Eaton Vance Floating-Rate Income Trust Form N-Q April 28, 2005

> UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

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 service)

Registrant's telephone number, including area code:

Date of fiscal year end: May 31

Date of reporting period: February 28, 2005

(617) 482-8260

Item 1. Schedule of Investments

Eaton Vance Floating-Rate Income Trust PORTFOLIO OF INVESTMENTS (Unaudited)

as of February 28, 2005

Senior, Floating Rate Interests 139.8% (1)

Principal Amount		Borrower/Tranche Description		Value
Aerospace and Defense	2.8%			
		Alliant Techsystems, Inc.		
\$	2,018,082	Term Loan, 4.36%, Maturing March 31, 2011	\$	2,050,034
		CACI International, Inc.		
	4,232,447	Term Loan, 3.95%, Maturing May 3, 2011		4,293,288
		DRS Technologies, Inc.		
	3,436,074	Term Loan, 4.26%, Maturing November 4, 2010		3,472,047
		DynCorp International, LLC		
	1,370,000	Term Loan, 7.25%, Maturing February 11, 2011		1,392,547
		V 9 F La Justation Land		
	794.265	K&F Industries, Inc.		000 570
	794,203	Term Loan, 5.08%, Maturing November 18, 2012		808,578
		Standard Aero Holdings, Inc.		
	3,194,181	Term Loan, 4.99%, Maturing August 24, 2012		3,245,090
	5,171,101	Term Louit, 1.9976, Muturing Mugust 21, 2012		5,215,090
		Transdigm, Inc.		
	2,984,994	Term Loan, 4.67%, Maturing July 22, 2010		3,033,500
))			- , ,
		Vought Aircraft Industries, Inc.		
	1,320,000	Term Loan, 5.08%, Maturing December 17, 2011		1,341,450
		Wyle Laboratories, Inc.		
	315,000	Term Loan, 5.50%, Maturing January 28, 2011		321,005
			\$	19,957,539
Air Transport 0.7%				
		United Airlines, Inc.		
	4,980,875	DIP Loan, 8.00%, Maturing June 30, 2005	¢	5,032,761
			\$	5,032,761

Automotive	6.8%			
			Accuride Corp.	
\$		3,355,000	Term Loan, 4.88%, Maturing January 31, 2012	\$ 3,394,841
		600.000	Affina Group, Inc.	
		689,000	Term Loan, 5.44%, Maturing November 30, 2011	700,541
			Colling & Aileman Droducts Co	
		2 026 062	Collins & Aikman Products Co.	2 051 270
		3,026,063	Revolving Loan, 6.34%, Maturing August 31, 2009	3,051,279
			CSA Acquisition Corp.	
		254,917	Term Loan, 4.75%, Maturing December 23, 2011	258,847
		410,083	Term Loan, 4.75%, Maturing December 23, 2011	416,406
		,		,
			Dayco Products, LLC	
		1,542,250	Term Loan, 5.37%, Maturing June 23, 2011	1,571,167
			Exide Technologies	
		1,000,000	Term Loan, 6.02%, Maturing May 5, 2010	1,007,500
		1,000,000	Term Loan, 6.02%, Maturing May 5, 2010	1,007,500
		2 000 000	Federal-Mogul Corp. Term Loan, 4.90%, Maturing February 24, 2005	1,904,750
		2,000,000 563,750	Term Loan, 6.33%, Maturing February 24, 2005	567,273
		4,366,382	Revolving Loan, 6.33%, Maturing February 24, 2005	4,377,298
		2,852,861	Revolving Loan, 4.15%, Maturing December 31, 2005	2,697,292
		2,052,001	Revolving Loan, 4.15%, waturing December 51, 2005	2,077,272
			HLI Operating Co., Inc.	
		1,836,118	Term Loan, 6.24%, Maturing June 3, 2009	1,877,431
			Key Automotive Group	
		3,604,261	Term Loan, 5.55%, Maturing June 29, 2010	3,671,841
		2 0 4 5 5 2 5	Metaldyne Corp.	2 005 414
		3,065,525	Term Loan, 7.06%, Maturing December 31, 2009	3,095,414
			Disctash Engineered Drodusts Inc	
		1,000,000	Plastech Engineered Products, Inc. Term Loan, 6.88%, Maturing March 31, 2011	1,005,000
		1,000,000	Term Loan, 0.00 %, whaturing whaten 51, 2011	1,005,000
			R.J. Tower Corp.	
		1,995,000	Term Loan, 9.56%, Maturing January 29, 2010	2,089,264
				, ,
			The Goodyear Tire & Rubber Co.	
		5,500,000	Term Loan, 7.03%, Maturing March 31, 2006	5,568,750
		2,000,000	Term Loan, 6.13%, Maturing September 30, 2007	2,016,876
			TI Automotive, Ltd.	
		750,000	Term Loan, 6.03%, Maturing June 30, 2011	747,656
			TDW Assessed in Inc.	
		3 000 000	TRW Automotive, Inc. Term Loan, 3.88%, Maturing October 31, 2010	3 020 625
		3,000,000 3,029,507	Term Loan, 3.88%, Maturing October 31, 2010 Term Loan, 4.38%, Maturing February 27, 2011	3,020,625 3,047,811
		5,029,507	Term Loan, 7.50%, Waturing Footdaly 27, 2011	5,0+7,011
			United Components, Inc.	
		1,688,093	Term Loan, 4.78%, Maturing June 30, 2010	1,714,470
				\$ 48,809,832

Beverage and	Tobacco 2.1%		
		Constellation Brands, Inc.	
\$	5,265,469	Term Loan, 4.40%, Maturing December 22, 2011	\$ 5,348,153
		Culligan International Co.	
	3,735,000	Term Loan, 4.92%, Maturing September 30, 2011	3,798,805
		Southern Wine & Spirits of America, Inc.	
	2,979,615	Term Loan, 4.81%, Maturing June 28, 2008	3,023,844
		Sunny Delight Beverages Co.	
	2,745,000	Term Loan, 6.78%, Maturing August 20, 2010	2,738,137
			\$ 14,908,939
Building and I	Development 6.9%		
		Formica Corp.	
	359,236	Term Loan, 7.73%, Maturing June 10, 2010	362,828
	445,200	Term Loan, 7.73%, Maturing June 10, 2010	449,652
	870,544	Term Loan, 7.73%, Maturing June 10, 2010	879,250
	1,281,437	Term Loan, 7.73%, Maturing June 10, 2010	1,294,252
		FT-FIN Acquisition, LLC	
	1,412,547	Term Loan, 6.94%, Maturing November 17, 2007	1,416,079
		General Growth Properties, Inc.	
	9,725,000	Term Loan, 4.64%, Maturing November 12, 2008	9,888,001
		Landsource Communities, LLC	
	2,000,000	Term Loan, 5.06%, Maturing March 31, 2010	2,031,250
		LNR Property Corp.	
	4,850,000	Term Loan, 5.59%, Maturing February 3, 2008	4,926,790
		LNR Property Holdings	
	1,040,000	Term Loan, 7.09%, Maturing February 3, 2008	1,051,700
		Mueller Group, Inc.	
	2,834,862	Term Loan, 5.97%, Maturing April 23, 2011	2,868,526
		Newkirk Master, L.P.	
	1,482,400	Term Loan, 7.02%, Maturing November 24, 2006	1,504,636

		Nortek, Inc.		
\$	5,074,500	Term Loan, 4.75%, Maturing August 27, 2011	\$	5,168,591
		Panolam Industries Holdings		
	1,102,967	Term Loan, 5.68%, Maturing June 3, 2011		1,118,133
	1,319,488	Term Loan, 9.94%, Maturing December 3, 2011		1,350,826
		Ply Gem Industries, Inc.		
	800,000	Term Loan, 4.59%, Maturing February 12, 2011		810,000
	248,371	Term Loan, 5.28%, Maturing February 12, 2011		251,476
	1,691,479	Term Loan, 5.28%, Maturing February 12, 2011		1,712,622
		South Edge, LLC		
	656,250	Term Loan, 4.44%, Maturing October 31, 2007		660,557
	843,750	Term Loan, 4.69%, Maturing October 31, 2009		852,452
		St. Marys Cement, Inc.		
	5,957,418	Term Loan, 4.56%, Maturing December 4, 2010		6,046,780
		The Woodlands Community Property Co.		
	1,141,000	Term Loan, 5.00%, Maturing November 30, 2007		1,150,984
	357,000	Term Loan, 7.13%, Maturing November 30, 2007		362,355
		Tousa/Kolter, LLC		
	1,997,667	Term Loan, 4.19%, Maturing January 7, 2008		2,007,655
	004.052	W9, GPT Real Estate, L.P.		004050
	994,852	Term Loan, 4.64%, Maturing March 27, 2006	<i>ф</i>	994,852
			\$	49,160,247
D · D ·				
Business Equipm	ent and Services 3.7%			
	0.005.140	Allied Security Holdings, LLC		0 074 500
	2,825,143	Term Loan, 6.81%, Maturing June 30, 2010		2,874,583
	2 000 000	Baker & Taylor, Inc.		2 017 500
	2,000,000	Term Loan, 9.35%, Maturing May 6, 2011		2,017,500
		Duhamonn UC Inc		
	1 471 217	Buhrmann US, Inc.		1 502 502
	1,471,317	Term Loan, 4.94%, Maturing December 31, 2010		1,503,502
		Infance Inc		
	1 500 000	Infousa, Inc.		1 606 919
	1,590,909	Term Loan, 5.06%, Maturing March 25, 2009		1,606,818
		Iron Mountain Inc		
	2 520 256	Iron Mountain, Inc.		2 569 012
	3,539,256	Term Loan, 4.19%, Maturing April 2, 2011		3,568,013
		Longuage Line Inc.		
	1 969 121	Language Line, Inc.		4 027 202
	4,868,421	Term Loan, 6.77%, Maturing June 11, 2011		4,937,392

		Mitchell International, Inc.		
\$	2,420,505	Term Loan, 5.55%, Maturing August 13, 2011	\$	2,462,864
	1,741,250	Term Loan, 8.80%, Maturing August 13, 2012		1,789,134
		Quintiles Transnational Corp.		
	2,984,896	Term Loan, 6.82%, Maturing September 25, 2009		3,040,863
	2 402 500	Williams Scotsman, Inc.		2 527 977
	2,493,590	Term Loan, 5.38%, Maturing December 31, 2006	\$	2,527,877
			Ą	26,328,546
Cable and Sat	ellite Television 7.9%			
Cable and Sat		Atlantic Broadband Finance, LLC		
	4,000,000	Term Loan, 5.69%, Maturing February 10, 2011		4,085,000
	,,			, ,
		Bragg Communication, Inc.		
	2,203,925	Term Loan, 4.90%, Maturing August 31, 2011		2,242,494
		Bresnan Communications, LLC		
	1,884,762	Term Loan, 6.04%, Maturing September 30, 2010		1,916,274
	1 000 000	Canadian Cable Acquisition Co., Inc.		
	1,990,000	Term Loan, 5.56%, Maturing July 30, 2011		2,013,010
		Cabridge Connections Inc		
	1,989,975	Cebridge Connections, Inc. Term Loan, 8.23%, Maturing February 23, 2010		2,017,337
	1,969,975	Term Loan, 8.25%, Maturing February 25, 2010		2,017,557
		Charter Communications Operating, LLC		
	5,000,000	Term Loan, 5.73%, Maturing April 27, 2010		4,996,485
	10,447,500	Term Loan, 5.98%, Maturing April 27, 2011		10,496,258
		Insight Midwest Holdings, LLC		
	1,760,000	Term Loan, 2.69%, Maturing December 31, 2008		1,764,951
	990,000	Term Loan, 5.44%, Maturing December 31, 2009		1,008,331
		MCC Iowa, LLC		
	2,450,000	Term Loan, 4.11%, Maturing March 31, 2010		2,439,281
		Madia ann Duadh and		
	2,985,000	Mediacom Broadband Term Loan, 5.00%, Maturing September 30, 2010		3,035,372
	2,985,000	Term Loan, 5.00%, Maturing September 50, 2010		5,055,572
		Mediacom Illinois, LLC		
	4,150,000	Term Loan, 4.88%, Maturing March 31, 2013		4,206,693
	, ,			, ,
		NTL, Inc.		
	5,000,000	Term Loan, 5.20%, Maturing April 13, 2012		5,093,750
		Panamsat Corp.		
	6,914,661	Term Loan, 5.25%, Maturing August 20, 2011		7,032,009
	2,000,000	UGS Corp.		4.050.105
	3,980,000	Term Loan, 4.83%, Maturing May 27, 2011	¢	4,052,137
			\$	56,399,382

Chemicals and Plastics	7.7%	Brenntag AG		
\$	5,500,000	Term Loan, 4.73%, Maturing December 9, 2011	\$	5,600,831
Ψ	5,500,000	Term Loui, 17570, Mataring December 9, 2011	Ψ	5,000,051
		Hercules, Inc.		
	2,984,962	Term Loan, 3.99%, Maturing October 8, 2010		3,024,606
	6 1 4 4 007	Huntsman International, LLC		6 0 6 1 1 9 7
	6,144,897	Term Loan, 5.00%, Maturing December 31, 2010		6,263,187
		Huntsman, LLC		
	2,500,000	Term Loan, 6.05%, Maturing March 31, 2010		2,549,062
		, , , , ,		
		Innophos, Inc.		
	3,163,588	Term Loan, 3.87%, Maturing August 13, 2010		3,218,951
		Leviste D V		
	7,875,000	Invista B.V. Term Loan, 4.77%, Maturing April 30, 2010		7,973,437
	7,875,000	Term Loan, 4.77%, Maturing April 50, 2010		7,973,437
		Kraton Polymer		
	1,864,264	Term Loan, 5.33%, Maturing December 5, 2008		1,896,111
	1 (00 000	Mosaic Co.		1 (00 000
	1,600,000	Term Loan, 4.22%, Maturing June 15, 2007		1,600,000
		Nalco Co.		
	6,416,248	Term Loan, 4.64%, Maturing November 4, 2010		6,543,681
		Niagara Acquisition, Inc.		
	585,000	Term Loan, 4.75%, Maturing February 11, 2012		595,603
		Professional Paint, Inc.		
	1,510,875	Term Loan, 5.74%, Maturing September 30, 2011		1,533,538
	1,510,675	Term Loan, 5.7470, Maturing September 50, 2011		1,555,550
		Resolution Specialty Materials		
	1,995,000	Term Loan, 5.19%, Maturing August 2, 2010		2,022,431
	(175 000	Rockwood Specialties Group, Inc.		6 50 6 001
	6,475,000	Term Loan, 4.95%, Maturing July 30, 2012		6,586,001
		Solo Cup Co.		
	5,462,387	Term Loan, 4.99%, Maturing February 27, 2011		5,573,345
	, - ,	···· , ···· , ···· , ···· , ···· , ····	\$	54,980,784

Clothing/Textile	s 0.3%			
		Propex Fabrics, Inc.		
\$	400,000	Term Loan, 4.70%, Maturing December 1, 2011	\$	402,500
		SI Corp.		
	1,770,786	Term Loan, 6.61%, Maturing December 9, 2009		1,800,668
			\$	2,203,168
Conglomerates	2.5%			
		Amsted Industries, Inc.		
	2,561,770	Term Loan, 5.43%, Maturing October 15, 2010		2,612,206
		Blount, Inc.		
	739,050	Term Loan, 5.08%, Maturing August 9, 2010		751,675
		Goodman Global Holdings, Inc.		
	1,340,000	Term Loan, 4.81%, Maturing December 23, 2011		1,364,287
	0 (50 000	Johnson Diversey, Inc.		2 502 ((2
	2,650,888	Term Loan, 4.43%, Maturing November 30, 2009		2,702,663
	2 (72 005	Polymer Group, Inc.		2 725 702
	3,672,905	Term Loan, 5.78%, Maturing April 27, 2010		3,725,703
	2,500,000	Term Loan, 8.78%, Maturing April 27, 2011		2,556,250
		PP Acquisition Corp.		
	4,217,694	Term Loan, 4.83%, Maturing November 12, 2011		4,270,415
	4,217,094	Term Loan, 4.85%, Maturing November 12, 2011	\$	17,983,199
			φ	17,705,177
Containers and (Glass Products 9.1%			
Containers and		Berry Plastics Corp.		
	2,905,726	Term Loan, 4.22%, Maturing July 22, 2010		2,951,128
	2,703,720	Term Louin, 1.2270, mataring sury 22, 2010		2,991,120
		BWAY Corp.		
	5,911,080	Term Loan, 4.75%, Maturing June 30, 2011		6,007,135
	- ,,	,,		.,,
		Celanese AG		
	6,848,750	Term Loan, 4.81%, Maturing April 6, 2011		6,994,286
		Dr. Pepper/Seven Up Bottling Group, Inc.		
	4,368,180	Term Loan, 4.47%, Maturing December 19, 2010		4,451,175
		Graham Packaging Holdings Co.		
	5,400,000	Term Loan, 5.09%, Maturing October 7, 2011		5,505,300
	2,000,000	Term Loan, 6.81%, Maturing October 7, 2012		2,067,500
		Graphic Packaging International, Inc.		
	8,943,030	Term Loan, 5.14%, Maturing August 8, 2009		9,111,830

		Greif Bros. Corp.		
\$	656,842	Term Loan, 3.63%, Maturing August 31, 2008	\$	660,947
		IPG (US), Inc.		
	3,291,750	Term Loan, 4.79%, Maturing July 28, 2011		3,357,585
		Kranson Industries, Inc.		
	2,596,950	Term Loan, 5.31%, Maturing July 30, 2011		2,635,904
		Owens-Illinois, Inc.		
	2,987,133	Term Loan, 4.95%, Maturing April 1, 2007		3,039,781
	2,656,703	Term Loan, 5.33%, Maturing April 1, 2008		2,706,516
		Silgan Holdings, Inc.		
	4,533,392	Term Loan, 4.33%, Maturing December 31, 2008		4,597,145
		Smurfit-Stone Container Corp.		
	656,041	Term Loan, 2.10%, Maturing November 1, 2011		667,727
	1,666,490	Term Loan, 4.44%, Maturing November 1, 2011		1,695,237
	5,242,951	Term Loan, 4.57%, Maturing November 1, 2011		5,332,516
		Sola International, Inc.		
	2,887,500	Term Loan, 5.08%, Maturing December 11, 2009		2,927,203
			\$	64,708,915
Cosmetics/Toiletries	0.7%			
		Prestige Brands, Inc.		
	2,486,237	Term Loan, 5.29%, Maturing April 7, 2011		2,527,156
		Revion Consumer Products Corp.		
	2,125,000	Term Loan, 8.51%, Maturing July 9, 2010		2,221,511
			\$	4,748,667
D 0.00				
Drugs 0.8%				
	(05.000	Herbalife International, Inc.		(25.5.47
	625,000	Term Loan, 5.16%, Maturing December 21, 2010		635,547
		Warmen Chileett Corre		
	1 207 161	Warner Chilcott Corp.		1 201 010
	1,307,161	Term Loan, 5.23%, Maturing January 18, 2012		1,321,213
	603,871	Term Loan, 5.23%, Maturing January 18, 2012		610,363
	3,243,968	Term Loan, 5.23%, Maturing January 18, 2012	¢	3,278,841
			\$	5,845,964

Ecological Services and	d Equipment	2.1%			
			Alderwoods Group, Inc.		
\$	1,428,881		Term Loan, 4.63%, Maturing September 29, 2009	\$	1,454,779
			Allied Waste Industries, Inc.		
	707,143		Term Loan, 3.90%, Maturing January 15, 2009		709,132
	981,531		Term Loan, 4.90%, Maturing January 5, 2010		985,324
	5,888,239		Term Loan, 5.13%, Maturing January 15, 2010		5,908,483
			Environmental Systems, Inc.		
	2,272,617		Term Loan, 6.12%, Maturing December 12, 2008		2,301,025
	, , ,				,,
			National Waterworks, Inc.		
	3,672,131		Term Loan, 5.06%, Maturing November 22, 2009		3,736,393
	-,			\$	15,095,136
				Ψ	10,050,100
Electronics/Electrical	3.0%				
Electronics/Electrical	5.0 /0		Communications & Power, Inc.		
	1,901,435		Term Loan, 4.93%, Maturing July 23, 2010		1,929,065
	1,901,433		Term Loan, 4.95 %, Waturing July 25, 2010		1,929,005
			Enersys Capital, Inc.		
	1 000 000		Term Loan, 4.27%, Maturing March 17, 2011		2,019,850
	1,990,000		Term Loan, 4.27%, Maturing Match 17, 2011		2,019,630
			Fainshild Samiaan ducton Com		
	1 275 000		Fairchild Semiconductor Corp.		1 200 460
	1,375,000		Term Loan, 4.69%, Maturing December 31, 2010		1,390,469
			T T ((* 1771)*		
	5 0 6 0 0 5		Invensys International Holding		6 0 6 0 0 5 0
	5,960,025		Term Loan, 6.09%, Maturing September 5, 2009		6,068,050
			Memec Group, Ltd.		
	1,500,000		Term Loan, 5.06%, Maturing June 15, 2009		1,494,750
			Rayovac Corp.		
	3,245,000		Term Loan, 4.56%, Maturing February 7, 2012		3,310,406
			Security Co, Inc.		
	995,000		Term Loan, 6.44%, Maturing June 28, 2010		1,007,437
	3,000,000		Term Loan, 10.31%, Maturing June 28, 2011		3,007,500
			Vertafore, Inc.		
	555,000		Term Loan, 5.27%, Maturing December 22, 2010		561,244
	500,000		Term Loan, 8.52%, Maturing December 22, 2011		508,750
				\$	21,297,521
Equipment Leasing	0.9%				
			Ashtead Group, PLC		
	3,000,000		Term Loan, 4.81%, Maturing November 12, 2009		3,048,126
			United Rentals, Inc.		
	334,029		Term Loan, 3.36%, Maturing February 14, 2011		339,353
	3,150,101		Term Loan, 4.81%, Maturing February 14, 2011		3,207,197
	, ,			\$	6,594,676
				•	, ,

Farming/Agricultu	ure 0.2%			
		Central Garden & Pet Co.		
\$	615,000	Term Loan, 4.33%, Maturing May 19, 2009	\$	619,612
		The Scotts Co.		
	997,494	Term Loan, 4.06%, Maturing September 30, 2010		1,011,654
			\$	1,631,266
Financial Interme	diaries 1.9%			
		Coinstar, Inc.		
	5,050,822	Term Loan, 4.84%, Maturing July 7, 2011		5,139,211
		Corrections Corp. of America		
	2,357,546	Term Loan, 4.86%, Maturing March 31, 2008		2,397,329
		Refco Group Ltd., LLC		
	4,683,500	Term Loan, 5.27%, Maturing August 5, 2011		4,749,654
	1 000 677	Wackenhut Corrections Corp.		
	1,009,675	Term Loan, 5.13%, Maturing July 9, 2009	.	1,027,345
			\$	13,313,539
	201			
Food Products 2		A serie Calue Calue		
	2 (21 750	Acosta Sales Co., Inc.		2 (01 002
	3,631,750	Term Loan, 4.62%, Maturing August 13, 2010		3,691,903
		Atking Nutritional Inc		
	963,731	Atkins Nutritional, Inc. Term Loan, 8.18%, Maturing November 26, 2009		852,902
	905,751	Term Loan, 8.18%, Waturing November 20, 2009		852,902
		Del Monte Corp.		
	980,000	Term Loan, 4.27%, Maturing February 8, 2012		992,985
	900,000	Term Loan, 4.27 %, Maturing February 8, 2012		<i>992,9</i> 05
		Doane Pet Care Co.		
	2,179,538	Term Loan, 6.43%, Maturing November 5, 2009		2,219,042
	2,179,330	Term Loui, 0. 1570, Muturing November 5, 2007		2,219,012
		Michael Foods, Inc.		
	2,300,000	Term Loan, 6.59%, Maturing November 20, 2011		2,369,000
	2,000,000	101111 20111, 010 / 10, 111111111111111111111111		2,209,000
		Pinnacle Foods Holdings Corp.		
	1,989,975	Term Loan, 5.81%, Maturing November 25, 2010		1,989,975
	, <u>,-</u>			, ,
		Reddy Ice Group, Inc.		
	2,575,708	Term Loan, 5.08%, Maturing July 31, 2009		2,595,026
		Seminis Vegetable Seeds, Inc.		
	1,276,508	Term Loan, 4.46%, Maturing September 30, 2009		1,281,560
			\$	15,992,393

Food Service	3.4%			
		AFC Enterprises, Inc.		
\$	911,213	Term Loan, 5.78%, Maturing May 23, 2009	\$	918,333
		Buffets, Inc.		
	1,000,000	Term Loan, 5.70%, Maturing June 28, 2009		1,008,333
	1,425,145	Term Loan, 6.27%, Maturing June 28, 2009		1,437,021
		Carrols Corp.		
	605,000	Term Loan, 5.06%, Maturing May 31, 2010		616,091
		CKE Restaurants, Inc.		
	2,849,470	Term Loan, 4.94%, Maturing May 1, 2010		2,892,212
		Denny s, Inc.		
	2,550,000	Term Loan, 5.73%, Maturing September 21, 2009		2,617,736
		Domino s, Inc.		
	7,044,450	Term Loan, 4.31%, Maturing June 25, 2010		7,160,387
		Gate Gourmet Borrower, LLC		
	1,053,222	Term Loan, 9.50%, Maturing December 31, 2008 (2)		749,544
	1,500,000	Term Loan, 10.50%, Maturing December 31, 2008		1,456,875
		Jack in the Box, Inc.		
	992,481	Term Loan, 4.75%, Maturing January 8, 2011		1,007,059

	4 400 550	Weight Watchers International, Inc.		4 5 41 100
	4,488,750	Term Loan, 4.16%, Maturing March 31, 2010	.	4,541,120
			\$	24,404,711
	"			
Food/Drug Reta	allers 2.7%	Contract N. Antifact Constants Inc.		
	1.022.622	General Nutrition Centers, Inc.		1 027 071
	1,022,632	Term Loan, 5.55%, Maturing December 5, 2009		1,037,971
		Ciant Facla Inc		
	1 500 (17	Giant Eagle, Inc.		1 (10 072
	4,588,647	Term Loan, 4.39%, Maturing August 6, 2009		4,648,873
		Dite Aid Com		
	6 065 000	Rite Aid Corp.		7 022 477
	6,965,000	Term Loan, 4.24%, Maturing September 22, 2009		7,032,477
		The Jean Couty Crown (DIC) Inc		
	6,069,500	The Jean Coutu Group (PJC), Inc. Term Loan, 5.00%, Maturing July 30, 2011		6,184,723
	0,009,300	Term Loan, 5.00%, waturning July 50, 2011		0,164,723
		The Pantry, Inc.		
	493,691	Term Loan, 4.83%, Maturing March 12, 2011		502,176
	493,091	Term Loan, 4.05 /0, waturning water 12, 2011	\$	19,406,220
			φ	17,400,440

Forest Produc	ts 2.69	%			
			Appleton Papers, Inc.		
\$		3,880,500	Term Loan, 4.56%, Maturing June 11, 2010	\$	3,926,581
			Boise Cascade Holdings, LLC		
		5,075,522	Term Loan, 4.84%, Maturing September 29, 2010		5,174,814
			Buckeye Technologies, Inc.		
		2,311,324	Term Loan, 4.71%, Maturing April 15, 2010		2,340,215
			Koch Cellulose, LLC		
		1,088,377	Term Loan, 4.39%, Maturing May 7, 2011		1,107,423
		4,330,870	Term Loan, 4.80%, Maturing May 7, 2011		4,406,661
		,,			,,
			RLC Industries Co.		
		1,571,429	Term Loan, 4.08%, Maturing February 24, 2010		1,577,321
		1,0 / 1, 122	101111 20211, 10010, 1122211, 2010	\$	18,533,015
				Ψ	10,000,010
Healthcare 9	9.5%				
incurrent of s			Accredo Health, Inc.		
		2,288,500	Term Loan, 4.48%, Maturing April 30, 2011		2,301,373
		2,200,500	Term Boun, 1.10%, Maturing April 50, 2011		2,301,373
			Advanced Medical Optics, Inc.		
		1,754,607	Term Loan, 4.49%, Maturing June 25, 2009		1,774,896
		1,754,007	Term Loan, 4.4976, Watering June 23, 2009		1,774,090
			AMR Holdco, Inc.		
		865,000	Term Loan, 5.60%, Maturing February 10, 2012		881,489
		005,000	Term Eban, 5.00%, Wataring Teordary 10, 2012		001,407
			Ardent Health Services, Inc.		
		3,431,400	Term Loan, 4.80%, Maturing July 12, 2011		3,479,656
		5,451,400	Term Loan, 4.00%, Waturing July 12, 2011		5,479,050
			Colgate Medical, Ltd.		
		734,450	Term Loan, 4.55%, Maturing December 30, 2008		745,007
		754,450	Term Loan, 4.55%, Maturing December 50, 2008		745,007
			Community Health Systems, Inc.		
		9,709,690			0 821 810
		9,709,090	Term Loan, 4.15%, Maturing August 19, 2011		9,831,819
			Concentra Operating Corp.		
		2,820,158	Term Loan, 5.05%, Maturing June 30, 2009		2,862,461
		2,020,130	Term Loan, 5.05%, Maturing June 50, 2009		2,002,401
			Cross Country Healthcare, Inc.		
		212 240			217 165
		313,249	Term Loan, 5.64%, Maturing June 5, 2009		317,165
			DaVita, Inc.		
		0.010.425			0.056.622
		9,919,435	Term Loan, 4.52%, Maturing March 31, 2009		9,956,632
			DI Orthonolico Inc		
		1 197 500	DJ Orthopedics, Inc.		1 209 201
		1,187,500	Term Loan, 4.83%, Maturing May 15, 2009		1,208,281
		1 000 000	Encore Medical IHC, Inc.		1 000 075
		1,800,000	Term Loan, 5.42%, Maturing October 4, 2010		1,830,375

¢	1 206 111	Envision Worldwide, Inc.	¢	1 200 601
\$	1,396,111	Term Loan, 7.39%, Maturing September 30, 2010	\$	1,399,601
		Express Scripts, Inc.		
	2,984,962	Term Loan, 3.70%, Maturing February 13, 2010		3,013,567
		Fhc Health Systems, Inc.		
	2,000,000	Term Loan, 11.77%, Maturing February 7, 2011		2,040,000
	2,487,403	Hanger Orthopedic Group, Inc. Term Loan, 6.06%, Maturing September 30, 2009		2 500 168
	2,487,405	Term Loan, 0.00%, Maturing September 30, 2009		2,509,168
		Iasis Healthcare, LLC		
	3,980,000	Term Loan, 4.81%, Maturing June 16, 2011		4,042,601
		Kinetic Concepts, Inc.		
	2,155,535	Term Loan, 4.31%, Maturing October 3, 2009		2,177,090
		Knowledge Learning Com		
	3,168,148	Knowledge Learning Corp. Term Loan, 5.05%, Maturing January 7, 2012		3,198,509
	3,100,140	101111 Loan, 5.05%, what uting January 7, 2012		3,198,309
		Leiner Health Products, Inc.		
	2,487,500	Term Loan, 5.56%, Maturing May 27, 2011		2,524,812
		Magellan Health Services, Inc.		
	2,162,162	Term Loan, 4.68%, Maturing August 15, 2008		2,194,595
	3,675,676	Term Loan, 4.74%, Maturing August 15, 2008		3,730,811
		Medcath Holdings Corp.		
	1,557,175	Term Loan, 5.12%, Maturing July 2, 2011		1,580,047
	1,007,170	10111 2011, 5.1270, 14441115 9419 2, 2011		1,500,017
		National Mentor, Inc.		
	922,688	Term Loan, 5.48%, Maturing September 30, 2011		940,565
	160.000	SFBC International, Inc.		460.050
	460,000	Term Loan, 5.61%, Maturing December 21, 2011		468,050
		Vanguard Health Holding Co., LLC		
	1,371,563	Term Loan, 5.79%, Maturing September 23, 2011		1,399,423
	, ,	· · · · · · · · · · · · · · · · · · ·		,,
		VWR International, Inc.		
	1,246,000	Term Loan, 5.17%, Maturing April 7, 2011		1,269,518
			\$	67,677,511
Homo Eu-	2.207			
Home Furnishings	2.2%	Jarden Corp.		
	2,885,000	Term Loan, 6.25%, Maturing January 24, 2012		2,932,481
	_,000,000	2011 2011, 0120 /0, 11441115 041441 J 1, 2012		_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
		Juno Lighting, Inc.		
	1,373,498	Term Loan, 5.07%, Maturing November 21, 2010		1,400,968
	2,410,707	Knoll, Inc.		2 446 922
	3,412,706	Term Loan, 5.40%, Maturing September 30, 2011		3,446,833
		Sealy Mattress Co.		
	2,487,050	Term Loan, 4.54%, Maturing April 6, 2012		2,526,427
	_,,			_,0_0,127
		Simmons Co		

Simmons Co.

Edgar Filing: Eaton	Vance Floating-Rate Income	Trust - Form N-O
Eugai Filing. Eaton	value rivaling-nale income	Trust - Formin-Q

5,354,815	Term Loan, 5.67%, Maturing December 19, 2011	5,455,218
		\$ 15,761,927

Industrial Equipment	1.6%		
		Alliance Laundry Holdings, LLC	
\$	590,000	Term Loan, 4.84%, Maturing January 27, 2012	\$ 597,621
		Bucyrus International, Inc.	
	737,500	Term Loan, 4.58%, Maturing July 28, 2010	752,250
		Douglas Dynamics Holdings, Inc.	
	1,017,115	Term Loan, 4.51%, Maturing December 16, 2010	1,024,743
		Gleason Corp.	
	585,000	Term Loan, 5.21%, Maturing July 27, 2011	592,312
	2,500,000	Term Loan, 8.10%, Maturing January 31, 2012	2,550,000
		Itron, Inc.	
	1,825,338	Term Loan, 4.83%, Maturing December 17, 2010	1,845,112
		Maxim Crane Works, L.P.	
	1,065,000	Term Loan, 10.00%, Maturing January 28, 2012	1,108,931
		SPX Corp.	
	2,870,333	Term Loan, 4.63%, Maturing September 30, 2009	2,888,990
			\$ 11,359,959
Insurance 1.8%			
		Alliant Resources Group, Inc.	
	1,497,475	Term Loan, 5.67%, Maturing August 31, 2011	1,499,347
		CCC Information Services Group	
	2,690,540	Term Loan, 5.56%, Maturing August 20, 2010	2,724,172
		Conseco, Inc.	
	6,225,564	Term Loan, 6.08%, Maturing June 22, 2010	6,353,966
		U.S.I. Holdings Corp.	
	977,557	Term Loan, 5.23%, Maturing August 11, 2007	982,750
	1,395,000	Term Loan, 5.27%, Maturing August 11, 2008	1,402,412
			\$ 12,962,647

Leisure Goods/Activiti	ies/Movies	7.7%			
			Alliance Atlantis Communications, Inc.		
\$	698,000)	Term Loan, 4.29%, Maturing December 31, 2011	\$	709,342
			Cinemark, Inc.		
	4,967,475	i	Term Loan, 4.35%, Maturing March 31, 2011		5,054,406
	1,207,175		Term Boun, 1.55 %, Maturing Materi 51, 2011		5,05 1,100
			Loews Cineplex Entertainment Corp.		
	8,582,241		Term Loan, 4.64%, Maturing July 30, 2011		8,731,091
	, ,				, ,
			Metro-Goldwyn-Mayer Studios, Inc.		
	11,970,000)	Term Loan, 5.06%, Maturing April 30, 2011		12,001,792
			Regal Cinemas Corp.		
	9,656,127	1	Term Loan, 4.56%, Maturing November 10, 2010		9,805,276
			Six Flags Theme Parks, Inc.		
	8,063,598	3	Term Loan, 4.90%, Maturing June 30, 2009		8,208,742
			Universal City Development Partners, Ltd.		
	2,080,000)	Term Loan, 4.58%, Maturing June 9, 2011		2,116,400
			WMG Acquisition Corp.		
	5,959,875	5	Term Loan, 5.21%, Maturing February 28, 2011		6,062,313
	(20.57		Yankees Holdings & YankeeNets, LLC		(20.04)
	628,571		Term Loan, 4.77%, Maturing June 25, 2007		639,964
	1,371,429)	Term Loan, 5.01%, Maturing June 25, 2007	¢	1,396,286
				\$	54,725,612
	2.0.07				
Lodging and Casinos	3.9%		Alliance Coming Com		
	2 806 570	h	Alliance Gaming Corp.		2 822 527
	2,806,570)	Term Loan, 4.90%, Maturing September 5, 2009		2,823,527
			Ameristar Casinos, Inc.		
	608,000)	Term Loan, 4.63%, Maturing December 31, 2006		617,880
	008,000)	Term Loan, 4.05 %, Waturnig December 51, 2000		017,880
			Argosy Gaming Co.		
	2,369,063	5	Term Loan, 4.31%, Maturing June 30, 2011		2,386,091
	2,507,005	, 	Torm Boun, 1.5176, Mataring Sand 56, 2011		2,300,071
			CNL Hospitality Partners, L.P.		
	1,111,261		Term Loan, 4.90%, Maturing October 13, 2006		1,133,486
	1,111,201				1,120,100
			CNL Resort Hotel, L.P.		
	1,750,000)	Term Loan, 5.59%, Maturing August 18, 2006		1,750,000
	,,				,,

		Globalcash Access, LLC	
\$	947,420	Term Loan, 5.33%, Maturing March 10, 2010	\$ 954,525
		Isle of Capri Casinos, Inc.	
	2,530,000	Term Loan, 4.34%, Maturing February 4, 2012	2,566,369
		Marina District Finance Co., Inc.	
	4,575,000	Term Loan, 3.93%, Maturing October 14, 2011	4,626,469
		Pinnacle Entertainment, Inc.	
	1,600,000	Term Loan, 5.58%, Maturing August 27, 2010	1,624,000
		Seminole Tribe of Florida	
	700,000	Term Loan, 4.88%, Maturing September 30, 2011	707,000
		Venetian Casino Resort, LLC	
	3,770,887	Term Loan, 4.37%, Maturing June 15, 2011	3,803,882
		Wyndham International, Inc.	
	1,707,329	Term Loan, 8.19%, Maturing December 31, 2004	1,714,799
	2,135,063	Term Loan, 7.19%, Maturing June 30, 2006	2,147,295
		Wynn Las Vegas, LLC	
	685,000	Term Loan, 4.66%, Maturing December 14, 2011	696,881
			\$ 27,552,204
Nonferrous	Metals/Minerals 2.5%		
		Consol Energy, Inc.	
	1,200,000	Term Loan, 4.89%, Maturing June 30, 2010	1,201,876
		Foundation Coal Corp.	
	6,033,032	Term Loan, 4.73%, Maturing July 30, 2011	6,137,856
		ICG, LLC	
	947,625	Term Loan, 5.36%, Maturing November 5, 2010	963,024
		International Mill Service, Inc.	
	2,000,000	Term Loan, 8.33%, Maturing October 26, 2011	2,035,000
		Magnequench, Inc.	
	1,417,043	Term Loan, 9.92%, Maturing September 30, 2009	1,427,671
	1,500,000	Term Loan, 13.42%, Maturing December 31, 2009	1,515,000
		-	
		Novelis, Inc.	
	1,440,000	Term Loan, 4.13%, Maturing January 6, 2012	1,464,120
	2,505,000	Term Loan, 4.13%, Maturing January 6, 2012	2,546,959
		Stillwater Mining Co.	
	469,655	Term Loan, 5.88%, Maturing June 30, 2007	480,222
			\$ 17,771,728

Oil and Gas	6.1%			
			Beldon & Blake Corp.	
\$		2,249,100	Term Loan, 4.79%, Maturing July 21, 2011	\$ 2,281,431
			Dresser Rand Group, Inc.	
		3,192,890	Term Loan, 4.56%, Maturing October 29, 2011	3,252,756
			Dresser, Inc.	
		2,873,171	Term Loan, 4.97%, Maturing April 10, 2009	2,910,881
			Dynegy Holdings, Inc.	
		6,967,494	Term Loan, 6.39%, Maturing May 28, 2010	7,098,134
			El Paso Corp.	
		3,661,545	Term Loan, 5.19%, Maturing November 23, 2009	3,730,199
		2,205,750	Term Loan, 5.27%, Maturing November 23, 2009	2,243,834
			Getty Petroleum Marketing, Inc.	
		4,350,000	Term Loan, 5.80%, Maturing May 19, 2010	4,434,281
			Lyondell-Citgo Refining, L.P.	
		3,482,500	Term Loan, 4.59%, Maturing May 21, 2007	3,521,678
		1 7 (5 0) 5	Magellan Midstream Holdings, L.P.	1 701 714
		1,765,235	Term Loan, 5.09%, Maturing December 10, 2011	1,791,714
			Mature T.D.	
		1 400 000	Mainline, L.P.	1 422 750
		1,400,000	Term Loan, 4.90%, Maturing December 17, 2011	1,422,750
			Drido Offehovo Inc	
		2,090,850	Pride Offshore, Inc. Term Loan, 4.15%, Maturing July 7, 2011	2,128,312
		2,090,830	Terin Loan, 4.15%, Maturing July 7, 2011	2,120,312
			Semgroup, L.P.	
		1,241,888	Term Loan, 5.74%, Maturing August 27, 2010	1,260,128
		1,241,000	Term Loan, 5.74%, Waturnig August 27, 2010	1,200,128
			Universal Compression, Inc.	
		1,150,000	Term Loan, 4.34%, Maturing February 15, 2012	1,168,148
		1,150,000	Term Loan, 4.54 %, waturing reordary 15, 2012	1,100,140
			Williams Production RMT Co.	
		6,464,849	Term Loan, 4.99%, Maturing May 30, 2007	6,572,599
		-,, >		\$ 43,816,845

Publishing	8.4%			
			Advanstar Communications, Inc.	
\$		456,349	Term Loan, 7.08%, Maturing November 17, 2007	\$ 459,677
			Advertising Directory Solution	
		775,000	Term Loan, 6.23%, Maturing May 9, 2010	798,573
		1,500,000	Term Loan, 4.48%, Maturing November 9, 2011	1,521,875
			CBD Media, LLC	
		4,505,358	Term Loan, 5.09%, Maturing December 31, 2009	4,572,001
			Dex Media East, LLC	
		4,441,265	Term Loan, 4.14%, Maturing May 8, 2009	4,506,622
			Dex Media West, LLC	
		4,239,716	Term Loan, 4.45%, Maturing March 9, 2010	4,304,032
			Freedom Communications	
		4,500,000	Term Loan, 4.40%, Maturing May 18, 2012	4,574,813
			Herald Media, Inc.	
		1,000,000	Term Loan, 8.03%, Maturing January 22, 2012	1,019,375
			Journal Register Co.	
		5,000,000	Term Loan, 4.03%, Maturing August 12, 2012	5,039,065
			Lamar Media Corp.	
		3,500,000	Term Loan, 4.06%, Maturing June 30, 2010	3,546,484
			Medianews Group, Inc.	
		563,423	Term Loan, 4.08%, Maturing August 25, 2010	567,531
		,		
			Merrill Communications, LLC	
		5,522,770	Term Loan, 5.08%, Maturing February 9, 2009	5,600,437
			Morris Publishing Group, LLC	
		2,950,000	Term Loan, 4.31%, Maturing March 31, 2011	2,987,798
			Nebraska Book Co., Inc.	
		1,481,269	Term Loan, 4.67%, Maturing March 4, 2011	1,504,414
			Newspaper Holdings, Inc.	
		2,400,000	Term Loan, 4.31%, Maturing August 24, 2011	2,403,000
		315,631	R.H. Donnelley Corp. Term Loan, 4.24%, Maturing December 31, 2009	319,103
		9,899,999	Term Loan, 4.28%, Maturing June 30, 2010	10,061,438
		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	-	10,001,150
		507 000	Source Media, Inc.	524.244
		527,000	Term Loan, 4.69%, Maturing November 8, 2011	534,246
		250,000	Term Loan, 7.94%, Maturing August 30, 2012	255,391
		1.005.011	Transwestern Publishing Co., LLC	
		1,985,003	Term Loan, 5.79%, Maturing February 25, 2011	2,008,162
		386,400	Term Loan, 4.56%, Maturing August 24, 2012	392,357
			Weekly Reader Corp.	
		1,000,000	Term Loan, 6.76%, Maturing March 18, 2009	999,375

	Voice Com	
	Xerox Corp.	
2,000,000	Term Loan, 4.33%, Maturing September 30, 2008	2,023,438
		\$ 59,999,207
	19	

Radio and Television	6.3%			
		Adams Outdoor Advertising, L.P.		
\$	3,980,000	Term Loan, 4.92%, Maturing October 15, 2011	\$	4,048,822
		Canwest Media, Inc.		
	2,657,281	Term Loan, 4.75%, Maturing August 15, 2009		2,697,140
		Cumulus Media, Inc.		
	1,017,500	Term Loan, 4.25%, Maturing March 28, 2009		1,029,265
	3,283,500	Term Loan, 4.25%, Maturing March 28, 2010		3,334,122
		DirecTV Holdings, LLC		
	6,000,000	Term Loan, 4.47%, Maturing March 6, 2010		6,096,252
		Emmis Operating Co.		
	2,992,500	Term Loan, 4.17%, Maturing November 10, 2011		3,034,817
		Entravision Communications Co.		
	2,500,000	Term Loan, 4.31%, Maturing February 27, 2012		2,538,543
		Gray Television, Inc.		
	2,992,500	Term Loan, 4.31%, Maturing December 31, 2010		3,034,895
		NEP Supershooters, L.P.		
	1,562,271	Term Loan, 10.56%, Maturing August 3, 2011		1,550,554
		Nexstar Broadcasting, Inc.		
	1,932,336	Term Loan, 4.31%, Maturing December 31, 2010		1,940,790
	1,055,157	Term Loan, 4.31%, Maturing December 31, 2010		1,064,061
		Rainbow National Services, LLC		
	3,600,000	Term Loan, 5.19%, Maturing March 31, 2012		3,651,750
	1 000 000	Raycom National, LLC		1.050.000
	4,000,000	Term Loan, 4.56%, Maturing February 24, 2012		4,050,000
	2 000 000	Raycom TV Broadcasting, Inc.		2 006 250
	2,000,000	Term Loan, 3.81%, Maturing October 6, 2011		2,006,250
		Singlein Television Course Inc.		
	1 000 000	Sinclair Television Group, Inc.		1 009 007
	1,900,000	Term Loan, 4.33%, Maturing June 30, 2009		1,908,907
	3,100,000	Term Loan, 4.33%, Maturing December 31, 2009	¢	3,129,063
			\$	45,115,231

Rail Industries 0.8%				
			Kansas City Southern Industries, Inc.	
\$	765,000		Term Loan, 4.30%, Maturing March 30, 2008 \$	777,527
			Railamerica, Inc.	
	4,125,163		Term Loan, 4.38%, Maturing September 29, 2011	4,200,789
	487,639		Term Loan, 4.38%, Maturing September 29, 2011	496,376
			\$	5,474,692
Retailers (Except Food	and Drug)	5.0%		
Retailers (Except Foou	anu Drug)	5.0%	Advance Stores Company, Inc.	
	165,163		Term Loan, 4.21%, Maturing September 30, 2010	167,692
	97,199		Term Loan, 4.22%, Maturing September 30, 2010	98,687
	77,177		Term Loan, 4.22 %, waturning September 50, 2010	70,007
			Alimentation Couche-Tard, Inc.	
	3,654,774		Term Loan, 4.28%, Maturing December 17, 2010	3,711,880
	-,,			-,,
			American Achievement Corp.	
	2,341,915		Term Loan, 6.75%, Maturing March 25, 2011	2,379,971
			Amscan Holdings, Inc.	
	995,000		Term Loan, 5.60%, Maturing April 30, 2012	1,001,219
			FTD, Inc.	
	1,861,186		Term Loan, 4.65%, Maturing February 28, 2011	1,891,430
	2 402 550		Harbor Freight Tools USA, Inc.	0 510 000
	2,493,750		Term Loan, 4.75%, Maturing July 15, 2010	2,513,388
			Home Interiors & Ciffs Inc	
	2 052 756		Home Interiors & Gifts, Inc.	2 872 021
	2,952,756		Term Loan, 7.17%, Maturing March 31, 2011	2,873,031
			Josten s Corp.	
	1,125,000		Term Loan, 4.92%, Maturing October 4, 2010	1,137,656
	5,606,600		Term Loan, 4.81%, Maturing December 6, 2011	5,697,707
	2,000,000		Term Louin, Nor 10, Mataring December 0, 2011	5,057,707
			Oriental Trading Co., Inc.	
	2,286,831		Term Loan, 5.38%, Maturing August 4, 2010	2,299,219
	2,000,000		Term Loan, 8.63%, Maturing January 8, 2011	2,035,416
			Rent-A-Center, Inc.	
	3,989,975		Term Loan, 4.46%, Maturing June 30, 2010	4,046,333
			Riddell Bell Holdings, Inc.	
	997,500		Term Loan, 4.76%, Maturing September 30, 2011	1,015,164
	016 017		Savers, Inc.	800.050
	816,317		Term Loan, 6.77%, Maturing August 4, 2009	822,950
	1,500,000		Term Loan, 10.48%, Maturing August 4, 2010	1,518,750
			Travelcenters of Ameria, Inc.	
	2,184,000		Term Loan, 4.32%, Maturing October 1, 2008	2,209,935
	2,104,000		1 Crini Loan, 4.52 %, Maturing October 1, 2008	35,420,428

Surface Transport	1.1%		
		Horizon Lines, LLC	
\$	3,009,875	Term Loan, 5.39%, Maturing July 7, 2011	\$ 3,047,498
		NFIL Holdings Corp.	
	634,201	Term Loan, 4.50%, Maturing February 27, 2010	646,092
	1,851,946	Term Loan, 4.61%, Maturing February 27, 2010	1,880,883
		Sirva Worldwide, Inc.	
	2,524,118	Term Loan, 4.58%, Maturing December 31, 2010	 2,495,721
			\$ 8,070,194
Telecommunication	s 8.6%		
		Alaska Communications Systems Holdings, Inc.	
	1,105,000	Term Loan, 4.64%, Maturing February 1, 2012	1,116,913
	1 402 500	American Tower, L.P.	1.514.004
	1,492,500	Term Loan, 4.23%, Maturing August 31, 2011	1,514,304
	1 741 050	Cellular South, Inc.	1 769 457
	1,741,250	Term Loan, 4.54%, Maturing May 4, 2011	1,768,457
		Centennial Cellular Operating Co., LLC	
	4,962,406	Term Loan, 4.95%, Maturing February 9, 2011	5,049,248
	4,902,400	renn Loan, 4.95%, Maturing February 9, 2011	5,049,240
		Consolidated Communications, Inc.	
	3,974,994	Term Loan, 4.95%, Maturing October 14, 2011	4,014,744
	5,777,777	Term Loan, 4.95%, Waturing October 14, 2011	-,01-,7
		D&E Communications, Inc.	
	1,487,343	Term Loan, 4.42%, Maturing December 31, 2011	1,500,357
	-,,		-,
		Fairpoint Communications, Inc.	
	2,485,000	Term Loan, 4.75%, Maturing February 8, 2012	2,525,769
	, ,	, , , , , , , , , , , , , , , , , , , ,	, ,
		Iowa Telecommunications Service	
	688,000	Term Loan, 4.59%, Maturing November 23, 2005	696,743
		Nextel Partners Operation Corp.	
	6,500,000	Term Loan, 4.94%, Maturing May 31, 2011	6,598,079

		nTelos, Inc.		
\$	1,355,000	Term Loan, 5.12%, Maturing February 18, 2011	\$	1,375,325
		Qwest Corp.		
	10,000,000	Term Loan, 7.39%, Maturing June 4, 2007		10,435,160
	4 400 400	SBA Senior Finance, Inc.		
	4,482,488	Term Loan, 4.91%, Maturing October 31, 2008		4,553,459
		Sector it. Communications Inc.		
	2 524 000	Spectrasite Communications, Inc.		0 550 122
	2,524,000	Term Loan, 4.03%, Maturing May 23, 2012		2,552,133
		Stratos Global Corp.		
	628,000	Term Loan, 4.75%, Maturing December 3, 2010		638,598
	020,000	Term Loan, 4.75%, Maturing December 5, 2010		050,570
		Triton PCS, Inc.		
	1,715,000	Term Loan, 5.75%, Maturing November 18, 2009		1,741,529
	1,710,000			1,7 11,0 = 2
		USA Mobility, Inc.		
	380,000	Term Loan, 4.83%, Maturing November 16, 2006		382,850
	,			,
		Valor Telecom Enterprise, LLC		
	2,740,000	Term Loan, 5.99%, Maturing February 14, 2012		2,788,520
		Viasystems, Inc.		
	2,000,000	Term Loan, 6.49%, Maturing September 30, 2009		2,020,416
		Westcom Corp.		
	975,000	Term Loan, 5.41%, Maturing December 17, 2010		991,453
	1,000,000	Term Loan, 9.66%, Maturing May 17, 2011		1,040,000
	7 0 (0 0 0 0	Western Wireless Corp.		0.007.1//
	7,960,000	Term Loan, 5.52%, Maturing May 28, 2011	¢	8,027,166
			\$	61,331,223
Utilities 3.3%				
0 unites 5.5 /0		Allegheny Energy Supply Co., LLC		
	5,066,427	Term Loan, 4.80%, Maturing October 28, 2011		5,176,621
	5,000,127	Term Louit, 1.00%, Muturing October 20, 2011		5,170,021
		Coleto Creek WLE, L.P.		
	3,485,000	Term Loan, 4.83%, Maturing June 30, 2011		3,562,688
	, ,	, , , , , , , , , , , , , , , , , , ,		, . ,
		Murray Energy Corp.		
	480,000	Term Loan, 5.94%, Maturing January 28, 2010		487,800
		NRG Energy, Inc.		
	2,503,114	Term Loan, 2.45%, Maturing December 20, 2011		2,539,096
	3,215,900	Term Loan, 4.52%, Maturing December 20, 2011		3,263,335
		Pike Electric, Inc.		
	3,298,241	Term Loan, 4.69%, Maturing July 1, 2012		3,356,992
	2 (20 000	Reliant Energy, Inc.		0 (70 440
	2,630,000	Term Loan, 5.05%, Maturing December 22, 2010		2,673,442
	2,374,959	Texas Genco, LLC Term Loan, 4.48%, Maturing December 14, 2011		2,415,697
	2,374,939	Term Loan, 4.4070, Maturing December 14, 2011	\$	2,415,697
			Φ	23,4/3,0/1

Total Senior, Floating Rate Interests (identified cost \$991,904,377)

997,851,499

\$

Common Stocks 0.0%

Shares		Security		Value
	57	Crown Castle International Corp. (3)	\$	930
	51	crown custer international corp. (5)	Ψ	750
Fotal Common Stock	(S			
identified cost, \$894)		\$	930
Preferred Stocks 0.	.0%			
Shares		Security		Value
1	,159	Crown Castle International Corp., (PIK)		57,226
Total Preferred Stoc				
identified cost, \$55,3	863)		\$	57,226
Corporate Bonds & I	Notes 13.6%			
<u>F</u>				
Principal				
Principal Amount				
Principal		Security		Value
Principal Amount (000 s omitted)		Security		Value
Principal Amount (000 s omitted)				Value
Principal Amount (000 s omitted) Aerospace and Defen		Security Argo Tech Corp., Sr. Notes 9.25%, 6/1/11	\$	Value 1,657,500
Principal Amount	ise 0.3%	Argo Tech Corp., Sr. Notes	\$	
Principal Amount (000 s omitted) Aerospace and Defen	nse 0.3% 1,500	Argo Tech Corp., Sr. Notes 9.25%, 6/1/11 BE Aerospace, Sr. Sub. Notes, Series B	\$	1,657,500
Principal Amount (000 s omitted) Aerospace and Defen	ise 0.3%	Argo Tech Corp., Sr. Notes 9.25%, 6/1/11	\$	
Principal Amount (000 s omitted) Aerospace and Defen	nse 0.3% 1,500	Argo Tech Corp., Sr. Notes 9.25%, 6/1/11 BE Aerospace, Sr. Sub. Notes, Series B 8.00%, 3/1/08	\$	1,657,500
Principal Amount (000 s omitted) Aerospace and Defen	ise 0.3% 1,500 65	Argo Tech Corp., Sr. Notes 9.25%, 6/1/11 BE Aerospace, Sr. Sub. Notes, Series B 8.00%, 3/1/08 Sequa Corp.	\$	1,657,500 65,487
Principal Amount (000 s omitted) Aerospace and Defen	nse 0.3% 1,500	Argo Tech Corp., Sr. Notes 9.25%, 6/1/11 BE Aerospace, Sr. Sub. Notes, Series B 8.00%, 3/1/08	\$	1,657,500
Principal Amount (000 s omitted) Aerospace and Defen	ise 0.3% 1,500 65	Argo Tech Corp., Sr. Notes 9.25%, 6/1/11 BE Aerospace, Sr. Sub. Notes, Series B 8.00%, 3/1/08 Sequa Corp. 8.875%, 4/1/08	\$	1,657,500 65,487
Principal Amount (000 s omitted) Aerospace and Defen	ise 0.3% 1,500 65 500	Argo Tech Corp., Sr. Notes 9.25%, 6/1/11 BE Aerospace, Sr. Sub. Notes, Series B 8.00%, 3/1/08 Sequa Corp. 8.875%, 4/1/08 Standard Aero Holdings, Inc., Sr. Sub. Notes	\$	1,657,500 65,487 547,500
Principal Amount (000 s omitted) Aerospace and Defen	ise 0.3% 1,500 65	Argo Tech Corp., Sr. Notes 9.25%, 6/1/11 BE Aerospace, Sr. Sub. Notes, Series B 8.00%, 3/1/08 Sequa Corp. 8.875%, 4/1/08	\$	1,657,500 65,487

Air Transport 0.0% Northwest Airlines, Inc.		
\$ 45 8.875%, 6/1/06	\$	41,175
	\$	41,175
Automotive 0.2%		
Affinia Group, Inc.		
110 9.00%, 11/30/14 (4)		111,925
Cooper-Standard Automotive, Inc.		
30 7.00%, 12/15/12 (4)		29,700
Keystone Automotive Operations, Inc., Sr. Sub. Notes		
520 9.75%, 11/1/13		556,400
Metaldyne Corp., Sr. Notes		
545 10.00%, 11/1/13 (4)		539,550
Tenneco Automotive, Inc., Sr. Notes, Series B		
45 10.25%, 7/15/13		53,100
Tenneco Automotive, Inc., Sr. Sub. Notes		
280 8.625%, 11/15/14 (4)		299,600
	\$	1,590,275
	·	, ,
Broadcast Media 0.6%		
Paxson Communications Corp., Variable Rate		
4,500 5.41%, 1/15/10 (4)		4,623,750
	\$	4,623,750
		-,,
Building and Development 0.4%		
Coleman Cable, Inc., Sr. Notes		
115 9.875%, 10/1/12 (4)		121,900
		121,900
Collins & Aikman Floor Cover		
400 9.75%, 2/15/10		434,000
+00 2.1576, 215110		+5+,000
Mueller Group, Inc., Sr. Sub. Notes		
600 10.00%, 4/25/11		663,000
		005,000
10.00 /0, 4/25/11		
Owens Corning		0 825
		9,825
Owens Corning 15 7.70%, 5/1/08 (2)		9,825
Owens Corning 15 7.70%, 5/1/08 (2) Ply Gem Industries, Inc., Sr. Sub. Notes		
Owens Corning 15 7.70%, 5/1/08 (2)		
Owens Corning 15 7.70%, 5/1/08 (2) Ply Gem Industries, Inc., Sr. Sub. Notes 1,115 9.00%, 2/15/12		
Owens Corning 15 7.70%, 5/1/08 (2) Ply Gem Industries, Inc., Sr. Sub. Notes 1,115 9.00%, 2/15/12 RMCC Acquisition Co., Sr. Sub. Notes		1,120,575
Owens Corning 15 7.70%, 5/1/08 (2) Ply Gem Industries, Inc., Sr. Sub. Notes 1,115 9.00%, 2/15/12	\$	9,825 1,120,575 361,800 2,711,100

Business Equipment and Services	0.5%		
¢ 70	Carriage Services, Inc.	¢	72 (75
\$ 70	7.875%, 1/15/15 (4)	\$	73,675
	Coinmach Corp., Sr. Notes		
32	9.00%, 2/1/10		33,600
100	Knowledge Learning Center		101 000
180	7.75%, 2/1/15 (4)		181,800
	NSP Holdings LLC/NSP Holdings Capital Corp., Sr. Notes,		
	(PIK)		
120	11.75%, 1/1/12 (4)		125,400
60	Rural/Metro Corp., Sr. Sub. Notes 9.875%, 3/15/15 (4)		61,650
00	5.67570, 5715715 (4)		01,050
	UGS Corp., Sr. Sub. Notes		
2,075	10.00%, 6/1/12 (4)		2,355,125
1.015	Williams Scotsman, Inc., Sr. Notes		1 112 062
1,015	10.00%, 8/15/08	\$	1,113,962 3,945,212
		Ψ	5,545,212
Cable and Satellite Television 0.2	7o		
	Charter Communications Holdings II, Sr. Notes		
55	10.25%, 9/15/10		58,369
	Insight Communications on Disc Notes		
35	Insight Communications, Sr. Disc. Notes 12.25%, 2/15/11		35,175
	12.2570, 2113/11		55,175
	Intelsat Bermuda Ltd., Sr. Notes, Variable Rate		
440	7.805%, 1/15/12 (4)		454,300
560	Kabel Deutschland GMBH		646,800
500	10.625%, 7/1/14 (4)		040,800
	Rogers Cable, Inc.		
170	6.75%, 3/15/15		178,075
		\$	1,372,719
Chemicals and Plastics 1.3%	Avecia Group PLC		
57	11.00%, 7/1/09		60,135
			,
	BCP Caylux Holdings, Sr. Sub. Notes		
505	9.625%, 6/15/14 (4)		504,600
	Borden U.S. Finance/Nova Scotia Finance, Sr. Notes		
1,115	9.00%, 7/15/14 (4)		1,246,012
1,113			1,210,012
	Crystal US Holdings/US Holdings 3, LLC, Sr. Disc. Notes		
1,004	10.50%, 10/1/14 (4)		727,900
1.070	Innophos, Inc., Sr. Sub. Notes		1 155 600
1,070	8.875%, 8/15/14 (4)		1,155,600
	Intertape Polymer US, Inc., Sr. Sub. Notes		

950 8.50%, 8/1/14

\$ 145 11.50%, 5/15/11 \$ 160,225 OM Group, Inc. 2,010 9.25%, 12/15/11 2,170,800 Polyone Corp. 2,170,800 887,375 775 10.625%, 5/15/10 887,375 780 10.25%, 6/1/10 900,900 Rockwood Specialties Group, Sr. Sub. Notes 450 10.625%, 5/15/11 \$ 513,000 450 10.625%, 5/15/11 \$ 9,276,394 Clothing/Textiles 0.1% GFSI, Inc., Sr. Sub. Notes, Series B 30 9.625%, 3/1/07 29,250 Levi Strauss & Co., Sr. Notes 230 11.625%, 1/15/08 245,812 270 12.25%, 12/15/12 \$ 10,500 \$ \$ 5,562 \$ 310,500 \$ \$ 310,500				
0M Group, Inc. 9,25%, 12/15/11 2,170,800 775 10,625%, 5/15/10 887,375 780 10,25%, 5/15/10 887,375 780 10,25%, 5/15/10 900,900 450 10,625%, 5/15/11 513,000 450 10,625%, 5/15/11 513,000 780 10,625%, 5/15/11 513,000 450 10,625%, 5/15/11 513,000 780 10,625%, 5/15/11 513,000 780 10,625%, 5/15/11 513,000 780 10,625%, 5/15/11 513,000 780 10,625%, 5/15/12 542,501 230 11,625%, 1/15/08 245,812 270 12,625%, 1/15/12 542,500 90 10,00%, 6/1/12 (4) 103,950 90 10,00%, 3/15/09 2,241,900 90 9,00%, 2/15/12 542,500 2,115 9,00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. sub. Notes 542,500 1,000 9,875%, 8/15/11 1,105,000			Milacron Escrow Corp.	
2,010 9.25%, 12/15/11 2,170,800 Polyone Corp. 887,375 775 10.625%, 5/15/10 800 as A, Sr. Notes 900,900 780 10.25%, 6/1/10 900,900 780 10.25%, 6/1/10 900,900 80 Rockwood Specialties Group, Sr. Sub. Notes 513,000 450 10.625%, 5/15/11 \$13,000 8 9,276,394 513,000 Clothing/Textiles 0.1% GFSI, Inc., Sr. Sub. Notes, Series B 92,276,394 230 11.625%, 1/15/08 245,812 310,500 270 12.625%, 1/15/08 245,812 310,500 270 12.625%, 1/15/08 245,812 310,500 270 12.625%, 1/15/08 245,812 310,500 90 10.00%, 6/1/12 (4) 103,950 \$10,350 500 9.00%, 2/15/12 542,500 \$10,350 2,115 9.00%, 3/15/09 2,241,900 \$00,00%, 2/15/12 542,500 Amerco, Inc. 10,000 9.875%, 8/15/11 1,105,000 \$1,005,00 1,000 9.875%, 8/15/11 1,105,000 \$1	\$	145	11.50%, 5/15/11 \$	160,225
2,010 9.25%, 12/15/11 2,170,800 Polyone Corp. 887,375 775 10.625%, 5/15/10 800 as A, Sr. Notes 900,900 780 10.25%, 6/1/10 900,900 780 10.25%, 6/1/10 900,900 80 Rockwood Specialties Group, Sr. Sub. Notes 513,000 450 10.625%, 5/15/11 \$13,000 8 9,276,394 513,000 Clothing/Textiles 0.1% GFSI, Inc., Sr. Sub. Notes, Series B 92,276,394 230 11.625%, 1/15/08 245,812 310,500 270 12.625%, 1/15/08 245,812 310,500 270 12.625%, 1/15/08 245,812 310,500 270 12.625%, 1/15/08 245,812 310,500 90 10.00%, 6/1/12 (4) 103,950 \$10,350 500 9.00%, 2/15/12 542,500 \$10,350 2,115 9.00%, 3/15/09 2,241,900 \$00,00%, 2/15/12 542,500 Amerco, Inc. 10,000 9.875%, 8/15/11 1,105,000 \$1,005,00 1,000 9.875%, 8/15/11 1,105,000 \$1				
Polyone Corp. 10.625%, 5/15/10 887,375 Rhodia SA, Sr. Notes 10.25%, 6/1/10 900,000 780 10.25%, 6/1/10 900,000 450 Rockwood Specialties Group, Sr. Sub. Notes 10.625%, 5/15/11 5113,000 450 GFSI, Inc., Sr. Sub. Notes 9,625%, 3/1/07 29,250 200 Levi Strauss & Co., Sr. Notes 11.625%, 1/15/01 245,812 230 11.625%, 1/15/01 310,500 230 11.625%, 1/15/01 310,500 230 11.625%, 1/15/01 310,500 200 11.625%, 1/15/01 310,500 201 12.25%, 1/15/01 310,500 200 10.00%, 6/1/12 (4) 103,950 90 10.00%, 6/1/12 (4) 103,950 90 9,00%, 2/15/12 542,500 500 9,00%, 2/15/12 542,500 2,115 9,00%, 3/15/09 2,241,900 1,000 9,875%, %/15/11 1,105,000 9,875%, %/15/11 1,105,000 681,450 9,00%, 4/15/14 (4) \$ 4,570,850 1,000 9,875%, %/15/11 (4) 1,1				
775 10.625%, \$/15/10 887,375 780 Rhodia SA, Sr. Notes 900,900 780 10.25%, \$/1710 900,900 450 10.625%, \$/15/11 \$13,000 450 10.625%, \$/15/11 \$13,000 450 10.625%, \$/15/11 \$13,000 450 10.625%, \$/15/11 \$13,000 450 10.625%, \$/15/11 \$13,000 450 0.625%, \$/15/11 \$13,000 450 0.625%, \$/15/12 \$13,000 70 2.9,276,394 2.9,276,394 Clothing/Textiles 0.1% \$12,25% 230 11.625%, \$/1070 2.9,220 230 11.625%, \$/115/08 2.45,812 210 12.25%, \$/12/15/12 \$103,950 90 10.00%, 6/1/12 (4) \$103,950 90 10.00%, 6/1/12 (4) \$103,950 1000 9,00%, 3/15/09 2.241,900 Commercial Services 0.66 \$42,500 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes \$42,500 Notes, Series B 9.00%, 3/15/11 1,105,000 1,00		2,010	9.25%, 12/15/11	2,170,800
775 10.625%, \$/15/10 887,375 780 Rhodia SA, Sr. Notes 900,900 780 10.25%, \$/1710 900,900 450 10.625%, \$/15/11 \$13,000 450 10.625%, \$/15/11 \$13,000 450 10.625%, \$/15/11 \$13,000 450 10.625%, \$/15/11 \$13,000 450 10.625%, \$/15/11 \$13,000 450 0.625%, \$/15/11 \$13,000 450 0.625%, \$/15/12 \$13,000 70 2.9,276,394 2.9,276,394 Clothing/Textiles 0.1% \$12,25% 230 11.625%, \$/1070 2.9,220 230 11.625%, \$/115/08 2.45,812 210 12.25%, \$/12/15/12 \$103,950 90 10.00%, 6/1/12 (4) \$103,950 90 10.00%, 6/1/12 (4) \$103,950 1000 9,00%, 3/15/09 2.241,900 Commercial Services 0.66 \$42,500 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes \$42,500 Notes, Series B 9.00%, 3/15/11 1,105,000 1,00				
Rhodin SA, Sr. Notes 10.25%, 6/1/10 900,900 450 Rockwood Specialties Group, Sr. Sub. Notes 10.625%, 5/15/11 513.000 450 10.625%, 5/15/11 513.000 5 9,276,394 Clothing/Textiles 0.1% 5 30 9.625%, 3/1/07 29,250 20 Levi Strauss & Co., Sr. Notes 200 245,812 210 21.25%, 1/15/08 245,812 210 21.25%, 1/15/12 310,500 270 21.25%, 1/15/12 310,500 200 11.625%, 1/15/12 310,3950 201 0.0%, 6/1/12 (4) 103,950 90 10.00%, 6/1/12 (4) 103,950 500 9.00%, 2/15/12 542,500 Commercial Services 0.6% 4100 9.00%, 3/15/09 2,241,900 2,115 9.00%, 3/15/09 2,241,900 Noters Safety Products LLC/Noreross Capital Corp., Sr. Sub. Notes, Series B 1,105,000 660 9.5%, 4/15/14 (4) 681,450 660 9.5%, 4/15/14 (4) 681,450			Polyone Corp.	
Rhodin SA, Sr. Notes 10.25%, 6/1/10 900,900 450 Rockwood Specialties Group, Sr. Sub. Notes 10.625%, 5/15/11 513.000 450 10.625%, 5/15/11 513.000 5 9,276,394 Clothing/Textiles 0.1% 5 30 9.625%, 3/1/07 29,250 20 Levi Strauss & Co., Sr. Notes 200 245,812 210 21.25%, 1/15/08 245,812 210 21.25%, 1/15/12 310,500 270 21.25%, 1/15/12 310,500 200 11.625%, 1/15/12 310,3950 201 0.0%, 6/1/12 (4) 103,950 90 10.00%, 6/1/12 (4) 103,950 500 9.00%, 2/15/12 542,500 Commercial Services 0.6% 4100 9.00%, 3/15/09 2,241,900 2,115 9.00%, 3/15/09 2,241,900 Noters Safety Products LLC/Noreross Capital Corp., Sr. Sub. Notes, Series B 1,105,000 660 9.5%, 4/15/14 (4) 681,450 660 9.5%, 4/15/14 (4) 681,450		775	10.625%, 5/15/10	887,375
780 10.25%, 6/1/10 900,900 Rockwood Specialties Group, Sr. Sub. Notes 450 10.625%, 5/15/11 513,000 8 9,276,394 Clothing/Textiles 0.1% GFSI, Inc., Sr. Sub. Notes, Series B 30 9,625%, 3/1/07 29,250 Levi Strauss & Co., Sr. Notes 230 11.625%, 1/15/08 245,812 270 12.25%, 1/215/12 310,300 270 12.25%, 1/215/12 310,300 S 585,562 Coal 0.0% Alpha Natural Resources, Sr. Notes 90 10.00%, 6/1/12 (4) 103,950 S 103,950 Coal 0.0% Alpha Natural Resources, Sr. Notes 90 10.00%, 6/1/12 (4) 103,950 Commercial Services 0.6% Merco, Inc. 2,115 9,00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes Note, Series B 9,00%, 3/15/19 681,450 Gonglomerates 0.				
780 10.25%, 6/1/10 900,900 Rockwood Specialties Group, Sr. Sub. Notes 450 10.625%, 5/15/11 513,000 8 9,276,394 Clothing/Textiles 0.1% GFSI, Inc., Sr. Sub. Notes, Series B 30 9,625%, 3/1/07 29,250 Levi Strauss & Co., Sr. Notes 230 11.625%, 1/15/08 245,812 270 12.25%, 1/215/12 310,300 270 12.25%, 1/215/12 310,300 S 585,562 Coal 0.0% Alpha Natural Resources, Sr. Notes 90 10.00%, 6/1/12 (4) 103,950 S 103,950 Coal 0.0% Alpha Natural Resources, Sr. Notes 90 10.00%, 6/1/12 (4) 103,950 Commercial Services 0.6% Merco, Inc. 2,115 9,00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes Note, Series B 9,00%, 3/15/19 681,450 Gonglomerates 0.			Rhodia SA, Sr. Notes	
450 Rockwood Specialties Group, Sr. Sub. Notes 513,000 450 10,625%, 5/15/11 \$13,000 5 9,276,394 Clothing/Textiles 0.1% 29,250 30 9,625%, 3/1/07 29,250 230 11,625%, 1/15/08 245,812 230 11,625%, 1/15/08 245,812 230 11,625%, 1/15/08 245,812 230 12,25%, 12/15/12 310,500 500 9,00%, 6/1/12 (4) 103,950 Coal 0.0% 4 90 10,00%, 6/1/12 (4) 103,950 Commercial Services 0.6% 103,950 Commercial Services 0.6% 103,950 Commercial Services 0.6% 103,950 Commercial Services 0.6% 103,950 Condition \$103,950 103,950 Condition \$103,950 103,950 Condition \$10,000 9,00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes \$1,000 9,375%, 815/11 </td <td></td> <td>780</td> <td></td> <td>900,900</td>		780		900,900
450 10.625%, 5/15/11 \$13,000 \$9,276,394 Clothing/Textiles 0.1% 30 9,625%, 3/107 29,250 Levi Strauss & Co., Sr. Notes 230 11.625%, 1/15/08 245,812 270 12.25%, 1/2/15/12 \$310,500 \$585,562 Coal 0.0% 4lpha Natural Resources, Sr. Notes 90 10.00%, 6/1/12 (4) \$103,950 \$00 9,00%, 2/15/12 \$42,500 Amerco, Inc. 2,115 9,00%, 3/15/09 2,241,900 Norces Safety Products LLC/Norcross Capital Corp., Sr. Sub. Norces Safety Products LLC/Norces Capital Cor				,
450 10.625%, 5/15/11 \$13,000 \$9,276,394 Clothing/Textiles 0.1% 30 9,625%, 3/107 29,250 Levi Strauss & Co., Sr. Notes 230 11.625%, 1/15/08 245,812 270 12.25%, 1/2/15/12 \$310,500 \$585,562 Coal 0.0% 4lpha Natural Resources, Sr. Notes 90 10.00%, 6/1/12 (4) \$103,950 \$00 9,00%, 2/15/12 \$42,500 Amerco, Inc. 2,115 9,00%, 3/15/09 2,241,900 Norces Safety Products LLC/Norcross Capital Corp., Sr. Sub. Norces Safety Products LLC/Norces Capital Cor			Rockwood Specialties Group, Sr. Sub, Notes	
\$ 9,276,394 Clothing/Textiles 0.1% GFSI, Inc., Sr. Sub. Notes, Series B 30 9,625%, 3/1/07 29,250 Levi Strauss & Co., Sr. Notes 230 11,625%, 1/1/508 245,812 230 11,625%, 1/1/508 245,812 230 11,625%, 1/1/508 245,812 230 12,25%, 12/15/12 310,500 Statistical Colspan="2">Statistical Colspan="2">Statistical Colspan="2">Colspan="2">Colspan="2">Colspan="2">Cond Cond Alpha Natural Resources, Sr. Notes 90 10.00%, 6/1/12 (4) 103,950 Commercial Services 0.6% Affinity Group, Inc., Sr. Sub. Notes State: Notes Commercial Services 0.6% Commercial Services 0.6% Conder Colspan="2">Concrease Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes 6660 </td <td></td> <td>450</td> <td></td> <td>513,000</td>		450		513,000
Clothing/Textiles 0.1%		150		
GFSI, Inc., Sr. Sub. Notes, Series B 30 9.625%, 3/1/07 29,250 Levi Strauss & Co., Sr. Notes 230 11.625%, 1/15/08 245,812 230 12.25%, 12/15/12 310,302 200 12.25%, 12/15/12 \$ 585,562 Coal 0.0% Coal 0.0% Mathematical Resources, Sr. Notes 90 10.00%, 6/1/12 (4) 103,950 90 10.00%, 6/1/12 (4) \$ 103,950 90 10.00%, 6/1/12 (4) \$ 103,950 90 9.00%, 2/15/12 \$ 22,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 9.00%, 3/15/09 2,241,900 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes % 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes % 4,570,850 Conglomerates 0.2%			ψ	,270,374
GFSI, Inc., Sr. Sub. Notes, Series B 30 9.625%, 3/1/07 29,250 Levi Strauss & Co., Sr. Notes 230 11.625%, 1/15/08 245,812 230 12.25%, 12/15/12 310,302 200 12.25%, 12/15/12 \$ 585,562 Coal 0.0% Coal 0.0% Mathematical Resources, Sr. Notes 90 10.00%, 6/1/12 (4) 103,950 90 10.00%, 6/1/12 (4) \$ 103,950 90 10.00%, 6/1/12 (4) \$ 103,950 90 9.00%, 2/15/12 \$ 22,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 9.00%, 3/15/09 2,241,900 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes % 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes % 4,570,850 Conglomerates 0.2%	Clathing/Tartilas 0	1.07		
30 9.625%, 3/1/07 29,250 Levi Strauss & Co., Sr. Notes 230 11.625%, 1/15/08 245,812 270 12.25%, 1/2/15/12 310,500 \$ 585,562 Coal 0.0% Alpha Natural Resources, Sr. Notes 90 10.00%, 6/1/12 (4) 103,950 90 10.00%, 6/1/12 (4) 103,950 Soon Commercial Services 0.6% Commercial Services 0.6% Marreco, Inc. 2,115 9.00%, 3/15/09 2,241,900 Norceross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 500 9.50%, 4/15/14 (4) 681,450 Safety Products LLC/Norceross Capital Corp., Sr. Sub. Notes, Series B 660 9.50%, 4/15/14 (4) 681,450 \$ 4,570,850 \$ Conglomerates 0.2% Amsted Ind	Clothing/Textiles 0.	.1 70	CESI Inc. Su Sub Notes Southand	
Levi Strauss & Co., Sr. Notes 230 11.625%, 1/15/08 245,812 270 12.25%, 12/15/12 310,500 \$ 585,562 Coal 0.0% Alpha Natural Resources, Sr. Notes 90 10.00%, 6/1/12 (4) 103,950 90 10.00%, 6/1/12 (4) 103,950 \$ 103,950 Commercial Services 0.6% Affinity Group, Inc., Sr. Sub. Notes 500 9.00%, 2/15/12 542,500 Amerco, Inc. 2,115 9.00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,000 9.875%, 8/15/11 1,105,000 8 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes		20		20.250
230 11.625%, 1/15/08 245,812 310,500 \$ 585,562 Coal 0.0% Alpha Natural Resources, Sr. Notes 90 10.00%, 6/1/12 (4) 103,950 \$ 103,950 Commercial Services 0.6% Affinity Group, Inc., Sr. Sub. Notes 500 9.00%, 2/15/12 542,500 2,115 9.00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,000 9.875%, 8/15/11 1,105,000 9.875%, 8/15/11 1,105,000 \$ 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes		30	9.625%, 3/1/0/	29,250
230 11.625%, 1/15/08 245,812 310,500 \$ 585,562 Coal 0.0% Alpha Natural Resources, Sr. Notes 90 10.00%, 6/1/12 (4) 103,950 \$ 103,950 Commercial Services 0.6% Affinity Group, Inc., Sr. Sub. Notes 500 9.00%, 2/15/12 542,500 2,115 9.00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,000 9.875%, 8/15/11 1,105,000 9.875%, 8/15/11 1,105,000 \$ 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes				
270 12.25%, 12/15/12 310,500 \$ 585,562 Coal 0.0% Alpha Natural Resources, Sr. Notes 90 10.00%, 6/1/12 (4) 103,950 \$ 103,950 Commercial Services 0.6% Affinity Group, Inc., Sr. Sub. Notes 500 9.00%, 2/15/12 542,500 Amerco, Inc. 2,115 9.00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 \$ 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000				
Solution \$ 585,562 Coal 0.0% Alpha Natural Resources, Sr. Notes 90 10.00%, 6/1/12 (4) 103,950 90 10.00%, 6/1/12 (4) 103,950 Commercial Services 0.6% Affinity Group, Inc., Sr. Sub. Notes 500 500 9.00%, 2/15/12 542,500 Amerco, Inc. 2,115 9.00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes 2,241,900 1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 500 \$ 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000				
Alpha Natural Resources, Sr. Notes 103,950 90 10,00%, 6/1/12 (4) 103,950 90 103,0950 \$ Commercial Services 0.6% \$ 103,950 Solo 9.00%, 2/15/12 \$ 103,950 Solo 9.00%, 2/15/12 \$ \$ Amerco, Inc. \$ \$ \$ 2,115 9.00%, 3/15/09 2,241,900 \$ Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B \$ 1,105,000 1,000 9.875%, 8/15/11 1,105,000 \$ \$ 660 9.50%, 4/15/14 (4) 681,450 \$ \$ 660 9.50%, 4/15/14 (4) \$ \$ \$ Conglomerates 0.2% \$ \$ 1,35,000		270		
Alpha Natural Resources, Sr. Notes 103,950 90 10.00%, 6/1/12 (4) 103,950 \$ 103,950 Commercial Services 0.6% Affinity Group, Inc., Sr. Sub. Notes 500 500 9.00%, 2/15/12 Amerco, Inc. 2,241,900 2,115 9.00%, 3/15/09 2,115 9.00%, 3/15/09 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,105,000 1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 5 660 9.50%, 4/15/14 (4) 681,450 500 \$ 4,570,850 Conglomerates 0.2% 1,000 1,25%, 10/15/11 (4) 1,135,000			\$	585,562
Alpha Natural Resources, Sr. Notes 103,950 90 10.00%, 6/1/12 (4) 103,950 \$ 103,950 Commercial Services 0.6% Affinity Group, Inc., Sr. Sub. Notes 500 500 9.00%, 2/15/12 Amerco, Inc. 542,500 2,115 9.00%, 3/15/09 2,115 9.00%, 3/15/09 0.00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,105,000 0.000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 5 660 9.50%, 4/15/14 (4) 681,450 500 500, 4/15/14 (4) 681,450 500 1,000 10,25%, 10/15/11 (4) 1,135,000				
90 10.00%, 6/1/12 (4) 103,950 \$ 103,950 \$ 103,950 Commercial Services 0.6% Affinity Group, Inc., Sr. Sub. Notes 500 9.00%, 2/15/12 542,500 Amerco, Inc. 2,115 9.00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 \$ 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000	Coal 0.0%			
90 10.00%, 6/1/12 (4) 103,950 \$ 103,950 Commercial Services 0.6% Affinity Group, Inc., Sr. Sub. Notes 500 9.00%, 2/15/12 542,500 Amerco, Inc. 2,115 9.00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 \$ 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000			Alpha Natural Resources, Sr. Notes	
\$ 103,950 Commercial Services 0.6% Affinity Group, Inc., Sr. Sub. Notes 500 9.00%, 2/15/12 542,500 Amerco, Inc. 2,115 9.00%, 3/15/09 2,241,900 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B Norces, Series B 8 1,000 9.875%, 8/15/11 1,105,000 8 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,135,000		90		103,950
Commercial Services 0.6% Affinity Group, Inc., Sr. Sub. Notes 500 500 9.00%, 2/15/12 Amerco, Inc. 542,500 2,115 9.00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,105,000 1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 \$ 4,570,850 Conglomerates 0.2%				103,950
Affinity Group, Inc., Sr. Sub. Notes 500 9.00%, 2/15/12 542,500 Amerco, Inc. 2,241,900 2,115 9.00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,105,000 1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,135,000				,
Affinity Group, Inc., Sr. Sub. Notes 500 9.00%, 2/15/12 542,500 Amerco, Inc. 2,241,900 2,115 9.00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,105,000 1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,135,000	Commercial Services	0.6%		
500 9.00%, 2/15/12 542,500 Amerco, Inc. 2,241,900 2,115 9.00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,105,000 1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000	Commercial Services		Affinity Group Inc. Sr. Sub. Notes	
Amerco, Inc. 2,115 9.00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 Conglomerates 0.2% 4,570,850 1,000 10.25%, 10/15/11 (4) 1,135,000		500		542 500
2,115 9.00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 \$ 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000		500	9.0070, 2/15/12	542,500
2,115 9.00%, 3/15/09 2,241,900 Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 \$ 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000			Amoreo Tro	
Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B 1,000 9.875%, 8/15/11 1,000 9.875%, 8/15/11 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 660 9.50%, 4/15/14 (4) 660 9.50%, 4/15/14 (4) 670 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,135,000		0.115		2 241 000
Notes, Series B 1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 \$ 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000		2,115	9.00%, 3/15/09	2,241,900
Notes, Series B 1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 \$ 4,570,850 \$ Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000			Neuroness Safeta Das dusta LLON	
1,000 9.875%, 8/15/11 1,105,000 Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 \$ 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000				
Waste Services, Inc., Sr. Sub. Notes 660 9.50%, 4/15/14 (4) 681,450 681,450 \$ 4,570,850 \$ 4,570,850 \$ 1,000 10.25%, 10/15/11 (4) 1,135,000				
660 9.50%, 4/15/14 (4) 681,450 \$ 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000		1,000	9.875%, 8/15/11	1,105,000
660 9.50%, 4/15/14 (4) 681,450 \$ 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000				
\$ 4,570,850 Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000				
Conglomerates 0.2% Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000		660		
Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000			\$	4,570,850
Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000				
Amsted Industries, Inc., Sr. Notes 1,000 10.25%, 10/15/11 (4) 1,135,000	Conglomerates 0.2	%		
1,000 10.25%, 10/15/11 (4) 1,135,000			Amsted Industries, Inc., Sr. Notes	
		1,000		1,135,000
÷ 2,223,000				

Consumer Products	0.4%			
		Del Laboratories, Inc., Sr. Sub. Notes		
\$	145	8.00%, 2/1/12 (4)	\$	143,912
		Fedders North America, Inc.		
	15	9.875%, 3/1/14		12,225
		Leslie s Poolmart, Sr. Notes		
	90	7.75%, 2/1/13 (4)		93,825
		Rayovac Corp., Sr. Sub. Notes		
	440	7.375%, 2/1/15 (4)		452,100
				,
		Samsonite Corp., Sr. Sub. Notes		
	1,680	8.875%, 6/1/11		1,818,600
			\$	2,520,662
Containers and Glass	s Products 0.2%			
	105	Owens-Illinois, Inc., Sr. Notes		1 40 555
	135	8.10%, 5/15/07		143,775
	100	Plastipak Holdings, Inc.		204 200
	180	10.75%, 9/1/11		204,300
		Pliant Corp.		
	915	11.125%, 9/1/09		992,775
	715	11.125 //, 9/1/09	\$	1,340,850
			Ψ	1,540,050
Drugs 0.0%				
		Elan Finance PLC/Elan Finance Corp., Sr. Notes		
	410	7.75%, 11/15/11 (4)		366,950
			\$	366,950
Ecological Services and	nd Equipment 0.19			
		Allied Waste North America, Series B		
	340	8.875%, 4/1/08		368,050
	90	9.25%, 9/1/12		99,900
	110	IMCO Recycling Escrow Inc., Sr. Notes		116.050
	110	9.00%, 11/15/14 (4)	¢	116,050
Electronics/Electrical	1 0.0%		\$	584,000
Electronics/Electrical	1 0.0%	CPI Holdco, Inc., Sr. Notes, Variable Rate		
	110	8.83%, 2/1/15 (4)		111,100
	110	0.05 //, 2/1/15 (+)	\$	111,100
			Ψ	111,100
Engineering 0.2%				
8 8		Shaw Group, Inc., Sr. Notes		
	1,135	10.75%, 3/15/10		1,271,200
			\$	1,271,200
Equipment Leasing	0.2%			
		United Rentals North America, Inc.		
	80	6.50%, 2/15/12		81,000
	1.000	United Rentals North America, Inc., Sr. Sub. Notes		1.007.500
	1,000	7.75%, 11/15/13		1,007,500
	145	7.00%, 2/15/14		140,287

\$	1,228,787

Financial Intermediaries	s 1.1%			
		Alzette, Variable Rate		
\$	750	8.691%, 12/15/20	\$	750,000
		Avalon Capital Ltd. 3, Series 1A, Class D, Variable Rate		-
	760	4.82%, 2/24/19 (4)		760,000
		Bryant Park CDO Ltd., Series 2005-1A, Class C, Variable Rate		
	1,000	4.941%, 1/15/19 (4)		1,000,000
		Centurion CDO 8 Ltd., Series 2005 8A, Class D, Variable Rate		
	1,000	8.297%, 3/8/17		1,000,000
	1,000	0.25770, 570117		1,000,000
		First CLO, Ltd., Sr. Sub. Notes, Variable Rate		
	1,000	5.00%, 7/27/16 (4)		1,000,000
	.	Refco Finance Holdings, LLC, Sr. Sub. Notes		
	2,005	9.00%, 8/1/12 (4)		2,195,475
		Stanfield Modena CLO Ltd., Series 2004-1A, Class D, Variable Rate		
	1,000	4.48%, 9/22/16 (4)		1,000,000
			\$	7,705,475
Food Products 0.1%				
•	110	ASG Consolidated, LLC/ASG Finance, Inc., Sr. Disc. Notes		211 200
\$	440	11.50%, 11/1/11 (4)		311,300
		Pinnacle Foods Holding, Sr. Sub. Notes		
	20	8.25%, 12/1/13		18,300
				10,000
		Pierre Foods, Inc., Sr. Sub. Notes		
	40	9.875%, 7/15/12 (4)		42,300
		WH Holdings Ltd./WH Capital Corp., Sr. Notes		
	300	9.50%, 4/1/11	¢	333,000
			\$	704,900
Forest Products 0.3%				
Forest Froudets 0.570		Boise Cascade, LLC, Sr. Notes, Variable Rate		
	160	5.535%, 10/15/12 (4)		166,000
		Caraustar Industries, Inc., Sr. Sub. Notes		
	855	9.875%, 4/1/11		940,500
	160	JSG Funding PLC, Sr. Sub. Notes		160,800
	160	7.75%, 4/1/15 (4)		160,800
		Neenah Paper, Inc., Sr. Notes		
	110	7.375%, 11/15/14 (4)		111,650
				,
		Newark Group, Inc., Sr. Sub. Notes		
	550	9.75%, 3/15/14		577,500
			\$	1,956,450

Healthcare	1.1%			
		AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes		
\$	275	10.00%, 2/15/15 (4)	\$	292,187
	100	HCA, Inc.		101 100
	190	5.50%, 12/1/09		191,128
		Healthcouth Com		
	165	Healthsouth Corp. 7.625%, 6/1/12		167,888
	105	7.023%, 0/1/12		107,000
		Healthsouth Corp., Sr. Notes		
	1,050	8.375%, 10/1/11		1,105,125
	1,000	0.07070, 10/1/11		1,105,125
		Inverness Medical Innovations, Inc., Sr. Sub. Notes		
	550	8.75%, 2/15/12 (4)		577,500
				, i i i i i i i i i i i i i i i i i i i
		Medical Device Manufacturing, Inc., Sr. Sub. Notes		
	230	10.00%, 7/15/12 (4)		251,850
		National Mentor, Inc., Sr. Sub. Notes		
	135	9.625%, 12/1/12 (4)		143,438
		Tenet Healthcare Corp., Sr. Notes		
	205	9.875%, 7/1/14 (4)		219,350
	300	9.25%, 2/1/15 (4)		309,000
		US Orgalary Inc. Sr. Natar		
	390	US Oncology, Inc., Sr. Notes 9.00%, 8/15/12 (4)		428,025
	550	9.00 %, 8/13/12 (4)		428,025
		US Oncology, Inc., Sr. Sub. Notes		
	1,840	10.75%, 8/15/14 (4)		2,125,200
	1,010			2,123,200
		Vanguard Health HLD II, Sr. Sub. Notes		
	1,520	9.00%, 10/1/14		1,679,600
		Warner Chilcott Corp.		
	360	8.75%, 2/1/15 (4)		376,200
			\$	7,866,491
Industrial E	quipment 0.1%			
		Altra Industrial Motion		
	70	9.00%, 12/1/11 (4)		70,875
		Themes days Heldings Come St. S. b. Neter		
	750	Thermadyne Holdings Corp., Sr. Sub. Notes		725.000
	750	9.25%, 2/1/14	¢	735,000
			\$	805,875

Leisure Goods/Activities	s/Movies 0.4%		
Leisure Goods/Activities		AMC Entertainment, Inc., Sr. Sub. Notes	
\$	215	9.875%, 2/1/12	\$ 235,963
	1 000	LCE Acquisition Corp., Sr. Sub. Notes	
	1,880	9.00%, 8/1/14 (4)	1,978,700
		Margues Heldings Inc. Sr. Disa Notas	
	385	Marquee Holdings, Inc., Sr. Disc. Notes 12.00%, 8/15/14 (4)	267,575
	565	12.00 %, 8/15/14 (4)	207,575
		Universal City Development Partners, Sr. Notes	
	160	11.75%, 4/1/10	188,800
			\$ 2,671,038
Lodging and Casinos	0.4%		
		Inn of the Mountain Gods, Sr. Notes	
	1,000	12.00%, 11/15/10	1,190,000
		Majartia Stan Carina LLC	
	500	Majestic Star Casino LLC	521 075
	500	9.50%, 10/15/10	531,875
		Mohegan Tribal Gaming, Sr. Sub. Notes	
	85	8.00%, 4/1/12	92,756
	00		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
		Trump Atlantic City Associates, Inc.	
	590	11.25%, 5/1/06 (2)	584,100
		Waterford Gaming LLC, Sr. Notes	
	392	8.625%, 9/15/12 (4)	423,360
			\$ 2,822,091
Manufasturing 0.20			
Manufacturing 0.3%		Case New Holland, Inc., Sr. Notes	
	45	9.25%, 8/1/11 (4)	49,725
	-15	<i>7.25 /0</i> ; 0/1/11 (+)	+7,725
		MAAX Corp., Sr. Sub. Notes	
	750	9.75%, 6/15/12	795,000
		Oxford Industries, Inc., Sr. Notes	
	1,000	8.875%, 6/1/11	1,075,000
			\$ 1,919,725
Oil and Gas 0.5%			
	245	Coastal Corp., Sr. Debs. 9.625%, 5/15/12	280,525
	243	9.025%, 3/13/12	280,323
		Dynergy Holdings, Inc., Sr. Debs.	
	45	7.625%, 10/15/26	38,475
	10	102010, 10/10/20	20,172
		El Paso Corp.	
	200	6.95%, 12/15/07	208,000
		El Paso Production Holding Co.	
	1,245	7.75%, 6/1/13	1,341,488
	00	Giant Industries	04.705
	90	8.00%, 5/15/14	94,725

	Harvest Operations Corp., Sr. Notes	
245	7.875%, 10/15/11	253,575

¢	10	Hanover Compressor Co., Sr. Sub. Notes	¢	0.025
\$	10	0.00%, 3/31/07	\$	9,025
		Hanover Equipment Trust 01, Series B		
	55	8.75%, 9/1/11		59,950
		Parker Drilling Co., Sr. Notes		
	110	9.625%, 10/1/13		126,225
	(0	Petrobras International Finance Co.		(2.540
	60	7.75%, 9/15/14		63,540
		Transmontaigne, Inc., Sr. Sub. Notes		
	625	9.125%, 6/1/10		675,000
	023	<i>y.120 %</i> , 01110		072,000
		United Refining Co., Sr. Notes		
	255	10.50%, 8/15/12 (4)		269,025
	115	10.50%, 8/15/12 (4)		121,325
		Williams Cos Inc.		
	20	8.75%, 3/15/32	<i>ф</i>	25,400
			\$	3,566,278
Publishing 0.8%				
Tublishing 0.870		Advanstar Communications, Inc.		
	1,000	10.75%, 8/15/10		1,137,500
	1,000			1,107,000
		Advanstar Communications, Inc., Variable Rate		
	1,970	10.294%, 8/15/08		2,088,200
		Advertising Directory Solutions, Sr. Notes		
	90	9.25%, 11/15/12 (4)		95,513
		American Media Operations, Inc. Carios P		
	35	American Media Operations, Inc., Series B 10.25%, 5/1/09		36,575
	55	10.25 %, 5/ 1/09		50,575
		CBD Media, Inc., Sr. Sub. Notes		
	135	8.625%, 6/1/11		144,113
		Houghton Mifflin Co., Sr. Sub. Notes		
	560	9.875%, 2/1/13		595,000
	1.250	Primedia, Inc.		1 464 750
	1,350	8.875%, 5/15/11	\$	1,464,750
			φ	5,561,651
Radio and Television	0.5%			
		Canwest Media, Inc., Sr. Sub. Notes		
	290	8.00%, 9/15/12 (4)		313,925
		CCO Holdings LLC / CCO Capital Corp., Sr. Notes		
	1,000	8.75%, 11/15/13		1,037,500
	115	Rainbow National Services, LLC, Sr. Notes		121 (75
	115	8.75%, 9/1/12 (4)		131,675
		Rainbow National Services, LLC, Sr. Sub. Debs.		
	1,565	10.375%, 9/1/14 (4)		1,870,175
	1,505	10.010,01111 (1)		1,070,175

\$	3,353,275

REITS 0.0%		Manistan Hamitality On anotions/Finance		
¢	275	Meristar Hospitality Operations/Finance	¢	200.750
\$	275	10.50%, 6/15/09	\$	299,750
			\$	299,750
Data llana (Essant Essal as				
Retailers (Except Food an	nd Drug) 0.0%			
	45	Home Interiors & Gifts, Inc.		20.025
	45	10.125%, 6/1/08		38,025
		Riddell Bell Holdings, Sr. Sub. Notes		16.000
	45	8.375%, 10/1/12 (4)	.	46,800
			\$	84,825
Semiconductors 0.3%				
		Advanced Micro Devices, Inc., Sr. Notes		
	825	7.75%, 11/1/12 (4)		845,625
		Amkor Technologies, Inc.		
	65	5.75%, 6/1/06		62,644
		Amkor Technologies, Inc., Sr. Notes		
	235	7.125%, 3/15/11		205,625
	840	7.75%, 5/15/13		735,000
		STATS ChipPAC Ltd., Sr. Notes		
	145	6.75%, 11/15/11 (4)		143,550
			\$	1,992,444
Surface Transport 0.4%	<i>o</i>			
		Horizon Lines, LLC		
	2,240	9.00%, 11/1/12 (4)		2,433,200
		OMI Corp., Sr. Notes		
	20	7.625%, 12/1/13		20,750
		Quality Distribution LLC/QD Capital Corp.		
	590	9.00%, 11/15/10 (4)		581,150
			\$	3,035,100

Telecommunications	1.7%		
		AirGate PCS, Inc., Variable Rate	
\$	120	6.41%, 10/15/11 (4)	\$ 125,100
		Alamosa Delaware, Inc., Sr. Disc. Notes	
	160	12.00%, 7/31/09	175,200
	100	12.00 %, 1131109	175,200
		Alamosa Delaware, Inc., Sr. Notes	
	220	11.00%, 7/31/10	258,500
	75	8.50%, 1/31/12	81,750
		Centennial Cellular Operating Co., LLC, Sr. Sub. Notes	
	28	10.75%, 12/15/08	29,120
	20	10.1570, 12, 15,00	29,120
		Centennial Cellular Operating Co./Centennial	
		Communications Corp., Sr. Notes	
	600	10.125%, 6/15/13	699,000
		Inmarsat Finance PLC	
	1,125	7.625%, 6/30/12	1,184,063
	1,123	7.025%, 0/30/12	1,184,005
		LCI International, Inc., Sr. Notes	
	125	7.25%, 6/15/07	122,500
		New Skies Satellites NV, Sr. Notes, Variable Rate	
	215	7.438%, 11/1/11 (4)	226,556
	215	7.430 %, 11/1/11 (4)	220,330
		New Skies Satellites NV, Sr. Sub. Notes	
	290	9.125%, 11/1/12 (4)	303,050
		Nortel Networks Ltd.	
	145	4.25%, 9/1/08	139,381
	143	T.25 /0, 9/ 1/00	157,501
		PanAmSat Corp.	
	1,355	9.00%, 8/15/14	1,497,275