

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

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

Investment Company Act File Number

Eaton Vance Senior Income Trust

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant's Telephone Number, Including Area Code)

June 30

Date of Fiscal Year End

September 30, 2011

Date of Reporting Period

Item 1. Schedule of Investments

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

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior Floating-Rate Interests 138.0%

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

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

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

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

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

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

Cable and Satellite Television 6.3%

Atlantic Broadband Finance, LLC

Term Loan, 4.00%, Maturing March 8, 2016	663	\$ 641,885
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BBHI Acquisition, LLC

Term Loan, 4.50%, Maturing December 14, 2017	620	600,928
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Bragg Communications, Inc.

Term Loan, 2.82%, Maturing August 31, 2014	1,152	1,105,920
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Crown Media Holdings, Inc.

Term Loan, 5.75%, Maturing July 14, 2018	249	243,141
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Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
CSC Holdings, Inc.		
Term Loan, 3.23%, Maturing March 29, 2016	1,950	\$ 1,894,856
Insight Midwest Holdings, LLC		
Term Loan, 1.98%, Maturing April 7, 2014	1,744	1,716,914
Kabel Deutschland GmbH		
Term Loan, 4.61%, Maturing June 15, 2018	EUR 500	626,931
Lavena Holdings 4 GmbH		
Term Loan, 4.20%, Maturing March 6, 2015	EUR 521	525,321
Term Loan, 4.45%, Maturing March 4, 2016	EUR 521	525,321
Term Loan, 8.83%, Maturing March 6, 2017 ⁽⁷⁾	EUR 209	121,578
Term Loan - Second Lien, 5.58%, Maturing September 2, 2016	EUR 271	211,163
MCC Iowa, LLC		
Term Loan, 1.95%, Maturing January 30, 2015	796	734,859
Mediacom Broadband, LLC		
Term Loan, 4.50%, Maturing October 23, 2017	741	715,629
Mediacom Illinois, LLC		
Term Loan, 1.95%, Maturing January 30, 2015	1,881	1,713,448
Term Loan, 5.50%, Maturing March 31, 2017	980	961,625
Mediacom, LLC		
Term Loan, 4.50%, Maturing October 23, 2017	395	384,137
NDS Finance, Ltd.		
Term Loan, 4.00%, Maturing March 12, 2018	697	669,511
UPC Financing Partnership		
Term Loan, 3.72%, Maturing December 30, 2016	379	360,980
Term Loan, 5.10%, Maturing December 31, 2016	EUR 726	884,375
Term Loan, 3.72%, Maturing December 29, 2017	1,037	993,177
		\$ 15,631,699
Chemicals and Plastics 5.2%		
Arizona Chemical, Inc.		
Term Loan, 4.75%, Maturing November 21, 2016	163	\$ 160,118
Ashland, Inc.		
Term Loan, 3.75%, Maturing August 23, 2018	950	944,402
General Chemical Corp.		
Term Loan, 5.00%, Maturing October 6, 2015	284	275,140
Houghton International, Inc.		
Term Loan, 6.75%, Maturing January 29, 2016	421	417,368
Huntsman International, LLC		
Term Loan, 1.77%, Maturing April 21, 2014	229	218,498
Term Loan, 2.52%, Maturing June 30, 2016	855	802,019
Term Loan, 2.80%, Maturing April 19, 2017	625	589,181
Ineos US Finance, LLC		
Term Loan, 7.50%, Maturing December 16, 2013	790	783,127
Term Loan, 8.00%, Maturing December 16, 2014	791	783,608

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

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

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Term Loan, 6.50%, Maturing February 9, 2018	905	879,192
Term Loan, 6.50%, Maturing August 9, 2018	2,425	2,353,261
		\$ 6,946,505

Cosmetics/Toiletries 0.8%

Bausch & Lomb, Inc.

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

KIK Custom Products, Inc.

Term Loan - Second Lien, 5.26%, Maturing November 28, 2014	525	337,969
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Prestige Brands, Inc.

Term Loan, 4.75%, Maturing March 24, 2016	669	656,165
		\$ 1,948,826

Drugs 1.5%

Aptalis Pharma, Inc.

Term Loan, 5.50%, Maturing February 10, 2017	794	\$ 710,630
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Capsugel Healthcare, Ltd.

Term Loan, 5.25%, Maturing August 1, 2018	650	642,078
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Borrower/Tranche Description	Principal Amount*		Value
	(000 s omitted)		
Endo Pharmaceuticals Holdings, Inc.			
Term Loan, 4.00%, Maturing June 18, 2018	624	\$	622,151
Graceway Pharmaceuticals, LLC			
Term Loan, 9.99%, Maturing November 3, 2013 ⁽⁷⁾	175		742
Term Loan - Second Lien, 0.00%, Maturing May 3, 2013 ⁽⁴⁾	500		11,875
Warner Chilcott Corp.			
Term Loan, 4.25%, Maturing March 15, 2018	409		399,137
Term Loan, 4.25%, Maturing March 15, 2018	819		798,274
WC Luxco S.A.R.L.			
Term Loan, 4.25%, Maturing March 15, 2018	563		548,814
		\$	3,733,701
Electronics/Electrical 7.6%			
Aeroflex, Inc.			
Term Loan, 4.25%, Maturing May 9, 2018	349	\$	338,069
Aspect Software, Inc.			
Term Loan, 6.25%, Maturing May 6, 2016	763		759,558
Attachmate Corp.			
Term Loan, 6.50%, Maturing April 27, 2017	475		458,821
Cinedigm Digital Funding I, LLC			
Term Loan, 5.25%, Maturing April 29, 2016	290		278,711
CommScope, Inc.			
Term Loan, 5.00%, Maturing January 14, 2018	1,070		1,049,570
Dealer Computer Services, Inc.			
Term Loan, 3.75%, Maturing April 20, 2018	1,222		1,197,499
DG FastChannel, Inc.			
Term Loan, 5.75%, Maturing July 26, 2018	823		818,823
Eagle Parent, Inc.			
Term Loan, 5.00%, Maturing May 16, 2018	1,322		1,236,604
Edwards (Cayman Island II), Ltd.			
Term Loan, 5.50%, Maturing May 31, 2016	620		574,564
FCI International S.A.S.			
Term Loan, 3.62%, Maturing November 1, 2013	83		80,846
Term Loan, 3.62%, Maturing November 1, 2013	83		80,846
Term Loan, 3.62%, Maturing November 1, 2013	86		83,977
Term Loan, 3.62%, Maturing November 1, 2013	86		83,977
Freescale Semiconductor, Inc.			
Term Loan, 4.47%, Maturing December 1, 2016	1,278		1,174,050
Infor Enterprise Solutions Holdings			
Term Loan, 5.74%, Maturing March 3, 2014	250		190,000
Term Loan, 4.99%, Maturing July 28, 2015	481		431,459
Term Loan, 5.99%, Maturing July 28, 2015	372		346,189
Term Loan, 5.99%, Maturing July 28, 2015	713		663,886
Term Loan - Second Lien, 6.49%, Maturing March 3, 2014	92		72,159

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

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

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

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

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

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

Community Health Systems, Inc.

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

ConMed Corp.

Term Loan, 1.74%, Maturing April 12, 2013	240	234,873
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ConvaTec, Inc.

Term Loan, 5.75%, Maturing December 22, 2016	347	333,046
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CRC Health Corp.

Term Loan, 4.87%, Maturing November 16, 2015	496	453,413
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DaVita, Inc.

Term Loan, 4.50%, Maturing October 20, 2016	1,489	1,471,071
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DJO Finance, LLC

Term Loan, 3.24%, Maturing May 20, 2014	357	339,168
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Drumm Investors, LLC

Term Loan, 5.00%, Maturing May 4, 2018	999	891,982
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Emdeon Business Services, LLC

Term Loan, 2.24%, Maturing November 18, 2013	847	842,495
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Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Emergency Medical Services Corp. Term Loan, 5.25%, Maturing May 25, 2018	748	\$ 713,675
Grifols, Inc. Term Loan, 6.00%, Maturing June 1, 2017	1,047	1,029,570
Hanger Orthopedic Group, Inc. Term Loan, 4.00%, Maturing December 1, 2016	323	312,079
HCA, Inc. Term Loan, 3.62%, Maturing March 31, 2017	2,218	2,094,996
Term Loan, 3.62%, Maturing May 1, 2018	925	871,500
Health Management Associates, Inc. Term Loan, 2.12%, Maturing February 28, 2014	2,365	2,232,287
Iasis Healthcare, LLC Term Loan, 5.00%, Maturing May 3, 2018	846	791,833
Immucor, Inc. Term Loan, 7.25%, Maturing August 17, 2018	350	346,063
inVentiv Health, Inc. Term Loan, 6.50%, Maturing August 4, 2016	917	885,026
Term Loan, 6.75%, Maturing May 15, 2018	574	549,903
Kindred Healthcare, Inc. Term Loan, 5.25%, Maturing June 1, 2018	923	858,099
Lifepoint Hospitals, Inc. Term Loan, 3.08%, Maturing April 15, 2015	1,086	1,063,912
MedAssets, Inc. Term Loan, 5.25%, Maturing November 16, 2016	434	426,169
Medpace, Inc. Term Loan, 6.50%, Maturing June 22, 2017	424	404,860
MultiPlan, Inc. Term Loan, 4.75%, Maturing August 26, 2017	1,274	1,203,170
Physiotherapy Associates, Inc. Term Loan, 7.50%, Maturing June 27, 2013	341	337,952
Prime Healthcare Services, Inc. Term Loan, 7.25%, Maturing April 22, 2015	1,157	1,111,080
RadNet Management, Inc. Term Loan, 5.75%, Maturing April 1, 2016	1,042	1,005,289
Renal Advantage Holdings, Inc. Term Loan, 5.75%, Maturing December 16, 2016	372	371,490
Select Medical Corp. Term Loan, 5.50%, Maturing May 25, 2018	1,521	1,384,281
Sunrise Medical Holdings, Inc. Term Loan, 6.75%, Maturing May 13, 2014	EUR 120	149,297
TriZetto Group, Inc. (The) Term Loan, 4.75%, Maturing May 2, 2018	748	716,018
Universal Health Services, Inc. Term Loan, 4.00%, Maturing November 15, 2016	1,029	999,955
Vanguard Health Holding Co., II, LLC		

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

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

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

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

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

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

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

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

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

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

Windstream Corp.

Term Loan, 3.00%, Maturing December 17, 2015	624	618,560
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		\$ 14,887,577
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Utilities 3.6%**AES Corp.**

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

Term Loan, 4.50%, Maturing April 2, 2018	474	449,648
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Term Loan, 4.50%, Maturing April 2, 2018	2,413	2,288,009
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Dynegy Holdings, Inc.

Term Loan, 9.25%, Maturing August 4, 2016	250	243,958
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Term Loan, 9.25%, Maturing August 4, 2016	475	468,988
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EquiPower Resources Holdings, LLC

Term Loan, 5.75%, Maturing January 26, 2018	265	259,374
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NRG Energy, Inc.

Term Loan, 4.00%, Maturing July 2, 2018	2,244	2,195,279
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Borrower/Tranche Description	Principal Amount*		Value
	(000 s omitted)		
Texas Competitive Electric Holdings Co., LLC			
Term Loan, 4.75%, Maturing October 10, 2017	2,601	\$	1,751,578
		\$	8,924,061
Total Senior Floating-Rate Interests (identified cost \$359,419,540)			\$ 343,675,071

Corporate Bonds & Notes 8.2%

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

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

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

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

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

SESI, LLC, Sr. Notes

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

\$ 239,900

Publishing 0.7%

Laureate Education, Inc.

10.00%, 8/15/15⁽⁹⁾ 1,045 \$ 1,029,325

10.25%, 8/15/15⁽⁷⁾⁽⁹⁾ 626 619,626

11.75%, 8/15/17⁽⁹⁾ 45 46,350

\$ 1,695,301

Rail Industries 0.0%

American Railcar Industry, Sr. Notes

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

\$ 98,500

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

Asset-Backed Securities 1.3%

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

Common Stocks 1.9%

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

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

Warrants 0.0%

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

Miscellaneous 0.0%

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

Short-Term Investments 9.1%**Interest/**

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

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

EUR - Euro

GBP - British Pound Sterling

* In U.S. dollars unless otherwise indicated.

- (1) Senior floating-rate interests (Senior Loans) often require prepayments from excess cash flows or permit the borrowers to repay at their election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, Senior Loans will have an expected average life of approximately two to four years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility and includes commitment fees on unfunded loan commitments, if any. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London Interbank Offered Rate (LIBOR) and secondarily, the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
- (2) Amount is less than 0.05%.
- (3) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (4) Currently the issuer is in default with respect to interest payments. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (5) Defaulted matured security. For a variable rate security, interest rate has been adjusted to reflect non-accrual status.
- (6) Unfunded or partially unfunded loan commitments. The Trust may enter into certain credit agreements all or a portion of which may be unfunded. The Trust is obligated to fund these commitments at the borrower's discretion.
- (7) Represents a payment-in-kind security which may pay all or a portion of interest/dividends in additional par/shares.
- (8) This Senior Loan will settle after September 30, 2011, at which time the interest rate will be determined.
- (9) Security exempt from registration pursuant to Rule 144A under the Securities Act of 1933. These securities may be sold in certain transactions (normally to qualified institutional buyers) and remain exempt from registration. At September 30, 2011, the aggregate value of these securities is \$13,573,696 or 5.4% of the Trust's net assets applicable to common shares.
- (10) Variable rate security. The stated interest rate represents the rate in effect at September 30, 2011.
- (11) Non-income producing security.

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

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

Forward Foreign Currency Exchange Contracts

Sales

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

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

The Trust is subject to foreign exchange risk in the normal course of pursuing its investment objective. Because the Trust holds foreign currency denominated investments, the value of these investments and related receivables and payables may change due to future changes in foreign currency exchange rates. To hedge against this risk, the Trust enters into forward foreign currency exchange contracts. The Trust also enters into such contracts to hedge the currency risk of investments it anticipates purchasing.

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

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

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

Restricted Securities

At September 30, 2011, the Trust owned the following securities (representing 0.2% of net assets applicable to common shares) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Trust has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

Description	Date of Acquisition	Shares	Cost	Value
Common Stocks				
Panolam Holdings Co.	12/30/09	131	\$ 71,985	\$ 111,879
RathGibson Acquisition Co., LLC	6/14/10	10,700	56,785	317,362
Total Restricted Securities			\$ 128,770	\$ 429,241

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

Level 1 quoted prices in active markets for identical investments

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

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

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

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

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

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

	Investments in Senior Floating-Rate Interests	Investments in Corporate Bonds & Notes	Investments in Common Stocks, Warrants and Miscellaneous	Total
Balance as of June 30, 2011	\$ 810,063	\$ 185,452	\$ 3,601,369	\$ 4,596,884
Realized gains (losses)	(406,380)	114,171	(52,007)	(344,216)
Change in net unrealized appreciation (depreciation)	302,101	(24,941)	(147,156)	130,004
Cost of purchases	2,149	4,838		6,987
Proceeds from sales	(135,344)	(207,658)	(778)	(343,780)
Accrued discount (premium)	1,362	290		1,652
Transfers to Level 3*	546,755		575,888	1,122,643
Transfers from Level 3*				