EATON VANCE SENIOR INCOME TRUST Form N-CSRS February 26, 2016

#### **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** 

**December 31, 2015** 

**Date of Reporting Period** 

# Item 1. Reports to Stockholders

# Senior Income Trust (EVF)

# Semiannual Report

December 31, 2015

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.

#### Semiannual Report December 31, 2015

# Eaton Vance

# Senior Income Trust

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#### Senior Income Trust

December 31, 2015

Performance<sup>1,2</sup>

Portfolio Managers Scott H. Page, CFA and John Redding

% Average Annual Total Returns	<b>Inception Date</b>	Six Months	One Year	Five Years	Ten Years
Fund at NAV	10/30/1998	5.33%	2.48%	4.29%	4.03%
Fund at Market Price		3.21	0.63	2.07	4.19
S&P/LSTA Leveraged Loan Index		3.42%	0.69%	3.41%	4.31%

#### % Premium/Discount to NAV3

9.56%

Distributions <sup>4</sup>	
Total Distributions per share for the period	\$ 0.244
Distribution Rate at NAV	6.58%
Distribution Rate at Market Price	7.28%

% Total Leverage <sup>5</sup>	
Auction Preferred Shares (APS)	27.75%
Borrowings	11.35

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

December 31, 2015

#### Fund Profile

#### Top 10 Issuers (% of total investments)<sup>6</sup>

Asurion, LLC	1.3%
Community Health Systems, Inc.	1.2
Valeant Pharmaceuticals International, Inc.	1.2
First Data Corporation	1.1
NBTY, Inc.	1.0
Reynolds Group Holdings, Inc.	0.9
Calpine Corporation	0.9
Intelsat Jackson Holdings S.A.	0.9
Virgin Media Investment Holdings Limited	0.9
FMG Resources (August 2006) Pty. Ltd.	0.8
Total	10.2%

#### Top 10 Sectors (% of total investments)<sup>6</sup>

Health Care	10.4%
Electronics/Electrical	8.4
Business Equipment and Services	6.1
Retailers (Except Food and Drug)	5.8
Chemicals and Plastics	4.9
Lodging and Casinos	4.1
Food Products	3.9
Leisure Goods/Activities/Movies	3.5
Financial Intermediaries	3.3
Radio and Television	3.2
Total	53.6%

Credit Quality (% of bonds, loans and asset-backed securities)  $^{7}$ 

See Endnotes and Additional Disclosures in this report.

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#### Eaton Vance

#### Senior Income Trust

December 31, 2015

**Endnotes and Additional Disclosures** 

- <sup>1</sup> 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.
- <sup>2</sup> 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.
- <sup>3</sup> 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.
- <sup>4</sup> 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 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.
- <sup>5</sup> 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.
- <sup>6</sup> Excludes cash and cash equivalents.
- 7 Credit ratings are categorized using S&P. 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 are considered to be investment-grade quality. Credit ratings are based largely on the ratings 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 S&P.

Fund profile subject to change due to active management.

## Senior Income Trust

December 31, 2015

Portfolio of Investments (Unaudited)

Senior Floating-Rate Loans 142.6%)

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Aerospace and Defense 1.8%		
BE Aerospace, Inc.		
Term Loan, 4.00%, Maturing December 16, 2021	469	\$ 470,117
IAP Worldwide Services, Inc.		
Revolving Loan, Maturing July 18, 2018 <sup>(2)</sup>	161	144,543
Term Loan - Second Lien, 8.00%, Maturing July 18, 2019 <sup>(3)</sup>	219	175,405
Silver II US Holdings, LLC	004	765 500
Term Loan, 4.00%, Maturing December 13, 2019	894	765,523
TransDigm, Inc. Term Loan, 3.75%, Maturing February 28, 2020	1,992	1,950,099
Term Loan, 3.75%, Maturing June 4, 2021	887	865,630
Term Loan, 5.75 %, Watti ng June 4, 2021	007	005,050
		\$ 4,371,317
		\$ <b>4</b> ,3/1,31/
W. T		
Air Transport 0.4%		
Virgin America, Inc.	1.150	\$ 943,690
Term Loan, 4.50%, Maturing April 4, 2019	1,130	\$ 945,090
		\$ 943,690
Automotive 4.0%		
Affinia Group Intermediate Holdings, Inc.		
Term Loan, 4.75%, Maturing April 27, 2020	632	\$ 632,595
Allison Transmission, Inc.	1.00	1 (50 001
Term Loan, 3.50%, Maturing August 23, 2019 Chrysler Group, LLC	1,666	1,659,921
Term Loan, 3.50%, Maturing May 24, 2017	911	909,571
Term Loan, 3.25%, Maturing December 31, 2018	1,032	1,024,017
CS Intermediate Holdco 2, LLC	1,032	1,024,017
Term Loan, 4.00%, Maturing April 4, 2021	320	315,990
Dayco Products, LLC		,
Term Loan, 5.25%, Maturing December 12, 2019	467	462,896
Federal-Mogul Holdings Corporation		
Term Loan, 4.75%, Maturing April 15, 2021	1,926	1,703,215
Horizon Global Corporation		
Term Loan, 7.00%, Maturing June 30, 2021	244	235,219
MPG Holdco I, Inc.		
Term Loan, 3.75%, Maturing October 20, 2021	1,022	1,000,180
Schaeffler AG		

Term Loan, 4.25%, Maturing May 15, 2020 TI Group Automotive Systems, LLC		169		169,738
Term Loan, 4.50%, Maturing June 30, 2022 Term Loan, 4.50%, Maturing June 30, 2022	EUR <b>Princ</b>	_		401,431 562,091
Borrower/Tranche Description	Amor (000 s om			Value
Automotive (continued) Tower Automotive Holdings USA, LLC Term Loan, 4.00%, Maturing April 23, 2020 Visteon Corporation Term Loan, 3.50%, Maturing April 9, 2021		368 306	\$	353,282 304,192 <b>,734,338</b>
			φУ	,734,336
Beverage and Tobacco 0.3% Flavors Holdings, Inc. Term Loan, 6.75%, Maturing April 3, 2020 Term Loan - Second Lien, 11.00%, Maturing October 3, 2021		352 500	\$	314,648 472,500
			\$	787,148
Brokerage / Securities Dealers / Investment Houses 0.3% Astro AB Borrower, Inc. Term Loan, 5.50%, Maturing April 30, 2022 Term Loan - Second Lien, 9.75%, Maturing March 3, 2023 Salient Partners L.P. Term Loan, 7.50%, Maturing May 19, 2021		149 125 394		147,851 123,125 382,180 <b>653,156</b>
Building and Development 3.0% ABC Supply Co., Inc.				
Term Loan, 3.50%, Maturing April 16, 2020  Auction.com, LLC  There Loan (2007) Metavise May 8, 2022		486	\$	482,050
Term Loan, 6.00%, Maturing May 8, 2022  CPG International, Inc.  Term Loan, 4.75%, Maturing September 30, 2020		496 293		491,908 277,121
DTZ U.S. Borrower, LLC Term Loan, 4.25%, Maturing November 4, 2021	1	,269	1	,240,081
Gates Global, Inc. Term Loan, 4.25%, Maturing July 5, 2021 Headwaters Incorporated	2	,233	2	,100,945
Term Loan, 4.50%, Maturing March 24, 2022  Quikrete Holdings, Inc.		100		99,707
Term Loan, 4.00%, Maturing September 28, 2020 Term Loan - Second Lien, 7.00%, Maturing March 26, 2021 RE/MAX International, Inc.		449 720		445,251 721,263
Term Loan, 4.25%, Maturing July 31, 2020 Summit Materials Companies I, LLC		749		736,700
Term Loan, 4.25%, Maturing July 17, 2022		299		295,795

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See Notes to Financial Statements.

# Senior Income Trust

December 31, 2015

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Building and Development (continued)		
WireCo WorldGroup, Inc.	297	¢ 206 157
Term Loan, 6.00%, Maturing February 15, 2017	291	\$ 286,157
		\$ 7,176,978
		\$ 7,170,976
Business Equipment and Services 10.0%		
Acosta Holdco, Inc.		
Term Loan, 4.25%, Maturing September 26, 2021	1,634	\$ 1,561,665
AlixPartners, LLP		
Term Loan, 4.50%, Maturing July 28, 2022	299	297,380
Altisource Solutions S.a.r.l.		
Term Loan, 4.50%, Maturing December 9, 2020	1,050	918,994
BakerCorp International, Inc.		
Term Loan, 4.25%, Maturing February 14, 2020	413	359,637
Brickman Group Ltd., LLC	202	200.050
Term Loan, 4.00%, Maturing December 18, 2020	392	380,959
Brock Holdings III, Inc.	520	502.766
Term Loan, 6.00%, Maturing March 16, 2017	539	503,766
CCC Information Services, Inc. Term Loan, 4.00%, Maturing December 20, 2019	218	215,065
Ceridian, LLC	216	213,003
Term Loan, 4.50%, Maturing September 15, 2020	306	262,773
Corporate Capital Trust, Inc.	300	202,773
Term Loan, 4.00%, Maturing May 15, 2019	467	461,134
CPM Holdings, Inc.	107	101,131
Term Loan, 6.00%, Maturing April 11, 2022	124	123,675
Crossmark Holdings, Inc.		,,,,,,
Term Loan, 4.50%, Maturing December 20, 2019	714	535,684
Education Management, LLC		
Term Loan, 5.50%, Maturing July 2, 2020 <sup>(3)</sup>	135	61,862
Term Loan, 8.50%, (2.00% Cash, 6.50% PIK), Maturing July 2, 2020 <sup>(3)</sup>	236	58,181
EIG Investors Corp.		
Term Loan, 5.00%, Maturing November 9, 2019	2,331	2,277,259
Emdeon Business Services, LLC		
Term Loan, 3.75%, Maturing November 2, 2018	700	688,933
Extreme Reach, Inc.		
Term Loan, 6.75%, Maturing February 7, 2020	767	756,472
Garda World Security Corporation	5.5	50 (1)
Term Loan, 4.00%, Maturing November 6, 2020	55 488	52,616 467,915
Term Loan, 4.00%, Maturing November 6, 2020 Term Loan, 4.75%, Maturing November 6, 2020	CAD 294	205,037
IG Investment Holdings, LLC	CAD 294	203,037
10 investment nothings, LLC		

Term Loan, 6.00%, Maturing October 29, 2021		223 Principal	221,591
Borrower/Tranche Description	(000)	Amount*  s omitted)	Value
Business Equipment and Services (continued)  MS Hoolth Incompared d			
IMS Health Incorporated Term Loan, 3.50%, Maturing March 17, 2021		1,193	\$ 1,161,567
Information Resources, Inc.		1,175	, 1,101,007
Term Loan, 4.75%, Maturing September 30, 2020		587	585,509
ION Trading Finance Limited			
Term Loan, 4.25%, Maturing June 10, 2021		224	217,704
Term Loan, 4.50%, Maturing June 10, 2021	EUR	517	561,989
KAR Auction Services, Inc.			
Term Loan, 3.50%, Maturing March 11, 2021		1,360	1,358,915
Kronos Incorporated			
Term Loan, 4.50%, Maturing October 30, 2019		1,192	1,175,199
Term Loan - Second Lien, 9.75%, Maturing April 30, 2020		549	547,551
Match Group, Inc.		550	545.075
Term Loan, 5.50%, Maturing November 16, 2022		550	545,875
MCS AMS Sub-Holdings, LLC		470	201.006
Term Loan, 7.50%, Maturing October 15, 2019  Monitronics International, Inc.		478	391,806
Term Loan, 4.25%, Maturing March 23, 2018		263	256,045
Term Loan, 4.50%, Maturing April 2, 2022		323	308,854
PGX Holdings, Inc.		323	300,034
Term Loan, 5.75%, Maturing September 29, 2020		261	260,188
RCS Capital Corporation		201	200,100
Term Loan, 7.50%, Maturing April 29, 2019 <sup>(3)</sup>		1,059	741,617
Term Loan - Second Lien, 11.50%, Maturing April 29, 2021 <sup>(3)</sup>		500	86,300
Sensus USA, Inc.			
Term Loan, 4.50%, Maturing May 9, 2017		333	325,895
Term Loan - Second Lien, 8.50%, Maturing May 9, 2018		500	491,250
ServiceMaster Company			
Term Loan, 4.25%, Maturing July 1, 2021		1,929	1,916,742
TNS, Inc.			
Term Loan, 5.00%, Maturing February 14, 2020		307	303,130
Travelport Finance (Luxembourg) S.a.r.l.			
Term Loan, 5.75%, Maturing September 2, 2021		569	558,458
WASH Multifamily Laundry Systems, LLC		22	21.720
Term Loan, 4.25%, Maturing May 14, 2022		22	21,728
Term Loan, 4.25%, Maturing May 14, 2022		127	124,070
West Corporation Term Long 3 25% Maturing June 30, 2018		1 690	1 662 050
Term Loan, 3.25%, Maturing June 30, 2018		1,689	1,663,959

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See Notes to Financial Statements.

\$ 24,014,949

# Senior Income Trust

December 31, 2015

Borrower/Tranche Description	(000	Principal Amount* s omitted)	Value
Cable and Satellite Television 3.4%			
Altice US Finance I Corporation		<b>5</b> 00	
Term Loan, 4.25%, Maturing December 22, 2022 MCC Iowa, LLC		798	\$ 781,182
Term Loan, 3.75%, Maturing June 30, 2021 Neptune Finco Corp.		419	415,660
Term Loan, 5.00%, Maturing October 9, 2022		1,900	1,899,831
Numericable Group SA		1,900	1,099,031
Term Loan, 4.56%, Maturing July 29, 2022	EUR	350	375.073
Term Loan, 4.56%, Maturing July 31, 2022	LUK	175	168,000
Numericable U.S., LLC		173	100,000
Term Loan, 4.50%, Maturing May 21, 2020		505	488,238
Term Loan, 4.50%, Maturing May 21, 2020 Term Loan, 4.50%, Maturing May 21, 2020		584	564,349
Virgin Media Investment Holdings Limited		364	304,349
Term Loan, 3.50%, Maturing June 30, 2023		1 222	1,297,216
	GBP	1,323 750	
Term Loan, 4.25%, Maturing June 30, 2023	GBP	/30	1,093,820
Ziggo B.V.	ELID	101	202 721
Term Loan, 3.75%, Maturing January 15, 2022	EUR	191	203,721
Term Loan, 3.75%, Maturing January 15, 2022	EUR	297	316,231
Term Loan, 3.75%, Maturing January 15, 2022	EUR	537	572,384
			\$ 8,175,705
Chemicals and Plastics 7.3%			
Allnex (Luxembourg) & Cy S.C.A.			
Term Loan, 4.50%, Maturing October 3, 2019		144	\$ 144,194
Allnex USA, Inc.			, , ,
Term Loan, 4.50%, Maturing October 3, 2019		75	74,815
Aruba Investments, Inc.			
Term Loan, 4.50%, Maturing February 2, 2022		150	147,836
Axalta Coating Systems US Holdings, Inc.			
Term Loan, 3.75%, Maturing February 1, 2020		1,709	1,698,189
AZ Chem US, Inc.			
Term Loan, 4.50%, Maturing June 12, 2021		1,198	1,196,364
Chemours Company (The)			
Term Loan, 3.75%, Maturing May 12, 2022		498	457,700
ECO Services Operations, LLC			
Term Loan, 4.75%, Maturing December 4, 2021		595	588,857
Emerald Performance Materials, LLC			
Term Loan, 4.50%, Maturing August 1, 2021		242	238,543
Term Loan - Second Lien, 7.75%, Maturing August 1, 2022		275	260,906
Flint Group GmbH			,
Term Loan, 4.50%, Maturing September 7, 2021		74	71,845
			,

Flint Group US, LLC

Flint Group US, LLC			
Term Loan, 4.50%, Maturing September 7, 2021		445	430,803
		Principal	
		Amount*	
Borrower/Tranche Description	(000	s omitted)	Value
Chemicals and Plastics (continued)			
Gemini HDPE, LLC			
Term Loan, 4.75%, Maturing August 7, 2021		815	\$ 809,606
Huntsman International, LLC			
Term Loan, 3.75%, Maturing October 1, 2021		469	466,078
Ineos Finance PLC			
Term Loan, 4.25%, Maturing March 31, 2022	EUR	223	236,655
Ineos US Finance, LLC			
Term Loan, 3.75%, Maturing May 4, 2018		2,072	2,022,536
Term Loan, 4.25%, Maturing March 31, 2022		347	336,208
Kronos Worldwide, Inc.			
Term Loan, 4.00%, Maturing February 18, 2020		147	133,989
MacDermid, Inc.			
Term Loan, 5.50%, Maturing June 7, 2020		274	266,289
Term Loan, 5.50%, Maturing June 7, 2020		297	287,719
Term Loan, 5.50%, Maturing June 7, 2020		637	618,162
Minerals Technologies, Inc.			
Term Loan, 3.77%, Maturing May 9, 2021		611	612,778
Orion Engineered Carbons GmbH			
Term Loan, 5.00%, Maturing July 25, 2021		251	252,080
Term Loan, 5.00%, Maturing July 25, 2021	EUR	439	479,299
OXEA Finance, LLC			
Term Loan, 4.25%, Maturing January 15, 2020		343	331,424
PolyOne Corporation			
Term Loan, 3.75%, Maturing November 11, 2022		250	249,688
PQ Corporation			
Term Loan, 4.00%, Maturing August 7, 2017		582	578,363
Solenis International L.P.			
Term Loan, 4.25%, Maturing July 31, 2021		148	142,447
Term Loan, 4.50%, Maturing July 31, 2021	EUR	469	507,205
Sonneborn Refined Products B.V.			
Term Loan, 4.75%, Maturing December 10, 2020		33	33,266
Sonneborn, LLC			•
Term Loan, 4.75%, Maturing December 10, 2020		189	188,509
Trinseo Materials Operating S.C.A.			
Term Loan, 4.25%, Maturing November 5, 2021		149	147,384
Tronox Pigments (Netherlands) B.V.			.,
Term Loan, 4.50%, Maturing March 19, 2020		1,484	1,323,881
Univar, Inc.		, -	, -,
Term Loan, 4.25%, Maturing July 1, 2022		1,596	1,550,257
Zep, Inc.		,	, -,
Term Loan, 5.75%, Maturing June 27, 2022		672	665,748
			•

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See Notes to Financial Statements.

\$ 17,549,623

### Senior Income Trust

December 31, 2015

Portfolio of Investments (Unaudited) continued

Borrower/Tranche Description	Ar	rincipal mount* omitted)		Value
Clothing / Textiles 0.3% Ascena Retail Group, Inc. Term Loan, 5.25%, Maturing August 21, 2022		800	\$	752,000
			\$	752,000
Conglomerates 0.8%  Bestway UK Holdco Limited  Term Loan, 5.25%, Maturing October 6, 2021  RGIS Services, LLC  Term Loan, 5.50%, Maturing October 18, 2017	GBP	551 1,375		812,021 ,014,075
			\$ 1	,826,096
Containers and Glass Products 3.2%  Berry Plastics Holding Corporation Term Loan, 3.50%, Maturing February 8, 2020 Term Loan, 3.75%, Maturing January 6, 2021 Term Loan, 4.00%, Maturing October 1, 2022 Hilex Poly Co., LLC Term Loan, 6.00%, Maturing December 5, 2021 Libbey Glass, Inc. Term Loan, 3.75%, Maturing April 9, 2021 Onex Wizard Acquisition Company I S.a.r.l. Term Loan, 4.25%, Maturing March 13, 2022 Onex Wizard US Acquisition, Inc. Term Loan, 4.25%, Maturing March 13, 2022 Pelican Products, Inc. Term Loan, 5.25%, Maturing April 10, 2020 Reynolds Group Holdings, Inc. Term Loan, 4.50%, Maturing December 1, 2018 TricorBraun, Inc. Term Loan, 4.00%, Maturing May 3, 2018 Verallia Term Loan, 5.00%, Maturing October 29, 2022	EUR	1,045 294 536 744 197 968 596 431 1,648 298	1	,028,594 290,866 531,949 744,685 194,538 ,052,291 587,791 423,573 ,633,817 295,965 870,607
			\$ 7	,654,676

Cosmetics / Toiletries 1.8%

Coty, Inc.

Term Loan, 3.75%, Maturing October 27, 2022 Galleria Co.	425	\$	425,266
Term Loan, Maturing October 22, 2022 <sup>(2)</sup> KIK Custom Products, Inc.	825		819,328
Term Loan, 6.00%, Maturing August 26, 2022  Prestige Brands, Inc.	773		744,073
Term Loan, 3.50%, Maturing September 3, 2021	285 <b>Principal</b>		283,612
Democratic Description	Amount*	`	<b>X</b> 7-1
Borrower/Tranche Description	(000 s omitted)	,	Value
Cosmetics / Toiletries (continued)  Revlon Consumer Products Corporation			
Term Loan, 4.00%, Maturing October 8, 2019 Sun Products Corporation (The)	577	\$	575,802
Term Loan, 5.50%, Maturing March 23, 2020	1,543	1	1,450,855
		\$ 4	1,298,936
Drugs 3.6% Alkermes, Inc.			
Term Loan, 3.50%, Maturing September 18, 2019	194	\$	193,379
AMAG Pharmaceuticals, Inc. Term Loan, 4.75%, Maturing August 13, 2021	518		500,616
DPx Holdings B.V. Term Loan, 4.25%, Maturing March 11, 2021	669		646,059
Term Loan, 4.50%, Maturing March 11, 2021  Endo Luxembourg Finance Company I S.a.r.l.	EUR 223		242,732
Term Loan, 3.75%, Maturing September 26, 2022 Horizon Pharma, Inc.	1,300	1	1,285,105
Term Loan, 4.50%, Maturing May 7, 2021  Mallinckrodt International Finance S.A.	597		559,687
Term Loan, 3.25%, Maturing March 19, 2021  Valeant Pharmaceuticals International, Inc.	737		716,611
Term Loan, 3.75%, Maturing December 11, 2019 Term Loan, 3.75%, Maturing August 5, 2020	1,302 1,553		1,256,431 1,493,391
Term Loan, 4.00%, Maturing April 1, 2022	1,787		1,725,834
		\$ 8	3,619,845
Ecological Services and Equipment 0.7%			
ADS Waste Holdings, Inc. Term Loan, 3.75%, Maturing October 9, 2019	936	\$	914,384
EnergySolutions, LLC Term Loan, 6.75%, Maturing May 29, 2020	1,099		851,406
		<b>\$</b> 1	1,765,790
		Ψ.	1,705,770
Electronics / Electrical 13.6%			
Answers Corporation Term Loan, 6.25%, Maturing October 3, 2021	1,041	\$	712,907
Avago Technologies Cayman Ltd. Term Loan, 3.75%, Maturing May 6, 2021	2,632		2,630,607
Campaign Monitor Finance Pty. Limited Term Loan, 6.25%, Maturing March 18, 2021	342		336,379
CommScope, Inc.			
Term Loan, 3.83%, Maturing December 29, 2022	449		446,701

## Senior Income Trust

December 31, 2015

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Electronics / Electrical (continued)		
CompuCom Systems, Inc.		
Term Loan, 4.25%, Maturing May 11, 2020	351	\$ 224,892
Dell International, LLC		
Term Loan, 4.00%, Maturing April 29, 2020	2,910	2,896,429
Deltek, Inc.		
Term Loan, 5.00%, Maturing June 25, 2022	147	145,594
Term Loan - Second Lien, 9.50%, Maturing June 25, 2023	200	199,500
Entegris, Inc.		,
Term Loan, 3.50%, Maturing April 30, 2021	168	166,664
Excelitas Technologies Corp.		ŕ
Term Loan, 6.00%, Maturing October 31, 2020	411	367,359
Eze Castle Software, Inc.		,
Term Loan, 4.00%, Maturing April 6, 2020	850	835,038
FIDJI Luxembourg (BC4) S.a.r.l.		,
Term Loan, 6.25%, Maturing December 24, 2020	279	279,000
Go Daddy Operating Company, LLC		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.25%, Maturing May 13, 2021	2,362	2,350,780
Hyland Software, Inc.	<b>7</b>	,,
Term Loan, 4.75%, Maturing July 1, 2022	269	264,749
Term Loan - Second Lien, 8.25%, Maturing July 1, 2023	275	258,844
Infor (US), Inc.		
Term Loan, 3.75%, Maturing June 3, 2020	2,606	2,458,581
Informatica Corporation	_,	_,,
Term Loan, 4.50%, Maturing August 5, 2022	1,097	1,058,618
Lattice Semiconductor Corporation	-,	-,,
Term Loan, 5.25%, Maturing March 10, 2021	274	259,944
M/A-COM Technology Solutions Holdings, Inc.		,-
Term Loan, 4.50%, Maturing May 7, 2021	246	245,634
MA FinanceCo., LLC		- ,
Term Loan, 4.50%, Maturing November 20, 2019	523	517,820
Term Loan, 5.25%, Maturing November 19, 2021	980	970,893
Magic Newco, LLC		,
Term Loan, 5.00%, Maturing December 12, 2018	677	676,930
MH Sub I, LLC		,
Term Loan, 4.75%, Maturing July 8, 2021	617	599,547
Microsemi Corporation		
Term Loan, 3.25%, Maturing February 19, 2020	299	298,207
NXP B.V.		
Term Loan, 3.75%, Maturing December 7, 2020	850	847,344
Orbotech, Inc.		
Term Loan, 5.00%, Maturing August 6, 2020	180 <b>Principal</b> <b>Amount*</b>	177,030
Borrower/Tranche Description	(000 s omitted)	Value

Electronics / Electrical (continued)		
Renaissance Learning, Inc.	1.000	e 1045 110
Term Loan, 4.50%, Maturing April 9, 2021	1,088	\$ 1,045,119
Term Loan - Second Lien, 8.00%, Maturing April 11, 2022	125	115,313
Rocket Software, Inc. Term Loan, 5.75%, Maturing February 8, 2018	214	213,020
Term Loan - Second Lien, 10.25%, Maturing February 8, 2019	250	249,063
RP Crown Parent, LLC	230	249,003
Term Loan, 6.00%, Maturing December 21, 2018	2,807	2,512,012
SGS Cayman L.P.	2,007	2,312,012
Term Loan, 6.00%, Maturing April 23, 2021	98	97,649
SkillSoft Corporation	90	97,049
Term Loan, 5.75%, Maturing April 28, 2021	1,758	1,371,268
Smart Technologies ULC	1,750	1,571,200
Term Loan, 10.50%, Maturing January 31, 2018	270	261,322
SS&C Technologies, Inc.	270	201,322
Term Loan, 4.01%, Maturing July 8, 2022	964	959,301
Term Loan, 4.02%, Maturing July 8, 2022	142	141,176
SunEdison Semiconductor B.V.	112	111,170
Term Loan, 6.50%, Maturing May 27, 2019	979	968,902
SurveyMonkey, Inc.		,00,,02
Term Loan, 6.25%, Maturing February 5, 2019	1,008	990,833
Sutherland Global Services, Inc.	,	,
Term Loan, 6.00%, Maturing April 23, 2021	421	419,493
Sybil Software, LLC		,
Term Loan, 4.25%, Maturing March 20, 2020	780	776,376
Vertafore, Inc.		,
Term Loan, 4.25%, Maturing October 3, 2019	958	951,407
Wall Street Systems Delaware, Inc.		
Term Loan, 4.50%, Maturing April 30, 2021	632	624,949
Zebra Technologies Corporation		
Term Loan, 4.75%, Maturing October 27, 2021	971	973,602
		\$ 32,896,796
		+ 22,020,20
Financial Intermediaries 5.1%		
Armor Holding II, LLC		
Term Loan, 5.75%, Maturing June 26, 2020	988	\$ 960,625
Term Loan - Second Lien, 10.25%, Maturing December 26, 2020	725	703,250
Citco Funding, LLC	, 23	705,250
Term Loan, 4.25%, Maturing June 29, 2018	1,510	1,501,719
First Data Corporation	1,510	1,001,.19

Term Loan, 3.92%, Maturing March 24, 2018

See Notes to Financial Statements.

2,695

2,664,382

# Senior Income Trust

December 31, 2015

Borrower/Tranche Description	Principa Amount <sup>*</sup> (000 s omitte	•	Value
Financial Intermediaries (continued)			
First Data Corporation (continued)			
Term Loan, 3.92%, Maturing September 24, 2018	950	) \$	939,431
Term Loan, 4.17%, Maturing July 8, 2022	375	5	370,045
Grosvenor Capital Management Holdings, LLP			
Term Loan, 3.75%, Maturing January 4, 2021	548	3	528,976
Guggenheim Partners, LLC			
Term Loan, 4.25%, Maturing July 22, 2020	662	2	658,902
Hamilton Lane Advisors, LLC			
Term Loan, 4.25%, Maturing July 9, 2022	249	)	248,128
Harbourvest Partners, LLC			
Term Loan, 3.25%, Maturing February 4, 2021	386	ó	383,803
Medley, LLC			
Term Loan, 6.50%, Maturing June 15, 2019	238	3	241,063
NXT Capital, Inc.			
Term Loan, 6.25%, Maturing September 4, 2018	49	)	49,119
Term Loan, 6.25%, Maturing September 4, 2018	323	3	322,517
Term Loan, 6.25%, Maturing September 4, 2018	342	2	342,116
Ocwen Financial Corporation			
Term Loan, 5.50%, Maturing February 15, 2018	580	)	579,921
Sesac Holdco II, LLC			
Term Loan, 5.25%, Maturing February 8, 2019	480	)	475,553
Starwood Property Trust, Inc.			
Term Loan, 3.50%, Maturing April 17, 2020	122	2	119,359
Walker & Dunlop, Inc.			
Term Loan, 5.25%, Maturing December 11, 2020	313	3	313,582
Walter Investment Management Corp.			
Term Loan, 4.75%, Maturing December 19, 2020	1,158	3	1,003,055
		\$	12,405,546
Food Products 5.3%			
AdvancePierre Foods, Inc.	1 51,	<b>.</b> •	1 515 410
Term Loan, 5.75%, Maturing July 10, 2017	1,516		1,515,418
Term Loan - Second Lien, 9.50%, Maturing October 10, 2017	350	,	344,750
Blue Buffalo Company Ltd.	(0)	`	627 461
Term Loan, 3.75%, Maturing August 8, 2019	629	,	627,461
Charger OpCo B.V.	EUR 267	7	289,107
Term Loan, 4.25%, Maturing July 2, 2022			,
Term Loan, 4.25%, Maturing July 2, 2022	1,043	,	1,036,886
Clearwater Seafoods Limited Partnership	450	`	440 116
Term Loan, 4.75%, Maturing June 26, 2019  Del Monto Foods, Inc.	430	,	449,116
Del Monte Foods, Inc.			

Term Loan, 4.26%, Maturing February 18, 2021 Term Loan - Second Lien, 8.25%, Maturing August 18, 2021  Borrower/Tranche Description		339 763 Principal Amount* s omitted)	326,401 627,791 <b>Value</b>
Food Products (continued)			
Diamond Foods, Inc.		06	¢ 05.025
Term Loan, 4.25%, Maturing August 20, 2018		96	\$ 95,925
Dole Food Company, Inc.		624	620.709
Term Loan, 4.50%, Maturing November 1, 2018		024	620,708
High Liner Foods Incorporated Term Loan, 4.25%, Maturing April 24, 2021		418	412,343
		410	412,343
JBS USA, LLC Term Loan, 3.75%, Maturing May 25, 2018		864	860,703
Term Loan, 3.75%, Maturing May 23, 2018 Term Loan, 3.75%, Maturing September 18, 2020		758	753,301
The state of the s		325	
Term Loan, 4.00%, Maturing October 30, 2022 Meldrew Participations B.V.		323	320,426
Term Loan, 8.00%, (5.00% Cash, 3.00% PIK), Maturing October 31, 2019	EUR	338	314,149
Term Loan, 4.50%, (0.00% Cash, 4.50% PIK), Maturing December 19, 2022 <sup>(4)</sup>	EUR	214	124,494
NBTY, Inc.	LUK	214	124,474
Term Loan, 3.50%, Maturing October 1, 2017		4,021	3,936,537
Post Holdings, Inc.		4,021	3,930,337
Term Loan, 3.75%, Maturing June 2, 2021		130	129,917
Term Zoda, 5.75 %, Madding June 2, 2021		150	125,517
			A 40 TOT 400
			\$ 12,785,433
			\$ 12,785,433
			\$ 12,785,433
Food Service 3.8%			\$ 12,785,433
Food Service 3.8% 1011778 B.C. Unlimited Liability Company			\$ 12,785,433
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021		2,308	<b>\$ 12,785,433</b> \$ 2,296,977
1011778 B.C. Unlimited Liability Company		2,308	
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016		36	\$ 2,296,977 35,928
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016		,	\$ 2,296,977
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016 Centerplate, Inc.		36 20	\$ 2,296,977 35,928 20,284
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019		36	\$ 2,296,977 35,928
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc.		36 20 247	\$ 2,296,977 35,928 20,284 245,625
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018		36 20	\$ 2,296,977 35,928 20,284
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc.		36 20 247 1,036	\$ 2,296,977 35,928 20,284 245,625 1,032,029
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.75%, Maturing December 28, 2018		36 20 247	\$ 2,296,977 35,928 20,284 245,625
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.75%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc.		36 20 247 1,036 337	\$ 2,296,977 35,928 20,284 245,625 1,032,029 333,927
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.75%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019		36 20 247 1,036	\$ 2,296,977 35,928 20,284 245,625 1,032,029
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.75%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc.		36 20 247 1,036 337 189	\$ 2,296,977 35,928 20,284 245,625 1,032,029 333,927 180,612
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.75%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc. Term Loan, 3.50%, Maturing May 14, 2020		36 20 247 1,036 337	\$ 2,296,977 35,928 20,284 245,625 1,032,029 333,927
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.75%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc. Term Loan, 3.50%, Maturing May 14, 2020 US Foods, Inc.		36 20 247 1,036 337 189	\$ 2,296,977 35,928 20,284 245,625 1,032,029 333,927 180,612 119,742
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.75%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc. Term Loan, 3.50%, Maturing May 14, 2020 US Foods, Inc. Term Loan, 4.50%, Maturing March 31, 2019		36 20 247 1,036 337 189	\$ 2,296,977 35,928 20,284 245,625 1,032,029 333,927 180,612
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.75%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc. Term Loan, 3.50%, Maturing May 14, 2020 US Foods, Inc. Term Loan, 4.50%, Maturing March 31, 2019 Weight Watchers International, Inc.		36 20 247 1,036 337 189 122 2,340	\$ 2,296,977 35,928 20,284 245,625 1,032,029 333,927 180,612 119,742 2,320,988
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.75%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc. Term Loan, 3.50%, Maturing May 14, 2020 US Foods, Inc. Term Loan, 4.50%, Maturing March 31, 2019		36 20 247 1,036 337 189	\$ 2,296,977 35,928 20,284 245,625 1,032,029 333,927 180,612 119,742
1011778 B.C. Unlimited Liability Company Term Loan, 3.75%, Maturing December 12, 2021 Aramark Services, Inc. Term Loan, 3.69%, Maturing July 26, 2016 Term Loan, 3.70%, Maturing July 26, 2016 Centerplate, Inc. Term Loan, 4.75%, Maturing November 26, 2019 Landry s, Inc. Term Loan, 4.00%, Maturing April 24, 2018 NPC International, Inc. Term Loan, 4.75%, Maturing December 28, 2018 P.F. Chang s China Bistro, Inc. Term Loan, 4.25%, Maturing July 2, 2019 Seminole Hard Rock Entertainment, Inc. Term Loan, 3.50%, Maturing May 14, 2020 US Foods, Inc. Term Loan, 4.50%, Maturing March 31, 2019 Weight Watchers International, Inc.		36 20 247 1,036 337 189 122 2,340	\$ 2,296,977 35,928 20,284 245,625 1,032,029 333,927 180,612 119,742 2,320,988

See Notes to Financial Statements.

\$ 9,163,723

# Senior Income Trust

December 31, 2015

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Food / Drug Retailers 2.7%		
Albertsons, LLC	1 000	
Term Loan, 5.50%, Maturing March 21, 2019	1,008 1,540	\$ 1,004,318 1,527,488
Term Loan, 5.13%, Maturing August 25, 2019 Term Loan, 5.50%, Maturing August 25, 2021	1,540	443,554
Rite Aid Corporation	77/	443,334
Term Loan - Second Lien, 5.75%, Maturing August 21, 2020	725	728,776
Term Loan - Second Lien, 4.88%, Maturing June 21, 2021	750	749,297
Supervalu, Inc.		
Term Loan, 4.50%, Maturing March 21, 2019	2,080	2,055,495
		\$ 6,508,928
Health Care 15.8%		
Acadia Healthcare Company, Inc.		
Term Loan, 4.25%, Maturing February 11, 2022	124	\$ 124,059
ADMI Corp.		
Term Loan, 5.50%, Maturing April 30, 2022	149	149,312
Akorn, Inc.		
Term Loan, 6.00%, Maturing April 16, 2021	543	530,226
Albany Molecular Research, Inc. Term Loan, 5.75%, Maturing July 16, 2021	349	347,379
Alere, Inc.	349	347,379
Term Loan, 4.25%, Maturing June 18, 2022	788	782,546
Alliance Healthcare Services, Inc.		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Term Loan, 4.25%, Maturing June 3, 2019	603	575,395
Amneal Pharmaceuticals, LLC		
Term Loan, 4.50%, Maturing November 1, 2019	834	819,374
AmSurg Corp. Term Loan, 3.50%, Maturing July 16, 2021	296	293,366
Ardent Legacy Acquisitions, Inc.	290	293,300
Term Loan, 6.50%, Maturing July 21, 2021	249	248,128
ATI Holdings, Inc.		-,
Term Loan, 5.25%, Maturing December 20, 2019	465	462,867
Auris Luxembourg III S.a.r.l.		
Term Loan, 4.25%, Maturing January 15, 2022	372	370,719
BioScrip, Inc. Term Loan, 6.50%, Maturing July 31, 2020	375	343,594
Term Loan, 6.50%, Maturing July 31, 2020	625	572,656
CareCore National, LLC	023	2.2,000
Term Loan, 5.50%, Maturing March 5, 2021	1,712	1,463,822
CeramTec Acquisition Corporation		
Term Loan, 4.25%, Maturing August 30, 2020	15	15,389

CHG Healthcare Services, Inc.

CHG Healthcare Services, Inc.		
Term Loan, 4.25%, Maturing November 19, 2019	536	527,546
	Principal	
Damana /Trans. ka Damaia 4:	Amount*	¥7-1
Borrower/Tranche Description	(000 s omitted)	Value
Health Care (continued)		
Community Health Systems, Inc.		
Term Loan, 3.75%, Maturing December 31, 2019	1,224	\$ 1,195,391
Term Loan, 4.00%, Maturing January 27, 2021	2,253	2,216,736
Concentra, Inc.		
Term Loan, 4.00%, Maturing June 1, 2022	149	148,504
CPI Buyer, LLC		
Term Loan, 5.50%, Maturing August 18, 2021	494	475,235
DaVita HealthCare Partners, Inc.		
Term Loan, 3.50%, Maturing June 24, 2021	1,551	1,546,713
DJO Finance, LLC		
Term Loan, 4.25%, Maturing June 8, 2020	1,047	1,020,318
Envision Healthcare Corporation		
Term Loan, 4.25%, Maturing May 25, 2018	1,537	1,532,664
Faenza Acquisition GmbH		
Term Loan, 4.25%, Maturing August 30, 2020	45	44,951
Term Loan, 4.25%, Maturing August 30, 2020	149	147,717
Global Healthcare Exchange, LLC	524	520.570
Term Loan, 5.50%, Maturing August 15, 2022	524	520,578
Greatbatch Ltd.	450	447.610
Term Loan, 5.25%, Maturing October 27, 2022  Iasis Healthcare, LLC	430	447,610
Term Loan, 4.50%, Maturing May 3, 2018	810	796,705
Indivior Finance S.a.r.l.	010	790,703
Term Loan, 7.00%, Maturing December 19, 2019	475	450,063
inVentiv Health, Inc.	413	450,005
Term Loan, 7.75%, Maturing May 15, 2018	304	300,212
Term Loan, 7.75%, Maturing May 15, 2018	1,743	1,719,989
Jaguar Holding Company II	1,7.15	1,,,10,,00
Term Loan, 4.25%, Maturing August 18, 2022	2,164	2,108,399
Kindred Healthcare, Inc.	, -	,,
Term Loan, 4.25%, Maturing April 9, 2021	714	689,131
Kinetic Concepts, Inc.		
Term Loan, 4.50%, Maturing May 4, 2018	2,430	2,342,903
Knowledge Universe Education, LLC		
Term Loan, 6.00%, Maturing July 28, 2022	549	534,909
LHP Hospital Group, Inc.		
Term Loan, 9.00%, Maturing July 3, 2018	745	730,423
MedAssets, Inc.		
Term Loan, 4.00%, Maturing December 13, 2019	173	171,666
National Mentor Holdings, Inc.		2/2.22
Term Loan, 4.25%, Maturing January 31, 2021	270	263,320
New Millennium HoldCo, Inc.	1.202	1 101 225
Term Loan, 7.50%, Maturing December 21, 2020	1,203	1,101,235
Onex Carestream Finance L.P.	1.770	1.626.066
Term Loan, 5.00%, Maturing June 7, 2019	1,779	1,636,966

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See Notes to Financial Statements.

# Senior Income Trust

December 31, 2015

Borrower/Tranche Description	Principal Amount* (000 s omitted)		Value
Health Care (continued)			
Opal Acquisition, Inc. Term Loan, 5.00%, Maturing November 27, 2020	1,606	¢ 1:	359,373
Ortho-Clinical Diagnostics, Inc.	1,000	Φ 1,.	339,373
Term Loan, 4.75%, Maturing June 30, 2021	1,527	1,3	303,463
Physio-Control International, Inc.			
Term Loan, 5.50%, Maturing June 6, 2022	225	2	221,344
PRA Holdings, Inc.	40.4		170 161
Term Loan, 4.50%, Maturing September 23, 2020	484	4	479,464
Radnet Management, Inc. Term Loan, 4.27%, Maturing October 10, 2018	955	(	947,727
RCHP, Inc.	755	_	741,121
Term Loan, 6.00%, Maturing April 23, 2019	789	7	779,662
Sage Products Holdings III, LLC			
Term Loan, 4.25%, Maturing December 13, 2019	539	5	533,578
Select Medical Corporation	(52	,	(40.702
Term Loan, 5.00%, Maturing June 1, 2018 Sterigenics-Nordion Holdings, LLC	652	C	649,703
Term Loan, 4.25%, Maturing May 15, 2022	349	•	340,397
Steward Health Care System, LLC	5.9		3.0,577
Term Loan, 6.75%, Maturing April 12, 2020	171	ĵ	166,359
Tecomet, Inc.			
Term Loan, 5.75%, Maturing December 5, 2021	569	5	523,710
Truven Health Analytics, Inc.	1.077	1.	022.701
Term Loan, 4.50%, Maturing June 6, 2019	1,077	1,0	033,781
		¢ 20 1	107 277
		\$ 38,1	107,277
Home Furnishings 0.3%			
Serta Simmons Holdings, LLC			
Term Loan, 4.25%, Maturing October 1, 2019	753	\$ 7	750,433
		\$ 7	750,433
Industrial Equipment 4.2%			
Apex Tool Group, LLC			
Term Loan, 4.50%, Maturing January 31, 2020	862	\$ 8	824,771
Delachaux S.A.			
Term Loan, 4.50%, Maturing October 28, 2021	207	2	206,426
Doosan Infracore International, Inc.	400		102 100
Term Loan, 4.50%, Maturing May 28, 2021  Filtration Group Corporation	499	4	493,199
I notation Group Corporation			

Term Loan - Second Lien, 8.25%, Maturing November 21, 2021		79		76,663
Gardner Denver, Inc.				
Term Loan, 4.25%, Maturing July 30, 2020		1,595		1,441,797
Term Loan, 4.75%, Maturing July 30, 2020	EUR	196		195,569
		Principal		
		Amount*		
Borrower/Tranche Description	(00	0 s omitted)		Value
Industrial Equipment (continued)				
Husky Injection Molding Systems Ltd.				
Term Loan, 4.25%, Maturing June 30, 2021		1,351	\$	1,305,200
Term Loan - Second Lien, 7.25%, Maturing June 30, 2022		207		200,956
Milacron, LLC				
Term Loan, 4.50%, Maturing September 28, 2020		561		556,673
Paladin Brands Holding, Inc.				
Term Loan, 7.25%, Maturing August 16, 2019		332		311,615
Rexnord, LLC				
Term Loan, 4.00%, Maturing August 21, 2020		2,224		2,160,805
Signode Industrial Group US, Inc.				
Term Loan, 3.75%, Maturing May 1, 2021		480		462,243
STS Operating, Inc.				
Term Loan, 4.75%, Maturing February 12, 2021		147		139,269
Tank Holding Corp.				
Term Loan, 5.25%, Maturing March 16, 2022		371		365,591
Terex Corporation				
Term Loan, 3.50%, Maturing August 13, 2021	EUR	765		819,228
VAT Lux III S.a.r.l.				
Term Loan, 4.25%, Maturing February 11, 2021		176		173,663
Wittur GmbH				
Term Loan, 6.00%, Maturing February 10, 2022	EUR	450		482,721
			\$	10,216,389
			Ψ.	10,210,507
J				
Insurance 5.1% Alliant Holdings I Inc.				
Alliant Holdings I, Inc.		920	\$	902,831
Term Loan, 4.50%, Maturing August 12, 2022		920	Ф	902,831
AmWINS Group, LLC		2,380		2 279 422
Term Loan, 5.25%, Maturing September 6, 2019		2,360		2,378,422
AssuredPartners, Inc.		250		249 697
Term Loan, 5.75%, Maturing October 21, 2022		350		348,687
Term Loan - Second Lien, 10.00%, Maturing October 20, 2023		350		343,000
Asurion, LLC		2.010		1 000 010
Term Loan, 5.00%, Maturing May 24, 2019		2,019		1,909,018
Term Loan, 5.00%, Maturing August 4, 2022		2,562		2,367,831
Term Loan - Second Lien, 8.50%, Maturing March 3, 2021		1,100		943,937
CGSC of Delaware Holding Corporation		244		005.010
Term Loan, 5.00%, Maturing April 16, 2020		244		235,219
Cunningham Lindsey U.S., Inc.				200 11:
Term Loan, 5.00%, Maturing December 10, 2019 <sup>(3)</sup>		452		309,441
Hub International Limited		1 2 4 6		1 201 (20
Term Loan, 4.00%, Maturing October 2, 2020		1,369		1,291,638

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See Notes to Financial Statements.

# Senior Income Trust

December 31, 2015

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Insurance (continued)		
USI, Inc.		
Term Loan, 4.25%, Maturing December 27, 2019	1,190	\$ 1,150,493
		¢ 12 190 517
		\$ 12,180,517
Leisure Goods / Activities / Movies 5.5%		
AMC Entertainment, Inc.		
Term Loan, 4.00%, Maturing December 15, 2022	1,050	\$ 1,050,131
Ancestry.com, Inc.		
Term Loan, 5.00%, Maturing August 17, 2022	748	745,320
Bombardier Recreational Products, Inc.		
Term Loan, 3.75%, Maturing January 30, 2019	603	597,431
Bright Horizons Family Solutions, Inc.		
Term Loan, 4.00%, Maturing January 30, 2020	437	436,459
CDS U.S. Intermediate Holdings, Inc.		
Term Loan, 5.00%, Maturing July 8, 2022	200	188,777
ClubCorp Club Operations, Inc.		
Term Loan, Maturing December 15, 2022 <sup>(2)</sup>	925	921,531
Emerald Expositions Holding, Inc.		
Term Loan, 4.75%, Maturing June 17, 2020	458	452,709
Fender Musical Instruments Corporation		
Term Loan, 5.75%, Maturing April 3, 2019	133	131,132
Lindblad Expeditions, Inc.		
Term Loan, 5.50%, Maturing May 8, 2021	68	67,887
Term Loan, 5.50%, Maturing May 8, 2021	529	526,128
Live Nation Entertainment, Inc.		
Term Loan, 3.50%, Maturing August 16, 2020	1,257	1,255,890
LTF Merger Sub, Inc.		
Term Loan, 4.25%, Maturing June 10, 2022	672	654,829
Nord Anglia Education Finance, LLC		
Term Loan, 5.00%, Maturing March 31, 2021	814	793,764
Sabre, Inc.		
Term Loan, 4.00%, Maturing February 19, 2019	582	576,908
SeaWorld Parks & Entertainment, Inc.		
Term Loan, 3.00%, Maturing May 14, 2020	1,341	1,259,349
Sonifi Solutions, Inc.		
Term Loan, 6.75%, Maturing March 28, 2018 <sup>(3)</sup>	442	77,297
SRAM, LLC		
Term Loan, 4.02%, Maturing April 10, 2020	827	686,193
Steinway Musical Instruments, Inc.		-
Term Loan, 4.75%, Maturing September 19, 2019	1,000	995,625
Town Sports International, Inc.		
-		

Term Loan, 4.50%, Maturing November 15, 2020 <b>WMG Acquisition Corp.</b> Term Loan, 3.75%, Maturing July 1, 2020		587 269 <b>Principal</b>	237,681 255,506	
Borrower/Tranche Description	(000	Amount*  S omitted)	Value	
Leisure Goods / Activities / Movies (continued)				
Zuffa, LLC Term Loan, 3.75%, Maturing February 25, 2020		1,407	\$ 1,374,168	
			\$ 13,284,715	
Lodging and Casinos 5.6%				
Affinity Gaming, LLC				
Term Loan, 5.25%, Maturing November 9, 2017		206	\$ 205,845	
Amaya Holdings B.V.				
Term Loan, 5.00%, Maturing August 1, 2021		1,657	1,551,636	
Term Loan - Second Lien, 8.00%, Maturing August 1, 2022		998	998,438	
Boyd Gaming Corporation				
Term Loan, 4.00%, Maturing August 14, 2020		203	202,297	
Caesars Entertainment Operating Company				
Term Loan, 0.00%, Maturing March 1, 2017 <sup>(5)</sup>		597	525,130	
CityCenter Holdings, LLC		277	277.200	
Term Loan, 4.25%, Maturing October 16, 2020		377	375,288	
Four Seasons Holdings, Inc.		1 000	1 707 000	
Term Loan - Second Lien, 6.25%, Maturing December 27, 2020		1,800	1,797,000	
Gala Group Finance PLC Term Loan, 5.51%, Maturing May 27, 2018	GBP	825	1,216,284	
Golden Nugget, Inc.	GBF	623	1,210,264	
Term Loan, 5.50%, Maturing November 21, 2019		64	63,892	
Term Loan, 5.50%, Maturing November 21, 2019		148	147,125	
Hilton Worldwide Finance, LLC		110	117,123	
Term Loan, 3.50%, Maturing October 26, 2020		2,140	2,138,423	
La Quinta Intermediate Holdings, LLC		•		
Term Loan, 3.75%, Maturing April 14, 2021		477	466,223	
MGM Resorts International				
Term Loan, 3.50%, Maturing December 20, 2019		1,261	1,247,209	
Pinnacle Entertainment, Inc.				
Term Loan, 3.75%, Maturing August 13, 2020		137	137,182	
Playa Resorts Holding B.V.				
Term Loan, 4.00%, Maturing August 9, 2019		244	237,655	
Scientific Games International, Inc.		1 700	1 (40 444	
Term Loan, 6.00%, Maturing October 18, 2020		1,789 421	1,649,444	
Term Loan, 6.00%, Maturing October 1, 2021  Tropicana Entertainment, Inc.		421	385,512	
Term Loan, 4.00%, Maturing November 27, 2020		171	170,207	
Term Loan, 4.00 /0, Maduring November 21, 2020		1/1	170,207	

See Notes to Financial Statements.

\$ 13,514,790

# Senior Income Trust

December 31, 2015

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Nonferrous Metals / Minerals 2.5%		
Alpha Natural Resources, LLC		
DIP Loan, 10.00%, Maturing January 31, 2017	125	\$ 119,375
Term Loan, 3.50%, Maturing May 22, 2020	890	399,635
Arch Coal, Inc.		
Term Loan, 6.25%, Maturing May 16, 2018	1,424	657,470
Dynacast International, LLC		
Term Loan, 4.50%, Maturing January 28, 2022	298	290,306
Fairmount Santrol, Inc.		
Term Loan, 4.50%, Maturing September 5, 2019	1,226	614,647
Murray Energy Corporation		
Term Loan, 7.00%, Maturing April 16, 2017	149	119,890
Term Loan, 7.50%, Maturing April 16, 2020	920	593,129
Noranda Aluminum Acquisition Corporation		
Term Loan, 5.75%, Maturing February 28, 2019	505	257,288
Novelis, Inc.		
Term Loan, 4.00%, Maturing June 2, 2022	1,294	1,238,123
Oxbow Carbon, LLC		
Term Loan, 4.25%, Maturing July 19, 2019	676	634,902
Term Loan - Second Lien, 8.00%, Maturing January 17, 2020	1,025	862,281
United Central Industrial Supply Company, LLC		
Term Loan - Second Lien, 12.50%, Maturing April 9, 2019 <sup>(3)</sup>	250	154,200
		\$ 5,941,246
Oil and Gas 4.4%		
Ameriforge Group, Inc.		
Term Loan, 5.00%, Maturing December 19, 2019	585	\$ 181,435
Bronco Midstream Funding, LLC		
Term Loan, 5.00%, Maturing August 15, 2020	957	789,475
CITGO Holding, Inc.		
Term Loan, 9.50%, Maturing May 12, 2018	464	463,582
CITGO Petroleum Corporation		
Term Loan, 4.50%, Maturing July 29, 2021	469	454,991
Crestwood Holdings, LLC		
Term Loan, 7.00%, Maturing June 19, 2019	878	557,716
Drillships Ocean Ventures, Inc.		105.0
Term Loan, 5.50%, Maturing July 25, 2021	1,015	487,041
Energy Transfer Equity L.P.	102	160.701
Term Loan, 4.00%, Maturing December 2, 2019	186	169,501
Fieldwood Energy, LLC	#·*	251 515
Term Loan, 3.88%, Maturing September 28, 2018	513	351,747
Term Loan - Second Lien, 8.38%, Maturing September 30, 2020	850	133,875

	Principal Amount*	
Borrower/Tranche Description	(000 s omitted)	Value
Oil and Gas (continued)		
Floatel International Ltd.		
Term Loan, 6.00%, Maturing June 27, 2020	1,084	\$ 490,324
MEG Energy Corp.		
Term Loan, 3.75%, Maturing March 31, 2020	3,653	3,205,573
Paragon Offshore Finance Company		
Term Loan, 3.75%, Maturing July 18, 2021	420	122,759
Samson Investment Company		
Term Loan - Second Lien, 0.00%, Maturing September 25, 2018 <sup>(5)</sup>	925	46,250
Seadrill Partners Finco, LLC		
Term Loan, 4.00%, Maturing February 21, 2021	2,185	903,839
Seventy Seven Operating, LLC		
Term Loan, 3.75%, Maturing June 25, 2021	246	180,789
Sheridan Investment Partners II L.P.		
Term Loan, 4.25%, Maturing December 16, 2020	17	9,947
Term Loan, 4.25%, Maturing December 16, 2020	46	26,670
Term Loan, 4.25%, Maturing December 16, 2020	329	191,723
Sheridan Production Partners I, LLC		
Term Loan, 4.25%, Maturing October 1, 2019	104	61,225
Term Loan, 4.25%, Maturing October 1, 2019	170	100,237
Term Loan, 4.25%, Maturing October 1, 2019	1,282	756,457
Southcross Holdings Borrower L.P.		
Term Loan, 6.00%, Maturing August 4, 2021	197	106,873
Targa Resources Corp.		
Term Loan, 5.75%, Maturing February 25, 2022	130	126,651
Tervita Corporation		
Term Loan, 6.25%, Maturing May 15, 2018	917	713,767
		\$ 10,632,447
Publishing 2.9%		
682534 N.B., Inc.		
Term Loan, 12.00%, (8.00% Cash, 4.00% PIK), Maturing October 1, 2020 <sup>(3)</sup> Ascend Learning, LLC	162	\$ 129,362
Term Loan, 5.50%, Maturing July 31, 2019	860	858,183
Getty Images, Inc.		
Term Loan, 4.75%, Maturing October 18, 2019	2,866	1,818,372
Laureate Education, Inc.		
Term Loan, 5.00%, Maturing June 15, 2018	2,097	1,761,518
McGraw-Hill Global Education Holdings, LLC		242
Term Loan, 4.75%, Maturing March 22, 2019	354	349,783
Merrill Communications, LLC		
Term Loan, 6.25%, Maturing June 1, 2022	298	272,859
Multi Packaging Solutions, Inc.		40
Term Loan, 4.25%, Maturing September 30, 2020	139	135,521

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See Notes to Financial Statements.

# Senior Income Trust

December 31, 2015

Borrower/Tranche Description	Principal Amount* (000 s omitted)	Value
Publishing (continued)		
Penton Media, Inc.		
Term Loan, 4.75%, Maturing October 3, 2019	315	\$ 313,320
ProQuest, LLC Term Loan, 5.75%, Maturing October 24, 2021	819	797,722
Springer Science+Business Media Deutschland GmbH	019	191,122
Term Loan, 4.75%, Maturing August 14, 2020	687	659,987
		, , , , , , , , , , , , , , , , , , , ,
		\$ 7,096,627
Radio and Television 4.7%		
ALM Media Holdings, Inc.		
Term Loan, 5.50%, Maturing July 31, 2020	218	\$ 196,782
AP NMT Acquisition B.V.	1.017	010 570
Term Loan, 6.75%, Maturing August 13, 2021  Block Communications, Inc.	1,017	910,579
Term Loan, 4.00%, Maturing November 7, 2021	123	122,512
CCO Safari III, LLC		,-
Term Loan, 3.50%, Maturing January 24, 2023	1,000	999,250
Cumulus Media Holdings, Inc.		
Term Loan, 4.25%, Maturing December 23, 2020	2,045	1,557,535
Entercom Radio, LLC	170	177 107
Term Loan, 4.00%, Maturing November 23, 2018  Gray Television, Inc.	178	177,127
Term Loan, 3.75%, Maturing June 10, 2021	134	132,243
Hubbard Radio, LLC	10.	102,2 10
Term Loan, 4.25%, Maturing May 27, 2022	323	300,990
iHeartCommunications, Inc.		
Term Loan, 7.17%, Maturing January 30, 2019	1,066	751,727
Term Loan, 7.92%, Maturing July 30, 2019	182	128,550
MGOC, Inc. Term Loan, 4.00%, Maturing July 31, 2020	656	648,702
Mission Broadcasting, Inc.	030	040,702
Term Loan, 3.75%, Maturing October 1, 2020	320	318,805
Nexstar Broadcasting, Inc.		
Term Loan, 3.75%, Maturing October 1, 2020	363	361,530
Raycom TV Broadcasting, LLC		120.000
Term Loan, 3.75%, Maturing August 4, 2021	431	428,888
Sinclair Television Group, Inc. Term Loan, 3.00%, Maturing April 9, 2020	267	264,218
TWCC Holding Corp.	207	204,210
Term Loan, 5.75%, Maturing February 11, 2020	995	995,454
Term Loan - Second Lien, 7.00%, Maturing June 26, 2020	1,100	1,098,282

		Principal Amount*	
Borrower/Tranche Description	(000	s omitted)	Value
Radio and Television (continued)			
Univision Communications, Inc. Term Loan, 4.00%, Maturing March 1, 2020		2,103	\$ 2,062,977
			\$ 11,456,151
Retailers (Except Food and Drug) 9.2%			
99 Cents Only Stores			
Term Loan, 4.50%, Maturing January 11, 2019		484	\$ 319,138
B&M Retail Limited			
Term Loan, 3.34%, Maturing May 21, 2019	GBP	175	255,912
Term Loan, 3.84%, Maturing April 28, 2020	GBP	150	219,859
Bass Pro Group, LLC			
Term Loan, 4.00%, Maturing June 5, 2020		1,148	1,106,713
CDW, LLC			
Term Loan, 3.25%, Maturing April 29, 2020		2,675	2,615,933
David s Bridal, Inc.		244	260.246
Term Loan, 5.25%, Maturing October 11, 2019		311	260,216
Dollar Tree, Inc. Town Long 2 50% Metaping Lyly 6 2022		1 /16	1 414 049
Term Loan, 3.50%, Maturing July 6, 2022 Evergreen Acqco 1 L.P.		1,416	1,414,048
Term Loan, 5.00%, Maturing July 9, 2019		338	275,078
Harbor Freight Tools USA, Inc.		336	213,016
Term Loan, 4.75%, Maturing July 26, 2019		501	501,939
J. Crew Group, Inc.		301	301,737
Term Loan, 4.00%, Maturing March 5, 2021		1,404	912,942
Jo-Ann Stores, Inc.		1,101	)12,) 12
Term Loan, 4.00%, Maturing March 16, 2018		1,288	1,204,740
Men s Wearhouse, Inc. (The)		1,200	1,20 .,,
Term Loan, 4.50%, Maturing June 18, 2021		739	657,981
Michaels Stores, Inc.			,
Term Loan, 3.75%, Maturing January 28, 2020		1,243	1,231,626
Term Loan, 4.00%, Maturing January 28, 2020		406	403,804
Neiman Marcus Group, Inc. (The)			
Term Loan, 4.25%, Maturing October 25, 2020		2,083	1,848,953
Party City Holdings, Inc.			
Term Loan, 4.25%, Maturing August 19, 2022		1,322	1,286,581
Pep Boys-Manny, Moe & Jack (The)			
Term Loan, 5.50%, Maturing October 11, 2018		218	218,179
Petco Animal Supplies, Inc.		1.550	1.550.505
Term Loan, 4.00%, Maturing November 24, 2017		1,553	1,550,705
PetSmart, Inc. Terms Lean 4.25% Metavine Merch 11, 2022		2 220	2 204 542
Term Loan, 4.25%, Maturing March 11, 2022  PFS Holding Corporation		2,338	2,284,543
Term Loan, 4.50%, Maturing January 31, 2021		765	692,244
Pier 1 Imports (U.S.), Inc.		703	092,244
Term Loan, 4.50%, Maturing April 30, 2021		246	226,550
2011 2011, 11079, Maring Liphi 30, 2021		2.0	220,330

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See Notes to Financial Statements.

# Senior Income Trust

December 31, 2015

Borrower/Tranche Description	(000	Principal Amount* s omitted)		Value
Retailers (Except Food and Drug) (continued)				
Pilot Travel Centers, LLC		707	ď	720.046
Term Loan, 3.75%, Maturing October 1, 2021 Spin Holdco, Inc.		727	Э	729,946
Term Loan, 4.25%, Maturing November 14, 2019		1,272		1,225,920
Toys R Us Property Company I, LLC Term Loan, 6.00%, Maturing August 21, 2019		377		340,835
Vivarte SA		311		540,055
Term Loan, 11.00%, (4.00% Cash, 7.00% PIK), Maturing October 29, 2019 <sup>(6)</sup>	EUR	155		168,128
Term Loan, 5.00%, (1.25% Cash, 3.75% PIK), Maturing October 29, 2020 <sup>(7)</sup> Wilton Brands, LLC	EUR	171		122,602
Term Loan, 8.50%, Maturing August 30, 2018		250		238,676
			\$	22,313,791
Steel 1.6%				
FMG Resources (August 2006) Pty. Ltd.		4.206	ф	2 202 724
Term Loan, 4.25%, Maturing June 30, 2019  JMC Steel Group, Inc.		4,386	\$	3,292,724
Term Loan, 4.75%, Maturing April 1, 2017		300		290,956
Neenah Foundry Company There I are 6.75% Materials April 26. 2017		101		170.760
Term Loan, 6.75%, Maturing April 26, 2017		181		179,769
			\$	3,763,449
				-,,
Surface Transport 0.7% Hertz Corporation (The)				
Term Loan, 3.75%, Maturing March 11, 2018		897	\$	896,315
Kenan Advantage Group, Inc.				
Term Loan, 1.50%, Maturing January 23, 2017 <sup>(8)</sup> Term Loan, 4.00%, Maturing July 31, 2022		24 55		23,637 53,851
Term Loan, 4.00%, Maturing July 31, 2022		171		168,829
Stena International S.a.r.l.		727		626.244
Term Loan, 4.00%, Maturing March 3, 2021		737		626,344
			\$	1,768,976
				•
Telecommunications 4.4% Intelsat Jackson Holdings S.A.				
Term Loan, 3.75%, Maturing June 30, 2019		3,700	\$	3,509,450

IPC Corp.			
Term Loan, 5.50%, Maturing August 6, 2021  Mitel US Holdings, Inc.	1,067		1,008,256
Term Loan, 5.50%, Maturing April 29, 2022 Syniverse Holdings, Inc.	373		370,016
Term Loan, 4.00%, Maturing April 23, 2019	912 <b>Principal</b>		677,037
Powerway/Two seks Description	Amount*		Value
Borrower/Tranche Description	(000 s omitted)		value
Telecommunications (continued)  Syniverse Holdings, Inc. (continued)  Term Loan, 4.00%, Maturing April 23, 2019	1,006	\$	746,919
Telesat Canada	2 220		2 200 227
Term Loan, 3.50%, Maturing March 28, 2019 Windstream Corporation	3,330		3,288,337
Term Loan, 3.50%, Maturing August 8, 2019	947		919,585
		\$	10,519,600
Utilities 4.3%			
Calpine Construction Finance Company L.P.			
Term Loan, 3.00%, Maturing May 3, 2020		\$	485,855
Term Loan, 3.25%, Maturing January 31, 2022  Calpine Corporation	195		185,424
Term Loan, 4.00%, Maturing October 9, 2019	411		403,049
Term Loan, 3.50%, Maturing May 27, 2022	1,542		1,469,476
Dynegy Holdings, Inc.			
Term Loan, 4.00%, Maturing April 23, 2020	465		450,759
EFS Cogen Holdings I, LLC	212		206 410
Term Loan, 3.75%, Maturing December 17, 2020  Electrical Components International, Inc.	213		206,418
Term Loan, 5.75%, Maturing May 28, 2021	667		663,188
Energy Future Intermediate Holding Co., LLC	007		000,100
DIP Loan, 4.25%, Maturing June 19, 2016	850		848,539
EWT Holdings III Corp.			
Term Loan, 4.75%, Maturing January 15, 2021	196		193,060
Term Loan - Second Lien, 8.50%, Maturing January 15, 2022  Granite Acquisition, Inc.	900		868,500
Term Loan, 5.00%, Maturing December 19, 2021	54		48,295
Term Loan, 5.00%, Maturing December 19, 2021	1,209		1,086,635
Invenergy Thermal Operating I, LLC			
Term Loan, 6.50%, Maturing October 7, 2022	100		96,758
La Frontera Generation, LLC Term Loan, 4.50%, Maturing September 30, 2020	1 251		1,189,485
Lonestar Generation, LLC	1,251		1,169,463
Term Loan, 5.25%, Maturing February 20, 2021	569		439,768
Longview Power, LLC	2 37		,
Term Loan, 7.00%, Maturing April 13, 2021  TPF II Power, LLC	1,368		1,197,109
Term Loan, 5.50%, Maturing October 2, 2021	664		650,685
		ø	10 402 002
		\$	10,483,003

Total Senior Floating-Rate Loans (identified cost \$372,216,894)

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\$ 344,114,084

### Senior Income Trust

December 31, 2015

Portfolio of Investments (Unaudited) continued

Corporate Bonds & Notes 9.5%

Security	Principal Amount* (000 s omitted) Value
Aerospace and Defense 0.1% Aerojet Rocketdyne Holdings, Inc. 7.125%, 3/15/21 CBC Ammo, LLC/CBC FinCo, Inc.	30 \$ 31,350
7.25%, 11/15/21 <sup>(9)</sup> Huntington Ingalls Industries, Inc.	30 24,915
5.00%, 11/15/25 <sup>(9)</sup> Orbital ATK, Inc.	5 5,087
5.25%, 10/1/21 TransDigm, Inc.	20 20,200
7.50%, 7/15/21 6.00%, 7/15/22 6.50%, 7/15/24	10 10,400 30 29,475 30 29,985
	\$ 151,412
Automotive 0.0%0)  American Axle & Manufacturing, Inc. 5.125%, 2/15/19  General Motors Financial Co., Inc. 4.75%, 8/15/17 3.25%, 5/15/18  Navistar International Corp. 8.25%, 11/1/21	10 \$ 10,137 40 41,476 5 5,028 10 6,900 \$ 63,541
Beverage and Tobacco 0.0% <sup>0)</sup> Constellation Brands, Inc. 6.00%, 5/1/22 4.25%, 5/1/23	35 \$ 38,588 40 40,100 \$ 78,688
Brokerage / Securities Dealers / Investment Houses 0.0% <sup>0)</sup> Alliance Data Systems Corp. 6.375%, 4/1/20 <sup>(9)</sup>	30 \$ 30,413

\$ 30,413

Building and Development 0.1%  Builders FirstSource, Inc. 10.75%, 8/15/23 <sup>(9)</sup> Building Materials Corp. of America 5.375%, 11/15/24 <sup>(9)</sup> 6.00%, 10/15/25 <sup>(9)</sup>	15 25 30 <b>Principal</b>	\$ 14,963 25,062 30,750
Security	Amount* (000 s omitted)	Value
Building and Development (continued) Greystar Real Estate Partners, LLC 8.25%, 12/1/22 <sup>(9)</sup> HD Supply, Inc.	20	\$ 20,850
7.50%, 7/15/20 5.25%, 12/15/21 <sup>(9)</sup> Hillman Group, Inc. (The)	45 15	47,025 15,356
6.375%, 7/15/22 <sup>(9)</sup> Nortek, Inc.	30	25,050
8.50%, 4/15/21 <b>Reliance Intermediate Holdings, L.P.</b> 6.50%, 4/1/23 <sup>(9)</sup>	20 50	20,852 52,250
<b>TRI Pointe Holdings, Inc.</b> 4.375%, 6/15/19 5.875%, 6/15/24	20 25	19,650 24,437
USG Corp. 5.875%, 11/1/21 <sup>(9)</sup> 5.50%, 3/1/25 <sup>(9)</sup>	20 5	20,900 5,094
		\$ 322,239
Business Equipment and Services 0.1%		
<b>Acosta, Inc.</b> 7.75%, 10/1/22 <sup>(9)</sup>	60	\$ 53,100
Audatex North America, Inc. 6.00%, 6/15/21 <sup>(9)</sup>	30	30,337
FTI Consulting, Inc. 6.00%, 11/15/22	20	21,025
IMS Health, Inc. 6.00%, 11/1/20 <sup>(9)</sup> ServiceMaster Co., LLC (The)	40	41,300
7.45%, 8/15/27 United Rentals North America, Inc.	20	20,000
7.625%, 4/15/22 6.125%, 6/15/23	15 15	16,105 15,413
		\$ 197,280
Cable and Satellite Television 0.8%  AMC Networks, Inc. 7.75%, 7/15/21  Cable One, Inc.	20	\$ 21,100
5.75%, 6/15/22 <sup>(9)</sup> CCO Holdings, LLC/CCO Holdings Capital Corp.	5	4,988
5.25%, 9/30/22 5.75%, 1/15/24 5.375%, 5/1/25 <sup>(9)</sup>	80 5 40	81,000 5,150 39,900

### Senior Income Trust

December 31, 2015

Security	(000	Principal Amount* s omitted)		Value
Cable and Satellite Television (continued) CSC Holdings, LLC 8.625%, 2/15/19 5.25%, 6/1/24 DISH DBS Corp.		5 5	\$	5,337 4,400
6.75%, 6/1/21 5.875%, 7/15/22 5.875%, 11/15/24 IAC/InterActiveCorp		75 15 10		75,750 14,025 8,925
4.875%, 11/30/18 Numericable-SFR SAS 4.875%, 5/15/19 <sup>(9)</sup>		20 200		20,125 198,750
Virgin Media Secured Finance PLC 5.375%, 4/15/21(9) 6.00%, 4/15/21(9) 5.50%, 1/15/25(9)	GBP	428 428 275	4 6 2	142,997 653,917 275,687 <b>852,051</b>
Chemicals and Plastics 0.8%  Hexion, Inc. 6.625%, 4/15/20  Platform Specialty Products Corp. 10.375%, 5/1/21(9) 6.50%, 2/1/22(9)  Scotts Miracle-Gro Co. (The) 6.00%, 10/15/23(9)  Tronox Finance, LLC 6.375%, 8/15/20 7.50%, 3/15/22(9)  W.R. Grace & Co. 5.125%, 10/1/21(9) 5.625%, 10/1/24(9)		2,225 5 25 5 50 10 15 5		5,000 21,750 5,238 30,340 5,825 15,187 5,069 <b>340,596</b>
Commercial Services 0.0% <sup>(0)</sup> CEB, Inc. 5.625%, 6/15/23 <sup>(9)</sup> ExamWorks Group, Inc. 5.625%, 4/15/23		10 20		9,950 19,975

Componence 0.19%         10         \$0.70%         \$				
Security	Belden, Inc.		\$	9,675
Considerates (continued)   Spectrum Brands, Inc.	Socurity	Amount*		Value
Spectrum Brands, Inc.		(000 s offitted)		value
5.75%, 1/15/25%	<b>Spectrum Brands, Inc.</b> 6.375%, 11/15/20		\$	
7.625%, 10/15/21%  Consumer Products 0.0%%  Central Garden & Pet Co. 6.125%, 11/15/23  Containers and Glass Products 0.9%  Berry Plastics Corp. 6.00%, 10/15/22%  Berry Plastics Corp. 6.00%, 10/15/22%  Socky, 12/15/69  Containers and Glass Products 0.9%  Berry Plastics Corp. 6.00%, 10/15/22%  Berry Plastics Corp. 6.00%, 10/15/22%  Socky, 12/15/69  Containers and Glass Products 0.9%  Berry Plastics Corp. 6.00%, 10/15/22%  Socky, 12/15/69  Containers and Glass Products 0.9%  Berry Plastics Corp. 6.00%, 10/15/22%  Socky, 12/15/69  Containers and Glass Products 0.9%  Reverage Packaging Holdings II user, Inc. 5.25%, 10/15/20  15 10,253 5.25%, 10/15/20  5.20,49,469  Containers and Glass Products 0.9%  Alphabet Holding Co., Inc. 7.75%, 11/1/7011  10 5 102,638  Distribution & Wholesale 0.0%  American Tire Distributors, Inc. 10.25%, 3/1/22%  Diversified Financial Services 0.0%  Diversified Financial Services 0.0%  Containers and Glass II user and the services 0.0%  Containers and Glass II user and the services 0.0%  Containers and Glass Products 0.0%  Containers and Glass Products 0.9%  American Tire Distributors, Inc. 10.25%, 3/1/23%  Total Containers and Glass II user and	5.75%, 7/15/25 <sup>(9)</sup>	30		
Consumer Products 0.0460   Consumer Products 0		20		15,550
Central Garden & Pet Co.         5.25.,317           6.125%, 11/15/23         25.25,375           Containers and Glass Products 0.9%			\$	104,013
Containers and Glass Products   0.9%				
Containers and Glass Products   0.9%   10.225   10.00%, 10.105.129   10.00%, 10.105.129   10.00%, 10.105.129   10.00%, 10.105.129   10.00%, 10.105.129   10.00%, 10.105.129   10.00%, 10.105.129   10.00%, 10.105.129   10.00%, 10.105.129   10.00%, 10.105.129   10.00%, 10.105.129   10.00%, 10.105.129   10.00%, 10.105.129   10.105.	6.125%, 11/15/23	25	\$	25,375
Partic Corp.			\$	25,375
6.00%, [0/15/22%)**       10       \$ 10,225         Beverage Packaging Holdings II Issuer, Inc.       3       4,956         5.625%, [2/15/16%)**       5       4,956         Owens-Brockway Glass Container, Inc.       15       5,253         5.875%, 8/15/23%       15       5,214         6.375%, 8/15/25%)       1,975       2,013,888         8.75%, 10/15/20       1,975       2,013,888         Cosmetics / Toiletries 0.1%       1,975       2,013,888         Alphabet Holding Co., Inc.       1       \$ 102,638         7.75%, 11/1/17 <sup>(11)</sup> 10       \$ 102,638         Distribution & Wholesale 0.0%**       3       2,7,600         Distribution & Wholesale 0.0%**       3       2,7,600         American Tire Distributors, Inc.       3       2,7,600         Diversified Financial Services 0.0%**       3       2,7,600         Diversified Financial Services 0.0%**       3       3,14,344	Containers and Glass Products 0.9%			
5.625%, 1215/16/9       5       4,956         Owens-Brockway Glass Container, Inc.       15,253       6375%, 81/5/25/9       5       5,147         6.375%, 81/5/25/9       5       5,147       1,975       2,013,888         Compt Holdings, Inc.       1,975       2,013,888         Cosmetics / Toiletries 0.1%         Alphabet Holding Co., Inc.       105       \$ 102,638         T.75%, 11/1/17(11)       105       \$ 102,638         Distribution & Wholesale 0.0% <sup>10</sup> American Tire Distributors, Inc.       30       \$ 27,600         Diversified Financial Services 0.0% <sup>10</sup> Quicken Loans, Inc.         5.5%, 5/1/25 <sup>(9)</sup> 15       \$ 14,344	6.00%, 10/15/22 <sup>(9)</sup> Beverage Packaging Holdings Luxembourg II	10	\$	10,225
\$875%, 8/15/25% \$15/23% \$5,147 Reynolds Group Holdings, Inc. 5.75%, 10/15/20 1,975 2,013,888    Cosmetics / Toiletries 0.1%	5.625%, 12/15/16 <sup>(9)</sup>	5		4,956
Reynolds Group Holdings, Inc.   1,975   2,013,888   2,049,469	5.875%, 8/15/23(9)			
Cosmetics / Toiletries 0.1%   Alphabet Holding Co., Inc.   7.75%, 11/1/17(11)   105   \$ 102,638     102,638     102,638	Reynolds Group Holdings, Inc.			
Alphabet Holding Co., Inc. 7.75%, 11/1/17 <sup>(11)</sup> 105 \$ 102,638  Distribution & Wholesale 0.0%0  American Tire Distributors, Inc. 10.25%, 3/1/22 <sup>(9)</sup> Diversified Financial Services 0.0%0  Quicken Loans, Inc. 5.75%, 5/1/25 <sup>(9)</sup> 115 \$ 14,344			<b>\$</b> 2	2,049,469
Alphabet Holding Co., Inc. 7.75%, 11/1/17 <sup>(11)</sup> 105 \$ 102,638  Distribution & Wholesale 0.0%0  American Tire Distributors, Inc. 10.25%, 3/1/22 <sup>(9)</sup> Diversified Financial Services 0.0%0  Quicken Loans, Inc. 5.75%, 5/1/25 <sup>(9)</sup> 115 \$ 14,344				
Distribution & Wholesale 0.0% <sup>(1)</sup> American Tire Distributors, Inc. 10.25%, 3/1/22( <sup>9)</sup> 30 \$ 27,600  Diversified Financial Services 0.0% <sup>(1)</sup> Quicken Loans, Inc. 5.75%, 5/1/25( <sup>9)</sup> 15 \$ 14,344	Alphabet Holding Co., Inc.			
Distribution & Wholesale 0.0% <sup>0</sup> American Tire Distributors, Inc. 10.25%, 3/1/22( <sup>9</sup> )  30 \$ 27,600  \$ 27,600  Diversified Financial Services 0.0% <sup>0</sup> Quicken Loans, Inc. 5.75%, 5/1/25( <sup>9</sup> )  15 \$ 14,344	7.75%, 11/1/17(11)	105		
American Tire Distributors, Inc.  10.25%, 3/1/22 <sup>(9)</sup> 27,600  Diversified Financial Services 0.0% <sup>(1)</sup> Quicken Loans, Inc. 5.75%, 5/1/25 <sup>(9)</sup> 15 \$ 14,344			\$	102,638
10.25%, 3/1/22 <sup>(9)</sup> Diversified Financial Services 0.0% <sup>(0)</sup> Quicken Loans, Inc. 5.75%, 5/1/25 <sup>(9)</sup> 30 \$ 27,600				
Diversified Financial Services 0.0%0)  Quicken Loans, Inc. 5.75%, 5/1/25(9)  15 \$ 14,344		30	\$	27,600
Quicken Loans, Inc.         5.75%, 5/1/25 <sup>(9)</sup> 15 \$ 14,344			\$	27,600
Quicken Loans, Inc.         5.75%, 5/1/25 <sup>(9)</sup> 15 \$ 14,344	Diversified Financial Services 0.0% <sup>0)</sup>			
\$ 14,344	Quicken Loans, Inc.	15	\$	14,344
			\$	14,344

\$ 29,925

# Senior Income Trust

December 31, 2015

Security	Principal Amount* (000 s omitted)	Value
Drugs 0.1%  Mallinckrodt International Finance S.A./Mallinckrodt CB, LLC 4.875%, 4/15/20 <sup>(9)</sup> 5.625%, 10/15/23 <sup>(9)</sup> 5.50%, 4/15/25 <sup>(9)</sup> Valeant Pharmaceuticals International, Inc. 6.375%, 10/15/20 <sup>(9)</sup>	40 15 90	14,513 38,200 13,875 87,300
7.50%, 7/15/21 <sup>(9)</sup> 5.50%, 3/1/23 <sup>(9)</sup> 5.875%, 5/15/23 <sup>(9)</sup> 6.125%, 4/15/25 <sup>(9)</sup>	25 10 45 45	25,062 8,850 40,387 40,275 <b>268,462</b>
Ecological Services and Equipment 0.0%0) ADS Waste Holdings, Inc.		ŕ
8.25%, 10/1/20 Clean Harbors, Inc. 5.25%, 8/1/20 5.125%, 6/1/21 Covanta Holding Corp.	25 30	25,313 25,625 30,525
5.875%, 3/1/24	10 <b>\$</b>	9,100 <b>90,563</b>
Electric Utilities 0.0% <sup>0)</sup> <b>Dynegy, Inc.</b> 6.75%, 11/1/19 7.375%, 11/1/22 7.625%, 11/1/24	25 25	28,350 21,875 21,495 <b>71,720</b>
Electronics / Electrical 0.1%  Alcatel-Lucent USA, Inc. 4.625%, 7/1/17(9)  Anixter, Inc. 5.50%, 3/1/23(9)  CommScope, Inc. 4.375%, 6/15/20(9)		10,275 20,150 10,100

Freescale Semiconductor, Inc. 6.00%, 1/15/22 <sup>(9)</sup> Infor (US), Inc. 5.75%, 8/15/20 <sup>(9)</sup> 6.50%, 5/15/22 <sup>(9)</sup> Security	1	20 .5 .25	21,000 15,150 21,188 <b>Value</b>
Electronics / Electrical (continued)  Nuance Communications, Inc. 5.375%, 8/15/20 <sup>(9)</sup> SS&C Technologies Holdings, Inc. 5.875%, 7/15/23 <sup>(9)</sup> Zebra Technologies Corp. 7.25%, 10/15/22	60 25 45	\$ <b>\$</b>	60,379 25,875 47,137 <b>231,254</b>
Equipment Leasing 0.2% International Lease Finance Corp. 6.75%, 9/1/16 <sup>(9)</sup> 7.125%, 9/1/18 <sup>(9)</sup> Financial Intermediaries 0.3%	175 175	\$ <b>\$</b>	180,031 192,281 <b>372,312</b>
CIT Group, Inc. 5.50%, 2/15/19(9) 5.375%, 5/15/20 First Data Corp. 6.75%, 11/1/20(9) 7.00%, 12/1/23(9) 5.00%, 1/15/24(9) Icahn Enterprises, L.P./Icahn Enterprises Finance Corp. 3.50%, 3/15/17 6.00%, 8/1/20 JPMorgan Chase & Co. 6.75% to 2/1/24, 1/29/49(12) Navient Corp. 5.50%, 1/15/19 5.00%, 10/26/20 5.875%, 10/25/24	25 5 406 65 20 20 15 35 55 10	\$	26,188 5,250 426,807 65,162 19,950 20,150 15,182 38,194 51,563 8,800 12,056 <b>689,302</b>
Food Products 1.0%  Dean Foods Co. 6.50%, 3/15/23(9)  Iceland Bondco PLC 4.829%, 7/15/20(9)(13)  Pilgrim s Pride Corp. 5.75%, 3/15/25(9)  Post Holdings, Inc. 6.75%, 12/1/21(9)	20 GBP 1,750 15		20,850 2,296,067 14,625 10,225

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# Senior Income Trust

December 31, 2015

Security	Principal Amount* (000 s omitted)		Value
Food Products (continued)  Dean Foods Co. (continued) 6.00%, 12/15/22(9) 7.75%, 3/15/24(9) 8.00%, 7/15/25(9)  WhiteWave Foods Co. (The) 5.375%, 10/1/22	15 15 5	\$	14,756 15,750 5,312 10,600
Food Service 0.0% <sup>(1)</sup> 1011778 B.C. Unlimited Liability Company/New Red Finance, Inc.		\$ 2	2,388,185
4.625%, 1/15/22 <sup>(9)</sup> 6.00%, 4/1/22 <sup>(9)</sup> <b>Yum! Brands, Inc.</b> 5.30%, 9/15/19 3.75%, 11/1/21	25 50 5 10	\$	25,125 51,625 5,168 9,216
		\$	91,134
Food / Drug Retailers 0.0% <sup>0)</sup> Rite Aid Corp. 6.125%, 4/1/23 <sup>(9)</sup>	50	\$	51,938
Health Care 1.1%		\$	51,938
Alere, Inc. 7.25%, 7/1/18 6.50%, 6/15/20 6.375%, 7/1/23 <sup>(9)</sup> AmSurg Corp.	5 15 30	\$	5,131 14,475 28,125
5.625%, 11/30/20 5.625%, 7/15/22 <b>Capsugel SA</b> 7.00%, 5/15/19 <sup>(9)(11)</sup>	30 20 10		30,600 19,875 9,769
Centene Corp. 4.75%, 5/15/22 CHS/Community Health Systems, Inc. 5.125%, 8/15/18	10 1,115	1	9,725

7.125%, 7/15/20	65	6	5,081
6.875%, 2/1/22	40		8,150
DJO Finco, Inc./DJO Finance, LLC/DJO Finance Corp.			
8.125%, 6/15/21 <sup>(9)</sup> HCA Holdings, Inc.	20	1	7,800
6.25%, 2/15/21	40	42	2,500
	Principal		
Security	Amount* (000 s omitted)		/alue
Security .	(000 5 omitted)	,	uruc
Health Care (continued)			
HCA, Inc. 6.50%, 2/15/20	10	\$ 10	0,920
5.875%, 2/15/26	10		0,063
HealthSouth Corp.	=		4.704
5.75%, 11/1/24 <sup>(9)</sup> Hill-Rom Holdings, Inc.	5	•	4,794
5.75%, 9/1/23 <sup>(9)</sup>	10	10	0,250
Hologic, Inc. 5.25%, 7/15/22 <sup>(9)</sup>	30	31	0,712
inVentiv Health, Inc.	30	31	3,712
9.00%, 1/15/18 <sup>(9)</sup>	625	642	2,187
Jaguar Holding Co. II/Pharmaceutical Product Development, LLC 6.375%, 8/1/23 <sup>(9)</sup>	60	5	8,650
Kinetic Concepts, Inc./KCI USA, Inc.	00	J(	3,030
10.50%, 11/1/18	25	24	4,438
MPH Acquisition Holdings, LLC 6.625%, 4/1/22 <sup>(9)</sup>	65	6	5,325
Opal Acquisition, Inc.	0.5	0.	,,525
8.875%, 12/15/21 <sup>(9)</sup>	25	20	0,844
Surgical Care Affiliates, Inc. 6.00%, 4/1/23 <sup>(9)</sup>	15	1,	4,700
Teleflex, Inc.	10	1	1,700
5.25%, 6/15/24	10	10	0,000
Tenet Healthcare Corp. 6.00%, 10/1/20	20	2	1,150
4.375%, 10/1/21	300	29	1,000
8.125%, 4/1/22	45 10		5,112
6.75%, 6/15/23 WellCare Health Plans, Inc.	10		9,294
5.75%, 11/15/20	45	40	6,519
		\$ 2,72	3,339
Holding Company Diversified 0.1%			
Argos Merger Sub, Inc.			
7.125%, 3/15/23 <sup>(9)</sup> <b>HRG Group, Inc.</b>	45	\$ 44	4,730
7.875%, 7/15/19	35	30	6,663
7.875%, 7/15/19(9)	20	20	0,950
		\$ 102	2,343
Home Furnishings 0.0% <sup>0)</sup>			
Tempur Sealy International, Inc.		_	
6.875%, 12/15/20	15	\$ 1:	5,788

### Senior Income Trust

December 31, 2015

Security	Principal Amount* (000 s omitted	a)	Value
Home Furnishings (continued) Tempur Sealy International, Inc. (continued) 5.625%, 10/15/23 <sup>(9)</sup>	15	\$	15,225
		\$	31,013
Industrial Equipment 0.0%0) BlueLine Rental Finance Corp. 7.00%, 2/1/19(9) Erickson Air-Crane, Inc., Promissory Note 6.00%, 11/2/20(3)(14)	25 30	\$	22,625 13,147
Manitowoc Co., Inc. (The) 5.875%, 10/15/22 Vander Intermediate Holding II Corp.	20		20,750
9.75%, 2/1/19 <sup>(9)(11)</sup>	25	\$	16,375 <b>72,897</b>
Insurance 0.0%0)  Hub Holdings, LLC/Hub Holdings Finance, Inc. 8.125%, 7/15/19 <sup>(9)(11)</sup> Hub International, Ltd. 7.875%, 10/1/21 <sup>(9)</sup> USI, Inc. 7.75%, 1/15/21 <sup>(9)</sup> Wayne Merger Sub, LLC 8.25%, 8/1/23 <sup>(9)</sup>	20 25 40 20	\$	18,800 22,563 38,550 18,850
Internet Software & Services 0.0% <sup>0)</sup> Netflix, Inc. 5.50%, 2/15/22 <sup>(9)</sup> 5.875%, 2/15/25 <sup>(9)</sup>	35 45	\$	36,050 46,350
		\$	82,400

Activision Blizzard, Inc.			
6.125%, 9/15/23 <sup>(9)</sup>	15	\$	15,938
National CineMedia, LLC	200	,	206 150
6.00%, 4/15/22 NCL Corp., Ltd.	380		396,150
5.25%, 11/15/19 <sup>(9)</sup>	10		10,200
4.625%, 11/15/20 <sup>(9)</sup>	20		19,684
Regal Entertainment Group 5.75%, 3/15/22	15		15,056
3.73 76, 31 13122	Principal		13,030
	Amount*		
Security	(000 s omitted)		Value
Leisure Goods / Activities / Movies (continued)			
Royal Caribbean Cruises, Ltd.			
7.25%, 6/15/16		\$	10,233
7.25%, 3/15/18 Sabre GLBL, Inc.	20		21,700
5.375%, 4/15/23 <sup>(9)</sup>	10		10,000
5.25%, 11/15/23(9)	20		19,875
Viking Cruises, Ltd. 8.50%, 10/15/22 <sup>(9)</sup>	50		47,625
6.25%, 5/15/25 <sup>(9)</sup>	20		16,500
			- ,
		\$	582,961
1.1. 10. 0.70			
Lodging and Casinos 0.7%  Buffalo Thunder Development Authority			
11.00%, 12/9/22 <sup>(9)</sup>	124	\$	63,051
Caesars Entertainment Operating Co., Inc.			
8.50%, 2/15/20 <sup>(5)</sup> 9.00%, 2/15/20 <sup>(5)</sup>	1,075 825		822,375 631,125
GLP Capital, L.P./GLP Financing II, Inc.	823	,	331,123
4.875%, 11/1/20	35		34,475
Hilton Worldwide Finance, LLC/Hilton Worldwide Finance Corp.	45		46.056
5.625%, 10/15/21 MGM Resorts International	45		46,856
6.625%, 12/15/21	40		41,150
7.75%, 3/15/22	15		15,994
6.00%, 3/15/23 Station Casinos, LLC	25		24,875
7.50%, 3/1/21	20		20,500
Tunica-Biloxi Gaming Authority			,
9.00%, 11/15/15 <sup>(5)(9)</sup>	165		86,625
		d 1,	707.037
		ъ 1,	787,026
Nonferrous Metals / Minerals 0.1%			
Eldorado Gold Corp.	55	¢	10 100
6.125%, 12/15/20 <sup>(9)</sup> <b>IAMGOLD Corp.</b>	55	\$	48,400
6.75%, 10/1/20 <sup>(9)</sup>	35		22,225
Imperial Metals Corp.			
7.00%, 3/15/19 <sup>(9)</sup> <b>Kissner Milling Co., Ltd.</b>	10		8,950
7.25%, 6/1/19 <sup>(9)</sup>	45		42,412
New Gold, Inc.			
6.25%, 11/15/22 <sup>(9)</sup>	35		28,000

# Senior Income Trust

December 31, 2015

Security	Principal Amount* (000 s omitted)	Value
Nonferrous Metals / Minerals (continued)		
SunCoke Energy Partners, L.P./SunCoke Energy Partners Finance Corp.	_	
7.375%, 2/1/20 <sup>(9)</sup>	5 15	\$ 3,125
7.375%, 2/1/20	15	9,375
		\$ 162,487
Oil and Gas 0.6%		
Antero Resources Corp.	_	
6.00%, 12/1/20	5	\$ 4,200
5.375%, 11/1/21 5.625%, 6/1/23 <sup>(9)</sup>	40 15	32,200 11,775
Blue Racer Midstream, LLC/Blue Racer Finance Corp.	13	11,773
6.125%, 11/15/22 <sup>(9)</sup>	20	13,900
Bonanza Creek Energy, Inc.		,
6.75%, 4/15/21	25	15,250
Canbriam Energy, Inc.		
9.75%, 11/15/19 <sup>(9)</sup>	10	9,650
CITGO Petroleum Corp.	225	212 (25
6.25%, 8/15/22 <sup>(9)</sup>	325	313,625
Concho Resources, Inc. 5.50%. 4/1/23	105	97,650
CrownRock, L.P./CrownRock Finance, Inc.	103	77,030
7.125%, 4/15/21 <sup>(9)</sup>	35	32,988
7.75%, 2/15/23(9)	30	28,350
CVR Refining, LLC/Coffeyville Finance, Inc.		
6.50%, 11/1/22	65	63,375
Denbury Resources, Inc.	_	
5.50%, 5/1/22	5	1,685
Endeavor Energy Resources, L.P./EER Finance, Inc. 7.00%, 8/15/21 <sup>(9)</sup>	40	35,800
8.125%, 9/15/23 <sup>(9)</sup>	10	9,050
Energy Transfer Equity, L.P.	10	7,030
5.875%, 1/15/24	40	32,800
EP Energy, LLC/Everest Acquisition Finance, Inc.		
7.75%, 9/1/22	35	18,025
Gulfport Energy Corp.		
7.75%, 11/1/20	65	58,500
6.625%, 5/1/23 Halcon Resources Corp.	30	25,200
8.625%, 2/1/20 <sup>(9)</sup>	5	3,469
Laredo Petroleum, Inc.	3	5,407
7.375%, 5/1/22	10	9,250
		,

#### Matador Resources Co.

Matador Resources Co.		
6.875%, 4/15/23	Principal	18,700
Security	Amount* (000 s omitted)	Value
Oil and Gas (continued)		
Memorial Resource Development Corp.		
5.875%, 7/1/22	50	\$ 44,000
Newfield Exploration Co.		
5.625%, 7/1/24	65	55,737
Noble Energy, Inc.		
5.625%, 5/1/21	25	24,482
5.875%, 6/1/22	30	28,576
Paramount Resources, Ltd.		
6.875%, 6/30/23 <sup>(9)</sup>	15	11,925
PBF Holding Co., LLC/PBF Finance Corp.		
8.25%, 2/15/20	8	8,320
PBF Logistics, L.P./PBF Logistics Finance Corp.		
6.875%, 5/15/23	20	18,300
Precision Drilling Corp.		
6.50%, 12/15/21	5	3,875
RSP Permian, Inc.		
6.625%, 10/1/22	40	37,000
Sabine Pass Liquefaction, LLC		
5.625%, 3/1/25(9)	45	38,250
Sabine Pass LNG, L.P.		
6.50%, 11/1/20	55	53,625
Seven Generations Energy, Ltd.		
8.25%, 5/15/20(9)	65	58,825
6.75%, 5/1/23 <sup>(9)</sup>	25	21,125
Seventy Seven Energy, Inc.	10	4 40 7
6.50%, 7/15/22	10	1,625
SM Energy Co.	10	7 400
6.125%, 11/15/22	10	7,400
6.50%, 1/1/23	45	33,300
Sunoco, L.P./Sunoco Finance Corp.	20	10.000
6.375%, 4/1/23 <sup>(9)</sup>	20	18,900
Tesoro Corp.	50	50.212
5.375%, 10/1/22	50	50,312
Tesoro Logistics, L.P./Tesoro Logistics Finance Corp.	-	4.075
5.50%, 10/15/19 <sup>(9)</sup>	5	4,875
6.25%, 10/15/22 <sup>(9)</sup>	15	14,288
Triangle USA Petroleum Corp.	15	4.650
6.75%, 7/15/22 <sup>(9)</sup>	15	4,650
Williams Partners, L.P./ACMP Finance Corp.	-	4.012
4.875%, 3/15/24	5	4,013
		\$ 1,378,845

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# Senior Income Trust

December 31, 2015

Security	Principal Amount* (000 s omitted)	Value
Publishing 0.1% Laureate Education, Inc. 9.25%, 9/1/19 <sup>(9)</sup> McGraw-Hill Global Education Holdings, LLC/McGraw-Hill Global Education Finance 9.75%, 4/1/21 MHGE Parent, LLC/MHGE Parent Finance, Inc. 8.50%, 8/1/19 <sup>(9)(11)</sup> Tribune Media Co. 5.875%, 7/15/22 <sup>(9)</sup>	300 70 10 30	\$ 187,125 74,550 9,937 30,075 \$ 301,687
Radio and Television 0.4%  CCOH Safari, LLC 5.75%, 2/15/26(9)  Clear Channel Worldwide Holdings, Inc. Series A, 6.50%, 11/15/22 Series B, 6.50%, 11/15/22 iHeartCommunications, Inc. 9.00%, 12/15/19 11.25%, 3/1/21  Nielsen Co. Luxembourg S.a.r.l. (The) 5.50%, 10/1/21(9)  Sirius XM Radio, Inc. 5.875%, 10/1/20(9) 6.00%, 7/15/24(9)  Starz, LLC/Starz Finance Corp. 5.00%, 9/15/19  Univision Communications, Inc. 6.75%, 9/15/22(9) 5.125%, 5/15/23(9)	20 25 50 451 20 15 10 40 35 384	\$ 20,100 24,219 48,937 335,431 14,075 15,431 10,500 41,900 35,525 399,360 14,513 \$ 959,991
Real Estate Investment Trusts (REITs) 0.0% <sup>(0)</sup> Communications Sales & Leasing, Inc./CSL Capital LLC 8.25%, 10/15/23 ESH Hospitality, Inc. 5.25%, 5/1/25 <sup>(9)</sup> RHP Hotel Properties, L.P./RHP Finance Corp. 5.00%, 4/15/23	5 15 15	\$ 4,288 14,700 15,075

\$ 34,063

Security	(000	Principal Amount* s omitted)		Value
Retailers (Except Food and Drug) 0.2% Chinos Intermediate Holdings A, Inc. 7.75%, 5/1/19(9)(11) Dollar Tree, Inc. 5.25%, 3/1/20 <sup>(9)</sup>		25 \$ 20		6,036 20,750
5.25%, 5/1/20°/ 5.75%, 3/1/23 <sup>(9)</sup> Hot Topic, Inc.		70		73,325
9.25%, 6/15/21 <sup>(9)</sup> L Brands, Inc.		60		53,400
6.875%, 11/1/35 <sup>(9)</sup> Levi Strauss & Co.		30		30,937
6.875%, 5/1/22 Michaels Stores, Inc. 5.875%, 12/15/20 <sup>(9)</sup>		30 20		32,250 20,700
Murphy Oil USA, Inc. 6.00%, 8/15/23		60		63,300
Party City Holdings, Inc. 6.125%, 8/15/23 <sup>(9)</sup>		25		24,375
Petco Holdings, Inc. 8.50%, 10/15/17 <sup>(9)(11)</sup> Radio Systems Corp.		65	6	66,219
8.375%, 11/1/19 <sup>(9)</sup> Sally Holdings, LLC/Sally Capital, Inc.		30	3	31,200
5.75%, 6/1/22 Vista Outdoor, Inc.		30	3	31,200
5.875%, 10/1/23 <sup>(9)</sup>		20	2	20,600
		\$	§ 47	74,292
Road & Rail 0.0% <sup>(1)</sup> Florida East Coast Holdings Corp.				
6.75%, 5/1/19 <sup>(9)</sup> Watco Cos., LLC/Watco Finance Corp.		10 \$	\$	9,175
6.375%, 4/1/23(9)		15	1	14,850
		\$	\$ 2	24,025
Software and Services 0.0% <sup>(0)</sup>				
IHS, Inc. 5.00%, 11/1/22		25 \$	\$ 2	25,407
Infor Software Parent, LLC/Infor Software Parent, Inc. 7.125%, 5/1/21 <sup>(9)(11)</sup> Italics Merger Sub, Inc.		25	1	18,156
7.125%, 7/15/23 <sup>(9)</sup>		20	1	18,200

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# Senior Income Trust

December 31, 2015

Security	(000	Principal Amount* s omitted)	ı	Value
Software and Services (continued) SunGard Availability Services Capital, Inc. 8.75%, 4/1/22 <sup>(9)</sup>		30		18,525
Steel 0.0% <sup>0)</sup> ArcelorMittal			\$	80,288
7.25%, 2/25/22 JMC Steel Group, Inc. 8.25%, 3/15/18 <sup>(9)</sup>		10 25	\$	8,100 16,688
Surface Transport 0.1%			\$	24,788
Hertz Corp. (The) 6.25%, 10/15/22  XPO Logistics, Inc. 7.875%, 9/1/19 <sup>(9)</sup>		35 85	\$	36,400 86,744
6.50%, 6/15/22 <sup>(9)</sup>		30	\$	27,863 <b>151,007</b>
Technology 0.0% <sup>(0)</sup> Micron Technology, Inc. 5.25%, 8/1/23 <sup>(9)</sup> 5.625%, 1/15/26 <sup>(9)</sup>		20 10	\$	18,050 8,675
Telecommunications 0.7%			\$	26,725
Avaya, Inc. 9.00%, 4/1/19 <sup>(9)</sup> CenturyLink, Inc. 6.75%, 12/1/23		20 20	\$	15,450 18,825
CommScope Technologies Finance, LLC 6.00%, 6/15/25 <sup>(9)</sup> Frontier Communications Corp.		30		28,950

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6.25%, 9/15/21		15	12,788
10.50%, 9/15/22 <sup>(9)</sup>		10	
7.625%, 4/15/24		10	
6.875%, 1/15/25		20	
11.00%, 9/15/25 <sup>(9)</sup>		35	
		33	34,737
Intelsat Jackson Holdings SA			10.105
7.25%, 10/15/20		55	
7.50%, 4/1/21		5	4,375
Intelsat Luxembourg SA			
7.75%, 6/1/21		45	21,150
		Principal	
		Amount*	
Security	(000)	s omitted)	Value
Telecommunications (continued)			
Intelsat Luxembourg SA (continued)			
8.125%, 6/1/23		40	\$ 18,200
Level 3 Financing, Inc.		10	Ψ 10,200
5.375%, 1/15/24 <sup>(9)</sup>		10	10,075
		10	10,073
Plantronics, Inc.		25	24.027
5.50%, 5/31/23 <sup>(9)</sup>		25	24,937
SBA Telecommunications, Inc.			
5.75%, 7/15/20		80	83,500
Sprint Communications, Inc.			
7.00%, 8/15/20		345	267,375
6.00%, 11/15/22		5	3,600
Sprint Corp.			
7.25%, 9/15/21		25	18,688
7.875%, 9/15/23		105	79,117
7.625%, 2/15/25		20	14,700
T-Mobile USA, Inc.		20	14,700
		1.5	15 505
6.25%, 4/1/21		15	15,525
6.633%, 4/28/21		20	20,950
6.731%, 4/28/22		5	5,225
6.625%, 4/1/23		20	20,450
6.375%, 3/1/25		15	15,225
6.50%, 1/15/26		45	45,540
Wind Acquisition Finance SA			
$5.183\%, 4/30/19^{(9)(13)}$	EUR	250	272,513
6.50%, 4/30/20(9)		225	236,250
3.951%, 7/15/20(9)(13)	EUR	225	243,602
Windstream Corp.			
6.375%, 8/1/23		15	10,856
Windstream Services, LLC		1.5	10,000
7.75%, 10/1/21		35	27,716
7.7376, 10/11/21		33	27,710
			\$ 1,653,407
Litting 0.50			
Utilities 0.5%			
AES Corp. (The)		4.0	Φ 00==
5.50%, 3/15/24		10	\$ 8,975
Air Medical Merger Sub Corp.			
6.375%, 5/15/23(9)		25	22,375
Calpine Corp.			
5.375%, 1/15/23		20	18,050
7.875%, 1/15/23 <sup>(9)</sup>		980	1,048,600
5.75%, 1/15/25		5	4,431
		-	.,

### Senior Income Trust

December 31, 2015

Portfolio of Investments (Unaudited) continued

Security	Principal Amount* (000 s omitted)	Value
Utilities (continued) TerraForm Global Operating, LLC 9.75%, 8/15/22 <sup>(9)</sup>	10 \$	\$ 8,025
	\$	\$ 1,110,456
Total Corporate Bonds & Notes (identified cost \$25,402,166)	4	\$ 23,007,257

Asset-Backed Securities 7.0%

	Principal	
Committee	Amount (000 s omitted)	Value
Security ALM Loan Funding, Ltd.	(000 s offitted)	value
8/	\$ 500	¢ 422.020
Series 2015-16A, Class D, 5.608%, 7/15/27 <sup>(9)(13)</sup>	\$ 500	\$ 432,838
Apidos CLO XVII	200	194.323
Series 2014-17A, Class B, 3.165%, 4/17/26 <sup>(9)(13)</sup>	500	- /
Series 2014-17A, Class C, 3.615%, 4/17/26 <sup>(9)</sup> (13)		441,785
Series 2014-17A, Class D, 5.065%, 4/17/26 <sup>(9)(13)</sup>	500	384,459
Apidos CLO XIX	1.000	925 926
Series 2014-19A, Class E, 5.765%, 10/17/26 <sup>(9)(13)</sup>	1,000	835,936
Apidos CLO XXI	500	417.066
Series 2015-21A, Class D, 5.827%, 7/18/27 <sup>(9)(13)</sup>	500	415,866
Ares CLO, Ltd.	4.000	0.40.066
Series 2014-32A, Class D, 6.062%, 11/15/25 <sup>(9)</sup> (13)	1,000	848,866
Series 2015-2A, Class E2, 5.524%, 7/29/26 <sup>(9)(13)</sup>	500	410,512
Babson CLO, Ltd.		
Series 2013-IA, Class C, 3.017%, 4/20/25 <sup>(9)(13)</sup>	225	218,466
Series 2013-IA, Class D, 3.817%, 4/20/25 <sup>(9)(13)</sup>	175	160,122
Birchwood Park CLO, Ltd.		
Series 2014-1A, Class C1, 3.421%, 7/15/26 <sup>(9)(13)</sup>	300	297,112
Series 2014-1A, Class E1, 5.421%, 7/15/26 <sup>(9)(13)</sup>	300	222,347
Carlyle Global Market Strategies CLO, Ltd.		
Series 2014-4A, Class E, 5.521%, 10/15/26 <sup>(9)(13)</sup>	1,000	816,521
Series 2015-5A, Class D, 6.592%, 1/20/28 <sup>(9)(13)</sup>	500	445,109
Centurion CDO IX Ltd.		
Series 2005-9A, Class D1, 5.065%, 7/17/19 <sup>(9)(13)</sup>	500	478,920
CIFC Funding, Ltd.		
Series 2013-2A, Class A3L, 2.965%, 4/21/25 <sup>(9)(13)</sup>	1,325	1,267,533
Cumberland Park CLO, Ltd.		

Series 2015-2A, Class E, 5.272%, 7/20/26 <sup>(9)(13)</sup>	800	656,045
Dryden XXVIII Senior Loan Fund	750	706.262
Series 2013-28A, Class A3L, 3.062%, 8/15/25(9)(13)	750	726,363
Series 2013-28A, Class B1L, 3.562%, 8/15/25 <sup>(9)(13)</sup>	320 215	270,323 159,094
Series 2013-28A, Class B2L, 4.262%, 8/15/25 <sup>(9)(13)</sup>		139,094
	Principal	
Compiler	Amount (000 s omitted)	Value
Security  Develop VI Series I are Food	(ooo s onnitted)	value
Dryden XL Senior Loan Fund	\$ 500	\$ 444,734
Series 2015-40A, Class E, 6.312%, 8/15/28 <sup>(9)(13)</sup>	\$ 300	\$ 444,734
Galaxy XXI CLO, Ltd.	500	104 077
Series 2015-21A, Class E1, 6.17%, 1/20/28 <sup>(9)(13)</sup>	500	424,277
Golub Capital Partners CLO, Ltd.	1 000	010.057
Series 2015-23A, Class E, 6.036%, 5/5/27 <sup>(9)(13)</sup>	1,000	819,957
Oak Hill Credit Partners, Ltd.	200	102 702
Series 2013-8A, Class C, 3.017%, 4/20/25 <sup>(9)(13)</sup>	200	193,792
Series 2013-8A, Class D, 3.817%, 4/20/25 <sup>(9)(13)</sup>	200	173,829
Series 2015-11A, Class E, 7.016%, 10/20/28 <sup>(9)(13)</sup>	500	458,823
Octagon Investment Partners XVI Ltd.	475	156 517
Series 2013-1A, Class C1, 3.065%, 7/17/25(9)(13)	475	456,547
Series 2013-1A, Class D, 3.665%, 7/17/25 <sup>(9)</sup> (13)	475	410,069
Series 2013-1A, Class E, 4.815%, 7/17/25 <sup>(9)(13)</sup>	550	417,940
Octagon Investment Partners XXIII Ltd.	1 000	077.100
Series 2015-1A, Class E2, 6.786%, 7/15/27 <sup>(9)(13)</sup>	1,000	876,133
Palmer Square CLO, Ltd.	(00	514 120
Series 2015-2A, Class D, 5.744%, 7/20/27 <sup>(9)</sup> (13)	600	514,130
Recette CLO, LLC	500	400.424
Series 2015-1A, Class E, 6.115%, 10/20/27 <sup>(9)(13)</sup>	500	409,424
Schiller Park CLO, Ltd.	1 000	060.546
Series 2007-1A, Class D, 2.82%, 4/25/21 <sup>(9)(13)</sup>	1,000	968,546
Ziggurat CLO, Ltd.	4 000	510.050
Series 2014-1A, Class E, 5.321%, 10/17/26 <sup>(9)(13)</sup>	1,000	719,253
Total Asset-Backed Securities		
(identified cost \$18,595,054)		\$ 16,969,994
		·

Common Stocks 1.1%

Security	Shares		Value
Aerospace and Defense 0.0% <sup>0)</sup> IAP Global Services, LLC <sup>(3)</sup> (14)(15)	29	\$	60,151
		\$	60,151
Automotive 0.2% Dayco Products, LLC <sup>(3)(14)(15)</sup>	10,159	\$ <b>\$</b>	380,964 380,964
Building and Development 0.0% <sup>0)</sup> Panolam Holdings Co.(3)(15)(16)	131	\$ <b>\$</b>	113,974 <b>113,974</b>

### Senior Income Trust

December 31, 2015

Portfolio of Investments (Unaudited) continued

Security	Shares		Value
Business Equipment and Services 0.0% Education Management Corp. (3)(14)(15)	1,612,262	\$	0
		\$	0
Health Care 0.1% New Millennium Holdco, Inc.(3)(14)(15)	35,156	\$	305,154
		\$	305,154
Lodging and Casinos 0.3% Affinity Gaming, LLC(3)(14)(15) Tropicana Entertainment, Inc.(14)(15)	23,498 25,430	\$	317,227 438,667
		\$	755,894
Publishing 0.5% ION Media Networks, Inc. (3)(14)(15) MediaNews Group, Inc. (3)(14)(15) Nelson Education, Ltd. (3)(14)(15)	2,155 5,771 27,293		201,991
		\$ 1	1,100,734
Total Common Stocks (identified cost \$1,256,122)		\$ 2	2,716,871

Convertible Preferred Stocks 0.0%<sup>0)</sup>