Term Loan, 6.50%, Maturing April 20, 2017                 | 52                           | 51,410              |
| Term Loan, 6.50%, Maturing April 20, 2017                 | 86                           | 84,168              |
| Term Loan, 6.50%, Maturing April 20, 2017                 | 648                          | 635,193             |
|   |                              | <b>\$ 7,027,811</b> |
| <b>Publishing 5.7%</b>                                    |                              |                     |
| <b>Ascend Learning</b>                                    |                              |                     |
| Term Loan, 7.01%, Maturing December 6, 2016               | 546                          | \$ 527,225          |
| <b>Aster Zweite Beteiligungs GmbH</b>                     |                              |                     |
| Term Loan, 4.80%, Maturing December 31, 2014              | 618                          | 547,522             |
| Term Loan, 4.80%, Maturing December 30, 2016              | 500                          | 442,916             |
| Term Loan, 4.80%, Maturing December 30, 2016              | 605                          | 536,039             |
| Term Loan, 6.00%, Maturing December 30, 2016              | EUR 236                      | 281,283             |
| Term Loan, 6.00%, Maturing December 30, 2016              | EUR 264                      | 314,236             |
| <b>GateHouse Media Operating, Inc.</b>                    |                              |                     |
| Term Loan, 2.24%, Maturing August 28, 2014 <sup>(3)</sup> | 321                          | 85,133              |
| Term Loan, 2.24%, Maturing August 28, 2014 <sup>(3)</sup> | 717                          | 189,912             |
| Term Loan, 2.49%, Maturing August 28, 2014 <sup>(3)</sup> | 346                          | 91,682              |
| <b>Getty Images, Inc.</b>                                 |                              |                     |
| Term Loan, 5.25%, Maturing November 7, 2016               | 1,471                        | 1,465,517           |
| <b>Instant Web, Inc.</b>                                  |                              |                     |
| Term Loan, 3.61%, Maturing August 7, 2014                 | 84                           | 76,715              |
| Term Loan, 3.61%, Maturing August 7, 2014                 | 809                          | 735,937             |
| <b>Interactive Data Corp.</b>                             |                              |                     |

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|---|-------|-----------|
| Term Loan, 4.50%, Maturing February 12, 2018<br><b>Laureate Education, Inc.</b> | 1,141 | 1,100,721 |
| Term Loan, 5.25%, Maturing August 15, 2018<br><b>MediaNews Group, Inc.</b>      | 2,339 | 2,121,050 |
| Term Loan, 8.50%, Maturing March 19, 2014<br><b>Merrill Communications, LLC</b> | 60    | 59,155    |
| Term Loan, 7.50%, Maturing December 24, 2012<br><b>Nelson Education, Ltd.</b>   | 645   | 612,654   |
| Term Loan, 2.91%, Maturing July 3, 2014<br><b>Nielsen Finance, LLC</b>          | 231   | 181,993   |
| Term Loan, 2.23%, Maturing August 9, 2013                                       | 2,062 | 2,006,591 |
| Term Loan, 3.48%, Maturing May 2, 2016  | 995   | 965,113   |
| Term Loan, 3.98%, Maturing May 2, 2016<br><b>SGS International, Inc.</b>        | 978   | 948,272   |
| Term Loan, 3.74%, Maturing September 30, 2013                                   | 261   | 258,545   |

| <b>Borrower/Tranche Description</b>                   | <b>Principal Amount*</b> |       | <b>Value</b>         |
|---|--------------------------|-------|----------------------|
|   | <b>(000 s omitted)</b>   |       |                      |
| <b>Trader Media Corp., Ltd.</b>                       |                          |       |                      |
| Term Loan, 5.68%, Maturing December 1, 2017           | GBP                      | 500   | \$ 676,390           |
|   |                          |       | <b>\$ 14,224,601</b> |
| <b>Radio and Television 3.6%</b>                      |                          |       |                      |
| <b>Block Communications, Inc.</b>                     |                          |       |                      |
| Term Loan, 2.24%, Maturing December 21, 2012          |                          | 424   | \$ 419,884           |
| <b>Clear Channel Communication</b>                    |                          |       |                      |
| Term Loan, Maturing January 28, 2016 <sup>(8)</sup>   |                          | 1,000 | 714,625              |
| <b>Cumulus Media, Inc.</b>                            |                          |       |                      |
| Term Loan, 5.75%, Maturing September 17, 2018         |                          | 2,625 | 2,483,906            |
| <b>Foxco Acquisition Sub, LLC</b>                     |                          |       |                      |
| Term Loan, 4.75%, Maturing July 14, 2015              |                          | 296   | 282,059              |
| <b>Gray Television, Inc.</b>                          |                          |       |                      |
| Term Loan, 3.73%, Maturing December 31, 2014          |                          | 348   | 332,685              |
| <b>Miramax Film NY, LLC</b>                           |                          |       |                      |
| Term Loan, 7.75%, Maturing May 20, 2016               |                          | 419   | 419,493              |
| <b>Mission Broadcasting, Inc.</b>                     |                          |       |                      |
| Term Loan, 5.00%, Maturing September 30, 2016         |                          | 260   | 255,410              |
| <b>Nexstar Broadcasting, Inc.</b>                     |                          |       |                      |
| Term Loan, 5.00%, Maturing September 30, 2016         |                          | 407   | 399,494              |
| <b>Raycom TV Broadcasting, LLC</b>                    |                          |       |                      |
| Term Loan, 4.50%, Maturing May 31, 2017               |                          | 449   | 426,431              |
| <b>Tyrol Acquisition 2 SAS</b>                        |                          |       |                      |
| Term Loan, 5.36%, Maturing January 29, 2016           | EUR                      | 500   | 532,550              |
| Term Loan, 5.36%, Maturing January 29, 2016           | EUR                      | 500   | 532,551              |
| <b>Univision Communications, Inc.</b>                 |                          |       |                      |
| Term Loan, 2.24%, Maturing September 29, 2014         |                          | 743   | 671,509              |
| Term Loan, 4.49%, Maturing March 31, 2017             |                          | 1,743 | 1,485,202            |
|   |                          |       | <b>\$ 8,955,799</b>  |
| <b>Retailers (Except Food and Drug) 5.4%</b>          |                          |       |                      |
| <b>Amscan Holdings, Inc.</b>                          |                          |       |                      |
| Term Loan, 6.75%, Maturing December 4, 2017           |                          | 1,767 | \$ 1,733,563         |
| <b>BJ s Wholesale Club, Inc.</b>                      |                          |       |                      |
| Term Loan, Maturing September 27, 2018 <sup>(8)</sup> |                          | 975   | 944,009              |
| <b>FTD, Inc.</b>                                      |                          |       |                      |
| Term Loan, 4.75%, Maturing June 6, 2018               |                          | 648   | 635,408              |
| <b>Harbor Freight Tools USA, Inc.</b>                 |                          |       |                      |
| Term Loan, 6.50%, Maturing December 22, 2017          |                          | 911   | 901,213              |
| <b>J. Crew Operating Corp.</b>                        |                          |       |                      |
| Term Loan, 4.75%, Maturing March 7, 2018              |                          | 873   | 781,167              |
| <b>Jo-Ann Stores, Inc.</b>                            |                          |       |                      |

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|  |       |           |
|--|-------|-----------|
| Term Loan, 4.75%, Maturing March 16, 2018<br><b>Michaels Stores, Inc.</b>        | 1,423 | 1,326,656 |
| Term Loan, 2.55%, Maturing October 31, 2013<br><b>Neiman Marcus Group, Inc.</b>  | 1,574 | 1,509,099 |
| Term Loan, 4.75%, Maturing May 16, 2018<br><b>PETCO Animal Supplies, Inc.</b>    | 1,550 | 1,440,854 |
| Term Loan, 4.50%, Maturing November 24, 2017<br><b>Pilot Travel Centers, LLC</b> | 619   | 587,168   |
| Term Loan, 4.25%, Maturing March 30, 2018<br><b>Savers, Inc.</b>                 | 902   | 893,232   |
| Term Loan, 4.25%, Maturing March 3, 2017<br><b>Service Master Co.</b>            | 622   | 614,102   |
| Term Loan, 2.74%, Maturing July 24, 2014   | 45    | 42,081    |
| Term Loan, 2.74%, Maturing July 24, 2014<br><b>Visant Holding Corp.</b>          | 450   | 422,566   |
| Term Loan, 5.25%, Maturing December 22, 2016                                     | 695   | 639,170   |

| <b>Borrower/Tranche Description</b>                         | <b>Principal<br/>Amount*</b> |    | <b>Value</b>         |
|---|------------------------------|----|----------------------|
|   | <b>(000 s omitted)</b>       |    |                      |
| <b>Vivarte</b>  |                              |    |                      |
| Term Loan - Second Lien, 4.84%, Maturing September 8, 2016  | EUR 13                       | \$ | 11,555               |
| Term Loan - Second Lien, 4.84%, Maturing September 8, 2016  | EUR 88                       |    | 80,887               |
| Term Loan - Second Lien, 4.84%, Maturing September 8, 2016  | EUR 900                      |    | 831,985              |
|   |                              |    | <b>\$ 13,394,715</b> |
| <b>Steel 0.5%</b>   |                              |    |                      |
| <b>JMC Steel Group, Inc.</b>                                |                              |    |                      |
| Term Loan, 4.75%, Maturing April 3, 2017                    | 348                          | \$ | 337,585              |
| <b>Niagara Corp.</b>  |                              |    |                      |
| Term Loan, 10.50%, Maturing June 29, 2014 <sup>(3)(7)</sup> | 368                          |    | 345,222              |
| <b>SunCoke Energy, Inc.</b>                                 |                              |    |                      |
| Term Loan, 4.00%, Maturing July 26, 2018                    | 499                          |    | 495,009              |
|   |                              |    | <b>\$ 1,177,816</b>  |
| <b>Surface Transport 1.1%</b>                               |                              |    |                      |
| <b>Hertz Corp.</b>  |                              |    |                      |
| Term Loan, 3.75%, Maturing March 9, 2018                    | 1,791                        | \$ | 1,703,316            |
| <b>Swift Transportation Co., Inc.</b>                       |                              |    |                      |
| Term Loan, 6.00%, Maturing December 21, 2016                | 1,048                        |    | 1,021,715            |
|   |                              |    | <b>\$ 2,725,031</b>  |
| <b>Telecommunications 6.0%</b>                              |                              |    |                      |
| <b>Alaska Communications Systems Holdings, Inc.</b>         |                              |    |                      |
| Term Loan, 5.50%, Maturing October 21, 2016                 | 918                          | \$ | 883,061              |
| <b>Cellular South, Inc.</b>                                 |                              |    |                      |
| Term Loan, 4.50%, Maturing July 27, 2017                    | 424                          |    | 413,339              |
| <b>Intelsat Jackson Holdings SA</b>                         |                              |    |                      |
| Term Loan, 5.25%, Maturing April 2, 2018                    | 5,187                        |    | 5,006,534            |
| <b>Macquarie UK Broadcast, Ltd.</b>                         |                              |    |                      |
| Term Loan, 2.94%, Maturing December 1, 2014                 | GBP 414                      |    | 529,352              |
| <b>MetroPCS Wireless</b>                                    |                              |    |                      |
| Term Loan, 4.00%, Maturing March 16, 2018                   | 3,057                        |    | 2,944,969            |
| <b>NTelos, Inc.</b>   |                              |    |                      |
| Term Loan, 4.00%, Maturing August 7, 2015                   | 1,474                        |    | 1,438,111            |
| <b>SBA Finance</b>  |                              |    |                      |
| Term Loan, 3.75%, Maturing June 29, 2018                    | 474                          |    | 464,928              |
| <b>Syniverse Technologies, Inc.</b>                         |                              |    |                      |
| Term Loan, 5.25%, Maturing December 21, 2017                | 744                          |    | 735,381              |
| <b>Telesat Canada, Inc.</b>                                 |                              |    |                      |
| Term Loan, 3.24%, Maturing October 31, 2014                 | 151                          |    | 146,605              |
| Term Loan, 3.24%, Maturing October 31, 2014                 | 1,754                        |    | 1,706,737            |

**Windstream Corp.**

Term Loan, 3.00%, Maturing December 17, 2015 624 618,560

\$ 14,887,577

**Utilities 3.6%**

**AES Corp.**

Term Loan, 4.25%, Maturing June 1, 2018 1,294 \$ 1,267,227

**Calpine Corp.**

Term Loan, 4.50%, Maturing April 2, 2018 474 449,648

Term Loan, 4.50%, Maturing April 2, 2018 2,413 2,288,009

**Dynegy Holdings, Inc.**

Term Loan, 9.25%, Maturing August 4, 2016 250 243,958

Term Loan, 9.25%, Maturing August 4, 2016 475 468,988

**EquiPower Resources Holdings, LLC**

Term Loan, 5.75%, Maturing January 26, 2018 265 259,374

**NRG Energy, Inc.**

Term Loan, 4.00%, Maturing July 2, 2018 2,244 2,195,279



| <b>Borrower/Tranche Description</b>   | <b>Principal<br/>Amount*</b> |    | <b>Value</b>          |
|---|------------------------------|----|-----------------------|
|   | <b>(000 s omitted)</b>       |    |                       |
| <b>Texas Competitive Electric Holdings Co., LLC</b>                             |                              |    |                       |
| Term Loan, 4.75%, Maturing October 10, 2017                                     | 2,601                        | \$ | 1,751,578             |
|   |                              | \$ | <b>8,924,061</b>      |
| <b>Total Senior Floating-Rate Interests<br/>(identified cost \$359,419,540)</b> |                              |    | <b>\$ 343,675,071</b> |

**Corporate Bonds & Notes 8.2%**

| <b>Security</b>  | <b>Principal<br/>Amount*</b> |    | <b>Value</b>     |
|--|------------------------------|----|------------------|
|  | <b>(000 s omitted)</b>       |    |                  |
| <b>Automotive 0.0%</b>   |                              |    |                  |
| <b>American Axle &amp; Manufacturing Holdings, Inc., Sr. Notes</b> |                              |    |                  |
| 9.25%, 1/15/17 <sup>(9)</sup>                                      | 77                           | \$ | 80,465           |
|  |                              | \$ | <b>80,465</b>    |
| <b>Broadcast Radio and Television 0.6%</b>                         |                              |    |                  |
| <b>Entravision Communications Corp., Sr. Notes</b>                 |                              |    |                  |
| 8.75%, 8/1/17 <sup>(9)</sup>                                       | 1,000                        | \$ | 942,500          |
| <b>LBI Media, Inc., Sr. Disc. Notes</b>                            |                              |    |                  |
| 11.00%, 10/15/13   | 15                           |    | 13,425           |
| <b>XM Satellite Radio Holdings, Inc.</b>                           |                              |    |                  |
| 13.00%, 8/1/14 <sup>(9)</sup>                                      | 485                          |    | 545,625          |
|  |                              | \$ | <b>1,501,550</b> |
| <b>Building and Development 0.3%</b>                               |                              |    |                  |
| <b>AMO Escrow Corp., Sr. Notes</b>                                 |                              |    |                  |
| 11.50%, 12/15/17 <sup>(9)</sup>                                    | 925                          | \$ | 841,750          |
|  |                              | \$ | <b>841,750</b>   |
| <b>Business Equipment and Services 0.4%</b>                        |                              |    |                  |
| <b>SunGard Data Systems, Inc., Sr. Notes</b>                       |                              |    |                  |
| 10.625%, 5/15/15   | 900                          | \$ | 942,750          |
| <b>Ticketmaster Entertainment, Inc.</b>                            |                              |    |                  |
| 10.75%, 8/1/16   | 20                           |    | 21,100           |
|  |                              | \$ | <b>963,850</b>   |

|   |     |    |                |
|---|-----|----|----------------|
| <b>Chemicals and Plastics 0.1%</b>                    |     |    |                |
| <b>INEOS Group Holdings PLC, Sr. Sub. Notes</b>       |     |    |                |
| 8.50%, 2/15/16 <sup>(9)</sup>                         | 180 | \$ | 134,100        |
|   |     | \$ | <b>134,100</b> |
| <b>Conglomerates 0.1%</b>                             |     |    |                |
| <b>Education Management, LLC, Sr. Notes</b>           |     |    |                |
| 8.75%, 6/1/14   | 210 | \$ | 205,800        |
| <b>RBS Global &amp; Rexnord Corp.</b>                 |     |    |                |
| 11.75%, 8/1/16  | 90  |    | 92,250         |
|   |     | \$ | <b>298,050</b> |
| <b>Containers and Glass Products 0.2%</b>             |     |    |                |
| <b>Berry Plastics Corp., Sr. Notes, Variable Rate</b> |     |    |                |
| 4.999%, 2/15/15                                       | 500 | \$ | 465,000        |
|   |     | \$ | <b>465,000</b> |
| <b>Cosmetics/Toiletries 0.1%</b>                      |     |    |                |
| <b>Revlon Consumer Products Corp.</b>                 |     |    |                |
| 9.75%, 11/15/15 <sup>(9)</sup>                        | 165 | \$ | 173,663        |
|   |     | \$ | <b>173,663</b> |

|  | <b>Principal<br/>Amount*</b> |           | <b>Value</b>     |
|--|------------------------------|-----------|------------------|
|  | <b>(000 s omitted)</b>       |           |                  |
| <b>Security</b>  |                              |           |                  |
| <b>Electronics/Electrical 0.1%</b>                       |                              |           |                  |
| <b>NXP BV/NXP Funding, LLC, Variable Rate</b>            |                              |           |                  |
| 2.999%, 10/15/13   | 370                          | \$        | 359,362          |
|  |                              | <b>\$</b> | <b>359,362</b>   |
| <br>   |                              |           |                  |
| <b>Equipment Leasing 0.5%</b>                            |                              |           |                  |
| <b>International Lease Finance Corp., Sr. Notes, MTN</b> |                              |           |                  |
| 5.65%, 6/1/14  | 1,000                        | \$        | 932,500          |
| 6.75%, 9/1/16 <sup>(9)</sup>                             | 175                          |           | 176,313          |
| 7.125%, 9/1/18 <sup>(9)</sup>                            | 175                          |           | 176,531          |
|  |                              | <b>\$</b> | <b>1,285,344</b> |
| <br>   |                              |           |                  |
| <b>Financial Intermediaries 0.7%</b>                     |                              |           |                  |
| <b>First Data Corp., Sr. Notes</b>                       |                              |           |                  |
| 7.375%, 6/15/19 <sup>(9)</sup>                           | 500                          | \$        | 446,250          |
| <b>Ford Motor Credit Co., LLC, Sr. Notes</b>             |                              |           |                  |
| 8.00%, 12/15/16  | 125                          |           | 136,801          |
| <b>UPCB Finance II, Ltd., Sr. Notes</b>                  |                              |           |                  |
| 6.375%, 7/1/20 <sup>(9)</sup>                            | EUR 500                      |           | 579,442          |
| <b>UPCB Finance III, Ltd., Sr. Notes</b>                 |                              |           |                  |
| 6.625%, 7/1/20 <sup>(9)</sup>                            | 600                          |           | 567,000          |
|  |                              | <b>\$</b> | <b>1,729,493</b> |
| <br>   |                              |           |                  |
| <b>Food Service 0.1%</b>                                 |                              |           |                  |
| <b>NPC International, Inc., Sr. Sub. Notes</b>           |                              |           |                  |
| 9.50%, 5/1/14  | 135                          | \$        | 133,313          |
|  |                              | <b>\$</b> | <b>133,313</b>   |
| <br>   |                              |           |                  |
| <b>Forest Products 0.0%</b>                              |                              |           |                  |
| <b>Verso Paper Holdings, LLC/Verso Paper, Inc.</b>       |                              |           |                  |
| 11.375%, 8/1/16  | 80                           | \$        | 58,400           |
|  |                              | <b>\$</b> | <b>58,400</b>    |
| <br>   |                              |           |                  |
| <b>Health Care 0.1%</b>                                  |                              |           |                  |
| <b>Biomet, Inc.</b>                                      |                              |           |                  |
| 10.375%, 10/15/17 <sup>(7)</sup>                         | 55                           | \$        | 56,650           |
| 11.625%, 10/15/17  | 280                          |           | 291,900          |
| <b>DJO Finance, LLC/DJO Finance Corp.</b>                |                              |           |                  |
| 10.875%, 11/15/14  | 7                            |           | 7,000            |

|   |       |    |                  |
|---|-------|----|------------------|
|   |       | \$ | <b>355,550</b>   |
| <b>Industrial Equipment 0.5%</b>                    |       |    |                  |
| <b>Chart Industries, Inc., Sr. Sub. Notes</b>       |       |    |                  |
| 9.125%, 10/15/15                                    | 105   | \$ | 108,194          |
| <b>Terex Corp., Sr. Notes</b>                       |       |    |                  |
| 10.875%, 6/1/16                                     | 1,000 |    | 1,065,000        |
|   |       | \$ | <b>1,173,194</b> |
| <b>Insurance 0.1%</b>                               |       |    |                  |
| <b>Alliant Holdings I, Inc.</b>                     |       |    |                  |
| 11.00%, 5/1/15 <sup>(9)</sup>                       | 25    | \$ | 25,563           |
| <b>HUB International Holdings, Inc., Sr. Notes</b>  |       |    |                  |
| 9.00%, 12/15/14 <sup>(9)</sup>                      | 70    |    | 67,550           |
| <b>USI Holdings Corp., Sr. Notes, Variable Rate</b> |       |    |                  |
| 4.161%, 11/15/14 <sup>(9)</sup>                     | 35    |    | 30,625           |
|   |       | \$ | <b>123,738</b>   |

|   | <b>Principal<br/>Amount*</b> |           | <b>Value</b>     |
|---|------------------------------|-----------|------------------|
|   | <b>(000 s omitted)</b>       |           |                  |
| <b>Security</b>   |                              |           |                  |
| <b>Leisure Goods/Activities/Movies 0.1%</b>                             |                              |           |                  |
| <b>AMC Entertainment, Inc., Sr. Notes</b>                               |                              |           |                  |
| 8.75%, 6/1/19   | 60                           | \$        | 59,250           |
| <b>Royal Caribbean Cruises, Sr. Notes</b>                               |                              |           |                  |
| 7.00%, 6/15/13  | 50                           |           | 51,125           |
| 6.875%, 12/1/13   | 20                           |           | 20,250           |
| 7.25%, 6/15/16  | 10                           |           | 10,175           |
| 7.25%, 3/15/18  | 20                           |           | 20,300           |
|   |                              | <b>\$</b> | <b>161,100</b>   |
| <br>  |                              |           |                  |
| <b>Lodging and Casinos 0.7%</b>   |                              |           |                  |
| <b>Buffalo Thunder Development Authority</b>                            |                              |           |                  |
| 9.375%, 12/15/49 <sup>(4)(9)</sup>                                      | 265                          | \$        | 97,388           |
| <b>CCM Merger, Inc.</b>   |                              |           |                  |
| 8.00%, 8/1/13 <sup>(9)</sup>  | 30                           |           | 28,500           |
| <b>Inn of the Mountain Gods Resort &amp; Casino, Sr. Notes</b>          |                              |           |                  |
| 1.25%, 11/30/20 <sup>(7)(9)</sup>                                       | 173                          |           | 95,952           |
| 8.75%, 11/30/20 <sup>(9)</sup>  | 74                           |           | 71,410           |
| <b>Mohegan Tribal Gaming Authority, Sr. Sub. Notes</b>                  |                              |           |                  |
| 8.00%, 4/1/12   | 85                           |           | 56,525           |
| 7.125%, 8/15/14   | 120                          |           | 60,600           |
| 6.875%, 2/15/15   | 115                          |           | 55,775           |
| <b>Peninsula Gaming, LLC</b>  |                              |           |                  |
| 10.75%, 8/15/17   | 1,000                        |           | 970,000          |
| <b>Tunica-Biloxi Gaming Authority, Sr. Notes</b>                        |                              |           |                  |
| 9.00%, 11/15/15 <sup>(9)</sup>  | 165                          |           | 165,928          |
| <b>Waterford Gaming, LLC, Sr. Notes</b>                                 |                              |           |                  |
| 8.625%, 9/15/14 <sup>(3)(9)</sup>                                       | 112                          |           | 72,128           |
|   |                              | <b>\$</b> | <b>1,674,206</b> |
| <br>  |                              |           |                  |
| <b>Nonferrous Metals/Minerals 0.1%</b>                                  |                              |           |                  |
| <b>Cloud Peak Energy Resources, LLC/Cloud Peak Energy Finance Corp.</b> |                              |           |                  |
| 8.50%, 12/15/19   | 330                          | \$        | 344,850          |
|   |                              | <b>\$</b> | <b>344,850</b>   |
| <br>  |                              |           |                  |
| <b>Oil and Gas 0.1%</b>   |                              |           |                  |
| <b>Petroleum Development Corp., Sr. Notes</b>                           |                              |           |                  |
| 12.00%, 2/15/18   | 65                           | \$        | 69,875           |
| <b>Petroplus Finance, Ltd.</b>  |                              |           |                  |
| 7.00%, 5/1/17 <sup>(9)</sup>  | 85                           |           | 69,275           |
| <b>Quicksilver Resources, Inc., Sr. Notes</b>                           |                              |           |                  |
| 11.75%, 1/1/16  | 65                           |           | 70,525           |

**SESI, LLC, Sr. Notes**

6.875%, 6/1/14 30 30,225

**\$ 239,900**

**Publishing 0.7%**

**Laureate Education, Inc.**

10.00%, 8/15/15<sup>(9)</sup> 1,045 \$ 1,029,325

10.25%, 8/15/15<sup>(7)(9)</sup> 626 619,626

11.75%, 8/15/17<sup>(9)</sup> 45 46,350

**\$ 1,695,301**

**Rail Industries 0.0%**

**American Railcar Industry, Sr. Notes**

7.50%, 3/1/14 100 \$ 98,500

**\$ 98,500**

|  | <b>Principal<br/>Amount*</b> |           | <b>Value</b>      |
|--|------------------------------|-----------|-------------------|
|  | <b>(000 s omitted)</b>       |           |                   |
| <b>Security</b>                              |                              |           |                   |
| <b>Retailers (Except Food and Drug) 0.9%</b> |                              |           |                   |
| <b>Amscan Holdings, Inc., Sr. Sub. Notes</b> |                              |           |                   |
| 8.75%, 5/1/14                                | 220                          | \$        | 217,250           |
| <b>Sally Holdings, LLC, Sr. Notes</b>        |                              |           |                   |
| 9.25%, 11/15/14                              | 665                          |           | 681,625           |
| 10.50%, 11/15/16                             | 235                          |           | 243,812           |
| <b>Toys R Us</b>                             |                              |           |                   |
| 10.75%, 7/15/17                              | 1,000                        |           | 1,062,500         |
|  |                              | <b>\$</b> | <b>2,205,187</b>  |
| <br>   |                              |           |                   |
| <b>Steel 0.0%</b>                            |                              |           |                   |
| <b>RathGibson, Inc., Sr. Notes</b>           |                              |           |                   |
| 11.25%, 2/15/14 <sup>(3)(4)</sup>            | 240                          | \$        | 24                |
|  |                              | <b>\$</b> | <b>24</b>         |
| <br>   |                              |           |                   |
| <b>Surface Transport 0.0%</b>                |                              |           |                   |
| <b>CEVA Group PLC, Sr. Notes</b>             |                              |           |                   |
| 11.50%, 4/1/18 <sup>(9)</sup>                | 95                           | \$        | 87,875            |
| <b>Hertz Corp.</b>                           |                              |           |                   |
| 8.875%, 1/1/14                               | 2                            |           | 2,010             |
|  |                              | <b>\$</b> | <b>89,885</b>     |
| <br>   |                              |           |                   |
| <b>Telecommunications 0.1%</b>               |                              |           |                   |
| <b>Intelsat Bermuda, Ltd.</b>                |                              |           |                   |
| 11.25%, 6/15/16                              | 205                          | \$        | 209,612           |
|  |                              | <b>\$</b> | <b>209,612</b>    |
| <br>   |                              |           |                   |
| <b>Utilities 1.6%</b>                        |                              |           |                   |
| <b>Calpine Corp., Sr. Notes</b>              |                              |           |                   |
| 7.50%, 2/15/21 <sup>(9)</sup>                | 2,375                        | \$        | 2,280,000         |
| 7.875%, 1/15/23 <sup>(9)</sup>               | 1,700                        |           | 1,649,000         |
| <b>NGC Corp.</b>                             |                              |           |                   |
| 7.625%, 10/15/26                             | 205                          |           | 115,825           |
| <b>Reliant Energy, Inc., Sr. Notes</b>       |                              |           |                   |
| 7.625%, 6/15/14                              | 10                           |           | 9,825             |
|  |                              | <b>\$</b> | <b>4,054,650</b>  |
| <br>   |                              |           |                   |
| <b>Total Corporate Bonds &amp; Notes</b>     |                              |           |                   |
| <b>(identified cost \$21,367,689)</b>        |                              | <b>\$</b> | <b>20,450,037</b> |

**Asset-Backed Securities 1.3%**

| <b>Security</b>  | <b>Principal<br/>Amount<br/>(000 s omitted)</b> | <b>Value</b>        |
|--|---|---------------------|
| Alzette European CLO SA, Series 2004-1A, Class E2, 6.847%, 12/15/20 <sup>(10)</sup>      | \$ 266  | \$ 211,931          |
| Avalon Capital Ltd. 3, Series 1A, Class D, 2.258%, 2/24/19 <sup>(9)(10)</sup>            | 295   | 200,112             |
| Babson Ltd., Series 2005-1A, Class C1, 2.199%, 4/15/19 <sup>(9)(10)</sup>                | 376   | 226,732             |
| Bryant Park CDO Ltd., Series 2005-1A, Class C, 2.299%, 1/15/19 <sup>(9)(10)</sup>        | 500   | 392,500             |
| Carlyle High Yield Partners, Series 2004-6A, Class C, 2.728%, 8/11/16 <sup>(9)(10)</sup> | 500   | 351,961             |
| Centurion CDO 8 Ltd., Series 2005-8A, Class D, 5.836%, 3/8/17 <sup>(10)</sup>            | 492   | 323,587             |
| Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.00%, 7/17/19 <sup>(10)</sup>           | 500   | 314,243             |
| Madison Park Funding Ltd., Series 2006-2A, Class D, 5.108%, 3/25/20 <sup>(9)(10)</sup>   | 1,000   | 685,599             |
| Schiller Park CLO Ltd., Series 2007-1A, Class D, 2.503%, 4/25/21 <sup>(9)(10)</sup>      | 1,000   | 616,658             |
| <b>Total Asset-Backed Securities<br/>(identified cost \$4,900,279)</b>                   |   | <b>\$ 3,323,323</b> |



**Common Stocks 1.9%**

| <b>Security</b>  | <b>Shares</b> | <b>Value</b>      |
|--|---------------|-------------------|
| <b>Automotive 0.3%</b>                                   |               |                   |
| Dayco Products, LLC <sup>(11)(12)</sup>                  | 10,159        | \$ 429,218        |
| Hayes Lemmerz International, Inc. <sup>(3)(11)(12)</sup> | 8,949         | 456,399           |
|  |               | <b>\$ 885,617</b> |
| <b>Building and Development 0.1%</b>                     |               |                   |
| Panolam Holdings Co. <sup>(3)(11)(13)</sup>              | 131           | \$ 111,879        |
| United Subcontractors, Inc. <sup>(3)(11)(12)</sup>       | 277           | 21,257            |
|  |               | <b>\$ 133,136</b> |
| <b>Diversified Manufacturing 0.0%</b>                    |               |                   |
| MEGA Brands, Inc. <sup>(11)</sup>                        | 8,320         | \$ 68,527         |
|  |               | <b>\$ 68,527</b>  |
| <b>Financial Intermediaries 0.0%</b>                     |               |                   |
| RTS Investor Corp. <sup>(3)(11)(12)</sup>                | 41            | \$ 9,042          |
|  |               | <b>\$ 9,042</b>   |
| <b>Food Service 0.0%</b>                                 |               |                   |
| Buffets, Inc. <sup>(3)(11)</sup>                         | 12,234        | \$ 0              |
|  |               | <b>\$ 0</b>       |
| <b>Home Furnishings 0.1%</b>                             |               |                   |
| Oreck Corp. <sup>(3)(11)(12)</sup>                       | 2,275         | \$ 155,997        |
| Sanitec Europe Oy B Units <sup>(11)(12)</sup>            | 26,249        | 140,668           |
| Sanitec Europe Oy E Units <sup>(3)(11)(12)</sup>         | 25,787        | 0                 |
|  |               | <b>\$ 296,665</b> |
| <b>Leisure Goods/Activities/Movies 0.2%</b>              |               |                   |
| Metro-Goldwyn-Mayer Holdings, Inc. <sup>(11)(12)</sup>   | 22,424        | \$ 409,238        |
|  |               | <b>\$ 409,238</b> |
| <b>Lodging and Casinos 0.2%</b>                          |               |                   |
| Greektown Superholdings, Inc. <sup>(11)</sup>            | 45            | \$ 3,105          |
| Herbst Gaming, Inc. <sup>(3)(11)(12)</sup>               | 23,498        | 119,606           |
| Shreveport Gaming Holdings, Inc. <sup>(3)(11)</sup>      | 289           | 84                |
| Tropicana Entertainment, Inc. <sup>(11)(12)</sup>        | 25,430        | 356,020           |

|  |        |    |                  |
|--|--------|----|------------------|
|  |        | \$ | <b>478,815</b>   |
| <b>Nonferrous Metals/Minerals 0.1%</b>                 |        |    |                  |
| Euramax International, Inc. <sup>(11)(12)</sup>        | 468    | \$ | 137,328          |
|  |        | \$ | <b>137,328</b>   |
| <b>Oil and Gas 0.0%</b>                                |        |    |                  |
| SemGroup Corp. <sup>(11)</sup>                         | 750    | \$ | 14,970           |
|  |        | \$ | <b>14,970</b>    |
| <b>Publishing 0.7%</b>                                 |        |    |                  |
| Ion Media Networks, Inc. <sup>(3)(11)(12)</sup>        | 2,155  | \$ | 1,724,000        |
| MediaNews Group, Inc. <sup>(3)(11)(12)</sup>           | 5,771  |    | 109,364          |
| SuperMedia, Inc. <sup>(11)</sup>                       | 3,353  |    | 5,197            |
|  |        | \$ | <b>1,838,561</b> |
| <b>Steel 0.2%</b>                                      |        |    |                  |
| KNIA Holdings, Inc. <sup>(3)(11)(12)</sup>             | 6,269  | \$ | 84,441           |
| RathGibson Acquisition Co., LLC <sup>(3)(11)(13)</sup> | 10,700 |    | 317,362          |
|  |        | \$ | <b>401,803</b>   |
| <b>Total Common Stocks</b>                             |        |    |                  |
| <b>(identified cost \$2,586,803)</b>                   |        | \$ | <b>4,673,702</b> |

**Warrants 0.0%**

|  | <b>Shares</b> | <b>Value</b> |              |
|--|---------------|--------------|--------------|
| <b>Security</b>  |               |              |              |
| <b>Oil and Gas 0.0%</b>  |               |              |              |
| SemGroup Corp., Expires 11/30/14 <sup>(11)</sup>                             | 789           | \$           | 3,235        |
|  |               | <b>\$</b>    | <b>3,235</b> |
| <b>Publishing 0.0%</b>   |               |              |              |
| Reader s Digest Association, Inc. (The), Expires 2/14/19 <sup>(11)(12)</sup> | 781           | \$           | 0            |
|  |               | <b>\$</b>    | <b>0</b>     |
| <b>Retailers (Except Food and Drug) 0.0%</b>                                 |               |              |              |
| Oriental Trading Co., Inc., Expires 2/11/16 <sup>(3)(11)(12)</sup>           | 3,817         | \$           | 0            |
| Oriental Trading Co., Inc., Expires 2/11/16 <sup>(3)(11)(12)</sup>           | 4,188         |              | 0            |
|  |               | <b>\$</b>    | <b>0</b>     |
| <b>Total Warrants</b>  |               |              |              |
| <b>(identified cost \$8)</b>   |               | <b>\$</b>    | <b>3,235</b> |

**Miscellaneous 0.0%**

|   | <b>Shares</b> | <b>Value</b> |              |
|---|---------------|--------------|--------------|
| <b>Security</b>   |               |              |              |
| <b>Business Equipment and Services 0.0%</b>               |               |              |              |
| NCS Acquisition Corp., Escrow Certificate <sup>(11)</sup> | 20,000        | \$           | 1,379        |
|   |               | <b>\$</b>    | <b>1,379</b> |
| <b>Cable and Satellite Television 0.0%</b>                |               |              |              |
| Adelphia Recovery Trust <sup>(11)</sup>                   | 261,268       | \$           | 1,568        |
| Adelphia, Inc., Escrow Certificate <sup>(11)</sup>        | 270,000       |              | 769          |
|   |               | <b>\$</b>    | <b>2,337</b> |
| <b>Total Miscellaneous</b>                                |               |              |              |
| <b>(identified cost \$251,158)</b>                        |               | <b>\$</b>    | <b>3,716</b> |

**Short-Term Investments 9.1%**

**Interest/**

| <b>Description</b>   | <b>Principal<br/>Amount<br/>(000 s omitted)</b> | <b>Value</b>            |
|--|---|-------------------------|
| Eaton Vance Cash Reserves Fund, LLC, 0.08% <sup>(14)</sup>               | \$ 16,426                                       | \$ 16,426,445           |
| State Street Bank and Trust Euro Time Deposit, 0.01%, 10/3/11            | 6,313   | 6,312,863               |
| <b>Total Short-Term Investments<br/>(identified cost \$22,739,308)</b>   |   | <b>\$ 22,739,308</b>    |
| <b>Total Investments 158.5%<br/>(identified cost \$411,264,785)</b>      |   | <b>\$ 394,868,392</b>   |
| <b>Less Unfunded Loan Commitments (0.0)%<sup>(2)</sup></b>               |   | <b>\$ (61,125)</b>      |
| <b>Net Investments 158.5%<br/>(identified cost \$411,203,660)</b>        |   | <b>\$ 394,807,267</b>   |
| <b>Other Assets, Less Liabilities (14.3)%</b>                            |   | <b>\$ (35,697,687)</b>  |
| <b>Auction Preferred Shares Plus Cumulative Unpaid Dividends (44.2)%</b> |   | <b>\$ (110,000,453)</b> |
| <b>Net Assets Applicable to Common Shares 100.0%</b>                     |   | <b>\$ 249,109,127</b>   |

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

EUR - Euro

GBP - British Pound Sterling

\* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate interests (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility 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) Amount is less than 0.05%.
- (3) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (4) Currently the issuer is in default with respect to interest payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (5) Defaulted matured security. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (6) Unfunded or partially unfunded loan commitments. The Trust may enter into certain credit agreements all or a portion of which may be unfunded. The Trust is obligated to fund these commitments at the borrower s discretion.
- (7) Represents a payment-in-kind security which may pay all or a portion of interest/dividends in additional par/shares.
- (8) This Senior Loan will settle after September 30, 2011, at which time the interest rate will be determined.
- (9) 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 September 30, 2011, the aggregate value of these securities is \$13,573,696 or 5.4% of the Trust s net assets applicable to common shares.
- (10) Variable rate security. The stated interest rate represents the rate in effect at September 30, 2011.
- (11) Non-income producing security.

- (12) Security was acquired in connection with a restructuring of a Senior Loan and may be subject to restrictions on resale.
- (13) Restricted security.
- (14) Affiliated investment company available to Eaton Vance portfolios and funds which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of September 30, 2011. Net income allocated from the investment in Eaton Vance Cash Reserves Fund, LLC for the fiscal year to date ended September 30, 2011 was \$3,179.

A summary of open financial instruments at September 30, 2011 is as follows:

### Forward Foreign Currency Exchange Contracts

#### Sales

| Settlement Date | Deliver                                | In Exchange For                   | Counterparty                | Net Unrealized Appreciation (Depreciation) |
|-----------------|--|-----------------------------------|-----------------------------|--|
| 10/31/11        | Euro<br>4,967,245                      | United States Dollar<br>7,114,958 | Deutsche Bank               | \$ 461,433                                 |
| 10/31/11        | British Pound<br>Sterling<br>719,468   | United States Dollar<br>1,174,903 | JPMorgan Chase<br>Bank      | 53,264                                     |
| 11/30/11        | Euro<br>4,661,478                      | United States Dollar<br>6,743,434 | Citigroup Global<br>Markets | 500,173                                    |
| 11/30/11        | British Pound<br>Sterling<br>2,968,552 | United States Dollar<br>4,846,088 | JPMorgan Chase<br>Bank      | 219,470                                    |
| 12/30/11        | Euro<br>799,599                        | United States Dollar<br>1,083,345 | HSBC Bank USA               | 12,434                                     |
| 12/30/11        | British Pound<br>Sterling<br>341,502   | United States Dollar<br>531,836   | Goldman Sachs, Inc.         | (256)                                      |
|                 |  |                                   |                             | <b>\$ 1,246,518</b>                        |

At September 30, 2011, the Trust had sufficient cash and/or securities to cover commitments under these contracts.

The Trust is subject to foreign exchange risk in the normal course of pursuing its investment objective. Because the Trust 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 Trust enters into forward foreign currency exchange contracts. The Trust also enters into such contracts to hedge the currency risk of investments it anticipates purchasing.

At September 30, 2011, the aggregate fair value of open derivative instruments (not considered to be hedging instruments for accounting disclosure purposes) in an asset position and in a liability position and whose primary underlying risk exposure is interest rate risk was \$1,246,774 and \$256, respectively.



The cost and unrealized appreciation (depreciation) of investments of the Trust at September 30, 2011, as determined on a federal income tax basis, were as follows:

|                                    |                        |
|------------------------------------|------------------------|
| <b>Aggregate cost</b>              | <b>\$ 411,227,724</b>  |
| Gross unrealized appreciation      | \$ 3,663,843           |
| Gross unrealized depreciation      | (20,084,300)           |
| <b>Net unrealized depreciation</b> | <b>\$ (16,420,457)</b> |

### Restricted Securities

At September 30, 2011, the Trust owned the following securities (representing 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 Trust 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<br>Acquisition | Shares | Cost              | Value             |
|------------------------------------|------------------------|--------|-------------------|-------------------|
| <b>Common Stocks</b>               |                        |        |                   |                   |
| Panolam Holdings Co.               | 12/30/09               | 131    | \$ 71,985         | \$ 111,879        |
| RathGibson Acquisition Co., LLC    | 6/14/10                | 10,700 | 56,785            | 317,362           |
| <b>Total Restricted Securities</b> |                        |        | <b>\$ 128,770</b> | <b>\$ 429,241</b> |

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)

In cases where the inputs used to measure fair value fall in different levels of the fair value hierarchy, the level disclosed is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.



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At September 30, 2011, the hierarchy of inputs used in valuing the Trust's investments and open derivative instruments, which are carried at value, were as follows:

| <b>Asset Description</b>  | <b>Level 1</b>   | <b>Level 2</b>        | <b>Level 3</b>      | <b>Total</b>          |
|---|------------------|-----------------------|---------------------|-----------------------|
| Senior Floating-Rate Interests<br>(Less Unfunded Loan<br>Commitments) | \$               | \$ 342,493,240        | \$ 1,120,706        | \$ 343,613,946        |
| Corporate Bonds & Notes   |                  | 20,377,885            | 72,152              | 20,450,037            |
| Asset-Backed Securities   |                  | 3,323,323             |                     | 3,323,323             |
| Common Stocks   | 88,694           | 1,046,359             | 3,538,649           | 4,673,702             |
| Warrants  |                  | 3,235                 | 0                   | 3,235                 |
| Miscellaneous   |                  | 3,716                 |                     | 3,716                 |
| Short-Term Investments  |                  | 22,739,308            |                     | 22,739,308            |
| <b>Total Investments</b>  | <b>\$ 88,694</b> | <b>\$ 389,987,066</b> | <b>\$ 4,731,507</b> | <b>\$ 394,807,267</b> |
| Forward Foreign Currency<br>Exchange Contracts                        | \$               | \$ 1,246,774          | \$                  | \$ 1,246,774          |
| <b>Total</b>  | <b>\$ 88,694</b> | <b>\$ 391,233,840</b> | <b>\$ 4,731,507</b> | <b>\$ 396,054,041</b> |
| <b>Liability Description</b>  |                  |                       |                     |                       |
| Forward Foreign Currency<br>Exchange Contracts                        | \$               | \$ (256)              | \$                  | \$ (256)              |
| <b>Total</b>  | <b>\$</b>        | <b>\$ (256)</b>       | <b>\$</b>           | <b>\$ (256)</b>       |

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

|  | <b>Investments<br/>in Senior<br/>Floating-Rate<br/>Interests</b> | <b>Investments<br/>in<br/>Corporate<br/>Bonds &amp;<br/>Notes</b> | <b>Investments<br/>in<br/>Common<br/>Stocks,<br/>Warrants and<br/>Miscellaneous</b> | <b>Total</b>        |
|--|--|---|---|---------------------|
| <b>Balance as of June 30, 2011</b>   | <b>\$ 810,063</b>  | <b>\$ 185,452</b>   | <b>\$ 3,601,369</b>   | <b>\$ 4,596,884</b> |
| Realized gains (losses)  | (406,380)  | 114,171   | (52,007)  | (344,216)           |
| Change in net unrealized appreciation (depreciation)   | 302,101  | (24,941)  | (147,156)   | 130,004             |
| Cost of purchases  | 2,149  | 4,838   |   | 6,987               |
| Proceeds from sales  | (135,344)  | (207,658)   | (778)   | (343,780)           |
| Accrued discount (premium)   | 1,362  | 290   |   | 1,652               |
| Transfers to Level 3*  | 546,755  |   | 575,888   | 1,122,643           |
| Transfers from Level 3*  |  |   | (438,667)   | (438,667)           |
| <b>Balance as of<br/>September 30, 2011</b>  | <b>\$ 1,120,706</b>  | <b>\$ 72,152</b>  | <b>\$ 3,538,649</b>   | <b>\$ 4,731,507</b> |
| <b>Change in net unrealized<br/>appreciation (depreciation)<br/>on investments still held as of<br/>September 30, 2011</b> | <b>\$ (139,404)</b>  | <b>\$ 682</b>   | <b>\$ (199,942)</b>   | <b>\$ (338,664)</b> |

\* Transfers are reflected at the value of the securities at the beginning of the period. Transfers from Level 2 to Level 3 were due to a reduction in the availability of significant observable inputs in determining the fair value of these investments. Transfers from Level 3 to Level 2 were due to increased market trading activity resulting in the availability of significant observable inputs in determining the fair value of these investments.

At September 30, 2011, the value of investments transferred between Level 1 and Level 2, if any, during the fiscal year to date then ended was not significant.

For information on the Trust's policy regarding the valuation of investments and other significant accounting policies, please refer to the Trust'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.

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**Signatures**

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

Eaton Vance Senior Income Trust

By: /s/ Scott H. Page

Scott H. Page  
President

Date: November 23, 2011

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

By: /s/ Scott H. Page

Scott H. Page  
President

Date: November 23, 2011

By: /s/ Barbara E. Campbell

Barbara E. Campbell  
Treasurer

Date: November 23, 2011