

EATON VANCE SENIOR INCOME TRUST
Form N-Q
May 31, 2005

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

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number	811-09013
Eaton Vance Senior Income Trust (Exact name of registrant as specified in charter)	
The Eaton Vance Building, 255 State Street, Boston, Massachusetts (Address of principal executive offices)	02109 (Zip code)
Alan R. Dynner, Esq.	
Eaton Vance Management, 255 State Street, Boston, Massachusetts 02109 (Name and address of agent for service)	
Registrant's telephone number, including area code:	(617) 482-8260
Date of fiscal year end: June 30	
Date of reporting period:	March 31, 2005

Item 1. Schedule of Investments

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Eaton Vance Senior Income Trust
PORTFOLIO OF INVESTMENTS (Unaudited)

as of March 31, 2005

Senior, Floating Rate Interests 144.6% (1)

Principal Amount		Borrower/Tranche Description	Value
Aerospace and Defense 2.2%			
		DynCorp International, LLC	
\$	655,000	Term Loan, 6.06%, Maturing February 11, 2011	\$ 663,187
		Hexcel Corp.	
	285,000	Term Loan, 5.23%, Maturing March 1, 2012	289,364
		K&F Industries, Inc.	
	381,900	Term Loan, 5.33%, Maturing November 18, 2012	388,901
		Standard Aero Holdings, Inc.	
	1,153,046	Term Loan, 5.30%, Maturing August 24, 2012	1,171,423
		Transdigm, Inc.	
	1,980,000	Term Loan, 4.94%, Maturing July 22, 2010	2,013,721
		United Defense Industries, Inc.	
	1,519,277	Term Loan, 4.85%, Maturing June 30, 2009	1,522,441
		Vought Aircraft Industries, Inc.	
	1,132,329	Term Loan, 5.35%, Maturing December 17, 2011	1,150,730
			\$ 7,199,767
Air Transport 0.6%			
		United Airlines, Inc.	
	1,995,219	DIP Loan, 7.50%, Maturing June 30, 2005	2,013,509
			\$ 2,013,509
Automotive 8.2%			
		Accuride Corp.	
	1,573,775	Term Loan, 5.34%, Maturing January 31, 2012	1,590,742
		Affina Group, Inc.	
	334,163	Term Loan, 5.44%, Maturing November 30, 2011	339,133
		Collins & Aikman Products Co.	
	1,480,597	Revolving Loan, 6.34%, Maturing August 31, 2009	1,478,129

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CSA Acquisition Corp.			
\$	124,272	Term Loan, 4.75%, Maturing December 23, 2011	\$ 124,945
	199,916	Term Loan, 4.75%, Maturing December 23, 2011	200,999
Dayco Products, LLC			
	1,389,500	Term Loan, 6.24%, Maturing June 23, 2011	1,413,816
Dura Operating Corp.			
	743,482	Term Loan, 5.35%, Maturing March 31, 2007	750,917
Exide Technologies			
	474,826	Term Loan, 6.24%, Maturing May 5, 2010	478,387
	474,826	Term Loan, 6.24%, Maturing May 5, 2010	480,168
Federal-Mogul Corp.			
	1,500,000	Term Loan, 4.90%, Maturing February 24, 2005	1,410,234
	750,000	Term Loan, 5.10%, Maturing February 24, 2005	703,711
	763,183	Term Loan, 6.60%, Maturing February 24, 2005	767,953
HLI Operating Co., Inc.			
	2,136,250	Term Loan, 6.57%, Maturing June 3, 2009	2,169,629
Key Automotive Group			
	961,403	Term Loan, 5.74%, Maturing June 29, 2010	975,224
Meridian Automotive Systems, Inc.			
	148,500	Term Loan, 6.84%, Maturing April 27, 2010	146,607
Metaldyne Corp.			
	1,316,537	Term Loan, 7.06%, Maturing December 31, 2009	1,327,070
Plastech Engineered Products, Inc.			
	479,310	Term Loan, 7.85%, Maturing March 31, 2010	476,839
R.J. Tower Corp.			
	925,000	DIP Loan, 6.19%, Maturing February 2, 2007	947,933
Tenneco Automotive, Inc.			
	1,386,841	Term Loan, 4.94%, Maturing December 12, 2010	1,415,733

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The Goodyear Tire & Rubber Co.			
\$	2,500,000	Term Loan, 6.56%, Maturing March 31, 2006	\$ 2,526,562
	900,000	Term Loan, 9.25%, Maturing March 31, 2006	909,450
	500,000	Term Loan, 0.00%, Maturing September 30, 2007	504,219
TI Automotive, Ltd.			
	650,000	Term Loan, 6.03%, Maturing June 30, 2011	647,766
Trimas Corp.			
	2,149,222	Term Loan, 6.19%, Maturing December 31, 2009	2,185,043
TRW Automotive, Inc.			
	1,582,808	Term Loan, 4.38%, Maturing February 27, 2011	1,600,285
United Components, Inc.			
	902,724	Term Loan, 5.29%, Maturing June 30, 2010	916,829
			\$ 26,488,323
Beverage and Tobacco 2.0%			
Constellation Brands, Inc.			
	2,234,942	Term Loan, 4.99%, Maturing December 22, 2011	2,273,121
Culligan International Co.			
	850,000	Term Loan, 5.27%, Maturing September 30, 2011	866,114
DS Waters, L.P.			
	310,449	Term Loan, 7.49%, Maturing November 7, 2009	301,058
Southern Wine & Spirits of America, Inc.			
	2,433,829	Term Loan, 5.35%, Maturing June 28, 2008	2,471,098
Sunny Delight Beverages Co.			
	570,912	Term Loan, 6.83%, Maturing August 20, 2010	575,194
			\$ 6,486,585
Building and Development 8.4%			
AGBRI Octagon			
	443,989	Term Loan, 4.97%, Maturing May 31, 2005	440,659
DMB/CHII, LLC			
	442,504	Term Loan, 5.19%, Maturing March 3, 2009	443,610
Formica Corp.			
	156,649	Term Loan, 7.75%, Maturing June 10, 2010	158,216

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\$	80,111	Term Loan, 7.76%, Maturing June 10, 2010	\$	80,912
	229,192	Term Loan, 7.76%, Maturing June 10, 2010		231,484
	64,643	Term Loan, 7.76%, Maturing June 10, 2010		65,289
		FT-FIN Acquisition, LLC		
	686,462	Term Loan, 7.25%, Maturing November 17, 2007		688,178
		General Growth Properties, Inc.		
	4,714,405	Term Loan, 5.10%, Maturing November 12, 2008		4,799,316
		Landsource Communities, LLC		
	1,502,000	Term Loan, 5.38%, Maturing March 31, 2010		1,524,061
		LNR Property Corp.		
	2,335,000	Term Loan, 5.81%, Maturing February 3, 2008		2,369,661
		LNR Property Holdings		
	500,000	Term Loan, 7.31%, Maturing February 3, 2008		505,625
		MAAX Corp.		
	436,700	Term Loan, 5.50%, Maturing June 4, 2011		441,613
		Mueller Group, Inc.		
	1,179,528	Term Loan, 5.67%, Maturing April 23, 2011		1,193,534
		Newkirk Master, L.P.		
	1,124,570	Term Loan, 7.35%, Maturing November 24, 2006		1,141,438
		Newkirk Tender Holdings, LLC		
	911,305	Term Loan, 7.59%, Maturing May 25, 2006		918,140
	1,111,111	Term Loan, 9.09%, Maturing May 25, 2006		1,119,444
		Nortek, Inc.		
	945,250	Term Loan, 5.59%, Maturing August 27, 2011		960,610
		Panolam Industries Holdings		
	531,926	Term Loan, 6.13%, Maturing June 3, 2011		539,240
	641,167	Term Loan, 10.38%, Maturing December 3, 2011		656,395
		Ply Gem Industries, Inc.		
	96,622	Term Loan, 5.28%, Maturing February 12, 2011		97,951
	375,000	Term Loan, 5.60%, Maturing February 12, 2011		380,156

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\$	658,028	Term Loan, 5.60%, Maturing February 12, 2011	\$	667,075
		South Edge, LLC		
	328,125	Term Loan, 4.44%, Maturing October 31, 2007		330,176
	421,875	Term Loan, 4.69%, Maturing October 31, 2009		426,885
		Sugarloaf Mills, LLC		
	1,200,000	Term Loan, 5.76%, Maturing April 7, 2008		1,200,000
		The Woodlands Community Property Co.		
	554,000	Term Loan, 4.94%, Maturing November 30, 2007		560,925
	923,000	Term Loan, 6.94%, Maturing November 30, 2007		936,845
		Tousa/Kolter, LLC		
	962,000	Term Loan, 4.20%, Maturing January 7, 2008		966,810
		Tower Financing, LLC		
	1,500,000	Term Loan, 6.19%, Maturing July 9, 2008		1,501,875
		Whitehall Street Real Estate, L.P.		
	1,746,765	Term Loan, 6.60%, Maturing September 11, 2006 (2)		1,785,717
			\$	27,131,840
Business Equipment and Services 3.6%				
		Allied Security Holdings, LLC		
	837,698	Term Loan, 7.35%, Maturing June 30, 2010		851,310
		Baker & Taylor, Inc.		
	1,700,000	Term Loan, 9.35%, Maturing May 6, 2011		1,721,250
		Global Imaging Systems, Inc.		
	487,579	Term Loan, 4.35%, Maturing May 10, 2010		492,150
		Info USA, Inc.		
	368,688	Term Loan, 5.75%, Maturing June 9, 2010		371,453
		Iron Mountain, Inc.		
	4,010,090	Term Loan, 4.69%, Maturing April 2, 2011		4,064,728
		Mitchell International, Inc.		
	453,152	Term Loan, 6.09%, Maturing August 13, 2011		461,365
	744,997	Term Loan, 8.80%, Maturing August 13, 2012		765,484

Quintiles Transnational Corp.			
\$	751,694	Term Loan, 4.84%, Maturing September 25, 2009	\$ 757,331
Telcordia Technologies, Inc.			
	1,060,000	Term Loan, 5.58%, Maturing September 15, 2012	1,065,742
Williams Scotsman, Inc.			
	989,796	Term Loan, 5.81%, Maturing December 31, 2006	1,003,406
			\$ 11,554,219

Cable and Satellite Television 8.8%

Adelphia Communications Corp.			
	1,820,000	DIP Loan, 5.38%, Maturing March 31, 2006	1,829,384
Atlantic Broadband Finance, LLC			
	1,494,183	Term Loan, 5.70%, Maturing February 10, 2011	1,527,802
Bragg Communication, Inc.			
	557,245	Term Loan, 5.39%, Maturing August 31, 2011	566,649
Bresnan Communications, LLC			
	500,000	Term Loan, 6.46%, Maturing September 30, 2009	506,250
	1,000,000	Term Loan, 6.32%, Maturing September 30, 2010	1,016,875
Canadian Cable Acquisition Co., Inc.			
	1,004,950	Term Loan, 6.09%, Maturing July 30, 2011	1,018,455
Cebridge Connections, Inc.			
	759,263	Term Loan, 6.11%, Maturing February 23, 2009	764,008
	792,000	Term Loan, 8.79%, Maturing February 23, 2010	806,850
Charter Communications Operating, LLC			
	7,190,650	Term Loan, 5.98%, Maturing April 27, 2011	7,235,268
Insight Midwest Holdings, LLC			
	1,975,000	Term Loan, 5.75%, Maturing December 31, 2009	2,015,118
	1,481,250	Term Loan, 5.75%, Maturing December 31, 2009	1,511,183
Mediacom Broadband			
	843,625	Term Loan, 5.25%, Maturing September 30, 2010	861,816

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		Mediacom Illinois, LLC	
\$	1,995,000	Term Loan, 5.00%, Maturing March 31, 2013	\$ 2,032,562
		NTL, Inc.	
	1,750,000	Term Loan, 5.20%, Maturing April 13, 2012	1,782,813
		PanAmSat Corp.	
	2,719,273	Term Loan, 5.75%, Maturing August 20, 2011	2,766,338
		UGS Corp.	
	398,000	Term Loan, 4.58%, Maturing May 27, 2011	405,960
		UPC Broadband Holdings B.V.	
	1,780,000	Term Loan, 5.75%, Maturing September 30, 2012	1,801,260
			\$ 28,448,591

Chemicals and Plastics 6.5%

		Brenntag AG	
	1,275,000	Term Loan, 5.88%, Maturing December 9, 2011	1,296,915
		Gentek, Inc.	
	430,000	Term Loan, 8.56%, Maturing April 15, 2005	433,583
	315,000	Term Loan, 5.81%, Maturing February 25, 2011	319,331
		Hercules, Inc.	
	495,000	Term Loan, 4.01%, Maturing October 8, 2010	502,271
		Huntsman International, LLC	
	2,083,123	Term Loan, 5.38%, Maturing December 31, 2010	2,127,390
		Huntsman, LLC	
	1,200,000	Term Loan, 5.88%, Maturing March 31, 2010	1,222,950
		Innophos, Inc.	
	507,693	Term Loan, 5.36%, Maturing August 13, 2010	516,895
		Invista B.V.	
	2,018,648	Term Loan, 5.88%, Maturing April 29, 2011	2,060,914
	875,818	Term Loan, 5.88%, Maturing April 29, 2011	894,156
		ISP Chemco, Inc.	
	693,000	Term Loan, 4.74%, Maturing March 27, 2011	702,096
		Kraton Polymer	
	1,475,301	Term Loan, 5.78%, Maturing December 5, 2008	1,502,962

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		Mosaic Co.	
\$	770,000	Term Loan, 4.46%, Maturing June 15, 2007	\$ 779,785
		Nalco Co.	
	3,329,426	Term Loan, 4.95%, Maturing November 4, 2010	3,399,251
		Niagara Acquisition, Inc.	
	265,000	Term Loan, 4.75%, Maturing February 11, 2012	269,720
		Resolution Specialty Materials	
	746,250	Term Loan, 5.56%, Maturing August 2, 2010	756,511
		Rockwood Specialties Group, Inc.	
	2,335,000	Term Loan, 4.95%, Maturing July 30, 2012	2,386,704
		Solo Cup Co.	
	1,356,860	Term Loan, 4.97%, Maturing February 27, 2011	1,378,569
		Wellman, Inc.	
	400,000	Term Loan, 6.74%, Maturing February 10, 2009	406,833
		Westlake Chemical Corp.	
	40,074	Term Loan, 5.22%, Maturing July 31, 2010	40,600
			\$ 20,997,436
Clothing/Textiles 0.4%			
		Propex Fabrics, Inc.	
	187,625	Term Loan, 5.04%, Maturing December 1, 2011	189,032
		SI Corp.	
	855,808	Term Loan, 7.10%, Maturing December 9, 2009	870,250
		St. John Knits International, Inc.	
	204,241	Term Loan, 2.64%, Maturing March 23, 2012	207,177
			\$ 1,266,459
Conglomerates 3.1%			
		Amsted Industries, Inc.	
	2,163,050	Term Loan, 5.51%, Maturing October 15, 2010	2,199,552
		Blount, Inc.	
	739,049	Term Loan, 5.31%, Maturing August 9, 2010	752,136

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		Goodman Global Holdings, Inc.	
\$	643,388	Term Loan, 5.13%, Maturing December 23, 2011	\$ 655,250
		Johnson Diversey, Inc.	
	1,199,414	Term Loan, 5.00%, Maturing November 30, 2009	1,217,218
		Polymer Group, Inc.	
	1,173,294	Term Loan, 6.34%, Maturing April 27, 2010	1,199,204
	1,250,000	Term Loan, 9.34%, Maturing April 27, 2011	1,281,250
		PP Acquisition Corp.	
	1,168,750	Term Loan, 5.35%, Maturing November 12, 2011	1,184,820
		Rexnord Corp.	
	1,575,521	Term Loan, 5.42%, Maturing November 30, 2009	1,595,215
			\$ 10,084,645
Containers and Glass Products 8.7%			
		Berry Plastics Corp.	
	2,139,317	Term Loan, 4.77%, Maturing July 22, 2010	2,179,429
		BWAY Corp.	
	325,500	Term Loan, 5.00%, Maturing June 30, 2011	330,654
		Celanese AG	
	2,132,012	Term Loan, 5.63%, Maturing April 6, 2011	2,179,650
		Consolidated Container Holding, LLC	
	645,125	Term Loan, 6.69%, Maturing December 15, 2008	653,592
		Dr. Pepper/Seven Up Bottling Group, Inc.	
	1,321,377	Term Loan, 4.22%, Maturing December 19, 2010	1,348,836
		Graham Packaging Holdings Co.	
	2,294,250	Term Loan, 5.23%, Maturing October 7, 2011	2,344,150
	1,000,000	Term Loan, 7.31%, Maturing October 7, 2012	1,032,708
		Graphic Packaging International, Inc.	
	5,062,742	Term Loan, 5.15%, Maturing August 8, 2009	5,158,302
		IPG (US), Inc.	
	368,150	Term Loan, 4.98%, Maturing July 28, 2011	373,672

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		Kranson Industries, Inc.	
\$	496,250	Term Loan, 5.85%, Maturing July 30, 2011	\$ 503,694
		Owens-Illinois, Inc.	
	486,733	Term Loan, 5.53%, Maturing April 1, 2007	495,250
	394,214	Term Loan, 5.58%, Maturing April 1, 2008	401,951
		Printpack Holdings, Inc.	
	2,559,398	Term Loan, 5.13%, Maturing April 30, 2009	2,602,588
		Silgan Holdings, Inc.	
	3,814,568	Term Loan, 4.87%, Maturing December 31, 2008	3,871,787
		Smurfit-Stone Container Corp.	
	315,687	Term Loan, 2.10%, Maturing November 1, 2011	322,050
	2,522,910	Term Loan, 4.78%, Maturing November 1, 2011	2,573,631
	801,916	Term Loan, 4.88%, Maturing November 1, 2011	818,255
		U.S. Can Corp.	
	990,000	Term Loan, 6.60%, Maturing January 10, 2010	994,331
			\$ 28,184,530
Cosmetics/Toiletries	0.6%		
		American Safety Razor Co.	
	250,000	Term Loan, 5.71%, Maturing February 28, 2012	255,625
		Prestige Brands, Inc.	
	891,000	Term Loan, 5.38%, Maturing April 7, 2011	906,407
		Revlon Consumer Products Corp.	
	716,719	Term Loan, 8.91%, Maturing July 9, 2010	749,568
			\$ 1,911,600
Drugs	0.9%		
		Herbalife International, Inc.	
	304,238	Term Loan, 5.16%, Maturing December 21, 2010	309,752
		Warner Chilcott Corp.	
	628,857	Term Loan, 5.58%, Maturing January 18, 2012	636,168
	290,514	Term Loan, 5.58%, Maturing January 18, 2012	293,892
	1,560,629	Term Loan, 5.58%, Maturing January 18, 2012	1,578,771
			\$ 2,818,583

Ecological Services and Equipment 3.0%			
		Alderwoods Group, Inc.	
\$	380,049	Term Loan, 4.87%, Maturing September 29, 2009	\$ 386,225
		Allied Waste Industries, Inc.	
	993,341	Term Loan, 2.87%, Maturing January 15, 2010	993,341
	2,682,020	Term Loan, 5.04%, Maturing January 15, 2012	2,682,020
		Casella Waste Systems, Inc.	
	1,617,000	Term Loan, 5.65%, Maturing January 24, 2010	1,635,697
		Envirocare of Utah, LLC	
	390,000	Term Loan, 5.79%, Maturing January 31, 2010	390,000
		Environmental Systems, Inc.	
	1,195,116	Term Loan, 6.28%, Maturing December 12, 2008	1,218,271
		IESI Corp.	
	441,176	Term Loan, 4.71%, Maturing January 20, 2012	448,345
		National Waterworks, Inc.	
	1,262,755	Term Loan, 5.60%, Maturing November 22, 2009	1,284,853
		Sensus Metering Systems, Inc.	
	426,087	Term Loan, 5.43%, Maturing December 17, 2010	431,058
	63,913	Term Loan, 5.43%, Maturing December 17, 2010	64,659
			\$ 9,534,469
Electronics/Electrical 4.0%			
		AMI Semiconductor	
	492,500	Term Loan, 7.25%, Maturing September 30, 2008	498,862
		Communications & Power, Inc.	
	444,444	Term Loan, 5.14%, Maturing July 23, 2010	451,389
		Energys Capital, Inc.	
	992,500	Term Loan, 4.99%, Maturing March 17, 2011	1,011,420
		Fairchild Semiconductor Corp.	
	1,473,806	Term Loan, 4.69%, Maturing June 19, 2008	1,491,308
	663,338	Term Loan, 4.69%, Maturing December 31, 2010	674,117

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		Invensys International Holding	
\$	2,326,015	Term Loan, 6.09%, Maturing September 5, 2009	\$ 2,369,628
		Memec Group, Ltd.	
	1,000,000	Term Loan, 11.06%, Maturing June 15, 2010	1,028,750
		Panavision, Inc.	
	1,058,580	Term Loan, 8.48%, Maturing January 12, 2007	1,083,059
		Rayovac Corp.	
	2,480,000	Term Loan, 4.68%, Maturing February 7, 2012	2,528,050
		Security Co., Inc.	
	496,250	Term Loan, 7.00%, Maturing June 28, 2010	504,934
	500,000	Term Loan, 10.31%, Maturing June 28, 2011	510,000
		Vertafore, Inc.	
	269,325	Term Loan, 5.62%, Maturing December 22, 2010	273,028
	500,000	Term Loan, 8.87%, Maturing December 22, 2011	509,063
			\$ 12,933,608
Equipment Leasing 0.6%			
		Ashtead Group, PLC	
	1,000,000	Term Loan, 5.31%, Maturing November 12, 2009	1,015,625
		United Rentals, Inc.	
	166,667	Term Loan, 2.25%, Maturing February 14, 2011	169,427
	825,000	Term Loan, 5.10%, Maturing February 14, 2011	840,211
			\$ 2,025,263
Farming/Agriculture 0.2%			
		Central Garden & Pet Co.	
	786,745	Term Loan, 4.57%, Maturing May 19, 2009	795,596
			\$ 795,596
Financial Intermediaries 2.8%			
		AIMCO Properties, L.P.	
	2,350,000	Term Loan, 4.75%, Maturing November 2, 2009	2,397,000
		Coinstar, Inc.	
	310,994	Term Loan, 4.59%, Maturing July 7, 2011	316,825

		Corrections Corp. of America	
\$	582,311	Term Loan, 4.95%, Maturing March 31, 2008	\$ 591,045
		Fidelity National Information Solutions, Inc.	
	3,650,000	Term Loan, 4.51%, Maturing March 9, 2013	3,667,338
		Refco Group Ltd., LLC	
	1,881,475	Term Loan, 4.85%, Maturing August 5, 2011	1,905,876
			\$ 8,878,084

Food Products 3.9%

		Acosta Sales Co., Inc.	
	522,375	Term Loan, 5.60%, Maturing August 13, 2010	530,374
		American Seafoods Holdings, LLC	
	292,075	Term Loan, 6.09%, Maturing September 30, 2007	292,623
	744,752	Term Loan, 6.34%, Maturing March 31, 2009	756,622
		Atkins Nutritional, Inc.	
	414,404	Term Loan, 8.25%, Maturing November 26, 2009	290,601
		Del Monte Corp.	
	450,000	Term Loan, 4.27%, Maturing February 8, 2012	457,594
		Doane Pet Care Co.	
	1,074,600	Term Loan, 6.70%, Maturing November 5, 2009	1,094,077
		Interstate Brands Corp.	
	485,000	Term Loan, 6.77%, Maturing July 19, 2007	478,331
	901,793	Term Loan, 7.05%, Maturing July 19, 2007	890,972
		Merisant Co.	
	1,470,564	Term Loan, 5.48%, Maturing January 31, 2010	1,471,483
		Michael Foods, Inc.	
	919,293	Term Loan, 5.07%, Maturing November 20, 2010	936,817
	1,000,000	Term Loan, 6.59%, Maturing November 20, 2011	1,030,000
		National Dairy Holdings, L.P.	
	160,000	Term Loan, 4.83%, Maturing March 15, 2012	162,800

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		Pinnacle Foods Holdings Corp.	
\$	3,216,880	Term Loan, 5.81%, Maturing November 25, 2010	\$ 3,258,599
		Reddy Ice Group, Inc.	
	985,000	Term Loan, 5.35%, Maturing July 31, 2009	990,849
			\$ 12,641,742
Food Service 3.5%			
		AFC Enterprises, Inc.	
	916,696	Term Loan, 7.75%, Maturing May 23, 2009	926,150
		Buffets, Inc.	
	1,125,839	Term Loan, 6.27%, Maturing June 28, 2009	1,135,220
	209,091	Term Loan, 6.59%, Maturing June 28, 2009	210,833
		Carrols Corp.	
	793,013	Term Loan, 5.38%, Maturing May 31, 2010	809,533
		CKE Restaurants, Inc.	
	255,621	Term Loan, 5.31%, Maturing May 1, 2010	261,372
		Denny s, Inc.	
	1,246,878	Term Loan, 6.21%, Maturing September 21, 2009	1,279,608
		Domino s, Inc.	
	3,136,341	Term Loan, 4.88%, Maturing June 25, 2010	3,191,227
		Gate Gourmet Borrower, LLC	
	1,230,000	Term Loan, 9.51%, Maturing December 31, 2008	1,205,016
		Jack in the Box, Inc.	
	742,500	Term Loan, 4.80%, Maturing January 8, 2011	754,566
		Maine Beverage Co., LLC	
	446,429	Term Loan, 6.22%, Maturing June 30, 2010	448,661
		Ruth Chris Steak House, Inc.	
	419,762	Term Loan, 6.00%, Maturing March 11, 2011	425,009
		Weight Watchers International, Inc.	
	497,500	Term Loan, 4.16%, Maturing March 31, 2010	503,926
			\$ 11,151,121
Food/Drug Retailers 3.0%			
		Cumberland Farms, Inc.	
	2,335,092	Term Loan, 5.58%, Maturing September 8, 2008	2,354,065

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General Nutrition Centers, Inc.			
\$	341,297	Term Loan, 5.86%, Maturing December 5, 2009	\$ 346,416
Giant Eagle, Inc.			
	2,834,149	Term Loan, 4.66%, Maturing August 6, 2009	2,883,746
Roundy's, Inc.			
	1,187,500	Term Loan, 4.84%, Maturing June 6, 2009	1,200,117
The Jean Coutu Group (PJC), Inc.			
	1,916,622	Term Loan, 5.00%, Maturing July 30, 2011	1,956,902
The Pantry, Inc.			
	1,061,076	Term Loan, 5.10%, Maturing March 12, 2011	1,082,630
			\$ 9,823,876
Forest Products 1.3%			
Boise Cascade Holdings, LLC			
	2,173,265	Term Loan, 5.13%, Maturing September 29, 2010	2,216,730
Buckeye Technologies, Inc.			
	193,951	Term Loan, 4.86%, Maturing April 15, 2010	197,184
Koch Cellulose, LLC			
	286,936	Term Loan, 4.44%, Maturing May 7, 2011	291,778
	936,258	Term Loan, 5.34%, Maturing May 7, 2011	952,058
RLC Industries Co.			
	585,964	Term Loan, 4.59%, Maturing February 24, 2010	588,162
			\$ 4,245,912
Healthcare 8.7%			
Accredo Health, Inc.			
	972,125	Term Loan, 4.60%, Maturing April 30, 2011	977,593
Alliance Imaging, Inc.			
	1,204,361	Term Loan, 5.10%, Maturing June 10, 2008	1,225,062
AMN Healthcare, Inc.			
	346,182	Term Loan, 6.10%, Maturing October 2, 2008	350,293

AMR HoldCo, Inc.			
\$	895,000	Term Loan, 5.35%, Maturing February 10, 2012	\$ 909,544
Ardent Health Services, Inc.			
	572,125	Term Loan, 5.25%, Maturing July 12, 2011	573,377
Colgate Medical, Ltd.			
	312,500	Term Loan, 5.09%, Maturing December 30, 2008	317,285
Community Health Systems, Inc.			
	3,421,556	Term Loan, 4.64%, Maturing August 19, 2011	3,474,406
Concentra Operating Corp.			
	982,575	Term Loan, 5.17%, Maturing June 30, 2009	997,723
Conmed Corp.			
	1,099,899	Term Loan, 5.02%, Maturing December 31, 2007	1,113,648
Cross Country Healthcare, Inc.			
	306,517	Term Loan, 6.12%, Maturing June 5, 2009	309,582
DJ Orthopedics, Inc.			
	949,367	Term Loan, 5.04%, Maturing May 15, 2009	967,761
Encore Medical IHC, Inc.			
	839,375	Term Loan, 5.77%, Maturing October 4, 2010	853,539
Envision Worldwide, Inc.			
	696,111	Term Loan, 7.68%, Maturing September 30, 2010	703,072
FHC Health Systems, Inc.			
	348,214	Term Loan, 8.91%, Maturing December 18, 2009	354,308
	243,750	Term Loan, 11.91%, Maturing December 18, 2009	246,797
	750,000	Term Loan, 11.77%, Maturing February 7, 2011	768,750
Hanger Orthopedic Group, Inc.			
	989,949	Term Loan, 6.59%, Maturing September 30, 2009	1,001,086
Healthcare Partners, LLC			
	205,000	Term Loan, 6.75%, Maturing March 2, 2011	208,459
Healthsouth Corp.			
	495,000	Term Loan, 7.25%, Maturing June 14, 2007	499,796
	140,000	Term Loan, 2.85%, Maturing March 21, 2010	141,466

	Kinetic Concepts, Inc.	
\$ 283,958	Term Loan, 4.85%, Maturing October 3, 2009	\$ 287,863
	Knowledge Learning Corp.	
1,515,630	Term Loan, 5.35%, Maturing January 7, 2012	1,532,681
	Leiner Health Products, Inc.	
530,988	Term Loan, 6.38%, Maturing May 27, 2011	540,944
	Magellan Health Services, Inc.	
457,958	Term Loan, 5.03%, Maturing August 15, 2008	465,400
727,008	Term Loan, 5.26%, Maturing August 15, 2008	738,822
	Medcath Holdings Corp.	
248,750	Term Loan, 5.12%, Maturing July 2, 2011	252,870
	National Mentor, Inc.	
920,375	Term Loan, 6.02%, Maturing September 30, 2011	936,770
	Rural/Metro Operating Co., LLC	
50,441	Term Loan, 5.25%, Maturing March 4, 2011	51,229
194,559	Term Loan, 5.43%, Maturing March 4, 2011	197,599
	Select Medical Holding Corp.	
775,000	Term Loan, 4.63%, Maturing February 24, 2012	780,522
	Sunrise Medical Holdings, Inc.	
504,900	Term Loan, 6.13%, Maturing May 13, 2010	510,580
	Sybron Dental Management, Inc.	
754,601	Term Loan, 4.68%, Maturing June 6, 2009	759,435
	Team Health, Inc.	
1,119,000	Term Loan, 6.56%, Maturing March 23, 2011	1,121,798
	Triad Hospitals Holdings, Inc.	
1,445,632	Term Loan, 5.10%, Maturing March 31, 2008	1,472,035
	Vanguard Health Holding Co., LLC	
1,654,181	Term Loan, 6.34%, Maturing September 23, 2011	1,688,557
	VWR International, Inc.	
617,850	Term Loan, 5.17%, Maturing April 7, 2011	629,757
		\$ 27,960,409

Home Furnishings 3.1%			
		General Binding Corp.	
\$	436,000	Term Loan, 6.97%, Maturing January 15, 2008	\$ 436,818
		Interline Brands, Inc.	
	1,532,720	Term Loan, 5.34%, Maturing December 31, 2010	1,551,879
		Jarden Corp.	
	1,396,500	Term Loan, 5.09%, Maturing January 24, 2012	1,416,575
		Juno Lighting, Inc.	
	394,568	Term Loan, 5.37%, Maturing November 21, 2010	402,460
		Knoll, Inc.	
	1,575,200	Term Loan, 5.95%, Maturing September 30, 2011	1,595,875
		Sealy Mattress Co.	
	1,465,619	Term Loan, 4.88%, Maturing April 6, 2012	1,496,152
		Simmons Co.	
	1,950,744	Term Loan, 5.63%, Maturing December 19, 2011	1,987,320
		Tempur-Pedic, Inc.	
	982,500	Term Loan, 5.34%, Maturing June 30, 2009	991,711
			\$ 9,878,790
Industrial Equipment 1.9%			
		Alliance Laundry Holdings, LLC	
	277,200	Term Loan, 4.97%, Maturing January 27, 2012	280,781
		Bucyrus International, Inc.	
	101,000	Term Loan, 4.72%, Maturing July 28, 2010	103,020
		Chart Industries, Inc.	
	1,065,936	Term Loan, 6.63%, Maturing September 15, 2009	1,073,930
		Colfax Corp.	
	600,863	Term Loan, 5.38%, Maturing November 30, 2011	609,625
		Flowserve Corp.	
	1,129,339	Term Loan, 5.84%, Maturing June 30, 2009	1,151,220
		Gleason Corp.	
	271,514	Term Loan, 5.60%, Maturing July 27, 2011	276,265
	750,000	Term Loan, 8.10%, Maturing January 31, 2012	766,875

		Itron, Inc.	
\$	700,608	Term Loan, 5.39%, Maturing December 17, 2010	\$ 709,074
		Maxim Crane Works, L.P.	
	475,000	Term Loan, 5.80%, Maturing January 28, 2010	485,094
	510,000	Term Loan, 8.56%, Maturing January 28, 2012	528,806
			\$ 5,984,690
Insurance	3.1%		
		Alliant Resources Group, Inc.	
	992,500	Term Loan, 6.88%, Maturing August 31, 2011	997,463
		CCC Information Services Group	
	1,033,811	Term Loan, 5.85%, Maturing August 20, 2010	1,046,733
		Conseco, Inc.	
	2,876,702	Term Loan, 6.35%, Maturing June 22, 2010	2,934,236
		Hilb, Rogal & Hobbs Co.	
	3,318,857	Term Loan, 5.38%, Maturing December 15, 2011	3,377,976
		U.S.I. Holdings Corp.	
	985,000	Term Loan, 5.23%, Maturing August 11, 2007	990,233
	670,000	Term Loan, 5.27%, Maturing August 11, 2008	673,560
			\$ 10,020,201
Leisure Goods/Activities/Movies	6.7%		
		Alliance Atlantis Communications, Inc.	
	339,000	Term Loan, 4.61%, Maturing December 31, 2011	344,721
		AMF Bowling Worldwide, Inc.	
	350,056	Term Loan, 5.89%, Maturing August 27, 2009	352,791
		Cinemark, Inc.	
	1,980,000	Term Loan, 4.35%, Maturing March 31, 2011	2,022,695
		Hollywood Entertainment Corp.	
	625,000	Term Loan, 6.35%, Maturing March 31, 2008	627,734
		Loews Cineplex Entertainment Corp.	
	2,073,007	Term Loan, 4.90%, Maturing July 30, 2011	2,111,715

	Metro-Goldwyn-Mayer Studios, Inc.	
\$ 4,477,500	Term Loan, 5.35%, Maturing April 30, 2011	\$ 4,487,995
	Regal Cinemas Corp.	
4,463,650	Term Loan, 5.09%, Maturing November 10, 2010	4,546,545
	Six Flags Theme Parks, Inc.	
337,500	Revolving Loan, 2.37%, Maturing June 30, 2008	331,594
2,246,630	Term Loan, 5.25%, Maturing June 30, 2009	2,285,245
	Universal City Development Partners, Ltd.	
1,007,475	Term Loan, 4.73%, Maturing June 9, 2011	1,025,106
	WMG Acquisition Corp.	
3,366,000	Term Loan, 5.21%, Maturing February 28, 2011	3,397,206
		\$ 21,533,347
Lodging and Casinos 4.5%		
	Alliance Gaming Corp.	
1,696,174	Term Loan, 5.65%, Maturing September 5, 2009	1,706,775
	Ameristar Casinos, Inc.	
294,255	Term Loan, 5.06%, Maturing December 31, 2006	299,098
1,176,214	Term Loan, 5.06%, Maturing December 31, 2006	1,196,063
	Argosy Gaming Co.	
1,144,250	Term Loan, 4.85%, Maturing June 30, 2011	1,153,309
	CNL Hospitality Partners, L.P.	
528,528	Term Loan, 5.25%, Maturing October 13, 2006	538,438
	CNL Resort Hotel, L.P.	
850,000	Term Loan, 5.34%, Maturing August 18, 2006	850,000
	Globalcash Access, LLC	
285,048	Term Loan, 5.60%, Maturing March 10, 2010	290,036
	Isle of Capri Casinos, Inc.	
1,211,963	Term Loan, 4.53%, Maturing February 4, 2012	1,230,445
	Marina District Finance Co., Inc.	
1,471,313	Term Loan, 4.99%, Maturing October 14, 2011	1,491,237

Penn National Gaming, Inc.			
\$	400,127	Term Loan, 5.55%, Maturing July 31, 2006	\$ 402,128
Pinnacle Entertainment, Inc.			
	735,000	Term Loan, 5.85%, Maturing August 27, 2010	748,322
Seminole Tribe of Florida			
	350,000	Term Loan, 4.88%, Maturing September 30, 2011	354,594
Venetian Casino Resort, LLC			
	2,031,035	Term Loan, 4.81%, Maturing June 15, 2011	2,058,708
Wyndham International, Inc.			
	1,524,417	Term Loan, 7.56%, Maturing June 30, 2006	1,531,245
Wynn Las Vegas, LLC			
	665,000	Term Loan, 4.98%, Maturing December 14, 2011	677,572
			\$ 14,527,970

Nonferrous Metals/Minerals 2.3%

Compass Minerals Group, Inc.			
	395,099	Term Loan, 5.60%, Maturing November 28, 2009	400,778
Consol Energy, Inc.			
	740,000	Term Loan, 5.19%, Maturing June 30, 2010	740,232
Foundation Coal Corp.			
	778,191	Term Loan, 5.03%, Maturing July 30, 2011	792,004
ICG, LLC			
	473,813	Term Loan, 5.36%, Maturing November 5, 2010	482,104
International Mill Service, Inc.			
	249,375	Term Loan, 5.35%, Maturing December 31, 2010	253,427
	1,000,000	Term Loan, 8.60%, Maturing October 26, 2011	1,017,500
Magnequench, Inc.			
	435,466	Term Loan, 10.27%, Maturing September 30, 2009	440,365
	500,000	Term Loan, 13.77%, Maturing December 31, 2009	505,625
Novelis, Inc.			
	649,558	Term Loan, 4.50%, Maturing January 6, 2012	660,885
	1,126,212	Term Loan, 4.50%, Maturing January 6, 2012	1,146,061

		Stillwater Mining Co.	
\$	936,949	Term Loan, 6.23%, Maturing June 30, 2007	\$ 958,031
			\$ 7,397,012
Oil and Gas 6.0%			
		Beldon & Blake Corp.	
	445,257	Term Loan, 5.05%, Maturing July 21, 2011	452,492
		Dresser Rand Group, Inc.	
	444,431	Term Loan, 5.35%, Maturing October 29, 2011	452,765
		Dresser, Inc.	
	254,878	Term Loan, 5.60%, Maturing April 10, 2009	260,294
		Dynegy Holdings, Inc.	
	2,630,125	Term Loan, 6.72%, Maturing May 28, 2010	2,688,482
		El Paso Corp.	
	1,071,750	Term Loan, 5.27%, Maturing November 23, 2009	1,086,487
	2,269,952	Term Loan, 5.63%, Maturing November 23, 2009	2,304,712
		Getty Petroleum Marketing, Inc.	
	1,520,000	Term Loan, 6.36%, Maturing May 19, 2010	1,547,550
		LB Pacific, L.P.	
	545,000	Term Loan, 6.01%, Maturing March 3, 2012	555,559
		Lyondell-Citgo Refining, L.P.	
	942,875	Term Loan, 4.59%, Maturing May 21, 2007	957,607
		Magellan Midstream Holdings, L.P.	
	1,349,928	Term Loan, 5.09%, Maturing December 10, 2011	1,373,552
		Mainline, L.P.	
	800,000	Term Loan, 5.43%, Maturing December 17, 2011	810,000
		Semgroup, L.P.	
	267,692	Term Loan, 7.50%, Maturing August 27, 2008	270,871
	312,308	Term Loan, 7.50%, Maturing August 27, 2008	316,016
		Sprague Energy Corp.	
	514,286	Revolving Loan, 2.48%, Maturing August 10, 2007	513,000

		The Premcor Refining Group, Inc.	
\$	2,000,000	Term Loan, 4.44%, Maturing April 13, 2009	\$ 2,027,500
		Universal Compression, Inc.	
	555,000	Term Loan, 4.85%, Maturing February 15, 2012	563,758
		Williams Production RMT Co.	
	2,952,637	Term Loan, 5.31%, Maturing May 30, 2007	3,004,309
			\$ 19,184,954
Publishing 9.2%			
		Advanstar Communications, Inc.	
	243,714	Term Loan, 7.35%, Maturing November 17, 2007	245,491
		Advertising Directory Solution	
	1,371,563	Term Loan, 6.60%, Maturing May 9, 2010	1,405,137
	723,248	Term Loan, 4.85%, Maturing November 9, 2011	726,035
		ALM Media Holdings, Inc.	
	714,717	Term Loan, 6.21%, Maturing March 4, 2010	722,310
		American Media Operations, Inc.	
	116,116	Term Loan, 5.56%, Maturing April 1, 2006	115,971
	1,098,681	Term Loan, 5.31%, Maturing April 1, 2007	1,116,878
	873,909	Term Loan, 5.31%, Maturing April 1, 2008	888,657
		CBD Media, LLC	
	500,000	Term Loan, 5.09%, Maturing December 31, 2009	507,396
		Dex Media East, LLC	
	1,366,083	Term Loan, 4.69%, Maturing November 8, 2008	1,387,428
	1,631,864	Term Loan, 4.62%, Maturing May 8, 2009	1,661,017
		Dex Media West, LLC	
	658,904	Term Loan, 4.91%, Maturing September 9, 2009	669,291
	2,099,087	Term Loan, 4.66%, Maturing March 9, 2010	2,136,039
		Freedom Communications	
	1,425,000	Term Loan, 4.60%, Maturing May 18, 2012	1,451,006

Herald Media, Inc.			
\$	148,875	Term Loan, 5.56%, Maturing July 22, 2011	\$ 151,620
	500,000	Term Loan, 8.56%, Maturing January 22, 2012	509,688
Lamar Media Corp.			
	2,493,750	Term Loan, 4.53%, Maturing June 30, 2010	2,526,869
Liberty Group Operating, Inc.			
	725,000	Term Loan, 6.75%, Maturing February 28, 2012	736,328
Merrill Communications, LLC			
	696,565	Term Loan, 5.22%, Maturing February 9, 2009	706,361
Morris Publishing Group, LLC			
	790,000	Term Loan, 4.63%, Maturing September 30, 2010	796,666
	1,197,000	Term Loan, 4.88%, Maturing March 31, 2011	1,213,833
Nebraska Book Co., Inc.			
	480,150	Term Loan, 5.88%, Maturing March 4, 2011	487,952
R.H. Donnelley Corp.			
	134,799	Term Loan, 4.68%, Maturing December 31, 2009	136,350
	2,800,188	Term Loan, 4.73%, Maturing June 30, 2010	2,851,101
Source Media, Inc.			
	248,471	Term Loan, 5.34%, Maturing November 8, 2011	252,353
	250,000	Term Loan, 8.46%, Maturing August 30, 2012	255,391
SP Newsprint Co.			
	969,921	Term Loan, 5.59%, Maturing January 9, 2010	990,532
	516,316	Term Loan, 5.85%, Maturing January 9, 2010	525,351
Sun Media Corp.			
	2,396,087	Term Loan, 4.73%, Maturing February 7, 2009	2,435,522
Transwestern Publishing Co., LLC			
	396,563	Term Loan, 4.52%, Maturing February 25, 2011	398,545
	792,002	Term Loan, 7.50%, Maturing February 25, 2011	801,571
Weekly Reader Corp.			
	750,000	Term Loan, 6.76%, Maturing March 18, 2009	751,406
			\$ 29,560,095

Radio and Television 4.9%			
		Adams Outdoor Advertising, L.P.	
\$	300,000	Term Loan, 6.17%, Maturing April 15, 2012	\$ 304,969
		Block Communications, Inc.	
	925,157	Term Loan, 5.35%, Maturing November 30, 2009	933,830
		CanWest Media, Inc.	
	1,998,142	Term Loan, 5.04%, Maturing August 15, 2009	2,029,363
		DirecTV Holdings, LLC	
	3,270,303	Term Loan, 4.56%, Maturing March 6, 2010	3,281,340
		Gray Television, Inc.	
	997,500	Term Loan, 4.35%, Maturing December 31, 2010	1,012,047
		NEP Supershooters, L.P.	
	534,505	Term Loan, 10.85%, Maturing August 3, 2011	530,496
		Nexstar Broadcasting, Inc.	
	670,846	Term Loan, 6.35%, Maturing December 31, 2010	674,200
	366,317	Term Loan, 6.50%, Maturing December 31, 2010	368,149
		Rainbow National Services, LLC	
	1,488,680	Term Loan, 5.69%, Maturing March 31, 2012	1,512,561
		Raycom National, LLC	
	1,200,000	Term Loan, 4.56%, Maturing February 24, 2012	1,218,000
		Spanish Broadcasting System	
	1,246,843	Term Loan, 6.10%, Maturing October 31, 2009	1,267,105
		Susquehanna Media Co.	
	2,650,000	Term Loan, 5.17%, Maturing March 31, 2012	2,699,688
			\$ 15,831,748
Rail Industries 0.4%			
		Kansas City Southern Industries, Inc.	
	369,075	Term Loan, 4.53%, Maturing March 30, 2008	375,488
		Railamerica, Inc.	
	685,289	Term Loan, 4.88%, Maturing September 29, 2011	699,280

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\$	81,009	Term Loan, 4.88%, Maturing September 29, 2011	\$	82,646
			\$	1,157,414
Retailers (Except Food and Drug) 5.2%				
		American Achievement Corp.		
	314,938	Term Loan, 5.25%, Maturing March 25, 2011		320,056
		Amscan Holdings, Inc.		
	496,250	Term Loan, 5.61%, Maturing April 30, 2012		500,592
		Coinmach Laundry Corp.		
	3,781,523	Term Loan, 5.77%, Maturing July 25, 2009		3,833,519
		CSK Auto, Inc.		
	1,980,000	Term Loan, 4.85%, Maturing June 20, 2009		2,002,275
		FTD, Inc.		
	465,588	Term Loan, 5.11%, Maturing February 28, 2011		473,736
		Harbor Freight Tools USA, Inc.		
	995,000	Term Loan, 5.04%, Maturing July 15, 2010		1,004,079
		Home Interiors & Gifts, Inc.		
	681,969	Term Loan, 8.38%, Maturing March 31, 2011		660,487
		Jostens Corp.		
	2,347,400	Term Loan, 5.19%, Maturing December 6, 2011		2,388,235
		Musicland Group, Inc.		
	342,264	Revolving Loan, 2.48%, Maturing August 11, 2008		343,119
		Oriental Trading Co., Inc.		
	1,804,749	Term Loan, 5.38%, Maturing August 4, 2010		1,838,588
		Rent-A-Center, Inc.		
	1,278,440	Term Loan, 4.46%, Maturing June 30, 2010		1,298,255
		Savers, Inc.		
	365,665	Term Loan, 6.77%, Maturing August 4, 2009		368,636
	500,000	Term Loan, 10.48%, Maturing August 4, 2010		506,250
		Travelcenters of America, Inc.		
	1,061,000	Term Loan, 4.51%, Maturing October 1, 2008		1,073,599
			\$	16,611,426

Surface Transport 0.8%

Horizon Lines, LLC			
\$	248,125	Term Loan, 5.60%, Maturing July 7, 2011	\$ 250,813
NFIL Holdings Corp.			
	328,188	Term Loan, 4.40%, Maturing February 27, 2010	333,931
	892,713	Term Loan, 4.91%, Maturing February 27, 2010	906,103
Sirva Worldwide, Inc.			
	1,197,059	Term Loan, 5.17%, Maturing December 31, 2010	1,181,347
			\$ 2,672,194

Telecommunications 8.3%

Alaska Communications Systems Holdings, Inc.			
	530,000	Term Loan, 5.09%, Maturing February 1, 2012	539,026
American Tower, L.P.			
	1,339,875	Term Loan, 4.23%, Maturing August 31, 2011	1,360,287
Cellular South, Inc.			
	347,375	Term Loan, 4.74%, Maturing May 4, 2011	353,346
Centennial Cellular Operating Co., LLC			
	1,980,000	Term Loan, 5.46%, Maturing February 9, 2011	2,018,208
Consolidated Communications, Inc.			
	1,486,656	Term Loan, 5.34%, Maturing October 14, 2011	1,501,522
D&E Communications, Inc.			
	469,025	Term Loan, 4.92%, Maturing December 31, 2011	474,888
Fairpoint Communications, Inc.			
	1,130,000	Term Loan, 5.15%, Maturing February 8, 2012	1,148,363
Iowa Telecommunications Service			
	334,000	Term Loan, 5.08%, Maturing November 23, 2005	339,288
Nextel Partners Operation Corp.			
	1,325,000	Term Loan, 5.44%, Maturing May 31, 2011	1,346,946

	nTelos, Inc.	
\$ 648,375	Term Loan, 5.35%, Maturing February 18, 2011	\$ 654,319
	Qwest Corp.	
5,000,000	Term Loan, 7.39%, Maturing June 4, 2007	5,180,080
	SBA Senior Finance, Inc.	
1,956,568	Term Loan, 5.96%, Maturing October 31, 2008	1,995,699
	Spectrasite Communications, Inc.	
1,222,935	Term Loan, 4.52%, Maturing May 23, 2012	1,239,113
	Stratos Global Corp.	
805,000	Term Loan, 5.34%, Maturing December 3, 2010	817,578
	Triton PCS, Inc.	
827,925	Term Loan, 6.10%, Maturing November 18, 2009	845,104
	USA Mobility, Inc.	
156,989	Term Loan, 5.33%, Maturing November 16, 2006	158,167
	Valor Telecom Enterprise, LLC	
1,236,700	Term Loan, 6.24%, Maturing February 14, 2012	1,256,796
	Viasystems, Inc.	
997,500	Term Loan, 6.49%, Maturing September 30, 2009	1,007,682
	Westcom Corp.	
475,000	Term Loan, 5.41%, Maturing December 17, 2010	483,016
600,000	Term Loan, 9.66%, Maturing May 17, 2011	624,000
	Western Wireless Corp.	
3,326,119	Term Loan, 5.72%, Maturing May 28, 2011	3,349,678
	Winstar Communications, Inc.	
169,348	DIP Loan, 0.00%, Maturing December 31, 2005 (2) (3)	61,609
		\$ 26,754,715
Utilities 3.2%		
	Allegheny Energy Supply Co., LLC	
1,835,931	Term Loan, 5.11%, Maturing October 28, 2011	1,863,470
	Coleto Creek WLE, L.P.	
906,820	Term Loan, 5.10%, Maturing June 30, 2011	927,601

KGen, LLC			
\$	480,000	Term Loan, 5.64%, Maturing August 5, 2011	\$ 483,600
Murray Energy Corp.			
	750,000	Term Loan, 5.94%, Maturing January 28, 2010	763,125
NRG Energy, Inc.			
	865,427	Term Loan, 4.33%, Maturing December 20, 2011	879,923
	1,097,962	Term Loan, 5.25%, Maturing December 20, 2011	1,116,353
Pike Electric, Inc.			
	260,000	Term Loan, 5.00%, Maturing July 1, 2012	264,631
	444,000	Term Loan, 5.06%, Maturing July 1, 2012	451,215
Plains Resources, Inc.			
	1,006,686	Term Loan, 4.72%, Maturing July 23, 2010	1,020,843
Reliant Energy, Inc.			
	1,265,000	Term Loan, 6.02%, Maturing December 22, 2010	1,282,055
Texas Genco, LLC			
	1,150,044	Term Loan, 5.01%, Maturing December 14, 2011	1,167,294
			\$ 10,220,110
Total Senior, Floating Rate Interests			
(identified cost \$460,404,800)			\$ 465,910,833

Corporate Bonds & Notes 14.6%

Principal
Amount
(000 s omitted)

Security

Aerospace and Defense 0.2%			
Argo Tech Corp., Sr. Notes			
	300	9.25%, 6/1/11	324,000
BE Aerospace, Sr. Sub. Notes, Series B			
	35	8.00%, 3/1/08	34,912
Sequa Corp.			
	300	8.875%, 4/1/08	316,500
Standard Aero Holdings, Inc., Sr. Sub. Notes			
	15	8.25%, 9/1/14 (4)	15,600
			\$ 691,012

Air Transport 0.4%			
		American Airlines	
\$	895	7.80%, 10/1/06	\$ 819,983
	15	8.608%, 4/1/11	13,835
	20	7.858%, 10/1/11	20,444
		Continental Airlines	
	294	7.033%, 6/15/11	248,831
		Delta Air Lines	
	6	7.779%, 11/18/05	4,477
	69	9.50%, 11/18/08 (4)	56,925
		Northwest Airlines, Inc.	
	25	8.875%, 6/1/06	21,250
			\$ 1,185,745
Automotive 0.4%			
		Altra Industrial Motion	
	35	9.00%, 12/1/11 (4)	34,825
		Delphi Auto Systems Corp.	
	105	6.55%, 6/15/06	103,247
		Keystone Automotive Operations, Inc., Sr. Sub. Notes	
	470	9.75%, 11/1/13	474,700
		Metaldyne Corp.	
	30	11.00%, 6/15/12	24,450
		Metaldyne Corp., Sr. Notes	
	105	10.00%, 11/1/13 (4)	96,075
		Tenneco Automotive, Inc., Sr. Notes, Series B	
	230	10.25%, 7/15/13	257,600
		Tenneco Automotive, Inc., Sr. Sub. Notes	
	140	8.625%, 11/15/14 (4)	136,850
		TRW Automotive, Inc., Sr. Sub. Notes	
	65	11.00%, 2/15/13	73,125
		United Components, Inc., Sr. Sub. Notes	
	65	9.375%, 6/15/13	65,162
			\$ 1,266,034
Building and Development 0.2%			
		Coleman Cable, Inc., Sr. Notes	
	60	9.875%, 10/1/12 (4)	61,500

		MAAX Corp., Sr. Sub. Notes	
\$	65	9.75%, 6/15/12	\$ 66,625
		Mueller Group, Inc., Sr. Sub. Notes	
	185	10.00%, 4/25/11	200,725
		Mueller Holdings, Inc., Disc. Notes	
	105	14.75%, 4/15/14	72,975
		Owens Corning	
	10	7.70%, 5/1/08 (3)	6,650
		Ply Gem Industries, Inc., Sr. Sub. Notes	
	120	9.00%, 2/15/12	114,000
		RMCC Acquisition Co., Sr. Sub. Notes	
	180	9.50%, 11/1/12 (4)	177,300
			\$ 699,775
Business Equipment and Services 0.2%			
		Amerco, Inc.	
	180	9.00%, 3/15/09	189,900
		Quintiles Transnational Corp., Sr. Sub. Notes	
	260	10.00%, 10/1/13	293,800
		Williams Scotsman, Inc., Sr. Notes	
	50	10.00%, 8/15/08	53,750
			\$ 537,450
Cable and Satellite Television 0.4%			
		Adelphia Communications, Sr. Notes, Series B	
	270	9.25%, 10/1/32 (3)	228,825
		Charter Communication Holdings II, Sr. Notes	
	60	10.25%, 9/15/10	61,500
		Charter Communications Holdings, LLC, Sr. Notes	
	85	10.25%, 1/15/10	68,637
		Ono Finance PLC, Sr. Notes	
	45	14.00%, 2/15/11	51,412
		PanAmSat Corp.	
	101	9.00%, 8/15/14	107,060
		Rogers Cable, Inc.	
	85	6.75%, 3/15/15	84,150
		UGS Corp., Sr. Sub. Notes	
	545	10.00%, 6/1/12 (4)	604,950
			\$ 1,206,534

Chemicals and Plastics 0.9%			
		Avecia Group PLC	
\$	25	11.00%, 7/1/09	\$ 26,250
		BCP Caylux Holdings, Sr. Sub. Notes	
	172	9.625%, 6/15/14	196,940
		Borden U.S. Finance/Nova Scotia Finance, Sr. Notes	
	95	9.00%, 7/15/14 (4)	103,075
		Crystal US Holdings/US Holdings 3, LLC, Sr. Disc. Notes	
	179	10.50%, 10/1/14 (4)	126,195
		Equistar Chemical, Sr. Notes	
	110	10.625%, 5/1/11	124,025
		Hercules, Inc.	
	30	11.125%, 11/15/07	34,500
		Huntsman International, LLC, Sr. Notes	
	80	9.875%, 3/1/09	86,800
		Huntsman, LLC	
	91	11.625%, 10/15/10	106,925
		Innophos, Inc., Sr. Sub. Notes	
	40	8.875%, 8/15/14 (4)	42,200
		Key Plastics, LLC, Jr. Sub. Notes	
	65	4.00%, 4/26/07 (2)	65,807
		Key Plastics, LLC, Sr. Sub. Notes	
	118	7.00%, 4/26/07 (2)	118,595
		Lyondell Chemical Co., Series A	
	40	9.625%, 5/1/07	43,100
		Lyondell Chemical Co., Sr. Notes	
	247	10.50%, 6/1/13	285,285
		Milacron Escrow Corp.	
	315	11.50%, 5/15/11	344,925
		Nalco Co., Sr. Sub. Notes	
	100	8.875%, 11/15/13	107,500
		OM Group, Inc.	
	460	9.25%, 12/15/11	476,100
		Polyone Corp., Sr. Notes	
	130	10.625%, 5/15/10	144,950
		Rhodia SA, Sr. Notes	
	450	10.25%, 6/1/10	492,750
		Solo Cup Co., Sr. Sub. Notes	
	10	8.50%, 2/15/14	10,000
			\$ 2,935,922

Clothing/Textiles 0.3%				
		GFSI, Inc., Sr. Sub. Notes, Series B		
\$	60	9.625%, 3/1/07	\$	57,900
		Levi Strauss & Co., Sr. Notes		
	270	12.25%, 12/15/12		295,650
		Levi Strauss & Co., Sr. Notes, Variable Rate		
	100	7.73%, 4/1/12 (4)		98,750
		Oxford Industries, Inc., Sr. Notes		
	100	8.875%, 6/1/11		106,500
		Perry Ellis International, Inc., Sr. Sub. Notes		
	60	8.875%, 9/15/13		62,100
		Phillips Van-Heusen, Sr. Notes		
	40	7.25%, 2/15/11		40,800
	100	8.125%, 5/1/13		105,250
		William Carter, Series B		
	104	10.875%, 8/15/11		115,440
			\$	882,390
Commercial Services 0.1%				
		Affinity Group, Inc., Sr. Sub. Notes		
	120	9.00%, 2/15/12		126,600
		Norcross Safety Products LLC/Norcross Capital Corp., Sr. Sub. Notes, Series B		
	150	9.875%, 8/15/11		159,750
		Vertis, Inc., Sub. Notes		
	75	13.50%, 12/7/09 (4)		61,500
			\$	347,850
Conglomerates 0.2%				
		Amsted Industries, Inc., Sr. Notes		
	500	10.25%, 10/15/11 (4)		547,500
		Rexnord Corp.		
	65	10.125%, 12/15/12		71,825
			\$	619,325

Consumer Products 0.1%			
		Fedders North America, Inc.	
\$	95	9.875%, 3/1/14	\$ 71,725
		Samsonite Corp., Sr. Sub. Notes	
	195	8.875%, 6/1/11	205,237
			\$ 276,962
Containers and Glass Products 0.3%			
		Crown Euro Holdings SA	
	65	9.50%, 3/1/11	71,662
	340	10.875%, 3/1/13	396,100
		Intertape Polymer US, Inc., Sr. Sub. Notes	
	180	8.50%, 8/1/14	177,855
		Jefferson Smurfit	
	170	8.25%, 10/1/12	175,525
		Owens-Illinois, Inc., Sr. Notes	
	70	8.10%, 5/15/07	72,800
		Pliant Corp.	
	95	11.125%, 6/15/09	85,975
			\$ 979,917
Ecological Services and Equipment 0.2%			
		Allied Waste North America, Series B	
	140	8.875%, 4/1/08	145,425
	130	9.25%, 9/1/12	139,750
		IMCO Recycling Escrow, Inc., Sr. Notes	
	70	9.00%, 11/15/14 (4)	73,850
		National Waterworks, Inc., Series B	
	115	10.50%, 12/1/12	128,512
		Waste Services, Inc., Sr. Sub. Notes	
	280	9.50%, 4/15/14 (4)	284,200
			\$ 771,737
Electronics/Electrical 0.1%			
		AMI Semiconductor, Inc., Sr. Sub. Notes	
	121	10.75%, 2/1/13	145,502
		CPI HoldCo, Inc., Sr. Notes, Variable Rate	
	50	8.83%, 2/1/15 (4)	48,500
		Danka Business Systems, Sr. Notes	
	25	11.00%, 6/15/10	24,125
			\$ 218,127

Engineering 0.0%				
		Shaw Group, Inc., Sr. Notes		
\$	80	10.75%, 3/15/10	\$	87,200
			\$	87,200
Entertainment 0.3%				
		AMC Entertainment, Inc., Sr. Sub. Notes		
	115	9.875%, 2/1/12		121,900
		LCE Acquisition Corp., Sr. Sub. Notes		
	280	9.00%, 8/1/14 (4)		280,000
		Marquee Holdings, Inc., Sr. Disc. Notes		
	325	12.00%, 8/15/14 (4)		217,750
		Royal Caribbean Cruises, Sr. Notes		
	245	8.75%, 2/2/11		279,606
			\$	899,256
Equipment Leasing 0.0%				
		United Rentals North America, Inc.		
	40	6.50%, 2/15/12		39,100
		United Rentals North America, Inc., Sr. Sub. Notes		
	125	7.00%, 2/15/14		115,000
			\$	154,100
Financial Intermediaries 1.6%				
		Alzette, Variable Rate		
	500	8.691%, 12/15/20		500,000
		Avalon Capital, Ltd. 3, Series 1A, Class D, Variable Rate		
	380	4.82%, 2/24/19 (4)		380,000
		Babson Ltd., Series 2005-1A, Class C1, Variable Rate		
	500	5.315%, 4/15/19 (4)		500,000
		Bryant Park CDO Ltd., Series 2005-1A, Class C, Variable Rate		
	500	4.941%, 1/15/19 (4)		500,000
		Carlyle High Yield Partners, Series 2004-6A, Class C		
	500	5.224%, 8/15/16 (4)		500,000

		Centurion CDO 8 Ltd., Series 2005-8A, Class D, Variable Rate		
\$	500	8.297%, 3/8/17	\$	500,000
		Dryden Leveraged Loan, Series 2004-6A, Class C1		
	500	4.055%, 7/30/16 (4)		500,000
		E*Trade Financial Corp., Sr. Notes		
	130	8.00%, 6/15/11		134,550
		General Motors Acceptance Corp.		
	225	6.125%, 9/15/06		224,039
		General Motors Acceptance Corp., Variable Rate		
	380	3.92%, 10/20/05		379,192
	95	3.695%, 5/18/06		92,979
		Refco Finance Holdings, LLC, Sr. Sub. Notes		
	315	9.00%, 8/1/12 (4)		335,475
		Stanfield Vantage Ltd., Series 2005-1A, Class D, Variable Rate		
	500	5.337%, 3/21/17		500,000
			\$	5,046,235
Food Products 0.6%				
		American Seafood Group, LLC		
	400	10.125%, 4/15/10		432,000
		ASG Consolidated, LLC/ASG Finance, Inc., Sr. Disc. Notes		
	220	11.50% (0.00% until 2008), 11/1/11 (4)		155,100
		Pierre Foods, Inc., Sr. Sub. Notes		
	175	9.875%, 7/15/12		184,187
		Pinnacle Foods Holdings Corp., Sr. Sub. Notes		
	1,080	8.25%, 12/1/13		928,800
		UAP Holding Corp., Sr. Disc. Notes		
	265	10.75%, 7/15/12		212,000
		United Agricultural Products, Sr. Notes		
	50	8.25%, 12/15/11		52,250
		WH Holdings Ltd./WH Capital Corp., Sr. Notes		
	42	9.50%, 4/1/11		45,570
			\$	2,009,907

Forest Products 0.4%				
		Boise Cascade, LLC, Sr. Notes, Variable Rate		
\$	80	5.535%, 10/15/12 (4)	\$	82,000
		Caraustar Industries, Inc., Sr. Sub. Notes		
	260	9.875%, 4/1/11		274,300
		Georgia-Pacific Corp.		
	145	9.50%, 12/1/11		171,825
	180	9.375%, 2/1/13		202,050
		MDP Acquisitions/JSG Funding PLC, Sr. Notes		
	250	9.625%, 10/1/12		270,000
		Neenah Paper, Inc., Sr. Notes		
	55	7.375%, 11/15/14 (4)		53,075
		Newark Group, Inc., Sr. Sub. Notes		
	155	9.75%, 3/15/14		158,100
			\$	1,211,350
Healthcare 0.8%				
		AMR HoldCo, Inc./EmCare HoldCo, Inc., Sr. Sub. Notes		
	130	10.00%, 2/15/15 (4)		135,850
		Ardent Health Services, Inc., Sr. Sub. Notes		
	125	10.00%, 8/15/13		148,750
		HCA, Inc.		
	90	5.50%, 12/1/09		89,441
		Healthsouth Corp.		
	145	7.625%, 6/1/12		139,925
		Healthsouth Corp., Sr. Notes		
	245	8.375%, 10/1/11		242,550
		Inverness Medical Innovations, Inc., Sr. Sub. Notes		
	120	8.75%, 2/15/12		122,400
		Magellan Health Services, Inc., Sr. Notes, Series A		
	90	9.375%, 11/15/08		97,312
		Medical Device Manufacturing, Inc., Sr. Sub. Notes, Series B		
	125	10.00%, 7/15/12		134,375
		Medquest, Inc.		
	205	11.875%, 8/15/12		201,925
		National Mentor, Inc., Sr. Sub. Notes		
	70	9.625%, 12/1/12 (4)		73,325

		National Nephrology Association, Sr. Sub. Notes	
\$	65	9.00%, 11/1/11 (4)	\$ 72,394
		Pacificare Health System	
	146	10.75%, 6/1/09	162,060
		Rotech Healthcare, Inc.	
	5	9.50%, 4/1/12	5,400
		Tenet Healthcare Corp., Sr. Notes	
	30	9.875%, 7/1/14	31,350
		US Oncology, Inc., Sr. Notes	
	120	9.00%, 8/15/12 (4)	127,200
		US Oncology, Inc., Sr. Sub. Notes	
	240	10.75%, 8/15/14 (4)	265,200
		Vanguard Health Holding Co. II LLC, Sr. Sub. Notes	
	255	9.00%, 10/1/14	269,662
		VWR International, Inc., Sr. Sub. Notes	
	120	8.00%, 4/15/14	122,100
			\$ 2,441,219
Home Furnishings 0.0%			
		Interface, Inc., Sr. Sub. Notes	
	20	9.50%, 2/1/14	21,150
		Interline Brands, Inc., Sr. Sub. Notes	
	32	11.50%, 5/15/11	36,640
			\$ 57,790
Industrial Equipment 0.2%			
		Case New Holland, Inc., Sr. Notes	
	110	9.25%, 8/1/11 (4)	117,700
		Manitowoc Co., Inc. (The)	
	29	10.50%, 8/1/12	33,060
		Terex Corp.	
	95	10.375%, 4/1/11	103,787
		Thermadyne Holdings Corp., Sr. Sub. Notes	
	265	9.25%, 2/1/14	255,725
			\$ 510,272
Industrial Gases 0.0%			
		Flowserve Corp.	
	5	12.25%, 8/15/10	5,462
			\$ 5,462

Information Technology 0.0%				
		Stratus Technologies, Inc., Sr. Notes		
\$	25	10.375%, 12/1/08	\$	24,875
			\$	24,875
Leisure Goods/Activities/Movies 0.0%				
		True Temper Sports, Inc., Sr. Sub. Notes		
	25	8.375%, 9/15/11		23,375
		Universal City Development Partners, Sr. Notes		
	95	11.75%, 4/1/10		108,775
			\$	132,150
Lodging and Casinos 0.8%				
		Ameristar Casinos, Inc.		
	95	10.75%, 2/15/09		104,262
		Chukchansi EDA, Sr. Notes		
	230	14.50%, 6/15/09 (4)		284,050
		Hollywood Casino Shreveport, 1st Mtg. Notes		
	70	13.00%, 8/1/06 (3)		58,100
		Host Marriott L.P., Sr. Notes		
	30	6.375%, 3/15/15 (4)		28,800
		Inn of the Mountain Gods, Sr. Notes		
	165	12.00%, 11/15/10		194,700
		Kerzner International		
	210	8.875%, 8/15/11		226,275
		Majestic Star Casino LLC		
	240	9.50%, 10/15/10		252,300
		Meristar Hospitality Operations/Finance		
	130	10.50%, 6/15/09		139,750
		Mohegan Tribal Gaming, Sr. Sub. Notes		
	60	8.00%, 4/1/12		63,900
		MTR Gaming Group, Series B		
	110	9.75%, 4/1/10		120,450
		OED Corp. / Diamond Jo		
	140	8.75%, 4/15/12		132,650

		Premier Entertainment Biloxi, LLC/Premier Finance Biloxi Corp.	
\$	15	10.75%, 2/1/12	\$ 15,375
		Seneca Gaming Corp., Sr. Notes	
	105	7.25%, 5/1/12	105,000
		Trump Atlantic City Associates, Inc.	
	295	11.25%, 5/1/06 (3)	290,575
		Trump Holdings and Funding, Sr. Notes	
	275	11.625%, 3/15/10 (3)	300,437
		Waterford Gaming LLC, Sr. Notes	
	395	8.625%, 9/15/12 (4)	416,725
			\$ 2,733,349
Manufacturing 0.0%			
		Aearo Co. I, Sr. Sub. Notes	
	65	8.25%, 4/15/12	68,900
			\$ 68,900
Nonferrous Metals/Minerals 0.1%			
		Alpha Natural Resources, Sr. Notes	
	75	10.00%, 6/1/12 (4)	84,375
		General Cable Corp., Sr. Notes	
	45	9.50%, 11/15/10	49,725
		Ispat Inland ULC, Sr. Notes	
	127	9.75%, 4/1/14	149,225
			\$ 283,325
Oil and Gas 1.0%			
		ANR Pipeline Co.	
	70	8.875%, 3/15/10	76,049
		Coastal Corp., Sr. Debs.	
	130	9.625%, 5/15/12	142,350
		Dresser, Inc.	
	110	9.375%, 4/15/11	117,150
		Dynegy Holdings, Inc., Sr. Notes	
	5	10.125%, 7/15/13 (4)	5,475
		Dynegy Holdings, Inc., Sr. Debs.	
	20	7.625%, 10/15/26	15,525
		El Paso Corp.	
	105	6.95%, 12/15/07	106,837
		El Paso Production Holding Co.	
	95	7.75%, 6/1/13	96,662

Giant Industries			
\$	130	8.00%, 5/15/14	\$ 130,650
Hanover Compressor Co., Sr. Sub. Notes			
	355	0.00%, 3/31/07	314,175
Hanover Equipment Trust 01, Series B			
	70	8.75%, 9/1/11	74,200
Northwest Pipeline Corp.			
	70	8.125%, 3/1/10	75,250
Parker Drilling Co., Sr. Notes			
	85	9.625%, 10/1/13	94,350
Petrobras International Finance Co.			
	30	7.75%, 9/15/14	29,550
Plains E&P Co., Sr. Sub. Notes			
	115	8.75%, 7/1/12	125,925
Port Arthur Finance Corp.			
	287	12.50%, 1/15/09	333,773
Premcor Refining Group, Sr. Notes			
	210	9.50%, 2/1/13	235,725
Premcor Refining Group, Sr. Sub. Notes			
	40	7.75%, 2/1/12	41,500
SESI, LLC			
	220	8.875%, 5/15/11	235,950
Southern Natural Gas			
	50	8.875%, 3/15/10	54,465
	150	8.00%, 3/1/32	161,800
Titan Petrochemicals Group, Ltd.			
	35	8.50%, 3/18/12 (4)	32,900
Transmontaigne, Inc., Sr. Sub. Notes			
	320	9.125%, 6/1/10	340,800
United Refining Co., Sr. Notes			
	135	10.50%, 8/15/12	136,350
	70	10.50%, 8/15/12 (4)	70,700
Williams Cos., Inc. (The)			
	45	8.75%, 3/15/32	53,663
			\$ 3,101,774
Publishing 0.8%			
Advanstar Communications, Inc.			
	185	10.75%, 8/15/10	206,738

		Advanstar Communications, Inc., Variable Rate	
\$	1,478	10.294%, 8/15/08	\$ 1,536,600
		Advertising Directory Solutions, Sr. Notes	
	45	9.25%, 11/15/12 (4)	47,475
		American Media Operations, Inc., Series B	
	170	10.25%, 5/1/09	175,950
		CBD Media, Inc., Sr. Sub. Notes	
	70	8.625%, 6/1/11	72,450
		Dex Media East LLC	
	80	9.875%, 11/15/09	88,400
		Dex Media West LLC, Sr. Sub. Notes	
	217	9.875%, 8/15/13	243,040
		Houghton Mifflin Co., Sr. Sub. Notes	
	190	9.875%, 2/1/13	196,650
		Primedia, Inc.	
	35	8.875%, 5/15/11	36,663
			\$ 2,603,966
Radio and Television 1.4%			
		CanWest Media, Inc., Sr. Sub. Notes	
	120	10.625%, 5/15/11	131,400
	217	8.00%, 9/15/12	229,805
		CSC Holdings, Inc., Sr. Sub. Notes	
	180	10.50%, 5/15/16	198,900
		Fisher Communications, Inc., Sr. Notes	
	55	8.625%, 9/15/14	59,125
		Insight Communications, Sr. Disc. Notes	
	445	12.25%, 2/15/11	445,000
		Kabel Deutschland GMBH	
	345	10.625%, 7/1/14 (4)	382,950
		LBI Media, Inc., Sr. Disc. Notes	
	80	11.00%, 10/15/13	59,200
		Muzak LLC/Muzak Finance, Sr. Notes	
	20	10.00%, 2/15/09	16,500
		Nexstar Finance Holdings LLC, Inc., Sr. Disc. Notes	
	230	11.375%, 4/1/13	181,700

		Nextmedia Operating, Inc.	
\$	120	10.75%, 7/1/11	\$ 131,550
		Paxson Communications Corp.	
	65	12.25%, 1/15/09	60,775
		Paxson Communications Corp., Variable Rate	
	2,000	5.41%, 1/15/10 (4)	2,015,000
		Rainbow National Services, LLC, Sr. Notes	
	100	8.75%, 9/1/12 (4)	108,000
		Rainbow National Services, LLC, Sr. Sub. Debs.	
	380	10.375%, 9/1/14 (4)	426,550
		Sinclair Broadcast Group, Inc., Convertible Bond	
	35	4.875%, 7/15/18	30,713
			\$ 4,477,168

Rail Industries 0.0%

		Progress Rail Services Corp., Sr. Notes	
	105	7.75%, 4/1/12 (4)	105,525
			\$ 105,525

Retailers (Except Food and Drug) 0.1%

		Coinmach Corp., Sr. Notes	
	29	9.00%, 2/1/10	30,305
		Home Interiors & Gifts, Inc.	
	40	10.125%, 6/1/08	33,200
		JC Penny Co., Inc.	
	75	7.125%, 11/15/23	76,125
		Jostens Holding Corp., Sr. Disc. Notes	
	45	10.25%, 12/1/13	33,075
			\$ 172,705

Semiconductors 0.3%

		Advanced Micro Devices, Inc., Sr. Notes	
	415	7.75%, 11/1/12 (4)	409,813
		Amkor Technologies, Inc.	
	60	5.75%, 6/1/06	57,150
		Amkor Technologies, Inc., Sr. Notes	
	45	7.125%, 3/15/11	38,138
	445	7.75%, 5/15/13	376,025
		STATS ChipPAC Ltd., Sr. Notes	
	70	6.75%, 11/15/11 (4)	66,500
			\$ 947,626

Surface Transport 0.1%			
		Horizon Lines, LLC	
\$	150	9.00%, 11/1/12 (4)	\$ 160,500
		OMI Corp., Sr. Notes	
	45	7.625%, 12/1/13	46,969
		Petroleum Helicopters, Series B	
	15	9.375%, 5/1/09	16,013
		Quality Distribution LLC/QD Capital Corp.	
	70	9.00%, 11/15/10	68,950
			\$ 292,432
Telecommunications 1.8%			
		AirGate PCS, Inc., Sr. Notes, Variable Rate	
	60	6.41%, 10/15/11 (4)	61,500
		Alamosa Delaware, Inc., Sr. Disc. Notes	
	90	12.00%, 7/31/09	98,325
		Alamosa Delaware, Inc., Sr. Notes	
	225	11.00%, 7/31/10	257,063
	15	8.50%, 1/31/12	15,619
		American Tower Corp., Sr. Notes	
	74	9.375%, 2/1/09	78,070
		Centennial Cellular Operating Co., LLC, Sr. Sub. Notes	
	17	10.75%, 12/15/08	17,595
		Centennial Cellular Operating Co./Centennial Communications Corp., Sr. Notes	
	320	10.125%, 6/15/13	355,200
		Inmarsat Finance PLC	
	235	7.625%, 6/30/12	235,000
		LCI International, Inc., Sr. Notes	
	175	7.25%, 6/15/07	165,813
		New Skies Satellites NV, Sr. Notes, Variable Rate	
	110	7.438%, 11/1/11 (4)	112,750
		New Skies Satellites NV, Sr. Sub. Notes	
	145	9.125%, 11/1/12 (4)	148,625

		Nextel Communications, Inc., Sr. Notes	
\$	10	7.375%, 8/1/15	\$ 10,613
		Nextel Partners, Inc., Sr. Notes	
	11	12.50%, 11/15/09	12,155
		Nortel Networks Ltd.	
	410	4.25%, 9/1/08	381,300
		Qwest Capital Funding, Inc.	
	250	7.75%, 8/15/06	254,063
	25	7.90%, 8/15/10	24,063
		Qwest Services Corp.	
	135	13.00%, 12/15/07 (4)	150,863
	238	14.00%, 12/15/10 (4)	276,675
		Rogers Wireless, Inc.	
	300	7.50%, 3/15/15	311,250
		Rogers Wireless, Inc., Sr. Sub. Notes	
	90	8.00%, 12/15/12	92,925
		Rogers Wireless, Inc., Variable Rate	
	790	6.135%, 12/15/10	821,600
		Rural Cellular Corp., Variable Rate	
	1,500	7.51%, 3/15/10	1,545,000
		SBA Telecommunications, Sr. Disc. Notes	
	90	9.75%, 12/15/11	78,075
		UbiquiTel Operating Co., Sr. Notes	
	215	9.875%, 3/1/11	238,113
		Western Wireless Corp., Sr. Notes	
	170	9.25%, 7/15/13	194,650
			\$ 5,936,905
Utilities 0.3%			
		AES Corp., Sr. Notes	
	15	9.375%, 9/15/10	16,613
	25	8.75%, 5/15/13 (4)	27,375
	15	9.00%, 5/15/15 (4)	16,575
		Calpine Corp., Sr. Notes	
	75	8.25%, 8/15/05	75,375
	185	7.625%, 4/15/06	180,375
		Mission Energy Holding Co.	
	115	13.50%, 7/15/08	138,575

NRG Energy, Inc., Sr. Notes			
\$	101	8.00%, 12/15/13 (4)	\$ 107,313
Orion Power Holdings, Inc., Sr. Notes			
	380	12.00%, 5/1/10	463,600
Reliant Energy, Inc.			
	35	9.25%, 7/15/10	37,625
			\$ 1,063,426

Total Corporate Bonds & Notes
(identified cost \$45,619,468) **\$ 46,985,697**

Common Stocks 0.4%

Shares

975	Crown Castle International Corp. (5)	15,649
4,043	Crown Castle International Corp., (PIK)	204,677
2,992	Environmental Systems Products (2) (5) (6)	77,582
10,443	Hayes Lemmerz International (5)	53,364
8	Knowledge Universe, Inc. (2) (6)	11,862
24,880	Maxim Crane Works Holdings (2) (5)	528,700
31,662	Thermadyne Holdings Corp. (5)	385,960

Total Common Stocks
(identified cost, \$1,028,320) **\$ 1,277,794**

Preferred Stocks 0.0%

35	Hayes Lemmerz International, Series A (2) (5) (6)	773
15	Key Plastics, LLC, Series A (2) (5) (6)	14,856
1,790	Williams Cos., Inc. (The) (4)	162,890

Total Preferred Stocks
(identified cost, \$107,406) **\$ 178,519**

Warrants 0.0%

Shares/Rights

210	American Tower Corp., Exp. 8/1/08 (5)	47,145
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\$	105	Mueller Holdings, Inc., Exp. 4/15/14 (5)	\$	8,426
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Total Warrants (identified cost, \$14,075)	\$	55,571
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Closed-End Investment Companies 2.1%

Shares				
90,000	ING Prime Rate Trust	\$	656,100	
725,000	Van Kampen Senior Income Trust		6,177,000	

Total Closed-End Investment Companies (identified cost, \$6,291,972)	6,833,100
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Short-Term Investments 4.2%

Principal Amount	Maturity Date	Borrower	Rate	Amount
6,438,000	04/01/05	General Electric Co. Commercial Paper	2.83%	6,437,495
2,000,000	04/01/05	Investors Bank and Trust Company Time Deposit	2.85%	2,000,000
5,000,000	04/05/05	Prudential Funding, LLC Commercial Paper	2.77%	4,998,076

Total Short-Term Investments (at amortized cost)	\$	13,435,571
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Total Investments 165.9% (identified cost \$526,901,611)	\$	534,677,085
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Other Assets, Less Liabilities (31.8)%	\$	(102,445,883)
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Auction Preferred Shares Plus Cumulative Unpaid Dividends (34.1)%	\$	(110,027,255)
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Net Assets Applicable to Common Shares 100.0%	\$	322,203,947
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Note: The Trust has made commitments to fund specified amounts under certain existing credit arrangements. Pursuant to the terms of these arrangements, the Trust had unfunded loan commitments of \$5,462,353 as of March 31, 2005.

PIK - Payment In Kind.

- (1) Senior floating-rate interests often require prepayments from excess cash flows or permit the borrower to repay at its election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, it is anticipated that the senior floating-rate interests will have an expected average life of approximately two to three years. The stated interest rate represents the weighted average interest rate of all contracts within the senior loan facility. Senior Loans typically have rates of interest which are redetermined either daily, monthly, quarterly or semi-annually by reference to a base lending rate, plus a premium. These base lending rates are primarily the London-Interbank Offered Rate (LIBOR), and secondarily the prime rate offered by one or more major United States banks (the Prime Rate) and the certificate of deposit (CD) rate or other base lending rates used by commercial lenders.
- (2) Security valued at fair value using methods determined in good faith by or at the direction of the Trustees.
- (3) Defaulted security.
- (4) Security exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At March 31, 2005, the aggregate value of the securities is \$12,574,768 or 3.9% of the Trust's net assets.
- (5) Non-income producing security.
- (6) Restricted security.

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The Trust had the following swap agreements outstanding at March 31, 2005:

At March 31, 2005, the Trust had entered into credit default swaps with Credit Suisse First Boston dated February 6, 2004 whereby the Trust will receive 2.45% per year times the notional amount of \$2,000,000. The Trust makes payment only upon a default event on underlying loan assets (47 in total, each representing 2.128% of the notional value of the swap).

At March 31, 2005, the Trust had entered into credit default swaps with Lehman Brothers Special Financing, Inc. dated March 15, 2005 whereby the Trust will receive 2.2% per year times the notional amount of \$1,500,000. The Trust makes payment only upon a default event on the underlying loan asset, Inergy, L.P.

At March 31, 2005, the Trust had sufficient cash segregated to cover potential obligations arising from open swap contracts.

The cost and unrealized appreciation (depreciation) in value of the investment securities at March 31, 2005, as computed on a federal income tax basis, were as follows:

Aggregate cost	\$	526,921,438
Gross unrealized appreciation	\$	8,737,511
Gross unrealized depreciation		(981,864)
Net unrealized appreciation	\$	7,755,647

At March 31, 2005, the Trust owned the following securities (representing less than 0.1% of net assets) which were restricted as to public resale and not registered under the Securities Act of 1933 (excluding Rule 144A securities). The Trust has various registration rights (exercisable under a variety of circumstances) with respect to these securities. The fair value of these securities is determined based on valuations provided by brokers when available, or if not available, they are valued at fair value using methods determined in good faith by or at the direction of the Trustees.

Description	Date of Acquisition	Shares/Face	Cost	Fair Value
Common Stocks				
Environmental Systems Products	10/24/00	2,992	\$ 0	\$ 77,582
Knowledge Universe, Inc.	5/14/03	8	8,000	11,862
			\$ 8,000	\$ 89,444
Preferred Stocks				
Hayes Lemmerz International, Series A	6/04/03	35	\$ 1,750	\$ 773
Key Plastics, LLC, Series A	4/26/01	15	15,231	14,856
			\$ 16,981	\$ 15,629

\$ 24,981 \$ 105,073

Item 2. Controls and Procedures

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

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

Signatures

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

Eaton Vance Senior Income Trust

By: /s/James B. Hawkes
James B. Hawkes
President and Principal Executive Officer

Date: May 23, 2005

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By: /s/James B. Hawkes
James B. Hawkes
President and Principal Executive Officer

Date: May 23, 2005

By: /s/James L. O Connor
James L. O Connor
Treasurer and Principal Financial Officer

Date: May 23, 2005
