EATON VANCE SENIOR INCOME TRUST Form N-CSR August 27, 2014

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

Form N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED

MANAGEMENT INVESTMENT COMPANIES

Investment Company Act File Number: 811-09013

Eaton Vance Senior Income Trust

(Exact Name of Registrant as Specified in Charter)

Two International Place, Boston, Massachusetts 02110

(Address of Principal Executive Offices)

Maureen A. Gemma

Two International Place, Boston, Massachusetts 02110

(Name and Address of Agent for Services)

(617) 482-8260

(Registrant s Telephone Number)

June 30

Date of Fiscal Year End

June 30, 2014

Date of Reporting Period

Item 1. Reports to Stockholders

Senior Income Trust (EVF)

Annual Report

June 30, 2014

Commodity Futures Trading Commission Registration. Effective December 31, 2012, the Commodity Futures Trading Commission (CFTC) adopted certain regulatory changes that subject registered investment companies and advisers to regulation by the CFTC if a fund invests more than a prescribed level of its assets in certain CFTC-regulated instruments (including futures, certain options and swap agreements) or markets itself as providing investment exposure to such instruments. The Fund has claimed an exclusion from the definition of the term—commodity pool operator—under the Commodity Exchange Act. Accordingly, neither the Fund nor the adviser with respect to the operation of the Fund is subject to CFTC regulation. Because of its management of other strategies, the Fund s adviser is registered with the CFTC as a commodity pool operator and a commodity trading advisor.

Fund shares are not insured by the FDIC and are not deposits or other obligations of, or guaranteed by, any depository institution. Shares are subject to investment risks, including possible loss of principal invested.

Annual Report June 30, 2014

Eaton Vance

Senior Income Trust

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Senior Income Trust

June 30, 2014

Management s Discussion of Fund Performance

Economic and Market Conditions

The U.S. floating-rate loan market performed solidly during the fiscal year ended June 30, 2014, with the S&P/LSTA Leveraged Loan Index², a broad barometer of the loan market, advancing 5.59% during the 12-month period. Returns were comprised mainly of interest income. Loan prices fluctuated during the year, generally within a 1% range, and ended modestly lower overall for the year.

As investors continued to search for yield and maintained an appetite for risk, loans remained in demand due to their near-par valuations, near-zero duration⁹ and floating income stream. That strong demand resulted in modest spread compression in the market, slightly lowering coupon income on new issue loans.

With the U.S. economy continuing its gradual recovery during the period, improving corporate fundamentals were a key driver of loan performance. However, loan market default rates, a measure of corporate health and credit risk in the market, spiked as a result of the April 2014 default of one issuer: Energy Future Holdings, also known as TXU, a Texas-based electric utility that represented nearly 3.3% of the Index as of June 30, 2014. TXU s Chapter 11 bankruptcy filing caused the loan default rate for the Index to rise to 4.41% on a trailing 12-month basis as of period-end on June 30, 2014. Excluding TXU, the Index s trailing one-year default rate was 1.08%, well below the market s 10-year average of 3.31%, according to Standard & Poor s Leveraged Commentary & Data. The Fund did not hold a position in TXU at the time of default.

Fund Performance

For the fiscal year ended June 30, 2014, Eaton Vance Senior Income Trust (the Fund) at net asset value (NAV) had a total return of 6.34%, outperforming the 5.59% return of the S&P/LSTA Leveraged Loan Index (the Index). The predominant factors contributing to relative performance versus the Index during the period were investment leverage⁶, high-yield bond exposure and beneficial credit selection, while quality positioning was a relative detractor from performance versus the Index during the fiscal year.

Under normal market conditions, the Fund invests at least 80% of its total assets in senior, secured floating-rate loans (senior loans). In keeping with the Fund s secondary objective of preservation of capital, management tends to overweight higher-rated loans relative to the Index. This strategy may help the Fund experience limited credit losses over time, but may detract from relative results versus the Index in times when senior loans perform well, as they did during the fiscal year ended June 30, 2014.

For the 12-month period, BB-rated⁸ loans in the Index returned 3.95%, B-rated loans in the Index returned 5.77%, CCC-rated loans in the Index returned 11.25% and D-rated loans in the Index returned 31.53%. Across these ratings tiers, the Fund had overweight exposure to BB-rated loans and underweight exposure to B-rated, CCC-rated and D-rated loans. As a result, the Fund s higher-quality positioning generally served as a relative detractor from Fund performance versus the Index during the period.

In contrast, several other factors drove overall favorable Fund performance relative to the Index during the period. The Fund s employment of investment leverage was the most significant contributor to the Fund s relative performance versus the Index, as leverage enhanced the performance of the Fund s underlying portfolio. Additionally, the Fund s exposure to high-yield bonds, which outperformed the loan market during the period, also helped the Fund s relative results versus the Index. These factors aided relative returns because the Index does not include high-yield bonds and is unlevered. Finally, credit selection was broadly beneficial across the Fund s many sectors.

On a sector-level basis, the Fund s underweight to the utilities sector detracted from the Fund s relative results versus the Index, as the utilities sector outperformed the overall Index during the period.

See Endnotes and Additional Disclosures in this report.

Past performance is no guarantee of future results. Returns are historical and are calculated by determining the percentage change in net asset value (NAV) or market price (as applicable) with all distributions reinvested and includes management fees and other expenses. Fund performance at market price will differ from its results at NAV due to factors such as changing perceptions about the Fund, market conditions, fluctuations in supply and demand for Fund shares, or changes in Fund distributions. Investment return and principal value will fluctuate so that shares, when sold, may be worth more or less than their original cost. Performance less than one year is cumulative. Performance is for the stated time period only; due to market volatility, current Fund performance may be lower or higher than the quoted return. For performance as of the most recent month end, please refer to eatonvance.com.

Senior Income Trust

June 30, 2014

Performance^{2,3}

Portfolio Managers Scott H. Page, CFA and John Redding

% Average Annual Total Returns	Inception Date	One Year	Five Years	Ten Years	
Fund at NAV	10/30/1998	6.34%	12.86%	5.30%	
Fund at Market Price		3.57	14.69	3.74	
S&P/LSTA Leveraged Loan Index		5.59%	8.72%	5.24%	
% Premium/Discount to NAV ⁴					
// I Tellium/Discount to IVA V				7.229	7/0
				7.22	
Distributions ⁵					
Total Distributions per share for the period				\$ 0.443	
Distribution Rate at NAV				5.23%	
Distribution Rate at Market Price				5.64%	
% Total Leverage ⁶					
Auction Preferred Shares (APS)				24.28%	
Borrowings				14.35	

See Endnotes and Additional Disclosures in this report.

Past performance is no guarantee of future results. Returns are historical and are calculated by determining the percentage change in net asset value (NAV) or market price (as applicable) with all distributions reinvested and includes management fees and other expenses. Fund performance at market price will differ from its results at NAV due to factors such as changing perceptions about the Fund, market conditions, fluctuations in supply and demand for Fund shares, or changes in Fund distributions. Investment return and principal value will fluctuate so that shares, when sold, may be worth more or less than their original cost. Performance less than one year is cumulative. Performance is for the stated time period only; due to market volatility, current Fund performance may be lower or higher than the quoted return. For performance as of the most recent month end, please refer to eatonvance.com.

Senior Income Trust

June 30, 2014

Fund Profile

Top 10 Issuers (% of total investments)⁷

Alliance Boots Holdings Limited	1.2%
Asurion LLC	1.2
H.J. Heinz Company	1.1
Dell Inc.	1.0
Community Health Systems, Inc.	1.0
SunGard Data Systems, Inc.	1.0
NBTY, Inc.	0.9
Valeant Pharmaceuticals International, Inc.	0.9
Laureate Education, Inc.	0.9
General Nutrition Centers, Inc.	0.8
Total	10.0%
Top 10 Sectors (% of total investments) ⁷	

Top 10 Sectors (% of total investments)⁷

Health Care	9.7%
Business Equipment and Services	8.7
Electronics/Electrical	7.9
Retailers (Except Food and Drug)	5.1
Food Products	4.6
Financial Intermediaries	4.0
Chemicals and Plastics	3.9
Oil and Gas	3.9
Automotive	3.9
Leisure Goods/Activities/Movies	3.8
Total	55.5%

Credit Quality (% of bond and loan holdings) ⁸	
See Endnotes and Additional Disclosures in this report.	
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Senior Income Trust

June 30, 2014

Endnotes and Additional Disclosures

- The views expressed in this report are those of the portfolio manager(s) and are current only through the date stated at the top of this page. These views are subject to change at any time based upon market or other conditions, and Eaton Vance and the Fund(s) disclaim any responsibility to update such views. These views may not be relied upon as investment advice and, because investment decisions are based on many factors, may not be relied upon as an indication of trading intent on behalf of any Eaton Vance fund. This commentary may contain statements that are not historical facts, referred to as forward looking statements. The Fund s actual future results may differ significantly from those stated in any forward looking statement, depending on factors such as changes in securities or financial markets or general economic conditions, the volume of sales and purchases of Fund shares, the continuation of investment advisory, administrative and service contracts, and other risks discussed from time to time in the Fund s filings with the Securities and Exchange Commission.
- ² S&P/LSTA Leveraged Loan Index is an unmanaged index of the institutional leveraged loan market. Unless otherwise stated, index returns do not reflect the effect of any applicable sales charges, commissions, expenses, taxes or leverage, as applicable. It is not possible to invest directly in an index.
- 3 Performance results reflect the effects of leverage. Performance since inception for an index, if presented, is the performance since the Fund s or oldest share class inception, as applicable.
- ⁴ The shares of the Fund often trade at a discount or premium from their net asset value. The discount or premium of the Fund may vary over time and may be higher or lower than what is quoted in this report. For up-to-date premium/discount information, please refer to http://eatonvance.com/closedend.
- ⁵ The Distribution Rate is based on the Fund s last regular distribution per share in the period (annualized) divided by the Fund s NAV or market price at the end of the period. The Fund s distributions may be comprised of amounts characterized for federal income tax purposes as tax-exempt income, qualified and non-qualified ordinary dividends, capital gains and nondividend distributions, also known as return of capital. For additional information about nondividend distributions, please refer to Eaton Vance Closed-End Fund Distribution Notices (19a) posted on our website, eatonvance.com. The Fund will determine the federal income tax character of distributions paid to a shareholder after the end of the calendar year. This is reported on the IRS form 1099-DIV and provided to the shareholder shortly after each year-end. For information about the tax character of distributions made in prior calendar years, please refer to Performance-Tax Character of Distributions on the Fund s webpage available at eatonvance.com. The Fund s distributions are determined by the investment adviser based on its current assessment of the Fund s long-term return potential. As portfolio and market conditions change, the rate of distributions paid by the Fund could change.
- ⁶ Leverage represents the liquidation value of the Fund s APS and borrowings outstanding as a percentage of Fund net assets applicable to common shares plus APS and borrowings outstanding. Use of leverage creates an opportunity for income, but creates risks including greater price volatility. The cost of leverage rises and falls with changes in short-term interest rates. The Fund may be required to maintain prescribed asset coverage for its leverage and may be required to reduce its leverage at an inopportune time.
- ⁷ Excludes cash and cash equivalents.
- Ratings are based on Moody s, S&P or Fitch, as applicable. If securities are rated differently by the rating agencies, the higher rating is applied. Ratings, which are subject to change, apply to the creditworthiness of the issuers of the underlying securities and not to the Fund or its shares. Credit ratings measure the quality of a bond based on the issuer s creditworthiness, with ratings ranging from AAA, being the highest, to D, being the lowest based on S&P s measures. Ratings of BBB or higher by S&P or Fitch (Baa or higher by Moody s) are considered to be investment grade quality. Credit ratings are based largely on the rating agency s analysis at the time of rating. The rating assigned to any particular security is not necessarily a reflection of the issuer s current financial condition and does not necessarily reflect its assessment of the volatility of a security s market value or of the liquidity of an

investment in the security. Holdings designated as Not Rated are not rated by the national rating agencies stated above.

9 Duration is a measure of the expected change in price of a bond in percentage terms given a one percent change in interest rates, all else being constant. Securities with lower durations tend to be less sensitive to interest-rate changes.

Fund profile subject to change due to active management.

Senior Income Trust

June 30, 2014

Portfolio of Investments

Senior Floating-Rate Interests 145.8%)

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Aerospace and Defense 1.9%		
Atlantic Aviation FBO Inc.		
Term Loan, 3.25%, Maturing June 1, 2020	273	\$ 273,068
DAE Aviation Holdings, Inc.		
Term Loan, 5.00%, Maturing November 2, 2018	153	154,665
Term Loan, 5.00%, Maturing November 2, 2018	337	341,173
Ducommun Incorporated	170	171 504
Term Loan, 4.75%, Maturing June 28, 2017 IAP Worldwide Services, Inc.	170	171,524
Term Loan, 0.00%, Maturing December 31, 2015 ⁽²⁾⁽³⁾	848	245,855
Term Loan - Second Lien, 0.00%, Maturing June 30, 2016 ⁽²⁾⁽³⁾	357	7,327
Silver II US Holdings, LLC	337	7,527
Term Loan, 4.00%, Maturing December 13, 2019	958	956,110
Transdigm, Inc.		,
Term Loan, 3.75%, Maturing February 28, 2020	2,269	2,262,905
Term Loan, 3.75%, Maturing June 4, 2021	900	896,962
		\$ 5,309,589
Automotive 6.1%		
Affinia Group Intermediate Holdings Inc.		
Term Loan, 4.75%, Maturing April 27, 2020	834	\$ 843,514
Allison Transmission, Inc.	00.	Ψ 0.0,01.
Term Loan, 3.75%, Maturing August 23, 2019	1,692	1,698,574
ASP HHI Acquisition Co., Inc.		
Term Loan, 5.00%, Maturing October 5, 2018	1,133	1,140,088
Chrysler Group LLC		
Term Loan, 3.50%, Maturing May 24, 2017	2,441	2,453,768
Term Loan, 3.25%, Maturing December 31, 2018	1,047	1,046,062
CS Intermediate Holdco 2 LLC		
Term Loan, 4.00%, Maturing April 4, 2021	325	325,203
Dayco Products, LLC	474	477.059
Term Loan, 5.25%, Maturing December 12, 2019 Federal Maguel Holdings Composition	474	477,958
Federal-Mogul Holdings Corporation Term Loan, 4.75%, Maturing April 15, 2021	1,950	1,953,251
Goodyear Tire & Rubber Company (The)	1,930	1,933,431
Term Loan - Second Lien, 4.75%, Maturing April 30, 2019	3,375	3,400,285
INA Beteiligungsgesellschaft GmbH	2,373	-,,200
Term Loan, 3.75%, Maturing May 15, 2020	475	477,672

Metaldyne, LLC Term Loan, 4.25%, Maturing December 18, 2018 Tower Automotive Holdings USA, LLC		853	}	857,093
Term Loan, 4.00%, Maturing April 23, 2020		396 Principal)	395,930
Borrower/Tranche Description	(000	Amount*) s omitted)		Value
Automotive (continued) Veyance Technologies, Inc. Term Loan, 5.25%, Maturing September 8, 2017 Visteon Corporation		1,393	\$	1,398,425
Term Loan, 3.50%, Maturing May 27, 2021		525		522,129
			\$	16,989,952
Beverage and Tobacco 0.6% Oak Leaf B.V. Term Loan, 4.50%, Maturing September 24, 2018	EUR	1,250		1,717,212 1,717,212
Brokers, Dealers and Investment Houses 0.1% American Beacon Advisors, Inc. Term Loan, 4.75%, Maturing November 22, 2019		219	\$ \$	220,470 220,470
Building and Development 1.1% ABC Supply Co., Inc. Term Loan, 3.50%, Maturing April 16, 2020 Armstrong World Industries, Inc. Term Loan, 3.50%, Maturing March 15, 2020 CPG International Inc. Term Loan, 4.75%, Maturing September 30, 2020 Quikrete Holdings, Inc. Term Loan, 4.00%, Maturing September 28, 2020 RE/MAX International, Inc. Term Loan, 4.00%, Maturing July 31, 2020 Summit Materials Companies I, LLC Term Loan, 5.00%, Maturing January 30, 2019 WireCo WorldGroup, Inc. Term Loan, 6.00%, Maturing February 15, 2017		620 272 298 471 788 245 316	\$ \$	619,489 272,537 298,634 472,764 787,324 246,325 319,254 3,016,327
Business Equipment and Services 14.2% Acosta, Inc. Term Loan, 4.25%, Maturing March 2, 2018 Advantage Sales & Marketing, Inc. Term Loan, 4.25%, Maturing December 17, 2017 Altegrity, Inc. Term Loan, 7.75%, Maturing February 21, 2015 Altisource Solutions S.a.r.l. Term Loan, 4.50%, Maturing December 9, 2020		1,352 1,902 332 916	\$	1,359,226 1,906,239 330,499 917,361

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Senior Income Trust

June 30, 2014

Portfolio of Investments continued

Borrower/Tranche Description	A	Principal Amount* s omitted)	Value
Business Equipment and Services (continued)			
AVSC Holding Corp. Term Loan, 4.50%, Maturing January 24, 2021		200	\$ 200,279
BakerCorp International, Inc.		200	\$ 200,279
Term Loan, 4.25%, Maturing February 14, 2020		420	415,157
BAR/BRI Review Courses, Inc.		120	113,137
Term Loan, 4.50%, Maturing July 17, 2019		313	314,163
Brickman Group Ltd. LLC			
Term Loan, 4.00%, Maturing December 18, 2020		398	394,692
Brock Holdings III, Inc.			
Term Loan, 6.00%, Maturing March 16, 2017		548	550,028
CCC Information Services, Inc.		222	222 020
Term Loan, 4.00%, Maturing December 20, 2019		222	222,039
Ceridian Corp. Term Loan, 4.40%, Maturing May 9, 2017		605	607,510
ClientLogic Corporation		003	007,510
Term Loan, 6.85%, Maturing January 30, 2017	EUR	586	789,783
Term Loan, 6.98%, Maturing January 30, 2017		303	305,380
Corporate Capital Trust, Inc.			
Term Loan, 4.00%, Maturing May 15, 2019		474	474,701
CPM Acquisition Corp.			
Term Loan, 6.25%, Maturing August 29, 2017		236	238,290
Crossmark Holdings, Inc.		222	222.247
Term Loan, 4.50%, Maturing December 20, 2019		223	222,367
Education Management LLC Term Loan, 8.25%, Maturing March 29, 2018		1,024	752,092
EIG Investors Corp.		1,024	132,092
Term Loan, 5.00%, Maturing November 9, 2019		1,208	1,214,728
Emdeon Business Services, LLC		-,	-,,,
Term Loan, 3.75%, Maturing November 2, 2018		710	711,671
Expert Global Solutions, Inc.			
Term Loan, 8.50%, Maturing April 3, 2018		952	948,175
Extreme Reach, Inc.			
Term Loan, 6.75%, Maturing February 10, 2020		374	378,738
Garda World Security Corporation	CAD	200	270 204
Term Loan, 5.02%, Maturing November 8, 2018	CAD	299 56	279,394 55,721
Term Loan, 4.00%, Maturing November 6, 2020 Term Loan, 4.00%, Maturing November 6, 2020		218	217,819
Genpact International, Inc.		210	217,017
Term Loan, 3.50%, Maturing August 30, 2019		813	815,202
IMS Health Incorporated			,
Term Loan, 3.50%, Maturing March 17, 2021		1,212	1,206,159
Information Resources, Inc.			
Term Loan, 4.75%, Maturing September 30, 2020		596	599,098

Borrower/Tranche Description	(000	Principal Amount* s omitted)	Value
Bottower/ Hunche Beseription	(000	5 omitted)	value
Business Equipment and Services (continued)			
ION Trading Technologies S.a.r.l.			
Term Loan, Maturing June 10, 2021 ⁽⁴⁾	EUR	625	\$ 860,894
Term Loan - Second Lien, 7.25%, Maturing May 15, 2022		500	503,333
KAR Auction Services, Inc.			
Term Loan, 3.50%, Maturing March 11, 2021		1,384	1,382,448
Kronos Incorporated			
Term Loan, 4.50%, Maturing October 30, 2019		1,209	1,220,165
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020		549	569,289
Language Line, LLC			
Term Loan, 6.25%, Maturing June 20, 2016		959	961,999
MCS AMS Sub-Holdings LLC			
Term Loan, 7.00%, Maturing October 15, 2019		540	524,846
Monitronics International Inc.			
Term Loan, 4.25%, Maturing March 23, 2018		589	590,745
Quintiles Transnational Corporation			
Term Loan, 3.75%, Maturing June 8, 2018		2,609	2,612,515
RCS Capital Corp.			
Term Loan, 6.50%, Maturing April 29, 2019		525	537,141
Term Loan - Second Lien, 10.50%, Maturing April 29, 2021		250	257,500
Sensus USA Inc.		220	240.466
Term Loan, 4.75%, Maturing May 9, 2017		339	340,466
ServiceMaster Company		714	715 464
Term Loan, 5.50%, Maturing January 31, 2017		714	715,464
Term Loan, 6.50%, Maturing January 31, 2017		1,448	1,449,963
Term Loan, Maturing July 1, 2021 ⁽⁴⁾		1,200	1,188,000
SunGard Data Systems, Inc.		1,200	1,100,000
Term Loan, 3.90%, Maturing February 28, 2017		1,240	1,244,635
Term Loan, 4.00%, Maturing March 8, 2020		3,116	3,131,390
TNS, Inc.		3,110	3,131,370
Term Loan, 5.00%, Maturing February 14, 2020		500	504,898
TransUnion, LLC		500	201,070
Term Loan, 4.00%, Maturing April 9, 2021		2,070	2,073,435
U.S. Security Holdings, Inc.		2,070	2,070,.00
Term Loan, 6.00%, Maturing July 28, 2017		60	60,148
Term Loan, 6.00%, Maturing July 28, 2017		305	307,281
West Corporation			ŕ
Term Loan, 3.25%, Maturing June 30, 2018		1,922	1,914,333
			\$ 39,377,399
Cable and Satellite Television 4.8%			
Atlantic Broadband Finance, LLC			
Term Loan, 3.25%, Maturing December 2, 2019		382	\$ 381,429

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See Notes to Financial Statements.

Senior Income Trust

June 30, 2014

Portfolio of Investments continued

		Principal Amount*	
Borrower/Tranche Description	(000	s omitted)	Value
Cable and Satellite Television (continued)			
Bragg Communications Incorporated			
Term Loan, 3.50%, Maturing February 28, 2018		196	\$ 195,989
Cequel Communications, LLC			
Term Loan, 3.50%, Maturing February 14, 2019		1,342	1,344,644
Charter Communications Operating, LLC			
Term Loan, 3.00%, Maturing July 1, 2020		668	659,396
Crown Media Holdings, Inc.			
Term Loan, 4.00%, Maturing July 14, 2018		156	155,826
CSC Holdings, Inc.			
Term Loan, 2.65%, Maturing April 17, 2020		772	765,162
ION Media Networks, Inc.			
Term Loan, 5.00%, Maturing December 18, 2020		746	749,515
MCC Iowa LLC		40.5	100.050
Term Loan, 3.25%, Maturing January 29, 2021		495	490,353
Term Loan, Maturing June 30, 2021 ⁽⁴⁾		425	426,416
Mediacom Illinois, LLC		204	204 557
Term Loan, 3.13%, Maturing October 23, 2017		384 250	384,557 250,469
Term Loan, Maturing June 13, 2021 ⁽⁴⁾ Numericable U.S. LLC		230	230,409
Term Loan, 4.50%, Maturing May 21, 2020		510	513,858
Term Loan, 4.50%, Maturing May 21, 2020		590	593,962
Sterling Entertainment Enterprises, LLC		370	373,702
Term Loan, 3.15%, Maturing December 28, 2017		368	357,614
UPC Financing Partnership		200	207,01
Term Loan, 4.00%, Maturing March 31, 2021	EUR	726	1,001,268
Virgin Media Bristol LLC			,,
Term Loan, 3.50%, Maturing June 5, 2020		2,550	2,543,467
Virgin Media Investment Holdings, Ltd.			
Term Loan, 4.25%, Maturing June 30, 2023	GBP	750	1,291,171
Ziggo B.V.			
Term Loan, 0.00%, Maturing January 15, 2022 ⁽⁵⁾	EUR	15	20,995
Term Loan, 0.00%, Maturing January 15, 2022 ⁽⁵⁾	EUR	222	303,724
Term Loan, 0.00%, Maturing January 15, 2022 ⁽⁵⁾	EUR	315	429,692
Term Loan, 3.50%, Maturing January 15, 2022	EUR	16	22,394
Term Loan, 3.50%, Maturing January 15, 2022	EUR	176	240,040
Term Loan, 3.50%, Maturing January 15, 2022	EUR	280	382,804

\$ 13,504,745

Chemicals and Plastics 4.9%

Allnex (Luxembourg) & Cy S.C.A.

Term Loan, 4.50%, Maturing October 3, 2019 Allnex USA, Inc.	147	\$	147,381
Term Loan, 4.50%, Maturing October 3, 2019 Arysta LifeScience Corporation	76		76,469
Term Loan, 4.50%, Maturing May 29, 2020	1,138 Principal		1,146,313
Borrower/Tranche Description	Amount* (000 s omitted)	,	Value
Chemicals and Plastics (continued) Axalta Coating Systems US Holdings Inc.			
Term Loan, 4.00%, Maturing February 1, 2020 AZ Chem US, Inc.	1,906	\$	1,909,192
Term Loan, 4.50%, Maturing June 12, 2021	345		348,317
Emerald Performance Materials, LLC	2.42		244.516
Term Loan, 6.75%, Maturing May 18, 2018 Huntsman International, LLC	343		344,716
Term Loan, Maturing October 15, 2020 ⁽⁴⁾	975		975,605
Ineos US Finance LLC Term Loan, 3.75%, Maturing May 4, 2018	2,084		2,081,311
Kronos Worldwide Inc.			
Term Loan, 4.75%, Maturing February 18, 2020 MacDermid, Inc.	150		151,075
Term Loan, 4.00%, Maturing June 7, 2020	371		371,993
Minerals Technologies Inc. Term Loan, 4.00%. Maturing May 9, 2021	975		982,312
Momentive Performance Materials Inc.	913		902,312
Term Loan, 4.00%, Maturing April 15, 2015 OXEA Finance LLC	125		125,430
Term Loan, 4.25%, Maturing January 15, 2020 Term Loan - Second Lien, 8.25%, Maturing July 15, 2020	348 500		349,846 506,875
Polarpak Inc.	300		300,673
Term Loan, 4.50%, Maturing June 5, 2020 PQ Corporation	125		125,354
Term Loan, 4.00%, Maturing August 7, 2017	591		593,216
Tronox Pigments (Netherlands) B.V.	1.507		1 511 727
Term Loan, 4.00%, Maturing March 19, 2020 Univar Inc.	1,507		1,511,737
Term Loan, 5.00%, Maturing June 30, 2017 WNA Holdings Inc.	1,698		1,706,434
Term Loan, 4.50%, Maturing June 7, 2020	65		65,181
		\$	13,518,757
Conglomerates 1.0%			
Custom Sensors & Technologies, Inc. Term Loan, Maturing May 30, 2021 ⁽⁴⁾	175	\$	176,313
RGIS Services, LLC			
Term Loan, 5.50%, Maturing October 18, 2017 Spectrum Brands Europe GmbH	1,396		1,401,647
Term Loan, 3.75%, Maturing September 4, 2019 Spectrum Brands, Inc.	EUR 473		653,367
Term Loan, 3.50%, Maturing September 4, 2019	521		522,201
		\$	2,753,528

See Notes to Financial Statements.

Senior Income Trust

June 30, 2014

Portfolio of Investments continued

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Containers and Glass Products 1.8%		
Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.75%, Maturing January 6, 2021	1,062 324	\$ 1,054,181 323,493
BWAY Holding Company, Inc. Term Loan, 4.50%, Maturing August 7, 2017	1,330	1,336,399
Libbey Glass Inc. Term Loan, 3.75%, Maturing April 9, 2021	200	200,250
Pelican Products, Inc. Term Loan, 5.25%, Maturing March 20, 2020	187	189,015
Reynolds Group Holdings Inc. Term Loan, 4.00%, Maturing December 1, 2018	1,699	1,703,566
TricorBraun, Inc. Term Loan, 4.00%, Maturing May 3, 2018	309	310,119
Term Loan, 4.00%, Maturing May 3, 2010	307	310,117
		\$ 5,117,023
Cosmetics / Toiletries 0.6% Revlon Consumer Products Corporation Term Loan, 4.00%, Maturing October 8, 2019 Sun Products Corporation (The) Term Loan, 5.50%, Maturing March 23, 2020	597 1,051	\$ 599,052 1,033,925 \$ 1,632,977
Drugs 2.8%		
Alkermes, Inc. Term Loan, 3.50%, Maturing September 18, 2019 Auxilium Pharmaceuticals, Inc.	197	\$ 197,239
Term Loan, 6.25%, Maturing April 26, 2017 Endo Luxembourg Finance Company I S.a.r.l.	281	283,372
Term Loan, 3.25%, Maturing February 28, 2021	200	199,022
Ikaria, Inc. Term Loan, 5.00%, Maturing February 12, 2021 Term Loan-Second Lien, 8.75%, Maturing February 14, 2022	400 250	403,250 254,812
Par Pharmaceutical Companies, Inc. Term Loan, 4.00%, Maturing September 30, 2019	940	941,702
Valeant Pharmaceuticals International, Inc. Term Loan, 3.75%, Maturing February 13, 2019 Term Loan, 3.75%, Maturing December 11, 2019 Term Loan, 3.75%, Maturing August 5, 2020	881 1,500 1,789	881,204 1,500,668 1,789,339

VWR Funding, Inc.

Term Loan, 3.40%, Maturing April 3, 2017 1,234 1,235,990

\$ 7,686,598

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Ecological Services and Equipment 0.5%		
ADS Waste Holdings, Inc. Term Loan, 3.75%, Maturing October 9, 2019	985	\$ 981,746
EnergySolutions, LLC	700	Ψ >01,7.0
Term Loan, 6.75%, Maturing May 29, 2020	425	431,375
		\$ 1,413,121
		Ψ 1,413,121
Electronics / Electrical 12.8%		
Aeroflex Incorporated		
Term Loan, 4.50%, Maturing November 11, 2019	731	\$ 734,217
Allflex Holdings III, Inc.		
Term Loan, 4.25%, Maturing July 17, 2020	323	323,369
Answers Corporation	•••	
Term Loan, 6.50%, Maturing December 20, 2018	390	393,413
Term Loan - Second Lien, 11.00%, Maturing June 19, 2020	350	355,688
Attachmate Corporation	1 202	1 205 200
Term Loan, 7.25%, Maturing November 22, 2017	1,282	1,295,298
Term Loan - Second Lien, 11.00%, Maturing November 22, 2018	500	507,083
Avago Technologies Cayman Ltd.	2.075	2.000.265
Term Loan, 3.75%, Maturing May 6, 2021	3,075	3,089,265
Blue Coat Systems, Inc. Term Loan - Second Lien, 9.50%, Maturing June 28, 2020	400	407,750
Campaign Monitor Finance Pty Limited	400	407,730
Term Loan, 6.25%, Maturing March 18, 2021	349	343,015
Cinedigm Digital Funding I, LLC	349	343,013
Term Loan, 3.75%, Maturing February 28, 2018	167	166,931
CompuCom Systems, Inc.	107	100,731
Term Loan, 4.25%, Maturing May 11, 2020	358	354,334
Dealertrack Technologies, Inc.	330	55 1,55 1
Term Loan, 3.50%, Maturing February 28, 2021	239	238,578
Dell Inc.		
Term Loan, 3.75%, Maturing October 29, 2018	273	273,162
Term Loan, 4.50%, Maturing April 29, 2020	4,155	4,180,009
Eagle Parent, Inc.		
Term Loan, 4.00%, Maturing May 16, 2018	1,756	1,761,577
Entegris, Inc.		
Term Loan, 3.50%, Maturing April 30, 2021	250	248,958
Excelitas Technologies Corp.		
Term Loan, 6.00%, Maturing October 30, 2020	417	420,816
FIDJI Luxembourg (BC4) S.a.r.l.		
Term Loan, 6.25%, Maturing December 24, 2020	395	398,950
Freescale Semiconductor, Inc.		
Term Loan, 4.25%, Maturing February 28, 2020	934	936,571

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See Notes to Financial Statements.

Senior Income Trust

June 30, 2014

Portfolio of Investments continued

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Electronics / Electrical (continued)		
Go Daddy Operating Company, LLC		
Term Loan, 4.75%, Maturing May 13, 2021	1,898	\$ 1,891,242
Hyland Software, Inc.		
Term Loan, 4.75%, Maturing February 19, 2021	223	224,316
Infor (US), Inc.		
Term Loan, 3.75%, Maturing June 3, 2020	2,698	2,686,892
M/A-COM Technology Solutions Holdings, Inc.	250	252 100
Term Loan, 4.50%, Maturing May 7, 2021	250	252,188
Magic Newco LLC	(00	604.061
Term Loan, 5.00%, Maturing December 12, 2018	688	694,061
Micro Holding, L.P. Term Loan, 7.25%, Maturing March 18, 2019	469	470,235
Microsemi Corporation	409	470,233
Term Loan, 3.25%, Maturing March 18, 2021	637	634,610
Open Text Corporation	037	054,010
Term Loan, 3.25%, Maturing January 16, 2021	473	473,167
Renaissance Learning, Inc.	.,-	,
Term Loan, 4.50%, Maturing April 9, 2021	349	349,998
Term Loan - Second Lien, 8.00%, Maturing April 1, 2022	125	125,104
Rocket Software, Inc.		
Term Loan, 5.75%, Maturing February 8, 2018	216	216,747
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	250	253,750
Rovi Solutions Corporation		
Term Loan, 3.50%, Maturing March 29, 2019	329	327,422
RP Crown Parent, LLC		
Term Loan, 6.00%, Maturing December 21, 2018	2,596	2,599,016
Term Loan - Second Lien, 11.25%, Maturing December 20, 2019	250	252,500
Sensata Technologies Finance Company, LLC		
Term Loan, 3.25%, Maturing May 12, 2019	609	612,759
Shield Finance Co. S.a.r.l.	240	251 161
Term Loan, 5.00%, Maturing January 29, 2021	349	351,161
Sirius Computer Solutions, Inc. Term Loan, 7.00%, Maturing November 30, 2018	226	228,679
SkillSoft Corp.	220	220,079
Term Loan, 4.50%, Maturing April 28, 2021	725	726,209
Smart Technologies ULC	723	720,209
Term Loan, 10.50%, Maturing January 31, 2018	307	318,221
Sophia, L.P.		,
Term Loan, 4.00%, Maturing July 19, 2018	646	647,625
SS&C Technologies Holdings Europe S.a.r.l.		•
Term Loan, 3.25%, Maturing June 7, 2019	43	43,305
	Principal	
	Amount*	
Borrower/Tranche Description	(000 s omitted)	Value

Electronics / Electrical (continued) SS&C Technologies Inc. Term Loan, 3.25%, Maturing June 7, 2019 SumTotal Systems LLC Term Loan, 6.25%, Maturing November 16, 2018 SunEdison Semiconductor B.V. Term Loan, 6.50%, Maturing May 22, 2019 SurveyMonkey.com, LLC Term Loan, 5.50%, Maturing February 5, 2019 Sybil Software LLC Term Loan, 5.00%, Maturing March 20, 2020 Vantiv, LLC Term Loan, 3.75%, Maturing May 12, 2021 Vertafore, Inc. Term Loan, 4.25%, Maturing October 3, 2019 Wall Street Systems Delaware, Inc. Term Loan, 4.50%, Maturing April 30, 2021 Web.com Group, Inc.	605 425 266 469 450 1,016	\$ 418,415 591,500 425,266 268,361 470,235 451,899 1,019,152 776,292
Term Loan, 4.50%, Maturing October 27, 2017	483	484,136
		\$ 35,713,447
Equipment Leasing 0.9% Delos Finance S.a.r.l. Term Loan, 3.50%, Maturing March 6, 2021 Flying Fortress Inc. Term Loan, 3.50%, Maturing June 30, 2017	1,200 1,417	\$ 1,200,750 1,417,552 \$ 2,618,302
Financial Intermediaries 6.1% Armor Holding II LLC Term Loan - Second Lien, 10.25%, Maturing December 11, 2020 Citco Funding LLC Term Loan, 4.25%, Maturing June 29, 2018 Clipper Acquisitions Corp. Term Loan, 3.00%, Maturing February 6, 2020 First Data Corporation Term Loan, 4.15%, Maturing March 24, 2018 Term Loan, 4.15%, Maturing September 24, 2018 Grosvenor Capital Management Holdings, LLP Term Loan, 3.75%, Maturing January 4, 2021 Guggenheim Partners, LLC Term Loan, 4.25%, Maturing July 22, 2020 Hamilton Lane Advisors, LLC Term Loan, 4.00%, Maturing February 28, 2018	500 1,534 271 2,270 950 597 422 270	\$ 500,000 1,538,929 268,938 2,277,228 953,365 594,015 423,746 271,130

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See Notes to Financial Statements.

Senior Income Trust

June 30, 2014

Portfolio of Investments continued

Borrower/Tranche Description	Principa Amount ³ (000 s omitte		Value
Financial Intermediaries (continued)			
Harbourvest Partners, LLC	460	ф	464.760
Term Loan, 3.25%, Maturing February 4, 2021 Home Loan Servicing Solutions, Ltd.	467	\$	464,762
Term Loan, 4.50%, Maturing June 19, 2020	520		522,836
LPL Holdings, Inc.	320		322,630
Term Loan, 3.25%, Maturing March 29, 2019	1,886		1,885,631
Moneygram International, Inc.	-,		-,,
Term Loan, 4.25%, Maturing March 27, 2020	222		219,438
Nuveen Investments, Inc.			
Term Loan, 4.15%, Maturing May 15, 2017	3,171		3,180,306
NXT Capital, Inc.			
Term Loan, 6.25%, Maturing September 4, 2018	50		50,373
Term Loan, 6.25%, Maturing September 4, 2018	347		350,849
Ocwen Financial Corporation	(1)		(20.70)
Term Loan, 5.00%, Maturing February 15, 2018 Oz Management LP	617		620,706
Term Loan, 1.65%, Maturing November 15, 2016	660		635,453
Sesac Holdco II, LLC	000		033,433
Term Loan, 5.00%, Maturing February 8, 2019	499		501,544
Starwood Property Trust, Inc.			,
Term Loan, 3.50%, Maturing April 17, 2020	123		122,936
Walker & Dunlop, Inc.			
Term Loan, 5.50%, Maturing December 11, 2020	323		329,034
Walter Investment Management Corp.			
Term Loan, 4.75%, Maturing December 11, 2020	1,214		1,202,310
		\$	16,913,529
			-, -,-
Food Products 7.4%			
AdvancePierre Foods, Inc.			
Term Loan, 5.75%, Maturing July 10, 2017 Autobar BV (Acorn 3 BV)	1,040	\$	1,042,981
Term Loan, 5.95%, Maturing October 31, 2019 Big Heart Pet Brands	EUR 750		842,304
Term Loan, 3.50%, Maturing March 8, 2020 Blue Buffalo Company, Ltd.	2,096		2,085,746
Term Loan, 4.00%, Maturing August 8, 2019 Clearwater Seafoods Limited Partnership	639		641,879
Term Loan, 4.75%, Maturing June 24, 2019	470		473,287
CSM Bakery Supplies LLC Term Loan, 4.75%, Maturing July 3, 2020	521		524,710

Define Land, 255, Marting February 18, 2021 36 36, 38 Ferm Land, 255, Marting February 18, 2021 36 10 98, 30 Ferm Land, 255, Marting Agust 20, 2018 10 98, 30 10 98, 30 Browney/Tranch Description 31 10	Lagar Filling. Extract vittal deliter into one Tricon Tr					
Diamon Foods, Inc. Total (a) 425%, Muturing August 20, 2018 Total (b) and (b)	Del Monte Foods, Inc.					
Tem Loan, 4.25%, Maturing August 20, 2018 of Borrower/ Tranche Description Principal School Principal			349		348,383	
Principal Amount			100		00.005	
Part	Term Loan, 4.25%, Maturing August 20, 2018	Princ			99,895	
Pool Products (continued) Food Products (continued) Fo			•			
Jose Food Company Inc. Ferm Loan, 4.50%, Maturing November 1, 2018 6.68, 25 H.J. Heinz Company 5.18 5.192, 2078 Term Loan, 4.50%, Maturing June 5, 2020 42, 32, 33 3.20 42, 32, 33 Term Loan, 4.25%, Maturing April 24, 2021 86 86, 041, 00 870, 00 870, 00 860, 00 870	Borrower/Tranche Description			1	Value	
Jose Food Company Inc. Ferm Loan, 450%, Maturing November 1, 2018 6.68, 25 H.J. Heinz Company 5,128, 205 Term Loan, 450%, Maturing June 5, 2020 42,323, 32 Term Loan, 425%, Maturing April 24, 2021 423,333 Term Loan, 375%, Maturing May 25, 2018 86 86,610 Term Loan, 575%, Maturing September 18, 202 76,700 76,700 NBTY, Inc. 4,183 4,183 34,183 Term Loan, 50%, Maturing October 1, 2017 4,183 4,183 4,183 1,820,500 NBTY, Inc. 34,183 4,183 <td< th=""><th></th><th></th><th></th><th></th><th></th></td<>						
Jose Food Company Inc. Ferm Loan, 4.50%, Maturing November 1, 2018 6.68, 25 H.J. Heinz Company 5.18 5.192, 2078 Term Loan, 4.50%, Maturing June 5, 2020 42, 32, 33 3.20 42, 32, 33 Term Loan, 4.25%, Maturing April 24, 2021 86 86, 041, 00 870, 00 870, 00 860, 00 870	Earl Declarate (and inval)					
Tern Loan, 450%, Maturing November 1, 2018 66, 86, 28, 28, 28, 200 Hern Loan, 350%, Maturing June 5, 2020 51, 8 5, 192, 087 Tigh, Liner Pools Incorporated 24 423, 393 IBS USA Holdings Inc 86 866, 910 Tern Loan, 3,75%, Maturing May 25, 2018 86 866, 910 Tern Loan, 3,75%, Muturing September 18, 2020 767, 905 BYI, Inc. 34 4, 195, 885 Tern Loan, 3,55%, Muturing September 18, 2020 347 346, 90 Tern Loan, 3,25%, Muturing April 29, 2020 347 346, 90 Tern Loan, 3,25%, Muturing April 29, 2020 27, 55 277, 55 Post Holdings Inc. Tern Loan, 3,75%, Maturing June 2, 2021 27, 55 277, 55 Post Holdings Inc. Tern Loan, 3,75%, Maturing July 26, 2016 8 8 8, 126 Expended 4,76 8 8 8, 126 15 27, 55 27, 55 27, 55 27, 56 8 8 8, 126 15 15, 22, 22 15 15, 22, 22 15, 22 15, 26, 48, 28 15						
Figure 1			667	\$	668,623	
High Line Foods Incorporated 42 423,93 Ferm Loan, 4.25%, Maturing April 24, 2021 36 68,06 Term Loan, 3.75%, Maturing Byetperfiles, 2020 76 76,00 NETY, Inc. 418 4,195,38 Ferm Loan, 3.50%, Maturing Detober 1, 2017 418 4,195,38 Ferm Loan, 3.25%, Maturing April 29, 2020 347 36,106 Ferm Loan, 3.25%, Maturing April 29, 2020 182 1,200 Ferm Loan, 3.55%, Maturing June 2, 2021 27,557 Ferm Loan, 3.75%, Maturing June 2, 2021 27,557 Ferm Loan, 3.75%, Maturing June 2, 2021 27,557 Feed Service 4.7% 28 Feed Service 4.7% 28 Ferm Loan, 1.87%, Maturing July 26, 2016 15 16,22 Term Loan, 1.87%, Maturing July 26, 2016 15 16,22 Term Loan, 1.87%, Maturing Spermer Represented 2, 2015 15 16,22 Term Loan, 3.75%, Maturing Spermer Represented 2, 2015 16 17 16,22 Term Loan, 3.75%, Maturing Spermer Represented 2, 2015 17 16,22 16,22 Term Loan, 3.75%, Maturing Spermer Represented 2, 2015 <t< td=""><td></td><td></td><td></td><td></td><td>,</td></t<>					,	
Tem Loan, 4.25%, Maturing April 24, 2021 424, 423,97 JBS USA Holdings Inc. 864 866,910 Tem Loan, 3.75%, Maturing September 18, 2020 707,000 707,000 BTY, Inc. 180,800 486,910 708,000 BTY, Inc. 180,800 481,800 80,800		5	148		5,192,067	
JBS USA Holdings Inc. 864 86,90 Term Loan, 3.75%, Maturing May 25,2018 864 76,705 NBTY, Inc. Term Loan, 3.50%, Maturing October 1, 2017 4,183 4,195,383 Term Loan, 3.50%, Maturing April 29, 2020 1,820,566 Post Holdings Inc. Term Loan, 3.55%, Maturing April 29, 2020 1,820,566 Post Holdings Inc. Term Loan, 3.75%, Maturing June 2, 2021 2,77,575 Food Service 4.7% Arramark Corporation Term Loan, 1.87%, Maturing July 26, 2016 88 8,81,26 Term Loan, 1.87%, Maturing April 22, 2015(3) 88 88,126 Term Loan, 2.18%, Maturing April 22, 2015(3) 88 88,126 Term Loan, 3.75%, Maturing September 28, 2019 1,10 48,785 Burger King Corporation Term Loan, 3.75%, Maturing September 28, 2019 37 48,785 Term Loan, 3.50%, Maturing January 6, 2021 81 47 65,102 Term Loan, 3.50%, Maturing January 6, 2021 <td< td=""><td>•</td><td></td><td>10.1</td><td></td><td>122 027</td></td<>	•		10.1		122 027	
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NBTY, Inc. 4,818 4,918 4,918 3,878 78 <td>· ·</td> <td></td> <td></td> <td></td> <td></td>	· ·					
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Food Service 4.7% Form Loan, 1.87%, Maturing July 26, 2016 S8 \$ \$88,126 Term Loan, 1.87%, Maturing July 26, 2016 157 156,223 Suffets, Inc. Food Service 4.7% Food Servic	· ·		275		277,557	
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Food Service 4.7% Aramark Corporation 88 \$88,126 Term Loan, 1.87%, Maturing July 26, 2016 88 \$88,126 Buffets, Inc. 49 48,785 Term Loan, 0.11%, Maturing April 22, 2015(3) 49 48,785 Burger King Corporation 1,105 1,110,760 CECE Entertainment Concepts, L.P. 374 372,426 Term Loan, 3.75%, Maturing September 28, 2019 374 372,426 Darling International, Inc. EUR 474 651,022 Term Loan, 3.50%, Maturing January 6, 2021 EUR 474 651,022 DineEquity, Inc. 1,179 1,185,493 Term Loan, 3.75%, Maturing October 19, 2017 1,185,493 Dunkin Brands, Inc. 1,213 1,304,676 Lerm Loan, 3.25%, Maturing February 7, 2021 1,315 1,304,676 Lerm Loan, 3.25%, Maturing April 24, 2018 1,213 1,217,144 NPC International, Inc. 1,213 2,271,144 Term Loan, 4.00%, Maturing April 24, 2018 34 2,304,676 Brown Loan, 4.00%, Maturing December 28, 2018 34 2,304,676 Cerm Loan, 3.50%, Maturing October 25, 2019 304,304,374 F. Chang s China Bistro Inc. 304,304,374				\$:	20,618,359	
Aramark Corporation 8.8 \$ 8.81.26 Term Loan, 1.87%, Maturing July 26, 2016 8.8 \$ 8.81.26 Term Loan, 1.87%, Maturing July 26, 2016 15.6, 223 Buffets, Inc.					-,,	
Aramark Corporation 8.8 \$ 8.81.26 Term Loan, 1.87%, Maturing July 26, 2016 8.8 \$ 8.81.26 Term Loan, 1.87%, Maturing July 26, 2016 15.6, 223 Buffets, Inc.						
Term Loan, 1.87%, Maturing July 26, 2016 88 \$88,126 Term Loan, 1.87%, Maturing July 26, 2016 157 156,223 Buffets, Inc. Term Loan, 0.11%, Maturing April 22, 2015(3) 49 48,785 Burger King Corporation Term Loan, 3.75%, Maturing September 28, 2019 1,105 1,110,760 CEC Entertainment Concepts, L.P. Term Loan, 4.25%, Maturing February 14, 2021 374 372,426 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 EUR 474 651,022 DineEquity, Inc. Term Loan, 3.75%, Maturing October 19, 2017 1,179 1,185,493 Dunkin Brands, Inc. Term Loan, 3.25%, Maturing February 7, 2021 1,315 1,304,676 Lerm Loan, 4.00%, Maturing April 24, 2018 1,213 1,217,144 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 342,766 OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 304,304,304	Food Service 4.7%					
Term Loan, 1.87%, Maturing July 26, 2016 156, 223 Buffets, Inc. Term Loan, 0.11%, Maturing April 22, 2015(3) 49 48,785 Burger King Corporation Term Loan, 3.75%, Maturing September 28, 2019 1,105 1,110,760 CEC Entertainment Concepts, L.P. Term Loan, 4.25%, Maturing February 14, 2021 374 372,426 Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 EUR 474 651,022 Dine Equity, Inc. 1,179 1,185,493 Term Loan, 3.75%, Maturing October 19, 2017 1,185 1,185,493 Dunkin Brands, Inc. 1,315 1,304,676 Term Loan, 4.00%, Maturing February 7, 2021 1,315 1,304,676 Landry s, Inc. 1,213 1,217,144 NPC International, Inc. 342,766 342,766 Term Loan, 4.00%, Maturing December 28, 2018 342,766 342,766 OSI Restaurant Partners, LLC 304 304,374 Term Loan, 3.50%, Maturing October 25, 2019 304 304,374 P.F. Chang s China Bistro Inc.	Aramark Corporation					
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Term Loan, 0.11%, Maturing April 22, 2015(3) 49 48,785 Burger King Corporation 1,105 1,110,760 CEC Entertainment Concepts, L.P. 374 372,426 Term Loan, 4.25%, Maturing February 14, 2021 374 372,426 Darling International, Inc. EUR 474 651,022 Term Loan, 3.50%, Maturing January 6, 2021 EUR 474 651,022 DineEquity, Inc. 1,179 1,185,493 Dunkin Brands, Inc. 1,315 1,304,676 Term Loan, 3.25%, Maturing February 7, 2021 1,315 1,304,676 Landry s, Inc. 1,213 1,217,144 Term Loan, 4.00%, Maturing April 24, 2018 3,23 342,766 Term Loan, 4.00%, Maturing December 28, 2018 342 342,766 OSI Restaurant Partners, LLC 304 304,374 Term Loan, 3.50%, Maturing October 25, 2019 304 304,374 P.F. Chang's China Bistro Inc.	· ·		157		156,223	
Burger King Corporation Term Loan, 3.75%, Maturing September 28, 2019 1,105 1,110,760 CEC Entertainment Concepts, L.P. 374 372,426 Term Loan, 4.25%, Maturing February 14, 2021 374 372,426 Darling International, Inc. EUR 474 651,022 Term Loan, 3.50%, Maturing January 6, 2021 EUR 474 651,022 DineEquity, Inc. 1,179 1,185,493 Term Loan, 3.75%, Maturing October 19, 2017 1,315 1,304,676 Landry s, Inc. 1,315 1,304,676 Landry s, Inc. 1,213 1,217,144 NPC International, Inc. 342 342,766 Term Loan, 4.00%, Maturing April 24, 2018 342 342,766 OSI Restaurant Partners, LLC 342 342,766 Term Loan, 3.50%, Maturing October 25, 2019 304 304,374 P.F. Chang s China Bistro Inc.			49		48 785	
Term Loan, 3.75%, Maturing September 28, 2019 1,105 1,110,760 CEC Entertainment Concepts, L.P. 374 372,426 Term Loan, 4.25%, Maturing February 14, 2021 374 372,426 Darling International, Inc. EUR 474 651,022 DineEquity, Inc. 1,179 1,185,493 Term Loan, 3.75%, Maturing October 19, 2017 1,315 1,304,676 Dunkin Brands, Inc. 1,315 1,304,676 Term Loan, 3.25%, Maturing February 7, 2021 1,315 1,217,144 Landry s, Inc. 1,213 1,217,144 Term Loan, 4.00%, Maturing April 24, 2018 1,213 1,217,144 NPC International, Inc. 342 342,766 OSI Restaurant Partners, LLC 304 304,374 P.F. Chang s China Bistro Inc. 304 304,374	· ·		77		40,703	
Term Loan, 4.25%, Maturing February 14, 2021 374 372,426 Darling International, Inc. EUR 474 651,022 DineEquity, Inc. 1,179 1,185,493 Term Loan, 3.75%, Maturing October 19, 2017 1,315 1,315,493 Dunkin Brands, Inc. 1,315 1,304,676 Landry s, Inc. 1,213 1,217,144 Term Loan, 4.00%, Maturing April 24, 2018 1,213 1,217,144 NPC International, Inc. 342 342,766 OSI Restaurant Partners, LLC 342 342,766 Term Loan, 3.50%, Maturing October 25, 2019 304 304,374 P.F. Chang s China Bistro Inc. 304 304,374		1	105		1,110,760	
Darling International, Inc. Term Loan, 3.50%, Maturing January 6, 2021 EUR 474 651,022 DineEquity, Inc. Term Loan, 3.75%, Maturing October 19, 2017 1,179 1,185,493 Dunkin Brands, Inc. 1,315 1,304,676 Landry s, Inc. 1,213 1,217,144 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 342 342,766 OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 304 304,374 P.F. Chang s China Bistro Inc.						
Term Loan, 3.50%, Maturing January 6, 2021 EUR 474 651,022 DineEquity, Inc. 1,179 1,185,493 Term Loan, 3.75%, Maturing October 19, 2017 1,315 1,315 1,304,676 Dunkin Brands, Inc. 1,215 1,304,676 Landry s, Inc. 1,213 1,217,144 NPC International, Inc. 342 342,766 OSI Restaurant Partners, LLC 342 342,766 OSI Restaurant Partners, LLC 304,374 304,374 P.F. Chang s China Bistro Inc. 304,374			374		372,426	
DineEquity, Inc. Term Loan, 3.75%, Maturing October 19, 2017 1,179 1,185,493 Dunkin Brands, Inc. Term Loan, 3.25%, Maturing February 7, 2021 1,315 1,304,676 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 1,213 1,217,144 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 342 342,766 OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 304 304,374 P.F. Chang s China Bistro Inc.		ELID	171		(51,022	
Term Loan, 3.75%, Maturing October 19, 2017 1,179 1,185,493 Dunkin Brands, Inc. 1,315 1,304,676 Landry s, Inc. 5 1,213 1,217,144 Term Loan, 4.00%, Maturing April 24, 2018 1,213 1,217,144 NPC International, Inc. 342 342,766 OSI Restaurant Partners, LLC 5 304,374 Term Loan, 3.50%, Maturing October 25, 2019 304,374 P.F. Chang s China Bistro Inc. 304,374	· ·	EUK	4/4		051,022	
Dunkin Brands, Inc. Term Loan, 3.25%, Maturing February 7, 2021 1,315 1,304,676 Landry s, Inc. 1,213 1,217,144 Term Loan, 4.00%, Maturing April 24, 2018 1,213 1,217,144 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 342 342,766 OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 304 304,374 P.F. Chang s China Bistro Inc.	1 1/	1	179		1.185,493	
Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 1,213 1,217,144 NPC International, Inc. Term Loan, 4.00%, Maturing December 28, 2018 342,766 OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 304,374 P.F. Chang s China Bistro Inc.	· ·					
Term Loan, 4.00%, Maturing April 24, 2018 1,213 1,217,144 NPC International, Inc. 342 342,766 OSI Restaurant Partners, LLC 304 342,766 Term Loan, 3.50%, Maturing October 25, 2019 304 304,374 P.F. Chang s China Bistro Inc. 304,374	· · ·	1	315		1,304,676	
NPC International, Inc. 342 342,766 Term Loan, 4.00%, Maturing December 28, 2018 342 342,766 OSI Restaurant Partners, LLC 342 342,766 Term Loan, 3.50%, Maturing October 25, 2019 304 304,374 P.F. Chang s China Bistro Inc. 304 304,374			212			
Term Loan, 4.00%, Maturing December 28, 2018 342,766 OSI Restaurant Partners, LLC 342 Term Loan, 3.50%, Maturing October 25, 2019 304 304,374 P.F. Chang s China Bistro Inc. 304 304,374		1	213		1,217,144	
OSI Restaurant Partners, LLC Term Loan, 3.50%, Maturing October 25, 2019 P.F. Chang s China Bistro Inc.	· · · · · · · · · · · · · · · · · · ·		342		342.766	
Term Loan, 3.50%, Maturing October 25, 2019 P.F. Chang s China Bistro Inc. 304 304,374			<u>~</u>		2.2,700	
			304		304,374	
Term Loan 4.25% Maturing July 2.2010 100 401			40-		100 :0:	
· ·	Term Loan, 4.25%, Maturing July 2, 2019		192		189,601	
Seminole Hard Rock Entertainment, Inc. Term Loan, 3.50%, Maturing May 14, 2020 123,570			124		123 570	
124 123,570	Torin Down, 5.50 %, maturing true 17, 2020		.27		123,370	

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See Notes to Financial Statements.

Senior Income Trust

June 30, 2014

Portfolio of Investments continued

Borrower/Tranche Description	Princ Amou (000 s om	ınt*)	Value
Food Service (continued) US Foods, Inc. Term Loan, 4.50%, Maturing March 29, 2019 Weight Watchers International, Inc. Term Loan, 4.00%, Maturing April 2, 2020 Wendy s International, Inc.		,376 ,555	\$	2,381,940 2,821,781
Term Loan, 3.25%, Maturing May 15, 2019		677	\$	679,022 12,977,709
Food / Drug Retailers 5.0% Albertson s, LLC Term Loan, 4.75%, Maturing March 21, 2019 Alliance Boots Holdings Limited Term Loan, 3.98%, Maturing July 10, 2017 General Nutrition Centers, Inc. Term Loan, 3.25%, Maturing March 4, 2019 New Albertson s, Inc. Term Loan, Maturing June 25, 2021(4) Pantry, Inc. (The) Term Loan, 4.75%, Maturing August 2, 2019 Rite Aid Corporation Term Loan, 3.50%, Maturing February 21, 2020 Term Loan - Second Lien, 5.75%, Maturing August 21, 2020 Supervalu Inc. Term Loan, 4.50%, Maturing March 21, 2019	GBP 3	,016 ,275 ,785 525 221 ,139 225 ,349		1,022,172 5,610,966 3,763,093 527,406 222,580 1,139,115 230,287 1,349,692 13,865,311
Forest Products 0.1% Expera Specialty Solutions, LLC Term Loan, 7.50%, Maturing December 21, 2018		248	\$ \$	250,594 250,594
Health Care 14.7% Akorn, Inc. Term Loan, 4.50%, Maturing April 16, 2021 Term Loan, Maturing April 16, 2021 ⁽⁴⁾		350 200	\$	352,042 201,167

Alere, Inc.		
Term Loan, 4.25%, Maturing June 30, 2017	1,679	1,686,156
Alliance Healthcare Services, Inc.		
Term Loan, 4.25%, Maturing June 3, 2019	619	619,448
Amneal Pharmaceuticals LLC		
Term Loan, 5.75%, Maturing November 1, 2019	273	274,928
Ardent Medical Services, Inc.		
Term Loan, 6.75%, Maturing July 2, 2018	1,445	1,454,072
Demonstration of the Demoistics	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)) Value
Health Care (continued)		
ATI Holdings, Inc.		
Term Loan, 5.00%, Maturing December 20, 2019	222	\$ 224,211
Biomet Inc.		
Term Loan, 3.66%, Maturing July 25, 2017	3,334	3,343,327
CeramTec Acquisition Corporation		
Term Loan, 4.25%, Maturing August 28, 2020	16	15,778
CHG Buyer Corporation		
Term Loan, 4.25%, Maturing November 19, 2019	394	395,968
Community Health Systems, Inc.		
Term Loan, 3.48%, Maturing January 25, 2017	864	866,803
Term Loan, 4.25%, Maturing January 27, 2021	3,521	3,547,057
DaVita HealthCare Partners, Inc.		