Eaton Vance Floating-Rate Income Trust Form N-Q May 01, 2006

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act File Number

811-21574

02109

(Zip code)

Eaton Vance Floating Rate Income Trust

(Exact Name of Registrant as Specified in Charter)

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

Alan R. Dynner, Esq.

Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109

(Name and Address of Agent for Services) Registrant s Telephone Number, Including Area Code: Date of Fiscal Year End: Date of Reporting Period:

(617) 482-8260 May 31 February 28, 2006 Item 1. Schedule of Investments

Eaton Vance Floating-Rate Income Trust

as of February 28, 2006

PORTFOLIO OF INVESTMENTS (Unaudited)

Senior, Floating Rate Interests 136.7% (1)

Principal		
Amount	Borrower/Tranche Description	Value
Aerospace and Defense 3.1%	All'and The Lower Low	
¢ (((000	Alliant Techsystems, Inc.	¢ ((0.220
\$ 666,000	Term Loan, 5.78%, Maturing March 31, 2009	\$ 669,330
	CACI International, Inc.	
4,189,802	Term Loan, 5.79%, Maturing May 3, 2011	4,236,938
	Delta Air Lines, Inc.	
1,925,000	Term Loan, 13.51%, Maturing March 16, 2008	1,997,187
	Dresser Rand Group, Inc.	
1,881,590	Term Loan, 6.75%, Maturing October 29, 2011	1,915,694
	Hexcel Corp.	
785,111	Term Loan, 6.38%, Maturing March 1, 2012	793,944
	IAP Worldwide Services, Inc.	
1,075,000	Term Loan, 7.63%, Maturing December 30, 2012	1,087,766
	K&F Industries, Inc.	
754,637	Term Loan, 6.86%, Maturing November 18, 2012	764,778
	Mid-Western Aircraft Systems, Inc.	
1,533,547	Term Loan, 6.85%, Maturing December 31, 2011	1,557,030
	Standard Aero Holdings, Inc.	
2,957,575	Term Loan, 6.91%, Maturing August 24, 2012	2,940,016
	Transdigm, Inc.	
2,954,918	Term Loan, 6.82%, Maturing July 22, 2010	2,998,781
	Vought Aircraft Industries, Inc.)
1,307,576	Term Loan, 7.11%, Maturing December 22, 2011	1,322,123
	Wam Aquisition, S.A.	y- y -
755,563	Term Loan, 7.28%, Maturing April 8, 2013	763,679
755,563	Term Loan, 7.78%, Maturing April 8, 2014	767,132
	Wyle Laboratories, Inc.	/0/,102
312,638	Term Loan, 7.44%, Maturing January 28, 2011	317,718
	10111 2011, /////o, //intering building 20, 2011	\$ 22,132,116
Automotive 7.0%		φ 22,102,110
	Accuride Corp.	
2,529,212	Term Loan, 6.55%, Maturing January 31, 2012	2,562,724
2,529,212	AE Europe Group, LLC	2,502,724
949,881	Term Loan, 7.86%, Maturing October 11, 2011	959,973
949,001	Affina Group, Inc.	939,913
1,271,502	Term Loan, 7.67%, Maturing November 30, 2011	1,261,171
1,271,302	Axletech International Holding, Inc.	1,201,171
050.000		1.066.240
1,950,000	Term Loan, 10.95%, Maturing April 21, 2013	1,966,249
(00.470	Collins & Aikman Products Co.	(75.002
598,478	Term Loan, 11.00%, Maturing August 31, 2011	675,903
	CSA Acquisition Corp.	
443,551	Term Loan, 7.06%, Maturing December 23, 2011	446,213
1		

500,000 Term Laan, 7.19%, Maturing December 23, 2012 503,359 1,521,316 Term Laan, 7.30%, Maturing June 23, 2011 1,541,759 848,925 Term Laan, 10,25%, Maturing May 5, 2010 487,555 178 Term Laan, 10,25%, Maturing May 5, 2010 487,555 189,925 Term Laan, 0.125%, Maturing Dacember 9, 2006 2.832,920 2,000,000 Term Laan, 7.30%, Maturing December 9, 2006 (2) 2.832,920 2,000,000 Term Laan, 7.30%, Maturing December 9, 2006 (2) 4.732,093 2,000,000 Term Laan, 7.30%, Maturing December 9, 2006 (2) 4.732,093 2,000,000 Term Laan, 7.30%, Maturing December 9, 2006 (2) 4.732,093 2,000,000 Revolving Laan, 7.95%, Maturing April 30, 2010 (2) 2.488,542 2,000,000 Term Laan, 7.81%, Maturing April 30, 2010 (2) 2.488,542 3,0000 Term Laan, 7.81%, Maturing April 30, 2010 (2) 2.488,542 3,0000 Term Laan, 7.81%, Maturing April 30, 2010 (2) 3.480,034 1,000,000 Term Laan, 7.81%, Maturing April 30, 2010 (2) 3.490,034 1,428,434 Term Laan, 7.11%, Maturing June 29, 2010 (3.51,072 1,428,434 Term Laa						
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HLI Operating Co., Inc. Iterm Loan, 7.78%, Maturing June 3, 2009 1,437,106 1,428,434 Term Loan, 7.78%, Maturing June 3, 2009 1,437,106 3,351,072 Term Loan, 7.65%, Maturing June 29, 2010 3,351,072 3,351,072 Term Loan, 7.16%, Maturing June 29, 2010 3,351,072 Keystone Automotive Operations, Inc. Interm Loan, 7.11%, Maturing October 30, 2010 1,832,984 Term Loan, 7.11%, Maturing October 30, 2017 1,964,187 Interm Loan, 7.94%, Maturing Doctober 30, 2017 1,964,187 Interm Loan, 7.94%, Maturing June 30, 2011 3,430,957 Interm Loan, 6.00%, Maturing June 30, 2011 3,430,957 Interm Loan, 6.00%, Maturing June 30, 2011 2,987,077 Interm Loan, 6.00%, Maturing June 30, 2012 3,007,750 Interm Loan, 6.00%, Maturing June 30, 2010 1,605,102 Interm Loan, 7.22%, Maturing June 30, 2010 1,605,102 Interm Loan, 7.22%, Maturing June 20, 2007 582,475 Interm Loan, 7.23%, Maturing June 20, 2007 582,475 Interm Loan, 8.03%, Maturing May 13, 2010 883,303 Interm Loan, 8.03%, Maturing May 13, 2	1,000,000			1,013	3,500	
1,428,434 Term Loan, 7.78%, Maturing June 3, 2009 1,437,106 Key Automotive Group 3,351,072 S,351,072 Term Loan, 7.65%, Maturing June 29, 2010 3,351,072 Keystone Automotive Operations, Inc. 1,832,984 I,825,000 Term Loan, 7.11%, Maturing October 30, 2010 1,832,984 R,J. Tower Corp. 1,964,187 1,925,000 DIP Revolving Loan, 7.25%, Maturing February 2, 2007 1,964,187 3,430,957 TI Automotive, Ltd. 3,430,957 3,492,068 Term Loan, 7.19%, Maturing June 30, 2011 3,430,957 TRW Automotive, Inc. 2,987,077 3,007,750 2,999,211 Term Loan, 6.00%, Maturing June 30, 2012 3,007,750 2,999,211 Term Loan, 7,22%, Maturing June 30, 2010 1,605,102 1,578,949 Term Loan, 7,22%, Maturing June 30, 2010 1,605,102 Visteon Corp. 582,475 \$ 575,000 Term Loan, 8,03%, Maturing June 20, 2007 582,475 878,363 Term Loan, 8,03%, Maturing May 13, 2010 843,303 Constellation Brands, Inc. 4,437,535 4,375,728 Term Loan, 7,07%, Maturing November 30, 2011 4,437,535						
3,351,072 Term Loan, 7.65%, Maturing June 29, 2010 3,351,072 Keystone Automotive Operations, Inc. 1,825,000 Term Loan, 7.11%, Maturing October 30, 2010 1,832,984 R.J. Tower Corp. 1,964,187 1,925,000 DIP Revolving Loan, 7.25%, Maturing February 2, 2007 1,964,187 3,492,068 Term Loan, 7.94%, Maturing June 30, 2011 3,430,957 3,492,068 Term Loan, 6.00%, Maturing October 31, 2010 2,987,077 2,970,000 Term Loan, 6.00%, Maturing October 31, 2010 2,987,077 2,999,211 Term Loan, 6.25%, Maturing June 30, 2012 3,007,750 United Components, Inc. 1,578,949 Term Loan, 9,18%, Maturing June 30, 2010 1,605,102 Visteon Corp. \$ 49,675,636 Beverage and Tobacco 2.1% \$ 49,675,636 Standard Term Loan, 8.03%, Maturing May 13, 2010 883,303 \$ Constellation Brands, Inc. 1 4,437,535 \$ 4,375,728 Term Loan, 7.07%, Maturing November 30, 2011 4,437,535 Culligan International Co. 3,50,004 \$ \$ 3,697,650 Term Loan, 7.07%, Maturing September 30, 2011	1,428,434		Term Loan, 7.78%, Maturing June 3, 2009	1,437	7,106	
Keystone Automotive Operations, Inc. 1,825,000 Term Loan, 7.11%, Maturing October 30, 2010 1,832,984 R,J. Tower Corp. RJ. 1,925,000 1,964,187 1,925,000 DIP Revolving Loan, 7.25%, Maturing February 2, 2007 1,964,187 3,492,068 Term Loan, 7,94%, Maturing June 30, 2011 3,430,957 3,492,068 Term Loan, 6,00%, Maturing October 31, 2010 2,987,077 2,970,000 Term Loan, 6,00%, Maturing October 31, 2010 2,987,077 2,999,211 Term Loan, 6,25%, Maturing June 30, 2012 3,007,750 2,999,211 Term Loan, 7,22%, Maturing June 30, 2010 1,605,102 2,999,211 Term Loan, 7,22%, Maturing June 30, 2010 1,605,102 2,999,211 Term Loan, 9,18%, Maturing June 30, 2010 1,605,102 2,999,211 Term Loan, 9,18%, Maturing June 20, 2007 582,475 5,5000 Term Loan, 9,18%, Maturing June 20, 2007 582,475 5,5000 Term Loan, 8,03%, Maturing May 13, 2010 883,303 4,375,728 Term Loan, 5,90%, Maturing November 30, 2011 4,437,535 4,375,728 Term Loan, 7,07%, Maturing September 30, 2011 3,750,804						
1,825,000 Term Loan, 7.11%, Maturing October 30, 2010 1,832,984 R.J. Tower Corp.	3,351,072		Term Loan, 7.65%, Maturing June 29, 2010	3,351	,072	
1,825,000 Term Loan, 7.11%, Maturing October 30, 2010 1,832,984 R.J. Tower Corp.			Keystone Automotive Operations, Inc.			
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TI Automotive, Ltd. 3,492,068 Term Loan, 7.94%, Maturing June 30, 2011 3,430,957 TRW Automotive, Inc. 2,970,000 Term Loan, 6.00%, Maturing October 31, 2010 2,987,077 2,999,211 Term Loan, 6.25%, Maturing June 30, 2012 3,007,750 United Components, Inc. 1,578,949 Term Loan, 7.22%, Maturing June 30, 2010 1,605,102 Visteon Corp. 575,000 Term Loan, 9.18%, Maturing June 20, 2007 582,475 Beverage and Tobacco 2.1% Alliance One International, Inc. R78,363 Term Loan, 5.03%, Maturing May 13, 2010 883,303 Constellation Brands, Inc. 4,375,728 Term Loan, 5.90%, Maturing Nay 13, 2010 883,303 Constellation Brands, Inc. 4,375,728 Term Loan, 5.90%, Maturing November 30, 2011 4,437,535 Culligan International Co. 3,697,650 Term Loan, 7.07%, Maturing September 30, 2011 3,750,804 National Dairy Holdings, L.P. 833,700 <td colsp<="" td=""><td></td><td></td><td>R.J. Tower Corp.</td><td></td><td></td></td>	<td></td> <td></td> <td>R.J. Tower Corp.</td> <td></td> <td></td>			R.J. Tower Corp.		
3,492,068 Term Loan, 7.94%, Maturing June 30, 2011 3,430,957 TRW Automotive, Inc. 2,970,000 Term Loan, 6.00%, Maturing October 31, 2010 2,987,077 2,999,211 Term Loan, 6.25%, Maturing June 30, 2012 3,007,750 United Components, Inc. 1,578,949 Term Loan, 7.22%, Maturing June 30, 2010 1,605,102 Visteon Corp. 575,000 Term Loan, 9.18%, Maturing June 20, 2007 582,475 8 Peverage and Tobacco 2.1% Alliance One International, Inc. 878,363 Constellation Brands, Inc. 43,375,728 Constellation Brands, Inc. 4,375,728 Culligan International Co. 3,697,650 Term Loan, 7.07%, Maturing November 30, 2011 4,437,535 Culligan International Co. 3,697,650 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 87,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187	1,925,000		DIP Revolving Loan, 7.25%, Maturing February 2, 2007	1,964	l,187	
TRW Automotive, Inc. 7erm Loan, 6.00%, Maturing October 31, 2010 2,987,077 2,999,211 7erm Loan, 6.25%, Maturing June 30, 2012 3,007,750 United Components, Inc. 1,578,949 7erm Loan, 7.22%, Maturing June 30, 2010 1,605,102 Visteon Corp. 575,000 7erm Loan, 9.18%, Maturing June 20, 2007 582,475 Severage and Tobacco 2.1% \$49,675,636 Alliance One International, Inc. 878,363 Constellation Brands, Inc. 4,375,728 Culligan International Co. 3,697,650 Term Loan, 5.90%, Maturing November 30, 2011 4,375,728 Culligan International Co. 3,697,650 Term Loan, 6.61%, Maturing September 30, 2011 3,750,804 Mational Dairy Holdings, L.P. 83,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187			TI Automotive, Ltd.			
TRW Automotive, Inc. 7erm Loan, 6.00%, Maturing October 31, 2010 2,987,077 2,999,211 7erm Loan, 6.25%, Maturing June 30, 2012 3,007,750 United Components, Inc. 1,578,949 7erm Loan, 7.22%, Maturing June 30, 2010 1,605,102 Visteon Corp. 575,000 7erm Loan, 9.18%, Maturing June 20, 2007 582,475 Severage and Tobacco 2.1% \$49,675,636 Alliance One International, Inc. 878,363 Constellation Brands, Inc. 4,375,728 Culligan International Co. 3,697,650 Term Loan, 5.90%, Maturing November 30, 2011 4,375,728 Culligan International Co. 3,697,650 Term Loan, 6.61%, Maturing September 30, 2011 3,750,804 Mational Dairy Holdings, L.P. 83,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187	3,492,068		Term Loan, 7.94%, Maturing June 30, 2011	3,430),957	
2,999,211 Term Loan, 6.25%, Maturing June 30, 2012 3,007,750 United Components, Inc. 1,578,949 Term Loan, 7.22%, Maturing June 30, 2010 1,605,102 Visteon Corp. 575,000 Term Loan, 9.18%, Maturing June 20, 2007 582,475 8299,211 Some Corp. St5,000 Term Loan, 9.18%, Maturing June 20, 2007 582,475 829,675,636 Beverage and Tobacco 2.1% Alliance One International, Inc. St5,000 Term Loan, 8.03%, Maturing May 13, 2010 883,303 Constellation Brands, Inc. St5,000 Term Loan, 7.07%, Maturing November 30, 2011 4,437,535 Culligan International Co. Autional Dairy Holdings, L.P. 833,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187						
United Components, Inc. 1,578,949 Term Loan, 7.22%, Maturing June 30, 2010 1,605,102 Visteon Corp. 575,000 Term Loan, 9.18%, Maturing June 20, 2007 582,475 829 Beverage and Tobacco 2.1% Alliance One International, Inc. 878,363 Term Loan, 8.03%, Maturing May 13, 2010 883,303 Constellation Brands, Inc. 4,375,728 Term Loan, 5.90%, Maturing November 30, 2011 4,437,535 Culligan International Co. 3,697,650 Term Loan, 7.07%, Maturing September 30, 2011 3,750,804 National Dairy Holdings, L.P. 833,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187	2,970,000		Term Loan, 6.00%, Maturing October 31, 2010	2,987	7,077	
United Components, Inc. 1,578,949 Term Loan, 7.22%, Maturing June 30, 2010 1,605,102 Visteon Corp. 575,000 Term Loan, 9.18%, Maturing June 20, 2007 582,475 Sey 49,675,636 Beverage and Tobacco 2.1% \$ Alliance One International, Inc. S75,000 Sey Constellation Brands, Inc. Sey Constellation Brands, Inc. Sey Constellation Brands, Inc. 4,375,728 Culligan International Co. 3,697,650 Term Loan, 7.07%, Maturing November 30, 2011 3,750,804 National Dairy Holdings, L.P. 833,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187	2,999,211			3,007	7,750	
1,578,949 Term Loan, 7.22%, Maturing June 30, 2010 1,605,102 Visteon Corp. 575,000 Term Loan, 9.18%, Maturing June 20, 2007 582,475 82 ,475 87 ,8363 Term Loan, 8.03%, Maturing May 13, 2010 883,303 Constellation Brands, Inc. 4 ,375,728 Culligan International Co. 3 ,697,650 Term Loan, 7.07%, Maturing September 30, 2011 3,750,804 83 ,3700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 83 ,390 <td colspa<="" td=""><td></td><td></td><td>United Components, Inc.</td><td></td><td></td></td>	<td></td> <td></td> <td>United Components, Inc.</td> <td></td> <td></td>			United Components, Inc.		
Visteon Corp. 575,000 Term Loan, 9.18%, Maturing June 20, 2007 582,475 575,000 \$ 49,675,636 Beverage and Tobacco 2.1% Alliance One International, Inc. 1000000000000000000000000000000000000	1,578,949			1,605	5,102	
Beverage and Tobacco 2.1% Alliance One International, Inc. 878,363 Term Loan, 8.03%, Maturing May 13, 2010 883,303 Constellation Brands, Inc. 883,303 4,375,728 Term Loan, 5.90%, Maturing November 30, 2011 4,437,535 Culligan International Co. 3,697,650 Term Loan, 7.07%, Maturing September 30, 2011 3,750,804 833,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 838,390 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187						
Beverage and Tobacco 2.1% Alliance One International, Inc. 878,363 Term Loan, 8.03%, Maturing May 13, 2010 883,303 Constellation Brands, Inc. 883,303 4,375,728 Term Loan, 5.90%, Maturing November 30, 2011 4,437,535 Culligan International Co. 3,697,650 Term Loan, 7.07%, Maturing September 30, 2011 3,750,804 833,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 838,390 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187	575,000		Term Loan, 9.18%, Maturing June 20, 2007	582,4	75	
Alliance One International, Inc. 878,363 Term Loan, 8.03%, Maturing May 13, 2010 883,303 Constellation Brands, Inc. 883,303 4,375,728 Term Loan, 5.90%, Maturing November 30, 2011 4,437,535 Culligan International Co. 3,697,650 Term Loan, 7.07%, Maturing September 30, 2011 3,750,804 833,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187			e e e e e e e e e e e e e e e e e e e			
Alliance One International, Inc. 878,363 Term Loan, 8.03%, Maturing May 13, 2010 883,303 Constellation Brands, Inc. 883,303 4,375,728 Term Loan, 5.90%, Maturing November 30, 2011 4,437,535 Culligan International Co. 3,697,650 Term Loan, 7.07%, Maturing September 30, 2011 3,750,804 833,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187	Beverage and [Fobacco 2.1%				
878,363 Term Loan, 8.03%, Maturing May 13, 2010 883,303 Constellation Brands, Inc. 4,375,728 Term Loan, 5.90%, Maturing November 30, 2011 4,437,535 Culligan International Co. 3,697,650 Term Loan, 7.07%, Maturing September 30, 2011 3,750,804 National Dairy Holdings, L.P. 833,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187	U		Alliance One International, Inc.			
4,375,728 Term Loan, 5.90%, Maturing November 30, 2011 4,437,535 Culligan International Co. 3,697,650 Term Loan, 7.07%, Maturing September 30, 2011 3,750,804 National Dairy Holdings, L.P. 833,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187	878,363			883,3	803	
4,375,728 Term Loan, 5.90%, Maturing November 30, 2011 4,437,535 Culligan International Co. 3,697,650 Term Loan, 7.07%, Maturing September 30, 2011 3,750,804 National Dairy Holdings, L.P. 833,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187			Constellation Brands, Inc.			
3,697,650 Term Loan, 7.07%, Maturing September 30, 2011 3,750,804 National Dairy Holdings, L.P. 833,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187	4,375,728			4,437	7,535	
3,697,650 Term Loan, 7.07%, Maturing September 30, 2011 3,750,804 National Dairy Holdings, L.P. 833,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187						
National Dairy Holdings, L.P. 833,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187	3,697,650			3,750),804	
833,700 Term Loan, 6.61%, Maturing March 15, 2012 838,390 National Distribution Co. 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187						
National Distribution Co. 875,000 Term Loan, 11.11%, Maturing June 22, 2010 877,187	833,700			838.3	390	
875,000Term Loan, 11.11%, Maturing June 22, 2010877,187				,-		
-	875,000			877.	87	
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		Southern Wine & Spirits of America, Inc.	
\$ 2,949,713		Term Loan, 6.03%, Maturing June 1, 2012	\$ 2,981,514
		Sunny Delight Beverages Co.	500.450
737,994		Term Loan, 8.61%, Maturing August 20, 2010	732,459
	0 (0)		\$ 14,501,192
Building and Development	8.0%	AD Nowleigh Holdings IIC	
2,200,000		AP-Newkirk Holdings, LLC Term Loan, 7.07%, Maturing December 21, 2007	2,219,708
2,200,000		Biomed Realty, L.P.	2,219,708
3,385,000		Term Loan, 6.82%, Maturing May 31, 2010	3,393,462
,585,000		Capital Automotive REIT	5,595,402
1,475,000		Term Loan, 6.34%, Maturing December 16, 2010	1,483,759
.,+75,000		DMB / CH II, LLC	1,405,757
125,600		Term Loan, 7.06%, Maturing September 9, 2009	426,664
		Epco / Fantome, LLC	120,001
1,700,000		Term Loan, 7.61%, Maturing November 23, 2010	1,704,250
,,		Formica Corp.	1,701,200
867,246		Term Loan, 9.57%, Maturing June 10, 2010	871,582
43,513		Term Loan, 9.57%, Maturing June 10, 2010	445,731
,244,042		Term Loan, 9.57%, Maturing June 10, 2010	1,250,263
357,886		Term Loan, 9.57%, Maturing June 10, 2010	359,676
		FT-FIN Acquisition, LLC	
1,372,784		Term Loan, 9.19%, Maturing November 17, 2007	1,376,216
		Gables GP, Inc.	
1,593,605		Term Loan, 6.32%, Maturing September 30, 2006	1,603,851
		Hovstone Holdings, LLC	
1,365,000		Term Loan, 6.90%, Maturing February 28, 2009	1,368,412
		Kyle Acquisition Group, LLC	
528,783		Term Loan, 6.63%, Maturing July 20, 2010	532,419
		Landsource Communities, LLC	
2,000,000		Term Loan, 7.13%, Maturing March 31, 2010	2,021,250
		LNR Property Corp.	
3,005,453		Term Loan, 7.57%, Maturing February 3, 2008	3,036,448
,027,850		Term Loan, 7.57%, Maturing February 3, 2008	1,034,274
		LNR Property Holdings Corp.	
043,488		Term Loan, 9.07%, Maturing March 3, 2008	951,744
		Mueller Group, Inc.	• • • • • • •
2,842,875		Term Loan, 6.84%, Maturing October 3, 2012	2,881,203
00.701		NCI Building Systems, Inc.	501.054
98,701		Term Loan, 6.13%, Maturing June 18, 2010	501,974
501.070		Newkirk Master, L.P.	2 (12 150
,581,078		Term Loan, 6.38%, Maturing August 11, 2008	3,613,158
022 500		Nortek, Inc.	5 070 505
5,023,500		Term Loan, 6.94%, Maturing August 27, 2011	5,070,595
09 250		Panolam Industries Holdings, Inc.	702 497
598,250		Term Loan, 7.28%, Maturing September 30, 2012	703,487
,200		, · · · · · · · · · · · ·	,,

			Shea Capital I, LLC		
\$	700,000		Term Loan, 6.69%, Maturing October 27, 2011	\$	700,875
			South Edge, LLC		
843,750			Term Loan, 6.57%, Maturing October 31, 2009	849,9	03
			St. Marys Cement, Inc.		
5,897,242			Term Loan, 6.53%, Maturing December 4, 2010	5,993	,073
			Stile Acquisition Corp.		
2,249,837			Term Loan, 6.63%, Maturing April 6, 2013	2,214	,683
			Stile U.S. Acquisition Corp.		
2,253,669			Term Loan, 6.63%, Maturing April 6, 2013	2,218	,456
			TE / Tousa Senior, LLC		
1,700,000			Term Loan, 7.75%, Maturing July 29, 2008	1,714	,875
			The Woodlands Community Property Co.		
1,141,000			Term Loan, 6.78%, Maturing November 30, 2007	1,149	,557
357,000			Term Loan, 8.78%, Maturing November 30, 2007	362,3	55
			Tousa / Kolter, LLC		
2,305,000			Term Loan, 5.88%, Maturing January 7, 2008 (2)	2,316	,525
			TRU 2005 RE Holding Co.		
4,575,000			Term Loan, 7.57%, Maturing December 9, 2008	4,553	,077
			Trustreet Properties, Inc.		
1,640,000			Term Loan, 6.57%, Maturing April 8, 2010	1,656	,400
				\$	60,579,905
Business Equi	ipment and Services	5.9%			
			Acco Brands Corp.		
1,708,375			Term Loan, 6.37%, Maturing August 17, 2012	1,726	,171
			Affinion Group, Inc.		
2,524,884			Term Loan, 7.49%, Maturing October 17, 2012	2,524	,884
			Allied Security Holdings, LLC		
2,650,286			Term Loan, 8.28%, Maturing June 30, 2010	2,678	,445
			Baker & Taylor, Inc.		
2,000,000			Town Loop 11,000 Maturing May 6, 2011		
			Term Loan, 11.00%, Maturing May 6, 2011	2,020	,000
1,456,530			Buhrmann US, Inc.	2,020	,000
1,450,550				2,020	·
1,430,330			Buhrmann US, Inc.	, ,	·
1,359,725			Buhrmann US, Inc. Term Loan, 6.34%, Maturing December 31, 2010	, ,	,013
			Buhrmann US, Inc. Term Loan, 6.34%, Maturing December 31, 2010 DynCorp International, LLC	1,477	,013
			Buhrmann US, Inc. Term Loan, 6.34%, Maturing December 31, 2010 DynCorp International, LLC Term Loan, 7.13%, Maturing February 11, 2011	1,477	,013 ,455
1,359,725			Buhrmann US, Inc. Term Loan, 6.34%, Maturing December 31, 2010 DynCorp International, LLC Term Loan, 7.13%, Maturing February 11, 2011 Global Imaging Systems, Inc.	1,477	,013 ,455
1,359,725			Buhrmann US, Inc. Term Loan, 6.34%, Maturing December 31, 2010 DynCorp International, LLC Term Loan, 7.13%, Maturing February 11, 2011 Global Imaging Systems, Inc. Term Loan, 6.01%, Maturing May 10, 2010	1,477	,013 ,455 43
1,359,725 496,222			Buhrmann US, Inc. Term Loan, 6.34%, Maturing December 31, 2010 DynCorp International, LLC Term Loan, 7.13%, Maturing February 11, 2011 Global Imaging Systems, Inc. Term Loan, 6.01%, Maturing May 10, 2010 Info USA, Inc.	1,477 1,374 499,9	,013 ,455 43
1,359,725 496,222			Buhrmann US, Inc.Term Loan, 6.34%, Maturing December 31, 2010DynCorp International, LLCTerm Loan, 7.13%, Maturing February 11, 2011Global Imaging Systems, Inc.Term Loan, 6.01%, Maturing May 10, 2010Info USA, Inc.Term Loan, 8.25%, Maturing February 14, 2012	1,477 1,374 499,9	,013 ,455 43 19
1,359,725 496,222 675,000			Buhrmann US, Inc.Term Loan, 6.34%, Maturing December 31, 2010DynCorp International, LLCTerm Loan, 7.13%, Maturing February 11, 2011Global Imaging Systems, Inc.Term Loan, 6.01%, Maturing May 10, 2010Info USA, Inc.Term Loan, 8.25%, Maturing February 14, 2012Iron Mountain, Inc.Term Loan, 6.56%, Maturing April 2, 2011	1,477 1,374 499,9 679,2	,013 ,455 43 19
1,359,725 496,222 675,000			Buhrmann US, Inc.Term Loan, 6.34%, Maturing December 31, 2010DynCorp International, LLCTerm Loan, 7.13%, Maturing February 11, 2011Global Imaging Systems, Inc.Term Loan, 6.01%, Maturing May 10, 2010Info USA, Inc.Term Loan, 8.25%, Maturing February 14, 2012Iron Mountain, Inc.Term Loan, 6.56%, Maturing April 2, 2011Language Line, Inc.	1,477 1,374 499,9 679,2	,013 ,455 43 19 ,085
1,359,725 496,222 675,000 3,503,596			Buhrmann US, Inc.Term Loan, 6.34%, Maturing December 31, 2010DynCorp International, LLCTerm Loan, 7.13%, Maturing February 11, 2011Global Imaging Systems, Inc.Term Loan, 6.01%, Maturing May 10, 2010Info USA, Inc.Term Loan, 8.25%, Maturing February 14, 2012Iron Mountain, Inc.Term Loan, 6.56%, Maturing April 2, 2011	1,477 1,374 499,9 679,2 3,538	,013 ,455 43 19 ,085
1,359,725 496,222 675,000 3,503,596			Buhrmann US, Inc.Term Loan, 6.34%, Maturing December 31, 2010DynCorp International, LLCTerm Loan, 7.13%, Maturing February 11, 2011Global Imaging Systems, Inc.Term Loan, 6.01%, Maturing May 10, 2010Info USA, Inc.Term Loan, 8.25%, Maturing February 14, 2012Iron Mountain, Inc.Term Loan, 6.56%, Maturing April 2, 2011Language Line, Inc.Term Loan, 8.88%, Maturing June 11, 2011Mitchell International, Inc.	1,477 1,374 499,9 679,2 3,538	,013 ,455 43 19 ,085 ,935
1,359,725 496,222 675,000 3,503,596 4,458,496			Buhrmann US, Inc.Term Loan, 6.34%, Maturing December 31, 2010DynCorp International, LLCTerm Loan, 7.13%, Maturing February 11, 2011Global Imaging Systems, Inc.Term Loan, 6.01%, Maturing May 10, 2010Info USA, Inc.Term Loan, 8.25%, Maturing February 14, 2012Iron Mountain, Inc.Term Loan, 6.56%, Maturing April 2, 2011Language Line, Inc.Term Loan, 8.88%, Maturing June 11, 2011	1,477 1,374 499,9 679,2 3,538 4,491	,013 ,455 43 19 ,085 ,935

	Protection One, Inc.	
\$ 1,024,141	Term Loan, 7.72%, Maturing April 18, 2011	\$ 1,035,022
	RGIS Holdings, LLC	
1,275,000	Term Loan, 7.12%, Maturing February 15, 2013	1,275,000
	SGS International, Inc.	
775,000	Term Loan, 7.18%, Maturing December 30, 2011	786,625
	Sungard Data Systems, Inc.	
14,527,000	Term Loan, 7.22%, Maturing February 11, 2013	14,752,038
	Transaction Network Services, Inc.	
369,764	Term Loan, 6.48%, Maturing May 4, 2012	874,113
	Western Inventory Services	
575,000	Term Loan, 11.28%, Maturing October 14, 2011	579,312
	Williams Scotsman, Inc.	
850,000	Term Loan, 6.91%, Maturing June 28, 2010	861,511
		\$ 41,999,407
Cable and Satellite Television 7.7%		
	Adelphia Communications Corp.	
3,760,071	DIP Loan, 6.88%, Maturing March 31, 2006	3,778,871
	Atlantic Broadband Finance, LLC	
4,000,000	Term Loan, 7.20%, Maturing September 1, 2011	4,072,500
	Bragg Communications, Inc.	
2,181,775	Term Loan, 6.81%, Maturing August 31, 2011	2,206,320
	Bresnan Communications, LLC	
1,884,762	Term Loan, 8.07%, Maturing September 30, 2010	1,892,420
	Canadian Cable Acquisition Co., Inc.	
1,970,000	Term Loan, 7.53%, Maturing July 30, 2011	1,994,625
	Cebridge Connections, Inc.	
1,969,925	Term Loan, 10.43%, Maturing February 23, 2010	2,048,722
	Charter Communications Operating, LLC	
1,993,791	Term Loan, 7.67%, Maturing April 27, 2010	5,028,124
10,329,658	Term Loan, 7.92%, Maturing April 27, 2011	10,460,297
	Insight Midwest Holdings, LLC	· · ·
980,000	Term Loan, 6.56%, Maturing December 31, 2009	994,812
	MCC Iowa, LLC	
2,200,000	Term Loan, 5.87%, Maturing March 31, 2010	2,200,785
2,955,169	Term Loan, 6.69%, Maturing February 3, 2014	2,999,496
,,	Mediacom Illinois, LLC	,,
1,108,500	Term Loan, 6.79%, Maturing March 31, 2013	4,170,127
, , .	NTL, Inc.	.,,,
5,000,000	Term Loan, 7.57%, Maturing April 13, 2012	5,028,125
	UGS Corp.	0,020,120
1,923,043	Term Loan, 6.61%, Maturing March 31, 2012	4,988,682
.,- =-,	UPC Broadband Holdings B.V.	.,,,
2,660,000	Term Loan, 7.28%, Maturing September 30, 2012	2,695,389
-,,	- million, marketing beptember 50, 2012	\$ 54,559,295

Chemicals an	d Plastics 9.3%		
chemiculs un		Basell Af S.A.R.L.	
\$	312,500	Term Loan, 7.31%, Maturing August 1, 2013	\$ 318,164
52,500		Term Loan, 7.31%, Maturing August 1, 2013	63,633
12,500		Term Loan, 7.67%, Maturing August 1, 2014	318,164
2,500		Term Loan, 7.67%, Maturing August 1, 2014	63,633
		Brenntag Holding GmbH and Co. KG	
32,000		Term Loan, 7.07%, Maturing December 23, 2013	439,020
1,768,000		Term Loan, 7.07%, Maturing December 23, 2013	1,796,067
1,100,000		Term Loan, 11.07%, Maturing December 23, 2015	1,135,750
		Celanese Holdings, LLC	
5,803,463		Term Loan, 6.53%, Maturing April 6, 2011	6,891,908
,,		Gentek, Inc.	-, ,
521,475		Term Loan, 7.14%, Maturing February 25, 2011	626,816
395,000		Term Loan, 10.35%, Maturing February 25, 2012	901,153
		Hercules, Inc.	
2,954,887		Term Loan, 6.31%, Maturing October 8, 2010	2,981,357
,,		Hexion Specialty Chemicals, Inc.	,
85,000		Term Loan, 4.29%, Maturing May 31, 2012	188,064
,076,292		Term Loan, 7.06%, Maturing May 31, 2012	1,094,118
79,384		Term Loan, 7.13%, Maturing May 31, 2012	792,292
.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		Huntsman, LLC	.,_,_,_
5,456,295		Term Loan, 6.32%, Maturing August 16, 2012	6,501,689
.,,		Ineos Group	.,,
1,800,000		Term Loan, 6.83%, Maturing December 14, 2013	1,825,875
,800,000		Term Loan, 7.33%, Maturing December 14, 2014	1,825,875
,,		Innophos, Inc.	-,,
2,995,650		Term Loan, 6.82%, Maturing August 13, 2010	3,038,089
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		Invista B.V.	-,,,,
,875,000		Term Loan, 6.32%, Maturing April 30, 2010	7,973,437
,070,000		ISP Chemo, Inc.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
,450,000		Term Loan, 6.50%, Maturing February 16, 2013	2,450,000
, 120,000		Kraton Polymer, LLC	2,100,000
1,845,433		Term Loan, 7.02%, Maturing December 23, 2010	1,873,114
.,010,100		Mosaic Co.	1,070,111
,588,000		Term Loan, 6.18%, Maturing February 21, 2012	1,605,269
,500,000		Nalco Co.	1,005,207
5,416,248		Term Loan, 6.34%, Maturing November 4, 2010	6,488,873
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		PQ Corp.	0,100,075
580,613		Term Loan, 6.56%, Maturing February 11, 2012	588,233
,00,015		Professional Paint, Inc.	500,255
,434,375		Term Loan, 7.38%, Maturing September 30, 2011	1,443,340
, 10 1,070		Rockwood Specialties Group, Inc.	1,113,340
6,410,250		Term Loan, 6.67%, Maturing December 10, 2012	6,500,397
,110,230		Solo Cup Co.	0,500,577
1,909,750		Term Loan, 7.03%, Maturing February 27, 2011	4,961,916
-		Term Loan, 7.0570, maturing reordary 27, 2011	т,701,910
6			

	Wellman, Inc.	
\$ 750,000	Term Loan, 8.68%, Maturing February 10, 2009	\$ 763,125
		\$ 65,449,371
Clothing / Textiles 0.3%		
Ū.	St. John Knits International, Inc.	
786,376	Term Loan, 6.81%, Maturing March 23, 2012	797,189
	The William Carter Co.	
1,344,566	Term Loan, 6.49%, Maturing July 14, 2012	1,360,813
		\$ 2,158,002
Conglomerates 3.5%		
5	Amsted Industries, Inc.	
1,748,725	Term Loan, 7.13%, Maturing October 15, 2010	1,775,685
	Blount, Inc.	
536,141	Term Loan, 7.06%, Maturing August 9, 2010	541,726
	Euramax International, Inc.	
580,337	Term Loan, 7.25%, Maturing June 28, 2012	682,038
501,316	Term Loan, 11.54%, Maturing June 28, 2013	482,516
248,684	Term Loan, 11.54%, Maturing June 28, 2013	239,359
	Goodman Global Holdings, Inc.	
1,192,121	Term Loan, 6.94%, Maturing December 23, 2011	1,202,181
	Jarden Corp.	-,,
1,238,758	Term Loan, 6.28%, Maturing January 24, 2012	1,247,739
3,139,236	Term Loan, 6.53%, Maturing January 24, 2012	3,174,273
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Johnson Diversey, Inc.	0,17,1,270
4,295,225	Term Loan, 7.18%, Maturing December 16, 2011	4,346,231
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Polymer Group, Inc.	1,510,251
2,875,000	Term Loan, 6.77%, Maturing November 22, 2012	2,911,386
2,073,000	PP Acquisition Corp.	2,711,300
4,000,683	Term Loan, 7.53%, Maturing November 12, 2011	4,035,689
1,000,005	Rexnord Corp.	1,000,000
2,832,002	Term Loan, 6.89%, Maturing December 31, 2011	2,866,221
2,652,002	US Investigations Services, Inc.	2,800,221
798,000	Term Loan, 7.00%, Maturing October 14, 2012	805,481
500,000	Term Loan, 7.04%, Maturing October 14, 2012	605,625
500,000	Term Loan, 7.0470, Maturing October 14, 2015	\$ 24,916,150
Containers and Glass Products 7.4%		ψ 47,710,130
Containers and Class Froutes 7.4 /0	Berry Plastics Corp.	
2,883,931	Term Loan, 6.45%, Maturing December 2, 2011	2,926,890
	BWAY Corp.	2,920,090
5,003,080	Term Loan, 6.81%, Maturing June 30, 2011	5,074,219
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Crown America, Inc.	3,074,217
700.000	Term Loan, 6.00%, Maturing November 15, 2012	705,687
700,000	Dr. Pepper / Seven Up Bottling Group, Inc.	/03,08/
4,038,126	Term Loan, 6.57%, Maturing December 19, 2010	4,098,698

			Graham Packaging Holdings Co.		
\$ 5,.	346,000		Term Loan, 6.84%, Maturing October 7, 2011	\$	5,422,849
2,000,000			Term Loan, 8.81%, Maturing April 7, 2012	2,05	0,000
			Graphic Packaging International, Inc.		
8,792,639			Term Loan, 6.98%, Maturing August 8, 2010	8,94	4,153
			IPG (US), Inc.		
3,258,751			Term Loan, 6.74%, Maturing July 28, 2011	3,30	6,273
			JSG Acquisitions		
2,055,000			Term Loan, 6.94%, Maturing December 31, 2013	2,05	3,972
2,055,000			Term Loan, 7.44%, Maturing December 13, 2014	2,05	3,972
			Kranson Industries, Inc.		
2,570,850			Term Loan, 7.28%, Maturing July 30, 2011	2,60	2,986
			Owens-Illinois, Inc.		
2,907,870			Term Loan, 6.36%, Maturing April 1, 2007	2,92	1,196
2,586,212			Term Loan, 6.39%, Maturing April 1, 2008	2,60	3,185
			Smurfit-Stone Container Corp.		
656,041			Term Loan, 4.29%, Maturing November 1, 2010	665,	
1,649,825			Term Loan, 6.79%, Maturing November 1, 2011	1,67	3,129
748,125			Term Loan, 6.81%, Maturing November 1, 2011	758,	692
4,707,776			Term Loan, 6.83%, Maturing November 1, 2011	4,77	4,273
				\$	52,635,195
Cosmetics / Toiletr	ies 0.8%				
			American Safety Razor Co.		
941,976			Term Loan, 7.56%, Maturing February 28, 2012	956,	106
			Prestige Brands, Inc.		
2,461,187			Term Loan, 7.24%, Maturing April 6, 2011	2,49	0,414
			Revion Consumer Products Corp.		
1,859,375			Term Loan, 10.50%, Maturing July 9, 2010		6,900
				\$	5,363,420
Drugs 1.1%					
			Patheon, Inc.		
2,050,000			Term Loan, 6.91%, Maturing December 14, 2011	2,06	2,812
			Warner Chilcott Corp.		
55,205			Term Loan, 7.36%, Maturing January 31, 2006	55,6	49
11,041			Term Loan, 7.44%, Maturing June 30, 2006	11,1	30
1,407,068			Term Loan, 7.28%, Maturing January 18, 2012	1,41	8,391
650,026			Term Loan, 7.28%, Maturing January 18, 2012	655,	257
3,491,907			Term Loan, 7.36%, Maturing January 18, 2012	3,52	0,007
				\$	7,723,246
Ecological Services	and Equipment	1.8%			
			Alderwoods Group, Inc.		
911,167			Term Loan, 6.38%, Maturing September 29, 2009	922,	557
			Allied Waste Industries, Inc.		
1,502,486			Term Loan, 4.31%, Maturing January 15, 2012	1,52	0,799
3,869,944			Term Loan, 6.44%, Maturing January 15, 2012	3,91	4,487
8					

		Envirocare of Utah, LLC	
\$ 1,57	5,136	Term Loan, 7.38%, Maturing April 15, 2010	\$ 1,594,196
500,000		Term Loan, 10.13%, Maturing April 15, 2012	510,833
		Environmental Systems, Inc.	
1,856,203		Term Loan, 8.20%, Maturing December 12, 2008	1,891,588
		IESI Corp.	
1,400,000		Term Loan, 6.63%, Maturing January 20, 2012	1,417,063
, ,		Sensus Metering Systems, Inc.	, ,
329,636		Term Loan, 7.29%, Maturing December 17, 2010	838,711
107,254		Term Loan, 7.35%, Maturing December 17, 2010	108,427
			\$ 12,718,661
Electronics / Electric	1 3.9%		+,,,
		AMI Semiconductor, Inc.	
2,285,185		Term Loan, 6.11%, Maturing April 1, 2012	2,301,371
,,		Aspect Software, Inc.	
,200,000		Term Loan, 6.56%, Maturing September 22, 2010	1,213,876
,200,000		Avago Technologies Finance PTE	1,215,676
,371,563		Term Loan, 7.07%, Maturing December 1, 2012	1,375,849
,571,505		Communications & Power, Inc.	1,575,049
,775,550		Term Loan, 6.82%, Maturing July 23, 2010	1,792,565
,775,550		Enersys Capital, Inc.	1,772,505
,970,000		Term Loan, 6.54%, Maturing March 17, 2011	1,994,625
,970,000		Fairchild Semiconductor Corp.	1,994,025
,361,232		Term Loan, 6.31%, Maturing December 31, 2010	1,371,441
,501,252		Invensys International Holdings Limited	1,371,441
רכד דרכ		Term Loan, 7.79%, Maturing September 4, 2009	2 129 102
3,377,737			3,428,403
075 000		Network Solutions, LLC	1 090 275
,075,000		Term Loan, 11.50%, Maturing January 9, 2012	1,080,375
955 105		Rayovac Corp.	2 009 202
,855,195		Term Loan, 7.03%, Maturing February 7, 2012	3,908,203
05 011		Security Co., Inc.	002 (20
85,011		Term Loan, 9.50%, Maturing June 30, 2010	993,630
8,000,000		Term Loan, 12.06%, Maturing June 30, 2011	3,041,250
07.500		SSA Global Technologies, Inc.	501 540
197,500		Term Loan, 6.52%, Maturing September 22, 2011	501,542
		Telcordia Technologies, Inc.	
,931,616		Term Loan, 7.31%, Maturing September 15, 2012	2,904,132
		Vertafore, Inc.	
950,000		Term Loan, 10.87%, Maturing January 31, 2013	962,469
		Viasystems, Inc.	
39,398		Term Loan, 8.83%, Maturing September 30, 2009	745,406
			\$ 27,615,137

Equipment Leas	sing 1.5%			
		Ashtead Group, PLC		
\$	2,970,000	Term Loan, 6.50%, Maturing November 12, 2009	\$	3,003,412
		The Hertz Corp.		
520,889		Term Loan, 0.00%, Maturing December 21, 2012 (2)	528,	409
444,444		Term Loan, 4.50%, Maturing December 21, 2012	451,	921
3,034,667		Term Loan, 6.89%, Maturing December 21, 2012	3,08	5,719
		United Rentals, Inc.		
334,029		Term Loan, 4.39%, Maturing February 14, 2011	338,	344
3,118,362		Term Loan, 6.86%, Maturing February 14, 2011	3,15	8,642
			\$	10,566,447
Financial Intern	nediaries 3.4%			
		AIMCO Properties, L.P.		
1,450,000		Term Loan, 6.35%, Maturing November 2, 2009	1,46	6,766
500,000		Term Loan, 6.65%, Maturing November 2, 2009	506,	719
		Ameritrade Holding Corp.	,	
4,700,000		Term Loan, 6.08%, Maturing December 31, 2012	4,73	4,371
		Coinstar, Inc.		
5,000,060		Term Loan, 6.55%, Maturing July 7, 2011	5,05	3,186
, ,		Fidelity National Information Solutions, Inc.	,	,
7,114,800		Term Loan, 6.32%, Maturing March 9, 2013	7,17	3,440
, ,		LPL Holdings, Inc.		-, -
4,025,000		Term Loan, 7.88%, Maturing June 30, 2013	4,04	7,641
,,		The Macerich Partnership, L.P.	,-	
1,350,000		Term Loan, 6.13%, Maturing April 25, 2010	1.35	9.562
,,			\$	24,341,685
Food Products	1.7%			,- ,
		Acosta, Inc.		
3,700,000		Term Loan, 6.91%, Maturing December 6, 2012	3.75	0,875
,,		Chiquita Brands, LLC	- ,	- ,
761,175		Term Loan, 6.61%, Maturing June 28, 2012	770,	056
		Del Monte Corp.	,	
972,650		Term Loan, 6.14%, Maturing February 8, 2012	986.	997
,		Doane Pet Care Co.	,,	
598,500		Term Loan, 6.77%, Maturing October 21, 2012	607.	477
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		Dole Food Company, Inc.	007,	.,,
1,210,415		Term Loan, 6.20%, Maturing April 18, 2012	1.21	8,305
.,=10,112		Herbalife International, Inc.	1,21	0,000
280,542		Term Loan, 6.40%, Maturing December 21, 2010	283,	347
		Michael Foods, Inc.	205,	
600,000		Term Loan, 6.66%, Maturing November 21, 2010	608.	500
,00,000		Pinnacle Foods Holdings Corp.	000,	500
1,796,004		Term Loan, 7.78%, Maturing November 25, 2010	1 82	7,658

	Dedde Ise Course Ise		
\$ 2,190,000	Reddy Ice Group, Inc. Term Loan, 6.32%, Maturing August 9, 2012	\$	2,213,954
\$ 2,190,000	Term Loan, 0.52%, Maturing August 9, 2012	Տ	12,215,954 12,267,169
Food Service 3.5%		φ	12,207,109
FOOD SETVICE 5.5 70	AFC Enterprises, Inc.		
905,450	Term Loan, 6.81%, Maturing May 11, 2011	916.	768
JUJ,+30	Buffets, Inc.	910,	,700
1,000,000	Term Loan, 3.60%, Maturing June 28, 2009	1.01	0,000
1,184,619	Term Loan, 8.19%, Maturing June 28, 2009		6,465
1,104,019	Burger King Corp.	1,19	0,+05
1,019,875	Term Loan, 6.13%, Maturing June 30, 2012	1.02	6,759
1,019,875	Carrols Corp.	1,02	.0,759
582,450	Term Loan, 7.00%, Maturing December 31, 2010	591.	722
382,430	CKE Restaurants, Inc.	591,	,755
2 020 426	Term Loan, 6.63%, Maturing May 1, 2010	2.05	3,526
2,029,426		2,05	5,520
2 524 522	Denny s, Inc.	0.67	2 010
2,524,523	Term Loan, 7.76%, Maturing September 30, 2009	2,57	2,910
(200 812	Domino s, Inc.	()(0.276
5,299,813	Term Loan, 6.06%, Maturing June 25, 2010	6,36	9,376
	Gate Gourmet Borrower, LLC	470	540
477,504	Term Loan, 12.07%, Maturing December 31, 2008	478,	
1,197,579	Term Loan, 9.50%, Maturing December 31, 2009 (3)	1,55	6,852
	Jack in the Box, Inc.		22.4
982,456	Term Loan, 6.06%, Maturing January 8, 2011	992,	,894
	Weight Watchers International, Inc.		
4,443,750	Term Loan, 6.10%, Maturing March 31, 2010	4,49	5,595
	Weightwatchers.com, Inc.		
1,250,000	Term Loan, 9.49%, Maturing June 16, 2011	, -	7,969
		\$	24,529,396
Food / Drug Retailers 2.0%			
	General Nutrition Centers, Inc.		
1,012,302	Term Loan, 7.70%, Maturing December 7, 2009	1,02	6,538
	Giant Eagle, Inc.		
2,069,813	Term Loan, 6.07%, Maturing November 7, 2012	2,08	2,426
	Roundy s Supermarkets, Inc.		
3,825,000	Term Loan, 7.61%, Maturing November 3, 2011	3,85	6,556
	The Jean Coutu Group (PJC), Inc.		
5,892,654	Term Loan, 6.94%, Maturing July 30, 2011	5,97	0,402
	The Pantry, Inc.		
900,000	Term Loan, 6.39%, Maturing January 2, 2012	910,	
		\$	13,846,609
Forest Products 2.1%			
	Appleton Papers, Inc.		
3,608,426	Term Loan, 6.58%, Maturing June 11, 2010	3,64	9,472
11			

ф.	2 515 260	Boise Cascade Holdings, LLC	¢ 0.564.600
6	3,515,269	Term Loan, 6.29%, Maturing October 29, 2011	\$ 3,564,602
776 107		Buckeye Technologies, Inc.	2 202 611
2,276,497		Term Loan, 6.46%, Maturing March 15, 2008	2,283,611
005 500		NewPage Corp.	2 029 792
2,885,500		Term Loan, 7.56%, Maturing May 2, 2011	2,928,782
220.225		RLC Industries Co.	1 2 4 5 2 0 0
1,238,335		Term Loan, 6.03%, Maturing February 24, 2010	1,245,300
		Xerium Technologies, Inc.	
1,467,407		Term Loan, 6.78%, Maturing November 19, 2011	1,466,032
	~		\$ 15,137,799
Iealthcare	9.2%		
00.000		Accellent, Inc.	202.010
380,000		Term Loan, 6.80%, Maturing November 22, 2012	383,919
		Alliance Imaging, Inc.	7 00.04 0
500,000		Term Loan, 7.18%, Maturing December 29, 2011	500,812
		Ameripath, Inc.	
970,000		Term Loan, 6.57%, Maturing October 31, 2012	982,580
		AMN Healthcare, Inc.	
600,000		Term Loan, 6.53%, Maturing November 2, 2011	607,688
		AMR HoldCo, Inc.	
13,532		Term Loan, 6.84%, Maturing February 10, 2012	621,201
		Carl Zeiss Topco GMBH	
10,000		Term Loan, 6.95%, Maturing February 28, 2013	413,587
20,000		Term Loan, 7.45%, Maturing February 28, 2014	826,150
375,000		Term Loan, 9.70%, Maturing August 31, 2014	382,500
		Colgate Medical, Ltd.	
41,148		Term Loan, 6.60%, Maturing December 30, 2008	141,942
		Community Health Systems, Inc.	
,612,350		Term Loan, 6.56%, Maturing August 19, 2011	9,744,520
		Concentra Operating Corp.	
,668,313		Term Loan, 6.69%, Maturing September 30, 2011	2,704,447
		Davita, Inc.	
,054,813		Term Loan, 6.79%, Maturing October 5, 2012	8,182,344
		Encore Medical IHC, Inc.	
,626,490		Term Loan, 7.54%, Maturing October 4, 2010	1,644,788
		FGX International, Inc.	
590,077		Term Loan, 8.50%, Maturing December 12, 2012	575,325
		FHC Health Systems, Inc.	
,000,000		Term Loan, 13.41%, Maturing February 7, 2011	2,035,000
		Genoa Healthcare Group, LLC	
53,976		Term Loan, 7.75%, Maturing August 12, 2012	459,651
		Hanger Orthopedic Group, Inc.	
2,462,214		Term Loan, 8.27%, Maturing September 30, 2009	2,499,147
, - ,		Healthcare Partners, LLC	,,=
437,938		Term Loan, 6.89%, Maturing March 2, 2011	442,454
			· · _ , · e ·

		Healthsouth Corp.	
\$	1,574,426	Term Loan, 7.11%, Maturing June 14, 2007	\$ 1,581,807
434,043		Term Loan, 2.50%, Maturing March 21, 2010	436,078
		Iasis Healthcare, LLC	
3,940,000		Term Loan, 6.79%, Maturing June 22, 2011	3,998,280
		Kinetic Concepts, Inc.	
1,402,543		Term Loan, 6.28%, Maturing August 11, 2010	1,419,490
		Leiner Health Products, Inc.	
2,462,500		Term Loan, 7.70%, Maturing May 27, 2011	2,499,437
		Lifecare Holdings, Inc.	
972,563		Term Loan, 6.82%, Maturing August 11, 2012	886,248
		Lifepoint Hospitals, Inc.	
4,417,704		Term Loan, 6.19%, Maturing April 15, 2012	4,449,304
		Magellan Health Services, Inc.	
2,162,162		Term Loan, 4.45%, Maturing August 15, 2008	2,186,486
2,702,703		Term Loan, 6.74%, Maturing August 15, 2008	2,733,108
		Matria Healthcare, Inc.	
96,154		Term Loan, 7.02%, Maturing January 19, 2007	96,454
600,000		Term Loan, 8.75%, Maturing January 19, 2007	612,750
203,846		Term Loan, 6.90%, Maturing January 19, 2012	206,139
		Medcath Holdings Corp.	
428,762		Term Loan, 7.11%, Maturing July 2, 2011	431,441
		National Mentor, Inc.	
873,671		Term Loan, 7.08%, Maturing September 30, 2011	885,412
		PER-SE Technologies, Inc.	
1,168,678		Term Loan, 6.79%, Maturing January 6, 2013	1,186,208
		Renal Advantage, Inc.	
374,063		Term Loan, 7.07%, Maturing October 5, 2012	377,920
,		Select Medical Holding Corp.	
2,346,041		Term Loan, 6.52%, Maturing February 24, 2012	2,316,715
		Sunrise Medical Holdings, Inc.	
1,000,000		Term Loan, 7.89%, Maturing May 13, 2010	1,001,250
,,		Talecris Biotherapeutics, Inc.	,,
1,116,563		Term Loan, 8.02%, Maturing March 31, 2010	1,113,771
, ,		Vanguard Health Holding Co., LLC	
1,361,276		Term Loan, 6.95%, Maturing September 23, 2011	1,380,206
,,		VWR International, Inc.	,,
1,996,000		Term Loan, 7.12%, Maturing April 7, 2011	2,027,188
.,			\$ 64,973,747
Home Furnisł	hings 1.5%		
	-	Knoll, Inc.	
2,079,788		Term Loan, 6.53%, Maturing October 3, 2012	2,112,284
		National Bedding Company, LLC	
550,000		Term Loan, 9.53%, Maturing August 31, 2012	558,250
,		Sealy Mattress Co.	
2,731,858 13		Term Loan, 6.29%, Maturing April 6, 2012	2,766,433

		Simmons Co.	
\$	4,994,757	Term Loan, 7.36%, Maturing December 19, 2011	\$ 5,062,655
			\$ 10,499,622
Industrial I	Equipment 1.1%		
		Alliance Laundry Holdings, LLC	
522,150		Term Loan, 6.73%, Maturing January 27, 2012	529,656
1.006.052		Douglas Dynamics Holdings, Inc.	1 000 057
1,006,952		Term Loan, 6.28%, Maturing December 16, 2010 Flowserve Corp.	1,022,057
2,270,576		Term Loan, 6.36%, Maturing August 10, 2012	2,302,151
2,270,370		Gleason Corp.	2,502,151
485,340		Term Loan, 7.12%, Maturing July 27, 2011	491.407
1,990,000		Term Loan, 10.08%, Maturing January 31, 2012	2,024,825
1,770,000		Itron, Inc.	2,02 1,020
202,703		Term Loan, 7.00%, Maturing December 17, 2010	203,970
		Mainline, L.P.	
1,337,778		Term Loan, 6.88%, Maturing December 17, 2011	1,347,811
			\$ 7,921,877
Insurance	1.2%		
		ARG Holdings, Inc.	
1,400,000		Term Loan, 11.67%, Maturing November 30, 2012	1,421,000
		CCC Information Services Group	704.040
775,000		Term Loan, 7.07%, Maturing February 10, 2013	786,868
3,633,198		Conseco, Inc. Term Loan, 6.57%, Maturing June 22, 2010	3,669,530
5,055,196		U.S.I. Holdings Corp.	3,009,530
967,632		Term Loan, 7.07%, Maturing August 11, 2007	971,866
1,381,050		Term Loan, 7.07%, Maturing August 11, 2007	1,387,092
1,501,050		Torin Douil, 7.0770, Maturing Magast 11, 2000	\$ 8,236,356
Leisure Go	ods / Activities / Movies	7.7%	
		24 Hour Fitness Worldwide, Inc.	
1,865,000		Term Loan, 7.62%, Maturing June 8, 2012	1,895,306
		Alliance Atlantis Communications, Inc.	1,075,500
692,765			(00.082
072,705		Term Loan, 6.11%, Maturing December 20, 2011	699,982
2 100 000		AMC Entertainment, Inc.	
2,100,000		Term Loan, 6.71%, Maturing January 26, 2013	2,123,789
		Cinemark, Inc.	
4,917,425		Term Loan, 6.53%, Maturing March 31, 2011	4,995,489
		Deluxe Entertainment Services	
1,050,000		Term Loan, 8.33%, Maturing January 28, 2011	1,086,750
		Fender Musical Instruments Co.	1,000,750
785,000			704.010
705,000		Term Loan, 8.72%, Maturing March 30, 2012	794,812
		HEI Acquisition, LLC	
650,000		Term Loan, 7.08%, Maturing December 31, 2011	657,312

	Mega Blocks, Inc.	
6 1,815,875	Term Loan, 6.44%, Maturing July 26, 2012	\$ 1,836,304
_,,	Metro-Goldwyn-Mayer Holdings, Inc.	
0,220,000	Term Loan, 6.78%, Maturing April 8, 2012	10,351,818
~,,,,,,,,,,	Regal Cinemas Corp.	,
9,558,836	Term Loan, 6.53%, Maturing November 10, 2010	9,678,924
,550,050	Riddell Bell Holdings, Inc.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
987,500	Term Loan, 7.03%, Maturing September 30, 2011	991,203
07,500	Six Flags Theme Parks, Inc.	<i>yy</i> 1,205
7,982,556	Term Loan, 7.11%, Maturing June 30, 2009	8,087,950
,762,556	Southwest Sports Group, LLC	0,007,750
2,000,000	Term Loan, 7.07%, Maturing December 22, 2010	2,025,000
.,000,000	Universal City Development Partners, Ltd.	2,025,000
050 200	Term Loan, 6.67%, Maturing June 9, 2011	2 097 096
,059,200	WMG Acquisition Corp.	2,087,086
122 155		6 512 271
,433,455	Term Loan, 6.67%, Maturing February 28, 2011	6,513,371
29.571	Yankees Holdings & YankeeNets, LLC	621 714
28,571	Term Loan, 7.03%, Maturing June 25, 2007	631,714
		\$ 54,456,810
odging and Casinos 3.8%		
	Alliance Gaming Corp.	2 005 005
,775,547	Term Loan, 8.18%, Maturing September 4, 2009	2,805,905
	Ameristar Casinos, Inc.	1.000.014
,225,000	Term Loan, 6.19%, Maturing November 10, 2012	1,238,016
	CCM Merger, Inc.	
,588,273	Term Loan, 6.57%, Maturing July 13, 2012	1,603,163
	Columbia Entertainment	
38,438	Term Loan, 7.03%, Maturing October 24, 2011	341,082
	Globalcash Access, LLC	
56,910	Term Loan, 6.86%, Maturing March 10, 2010	665,943
	Isle of Capri Casinos, Inc.	
,504,700	Term Loan, 6.29%, Maturing February 4, 2011	2,540,079
	Penn National Gaming, Inc.	
,256,813	Term Loan, 5.74%, Maturing October 3, 2012	7,363,401
	Pinnacle Entertainment, Inc.	
00,000	Term Loan, 0.00%, Maturing December 14, 2011 (2)	804,250
700,000	Term Loan, 6.57%, Maturing December 14, 2011	707,438
	Resorts International Holdings, LLC	
,191,833	Term Loan, 7.53%, Maturing April 26, 2012	1,190,343
,447,983	Term Loan, 12.03%, Maturing April 26, 2013	1,348,434
	Venetian Casino Resort, LLC	
,770,887	Term Loan, 6.28%, Maturing June 15, 2011	3,811,835
77,502	Term Loan, 6.28%, Maturing June 15, 2011	785,945
	Wynn Las Vegas, LLC	· · · · · · · · ·
.370,000	Term Loan, 6.74%, Maturing December 14, 2011	1,385,555
,,		\$ 26,591,389
5		φ 20,071,007

	s Metals / Minerals	2.6%		
			Alpha Natural Resources, LLC	
\$	975,000		Term Loan, 6.32%, Maturing October 26, 2012	\$ 982,922
			Carmeuse Lime, Inc.	
673,750			Term Loan, 6.43%, Maturing May 2, 2011	677,119
			Foundation Coal Corp.	
5,249,521			Term Loan, 6.35%, Maturing July 30, 2011	5,338,837
			ICG, LLC	
88,348			Term Loan, 7.41%, Maturing November 5, 2010	88,321
			International Mill Service, Inc.	
2,000,000			Term Loan, 10.53%, Maturing October 26, 2011	2,030,000
			Magnequench International, Inc.	
2,288,625			Term Loan, 8.00%, Maturing August 31, 2009	2,294,347
			Murray Energy Corp.	
970,200			Term Loan, 7.61%, Maturing January 28, 2010	972,626
			Novelis, Inc.	
1,372,278			Term Loan, 6.44%, Maturing January 6, 2012	1,390,075
2,386,270			Term Loan, 6.44%, Maturing January 6, 2012	2,417,217
			Stillwater Mining Co.	
365,466			Term Loan, 6.88%, Maturing June 30, 2007	370,034
			Trout Coal Holdings, LLC	
1,600,000			Term Loan, 11.24%, Maturing March 23, 2012	1,584,000
				\$ 18,145,498
Oil and Ga	s 4.6%			
			Coffeyville Resources, LLC	
850,000			Term Loan, 11.31%, Maturing June 24, 2013	878,422
			Dresser, Inc.	
945,122			Term Loop 7 11% Maturing March 31 2007	
			Term Loan, 7.11%, Maturing March 31, 2007	961,662
			El Paso Corp.	
2,205,750			El Paso Corp. Term Loan, 4.29%, Maturing November 23, 2009	2,229,338
2,205,750 3,602,725			El Paso Corp. Term Loan, 4.29%, Maturing November 23, 2009 Term Loan, 7.31%, Maturing November 23, 2009	
3,602,725			El Paso Corp. Term Loan, 4.29%, Maturing November 23, 2009 Term Loan, 7.31%, Maturing November 23, 2009 Epco Holdings, Inc.	2,229,338 3,649,009
			El Paso Corp. Term Loan, 4.29%, Maturing November 23, 2009 Term Loan, 7.31%, Maturing November 23, 2009 Epco Holdings, Inc. Term Loan, 6.54%, Maturing August 18, 2010	2,229,338
3,602,725 2,262,150			El Paso Corp. Term Loan, 4.29%, Maturing November 23, 2009 Term Loan, 7.31%, Maturing November 23, 2009 Epco Holdings, Inc. Term Loan, 6.54%, Maturing August 18, 2010 Key Energy Services, Inc.	2,229,338 3,649,009 2,293,255
3,602,725			El Paso Corp. Term Loan, 4.29%, Maturing November 23, 2009 Term Loan, 7.31%, Maturing November 23, 2009 Epco Holdings, Inc. Term Loan, 6.54%, Maturing August 18, 2010 Key Energy Services, Inc. Term Loan, 7.68%, Maturing June 30, 2012	2,229,338 3,649,009
3,602,725 2,262,150 1,335,000			El Paso Corp. Term Loan, 4.29%, Maturing November 23, 2009 Term Loan, 7.31%, Maturing November 23, 2009 Epco Holdings, Inc. Term Loan, 6.54%, Maturing August 18, 2010 Key Energy Services, Inc. Term Loan, 7.68%, Maturing June 30, 2012 LB Pacific, L.P.	2,229,338 3,649,009 2,293,255 1,355,859
3,602,725 2,262,150			El Paso Corp. Term Loan, 4.29%, Maturing November 23, 2009 Term Loan, 7.31%, Maturing November 23, 2009 Epco Holdings, Inc. Term Loan, 6.54%, Maturing August 18, 2010 Key Energy Services, Inc. Term Loan, 7.68%, Maturing June 30, 2012 LB Pacific, L.P. Term Loan, 7.09%, Maturing March 3, 2012	2,229,338 3,649,009 2,293,255
3,602,725 2,262,150 1,335,000 1,625,231			El Paso Corp. Term Loan, 4.29%, Maturing November 23, 2009 Term Loan, 7.31%, Maturing November 23, 2009 Epco Holdings, Inc. Term Loan, 6.54%, Maturing August 18, 2010 Key Energy Services, Inc. Term Loan, 7.68%, Maturing June 30, 2012 LB Pacific, L.P. Term Loan, 7.09%, Maturing March 3, 2012 Lyondell-Citgo Refining, L.P.	2,229,338 3,649,009 2,293,255 1,355,859 1,649,610
3,602,725 2,262,150 1,335,000			El Paso Corp. Term Loan, 4.29%, Maturing November 23, 2009 Term Loan, 7.31%, Maturing November 23, 2009 Epco Holdings, Inc. Term Loan, 6.54%, Maturing August 18, 2010 Key Energy Services, Inc. Term Loan, 7.68%, Maturing June 30, 2012 LB Pacific, L.P. Term Loan, 7.09%, Maturing March 3, 2012 Lyondell-Citgo Refining, L.P. Term Loan, 6.53%, Maturing May 21, 2007	2,229,338 3,649,009 2,293,255 1,355,859
3,602,725 2,262,150 1,335,000 1,625,231 3,447,500			El Paso Corp. Term Loan, 4.29%, Maturing November 23, 2009 Term Loan, 7.31%, Maturing November 23, 2009 Epco Holdings, Inc. Term Loan, 6.54%, Maturing August 18, 2010 Key Energy Services, Inc. Term Loan, 7.68%, Maturing June 30, 2012 LB Pacific, L.P. Term Loan, 7.09%, Maturing March 3, 2012 Lyondell-Citgo Refining, L.P. Term Loan, 6.53%, Maturing May 21, 2007 Petroleum Geo-Services ASA	2,229,338 3,649,009 2,293,255 1,355,859 1,649,610 3,481,975
3,602,725 2,262,150 1,335,000 1,625,231			El Paso Corp. Term Loan, 4.29%, Maturing November 23, 2009 Term Loan, 7.31%, Maturing November 23, 2009 Epco Holdings, Inc. Term Loan, 6.54%, Maturing August 18, 2010 Key Energy Services, Inc. Term Loan, 7.68%, Maturing June 30, 2012 LB Pacific, L.P. Term Loan, 7.09%, Maturing March 3, 2012 Lyondell-Citgo Refining, L.P. Term Loan, 6.53%, Maturing May 21, 2007 Petroleum Geo-Services ASA Term Loan, 7.00%, Maturing December 16, 2012	2,229,338 3,649,009 2,293,255 1,355,859 1,649,610
3,602,725 2,262,150 1,335,000 1,625,231 3,447,500			El Paso Corp.Term Loan, 4.29%, Maturing November 23, 2009Term Loan, 7.31%, Maturing November 23, 2009Epco Holdings, Inc.Term Loan, 6.54%, Maturing August 18, 2010Key Energy Services, Inc.Term Loan, 7.68%, Maturing June 30, 2012LB Pacific, L.P.Term Loan, 7.09%, Maturing March 3, 2012Lyondell-Citgo Refining, L.P.Term Loan, 6.53%, Maturing May 21, 2007Petroleum Geo-Services ASATerm Loan, 7.00%, Maturing December 16, 2012Targa Resources, Inc.	2,229,338 3,649,009 2,293,255 1,355,859 1,649,610 3,481,975
3,602,725 2,262,150 1,335,000 1,625,231 3,447,500			El Paso Corp. Term Loan, 4.29%, Maturing November 23, 2009 Term Loan, 7.31%, Maturing November 23, 2009 Epco Holdings, Inc. Term Loan, 6.54%, Maturing August 18, 2010 Key Energy Services, Inc. Term Loan, 7.68%, Maturing June 30, 2012 LB Pacific, L.P. Term Loan, 7.09%, Maturing March 3, 2012 Lyondell-Citgo Refining, L.P. Term Loan, 6.53%, Maturing May 21, 2007 Petroleum Geo-Services ASA Term Loan, 7.00%, Maturing December 16, 2012 Targa Resources, Inc. Term Loan, 6.83%, Maturing October 31, 2007	2,229,338 3,649,009 2,293,255 1,355,859 1,649,610 3,481,975 2,685,611 1,864,275
3,602,725 2,262,150 1,335,000 1,625,231 3,447,500 2,650,000 1,855,000 1,410,000			El Paso Corp.Term Loan, 4.29%, Maturing November 23, 2009Term Loan, 7.31%, Maturing November 23, 2009Epco Holdings, Inc.Term Loan, 6.54%, Maturing August 18, 2010Key Energy Services, Inc.Term Loan, 7.68%, Maturing June 30, 2012LB Pacific, L.P.Term Loan, 7.09%, Maturing March 3, 2012Lyondell-Citgo Refining, L.P.Term Loan, 6.53%, Maturing May 21, 2007Petroleum Geo-Services ASATerm Loan, 7.00%, Maturing December 16, 2012Targa Resources, Inc.Term Loan, 6.83%, Maturing October 31, 2007Term Loan, 4.40%, Maturing October 31, 2012	2,229,338 3,649,009 2,293,255 1,355,859 1,649,610 3,481,975 2,685,611 1,864,275 1,429,681
3,602,725 2,262,150 1,335,000 1,625,231 3,447,500 2,650,000 1,855,000			El Paso Corp. Term Loan, 4.29%, Maturing November 23, 2009 Term Loan, 7.31%, Maturing November 23, 2009 Epco Holdings, Inc. Term Loan, 6.54%, Maturing August 18, 2010 Key Energy Services, Inc. Term Loan, 7.68%, Maturing June 30, 2012 LB Pacific, L.P. Term Loan, 7.09%, Maturing March 3, 2012 Lyondell-Citgo Refining, L.P. Term Loan, 6.53%, Maturing May 21, 2007 Petroleum Geo-Services ASA Term Loan, 7.00%, Maturing December 16, 2012 Targa Resources, Inc. Term Loan, 6.83%, Maturing October 31, 2007	2,229,338 3,649,009 2,293,255 1,355,859 1,649,610 3,481,975 2,685,611 1,864,275

		Universal Compression, Inc.		
\$	1,141,377	Term Loan, 6.03%, Maturing February 15, 2012	\$	1,155,074
φ	1,141,577	Williams Production RMT Co.	φ	1,155,074
6,399,548		Term Loan, 6.82%, Maturing May 30, 2008	6 17	7,546
5,599,548		Term Loan, 6.82%, Maturing May 30, 2008	0,47 \$	
	70		Þ	32,675,275
Publishing 5	.7%			
		American Media Operations, Inc.	1.01	
1,000,000		Term Loan, 7.38%, Maturing January 31, 2013	1,012	2,813
		CBD Media, LLC		
3,886,975		Term Loan, 6.99%, Maturing December 31, 2009	3,947	7,709
		Dex Media East, LLC		
4,090,901		Term Loan, 6.36%, Maturing May 8, 2009	4,13	1,810
		Dex Media West, LLC		
3,673,868		Term Loan, 6.34%, Maturing March 9, 2010	3,71	1,756
		F&W Publications		
,000,000		Term Loan, 7.47%, Maturing August 5, 2012	992,	500
		Hanley-Wood, LLC		
50,927		Term Loan, 0.00%, Maturing August 1, 2012 (2)	61,25	57
514,073		Term Loan, 6.67%, Maturing August 1, 2012	516,8	858
		Herald Media, Inc.		
000,000		Term Loan, 10.28%, Maturing January 22, 2012	1.01	2,188
,,		Liberty Group Operating, Inc.	, -	,
1,479,942		Term Loan, 6.88%, Maturing February 28, 2012	1 494	1,464
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		Medianews Group, Inc.	1,12	1,101
57,788		Term Loan, 5.85%, Maturing August 25, 2010	559,4	116
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		Merrill Communications, LLC	557,	110
5,481,926		Term Loan, 6.86%, Maturing May 5, 2011	5 54	4,453
,401,920		Nebraska Book Co., Inc.	5,54	+,+55
1 166 211		Term Loan, 6.52%, Maturing March 4, 2011	1 49	1 674
1,466,344			1,464	4,674
54 501		R.H. Donnelley Corp.	155	220
54,591		Term Loan, 6.28%, Maturing December 31, 2009	155,3	
9,802,112		Term Loan, 6.26%, Maturing June 30, 2011	9,892	2,125
400.452		Source Media, Inc.		
,400,473		Term Loan, 6.85%, Maturing November 8, 2011	1,419	9,729
		Xerox Corp.		
2,000,000		Term Loan, 6.35%, Maturing September 30, 2008	2,017	7,708
		Xsys US, Inc.		
1,254,256		Term Loan, 6.77%, Maturing December 31, 2012		5,015
,281,126		Term Loan, 7.27%, Maturing December 31, 2013	,	9,542
			\$	40,520,355
Radio and Tel	evision 6.3%			
		Adams Outdoor Advertising, L.P.		
3,545,891		Term Loan, 6.62%, Maturing November 18, 2012	3,597	7,601
		ALM Media Holdings, Inc.		
1,191,000		Term Loan, 7.03%, Maturing March 5, 2010	1,192	3,978
17		, , , , , , , , , , , , , , , , , , , ,	,	

		Block Communications, Inc.	
\$	950,000	Term Loan, 6.53%, Maturing December 22, 2011	\$ 963,063
		DirecTV Holdings, LLC	
3,993,333		Term Loan, 6.05%, Maturing April 13, 2013	4,043,873
		Emmis Operating Co.	
1,316,327		Term Loan, 6.32%, Maturing November 10, 2011	1,326,302
		Entravision Communications Corp.	
1,471,313		Term Loan, 6.03%, Maturing September 29, 2013	1,482,808
		Gray Television, Inc.	
1,425,000		Term Loan, 6.03%, Maturing November 22, 2015	1,436,400
		HIT Entertainment, Inc.	
1,318,375		Term Loan, 6.86%, Maturing March 20, 2012	1,329,252
		NEP Supershooters, L.P.	
1,916,927		Term Loan, 12.53%, Maturing August 3, 2011	1,907,343
		Nexstar Broadcasting, Inc.	
2,038,103		Term Loan, 6.28%, Maturing October 1, 2012	2,050,417
2,074,688		Term Loan, 6.28%, Maturing October 1, 2012	2,087,223
		NextMedia Operating, Inc.	
310,760		Term Loan, 6.57%, Maturing November 15, 2012	313,479
138,115		Term Loan, 6.57%, Maturing November 15, 2012	139,324
		PanAmSat Corp.	
6,880,035		Term Loan, 6.49%, Maturing August 20, 2011	6,972,489
		Patriot Media and Communications CNJ, LLC	
600,000		Term Loan, 9.46%, Maturing October 6, 2013	613,969
		Paxson Communcations Corp.	
2,775,000		Term Loan, 7.78%, Maturing January 15, 2012	2,783,672
		Rainbow National Services, LLC	
3,573,000		Term Loan, 7.56%, Maturing March 31, 2012	3,621,014
		Raycom TV Broadcasting, Inc.	
2,000,000		Term Loan, 3.81%, Maturing October 6, 2011	2,006,250
4,000,000		Term Loan, 4.56%, Maturing February 24, 2012	4,027,500
		SFX Entertainment	
1,575,000		Term Loan, 6.82%, Maturing June 21, 2013	1,577,953
,,		Young Broadcasting, Inc.)
810,925		Term Loan, 6.81%, Maturing November 3, 2012	813,966
,			\$ 44,287,876
Rail Industries	0.7%		. , , - ,
		Kansas City Southern Industries, Inc.	
757,350		Term Loan, 6.08%, Maturing March 30, 2008	761,768
		Railamerica, Inc.	
3,829,898		Term Loan, 7.06%, Maturing September 29, 2011	3,890,537
452,731		Term Loan, 7.06%, Maturing September 29, 2011	459,899
,			\$ 5,112,204
18			
10			

Retailers (Except Food and Drug) 5.7%

S 163,511 Term Loan, 6.11%, Maturing September 30, 2010 S 165,147 97,199 Term Loan, 6.33%, Maturing December 70, 2010 98,171 .3617,857 Term Loan, 6.33%, Maturing December 17, 2010 3,664,589 .1990,320 Term Loan, 6.36%, Maturing March 25, 2011 2,025,151 .1990,320 Term Loan, 6.92%, Maturing December 17, 2010 3,664,589 .1000,000 Term Loan, 7.77%, Maturing December 23, 2012 1,586,000 .00000 Term Loan, 7.77%, Maturing December 15, 2012 3,965,001 .1000,000 Term Loan, 7.77%, Maturing December 15, 2012 3,965,001 .1000,000 Term Loan, 6.92%, Maturing December 15, 2012 3,965,001 .1300,000 Term Loan, 6.92%, Maturing Ing February 28, 2011 1,377,318 .1300,021 Term Loan, 6.82%, Maturing March 31, 2011 2,256,273 .1300,021 Term Loan, 6.78%, Maturing March 31, 2011 2,632,293 .1300,021 Term Loan, 6.78%, Maturing March 31, 2011 682,877 .1300,000 Term Loan, 7.26%, Maturing April 28, 2011 682,877 .1300,000 Term Loan, 6.78%, Maturing April 28, 2011 1,308,125	,		Advance Stores Company, Inc.		
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3,617,857 Term Loan, 6.38%, Maturing December 17, 2010 3,664,589 1,990,320 Term Loan, 6.92%, Maturing March 25, 2011 2,025,151 1,600,000 Term Loan, 7,7%, Maturing December 23, 2012 1,586,000 7 Coinmach Laundry Corp. 3,900,000 1,577,9%, Maturing December 15, 2012 3,965,001 1,300,734 Term Loan, 7,13%, Maturing December 15, 2012 3,965,001 1,377,318 2,230,621 Term Loan, 6.92%, Maturing Iby 15, 2010 2,256,273 2,320,621 Term Loan, 6.82%, Maturing July 15, 2010 2,256,273 2,822,835 Term Loan, 6.78%, Maturing March 31, 2011 2,632,293 2,822,835 Term Loan, 7,82%, Maturing December 3, 2011 682,877 2,822,835 Term Loan, 7,26%, Maturing December 3, 2011 682,877 2,824,853 Term Loan, 7,26%, Maturing December 3, 2011 1,308,125 1,300,000 Term Loan, 7,52%, Maturing December 3, 2011 1,308,125 1,300,000 Term Loan, 8,28%, Maturing April 27, 2011 1,093,715 1,300,000 Term Loan, 6,95%, Maturing April 5, 2013 1,036,516 1,000,000 Term Loan, 6,95%, Maturing April 5, 2013 1	97,199			98,17	'1
American Achievement Corp.			Alimentation Couche-Tard, Inc.		
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Amscan Holdings, Inc. 1.600,000 Term Loan, 7.77%, Maturing December 23, 2012 1,586,000 0.0000 Term Loan, 7.13%, Maturing December 23, 2012 3,965,001 FTD, Inc. 1,360,734 Term Loan, 6.92%, Maturing December 15, 2012 3,965,001 1,360,734 Term Loan, 6.92%, Maturing February 28, 2011 1,377,318 1,360,734 Term Loan, 6.92%, Maturing July 15, 2010 2,256,273 2,230,621 Term Loan, 6.82%, Maturing July 15, 2010 2,256,273 1,000 Home Interiors & Gitts, Inc. 2,256,273 2,822,835 Term Loan, 6.82%, Maturing March 31, 2011 2,632,293 5,424,563 Term Loan, 6.78%, Maturing October 4, 2010 5,504,803 Mapce Express, Inc. 673,615 Term Loan, 7.26%, Maturing April 28, 2011 682,877 Mauser Verke GMBH & Co. KG 1,1000,000 Term Loan, 7.52%, Maturing December 3, 2011 1,008,125 1,179,075 Term Loan, 6.95%, Maturing April 27, 2011 1,093,715 100,000 1,179,075 Term Loan, 6.25%, Maturing April 5, 2013 1,036,516 0riental Trading Co., Inc. 1,003,715 10,003,995,792 3,449			American Achievement Corp.		
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Coinmach Laundry Corp. 3,900,000 Term Loan, 7.13%, Maturing December 15, 2012 3,965,001 FTD, Inc. FTD, Inc. 1,360,734 Term Loan, 6.92%, Maturing Eberuary 28, 2011 1,377,318 Harbor Freight Tools USA, Inc. 2,230,621 Term Loan, 6.82%, Maturing July 15, 2010 2,256,273 Home Interiors & Gifts, Inc. 2,230,621 Term Loan, 6.82%, Maturing March 31, 2011 2,632,293 Josten s Corp. 5,424,563 Term Loan, 6.78%, Maturing March 31, 2011 5,504,803 Mapoe Express, Inc. 673,615 Term Loan, 7.26%, Maturing April 28, 2011 682,877 Mauser Werke GMBH & Co. KG 1,308,125 100,000 Term Loan, 7.52%, Maturing April 28, 2011 1,038,125 1,300,000 Term Loan, 6.95%, Maturing April 27, 2011 1,093,715 100,000 1,179,075 Term Loan, 6.95%, Maturing April 27, 2011 1,093,715 1,020,570 Term Loan, 6.95%, Maturing August 4, 2010 2,182,181 Rent-A-Center, Inc. 3,949,875 Term Loan, 6.95%, Maturing August 4, 2010 3,995,792 20,993 Term Loan, 7.61%, Maturing August 4, 2010 1,531,875 1,500,000 Term Lo			Amscan Holdings, Inc.		
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FTD, Inc. 1.360,734 Term Loan, 6.92%, Maturing February 28, 2011 1,377,318 Harbor Freight Tools USA, Inc. 2,230,621 Term Loan, 6.82%, Maturing July 15, 2010 2,256,273 .822,835 Term Loan, 9.81%, Maturing March 31, 2011 2,632,293 .822,835 Josten s Corp. 5,504,803 .5,424,563 Term Loan, 6.78%, Maturing October 4, 2010 5,504,803 Mapco Express, Inc. 673,615 Term Loan, 7.26%, Maturing April 28, 2011 682,877 Mauser Werke GMBH & Co. KG 1,300,000 Term Loan, 7.52%, Maturing December 3, 2011 1,308,125 Movie Gallery, Inc. 1,179,075 Term Loan, 6.81%, Maturing April 27, 2011 1,093,715 1,020,570 Term Loan, 6.95%, Maturing April 5, 2013 1,036,516 Oriental Trading Co., Inc. 2,163,253 Term Loan, 6.95%, Maturing August 4, 2010 2,182,181 Rent-A-Center, Inc. 3,949,875 Term Loan, 7.61%, Maturing August 4, 2010 1,531,875 700,993 Term Loan, 7.61%, Maturing August 4, 2010 1,531,875 71,500 Term Loan, 7.61%, Maturing August 4, 2010 1,531,875 720,993 Term Loan			Coinmach Laundry Corp.		
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Harbor Freight Tools USA, Inc. 2,230,621 Term Loan, 6.82%, Maturing July 15, 2010 2,256,273 Home Interiors & Giffs, Inc. 2,822,835 Term Loan, 9,81%, Maturing March 31, 2011 2,632,293 Josten s Corp. 5,424,563 Term Loan, 6,78%, Maturing October 4, 2010 5,504,803 Mapco Express, Inc. 673,615 Term Loan, 7,26%, Maturing April 28, 2011 682,877 Mauser Werke GMBH & Co. KG 1,308,125 Movie Gallery, Inc. 1,308,125 1,300,000 Term Loan, 7,52%, Maturing April 27, 2011 1,093,715 Neiman Marcus Group, Inc. 1,093,715 1,020,570 1,036,516 Oriental Trading Co., Inc. 1,036,516 2,182,181 1,036,516 Oriental Trading Co., Inc. 1,036,516 2,182,181 1,036,516 Oriental Trading Co., Inc. 1,036,516 1,036,516 1,012,50 Term Loan, 6,			FTD, Inc.		
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Home Interiors & Gifts, Inc. 2,822,835 Term Loan, 9,81%, Maturing March 31, 2011 2,632,293 Josten s Corp. 5 5,424,563 Term Loan, 6,78%, Maturing October 4, 2010 5,504,803 Mapco Express, Inc. 673,615 Term Loan, 7,26%, Maturing April 28, 2011 682,877 (73,615) Term Loan, 7,26%, Maturing April 28, 2011 682,877 (73,0000) Term Loan, 7,52%, Maturing December 3, 2011 1,308,125 (73,015) Term Loan, 7,52%, Maturing April 27, 2011 1,009,715 (74,000) Term Loan, 8,28%, Maturing April 27, 2011 1,009,715 (75,015) Term Loan, 6,95%, Maturing April 5, 2013 1,036,516 (76,016,017) Term Loan, 6,95%, Maturing August 4, 2010 2,182,181 (76,025,010) Term Loan, 6,81%, Maturing August 4, 2010 2,182,181 (72,033) Term Loan, 6,27%, Maturing August 4, 2010 3,995,792 (72,093) Term Loan, 7,61%, Maturing August 4, 2010 1,531,875 (72,093) Term Loan, 7,61%, Maturing August 4, 2010 1,531,875 (72,093) Term Loan, 0,00%, Maturing August 4, 2010 1,531,875 (72,093)<			Harbor Freight Tools USA, Inc.		
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Movie Gallery, Inc. 1,179,075 Term Loan, 8.28%, Maturing April 27, 2011 1,093,715 Neiman Marcus Group, Inc. 1,036,516 1,020,570 Term Loan, 6.95%, Maturing April 5, 2013 1,036,516 Oriental Trading Co., Inc. 2,182,181 2,163,253 Term Loan, 6.81%, Maturing August 4, 2010 2,182,181 Rent-A-Center, Inc. 3,949,875 3,995,792 Savers, Inc. 720,993 Term Loan, 7.61%, Maturing August 4, 2009 728,653 1,500,000 Term Loan, 0.12.22%, Maturing August 4, 2010 1,531,875 Sears Canada, Inc. 1 1,011,250 1,400,000 Term Loan, 6.28%, Maturing November 30, 2008 3,479,990 3,440,000 Term Loan, 6.28%, Maturing November 30, 2008 3,479,990 Steel 0.1% 1 1			Mauser Werke GMBH & Co. KG		
1,179,075 Term Loan, 8.28%, Maturing April 27, 2011 1,093,715 Neiman Marcus Group, Inc. 1,020,570 Term Loan, 6.95%, Maturing April 5, 2013 1,036,516 Oriental Trading Co, Inc. 2,163,253 Term Loan, 6.81%, Maturing August 4, 2010 2,182,181 Rent-A-Center, Inc. 3,949,875 Term Loan, 6.27%, Maturing June 30, 2010 3,995,792 Savers, Inc. 720,993 Term Loan, 7.61%, Maturing August 4, 2009 728,653 1,500,000 Term Loan, 0.00%, Maturing August 4, 2010 1,531,875 Savers, Inc. 1,000,000 Term Loan, 0.00%, Maturing December 22, 2012 (2) 1,011,250 Travelcenters of America, Inc. 3,440,000 Term Loan, 6.28%, Maturing November 30, 2008 3,479,990 Steel 0.1% Gibraltar Industries, Inc. 975,000 Term Loan, 6.28%, Maturing December 8, 2010 982,313	1,300,000		Term Loan, 7.52%, Maturing December 3, 2011	1,308	,125
Neiman Marcus Group, Inc. 1,020,570 Term Loan, 6.95%, Maturing April 5, 2013 1,036,516 Oriental Trading Co., Inc. 2,182,181 2,163,253 Term Loan, 6.81%, Maturing August 4, 2010 2,182,181 Rent-A-Center, Inc. 3,949,875 3,995,792 Savers, Inc. 3,995,792 Y20,993 Term Loan, 7.61%, Maturing August 4, 2009 728,653 1,000,000 Term Loan, 12.22%, Maturing August 4, 2010 1,531,875 Sears Canada, Inc. 1,001,250 1,011,250 Travelcenters of America, Inc. 3,440,000 Term Loan, 6.28%, Maturing November 30, 2008 3,479,990 Steel 0.1% Gibraltar Industries, Inc. 975,000 982,313			Movie Gallery, Inc.		
1,020,570 Term Loan, 6.95%, Maturing April 5, 2013 1,036,516 Oriental Trading Co., Inc. 2,182,181 2,163,253 Term Loan, 6.81%, Maturing August 4, 2010 2,182,181 Rent-A-Center, Inc. 3,995,792 3,949,875 Term Loan, 6.27%, Maturing June 30, 2010 3,995,792 Savers, Inc. 720,993 Term Loan, 7.61%, Maturing August 4, 2009 728,653 1,000,000 Term Loan, 12.22%, Maturing August 4, 2010 1,531,875 Sears Canada, Inc. 1,011,250 1,000,000 Term Loan, 6.28%, Maturing November 30, 2008 3,479,990 3,440,000 Term Loan, 6.28%, Maturing November 30, 2008 3,479,990 Steel 0.1% Gibraltar Industries, Inc. 975,000 982,313	1,179,075		Term Loan, 8.28%, Maturing April 27, 2011	1,093	,715
Oriental Trading Co., Inc. 2,163,253 Term Loan, 6.81%, Maturing August 4, 2010 2,182,181 Rent-A-Center, Inc. 3,995,792 3,949,875 Term Loan, 6.27%, Maturing June 30, 2010 3,995,792 Savers, Inc. 720,993 Term Loan, 7.61%, Maturing August 4, 2009 728,653 1,500,000 Term Loan, 12.22%, Maturing August 4, 2010 1,531,875 Sears Canada, Inc. 1,000,000 Term Loan, 0.00%, Maturing December 22, 2012 (2) 1,011,250 1,000,000 Term Loan, 6.28%, Maturing November 30, 2008 3,479,990 \$40,325,720 \$ 40,325,720 Steel 0.1% Gibraltar Industries, Inc. 975,000 982,313			Neiman Marcus Group, Inc.		
2,163,253 Term Loan, 6.81%, Maturing August 4, 2010 2,182,181 Rent-A-Center, Inc. 3,949,875 Term Loan, 6.27%, Maturing June 30, 2010 3,995,792 Savers, Inc. 720,993 Term Loan, 7.61%, Maturing August 4, 2009 728,653 1,500,000 Term Loan, 12.22%, Maturing August 4, 2010 1,531,875 Sears Canada, Inc. 1,000,000 Term Loan, 0.00%, Maturing December 22, 2012 (2) 1,011,250 Travelcenters of America, Inc. 3,440,000 Term Loan, 6.28%, Maturing November 30, 2008 3,479,990 Steel 0.1% Gibraltar Industries, Inc. 975,000 Term Loan, 6.28%, Maturing December 8, 2010 982,313	1,020,570		Term Loan, 6.95%, Maturing April 5, 2013	1,036	5,516
Rent-A-Center, Inc. 3,949,875 Term Loan, 6.27%, Maturing June 30, 2010 3,995,792 Savers, Inc. 720,993 Term Loan, 7.61%, Maturing August 4, 2009 728,653 1,500,000 Term Loan, 12.22%, Maturing August 4, 2010 1,531,875 Sears Canada, Inc. 1,000,000 Term Loan, 0.00%, Maturing December 22, 2012 (2) 1,011,250 Travelcenters of America, Inc. 3,440,000 Term Loan, 6.28%, Maturing November 30, 2008 3,479,990 Steel 0.1% Gibraltar Industries, Inc. 975,000 Term Loan, 6.28%, Maturing December 8, 2010 982,313			Oriental Trading Co., Inc.		
3,949,875 Term Loan, 6.27%, Maturing June 30, 2010 3,995,792 Savers, Inc. 720,993 Term Loan, 7.61%, Maturing August 4, 2009 728,653 1,500,000 Term Loan, 12.22%, Maturing August 4, 2010 1,531,875 Sears Canada, Inc. 1,000,000 Term Loan, 0.00%, Maturing December 22, 2012 (2) 1,011,250 Travelcenters of America, Inc. 3,440,000 Term Loan, 6.28%, Maturing November 30, 2008 3,479,990 Steel 0.1% Gibraltar Industries, Inc. 975,000 Term Loan, 6.28%, Maturing December 8, 2010 982,313	2,163,253		Term Loan, 6.81%, Maturing August 4, 2010	2,182	2,181
Savers, Inc. 720,993 Term Loan, 7.61%, Maturing August 4, 2009 728,653 1,500,000 Term Loan, 12.22%, Maturing August 4, 2010 1,531,875 Sears Canada, Inc. 1,000,000 Term Loan, 0.00%, Maturing December 22, 2012 (2) 1,011,250 1,000,000 Term Loan, 6.28%, Maturing November 30, 2008 3,479,990 \$ 40,325,720 Steel 0.1% 975,000 Term Loan, 6.28%, Maturing December 8, 2010 982,313			Rent-A-Center, Inc.		
720,993 Term Loan, 7.61%, Maturing August 4, 2009 728,653 1,500,000 Term Loan, 12.22%, Maturing August 4, 2010 1,531,875 Sears Canada, Inc. 1,000,000 Term Loan, 0.00%, Maturing December 22, 2012 (2) 1,011,250 Travelcenters of America, Inc. 3,440,000 Term Loan, 6.28%, Maturing November 30, 2008 3,479,990 Steel 0.1% Gibraltar Industries, Inc. 975,000 Term Loan, 6.28%, Maturing December 8, 2010 982,313	3,949,875			3,995	,792
1,500,000 Term Loan, 12.22%, Maturing August 4, 2010 1,531,875 Sears Canada, Inc. 1,000,000 Term Loan, 0.00%, Maturing December 22, 2012 (2) 1,011,250 Travelcenters of America, Inc. 3,440,000 Term Loan, 6.28%, Maturing November 30, 2008 3,479,990 Steel 0.1% Gibraltar Industries, Inc. 975,000 Term Loan, 6.28%, Maturing December 8, 2010 982,313					
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1,000,000 Term Loan, 0.00%, Maturing December 22, 2012 (2) 1,011,250 Travelcenters of America, Inc. 3,440,000 Term Loan, 6.28%, Maturing November 30, 2008 3,479,990 Steel 0.1% Gibraltar Industries, Inc. 975,000 Term Loan, 6.28%, Maturing December 8, 2010 982,313	1,500,000			1,531	,875
Travelcenters of America, Inc. 3,440,000 Term Loan, 6.28%, Maturing November 30, 2008 3,479,990 \$ 40,325,720 \$ Steel 0.1% Gibraltar Industries, Inc. 975,000 Term Loan, 6.28%, Maturing December 8, 2010 982,313					
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Steel 0.1% \$ 40,325,720 Steel 0.1% Gibraltar Industries, Inc. 975,000 Term Loan, 6.28%, Maturing December 8, 2010 982,313					
Gibraltar Industries, Inc. 975,000 Term Loan, 6.28%, Maturing December 8, 2010 982,313	3,440,000		Term Loan, 6.28%, Maturing November 30, 2008	3,479	
Gibraltar Industries, Inc.975,000Term Loan, 6.28%, Maturing December 8, 2010982,313				\$	40,325,720
975,000 Term Loan, 6.28%, Maturing December 8, 2010 982,313	Steel 0.1%				
			Gibraltar Industries, Inc.		
\$ 982,313	975,000		Term Loan, 6.28%, Maturing December 8, 2010	982,3	13
				\$	982,313

Surface Transport 0.7%		
-	Horizon Lines, LLC	
\$ 2,979,625	Term Loan, 6.78%, Maturing July 7, 2011	\$ 3,021,837
	Sirva Worldwide, Inc.	
2,074,246	Term Loan, 8.56%, Maturing December 1, 2010	2,003,375
		\$ 5,025,212
Telecommunications 5.2%		
	AAT Communications Corp.	
1,370,000	Term Loan, 7.56%, Maturing July 29, 2013	1,379,419
	Alaska Communications Systems Holdings, Inc.	
1,105,000	Term Loan, 6.28%, Maturing February 11, 2012	1,115,498
	Cellular South, Inc.	
1,325,770	Term Loan, 6.37%, Maturing May 4, 2011	1,344,000
	Centennial Cellular Operating Co., LLC	
4,594,820	Term Loan, 6.64%, Maturing February 9, 2011	4,662,465
	Cincinnati Bell, Inc.	
723,188	Term Loan, 6.17%, Maturing August 31, 2012	729,403
	Consolidated Communications, Inc.	
4,496,651	Term Loan, 6.34%, Maturing April 14, 2011	4,548,174
	D&E Communications, Inc.	
1,472,160	Term Loan, 6.72%, Maturing December 31, 2011	1,488,721
	Fairpoint Communications, Inc.	
3,235,000	Term Loan, 6.31%, Maturing February 8, 2012	3,260,880
	Hawaiian Telcom Communications, Inc.	
830,000	Term Loan, 6.78%, Maturing October 31, 2012	837,930
	Intelsat, Ltd.	
1,994,962	Term Loan, 6.31%, Maturing July 28, 2011	2,018,030
	Iowa Telecommunications Services	, , , , , , , , , , , , , , , , , , ,
688,000	Term Loan, 6.30%, Maturing November 23, 2011	695,998
	IPC Acquisition Corp.	
499,866	Term Loan, 7.21%, Maturing August 5, 2011	506,427
,	Madison River Capital, LLC	, i
600,000	Term Loan, 6.80%, Maturing July 31, 2012	606,938
	NTelos, Inc.	
1,341,450	Term Loan, 7.11%, Maturing February 18, 2011	1,356,206
	Qwest Corp.	
4,000,000	Term Loan, 9.32%, Maturing June 4, 2007	4,109,500
····	Triton PCS, Inc.	,,
3,194,072	Term Loan, 7.86%, Maturing November 18, 2009	3,215,533
	Valor Telecom Enterprise, LLC	, , ,
3,148,667	Term Loan, 6.32%, Maturing February 14, 2012	3,159,492
- / - / - * •	Westcom Corp.	
906,445	Term Loan, 7.54%, Maturing December 17, 2010	908,145
1,000,000	Term Loan, 11.79%, Maturing May 17, 2011	1,017,500
		\$ 36,960,259
20		ψ 50,700,257

Total Senior, Floating Rate Interests Identified cost \$960,254,761)		\$	967,079,232
	Term Loan, 0.7570, Maturing June 22, 2012	\$	27,648,881
50,000	Term Loan, 6.75%, Maturing June 22, 2012	434	
50,000	Wolf Hollow I L.P. Term Loan, 6.72%, Maturing June 22, 2012	454	022
61,724	Term Loan, 6.09%, Maturing December 22, 2010	661	,052
	Reliant Energy, Inc.	(11	052
584,347	Term Loan, 6.75%, Maturing August 12, 2011	689	,908
	Plains Resources, Inc.	(00	000
2,127,280	Term Loan, 6.13%, Maturing July 1, 2012	2,15	3,871
577,500	Term Loan, 6.13%, Maturing July 1, 2012		,719
	Pike Electric, Inc.		
2,050,000	Term Loan, 6.62%, Maturing February 1, 2013	2,07	0,980
3,850,000	Term Loan, 6.57%, Maturing February 1, 2013	,	8,784
	NRG Energy, Inc.		
1,225,000	Term Loan, 6.32%, Maturing January 3, 2013	1,23	6,156
	Mirant North America, LLC		
55,738	Term Loan, 6.33%, Maturing August 16, 2012	56,3	44
26,320	Term Loan, 6.28%, Maturing August 16, 2012	26,6	606
330,469	Term Loan, 6.28%, Maturing August 16, 2012	334	,063
	La Paloma Generating Co., LLC		
992,500	Term Loan, 7.15%, Maturing August 5, 2011	992	,500
	KGen, LLC		
300,000	Term Loan, 10.05%, Maturing June 24, 2013	815	,000
783,018	Term Loan, 7.53%, Maturing June 24, 2012	796	,721
1,160,976	Term Loan, 4.53%, Maturing June 24, 2012	1,18	1,293
	Covanta Energy Corp.		
1,025,861	Term Loan, 6.28%, Maturing April 14, 2012	1,03	7,509
	Cogentrix Delaware Holdings, Inc.		
551,725	Term Loan, 7.53%, Maturing April 26, 2012	662	,316
.,,	Cellnet Technology, Inc.	+	.,
6 4,445,491	Term Loan, 5.63%, Maturing July 21, 2011	\$	4,481,215
	Allegheny Energy Supply Co., LLC		

(identified cost \$960,254,761)

Corporate Bonds & Notes 13.9%

Principal			
Amount			
(000's om	itted)	Security	Value
Aerospa	ce and Defense 0.3%		
		Argo Tech Corp., Sr. Notes	
\$	1,500	9.25%, 6/1/11	\$ 1,597,500
		DRS Technologies, Inc.	
90		7.625%, 2/1/18	92,925
21			

	Sequa Corp.		
\$ 500	8.875%, 4/1/08	\$	526,250
		\$	2,216,675
Automotive 0.7%			
	Altra Industrial Motion, Inc.		
70	9.75%, 12/1/11	70,00	00
	Arvin Industries, Inc., Sr. Notes		
65	6.75%, 3/15/08	66,21	9
	ArvinMeritor, Inc.		
255	6.625%, 6/15/07	258,8	325
	Commercial Vehicle Group, Inc., Sr. Notes		
110	8.00%, 7/1/13 (5)	110,0	000
	Dana Credit Corp.		
110	8.375%, 8/15/07 (5)	96,80)0
	Ford Motor Credit Co.		
220	6.50%, 1/25/07	217,3	
795	7.375%, 10/28/09	734,9	
375	7.875%, 6/15/10	347,1	130
	Ford Motor Credit Co., Variable Rate		
1,100	7.68%, 11/2/07	1,079	9,231
	General Motors Acceptance Corp.		
270	6.125%, 9/15/06	266,7	
45	7.00%, 2/1/12	40,38	
755	8.00%, 11/1/31	691,2	263
	Keystone Automotive Operations, Inc., Sr. Sub. Notes		
455	9.75%, 11/1/13	399,2	262
	Metaldyne Corp.		
220	10.00%, 11/1/13	202,4	400
	Tenneco Automotive, Inc., Series B		
45	10.25%, 7/15/13	50,06	52
	Tenneco Automotive, Inc., Sr. Sub. Notes		
280	8.625%, 11/15/14	280,0	000
	Visteon Corp., Sr. Notes		
200	8.25%, 8/1/10	160,0	
		\$	5,070,636
Brokers / Dealers / Investment Houses 0.0%			
	E*Trade Financial Corp., Sr. Notes		· -
15	8.00%, 6/15/11	15,86	
		\$	15,862
Building and Development 0.5%			
	Coleman Cable, Inc., Sr. Notes	06.1	
115	9.875%, 10/1/12	96,16	99
100	Collins & Aikman Floor Cover	200	
400	9.75%, 2/15/10	380,0	000
22			

¢ 120	General Cable Corp., Sr. Notes	¢	140 400
\$ 130	9.50%, 11/15/10	\$	140,400
500	MAAX Corp., Sr. Sub. Notes	507 (000
00	9.75%, 6/15/12 Muellon Crown, Inc., Sr. Sub, Notes	507,0	100
200	Mueller Group, Inc., Sr. Sub. Notes	660 (000
600	10.00%, 5/1/12	660,0	000
20	Mueller Holdings, Inc., Disc. Notes	07.9(0
20	14.75%, 4/15/14	97,80	0
20	Nortek, Inc., Sr. Sub Notes	521 (225
530	8.50%, 9/1/14	531,3	525
250	NTK Holdings, Inc., Sr. Disc. Notes	176 (50
250	10.75%, 3/1/14	176,2	250
	Panolam Industries International, Sr. Sub. Notes	200 /	
300	10.75%, 10/1/13 (5)	289,5	000
	RMCC Acquisition Co., Sr. Sub. Notes	70.1.4	
710	9.50%, 11/1/12 (5)	724,2	200
	Stanley-Martin Co.	01.01	
90	9.75%, 8/15/15 (5)	81,00	
		\$	3,683,644
Business Equipment and Services 0.7%			
	Hydrochem Industrial Services, Inc., Sr. Sub Notes		
0	9.25%, 2/15/13 (5)	79,60	00
	Knowledge Learning Center, Sr. Sub. Notes		
80	7.75%, 2/1/15 (5)	172,8	300
	Norcross Safety Products, LLC/Norcross Capital Corp.,		
	Sr. Sub. Notes, Series B		
,040	9.875%, 8/15/11	1,086	5,800
	Safety Products Holdings		
298	11.75%, 1/1/12	298,0)95
	Sungard Data Systems, Inc., Sr. Notes		
45	9.125%, 8/15/13 (5)	475,5	594
	Sungard Data Systems, Inc., Sr. Notes, Variable Rate		
10	9.431%, 8/15/13 (5)	116,6	500
	Sungard Data Systems, Inc., Sr. Sub. Notes		
20	10.25%, 8/15/15 (5)	864,0)75
	United Rentals North America, Inc.		
30	6.50%, 2/15/12	80,30	00
	United Rentals North America, Inc., Sr. Sub. Notes		
,000	7.75%, 11/15/13	1,008	
570	7.00%, 2/15/14	652,4	12
		\$	4,835,026
Cable and Satellite Television 0.7%			
	CCO Holdings, LLC / CCO Capital Corp., Sr. Notes		
,000	8.75%, 11/15/13	980,0	000
785	8.75%, 11/15/13 (5)	769,3	300
	CSC Holdings, Inc., Sr. Notes, Series B		
115	7.625%, 4/1/11	116,4	137
23			

	Insight Communications, Sr. Disc. Notes		
\$ 295	12.25%, 2/15/11	\$ 314,	175
φ	Kabel Deutschland GMBH	φ 511,	175
220	10.625%, 7/1/14 (5)	235,950	
	UGS Corp.	200,900	
2,140	10.00%, 6/1/12	2,356,675	
			2,537
Chemicals and Plastics 1.0%			,
	BCP Crystal Holdings Corp., Sr. Sub. Notes		
435	9.625%, 6/15/14	488,831	
	Crystal US Holdings / US Holdings 3, LLC, Sr. Disc.		
	Notes,		
	Series B		
1,004	10.50%, 10/1/14	785,630	
	Hexion US Finance / Nova Scotia		
1,115	9.00%, 7/15/14	1,152,631	
	Ineos Group Holdings PLC		
660	8.50%, 2/15/16 (5)	650,100	
	Nova Chemicals Corp.		
330	7.561%, 11/15/13	338,250	
	OM Group, Inc.		
2,010	9.25%, 12/15/11	2,020,050	
050	Polyone Corp., Sr. Notes	1 000 605	
950	10.625%, 5/15/10	1,023,625	
70	8.875%, 5/1/12	71,750	
101	Rhodia SA, Sr. Notes	114 120	
101	10.25%, 6/1/10	114,130	
200	Rockwood Specialties Group, Sr. Sub. Notes	262 440	
328	10.625%, 5/15/11 Solo Cup Co., Sr. Sub. Notes	362,440	
275	8.50%, 2/15/14	246,125	
213	8.50%, 2/15/14	- , -	3,562
Clothing / Textiles 0.5%		ф <i>1,2</i> 3.	5,502
Clothing / Textiles 0.5 %	Levi Strauss & Co., Sr. Notes		
740	12.25%, 12/15/12	849,150	
360	9.75%, 1/15/15	385,200	
500	Levi Strauss & Co., Sr. Notes, Variable Rate	505,200	
425	9.28%, 4/1/12	440,937	
120	Oxford Industries, Inc., Sr. Notes	110,957	
1,110	8.875%, 6/1/11	1,148,850	
	Perry Ellis International, Inc., Sr. Sub. Notes	-,0,000	
205	8.875%, 9/15/13	203,975	
	Phillips Van-Heusen, Sr. Notes	,	
50	7.25%, 2/15/11	51,625	
	Quiksilver, Inc.	- ,	
155	6.875%, 4/15/15	150,350	
	······		0,087
			,

Conglomerates 0.2%			Americal Inductation Inc. Co. Notes		
¢ 1,000			Amsted Industries, Inc., Sr. Notes	\$	1 000 000
\$ 1,000			10.25%, 10/15/11 (5) Coodman Clabal Heldings Sr. Nates, Variable Bate	Э	1,090,000
180			Goodman Global Holdings, Sr. Notes, Variable Rate	101	150
180			7.491%, 6/15/12	184,0 \$	
	4 0. 1	61		\$	1,274,050
Containers and Glass Prod	ucts 0.1	. %	Intertone Delancer US Inc. Sr. Sech. Notes		
950			Intertape Polymer US, Inc., Sr. Sub. Notes	040	-00
950			8.50%, 8/1/14	940,:	
	•	0.201		\$	940,500
Ecological Services and Eq	uipment	0.2%	Aller to Texterner (free all Text		
265			Aleris International, Inc.	202	0.05
265			10.375%, 10/15/10	292,	
238			9.00%, 11/15/14	252,2	280
515			Waste Services, Inc., Sr. Sub Notes	500	150
515			9.50%, 4/15/14	530,4	
	,			\$	1,075,555
Electronic / Electric 0.1%	Ø				
250			Advanced Micro Devices, Inc., Sr. Notes	201	20
358			7.75%, 11/1/12	381,2	270
_			Amkor Technologies, Inc., Sr. Notes		_
5			7.125%, 3/15/11	4,72	
55			7.75%, 5/15/13	52,3	37
			CPI Holdco, Inc., Sr. Notes, Variable Rate		
110			10.561%, 2/1/15	114,4	400
			Solectron Corp., Sr. Sub. Notes		
65			8.00%, 3/15/16 (5)	66,30	
				\$	619,082
Equipment Leasing 0.2%)				
			Hertz Corp., Sr. Notes		
870			8.875%, 1/1/14 (5)	913,	500
			Hertz Corp., Sr. Sub. Notes		
535			10.50%, 1/1/16 (5)	579,	
				\$	1,492,637
Financial Intermediaries	1.1%				
			Alzette, Variable Rate		
750			8.691%, 12/15/20 (5)	767,	812
			Avalon Capital Ltd. 3, Series 1A, Class D, Variable Rate		
760			6.73%, 2/24/19 (5)	760,	722
			Babson Ltd., Series 2005-1A, Class C1, Variable Rate		
			6.55%, 4/15/19 (5)	1,00	0,000
1,000			Bryant Park CDO Ltd., Series 2005-1A, Class C,		
1,000					
1,000			Variable Rate		
1,000			Variable Rate 6.65%, 1/15/19 (5)	1,00	3,880

	Centurion CDO 8 Ltd., Series 2005 8A, Class D,		
¢ 1.000	Variable Rate	¢	1 019 750
\$ 1,000	9.957%, 3/8/17 Centurion CDO 9 Ltd., Series 2005-9A	\$	1,018,750
750	8.30%, 7/17/19	745,	725
750	First CLO, Ltd., Sr. Sub. Notes, Variable Rate	745,	123
1,000	6.94%, 7/27/16 (5)	1.00	0,000
1,000	Residential Capital Corp.	1,00	0,000
175	6.875%, 6/30/15 (5)	183,	946
	Stanfield Vantage Ltd., Series 2005-1A, Class D,	,	
	Variable Rate		
1,000	6.55%, 3/21/17 (5)	1,00	3,100
,	, , , ,	\$	7,483,935
Food Products 0.1%			, ,
	American Seafoods Group, LLC		
35	10.125%, 4/15/10	36,8	81
	ASG Consolidated, LLC / ASG Finance, Inc., Sr. Disc.		
	Notes		
440	11.50%, 11/1/11	355,	300
	Pierre Foods, Inc., Sr. Sub. Notes		
40	9.875%, 7/15/12	41,7	00
	Pinnacle Foods Holdings Corp., Sr. Sub. Notes		
115	8.25%, 12/1/13	113,	275
	WH Holdings Ltd. / WH Capital Corp., Sr. Notes		
300	9.50%, 4/1/11	325,	
		\$	872,656
Food Service 0.0%			
225	EPL Finance Corp., Sr. Notes		100
235	11.75%, 11/15/13 (5)	244,	
E. 1/D	N (rf	\$	244,400
Food / Drug Retailers 0	2%		
105	General Nutrition Centers, Inc.	105	505
105	8.625%, 1/15/11 Bite Aid Com	105,	525
385	Rite Aid Corp.	389,	012
585 510	7.125%, 1/15/07 6.125%, 12/15/08 (5)	389, 493,	
215	6.123%, 12/15/08 (5) 8.125%, 5/1/10	493, 220,	
215	0.123 /0, 3/1/10	\$	1,209,137
Forest Products 0.4%		φ	1,209,137
101031110uucis 0.470	Caraustar Industries, Inc., Sr. Sub. Notes		
215	9.875%, 4/1/11	227,	094
215	JSG Funding PLC, Sr. Notes	227,	
365	9.625%, 10/1/12	384,	162
505	Newark Group, Inc., Sr. Sub. Notes	504,	102
245	9.75%, 3/15/14	214,	375
	NewPage Corp.	21 f,	
580	10.00%, 5/1/12	609,	000
225	10.93%, 5/1/12	237,	
		_07,	

	Stone Container Corp.		
\$ 530	7.375%, 7/15/14	\$	494,225
	Stone Container Corp., Sr. Notes		
915	9.25%, 2/1/08	957,	
		\$	3,123,550
Healthcare 1.0%			
	Accellent, Inc.		
395	10.50%, 12/1/13 (5)	416,	725
	AMR HoldCo, Inc. / EmCare HoldCo, Inc., Sr. Sub.		
	Notes		
325	10.00%, 2/15/15	347,	750
	CDRV Investors, Inc., Sr. Disc. Notes		
45	9.625%, 1/1/15	31,0	50
	Healthsouth Corp., Sr. Notes		
315	7.375%, 10/1/06	319,	725
	Inverness Medical Innovations, Inc., Sr. Sub. Notes		
550	8.75%, 2/15/12	547,	250
	National Mentor, Inc.		
250	9.625%, 12/1/12	267,	500
	Res-Care, Inc., Sr. Notes	,	
220	7.75%, 10/15/13 (5)	224,	400
	Service Corp. International, Sr. Notes	,	
440	7.50%, 6/15/17 (5)	451.	550
	Tenet Healthcare Corp., Sr. Notes	101,	550
215	6.50%, 6/1/12	195,	112
45	9.50%, 2/1/15	45.2	
TJ	US Oncology, Inc.	- J,2	23
390	9.00%, 8/15/12	419.	250
1,840	10.75%, 8/15/14	- /	2,400
1,640	Vanguard Health Holding Co. II, LLC, Sr. Sub. Note		2,400
200	9.00%, 10/1/14		7.025
990		1,03	7,025
155	Ventas Realty L.P. / Capital Corp., Sr. Notes	1(2	107
155	7.125%, 6/1/15	163,	137
100	VWR International, Inc., Sr. Sub. Notes	100	000
180	8.00%, 4/15/14	180,	
		\$	6,688,999
Home Furnishings 0.0%			
	Fedders North America, Inc.		_
15	9.875%, 3/1/14	9,37	5
	Steinway Musical Instruments, Sr. Notes		
175	7.00%, 3/1/14 (5)	177,	
		\$	186,562
Industrial Equipment 0.2%			
	Case New Holland, Inc., Sr. Notes		
220	9.25%, 8/1/11	237,	050
655	7.125%, 3/1/14 (5)	659,	912
27		,	

	Chart Industries, Inc., Sr. Sub. Notes	* • • • • • • • • • • • • • • • • • • •
\$ 215	9.125%, 10/15/15 (5)	\$ 223,600
	Milacron Escrow Corp.	24.000
00	11.50%, 5/15/11	81,000
	Thermadyne Holdings Corp., Sr. Sub. Notes	
65	9.25%, 2/1/14	418,500
	A - ~	\$ 1,620,062
eisure Goods / Activities / Movies.		
10	AMC Entertainment, Inc., Sr. Sub. Notes	120 550
40	9.875%, 2/1/12	420,750
-	AMC Entertainment, Inc., Variable Rate	
5	8.999%, 8/15/10	67,600
o	Marquee Holdings, Inc., Sr. Disc. Notes	227.254
85	12.00%, 8/15/14	237,256
005	Samsonite Corp., Sr. Sub. Notes	1 000 607
,035	8.875%, 6/1/11	1,099,687
	Six Flags Theme Parks, Inc., Sr. Notes	
00	8.875%, 2/1/10	405,000
70	9.625%, 6/1/14	377,400
	Universal City Development Partners, Sr. Notes	
80	11.75%, 4/1/10	313,250
	Universal City Florida Holding, Sr. Notes, Varia	
85	9.43%, 5/1/10	494,700
		\$ 3,415,643
odging and Casinos 0.8%		
	CCM Merger, Inc.	
35	8.00%, 8/1/13 (5)	135,000
	Chukchansi EDA, Sr. Notes, Variable Rate	
10	8.06%, 11/15/12 (5)	319,300
	Greektown Holdings, LLC, Sr. Notes	
25	10.75%, 12/1/13 (5)	232,875
	Host Marriot L.P., Series O	
5	6.375%, 3/15/15	35,088
	Inn of the Mountain Gods, Sr. Notes	
85	12.00%, 11/15/10	620,831
200	Kerzner International, Sr. Sub. Notes	1 107 000
,200	6.75%, 10/1/15	1,197,000
10	Majestic Star Casino, LLC	225 750
10	9.50%, 10/15/10	225,750
	Majestic Star, LLC / Capital II	
	9.75%, 1/15/11 (5)	283,938
75		
	Meristar Hospitality Corp.	
85	Meristar Hospitality Corp. 9.00%, 1/15/08	197,025
85	Meristar Hospitality Corp. 9.00%, 1/15/08 9.125%, 1/15/11	197,025 157,275
275 85 35 51	Meristar Hospitality Corp. 9.00%, 1/15/08	,

S 110 800%, 41/12 S 116,188 345 S00%, 91/5/13 (5) 353,625 345 S00%, 91/5/13 (5) 353,625 1,105 S.0%, 61/15 1.107,763 1,105 S.0%, 61/15, S00 272,950 1,105 S.0%, 61/15, S00 272,950 265 9.0%, 11/5/15 (5) (5) 425,500 400 & 6.25%, 91/5/12 (5) 425,500 400 & 6.25%, 91/5/12 (5) 425,500 7<75%, 61/12 99,60%, 11/5/14 (5) 425,500 80 10,25%, 61/12 99,60% 90 100 10,25%, 61/12 99,450 90 900 10,25%, 61/12 91,450 90 900 10,25%, 61/12 91,450 90 900 10,25%, 61/12 91,450 90 910 10,25%, 61/12 91,450 90 900 90,0%, 11/5/14 (5) 107,250 90 9110 10,401%, 12/15/11 (5) 101,600 102,600 9110 10,401%,			Mohegan Tribal Gaming Authority, Sr. Sub. Notes			
Sam Pasqual Casino support Sup	\$	110		\$	116.188	
345 8,00%, 9/15/13 (5) 353,625 Trunc Entertainment Resorts, Inc. 1,107,763 1,105 8,50%, 6/1/15 1,107,763 200%, 1/15/15 (5)(6) 272,950 200% 9,00%, 1/15/15 (5)(6) 225,900 200 8,625%, 9/15/12 (5) 425,500 200 6,625%, 9/15/12 (5) 425,500 200 6,625%, 9/15/12 (5) 118,800 200 10,25%, 6/1/12 90,9450 200 10,25%, 6/1/12 90,9450 201 10,25%, 6/1/12 90,9450 201 10,25%, 6/1/12 90,9450 201 10,25%, 6/1/12 90,9450 201 10,25%, 6/1/12 90,9450 201 10,25%, 6/1/12 90,9450 201 10,25%, 6/1/12 291,450 201 10,25%, 6/1/12 291,450 201 200,700 291,450 201 200,700 291,450 201 200,700 291,450 201 200,700 291,450 <td< td=""><td>Ψ</td><td>110</td><td></td><td>Ψ</td><td>110,100</td></td<>	Ψ	110		Ψ	110,100	
Internation Trump Entertainment Resorts, Inc. International Society, So	345		-	353.	625	
1,105 8,50%, 6/1/15 1,107,763 Tunica-Biloxi Gaming, Authority, Sr. Notes 772,950 265 9,00%, 11/15/15 (5)(6) 272,950 400 8,625%, 9/15/12 (5), Sr. Notes 425,500 772 6,625%, 9/15/12 (5), Sr. Notes 425,500 773 Kapan Lav Vegas, LLC 5,560,289 Nonferrous Metals / Minerals 0.0% Alpha Natural Resources, Sr. Notes 90 10,25%, 6/1/12 9,450 Nonferrous Metals / Minerals 0.0% 10,25%, 6/1/12 Notes 90 10,25%, 6/1/12 90 10,25%, 6/1/12 10,25%, 6/1/12 90 10,25%, 6/1/12 90 10,25%, 6/1/12 90 10,25%, 6/1/12 90 10,25%, 6/1/12 90 10,25%, 6/1/13 10,25%, 6/1/13 10,25%, 6/1/13 110,25%, 6/1/13 110,25%, 6/1/13 <td colspa<="" td=""><td></td><td></td><td></td><td>,</td><td></td></td>	<td></td> <td></td> <td></td> <td>,</td> <td></td>				,	
Tunica-Biloxi Gaming Authority, Sr. Notes 272, 950 265 9,00%, 11/15/15 (5) (6) 272, 950 400 8,625%, 9/15/12 (5) 425,500 400 8,625%, 9/15/12 (5) 425,500 120 6,625%, 12/1/14 118,800 5,660,289 102,55%, 6/1/12 99,450 Nonferrous Metals / Minerals 0.0% 102,55%, 6/1/12 99,450 90 102,55%, 6/1/12 99,450 107,250 101 7,75%, 2/15/1 (5) 107,250 107,250 101 and Gas 0.6% 107,250 107,250 101 and Gas 0.6% 107,250 107,250 101 and Gas 0.6% 101,114 (5) 107,250 101 and Gas 0.6% 110,114 (5) 107,0250 101 and Gas 0.6% 110,114 (5) 116,600 101 and Gas 0.6% 111,114 (5) 116,600 101 and Gas 0.6% 111,114 (5) 116,600 101 and Gas 0.6% 116,715 (5) 116,700 101 and Gas 0.6	1 105		- · · · · · · · · · · · · · · · · · · ·	1.10	7 763	
265 9.00%, 11/15/15 (5) 6 272,950 400 8.625%, 9/15/12 (5) 425,500 400 6.625%, 12/14 118,800 120 6.625%, 12/14 118,800 Nonferrous Metals / Minerals 0.0% 112,800 Nonferrous Metals / Minerals 0.0% 10,25%, 6/1/12 90,450 Nonferrous Metals / Minerals 0.0% 10,25%, 6/1/12 90,450 100 Novelis, Inc., Sr. Notes 107,250 80,256,100 110 7.75%, 2/15/15 (5) 107,250 206,700 Oil and Gas 0.6% 200,700 201,450 200 9.00%, 1/15/14 (5) 291,450 206,700 110 7.75%, 2/15/15 (5) 101,250 206,700 110 10,491%, 12/15/11 (5) 116,600 214,50 110 10,491%, 12/15/11 (5) 116,600 214,50 110 10,491%, 12/15/11 (5) 116,600 214,50 110 10,491%, 12/15/11 (5) 128,700 214,50 210 9,625%, 3/1/16 (5) 78,375 2	1,105			1,10	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
Waterford Gaming, LLC, Sr. Notes $425,500$ 400 $8,625\%, 9/15/12 (5)$ $425,500$ 120 $6,625\%, 12/1/14$ $118,800$ 120 $6,625\%, 12/1/14$ $118,800$ Softer Signed S	265			272	950	
400 8,625%,91/51/2 (5) 425,50 Wyn Las Vegas, LLC 118.80 120 6,625%,12/1/4 18.80 Nonferrous Metals / Minerals 0.0% 5,960,289 Nonferrous Metals / Minerals 0.0% 99,450 10.25%, 6/1/12 99,450 100,75% 90 10,25%, 6/1/12 99,450 110 7,75%, 2/15/15 (5) 107,250 110 7,75%, 2/15/15 (5) 107,250 110 7,75%, 2/15/15 (5) 107,250 111 7,75%, 2/15/15 (5) 106,700 200 9,00%, 1/15/14 (5) 291,450 200 9,00%, 1/15/14 (5) 116,600 110 10,491%, 1/215/11 (5) 116,600 110 10,491%, 1/215/11 (5) 116,600 110 7,5%, 8/1/13 (5) 78,375 110 7,5%, 8/1/13 (5) 115,775 2110 7,5%, 6/1/13 (5) 276,680 220 9,625%, 5/15/12 (5) 270,963 220 7,5%, 6/1/13 (5) 270,963 220				,		
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120 6.025%, 12/1/4 118,800 Sp60,289 Nonferrous Metals / Minerals 0.0% Alpha Natural Resources, Sr. Notes 99,450 90 10.25%, 6/1/12 99,450 Novelis, Inc, Sr. Notes 8 110 7.75%, 2/15/15 (5) 107,250 01 and Gas 0.6% 1 Allis-Chalmers Energy, Inc, Sr. Notes 200 0.00%, 1/15/14 (5) 107,250 0.00%, 1/15/14 (5) 291,450 Clayton Williams Energy, Inc., Variable Rate 290 110 10.491%, 12/15/11 (5) 116,600 110 10.491%, 12/15/11 (5) 116,600 Corpane Energy, LLC, Sr. Notes 110 128,50%, 3/1/16 (5) 7,575 110 7,50%, 12/15/15 15 110 7,50%, 12/15/15 15 16 Paso Corp. 20,600 16 Paso Corp. 20,600						
Nonferrous Metals / Minerals 0.0% Alpha Natural Resources, Sr, Notes 90 10.25%, 6/1/12 9,50 90.0 10.25%, 6/1/12 9,50 110 7.75%, 2/15/15 (5) 107,250 01 and Gas 0.6% 107,250 206,700 Vertice Serversy, Inc., Sr. Notes 200,00%, 1/15/14 (5) 107,250 Old and Gas 0.6% Vertice Renewable Energy, Inc., Sr. Notes 200,00%, 1/15/14 (5) 201,450 Q00%, 1/15/14 (5) 116,600 Clayton Williams Energy, Inc., Sr. Notes 10 Opano Energy, LLC, Sr. Notes Staff Colspan="2">Staff Colspan="2" 10 7,5%, 31/16 (5) 78,375 Staff Colspan="2" Staff Colspan="2" 10 Staff Colspan="2" 110 110 278,68	120			118,	800	
Alpha Natural Resources, Sr. Notes 99,450 90 10.25%, 6/1/12 99,450 100 7.75%, 2/15/15 (5) 107,250 110 7.75%, 2/15/15 (5) 107,250 01 and Cas 0.6% \$206,700 01 and Cas 0.6% \$206,700 01 and Cas 0.6% \$206,700 01 and Cas 0.6% \$211,450 290 9.00%, 1/15/14 (5) 291,450 290 9.00%, 1/15/14 (5) 291,450 200 9.00%, 1/15/14 (5) 116,600 Cayton Williams Energy, Inc., Sr. Notes \$28,700 110 10.491%, 12/15/11 (5) 116,600 120 7.5%, 8/1/13 128,700 1210 7.5%, 8/1/13 128,700 1210 7.5%, 8/1/13 110,775 130 7.5%, 8/1/13 110,775 141 7.5%, 8/1/14 9.6380 121 9.05%, 5/15/12 (5) 278,688 122 9.05%, 5/15/12 (5) 278,688 1230 7.5%, 8/1/13 (5) 296,800 </td <td></td> <td></td> <td></td> <td></td> <td></td>						
90 10,25%, 6/1/12 99,450 Notes 10 Notes 107,250 S 206,700 S 20, S 1/15/15 S 20, S 1/15/15 S 20, S 20, S 1/15/15 S 20, S 20, S 1/15/15 S 20, S	Nonferrous Me	etals / Minerals 0.0%			, ,	
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Novelis, Inc., Sr. Notes 107, 250 110 7,75%, 2/15/15 (5) 107, 250 011 and Gas 0.6% 206,700 Oil and Gas 0.6% 4llis-Chalmers Energy, Inc., Sr. Notes 291,450 200 9,00%, 1/15/14 (5) 291,450 206,700 200 0.04%, 1/2/15/11 (5) 116,600 201,600 110 0.491%, 12/15/11 (5) 116,600 28,700 110 0.491%, 12/15/11 (5) 116,600 28,700 110 0.491%, 12/15/11 (5) 116,600 28,700 110 0.491%, 12/15/13 (5) 78,375 28,700 75 8,125%, 3/1/16 (5) 78,375 206 110 7.50%, 12/15/15 (5) 78,688 206,800 110 7.50%, 6/1/13 296,800 206,800 280 7.75%, 6/1/13 206,800 206,800 265 7.25%, 12/17 270,963 206,800 265 7.25%, 7/1/13 (5) 270,963 206,800 265 9.00%,5/15/14 206,800 200,963	90			99,4	50	
110 7.75%, 2/15/15 (5) 107,250 Oil and Gas 0.6% 206,700 Oil and Gas 0.6% Allis-Chalmers Energy, Inc., Sr. Notes 291,450 290 9.00%, 1/15/14 (5) 291,450 290 8.00%, 1/15/14 (5) 291,450 290 6.00%, 1/15/14 (5) 291,450 290 9.00%, 1/15/14 (5) 116,600 290 10.491%, 12/15/11 (5) 116,600 290 7.35%, 8/1/13 128,700 290 7.35%, 8/1/13 128,700 290 7.35%, 8/1/13 128,700 290 7.35%, 8/1/13 128,700 290 7.35%, 5/1/13 15,775 290 8.05%, 5/15/12 (5) 15,775 210 7.55%, 5/15/12 (5) 278,688 2110 7.35%, 6/1/13 296,800 2125 9.625%, 5/15/12 (5) 278,688 2130 7.75%, 6/1/13 290,9630 2145 9.625%, 1/1/17 270,963 215 7.25%, 1/1/17 270,963 216 7.25%, 1/1/17 270,963 217 1			Novelis, Inc., Sr. Notes			
% 206,700 Oil and Gas 0.6% Allis-Chalmers Energy, Inc., Sr. Notes 291,450 290 9.00%, 1/15/14 (5) 291,450 290 9.00%, 1/15/14 (5) 291,450 290 9.00%, 1/15/14 (5) 291,450 290 10.491%, 12/15/11 (5) 116,600 110 10.491%, 12/15/11 (5) 116,600 200 7.5%, 8/1/13 28,700 200 Copano Energy, ILC, Sr. Notes 28,000 75 8.125%, 3/1/16 (5) 78,375 200 7.5%, 8/1/13 115,775 210 Penbury Resources, Inc., Sr. Sub. Notes 290 2110 7.5%, 6/1/13 278,688 2125 9.625%, 5/15/12 (5) 278,688 2265 7.5%, 6/1/13 290,630 2265 7.25%, 12/1/17 270,963 2190 8.00%, 5/15/14 94,500 2190 8.00%, 5/15/14 94,500 2191 Giant Industries 210,963 210 8.00%, 5/15/14 94,500	110			107,	250	
Allis-Chalmers Energy, Inc., Sr. Notes 291,450 290 9,00%, 1/15/14 (5) 291,450 290 Aventine Renewable Energy Holdings, Inc., Variable Rate 291,450 110 10,491%, 12/15/11 (5) 116,600 Clayton Williams Energy, Inc., Variable Rate Clayton Williams Energy, Inc. 130 7,75%, 81/13 128,700 Copano Energy, LLC, Sr. Notes Toom Energy, LLC, Sr. Notes Toom Energy, LLC, Sr. Sub. Notes Toom Energy, LLC, Sr. Sub. Notes Toom, 27,5%, 61/13 115,775 El Paso Corp. El Paso Corp. 245 9,625%, 51/51/2 (5) 278,688 El Paso Corp. 245 9,625%, 51/51/2 (5) 278,688 Encore Acquisition Co., Sr. Sub Notes Encore Acquisition Co., Sr. Sub Notes 250 7,25%, 12/1/17 29,6300 Bindown Compressor Co., Sr. Sub. Notes 90 8,00%, 5/15/14 94,500 Encore Acquisition Co., Sr. Sub. Notes Into Compressor Co., Sr. Sub. Notes						
290 9.00%, 1/15/14 (5) 291,450 Aventine Renewable Energy Holdings, Inc., Variable Rate 110 10.491%, 12/15/11 (5) 116,600 Clayton Williams Energy, Inc. 130 7.75%, 8/1/13 128,700 Copano Energy, LLC, Sr. Notes 128,700 75 8.125%, 3/1/16 (5) 78,375 T,75%, 8/1/13 15,775 T,75%, 115/12 (5) 78,888 278,688 115,775 278,688 115,775 278,678,61/13 296,800 7,75%, 6/1/13 296,800 7,75%, 6/1/13 296,800 7,75%, 6/1/13 296,800 7,75%, 6/1/13 296,800 8,00%, 5/15/14 94,500 8,00%, 5/15/14 94,500 8,00%, 5/15/14 94,500 8,00%, 5/15/14 94,500	Oil and Gas (0.6%				
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110 10.491%, 12/15/11 (5) 116,600 128,700 128,700 75 78,375 78,375 78,375 78,375 78,375 715 715 715 715 715 728,688 725%, 12/1/17 726,375 726,375 726,375,75/14 7110 71111 7175%, 9/15/1			Aventine Renewable Energy Holdings, Inc., Variable			
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130 $7.5\%, 8/1/13$ 128,700 75 <	110		10.491%, 12/15/11 (5)	116,	600	
Copano Energy, LLC, Sr. Notes 75 8.125%, 3/1/16 (5) 78,375 Denbury Resources, Inc., Sr. Sub. Notes 10 7.50%, 12/15/15 115,775 El Paso Corp. 278,688 245 9.625%, 5/15/12 (5) 278,688 280 7.75%, 6/1/13 296,800 Encore Acquisition Co., Sr. Sub Notes 265 7.25%, 12/1/17 270,963 Giant Industries 90 8.00%, 5/15/14 94,500 Hanover Compressor Co., Sr. Sub. Notes 115 0.00%, 3/31/07 143,375 Ocean Rig Norway AS, Sr. Notes 110 8.375%, 7/1/13 (5) 119,350 Parker Drilling Co., Sr. Notes 110 9.625%, 10/1/13 123,750 110 9.625%, 10/1/13 123,750 110 9.625%, 10/1/13 123,750 110 9.625%, 10/1/13 123,750 110 9.625%, 10/1/13 123,750 110 9.625%, 10/1/13 123,750 110 9.625%, 10/1/13 </td <td></td> <td></td> <td>Clayton Williams Energy, Inc.</td> <td></td> <td></td>			Clayton Williams Energy, Inc.			
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Petrobras International Finance Co. 60 7.75%, 9/15/14 67,350						
60 7.75%, 9/15/14 67,350	110			123,	/50	
29			7.75%, 9/15/14	67,3	50	
	29					

	Semgroup L.P., Sr. Notes	
5 290	8.75%, 11/15/15 (5)	\$ 301,600
	Transmontaigne, Inc., Sr. Sub. Notes	\$ 201,000
525	9.125%, 6/1/10	645,313
	United Refining Co., Sr. Notes)
160	10.50%, 8/15/12	493,350
	VeraSun Energy Corp.	,
335	9.875%, 12/15/12 (5)	358,450
	Williams Cos., Inc. (The)	,
90	8.75%, 3/15/32	109,350
		\$ 4,033,739
Publishing 0.5%		
5	American Media Operations, Inc., Series B	
30	10.25%, 5/1/09	744,925
	CBD Media, Inc., Sr. Sub. Notes	
35	8.625%, 6/1/11	137,869
	Houghton Mifflin Co., Sr. Sub. Notes	
70	9.875%, 2/1/13	733,650
	R.H. Donnelley Corp., Sr. Disc. Notes	
235	6.875%, 1/15/13 (5)	222,075
20	6.875%, 1/15/13 (5)	396,900
	R.H. Donnelley Corp., Sr. Notes	
55	8.875%, 1/15/16 (5)	686,931
	Xerox Corp.	
220	9.75%, 1/15/09	242,550
		\$ 3,164,900
Radio and Television 0.6%		
	Advanstar Communications, Inc.	
,000	10.75%, 8/15/10	1,095,000
	CanWest Media, Inc.	
90	8.00%, 9/15/12	298,700
	LBI Media, Inc.	
80	10.125%, 7/15/12	193,500
	Rainbow National Services, LLC, Sr. Notes	
15	8.75%, 9/1/12 (5)	124,488
	Rainbow National Services, LLC, Sr. Sub. Debs.	
,470	10.375%, 9/1/14 (5)	1,670,288
	Sirius Satellite Radio, Sr. Notes	
70	9.625%, 8/1/13	758,450
		\$ 4,140,426
Rail Industries 0.0%		
	TFM SA de C.V., Sr. Notes	
95	12.50%, 6/15/12	107,825
		\$ 107,825
80		

Retailers (Except Food and Drug)	0.4%		
	Affinity Group, Inc., Sr. Sub. Notes		
\$ 710	9.00%, 2/15/12	\$	713,550
	GSC Holdings Corp.		
1,175	8.00%, 10/1/12 (5)	1,177	,938
	GSC Holdings Corp., Variable Rate		
410	8.405%, 10/1/11 (5)	420,7	63
	Neiman Marcus Group, Inc., Sr. Notes		
325	9.00%, 10/15/15 (5)	344,9	06
	Neiman Marcus Group, Inc., Sr. Sub. Notes		
435	10.375%, 10/15/15 (5)	460,0	13
		\$	3,117,170
Steel 0.0%			
	RathGibson, Inc., Sr. Notes		
260	11.25%, 2/15/14 (5)	264,5	
		\$	264,550
Surface Transport 0.3%			
	Horizon Lines, LLC		
1,808	9.00%, 11/1/12	1,921	,000
		\$	1,921,000
Telecommunications 1.8%			
	AirGate PCS, Inc., Variable Rate		
120	8.35%, 10/15/11	124,9	50
	Alamosa Delaware, Inc., Sr. Notes		
560	11.00%, 7/31/10	627,2	00
	Centennial Cellular Operating Co. / Centennial		
	Communication Corp., Sr. Notes		
265	10.125%, 6/15/13	291,5	00
	Digicel Ltd., Sr. Notes		
200	9.25%, 9/1/12 (5)	211,0	00
	Inmarsat Finance PLC		
731	7.625%, 6/30/12	757,4	99
	Intelsat Bermuda Ltd., Sr. Notes, Variable Rate		
545	9.614%, 1/15/12 (5)	558,6	25
	Intelsat Ltd., Sr. Notes		
1,255	5.25%, 11/1/08	1,192	,250
	IWO Holdings, Inc.		
220	10.75%, 1/15/15	163,9	00
50	LCI International, Inc., Sr. Notes		2
50	7.25%, 6/15/07	50,81	3
215	New Skies Satellites NV, Sr. Notes, Variable Rate		(2)
215	9.573%, 11/1/11	223,0	63
5.40	New Skies Satellites NV, Sr. Sub. Notes	500.0	00
540	9.125%, 11/1/12	583,2	00
31			

	Qwest Communications International, Inc.		
\$ 15	7.50%, 11/1/08	\$	15,038
110	7.25%, 2/15/11	112,	888
1,990	7.50%, 2/15/14	2,05	4,675
	Qwest Corp., Sr. Notes		
505	7.625%, 6/15/15	544,	138
	Qwest Corp., Sr. Notes, Variable Rate		
1,025	8.16%, 6/15/13 (5)	1,12	4,938
	Rogers Wireless, Inc., Sr. Sub. Notes		
185	8.00%, 12/15/12	198,	413
	Rogers Wireless, Inc., Variable Rate		
1,617	7.616%, 12/15/10	1,68	1,680
	Rural Cellular Corp., Variable Rate		
1,000	8.991%, 3/15/10	1,02	5,000
	UbiquiTel Operating Co., Sr. Notes		
1,110	9.875%, 3/1/11	1,22	6,550
		\$	12,767,320
Utilities 0.2%			
	Dynegy Holdings, Inc., Debs.		
430	7.625%, 10/15/26	421,	400
	Mirant North America, LLC, Sr. Notes		
100	7.375%, 12/31/13 (5)	103,	125
	NRG Energy, Inc., Sr. Notes		
520	7.375%, 2/1/16	536,	900
		\$	1,061,425
Total Corporate Bonds & Note	es		
(identified cost \$96,217,134)		\$	98,070,141

Convertible Bonds 0.1%

Principal

Amount		
000 s omitted)	Security	Value
5 40	Amkor Technologies, Inc.	\$ 40,100
345	L-3 Communications Corp. (5)	355,782
5	Nortel Networks Ltd.	14,231
Fotal Convertible Bonds		
identified cost, \$402,845)		\$ 410,113
Common Stocks 0.1%		
Common Stocks 0.1%	Security	Valar
Common Stocks 0.1%	Security	Value
. , , , ,	Security Crown Castle International Corp. (4)	Value \$ 3,353
Common Stocks 0.1%	•	
Common Stocks 0.1% Shares 107	Crown Castle International Corp. (4)	\$ 3,353

Preferred Stocks 0.0%

Shares	Security	Value
1,029	Crown Castle International Corp., (PIK)	\$ 56,595
Total Preferred Stocks		
(identified cost, \$49,123)		\$ 56,595

Warrants 0.0%

Shares/Rights	Security	Value	
101	Gate Gourmet Borrower, LLC, Exp. 12/19/12 (6)	\$	0
Total Warrants			
(identified cost, \$0)		\$	

Closed-End Investment Companies 3.2%

Shares	Security	Value
162,500	Citigroup Investments Corporate Loan Fund, Inc.	\$ 2,136,875
343,600	First Trust / Four Corners Senior Floating Rate Income Fund	
	II	6,150,440
150,400	Floating Rate Income Strategies Fund II, Inc.	2,671,104
52,200	Floating Rate Income Strategies Fund, Inc.	929,682
505,500	ING Prime Rate Trust	3,548,610
147,040	Pioneer Floating Rate Trust	2,632,016
600,000	Van Kampen Senior Income Trust	4,908,000
Total Closed-End Investment Companies (identified cost, \$23,165,046)		\$ 22,976,727

Miscellaneous 0.0%

Shares	Security	Value
590,000	Trump Atlantic City (4)(6)	\$ 22,715
Total Miscellaneous (identified cost, \$0)		\$ 22,715

Commercial Paper 5.6%

Principa	al	Maturity			
Amoun	t	Date	Borrower	Rate	Amount
\$	16,575,000	03/06/06	AIG Funding, Inc.	4.49	% \$ 16,564,664
23,000,	000	03/01/06	General Electric Capital		
			Corp.	4.56	% 23,000,000
Total (Commercial Paper		- -		
(at am	ortized cost)				\$ 39,564,664
	·				

Short-Term Investments 1.1%

Principal	Maturi	uy					
Amount	Date		Borrower	Rate	Amoun	ıt	
\$ 2,000	,000 03/01/	06	Investors Bank and Trust				
			Company, Time Deposit	4.57	% \$	2,000,000	
5,997,000	03/01/	06	Societe Generale, Time				
			Deposit	4.563	% 5,997,0	000	
Total Short-Te	rm Investments						
(at amortized o	ost)				\$	7,997,000	
Gross Investm	ents 160.7 <i>%</i>						
(identified cost	\$1,128,099,191)				\$	1,136,848,686	
Less Unfunded	Loan						
Commitments	(0.8)%				\$	(5,660,920	
Net Investmen	s 159.9%						
(identified cost	\$1,122,438,271)				\$	1,131,187,766	
Other Assets,	ess Liabilities 1.7%				\$	11,871,434	
Auction Prefer	red Shares Plus Cumulative	e					
Unpaid Divide	nds (61.6)%				\$	(435,653,552)
Net Assets App	licable to Common Shares	100.0%			\$	707,405,648	

PIK Payment In Kind.

Senior floating-rate interests often require prepayments from excess cash flows or permit the borrower to repay (1)at its election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, it is anticipated that the senior floating-rate interests will have an expected average life of approximately two to three years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London-Interbank Offered Rate (LIBOR), and secondarily the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders. Unfunded loan commitments. The Trust may enter into certain credit agreements all or a portion of which may (2)be unfunded. The Trust is obligated to fund these commitments at the Borrower s discretion. (3) Defaulted security. Currently the issuer is in default with respect to interest payments. (4) Non-income producing security.

- (5) 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 February 28, 2006, the aggregate value of the securities is \$27,722,387 or 3.9% of the Trust s net assets.
- (6) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees of the Trust.

A summary of financial instruments at February 28, 2006 is as follows:

Credit Default Swaps

Notional Amount	Date Expiration	Description	 nrealized ciation	
1,400,000 USD	3/20/2009	Agreement with Lehman Brothers Special Financing, Inc. dated 9/24/2004 to receive 2.30% per year times the notional amount. The Trust makes payment only upon a default event on underlying loan assets (50 in total, each representing 2% of the notional value of the swap).	\$ (7,095)
2,000,000 USD	3/20/2010	Agreement with Lehman Brothers Special Financing, Inc. dated 3/15/2005 to receive 2.20% per year times the notional amount. The Trust makes payment of the notional amount only upon a default event on the reference entity, a Revolving Credit Agreement issued by Inergy, L.P.	\$ (12,962)

At February 28, 2006 the Trust had sufficient cash segregated to cover potential obligations arising from open swap contracts.

The cost and unrealized appreciation (depreciation) in value of the investments owned by the Trust at February 28, 2006, as computed on a federal income tax basis, were as follows:

Aggregate cost	\$	1,123,935,901	
Gross unrealized appreciation	\$	10,645,935	
Gross unrealized depreciation	(3,394,0)70)
Net unrealized appreciation	\$	7,251,865	

Item 2. Controls and Procedures

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

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

Signatures

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

Eaton Vance Floating Rate Income Trust

By:	/s/ Payson F. Swaffield
•	Payson F. Swaffield
	President and Principal Executive Officer
Date:	April 24, 2006

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 and Principal Executive Officer
Date:	April 24, 2006
By:	/s/ Barbara E. Campbell
	Barbara E. Campbell
	Treasurer and Principal Financial Officer
Date:	April 24, 2006