EATON VANCE SENIOR INCOME TRUST Form N-CSRS February 27, 2012

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, 2011 Date of Reporting Period

Item 1. Reports to Stockholders

Eaton Vance Senior Income Trust (EVF)

Semiannual Report December 31, 2011

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, 2011

Eaton Vance

Senior Income Trust

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Eaton Vance Senior Income Trust

December 31, 2011

Performance^{1,2}

Portfolio Managers Scott H. Page, CFA; John Redding

| % Average Annual Total Returns | Inception Date | Six Months | One Year | Five Years | Ten Years |
|---|----------------|---------------------------|-------------------------|------------------------|----------------------------|
| Fund at NAV Fund at Market Price S&P/LSTA Leveraged Loan Index | 10/30/1998 | -1.37% -6.41 -1.06% | 3.61% -2.91 1.52% | 2.81% 2.67 4.16% | 4.99% 5.16 4.95% |
| % Premium/Discount to NAV | | | | | |
| | | | | | -5.64% |
| Distributions ³ | | | | | |
| Total Distributions per share for the periodistribution Rate at NAV Distribution Rate at Market Price | od | | | | \$ 0.255 6.07% 6.43% |
| % Total Leverage ⁴ | | | | | |
| Auction Preferred Shares (APS) Borrowings | | | | | 27.47% 8.99 |

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. 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 www.eatonvance.com.

Eaton Vance Senior Income Trust December 31, 2011 Fund Profile Top 10 Holdings (% of total investments)⁵ Intelsat Jackson Holdings SA 1.3% SunGard Data Systems, Inc. 1.2 Community Health Systems, Inc. 1.2 Rite Aid Corp. 1.2 Calpine Corp. (corporate bond) 1.1 Aramark Corp. 1.1 Chrysler Group, LLC 1.0 Nielsen Finance, LLC 0.9 Asurion, LLC 0.9 Reynolds Group Holdings, Inc. 0.8 Total 10.7% Top 10 Sectors (% of total investments)⁵ Health Care 10.6% **Business Equipment and Services** 9.7 Electronics/Electrical 6.0 Leisure Goods/Activities/Movies 4.6 **Publishing** 4.4 Automotive 4.4 Financial Intermediaries 4.2 Retailers (Except Food and Drug) 3.9 Cable and Satellite Television 3.8 **Telecommunications** 3.6 Total 55.2%

| Credit Quality (% | of loan | holdings) ⁶ | |
|-------------------|---------|------------------------|--|
| | | | |

See Endnotes and Additional Disclosures in this report.

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| Eaton Vance | |
|-------------------|-----|
| Senior Income Tri | ust |

December 31, 2011

Endnotes and Additional Disclosures

- ¹ 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.
- ² Performance results reflect the effects of leverage.
- ³ 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 composed of ordinary income, net realized capital gains and return of capital.
- ⁴ 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 is required to maintain prescribed asset coverage for its APS and borrowings, which could be reduced if Fund asset values decline.
- ⁵ Excludes cash and cash equivalents.
- Ratings are based on Moody s, S&P or Fitch, as applicable. Credit ratings are based largely on the rating agency s investment analysis at the time of rating and the rating assigned to any particular security is not necessarily a reflection of the issuer s current financial condition. The rating assigned to a security by a rating agency 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. If securities are rated differently by the rating agencies, the higher rating is applied.

Fund profile subject to change due to active management.

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Eaton Vance Senior Income Trust

December 31, 2011

Portfolio of Investments (Unaudited)

Senior Floating-Rate Interests 143.5%)

| | Principal Amount* (000 s | |
|--|--------------------------------|------------|
| Borrower/Tranche Description | omitted) | Value |
| Aerospace and Defense 2.4% | | |
| Booz Allen Hamilton, Inc. | | |
| Term Loan, 4.00%, Maturing August 3, 2017 | 248 | \$ 248,435 |
| DAE Aviation Holdings, Inc. | | |
| Term Loan, 5.43%, Maturing July 31, 2014 | 698 | 680,059 |
| Term Loan, 5.43%, Maturing July 31, 2014 | 731 | 711,473 |
| Ducommun, Inc. | | |
| Term Loan, 5.50%, Maturing June 28, 2017 | 274 | 269,521 |
| Dundee Holdco 4, Ltd. | | |
| Term Loan, 4.29%, Maturing May 15, 2015 | 206 | 171,829 |
| Term Loan, 4.79%, Maturing May 13, 2016 | 206 | 171,829 |
| IAP Worldwide Services, Inc. | | |
| Term Loan, 9.25%, Maturing December 28, 2012 | 916 | 869,801 |
| Sequa Corp. | | |
| Term Loan, 3.63%, Maturing December 3, 2014 | 397 | 387,791 |
| TASC, Inc. | | |
| Term Loan, 4.50%, Maturing December 18, 2015 | 745 | 743,997 |
| TransDigm, Inc. | | |
| Term Loan, 4.00%, Maturing February 14, 2017 | 1,588 | 1,576,825 |
| Wyle Services Corp. | | |
| Term Loan, 5.75%, Maturing March 27, 2017 | 397 | 388,935 |
| | | |

\$ 6,220,495

| Evergreen International Aviation, Inc. | | |
|--|-------|---|
| Term Loan, 11.50%, Maturing June 30, 2015 | 444 | \$ 401,049 |
| Orbitz Worldwide, Inc. Term Loan, 3.39%, Maturing July 25, 2014 | 1,473 | 1,265,022 |
| Term Loan, 5.39%, Waturing July 23, 2014 | 1,4/3 | 1,203,022 |
| | | \$ 1,666,071 |
| | | \$ 1,000,071 |
| | | |
| | | |
| Automotive 6.6% | | |
| Allison Transmission, Inc. | | |
| Term Loan, 2.78%, Maturing August 7, 2014 | 2,403 | \$ 2,351,468 |
| Chrysler Group, LLC | | |
| Term Loan, 6.00%, Maturing May 24, 2017 | 4,111 | 3,899,952 |
| Delphi Corp. | 006 | 004455 |
| Term Loan, 3.50%, Maturing March 31, 2017 | 936 | 934,177 |
| Federal-Mogul Corp. | 2 200 | 2 0 40 700 |
| Term Loan, 2.21%, Maturing December 29, 2014 | 2,209 | 2,049,799 |
| Term Loan, 2.22%, Maturing December 28, 2015 | 577 | 535,821 |
| Goodyear Tire & Rubber Co. | 2 200 | 2 225 250 |
| Term Loan - Second Lien, 1.93%, Maturing April 30, 2014 HHI Holdings, LLC | 2,300 | 2,225,250 |
| Term Loan, 7.00%, Maturing March 21, 2017 | 248 | 245,644 |
| Metaldyne Company, LLC | 240 | 243,044 |
| Term Loan, 5.25%, Maturing May 18, 2017 | 1,268 | 1,255,252 |
| SRAM, LLC | 1,200 | 1,233,232 |
| Term Loan, 4.76%, Maturing June 7, 2018 | 658 | 660,981 |
| Tomkins, LLC | 000 | 000,701 |
| Term Loan, 4.25%, Maturing September 29, 2016 | 966 | 964,918 |
| TriMas Corp. | | , |
| Term Loan, 4.25%, Maturing June 21, 2017 | 522 | 519,763 |
| Veyance Technologies, Inc. | | , |
| Term Loan, 2.80%, Maturing July 31, 2014 | 101 | 93,735 |
| Term Loan, 2.80%, Maturing July 31, 2014 | 704 | 654,438 |
| Term Loan - Second Lien, 6.05%, Maturing July 31, 2015 | 425 | 367,094 |
| | | |
| | | \$ 16,758,292 |
| | | |
| | | |
| Beverage and Tobacco 0.0% | | |
| Maine Beverage Co., LLC | | |
| Term Loan, 2.12%, Maturing March 31, 2013 | 85 | \$ 81,429 |
| romin Louin, 2.12 /0, irianuming irianom 31, 2013 | 0.5 | Ψ 01,429 |

| | | \$ | 81,429 |
|--|-----------------|--------|-----------------|
| | | | |
| | | | |
| Building and Development 1.1% | | | |
| Armstrong World Industries, Inc. | | | |
| Term Loan, 4.00%, Maturing March 9, 2018 | 323 | \$ | 320,748 |
| Beacon Sales Acquisition, Inc. | | | |
| Term Loan, 2.35%, Maturing September 30, 2013 | 333 | | 324,056 |
| Goodman Global Holdings, Inc. | | | |
| Term Loan, 5.75%, Maturing October 28, 2016 | 838 | | 838,664 |
| Panolam Industries Holdings, Inc. | | | |
| Term Loan, 8.25%, Maturing December 31, 2013 | 444 | | 425,458 |
| RE/MAX International, Inc. | | | |
| Term Loan, 5.50%, Maturing April 15, 2016 | 870 | | 870,041 |
| | | | |
| | | 4 | |
| | | \$ | 2,778,967 |
| | | | |
| | | | |
| | | | |
| D : 10 : 1510 | | | |
| Business Equipment and Services 15.1% | | | |
| Acceta Inc | | | |
| Acosta, Inc. | 647 | \$ | 621 200 |
| Term Loan, 4.75%, Maturing March 1, 2018 | 047 | Ф | 631,390 |
| Acxiom Corp. Torm Lean 2 48% Meturing Merch 15, 2015 | 360 | | 359,496 |
| Term Loan, 3.48%, Maturing March 15, 2015 | 300 | | 339,490 |
| Advantage Sales & Marketing, Inc. Term Loan, 5.25%, Maturing December 18, 2017 | 916 | | 902,014 |
| Affinion Group, Inc. | 910 | | 902,014 |
| • · | 2 200 | | 2 022 252 |
| Term Loan, 5.00%, Maturing October 10, 2016 | 2,288 | | 2,033,352 |
| | See Notes to Fi | inan | oial Statements |
| | see moies to Fi | riaric | ıaı Statements. |

Eaton Vance Senior Income Trust

December 31, 2011

| Borrower/Tranche Description | | Principal Amount* (000 s omitted) | Value |
|---|-----|--|---------------|
| Business Equipment and Services (continued) | | | |
| Allied Security Holdings, LLC | | | |
| Term Loan, 5.00%, Maturing February 3, 2017 | | 496 | \$ 496,870 |
| Altegrity, Inc. | | | |
| Term Loan, 7.75%, Maturing February 20, 2015 | | 372 | 368,704 |
| Term Loan, 3.04%, Maturing February 21, 2015 | | 786 | 731,598 |
| Audatex North America, Inc. | | | |
| Term Loan, 3.19%, Maturing May 16, 2014 | EUR | 406 | 514,638 |
| BAR/BRI Review Courses, Inc. | | | |
| Term Loan, 6.00%, Maturing June 16, 2017 | | 375 | 374,531 |
| Brand Energy and Infrastructure Services, Inc. | | | 271 201 |
| Term Loan, 2.87%, Maturing February 7, 2014 | | 455 | 371,201 |
| Term Loan, 3.80%, Maturing February 7, 2014 | | 389 | 328,485 |
| Brickman Group Holdings, Inc. | | 560 | 571 000 |
| Term Loan, 7.25%, Maturing October 14, 2016 | | 569 | 571,029 |
| Brock Holdings III, Inc. | | 506 | 570 104 |
| Term Loan, 6.00%, Maturing March 16, 2017 | | 596 | 579,124 |
| ClientLogic Corp. Term Loan, 7.83%, Maturing January 30, 2014 | EUR | 586 | 740,812 |
| Term Loan, 7.14%, Maturing January 30, 2017 | LUK | 303 | 284,352 |
| DynCorp International, LLC | | 303 | 204,332 |
| Term Loan, 6.25%, Maturing July 7, 2016 | | 329 | 324,566 |
| Education Management, LLC | | 32) | 324,300 |
| Term Loan, 2.38%, Maturing June 3, 2013 | | 1,950 | 1,845,824 |
| | | | |
| Endurance International Group, Inc. (The) | | 40.5 | 100.007 |
| Term Loan, 7.75%, Maturing December 20, 2017 | | 425 | 423,937 |
| Fidelity National Information Solutions, Inc. | | 1 004 | 1 006 540 |
| Term Loan, 4.25%, Maturing July 18, 2016 | | 1,084 | 1,086,549 |
| Go Daddy Operating Company, LLC | | 722 | 724 452 |
| Term Loan, 7.00%, Maturing December 17, 2018 | | 723 | 724,453 |

| IMS Health, Inc. | | |
|---|--------|--------------|
| Term Loan, 4.50%, Maturing August 25, 2017 | 86 | 860,801 |
| KAR Auction Services, Inc. | | |
| Term Loan, 5.00%, Maturing May 19, 2017 | 1,44 | 1,426,519 |
| Kronos, Inc. | | |
| Term Loan, 5.33%, Maturing June 9, 2017 | 54 | 533,747 |
| Term Loan, Maturing December 21, 2017 ⁽³⁾ | 42 | 25 415,437 |
| Term Loan - Second Lien, 10.58%, Maturing June 8, 2018 | 50 | 00 496,250 |
| Language Line, LLC | | |
| Term Loan, 6.25%, Maturing June 20, 2016 | 1,04 | 1,044,101 |
| Meritas, LLC | | |
| Term Loan, 7.50%, Maturing July 28, 2017 | 40 | 397,694 |
| Mitchell International, Inc. | | |
| Term Loan - Second Lien, 5.88%, Maturing March 30, 2015 | 50 | 00 461,875 |
| MSCI, Inc. | | |
| Term Loan, 3.75%, Maturing March 14, 2017 | 1,39 | \$ 1,402,164 |
| N.E.W. Holdings I, LLC | | |
| Term Loan, 6.00%, Maturing March 23, 2016 | 76 | 707,219 |
| National CineMedia, LLC | | |
| Term Loan, 2.05%, Maturing February 13, 2015 | 1,44 | 1,394,085 |
| Protection One Alarm Monitoring, Inc. | | |
| Term Loan, 6.00%, Maturing June 4, 2016 | 73 | 731,086 |
| Quantum Corp. | | |
| Term Loan, 3.80%, Maturing July 14, 2014 | 4 | 42,040 |
| Quintiles Transnational Corp. | | |
| Term Loan, 5.00%, Maturing June 8, 2018 | 2,16 | 2,130,722 |
| Res-Care, Inc. | | |
| Term Loan, 7.25%, Maturing December 22, 2016 | 42 | 21 403,920 |
| Sabre, Inc. | | |
| Term Loan, 2.33%, Maturing September 30, 2014 | 2,59 | 2,146,088 |
| Sensus USA, Inc. | | |
| Term Loan, 4.75%, Maturing May 9, 2017 | 34 | 346,507 |
| Softlayer Technologies, Inc. | | |
| Term Loan, 7.25%, Maturing November 5, 2016 | 32 | 22 322,353 |
| SunGard Data Systems, Inc. | | |
| Term Loan, 2.03%, Maturing February 28, 2014 | 3,03 | |
| Term Loan, 4.00%, Maturing February 26, 2016 | 1,86 | 1,817,123 |
| SymphonyIRI Group, Inc. | | |
| Term Loan, 5.00%, Maturing December 1, 2017 | 42 | 23 418,910 |
| TransUnion, LLC | | |
| Term Loan, 4.75%, Maturing February 12, 2018 | 94 | 942,286 |
| Travelport, LLC | | |
| Term Loan, 4.87%, Maturing August 21, 2015 | 1,10 | |
| Term Loan, 5.08%, Maturing August 21, 2015 | 29 | - |
| Term Loan, 6.05%, Maturing August 21, 2015 | EUR 37 | 401,304 |
| U.S. Security Holdings, Inc. | | |
| Term Loan, 1.50%, Maturing July 28, 2017 ⁽⁴⁾ | | 60,412 |
| Term Loan, 6.00%, Maturing July 28, 2017 | 31 | 3 309,437 |
| West Corp. | - | |
| Term Loan, 4.58%, Maturing July 15, 2016 | 36 | • |
| Term Loan, 4.68%, Maturing July 15, 2016 | 1,02 | 1,019,518 |

\$ 38,415,048

Cable and Satellite Television 6.0%

| Atlantic Broadband Finance, LLC | | | |
|--|--|--|--|
| Term Loan, 4.00%, Maturing March 8, 2016 | | | |
| BBHI Acquisition, LLC | | | |

Term Loan, 4.50%, Maturing December 14, 2017

635

619

624,075

613,530

See Notes to Financial Statements.

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Eaton Vance Senior Income Trust

December 31, 2011

| Borrower/Tranche Description | | Principal Amount* (000 s omitted) | Value |
|--|-----|--|--------------|
| | | | |
| Cable and Satellite Television (continued) | | | |
| Bragg Communications, Inc. | | | |
| Term Loan, 3.02%, Maturing August 31, 2014 | | 1,149 | \$ 1,137,510 |
| Crown Media Holdings, Inc. | | | |
| Term Loan, 5.75%, Maturing July 14, 2018 | | 249 | 247,506 |
| CSC Holdings, Inc. | | 1.045 | 1 002 444 |
| Term Loan, 2.04%, Maturing March 29, 2016 Insight Midwest Holdings, LLC | | 1,945 | 1,902,444 |
| Term Loan, 2.02%, Maturing April 7, 2014 | | 1,664 | 1,649,743 |
| Lavena Holdings 4 GmbH | | 1,007 | 1,042,743 |
| Term Loan, 4.20%, Maturing March 6, 2015 | EUR | 521 | 524,076 |
| Term Loan, 4.45%, Maturing March 4, 2016 | EUR | 521 | 524,076 |
| Term Loan, 8.83%, Maturing March 6, 2017 | EUR | 209 | 139,724 |
| Term Loan - Second Lien, 5.58%, Maturing September 2, | | | |
| 2016 | EUR | 271 | 222,219 |
| MCC Iowa, LLC | | - 0.2 | |
| Term Loan, 1.97%, Maturing January 30, 2015 | | 793 | 750,452 |
| Mediacom, LLC Term Loan, 4.50%, Maturing October 23, 2017 | | 394 | 382,837 |
| Mediacom Broadband, LLC | | 394 | 302,037 |
| Term Loan, 4.50%, Maturing October 23, 2017 | | 739 | 723,052 |
| Mediacom Illinois, LLC | | 757 | ,23,032 |
| Term Loan, 1.97%, Maturing January 30, 2015 | | 1,876 | 1,773,056 |
| Term Loan, 5.50%, Maturing March 31, 2017 | | 978 | 967,420 |
| NDS Finance, Ltd. | | | |
| Term Loan, 4.00%, Maturing March 12, 2018 | | 695 | 677,381 |
| UPC Broadband Holding B.V. | | | |
| Term Loan, 4.96%, Maturing December 31, 2016 | EUR | 726 | 889,244 |
| UPC Financing Partnership Torm Loan, 2,870%, Maturing December 20, 2016 | | 270 | 267 146 |
| Term Loan, 3.87%, Maturing December 30, 2016 Term Loan, 3.77%, Maturing December 29, 2017 | | 379 1,037 | 367,146 |
| Term Loan, 5.77%, Israturing December 29, 2017 | | 1,03/ | 1,002,253 |

Term Loan, 4.75%, Maturing December 29, 2017

200

196,875

\$ 15,314,619

| Chemica | ls and Plastics | 5.8% |
|---------|-----------------|-------|
| CHEHICA | IS AUG FTASUUS | 2.070 |

| Arizona Chemical, Inc. | | | |
|--|-------|----|-----------|
| Term Loan, Maturing December 22, 2017 ⁽³⁾ | 675 | \$ | 677,109 |
| Ashland, Inc. | | | |
| Term Loan, 3.75%, Maturing August 23, 2018 | 947 | | 952,073 |
| General Chemical Corp. | | | |
| Term Loan, 5.00%, Maturing October 6, 2015 | 277 | | 276,053 |
| Harko C.V. | | | |
| Term Loan, 5.75%, Maturing August 2, 2017 | 500 | | 498,750 |
| Houghton International, Inc. | | | |
| Term Loan, 6.75%, Maturing January 29, 2016 | 420 | | 419,203 |
| Huntsman International, LLC | | | |
| Term Loan, 1.93%, Maturing April 21, 2014 | 229 | | 223,112 |
| Term Loan, 2.59%, Maturing June 30, 2016 | 855 | | 816,546 |
| Term Loan, 2.88%, Maturing April 19, 2017 | 625 | | 600,120 |
| Ineos US Finance, LLC | | | |
| Term Loan, 7.50%, Maturing December 16, 2013 | 782 | | 800,132 |
| Term Loan, 8.00%, Maturing December 16, 2014 | 783 | | 801,126 |
| Momentive Performance Materials, Inc. (Nautilus) | | | |
| Term Loan, 3.81%, Maturing May 5, 2015 | 997 | | 955,610 |
| Momentive Specialty Chemicals, Inc. | 991 | | 755,010 |
| Term Loan, Maturing May 6, 2013 ⁽³⁾ | 54 | | 51,804 |
| Term Loan, Maturing May 6, 2013 ⁽³⁾ | 133 | | 128,171 |
| Term Loan, Maturing May 6, 2013 ⁽³⁾ | 313 | | 301,009 |
| Term Loan, 4.06%, Maturing May 5, 2015 | 722 | | 697,089 |
| Term Loan, 4.38%, Maturing May 5, 2015 | 324 | | - |
| e · | | | 312,596 |
| Term Loan, 4.38%, Maturing May 5, 2015 | 478 | | 456,015 |
| Norit NV | (22 | | (20, 220 |
| Term Loan, 6.75%, Maturing July 7, 2017 | 623 | | 620,320 |
| Polyone Corp. | 225 | | 226 001 |
| Term Loan, 5.00%, Maturing December 20, 2017 | 325 | | 326,081 |
| Rockwood Specialties Group, Inc. | 1.160 | | 154500 |
| Term Loan, 3.50%, Maturing February 9, 2018 | 1,169 | 1 | ,174,728 |
| Styron S.A.R.L., LLC | | | |
| Term Loan, 6.00%, Maturing August 2, 2017 | 1,683 | 1 | ,457,197 |
| Univar, Inc. | | | |
| Term Loan, 5.00%, Maturing June 30, 2017 | 2,260 | 2 | 2,186,272 |

\$ 14,731,116

Clothing / Textiles 0.1%

| Phillips-Van Heusen Corp. | | | |
|---|-------|----|-----------|
| Term Loan, 3.50%, Maturing May 6, 2016 | 273 | \$ | 273,524 |
| | | | |
| | | \$ | 272 524 |
| | | Ф | 273,524 |
| | | | |
| | | | |
| | | | |
| Conglomerates 2.7% | | | |
| | | | |
| Jason, Inc. | | | |
| Term Loan, 8.25%, Maturing September 21, 2014 | 115 | \$ | 112,861 |
| Term Loan, 7.75%, Maturing September 22, 2014 | 100 | | 97,506 |
| Term Loan, 8.25%, Maturing September 22, 2014 | 46 | | 45,131 |
| Rexnord Corp. | | | |
| Term Loan, 2.56%, Maturing July 19, 2013 | 713 | | 700,922 |
| Term Loan, 2.89%, Maturing July 19, 2013 | 1,683 | | 1,661,519 |
| RGIS Holdings, LLC | | | |
| Term Loan, 3.08%, Maturing April 30, 2014 | 93 | | 90,906 |
| Term Loan, 3.08%, Maturing April 30, 2014 | 1,870 | - | 1,818,120 |
| | | | |

See Notes to Financial Statements.

Eaton Vance Senior Income Trust

December 31, 2011

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--|---------------------------|
| Conglomerates (continued) | | |
| Spectrum Brands, Inc. Term Loan, 5.00%, Maturing June 17, 2016 Walter Energy, Inc. Term Loan, 4.00%, Maturing April 2, 2018 | 1,117 1,119 | \$ 1,119,409 1,112,028 |
| | | \$ 6,758,402 |
| Containers and Glass Products 2.9% Berry Plastics Corp. Term Loan, 2.28%, Maturing April 3, 2015 | 953 | \$ 910,563 |
| BWAY Corp. Term Loan, 4.50%, Maturing February 23, 2018 Term Loan, 4.50%, Maturing February 23, 2018 Graphic Packaging International, Inc. | 72 781 | 71,149 771,826 |
| Term Loan, 3.14%, Maturing May 16, 2014 Hilex Poly Co., LLC Term Loan, 11.25%, Maturing November 16, 2015 Pelican Products, Inc. | 1,147 450 | 1,147,768 443,813 |
| Term Loan, 5.00%, Maturing March 7, 2017 Reynolds Group Holdings, Inc. Term Loan, 6.50%, Maturing February 9, 2018 | 396 893 | 393,030 886,757 |
| Term Loan, 6.50%, Maturing August 9, 2018 Sealed Air Corp. Term Loan, 4.75%, Maturing October 3, 2018 | 2,393 321 | 2,383,257 324,749 |
| - | | |

| Cosmetics / Toiletries 0.7% | | |
|---|-------|--------------|
| Bausch & Lomb, Inc. | | |
| Term Loan, 3.55%, Maturing April 24, 2015 | 193 | \$ 189,342 |
| Term Loan, 3.77%, Maturing April 24, 2015 | 792 | 775,889 |
| KIK Custom Products, Inc. | 505 | 227.750 |
| Term Loan - Second Lien, 5.27%, Maturing November 28, 2014 Prestige Brands, Inc. | 525 | 337,750 |
| Term Loan, 4.75%, Maturing March 24, 2016 | 609 | 606,708 |
| Term Boan, 1.75 %, Matering Materi 21, 2010 | 007 | 000,700 |
| | | . |
| | | \$ 1,909,689 |
| | | |
| | | |
| | | |
| Drugs 1.4% | | |
| Aptalis Pharma, Inc. | | |
| Term Loan, 5.50%, Maturing February 10, 2017 | 792 | \$ 780,120 |
| Capsugel Holdings US, Inc. | 172 | Ψ 700,120 |
| Term Loan, 5.25%, Maturing August 1, 2018 | 648 | 650,320 |
| Endo Pharmaceuticals Holdings, Inc. | | |
| Term Loan, 4.00%, Maturing June 18, 2018 | 485 | 486,055 |
| Graceway Pharmaceuticals, LLC | | |
| Term Loan, 14.00%, Maturing November 3, 2013 ⁽⁵⁾ | 181 | 565 |
| Term Loan - Second Lien, 0.00%, Maturing May 3, 2013 ⁽⁶⁾ | 500 | 11,250 |
| Warner Chilcott Co., LLC Term Loan, 4.25%, Maturing March 15, 2018 | 408 | 404,004 |
| Term Loan, 4.25%, Maturing March 15, 2018 Term Loan, 4.25%, Maturing March 15, 2018 | 817 | 808,008 |
| WC Luxco S.A.R.L. | 017 | 000,000 |
| Term Loan, 4.25%, Maturing March 15, 2018 | 561 | 555,506 |
| | | |
| | | ¢ 2 (05 939 |
| | | \$ 3,695,828 |
| | | |
| | | |
| | | |
| Electronics / Electrical 9.6% | | |
| Agrafley Inc | | |
| Aeroflex, Inc. Term Loan, 4.25%, Maturing May 9, 2018 | 1,346 | \$ 1,271,728 |
| Aspect Software, Inc. | 1,570 | Ψ 1,2/1,/20 |
| Term Loan, 6.25%, Maturing May 6, 2016 | 761 | 758,563 |
| | | • |

\$ 7,332,912

| Attachmate Corp. | | |
|--|-------|-----------|
| Term Loan, 6.50%, Maturing April 27, 2017 | 1,457 | 1,431,073 |
| Cinedigm Digital Funding I, LLC | | |
| Term Loan, 5.25%, Maturing April 29, 2016 | 273 | 263,825 |
| CommScope, Inc. | | |
| Term Loan, 5.00%, Maturing January 14, 2018 | 1,067 | 1,062,492 |
| Datatel, Inc. | | |
| Term Loan, Maturing July 13, 2018 ⁽³⁾ | 650 | 651,219 |
| Dealer Computer Services, Inc. | | |
| Term Loan, 3.75%, Maturing April 20, 2018 | 1,184 | 1,179,731 |
| DG FastChannel, Inc. | | |
| Term Loan, 5.75%, Maturing July 26, 2018 | 821 | 808,566 |
| Eagle Parent, Inc. | | |
| Term Loan, 5.00%, Maturing May 16, 2018 | 1,318 | 1,244,766 |
| Edwards (Cayman Island II), Ltd. | | |
| Term Loan, 5.50%, Maturing May 31, 2016 | 619 | 584,461 |
| FCI International S.A.S. | | |
| Term Loan, 3.72%, Maturing November 1, 2013 | 65 | 62,439 |
| Term Loan, 3.72%, Maturing November 1, 2013 | 65 | 62,439 |
| Term Loan, 3.72%, Maturing November 1, 2013 | 68 | 64,856 |
| Term Loan, 3.72%, Maturing November 1, 2013 | 68 | 64,856 |
| Freescale Semiconductor, Inc. | | |
| Term Loan, 4.52%, Maturing December 1, 2016 | 1,778 | 1,715,652 |
| Infor Enterprise Solutions Holdings | | |
| Term Loan, 5.80%, Maturing March 3, 2014 | 250 | 200,625 |
| Term Loan, 5.05%, Maturing July 28, 2015 | 481 | 442,275 |
| Term Loan, 6.05%, Maturing July 28, 2015 | 372 | 353,634 |
| Term Loan, 6.05%, Maturing July 28, 2015 | 713 | 671,556 |
| Term Loan, 7.25%, Maturing July 28, 2015 | 1,000 | 955,000 |
| | | |

See Notes to Financial Statements.

Eaton Vance Senior Income Trust

December 31, 2011

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--|------------|
| Electronics / Electrical (continued) | | |
| Infor Enterprise Solutions Holdings (continued) | | |
| Term Loan - Second Lien, 6.54%, Maturing March 3, 2014 | 92 | \$ 74,556 |
| Term Loan - Second Lien, 6.55%, Maturing March 3, 2014 | 158 | 129,098 |
| Microsemi Corp. | | |
| Term Loan, 5.75%, Maturing February 2, 2018 | 798 | 799,995 |
| NeuStar, Inc. | | |
| Term Loan, 5.00%, Maturing November 8, 2018 | 499 | 499,997 |
| Nxp B.V. | | |
| Term Loan, 4.50%, Maturing March 3, 2017 | 1,365 | 1,301,571 |
| Term Loan, 5.50%, Maturing March 3, 2017 | 524 | 508,959 |
| Open Solutions, Inc. | 1 1 4 2 | 005 701 |
| Term Loan, 2.55%, Maturing January 23, 2014 | 1,143 | 985,701 |
| Sensata Technologies Finance Co., LLC Term Loan, 4.00%, Maturing May 11, 2018 | 1,791 | 1,777,567 |
| Serena Software, Inc. | 1,791 | 1,777,307 |
| Term Loan, 4.54%, Maturing March 10, 2016 | 715 | 675,858 |
| Shield Finance Co. S.A.R.L. | 713 | 073,030 |
| Term Loan, 7.75%, Maturing June 15, 2016 | 406 | 405,875 |
| SkillSoft Corp. | | , |
| Term Loan, 6.50%, Maturing May 26, 2017 | 125 | 124,999 |
| Term Loan, 6.50%, Maturing May 26, 2017 | 489 | 490,416 |
| Sunquest Information Systems, Inc. | | |
| Term Loan, 6.25%, Maturing December 16, 2016 | 373 | 371,259 |
| VeriFone Inc. | | |
| Term Loan, 4.25%, Maturing December 31, 2018 | 250 | 250,156 |
| Vertafore, Inc. | 1.050 | 1 0 10 606 |
| Term Loan, 5.25%, Maturing July 29, 2016 | 1,072 | 1,049,606 |
| Web.com Group, Inc. | 1 100 | 1 020 250 |
| Term Loan, 7.00%, Maturing October 27, 2017 | 1,100 | 1,020,250 |

| Equipment Leasing 0.7% | | | |
|---|-------|----|-------------|
| BakerCorp. International, Inc. | | | |
| Term Loan, 5.00%, Maturing June 1, 2018 | 424 | \$ | 420,493 |
| Delos Aircraft, Inc. | | | |
| Term Loan, 7.00%, Maturing March 17, 2016 | 425 | | 427,763 |
| International Lease Finance Corp. | 4.000 | | 1 00 6 0 10 |
| Term Loan, 6.75%, Maturing March 17, 2015 | 1,000 | | 1,006,042 |
| | | | |
| | | \$ | 1,854,298 |
| | | Ψ | 1,054,270 |
| | | | |
| | | | |
| | | | |
| Farming / Agriculture 0.3% | | | |
| | | | |
| Earthbound Holdings III, LLC | 271 | ¢ | 266,600 |
| Term Loan, 5.50%, Maturing December 21, 2016 Wm. Bolthouse Farms, Inc. | 371 | \$ | 366,609 |
| Term Loan, 5.50%, Maturing February 11, 2016 | 312 | | 310,853 |
| Term Loan, 5.50 %, Watting February 11, 2010 | 312 | | 310,033 |
| | | | |
| | | \$ | 677,462 |
| | | | |
| | | | |
| | | | |
| Figure 1. Later and 1. alice (50) | | | |
| Financial Intermediaries 6.5% | | | |
| AmWINS Group, Inc. | | | |
| Term Loan - Second Lien, 6.07%, Maturing June 8, 2014 | 500 | \$ | 473,750 |
| Asset Acceptance Capital Corp. | | Ψ | .,,,,,,, |
| Term Loan, 8.75%, Maturing November 8, 2017 | 650 | | 627,250 |
| CB Richard Ellis Services, Inc. | | | |
| Term Loan, 3.55%, Maturing March 5, 2018 | 345 | | 338,211 |
| Term Loan, 3.78%, Maturing September 4, 2019 | 326 | | 319,422 |
| Citco III, Ltd. | 0.16 | | 00= 604 |
| Term Loan, 6.25%, Maturing June 29, 2018 | 846 | | 807,691 |
| Fifth Third Processing Solutions, LLC | 619 | | 618 680 |
| Term Loan, 4.50%, Maturing November 3, 2016 First Data Corp. | 019 | | 618,680 |
| Term Loan, 3.04%, Maturing September 24, 2014 | 245 | | 221,502 |
| Term Loan, 3.04%, Maturing September 24, 2014 | 992 | | 897,537 |
| Term Loan, 3.04%, Maturing September 24, 2014 | 1,000 | | 905,694 |
| • • • | | | |

\$ 24,315,619

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| Term Loan, 4.29%, Maturing March 23, 2018 | 1,020 | 857,821 |
|---|-------|-----------|
| Grosvenor Capital Management Holdings, LLP | | |
| Term Loan, 4.31%, Maturing December 5, 2016 | 1,120 | 1,077,631 |
| HarbourVest Partners, LLC | | |
| Term Loan, 6.25%, Maturing December 16, 2016 | 558 | 557,911 |
| iPayment, Inc. | | |
| Term Loan, 5.75%, Maturing May 8, 2017 | 981 | 967,795 |
| LPL Holdings, Inc. | | |
| Term Loan, 4.25%, Maturing June 25, 2015 | 1,356 | 1,362,358 |
| Term Loan, 5.25%, Maturing June 28, 2017 | 1,025 | 1,027,973 |
| Mercury Payment Systems Canada, LLC | | |
| Term Loan, 6.50%, Maturing July 3, 2017 | 323 | 323,375 |
| Mondrian Investment Partners, Ltd. | | |
| Term Loan, 5.50%, Maturing July 12, 2018 | 460 | 460,164 |
| Nuveen Investments, Inc. | | |
| Term Loan, 3.51%, Maturing November 13, 2014 | 1,209 | 1,155,640 |
| Term Loan, 6.01%, Maturing May 12, 2017 | 1,412 | 1,361,690 |
| Term Loan, Maturing May 13, 2017 ⁽³⁾ | 225 | 226,688 |
| RJO Holdings Corp. | | |
| Term Loan, 6.29%, Maturing December 10, 2015 ⁽⁷⁾ | 4 | 3,038 |
| Term Loan, 7.04%, Maturing December 10, 2015 ⁽⁷⁾ | 118 | 89,213 |
| RPI Finance Trust | | |
| Term Loan, 4.00%, Maturing May 9, 2018 | 1,766 | 1,756,743 |

\$ 16,437,777

See Notes to Financial Statements.

Eaton Vance Senior Income Trust

December 31, 2011

| | Principal Amount* | |
|---|----------------------|---|
| | (000 s | |
| Borrower/Tranche Description | omitted) | Value |
| Food Products 5.3% | | |
| Dean Foods Co. | | |
| Term Loan, 2.08%, Maturing April 2, 2014 | 1,289 | \$ 1,233,070 |
| Del Monte Foods Co. | | |
| Term Loan, 4.50%, Maturing March 8, 2018 | 3,336 | 3,177,296 |
| Dole Food Co., Inc. | | |
| Term Loan, 5.04%, Maturing July 6, 2018 | 1,187 | 1,184,633 |
| High Liner Foods, Inc. | | |
| Term Loan, 7.75%, Maturing January 3, 2018 | 325 | 323,375 |
| JBS USA Holdings, Inc. | | |
| Term Loan, 4.25%, Maturing May 25, 2018 | 498 | 486,306 |
| Michael Foods Group, Inc. | | |
| Term Loan, 4.25%, Maturing February 23, 2018 | 324 | 320,741 |
| NBTY, Inc. | | |
| Term Loan, 4.25%, Maturing October 2, 2017 | 883 | 875,680 |
| Pierre Foods, Inc. | | |
| Term Loan, 7.00%, Maturing September 30, 2016 | 919 | 917,027 |
| Pinnacle Foods Holdings Corp. | | |
| Term Loan, 2.80%, Maturing April 2, 2014 | 2,914 | 2,849,302 |
| Solvest, Ltd. | | • |
| Term Loan, 5.03%, Maturing July 6, 2018 | 2,204 | 2,200,033 |
| | | |
| | | \$ 13,567,463 |
| | | |
| | | |
| Food Service 5.4% | | |
| Aramark Corp. | | |
| Term Loan, 2.11%, Maturing January 27, 2014 | 88 | \$ 86,515 |
| • | | |

| Term Loan, 2.45%, Maturing January 27, 2014 | | 1,081 | 1,061,058 |
|--|-----|-------|-----------|
| Term Loan, 3.08%, Maturing January 27, 2014 | GBP | 475 | 700,791 |
| Term Loan, 3.49%, Maturing July 26, 2016 | | 157 | 153,318 |
| Term Loan, 3.83%, Maturing July 26, 2016 | | 2,386 | 2,331,296 |
| Buffets, Inc. | | | |
| Term Loan, 16.00%, Maturing April 21, 2015 ⁽⁵⁾ | | 620 | 301,247 |
| Term Loan, 11.66%, Maturing April 22, 2015 ⁽⁵⁾⁽⁷⁾ | | 68 | 31,069 |
| Burger King Corp. | | | |
| Term Loan, 4.50%, Maturing October 19, 2016 | | 2,298 | 2,263,052 |
| Denny s, Inc. | | | |
| Term Loan, 5.25%, Maturing September 30, 2016 | | 900 | 899,250 |
| DineEquity, Inc. | | | |
| Term Loan, 4.27%, Maturing October 19, 2017 | | 736 | 726,835 |
| Dunkin Brands, Inc. | | | |
| Term Loan, 4.00%, Maturing November 23, 2017 | | 1,351 | 1,332,635 |
| OSI Restaurant Partners, LLC | | | |
| Term Loan, 3.54%, Maturing June 14, 2013 | | 236 | 224,114 |
| Term Loan, 2.74%, Maturing June 14, 2014 | | 2,350 | 2,232,469 |
| U.S. Foodservice, Inc. | | | |
| Term Loan, 2.79%, Maturing July 3, 2014 | | 1,000 | 928,037 |
| Wendy s/Arby s Restaurants, LLC | | | |
| Term Loan, 5.00%, Maturing May 24, 2017 | | 398 | 397,819 |

\$ 13,669,505

Food / Drug Retailers 5.6%

| GBP | 1,775 | \$ 2,485,226 |
|-----|-------|--|
| | | |
| | 3,100 | 3,069,000 |
| | | |
| | 108 | 104,368 |
| | 373 | 362,442 |
| | | |
| | 3,907 | 3,710,423 |
| | 1,069 | 1,023,136 |
| | | |
| | 1,866 | 1,866,130 |
| | | |
| | 1,638 | 1,608,148 |
| | GBP | 3,100 108 373 3,907 1,069 1,866 |

\$ 14,228,873

Health Care 16.9%

| 1-800 Contacts, Inc. | | |
|--|-------|------------|
| Term Loan, 7.70%, Maturing March 4, 2015 | 450 | \$ 447,421 |
| Alere, Inc. | | |
| Term Loan, 4.50%, Maturing June 30, 2017 | 300 | 292,500 |
| Term Loan, 4.50%, Maturing June 30, 2017 | 1,197 | 1,171,938 |
| Alliance Healthcare Services | | |
| Term Loan, 7.25%, Maturing June 1, 2016 | 530 | 467,007 |
| Ardent Medical Services, Inc. | | |
| Term Loan, 6.50%, Maturing September 18, 2015 | 349 | 346,935 |
| Aveta Holdings, LLC | | |
| Term Loan, 8.50%, Maturing April 14, 2015 | 202 | 200,121 |
| Term Loan, 8.50%, Maturing April 14, 2015 | 202 | 200,121 |
| Biomet, Inc. | | |
| Term Loan, 3.47%, Maturing March 25, 2015 | 2,926 | 2,855,609 |
| CareStream Health, Inc. | | |
| Term Loan, 5.00%, Maturing February 25, 2017 | 769 | 696,974 |
| Carl Zeiss Vision Holding GmbH | | |
| Term Loan, 4.00%, Maturing September 30, 2019 ⁽⁵⁾ | 66 | 55,031 |
| Catalent Pharma Solutions | | |
| Term Loan, 2.55%, Maturing April 10, 2014 | 1,269 | 1,224,040 |

See Notes to Financial Statements.

Eaton Vance Senior Income Trust

December 31, 2011

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--|------------|
| Health Care (continued) | | |
| Community Health Systems, Inc. | | |
| Term Loan, 2.55%, Maturing July 25, 2014 | 162 | \$ 157,983 |
| Term Loan, 2.76%, Maturing July 25, 2014 | 3,163 | 3,076,692 |
| Term Loan, 3.96%, Maturing January 25, 2017 | 1,586 | 1,538,149 |
| ConMed Corp. | | |
| Term Loan, 1.80%, Maturing April 12, 2013 | 238 | 233,403 |
| ConvaTec, Inc. | | |
| Term Loan, 5.75%, Maturing December 22, 2016 | 347 | 344,547 |
| CRC Health Corp. | | |
| Term Loan, 5.08%, Maturing November 16, 2015 | 496 | 462,085 |
| DaVita, Inc. | | |
| Term Loan, 4.50%, Maturing October 20, 2016 | 1,485 | 1,485,742 |
| DJO Finance, LLC | | |
| Term Loan, 3.30%, Maturing May 20, 2014 | 855 | 822,317 |
| Drumm Investors, LLC | | |
| Term Loan, 5.00%, Maturing May 4, 2018 | 995 | 870,023 |
| Emergency Medical Services Corp. | | |
| Term Loan, 5.25%, Maturing May 25, 2018 | 1,943 | 1,900,313 |
| Grifols, Inc. | | |
| Term Loan, 6.00%, Maturing June 1, 2017 | 1,045 | 1,043,771 |
| Hanger Orthopedic Group, Inc. | | |
| Term Loan, 4.01%, Maturing December 1, 2016 | 322 | 311,293 |
| HCA, Inc. | | |
| Term Loan, 3.83%, Maturing March 31, 2017 | 2,218 | 2,109,783 |
| Term Loan, 3.55%, Maturing May 1, 2018 | 925 | 876,461 |
| Health Management Associates, Inc. | 1-0 | |
| Term Loan, 4.50%, Maturing November 16, 2018 | 450 | 448,423 |
| Iasis Healthcare, LLC | 0.44 | 01600 |
| Term Loan, 5.00%, Maturing May 3, 2018 | 844 | 816,207 |
| Immucor, Inc. | | |

| Term Loan, 7.25%, Maturing August 17, 2018 | | 349 | 351,598 |
|---|-----|-------|-----------|
| inVentiv Health, Inc. Term Loan, 6.50%, Maturing August 4, 2016 | | 2,319 | 2,226,251 |
| Term Loan, 6.75%, Maturing May 15, 2018 | | 571 | 547,860 |
| Kindred Healthcare, Inc. | | 371 | 547,000 |
| Term Loan, 5.25%, Maturing June 1, 2018 | | 920 | 859,784 |
| Kinetic Concepts, Inc. | | 220 | 363,731 |
| Term Loan, 7.00%, Maturing May 4, 2018 | | 2,250 | 2,273,119 |
| Lifepoint Hospitals, Inc. | | , | , , |
| Term Loan, 3.28%, Maturing April 15, 2015 | | 1,086 | 1,064,251 |
| MedAssets, Inc. | | , | , , |
| Term Loan, 5.25%, Maturing November 16, 2016 | | 433 | 432,037 |
| Medpace, Inc. | | | |
| Term Loan, 6.50%, Maturing June 16, 2017 | | 423 | 401,731 |
| MultiPlan, Inc. | | | |
| Term Loan, 4.75%, Maturing August 26, 2017 | | 1,227 | 1,173,034 |
| Pharmaceutical Products Development | | | |
| Term Loan, 6.25%, Maturing December 5, 2018 | | 975 | 973,781 |
| Physiotherapy Associates, Inc. | | | |
| Term Loan, 7.50%, Maturing June 27, 2013 | | 340 | 338,672 |
| Prime Healthcare Services, Inc. | | | |
| Term Loan, 7.25%, Maturing April 22, 2015 | | 1,025 | 988,991 |
| RadNet Management, Inc. | | | |
| Term Loan, 5.75%, Maturing April 6, 2016 | | 1,038 | 986,600 |
| Renal Advantage Holdings, Inc. | | | |
| Term Loan, 5.75%, Maturing December 16, 2016 | | 371 | 371,482 |
| Select Medical Corp. | | | |
| Term Loan, 5.50%, Maturing May 25, 2018 | | 1,517 | 1,451,623 |
| Sunrise Medical Holdings B.V. | | 120 | 444.00 |
| Term Loan, 6.75%, Maturing May 13, 2014 | EUR | 120 | 144,227 |
| TriZetto Group, Inc. (The) | | | |
| Term Loan, 4.75%, Maturing May 2, 2018 | | 746 | 735,367 |
| Universal Health Services, Inc. | | | • |
| Term Loan, 3.75%, Maturing November 15, 2016 | | 1,026 | 1,025,470 |
| Vanguard Health Holding Co. II, LLC | | | |
| Term Loan, 5.00%, Maturing January 29, 2016 | | 739 | 726,199 |
| VWR Funding, Inc. | | | |
| Term Loan, 2.80%, Maturing June 30, 2014 | | 1,472 | 1,417,108 |
| | | | |

\$ 42,944,074

Home Furnishings 1.2%

Hunter Fan Co.

Term Loan, 2.79%, Maturing April 16, 2014

National Bedding Co., LLC

170

\$ 155,761

| Term Loan, 4.13%, Maturing November 28, 2013 | | 951 | 939,920 |
|--|-----|-------|-----------|
| Term Loan - Second Lien, 5.50%, Maturing February 28, 2014 | | 350 | 342,125 |
| Oreck Corp. | | | |
| Term Loan - Second Lien, 4.07%, Maturing March 19, 2016 ⁽⁷⁾ | | 128 | 114,731 |
| Sofia III S.A.R.L. | | | |
| Term Loan, 1.80%, Maturing June 24, 2016 | EUR | 387 | 402,163 |
| | | | |
| Yankee Candle Co., Inc. (The) | | | |
| Term Loan, 2.55%, Maturing February 6, 2014 | | 1,184 | 1,170,611 |

\$ 3,125,311

See Notes to Financial Statements.

Eaton Vance Senior Income Trust

December 31, 2011

| | Principal Amount* (000 s | |
|--|--------------------------------|--------------|
| Borrower/Tranche Description | omitted) | Value |
| Industrial Equipment 2.3% | | |
| Alliance Laundry Systems, LLC | | |
| Term Loan, 6.25%, Maturing September 30, 2016 | 426 | \$ 426,582 |
| Butterfly Wendel US, Inc. | | |
| Term Loan, 3.44%, Maturing June 23, 2014 | 418 | 415,743 |
| Term Loan, 4.19%, Maturing June 22, 2015 | 571 | 567,256 |
| Colfax Corp. | | |
| Term Loan, Maturing December 7, 2018 ⁽³⁾ | 650 | 651,117 |
| Generac CCMP Acquisition Corp. | | |
| Term Loan, 2.80%, Maturing November 11, 2013 | 445 | 440,502 |
| Husky Injection Molding Systems, Ltd. | 1 205 | 1.004.055 |
| Term Loan, 6.50%, Maturing June 29, 2018 | 1,295 | 1,294,955 |
| KION Group GmbH Term Loan, 3.80%, Maturing December 23, 2014 ⁽⁵⁾ | 254 | 193,525 |
| Term Loan, 4.05%, Maturing December 23, 2015 ⁽⁵⁾ | 254 254 | 193,525 |
| Term Loan, 4.05 %, Maturing December 25, 2015 | 254 | 193,323 |
| Manitowoc Co., Inc. (The) | | |
| Term Loan, 4.25%, Maturing November 13, 2017 | 291 | 287,593 |
| Polypore, Inc. | | , |
| Term Loan, 2.30%, Maturing July 3, 2014 | 1,516 | 1,484,725 |
| | · | |
| | | |
| | | \$ 5,955,523 |
| | | |
| | | |
| | | |
| Insurance 3.2% | | |
| Applied Systems, Inc. | | |
| Term Loan, 5.50%, Maturing December 8, 2016 | 693 | \$ 679,573 |
| Asurion, LLC | 7,0 | ÷ 0,2,5.0 |

| Term Loan, 5.50%, Maturing May 24, 2018 | 3,068 | 3,029,830 |
|---|-------|---------------------|
| Term Loan - Second Lien, 9.00%, Maturing May 24, 2019 | 550 | 544,500 |
| CCC Information Services, Inc. | | |
| Term Loan, 5.50%, Maturing November 11, 2015 | 718 | 718,049 |
| CNO Financial Group, Inc. | | |
| Term Loan, 6.25%, Maturing September 30, 2016 | 493 | 492,788 |
| HUB International Holdings, Inc. | | |
| Term Loan, 3.08%, Maturing June 13, 2014 | 178 | 171,264 |
| Term Loan, 3.08%, Maturing June 13, 2014 | 794 | 761,883 |
| Term Loan, 6.75%, Maturing June 13, 2014 | 269 | 267,468 |
| Sedgwick CMS Holdings, Inc. | 400 | 400,400 |
| Term Loan, 5.00%, Maturing December 30, 2016 | 498 | 488,488 |
| U.S.I. Holdings Corp. | 007 | 070.060 |
| Term Loan, 2.80%, Maturing May 5, 2014 | 907 | 870,960 |
| | | |
| | | \$ 8,024,803 |
| | | |
| | | |
| Leisure Goods / Activities / Movies 7.1% | | |
| AMC Entertainment, Inc. | | |
| Term Loan, 3.55%, Maturing December 15, 2016 | 1,912 | \$ 1,875,138 |
| AMC Networks, Inc. | , | |
| Term Loan, 4.00%, Maturing December 31, 2018 | 672 | 666,588 |
| Bombardier Recreational Products | | |
| Term Loan, 2.90%, Maturing June 28, 2013 | 975 | 960,810 |
| Bright Horizons Family Solutions, Inc. | | |
| Term Loan, 4.30%, Maturing May 28, 2015 | 457 | 453,571 |
| Carmike Cinemas, Inc. | | |
| Term Loan, 5.50%, Maturing January 27, 2016 | 944 | 939,282 |
| Cedar Fair, L.P. | | |
| Term Loan, 4.00%, Maturing December 15, 2017 | 1,447 | 1,446,634 |
| Cinemark USA, Inc. | 1.006 | 1 000 004 |
| Term Loan, 3.62%, Maturing April 29, 2016 | 1,896 | 1,888,984 |
| Clubcorp Operations, Inc. | 1 010 | 1 010 726 |
| Term Loan, 6.00%, Maturing November 30, 2016 Dave & Buster s, Inc. | 1,818 | 1,818,736 |
| Term Loan, 5.50%, Maturing June 1, 2016 | 493 | 492,500 |
| Deluxe Entertainment Services Group, Inc. | 493 | 492,300 |
| Term Loan, 6.25%, Maturing May 11, 2013 | 35 | 35,322 |
| Term Loan, 6.25%, Maturing May 11, 2013 | 482 | 480,384 |
| Live Nation Entertainment, Inc. | 702 | 700,50 1 |
| Term Loan, 4.50%, Maturing November 7, 2016 | 1,130 | 1,126,099 |
| Regal Cinemas Corp. | 1,120 | 1,120,077 |
| Term Loan, 3.58%, Maturing August 23, 2017 | 2,030 | 2,016,393 |
| Revolution Studios Distribution Co., LLC | , | , , , |
| Term Loan, 4.05%, Maturing December 21, 2014 | 492 | 359,393 |
| Torm Loop, Second Lion, 7, 20%, Meturing June 21, 2015(7) | 450 | 120 220 |

Term Loan - Second Lien, 7.30%, Maturing June 21, 2015⁽⁷⁾

139,230

450

| SeaWorld Parks & Entertainment, Inc. | | |
|--|-------|---------------|
| Term Loan, 4.00%, Maturing August 17, 2017 | 836 | 833,165 |
| Six Flags Theme Parks, Inc. | | |
| Term Loan, 4.25%, Maturing December 20, 2018 | 1,075 | 1,071,641 |
| Town Sports International, Inc. | | |
| Term Loan, 7.00%, Maturing May 11, 2018 | 1,011 | 1,004,246 |
| Zuffa, LLC | | |
| Term Loan, 2.31%, Maturing June 19, 2015 | 480 | 460,554 |
| | | |
| | | \$ 18,068,670 |
| | | |
| | | |
| Lodging and Casinos 3.0% | | |
| Ameristar Casinos, Inc. | | |
| Term Loan, 4.00%, Maturing April 13, 2018 | 521 | \$ 521,496 |
| Caesars Entertainment Operating Co. | | |
| Term Loan, 3.42%, Maturing January 28, 2015 | 2,050 | 1,783,313 |
| Term Loan, 9.50%, Maturing October 31, 2016 | 980 | 976,172 |
| | | |

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See Notes to Financial Statements.

Eaton Vance Senior Income Trust

December 31, 2011

| Borrower/Tranche Description | Principal Amount* (000 s omitted) | Value |
|--|--|--------------|
| Lodging and Casinos (continued) | | |
| Gala Group, Ltd. | | |
| Term Loan, 5.77%, Maturing May 30, 2018 | GBP 825 | \$ 956,915 |
| Herbst Gaming, Inc. Term Loan, 10.00%, Maturing December 31, 2015 | 409 | 411,302 |
| Isle of Capri Casinos, Inc. Term Loan, 4.75%, Maturing November 1, 2013 Las Vegas Sands, LLC | 471 | 469,273 |
| Term Loan, 2.93%, Maturing November 23, 2016 | 291 | 280,490 |
| Term Loan, 2.93%, Maturing November 23, 2016 | 1,154 | 1,109,068 |
| LodgeNet Entertainment Corp. | | |
| Term Loan, 6.50%, Maturing April 4, 2014 | 588 | 514,932 |
| Penn National Gaming, Inc. | | |
| Term Loan, 3.75%, Maturing July 16, 2018 | 572 | 574,760 |
| Tropicana Entertainment, Inc. | | |
| Term Loan, 15.00%, Maturing March 8, 2013 | 105 | 114,591 |
| | | \$ 7,712,312 |
| | | |
| | | |
| Nonferrous Metals / Minerals 1.6% | | |
| Fairmount Minerals, Ltd. | | |
| Term Loan, 5.25%, Maturing March 15, 2017 Noranda Aluminum Acquisition Corp. | 1,883 | \$ 1,883,250 |
| Term Loan, 2.05%, Maturing May 16, 2014 | 44 | 43,539 |
| Novelis, Inc. | 324 | 210 407 |
| Term Loan, 3.75%, Maturing March 10, 2017 | 324 | 319,487 |

| Term Loan, 3.75%, Maturing March 10, 2017 Oxbow Carbon and Mineral Holdings, LLC | 1,361 | 1,341,512 |
|---|-------------|--------------|
| Term Loan, 3.93%, Maturing May 8, 2016 | 508 | 494,730 |
| | | \$ 4,082,518 |
| | | |
| Oil and Gas 3.1% | | |
| Buffalo Gulf Coast Terminals, LLC | | |
| Term Loan, 7.50%, Maturing October 31, 2017 | 274 | \$ 275,684 |
| CITGO Petroleum Corp. | | |
| Term Loan, 8.00%, Maturing June 24, 2015 | 97 | 97,621 |
| Term Loan, 9.00%, Maturing June 23, 2017 | 1,256 | 1,280,365 |
| Frac Tech International, LLC | 2.006 | 1.002.554 |
| Term Loan, 6.25%, Maturing May 6, 2016 | 2,006 | 1,983,574 |
| Gibson Energy Term Loan, 5.75%, Maturing June 15, 2018 | 1,045 | 1,046,492 |
| MEG Energy Corp. | 1,043 | 1,040,492 |
| Term Loan, 4.00%, Maturing March 16, 2018 | 623 | 623,048 |
| Obsidian Natural Gas Trust | | V-2,V |
| Term Loan, 7.00%, Maturing November 2, 2015 | 1,772 | 1,770,213 |
| Sheridan Production Partners I, LLC | | |
| Term Loan, 6.50%, Maturing April 20, 2017 | 52 | 52,508 |
| Term Loan, 6.50%, Maturing April 20, 2017 | 86 | 85,965 |
| Term Loan, 6.50%, Maturing April 20, 2017 | 648 | 648,755 |
| | | \$ 7,864,225 |
| | | |
| | | |
| Publishing 5.6% | | |
| Ascend Learning | | |
| Term Loan, 7.01%, Maturing December 6, 2016 Aster Zweite Beteiligungs GmbH | 545 | \$ 532,251 |
| Term Loan, 4.80%, Maturing December 31, 2014 | 618 | 548,166 |
| Term Loan, 4.80%, Maturing December 30, 2016 | 500 | 442,500 |
| Term Loan, 4.80%, Maturing December 30, 2016 | 605 | 535,535 |
| Term Loan, 6.00%, Maturing December 30, 2016 | EUR 236 | 273,182 |
| Term Loan, 6.00%, Maturing December 30, 2016 | EUR 264 | 305,186 |
| GateHouse Media Operating, Inc. Term Loan, 2.30%, Maturing August 28, 2014 | 321 | 72,952 |
| Term Loan, 2.30%, Maturing August 28, 2014 Term Loan, 2.30%, Maturing August 28, 2014 | 717 | 162,739 |
| Term Loan, 2.55%, Maturing August 28, 2014 | 346 | 78,564 |
| Getty Images, Inc. | 3.10 | , 3,2 3 1 |
| | | |

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| Term Loan, 5.25%, Maturing November 7, 2016 | 1,471 | 1,475,937 |
|---|-------|-----------|
| Instant Web, Inc. | | |
| Term Loan, 3.67%, Maturing August 7, 2014 | 84 | 79,459 |
| Term Loan, 3.67%, Maturing August 7, 2014 | 807 | 762,252 |
| Interactive Data Corp. | | |
| Term Loan, 4.50%, Maturing February 12, 2018 | 1,138 | 1,128,296 |
| Laureate Education, Inc. | | |
| Term Loan, 5.25%, Maturing August 15, 2018 | 3,082 | 2,878,757 |
| MediaNews Group, Inc. | | |
| Term Loan, 8.50%, Maturing March 19, 2014 | 59 | 55,528 |
| Merrill Communications, LLC | | |
| Term Loan, 7.50%, Maturing December 24, 2012 | 645 | 621,252 |
| Nelson Education, Ltd. | | |
| Term Loan, 3.08%, Maturing July 3, 2014 | 231 | 186,327 |
| Nielsen Finance, LLC | | |
| Term Loan, 2.28%, Maturing August 9, 2013 | 1,903 | 1,883,228 |
| Term Loan, 3.53%, Maturing May 2, 2016 | 992 | 973,525 |
| Term Loan, 4.03%, Maturing May 2, 2016 | 975 | 964,967 |
| SGS International, Inc. | | |
| Term Loan, 3.80%, Maturing September 30, 2013 | 257 | 254,844 |

\$ 14,215,447

See Notes to Financial Statements.

Eaton Vance Senior Income Trust

December 31, 2011

| | Principal | |
|--|-------------------|------------|
| | Amount* (000 s | |
| Borrower/Tranche Description | omitted) | Value |
| | | |
| Radio and Television 4.0% | | |
| Block Communications, Inc. | | |
| Term Loan, 2.30%, Maturing December 21, 2012 | 423 | \$ 419,299 |
| Clear Channel Communication | | |
| Term Loan, 3.95%, Maturing January 28, 2016 | 1,000 | 741,944 |
| Cumulus Media, Inc. | | |
| Term Loan, 5.75%, Maturing September 17, 2018 | 2,625 | 2,575,235 |
| Entercom Radio, LLC | | |
| Term Loan, 6.27%, Maturing November 23, 2018 | 275 | 275,458 |
| Foxco Acquisition Sub, LLC | | |
| Term Loan, 4.75%, Maturing July 14, 2015 | 278 | 272,123 |
| Gray Television, Inc. | | |
| Term Loan, 3.78%, Maturing December 31, 2014 | 347 | 337,310 |
| HIT Entertainment, Inc. | | |
| Term Loan, 5.52%, Maturing June 1, 2012 | 576 | 575,731 |
| Lin Television Corp. | | |
| Term Loan, 5.00%, Maturing December 21, 2018 | 300 | 298,875 |
| Mission Broadcasting, Inc. | | |
| Term Loan, 5.00%, Maturing September 30, 2016 | 259 | 258,653 |
| Nexstar Broadcasting, Inc. | | |
| Term Loan, 5.00%, Maturing September 30, 2016 | 406 | 404,570 |
| Raycom TV Broadcasting, LLC | | |
| Term Loan, 4.50%, Maturing May 31, 2017 | 448 | 429,840 |
| Sinclair Television Group, Inc. | | |
| Term Loan, Maturing December 15, 2016 ⁽³⁾ | 375 | 374,991 |
| Tyrol Acquisition 2 SAS | | |
| Term Loan, 4.83%, Maturing January 29, 2016 | EUR 500 | 533,555 |
| Term Loan, 5.08%, Maturing January 29, 2016 | EUR 500 | 533,555 |
| Univision Communications, Inc. | | |
| Term Loan, 2.30%, Maturing September 29, 2014 | 743 | 711,344 |
| Term Loan, 4.55%, Maturing March 31, 2017 | 1,743 | 1,560,553 |

\$ 10,303,036

| 99 Cents Only Store | | 250 | Φ 247.012 |
|---|-----|-------|------------|
| Term Loan, Maturing December 28, 2018 ⁽³⁾ | | 250 | \$ 247,813 |
| Amscan Holdings, Inc. | | 4.760 | |
| Term Loan, 6.75%, Maturing December 4, 2017 | | 1,760 | 1,754,774 |
| FTD, Inc. | | | |
| Term Loan, 4.75%, Maturing June 11, 2018 | | 647 | 633,815 |
| Harbor Freight Tools USA, Inc. | | | |
| Term Loan, 6.50%, Maturing December 22, 2017 | | 911 | 912,030 |
| J. Crew Operating Corp. | | | |
| Term Loan, 4.75%, Maturing March 7, 2018 | | 871 | 820,129 |
| Jo-Ann Stores, Inc. | | | |
| Term Loan, 4.75%, Maturing March 16, 2018 | | 1,419 | 1,365,905 |
| Michael Stores, Inc. | | | |
| Term Loan, 5.02%, Maturing July 29, 2016 | | 1,574 | 1,548,718 |
| Neiman Marcus Group, Inc. | | | |
| Term Loan, 4.75%, Maturing May 16, 2018 | | 1,550 | 1,499,303 |
| PETCO Animal Supplies, Inc. | | | |
| Term Loan, 4.50%, Maturing November 24, 2017 | | 1,619 | 1,581,894 |
| Pilot Travel Centers, LLC | | | |
| Term Loan, 4.25%, Maturing March 30, 2018 | | 899 | 898,937 |
| Savers, Inc. | | | |
| Term Loan, 4.25%, Maturing March 3, 2017 | | 581 | 575,061 |
| Service Master Co. | | | |
| Term Loan, 2.80%, Maturing July 24, 2014 | | 135 | 129,346 |
| Term Loan, 2.83%, Maturing July 24, 2014 | | 1,358 | 1,298,851 |
| Visant Holding Corp. | | | |
| Term Loan, 5.26%, Maturing December 22, 2016 | | 659 | 619,757 |
| Vivarte SA | | | |
| Term Loan - Second Lien, 4.70%, Maturing September 8, | | | |
| 2016 | EUR | 13 | 10,044 |
| Term Loan - Second Lien, 4.70%, Maturing September 8, | | | |
| 2016 | EUR | 88 | 70,307 |
| Term Loan - Second Lien, 4.70%, Maturing September 8, | | | · |
| 2016 | EUR | 900 | 723,162 |
| | | | |

\$ 14,689,846

| JMC Steel Group, Inc. Term Loan, 4.75%, Maturing April 3, 2017 SunCoke Energy, Inc. Term Loan, 4.00%, Maturing July 26, 2018 | | 347 498 | \$ | 344,987 491,281 |
|--|----|-----------------|-----|--------------------|
| | | | \$ | 836,268 |
| | | | | |
| Surface Transport 1.1% | | | | |
| Hertz Corp. Term Loan, 3.75%, Maturing March 9, 2018 Swift Transportation Co., Inc. | | 1,787 | \$ | 1,757,841 |
| Term Loan, 6.00%, Maturing December 21, 2016 | | 1,048 | | 1,051,405 |
| | | | \$ | 2,809,246 |
| Telecommunications 5.7% | | | | |
| Alaska Communications Systems Holdings, Inc. Term Loan, 5.50%, Maturing October 21, 2016 | | 916 | \$ | 860,042 |
| | 14 | See Notes to Fi | nan | cial Statements. |

Eaton Vance Senior Income Trust

December 31, 2011

| Borrower/Tranche Description | | Principal Amount* (000 s omitted) | Value |
|--|-----|--|------------|
| Telecommunications (continued) | | | |
| Cellular South, Inc. | | | |
| Term Loan, 4.50%, Maturing July 27, 2017 | | 423 | \$ 420,761 |
| Intelsat Jackson Holdings SA | | | , |
| Term Loan, 5.25%, Maturing April 2, 2018 | | 5,174 | 5,163,223 |
| Macquarie UK Broadcast, Ltd. | | | |
| Term Loan, 3.02%, Maturing December 1, 2014 | GBP | 414 | 558,789 |
| MetroPCS Wireless | | | |
| Term Loan, 4.06%, Maturing March 16, 2018 | | 3,049 | 2,973,141 |
| NTELOS, Inc. | | | |
| Term Loan, 4.00%, Maturing August 7, 2015 | | 911 | 901,600 |
| SBA Finance | | | |
| Term Loan, 3.75%, Maturing June 29, 2018 | | 473 | 470,557 |
| Syniverse Technologies, Inc. | | | |
| Term Loan, 5.25%, Maturing December 21, 2017 | | 743 | |