

MFS INTERMEDIATE INCOME TRUST
Form N-Q
September 25, 2015

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 811-5440

MFS INTERMEDIATE INCOME TRUST

(Exact name of registrant as specified in charter)

111 Huntington Avenue, Boston, Massachusetts 02199

(Address of principal executive offices) (Zip code)

Susan S. Newton

Massachusetts Financial Services Company

111 Huntington Avenue

Boston, Massachusetts 02199

(Name and address of agents for service)

Registrant's telephone number, including area code: (617) 954-5000

Date of fiscal year end: October 31

Date of reporting period: July 31, 2015

ITEM 1. SCHEDULE OF INVESTMENTS.

QUARTERLY REPORT

July 31, 2015

MFS® INTERMEDIATE INCOME TRUST

PORTFOLIO OF INVESTMENTS

7/31/15 (unaudited)

The Portfolio of Investments is a complete list of all securities owned by your fund. It is categorized by broad-based asset classes.

| Issuer | Shares/Par | Value (\$) |
|---|--------------|---------------|
| Bonds - 97.7% | | |
| Asset-Backed & Securitized - 6.6% | | |
| ARI Fleet Lease Trust, A , FRN, 0.737%, 3/15/20 (n) | \$ 55,781 | \$ 55,773 |
| Babson Ltd., CLO, A1 , FRN, 0.512%, 1/18/21 (z) | 625,507 | 615,814 |
| Chesapeake Funding LLC, A , FRN, 0.938%, 11/07/23 (n) | 432,280 | 432,303 |
| Chesapeake Funding LLC, 2015-1A, A , FRN, 0.688%, 2/07/27 (n) | 4,260,000 | 4,257,389 |
| Commercial Mortgage Acceptance Corp., FRN, 1.989%, 9/15/30 (i) | 1,460,468 | 29,125 |
| Credit Suisse Commercial Mortgage Trust, A4 , FRN, 5.948%, 9/15/39 | 928,506 | 983,820 |
| Credit Suisse Mortgage Capital Certificate, FRN, 5.695%, 9/15/40 | 2,000,000 | 2,118,150 |
| CWC Capital Cobalt Ltd., A4 , FRN, 5.766%, 5/15/46 | 1,214,071 | 1,291,667 |
| DT Auto Owner Trust, 0.98%, 4/16/18 (n) | 1,234,764 | 1,234,586 |
| Exeter Automobile Receivables Trust, 2015-2A, A , 1.54%, 11/15/19 (n) | 2,914,601 | 2,913,132 |
| Falcon Franchise Loan LLC, FRN, 6.62%, 1/05/23 (i)(z) | 740,989 | 77,878 |
| Ford Credit Auto Owner Trust, 2014-1, A , 2.26%, 11/15/25 (n) | 339,000 | 342,325 |
| Ford Credit Auto Owner Trust, 2014-2, A , 2.31%, 4/15/26 (n) | 1,247,000 | 1,257,646 |
| Ford Credit Floorplan Master Owner Trust, 2015-1, A2 , FRN, 0.587%, 1/15/20 | 2,470,000 | 2,468,236 |
| GE Dealer Floorplan Master Note Trust, 2014-1, A , FRN, 0.568%, 7/20/19 | 2,270,000 | 2,262,066 |
| GM Financial Automobile Leasing Trust, 2014-2A, A2 , 0.73%, 2/20/17 (n) | 1,565,345 | 1,564,655 |
| Go Financial Auto Securitization Trust, 2015-1, A , 1.81%, 3/15/18 (z) | 1,179,459 | 1,178,266 |
| HLSS Servicer Advance Receivables Trust, 2013-T1, A2 , 1.495%, 1/16/46 (n) | 2,080,000 | 2,077,920 |
| JPMorgan Chase Commercial Mortgage Securities Corp., 5.42%, 1/15/49 | 1,925,248 | 2,014,974 |
| JPMorgan Chase Commercial Mortgage Securities Corp., FRN, 5.475%, 4/15/43 | 2,162,980 | 2,186,094 |
| Kingsland III Ltd., A1 , CDO, FRN, 0.497%, 8/24/21 (n) | 805,495 | 801,261 |
| Kubota Credit Owner Trust, 2015-1A, A2 , 0.94%, 12/15/17 (n) | 2,160,000 | 2,161,916 |
| Motor PLC, 2014-1A, A1 , FRN, 0.67%, 8/25/21 (n) | 808,920 | 809,331 |
| Nextgear Floorplan Master Owner Trust, 2015-1A, A , 1.8%, 7/15/19 (z) | 1,301,000 | 1,301,356 |
| Sierra Receivables Funding Co. LLC, 2015-1A, A , 2.4%, 3/22/32 (n) | 1,737,611 | 1,733,458 |
| Suntrust Auto Receivables Trust, 0.99%, 6/15/18 (n) | 2,430,000 | 2,429,948 |
| Wachovia Bank Commercial Mortgage Trust, 5.418%, 1/15/45 | 1,456,733 | 1,462,980 |
| | | \$ 40,062,069 |
| Automotive - 4.1% | | |
| American Honda Finance Corp., FRN, 0.657%, 5/26/16 (n) | \$ 2,000,000 | \$ 2,004,716 |
| American Honda Finance Corp., FRN, 0.784%, 10/07/16 | 790,000 | 793,053 |
| Daimler Finance North America LLC, 1.875%, 1/11/18 (n) | 3,640,000 | 3,653,766 |
| Daimler Finance North America LLC, 1.65%, 5/18/18 (n) | 3,000,000 | 2,991,003 |
| Ford Motor Credit Co. LLC, 4.207%, 4/15/16 | 1,970,000 | 2,010,440 |
| Ford Motor Credit Co. LLC, FRN, 0.798%, 9/08/17 | 800,000 | 794,537 |
| Ford Motor Credit Co. LLC, FRN, 1.223%, 1/09/18 | 1,670,000 | 1,671,476 |
| Harley-Davidson Financial Services, Inc., 3.875%, 3/15/16 (n) | 2,880,000 | 2,932,566 |
| Hyundai Capital America, 1.875%, 8/09/16 (n) | 1,590,000 | 1,598,621 |
| Nissan Motor Acceptance Corp., FRN, 0.98%, 9/26/16 (n) | 2,520,000 | 2,529,773 |
| Nissan Motor Acceptance Corp., FRN, 0.832%, 3/03/17 (n) | 1,340,000 | 1,341,867 |
| Volkswagen Group of America Finance LLC, 1.65%, 5/22/18 (n) | 2,310,000 | 2,300,169 |
| | | \$ 24,621,987 |
| Banks & Diversified Financials (Covered Bonds) - 1.2% | | |
| Australia & New Zealand Banking Group, FRN, 0.893%, 10/06/15 (n) | \$ 1,150,000 | \$ 1,150,953 |
| BNP Paribas Home Loan, 2.2%, 11/02/15 (n) | 2,640,000 | 2,649,662 |
| Hypothekebank Frankfurt AG, 5.125%, 1/21/16 | 3,140,000 | 3,190,601 |
| | | \$ 6,991,216 |

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Portfolio of Investments (unaudited) - continued

| Issuer | Shares/Par | Value (\$) |
|--|--------------|--------------|
| Bonds - continued | | |
| Broadcasting - 0.3% | | |
| Discovery Communications, Inc., 3.45%, 3/15/25 | \$ 701,000 | \$ 659,518 |
| SES Global Americas Holdings GP, 2.5%, 3/25/19 (n) | 910,000 | 904,845 |
| | | \$ 1,564,363 |
| Brokerage & Asset Managers - 0.7% | | |
| CME Group, Inc., 3%, 3/15/25 | \$ 1,879,000 | \$ 1,836,895 |
| Franklin Resources, Inc., 1.375%, 9/15/17 | 588,000 | 588,123 |
| NYSE Euronext, 2%, 10/05/17 | 1,558,000 | 1,574,945 |
| | | \$ 3,999,963 |
| Building - 0.3% | | |
| CRH PLC, 8.125%, 7/15/18 | \$ 1,160,000 | \$ 1,354,698 |
| Owens Corning, Inc., 4.2%, 12/15/22 | 576,000 | 585,106 |
| | | \$ 1,939,804 |
| Business Services - 0.5% | | |
| Cisco Systems, Inc., FRN, 0.562%, 3/03/17 | \$ 2,730,000 | \$ 2,734,139 |
| Cable TV - 0.9% | | |
| Cox Communications, Inc., 3.25%, 12/15/22 (n) | \$ 2,925,000 | \$ 2,776,843 |
| Time Warner Cable, Inc., 4%, 9/01/21 | 2,770,000 | 2,781,174 |
| | | \$ 5,558,017 |
| Chemicals - 0.9% | | |
| Chevron Phillips Chemical Co. LLC, 1.7%, 5/01/18 (n) | \$ 1,810,000 | \$ 1,804,910 |
| Dow Chemical Co., 8.55%, 5/15/19 | 2,490,000 | 3,027,765 |
| LyondellBasell Industries N.V., 5%, 4/15/19 | 690,000 | 748,631 |
| | | \$ 5,581,306 |
| Computer Software - Systems - 0.4% | | |
| Apple, Inc., FRN, 0.528%, 5/03/18 | \$ 1,560,000 | \$ 1,561,699 |
| Seagate HDD Cayman, 3.75%, 11/15/18 | 751,000 | 782,004 |
| | | \$ 2,343,703 |
| Conglomerates - 0.3% | | |
| ABB Treasury Center (USA), Inc., 2.5%, 6/15/16 (n) | \$ 1,655,000 | \$ 1,677,453 |
| Consumer Products - 0.6% | | |
| Newell Rubbermaid, Inc., 2.875%, 12/01/19 | \$ 1,530,000 | \$ 1,549,414 |
| Reckitt Benckiser Treasury Services PLC, 3.625%, 9/21/23 (n) | 2,274,000 | 2,340,294 |
| | | \$ 3,889,708 |
| Consumer Services - 0.5% | | |
| Experian Finance PLC, 2.375%, 6/15/17 (n) | \$ 1,154,000 | \$ 1,162,115 |
| Priceline Group, Inc., 3.65%, 3/15/25 | 1,879,000 | 1,840,321 |
| | | \$ 3,002,436 |
| Defense Electronics - 0.3% | | |
| BAE Systems Holdings, Inc., 6.375%, 6/01/19 (n) | \$ 1,400,000 | \$ 1,597,641 |
| Electrical Equipment - 0.5% | | |
| Amphenol Corp., 1.55%, 9/15/17 | \$ 890,000 | \$ 889,264 |
| Arrow Electronics, Inc., 3%, 3/01/18 | 742,000 | 755,427 |
| Molex Electronic Technologies LLC, 2.878%, 4/15/20 (n) | 1,703,000 | 1,682,022 |
| | | \$ 3,326,713 |

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Portfolio of Investments (unaudited) continued

| Issuer | Shares/Par | Value (\$) |
|---|--------------|---------------|
| Bonds - continued | | |
| Electronics - 0.3% | | |
| Lam Research Corp., 2.75%, 3/15/20 | \$ 1,152,000 | \$ 1,147,678 |
| Tyco Electronics Group S.A., 2.375%, 12/17/18 | 623,000 | 629,683 |
| | | \$ 1,777,361 |
| Emerging Market Quasi-Sovereign - 2.5% | | |
| CNPC (HK) Overseas Capital Ltd., 4.5%, 4/28/21 (n) | \$ 1,090,000 | \$ 1,159,883 |
| Corporacion Financiera de Desarrollo S.A., 3.25%, 7/15/19 (z) | 1,337,000 | 1,350,370 |
| Corporacion Financiera de Desarrollo S.A., 4.75%, 2/08/22 (n) | 228,000 | 237,622 |
| Corporacion Nacional del Cobre de Chile, 3.75%, 11/04/20 (n) | 840,000 | 865,937 |
| Empresa Nacional del Petroleo, 6.25%, 7/08/19 | 723,000 | 801,802 |
| Korea Gas Corp., 2.25%, 7/25/17 (n) | 1,630,000 | 1,648,258 |
| Petroleos Mexicanos, 6%, 3/05/20 | 2,970,000 | 3,322,688 |
| Petronas Capital Ltd., 7.875%, 5/22/22 | 1,089,000 | 1,387,520 |
| Ras Laffan Liquefied Natural Gas Co. Ltd., 6.75%, 9/30/19 (n) | 1,584,000 | 1,870,292 |
| Sinopec Capital (2013) Ltd., 3.125%, 4/24/23 (n) | 1,466,000 | 1,410,428 |
| State Grid International Development Co. Ltd., 1.75%, 5/22/18 (n) | 1,330,000 | 1,320,336 |
| | | \$ 15,375,136 |
| Emerging Market Sovereign - 1.0% | | |
| Republic of Poland, 5%, 3/23/22 | \$ 772,000 | \$ 862,363 |
| Republic of Slovakia, 4.375%, 5/21/22 (n) | 2,960,000 | 3,265,442 |
| United Mexican States, 3.625%, 3/15/22 | 1,754,000 | 1,777,679 |
| | | \$ 5,905,484 |
| Energy - Independent - 0.5% | | |
| Anadarko Petroleum Corp., 6.375%, 9/15/17 | \$ 1,700,000 | \$ 1,858,243 |
| Hess Corp., 8.125%, 2/15/19 | 1,230,000 | 1,451,796 |
| | | \$ 3,310,039 |
| Energy - Integrated - 1.8% | | |
| BG Energy Capital PLC, 2.875%, 10/15/16 (n) | \$ 2,320,000 | \$ 2,361,762 |
| BP Capital Markets PLC, 4.5%, 10/01/20 | 853,000 | 935,494 |
| BP Capital Markets PLC, 4.742%, 3/11/21 | 1,810,000 | 1,997,226 |
| LUKOIL International Finance B.V., 3.416%, 4/24/18 (n) | 1,619,000 | 1,556,805 |
| LUKOIL International Finance B.V., 4.563%, 4/24/23 (n) | 2,192,000 | 1,955,172 |
| Petro-Canada, 6.05%, 5/15/18 | 904,000 | 1,001,844 |
| Total Capital International S.A., 1.5%, 2/17/17 | 1,000,000 | 1,007,412 |
| | | \$ 10,815,715 |
| Financial Institutions - 0.8% | | |
| General Electric Capital Corp., 6%, 8/07/19 | \$ 1,180,000 | \$ 1,355,323 |
| General Electric Capital Corp., 3.1%, 1/09/23 | 1,102,000 | 1,106,779 |
| LeasePlan Corp. N.V., 3%, 10/23/17 (n) | 1,970,000 | 2,011,191 |
| LeasePlan Corp. N.V., 2.5%, 5/16/18 (n) | 466,000 | 468,574 |
| | | \$ 4,941,867 |
| Food & Beverages - 2.5% | | |
| Diageo Capital PLC, 1.5%, 5/11/17 | \$ 1,530,000 | \$ 1,532,391 |
| Grupo Bimbo S.A.B. de C.V., 4.5%, 1/25/22 (n) | 290,000 | 304,210 |
| H.J. Heinz Co., 1.6%, 6/30/17 (n) | 2,090,000 | 2,092,506 |
| Kerry Group Financial Services, 3.2%, 4/09/23 (n) | 2,850,000 | 2,773,401 |
| Kraft Foods Group, Inc., 6.125%, 8/23/18 | 2,380,000 | 2,658,334 |
| Tyson Foods, Inc., 4.5%, 6/15/22 | 1,447,000 | 1,535,325 |
| Want Want China Finance Co., 1.875%, 5/14/18 (n) | 1,430,000 | 1,407,764 |

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Portfolio of Investments (unaudited) continued

| Issuer | Shares/Par | Value (\$) |
|--|---------------|---------------|
| Bonds - continued | | |
| Food & Beverages - continued | | |
| Wm. Wrigley Jr. Co., 2.4%, 10/21/18 (n) | \$ 613,000 | \$ 620,981 |
| Wm. Wrigley Jr. Co., 3.375%, 10/21/20 (n) | 1,876,000 | 1,929,624 |
| | | \$ 14,854,536 |
| Food & Drug Stores - 0.7% | | |
| CVS Health Corp., 3.875%, 7/20/25 | \$ 2,800,000 | \$ 2,848,244 |
| Walgreens Boots Alliance, Inc., 3.3%, 11/18/21 | 1,522,000 | 1,514,041 |
| | | \$ 4,362,285 |
| Gaming & Lodging - 0.8% | | |
| Wyndham Worldwide Corp., 2.95%, 3/01/17 | \$ 1,686,000 | \$ 1,712,996 |
| Wyndham Worldwide Corp., 5.625%, 3/01/21 | 2,890,000 | 3,175,818 |
| | | \$ 4,888,814 |
| Industrial - 0.6% | | |
| Johns Hopkins University, 5.25%, 7/01/19 | \$ 544,000 | \$ 607,187 |
| Princeton University, 4.95%, 3/01/19 | 2,860,000 | 3,171,145 |
| | | \$ 3,778,332 |
| Insurance - 2.3% | | |
| AIA Group Ltd., 3.2%, 3/11/25 (n) | \$ 1,924,000 | \$ 1,869,495 |
| American International Group, Inc., 3.75%, 7/10/25 | 2,808,000 | 2,807,798 |
| Metropolitan Life Global Funding I, 2%, 4/14/20 (n) | 1,600,000 | 1,585,200 |
| Principal Financial Group, Inc., 8.875%, 5/15/19 | 2,230,000 | 2,738,663 |
| Unum Group, 4%, 3/15/24 | 2,863,000 | 2,925,044 |
| UnumProvident Corp., 6.85%, 11/15/15 (n) | 890,000 | 903,734 |
| Voya Financial, Inc., 2.9%, 2/15/18 | 1,141,000 | 1,170,942 |
| | | \$ 14,000,876 |
| Insurance - Health - 0.7% | | |
| UnitedHealth Group, Inc., 3.75%, 7/15/25 | \$ 2,800,000 | \$ 2,853,502 |
| Wellpoint, Inc., 1.25%, 9/10/15 | 1,220,000 | 1,220,454 |
| | | \$ 4,073,956 |
| Insurance - Property & Casualty - 1.7% | | |
| ACE Ltd., 2.6%, 11/23/15 | \$ 2,000,000 | \$ 2,010,710 |
| AXIS Capital Holdings Ltd., 5.875%, 6/01/20 | 1,610,000 | 1,821,939 |
| Liberty Mutual Group, Inc., 4.95%, 5/01/22 (n) | 2,197,000 | 2,392,551 |
| Marsh & McLennan Cos., Inc., 2.35%, 9/10/19 | 1,260,000 | 1,267,850 |
| ZFS Finance USA Trust V, 6.5% to 5/09/17, FRN to 5/09/67 (n) | 3,000,000 | 3,082,500 |
| | | \$ 10,575,550 |
| International Market Quasi-Sovereign - 1.8% | | |
| Bank Nederlandse Gemeenten N.V., 1.375%, 3/19/18 (n) | \$ 1,746,000 | \$ 1,756,474 |
| Dexia Credit Local S.A., 2.25%, 1/30/19 (n) | 3,280,000 | 3,341,592 |
| Electricite de France, 2.15%, 1/22/19 (n) | 1,784,000 | 1,802,306 |
| Statoil A.S.A., 1.8%, 11/23/16 | 1,420,000 | 1,436,373 |
| Statoil A.S.A., FRN, 0.563%, 5/15/18 | 2,887,000 | 2,868,766 |
| | | \$ 11,205,511 |
| International Market Sovereign - 16.2% | | |
| Buoni Poliennali del Tesoro, 5.5%, 9/01/22 | EUR 2,969,000 | \$ 4,167,221 |
| Commonwealth of Australia, 5.75%, 5/15/21 | AUD 3,836,000 | 3,330,472 |
| Federal Republic of Germany, 3.25%, 7/04/21 | EUR 1,200,000 | 1,562,108 |
| Federal Republic of Germany, 1.75%, 2/15/24 | EUR 4,050,000 | 4,931,715 |
| Government of Canada, 4.25%, 6/01/18 | CAD 505,000 | 427,944 |

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Portfolio of Investments (unaudited) continued

| Issuer | Shares/Par | Value (\$) |
|--|-----------------|---------------|
| Bonds - continued | | |
| International Market Sovereign - continued | | |
| Government of Canada, 3.25%, 6/01/21 | CAD 1,579,000 | \$ 1,368,551 |
| Government of Canada, 2.5%, 6/01/24 | CAD 2,343,000 | 1,965,014 |
| Government of Japan, 1.1%, 6/20/20 | JPY 800,000,000 | 6,768,387 |
| Government of Japan, 0.8%, 6/20/23 | JPY 340,000,000 | 2,859,583 |
| Government of Japan, 2.1%, 9/20/24 | JPY 220,000,000 | 2,053,322 |
| Government of New Zealand, 5.5%, 4/15/23 | NZD 2,664,000 | 2,055,842 |
| Government of Norway, 3.75%, 5/25/21 | NOK 6,400,000 | 897,740 |
| Government of Norway, 3%, 3/14/24 | NOK 7,844,000 | 1,078,683 |
| Kingdom of Belgium, 4.25%, 9/28/21 | EUR 404,000 | 549,861 |
| Kingdom of Belgium, 2.6%, 6/22/24 | EUR 2,845,000 | 3,612,823 |
| Kingdom of Denmark, 3%, 11/15/21 | DKK 4,447,000 | 764,390 |
| Kingdom of Denmark, 1.5%, 11/15/23 | DKK 4,198,000 | 663,070 |
| Kingdom of Spain, 5.4%, 1/31/23 | EUR 1,925,000 | 2,688,542 |
| Kingdom of Spain, 5.5%, 7/30/17 | EUR 711,000 | 864,142 |
| Kingdom of Spain, 4.6%, 7/30/19 | EUR 4,110,000 | 5,226,541 |
| Kingdom of Sweden, 5%, 12/01/20 | SEK 6,500,000 | 948,438 |
| Kingdom of Sweden, 3.5%, 6/01/22 | SEK 4,235,000 | 593,560 |
| Kingdom of the Netherlands, 4%, 7/15/16 | EUR 2,000,000 | 2,283,953 |
| Kingdom of the Netherlands, 2%, 7/15/24 | EUR 1,251,000 | 1,530,907 |
| Republic of Austria, 1.75%, 10/20/23 | EUR 210,000 | 251,689 |
| Republic of France, 2.5%, 10/25/20 | EUR 1,500,000 | 1,842,445 |
| Republic of France, 5%, 10/25/16 | EUR 9,214,000 | 10,763,393 |
| Republic of Iceland, 4.875%, 6/16/16 (n) | \$ 2,179,000 | 2,235,037 |
| Republic of Italy, 5.25%, 8/01/17 | EUR 11,388,000 | 13,783,305 |
| Republic of Italy, 3.75%, 3/01/21 | EUR 2,600,000 | 3,282,342 |
| United Kingdom Treasury, 8%, 6/07/21 | GBP 2,500,000 | 5,323,765 |
| United Kingdom Treasury, 2.25%, 9/07/23 | GBP 4,750,000 | 7,663,001 |
| | | \$ 98,337,786 |
| Internet - 0.5% | | |
| Baidu, Inc., 3.25%, 8/06/18 | \$ 1,709,000 | \$ 1,746,360 |
| Baidu, Inc., 2.75%, 6/09/19 | 1,510,000 | 1,509,040 |
| | | \$ 3,255,400 |
| Local Authorities - 0.8% | | |
| Florida Hurricane Catastrophe Fund Finance Corp. Rev. A, 2.107%, 7/01/18 | \$ 1,850,000 | \$ 1,865,522 |
| Province of Ontario, 4.75%, 1/19/16 | 3,000,000 | 3,059,010 |
| | | \$ 4,924,532 |
| Machinery & Tools - 0.1% | | |
| Atlas Copco AB, 5.6%, 5/22/17 (n) | \$ 510,000 | \$ 546,648 |
| Major Banks - 12.1% | | |
| ABN AMRO Bank N.V., 4.25%, 2/02/17 (n) | \$ 1,997,000 | \$ 2,077,196 |
| ABN AMRO Bank N.V., 1.8%, 6/04/18 (n) | 1,450,000 | 1,449,996 |
| ABN AMRO Bank N.V., FRN, 0.688%, 6/06/16 (n) | 2,090,000 | 2,090,140 |
| Bank of America Corp., 1.5%, 10/09/15 | 1,780,000 | 1,782,528 |
| Bank of America Corp., 6.5%, 8/01/16 | 1,420,000 | 1,491,156 |
| Bank of America Corp., 6.875%, 4/25/18 | 1,000,000 | 1,127,893 |
| Bank of America Corp., 4.125%, 1/22/24 | 2,876,000 | 2,975,676 |
| Bank of America Corp., FRN, 0.565%, 6/15/16 | 2,200,000 | 2,193,605 |
| Barclays Bank PLC, 2.5%, 2/20/19 | 3,080,000 | 3,116,128 |
| BNP Paribas, 2.7%, 8/20/18 | 1,200,000 | 1,228,337 |
| BNP Paribas, FRN, 0.763%, 3/17/17 | 2,660,000 | 2,663,628 |
| Commonwealth Bank of Australia, 5%, 10/15/19 (n) | 2,560,000 | 2,847,037 |

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Portfolio of Investments (unaudited) continued

| Issuer | Shares/Par | Value (\$) |
|---|--------------|---------------|
| Bonds - continued | | |
| Major Banks - continued | | |
| Credit Suisse Group AG, 6.5%, 8/08/23 (n) | \$ 2,480,000 | \$ 2,740,400 |
| Credit Suisse New York, 1.75%, 1/29/18 | 1,440,000 | 1,438,684 |
| DBS Bank Ltd., 2.35%, 2/28/17 (n) | 1,830,000 | 1,860,228 |
| DNB Bank A.S.A., 3.2%, 4/03/17 (n) | 2,220,000 | 2,284,185 |
| Goldman Sachs Group, Inc., 5.75%, 1/24/22 | 3,044,000 | 3,485,727 |
| Goldman Sachs Group, Inc., FRN, 1.496%, 4/30/18 | 1,240,000 | 1,251,603 |
| Goldman Sachs Group, Inc., FRN, 1.314%, 10/23/19 | 140,000 | 141,073 |
| Huntington National Bank, FRN, 0.717%, 4/24/17 | 2,460,000 | 2,448,131 |
| ING Bank N.V., 1.8%, 3/16/18 (n) | 660,000 | 661,706 |
| ING Bank N.V., 5.8%, 9/25/23 (n) | 2,912,000 | 3,184,289 |
| JPMorgan Chase & Co., 2.2%, 10/22/19 | 2,090,000 | 2,086,616 |
| JPMorgan Chase & Co., 4.625%, 5/10/21 | 2,890,000 | 3,144,528 |
| Morgan Stanley, 6.625%, 4/01/18 | 1,532,000 | 1,716,062 |
| Morgan Stanley, 5.625%, 9/23/19 | 640,000 | 717,039 |
| Morgan Stanley, 3.7%, 10/23/24 | 1,816,000 | 1,818,522 |
| Morgan Stanley, FRN, 1.532%, 2/25/16 | 1,900,000 | 1,907,879 |
| Morgan Stanley, FRN, 1.034%, 7/23/19 | 1,070,000 | 1,062,803 |
| Nordea Bank AB, FRN, 0.736%, 5/13/16 (n) | 1,492,000 | 1,495,209 |
| PNC Bank N.A., 1.5%, 10/18/17 | 1,600,000 | 1,600,592 |
| PNC Bank N.A., 1.6%, 6/01/18 | 2,340,000 | 2,333,141 |
| Royal Bank of Canada, FRN, 0.741%, 9/09/16 | 3,000,000 | 3,009,372 |
| Royal Bank of Scotland PLC, 2.55%, 9/18/15 | 996,000 | 997,684 |
| Sumitomo Mitsui Banking Corp., FRN, 0.606%, 7/11/17 | 1,720,000 | 1,714,503 |
| Wells Fargo & Co., FRN, 0.538%, 9/08/17 | 3,110,000 | 3,094,326 |
| Westpac Banking Corp., 2%, 8/14/17 | 2,320,000 | 2,353,721 |
| | | \$ 73,591,343 |
| Medical & Health Technology & Services - 1.1% | | |
| Becton, Dickinson and Co., 1.8%, 12/15/17 | \$ 1,870,000 | \$ 1,862,698 |
| Laboratory Corp. of America Holdings, 2.625%, 2/01/20 | 1,250,000 | 1,244,448 |
| Thermo Fisher Scientific, Inc., 2.25%, 8/15/16 | 3,650,000 | 3,687,759 |
| | | \$ 6,794,905 |
| Metals & Mining - 1.7% | | |
| Barrick Gold Corp., 4.1%, 5/01/23 | \$ 2,731,000 | \$ 2,444,177 |
| Freeport-McMoRan Copper & Gold, Inc., 2.375%, 3/15/18 | 1,090,000 | 1,016,425 |
| Freeport-McMoRan Copper & Gold, Inc., 3.1%, 3/15/20 | 1,740,000 | 1,587,750 |
| Glencore Funding LLC, 2.125%, 4/16/18 (n) | 1,270,000 | 1,252,457 |
| Glencore Funding LLC, FRN, 1.444%, 5/27/16 (n) | 2,300,000 | 2,300,313 |
| Kinross Gold Corp., 5.95%, 3/15/24 | 1,897,000 | 1,706,904 |
| | | \$ 10,308,026 |
| Midstream - 2.1% | | |
| APT Pipelines Ltd., 4.2%, 3/23/25 (n) | \$ 2,246,000 | \$ 2,201,718 |
| Energy Transfer Partners LP, 4.05%, 3/15/25 | 2,807,000 | 2,613,401 |
| Kinder Morgan Energy Partners LP, 3.5%, 3/01/21 | 1,854,000 | 1,797,651 |
| ONEOK Partners LP, 3.2%, 9/15/18 | 1,510,000 | 1,530,243 |
| Spectra Energy Capital LLC, 8%, 10/01/19 | 1,299,000 | 1,536,449 |
| Sunoco Logistics Partners LP, 4.25%, 4/01/24 | 774,000 | 748,443 |
| TransCanada PipeLines Ltd., 1.875%, 1/12/18 | 940,000 | 944,757 |
| TransCanada PipeLines Ltd., FRN, 0.961%, 6/30/16 | 790,000 | 790,955 |
| Williams Cos., Inc., 3.7%, 1/15/23 | 807,000 | 728,348 |
| | | \$ 12,891,965 |

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Portfolio of Investments (unaudited) continued

| Issuer | Shares/Par | Value (\$) |
|---|--------------|---------------|
| Bonds - continued | | |
| Mortgage-Backed - 2.8% | | |
| Fannie Mae, 5.443%, 2/01/16 | \$ 1,458,178 | \$ 1,476,471 |
| Fannie Mae, 6%, 11/01/16 | 46,571 | 47,487 |
| Fannie Mae, 5.395%, 12/01/16 | 1,203,624 | 1,262,017 |
| Fannie Mae, 1.114%, 2/25/17 | 2,130,040 | 2,139,551 |
| Fannie Mae, 5.5%, 9/01/17 - 4/01/25 | 788,586 | 854,268 |
| Fannie Mae, 4.5%, 3/01/19 | 846,343 | 882,695 |
| Fannie Mae, 5%, 5/01/19 - 12/01/20 | 200,406 | 212,235 |
| Fannie Mae, 6.5%, 11/01/31 | 1,240,017 | 1,472,470 |
| Fannie Mae, FRN, 0.476%, 12/25/17 | 1,187,143 | 1,188,073 |
| Freddie Mac, 6%, 8/01/17 - 8/01/34 | 161,533 | 170,325 |
| Freddie Mac, 5.5%, 9/01/17 - 6/01/20 | 875,585 | 936,094 |
| Freddie Mac, 3.882%, 11/25/17 | 1,423,992 | 1,501,510 |
| Freddie Mac, 5%, 6/01/19 | 515,932 | 544,206 |
| Freddie Mac, 4.224%, 3/25/20 | 2,249,154 | 2,467,722 |
| Ginnie Mae, 6%, 6/15/33 | 550,468 | 621,943 |
| Ginnie Mae, 6%, 10/15/36 (f) | 351,068 | 407,288 |
| Ginnie Mae, 6.357%, 4/20/58 | 461,938 | 481,629 |
| | | \$ 16,665,984 |
| Network & Telecom - 1.9% | | |
| AT&T, Inc., FRN, 1.194%, 11/27/18 | \$ 2,940,000 | \$ 2,949,417 |
| British Telecommunications PLC, 2.35%, 2/14/19 | 1,330,000 | 1,330,222 |
| Verizon Communications, Inc., 1.35%, 6/09/17 | 1,130,000 | 1,129,032 |
| Verizon Communications, Inc., 6.1%, 4/15/18 | 1,300,000 | 1,442,776 |
| Verizon Communications, Inc., 5.15%, 9/15/23 | 3,027,000 | 3,331,574 |
| Verizon Communications, Inc., FRN, 1.053%, 6/17/19 | 1,250,000 | 1,248,951 |
| | | \$ 11,431,972 |
| Oil Services - 0.2% | | |
| Noble Corp., 3.45%, 8/01/15 | \$ 1,030,000 | \$ 1,030,000 |
| Oils - 0.2% | | |
| Marathon Petroleum Corp., 3.625%, 9/15/24 | \$ 1,003,000 | \$ 985,480 |
| Other Banks & Diversified Financials - 7.3% | | |
| Banco de Credito e Inversiones, 3%, 9/13/17 (n) | \$ 200,000 | \$ 202,824 |
| Banco Santander Chile, FRN, 1.186%, 4/11/17 (n) | 3,410,000 | 3,393,690 |
| Bank of Tokyo-Mitsubishi UFJ Ltd., FRN, 0.891%, 9/09/16 (n) | 2,870,000 | 2,875,177 |
| Banque Federative du Credit Mutuel, FRN, 1.143%, 10/28/16 (n) | 2,490,000 | 2,501,230 |
| Banque Federative du Credit Mutuel, FRN, 1.137%, 1/20/17 (n) | 960,000 | 965,580 |
| Capital One Bank (USA) N.A., FRN, 0.958%, 2/05/18 | 2,650,000 | 2,650,655 |
| Capital One Financial Corp., FRN, 0.919%, 11/06/15 | 1,160,000 | 1,160,995 |
| Citigroup, Inc., 8.5%, 5/22/19 | 1,960,000 | 2,390,048 |
| Discover Bank, 3.1%, 6/04/20 | 1,152,000 | 1,157,709 |
| Fifth Third Bancorp, 1.35%, 6/01/17 | 2,570,000 | 2,567,232 |
| Fifth Third Bancorp, 2.3%, 3/01/19 | 795,000 | 795,245 |
| First Republic Bank, 2.375%, 6/17/19 | 578,000 | 577,788 |
| Groupe BPCE S.A., 12.5% to 2019, FRN to 8/29/49 (n) | 2,556,000 | 3,380,310 |
| Intesa Sanpaolo S.p.A., 2.375%, 1/13/17 | 880,000 | 883,443 |
| Intesa Sanpaolo S.p.A., 3.875%, 1/16/18 | 1,752,000 | 1,809,660 |
| Lloyds Bank PLC, 2.3%, 11/27/18 | 780,000 | 789,295 |
| Lloyds TSB Bank PLC, 5.8%, 1/13/20 (n) | 2,080,000 | 2,372,024 |
| Macquarie Bank Ltd., 5%, 2/22/17 (n) | 918,000 | 966,214 |
| Rabobank Nederland N.V., 3.375%, 1/19/17 | 1,757,000 | 1,811,977 |

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Portfolio of Investments (unaudited) continued

| Issuer | Shares/Par | Value (\$) |
|---|--------------|---------------|
| Bonds - continued | | |
| Other Banks & Diversified Financials - continued | | |
| Skandinaviska Enskilda Banken AB, 2.45%, 5/27/20 (n) | \$ 1,810,000 | \$ 1,806,769 |
| Svenska Handelsbanken AB, FRN, 0.73%, 3/21/16 | 1,250,000 | 1,252,553 |
| Svenska Handelsbanken AB, FRN, 0.751%, 9/23/16 | 2,940,000 | 2,947,415 |
| Swedbank AB, 2.125%, 9/29/17 (n) | 3,568,000 | 3,603,841 |
| UBS AG, FRN, 0.655%, 8/14/17 | 1,470,000 | 1,466,434 |
| | | \$ 44,328,108 |
| Pharmaceuticals - 2.2% | | |
| AbbVie, Inc., 1.8%, 5/14/18 | \$ 2,410,000 | \$ 2,403,426 |
| Actavis Funding SCS, 3%, 3/12/20 | 3,625,000 | 3,606,737 |
| Actavis Funding SCS, 3.45%, 3/15/22 | 3,000,000 | 2,951,067 |
| EMD Finance LLC, 1.7%, 3/19/18 (n) | 2,500,000 | 2,502,090 |
| Hospira, Inc., 6.05%, 3/30/17 | 1,060,000 | 1,138,062 |
| Mylan, Inc., 1.8%, 6/24/16 | 770,000 | 773,045 |
| | | \$ 13,374,427 |
| Pollution Control - 0.5% | | |
| Republic Services, Inc., 5.25%, 11/15/21 | \$ 2,620,000 | \$ 2,928,366 |
| Real Estate - Healthcare - 0.3% | | |
| Health Care REIT, Inc., 2.25%, 3/15/18 | \$ 828,000 | \$ 832,598 |
| Ventas Realty LP, REIT, 1.55%, 9/26/16 | 1,000,000 | 1,003,523 |
| | | \$ 1,836,121 |
| Real Estate - Office - 0.4% | | |
| Boston Properties LP, REIT, 3.7%, 11/15/18 | \$ 1,476,000 | \$ 1,551,342 |
| Vornado Realty LP, REIT, 2.5%, 6/30/19 | 1,169,000 | 1,168,684 |
| | | \$ 2,720,026 |
| Real Estate - Retail - 0.3% | | |
| Kimco Realty Corp., REIT, 6.875%, 10/01/19 | \$ 690,000 | \$ 806,805 |
| WEA Finance LLC/Westfield Co., REIT, 1.75%, 9/15/17 (n) | 770,000 | 770,885 |
| | | \$ 1,577,690 |
| Retailers - 0.2% | | |
| Dollar General Corp., 1.875%, 4/15/18 | \$ 275,000 | \$ 273,309 |
| Wesfarmers Ltd., 1.874%, 3/20/18 (n) | 1,119,000 | 1,119,357 |
| | | \$ 1,392,666 |
| Specialty Chemicals - 0.3% | | |
| Airgas, Inc., 2.95%, 6/15/16 | \$ 1,900,000 | \$ 1,927,263 |
| Supermarkets - 0.3% | | |
| Kroger Co., 3.85%, 8/01/23 | \$ 1,489,000 | \$ 1,526,027 |
| Supranational - 0.8% | | |
| Banco Latinoamericano de Comercio Exterior S.A., 3.25%, 5/07/20 (n) | \$ 1,900,000 | \$ 1,896,200 |
| Corporacion Andina de Fomento, 4.375%, 6/15/22 | 2,950,000 | 3,197,210 |
| | | \$ 5,093,410 |
| Telecommunications - Wireless - 1.6% | | |
| America Movil S.A.B. de C.V., 2.375%, 9/08/16 | \$ 1,007,000 | \$ 1,019,990 |
| American Tower Trust I, REIT, 1.551%, 3/15/18 (n) | 1,540,000 | 1,529,299 |
| Crown Castle Towers LLC, 6.113%, 1/15/20 (n) | 2,934,000 | 3,270,662 |
| Rogers Communications, Inc., 6.8%, 8/15/18 | 1,490,000 | 1,694,596 |

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Portfolio of Investments (unaudited) continued

| Issuer | Shares/Par | Value (\$) |
|--|--------------|-----------------------|
| Bonds - continued | | |
| Telecommunications - Wireless - continued | | |
| SBA Tower Trust, 2.898%, 10/15/44 (n) | \$ 1,920,000 | \$ 1,922,857 |
| | | \$ 9,437,404 |
| Telephone Services - 0.2% | | |
| Qwest Corp., 6.5%, 6/01/17 | \$ 1,200,000 | \$ 1,284,000 |
| Tobacco - 0.7% | | |
| Reynolds American, Inc., 8.125%, 6/23/19 (z) | \$ 1,316,000 | \$ 1,567,091 |
| Reynolds American, Inc., 6.875%, 5/01/20 (z) | 1,340,000 | 1,553,209 |
| Reynolds American, Inc., 3.25%, 6/12/20 | 1,140,000 | 1,157,950 |
| | | \$ 4,278,250 |
| Transportation - Services - 0.6% | | |
| ERAC USA Finance Co., 2.75%, 3/15/17 (n) | \$ 1,247,000 | \$ 1,273,803 |
| TTX Co., 2.6%, 6/15/20 (n) | 2,450,000 | 2,457,419 |
| | | \$ 3,731,222 |
| U.S. Government Agencies and Equivalents - 1.7% | | |
| Aid-Egypt, 4.45%, 9/15/15 | \$ 3,963,000 | \$ 3,981,915 |
| Aid-Ukraine, 1.847%, 5/29/20 | 2,500,000 | 2,519,798 |
| National Credit Union Administration Guaranteed Note, 2.9%, 10/29/20 | 515,874 | 527,376 |
| Small Business Administration, 6.35%, 4/01/21 | 314,439 | 341,150 |
| Small Business Administration, 6.34%, 5/01/21 | 207,122 | 225,396 |
| Small Business Administration, 6.44%, 6/01/21 | 204,402 | 223,424 |
| Small Business Administration, 6.625%, 7/01/21 | 218,160 | 239,346 |
| Small Business Administration, 5.34%, 11/01/21 | 653,005 | 699,936 |
| Small Business Administration, 4.93%, 1/01/24 | 391,545 | 423,043 |
| Small Business Administration, 5.36%, 11/01/25 | 613,344 | 668,268 |
| Small Business Administration, 5.39%, 12/01/25 | 436,542 | 480,278 |
| | | \$ 10,329,930 |
| U.S. Treasury Obligations - 0.0% | | |
| U.S. Treasury Notes, 10.625%, 8/15/15 | \$ 30,000 | \$ 30,096 |
| Utilities - Electric Power - 4.5% | | |
| Dominion Resources, Inc., 1.95%, 8/15/16 | \$ 2,660,000 | \$ 2,682,240 |
| E.ON International Finance B.V., 5.8%, 4/30/18 (n) | 3,000,000 | 3,269,064 |
| Empresa Nacional de Electricidad S.A., 4.25%, 4/15/24 | 710,000 | 720,468 |
| Enel Finance International S.A., 6.25%, 9/15/17 (n) | 2,240,000 | 2,446,940 |
| Exelon Generation Co. LLC, 5.2%, 10/01/19 | 1,340,000 | 1,477,247 |
| Exelon Generation Co. LLC, 4.25%, 6/15/22 | 1,040,000 | 1,068,885 |
| NextEra Energy Capital Holdings, Inc., 1.339%, 9/01/15 | 3,080,000 | 3,081,515 |
| Oncor Electric Delivery Co., 4.1%, 6/01/22 | 2,206,000 | 2,340,771 |
| PG&E Corp., 2.4%, 3/01/19 | 1,448,000 | 1,453,458 |
| PPL WEM Holdings PLC, 3.9%, 5/01/16 (n) | 2,800,000 | 2,848,726 |
| PPL WEM Holdings PLC, 5.375%, 5/01/21 (n) | 546,000 | 608,631 |
| Southern Co., 2.45%, 9/01/18 | 2,280,000 | 2,323,368 |
| Transelec S.A., 4.625%, 7/26/23 (n) | 927,000 | 956,885 |
| Transelec S.A., 4.25%, 1/14/25 (n) | 228,000 | 228,808 |
| Xcel Energy, Inc., 1.2%, 6/01/17 | 1,500,000 | 1,500,133 |
| | | \$ 27,007,139 |
| Total Bonds | | \$ 592,322,166 |

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Portfolio of Investments (unaudited) continued

| Issuer | Shares/Par | Value (\$) |
|--|------------|-----------------------|
| Money Market Funds - 1.4% | | |
| MFS Institutional Money Market Portfolio, 0.1%, at Net Asset Value (v) | 8,393,908 | \$ 8,393,908 |
| Total Investments | | \$ 600,716,074 |
| Other Assets, Less Liabilities - 0.9% | | 5,637,942 |
| Net Assets - 100.0% | | \$ 606,354,016 |

- (f) All or a portion of the security has been segregated as collateral for open futures contracts.
- (i) Interest only security for which the fund receives interest on notional principal (Par amount). Par amount shown is the notional principal and does not reflect the cost of the security.
- (n) Securities exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be sold in the ordinary course of business in transactions exempt from registration, normally to qualified institutional buyers. At period end, the aggregate value of these securities was \$183,560,746 representing 30.3% of net assets.
- (v) Underlying affiliated fund that is available only to investment companies managed by MFS. The rate quoted for the MFS Institutional Money Market Portfolio is the annualized seven-day yield of the fund at period end.
- (z) Restricted securities are not registered under the Securities Act of 1933 and are subject to legal restrictions on resale. These securities generally may be resold in transactions exempt from registration or to the public if the securities are subsequently registered. Disposal of these securities may involve time-consuming negotiations and prompt sale at an acceptable price may be difficult. The fund holds the following restricted securities:

| Restricted Securities | Acquisition | | |
|---|-------------|-----------|-------------|
| | Date | Cost | Value |
| Babson Ltd., CLO, A1, FRN, 0.512%, 1/18/21 | 6/24/14 | \$620,928 | \$615,814 |
| Corporacion Financiera de Desarrollo S.A., 3.25%, 7/15/19 | 7/07/15 | 1,331,261 | 1,350,370 |
| Falcon Franchise Loan LLC, FRN, 6.62%, 1/05/23 | 1/18/02 | 23,737 | 77,878 |
| Go Financial Auto Securitization Trust, 2015-1, A, 1.81%, 3/15/18 | 5/19/15 | 1,179,394 | 1,178,266 |
| Nextgear Floorplan Master Owner Trust, 2015-1A, A, 1.8%, 7/15/19 | 7/22/15 | 1,300,846 | 1,301,356 |
| Reynolds American, Inc., 8.125%, 6/23/19 | 7/10/15 | 1,549,371 | 1,567,091 |
| Reynolds American, Inc., 6.875%, 5/01/20 | 7/10/15 | 1,556,155 | 1,553,209 |
| Total Restricted Securities | | | \$7,643,984 |
| % of Net assets | | | 1.3% |

The following abbreviations are used in this report and are defined:

CDO Collateralized Debt Obligation

CLO Collateralized Loan Obligation

FRN Floating Rate Note. Interest rate resets periodically and the current rate may not be the rate reported at period end.

PLC Public Limited Company

REIT Real Estate Investment Trust

Abbreviations indicate amounts shown in currencies other than the U.S. dollar. All amounts are stated in U.S. dollars unless otherwise indicated. A list of abbreviations is shown below:

AUD Australian Dollar

CAD Canadian Dollar

DKK Danish Krone

EUR Euro

GBP British Pound

JPY Japanese Yen

NOK Norwegian Krone

NZD New Zealand Dollar

SEK Swedish Krona

Portfolio of Investments (unaudited) continued

Derivative Contracts at 7/31/15

Forward Foreign Currency Exchange Contracts at 7/31/15

| Type | Currency | Counterparty | Contracts to Deliver/Receive | Settlement Date Range | In Exchange For | Contracts at Value | Net Unrealized Appreciation (Depreciation) |
|------------------------------|----------|-----------------------------|------------------------------|-----------------------|-----------------|--------------------|--|
| Asset Derivatives | | | | | | | |
| SELL | AUD | Westpac Banking Corp. | 4,469,012 | 10/09/15 | \$ 3,303,025 | \$ 3,255,209 | \$ 47,816 |
| SELL | CAD | Merrill Lynch International | 4,854,367 | 10/09/15 | 3,830,885 | 3,710,186 | 120,699 |
| SELL | DKK | Goldman Sachs International | 9,466,576 | 10/09/15 | 1,406,373 | 1,395,323 | 11,050 |
| SELL | EUR | Deutsche Bank AG | 24,603,977 | 9/17/15 | 27,736,678 | 27,036,824 | 699,854 |
| SELL | JPY | Credit Suisse Group | 698,106,567 | 10/09/15 | 5,706,515 | 5,638,130 | 68,385 |
| SELL | JPY | Deutsche Bank AG | 698,106,567 | 10/09/15 | 5,706,236 | 5,638,130 | 68,106 |
| SELL | NZD | Westpac Banking Corp. | 4,041,526 | 10/09/15 | 2,669,186 | 2,653,812 | 15,374 |
| SELL | SEK | Goldman Sachs International | 11,649,976 | 10/09/15 | 1,364,630 | 1,352,184 | 12,446 |
| | | | | | | | \$ 1,043,730 |
| Liability Derivatives | | | | | | | |
| SELL | EUR | UBS AG | 27,808,723 | 10/09/15 | \$ 30,431,058 | \$ 30,568,607 | \$ (137,549) |
| SELL | GBP | Barclays Bank PLC | 4,702,739 | 10/09/15 | 7,310,807 | 7,340,703 | (29,896) |
| SELL | GBP | Merrill Lynch International | 4,702,739 | 10/09/15 | 7,318,797 | 7,340,703 | (21,906) |
| SELL | NOK | Goldman Sachs International | 16,602,437 | 10/09/15 | 2,016,572 | 2,029,556 | (12,984) |
| BUY | NZD | Goldman Sachs International | 988,868 | 10/09/15 | 653,028 | 649,326 | (3,702) |
| | | | | | | | \$ (206,037) |

Futures Contracts at 7/31/15

| Description | Currency | Contracts | Value | Expiration Date | Unrealized Appreciation (Depreciation) |
|---------------------------------|----------|-----------|--------------|------------------|--|
| Liability Derivatives | | | | | |
| Interest Rate Futures | | | | | |
| U.S. Treasury Note 5 yr (Short) | USD | 150 | \$17,976,563 | September - 2015 | \$(87,244) |

At July 31, 2015, the fund had liquid securities with an aggregate value of \$168,042 to cover any commitments for certain derivative contracts.

See attached supplemental information. For more information see notes to financial statements as disclosed in the most recent semiannual or annual report.

Supplemental Information

7/31/15 (unaudited)

The fund is an investment company and accordingly follows the investment company accounting and reporting guidance of the Financial Accounting Standards Board (FASB) Accounting Standards Codification Topic 946 Financial Services – Investment Companies.

(1) Investment Valuations

Debt instruments and floating rate loans, including restricted debt instruments, are generally valued at an evaluated or composite bid as provided by a third-party pricing service. Short-term instruments with a maturity at issuance of 60 days or less may be valued at amortized cost, which approximates market value. Futures contracts are generally valued at last posted settlement price as provided by a third-party pricing service on the market on which they are primarily traded. Futures contracts for which there were no trades that day for a particular position are generally valued at the closing bid quotation as provided by a third-party pricing service on the market on which such futures contracts are primarily traded. Forward foreign currency exchange contracts are generally valued at the mean of bid and asked prices for the time period interpolated from rates provided by a third-party pricing service for proximate time periods. Open-end investment companies are generally valued at net asset value per share. Securities and other assets generally valued on the basis of information from a third-party pricing service may also be valued at a broker/dealer bid quotation. Values obtained from third-party pricing services can utilize both transaction data and market information such as yield, quality, coupon rate, maturity, type of issue, trading characteristics, and other market data. The values of foreign securities and other assets and liabilities expressed in foreign currencies are converted to U.S. dollars using the mean of bid and asked prices for rates provided by a third-party pricing service.

The Board of Trustees has delegated primary responsibility for determining or causing to be determined the value of the fund's investments (including any fair valuation) to the adviser pursuant to valuation policies and procedures approved by the Board. If the adviser determines that reliable market quotations are not readily available, investments are valued at fair value as determined in good faith by the adviser in accordance with such procedures under the oversight of the Board of Trustees. Under the fund's valuation policies and procedures, market quotations are not considered to be readily available for most types of debt instruments and floating rate loans and many types of derivatives. These investments are generally valued at fair value based on information from third-party pricing services. In addition, investments may be valued at fair value if the adviser determines that an investment's value has been materially affected by events occurring after the close of the exchange or market on which the investment is principally traded (such as foreign exchange or market) and prior to the determination of the fund's net asset value, or after the halting of trading of a specific security where trading does not resume prior to the close of the exchange or market on which the security is principally traded. The adviser generally relies on third-party pricing services or other information (such as the correlation with price movements of similar securities in the same or other markets; the type, cost and investment characteristics of the security; the business and financial condition of the issuer; and trading and other market data) to assist in determining whether to fair value and at what value to fair value an investment. The value of an investment for purposes of calculating the fund's net asset value can differ depending on the source and method used to determine value. When fair valuation is used, the value of an investment used to determine the fund's net asset value may differ from quoted or published prices for the same investment. There can be no assurance that the fund could obtain the fair value assigned to an investment if it were to sell the investment at the same time at which the fund determines its net asset value per share.

Various inputs are used in determining the value of the fund's assets or liabilities. These inputs are categorized into three broad levels. In certain cases, the inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, an investment's level within the fair value hierarchy is based on the lowest level of input that is significant to the fair value measurement. The fund's assessment of the significance of a particular input to the fair value measurement in its entirety requires judgment, and considers factors specific to the investment. Level 1 includes unadjusted quoted prices in active markets for identical assets or liabilities. Level 2 includes other significant observable market-based inputs (including quoted prices for similar securities, interest rates, prepayment speed, and credit risk). Level 3 includes unobservable inputs, which may include the adviser's own assumptions in determining the fair value of investments. Other financial instruments are derivative instruments not reflected in total investments, such as futures contracts and forward foreign currency exchange contracts. The following is a summary of the levels used as of July 31, 2015 in valuing the fund's assets or liabilities:

| Investments at Value | Level 1 | Level 2 | Level 3 | Total |
|--|---------|--------------|---------|--------------|
| U.S. Treasury Bonds & U.S. Government Agency & Equivalents | \$ | \$10,360,026 | \$ | \$10,360,026 |
| Non-U.S. Sovereign Debt | | 135,917,327 | | 135,917,327 |
| U.S. Corporate Bonds | | 229,133,349 | | 229,133,349 |
| Residential Mortgage-Backed Securities | | 16,665,984 | | 16,665,984 |
| Commercial Mortgage-Backed Securities | | 10,164,688 | | 10,164,688 |
| Asset-Backed Securities (including CDOs) | | 29,897,381 | | 29,897,381 |
| Foreign Bonds | | 160,183,411 | | 160,183,411 |

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| | | | | |
|---|--------------------|----------------------|-----------|----------------------|
| Mutual Funds | 8,393,908 | | | 8,393,908 |
| Total Investments | \$8,393,908 | \$592,322,166 | \$ | \$600,716,074 |
| Other Financial Instruments | | | | |
| Futures Contracts | \$(87,244) | | \$ | \$(87,244) |
| Forward Foreign Currency Exchange Contracts | | 837,693 | | 837,693 |

Supplemental Information (unaudited) continued

For further information regarding security characteristics, see the Portfolio of Investments.

(2) Portfolio Securities

The cost and unrealized appreciation and depreciation in the value of the investments owned by the fund, as computed on a federal income tax basis, are as follows:

| | |
|--|---------------|
| Aggregate cost | \$606,812,767 |
| Gross unrealized appreciation | 13,900,036 |
| Gross unrealized depreciation | (19,996,729) |
| Net unrealized appreciation (depreciation) | \$(6,096,693) |

The aggregate cost above includes prior fiscal year end tax adjustments, if applicable.

(3) Transactions in Underlying Affiliated Funds Affiliated Issuers

An affiliated issuer may be considered one in which the fund owns 5% or more of the outstanding voting securities, or a company which is under common control. For the purposes of this report, the fund assumes the following to be an affiliated issuer:

| | Beginning Shares/Par | Acquisitions Shares/Par | Dispositions Shares/Par | Ending Shares/Par |
|--|---------------------------------|---------------------------------------|----------------------------|-------------------------|
| Underlying Affiliated Fund | Amount | Amount | Amount | Amount |
| MFS Institutional Money Market Portfolio | 8,955,378 | 133,406,482 | (133,967,952) | 8,393,908 |
| Underlying Affiliated Fund | Realized Gain (Loss) | Capital Gain Distributions | Dividend Income | Ending Value |
| MFS Institutional Money Market Portfolio | \$ | \$ | \$10,594 | \$8,393,908 |

(4) Issuer Country Weightings

Issuer country weighting percentages of portfolio holdings based on net assets, as of July 31, 2015, are as follows:

| | |
|-----------------|-------|
| United States | 50.5% |
| United Kingdom | 5.7% |
| France | 4.9% |
| Italy | 4.4% |
| Germany | 4.1% |
| Japan | 3.8% |
| Netherlands | 3.2% |
| Canada | 3.1% |
| Australia | 2.3% |
| Other Countries | 18.0% |

The issuer country weighting percentages include both accrued interest amounts and the equivalent exposure from any derivative holdings, if applicable.

ITEM 2. CONTROLS AND PROCEDURES.

- (a) Based upon their evaluation of the effectiveness of the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940 (the "Act")) as conducted within 90 days of the filing date of this Form N-Q, the registrant's principal financial officer and principal executive officer have concluded that those disclosure controls and procedures provide reasonable assurance that the material information required to be disclosed by the registrant on this report is recorded, processed, summarized and reported within the time periods specified in the Securities and Exchange Commission's rules and forms.

- (b) There were no changes in the registrant's internal controls over financial reporting (as defined in Rule 30a-3(d) under the Act) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

ITEM 3. EXHIBITS.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the Act (17 CFR 270.30a-2): Attached hereto.

Notice

A copy of the Amended and Restated Declaration of Trust, as amended, of the Registrant is on file with the Secretary of State of The Commonwealth of Massachusetts and notice is hereby given that this instrument is executed on behalf of the Registrant by an officer of the Registrant as an officer and not individually and the obligations of or arising out of this instrument are not binding upon any of the Trustees or shareholders individually, but are binding only upon the assets and property of the respective constituent series of the Registrant.

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: MFS INTERMEDIATE INCOME TRUST

By (Signature and Title)* ROBIN A. STELMACH
Robin A. Stelmach, President

Date: September 16, 2015

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 (Signature and Title)* ROBIN A. STELMACH
Robin A. Stelmach, President

(Principal Executive Officer)

Date: September 16, 2015

By (Signature and Title)* DAVID L. DILORENZO
David L. DiLorenzo, Treasurer

(Principal Financial Officer

and Accounting Officer)

Date: September 16, 2015

* Print name and title of each signing officer under his or her signature.