

NUVEEN SENIOR INCOME FUND  
Form N-Q  
June 29, 2012

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**

**Washington, DC 20549**

**FORM N-Q**

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT  
INVESTMENT COMPANY**

Investment Company Act file number 811-09571

**Nuveen Senior Income Fund**

(Exact name of registrant as specified in charter)

**333 West Wacker Drive, Chicago, Illinois 60606**

(Address of principal executive offices) (Zip code)

**Kevin J. McCarthy Vice President and Secretary**  
**333 West Wacker Drive, Chicago, Illinois 60606**

(Name and address of agent for service)

Registrant's telephone number, including area code: 312-917-7700

Date of fiscal year end: 7/31

Date of reporting period: 4/30/12

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget (OMB) control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC

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20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

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**Item 1. Schedule of Investments**

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## Portfolio of Investments (Unaudited)

## Nuveen Senior Income Fund (NSL)

April 30, 2012

| Principal Amount (000) | Description (1)  | Weighted Average Coupon | Maturity (2) | Ratings (3) | Value      |
|------------------------|--|-------------------------|--------------|-------------|------------|
|                        | <b>Variable Rate Senior Loan Interests - 113.0% (86.2% of Total Investments) (4)</b> |                         |              |             |            |
|                        | <b>Aerospace &amp; Defense - 0.3% (0.3% of Total Investments)</b>                    |                         |              |             |            |
|                        | DAE Aviation Holdings, Inc., Term  |                         |              |             |            |
| \$ 408                 | Loan B1  | 5.470%                  | 7/31/14      | B           | \$ 408,120 |
| 389                    | DAE Aviation Holdings, Inc., Term Loan B2  | 5.470%                  | 7/31/14      | B           | 389,494    |
| 797                    | Total Aerospace & Defense  |                         |              |             | 797,614    |
|                        | <b>Airlines - 1.0% (0.8% of Total Investments)</b>                                   |                         |              |             |            |
| 2,000                  | Delta Air Lines, Inc., Revolving Term Loan, Delayed Draw, (5)                        | 0.750%                  | 3/28/13      | Ba2         | (33,334)   |
| 2,465                  | United Air Lines, Inc., Term Loan B  | 2.250%                  | 2/01/14      | BB-         | 2,446,670  |
| 4,465                  | Total Airlines   |                         |              |             | 2,413,336  |
|                        | <b>Auto Components - 2.9% (2.2% of Total Investments)</b>                            |                         |              |             |            |
| 889                    | Autoparts Holdings, Ltd., Term Loan, Second Lien                                     | 10.500%                 | 1/29/18      | B-          | 863,334    |
| 3,001                  | Federal-Mogul Corporation, Tranche B, Term Loan                                      | 2.178%                  | 12/29/14     | Ba3         | 2,911,288  |
| 1,532                  | Federal-Mogul Corporation, Tranche C, Term Loan                                      | 2.178%                  | 12/28/15     | Ba3         | 1,485,753  |
| 1,500                  | Goodyear Tire & Rubber Company, Term Loan, Second Lien                               | 4.750%                  | 4/30/19      | Ba1         | 1,480,782  |
| 6,922                  | Total Auto Components  |                         |              |             | 6,741,157  |
|                        | <b>Biotechnology - 3.3% (2.5% of Total Investments)</b>                              |                         |              |             |            |
| 1,247                  | Alkermes, Inc., Term Loan, First Lien  | 6.750%                  | 9/16/17      | BB          | 1,265,578  |
| 667                    | Alkermes, Inc., Term Loan, Second Lien   | 9.500%                  | 9/16/18      | B           | 686,668    |
| 1,785                  | Grifols SA, Term Loan  | 4.500%                  | 6/01/17      | BB          | 1,791,621  |
| 4,001                  | Onex Carestream Finance LP, Term Loan DD1  | 5.000%                  | 2/25/17      | BB-         | 3,911,324  |
| 7,700                  | Total Biotechnology  |                         |              |             | 7,655,191  |
|                        | <b>Building Products - 0.9% (0.7% of Total Investments)</b>                          |                         |              |             |            |
| 1,273                  | Goodman Global Inc., Second Lien Term Loan   | 9.000%                  | 10/28/17     | B-          | 1,296,989  |
| 863                    | Goodman Global Inc., Term Loan   | 5.750%                  | 10/28/16     | B+          | 870,425    |
| 2,136                  | Total Building Products  |                         |              |             | 2,167,414  |
|                        | <b>Capital Markets - 0.4% (0.3% of Total Investments)</b>                            |                         |              |             |            |
| 292                    | BNY Convergenx Group LLC, Incremental Term Loan                                      | 5.000%                  | 12/19/16     | B+          | 291,701    |
| 663                    | BNY Convergenx Group LLC, Term Loan  | 5.000%                  | 12/19/16     | B+          | 662,415    |
| 955                    | Total Capital Markets  |                         |              |             | 954,116    |
|                        | <b>Chemicals - 1.5% (1.1% of Total Investments)</b>                                  |                         |              |             |            |
| 808                    | Ineos US Finance LLC, Tranche C2   | 8.000%                  | 12/16/14     | Baa3        | 840,716    |
| 1,201                  | Styron S.a.r.l. Corporation, Term Loan, DD1  | 6.000%                  | 8/02/17      | B+          | 1,122,508  |
| 1,461                  | Univar, Inc., Term Loan  | 5.000%                  | 6/30/17      | B+          | 1,465,737  |
| 3,470                  | Total Chemicals  |                         |              |             | 3,428,961  |
|                        | <b>Commercial Banks - 0.4% (0.3% of Total Investments)</b>                           |                         |              |             |            |
| 993                    | SourceCorp First Lien Term Loan  | 6.625%                  | 4/28/17      | B1          | 918,062    |
|                        | <b>Commercial Services &amp; Supplies - 0.7% (0.5% of Total Investments)</b>         |                         |              |             |            |
| 1,583                  | Ceridian Corporation, US Term Loan   | 3.239%                  | 11/09/14     | B1          | 1,518,442  |
|                        | <b>Communications Equipment - 2.5% (1.9% of Total Investments)</b>                   |                         |              |             |            |

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|       |  |        |          |     |           |
|-------|--|--------|----------|-----|-----------|
| 3,842 | Avaya, Inc., Term Loan   | 3.241% | 10/27/14 | B1  | 3,777,779 |
| 1,000 | Genesys International Corporation, Term Loan B                                   | 6.750% | 1/31/19  | BB- | 1,015,313 |
| 1,013 | Intelsat, Term Loan  | 5.250% | 4/02/18  | BB- | 1,019,804 |
| 5,855 | Total Communications Equipment   |        |          |     | 5,812,896 |
|       | <b>Construction Materials - 0.4% (0.3% of Total Investments)</b>                 |        |          |     |           |
| 852   | Schaeffler AG, Term Loan C2, First Lien  | 6.000% | 1/27/17  | B1  | 857,325   |
|       | <b>Consumer Finance - 0.7% (0.5% of Total Investments)</b>                       |        |          |     |           |
| 1,625 | Springleaf Financial Funding Company, Term Loan                                  | 5.500% | 5/10/17  | B2  | 1,542,531 |
|       | <b>Containers &amp; Packaging - 2.2% (1.7% of Total Investments)</b>             |        |          |     |           |
| 4,265 | Reynolds Group Holdings, Inc., Add on Term Loan                                  | 6.500% | 8/09/18  | BB- | 4,331,936 |
| 693   | Reynolds Group Holdings, Inc., US Term Loan                                      | 6.500% | 2/09/18  | BB  | 703,583   |
| 4,958 | Total Containers & Packaging   |        |          |     | 5,035,519 |
|       | <b>Distributors - 2.2% (1.7% of Total Investments)</b>                           |        |          |     |           |
| 5,000 | HD Supply Inc., Term Loan B, WI/DD   | TBD    | TBD      | B+  | 5,034,400 |
|       | <b>Diversified Consumer Services - 1.3% (1.0% of Total Investments)</b>          |        |          |     |           |
| 1,149 | Brickman Group Holdings, Inc., Tranche B, Term Loan                              | 7.250% | 10/14/16 | B+  | 1,162,730 |
| 1,980 | Laureate Education, Inc., Extended Term Loan                                     | 5.250% | 6/15/18  | B1  | 1,957,416 |
| 3,129 | Total Diversified Consumer Services  |        |          |     | 3,120,146 |
|       | <b>Diversified Financial Services - 2.1% (1.6% of Total Investments)</b>         |        |          |     |           |
| 1,514 | FoxCo Acquisition Sub LLC, Term Loan   | 4.750% | 7/14/15  | BB  | 1,521,450 |
| 1,500 | Ineos US Finance LLC, Term Loan B, WI/DD   | TBD    | TBD      | B+  | 1,509,844 |
| 1,714 | UPC Broadband Holding BV, Term Loan, Tranche AB                                  | 4.750% | 12/31/17 | Ba3 | 1,722,857 |
| 4,728 | Total Diversified Financial Services   |        |          |     | 4,754,151 |
|       | <b>Diversified Telecommunication Services - 3.1% (2.4% of Total Investments)</b> |        |          |     |           |
| 2,000 | Charter Communications Operating Holdings LLC, Holdco Term Loan                  | 2.739% | 3/06/14  | BB+ | 1,989,062 |
| 2,000 | Intelsat, Unsecured Term Loan  | 2.740% | 2/01/14  | B   | 1,981,876 |
| 2,267 | Level 3 Financing, Inc., Term Loan   | 2.653% | 3/13/14  | Ba3 | 2,255,333 |
| 992   | WideOpenWest Finance LLC, Term Loan, First Lien                                  | 2.740% | 6/30/14  | B1  | 988,468   |
| 7,259 | Total Diversified Telecommunication Services                                     |        |          |     | 7,214,739 |
|       | <b>Electric Utilities - 0.2% (0.2% of Total Investments)</b>                     |        |          |     |           |
| 854   | TXU Corporation, 2014 Term Loan  | 3.741% | 10/10/14 | B2  | 490,913   |
|       | <b>Electrical Equipment - 0.3% (0.2% of Total Investments)</b>                   |        |          |     |           |
| 594   | Sensus Metering Systems, Inc., Term Loan, First Lien                             | 4.750% | 5/09/17  | Ba3 | 595,237   |
|       | <b>Electronic Equipment &amp; Instruments - 0.7% (0.6% of Total Investments)</b> |        |          |     |           |
| 1,990 | Smart Modular Technologies, Inc., Term Loan                                      | 8.250% | 8/26/17  | B+  | 1,711,400 |
|       | <b>Energy Equipment &amp; Services - 0.5% (0.4% of Total Investments)</b>        |        |          |     |           |
| 1,103 | Gibson Energy ULC, Term Loan   | 5.750% | 6/15/18  | BB- | 1,111,221 |
|       | <b>Food &amp; Staples Retailing - 3.8% (2.9% of Total Investments)</b>           |        |          |     |           |
| 1,500 | Roundy's Supermarkets, Inc., Term Loan B, First Lien                             | 5.750% | 2/10/19  | BB- | 1,515,375 |
| 7,334 | U.S. Foodservice, Inc., Term Loan  | 2.740% | 7/03/14  | B   | 7,225,864 |
| 8,834 | Total Food & Staples Retailing   |        |          |     | 8,741,239 |
|       | <b>Food Products - 1.6% (1.2% of Total Investments)</b>                          |        |          |     |           |
| 1,727 | Michael Foods Group, Inc., Term Loan   | 4.250% | 2/25/18  | B+  | 1,732,718 |
| 1,970 | Pierre Foods, Inc., Term Loan  | 7.000% | 9/30/16  | B+  | 1,981,081 |
| 3,697 | Total Food Products  |        |          |     | 3,713,799 |
|       | <b>Health Care Equipment &amp; Supplies - 2.6% (2.0% of Total Investments)</b>   |        |          |     |           |
| 4,988 | Chiron Merger Sub, Inc., Term Loan   | 7.000% | 5/04/18  | Ba2 | 5,099,719 |
| 225   | Fenwal, Inc., Delayed Term Loan  | 2.739% | 2/28/14  | B   | 220,945   |

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|--------|---|---------|----------|------|------------|
| 714    | Fenwal, Inc., Term Loan   | 2.739%  | 2/28/14  | B    | 701,071    |
| 5,927  | Total Health Care Equipment & Supplies  |         |          |      | 6,021,735  |
|        | <b>Health Care Providers &amp; Services - 10.6% (8.0% of Total Investments)</b> |         |          |      |            |
| 1,454  | Ardent Medical Services, Inc., Term Loan  | 6.500%  | 9/15/15  | B1   | 1,459,307  |
| 1,422  | Community Health Systems, Inc., Term Loan                                       | 2.627%  | 7/25/14  | BB   | 1,411,541  |
| 2,635  | Gentiva Term Loan B   | 6.500%  | 8/17/16  | B1   | 2,513,293  |
| 3,572  | Golden Living, Term Loan  | 5.000%  | 5/04/18  | B+   | 3,381,459  |
| 256    | HCA, Inc., Tranche B2, Term Loan  | 3.720%  | 3/31/17  | BB   | 252,273    |
| 599    | Health Management Associates, Inc., Term Loan B                                 | 4.500%  | 11/16/18 | BB-  | 599,625    |
| 1,820  | Kindred Healthcare, Term Loan   | 5.250%  | 6/01/18  | Ba3  | 1,751,349  |
| 3,233  | LifeCare, Term Loan   | 8.219%  | 2/01/16  | CCC- | 2,974,752  |
| 854    | MultiPlan, Inc., Term Loan B  | 4.750%  | 8/26/17  | Ba3  | 853,115    |
| 1,485  | National Mentor Holdings, Inc., Tranche B                                       | 7.000%  | 2/09/17  | B+   | 1,474,482  |
| 2,484  | Select Medical Corporation, Term Loan   | 5.500%  | 6/01/18  | BB-  | 2,423,719  |
| 1,074  | Skilled Healthcare Group, Inc., Term Loan                                       | 6.750%  | 4/09/16  | B1   | 1,059,737  |
| 1,098  | Sun Healthcare Group, Inc., Term Loan   | 8.750%  | 10/18/16 | Ba1  | 1,081,311  |
| 1,732  | Universal Health Services Term Loan B   | 3.754%  | 11/15/16 | Ba2  | 1,735,989  |
| 1,547  | Vanguard Health Holding Company II LLC, Initial Term Loan                       | 5.000%  | 1/29/16  | Ba2  | 1,558,786  |
| 25,265 | Total Health Care Providers & Services  |         |          |      | 24,530,738 |
|        | <b>Health Care Technology - 1.7% (1.3% of Total Investments)</b>                |         |          |      |            |
| 3,624  | Emdeon Business Services LLC, Term Loan   | 6.750%  | 11/02/18 | BB-  | 3,659,586  |
| 300    | Fenwal, Inc., Term Loan, Second Lien  | 5.739%  | 8/28/14  | B-   | 294,000    |
| 3,924  | Total Health Care Technology  |         |          |      | 3,953,586  |
|        | <b>Hotels, Restaurants &amp; Leisure - 7.7% (5.9% of Total Investments)</b>     |         |          |      |            |
| 1,965  | 24 Hour Fitness Worldwide, Inc., New Term Loan                                  | 7.500%  | 4/22/16  | Ba3  | 1,977,266  |
| 1,788  | Caesars Entertainment Operating Company, Inc., Term Loan B6                     | 5.489%  | 1/28/18  | B    | 1,638,920  |
| 243    | Caesars Octavius LLC, Term Loan   | 9.250%  | 4/25/17  | B    | 241,963    |
| 3,381  | CCM Merger, Inc., Term Loan   | 6.000%  | 3/01/17  | B+   | 3,380,184  |
| 980    | Dunkin Brands, Inc., Term Loan B2   | 4.000%  | 11/23/17 | B    | 982,570    |
| 1,582  | Herbst Gaming LLC, Term Loan  | 10.000% | 12/31/15 | BB-  | 1,620,102  |
| 2,000  | Landry's Restaurants, Inc., Term Loan B   | 6.500%  | 4/19/18  | B+   | 2,002,812  |
| 1,058  | Orbitz Worldwide, Inc., Term Loan   | 3.239%  | 7/25/14  | B+   | 1,033,204  |
| 225    | OSI Restaurant Partners LLC, Revolver   | 4.112%  | 6/14/13  | BB-  | 222,321    |
| 1,907  | OSI Restaurant Partners LLC, Term Loan  | 2.563%  | 6/14/14  | BB-  | 1,887,164  |
| 1,021  | Seaworld Parks and Entertainment, Inc., Term Loan B                             | 4.000%  | 8/17/17  | BB   | 1,023,768  |
| 1,800  | Wendy's/Arby's Restaurants, Inc., Term Loan B, WI/DD                            | TBD     | TBD      | Ba2  | 1,811,624  |
| 17,950 | Total Hotels, Restaurants & Leisure   |         |          |      | 17,821,898 |
|        | <b>Household Products - 0.9% (0.7% of Total Investments)</b>                    |         |          |      |            |
| 2,178  | Spectrum Brands, Inc., Term Loan  | 5.001%  | 6/17/16  | B1   | 2,188,837  |
|        | <b>Industrial Conglomerates - 0.8% (0.6% of Total Investments)</b>              |         |          |      |            |
| 662    | Eagle Parent, Inc., Term Loan   | 5.000%  | 5/16/18  | Ba3  | 663,528    |
| 420    | Evertec, Inc., Term Loan  | 5.250%  | 9/30/16  | BB-  | 419,759    |
| 720    | Presidio, Inc., Term Loan   | 7.250%  | 3/31/17  | Ba3  | 729,379    |
| 1,802  | Total Industrial Conglomerates  |         |          |      | 1,812,666  |
|        | <b>Internet Software &amp; Services - 4.9% (3.7% of Total Investments)</b>      |         |          |      |            |
| 2,206  | Go Daddy Operating Co., LLC, Term Loan, Tranche B1                              | 5.500%  | 12/17/18 | Ba3  | 2,214,084  |
| 1,432  | Open Solutions, Inc., Term Loan B   | 2.595%  | 1/23/14  | B+   | 1,384,732  |

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|--------|---|---------|----------|------|------------|
| 1,446  | Sabre, Inc., Extended Term Loan, First Lien   | 5.989%  | 9/30/17  | B1   | 1,375,089  |
| 1,446  | Sabre, Inc., Term Loan  | 2.239%  | 9/30/14  | B1   | 1,394,974  |
| 1,957  | SkillSoft Corporation, Term Loan  | 6.500%  | 5/26/17  | BB-  | 1,976,340  |
| 2,943  | Web.com, Term Loan, First Lien  | 7.000%  | 10/27/17 | Ba3  | 2,954,435  |
| 11,430 | Total Internet Software & Services<br><b>IT Services - 4.3% (3.3% of Total Investments)</b>         |         |          |      | 11,299,654 |
| 1,463  | Attachmate Corporation, Term Loan   | 6.500%  | 4/27/17  | BB-  | 1,462,500  |
| 3,578  | First Data Corporation, Term Loan B-1   | 5.240%  | 3/24/17  | B+   | 3,423,164  |
| 2,225  | Frac Tech International LLC, Term Loan  | 6.250%  | 5/06/16  | B+   | 2,148,935  |
| 478    | SRA International, Term Loan  | 6.500%  | 7/20/18  | B1   | 478,906    |
| 1,376  | Virtu Financial LLC, First Lien Term Loan   | 7.500%  | 7/08/16  | Ba1  | 1,376,148  |
| 1,154  | Web.com, Term Loan, Second Lien   | 11.000% | 10/27/18 | B3   | 1,146,633  |
| 10,274 | Total IT Services<br><b>Leisure Equipment &amp; Products - 2.0% (1.5% of Total Investments)</b>     |         |          |      | 10,036,286 |
| 1,995  | Academy, Ltd., Term Loan  | 6.000%  | 8/03/18  | B    | 2,017,593  |
| 1,776  | BLB Management Services, Inc., Term Loan  | 8.500%  | 11/05/15 | BB   | 1,787,065  |
| 730    | Eastman Kodak Co., DIP Term Loan  | 8.500%  | 7/20/13  | B1   | 744,618    |
| 4,501  | Total Leisure Equipment & Products<br><b>Machinery - 0.5% (0.4% of Total Investments)</b>           |         |          |      | 4,549,276  |
| 1,197  | Rexnord Corporation, Replacement Term Loan  | 5.000%  | 4/01/18  | BB   | 1,209,733  |
| 1,133  | Atlantic Broadband Finance LLC, Term Loan, Second Lien  | 9.750%  | 10/04/19 | B-   | 1,134,751  |
| 2,194  | Cengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan, DD1                             | 5.740%  | 7/09/17  | B+   | 1,936,915  |
| 2,500  | Cequel Communications LLC, Term Loan  | 4.000%  | 2/14/19  | Ba2  | 2,476,875  |
| 2,000  | Charter Communications Operating, LLC, Term Loan B  | 4.000%  | 5/15/19  | BB+  | 1,998,000  |
| 1,994  | Cumulus Media, Inc., Term Loan, First Lien  | 5.750%  | 9/17/18  | Ba2  | 2,015,758  |
| 1,000  | Cumulus Media, Inc., Term Loan  | 7.500%  | 3/18/19  | B2   | 1,019,075  |
| 585    | Emmis Operating Company, Term Loan  | 4.472%  | 11/01/13 | Caa2 | 570,192    |
| 1,455  | Gray Television, Inc., Term Loan B  | 3.750%  | 12/31/14 | B+   | 1,449,987  |
| 572    | Interactive Data Corporation, Term Loan B   | 4.500%  | 2/11/18  | Ba3  | 574,450    |
| 1,885  | Radio One, Inc., Term Loan B, First Lien  | 7.500%  | 2/14/17  | B    | 1,866,442  |
| 926    | SuperMedia, Term Loan   | 11.000% | 12/31/15 | Caa3 | 522,004    |
| 910    | Tribune Company, Term Loan B, (6)   | 0.000%  | 6/04/14  | Ca   | 629,778    |
| 4,890  | Univision Communications, Inc., Term Loan   | 4.489%  | 3/31/17  | B+   | 4,573,588  |
| 1,858  | Yell Group PLC, Term Loan   | 3.989%  | 7/31/14  | CCC+ | 591,771    |
| 23,902 | Total Media<br><b>Multiline Retail - 0.8% (0.6% of Total Investments)</b>                           |         |          |      | 21,359,586 |
| 850    | 99 Cents Only Stores, Term Loan B1  | 5.250%  | 1/11/19  | B+   | 853,788    |
| 935    | Bass Pro Group LLC, Term Loan B   | 5.250%  | 6/13/17  | BB-  | 939,176    |
| 1,785  | Total Multiline Retail<br><b>Oil, Gas &amp; Consumable Fuels - 5.5% (4.2% of Total Investments)</b> |         |          |      | 1,792,964  |
| 329    | Alon USA Energy, Inc., Edgington Facility   | 2.489%  | 8/05/13  | B+   | 319,980    |
| 2,629  | Alon USA Energy, Inc., Paramount Facility   | 2.489%  | 8/05/13  | B+   | 2,559,746  |
| 997    | CCS Income Trust, Delayed Term Loan   | 3.239%  | 11/14/14 | B    | 975,000    |
| 1,990  | CCS Income Trust, Term Loan   | 3.239%  | 11/14/14 | B    | 1,944,844  |

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|        |  |         |          |      |            |
|--------|--|---------|----------|------|------------|
| 1,000  | Crestwood Holdings LLC, Term Loan B  | 9.750%  | 3/26/18  | CCC+ | 1,018,750  |
| 1,250  | El Paso Corporation, Term Loan, WI/DD  | TBD     | TBD      | BB-  | 1,265,162  |
| 3,300  | Energy Transfer Partners LP, Term Loan B   | 3.750%  | 3/23/17  | Ba1  | 3,265,821  |
| 1,257  | Western Refining, Inc., Term Loan  | 7.500%  | 3/15/17  | B+   | 1,277,409  |
| 12,752 | Total Oil, Gas & Consumable Fuels  |         |          |      | 12,626,712 |
|        | <b>Paper &amp; Forest Products - 2.6% (2.0% of Total Investments)</b>              |         |          |      |            |
| 2,731  | Newark Group, Inc., DIP Term Loan  | 12.500% | 3/31/14  | Caa1 | 2,799,721  |
| 3,618  | Wilton Products, Term Loan   | 3.490%  | 8/01/14  | N/R  | 3,328,449  |
| 6,349  | Total Paper & Forest Products  |         |          |      | 6,128,170  |
|        | <b>Personal Products - 1.3% (0.9% of Total Investments)</b>                        |         |          |      |            |
| 721    | NBTY, Inc., Term Loan B1   | 4.250%  | 10/01/17 | BB-  | 722,754    |
| 1,465  | Prestige Brands, Inc., Term Loan 1   | 5.262%  | 1/27/19  | BB-  | 1,476,636  |
| 717    | Revlon Consumer Products Corporation, Term Loan                                    | 4.750%  | 11/19/17 | BB-  | 718,261    |
| 2,903  | Total Personal Products  |         |          |      | 2,917,651  |
|        | <b>Pharmaceuticals - 5.6% (4.3% of Total Investments)</b>                          |         |          |      |            |
| 1,084  | ConvaTec Healthcare, Term Loan   | 5.750%  | 12/30/16 | Ba3  | 1,086,196  |
| 2,000  | Graceway Pharmaceuticals LLC, Second Lien Term Loan, (6)                           | 0.000%  | 5/03/13  | N/R  | 60,000     |
| 322    | Graceway Pharmaceuticals LLC, Term Loan, (6)                                       | 0.000%  | 5/03/12  | N/R  | 293,130    |
| 2,993  | Pharmaceutical Product Development, Inc., Term Loan                                | 6.250%  | 12/05/18 | BB-  | 3,027,725  |
| 2,382  | Quintiles Transnational Corporation, Term Loan B                                   | 5.000%  | 6/08/18  | BB-  | 2,391,678  |
| 1,500  | Valeant Pharmaceuticals, Term Loan B, First Lien                                   | 3.260%  | 2/01/19  | BBB- | 1,499,388  |
| 2,103  | Warner Chilcott Corporation, Term Loan B1  | 4.250%  | 3/17/18  | BBB- | 2,111,895  |
| 1,052  | Warner Chilcott Corporation, Term Loan B2  | 4.250%  | 3/17/18  | BBB- | 1,055,948  |
| 1,446  | Warner Chilcott Corporation, Term Loan B3  | 4.250%  | 3/17/18  | BBB- | 1,451,928  |
| 14,882 | Total Pharmaceuticals  |         |          |      | 12,977,888 |
|        | <b>Professional Services - 0.1% (0.1% of Total Investments)</b>                    |         |          |      |            |
| 629    | Vertrue Inc., Term Loan, (6)   | 7.250%  | 8/16/14  | D    | 194,935    |
|        | <b>Real Estate Investment Trust - 1.4% (1.1% of Total Investments)</b>             |         |          |      |            |
| 1,454  | iStar Financial, Inc., Term Loan, Tranche A1                                       | 5.000%  | 6/28/13  | BB-  | 1,454,481  |
| 900    | Walter Investment Management Corporation, Second Lien Term Loan                    | 7.750%  | 6/30/16  | B+   | 938,250    |
| 833    | Walter Investment Management Corporation, Term Loan, Second Lien                   | 12.500% | 12/30/16 | B-   | 838,744    |
| 3,187  | Total Real Estate Investment Trust   |         |          |      | 3,231,475  |
|        | <b>Real Estate Management &amp; Development - 3.0% (2.3% of Total Investments)</b> |         |          |      |            |
| 3,734  | Capital Automotive LP, Tranche B   | 5.250%  | 3/11/17  | Ba3  | 3,722,912  |
| 1,619  | LNR Property Corporation, Term Loan  | 4.750%  | 4/29/16  | BB+  | 1,628,867  |
| 1,722  | Realogy Corporation, Delayed Term Loan   | 4.770%  | 10/10/16 | B1   | 1,605,070  |
| 7,075  | Total Real Estate Management & Development   |         |          |      | 6,956,849  |
|        | <b>Road &amp; Rail - 1.1% (0.9% of Total Investments)</b>                          |         |          |      |            |
| 2,562  | Swift Transportation Company, Inc., Term Loan, Tranche B2, DD1                     | 5.000%  | 12/15/17 | BB   | 2,588,947  |
|        | <b>Semiconductors &amp; Equipment - 1.3% (1.0% of Total Investments)</b>           |         |          |      |            |
| 1,980  | NXP Semiconductor LLC, Term Loan   | 4.500%  | 3/03/17  | B-   | 1,960,200  |
| 1,044  | Spansion LLC, Term Loan  | 4.750%  | 2/09/15  | BB+  | 1,027,410  |
| 3,024  | Total Semiconductors & Equipment   |         |          |      | 2,987,610  |
|        | <b>Software - 7.1% (5.4% of Total Investments)</b>                                 |         |          |      |            |



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|            |  |         |          |      |                    |
|------------|--|---------|----------|------|--------------------|
| 2,493      | BlackBoard, Inc., Term Loan, First Lien  | 7.500%  | 9/23/18  | B+   | 2,481,284          |
| 1,805      | Datatel Parent Corp, Term Loan B   | 6.250%  | 7/19/18  | B+   | 1,836,820          |
| 1,234      | IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien                    | 5.663%  | 7/31/17  | B-   | 1,212,707          |
| 2,500      | IPC Systems, Inc., Term Loan, Second Lien  | 5.518%  | 6/01/15  | CCC  | 2,148,408          |
| 7,750      | Lawson Software Inc., Term Loan B  | 6.250%  | 3/30/18  | B+   | 7,861,406          |
| 988        | Vertafore, Inc., Term Loan   | 5.250%  | 7/29/16  | B+   | 992,134            |
| 16,770     | Total Software   |         |          |      | 16,532,759         |
|            | <b>Specialty Retail - 3.3% (2.5% of Total Investments)</b>                       |         |          |      |                    |
| 873        | Toys R Us - Delaware, Inc., Term Loan  | 5.250%  | 5/17/18  | B+   | 858,334            |
| 1,425      | Toys R Us - Delaware, Inc., Term Loan  | 6.000%  | 9/01/16  | B+   | 1,423,597          |
| 237        | Claire s Stores, Inc., Term Loan B   | 3.057%  | 5/29/14  | B    | 226,484            |
| 990        | J Crew Group, Term Loan  | 4.750%  | 3/07/18  | B1   | 982,575            |
| 2,181      | Jo-Ann Stores, Inc., Term Loan   | 4.750%  | 3/16/18  | B+   | 2,181,153          |
| 1,122      | Lord & Taylor Holdings LLC, Term Loan  | 5.750%  | 12/21/18 | BB   | 1,138,319          |
| 905        | Michaels Stores, Inc., Term Loan B1  | 2.750%  | 10/31/13 | BB-  | 907,332            |
| 7,733      | Total Specialty Retail   |         |          |      | 7,717,794          |
|            | <b>Wireless Telecommunication Services - 1.6% (1.2% of Total Investments)</b>    |         |          |      |                    |
| 1,828      | Asurion LLC, Term Loan, First Lien   | 5.500%  | 5/24/18  | Ba1  | 1,833,217          |
| 2,284      | Clear Channel Communications, Inc., Tranche B, Term Loan                         | 3.889%  | 1/29/16  | CCC+ | 1,843,082          |
| 4,112      | Total Wireless Telecommunication Services  |         |          |      | 3,676,299          |
|            | <b>Total Variable Rate Senior Loan Interests (cost</b>                           |         |          |      |                    |
| \$ 271,612 | <b>\$265,968,340)</b>  |         |          |      | <b>261,443,857</b> |
|            | <b>Shares Description (1) Value</b>  |         |          |      |                    |
|            | <b>Common Stocks - 1.9% (1.4% of Total Investments)</b>                          |         |          |      |                    |
|            | <b>Building Products - 1.1% (0.8% of Total Investments)</b>                      |         |          |      |                    |
| 88,501     | Masonite Worldwide Holdings, (7), (12)   |         |          | \$   | 2,544,404          |
|            | <b>Hotels, Restaurants &amp; Leisure - 0.2% (0.2% of Total Investments)</b>      |         |          |      |                    |
| 40,968     | BLB Worldwide Holdings Inc., (7), (12)   |         |          |      | 512,100            |
|            | <b>Media - 0.6% (0.4% of Total Investments)</b>                                  |         |          |      |                    |
| 48,954     | Metro-Goldwyn-Mayer, (7), (12)   |         |          |      | 1,324,818          |
|            | <b>Total Common Stocks (cost \$7,659,565)</b>                                    |         |          |      | <b>4,381,322</b>   |
|            | <b>Principal Amount (000) Description (1) Coupon Maturity Ratings (3) Value</b>  |         |          |      |                    |
|            | <b>Corporate Bonds - 13.0% (9.8% of Total Investments)</b>                       |         |          |      |                    |
|            | <b>Commercial Services &amp; Supplies - 0.2% (0.2% of Total Investments)</b>     |         |          |      |                    |
| \$ 500     | Ceridian Corporation   | 11.250% | 11/15/15 | CCC  | \$ 476,250         |
|            | <b>Communications Equipment - 1.1% (0.9 of Total Investments)</b>                |         |          |      |                    |
| 1,000      | Avaya Inc.   | 9.750%  | 11/01/15 | CCC+ | 991,250            |
| 850        | Nortel Networks Corp., (6)   | 1.750%  | 4/15/14  | N/R  | 847,875            |
| 650        | Nortel Networks Limited, (6)   | 10.750% | 7/15/16  | N/R  | 745,875            |
| 2,500      | Total Communications Equipment   |         |          |      | 2,585,000          |
|            | <b>Distributors - 0.5% (0.4% of Total Investments)</b>                           |         |          |      |                    |
| 1,000      | HD Supply Inc., 144A   | 8.125%  | 4/15/19  | B+   | 1,073,750          |
|            | <b>Diversified Telecommunication Services - 0.5% (0.3% of Total Investments)</b> |         |          |      |                    |
| 1,000      | IntelSat Bermuda Limited   | 11.250% | 2/04/17  | CCC+ | 1,037,500          |
|            | <b>Health Care Equipment &amp; Supplies - 1.2 (0.9% of Total Investments)</b>    |         |          |      |                    |
| 1,700      | Chiron Merger Sub Inc., 144A   | 10.500% | 11/01/18 | B    | 1,753,125          |
| 1,000      | Merge Healthcare Inc.  | 11.750% | 5/01/15  | B+   | 1,075,000          |
| 2,700      | Total Health Care Equipment & Supplies   |         |          |      | 2,828,125          |
|            | <b>Health Care Providers &amp; Services - 1.8 (1.4% of Total Investments)</b>    |         |          |      |                    |

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|       |   |  |               |                 |                       |
|-------|---|--|---------------|-----------------|-----------------------|
| 1,000 | HCA Inc., (11)  | 8.500%   | 4/15/19       | BB+             | 1,121,875             |
| 1,160 | Select Medical Corporation  | 7.625%   | 2/01/15       | B-              | 1,171,600             |
| 1,500 | Select Medical Corporation  | 6.267%   | 9/15/15       | B-              | 1,421,250             |
| 500   | Vanguard Health Holding LLC/Inc.                                      | 8.000%   | 2/01/18       | B-              | 509,375               |
| 4,160 | Total Health Care Providers & Services                                |  |               |                 | 4,224,100             |
|       | <b>Household Products - 1.0% (0.7% of Total Investments)</b>          |  |               |                 |                       |
| 2,000 | Spectrum Brands Inc.  | 9.500%   | 6/15/18       | BB-             | 2,265,000             |
|       | <b>IT Services - 0.5% (0.3% of Total Investments)</b>                 |  |               |                 |                       |
| 1,000 | First Data Corporation, 144A  | 7.375%   | 6/15/19       | BB-             | 1,022,500             |
|       | <b>Machinery - 0.9% (0.6 of Total Investments)</b>                    |  |               |                 |                       |
| 2,000 | NES Rental Holdings Inc., 144A  | 12.250%  | 4/15/15       | CCC+            | 1,970,000             |
|       | <b>Media - 1.9% (1.5% of Total Investments)</b>                       |  |               |                 |                       |
| 2,000 | Clear Channel Communications, Inc.                                    | 5.500%   | 9/15/14       | CCC-            | 1,762,500             |
| 1,000 | Clear Channel Communications, Inc.                                    | 10.750%  | 8/01/16       | CCC-            | 737,500               |
| 3,200 | Clear Channel Communications, Inc.                                    | 6.875%   | 6/15/18       | CCC-            | 1,760,000             |
| 200   | WGM Acquisition Group   | 11.500%  | 10/01/18      | B3              | 218,000               |
| 6,400 | Total Media   |  |               |                 | 4,478,000             |
|       | <b>Paper &amp; Forest Products - 0.4% (0.3% of Total Investments)</b> |  |               |                 |                       |
| 1,000 | Verso Paper Holdings LLC  | 4.216%   | 8/01/14       | B               | 935,000               |
|       | <b>Pharmaceuticals - 1.9% (1.4% of Total Investments)</b>             |  |               |                 |                       |
| 2,000 | Angiotech Pharmaceuticals Inc.  | 5.000%   | 12/01/13      | N/R             | 1,920,000             |
| 2,000 | Valeant Pharmaceuticals International, 144A                           | 7.000%   | 10/01/20      | BB-             | 2,027,500             |
| 500   | Valeant Pharmaceuticals International, 144A                           | 7.250%   | 7/15/22       | BB-             | 498,750               |
| 4,500 | Total Pharmaceuticals   |  |               |                 | 4,446,250             |
|       | <b>Road &amp; Rail - 0.4% (0.3% of Total Investments)</b>             |  |               |                 |                       |
| 1,000 | Avis Budget Car Rental  | 2.957%   | 5/15/14       | B+              | 985,000               |
|       | <b>Software - 0.7% (0.6% of Total Investments)</b>                    |  |               |                 |                       |
| 850   | Lawson Software Inc., 144A  | 11.500%  | 7/15/18       | B-              | 952,000               |
| 750   | Lawson Software Inc., 144A  | 9.375%   | 4/01/19       | B-              | 783,751               |
| 1,600 | Total Software  |  |               |                 | 1,735,751             |
|       | <b>Specialty Retail - 0.0% (0.0% of Total Investments)</b>            |  |               |                 |                       |
| 480   | Local Insight Regatta Holdings, (6)                                   | 11.000%  | 12/01/17      | N/R             | 48                    |
|       | <b>Total Corporate Bonds (cost</b>                                    |  |               |                 |                       |
|       |   |  |               |                 | <b>30,062,274</b>     |
| \$    | <b>31,840</b>   | <b>\$28,739,728)</b>   |               |                 |                       |
|       | <b>Principal</b>  |  |               |                 |                       |
|       | <b>Amount (000)</b>   | <b>Description (1)</b>   | <b>Coupon</b> | <b>Maturity</b> | <b>Value</b>          |
| \$    | 7,894   | Repurchase Agreement with Fixed Income Clearing Corporation, dated 4/30/12, repurchase price \$7,893,795, collateralized by \$5,410,000 U.S. Treasury Bonds, 6.125%, due 11/15/27, value \$8,054,138 | 0.010%        | 5/01/12         | \$ 7,893,793          |
|       |   | <b>Total Short-Term Investments (cost \$7,893,793)</b>   |               |                 | <b>7,893,793</b>      |
|       |   | <b>Total Investments (cost \$310,261,426) - 131.3%</b>   |               |                 | <b>303,781,246</b>    |
|       |   | <b>Borrowings - (32.6)% (8), (9)</b>   |               |                 | <b>(75,500,000)</b>   |
|       |   | <b>Other Assets Less Liabilities - (1.3)% (10)</b>   |               |                 | <b>3,160,558</b>      |
|       |   | <b>Net Assets Applicable to Common Shares - 100%</b>   |               |                 | <b>\$ 231,441,804</b> |

Investments in Derivatives at April 30, 2012

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### Interest Rate Swaps outstanding:

| Counterparty   | Notional Amount | Fund Pay/Receive Floating Rate | Floating Rate Index | Fixed Rate* | Fixed Rate Payment Frequency | Termination Date | Unrealized Appreciation (Depreciation) |
|----------------|-----------------|--------------------------------|---------------------|-------------|------------------------------|------------------|--|
| Goldman Sachs  | \$ 18,487,500   | Receive                        | 1-Month USD-LIBOR   | 1.300%      | Monthly                      | 4/20/14          | \$ (345,643)                           |
| Morgan Stanley |                 | Receive                        | 1-Month USD-LIBOR   | 2.201       | Monthly                      | 4/20/16          | \$ (1,083,362)                         |
|                |                 |                                |                     |             |                              |                  | \$ (1,429,005)                         |

\* Annualized.

### Fair Value Measurements

Fair value is defined as the price that the Fund would receive upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The three-tier hierarchy of inputs is summarized in the three broad levels listed below:

Level 1 Quoted prices in active markets for identical securities.

Level 2 Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 Significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risk associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of April 30, 2012:

|                                     | Level 1 | Level 2        | Level 3 | Total          |
|-------------------------------------|---------|----------------|---------|----------------|
| Long-Term Investments:              |         |                |         |                |
| Variable Rate Senior Loan Interests | \$      | \$ 261,443,857 | \$      | \$ 261,443,857 |
| Common Stocks*                      |         | 4,381,322      |         | 4,381,322      |
| Corporate Bonds                     |         | 30,062,274     |         | 30,062,274     |
| Short-Term Investments:             |         |                |         |                |
| Repurchase Agreements               |         | 7,893,793      |         | 7,893,793      |
| Derivatives:                        |         |                |         |                |
| Interest Rate Swaps**               |         | (1,429,005)    |         | (1,429,005)    |
| Total                               | \$      | \$ 302,352,241 | \$      | \$ 302,352,241 |

\* Refer to the Fund's Portfolio of Investments for industry breakdown of Common Stocks classified as Level 2.

\*\* Represents net unrealized appreciation (depreciation) as reported in the Fund's Portfolio of Investments.

During the period ended April 30, 2012, the Fund recognized no significant transfers to or from Level 1, Level 2 or Level 3.

### Derivative Instruments and Hedging Activities

The Fund records derivative instruments at fair value, with changes in fair value recognized on the Statement of Operations, when applicable. Even though the Fund's investments in derivatives may represent economic hedges, they are not considered to be hedge transactions for financial reporting purposes.

The following table presents the fair value of all derivative instruments held by the Fund as of April 30, 2012, the location of these instruments on the Statement of Assets and Liabilities, and the primary underlying risk exposure.

| Underlying Risk Exposure | Derivative Instrument | Location on the Statement of Assets Liabilities     |       |   |                |
|--------------------------|-----------------------|---|-------|---|----------------|
|                          |                       | Asset Derivatives                                   |       | Liability Derivatives                               |                |
|                          |                       | Location  | Value | Location  | Value          |
| Interest Rate            | Swaps                 | Unrealized appreciation on interest rate swaps, net | \$    | Unrealized depreciation on interest rate swaps, net | \$ (1,429,005) |

### Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to the treatment of paydown gains and losses, timing differences in recognizing certain gains and losses on investment transactions. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not

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impact the net asset value of the Fund.

At April 30, 2012, the cost of investments (excluding investments in derivatives) was \$310,471,016.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) at April 30, 2012, were as follows:

|   |                    |
|---|--------------------|
| Gross unrealized:   |                    |
| Appreciation  | \$ 9,307,911       |
| Depreciation  | (15,997,681)       |
| <br>Net unrealized appreciation (depreciation) of investments | <br>\$ (6,689,770) |

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
  - (2) Senior Loans 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 may occur. As a result, the actual remaining maturity of Senior Loans held may be substantially less than the stated maturities shown.
  - (3) Ratings: Using the highest of Standard & Poor's Group (Standard & Poor's), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch) rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
  - (4) Senior Loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate (LIBOR), or (ii) the prime rate offered by one or more major United States banks. Senior Loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the Agent Bank and/or Borrower prior to the disposition of a Senior Loan.
  - (5) Investment, or portion of investment, represents an unfunded Senior Loan commitment outstanding at April 30, 2012. Negative value represents unrealized depreciation on unfunded Senior Loan commitment outstanding at April 30, 2012.
  - (6) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a bond, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
  - (7) Non-income producing; issuer has not declared a dividend within the past twelve months.
  - (8) Borrowings as a percentage of total investments is 24.9%.
  - (9) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
  - (10) Other Assets Less Liabilities includes the net Unrealized Appreciation (Depreciation) of derivative instruments as noted within Investments in Derivatives at April 30, 2012.
  - (11) Investment, or portion of investment, has been pledged as collateral for investments in derivatives.
  - (12) For fair value measurement disclosure purposes, Common Stock categorized as Level 2.  
N/R Not rated.
  - DD1 Investment, or portion of investment, purchased on a delayed delivery basis.
  - WI/DDPurchased on a when-issued or delayed delivery basis.
  - 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyer.
  - TBD Senior Loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, Senior Loans typically trade without accrued interest and therefore a weighted average coupon rate is not available prior to settlement. At settlement, if still unknown, the Borrower or counterparty will provide the Fund with the final weighted average coupon rate and maturity date.
- USD-LIBOR United States Dollar-London Inter-Bank Offered Rate.

**Item 2. Controls and Procedures.**

a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).

b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) 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 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: EX-99 CERT Attached hereto.

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**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) Nuveen Senior Income Fund

By (Signature and Title)            /s/ Kevin J. McCarthy  
Kevin J. McCarthy  
Vice President and Secretary

Date: June 29, 2012

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)            /s/ Gifford R. Zimmerman  
Gifford R. Zimmerman  
Chief Administrative Officer (principal executive officer)

Date: June 29, 2012

By (Signature and Title)            /s/ Stephen D. Foy  
Stephen D. Foy  
Vice President and Controller (principal financial officer)

Date: June 29, 2012

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