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VAN KAMPEN SENIOR INCOME TRUST  
 Form N-Q  
 June 27, 2006

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

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED  
 MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-08743

Van Kampen Senior Income Trust

-----  
 (Exact name of registrant as specified in charter)

1221 Avenue of the Americas, New York, New York 10020

-----  
 (Address of principal executive offices) (Zip code)

Ronald Robison  
 1221 Avenue of the Americas, New York, New York 10020

-----  
 (Name and address of agent for service)

Registrant's telephone number, including area code: 212-762-4000

Date of fiscal year end: 7/31

Date of reporting period: 4/30/06

Item 1. Schedule of Investments.

The Trust's schedule of investments as of the close of the reporting period prepared pursuant to Rule 12-12 of Regulation S-X is as follows:

Senior Income Trust  
 Portfolio of Investments  
 April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower   | Bank Loan<br>Ratings +<br>Moody's      S&P | Coupon        |
|------------------------------|--|--|---------------|
|                              | VARIABLE RATE** SENIOR LOAN INTERESTS                  |  | 179.2%        |
|                              | AEROSPACE/DEFENSE                                      |  | 5.1%          |
| \$ 9,619                     | Alion Science and Technology Corp.,<br>Term Loan ..... | B1   | B+      7.56% |
| 276                          | Alion Science and Technology Corp.,                    |  |               |

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|        |                                      |     |     |                  |
|--------|--------------------------------------|-----|-----|------------------|
| 3,938  | Revolving Credit Agreement .....     | B1  | B+  | 9.50             |
|        | AM General, LLC,                     |     |     |                  |
|        | Term Loan (b) .....                  | NR  | NR  | 9.41 to<br>11.25 |
| 1,501  | Apptis, Inc.,                        |     |     |                  |
|        | Term Loan .....                      | B2  | B+  | 8.25             |
| 7,546  | ARINC, Inc.,                         |     |     |                  |
|        | Term Loan .....                      | Ba3 | BB  | 6.98 to<br>7.11  |
| 4,220  | DynCorp International, LLC,          |     |     |                  |
|        | Term Loan .....                      | B2  | B+  | 7.44 to<br>7.81  |
| 5,993  | IAP Worldwide Services, Inc.,        |     |     |                  |
|        | Term Loan .....                      | B2  | B+  | 8.00             |
| 3,540  | ILC Industries, Inc.,                |     |     |                  |
|        | Term Loan .....                      | NR  | NR  | 7.48             |
| 9,923  | K&F Industries, Inc.,                |     |     |                  |
|        | Term Loan .....                      | B2  | B+  | 7.08 to<br>7.34  |
| 4,526  | SI International, Inc.,              |     |     |                  |
|        | Term Loan .....                      | B1  | NR  | 6.80 to<br>6.97  |
| 11,399 | Spirit AeroSystems, Inc.,            |     |     |                  |
|        | Term Loan .....                      | B1  | BB- | 7.32             |
| 6,856  | TransDigm, Inc.,                     |     |     |                  |
|        | Term Loan .....                      | B1  | B+  | 7.15             |
| 8,717  | Wyle Laboratories, Inc.,             |     |     |                  |
|        | Term Loan .....                      | NR  | B+  | 7.44 to<br>11.19 |
|        | AUTOMOTIVE 6.5%                      |     |     |                  |
| 9,046  | Accuride Corp.,                      |     |     |                  |
|        | Term Loan (b) .....                  | B1  | B+  | 7.19             |
| 14,021 | Federal-Mogul Corp.,                 |     |     |                  |
|        | Term Loan (c) .....                  | NR  | NR  | 8.75             |
| 15,383 | Federal-Mogul Corp.,                 |     |     |                  |
|        | Revolving Credit Agreement (c) ..... | NR  | NR  | 8.75             |
| 3,566  | Heartland Automotive Holdings, Inc., |     |     |                  |
|        | Term Loan .....                      | NR  | NR  | 8.58             |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower               | Bank Loan<br>Ratings +<br>Moody's S&P |    | Coupon          |
|------------------------------|------------------------|---------------------------------------|----|-----------------|
|                              | AUTOMOTIVE (CONTINUED) |                                       |    |                 |
| 10,395                       | MetoKote Corp.,        |                                       |    |                 |
|                              | Term Loan .....        | B2                                    | B+ | 8.15 to<br>8.38 |
| 6,120                        | Polypore, Inc.,        |                                       |    |                 |
|                              | Term Loan .....        | B2                                    | B  | 7.98            |
| 9,842                        | Safelite Glass Corp.,  |                                       |    |                 |
|                              | Term Loan .....        | NR                                    | NR | 8.96 to         |

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|        |                                   |      |     |         |       |
|--------|-----------------------------------|------|-----|---------|-------|
|        |                                   |      |     |         | 9.46  |
| 3,818  | Tenneco Automotive, Inc.,         |      |     |         |       |
|        | Term Loan .....                   | B1   | BB- | 7.02    |       |
| 26,629 | TRW Automotive, Inc.,             |      |     |         |       |
|        | Term Loan .....                   | Ba2  | BB+ | 6.00 to | 6.25  |
| 1,808  | United Components, Inc.,          |      |     |         |       |
|        | Term Loan .....                   | B2   | BB- | 7.22    |       |
|        | BEVERAGE, FOOD & TOBACCO 13.5%    |      |     |         |       |
| 22,463 | Acosta Sales Co., Inc.,           |      |     |         |       |
|        | Term Loan (b) .....               | NR   | NR  | 7.13 to | 10.63 |
| 6,000  | Advantage Sales & Marketing, LLC, |      |     |         |       |
|        | Term Loan (b) .....               | NR   | NR  | 6.90    |       |
| 13,015 | Birds Eye Foods, Inc.,            |      |     |         |       |
|        | Term Loan .....                   | B1   | B+  | 7.75    |       |
| 1,513  | Buffets Holdings, Inc.,           |      |     |         |       |
|        | Term Loan .....                   | B1   | B-  | 8.19 to | 8.50  |
| 13,057 | Commonwealth Brands, Inc.,        |      |     |         |       |
|        | Term Loan .....                   | NR   | NR  | 7.00    |       |
| 4,729  | Constellation Brands, Inc.,       |      |     |         |       |
|        | Term Loan .....                   | Ba2  | BB  | 6.31 to | 6.38  |
| 5,211  | Culligan International Co.,       |      |     |         |       |
|        | Term Loan .....                   | B1   | B+  | 7.40    |       |
| 5,373  | Doane Pet Care Co.,               |      |     |         |       |
|        | Term Loan .....                   | B1   | BB- | 6.94 to | 7.38  |
| 6,900  | Dole Food Co., Inc.,              |      |     |         |       |
|        | Term Loan .....                   | B3   | BB- | 9.94    |       |
| 12,761 | DS Waters Enterprises, LP,        |      |     |         |       |
|        | Term Loan .....                   | Caa3 | CCC | 9.49    |       |
| 3,578  | Eight O'clock Coffee Co.,         |      |     |         |       |
|        | Term Loan .....                   | NR   | NR  | 8.13    |       |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower                             | Bank Loan<br>Ratings + |     | Coupon  |       |
|------------------------------|--------------------------------------|------------------------|-----|---------|-------|
|                              |                                      | Moody's                | S&P |         |       |
|                              | BEVERAGE, FOOD & TOBACCO (CONTINUED) |                        |     |         |       |
| 5,100                        | Farley's & Sathers Candy Co., Inc.,  |                        |     |         |       |
|                              | Term Loan .....                      | NR                     | NR  | 9.50 to | 10.98 |
| 3,993                        | Le-Nature's, Inc.,                   |                        |     |         |       |
|                              | Term Loan .....                      | B1                     | B   | 7.88 to | 9.75  |
| 6,745                        | Luigino's, Inc.,                     |                        |     |         |       |
|                              | Term Loan .....                      | B1                     | B+  | 7.88 to |       |

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| Principal Amount (000) | Borrower  | Moody's | S&P  | Coupon               |
|------------------------|---|---------|------|----------------------|
| 1,628                  | Mafco Worldwide Corp.,<br>Term Loan .....           | B1      | B+   | 8.00<br>6.85 to 7.01 |
| 8,874                  | Michael Foods, Inc.,<br>Term Loan .....             | B1      | B+   | 6.67 to 7.03         |
| 6,311                  | National Dairy Holdings, LP,<br>Term Loan .....     | NR      | NR   | 7.00                 |
| 3,000                  | National Distributing Co., Inc.,<br>Term Loan ..... | NR      | NR   | 11.50                |
| 2,499                  | OSI Foods GMBH & Co. KG,<br>Term Loan .....         | NR      | NR   | 6.83 to 6.98         |
| 5,623                  | OSI Group, LLC,<br>Term Loan .....                  | NR      | NR   | 6.83 to 6.98         |
| 3,124                  | OSI-Holland Finance B.V.,<br>Term Loan .....        | NR      | NR   | 6.83 to 6.98         |
| 4,647                  | PBM Products, LLC,<br>Term Loan .....               | NR      | NR   | 7.83                 |
| 6,848                  | Pierre Foods, Inc.,<br>Term Loan .....              | B1      | B+   | 6.06                 |
| 38,201                 | Pinnacle Foods, Inc.,<br>Term Loan .....            | B1      | B+   | 8.20 to 8.24         |
| 750                    | Reddy Ice Group, Inc.,<br>Term Loan .....           | B1      | B+   | 6.79                 |
| 1,500                  | Sagittarius Restaurant, LLC,<br>Term Loan .....     | B1      | B    | 7.07                 |
| 8,766                  | Sturm Foods, Inc.,<br>Term Loan .....               | NR      | NR   | 7.75 to 12.00        |
| 2,254                  | Sunny Delight Beverage Co.,<br>Term Loan .....      | Caa1    | CCC+ | 9.02 to 9.34         |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal Amount (000) | Borrower  | Moody's | Bank Loan Ratings + S&P | Coupon       |
|------------------------|---|---------|-------------------------|--------------|
| 3,960                  | BEVERAGE, FOOD & TOBACCO (CONTINUED)<br>Volume Services America, Inc.,<br>Term Loan ..... | B2      | NR                      | 8.36 to 9.00 |

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|        |  |       |     |     |                  |
|--------|--|-------|-----|-----|------------------|
|        | BROADCASTING - CABLE                   | 13.1% |     |     |                  |
| 2,400  | Adelphia Communications Corp.,         |       |     |     |                  |
|        | Term Loan (b) .....                    |       | NR  | NR  | 6.94             |
| 8,284  | Cebridge Connections, Inc.,            |       |     |     |                  |
|        | Term Loan .....                        |       | B1  | B+  | 7.99 to<br>12.75 |
| 3,300  | Century Cable Holdings, LLC,           |       |     |     |                  |
|        | Term Loan (c) .....                    |       | NR  | NR  | 9.75             |
| 60,995 | Charter Communications Operating, LLC, |       |     |     |                  |
|        | Term Loan .....                        |       | B2  | B   | 7.67 to<br>7.92  |
| 15,000 | CSC Holdings, Inc.,                    |       |     |     |                  |
|        | Term Loan .....                        |       | Ba3 | BB  | 6.58 to<br>6.74  |
| 9,593  | Frontiervision Operating Partners, LP, |       |     |     |                  |
|        | Term Loan (c) (j) .....                |       | NR  | NR  | 9.15 to<br>9.28  |
| 2,354  | Frontiervision Operating Partners, LP, |       |     |     |                  |
|        | Revolving Credit Agreement (c) .....   |       | NR  | NR  | 9.15             |
| 13,373 | Hilton Head Communications, LP,        |       |     |     |                  |
|        | Term Loan (c) .....                    |       | NR  | NR  | 9.00             |
| 9,760  | Hilton Head Communications, LP,        |       |     |     |                  |
|        | Revolving Credit Agreement (c) .....   |       | NR  | NR  | 7.75             |
| 9,175  | Insight Midwest Holdings, LLC,         |       |     |     |                  |
|        | Term Loan .....                        |       | Ba3 | BB- | 7.00             |
| 4,962  | MCC Iowa, LLC,                         |       |     |     |                  |
|        | Term Loan .....                        |       | Ba3 | BB- | 6.69 to<br>6.98  |
| 51,095 | Olympus Cable Holdings, LLC,           |       |     |     |                  |
|        | Term Loan (c) .....                    |       | NR  | NR  | 9.00 to<br>9.75  |
| 10,871 | Parnassos, LP,                         |       |     |     |                  |
|        | Term Loan (c) .....                    |       | NR  | NR  | 7.75             |
| 4,753  | Parnassos, LP,                         |       |     |     |                  |
|        | Revolving Credit Agreement (c) .....   |       | NR  | NR  | 7.75             |
|        | BROADCASTING - DIVERSIFIED             | 0.4%  |     |     |                  |
| 5,970  | Entravision Communications Corp.,      |       |     |     |                  |
|        | Term Loan .....                        |       | Ba3 | B+  | 6.49             |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower | Bank Loan<br>Ratings +<br>Moody's | S&P | Coupon |
|------------------------------|----------|-----------------------------------|-----|--------|
|------------------------------|----------|-----------------------------------|-----|--------|

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|        |  |      |     |     |         |      |
|--------|--|------|-----|-----|---------|------|
|        | BROADCASTING - RADIO                     | 0.9% |     |     |         |      |
| 5,682  | NextMedia Operating, Inc.,               |      |     |     |         |      |
|        | Term Loan .....                          |      | B1  | B   | 6.84 to | 9.41 |
| 5,445  | Spanish Broadcasting Systems, Inc.,      |      |     |     |         |      |
|        | Term Loan .....                          |      | B1  | B+  | 6.73    |      |
| 3,465  | Susquehanna Media Co.,                   |      |     |     |         |      |
|        | Term Loan .....                          |      | Ba2 | BB  | 7.75    |      |
|        |  |      |     |     |         |      |
|        | BROADCASTING - TELEVISION                | 0.3% |     |     |         |      |
| 4,179  | HIT Entertainment, Inc. (England),       |      |     |     |         |      |
|        | Term Loan .....                          |      | B1  | B   | 7.17    |      |
|        |  |      |     |     |         |      |
|        | BUILDINGS & REAL ESTATE                  | 6.1% |     |     |         |      |
| 4,000  | AIMCO Properties, LP,                    |      |     |     |         |      |
|        | Term Loan (b) .....                      |      | NR  | NR  | 6.36    |      |
| 6,667  | BioMed Realty, LP,                       |      |     |     |         |      |
|        | Term Loan .....                          |      | NR  | NR  | 7.08    |      |
| 14,999 | Capital Automative, LP,                  |      |     |     |         |      |
|        | Term Loan .....                          |      | Ba1 | BB+ | 6.58    |      |
| 6,052  | CB Richard Ellis Services, Inc.,         |      |     |     |         |      |
|        | Term Loan .....                          |      | Ba1 | BB- | 6.54 to | 6.93 |
| 317    | Central Parking Corp.,                   |      |     |     |         |      |
|        | Term Loan .....                          |      | Ba3 | BB- | 6.98    |      |
| 6,000  | Edge-Star Partners,                      |      |     |     |         |      |
|        | Term Loan .....                          |      | NR  | NR  | 8.02    |      |
| 3,509  | GEO Group, Inc.,                         |      |     |     |         |      |
|        | Term Loan .....                          |      | Ba3 | BB- | 7.00    |      |
| 2,992  | Harlan Sprague Dawley, Inc.,             |      |     |     |         |      |
|        | Term Loan .....                          |      | B2  | B+  | 7.48 to | 9.25 |
| 6,000  | Landsource Communities Development, LLC, |      |     |     |         |      |
|        | Term Loan .....                          |      | NR  | NR  | 7.38    |      |
| 1,500  | London Arena & Waterfront Finance, LLC,  |      |     |     |         |      |
|        | Term Loan .....                          |      | NR  | NR  | 8.38    |      |
| 7,500  | Macerich Partnership, LP,                |      |     |     |         |      |
|        | Term Loan .....                          |      | NR  | NR  | 6.38    |      |
| 2,776  | NewKirk Master, LP,                      |      |     |     |         |      |
|        | Term Loan .....                          |      | Ba2 | BB+ | 6.58    |      |
| 3,600  | Shea Capital I, LLC,                     |      |     |     |         |      |
|        | Term Loan .....                          |      | NR  | NR  | 6.69    |      |
| 2,500  | Shea Mountain House, LLC,                |      |     |     |         |      |
|        | Term Loan .....                          |      | NR  | NR  | 6.74    |      |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower                            | Bank Loan<br>Ratings +<br>Moody's | S&P | Coupon |
|------------------------------|-------------------------------------|-----------------------------------|-----|--------|
|                              | BUILDINGS & REAL ESTATE (CONTINUED) |                                   |     |        |
| 4,500                        | South Edge, LLC,                    |                                   |     |        |

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|        |  |     |     |                  |
|--------|--|-----|-----|------------------|
|        | Term Loan .....  | NR  | NR  | 6.81 to<br>7.06  |
| 12,000 | WCI Communities, Inc.,<br>Term Loan .....              | NR  | NR  | 6.83             |
| 9,175  | Yellowstone Development, LLC,<br>Term Loan .....       | NR  | NR  | 7.38             |
|        | BUSINESS EQUIPMENT 0.8%                                |     |     |                  |
| 2,312  | ACCO Brands Corp.,<br>Term Loan (b) .....              | Ba3 | BB- | 6.52 to<br>6.83  |
| 4,471  | Katun Corp.,<br>Term Loan .....                        | NR  | BB- | 9.21             |
| 5,449  | Verifone, Inc.,<br>Term Loan .....                     | B1  | BB- | 6.88             |
|        | CHEMICALS, PLASTICS & RUBBER 11.6%                     |     |     |                  |
| 1,244  | American Pacific Corporation,<br>Term Loan .....       | B2  | B   | 8.98             |
| 3,900  | Basell North America (Netherlands),<br>Term Loan ..... | Ba3 | B+  | 7.31 to<br>8.00  |
| 1,784  | Becker-Underwood, Inc.,<br>Term Loan .....             | NR  | NR  | 9.23 to<br>11.98 |
| 11,400 | Brenntag Holdings GmbH & Co. KG,<br>Term Loan .....    | B2  | B+  | 7.44 to<br>11.43 |
| 18,489 | Celanese, AG (Germany),<br>Term Loan .....             | B1  | B+  | 6.98             |
| 58,489 | Huntsman International, LLC,<br>Term Loan .....        | Ba3 | BB- | 6.68             |
| 4,500  | Ineos Holdings Limited,<br>Term Loan .....             | Ba3 | B+  | 7.34 to<br>7.84  |
| 13,186 | INVISTA (Netherlands),<br>Term Loan .....              | Ba3 | BB  | 6.48 to<br>6.75  |
| 10,200 | ISP Chemco, Inc.,<br>Term Loan .....                   | Ba3 | BB- | 6.50             |
| 8,304  | Kraton Polymers, LLC.,<br>Term Loan .....              | B1  | B+  | 7.00 to<br>7.50  |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

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| Principal<br>Amount<br>(000)             | Borrower  | Bank Loan<br>Ratings + |      | Coupon          |
|--|---|------------------------|------|-----------------|
|  |   | Moody's                | S&P  |                 |
| CHEMICALS, PLASTICS & RUBBER (CONTINUED) |   |                        |      |                 |
| 10,754                                   | Nalco Co.,<br>Term Loan .....                                       | B1                     | BB-  | 6.48 to<br>6.60 |
| 10,197                                   | PQ Corp.,<br>Term Loan .....  | B1                     | B+   | 7.00            |
| 17,958                                   | Rockwood Specialties Group, Inc.,<br>Term Loan .....                | B1                     | NR   | 7.13            |
| 4,800                                    | Wellman, Inc.,<br>Term Loan .....                                   | B2                     | B-   | 11.90           |
| CONSTRUCTION MATERIAL 3.0%               |   |                        |      |                 |
| 11,970                                   | AXIA, Inc.,<br>Term Loan .....                                      | B2                     | B    | 8.23            |
| 2,531                                    | Brand Services, Inc.,<br>Term Loan .....                            | B2                     | B    | 7.90 to<br>8.13 |
| 1,147                                    | Builders FirstSource, Inc.,<br>Term Loan .....                      | B1                     | BB-  | 7.49 to<br>9.00 |
| 9,000                                    | Contech Construction Products, Inc.,<br>Term Loan .....             | B1                     | B+   | 6.80 to<br>7.00 |
| 500                                      | Custom Building Products, Inc.,<br>Term Loan .....                  | NR                     | NR   | 9.96            |
| 5,985                                    | Gibraltar Industries, Inc.,<br>Term Loan .....                      | Ba1                    | BB   | 6.69            |
| 5,318                                    | Interline Brands, Inc.,<br>Term Loan .....                          | B1                     | BB   | 6.65 to<br>7.23 |
| 1,200                                    | Nortek, Inc.,<br>Term Loan .....                                    | B2                     | B    | 6.69 to<br>8.75 |
| 1,195                                    | Panolam Industries International, Inc. (Canada),<br>Term Loan ..... | B2                     | B+   | 7.73            |
| 4,013                                    | Professional Paint, Inc.,<br>Term Loan .....                        | NR                     | NR   | 7.71 to<br>7.84 |
| 894                                      | Sensus Metering Systems, Inc.,<br>Term Loan .....                   | B2                     | B+   | 7.22 to<br>7.58 |
| 1,510                                    | Werner Holding Co., Inc.,<br>Term Loan (k).....                     | Caa1                   | CCC+ | 8.74            |
| 965                                      | Werner Holding Co., Inc.,<br>Term Loan (g) (k).....                 | Caa2                   | CCC- | 14.74           |

Senior Income Trust  
Portfolio of Investments (Continued)



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April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower   | Bank Loan<br>Ratings + |     | Coupon          |
|------------------------------|--|------------------------|-----|-----------------|
|                              |  | Moody's                | S&P |                 |
|                              | CONTAINERS, PACKAGING & GLASS 7.3%   |                        |     |                 |
| 4,566                        | Berry Plastics Corp.,<br>Term Loan .....                                   | B1                     | B+  | 6.84            |
| 2,645                        | BWAY Corp.,<br>Term Loan .....   | B1                     | B+  | 6.81            |
| 1,769                        | Consolidated Container Co., LLC,<br>Term Loan .....                        | B2                     | B-  | 8.25 to<br>8.38 |
| 4,714                        | Covalence Specialty Materials Corp.,<br>Term Loan .....                    | B2                     | B   | 6.69 to<br>8.15 |
| 1,800                        | Crown Americas, Inc.,<br>Term Loan .....                                   | Ba2                    | BB- | 6.44            |
| 22,858                       | Dr. Pepper/Seven Up Bottling Group, Inc.,<br>Term Loan .....               | B1                     | NR  | 6.93            |
| 5,570                        | Graham Packaging Co.,<br>Term Loan .....                                   | B2                     | B   | 6.94 to<br>9.25 |
| 13,817                       | Graphic Packaging International Corp.,<br>Term Loan .....                  | B1                     | B+  | 6.99 to<br>7.62 |
| 1,606                        | Graphic Packaging International Corp.,<br>Revolving Credit Agreement ..... | B1                     | B+  | 7.39 to<br>9.75 |
| 4,276                        | Impress Metal Packaging Holding B.V.<br>(Netherlands),<br>Term Loan .....  | NR                     | B+  | 7.94            |
| 6,625                        | Kranson Industries, Inc.,<br>Term Loan .....                               | NR                     | NR  | 7.73            |
| 15,791                       | Owens-Illinois, Inc.,<br>Term Loan .....                                   | B1                     | BB- | 6.61 to<br>6.78 |
| 7,796                        | Packaging Dynamics,<br>Term Loan .....                                     | NR                     | NR  | 6.98 to<br>7.22 |
| 4,190                        | Ranpak Corp.,<br>Term Loan .....   | NR                     | NR  | 7.41            |
| 8,937                        | Smurfit-Stone Container Corp.,<br>Term Loan .....                          | Ba3                    | B+  | 7.13 to<br>7.25 |
| 3,770                        | Smurfit-Stone Container Corp.,<br>Revolving Credit Agreement .....         | Ba3                    | B+  | 7.38 to<br>9.25 |
| 1,995                        | Solo Cup, Inc.,<br>Term Loan .....   | B3                     | B-  | 7.42 to<br>9.66 |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

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| Principal<br>Amount<br>(000)              | Borrower  | Bank Loan<br>Ratings + |     | Coupon            |
|---|---|------------------------|-----|-------------------|
|   |   | Moody's                | S&P |                   |
| CONTAINERS, PACKAGING & GLASS (CONTINUED) |   |                        |     |                   |
| 1,030                                     | Unifrax Corp.,<br>Term Loan .....                           | B1                     | B+  | 8.75              |
| DIVERSIFIED MANUFACTURING 1.8%            |   |                        |     |                   |
| 4,817                                     | Chart Industries, Inc.,<br>Term Loan .....                  | B1                     | B+  | 6.63              |
| 4,500                                     | Euramax International, Inc.,<br>Term Loan .....             | Caa1                   | B-  | 12.00             |
| 18,507                                    | Mueller Group, Inc.,<br>Term Loan .....                     | B2                     | B+  | 7.06 to<br>7.38   |
| DIVERSIFIED NATURAL RESOURCES 3.1%        |   |                        |     |                   |
| 47,910                                    | Georgia-Pacific Corp.,<br>Term Loan .....                   | Ba2                    | B+  | 6.88 to<br>8.03   |
| ECOLOGICAL 4.8%                           |   |                        |     |                   |
| 20,984                                    | Allied Waste North America, Inc.,<br>Term Loan (b) .....    | B1                     | BB  | 6.73 to<br>6.97   |
| 5,337                                     | Duratek, Inc.,<br>Term Loan .....                           | B1                     | BB- | 7.94 to<br>8.19   |
| 8,847                                     | Envirocare of Utah, LLC,<br>Term Loan .....                 | NR                     | NR  | 7.85 to<br>10.60  |
| 8,099                                     | Environmental Systems Products Holdings,<br>Term Loan ..... | B3                     | NR  | 8.31 to<br>15.13  |
| 4,355                                     | Great Lakes Dredge & Dock Corp.,<br>Term Loan .....         | B2                     | CCC | 7.69 to<br>8.26   |
| 3,890                                     | LVI Services, Inc.,<br>Term Loan .....                      | NR                     | NR  | 7.34              |
| 1,485                                     | Safety-Kleen Corp.,<br>Term Loan .....                      | NR                     | NR  | 11.74 to<br>12.00 |
| 6,400                                     | Synagro Technologies, Inc.,<br>Term Loan .....              | NR                     | BB- | 7.32 to<br>7.34   |
| 7,600                                     | Waste Services, Inc.,<br>Term Loan .....                    | B2                     | B-  | 8.08 to<br>8.18   |

Senior Income Trust

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Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower  | Bank Loan<br>Ratings +<br>Moody's | S&P | Coupon           |
|------------------------------|---|-----------------------------------|-----|------------------|
|                              | ECOLOGICAL (CONTINUED)                                    |                                   |     |                  |
| 467                          | Waste Services, Inc.,<br>Revolving Credit Agreement ..... | B2                                | B-  | 8.91             |
| 1,800                        | WasteQuip, Inc.,<br>Term Loan .....                       | B3                                | B-  | 10.98            |
| 5,445                        | WCA Waste Systems, Inc.,<br>Term Loan .....               | B2                                | B   | 7.98             |
|                              | EDUCATION & CHILD CARE 0.3%                               |                                   |     |                  |
| 4,065                        | Educate Operating Co., LLC,<br>Term Loan .....            | B1                                | NR  | 7.98             |
|                              | ELECTRONICS 7.7%  |                                   |     |                  |
| 8,421                        | AMI Semiconductor, Inc.,<br>Term Loan (b) .....           | Ba3                               | BB- | 6.50             |
| 5,318                        | Amkor Technology, Inc.,<br>Term Loan (b) .....            | B2                                | B-  | 9.27             |
| 4,202                        | Audio Visual Services Corp.,<br>Term Loan .....           | B1                                | NR  | 7.48             |
| 4,178                        | Automata, Inc.,<br>Term Loan (a) (c) (i) .....            | NR                                | NR  | N/A              |
| 1,197                        | Blackboard, Inc.,<br>Term Loan .....                      | Ba3                               | B+  | 7.23 to<br>7.25  |
| 3,714                        | DoubleClick, Inc.,<br>Term Loan .....                     | B2                                | B   | 8.75             |
| 843                          | Eastman Kodak Co.,<br>Term Loan .....                     | Ba3                               | B+  | 7.10 to<br>7.33  |
| 3,000                        | Epicor Software Corp.,<br>Term Loan .....                 | B1                                | B+  | 7.71 to<br>8.65  |
| 2,000                        | GXS Worldwide, Inc.,<br>Term Loan .....                   | B2                                | B+  | 9.78 to<br>10.26 |
| 3,000                        | Infor Global Solutions AG,<br>Term Loan .....             | B2                                | B   | 7.80             |
| 17,147                       | ON Semiconductor Corp.,<br>Term Loan .....                | B3                                | B+  | 7.23             |
| 1,188                        | Open Solutions, Inc.,<br>Term Loan .....                  | B1                                | B+  | 7.33             |
| 15,712                       | Spectrum Brands, Inc.,<br>Term Loan .....                 | B1                                | B-  | 7.03 to<br>7.61  |

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Senior Income Trust  
 Portfolio of Investments (Continued)  
 April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower   | Moody's | Bank Loan<br>Ratings +<br>S&P | Coupon           |
|------------------------------|--|---------|-------------------------------|------------------|
| ELECTRONICS (CONTINUED)      |  |         |                               |                  |
| 600                          | Stratus Technologies, Inc.,<br>Term Loan .....                   | B1      | B-                            | 7.96             |
| 40,132                       | SunGard Data Systems, Inc.,<br>Term Loan .....                   | B1      | B+                            | 7.22             |
| 9,037                        | UGS Corp.,<br>Term Loan .....                                    | B1      | B+                            | 7.00             |
| 4,094                        | Viasystems, Inc.,<br>Revolving Credit Agreement .....            | B2      | NR                            | 11.25            |
| ENTERTAINMENT & LEISURE 9.8% |  |         |                               |                  |
| 2,726                        | 24 Hour Fitness Worldwide, Inc.,<br>Term Loan (b) .....          | B2      | B                             | 7.70 to<br>8.00  |
| 2,970                        | Alliance Atlantis Communications, Inc.,<br>Term Loan (b) .....   | Ba2     | BB                            | 6.47             |
| 2,993                        | AMC Entertainment, Inc.,<br>Term Loan (b) .....                  | Ba3     | B+                            | 7.11             |
| 496                          | Blockbuster, Inc.,<br>Term Loan .....                            | B3      | B-                            | 8.59 to<br>8.94  |
| 1,918                        | Detroit Red Wings, Inc.,<br>Term Loan .....                      | NR      | NR                            | 7.23             |
| 9,289                        | Fender Musical Instruments Corp.,<br>Term Loan .....             | B3      | B-                            | 9.62             |
| 43,854                       | Metro-Goldwyn-Mayer Studios, Inc.,<br>Term Loan .....            | NR      | NR                            | 7.23             |
| 5,000                        | Mets, LP,<br>Term Loan .....                                     | NR      | NR                            | 7.13             |
| 503                          | Movie Gallery, Inc.,<br>Term Loan .....                          | Caa1    | CCC+                          | 9.98             |
| 4,500                        | Panavision, Inc.,<br>Term Loan .....                             | B1      | B                             | 8.00 to<br>8.13  |
| 7,655                        | Pure Fishing, Inc.,<br>Term Loan .....                           | B1      | B+                            | 7.70 to<br>10.43 |
| 26,997                       | Regal Cinemas, Inc.,<br>Term Loan .....                          | Ba2     | BB-                           | 6.48             |
| 7,609                        | Six Flags Theme Parks, Inc.,<br>Term Loan .....                  | B1      | B-                            | 6.96 to<br>7.26  |
| 2,001                        | Six Flags Theme Parks, Inc.,<br>Revolving Credit Agreement ..... | B1      | B-                            | 7.08 to<br>7.24  |

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Senior Income Trust  
 Portfolio of Investments (Continued)  
 April 30, 2006 (Unaudited)

| PRINCIPAL<br>AMOUNT<br>(000) | BORROWER  | BANK LOAN<br>RATINGS + |     | COUPON           |
|------------------------------|---|------------------------|-----|------------------|
|                              |   | MOODY'S                | S&P |                  |
|                              | ENTERTAINMENT & LEISURE (CONTINUED)                               |                        |     |                  |
| 6,000                        | Southwest Sports Group, LLC,<br>Term Loan .....                   | NR                     | NR  | 7.44             |
| 4,200                        | Tiger Ballpark, LLC,<br>Term Loan .....                           | NR                     | NR  | 6.63             |
| 9,085                        | True Temper Sports, Inc.,<br>Term Loan .....                      | B2                     | B   | 7.53 to<br>9.75  |
| 5,880                        | Universal City Development Partners, LP,<br>Term Loan .....       | Ba3                    | BB- | 6.77 to<br>7.07  |
| 5,238                        | WMG Acquisition Corp.,<br>Term Loan .....                         | Ba2                    | B+  | 6.58 to<br>7.21  |
| 3,017                        | Yankees Holdings, LP,<br>Term Loan .....                          | NR                     | NR  | 7.32             |
|                              | FARMING & AGRICULTURE 0.7%  |                        |     |                  |
| 10,481                       | Wm. Bolthouse Farms, Inc.,<br>Term Loan .....                     | B2                     | B-  | 7.37 to<br>10.37 |
|                              | FINANCE 4.7%  |                        |     |                  |
| 12,000                       | Ameritrade Holding Corp.,<br>Term Loan (b) .....                  | Ba1                    | BB  | 6.49             |
| 3,590                        | DCS Business Services, Inc.,<br>Term Loan .....                   | NR                     | NR  | 8.66 to<br>10.89 |
| 18,290                       | Fidelity National Information Solutions, Inc.,<br>Term Loan ..... | Ba1                    | BB+ | 6.60             |
| 5,985                        | LPL Holdings, Inc.,<br>Term Loan .....                            | B2                     | B   | 7.96 to<br>8.23  |
| 9,101                        | Outsourcing Solutions, Inc.,<br>Term Loan .....                   | NR                     | NR  | 9.33             |
| 6,600                        | Refco, Inc.,<br>Term Loan (a) .....                               | B1                     | BB- | 9.00             |
| 6,924                        | Rent-A-Center, Inc.,<br>Term Loan .....                           | Ba2                    | BB+ | 6.41 to<br>6.67  |
| 10,594                       | Transfirst Holdings, Inc.,<br>Term Loan .....                     | NR                     | NR  | 8.00 to<br>12.50 |

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Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower  | Bank Loan<br>Ratings + |     | Coupon            |
|------------------------------|---|------------------------|-----|-------------------|
|                              |   | Moody's                | S&P |                   |
| 8,978                        | GROCERY 0.6%<br>Roundy's Supermarkets, Inc.,<br>Term Loan ..... | B2                     | B+  | 7.72 to<br>7.87   |
| 1,200                        | HEALTHCARE 8.5%<br>AmeriPath, Inc.,<br>Term Loan (b) .....      | B1                     | BB- | 6.83              |
| 5,400                        | AMN Healthcare Services, Inc.,<br>Term Loan .....               | Ba2                    | BB- | 6.73              |
| 9,588                        | Capella Healthcare, Inc.,<br>Term Loan .....                    | B3                     | B   | 7.82 to<br>10.82  |
| 6,719                        | Center For Diagnostic Imaging (CDI),<br>Term Loan .....         | B2                     | B   | 8.48              |
| 31,107                       | Community Health Systems, Inc.,<br>Term Loan .....              | Ba3                    | BB- | 6.56              |
| 7,291                        | Concentra Operating Corp.,<br>Term Loan .....                   | B1                     | B+  | 6.69              |
| 1,200                        | CRC Health Corp.,<br>Term Loan .....                            | B1                     | B   | 7.23              |
| 990                          | Diagnostic Imaging Group, LLC,<br>Term Loan .....               | B2                     | B+  | 8.38 to<br>10.25  |
| 9,819                        | FHC Health Systems, Inc.,<br>Term Loan .....                    | B2                     | B   | 10.82 to<br>13.82 |
| 1,087                        | Genoa Healthcare Group LLC,<br>Term Loan .....                  | B2                     | B   | 8.06 to<br>10.00  |
| 6,000                        | HealthSouth Corp.,<br>Term Loan .....                           | B2                     | B+  | 8.15              |
| 2,311                        | Healthtronics, Inc.,<br>Term Loan .....                         | Ba3                    | BB- | 6.75              |
| 43,118                       | LifePoint Hospitals, Inc.,<br>Term Loan .....                   | Ba3                    | BB  | 6.19              |
| 599                          | Matria Healthcare, Inc.,<br>Term Loan .....                     | B1                     | BB- | 7.02 to<br>7.23   |
| 1,200                        | National Renal Institutes, Inc.,<br>Term Loan .....             | NR                     | NR  | 9.00              |
| 260                          | Select Medical Corp.,<br>Revolving Credit Agreement .....       | B1                     | BB- | 6.91 to<br>8.75   |
| 3,550                        | Sterigenics International, Inc.,<br>Term Loan .....             | B2                     | B+  | 7.91              |

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Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower   | Bank Loan<br>Ratings + |     | Coupon           |
|------------------------------|--|------------------------|-----|------------------|
|                              |  | Moody's                | S&P |                  |
| HEALTHCARE (CONTINUED)       |  |                        |     |                  |
|                              | HEALTH & BEAUTY 2.8%   |                        |     |                  |
| 10,109                       | American Safety Razor Co.,<br>Term Loan (b) .....                      | B2                     | B   | 7.56 to<br>11.23 |
| 364                          | American Safety Razor Co.,<br>Revolving Credit Agreement (b) .....     | B2                     | B   | 7.91 to<br>9.75  |
| 3,641                        | CEI Holdings, Inc.,<br>Term Loan .....                                 | NR                     | NR  | 8.19 to<br>12.44 |
| 4,626                        | Marietta Intermediate Holding Corp.,<br>Term Loan .....                | NR                     | NR  | 7.58 to<br>12.32 |
| 9,844                        | MD Beauty, Inc.,<br>Term Loan .....                                    | B1                     | CCC | 8.00 to<br>12.00 |
| 14,199                       | Prestige Brands Holdings, Inc.,<br>Term Loan .....                     | B1                     | B+  | 6.89 to<br>9.00  |
|                              | HOME & OFFICE FURNISHINGS, HOUSEWARES & DURABLE CONSUMER PRODUCTS 2.8% |                        |     |                  |
| 11,400                       | Aearo Technologies, Inc.,<br>Term Loan (b) .....                       | B2                     | B   | 7.45 to<br>11.45 |
| 3,000                        | Formica Corp.,<br>Term Loan .....                                      | B2                     | B   | 7.96             |
| 3,825                        | Hunter Fan Co.,<br>Term Loan .....                                     | B1                     | B   | 7.76             |
| 11,100                       | National Bedding Co.,<br>Term Loan .....                               | B3                     | B+  | 9.91             |
| 4,327                        | Quality Home Brands Holdings, LLC,<br>Term Loan .....                  | NR                     | NR  | 7.28 to<br>11.53 |
| 7,022                        | Sealy Mattress Co.,<br>Term Loan .....                                 | B1                     | B+  | 6.50 to<br>6.79  |
| 3,272                        | World Kitchen, Inc.,<br>Term Loan .....                                | NR                     | NR  | 8.19             |

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|       |                               |      |    |    |      |
|-------|-------------------------------|------|----|----|------|
|       | HOTELS, MOTELS, INNS & GAMING | 9.8% |    |    |      |
| 1,421 | Alliance Gaming Corp.,        |      |    |    |      |
|       | Term Loan .....               |      | B2 | B+ | 8.18 |

Senior Income Trust  
 Portfolio of Investments (Continued)  
 April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower                                  |  | Bank Loan<br>Ratings +<br>Moody's | S&P | Coupon          |
|------------------------------|---|--|-----------------------------------|-----|-----------------|
|                              | HOTELS, MOTELS, INNS & GAMING (CONTINUED) |  |                                   |     |                 |
| 8,400                        | Greektown Casino, LLC,                    |  |                                   |     |                 |
|                              | Term Loan .....                           |  | B1                                | B   | 7.55            |
| 4,900                        | Green Valley Ranch Gaming, LLC,           |  |                                   |     |                 |
|                              | Term Loan .....                           |  | NR                                | NR  | 6.98            |
| 4,158                        | Herbst Gaming, Inc.,                      |  |                                   |     |                 |
|                              | Term Loan .....                           |  | B1                                | B+  | 6.98 to<br>7.11 |
| 4,963                        | Interstate Operating Co., LP,             |  |                                   |     |                 |
|                              | Term Loan .....                           |  | B2                                | B   | 9.50            |
| 7,729                        | Kuilima Resort Co.,                       |  |                                   |     |                 |
|                              | Term Loan .....                           |  | NR                                | NR  | 11.50           |
| 7,339                        | MGM Mirage,                               |  |                                   |     |                 |
|                              | Term Loan .....                           |  | NR                                | NR  | 6.28            |
| 14,520                       | MGM Mirage,                               |  |                                   |     |                 |
|                              | Revolving Credit Agreement .....          |  | NR                                | NR  | 5.99 to<br>7.13 |
| 600                          | Pinnacle Entertainment,                   |  |                                   |     |                 |
|                              | Term Loan .....                           |  | B1                                | BB- | 6.93            |
| 44,440                       | Planet Hollywood International, Inc.,     |  |                                   |     |                 |
|                              | Term Loan (g) .....                       |  | B3                                | B-  | 7.99 to<br>8.99 |
| 3,824                        | Resorts International Hotel & Casino, Inc |  |                                   |     |                 |
|                              | Term Loan .....                           |  | Caa2                              | CCC | 15.48           |
| 9,814                        | Scientific Games Corp.,                   |  |                                   |     |                 |
|                              | Term Loan .....                           |  | Ba2                               | BB  | 6.07 to<br>6.75 |
| 882                          | Scientific Games Corp.,                   |  |                                   |     |                 |
|                              | Revolving Credit Agreement .....          |  | Ba2                               | BB  | 6.58 to<br>6.75 |
| 13,200                       | Venetian Casino Resorts, LLC,             |  |                                   |     |                 |
|                              | Term Loan .....                           |  | Ba3                               | BB- | 6.73            |
| 1,890                        | Venetian Casino Resorts, LLC,             |  |                                   |     |                 |
|                              | Revolving Credit Agreement .....          |  | Ba3                               | BB- | 6.71 to<br>6.77 |
| 22,338                       | Wynn Las Vegas, LLC,                      |  |                                   |     |                 |
|                              | Term Loan .....                           |  | B2                                | B+  | 7.09            |
| 2,473                        | Yonkers Racing Corp.,                     |  |                                   |     |                 |
|                              | Term Loan .....                           |  | NR                                | NR  | 8.45            |



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|       |   |    |   |                  |
|-------|---|----|---|------------------|
|       | INSURANCE 3.3%                            |    |   |                  |
| 4,188 | American Wholesale Insurance Group, Inc., |    |   |                  |
|       | Term Loan .....                           | NR | B | 7.74 to<br>11.99 |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower                              | Bank Loan<br>Ratings + |     | Coupon           |
|------------------------------|---------------------------------------|------------------------|-----|------------------|
|                              |                                       | Moody's                | S&P |                  |
|                              | INSURANCE (CONTINUED)                 |                        |     |                  |
| 8,988                        | ARG Holdings, LLC,                    |                        |     |                  |
|                              | Term Loan .....                       | B2                     | NR  | 7.88 to<br>12.13 |
| 2,400                        | Audatex North America, Inc.,          |                        |     |                  |
|                              | Term Loan .....                       | B1                     | B+  | 7.30             |
| 4,900                        | Bristol West Holdings, Inc.,          |                        |     |                  |
|                              | Term Loan .....                       | Ba1                    | BB+ | 6.73             |
| 3,600                        | CCC Information Services Group, Inc., |                        |     |                  |
|                              | Term Loan .....                       | NR                     | NR  | 7.58             |
| 7,102                        | Conseco, Inc.,                        |                        |     |                  |
|                              | Term Loan .....                       | Ba3                    | BB- | 6.65             |
| 1,713                        | Mitchell International, Inc.,         |                        |     |                  |
|                              | Term Loan .....                       | B1                     | B+  | 6.98             |
| 11,343                       | USI Holdings Corp.,                   |                        |     |                  |
|                              | Term Loan .....                       | B1                     | NR  | 7.44             |
| 6,885                        | Vertafore, Inc.,                      |                        |     |                  |
|                              | Term Loan .....                       | NR                     | NR  | 7.31 to<br>10.98 |
|                              | MACHINERY 1.6%                        |                        |     |                  |
| 7,248                        | Alliance Laundry Holdings, LLC,       |                        |     |                  |
|                              | Term Loan (b) .....                   | B1                     | B   | 7.09             |
| 3,564                        | Douglas Dynamics, LLC,                |                        |     |                  |
|                              | Term Loan .....                       | B1                     | BB- | 6.73             |
| 6,033                        | Goodman Global Holdings, Inc.,        |                        |     |                  |
|                              | Term Loan .....                       | B1                     | B+  | 6.13             |
| 6,000                        | Penhall International Corp.,          |                        |     |                  |
|                              | Term Loan .....                       | NR                     | NR  | 11.60            |
| 2,450                        | United Rentals (North America), Inc., |                        |     |                  |
|                              | Term Loan .....                       | B2                     | BB- | 7.00             |

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|        |  |      |     |     |                 |
|--------|--|------|-----|-----|-----------------|
|        | MEDICAL PRODUCTS & SERVICES            | 3.0% |     |     |                 |
| 2,394  | Accellent, Inc.,                       |      |     |     |                 |
|        | Term Loan (b) .....                    |      | B2  | BB- | 6.80            |
| 4,773  | CONMED Corp.,                          |      |     |     |                 |
|        | Term Loan .....                        |      | Ba2 | BB- | 6.68            |
| 24,814 | DaVita, Inc.,                          |      |     |     |                 |
|        | Term Loan .....                        |      | B1  | BB- | 6.69 to<br>7.13 |
| 9,000  | Fresenius Medical Care Holdings, Inc., |      |     |     |                 |
|        | Term Loan .....                        |      | NR  | BB  | 6.35 to<br>6.53 |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower                                  | Bank Loan<br>Ratings + |     | Coupon          |
|------------------------------|---|------------------------|-----|-----------------|
|                              |   | Moody's                | S&P |                 |
|                              | MEDICAL PRODUCTS & SERVICES (CONTINUED)   |                        |     |                 |
| 2,956                        | Kinetics Concepts, Inc.,                  |                        |     |                 |
|                              | Term Loan .....                           | Ba3                    | BB  | 6.76            |
| 2,940                        | VWR International, Inc.,                  |                        |     |                 |
|                              | Term Loan .....                           | B2                     | B+  | 7.34            |
|                              | MINING, STEEL, IRON & NON-PRECIOUS METALS |                        |     | 1.3%            |
| 3,600                        | John Maneely Co.,                         |                        |     |                 |
|                              | Term Loan .....                           | B2                     | B   | 8.09            |
| 5,034                        | New Enterprise Stone & Lime Co., Inc.,    |                        |     |                 |
|                              | Term Loan .....                           | NR                     | NR  | 7.31 to<br>9.00 |
| 9,233                        | Novelis, Inc.,                            |                        |     |                 |
|                              | Term Loan .....                           | Ba3                    | BB- | 6.44            |
| 2,107                        | Techs Industries, Inc.,                   |                        |     |                 |
|                              | Term Loan .....                           | NR                     | NR  | 7.73            |
|                              | NATURAL RESOURCES                         |                        |     | 3.4%            |
| 597                          | Cheniere LNG Holdings, LLC,               |                        |     |                 |
|                              | Term Loan .....                           | NR                     | BB  | 7.73            |
| 14,389                       | El Paso Corp.,                            |                        |     |                 |
|                              | Term Loan .....                           | B3                     | B   | 7.75            |
| 2,394                        | Key Energy Services Group, Inc.,          |                        |     |                 |
|                              | Term Loan .....                           | NR                     | NR  | 7.78 to<br>8.40 |
| 7,998                        | LYONDELL-CITGO Refining, LP,              |                        |     |                 |
|                              | Term Loan .....                           | NR                     | NR  | 6.98            |
| 2,554                        | SemCrude, LP,                             |                        |     |                 |
|                              | Term Loan .....                           | Ba3                    | NR  | 7.08 to         |

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|        |  |     |    |                 |      |
|--------|--|-----|----|-----------------|------|
|        |  |     |    |                 | 7.23 |
| 24,377 | Targa Resources, Inc.,<br>Term Loan .....    | Ba3 | B+ | 6.83 to<br>7.38 |      |
|        | NON-DURABLE CONSUMER PRODUCTS 1.2%           |     |    |                 |      |
| 2,400  | Amscan Holdings, Inc.,<br>Term Loan .....    | B1  | B+ | 7.77            |      |
| 4,500  | Easton-Bell Sports, Inc.,<br>Term Loan ..... | B1  | B+ | 6.60 to<br>6.81 |      |
| 5,827  | JohnsonDiversey, Inc.,<br>Term Loan .....    | B1  | B  | 7.19 to<br>7.32 |      |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower   | Bank Loan<br>Ratings + |     | Coupon          |
|------------------------------|--|------------------------|-----|-----------------|
|                              |  | Moody's                | S&P |                 |
|                              | NON-DURABLE CONSUMER PRODUCTS (CONTINUED)            |                        |     |                 |
| 1,787                        | Mega Bloks, Inc. (Canada),<br>Term Loan .....        | Ba3                    | BB- | 6.81 to<br>6.94 |
| 1,000                        | Targus Group International, Inc.,<br>Term Loan ..... | B3                     | CCC | 12.80           |
| 3,000                        | UCG Paper Crafts, Inc.,<br>Term Loan .....           | NR                     | NR  | 8.25            |
|                              | PAPER & FOREST PRODUCTS 0.8%                         |                        |     |                 |
| 856                          | New Page Corp.,<br>Term Loan .....                   | B1                     | B   | 7.96            |
| 5,716                        | White Birch Paper Co. (Canada),<br>Term Loan .....   | B2                     | B+  | 8.23            |
| 5,869                        | Xerium Technologies, Inc.,<br>Term Loan .....        | B1                     | B+  | 7.23            |
|                              | PERSONAL & MISCELLANEOUS SERVICES 5.4%               |                        |     |                 |
| 8,832                        | Affinion Group, Inc.,<br>Term Loan (b) .....         | B1                     | B+  | 7.50 to<br>7.68 |
| 1,841                        | Alderwoods Group, Inc.,<br>Term Loan (b) .....       | B1                     | BB  | 6.73 to<br>6.93 |
| 10,190                       | Coinmach Laundry Corp.,                              |                        |     |                 |

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|        |  |     |     |                  |
|--------|--|-----|-----|------------------|
|        | Term Loan .....  | B2  | B   | 7.38 to<br>9.25  |
| 3,632  | Global Imaging Systems, Inc.,<br>Term Loan .....               | Ba2 | NR  | 6.07 to<br>6.46  |
| 31,784 | Hertz Corp.,<br>Term Loan .....                                | Ba2 | BB  | 6.96 to<br>7.26  |
| 2,095  | InfoUSA, Inc.,<br>Term Loan .....                              | Ba3 | BB  | 6.75             |
| 11,056 | Iron Mountain, Inc.,<br>Term Loan .....                        | B2  | BB- | 6.56 to<br>6.66  |
| 1,892  | Omniflight Helicopters, Inc.,<br>Term Loan .....               | NR  | NR  | 9.75 to<br>10.25 |
| 3,591  | Sedgewick Claims Management Services, Inc.,<br>Term Loan ..... | B1  | B+  | 6.98 to<br>7.06  |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower  | Bank Loan<br>Ratings + |     | Coupon           |
|------------------------------|---|------------------------|-----|------------------|
|                              |   | Moody's                | S&P |                  |
|                              | PERSONAL & MISCELLANEOUS SERVICES (CONTINUED)         |                        |     |                  |
| 3,908                        | Stewart Enterprises, Inc.,<br>Term Loan .....         | Ba3                    | BB  | 6.49 to<br>6.82  |
| 4,452                        | WeightWatchers.com,<br>Term Loan .....                | B1                     | B+  | 7.15 to<br>9.49  |
|                              | PHARMACEUTICALS 2.6%                                  |                        |     |                  |
| 3,420                        | Bradley Pharmaceuticals, Inc.,<br>Term Loan .....     | NR                     | NR  | 8.75             |
| 10,133                       | MedPointe, Inc.,<br>Term Loan .....                   | B2                     | B   | 9.50 to<br>10.25 |
| 26,586                       | Warner Chilcott Holding Co.,<br>Term Loan .....       | B2                     | B   | 7.44 to<br>7.86  |
|                              | PRINTING & PUBLISHING 11.7%                           |                        |     |                  |
| 11,171                       | Adams Outdoor Advertising, LP,<br>Term Loan (b) ..... | B1                     | B+  | 6.95 to          |

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|        |                                      |     |     |         |       |
|--------|--------------------------------------|-----|-----|---------|-------|
|        |                                      |     |     |         | 7.09  |
| 2,866  | ALM Media Holdings, Inc.,            |     |     |         |       |
|        | Term Loan .....                      | B3  | B-  | 7.48    |       |
| 4,950  | American Media Operations, Inc.,     |     |     |         |       |
|        | Term Loan (b) .....                  | B1  | B   | 8.12    |       |
| 7,626  | American Reprographics Co.,          |     |     |         |       |
|        | Term Loan (b) .....                  | Ba3 | BB- | 6.70 to | 8.50  |
| 1,766  | Ascend Media Holdings, LLC,          |     |     |         |       |
|        | Term Loan .....                      | NR  | NR  | 8.48 to | 8.62  |
| 2,978  | Canon Communications, LLC,           |     |     |         |       |
|        | Term Loan .....                      | B3  | B   | 8.28    |       |
| 600    | Caribe Information Investment, Inc., |     |     |         |       |
|        | Term Loan .....                      | B1  | B   | 7.11 to | 7.46  |
| 9,850  | Cygnus Business Media, Inc.,         |     |     |         |       |
|        | Term Loan .....                      | B3  | CCC | 9.58    |       |
| 14,829 | Day International Group, Inc.,       |     |     |         |       |
|        | Term Loan .....                      | B1  | B   | 7.48 to | 12.23 |
| 2,770  | Dex Media East, LLC,                 |     |     |         |       |
|        | Term Loan .....                      | Ba2 | BB  | 6.22 to | 6.48  |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower                          | Bank Loan<br>Ratings + |     | Coupon           |
|------------------------------|-----------------------------------|------------------------|-----|------------------|
|                              |                                   | Moody's                | S&P |                  |
|                              | PRINTING & PUBLISHING (CONTINUED) |                        |     |                  |
| 19,375                       | Dex Media West, LLC,              |                        |     |                  |
|                              | Term Loan .....                   | Ba2                    | BB  | 6.25 to<br>6.48  |
| 4,938                        | Endurance Business Media, Inc.,   |                        |     |                  |
|                              | Term Loan .....                   | B1                     | B   | 7.18             |
| 1,796                        | Enterprise NewsMedia, LLC,        |                        |     |                  |
|                              | Term Loan .....                   | NR                     | NR  | 7.99             |
| 2,130                        | FSC Acquisition, LLC,             |                        |     |                  |
|                              | Term Loan .....                   | B2                     | B   | 6.93 to<br>7.09  |
| 9,010                        | Hights Cross Communications, LLC, |                        |     |                  |
|                              | Term Loan .....                   | B3                     | B-  | 8.25 to<br>9.25  |
| 6,301                        | Herald Media, Inc.,               |                        |     |                  |
|                              | Term Loan .....                   | NR                     | NR  | 7.67 to<br>10.67 |
| 9,942                        | Liberty Group Operating, Inc.,    |                        |     |                  |
|                              | Term Loan .....                   | B1                     | B+  | 7.25             |

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|        |   |     |    |                  |
|--------|---|-----|----|------------------|
| 3,815  | MC Communications, LLC,<br>Term Loan .....          | NR  | NR | 7.27 to<br>7.44  |
| 2,092  | MediaNews Group, Inc.,<br>Term Loan .....           | NR  | NR | 6.25             |
| 9,732  | Merrill Communications, LLC,<br>Term Loan .....     | B1  | B+ | 7.23 to<br>7.25  |
| 2,843  | Network Communications, Inc.,<br>Term Loan .....    | Ba3 | B+ | 7.19 to<br>7.48  |
| 13,059 | New Publications, Inc.,<br>Term Loan .....          | B1  | B  | 7.72 to<br>12.32 |
| 10,149 | Primedia, Inc.,<br>Term Loan .....                  | NR  | NR | 7.09             |
| 244    | Primedia, Inc.,<br>Revolving Credit Agreement ..... | NR  | NR | 7.00             |
| 22,271 | R.H. Donnelley, Inc.,<br>Term Loan .....            | Ba3 | BB | 6.20 to<br>6.53  |
| 2,846  | Source Media, Inc.,<br>Term Loan .....              | B1  | NR | 7.21             |
| 2,214  | SGS International Inc.,<br>Term Loan .....          | B1  | B+ | 7.21 to<br>7.64  |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower                                       | Bank Loan<br>Ratings + |     | Coupon           |
|------------------------------|--|------------------------|-----|------------------|
|                              |  | Moody's                | S&P |                  |
|                              | RESTAURANTS & FOOD SERVICE                     |                        |     | 2.8%             |
| 5,955                        | Arby's, LLC,<br>Term Loan .....                | B1                     | B+  | 7.06 to<br>7.38  |
| 17,805                       | Burger King Corp.,<br>Term Loan .....          | Ba2                    | B+  | 6.50             |
| 6,488                        | Carrols Corp.,<br>Term Loan .....              | B1                     | B+  | 7.38             |
| 4,770                        | Denny's Corp.,<br>Term Loan .....              | B3                     | CCC | 7.97 to<br>10.33 |
| 6,000                        | Dunkin Brands, Inc.,<br>Term Loan .....        | B2                     | B+  | 7.33             |
| 2,881                        | Landry's Restaurants, Inc.,<br>Term Loan ..... | Ba2                    | BB- | 6.73 to<br>6.86  |

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|        |  |      |     |     |                 |
|--------|--|------|-----|-----|-----------------|
|        | RETAIL - OIL & GAS                           | 1.0% |     |     |                 |
| 5,686  | The Pantry, Inc.,                            |      |     |     |                 |
|        | Term Loan .....                              |      | Ba3 | BB- | 6.75            |
| 10,474 | Travelcenters of America, Inc.,              |      |     |     |                 |
|        | Term Loan .....                              |      | B1  | BB  | 6.44 to<br>6.86 |
|        | RETAIL - SPECIALTY                           | 1.8% |     |     |                 |
| 14,753 | Nebraska Book Co., Inc.,                     |      |     |     |                 |
|        | Term Loan .....                              |      | B2  | B-  | 7.61            |
| 12,651 | Visant Holding Corp.,                        |      |     |     |                 |
|        | Term Loan .....                              |      | B1  | B+  | 7.07            |
|        | RETAIL - STORES                              | 1.5% |     |     |                 |
| 3,667  | Advance Stores Co., Inc.,                    |      |     |     |                 |
|        | Term Loan (b).....                           |      | Ba1 | BB+ | 6.31 to<br>6.50 |
| 18,513 | Neiman Marcus Group, Inc.,                   |      |     |     |                 |
|        | Term Loan .....                              |      | B1  | B+  | 7.34            |
| 1,200  | Pep Boys - Manny, Moe & Jack,                |      |     |     |                 |
|        | Term Loan .....                              |      | Ba2 | B+  | 7.89            |
|        | TELECOMMUNICATIONS - LOCAL EXCHANGE CARRIERS | 2.8% |     |     |                 |
| 600    | Alaska Communications Systems Group, Inc.,   |      |     |     |                 |
|        | Term Loan (b).....                           |      | B1  | B+  | 6.73            |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower   | Bank Loan<br>Ratings + |     | Coupon          |
|------------------------------|--|------------------------|-----|-----------------|
|                              |  | Moody's                | S&P |                 |
|                              | TELECOMMUNICATIONS - LOCAL EXCHANGE CARRIERS (CONTINUED) |                        |     |                 |
| 2,989                        | Choice One Communications, Inc.,                         |                        |     |                 |
|                              | Term Loan .....  | NR                     | NR  | 9.98            |
| 4,176                        | Cincinnati Bell, Inc.,                                   |                        |     |                 |
|                              | Term Loan .....  | Ba3                    | B+  | 6.21 to<br>6.51 |
| 9,800                        | Fairpoint Communications, Inc.,                          |                        |     |                 |
|                              | Term Loan .....  | B1                     | BB- | 6.75            |
| 4,100                        | Hawaiian Telcom, Inc.,                                   |                        |     |                 |
|                              | Term Loan .....  | B1                     | B   | 7.23            |
| 2,400                        | Madison River Capital, LLC,                              |                        |     |                 |
|                              | Term Loan .....  | B1                     | B+  | 7.26            |

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|   |   |     |      |                  |
|---|---|-----|------|------------------|
| 1,711                                   | Orius Corp., LLC,<br>Term Loan (c) (i) .....                      | NR  | NR   | 4.00 to<br>11.75 |
| 618                                     | Orius Corp., LLC,<br>Revolving Credit Agreement (a) (c) (i) ..... | NR  | NR   | 4.00 to<br>10.75 |
| 13,425                                  | Qwest Corp.,<br>Term Loan .....                                   | Ba3 | BB   | 9.65             |
| 1,176                                   | Sorenson Communication, Inc.,<br>Term Loan .....                  | NR  | NR   | 7.88 to<br>8.20  |
| 2,900                                   | Valor Telecommunications, LLC,<br>Term Loan .....                 | Ba3 | BB-  | 6.73 to<br>6.81  |
| TELECOMMUNICATIONS - LONG DISTANCE 0.2% |   |     |      |                  |
| 3,591                                   | Time Warner Telecom, Inc.,<br>Term Loan .....                     | B1  | B    | 6.86 to<br>7.23  |
| TELECOMMUNICATIONS - WIRELESS 1.2%      |   |     |      |                  |
| 3,549                                   | Cellular South, Inc.,<br>Term Loan .....                          | NR  | NR   | 6.71 to<br>8.25  |
| 11,917                                  | Centennial Cellular, Inc.,<br>Term Loan .....                     | B1  | B    | 6.83 to<br>7.32  |
| 3,636                                   | Nextel Partners, Inc.,<br>Term Loan .....                         | Ba1 | BBB- | 6.32             |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower  | Bank Loan<br>Ratings + |     | Coupon          |
|------------------------------|---|------------------------|-----|-----------------|
|                              |   | Moody's                | S&P |                 |
| TEXTILES & LEATHER 0.9%      |   |                        |     |                 |
| 1,995                        | Malden Mills Industries, Inc.,<br>Term Loan (a) ..... | NR                     | NR  | 9.50            |
| 6,499                        | Propex Fabrics, Inc.,<br>Term Loan .....              | B1                     | BB- | 7.00            |
| 7,391                        | The William Carter Co.,<br>Term Loan .....            | B1                     | BB  | 6.56 to<br>6.76 |



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|        |                                      |      |      |      |         |       |
|--------|--------------------------------------|------|------|------|---------|-------|
|        | TRANSPORTATION - CARGO               | 0.7% |      |      |         |       |
| 2,658  | Jacobson Acquisition Co.,            |      |      |      |         |       |
|        | Term Loan .....                      |      | NR   | NR   | 7.72 to | 8.22  |
| 1,197  | Kenan Advantage Group, Inc.,         |      |      |      |         |       |
|        | Term Loan .....                      |      | NR   | NR   | 7.98    |       |
| 2,543  | Pacer International, Inc.,           |      |      |      |         |       |
|        | Term Loan .....                      |      | Ba3  | BB   | 6.38 to | 8.25  |
| 2,927  | Quality Distribution, Inc.,          |      |      |      |         |       |
|        | Term Loan .....                      |      | Caa1 | B-   | 7.95 to | 8.00  |
| 900    | Quality Distribution, Inc.,          |      |      |      |         |       |
|        | Revolving Credit Agreement .....     |      | Caa1 | B-   | 8.34 to | 8.45  |
|        | TRANSPORTATION - PERSONAL            | 0.5% |      |      |         |       |
| 934    | Neoplan USA Corp.,                   |      |      |      |         |       |
|        | Revolving Credit Agreement (d) ..... |      | NR   | NR   | 8.54    |       |
| 6,000  | United Airlines, Inc.,               |      |      |      |         |       |
|        | Term Loan .....                      |      | B1   | B+   | 8.63 to | 8.75  |
|        | TRANSPORTATION - RAIL MANUFACTURING  | 0.8% |      |      |         |       |
| 12,125 | Helm Holding Corp.,                  |      |      |      |         |       |
|        | Term Loan .....                      |      | NR   | NR   | 7.22 to | 11.22 |
|        | UTILITIES                            | 4.7% |      |      |         |       |
| 14,284 | Allegheny Energy, Inc.,              |      |      |      |         |       |
|        | Term Loan (b) .....                  |      | Ba2  | BBB- | 6.16 to | 6.41  |
| 4,800  | Astoria Generating Co., LP,          |      |      |      |         |       |
|        | Term Loan .....                      |      | B1   | B    | 6.87 to | 8.69  |

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

| Principal<br>Amount<br>(000) | Borrower               |  | Bank Loan<br>Ratings +<br>Moody's | S&P | Coupon |
|------------------------------|------------------------|--|-----------------------------------|-----|--------|
|                              | UTILITIES (CONTINUED)  |  |                                   |     |        |
| 3,785                        | Coletto Creek WLE, LP, |  |                                   |     |        |
|                              | Term Loan .....        |  | Ba3                               | BB  | 6.98   |

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|        |   |     |     |                 |
|--------|---|-----|-----|-----------------|
| 600    | La Paloma Generating Co., LLC,<br>Term Loan .....                   | B2  | B   | 8.48            |
| 1,934  | Midwest Generation, LLC,<br>Term Loan .....                         | Ba3 | BB- | 6.50 to<br>6.86 |
| 5,985  | Mirant North America, LLC,<br>Term Loan .....                       | Ba3 | BB- | 6.60            |
| 18,018 | NRG Energy, Inc.,<br>Term Loan .....                                | Ba2 | BB- | 6.82            |
| 4,502  | Pike Electric, Inc.,<br>Term Loan .....                             | NR  | NR  | 6.38 to<br>6.44 |
| 6,300  | Primary Energy Operations, LLC,<br>Term Loan .....                  | NR  | NR  | 7.56            |
| 2,608  | Reliant Energy Resources Corp.,<br>Term Loan .....                  | NR  | NR  | 7.47            |
| 4,218  | Reliant Energy Resources Corp.,<br>Revolving Credit Agreement ..... | NR  | NR  | 7.78 to<br>9.63 |
| 6,125  | Thermal North America, Inc.,<br>Term Loan .....                     | Ba3 | BB- | 6.73            |

TOTAL VARIABLE RATE\*\* SENIOR LOAN INTERESTS 179.2% .....

DESCRIPTION

NOTES 2.6%

Boise Cascade, LLC, (\$3,700,000 par, 7.94% coupon, maturing 10/15/12) (h).....  
 Builders FirstSource, Inc. (\$8,700,000 par, 9.00% coupon, maturing 02/15/12) (h).....  
 Compression Polymers Corp. (\$2,700,000 par, 11.44% coupon, maturing 07/01/12) (h).....  
 Del Laboratories, Inc. (\$5,400,000 par, 10.15% coupon, maturing 11/01/11) (h).....  
 Insight Health Services Corp. (\$4,800,000 par, 10.38% coupon, maturing 11/01/11) (h).....  
 Qwest Corp. (\$3,500,000 par, 8.16% coupon, maturing 06/15/13) (h).....  
 Rogers Wireless Communications, Inc. (\$9,000,000 par, 8.04% coupon, maturing 12/15/10) (Canada  
 US Unwired, Inc. (\$1,200,000 par, 9.16% coupon, maturing 06/15/10) (h).....

TOTAL NOTES .....

EQUITIES 0.0%

Aladdin Gaming Holdings, LLC (7.84% Ownership Interest, Acquired 09/30/04, Cost \$470,400) (e)  
 Comdisco Holding Co., Inc. (197 common shares, Acquired 9/30/02, Cost \$50) (e) (f).....  
 Environmental Systems Products Holdings, Inc. (3,275 common shares, Acquired 06/22/04, Cost \$0  
 IDT Corp. (22,898 common shares) (e).....  
 London Clubs International (Warrants for 141,982 common shares, Acquired 10/15/04, Cost \$260,9  
 Malden Mills Industries (263,436 common shares, Acquired 10/29/03, Cost \$0) (e) (f).....  
 Malden Mills Industries (860,902 preferred shares, Acquired 10/29/03, Cost \$0) (e) (f).....  
 Neoplan USA Corp. (2,262 preferred shares, Acquired 09/04/03, Cost \$1,074,521) (d) (e) (f)....  
 Neoplan USA Corp. (8,517 common shares, Acquired 09/04/03, Cost \$85) (d) (e) (f).....  
 Orius Corp. (315,080 common shares, Acquired 02/03/03, Cost \$0) (c) (e) (f) (i).....

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SENIOR INCOME TRUST  
PORTFOLIO OF INVESTMENTS (CONTINUED)  
APRIL 30, 2006 (UNAUDITED)

Planet Hollywood International, Inc. (Warrants for 89,674 common shares, Acquired 09/03/04 & 07/22/05, Cost \$0) (e) (f)

RailWorks Corp. (Warrants for 865 common shares, Acquired 02/10/03, Cost \$0) (e) (f)

Rotech Medical Corp. (48,485 common shares, Acquired 06/12/02, Cost \$193,940) (e) (f)

Safelite Glass Corp. (421,447 common shares, Acquired 10/20/00, Cost \$1,714,995) (e) (f)

Safelite Realty (28,448 common shares, Acquired 10/26/00, Cost \$0) (e) (f)

TOTAL EQUITIES 0.0%

TOTAL LONG-TERM INVESTMENTS 181.8%

(Cost \$2,832,142,802)

SHORT-TERM INVESTMENTS 5.1%

REPURCHASE AGREEMENT 1.5%

State Street Bank & Trust Corp. (\$23,500,000 par collateralized by U.S. Government obligations pooled cash account, interest rate of 4.65%, dated 04/30/06, to be sold on 05/01/06 at \$23,503

TIME DEPOSIT 3.6%

State Street Bank & Trust Corp. (\$55,620,247 par, 3.75% coupon, dated 04/30/06, to be sold on at \$55,626,041) (b)

TOTAL SHORT-TERM INVESTMENTS

(Cost \$79,120,247)

TOTAL INVESTMENTS 186.9%

(Cost \$2,911,263,049)

Senior Income Trust  
Portfolio of Investments (Continued)  
April 30, 2006 (Unaudited)

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BORROWINGS (36.4%)

PREFERRED SHARES (INCLUDING ACCRUED DISTRIBUTIONS) (44.8%)

LIABILITIES IN EXCESS OF OTHER ASSETS (5.7%)

NET ASSETS APPLICABLE TO COMMON SHARES 100.0%

NR -- NOT RATED

+ Bank Loans rated below Baa by Moody's Investor Service, Inc. or BBB by Standard & Poor's Group are considered to be below investment grade.

Industry percentages are calculated as a percentage of net assets applicable to common shares.

- (a) This Senior Loan interest is non-income producing.
- (b) A portion of this security is segregated in connection with unfunded loan commitments.
- (c) This borrower has filed for protection in federal bankruptcy court.
- (d) Affiliated company.
- (e) Non-income producing security as this stock or warrant currently does not declare dividends.
- (f) Restricted Security. Securities were acquired through the restructuring of senior loans. These securities are restricted as they are not allowed to be deposited via the Depository Trust Company. If at a later point in time, the company wishes to register, the issuer will bear the costs associated with registration. The aggregate value of restricted securities represents 0.03% of the net assets applicable to common shares of the Trust.
- (g) Payment-in-kind security.
- (h) Variable rate security. Interest rate shown is that in effect at April 30, 2006.

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- (i) This borrower is currently in liquidation.
  - (j) The borrower is in the process of restructuring or amending the terms of this loan.
  - (k) Subsequent to April 30, 2006, this borrower has filed for protection in federal bank
- \* Senior Loans in the Trust's portfolio generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a Borrower to prepay, prepayments of Senior Loans in the Trust's portfolio may occur. As a result, the actual remaining maturity of Senior Loans held in the Trust's portfolio may be substantially less than the stated maturities shown. Although the Trust is unable to accurately estimate the actual remaining maturity of individual Senior Loans, the Trust estimates that the actual average maturity of the Senior Loans held in its portfolio will be approximately 18-24 months.
- \*\* Senior Loans in which the Trust invests generally pay interest at rates which are periodically redetermined by reference to a base lending rate plus a premium. These base lending rates are generally
- (i) the lending rate offered by one or more

major European banks, such as the London Inter-Bank Offered Rate ("LIBOR"), (ii) the prime rate offered by one or more major United States banks and (iii) the certificate of deposit rate. Senior Loans are generally considered to be restricted in that the Trust ordinarily is contractually obligated to receive approval from the Agent Bank and/or Borrower prior to the disposition of a Senior Loan.

### Item 2. Controls and Procedures.

(a) The Trust's principal executive officer and principal financial officer have concluded that the Trust's disclosure controls and procedures are sufficient to ensure that information required to be disclosed by the Trust in this Form N-Q was recorded, processed, summarized and reported within the time periods specified in the Securities and Exchange Commission's rules and forms, based upon such officers' evaluation of these controls and procedures as of a date within 90 days of the filing date of the report.

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(b) There were no changes in the Trust's internal control over financial reporting that occurred during the registrant's fiscal quarter that has materially affected, or is reasonably likely to materially affect, the Trust's internal control over financial reporting.

Item 3. Exhibits.

(a) A certification for the Principal Executive Officer of the registrant is attached hereto as part of EX-99.cert.

(b) A certification for the Principal Financial Officer of the registrant is attached hereto as part of EX-99.cert.

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.

(Registrant) Van Kampen Senior Income Trust

By: /s/ Ronald E. Robison

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Name: Ronald E. Robison  
Title: Principal Executive Officer  
Date: June 20, 2006

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

By: /s/ Ronald E. Robison

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Name: Ronald E. Robison  
Title: Principal Executive Officer  
Date: June 20, 2006

By: /s/ Phillip G. Goff

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Name: Phillip G. Goff  
Title: Principal Financial Officer  
Date: June 20, 2006