

EATON VANCE LTD DURATION INCOME FUND

Form N-Q

March 31, 2009

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**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**  
**Washington, D.C. 20549**  
**Form N-Q**  
**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED**  
**MANAGEMENT INVESTMENT COMPANIES**  
**811-21323**  
**Investment Company Act File Number**  
**Eaton Vance Limited Duration Income Fund**  
(Exact Name of Registrant as Specified in Charter)  
**The Eaton Vance Building, 255 State Street, Boston, Massachusetts 02109**  
(Address of Principal Executive Offices)  
Maureen A. Gemma  
**Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109**  
(Name and Address of Agent for Services)  
**(617) 482-8260**  
(Registrant's Telephone Number, Including Area Code)  
**April 30**  
Date of Fiscal Year End  
**January 31, 2009**  
Date of Reporting Period

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**Item 1. Schedule of Investments**

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**Eaton Vance Limited Duration Income Fund**  
**PORTFOLIO OF INVESTMENTS (Unaudited)**  
**Senior Floating-Rate Interests 55.0%**

as of January 31, 2009

| <b>Principal Amount*</b>          | <b>Borrower/Tranche Description</b>                         | <b>Value</b>         |
|-----------------------------------|---|----------------------|
| <b>Aerospace and Defense 1.0%</b> |   |                      |
|                                   | <b>ACTS Aero Technical Support &amp; Service, Inc.</b>      |                      |
| 897,140                           | Term Loan, 7.33%, Maturing October 5, 2014                  | \$ 112,142           |
|                                   | <b>Atlantic Inertial Systems, Inc.</b>                      |                      |
| 1,303,353                         | Term Loan, 3.44%, Maturing July 20, 2014                    | 1,094,817            |
|                                   | <b>AWAS Capital, Inc.</b>                                   |                      |
| 471,800                           | Term Loan, 3.25%, Maturing March 22, 2013                   | 288,584              |
| 2,210,218                         | Term Loan Second Lien, 7.50%, Maturing March 22, 2013       | 856,459              |
|                                   | <b>CACI International, Inc.</b>                             |                      |
| 332,764                           | Term Loan, 2.34%, Maturing May 3, 2011                      | 308,639              |
|                                   | <b>Colt Defense, LLC</b>                                    |                      |
| 978,935                           | Term Loan, 3.99%, Maturing July 9, 2014                     | 856,568              |
|                                   | <b>DAE Aviation Holdings, Inc.</b>                          |                      |
| 574,468                           | Term Loan, 4.42%, Maturing July 31, 2014                    | 272,872              |
| 566,308                           | Term Loan, 4.92%, Maturing July 31, 2014                    | 268,996              |
|                                   | <b>Evergreen International Aviation</b>                     |                      |
| 1,227,213                         | Term Loan, 9.00%, Maturing October 31, 2011                 | 717,920              |
|                                   | <b>Hawker Beechcraft Acquisition</b>                        |                      |
| 1,690,160                         | Term Loan, 3.46%, Maturing March 26, 2014                   | 937,099              |
| 76,229                            | Term Loan, 3.46%, Maturing March 26, 2014                   | 42,264               |
|                                   | <b>Hexcel Corp.</b>   |                      |
| 1,559,498                         | Term Loan, 4.48%, Maturing March 1, 2012                    | 1,372,358            |
|                                   | <b>IAP Worldwide Services, Inc.</b>                         |                      |
| 1,110,050                         | Term Loan, 8.25%, Maturing December 30, 2012 <sup>(2)</sup> | 601,277              |
|                                   | <b>TransDigm, Inc.</b>                                      |                      |
| 2,075,000                         | Term Loan, 3.50%, Maturing June 23, 2013                    | 1,815,625            |
|                                   | <b>Vought Aircraft Industries, Inc.</b>                     |                      |
| 1,613,263                         | Term Loan, 2.91%, Maturing December 17, 2011                | 1,239,523            |
| 666,667                           | Term Loan, 2.94%, Maturing December 17, 2011                | 443,333              |
| 497,650                           | Term Loan, 7.50%, Maturing December 22, 2011                | 399,364              |
|                                   | <b>Wesco Aircraft Hardware Corp.</b>                        |                      |
| 1,458,750                         | Term Loan, 2.66%, Maturing September 29, 2013               | 1,179,156            |
|                                   |   | <b>\$ 12,806,996</b> |

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| <b>Principal Amount*</b>  | <b>Borrower/Tranche Description</b>   | <b>Value</b>         |
|---------------------------|---|----------------------|
| <b>Air Transport 0.3%</b> |   |                      |
| GBP 1,957,250             | <b>Airport Development and Investment, Ltd.</b><br>Term Loan Second Lien, 6.33%, Maturing April 7, 2011 | \$ 1,031,048         |
| 1,699,125                 | <b>Delta Air Lines, Inc.</b><br>Term Loan Second Lien, 3.69%, Maturing April 30, 2014                   | 863,519              |
| 2,803,525                 | <b>Northwest Airlines, Inc.</b><br>DIP Loan, 2.39%, Maturing August 21, 2009                            | 2,368,979            |
|                           |   | <b>\$ 4,263,546</b>  |
| <b>Automotive 1.7%</b>    |   |                      |
| 2,337,795                 | <b>Accuride Corp.</b><br>Term Loan, 3.94%, Maturing January 31, 2012                                    | \$ 1,669,854         |
| 4,905,207                 | <b>Adesa, Inc.</b><br>Term Loan, 3.22%, Maturing October 18, 2013                                       | 3,315,920            |
| 5,161,516                 | <b>Allison Transmission, Inc.</b><br>Term Loan, 3.17%, Maturing September 30, 2014                      | 3,375,265            |
| EUR 2,698,276             | <b>ATU AFM Auto Holding GmbH &amp; Co.</b><br>Term Loan, 7.28%, Maturing August 20, 2013                | 1,168,897            |
| 1,867,064                 | <b>Chrysler Financial</b><br>Term Loan, 6.00%, Maturing August 1, 2014                                  | 1,138,909            |
| 2,283,263                 | <b>Dayco Products, LLC</b><br>Term Loan, 6.55%, Maturing June 21, 2011                                  | 770,601              |
| 849,553                   | <b>Delphi Corp.</b><br>DIP Loan, 9.25%, Maturing June 30, 2009  | 590,439              |
| 1,832,027                 | <b>Federal-Mogul Corp.</b><br>Term Loan, 2.36%, Maturing December 27, 2014                              | 879,373              |
| 1,418,348                 | Term Loan, 2.30%, Maturing December 27, 2015  | 680,807              |
| 2,278,500                 | <b>Ford Motor Co.</b><br>Term Loan, 5.00%, Maturing December 15, 2013                                   | 830,228              |
| 4,355,014                 | <b>General Motors Corp.</b><br>Term Loan, 2.78%, Maturing November 29, 2013                             | 1,939,797            |
| 3,450,000                 | <b>Goodyear Tire &amp; Rubber Co.</b><br>Term Loan Second Lien, 2.14%, Maturing April 30, 2010          | 2,553,000            |
| 1,117,311                 | <b>Keystone Automotive Operations, Inc.</b><br>Term Loan, 4.71%, Maturing January 12, 2012              | 460,891              |
| 1,304,619                 | <b>LKQ Corp.</b><br>Term Loan, 2.60%, Maturing October 12, 2014   | 1,102,403            |
| 314,063                   | <b>TriMas Corp.</b><br>Term Loan, 4.45%, Maturing August 2, 2011  | 191,578              |
| 1,330,316                 | Term Loan, 3.04%, Maturing August 2, 2013   | 811,493              |
| 1,439,394                 | <b>United Components, Inc.</b><br>Term Loan, 4.39%, Maturing June 30, 2010                              | 1,047,159            |
|                           |   | <b>\$ 22,526,614</b> |



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| <b>Principal Amount*</b>                           | <b>Borrower/Tranche Description</b>                             | <b>Value</b>        |
|--|---|---------------------|
| <b>Beverage and Tobacco 0.5%</b>                   |   |                     |
|  | <b>Beverage Packaging Holdings</b>                              |                     |
| EUR 803,994  | Term Loan, 4.70%, Maturing May 11, 2015                         | \$ 701,302          |
| EUR 803,995  | Term Loan, 4.95%, Maturing May 11, 2016                         | 701,303             |
|  | <b>Constellation Brands, Inc.</b>                               |                     |
| 1,238,304  | Term Loan, 3.28%, Maturing June 5, 2013                         | 1,165,381           |
|  | <b>Culligan International Co.</b>                               |                     |
| 982,500  | Term Loan, 3.27%, Maturing November 24, 2014                    | 582,131             |
| EUR 1,400,000                                      | Term Loan Second Lien, 8.03%, Maturing May 31, 2013             | 481,750             |
|  | <b>Liberator Midco Ltd.</b>                                     |                     |
| GBP 373,782  | Term Loan, 9.59%, Maturing October 27, 2016 <sup>(2)</sup>      | 323,657             |
|  | <b>Southern Wine &amp; Spirits of America, Inc.</b>             |                     |
| 2,907,904  | Term Loan, 2.96%, Maturing May 31, 2012                         | 2,569,860           |
|  | <b>Van Houtte, Inc.</b>   |                     |
| 868,978  | Term Loan, 3.96%, Maturing July 11, 2014                        | 556,146             |
| 118,497  | Term Loan, 3.96%, Maturing July 11, 2014                        | 75,838              |
|  |   | <b>\$ 7,157,368</b> |
| <b>Brokers, Dealers and Investment Houses 0.2%</b> |   |                     |
|  | <b>AmeriTrade Holding Corp.</b>                                 |                     |
| 2,108,393  | Term Loan, 1.83%, Maturing December 31, 2012                    | \$ 1,978,375        |
|  |   | <b>\$ 1,978,375</b> |
| <b>Building and Development 2.0%</b>               |   |                     |
|  | <b>AIMCO Properties, L.P.</b>                                   |                     |
| 2,668,750  | Term Loan, 1.89%, Maturing March 23, 2011                       | \$ 2,001,563        |
|  | <b>Beacon Sales Acquisition, Inc.</b>                           |                     |
| 904,187  | Term Loan, 3.31%, Maturing September 30, 2013                   | 601,285             |
|  | <b>Brickman Group Holdings, Inc.</b>                            |                     |
| 1,424,625  | Term Loan, 2.41%, Maturing January 23, 2014                     | 977,649             |
|  | <b>Building Materials Corp. of America</b>                      |                     |
| 1,886,835  | Term Loan, 3.87%, Maturing February 22, 2014                    | 1,230,486           |
|  | <b>Capital Automotive (REIT)</b>                                |                     |
| 3,046,644  | Term Loan, 2.20%, Maturing December 16, 2010                    | 1,253,478           |
|  | <b>Epco/Fantome, LLC</b>  |                     |
| 1,738,000  | Term Loan, 3.03%, Maturing November 23, 2010                    | 1,633,720           |
|  | <b>Forestar USA Real Estate Group, Inc.</b>                     |                     |
| 1,974,563  | Revolving Loan, 1.29%, Maturing December 1, 2010 <sup>(3)</sup> | 1,629,015           |
| 1,975,000  | Term Loan, 4.34%, Maturing December 1, 2010                     | 1,629,375           |
|  | <b>Hovstone Holdings, LLC</b>                                   |                     |
| 742,500  | Term Loan, 4.83%, Maturing July 1, 2009                         | 400,802             |





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| <b>Principal Amount*</b> | <b>Borrower/Tranche Description</b>                                   | <b>Value</b>         |
|--------------------------|---|----------------------|
|                          | <b>LNR Property Corp.</b>   |                      |
| 3,256,000                | Term Loan, 6.69%, Maturing July 3, 2011                               | \$ 1,752,812         |
|                          | <b>Metroflag BP, LLC</b>  |                      |
| 700,000                  | Term Loan Second Lien, 0.00%, Maturing January 2, 2009 <sup>(9)</sup> | 52,500               |
|                          | <b>NCI Building Systems, Inc.</b>                                     |                      |
| 1,374,724                | Term Loan, 2.18%, Maturing June 18, 2010                              | 1,237,252            |
|                          | <b>Panolam Industries Holdings, Inc.</b>                              |                      |
| 1,345,288                | Term Loan, 3.16%, Maturing September 30, 2012                         | 793,720              |
|                          | <b>Realogy Corp.</b>  |                      |
| 1,180,507                | Term Loan, 3.42%, Maturing September 1, 2014                          | 702,771              |
| 4,384,743                | Term Loan, 5.71%, Maturing September 1, 2014                          | 2,610,294            |
|                          | <b>South Edge, LLC</b>  |                      |
| 287,500                  | Term Loan, 0.00%, Maturing October 31, 2009 <sup>(4)</sup>            | 45,042               |
|                          | <b>Standard Pacific Corp.</b>   |                      |
| 1,260,000                | Term Loan, 3.90%, Maturing May 5, 2013                                | 710,325              |
|                          | <b>TRU 2005 RE Holding Co.</b>  |                      |
| 6,075,000                | Term Loan, 3.45%, Maturing December 9, 2009                           | 2,934,984            |
|                          | <b>United Subcontractors, Inc.</b>                                    |                      |
| 1,010,978                | Term Loan Second Lien, 11.69%, Maturing June 27, 2013 <sup>(5)</sup>  | 40,439               |
|                          | <b>WCI Communities, Inc.</b>  |                      |
| 3,747,152                | Term Loan, 5.70%, Maturing December 23, 2010                          | 2,182,716            |
|                          | <b>Wintergames Acquisition ULC</b>                                    |                      |
| 3,400,620                | Term Loan, 7.91%, Maturing April 24, 2009                             | 2,227,406            |
|                          |   | <b>\$ 26,647,634</b> |
|                          | <b>Business Equipment and Services 4.0%</b>                           |                      |
|                          | <b>Activant Solutions, Inc.</b>                                       |                      |
| 891,915                  | Term Loan, 3.44%, Maturing May 1, 2013                                | \$ 434,809           |
|                          | <b>Affiliated Computer Services</b>                                   |                      |
| 295,444                  | Term Loan, 2.40%, Maturing March 20, 2013                             | 273,009              |
| 1,876,479                | Term Loan, 2.40%, Maturing March 20, 2013                             | 1,733,985            |
|                          | <b>Affinion Group, Inc.</b>   |                      |
| 2,817,094                | Term Loan, 4.65%, Maturing October 17, 2012                           | 2,063,522            |
|                          | <b>Allied Barton Security Service</b>                                 |                      |
| 1,122,401                | Term Loan, 6.75%, Maturing February 21, 2015                          | 998,937              |
|                          | <b>Education Management, LLC</b>                                      |                      |
| 4,872,971                | Term Loan, 3.25%, Maturing June 1, 2013                               | 3,737,569            |
|                          | <b>Euronet Worldwide, Inc.</b>  |                      |
| 1,863,928                | Term Loan, 3.10%, Maturing April 4, 2012                              | 1,602,978            |
|                          | <b>Info USA, Inc.</b>   |                      |
| 727,650                  | Term Loan, 3.46%, Maturing February 14, 2012                          | 563,929              |



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| <b>Principal Amount*</b> | <b>Borrower/Tranche Description</b>                      | <b>Value</b> |
|--------------------------|--|--------------|
|                          | <b>Intergraph Corp.</b>                                  |              |
| 1,000,000                | Term Loan, 4.18%, Maturing May 29, 2014                  | \$ 811,250   |
| 1,000,000                | Term Loan Second Lien, 8.18%, Maturing November 29, 2014 | 810,000      |
|                          | <b>iPayment, Inc.</b>                                    |              |
| 2,144,284                | Term Loan, 2.96%, Maturing May 10, 2013                  | 1,415,227    |
|                          | <b>ista International GmbH</b>                           |              |
| EUR 1,522,526            | Term Loan, 5.09%, Maturing May 14, 2015                  | 1,263,888    |
| EUR 302,474              | Term Loan, 5.09%, Maturing May 14, 2015                  | 251,091      |
|                          | <b>Kronos, Inc.</b>                                      |              |
| 1,522,944                | Term Loan, 3.71%, Maturing June 11, 2014                 | 1,062,253    |
|                          | <b>Language Line, Inc.</b>                               |              |
| 2,264,419                | Term Loan, 4.71%, Maturing June 11, 2011                 | 1,936,078    |
|                          | <b>Mitchell International, Inc.</b>                      |              |
| 1,500,000                | Term Loan Second Lien, 6.75%, Maturing March 28, 2015    | 885,000      |
|                          | <b>N.E.W. Holdings I, LLC</b>                            |              |
| 2,623,835                | Term Loan, 4.24%, Maturing May 22, 2014                  | 1,644,271    |
|                          | <b>Protection One, Inc.</b>                              |              |
| 2,029,477                | Term Loan, 2.66%, Maturing March 31, 2012                | 1,420,634    |
|                          | <b>Quantum Corp.</b>                                     |              |
| 389,063                  | Term Loan, 4.96%, Maturing July 12, 2014                 | 291,797      |
|                          | <b>Quintiles Transnational Corp.</b>                     |              |
| 1,215,625                | Term Loan, 3.46%, Maturing March 31, 2013                | 1,051,516    |
| 1,725,000                | Term Loan Second Lien, 5.46%, Maturing March 31, 2014    | 1,250,625    |
|                          | <b>Sabre, Inc.</b>                                       |              |
| 6,636,484                | Term Loan, 2.88%, Maturing September 30, 2014            | 3,040,339    |
|                          | <b>Safenet, Inc.</b>                                     |              |
| 989,950                  | Term Loan, 4.16%, Maturing April 12, 2014                | 519,724      |
|                          | <b>Serena Software, Inc.</b>                             |              |
| 1,567,536                | Term Loan, 3.10%, Maturing March 10, 2013                | 948,359      |
|                          | <b>Sitel (Client Logic)</b>                              |              |
| 1,707,489                | Term Loan, 6.58%, Maturing January 29, 2014              | 1,058,643    |
|                          | <b>Solera Holdings, LLC</b>                              |              |
| EUR 1,090,083            | Term Loan, 5.08%, Maturing May 15, 2014                  | 977,020      |
|                          | <b>SunGard Data Systems, Inc.</b>                        |              |
| 13,377,398               | Term Loan, 3.71%, Maturing February 11, 2013             | 10,463,038   |
|                          | <b>TDS Investor Corp.</b>                                |              |
| 1,778,654                | Term Loan, 3.04%, Maturing August 23, 2013               | 1,031,619    |
| 356,888                  | Term Loan, 3.71%, Maturing August 23, 2013               | 206,995      |
| EUR 1,051,592            | Term Loan, 5.22%, Maturing August 23, 2013               | 690,060      |

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| <b>Principal Amount*</b> | <b>Borrower/Tranche Description</b>                               | <b>Value</b>         |
|--------------------------|---|----------------------|
|                          | <b>Transaction Network Services, Inc.</b>                         |                      |
| 798,337                  | Term Loan, 2.43%, Maturing May 4, 2012                            | \$ 696,549           |
|                          | <b>U.S. Security Holdings, Inc.</b>                               |                      |
| 892,537                  | Term Loan, 4.68%, Maturing May 8, 2013                            | 714,030              |
|                          | <b>Valassis Communications, Inc.</b>                              |                      |
| 405,527                  | Term Loan, 3.21%, Maturing March 2, 2014                          | 267,141              |
| 1,767,104                | Term Loan, 3.21%, Maturing March 2, 2014                          | 1,164,080            |
|                          | <b>VWR International, Inc.</b>                                    |                      |
| 2,325,000                | Term Loan, 2.91%, Maturing June 28, 2013                          | 1,720,500            |
|                          | <b>WAM Acquisition, S.A.</b>                                      |                      |
| EUR 368,919              | Term Loan, 4.60%, Maturing May 4, 2014                            | 225,160              |
| EUR 223,408              | Term Loan, 4.60%, Maturing May 4, 2014                            | 136,352              |
| EUR 368,919              | Term Loan, 5.10%, Maturing May 4, 2015                            | 225,160              |
| EUR 223,408              | Term Loan, 5.10%, Maturing May 4, 2015                            | 136,352              |
|                          | <b>West Corp.</b>   |                      |
| 4,665,088                | Term Loan, 2.78%, Maturing October 24, 2013                       | 3,353,032            |
|                          |   | <b>\$ 53,076,521</b> |
|                          | <b>Cable and Satellite Television 4.3%</b>                        |                      |
|                          | <b>Atlantic Broadband Finance, LLC</b>                            |                      |
| 2,550,070                | Term Loan, 3.71%, Maturing February 10, 2011                      | \$ 2,214,310         |
|                          | <b>Bragg Communications, Inc.</b>                                 |                      |
| 1,594,763                | Term Loan, 4.53%, Maturing August 31, 2014                        | 1,483,129            |
|                          | <b>Bresnan Broadband Holdings, LLC</b>                            |                      |
| 1,725,000                | Term Loan, 3.13%, Maturing March 29, 2014                         | 1,423,125            |
| 1,550,000                | Term Loan Second Lien, 7.60%, Maturing March 29, 2014             | 1,085,000            |
|                          | <b>Casema</b>   |                      |
| EUR 658,133              | Term Loan, 4.27%, Maturing November 14, 2014                      | 746,577              |
| EUR 341,867              | Term Loan, 4.27%, Maturing November 14, 2014                      | 387,809              |
| EUR 1,000,000            | Term Loan Second Lien, 4.77%, Maturing November 14, 2015          | 1,134,386            |
|                          | <b>Cequel Communications, LLC</b>                                 |                      |
| 982,500                  | Term Loan, 2.57%, Maturing November 5, 2013                       | 787,930              |
| 2,175,000                | Term Loan Second Lien, 7.69%, Maturing May 5, 2014                | 993,975              |
| 4,926,034                | Term Loan Second Lien, 9.13%, Maturing May 5, 2014 <sup>(4)</sup> | 2,344,792            |
|                          | <b>Charter Communications Operating, Inc.</b>                     |                      |
| 14,873,714               | Term Loan, 3.44%, Maturing April 28, 2013                         | 11,415,576           |
|                          | <b>CSC Holdings, Inc.</b>   |                      |
| 2,705,170                | Term Loan, 2.08%, Maturing March 29, 2013                         | 2,447,051            |
|                          | <b>CW Media Holdings, Inc.</b>                                    |                      |
| 864,063                  | Term Loan, 4.71%, Maturing February 15, 2015                      | 637,246              |

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| <b>Principal Amount*</b>      | <b>Borrower/Tranche Description</b>                      | <b>Value</b>         |
|-------------------------------|--|----------------------|
|                               | <b>DirectTV Holdings, LLC</b>                            |                      |
| 1,822,453                     | Term Loan, 1.91%, Maturing April 13, 2013                | \$ 1,685,118         |
|                               | <b>Insight Midwest Holdings, LLC</b>                     |                      |
| 4,741,875                     | Term Loan, 2.45%, Maturing April 6, 2014                 | 4,149,141            |
|                               | <b>Kabel BW GmbH and Co.</b>                             |                      |
| EUR 1,000,000                 | Term Loan, 5.83%, Maturing June 9, 2013                  | 891,479              |
| EUR 1,000,000                 | Term Loan, 6.33%, Maturing June 9, 2014                  | 891,479              |
|                               | <b>MCC Iowa, LLC</b>                                     |                      |
| 1,420,000                     | Term Loan, 1.81%, Maturing March 31, 2010                | 1,327,700            |
|                               | <b>Mediacom Broadband Group</b>                          |                      |
| 2,402,482                     | Term Loan, 2.06%, Maturing January 31, 2015              | 2,042,110            |
|                               | <b>Mediacom Illinois, LLC</b>                            |                      |
| 4,741,975                     | Term Loan, 1.81%, Maturing January 31, 2015              | 3,912,129            |
|                               | <b>NTL Investment Holdings, Ltd.</b>                     |                      |
| 2,901,650                     | Term Loan, 4.63%, Maturing March 30, 2012                | 2,350,337            |
|                               | <b>Orion Cable GmbH</b>                                  |                      |
| EUR 661,661                   | Term Loan, 6.81%, Maturing October 31, 2014              | 491,370              |
| EUR 661,661                   | Term Loan, 8.41%, Maturing October 31, 2015              | 496,665              |
|                               | <b>ProSiebenSat.1 Media AG</b>                           |                      |
| EUR 821,651                   | Term Loan, 4.59%, Maturing March 2, 2015                 | 103,450              |
| EUR 48,181                    | Term Loan, 5.95%, Maturing June 26, 2015                 | 30,059               |
| EUR 1,187,219                 | Term Loan, 5.95%, Maturing June 26, 2015                 | 740,676              |
| EUR 821,651                   | Term Loan, 4.84%, Maturing March 2, 2016                 | 103,450              |
|                               | <b>UPC Broadband Holding B.V.</b>                        |                      |
| EUR 5,800,000                 | Term Loan, 4.64%, Maturing October 16, 2011              | 5,346,950            |
| 2,800,000                     | Term Loan, 2.20%, Maturing December 31, 2014             | 2,261,000            |
|                               | <b>YPSO Holding SA</b>                                   |                      |
| EUR 2,480,685                 | Term Loan, 4.27%, Maturing July 28, 2014                 | 1,724,828            |
| EUR 957,340                   | Term Loan, 4.27%, Maturing July 28, 2014                 | 665,642              |
| EUR 1,561,975                 | Term Loan, 4.27%, Maturing July 28, 2014                 | 1,086,046            |
|                               |  | <b>\$ 57,400,535</b> |
| <b>Chemicals and Plastics</b> | <b>3.2%</b>  |                      |
|                               | <b>AZ Chem US, Inc.</b>                                  |                      |
| 1,393,849                     | Term Loan, 2.41%, Maturing February 28, 2013             | \$ 959,432           |
| 500,000                       | Term Loan Second Lien, 5.92%, Maturing February 28, 2014 | 274,375              |
|                               | <b>Brenntag Holding GmbH and Co. KG</b>                  |                      |
| 490,909                       | Term Loan, 2.33%, Maturing December 23, 2013             | 382,909              |
| 2,009,091                     | Term Loan, 3.14%, Maturing December 23, 2013             | 1,567,091            |
| 1,300,000                     | Term Loan Second Lien, 5.50%, Maturing December 23, 2015 | 793,000              |

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| <b>Principal Amount*</b> | <b>Borrower/Tranche Description</b>           | <b>Value</b> |
|--------------------------|---|--------------|
|                          | <b>Celanese Holdings, LLC</b>                 |              |
| EUR 1,965,000            | Term Loan, 4.43%, Maturing April 6, 2011      | \$ 1,882,795 |
| 5,968,688                | Term Loan, 2.94%, Maturing April 2, 2014      | 4,904,274    |
|                          | <b>Cognis GmbH</b>                            |              |
| EUR 1,084,426            | Term Loan, 5.33%, Maturing September 15, 2013 | 902,525      |
| EUR 265,574              | Term Loan, 5.33%, Maturing September 15, 2013 | 221,026      |
|                          | <b>Columbian Chemicals Acquisition</b>        |              |
| 866,048                  | Term Loan, 4.71%, Maturing March 16, 2013     | 484,987      |
|                          | <b>First Chemical Holding</b>                 |              |
| EUR 965,273              | Term Loan, 7.66%, Maturing December 18, 2014  | 534,101      |
| EUR 965,273              | Term Loan, 8.16%, Maturing December 18, 2015  | 534,101      |
|                          | <b>Foamex L.P.</b>                            |              |
| 2,847,327                | Term Loan, 4.27%, Maturing February 12, 2013  | 892,162      |
|                          | <b>Georgia Gulf Corp.</b>                     |              |
| 864,925                  | Term Loan, 7.52%, Maturing October 3, 2013    | 443,274      |
|                          | <b>Hexion Specialty Chemicals, Inc.</b>       |              |
| 1,834,066                | Term Loan, 3.69%, Maturing May 5, 2013        | 779,478      |
| 398,411                  | Term Loan, 3.75%, Maturing May 5, 2013        | 169,325      |
| 4,887,500                | Term Loan, 5.50%, Maturing May 5, 2013        | 1,930,563    |
|                          | <b>Huish Detergents, Inc.</b>                 |              |
| 1,255,875                | Term Loan, 2.23%, Maturing April 26, 2014     | 1,070,633    |
|                          | <b>INEOS Group</b>                            |              |
| EUR 808,168              | Term Loan, 9.78%, Maturing December 14, 2011  | 399,252      |
| EUR 142,882              | Term Loan, 9.78%, Maturing December 14, 2011  | 70,586       |
| EUR 808,273              | Term Loan, 10.28%, Maturing December 14, 2011 | 399,303      |
| EUR 142,882              | Term Loan, 10.28%, Maturing December 14, 2011 | 70,586       |
| 232,956                  | Term Loan, 8.20%, Maturing December 14, 2013  | 89,688       |
| 232,956                  | Term Loan, 8.70%, Maturing December 14, 2014  | 91,726       |
|                          | <b>Innophos, Inc.</b>                         |              |
| 316,250                  | Term Loan, 3.41%, Maturing August 10, 2010    | 303,600      |
|                          | <b>Invista B.V.</b>                           |              |
| 3,040,989                | Term Loan, 4.50%, Maturing April 29, 2011     | 2,402,382    |
| 890,433                  | Term Loan, 4.50%, Maturing April 29, 2011     | 703,442      |
|                          | <b>ISP Chemco, Inc.</b>                       |              |
| 1,955,151                | Term Loan, 2.81%, Maturing June 4, 2014       | 1,469,622    |
|                          | <b>Kleopatra</b>                              |              |
| 1,200,000                | Term Loan, 4.25%, Maturing January 3, 2016    | 608,000      |
| EUR 800,000              | Term Loan, 6.16%, Maturing January 3, 2016    | 540,329      |
|                          | <b>Kranton Polymers, LLC</b>                  |              |
| 3,095,705                | Term Loan, 3.44%, Maturing May 12, 2013       | 1,614,927    |

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| <b>Principal Amount*</b> | <b>Borrower/Tranche Description</b>                            | <b>Value</b>         |
|--------------------------|--|----------------------|
|                          | <b>Lucite International Group Holdings</b>                     |                      |
| 776,093                  | Term Loan, 3.43%, Maturing July 7, 2013                        | \$ 698,483           |
| 274,823                  | Term Loan, 3.43%, Maturing July 7, 2013                        | 247,340              |
|                          | <b>MacDermid, Inc.</b>   |                      |
| EUR 966,668              | Term Loan, 4.02%, Maturing April 12, 2014                      | 556,975              |
|                          | <b>Millenium Inorganic Chemicals</b>                           |                      |
| 472,143                  | Term Loan, 3.71%, Maturing April 30, 2014                      | 313,975              |
| 1,375,000                | Term Loan Second Lien, 7.21%, Maturing October 31, 2014        | 749,375              |
|                          | <b>Momentive Performance Material</b>                          |                      |
| 1,895,201                | Term Loan, 2.69%, Maturing December 4, 2013                    | 1,358,228            |
|                          | <b>Nalco Co.</b>   |                      |
| 4,432,589                | Term Loan, 3.30%, Maturing November 4, 2010                    | 4,158,717            |
|                          | <b>Propex Fabrics, Inc.</b>                                    |                      |
| 1,610,084                | Term Loan, 7.25%, Maturing July 31, 2012 <sup>(2)</sup>        | 358,244              |
|                          | <b>Rockwood Specialties Group, Inc.</b>                        |                      |
| 3,662,400                | Term Loan, 1.91%, Maturing December 10, 2012                   | 3,230,237            |
|                          | <b>Schoeller Arca Systems Holding</b>                          |                      |
| EUR 886,834              | Term Loan, 5.82%, Maturing November 16, 2015                   | 669,833              |
| EUR 824,121              | Term Loan, 5.82%, Maturing November 16, 2015                   | 622,465              |
| EUR 289,045              | Term Loan, 5.82%, Maturing November 16, 2015                   | 218,318              |
|                          | <b>Solo Cup Co.</b>  |                      |
| 1,837,639                | Term Loan, 5.08%, Maturing February 27, 2011                   | 1,601,371            |
|                          | <b>Wellman, Inc.</b>   |                      |
| 1,213,888                | Term Loan, 0.00%, Maturing February 10, 2009 <sup>(4)(5)</sup> | 353,241              |
|                          |  | <b>\$ 42,626,296</b> |
| <b>Clothing/Textiles</b> | <b>0.3%</b>  |                      |
|                          | <b>Hanesbrands, Inc.</b>                                       |                      |
| 1,563,121                | Term Loan, 3.01%, Maturing September 5, 2013                   | \$ 1,414,624         |
| 1,125,000                | Term Loan Second Lien, 4.91%, Maturing March 5, 2014           | 946,875              |
|                          | <b>St. John Knits International, Inc.</b>                      |                      |
| 1,231,247                | Term Loan, 3.41%, Maturing March 23, 2012                      | 831,092              |
|                          | <b>The William Carter Co.</b>                                  |                      |
| 1,152,877                | Term Loan, 2.03%, Maturing July 14, 2012                       | 1,003,003            |
|                          |  | <b>\$ 4,195,594</b>  |
| <b>Conglomerates</b>     | <b>1.5%</b>  |                      |
|                          | <b>Amsted Industries, Inc.</b>                                 |                      |
| 1,453,071                | Term Loan, 3.23%, Maturing October 15, 2010                    | \$ 1,009,885         |
|                          | <b>Blount, Inc.</b>  |                      |
| 412,886                  | Term Loan, 2.20%, Maturing August 9, 2010                      | 359,211              |





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| <b>Principal Amount*</b> | <b>Borrower/Tranche Description</b>                       | <b>Value</b>         |
|--------------------------|---|----------------------|
|                          | <b>Doncasters (Dunde HoldCo 4 Ltd.)</b>                   |                      |
| 608,184                  | Term Loan, 2.94%, Maturing July 13, 2015                  | \$ 421,674           |
| 608,184                  | Term Loan, 3.44%, Maturing July 13, 2015                  | 421,674              |
| GBP 734,483              | Term Loan Second Lien, 6.56%, Maturing January 13, 2016   | 549,947              |
|                          | <b>ISS Holdings A/S</b>                                   |                      |
| EUR 208,772              | Term Loan, 5.24%, Maturing December 31, 2013              | 182,078              |
| EUR 1,491,228            | Term Loan, 5.24%, Maturing December 31, 2013              | 1,300,559            |
|                          | <b>Jarden Corp.</b>                                       |                      |
| 1,766,001                | Term Loan, 3.21%, Maturing January 24, 2012               | 1,514,346            |
| 975,378                  | Term Loan, 3.21%, Maturing January 24, 2012               | 836,387              |
|                          | <b>Johnson Diversey, Inc.</b>                             |                      |
| 2,935,784                | Term Loan, 5.19%, Maturing December 16, 2011              | 2,612,848            |
|                          | <b>Polymer Group, Inc.</b>                                |                      |
| 3,885,293                | Term Loan, 3.35%, Maturing November 22, 2012              | 2,933,396            |
|                          | <b>RBS Global, Inc.</b>                                   |                      |
| 416,500                  | Term Loan, 2.94%, Maturing July 19, 2013                  | 327,994              |
| 2,681,967                | Term Loan, 3.33%, Maturing July 19, 2013                  | 2,112,049            |
|                          | <b>RGIS Holdings, LLC</b>                                 |                      |
| 1,899,643                | Term Loan, 3.30%, Maturing April 30, 2014                 | 1,341,623            |
| 94,982                   | Term Loan, 3.96%, Maturing April 30, 2014                 | 67,081               |
|                          | <b>The Manitowoc Company, Inc.</b>                        |                      |
| 1,400,000                | Term Loan, 6.50%, Maturing August 21, 2014                | 1,090,250            |
|                          | <b>US Investigations Services, Inc.</b>                   |                      |
| 2,616,792                | Term Loan, 4.28%, Maturing February 21, 2015              | 2,068,574            |
|                          | <b>Vertrue, Inc.</b>                                      |                      |
| 829,450                  | Term Loan, 4.46%, Maturing August 16, 2014                | 603,425              |
|                          |   | <b>\$ 19,753,001</b> |
|                          | <b>Containers and Glass Products 1.8%</b>                 |                      |
|                          | <b>Berry Plastics Corp.</b>                               |                      |
| 4,610,326                | Term Loan, 2.42%, Maturing April 3, 2015                  | \$ 3,400,115         |
|                          | <b>Consolidated Container Co.</b>                         |                      |
| 1,000,000                | Term Loan Second Lien, 5.86%, Maturing September 28, 2014 | 260,625              |
|                          | <b>Crown Americas, Inc.</b>                               |                      |
| 679,000                  | Term Loan, 2.08%, Maturing November 15, 2012              | 606,008              |
|                          | <b>Graham Packaging Holdings Co.</b>                      |                      |
| 5,192,401                | Term Loan, 4.51%, Maturing October 7, 2011                | 4,191,420            |
|                          | <b>Graphic Packaging International, Inc.</b>              |                      |
| 7,311,160                | Term Loan, 3.09%, Maturing May 16, 2014                   | 6,042,674            |

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| <b>Principal Amount*</b>    | <b>Borrower/Tranche Description</b>                      | <b>Value</b>         |
|-----------------------------|--|----------------------|
|                             | <b>JSG Acquisitions</b>                                  |                      |
| EUR 180,907                 | Term Loan, 4.13%, Maturing December 31, 2014             | \$ 148,159           |
| EUR 217,564                 | Term Loan, 4.38%, Maturing December 31, 2014             | 178,180              |
| EUR 1,300,764               | Term Loan, 4.59%, Maturing December 31, 2014             | 1,065,295            |
| EUR 1,300,764               | Term Loan, 4.62%, Maturing December 31, 2014             | 1,065,295            |
|                             | <b>Kranson Industries, Inc.</b>                          |                      |
| 1,099,471                   | Term Loan, 3.75%, Maturing July 31, 2013                 | 802,614              |
|                             | <b>Owens-Brockway Glass Container</b>                    |                      |
| 2,034,688                   | Term Loan, 1.83%, Maturing June 14, 2013                 | 1,765,091            |
|                             | <b>Smurfit-Stone Container Corp.</b>                     |                      |
| 872,221                     | Term Loan, 2.43%, Maturing November 1, 2011              | 583,662              |
| 78,916                      | Term Loan, 2.50%, Maturing November 1, 2011              | 51,887               |
| 1,069,632                   | Term Loan, 3.78%, Maturing November 1, 2011              | 715,763              |
| 2,196,353                   | Term Loan, 3.86%, Maturing November 1, 2011              | 1,444,102            |
|                             | <b>Tegrant Holding Corp.</b>                             |                      |
| 1,965,000                   | Term Loan, 4.71%, Maturing March 8, 2013                 | 1,139,700            |
|                             |  | <b>\$ 23,460,590</b> |
| <b>Cosmetics/Toiletries</b> | <b>0.3%</b>  |                      |
|                             | <b>American Safety Razor Co.</b>                         |                      |
| 1,000,000                   | Term Loan Second Lien, 6.66%, Maturing July 31, 2014     | \$ 665,000           |
|                             | <b>Bausch &amp; Lomb, Inc.</b>                           |                      |
| 155,000                     | Term Loan, 3.43%, Maturing April 30, 2015 <sup>(3)</sup> | 130,255              |
| 613,800                     | Term Loan, 4.71%, Maturing April 30, 2015                | 515,811              |
|                             | <b>KIK Custom Products, Inc.</b>                         |                      |
| 1,400,000                   | Term Loan Second Lien, 5.39%, Maturing November 30, 2014 | 224,000              |
|                             | <b>Prestige Brands, Inc.</b>                             |                      |
| 2,402,697                   | Term Loan, 2.66%, Maturing April 7, 2011                 | 2,102,360            |
|                             |  | <b>\$ 3,637,426</b>  |
| <b>Drugs</b>                | <b>0.4%</b>  |                      |
|                             | <b>Graceway Pharmaceuticals, LLC</b>                     |                      |
| 1,482,812                   | Term Loan, 4.21%, Maturing May 3, 2012                   | \$ 973,714           |
| 300,000                     | Term Loan, 9.71%, Maturing November 3, 2013              | 75,000               |
| 1,000,000                   | Term Loan Second Lien, 7.96%, Maturing May 3, 2013       | 320,000              |
|                             | <b>Pharmaceutical Holdings Corp.</b>                     |                      |
| 441,116                     | Term Loan, 3.70%, Maturing January 30, 2012              | 368,331              |
|                             | <b>Stiefel Laboratories, Inc.</b>                        |                      |
| 671,061                     | Term Loan, 3.41%, Maturing December 28, 2013             | 560,336              |
| 877,349                     | Term Loan, 3.41%, Maturing December 28, 2013             | 732,587              |
|                             | <b>Warner Chilcott Corp.</b>                             |                      |
| 617,464                     | Term Loan, 3.46%, Maturing January 18, 2012              | 554,019              |
| 1,698,589                   | Term Loan, 3.46%, Maturing January 18, 2012              | 1,524,059            |

**\$ 5,108,046**

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| <b>Principal Amount*</b>                      | <b>Borrower/Tranche Description</b>                       | <b>Value</b>        |
|---|---|---------------------|
| <b>Ecological Services and Equipment 0.4%</b> |   |                     |
|   | <b>Big Dumpster Merger Sub, Inc.</b>                      |                     |
| 848,890                                       | Term Loan, 2.66%, Maturing February 5, 2013               | \$ 403,223          |
|   | <b>Blue Waste B.V. (AVR Acquisition)</b>                  |                     |
| EUR 1,000,000                                 | Term Loan, 5.22%, Maturing April 1, 2015                  | 984,308             |
|   | <b>Environmental Systems Products Holdings, Inc.</b>      |                     |
| 466,049                                       | Term Loan Second Lien, 13.50%, Maturing December 12, 2010 | 305,542             |
|   | <b>IESI Corp.</b>   |                     |
| 3,464,706                                     | Term Loan, 2.16%, Maturing January 20, 2012               | 2,962,324           |
|   | <b>Sensus Metering Systems, Inc.</b>                      |                     |
| 715,074                                       | Term Loan, 3.13%, Maturing December 17, 2010              | 650,717             |
|   | <b>Wastequip, Inc.</b>                                    |                     |
| 980,337                                       | Term Loan, 2.66%, Maturing February 5, 2013               | 465,660             |
|   |   | <b>\$ 5,771,774</b> |
| <b>Electronics/Electrical 1.4%</b>            |   |                     |
|   | <b>Aspect Software, Inc.</b>                              |                     |
| 2,067,000                                     | Term Loan, 4.56%, Maturing July 11, 2011                  | \$ 1,074,840        |
| 2,350,000                                     | Term Loan Second Lien, 9.19%, Maturing July 11, 2013      | 658,000             |
|   | <b>Freescall Semiconductor, Inc.</b>                      |                     |
| 5,561,500                                     | Term Loan, 3.93%, Maturing December 1, 2013               | 2,878,076           |
|   | <b>Infor Enterprise Solutions Holdings</b>                |                     |
| 3,404,493                                     | Term Loan, 5.21%, Maturing July 28, 2012                  | 2,008,651           |
| 1,776,257                                     | Term Loan, 5.21%, Maturing July 28, 2012                  | 1,047,992           |
| 500,000                                       | Term Loan Second Lien, 6.96%, Maturing March 2, 2014      | 107,500             |
| 183,333                                       | Term Loan Second Lien, 7.71%, Maturing March 2, 2014      | 39,417              |
| 316,667                                       | Term Loan Second Lien, 7.71%, Maturing March 2, 2014      | 71,250              |
|   | <b>Network Solutions, LLC</b>                             |                     |
| 975,507                                       | Term Loan, 3.26%, Maturing March 7, 2014                  | 560,916             |
|   | <b>Open Solutions, Inc.</b>                               |                     |
| 2,407,555                                     | Term Loan, 3.26%, Maturing January 23, 2014               | 987,097             |
|   | <b>Sensata Technologies Finance Co.</b>                   |                     |
| 5,843,420                                     | Term Loan, 2.93%, Maturing April 27, 2013                 | 3,056,839           |
|   | <b>Spectrum Brands, Inc.</b>                              |                     |
| 83,608  | Term Loan, 4.45%, Maturing March 30, 2013                 | 52,046              |
| 1,647,413                                     | Term Loan, 5.90%, Maturing March 30, 2013                 | 1,025,514           |
|   | <b>SS&amp;C Technologies, Inc.</b>                        |                     |
| 1,927,134                                     | Term Loan, 3.43%, Maturing November 23, 2012              | 1,435,715           |
|   | <b>VeriFone, Inc.</b>                                     |                     |
| 946,772                                       | Term Loan, 3.16%, Maturing October 31, 2013               | 714,813             |
|   | <b>Vertafore, Inc.</b>                                    |                     |
| 2,456,250                                     | Term Loan, 4.66%, Maturing January 31, 2012               | 1,854,469           |
| 975,000                                       | Term Loan Second Lien, 8.16%, Maturing January 31, 2013   | 589,875             |



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| <b>Principal Amount*</b>        | <b>Borrower/Tranche Description</b>                      | <b>Value</b>        |
|---------------------------------|--|---------------------|
| <b>Equipment Leasing</b>        | <b>0.2%</b>  |                     |
|                                 | <b>The Hertz Corp.</b>                                   |                     |
| 3,781,294                       | Term Loan, 2.15%, Maturing December 21, 2012             | \$ 2,429,481        |
| 688,889                         | Term Loan, 3.28%, Maturing December 21, 2012             | 442,611             |
|                                 |  | <b>\$ 2,872,092</b> |
| <b>Farming/Agriculture</b>      | <b>0.4%</b>  |                     |
|                                 | <b>BF Bolthouse HoldCo, LLC</b>                          |                     |
| 2,910,000                       | Term Loan, 2.75%, Maturing December 16, 2012             | \$ 2,298,900        |
| 1,475,000                       | Term Loan Second Lien, 5.91%, Maturing December 16, 2013 | 903,438             |
|                                 | <b>Central Garden &amp; Pet Co.</b>                      |                     |
| 2,295,865                       | Term Loan, 1.89%, Maturing February 28, 2014             | 1,587,017           |
|                                 |  | <b>\$ 4,789,355</b> |
| <b>Financial Intermediaries</b> | <b>0.6%</b>  |                     |
|                                 | <b>Citco III, Ltd.</b>                                   |                     |
| 2,166,424                       | Term Loan, 3.58%, Maturing June 30, 2014                 | \$ 1,386,511        |
|                                 | <b>Grosvenor Capital Management</b>                      |                     |
| 678,184                         | Term Loan, 3.07%, Maturing December 5, 2013              | 359,438             |
|                                 | <b>INVESTools, Inc.</b>                                  |                     |
| 533,333                         | Term Loan, 3.66%, Maturing August 13, 2012               | 448,000             |
|                                 | <b>Jupiter Asset Management Group</b>                    |                     |
| GBP 594,385                     | Term Loan, 5.29%, Maturing June 30, 2015                 | 446,196             |
|                                 | <b>LPL Holdings, Inc.</b>                                |                     |
| 5,044,428                       | Term Loan, 2.79%, Maturing December 18, 2014             | 3,631,988           |
|                                 | <b>Nuveen Investments, Inc.</b>                          |                     |
| 694,750                         | Term Loan, 3.78%, Maturing November 2, 2014              | 335,217             |
|                                 | <b>RJO Holdings Corp. (RJ O Brien)</b>                   |                     |
| 666,563                         | Term Loan, 3.43%, Maturing July 31, 2014                 | 309,952             |
|                                 | <b>Travelex America Holdings, Inc.</b>                   |                     |
| 625,000                         | Term Loan, 5.93%, Maturing October 31, 2013              | 377,083             |
| 625,000                         | Term Loan, 6.43%, Maturing October 31, 2014              | 377,083             |
|                                 |  | <b>\$ 7,671,468</b> |
| <b>Food Products</b>            | <b>1.7%</b>  |                     |
|                                 | <b>Acosta, Inc.</b>                                      |                     |
| 2,949,375                       | Term Loan, 2.66%, Maturing July 28, 2013                 | \$ 2,197,284        |
|                                 | <b>Advantage Sales &amp; Marketing, Inc.</b>             |                     |
| 4,132,747                       | Term Loan, 2.70%, Maturing March 29, 2013                | 3,027,237           |
|                                 | <b>American Seafoods Group, LLC</b>                      |                     |
| 864,866                         | Term Loan, 2.16%, Maturing September 30, 2011            | 752,434             |
|                                 | <b>Dean Foods Co.</b>                                    |                     |

5,845,875

Term Loan, 2.95%, Maturing April 2, 2014

5,287,267

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| <b>Principal Amount*</b> | <b>Borrower/Tranche Description</b>                        | <b>Value</b>         |
|--------------------------|--|----------------------|
|                          | <b>MafCo Worldwide Corp.</b>                               |                      |
| 895,568                  | Term Loan, 2.41%, Maturing December 8, 2011                | \$ 591,075           |
|                          | <b>Michael Foods, Inc.</b>                                 |                      |
| 1,401,918                | Term Loan, 3.88%, Maturing November 21, 2010               | 1,268,736            |
|                          | <b>Pinnacle Foods Finance, LLC</b>                         |                      |
| 6,304,000                | Term Loan, 3.20%, Maturing April 2, 2014                   | 4,974,909            |
|                          | <b>Provimi Group SA</b>                                    |                      |
| 231,370                  | Term Loan, 2.66%, Maturing June 28, 2015                   | 156,753              |
| 188,011                  | Term Loan, 2.66%, Maturing June 28, 2015                   | 127,377              |
| EUR 419,087              | Term Loan, 4.02%, Maturing June 28, 2015                   | 363,546              |
| EUR 243,178              | Term Loan, 4.02%, Maturing June 28, 2015                   | 210,949              |
| EUR 402,189              | Term Loan, 4.02%, Maturing June 28, 2015                   | 348,887              |
| EUR 548,225              | Term Loan, 4.02%, Maturing June 28, 2015                   | 475,570              |
|                          | <b>Reddy Ice Group, Inc.</b>                               |                      |
| 3,130,000                | Term Loan, 2.09%, Maturing August 9, 2012                  | 1,815,400            |
|                          | <b>Wrigley Company</b>                                     |                      |
| 1,415,372                | Term Loan, 6.50%, Maturing October 6, 2014                 | 1,394,584            |
|                          |  | <b>\$ 22,992,008</b> |
| <b>Food Service 1.1%</b> |  |                      |
|                          | <b>AFC Enterprises, Inc.</b>                               |                      |
| 651,272                  | Term Loan, 3.75%, Maturing May 23, 2009                    | \$ 527,530           |
|                          | <b>Aramark Corp.</b>                                       |                      |
| 293,517                  | Term Loan, 3.33%, Maturing January 26, 2014                | 258,213              |
| 4,614,037                | Term Loan, 3.33%, Maturing January 26, 2014                | 4,059,070            |
| GBP 980,000              | Term Loan, 5.00%, Maturing January 27, 2014                | 1,157,476            |
|                          | <b>Buffets, Inc.</b>                                       |                      |
| 609,132                  | Term Loan, 7.66%, Maturing April 30, 2009 <sup>(2)</sup>   | 188,831              |
| 60,687                   | Term Loan, 7.66%, Maturing April 30, 2009 <sup>(2)</sup>   | 18,813               |
| 184,103                  | Term Loan, 8.81%, Maturing May 1, 2013                     | 38,968               |
| 1,267,049                | Term Loan, 7.66%, Maturing November 1, 2013 <sup>(2)</sup> | 268,192              |
|                          | <b>Burger King Corp.</b>                                   |                      |
| 1,692,294                | Term Loan, 3.00%, Maturing June 30, 2012                   | 1,582,295            |
|                          | <b>CBRL Group, Inc.</b>                                    |                      |
| 2,280,572                | Term Loan, 4.70%, Maturing April 27, 2013                  | 1,710,429            |
|                          | <b>Denny s, Inc.</b>                                       |                      |
| 559,381                  | Term Loan, 4.05%, Maturing March 31, 2012                  | 461,489              |
| 163,417                  | Term Loan, 6.15%, Maturing March 31, 2012                  | 134,819              |
|                          | <b>JRD Holdings, Inc.</b>                                  |                      |
| 1,896,094                | Term Loan, 2.64%, Maturing June 26, 2014                   | 1,668,563            |

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| <b>Principal Amount*</b>   | <b>Borrower/Tranche Description</b>                     | <b>Value</b>         |
|----------------------------|---|----------------------|
|                            | <b>Maine Beverage Co., LLC</b>                          |                      |
| 564,844                    | Term Loan, 3.19%, Maturing June 30, 2010                | \$ 460,348           |
|                            | <b>NPC International, Inc.</b>                          |                      |
| 491,258                    | Term Loan, 2.76%, Maturing May 3, 2013                  | 397,919              |
|                            | <b>OSI Restaurant Partners, LLC</b>                     |                      |
| 84,586                     | Term Loan, 4.35%, Maturing May 9, 2013                  | 39,280               |
| 941,137                    | Term Loan, 2.69%, Maturing May 9, 2014                  | 437,041              |
|                            | <b>QCE Finance, LLC</b>                                 |                      |
| 979,900                    | Term Loan, 3.75%, Maturing May 5, 2013                  | 551,543              |
| 1,225,000                  | Term Loan Second Lien, 7.22%, Maturing November 5, 2013 | 493,063              |
|                            | <b>Sagittarius Restaurants, LLC</b>                     |                      |
| 447,479                    | Term Loan, 9.50%, Maturing March 29, 2013               | 161,092              |
|                            |   | <b>\$ 14,614,974</b> |
| <b>Food/Drug Retailers</b> | <b>1.2%</b>   |                      |
|                            | <b>General Nutrition Centers, Inc.</b>                  |                      |
| 3,004,410                  | Term Loan, 3.71%, Maturing September 16, 2013           | \$ 2,058,021         |
|                            | <b>Iceland Foods Group, Ltd.</b>                        |                      |
| GBP 2,150,000              | Term Loan, 3.35%, Maturing May 2, 2014                  | 2,671,781            |
| GBP 2,150,000              | Term Loan, 4.10%, Maturing May 2, 2015                  | 2,671,781            |
| GBP 538,348                | Term Loan, 10.35%, Maturing May 2, 2016 <sup>(2)</sup>  | 657,297              |
|                            | <b>Pantry, Inc. (The)</b>                               |                      |
| 1,126,523                  | Term Loan, 2.16%, Maturing May 15, 2014                 | 858,974              |
| 324,314                    | Term Loan, 2.16%, Maturing May 15, 2014                 | 247,290              |
|                            | <b>Rite Aid Corp.</b>                                   |                      |
| 4,468,737                  | Term Loan, 2.14%, Maturing June 1, 2014                 | 2,815,305            |
| 1,246,875                  | Term Loan, 6.00%, Maturing June 4, 2014                 | 897,750              |
|                            | <b>Roundy s Supermarkets, Inc.</b>                      |                      |
| 3,759,938                  | Term Loan, 3.19%, Maturing November 3, 2011             | 3,087,849            |
|                            |   | <b>\$ 15,966,048</b> |
| <b>Forest Products</b>     | <b>0.8%</b>   |                      |
|                            | <b>Appleton Papers, Inc.</b>                            |                      |
| 1,896,125                  | Term Loan, 3.54%, Maturing June 5, 2014                 | \$ 1,407,873         |
|                            | <b>Georgia-Pacific Corp.</b>                            |                      |
| 8,200,113                  | Term Loan, 4.10%, Maturing December 20, 2012            | 7,098,223            |
|                            | <b>Newpage Corp.</b>                                    |                      |
| 1,930,500                  | Term Loan, 5.31%, Maturing December 5, 2014             | 1,122,908            |
|                            | <b>Xerium Technologies, Inc.</b>                        |                      |
| 1,863,293                  | Term Loan, 6.96%, Maturing May 18, 2012                 | 1,034,128            |
|                            |   | <b>\$ 10,663,132</b> |



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| <b>Principal Amount*</b> | <b>Borrower/Tranche Description</b>  | <b>Value</b> |
|--------------------------|--|--------------|
| <b>Healthcare 5.7%</b>   |  |              |
| 1,406,500                | <b>Accellent, Inc.</b><br>Term Loan, 4.70%, Maturing November 22, 2012             | \$ 1,083,005 |
| 833,354                  | <b>Advanced Medical Optics, Inc.</b><br>Term Loan, 4.38%, Maturing April 2, 2014   | 804,187      |
| 1,118,681                | <b>Alliance Imaging, Inc.</b><br>Term Loan, 4.11%, Maturing December 29, 2011      | 970,456      |
| 1,410,515                | <b>American Medical Systems</b><br>Term Loan, 2.69%, Maturing July 20, 2012        | 1,227,148    |
| 293,146                  | <b>AMN Healthcare, Inc.</b><br>Term Loan, 3.21%, Maturing November 2, 2011         | 259,435      |
| 1,964,100                | <b>AMR HoldCo, Inc.</b><br>Term Loan, 4.17%, Maturing February 10, 2012            | 1,738,228    |
| 3,950,000                | <b>Biomet, Inc.</b><br>Term Loan, 4.46%, Maturing December 26, 2014                | 3,529,763    |
| EUR 1,752,813            | Term Loan, 5.96%, Maturing December 26, 2014                                       | 2,008,650    |
| EUR 169,803              | <b>Capio AB</b><br>Term Loan, 4.50%, Maturing April 24, 2015                       | 161,975      |
| EUR 204,134              | Term Loan, 4.50%, Maturing April 24, 2015  | 194,723      |
| EUR 169,803              | Term Loan, 4.63%, Maturing April 16, 2016  | 161,975      |
| EUR 152,245              | Term Loan, 4.63%, Maturing April 24, 2016  | 145,226      |
| 2,167,000                | <b>Cardinal Health 409, Inc.</b><br>Term Loan, 3.71%, Maturing April 10, 2014      | 1,377,850    |
| EUR 1,970,000            | Term Loan, 5.22%, Maturing April 10, 2014  | 1,879,179    |
| 4,211,716                | <b>Carestream Health, Inc.</b><br>Term Loan, 2.84%, Maturing April 30, 2013        | 3,292,160    |
| 1,000,000                | Term Loan Second Lien, 7.00%, Maturing October 30, 2013                            | 311,250      |
| 1,300,000                | <b>Carl Zeiss Vision Holding GmbH</b><br>Term Loan, 2.91%, Maturing March 23, 2015 | 608,400      |
| 503,549                  | <b>Community Health Systems, Inc.</b><br>Term Loan, 2.95%, Maturing July 25, 2014  | 428,206      |
| 9,842,239                | Term Loan, 4.45%, Maturing July 25, 2014   | 8,369,594    |
| 850,000                  | <b>Concentra, Inc.</b><br>Term Loan Second Lien, 6.96%, Maturing June 25, 2015     | 187,000      |
| 608,396                  | <b>ConMed Corp.</b><br>Term Loan, 1.91%, Maturing April 13, 2013                   | 511,053      |
| 635,375                  | <b>CRC Health Corp.</b><br>Term Loan, 3.71%, Maturing February 6, 2013             | 407,699      |
| 583,568                  | Term Loan, 3.71%, Maturing February 6, 2013  | 374,456      |

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| <b>Principal Amount*</b> | <b>Borrower/Tranche Description</b>                  | <b>Value</b> |
|--------------------------|--|--------------|
|                          | <b>DaVita, Inc.</b>                                  |              |
| 5,424,933                | Term Loan, 2.32%, Maturing October 5, 2012           | \$ 4,992,875 |
|                          | <b>DJO Finance, LLC</b>                              |              |
| 1,039,500                | Term Loan, 3.88%, Maturing May 15, 2014              | 847,193      |
|                          | <b>Fresenius Medical Care Holdings</b>               |              |
| 3,516,896                | Term Loan, 2.85%, Maturing March 31, 2013            | 3,190,327    |
|                          | <b>Hanger Orthopedic Group, Inc.</b>                 |              |
| 1,532,491                | Term Loan, 2.42%, Maturing May 30, 2013              | 1,363,917    |
|                          | <b>HCA, Inc.</b>                                     |              |
| 8,761,101                | Term Loan, 3.71%, Maturing November 18, 2013         | 7,268,726    |
|                          | <b>Health Management Association, Inc.</b>           |              |
| 5,792,522                | Term Loan, 3.21%, Maturing February 28, 2014         | 4,158,203    |
|                          | <b>HealthSouth Corp.</b>                             |              |
| 1,875,291                | Term Loan, 4.43%, Maturing March 10, 2013            | 1,648,694    |
|                          | <b>Iasis Healthcare, LLC</b>                         |              |
| 421,174                  | Term Loan, 2.41%, Maturing March 14, 2014            | 362,210      |
| 1,217,152                | Term Loan, 2.41%, Maturing March 14, 2014            | 1,046,751    |
| 112,878                  | Term Loan, 2.42%, Maturing March 14, 2014            | 97,075       |
|                          | <b>Ikaria Acquisition, Inc.</b>                      |              |
| 754,024                  | Term Loan, 3.42%, Maturing March 28, 2013            | 606,989      |
|                          | <b>IM U.S. Holdings, LLC</b>                         |              |
| 900,000                  | Term Loan Second Lien, 4.69%, Maturing June 26, 2015 | 627,750      |
|                          | <b>Invacare Corp.</b>                                |              |
| 2,094,054                | Term Loan, 3.28%, Maturing February 12, 2013         | 1,706,654    |
|                          | <b>inVentiv Health, Inc.</b>                         |              |
| 1,194,723                | Term Loan, 3.21%, Maturing July 6, 2014              | 1,012,528    |
|                          | <b>LifePoint Hospitals, Inc.</b>                     |              |
| 2,959,542                | Term Loan, 3.82%, Maturing April 15, 2012            | 2,663,588    |
|                          | <b>MultiPlan Merger Corp.</b>                        |              |
| 686,350                  | Term Loan, 2.94%, Maturing April 12, 2013            | 522,770      |
| 1,255,265                | Term Loan, 2.94%, Maturing April 12, 2013            | 956,094      |
|                          | <b>Mylan, Inc.</b>                                   |              |
| 759,500                  | Term Loan, 4.54%, Maturing October 2, 2014           | 696,841      |
|                          | <b>National Mentor Holdings, Inc.</b>                |              |
| 1,334,580                | Term Loan, 3.46%, Maturing June 29, 2013             | 867,477      |
| 81,200                   | Term Loan, 4.59%, Maturing June 29, 2013             | 52,780       |
|                          | <b>National Rental Institutes, Inc.</b>              |              |
| 1,993,173                | Term Loan, 3.75%, Maturing March 31, 2013            | 1,121,160    |
|                          | <b>Nyco Holdings</b>                                 |              |
| EUR 1,920,457            | Term Loan, 5.24%, Maturing December 29, 2014         | 1,618,129    |
| EUR 1,920,457            | Term Loan, 5.99%, Maturing December 29, 2015         | 1,618,129    |

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| <b>Principal Amount*</b> | <b>Borrower/Tranche Description</b>  | <b>Value</b>         |
|--------------------------|--|----------------------|
| 1,062,005                | <b>Physiotherapy Associates, Inc.</b><br>Term Loan, 7.50%, Maturing June 27, 2013        | \$ 623,928           |
| 710,505                  | <b>RadNet Management, Inc.</b><br>Term Loan, 6.45%, Maturing November 15, 2012           | 568,404              |
| 1,149,626                | <b>ReAble Therapeutics Finance, LLC</b><br>Term Loan, 3.46%, Maturing November 16, 2013  | 994,427              |
| 994                      | <b>Renal Advantage, Inc.</b><br>Term Loan, 4.50%, Maturing October 5, 2012               | 800                  |
| 1,600,268                | <b>Select Medical Corp.</b><br>Term Loan, 4.15%, Maturing February 24, 2012              | 1,268,213            |
| 1,997,187                | <b>Select Medical Holdings Corp.</b><br>Term Loan, 4.15%, Maturing February 24, 2012     | 1,582,771            |
| 1,287,078                | <b>Sunrise Medical Holdings, Inc.</b><br>Term Loan, 5.15%, Maturing May 13, 2010         | 723,981              |
| 935,179                  | <b>Vanguard Health Holding Co., LLC</b><br>Term Loan, 3.27%, Maturing September 23, 2011 | 807,527              |
| 763,375                  | <b>Viant Holdings, Inc.</b><br>Term Loan, 3.71%, Maturing June 25, 2014                  | 393,138              |
|                          |  | <b>\$ 76,041,667</b> |
| <b>Home Furnishings</b>  | <b>0.5%</b>  |                      |
| 614,448                  | <b>Hunter Fan Co.</b><br>Term Loan, 4.74%, Maturing April 16, 2014                       | \$ 345,627           |
| 1,281,277                | <b>Interline Brands, Inc.</b><br>Term Loan, 2.04%, Maturing June 23, 2013                | 820,017              |
| 889,565                  | Term Loan, 2.04%, Maturing June 23, 2013   | 569,322              |
| 2,329,697                | <b>National Bedding Co., LLC</b><br>Term Loan, 3.01%, Maturing August 31, 2011           | 1,065,836            |
| 1,050,000                | Term Loan Second Lien, 5.39%, Maturing August 31, 2012                                   | 381,500              |
| 1,777,165                | <b>Oreck Corp.</b><br>Term Loan, 4.93%, Maturing February 2, 2012 <sup>(5)</sup>         | 694,871              |
| EUR 490,638              | <b>Sanitec, Ltd. Oy</b><br>Term Loan, 0.00%, Maturing April 7, 2013 <sup>(4)</sup>       | 155,340              |
| EUR 490,638              | Term Loan, 0.00%, Maturing April 7, 2014 <sup>(4)</sup>                                  | 155,340              |
| 3,677,152                | <b>Simmons Co.</b><br>Term Loan, 9.51%, Maturing December 19, 2011                       | 2,794,635            |
| 1,000,000                | Term Loan, 8.35%, Maturing February 15, 2012   | 60,000               |
|                          |  | <b>\$ 7,042,488</b>  |

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| <b>Principal Amount*</b>    | <b>Borrower/Tranche Description</b>                   | <b>Value</b>         |
|-----------------------------|---|----------------------|
| <b>Industrial Equipment</b> | <b>1.2%</b>   |                      |
|                             | <b>Brand Energy and Infrastructure Services, Inc.</b> |                      |
| 1,061,563                   | Term Loan, 4.74%, Maturing February 7, 2014           | \$ 621,014           |
|                             | <b>CEVA Group PLC U.S.</b>                            |                      |
| 1,432,138                   | Term Loan, 3.39%, Maturing January 4, 2014            | 828,253              |
| 171,053                     | Term Loan, 4.46%, Maturing January 4, 2014            | 98,925               |
| EUR 302,530                 | Term Loan, 4.77%, Maturing January 4, 2014            | 245,327              |
| EUR 513,730                 | Term Loan, 4.77%, Maturing January 4, 2014            | 416,593              |
| EUR 631,377                 | Term Loan, 4.77%, Maturing January 4, 2014            | 511,996              |
| EUR 1,597,365               | Term Loan, 5.97%, Maturing January 4, 2014            | 1,295,335            |
|                             | <b>EPD Holdings (Goodyear Engineering Products)</b>   |                      |
| 114,469                     | Term Loan, 2.93%, Maturing July 13, 2014              | 56,853               |
| 799,258                     | Term Loan, 2.93%, Maturing July 13, 2014              | 396,965              |
| 1,100,000                   | Term Loan Second Lien, 6.17%, Maturing July 13, 2015  | 231,000              |
|                             | <b>Flowserve Corp.</b>                                |                      |
| 2,290,406                   | Term Loan, 2.99%, Maturing August 10, 2012            | 2,084,269            |
|                             | <b>FR Brand Acquisition Corp.</b>                     |                      |
| 982,500                     | Term Loan, 3.75%, Maturing February 7, 2014           | 606,694              |
|                             | <b>Generac Acquisition Corp.</b>                      |                      |
| 2,677,819                   | Term Loan, 2.94%, Maturing November 7, 2013           | 1,466,106            |
| 500,000                     | Term Loan Second Lien, 6.44%, Maturing April 7, 2014  | 143,542              |
|                             | <b>Gleason Corp.</b>                                  |                      |
| 743,297                     | Term Loan, 3.66%, Maturing June 30, 2013              | 602,070              |
| 280,361                     | Term Loan, 3.66%, Maturing June 30, 2013              | 227,093              |
|                             | <b>Itron, Inc.</b>                                    |                      |
| EUR 379,310                 | Term Loan, 4.72%, Maturing April 18, 2014             | 423,745              |
|                             | <b>Jason, Inc.</b>                                    |                      |
| 585,079                     | Term Loan, 3.97%, Maturing April 30, 2010             | 424,182              |
|                             | <b>John Maneely Co.</b>                               |                      |
| 2,383,593                   | Term Loan, 4.44%, Maturing December 8, 2013           | 1,322,894            |
|                             | <b>KION Group GmbH</b>                                |                      |
| 250,000                     | Term Loan, 2.41%, Maturing December 23, 2014          | 101,250              |
| 250,000                     | Term Loan, 2.91%, Maturing December 23, 2015          | 101,250              |
|                             | <b>Polypore, Inc.</b>                                 |                      |
| 4,284,750                   | Term Loan, 2.45%, Maturing July 3, 2014               | 2,892,206            |
|                             | <b>Sequa Corp.</b>                                    |                      |
| 795,043                     | Term Loan, 3.69%, Maturing November 30, 2014          | 498,094              |
|                             | <b>TFS Acquisition Corp.</b>                          |                      |
| 879,750                     | Term Loan, 4.96%, Maturing August 11, 2013            | 395,888              |
|                             |   | <b>\$ 15,991,544</b> |





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| <b>Principal Amount*</b>                    | <b>Borrower/Tranche Description</b>   | <b>Value</b>         |
|---|---|----------------------|
| <b>Insurance 0.9%</b>                       |   |                      |
| 1,333,125                                   | <b>Alliant Holdings I, Inc.</b><br>Term Loan, 4.46%, Maturing August 21, 2014                 | \$ 1,053,169         |
| 925,807                                     | <b>Applied Systems, Inc.</b><br>Term Loan, 3.92%, Maturing September 26, 2013                 | 708,243              |
| 1,110,774                                   | <b>CCC Information Services Group, Inc.</b><br>Term Loan, 3.72%, Maturing February 10, 2013   | 788,650              |
| 4,651,189                                   | <b>Conseco, Inc.</b><br>Term Loan, 2.39%, Maturing October 10, 2013                           | 3,011,645            |
| 1,610,161                                   | <b>Crawford &amp; Company</b><br>Term Loan, 3.96%, Maturing October 31, 2013                  | 1,328,383            |
| 1,186,884                                   | <b>Crump Group, Inc.</b><br>Term Loan, 3.41%, Maturing August 4, 2014                         | 747,737              |
| 2,906,719                                   | <b>Getty Images, Inc.</b><br>Term Loan, 7.24%, Maturing July 2, 2015                          | 2,743,216            |
| 217,055                                     | <b>Hub International Holdings, Inc.</b><br>Term Loan, 3.96%, Maturing June 13, 2014           | 161,163              |
| 965,686                                     | Term Loan, 3.96%, Maturing June 13, 2014  | 717,022              |
| 1,182,000                                   | <b>U.S.I. Holdings Corp.</b><br>Term Loan, 4.21%, Maturing May 4, 2014                        | 685,560              |
|   |   | <b>\$ 11,944,788</b> |
| <b>Leisure Goods/Activities/Movies 3.5%</b> |   |                      |
| 1,964,450                                   | <b>24 Hour Fitness Worldwide, Inc.</b><br>Term Loan, 3.43%, Maturing June 8, 2012             | \$ 1,217,959         |
| 1,711,852                                   | <b>AMC Entertainment, Inc.</b><br>Term Loan, 2.14%, Maturing January 26, 2013                 | 1,514,275            |
| 1,300,000                                   | <b>AMF Bowling Worldwide, Inc.</b><br>Term Loan Second Lien, 8.44%, Maturing December 8, 2013 | 195,000              |
| 371,737                                     | <b>Butterfly Wendel US, Inc.</b><br>Term Loan, 3.19%, Maturing June 22, 2013                  | 241,164              |
| 371,857                                     | Term Loan, 2.69%, Maturing June 22, 2014  | 241,242              |
| 2,909,548                                   | <b>Carmike Cinemas, Inc.</b><br>Term Loan, 6.13%, Maturing May 19, 2012                       | 2,220,954            |
| 487,500                                     | <b>Cedar Fair, L.P.</b><br>Term Loan, 2.41%, Maturing August 31, 2011                         | 370,906              |
| 2,797,805                                   | Term Loan, 2.41%, Maturing August 30, 2012  | 2,128,662            |
| 3,755,314                                   | <b>Cinemark, Inc.</b><br>Term Loan, 2.53%, Maturing October 5, 2013                           | 3,381,660            |
| 382,500                                     | <b>Dave &amp; Buster s, Inc.</b><br>Term Loan, 3.43%, Maturing March 8, 2013                  | 340,425              |
| 972,500                                     | Term Loan, 3.43%, Maturing March 8, 2013  | 865,525              |



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| <b>Principal Amount*</b> | <b>Borrower/Tranche Description</b>                                    | <b>Value</b>         |
|--------------------------|--|----------------------|
|                          | <b>Deluxe Entertainment Services</b>                                   |                      |
| 745,513                  | Term Loan, 3.58%, Maturing January 28, 2011                            | \$ 383,939           |
| 41,339                   | Term Loan, 3.71%, Maturing January 28, 2011                            | 21,289               |
| 72,991                   | Term Loan, 3.71%, Maturing January 28, 2011                            | 37,591               |
|                          | <b>Easton-Bell Sports, Inc.</b>  |                      |
| 1,413,974                | Term Loan, 2.92%, Maturing March 16, 2012                              | 1,032,201            |
|                          | <b>Formula One (Project Alpha III)</b>                                 |                      |
| 1,928,571                | Term Loan, 2.66%, Maturing October 13, 2014                            | 1,040,223            |
|                          | <b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.</b> |                      |
| 96,000                   | DIP Loan, 0.00%, Maturing March 31, 2010 <sup>(4)(5)</sup>             | 96,000               |
|                          | <b>Mega Blocks, Inc.</b>   |                      |
| 1,469,543                | Term Loan, 8.75%, Maturing July 26, 2012                               | 330,647              |
|                          | <b>Metro-Goldwyn-Mayer Holdings, Inc.</b>                              |                      |
| 10,086,013               | Term Loan, 4.22%, Maturing April 8, 2012                               | 4,649,652            |
|                          | <b>National CineMedia, LLC</b>   |                      |
| 2,075,000                | Term Loan, 3.75%, Maturing February 13, 2015                           | 1,322,072            |
|                          | <b>Red Football, Ltd.</b>  |                      |
| GBP 2,730,401            | Term Loan, 4.10%, Maturing August 16, 2014                             | 2,631,336            |
| GBP 2,730,401            | Term Loan, 4.35%, Maturing August 16, 2015                             | 2,631,336            |
|                          | <b>Regal Cinemas Corp.</b>   |                      |
| 6,209,575                | Term Loan, 5.21%, Maturing November 10, 2010                           | 5,650,713            |
|                          | <b>Revolution Studios Distribution Co., LLC</b>                        |                      |
| 1,364,817                | Term Loan, 4.16%, Maturing December 21, 2014                           | 900,779              |
| 1,050,000                | Term Loan Second Lien, 7.41%, Maturing June 21, 2015                   | 168,000              |
|                          | <b>Six Flags Theme Parks, Inc.</b>                                     |                      |
| 4,457,125                | Term Loan, 2.92%, Maturing April 30, 2015                              | 3,108,845            |
|                          | <b>Southwest Sports Group, LLC</b>                                     |                      |
| 1,450,000                | Term Loan, 4.00%, Maturing December 22, 2010                           | 1,123,750            |
|                          | <b>Universal City Development Partners, Ltd.</b>                       |                      |
| 2,912,921                | Term Loan, 6.00%, Maturing June 9, 2011                                | 2,679,887            |
|                          | <b>WGM Acquisition Corp.</b>   |                      |
| 900,000                  | Revolving Loan, 0.00%, Maturing February 28, 2010 <sup>(3)</sup>       | 702,000              |
| 6,862,491                | Term Loan, 3.34%, Maturing February 28, 2011                           | 5,755,914            |
|                          |  | <b>\$ 46,983,946</b> |
|                          | <b>Lodging and Casinos 1.4%</b>  |                      |
|                          | <b>Gala Electric Casinos, Ltd.</b>                                     |                      |
| GBP 958,999              | Term Loan, 7.00%, Maturing December 12, 2013                           | \$ 784,069           |
| GBP 958,999              | Term Loan, 7.50%, Maturing December 12, 2014                           | 784,069              |
|                          | <b>Green Valley Ranch Gaming, LLC</b>                                  |                      |
| 638,642                  | Term Loan, 4.25%, Maturing February 16, 2014                           | 274,616              |



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| <b>Principal Amount*</b> | <b>Borrower/Tranche Description</b>                        | <b>Value</b>         |
|--------------------------|--|----------------------|
|                          | <b>Harrah s Operating Co.</b>                              |                      |
| 1,389,500                | Term Loan, 4.16%, Maturing January 28, 2015                | \$ 870,490           |
| 992,500                  | Term Loan, 4.26%, Maturing January 28, 2015                | 619,624              |
|                          | <b>Herbst Gaming, Inc.</b>                                 |                      |
| 994,937                  | Term Loan, 0.00%, Maturing December 2, 2011 <sup>(4)</sup> | 254,953              |
|                          | <b>Isle of Capri Casinos, Inc.</b>                         |                      |
| 2,621,839                | Term Loan, 3.21%, Maturing November 30, 2013               | 1,765,994            |
| 790,544                  | Term Loan, 3.21%, Maturing November 30, 2013               | 532,487              |
| 1,048,735                | Term Loan, 3.21%, Maturing November 30, 2013               | 706,398              |
|                          | <b>LodgeNet Entertainment Corp.</b>                        |                      |
| 1,129,200                | Term Loan, 3.46%, Maturing April 4, 2014                   | 592,830              |
|                          | <b>New World Gaming Partners, Ltd.</b>                     |                      |
| 1,443,750                | Term Loan, 3.94%, Maturing June 30, 2014                   | 665,930              |
| 291,667                  | Term Loan, 3.94%, Maturing June 30, 2014                   | 134,531              |
|                          | <b>Penn National Gaming, Inc.</b>                          |                      |
| 7,056,910                | Term Loan, 2.77%, Maturing October 3, 2012                 | 6,399,736            |
|                          | <b>Venetian Casino Resort/Las Vegas Sands, Inc.</b>        |                      |
| 1,129,596                | Term Loan, 2.16%, Maturing May 14, 2014                    | 558,353              |
| 4,143,264                | Term Loan, 2.16%, Maturing May 23, 2014                    | 2,047,995            |
|                          | <b>VML US Finance, LLC</b>                                 |                      |
| 2,300,000                | Term Loan, 2.66%, Maturing May 25, 2013                    | 1,332,954            |
|                          | <b>Wimar OpCo, LLC</b>                                     |                      |
| 900,262                  | Term Loan, 6.50%, Maturing January 3, 2012                 | 265,577              |
|                          |  | <b>\$ 18,590,606</b> |
|                          | <b>Nonferrous Metals/Minerals 0.8%</b>                     |                      |
|                          | <b>Alpha Natural Resources, LLC</b>                        |                      |
| 2,750,875                | Term Loan, 3.00%, Maturing October 26, 2012                | \$ 2,510,173         |
|                          | <b>Compass Minerals Group, Inc.</b>                        |                      |
| 2,742,369                | Term Loan, 2.48%, Maturing December 22, 2012               | 2,581,255            |
|                          | <b>Euramax International, Inc.</b>                         |                      |
| 701,579                  | Term Loan, 8.75%, Maturing June 28, 2012                   | 271,862              |
| 503,822                  | Term Loan Second Lien, 11.00%, Maturing June 28, 2013      | 100,764              |
| 249,928                  | Term Loan Second Lien, 11.00%, Maturing June 28, 2013      | 49,986               |
|                          | <b>Murray Energy Corp.</b>                                 |                      |
| 943,250                  | Term Loan, 6.94%, Maturing January 28, 2010                | 839,493              |
|                          | <b>Noranda Aluminum Acquisition</b>                        |                      |
| 531,158                  | Term Loan, 4.24%, Maturing May 18, 2014                    | 301,432              |
|                          | <b>Novelis, Inc.</b>                                       |                      |
| 590,992                  | Term Loan, 3.46%, Maturing June 28, 2014                   | 377,053              |
| 1,300,183                | Term Loan, 3.46%, Maturing June 28, 2014                   | 829,517              |



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| <b>Principal Amount*</b> | <b>Borrower/Tranche Description</b>                | <b>Value</b>         |
|--------------------------|--|----------------------|
|                          | <b>Oxbow Carbon and Mineral Holdings</b>           |                      |
| 162,624                  | Term Loan, 2.41%, Maturing May 8, 2014             | \$ 111,702           |
| 1,816,502                | Term Loan, 2.81%, Maturing May 8, 2014             | 1,247,710            |
|                          | <b>Tube City IMS Corp.</b>                         |                      |
| 2,628,851                | Term Loan, 3.46%, Maturing January 25, 2014        | 1,051,541            |
| 324,324                  | Term Loan, 3.46%, Maturing January 25, 2014        | 129,730              |
|                          |  | <b>\$ 10,402,218</b> |
| <br>                     |  |                      |
| <b>Oil and Gas 0.7%</b>  |  |                      |
|                          | <b>Atlas Pipeline Partners, L.P.</b>               |                      |
| 1,615,000                | Term Loan, 3.16%, Maturing July 20, 2014           | \$ 1,372,750         |
|                          | <b>Big West Oil, LLC</b>                           |                      |
| 577,500                  | Term Loan, 4.50%, Maturing May 1, 2014             | 274,313              |
| 459,375                  | Term Loan, 4.50%, Maturing May 1, 2014             | 218,203              |
|                          | <b>Citgo Petroleum Corp.</b>                       |                      |
| 1,893,976                | Term Loan, 1.78%, Maturing November 15, 2012       | 1,207,410            |
|                          | <b>Dresser, Inc.</b>                               |                      |
| 824,990                  | Term Loan, 4.41%, Maturing May 4, 2014             | 598,892              |
| 1,250,000                | Term Loan Second Lien, 7.99%, Maturing May 4, 2015 | 618,750              |
|                          | <b>Enterprise GP Holdings, L.P.</b>                |                      |
| 1,534,500                | Term Loan, 3.25%, Maturing October 31, 2014        | 1,396,395            |
|                          | <b>IFM (US) Colonial Pipeline 2, LLC</b>           |                      |
| 933,362                  | Term Loan, 4.20%, Maturing February 27, 2012       | 788,691              |
|                          | <b>Targa Resources, Inc.</b>                       |                      |
| 1,602,972                | Term Loan, 3.46%, Maturing October 31, 2012        | 1,132,767            |
| 1,394,854                | Term Loan, 5.93%, Maturing October 31, 2012        | 985,697              |
|                          | <b>Volnay Acquisition Co.</b>                      |                      |
| 830,000                  | Term Loan, 4.54%, Maturing January 12, 2014        | 709,650              |
|                          |  | <b>\$ 9,303,518</b>  |
| <br>                     |  |                      |
| <b>Publishing 3.2%</b>   |  |                      |
|                          | <b>American Media Operations, Inc.</b>             |                      |
| 3,727,216                | Term Loan, 3.95%, Maturing January 31, 2013        | \$ 2,236,330         |
|                          | <b>Aster Zweite Beteiligungs GmbH</b>              |                      |
| 1,075,000                | Term Loan, 6.13%, Maturing September 27, 2013      | 521,375              |
| EUR 472,333              | Term Loan, 7.54%, Maturing September 27, 2013      | 302,819              |
|                          | <b>CanWest MediaWorks, Ltd.</b>                    |                      |
| 1,157,375                | Term Loan, 4.20%, Maturing July 10, 2014           | 656,810              |
|                          | <b>Dex Media West, LLC</b>                         |                      |
| 5,190,000                | Term Loan, 7.00%, Maturing October 24, 2014        | 2,854,500            |





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| <b>Principal Amount*</b> | <b>Borrower/Tranche Description</b>                     | <b>Value</b> |
|--------------------------|---|--------------|
|                          | <b>GateHouse Media Operating, Inc.</b>                  |              |
| 800,000                  | Term Loan, 2.57%, Maturing August 28, 2014              | \$ 207,334   |
| 975,000                  | Term Loan, 2.66%, Maturing August 28, 2014              | 252,688      |
| 1,850,000                | Term Loan, 4.20%, Maturing August 28, 2014              | 479,459      |
|                          | <b>Idearc, Inc.</b>                                     |              |
| 12,274,500               | Term Loan, 3.42%, Maturing November 17, 2014            | 4,262,320    |
|                          | <b>Laureate Education, Inc.</b>                         |              |
| 432,535                  | Term Loan, 4.41%, Maturing August 17, 2014              | 268,712      |
| 2,890,338                | Term Loan, 4.41%, Maturing August 17, 2014              | 1,795,622    |
|                          | <b>MediaNews Group, Inc.</b>                            |              |
| 919,307                  | Term Loan, 4.66%, Maturing August 2, 2013               | 308,887      |
|                          | <b>Mediannuaire Holding</b>                             |              |
| EUR 968,816              | Term Loan, 4.66%, Maturing October 10, 2014             | 295,055      |
| EUR 968,816              | Term Loan, 5.16%, Maturing October 10, 2015             | 295,055      |
| EUR 1,000,000            | Term Loan Second Lien, 6.66%, Maturing April 10, 2016   | 177,122      |
|                          | <b>Merrill Communications, LLC</b>                      |              |
| 1,436,802                | Term Loan, 4.32%, Maturing December 24, 2012            | 984,210      |
|                          | <b>Nebraska Book Co., Inc.</b>                          |              |
| 907,643                  | Term Loan, 6.38%, Maturing March 4, 2011                | 671,656      |
|                          | <b>Nelson Education, Ltd.</b>                           |              |
| 666,563                  | Term Loan, 3.96%, Maturing July 5, 2014                 | 383,273      |
|                          | <b>Nielsen Finance, LLC</b>                             |              |
| 7,929,888                | Term Loan, 3.88%, Maturing August 9, 2013               | 6,343,910    |
|                          | <b>Penton Media, Inc.</b>                               |              |
| 982,500                  | Term Loan, 3.35%, Maturing February 1, 2013             | 397,913      |
|                          | <b>Philadelphia Newspapers, LLC</b>                     |              |
| 1,038,512                | Term Loan, 0.00%, Maturing June 29, 2013 <sup>(4)</sup> | 173,086      |
|                          | <b>R.H. Donnelley Corp.</b>                             |              |
| 3,773,253                | Term Loan, 6.75%, Maturing June 30, 2010                | 2,455,758    |
|                          | <b>Reader s Digest Association, Inc. (The)</b>          |              |
| 7,835,438                | Term Loan, 3.61%, Maturing March 2, 2014                | 3,134,175    |
|                          | <b>SGS International, Inc.</b>                          |              |
| 837,220                  | Term Loan, 4.14%, Maturing December 30, 2011            | 544,193      |
|                          | <b>Source Interlink Companies, Inc.</b>                 |              |
| 1,984,887                | Term Loan, 5.45%, Maturing August 1, 2014               | 1,081,763    |
|                          | <b>Source Media, Inc.</b>                               |              |
| 2,304,115                | Term Loan, 6.46%, Maturing November 8, 2011             | 1,255,743    |
|                          | <b>Springer Science+Business Media</b>                  |              |
| 546,613                  | Term Loan, 3.83%, Maturing May 5, 2011                  | 361,545      |
| 490,579                  | Term Loan, 4.21%, Maturing May 5, 2012                  | 324,483      |
| 417,648                  | Term Loan, 4.21%, Maturing May 5, 2012                  | 276,245      |

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| <b>Principal Amount*</b>    | <b>Borrower/Tranche Description</b>                    | <b>Value</b>         |
|-----------------------------|--|----------------------|
|                             | <b>TL Acquisitions, Inc.</b>                           |                      |
| 3,234,062                   | Term Loan, 2.91%, Maturing July 5, 2014                | \$ 2,461,526         |
|                             | <b>Trader Media Corp.</b>                              |                      |
| GBP 2,309,688               | Term Loan, 3.78%, Maturing March 23, 2015              | 1,465,795            |
|                             | <b>Tribune Co.</b>                                     |                      |
| 1,836,935                   | Term Loan, 0.00%, Maturing May 17, 2009 <sup>(4)</sup> | 516,179              |
| 1,989,950                   | Term Loan, 0.00%, Maturing May 17, 2014 <sup>(4)</sup> | 440,276              |
| 2,231,638                   | Term Loan, 0.00%, Maturing May 17, 2014 <sup>(4)</sup> | 624,062              |
|                             | <b>Xsys, Inc.</b>                                      |                      |
| 1,290,100                   | Term Loan, 6.13%, Maturing September 27, 2013          | 625,699              |
| EUR 527,667                 | Term Loan, 7.54%, Maturing September 27, 2013          | 338,295              |
| 1,277,104                   | Term Loan, 6.13%, Maturing September 27, 2014          | 619,396              |
|                             | <b>Yell Group, PLC</b>                                 |                      |
| 3,425,000                   | Term Loan, 3.41%, Maturing February 10, 2013           | 2,146,334            |
|                             |  | <b>\$ 42,539,603</b> |
| <b>Radio and Television</b> | <b>2.2%</b>  |                      |
|                             | <b>Block Communications, Inc.</b>                      |                      |
| 2,037,000                   | Term Loan, 3.46%, Maturing December 22, 2011           | \$ 1,711,080         |
|                             | <b>CMP KC, LLC</b>                                     |                      |
| 963,688                     | Term Loan, 4.41%, Maturing May 5, 2013                 | 551,133              |
|                             | <b>CMP Susquehanna Corp.</b>                           |                      |
| 2,727,144                   | Term Loan, 2.42%, Maturing May 5, 2013                 | 804,508              |
|                             | <b>Discovery Communications, Inc.</b>                  |                      |
| 3,422,875                   | Term Loan, 3.46%, Maturing April 30, 2014              | 3,096,480            |
|                             | <b>Emmis Operating Co.</b>                             |                      |
| 1,021,214                   | Term Loan, 3.07%, Maturing November 2, 2013            | 449,334              |
|                             | <b>Entravision Communications Corp.</b>                |                      |
| 1,739,000                   | Term Loan, 2.94%, Maturing September 29, 2013          | 1,273,818            |
|                             | <b>Gray Television, Inc.</b>                           |                      |
| 2,300,118                   | Term Loan, 2.52%, Maturing January 19, 2015            | 1,019,718            |
|                             | <b>HIT Entertainment, Inc.</b>                         |                      |
| 1,835,658                   | Term Loan, 4.96%, Maturing March 20, 2012              | 830,635              |
|                             | <b>NEP II, Inc.</b>                                    |                      |
| 835,116                     | Term Loan, 2.66%, Maturing February 16, 2014           | 626,337              |
|                             | <b>Nexstar Broadcasting, Inc.</b>                      |                      |
| 2,096,827                   | Term Loan, 3.21%, Maturing October 1, 2012             | 1,237,128            |
| 1,983,874                   | Term Loan, 3.21%, Maturing October 1, 2012             | 1,170,486            |
|                             | <b>NextMedia Operating, Inc.</b>                       |                      |
| 72,114                      | Term Loan, 5.12%, Maturing November 15, 2012           | 37,680               |
| 162,257                     | Term Loan, 5.17%, Maturing November 15, 2012           | 84,779               |



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| <b>Principal Amount*</b> | <b>Borrower/Tranche Description</b>                   | <b>Value</b>         |
|--------------------------|---|----------------------|
|                          | <b>PanAmSat Corp.</b>                                 |                      |
| 1,059,172                | Term Loan, 3.93%, Maturing January 3, 2014            | \$ 916,940           |
| 1,058,851                | Term Loan, 3.93%, Maturing January 3, 2014            | 916,662              |
| 1,058,851                | Term Loan, 3.93%, Maturing January 3, 2014            | 916,662              |
|                          | <b>Paxson Communications Corp.</b>                    |                      |
| 3,250,000                | Term Loan, 4.34%, Maturing January 15, 2012           | 1,283,750            |
|                          | <b>Raycom TV Broadcasting, LLC</b>                    |                      |
| 1,900,000                | Term Loan, 1.94%, Maturing June 25, 2014              | 1,425,000            |
|                          | <b>SFX Entertainment</b>                              |                      |
| 1,381,298                | Term Loan, 4.26%, Maturing June 21, 2013              | 1,015,254            |
|                          | <b>Sirius Satellite Radio, Inc.</b>                   |                      |
| 740,625                  | Term Loan, 2.69%, Maturing December 19, 2012          | 536,953              |
|                          | <b>Tyrol Acquisition 2 SAS</b>                        |                      |
| EUR 1,050,000            | Term Loan, 3.77%, Maturing January 19, 2015           | 859,135              |
| EUR 1,050,000            | Term Loan, 4.46%, Maturing January 19, 2016           | 859,135              |
|                          | <b>Univision Communications, Inc.</b>                 |                      |
| 11,650,000               | Term Loan, 2.66%, Maturing September 29, 2014         | 6,195,307            |
| 770,500                  | Term Loan Second Lien, 2.91%, Maturing March 29, 2009 | 674,188              |
|                          | <b>Young Broadcasting, Inc.</b>                       |                      |
| 2,309,978                | Term Loan, 5.24%, Maturing November 3, 2012           | 922,067              |
|                          |   | <b>\$ 29,414,169</b> |
|                          | <b>Rail Industries 0.4%</b>                           |                      |
|                          | <b>Kansas City Southern Railway Co.</b>               |                      |
| 3,315,000                | Term Loan, 3.10%, Maturing April 26, 2013             | \$ 2,922,726         |
|                          | <b>Rail America, Inc.</b>                             |                      |
| 135,280                  | Term Loan, 5.44%, Maturing August 14, 2009            | 123,781              |
| 2,089,720                | Term Loan, 5.44%, Maturing August 13, 2010            | 1,912,094            |
|                          |   | <b>\$ 4,958,601</b>  |
|                          | <b>Retailers (Except Food and Drug) 1.2%</b>          |                      |
|                          | <b>American Achievement Corp.</b>                     |                      |
| 936,955                  | Term Loan, 2.59%, Maturing March 25, 2011             | \$ 693,347           |
|                          | <b>Amscan Holdings, Inc.</b>                          |                      |
| 712,313                  | Term Loan, 3.93%, Maturing May 25, 2013               | 486,153              |
|                          | <b>Claire s Stores, Inc.</b>                          |                      |
| 492,500                  | Term Loan, 3.48%, Maturing May 24, 2014               | 181,131              |
|                          | <b>Cumberland Farms, Inc.</b>                         |                      |
| 2,019,176                | Term Loan, 2.90%, Maturing September 29, 2013         | 1,655,724            |
|                          | <b>Harbor Freight Tools USA, Inc.</b>                 |                      |
| 1,801,826                | Term Loan, 9.75%, Maturing July 15, 2010              | 1,126,141            |



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| <b>Principal Amount*</b>      | <b>Borrower/Tranche Description</b>                      | <b>Value</b>         |
|-------------------------------|--|----------------------|
|                               | <b>Josten s Corp.</b>                                    |                      |
| 1,991,336                     | Term Loan, 2.45%, Maturing October 4, 2011               | \$ 1,742,419         |
|                               | <b>Mapco Express, Inc.</b>                               |                      |
| 1,510,137                     | Term Loan, 3.91%, Maturing April 28, 2011                | 1,230,762            |
|                               | <b>Neiman Marcus Group, Inc.</b>                         |                      |
| 1,542,722                     | Term Loan, 4.19%, Maturing April 5, 2013                 | 1,068,978            |
|                               | <b>Orbitz Worldwide, Inc.</b>                            |                      |
| 1,678,750                     | Term Loan, 4.24%, Maturing July 25, 2014                 | 747,044              |
|                               | <b>Oriental Trading Co., Inc.</b>                        |                      |
| 2,067,576                     | Term Loan, 3.98%, Maturing July 31, 2013                 | 1,157,843            |
| 1,150,000                     | Term Loan Second Lien, 6.41%, Maturing January 31, 2013  | 296,125              |
|                               | <b>Rent-A-Center, Inc.</b>                               |                      |
| 1,169,109                     | Term Loan, 2.15%, Maturing November 15, 2012             | 987,897              |
|                               | <b>Savers, Inc.</b>                                      |                      |
| 446,574                       | Term Loan, 3.20%, Maturing August 11, 2012               | 375,122              |
| 488,567                       | Term Loan, 3.20%, Maturing August 11, 2012               | 410,396              |
|                               | <b>The Yankee Candle Company, Inc.</b>                   |                      |
| 3,485,341                     | Term Loan, 3.40%, Maturing February 6, 2014              | 1,916,938            |
|                               | <b>Vivarte</b>   |                      |
| EUR 825,263                   | Term Loan, 4.45%, Maturing May 29, 2015                  | 480,784              |
| EUR 128,489                   | Term Loan, 4.45%, Maturing May 29, 2015                  | 74,855               |
| EUR 33,040                    | Term Loan, 4.45%, Maturing May 29, 2015                  | 19,248               |
| EUR 825,263                   | Term Loan, 4.95%, Maturing May 29, 2016                  | 480,784              |
| EUR 128,489                   | Term Loan, 4.95%, Maturing May 29, 2016                  | 74,855               |
| EUR 33,040                    | Term Loan, 4.95%, Maturing May 29, 2016                  | 19,248               |
|                               |  | <b>\$ 15,225,794</b> |
| <b>Steel 0.2%</b>             |  |                      |
|                               | <b>Algoma Acquisition Corp.</b>                          |                      |
| 2,238,477                     | Term Loan, 2.95%, Maturing June 20, 2013                 | \$ 1,438,222         |
|                               | <b>Niagara Corp.</b>                                     |                      |
| 1,452,875                     | Term Loan, 5.46%, Maturing June 29, 2014                 | 762,759              |
|                               |  | <b>\$ 2,200,981</b>  |
| <b>Surface Transport 0.2%</b> |  |                      |
|                               | <b>Gainey Corp.</b>                                      |                      |
| 1,884,496                     | Term Loan, 0.00%, Maturing April 20, 2012 <sup>(4)</sup> | \$ 233,678           |
|                               | <b>Oshkosh Truck Corp.</b>                               |                      |
| 946,135                       | Term Loan, 2.89%, Maturing December 6, 2013              | 661,112              |

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| <b>Principal Amount*</b>  | <b>Borrower/Tranche Description</b>                     | <b>Value</b>         |
|---------------------------|---|----------------------|
|                           | <b>Ozburn-Hessey Holding Co., LLC</b>                   |                      |
| 579,830                   | Term Loan, 4.16%, Maturing August 9, 2012               | \$ 449,368           |
|                           | <b>Swift Transportation Co., Inc.</b>                   |                      |
| 3,020,930                 | Term Loan, 5.49%, Maturing May 10, 2014                 | 1,384,909            |
|                           |   | <b>\$ 2,729,067</b>  |
| <b>Telecommunications</b> | <b>2.0%</b>   |                      |
|                           | <b>Asurion Corp.</b>                                    |                      |
| 2,450,000                 | Term Loan, 4.33%, Maturing July 13, 2012                | \$ 1,788,500         |
| 1,000,000                 | Term Loan Second Lien, 6.86%, Maturing January 13, 2013 | 560,000              |
|                           | <b>BCM Luxembourg, Ltd.</b>                             |                      |
| EUR 2,831,379             | Term Loan, 3.65%, Maturing September 30, 2014           | 2,672,961            |
| EUR 2,831,695             | Term Loan, 3.90%, Maturing September 30, 2015           | 2,673,259            |
| EUR 1,500,000             | Term Loan Second Lien, 6.02%, Maturing March 31, 2016   | 948,563              |
|                           | <b>Centennial Cellular Operating Co., LLC</b>           |                      |
| 3,226,468                 | Term Loan, 3.51%, Maturing February 9, 2011             | 3,141,270            |
|                           | <b>CommScope, Inc.</b>                                  |                      |
| 2,420,843                 | Term Loan, 3.68%, Maturing November 19, 2014            | 2,063,768            |
|                           | <b>Intelsat Subsidiary Holding Co.</b>                  |                      |
| 1,270,750                 | Term Loan, 3.93%, Maturing July 3, 2013                 | 1,126,996            |
|                           | <b>Iowa Telecommunications Services</b>                 |                      |
| 2,776,000                 | Term Loan, 3.09%, Maturing November 23, 2011            | 2,394,300            |
|                           | <b>IPC Systems, Inc.</b>                                |                      |
| GBP 1,448,087             | Term Loan, 5.05%, Maturing May 31, 2014                 | 1,049,284            |
|                           | <b>Macquarie UK Broadcast Ventures, Ltd.</b>            |                      |
| GBP 1,071,462             | Term Loan, 3.59%, Maturing December 26, 2014            | 987,946              |
|                           | <b>NTelos, Inc.</b>                                     |                      |
| 1,215,750                 | Term Loan, 2.66%, Maturing August 24, 2011              | 1,091,895            |
|                           | <b>Palm, Inc.</b>                                       |                      |
| 1,061,563                 | Term Loan, 3.91%, Maturing April 24, 2014               | 493,627              |
|                           | <b>Stratos Global Corp.</b>                             |                      |
| 1,198,500                 | Term Loan, 3.95%, Maturing February 13, 2012            | 1,030,710            |
|                           | <b>Trilogy International Partners</b>                   |                      |
| 1,225,000                 | Term Loan, 4.96%, Maturing June 29, 2012                | 520,625              |
|                           | <b>Windstream Corp.</b>                                 |                      |
| 3,980,037                 | Term Loan, 2.59%, Maturing July 17, 2013                | 3,621,834            |
|                           |   | <b>\$ 26,165,538</b> |
| <b>Utilities</b>          | <b>1.6%</b>   |                      |
|                           | <b>AEI Finance Holding, LLC</b>                         |                      |
| 388,674                   | Revolving Loan, 3.41%, Maturing March 30, 2012          | \$ 232,233           |
| 2,771,209                 | Term Loan, 4.46%, Maturing March 30, 2014               | 1,655,797            |





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| <b>Principal Amount*</b>  | <b>Borrower/Tranche Description</b>  | <b>Value</b>          |
|---|--|-----------------------|
| 1,250,000   | <b>Astoria Generating Co.</b><br>Term Loan Second Lien, 4.11%, Maturing August 23, 2013                | \$ 900,000            |
| 2,182,672   | <b>BRSP, LLC</b><br>Term Loan, 5.55%, Maturing July 13, 2009   | 1,866,185             |
| 1,179,090   | <b>Calpine Corp.</b><br>DIP Loan, 4.34%, Maturing March 30, 2009                                       | 910,970               |
| GBP 540,000   | <b>Electricinvest Holding Co.</b><br>Term Loan, 6.12%, Maturing October 24, 2012                       | 537,037               |
| EUR 536,193   | Term Loan, 6.53%, Maturing October 24, 2012  | 471,139               |
| 829,631   | <b>Mirant North America, LLC</b><br>Term Loan, 2.16%, Maturing January 3, 2013                         | 756,208               |
| 6,076,615   | <b>NRG Energy, Inc.</b><br>Term Loan, 2.66%, Maturing June 1, 2014                                     | 5,645,036             |
| 2,994,481   | Term Loan, 2.96%, Maturing June 1, 2014  | 2,781,804             |
| 470,384   | <b>Pike Electric, Inc.</b><br>Term Loan, 1.88%, Maturing July 1, 2012                                  | 425,698               |
| 354,382   | Term Loan, 1.88%, Maturing December 10, 2012   | 320,715               |
| 3,110,625   | <b>TXU Texas Competitive Electric Holdings Co., LLC</b><br>Term Loan, 3.91%, Maturing October 10, 2014 | 2,175,882             |
| 1,135,625   | Term Loan, 4.75%, Maturing October 10, 2014  | 795,221               |
| 1,412,275   | <b>Vulcan Energy Corp.</b><br>Term Loan, 6.25%, Maturing July 23, 2010                                 | 1,207,495             |
|   |  | <b>\$ 20,681,420</b>  |
| <b>Total Senior Floating-Rate Interests (identified cost \$1,093,623,051)</b> |  | <b>\$ 728,358,351</b> |

**Corporate Bonds & Notes 40.7%**

| <b>Principal Amount (000 s omitted)</b> | <b>Security</b>   | <b>Value</b> |
|---|---|--------------|
| <b>Aerospace and Defense 0.2%</b>       |   |              |
| \$ 1,500                                | <b>Alion Science and Technologies Corp.</b><br>10.25%, 2/1/15 | \$ 600,000   |
| 1,425                                   | <b>Bombardier, Inc.</b><br>8.00%, 11/15/14 <sup>(6)</sup>     | 1,225,500    |
| 1,810                                   | <b>Hawker Beechcraft Acquisition</b><br>9.75%, 4/1/17         | 334,850      |
| 280                                     | <b>Transdigm, Inc.</b><br>7.75%, 7/15/14                      | 253,400      |

|       |  |                     |
|-------|--|---------------------|
| 1,250 | <b>Vought Aircraft Industries, Inc., Sr. Notes</b><br>8.00%, 7/15/11 | 768,750             |
|       |  | <b>\$ 3,182,500</b> |

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| <b>Principal<br/>Amount<br/>(000 s<br/>omitted)</b> | <b>Security</b>  | <b>Value</b>         |
|---|--|----------------------|
| <b>Automotive 1.1%</b>                              |  |                      |
| \$ 1,610  | <b>Allison Transmission, Inc.</b><br>11.00%, 11/1/15                                 | \$ 901,600           |
| 3,590   | <b>Altra Industrial Motion, Inc.</b><br>9.00%, 12/1/11                               | 3,482,300            |
| 1,100   | <b>Commercial Vehicle Group, Inc., Sr. Notes</b><br>8.00%, 7/1/13                    | 500,500              |
| 5,965   | <b>Ford Motor Credit Co., Sr. Notes</b><br>5.70%, 1/15/10                            | 5,054,663            |
| 6,073   | <b>Tenneco Automotive, Inc., Series B</b><br>10.25%, 7/15/13                         | 4,038,545            |
| 1,085   | <b>Tenneco, Inc., Sr. Notes</b><br>8.125%, 11/15/15                                  | 379,750              |
| 990   | <b>United Components, Inc., Sr. Sub. Notes</b><br>9.375%, 6/15/13                    | 311,850              |
|   |  | <b>\$ 14,669,208</b> |
| <b>Broadcast Radio and Television 0.1%</b>          |  |                      |
| \$ 1,570  | <b>Warner Music Group, Sr. Sub. Notes</b><br>7.375%, 4/15/14                         | \$ 1,004,800         |
| 2,885   | <b>XM Satellite Radio Holdings, Inc., Sr. Notes</b><br>13.00%, 8/1/13 <sup>(6)</sup> | 735,675              |
|   |  | <b>\$ 1,740,475</b>  |
| <b>Brokers/Dealers/Investment Houses 0.1%</b>       |  |                      |
| \$ 2,900  | <b>Nuveen Investments, Inc., Sr. Notes</b><br>10.50%, 11/15/15 <sup>(6)</sup>        | \$ 812,000           |
|   |  | <b>\$ 812,000</b>    |
| <b>Building and Development 0.5%</b>                |  |                      |
| \$ 1,240  | <b>Interline Brands, Inc., Sr. Sub. Notes</b><br>8.125%, 6/15/14                     | \$ 998,200           |
| 2,645   | <b>Nortek, Inc., Sr. Sub. Notes</b><br>10.00%, 12/1/13                               | 1,547,325            |
| 5,995   | <b>Panolam Industries International, Sr. Sub. Notes</b><br>10.75%, 10/1/13           | 2,427,975            |
| 495   | <b>Ply Gem Industries, Inc., Sr. Notes</b><br>11.75%, 6/15/13                        | 277,200              |
| 1,640   | <b>Texas Industries Inc., Sr. Notes</b><br>7.25%, 7/15/13 <sup>(6)</sup>             | 1,246,400            |

**\$ 6,497,100**

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| <b>Principal<br/>Amount<br/>(000 s omitted)</b> | <b>Security</b>                                       | <b>Value</b>         |
|---|---|----------------------|
| <b>Business Equipment and Services 2.9%</b>     |   |                      |
|   | <b>Affinion Group, Inc.</b>                           |                      |
| \$ 1,065  | 10.125%, 10/15/13                                     | \$ 836,025           |
| 2,560   | 11.50%, 10/15/15                                      | 1,676,800            |
|   | <b>Education Management, LLC, Sr. Notes</b>           |                      |
| 5,270   | 8.75%, 6/1/14   | 4,519,025            |
|   | <b>Education Management, LLC, Sr. Sub. Notes</b>      |                      |
| 7,270   | 10.25%, 6/1/16  | 6,070,450            |
|   | <b>First Data Corp.</b>                               |                      |
| 205   | 9.875%, 9/24/15                                       | 115,825              |
|   | <b>MediMedia USA, Inc., Sr. Sub. Notes</b>            |                      |
| 2,415   | 11.375%, 11/15/14 <sup>(6)</sup>                      | 1,581,825            |
|   | <b>Muzak, LLC/Muzak Finance, Sr. Notes</b>            |                      |
| 5,250   | 10.00%, 2/15/09 <sup>(4)</sup>                        | 2,598,750            |
|   | <b>Rental Service Corp.</b>                           |                      |
| 6,010   | 9.50%, 12/1/14  | 3,831,375            |
|   | <b>SunGard Data Systems, Inc., Sr. Notes</b>          |                      |
| 11,035  | 10.625%, 5/15/15 <sup>(6)</sup>                       | 9,214,225            |
|   | <b>Ticketmaster, Sr. Notes</b>                        |                      |
| 2,700   | 10.75%, 8/1/16 <sup>(6)</sup>                         | 1,633,500            |
|   | <b>Travelport, LLC</b>                                |                      |
| 5,025   | 9.875%, 9/1/14  | 2,010,000            |
|   | <b>West Corp.</b>                                     |                      |
| 6,330   | 9.50%, 10/15/14                                       | 4,336,050            |
|   |   | <b>\$ 38,423,850</b> |
| <b>Cable and Satellite Television 0.9%</b>      |   |                      |
|   | <b>Cablevision Systems Corp., Sr. Notes, Series B</b> |                      |
| \$ 810  | 8.00%, 4/15/12  | \$ 785,700           |
|   | <b>CCO Holdings, LLC/CCO Capital Corp., Sr. Notes</b> |                      |
| 3,420   | 8.75%, 11/15/13                                       | 2,513,700            |
|   | <b>Charter Communications, Inc., Sr. Notes</b>        |                      |
| 645   | 8.375%, 4/30/14 <sup>(6)</sup>                        | 538,575              |
| 2,740   | 10.875%, 9/15/14 <sup>(6)</sup>                       | 2,383,800            |
|   | <b>Kabel Deutschland GmbH</b>                         |                      |
| 1,955   | 10.625%, 7/1/14                                       | 1,896,350            |
|   | <b>Mediacom Broadband Corp., Sr. Notes</b>            |                      |
| 1,720   | 8.50%, 10/15/15                                       | 1,487,800            |
|   | <b>National Cable PLC</b>                             |                      |
| 540   | 8.75%, 4/15/14  | 461,700              |
|   | <b>National Cable PLC, Sr. Notes</b>                  |                      |
| 2,755   | 9.125%, 8/15/16                                       | 2,327,975            |



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| <b>Principal<br/>Amount<br/>(000 s<br/>omitted)</b> | <b>Security</b>  | <b>Value</b>         |
|---|--|----------------------|
| <b>Chemicals and Plastics 0.6%</b>                  |  |                      |
|   | <b>CII Carbon, LLC</b>                                 |                      |
| \$ 2,420  | 11.125%, 11/15/15 <sup>(6)</sup>                       | \$ 1,681,900         |
|   | <b>INEOS Group Holdings PLC</b>                        |                      |
| 4,035   | 8.50%, 2/15/16 <sup>(6)</sup>                          | 221,925              |
|   | <b>Nova Chemicals Corp., Sr. Notes, Variable Rate</b>  |                      |
| 2,145   | 5.72%, 11/15/13  | 579,150              |
|   | <b>Reichhold Industries, Inc., Sr. Notes</b>           |                      |
| 7,255   | 9.00%, 8/15/14 <sup>(6)</sup>                          | 4,969,675            |
|   | <b>Solo Cup Co.</b>                                    |                      |
| 325   | 8.50%, 2/15/14   | 219,375              |
|   |  | <b>\$ 7,672,025</b>  |
| <b>Clothing/Textiles 1.7%</b>                       |  |                      |
|   | <b>Levi Strauss &amp; Co., Sr. Notes</b>               |                      |
| \$ 9,435  | 9.75%, 1/15/15   | \$ 7,819,256         |
| 410   | 8.875%, 4/1/16   | 317,750              |
|   | <b>Oxford Industries, Inc., Sr. Notes</b>              |                      |
| 8,275   | 8.875%, 6/1/11   | 6,247,625            |
|   | <b>Perry Ellis International, Inc., Sr. Sub. Notes</b> |                      |
| 8,190   | 8.875%, 9/15/13  | 4,954,950            |
|   | <b>Phillips Van Heusen, Sr. Notes</b>                  |                      |
| 1,610   | 8.125%, 5/1/13   | 1,465,100            |
|   | <b>Quiksilver, Inc.</b>                                |                      |
| 3,060   | 6.875%, 4/15/15  | 1,694,475            |
|   |  | <b>\$ 22,499,156</b> |
| <b>Commercial Services 0.2%</b>                     |  |                      |
|   | <b>Ceridian Corp., Sr. Notes</b>                       |                      |
| \$ 5,820  | 11.25%, 11/15/15                                       | \$ 3,171,900         |
|   |  | <b>\$ 3,171,900</b>  |
| <b>Conglomerates 0.2%</b>                           |  |                      |
|   | <b>RBS Global &amp; Rexnord Corp.</b>                  |                      |
| \$ 1,705  | 11.75%, 8/1/16   | \$ 1,116,775         |
| 1,905   | 8.875%, 9/1/16   | 1,343,025            |
|   |  | <b>\$ 2,459,800</b>  |
| <b>Containers and Glass Products 0.5%</b>           |  |                      |

|    |       |  |              |
|----|-------|--|--------------|
| \$ | 3,220 | <b>Intertape Polymer US, Inc., Sr. Sub. Notes</b><br>8.50%, 8/1/14 | \$ 2,129,225 |
|    | 6,358 | <b>Pliant Corp.</b><br>11.625%, 6/15/09 <sup>(2)(4)</sup>          | 3,243,883    |

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| <b>Principal<br/>Amount<br/>(000 s<br/>omitted)</b> | <b>Security</b>   | <b>Value</b>        |
|---|---|---------------------|
|   | <b>Smurfit-Stone Container Enterprises, Inc., Sr. Notes</b>     |                     |
| \$ 4,425  | 8.00%, 3/15/17 <sup>(4)</sup>                                   | \$ 486,750          |
|   | <b>Stone Container Corp., Sr. Notes</b>                         |                     |
| 715   | 8.375%, 7/1/12 <sup>(4)</sup>                                   | 78,650              |
|   |   | <b>\$ 5,938,508</b> |
| <br>  |   |                     |
| <b>Ecological Services and Equipment 0.3%</b>       |   |                     |
|   | <b>Environmental Systems Products Holdings, Inc., Jr. Notes</b> |                     |
| \$ 149  | 0.00%, 3/31/15 <sup>(2)(5)</sup>                                | \$ 107,680          |
|   | <b>Waste Services, Inc., Sr. Sub. Notes</b>                     |                     |
| 4,085   | 9.50%, 4/15/14  | 3,165,875           |
|   |   | <b>\$ 3,273,555</b> |
| <br>  |   |                     |
| <b>Electronics/Electrical 0.7%</b>                  |   |                     |
|   | <b>Advanced Micro Devices, Inc., Sr. Notes</b>                  |                     |
| \$ 3,885  | 7.75%, 11/1/12  | \$ 1,291,762        |
|   | <b>Amkor Technologies, Inc., Sr. Notes</b>                      |                     |
| 580   | 7.125%, 3/15/11   | 416,875             |
| 665   | 7.75%, 5/15/13  | 388,194             |
| 3,595   | 9.25%, 6/1/16   | 2,013,200           |
|   | <b>Avago Technologies Finance</b>                               |                     |
| 1,850   | 10.125%, 12/1/13  | 1,507,750           |
| 5,045   | 11.875%, 12/1/15  | 3,783,750           |
|   | <b>NXP BV/NXP Funding, LLC, Variable Rate</b>                   |                     |
| 1,025   | 3.844%, 10/15/13  | 249,844             |
|   |   | <b>\$ 9,651,375</b> |
| <br>  |   |                     |
| <b>Equipment Leasing 0.3%</b>                       |   |                     |
|   | <b>Hertz Corp.</b>  |                     |
| \$ 330  | 8.875%, 1/1/14  | \$ 216,975          |
| 6,095   | 10.50%, 1/1/16  | 3,207,494           |
|   |   | <b>\$ 3,424,469</b> |
| <br>  |   |                     |
| <b>Financial Intermediaries 0.8%</b>                |   |                     |
|   | <b>Ford Motor Credit Co.</b>                                    |                     |
| \$ 4,410  | 7.375%, 10/28/09  | \$ 3,953,358        |
|   | <b>Ford Motor Credit Co., Sr. Notes</b>                         |                     |
| 5,535   | 7.875%, 6/15/10   | 4,573,299           |
| 180   | 9.875%, 8/10/11   | 133,906             |

|       |  |                      |
|-------|--|----------------------|
| 2,060 | <b>General Motors Acceptance Corp., Variable Rate</b><br>3.399%, 5/15/09 | 1,928,675            |
|       |  | <b>\$ 10,589,238</b> |

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| <b>Principal Amount</b><br>(000 \$ omitted) | <b>Security</b>   | <b>Value</b>         |
|---|---|----------------------|
| <b>Food Products 0.5%</b>                   |   |                      |
| \$ 5,680                                    | <b>ASG Consolidated, LLC/ASG Finance, Inc., Sr. Disc. Notes</b><br>11.50%, 11/1/11          | \$ 4,913,200         |
| 2,385                                       | <b>Dole Foods Co., Sr. Notes</b><br>8.625%, 5/1/09  | 2,259,787            |
|   |   | <b>\$ 7,172,987</b>  |
| <b>Food Service 0.8%</b>                    |   |                      |
| \$ 3,485                                    | <b>Aramark Services, Inc.</b><br>8.50%, 2/1/15  | \$ 3,406,587         |
| 4,050                                       | <b>El Pollo Loco, Inc.</b><br>11.75%, 11/15/13  | 3,118,500            |
| 4,660                                       | <b>NPC International, Inc.</b><br>9.50%, 5/1/14   | 3,704,700            |
|   |   | <b>\$ 10,229,787</b> |
| <b>Food/Drug Retailers 1.0%</b>             |   |                      |
| \$ 9,750                                    | <b>General Nutrition Center, Sr. Notes, Variable Rate</b><br>7.584%, 3/15/14 <sup>(2)</sup> | \$ 5,898,750         |
| 4,315                                       | <b>General Nutrition Center, Sr. Sub. Notes</b><br>10.75%, 3/15/15                          | 3,042,075            |
| 6,560                                       | <b>Rite Aid Corp.</b><br>7.50%, 3/1/17  | 3,870,400            |
|   |   | <b>\$ 12,811,225</b> |
| <b>Forest Products 0.6%</b>                 |   |                      |
| \$ 1,450                                    | <b>Georgia-Pacific Corp.</b><br>9.50%, 12/1/11  | \$ 1,421,000         |
| 1,445                                       | <b>Jefferson Smurfit Corp., Sr. Notes</b><br>8.25%, 10/1/12 <sup>(4)</sup>                  | 166,175              |
| 820   | 7.50%, 6/1/13 <sup>(4)</sup>  | 102,500              |
| 10,345                                      | <b>NewPage Corp.</b><br>10.00%, 5/1/12  | 4,034,550            |
| 5,165                                       | 12.00%, 5/1/13  | 1,265,425            |
| 1,545                                       | <b>NewPage Corp., Variable Rate</b><br>9.443%, 5/1/12                                       | 533,025              |
|   |   | <b>\$ 7,522,675</b>  |
| <b>Healthcare 3.6%</b>                      |   |                      |
|   | <b>Accellent, Inc.</b>  |                      |

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|    |       |   |              |
|----|-------|---|--------------|
| \$ | 3,320 | 10.50%, 12/1/13   | \$ 2,373,800 |
|    |       | <b>Advanced Medical Optics, Inc., Sr. Sub. Notes</b>        |              |
|    | 115   | 7.50%, 5/1/17   | 128,225      |
|    |       | <b>AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes</b> |              |
|    | 4,270 | 10.00%, 2/15/15   | 4,312,700    |

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| <b>Principal<br/>Amount<br/>(000 s<br/>omitted)</b> | <b>Security</b>  | <b>Value</b>         |
|---|--|----------------------|
|   | <b>Biomet, Inc.</b>                                    |                      |
| \$ 9,715  | 11.625%, 10/15/17                                      | \$ 9,083,525         |
|   | <b>DJO Finance, LLC/DJO Finance Corp.</b>              |                      |
| 4,220   | 10.875%, 11/15/14                                      | 3,143,900            |
|   | <b>Fresenius US Finance II, Inc., Sr. Notes</b>        |                      |
| 1,710   | 9.00%, 7/15/15   | 1,727,100            |
|   | <b>HCA, Inc.</b>                                       |                      |
| 4,559   | 8.75%, 9/1/10  | 4,502,012            |
| 322   | 7.875%, 2/1/11   | 306,705              |
| 2,385   | 9.125%, 11/15/14                                       | 2,295,562            |
| 2,180   | 9.25%, 11/15/16  | 2,087,350            |
|   | <b>MultiPlan Inc., Sr. Sub. Notes</b>                  |                      |
| 4,860   | 10.375%, 4/15/16 <sup>(6)</sup>                        | 3,766,500            |
|   | <b>National Mentor Holdings, Inc.</b>                  |                      |
| 4,115   | 11.25%, 7/1/14   | 3,189,125            |
|   | <b>Res-Care, Inc., Sr. Notes</b>                       |                      |
| 2,160   | 7.75%, 10/15/13  | 1,825,200            |
|   | <b>US Oncology, Inc.</b>                               |                      |
| 3,065   | 9.00%, 8/15/12   | 2,865,775            |
| 5,350   | 10.75%, 8/15/14  | 4,841,750            |
|   | <b>Viant Holdings, Inc.</b>                            |                      |
| 4,127   | 10.125%, 7/15/17                                       | 1,465,085            |
|   |  | <b>\$ 47,914,314</b> |
|   | <b>Industrial Equipment 0.5%</b>                       |                      |
|   | <b>CEVA Group, PLC, Sr. Notes</b>                      |                      |
| \$ 3,750  | 10.00%, 9/1/14 <sup>(6)</sup>                          | \$ 2,793,750         |
|   | <b>Chart Industries, Inc., Sr. Sub. Notes</b>          |                      |
| 2,170   | 9.125%, 10/15/15                                       | 1,725,150            |
|   | <b>ESCO Corp., Sr. Notes</b>                           |                      |
| 1,595   | 8.625%, 12/15/13 <sup>(6)</sup>                        | 1,252,075            |
|   | <b>ESCO Corp., Sr. Notes, Variable Rate</b>            |                      |
| 1,595   | 5.871%, 12/15/13 <sup>(6)</sup>                        | 1,044,725            |
|   |  | <b>\$ 6,815,700</b>  |
|   | <b>Insurance 0.2%</b>                                  |                      |
|   | <b>Alliant Holdings I, Inc.</b>                        |                      |
| \$ 1,885  | 11.00%, 5/1/15 <sup>(6)</sup>                          | \$ 1,244,100         |
|   | <b>Hub International Holdings</b>                      |                      |
| 1,750   | 9.00%, 12/15/14 <sup>(6)</sup>                         | 1,190,000            |
|   | <b>U.S.I. Holdings Corp., Sr. Notes, Variable Rate</b> |                      |

1,320

6.024%, 11/15/14<sup>(6)</sup>

633,600

**\$ 3,067,700**

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| <b>Principal<br/>Amount<br/>(000 s omitted)</b> | <b>Security</b>  | <b>Value</b>         |
|---|--|----------------------|
| <b>Leisure Goods/Activities/Movies 2.5%</b>     |  |                      |
| \$ 12,865                                       | <b>AMC Entertainment, Inc.</b><br>11.00%, 2/1/16   | \$ 11,063,900        |
| 2,170   | <b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.</b><br>12.50%, 4/1/13 <sup>(4)(6)</sup>                   | 13,563               |
| 3,975   | <b>HRP Myrtle Beach Operations, LLC/HRP Myrtle Beach Capital Corp.,<br/>Variable Rate</b><br>0.00%, 4/1/12 <sup>(4)(6)</sup> | 59,625               |
| 6,895   | <b>Marquee Holdings, Inc., Sr. Disc. Notes</b><br>9.505%, 8/15/14  | 4,481,750            |
| 1,270   | <b>Royal Caribbean Cruises, Sr. Notes</b><br>7.00%, 6/15/13  | 806,450              |
| 500   | 6.875%, 12/1/13  | 302,500              |
| 330   | 7.25%, 6/15/16   | 189,750              |
| 660   | 7.25%, 3/15/18   | 399,300              |
| 11,825  | <b>Universal City Development Partners, Sr. Notes</b><br>11.75%, 4/1/10  | 9,134,813            |
| 12,720  | <b>Universal City Florida Holdings, Sr. Notes, Variable Rate</b><br>7.943%, 5/1/10   | 6,296,400            |
|   |  | <b>\$ 32,748,051</b> |
| <b>Lodging and Casinos 3.0%</b>                 |  |                      |
| \$ 4,080  | <b>Buffalo Thunder Development Authority</b><br>9.375%, 12/15/14 <sup>(6)</sup>  | \$ 387,600           |
| 4,025   | <b>CCM Merger, Inc.</b><br>8.00%, 8/1/13 <sup>(6)</sup>  | 1,710,625            |
| 3,080   | <b>Chukchansi EDA, Sr. Notes, Variable Rate</b><br>6.095%, 11/15/12 <sup>(6)</sup>   | 1,570,800            |
| 8,870   | <b>Fontainebleau Las Vegas Casino, LLC</b><br>11.00%, 6/15/15 <sup>(6)</sup>   | 1,020,050            |
| 1,970   | <b>Galaxy Entertainment Finance</b><br>9.875%, 12/15/12 <sup>(6)</sup>   | 1,034,250            |
| 1,260   | <b>Galaxy Entertainment Finance, Variable Rate</b><br>7.323%, 12/15/10 <sup>(6)</sup>  | 800,100              |
| 1,095   | <b>Greektown Holdings, LLC, Sr. Notes</b><br>10.75%, 12/1/13 <sup>(4)(6)</sup>   | 213,525              |
| 3,360   | <b>Host Hotels and Resorts, LP, Sr. Notes</b><br>6.75%, 6/1/16   | 2,704,800            |
| 2,620   | <b>Indianapolis Downs, LLC &amp; Capital Corp., Sr. Notes</b><br>11.00%, 11/1/12 <sup>(6)</sup>                              | 1,414,800            |
| 5,575   | <b>Inn of the Mountain Gods, Sr. Notes</b><br>12.00%, 11/15/10   | 1,142,875            |





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| <b>Principal<br/>Amount<br/>(000 s<br/>omitted)</b> | <b>Security</b>  | <b>Value</b>         |
|---|--|----------------------|
| \$ 1,540  | <b>Majestic HoldCo, LLC</b><br>12.50%, 10/15/11 <sup>(6)</sup>                           | \$ 15,400            |
| 370   | <b>MGM Mirage, Inc.</b><br>7.50%, 6/1/16   | 201,650              |
| 1,935   | <b>Mohegan Tribal Gaming Authority, Sr. Sub. Notes</b><br>8.00%, 4/1/12                  | 1,180,350            |
| 3,265   | 7.125%, 8/15/14  | 1,828,400            |
| 3,425   | 6.875%, 2/15/15  | 1,849,500            |
| 5,115   | <b>OED Corp./Diamond Jo, LLC</b><br>8.75%, 4/15/12                                       | 3,708,375            |
| 6,035   | <b>Park Place Entertainment</b><br>7.875%, 3/15/10                                       | 3,409,775            |
| 355   | <b>Pinnacle Entertainment, Inc., Sr. Sub. Notes</b><br>8.25%, 3/15/12                    | 326,600              |
| 2,620   | 7.50%, 6/15/15   | 1,912,600            |
| 1,101   | <b>Pokagon Gaming Authority, Sr. Notes</b><br>10.375%, 6/15/14 <sup>(6)</sup>            | 968,880              |
| 1,215   | <b>San Pasqual Casino</b><br>8.00%, 9/15/13 <sup>(6)</sup>                               | 929,475              |
| 1,930   | <b>Seminole Hard Rock Entertainment, Variable Rate</b><br>4.496%, 3/15/14 <sup>(6)</sup> | 926,400              |
| 615   | <b>Trump Entertainment Resorts, Inc.</b><br>8.50%, 6/1/15                                | 93,788               |
| 3,405   | <b>Tunica-Biloxi Gaming Authority, Sr. Notes</b><br>9.00%, 11/15/15 <sup>(6)</sup>       | 2,604,825            |
| 5,702   | <b>Waterford Gaming, LLC, Sr. Notes</b><br>8.625%, 9/15/14 <sup>(6)</sup>                | 3,791,826            |
| 5,505   | <b>Wynn Las Vegas, LLC</b><br>6.625%, 12/1/14  | 4,039,294            |
|   |  | <b>\$ 39,786,563</b> |
| <b>Nonferrous Metals/Minerals 0.6%</b>              |  |                      |
| \$ 5,440  | <b>Aleris International, Inc., Sr. Notes</b><br>9.00%, 12/15/14 <sup>(4)</sup>           | \$ 353,600           |
| 8,090   | <b>FMG Finance PTY, Ltd.</b><br>10.625%, 9/1/16 <sup>(6)</sup>                           | 5,298,950            |
| 3,390   | <b>Freeport-McMoran Copper &amp; Gold, Inc., Sr. Notes</b><br>8.375%, 4/1/17             | 2,817,588            |
|   |  | <b>\$ 8,470,138</b>  |



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| <b>Principal Amount<br/>(000 s<br/>omitted)</b> | <b>Security</b>  | <b>Value</b> |
|---|--|--------------|
| <b>Oil and Gas 4.6%</b>                         |  |              |
| \$ 3,280  | <b>Allis-Chalmers Energy, Inc., Sr. Notes</b><br>9.00%, 1/15/14      | \$ 1,754,800 |
| 2,975   | <b>Chesapeake Energy Corp.</b><br>9.50%, 2/15/15                     | 2,930,375    |
| 3,150   | 6.875%, 1/15/16  | 2,716,875    |
| 1,205   | <b>Cimarex Energy Co., Sr. Notes</b><br>7.125%, 5/1/17               | 1,048,350    |
| 2,200   | <b>Clayton Williams Energy, Inc.</b><br>7.75%, 8/1/13                | 1,386,000    |
| 2,360   | <b>Compton Pet Finance Corp.</b><br>7.625%, 12/1/13                  | 932,200      |
| 520   | <b>Denbury Resources, Inc., Sr. Sub. Notes</b><br>7.50%, 12/15/15    | 434,200      |
| 2,305   | <b>El Paso Corp., Sr. Notes</b><br>9.625%, 5/15/12                   | 2,181,851    |
| 1,730   | <b>Encore Acquisition Co., Sr. Sub. Notes</b><br>7.25%, 12/1/17      | 1,401,300    |
| 4,605   | <b>Forbes Energy Services, Sr. Notes</b><br>11.00%, 2/15/15          | 2,786,025    |
| 1,795   | <b>OPTI Canada, Inc., Sr. Notes</b><br>7.875%, 12/15/14              | 807,750      |
| 1,970   | 8.25%, 12/15/14  | 916,050      |
| 1,930   | <b>Parker Drilling Co., Sr. Notes</b><br>9.625%, 10/1/13             | 1,437,850    |
| 8,800   | <b>Petrohawk Energy Corp.</b><br>9.125%, 7/15/13                     | 8,140,000    |
| 2,165   | 7.875%, 6/1/15 <sup>(6)</sup>  | 1,824,013    |
| 1,805   | <b>Petroleum Development Corp., Sr. Notes</b><br>12.00%, 2/15/18     | 1,137,150    |
| 430   | <b>Petroplus Finance, Ltd.</b><br>6.75%, 5/1/14 <sup>(6)</sup>       | 322,500      |
| 8,640   | 7.00%, 5/1/17 <sup>(6)</sup>   | 6,307,200    |
| 1,940   | <b>Plains Exploration &amp; Production Co.</b><br>7.00%, 3/15/17     | 1,632,025    |
| 335   | <b>Quicksilver Resources, Inc.</b><br>8.25%, 8/1/15                  | 271,350      |
| 3,440   | 7.125%, 4/1/16   | 2,390,800    |
| 5,990   | <b>SemGroup L.P., Sr. Notes</b><br>8.75%, 11/15/15 <sup>(4)(6)</sup> | 239,600      |



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| <b>Principal Amount<br/>(000 s omitted)</b> | <b>Security</b>   | <b>Value</b>         |
|---|---|----------------------|
| \$ 660                                      | <b>SESI, LLC, Sr. Notes</b><br>6.875%, 6/1/14   | \$ 534,600           |
| 5,000                                       | <b>Sonat, Inc.</b><br>7.625%, 7/15/11   | 4,962,500            |
| 6,280                                       | <b>Stewart &amp; Stevenson, LLC, Sr. Notes</b><br>10.00%, 7/15/14                       | 3,987,800            |
| 595   | <b>Tennessee Gas Pipeline Co.</b><br>8.00%, 2/1/16 <sup>(6)</sup>                       | 593,513              |
| 11,495                                      | <b>United Refining Co., Sr. Notes</b><br>10.50%, 8/15/12                                | 7,529,225            |
| 1,170                                       | <b>VeraSun Energy Corp.</b><br>9.875%, 12/15/12   | 690,300              |
|   |   | <b>\$ 61,296,202</b> |
| <br>  |   |                      |
| <b>Publishing 1.2%</b>                      |   |                      |
| \$ 2,815                                    | <b>Dex Media West/Finance, Series B</b><br>9.875%, 8/15/13                              | \$ 823,388           |
| 925   | <b>Harland Clarke Holdings</b><br>9.50%, 5/15/15  | 411,625              |
| 3,085                                       | <b>Laureate Education, Inc.</b><br>10.00%, 8/15/15 <sup>(6)</sup>                       | 2,036,100            |
| 2,437                                       | 10.25%, 8/15/15 <sup>(2)(6)</sup>   | 1,349,816            |
| 1,430                                       | <b>Local Insight Regatta Holdings, Inc.</b><br>11.00%, 12/1/17                          | 364,650              |
| 9,260                                       | <b>Nielsen Finance, LLC</b><br>10.00%, 8/1/14   | 8,241,400            |
| 1,770                                       | 12.50%, (0.00% until 2011), 8/1/16  | 725,700              |
| 1,365                                       | <b>Nielsen Finance, LLC, Sr. Notes</b><br>11.625%, 2/1/14 <sup>(6)</sup>                | 1,259,213            |
| 7,275                                       | <b>Reader s Digest Association, Inc. (The), Sr. Sub. Notes</b><br>9.00%, 2/15/17        | 700,219              |
|   |   | <b>\$ 15,912,111</b> |
| <br>  |   |                      |
| <b>Radio and Television 0.1%</b>            |   |                      |
| \$ 1,470                                    | <b>Rainbow National Services, LLC, Sr. Sub. Debs.</b><br>10.375%, 9/1/14 <sup>(6)</sup> | \$ 1,495,725         |
|   |   | <b>\$ 1,495,725</b>  |
| <br>  |   |                      |
| <b>Rail Industries 0.7%</b>                 |   |                      |
| \$ 1,940                                    | <b>American Railcar Industry, Sr. Notes</b><br>7.50%, 3/1/14                            | \$ 1,358,000         |

| <b>Kansas City Southern Mexico, Sr. Notes</b> |                 |                     |
|---|-----------------|---------------------|
| 880   | 9.375%, 5/1/12  | 842,600             |
| 2,530   | 7.625%, 12/1/13 | 2,137,850           |
| 1,055   | 7.375%, 6/1/14  | 912,575             |
| 4,000   | 8.00%, 6/1/15   | 3,620,000           |
|   |                 | <b>\$ 8,871,025</b> |

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| <b>Principal<br/>Amount<br/>(000 s omitted)</b> | <b>Security</b>  | <b>Value</b>         |
|---|--|----------------------|
| <b>Retailers (Except Food and Drug) 3.3%</b>    |  |                      |
| \$ 5,580  | <b>Amscan Holdings, Inc., Sr. Sub. Notes</b><br>8.75%, 5/1/14  | \$ 3,348,000         |
| 14,070  | <b>GameStop Corp.</b><br>8.00%, 10/1/12  | 13,999,650           |
| 9,515   | <b>Neiman Marcus Group, Inc.</b><br>9.00%, 10/15/15  | 4,281,750            |
| 12,180  | 10.375%, 10/15/15  | 5,602,800            |
| 1,875   | <b>Penny (JC) Co., Inc.</b><br>8.00%, 3/1/10   | 1,870,389            |
| 115   | <b>Sally Holdings, LLC</b><br>9.25%, 11/15/14  | 106,375              |
| 9,235   | <b>Sally Holdings, LLC, Sr. Notes</b><br>10.50%, 11/15/16  | 7,665,050            |
| 1,195   | <b>Staples, Inc.</b><br>9.75%, 1/15/14   | 1,272,224            |
| 2,365   | <b>Toys R Us</b><br>7.375%, 10/15/18   | 851,400              |
| 9,165   | <b>Yankee Acquisition Corp., Series B</b><br>8.50%, 2/15/15  | 4,445,025            |
|   |  | <b>\$ 43,442,663</b> |
| <b>Steel 0.3%</b>                               |  |                      |
| \$ 4,905  | <b>RathGibson, Inc., Sr. Notes</b><br>11.25%, 2/15/14  | \$ 1,103,625         |
| 3,805   | <b>Steel Dynamics, Inc., Sr. Notes</b><br>7.375%, 11/1/12  | 3,443,525            |
|   |  | <b>\$ 4,547,150</b>  |
| <b>Telecommunications 3.8%</b>                  |  |                      |
| \$ 2,660  | <b>Centennial Cellular Operating Co./Centennial Communication Corp.,<br/>Sr. Notes</b><br>10.125%, 6/15/13 | \$ 2,759,750         |
| 4,765   | <b>Crown Castle International Corp.</b><br>9.00%, 1/15/15  | 4,633,963            |
| 3,585   | <b>Digicel Group, Ltd., Sr. Notes</b><br>9.25%, 9/1/12 <sup>(6)</sup>                                      | 3,172,725            |
| 483   | 8.875%, 1/15/15 <sup>(6)</sup>   | 357,420              |
| 13,953  | 9.125%, 1/15/15 <sup>(6)</sup>   | 9,627,570            |
| 11,840  | <b>Intelsat Bermuda, Ltd.</b><br>11.25%, 6/15/16   | 11,381,200           |
|   | <b>Intelsat Subsidiary Holdings Co., Ltd.</b>  |                      |

680

8.875%, 1/15/15<sup>(6)</sup>

40

625,600

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| <b>Principal Amount<br/>(000 \$ omitted)</b> | <b>Security</b>                                 | <b>Value</b>         |
|--|---|----------------------|
|  | <b>Nortel Networks, Ltd.</b>                    |                      |
| \$ 940                                       | 10.75%, 7/15/16 <sup>(4)</sup>                  | \$ 157,450           |
| 2,840  | 10.75%, 7/15/16 <sup>(4)(6)</sup>               | 475,700              |
|  | <b>Qwest Communications International, Inc.</b> |                      |
| 5,120  | 7.50%, 2/15/14                                  | 4,403,200            |
|  | <b>Qwest Corp.</b>                              |                      |
| 1,565  | 7.50%, 10/1/14                                  | 1,431,975            |
|  | <b>Qwest Corp., Sr. Notes</b>                   |                      |
| 1,940  | 7.625%, 6/15/15                                 | 1,765,400            |
|  | <b>Qwest Corp., Sr. Notes, Variable Rate</b>    |                      |
| 1,000  | 5.246%, 6/15/13                                 | 860,000              |
|  | <b>Sprint Capital Corp.</b>                     |                      |
| 585  | 6.875%, 11/15/28                                | 332,640              |
|  | <b>Telesat Canada/Telesat LLC, Sr. Notes</b>    |                      |
| 5,000  | 12.50%, 11/1/17 <sup>(6)</sup>                  | 3,375,000            |
|  | <b>Windstream Corp., Sr. Notes</b>              |                      |
| 2,085  | 8.125%, 8/1/13                                  | 2,064,150            |
| 2,600  | 8.625%, 8/1/16                                  | 2,574,000            |
|  |   | <b>\$ 49,997,743</b> |
| <b>Utilities 2.3%</b>                        |   |                      |
|  | <b>AES Corp.</b>                                |                      |
| \$ 965                                       | 8.00%, 10/15/17                                 | \$ 911,925           |
|  | <b>AES Corp., Sr. Notes</b>                     |                      |
| 1,818  | 8.75%, 5/15/13 <sup>(6)</sup>                   | 1,831,635            |
|  | <b>Edison Mission Energy, Sr. Notes</b>         |                      |
| 1,750  | 7.50%, 6/15/13                                  | 1,688,750            |
|  | <b>NGC Corp.</b>                                |                      |
| 4,395  | 7.625%, 10/15/26                                | 2,483,175            |
|  | <b>NRG Energy, Inc.</b>                         |                      |
| 480  | 7.25%, 2/1/14                                   | 459,600              |
| 5,700  | 7.375%, 1/15/17                                 | 5,358,000            |
|  | <b>NRG Energy, Inc., Sr. Notes</b>              |                      |
| 1,325  | 7.375%, 2/1/16                                  | 1,265,375            |
|  | <b>Orion Power Holdings, Inc., Sr. Notes</b>    |                      |
| 11,360                                       | 12.00%, 5/1/10                                  | 11,644,000           |
|  | <b>Reliant Energy, Inc., Sr. Notes</b>          |                      |
| 350  | 7.625%, 6/15/14                                 | 287,875              |
|  | <b>Southwestern Energy Co.</b>                  |                      |
| 4,755  | 7.50%, 2/1/18 <sup>(6)</sup>                    | 4,517,250            |
|  |   | <b>\$ 30,447,585</b> |

**Total Corporate Bonds & Notes**  
**(identified cost \$773,240,674)**

**\$ 538,950,103**

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**Table of Contents****Mortgage Pass-Throughs 53.2%****Principal****Amount****(000 s omitted)****Security****Value**

| <b>Principal Amount</b><br><b>(000 s omitted)</b> | <b>Security</b>                              | <b>Value</b>          |
|---|--|-----------------------|
|   | <b>Federal Home Loan Mortgage Corp.:</b>     |                       |
| \$ 45,213   | 5.00%, with various maturities to 2019       | \$ 46,572,661         |
| 11,854  | 5.50%, with various maturities to 2018       | 12,260,447            |
| 22,644  | 6.00%, with various maturities to 2026       | 23,596,122            |
| 41,846  | 6.50%, with various maturities to 2030       | 44,008,138            |
| 57,054  | 7.00%, with various maturities to 2031       | 60,304,351            |
| 575   | 7.13%, with maturity at 2023                 | 622,123               |
| 32,686  | 7.50%, with various maturities to 2029       | 35,490,959            |
| 929   | 7.65%, with maturity at 2022                 | 1,017,525             |
| 150   | 7.70%, with maturity at 2022                 | 160,393               |
| 18,817  | 8.00%, with various maturities to 2030       | 20,746,016            |
| 560   | 8.25%, with maturity at 2020                 | 621,594               |
| 1,583   | 8.30%, with maturity at 2020                 | 1,759,746             |
| 13,971  | 8.50%, with various maturities to 2031       | 15,601,125            |
| 5   | 8.75%, with maturity at 2010                 | 5,287                 |
| 4,943   | 9.00%, with various maturities to 2031       | 5,558,562             |
| 4,269   | 9.50%, with various maturities to 2025       | 4,831,427             |
| 675   | 10.00%, with maturity at 2020                | 750,992               |
| 598   | 10.50%, with maturity at 2020                | 673,127               |
| 818   | 12.00%, with maturity at 2020                | 913,123               |
| 53  | 13.00%, with maturity at 2015                | 60,720                |
|   |  | <b>\$ 275,554,438</b> |
|   | <b>Federal National Mortgage Assn:</b>       |                       |
| \$ 6,268  | 4.44%, with maturity at 2036 <sup>(7)</sup>  | \$ 6,282,231          |
| 30,148  | 4.50%, with various maturities to 2020       | 30,815,087            |
| 23,348  | 5.00%, with maturity at 2018                 | 24,065,945            |
| 3,731   | 5.058%, with maturity at 2022 <sup>(7)</sup> | 3,790,288             |
| 11,017  | 5.50%, with various maturities to 2028       | 11,334,389            |
| 16,603  | 6.00%, with various maturities to 2026       | 17,295,611            |
| 18,617  | 6.321%, with maturity at 2032 <sup>(7)</sup> | 19,076,166            |
| 38,841  | 6.50%, with various maturities to 2031       | 40,988,636            |

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| <b>Principal<br/>Amount<br/>(000 s omitted)</b> | <b>Security</b>   | <b>Value</b>          |
|---|---|-----------------------|
| \$ 644  | 6.75%, with maturity at 2023  | \$ 688,067            |
| 51,212  | 7.00%, with various maturities to 2031                                  | 54,282,615            |
| 15,869  | 7.50%, with various maturities to 2031                                  | 17,257,282            |
| 12,262  | 8.00%, with various maturities to 2031                                  | 13,514,995            |
| 71  | 8.25%, with maturity at 2018  | 78,222                |
| 2,832   | 8.378%, with maturity at 2027 <sup>(8)</sup>                            | 3,180,680             |
| 14,449  | 8.50%, with various maturities to 2030                                  | 16,174,447            |
| 1,310   | 8.608%, with maturity at 2028 <sup>(8)</sup>                            | 1,466,277             |
| 815   | 8.671%, with maturity at 2029 <sup>(8)</sup>                            | 920,919               |
| 1,167   | 8.747%, with maturity at 2027 <sup>(8)</sup>                            | 1,294,583             |
| 16,112  | 9.00%, with various maturities to 2027                                  | 18,140,006            |
| 343   | 9.149%, with maturity at 2024 <sup>(8)</sup>                            | 368,445               |
| 5,381   | 9.50%, with various maturities to 2030                                  | 6,125,937             |
| 819   | 9.528%, with maturity at 2018 <sup>(8)</sup>                            | 919,303               |
| 1,480   | 10.00%, with various maturities to 2020                                 | 1,664,232             |
| 1,315   | 10.163%, with maturity at 2025 <sup>(8)</sup>                           | 1,477,536             |
| 1,383   | 10.438%, with maturity at 2019 <sup>(8)</sup>                           | 1,535,850             |
| 1,310   | 10.50%, with maturity at 2021   | 1,476,708             |
| 528   | 11.50%, with maturity at 2016   | 589,024               |
| 30  | 12.50%, with maturity at 2011   | 31,896                |
|   |   | <b>\$ 294,835,377</b> |
|   | <b>Government National Mortgage Assn:</b>                               |                       |
| \$ 4,233  | 6.00%, with maturity at 2024  | \$ 4,421,033          |
| 23,295  | 6.50%, with maturity at 2024  | 24,755,982            |
| 9,253   | 7.00%, with various maturities to 2026                                  | 9,994,717             |
| 38,329  | 7.50%, with various maturities to 2032                                  | 41,970,564            |
| 24,856  | 8.00%, with various maturities to 2034                                  | 27,558,841            |
| 773   | 8.30%, with maturity at 2020  | 858,621               |
| 1,611   | 8.50%, with various maturities to 2022                                  | 1,793,353             |
| 7,796   | 9.00%, with various maturities to 2026                                  | 8,817,450             |
| 11,104  | 9.50%, with various maturities to 2026                                  | 12,688,397            |
| 701   | 10.00%, with maturity at 2019   | 790,504               |
|   |   | <b>\$ 133,649,462</b> |
|   | <b>Total Mortgage Pass-Throughs<br/>(identified cost \$687,866,199)</b> | <b>\$ 704,039,277</b> |



**Table of Contents****Collateralized Mortgage Obligations 12.2%**

**Principal  
Amount  
(000's  
Omitted)**

**Security**

**Value**

**Federal Home Loan Mortgage Corp.:**

|          |  |              |
|----------|--|--------------|
| \$ 2,086 | Series 24, Class J, 6.25%, 11/25/23    | \$ 2,166,399 |
| 2,498    | Series 1497, Class K, 7.00%, 4/15/23   | 2,603,727    |
| 4,136    | Series 1529, Class Z, 7.00%, 6/15/23   | 4,310,680    |
| 3,674    | Series 1620, Class Z, 6.00%, 11/15/23  | 3,805,784    |
| 1,154    | Series 1677, Class Z, 7.50%, 7/15/23   | 1,238,357    |
| 10,463   | Series 1702, Class PZ, 6.50%, 3/15/24  | 10,886,298   |
| 197      | Series 1720, Class PJ, 7.25%, 1/15/24  | 199,670      |
| 7,386    | Series 2113, Class QG, 6.00%, 1/15/29  | 7,633,158    |
| 883      | Series 2122, Class K, 6.00%, 2/15/29   | 916,768      |
| 599      | Series 2130, Class K, 6.00%, 3/15/29   | 622,156      |
| 598      | Series 2167, Class BZ, 7.00%, 6/15/29  | 629,926      |
| 4,462    | Series 2182, Class ZB, 8.00%, 9/15/29  | 4,821,775    |
| 4,216    | Series 2198, Class ZA, 8.50%, 11/15/29 | 4,671,271    |
| 14,115   | Series 2245, Class A, 8.00%, 8/15/27   | 15,317,109   |

**\$ 59,823,078**

**Federal National Mortgage Assn:**

|        |  |            |
|--------|--|------------|
| \$ 410 | Series 1988-14, Class I, 9.20%, 6/25/18    | \$ 450,865 |
| 371    | Series 1989-1, Class D, 10.30%, 1/25/19    | 409,868    |
| 687    | Series 1989-34, Class Y, 9.85%, 7/25/19    | 772,063    |
| 525    | Series 1990-17, Class G, 9.00%, 2/25/20    | 578,035    |
| 262    | Series 1990-27, Class Z, 9.00%, 3/25/20    | 289,693    |
| 253    | Series 1990-29, Class J, 9.00%, 3/25/20    | 280,752    |
| 1,065  | Series 1990-43, Class Z, 9.50%, 4/25/20    | 1,192,224  |
| 403    | Series 1991-98, Class J, 8.00%, 8/25/21    | 438,105    |
| 3,218  | Series 1992-77, Class ZA, 8.00%, 5/25/22   | 3,509,152  |
| 202    | Series 1992-103, Class Z, 7.50%, 6/25/22   | 216,622    |
| 377    | Series 1992-113, Class Z, 7.50%, 7/25/22   | 405,687    |
| 759    | Series 1992-185, Class ZB, 7.00%, 10/25/22 | 803,048    |
| 1,872  | Series 1993-16, Class Z, 7.50%, 2/25/23    | 2,014,464  |
| 1,447  | Series 1993-22, Class PM, 7.40%, 2/25/23   | 1,550,331  |
| 2,275  | Series 1993-25, Class J, 7.50%, 3/25/23    | 2,437,230  |
| 4,257  | Series 1993-30, Class PZ, 7.50%, 3/25/23   | 4,559,419  |
| 5,192  | Series 1993-42, Class ZQ, 6.75%, 4/25/23   | 5,444,963  |

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| <b>Principal<br/>Amount<br/>(000's<br/>Omitted)</b> | <b>Security</b>  | <b>Value</b>          |
|---|--|-----------------------|
| \$ 836  | Series 1993-56, Class PZ, 7.00%, 5/25/23   | \$ 886,682            |
| 951   | Series 1993-156, Class ZB, 7.00%, 9/25/23  | 1,008,427             |
| 6,994   | Series 1994-45, Class Z, 6.50%, 2/25/24  | 7,298,312             |
| 3,608   | Series 1994-89, Class ZQ, 8.00%, 7/25/24   | 3,940,929             |
| 3,512   | Series 1996-57, Class Z, 7.00%, 12/25/26   | 3,714,971             |
| 1,977   | Series 1997-77, Class Z, 7.00%, 11/18/27   | 2,092,727             |
| 1,510   | Series 1998-44, Class ZA, 6.50%, 7/20/28   | 1,571,422             |
| 753   | Series 1999-45, Class ZG, 6.50%, 9/25/29   | 781,708               |
| 6,265   | Series 2000-22, Class PN, 6.00%, 7/25/30   | 6,454,801             |
| 1,004   | Series 2001-37, Class GA, 8.00%, 7/25/16   | 1,073,337             |
| 1,345   | Series 2002-1, Class G, 7.00%, 7/25/23   | 1,422,454             |
| 634   | Series G92-44, Class Z, 8.00%, 7/25/22   | 685,245               |
| 1,032   | Series G92-44, Class ZQ, 8.00%, 7/25/22  | 1,115,004             |
| 1,452   | Series G92-46, Class Z, 7.00%, 8/25/22   | 1,542,963             |
| 2,620   | Series G92-60, Class Z, 7.00%, 10/25/22  | 2,765,898             |
| 26,299  | Series G93-35, Class ZQ, 6.50%, 11/25/23   | 27,542,464            |
| 5,597   | Series G93-40, Class H, 6.40%, 12/25/23  | 5,813,273             |
|   |  | <b>\$ 95,063,138</b>  |
|   | <b>Government National Mortgage Assn:</b>  |                       |
| \$ 6,253  | Series 2002-45, Class PG, 6.00%, 3/17/32   | \$ 6,442,946          |
| 674   | Series 2005-72, Class E, 12.00%, 11/16/15  | 781,415               |
|   |  | <b>\$ 7,224,361</b>   |
|   | <b>Total Collateralized Mortgage Obligations<br/>(identified cost \$160,101,046)</b> | <b>\$ 162,110,577</b> |

**Asset Backed Securities 0.1%**

| <b>Principal<br/>Amount<br/>(000 s<br/>omitted)</b> | <b>Security</b>  | <b>Value</b> |
|---|--|--------------|
| \$ 565  | Alzette European CLO SA, Series 2004-1A, Class E2, 9.83%, 12/15/20 <sup>(6)(9)</sup>   | \$ 277,518   |
| 760   | Avalon Capital Ltd. 3, Series 1A, Class D, 4.103%, 2/24/19 <sup>(6)(9)</sup>           | 103,132      |
| 1,000   | Babson Ltd., Series 2005-1A, Class C1, 3.044%, 4/15/19 <sup>(6)(9)</sup>               | 103,200      |
| 1,000   | Bryant Park CDO Ltd., Series 2005-1A, Class C, 3.144%, 1/15/19 <sup>(6)(9)</sup>       | 127,700      |
| 1,000   | Carlyle High Yield Partners, Series 2004-6A, Class C, 4.74%, 8/11/16 <sup>(6)(9)</sup> | 132,800      |
| 1,000   | Centurion CDO 8 Ltd., Series 2005-8A, Class D, 7.693%, 3/8/17 <sup>(6)</sup>           | 164,800      |

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|       |  |         |
|-------|--|---------|
| 500   | Centurion CDO 9 Ltd., Series 2005-9A, Class D1, 5.893%, 7/17/19 <sup>(6)(9)</sup>  | 64,550  |
| 1,500 | Dryden Leveraged Loan, Series 2004-6A, Class C1, 3.724%, 7/30/16 <sup>(6)(9)</sup> | 192,750 |

**Total Asset Backed Securities  
(identified cost \$7,314,543)**

**\$ 1,166,450**



**Table of Contents****Common Stocks 0.4%**

| <b>Shares</b>                                 | <b>Security</b>  | <b>Value</b>        |
|---|--|---------------------|
| <b>Cable and Satellite TV 0.0%</b>            |  |                     |
| 249   | Time Warner Cable, Inc., Class A <sup>(10)</sup>                     | \$ 4,639            |
|   |  | <b>\$ 4,639</b>     |
| <b>Containers and Glass Products 0.4%</b>     |  |                     |
| 142,857                                       | Anchor Glass Container Corp. <sup>(5)</sup>                          | \$ 5,742,851        |
|   |  | <b>\$ 5,742,851</b> |
| <b>Ecological Services and Equipment 0.0%</b> |  |                     |
| 2,484   | Environmental Systems Products Holdings, Inc. <sup>(5)(10)(11)</sup> | \$ 0                |
|   |  | <b>\$ 0</b>         |
| <b>Total Common Stocks</b>                    |  |                     |
| <b>(identified cost \$5,639,306)</b>          |  | <b>\$ 5,747,490</b> |

**Convertible Bonds 0.0%**

| <b>Principal Amount</b>            | <b>Security</b>         | <b>Value</b>      |
|------------------------------------|-------------------------|-------------------|
| <b>Oil and Gas 0.0%</b>            |                         |                   |
| 800,000                            | Petroplus Finance, Ltd. | \$ 569,950        |
|                                    |                         | \$ 569,950        |
| <b>Total Convertible Bonds</b>     |                         |                   |
| <b>(identified cost \$579,812)</b> |                         | <b>\$ 569,950</b> |

**Convertible Preferred Stocks 0.1%**

| <b>Shares</b>                              | <b>Security</b>                | <b>Value</b> |
|--|--------------------------------|--------------|
| <b>Cable and Satellite Television 0.0%</b> |                                |              |
| 2,500,000                                  | Adelphia, Inc., 13.00%         | \$ 50,000    |
|  |                                | \$ 50,000    |
| <b>Oil and Gas 0.0%</b>                    |                                |              |
| 9,691                                      | Chesapeake Energy Corp., 4.50% | \$ 562,078   |
|  |                                | \$ 562,078   |

|   |             |   |                     |
|---|-------------|---|---------------------|
| <b>Telecommunications</b>                 | <b>0.0%</b> |   |                     |
| 4,958                                     |             | Crown Castle International Corp., 6.25% <sup>(2)</sup>                        | \$ 210,715          |
|   |             |   | \$ 210,715          |
| <b>Total Convertible Preferred Stocks</b> |             |   | <b>\$ 822,793</b>   |
| (identified cost \$1,176,061)             |             |   |                     |
| <b>Preferred Stocks</b>                   | <b>0.1%</b> |   |                     |
| <b>Shares\Units</b>                       |             | <b>Security</b>   | <b>Value</b>        |
| <b>Ecological Services and Equipment</b>  | <b>0.0%</b> |   |                     |
| 1,138                                     |             | Environmental Systems Products Holdings Inc., Series A <sup>(5)(10)(11)</sup> | \$ 26,140           |
|   |             |   | \$ 26,140           |
| <b>Lodging and Casinos</b>                | <b>0.1%</b> |   |                     |
| 5,717                                     |             | Fontainebleau Resorts LLC <sup>(2)(5)(11)</sup>                               | \$ 1,257,658        |
|   |             |   | \$ 1,257,658        |
| <b>Total Preferred Stocks</b>             |             |   | <b>\$ 1,283,798</b> |
| (identified cost \$5,736,545)             |             |   |                     |
| <b>Miscellaneous</b>                      | <b>0.0%</b> |   |                     |
| <b>Shares</b>                             |             | <b>Security</b>   | <b>Value</b>        |
| <b>Cable and Satellite TV</b>             | <b>0.0%</b> |   |                     |
| 2,496,146                                 |             | Adelphia Recovery Trust <sup>(10)</sup>                                       | \$ 40,562           |
| <b>Total Miscellaneous</b>                |             |   | <b>\$ 40,562</b>    |
| (identified cost \$2,237,499)             |             |   |                     |

**Table of Contents****Short-Term Investments 1.1%****Interest**

| (000 s omitted)  | Description                                      | Value                   |
|--|--|-------------------------|
| \$ 14,327  | Cash Management Portfolio, 0.23% <sup>(12)</sup> | \$ 14,327,446           |
| <b>Total Short-Term Investments</b><br>(identified cost \$14,327,446)    |  | <b>\$ 14,327,446</b>    |
| <b>Total Investments 162.9%</b><br>(identified cost \$2,751,842,182)     |  | <b>\$ 2,157,416,797</b> |
| <b>Less Unfunded Loan Commitments (0.2)%</b>                             |  | <b>\$ (2,517,995)</b>   |
| <b>Net Investments 162.7%</b><br>(identified cost \$2,749,324,187)       |  | <b>\$ 2,154,898,802</b> |
| <b>Other Assets, Less Liabilities (42.6)%</b>                            |  | <b>\$ (564,111,376)</b> |
| <b>Auction Preferred Shares Plus Cumulative Unpaid Dividends (20.1)%</b> |  | <b>\$ (266,639,739)</b> |
| <b>Net Assets Applicable to Common Shares 100.0%</b>                     |  | <b>\$ 1,324,147,687</b> |

DIP - Debtor in Possession

REIT - Real Estate Investment Trust

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. 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) Represents a payment-in-kind security which may pay all or a portion of interest/dividends in additional par/shares.
- (3) Unfunded or partially unfunded loan commitments. The Fund may enter into certain credit agreements all or a portion of which may be unfunded. The Fund is obligated to fund these commitments at the borrower s discretion.
- (4) Defaulted security.
- (5) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (6) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At January 31, 2009, the aggregate value of the securities is \$101,784,674 or 7.7% of the Fund s net assets.
- (7) Adjustable rate mortgage.
- (8) Weighted average fixed-rate coupon that changes/updates monthly.
- (9) Variable rate security. The stated interest rate represents the rate in effect at January 31, 2009.
- (10) Non-income producing security.
- (11) Restricted security.
- (12) Affiliated investment company available to Eaton Vance portfolios and funds which invests in high quality, U.S. dollar denominated money market instruments. The rate shown is the annualized seven-day yield as of January 31, 2009. Net income allocated from the Investment in Cash Management Portfolio for the fiscal year to date ended January 31, 2009 was \$313,877.

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

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

| <b>Settlement Date</b> | <b>Deliver</b>                       | <b>In Exchange For</b>             | <b>Net Unrealized Appreciation (Depreciation)</b> |
|------------------------|--------------------------------------|------------------------------------|---|
| 2/27/09                | British Pound Sterling<br>13,926,159 | United States Dollar<br>19,860,931 | \$ (313,218)                                      |
| 2/27/09                | Euro<br>44,643,360                   | United States Dollar<br>59,031,915 | 1,891,600   |
|                        |                                      |                                    | <b>\$ 1,578,382</b>                               |

At January 31, 2009, the Fund had sufficient cash and/or securities to cover commitments under these contracts. The cost and unrealized appreciation (depreciation) of investments of the Fund at January 31, 2009, as determined on a federal income tax basis, were as follows:

|                                    |                         |
|------------------------------------|-------------------------|
| <b>Aggregate cost</b>              | <b>\$ 2,772,012,341</b> |
| Gross unrealized appreciation      | \$ 18,055,518           |
| Gross unrealized depreciation      | (635,169,057)           |
| <b>Net unrealized depreciation</b> | <b>\$ (617,113,539)</b> |

**Restricted Securities**

At January 31, 2009, the Fund owned the following securities (representing 0.1% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Fund has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

| <b>Description</b>                                     | <b>Date of Acquisition</b> | <b>Shares/Units</b> | <b>Cost</b>         | <b>Value</b>        |
|--|----------------------------|---------------------|---------------------|---------------------|
| <b>Common Stocks</b>                                   |                            |                     |                     |                     |
| Environmental Systems Products Holdings, Inc.          | 10/25/07                   | 2,484               | \$ 0 <sup>(1)</sup> | \$ 0                |
| <b>Preferred Stocks</b>                                |                            |                     |                     |                     |
| Environmental Systems Products Holdings Inc., Series A | 10/25/07                   | 1,138               | 19,915              | 26,140              |
| Fontainebleau Resorts LLC                              | 6/1/07                     | 5,717               | 5,716,630           | 1,257,658           |
| <b>Total Preferred Stocks</b>                          |                            |                     | <b>5,736,545</b>    | <b>1,283,798</b>    |
| <b>Total Restricted Securities</b>                     |                            |                     | <b>\$ 5,736,545</b> | <b>\$ 1,283,798</b> |

(1) Less than \$0.50.

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The Fund adopted Financial Accounting Standards Board Statement of Financial Accounting Standards No. 157 (FAS 157), Fair Value Measurements, effective May 1, 2008. FAS 157 established a three-tier hierarchy to prioritize the assumptions, referred to as inputs, used in valuation techniques to measure fair value. The three-tier hierarchy of inputs is summarized in the three broad levels listed below.

Level 1 quoted prices in active markets for identical investments

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

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

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

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

|              | <b>Valuation Inputs</b>         | <b>Investments in Securities</b> | <b>Other Financial Instruments *</b> |
|--------------|---------------------------------|----------------------------------|--------------------------------------|
| Level 1      | Quoted Prices                   | \$ 15,104,878                    | \$                                   |
|              | Other Significant Observable    |                                  |                                      |
| Level 2      | Inputs                          | 2,131,475,044                    | 1,578,382                            |
| Level 3      | Significant Unobservable Inputs | 8,318,880                        |                                      |
| <b>Total</b> |                                 | <b>\$ 2,154,898,802</b>          | <b>\$ 1,578,382</b>                  |

\* Other financial instruments are forward foreign currency exchange contracts not reflected in the Portfolio of Investments, which are valued at the unrealized appreciation (depreciation) on the instrument.

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

|  | <b>Investments in Securities</b> |
|--|----------------------------------|
| Balance as of April 30, 2008                         | \$ 11,687,566                    |
| Realized gains (losses)                              | (154)                            |
| Change in net unrealized appreciation (depreciation) | (3,847,068)                      |
| Net purchases (sales)                                | 495,350                          |
| Accrued discount (premium)                           | (6)                              |
| Net transfer to (from) Level 3                       | (16,808)                         |
| <b>Balance as of January 31, 2009</b>                | <b>\$ 8,318,880</b>              |

Debt obligations, including listed securities and securities for which quotations are available, will normally be valued on the basis of reported trades or market quotations provided by independent pricing services, where in the services judgment, these prices are representative of the securities' market values. For debt securities where market quotations are not readily available, the pricing services will use various techniques that consider factors including, but not limited to, prices or yields of securities with similar characteristics, benchmark yields, broker/dealer quotes, issuer spreads, as well as industry and economic events. Credit default swaps are normally valued using valuations provided by pricing vendors. The pricing vendors employ electronic data processing techniques to determine the present value based on credit spread quotations obtained from broker/dealers and expected default recovery rates determined by the

pricing vendor using proprietary models. Investments for which valuations or market quotations are not readily available are valued at fair value using methods determined in good faith by or at the direction of the Trustees of the Fund in a manner that most fairly reflects the security's value, or the amount that the Fund might reasonably expect to receive for the security upon its current sale in the ordinary course. Each such determination is based on a consideration of all relevant factors, which are likely to vary from one pricing context to another. These factors may include, but are not limited to, the type of security, the existence of any contractual restrictions on the security's disposition, the price and extent of public trading in similar securities of the issuer or of comparable companies, quotations or relevant information obtained from broker-dealers or other market participants, information obtained from the issuer, analysts, and/or the appropriate stock exchange (for exchange-traded securities), an analysis of the company's financial condition, and an evaluation of the forces that influence the issuer and the market(s) in which the security is purchased and sold.

For additional information on the Fund's policy regarding the valuation of investments and other significant accounting policies, please refer to the Fund's most recent financial statements included in its semiannual or annual report to shareholders.



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**Item 2. Controls and Procedures**

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

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

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**Signatures**

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

**Eaton Vance Limited Duration Income Fund**

By: /s/ Payson F. Swaffield

Payson F. Swaffield  
President

Date: March 27, 2009

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

By: /s/ Payson F. Swaffield

Payson F. Swaffield  
President

Date: March 27, 2009

By: /s/ Barbara E. Campbell

Barbara E. Campbell  
Treasurer

Date: March 27, 2009