

NUVEEN SENIOR INCOME FUND  
Form N-Q  
December 28, 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: 10/31/12

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**  
**Nuveen Senior Income Fund (NSL)**  
*October 31, 2012 (Unaudited)*

| Principal Amount (000) | Description (1)                                                                    | Coupon | Maturity (2) | Ratings (3) | Value      |
|------------------------|------------------------------------------------------------------------------------|--------|--------------|-------------|------------|
|                        | <b>Variable Rate Senior Loan Interests 123.6% (84.1% of Total Investments) (4)</b> |        |              |             |            |
|                        | <b>Aerospace &amp; Defense 0.3% (0.2% of Total Investments)</b>                    |        |              |             |            |
| \$ 408                 | DAE Aviation Holdings, Inc., Term Loan B1                                          | 7.250% | 7/31/14      | B           | \$ 408,120 |
| 387                    | DAE Aviation Holdings, Inc., Term Loan B2                                          | 7.250% | 7/31/14      | B           | 387,455    |
| 795                    | Total Aerospace & Defense                                                          |        |              |             | 795,575    |
|                        | <b>Airlines 3.5% (2.3% of Total Investments)</b>                                   |        |              |             |            |
| 5,000                  | Delta Air Lines Inc., Term Loan B1, WI/DD                                          | TBD    | TBD          | Ba2         | 4,987,500  |
| 1,000                  | Delta Air Lines Inc., Term Loan B2, WI/DD                                          | TBD    | TBD          | Ba2         | 995,833    |
| 2,447                  | United Air Lines, Inc., Term Loan B                                                | 2.250% | 2/01/14      | BB-         | 2,428,471  |
| 8,447                  | Total Airlines                                                                     |        |              |             | 8,411,804  |
|                        | <b>Auto Components 1.7% (1.2% of Total Investments)</b>                            |        |              |             |            |
| 2,985                  | Federal-Mogul Corporation, Tranche B, Term Loan                                    | 2.148% | 12/29/14     | B1          | 2,814,749  |
| 1,524                  | Federal-Mogul Corporation, Tranche C, Term Loan                                    | 2.148% | 12/28/15     | B1          | 1,436,485  |
| 4,509                  | Total Auto Components                                                              |        |              |             | 4,251,234  |
|                        | <b>Biotechnology 3.0% (2.1% of Total Investments)</b>                              |        |              |             |            |
| 641                    | Alkermes, Inc., 2019 Term Loan                                                     | 4.500% | 9/25/19      | BB          | 645,759    |
| 1,000                  | Explorer Holdings, Inc., Term Loan, First Lien                                     | 8.000% | 5/02/18      | B+          | 1,001,875  |
| 1,774                  | Grifols, Inc., Term Loan                                                           | 4.500% | 6/01/17      | BB          | 1,794,900  |
| 3,980                  | Onex Carestream Finance LP, Term Loan                                              | 5.000% | 2/25/17      | BB-         | 3,945,852  |
| 7,395                  | Total Biotechnology                                                                |        |              |             | 7,388,386  |
|                        | <b>Building Products 0.9% (0.6% of Total Investments)</b>                          |        |              |             |            |
| 863                    | Goodman Global Holdings, Term Loan B                                               | 5.750% | 10/28/16     | B+          | 867,051    |
| 1,273                  | Goodman Global Inc., Second Lien, Term Loan                                        | 9.000% | 10/28/17     | B-          | 1,288,000  |
| 2,136                  | Total Building Products                                                            |        |              |             | 2,155,051  |
|                        | <b>Capital Markets 0.7% (0.5% of Total Investments)</b>                            |        |              |             |            |
| 850                    | American Capital Limited Senior Loan                                               | 5.500% | 8/15/16      | BB          | 856,375    |
| 290                    | BNY Convergenx Group LLC, Incremental Term Loan                                    | 5.250% | 12/19/16     | B+          | 283,509    |
| 663                    | BNY Convergenx Group LLC, Term Loan                                                | 5.250% | 12/19/16     | B+          | 647,087    |
| 1,803                  | Total Capital Markets                                                              |        |              |             | 1,786,971  |
|                        | <b>Chemicals 1.7% (1.2% of Total Investments)</b>                                  |        |              |             |            |
| 1,493                  | Ineos US Finance LLC, Term Loan B                                                  | 6.500% | 5/04/18      | B+          | 1,515,504  |
| 1,301                  | Styron S.a.r.l. Corporation, Term Loan                                             | 8.000% | 8/02/17      | B+          | 1,245,214  |
| 1,454                  | Univar, Inc., Term Loan                                                            | 5.000% | 6/30/17      | B+          | 1,442,189  |
| 4,248                  | Total Chemicals                                                                    |        |              |             | 4,202,907  |
|                        | <b>Commercial Banks 0.4% (0.3% of Total Investments)</b>                           |        |              |             |            |
| 988                    | SourceHov LLC, Term Loan B, First Lien                                             | 6.625% | 4/28/17      | BB-         | 980,711    |
|                        | <b>Commercial Services &amp; Supplies 2.5% (1.7% of Total Investments)</b>         |        |              |             |            |
| 2,000                  | Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien,             | TBD    | TBD          | B           | 1,993,334  |

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|       |                                                                                |         |          |      |           |
|-------|--------------------------------------------------------------------------------|---------|----------|------|-----------|
|       | WI/DD                                                                          |         |          |      |           |
| 1,000 | Brand Energy & Infrastructure Services, Inc., Term Loan B, Second Lien, WI/DD  | TBD     | TBD      | CCC+ | 990,000   |
| 1,577 | Ceridian Corporation, Extended Term Loan                                       | 5.964%  | 5/09/17  | B1   | 1,573,813 |
| 1,120 | Harland Clarke Holdings Corporation, Extended Term Loan                        | 5.462%  | 6/30/17  | B+   | 1,024,100 |
| 498   | Houghton Mifflin, Term Loan                                                    | 7.250%  | 5/22/18  | N/R  | 506,206   |
| 6,195 | Total Commercial Services & Supplies                                           |         |          |      | 6,087,453 |
|       | <b>Communications Equipment 2.9% (1.9% of Total Investments)</b>               |         |          |      |           |
| 3,822 | Avaya, Inc., Term Loan                                                         | 3.177%  | 10/27/14 | B1   | 3,729,349 |
| 1,250 | CompuCom Systems, Inc., Term Loan, First Lien                                  | 6.500%  | 10/04/18 | B+   | 1,252,344 |
| 1,000 | CompuCom Systems, Inc., Term Loan, Second Lien                                 | 10.250% | 10/04/19 | B-   | 990,000   |
| 995   | Genesys International Corporation, Term Loan B                                 | 6.750%  | 1/31/19  | BB-  | 1,010,547 |
| 7,067 | Total Communications Equipment                                                 |         |          |      | 6,982,240 |
|       | <b>Consumer Finance 2.7% (1.8% of Total Investments)</b>                       |         |          |      |           |
| 750   | Jackson Hewitt Tax Service, Inc., Term Loan                                    | 10.000% | 10/16/17 | N/R  | 723,750   |
| 1,500 | Residential Capital Corp, Term Loan A1                                         | 5.000%  | 11/18/13 | Ba1  | 1,506,562 |
| 2,613 | Royalty Pharma Finance Trust, Incremental Term Loan                            | 4.000%  | 11/09/18 | Baa2 | 2,631,432 |
| 1,625 | Springleaf Financial Funding Company, Term Loan                                | 5.500%  | 5/10/17  | B3   | 1,604,688 |
| 6,488 | Total Consumer Finance                                                         |         |          |      | 6,466,432 |
|       | <b>Distributors 2.1% (1.4% of Total Investments)</b>                           |         |          |      |           |
| 4,988 | HD Supply, Inc., Term Loan                                                     | 7.250%  | 10/12/17 | B+   | 5,146,477 |
|       | <b>Diversified Consumer Services 2.0% (1.4% of Total Investments)</b>          |         |          |      |           |
| 1,149 | Brickman Group Holdings, Inc., Tranche B1, Term Loan                           | 5.500%  | 10/14/16 | B+   | 1,166,321 |
| 1,900 | Cengage Learning Acquisitions, Inc., Term Loan                                 | 2.470%  | 7/03/14  | B    | 1,816,875 |
| 1,970 | Laureate Education, Inc., Extended Term Loan                                   | 5.250%  | 6/15/18  | B1   | 1,965,075 |
| 5,019 | Total Diversified Consumer Services                                            |         |          |      | 4,948,271 |
|       | <b>Diversified Financial Services 1.2% (0.8% of Total Investments)</b>         |         |          |      |           |
| 998   | Ferrara Candy Company, Term Loan B                                             | 7.509%  | 6/18/18  | B    | 1,011,216 |
| 1,995 | Sheridan Holdings, Inc., Term Loan, First Lien                                 | 6.000%  | 7/01/18  | B+   | 2,013,703 |
| 2,993 | Total Diversified Financial Services                                           |         |          |      | 3,024,919 |
|       | <b>Diversified Telecommunication Services 3.2% (2.2% of Total Investments)</b> |         |          |      |           |
| 2,000 | Charter Communications Operating Holdings LLC, Holdco Term Loan                | 2.712%  | 3/06/14  | BB+  | 2,002,188 |
| 1,801 | Intelsat Jackson Holdings, Ltd., Term Loan B1                                  | 4.500%  | 4/02/18  | B1   | 1,817,417 |
| 2,000 | Intelsat, Unsecured Term Loan                                                  | 2.711%  | 2/01/14  | B    | 1,988,126 |
| 2,000 | Level 3 Financing, Inc., Term Loan, Tranche B                                  | 5.250%  | 8/01/19  | Ba2  | 2,024,688 |
| 7,801 | Total Diversified Telecommunication Services                                   |         |          |      | 7,832,419 |
|       | <b>Electric Utilities 0.2% (0.2% of Total Investments)</b>                     |         |          |      |           |
| 854   | TXU Corporation, 2014 Term Loan                                                | 9.000%  | 10/10/14 | B2   | 577,003   |
|       | <b>Electrical Equipment 0.3% (0.2% of Total Investments)</b>                   |         |          |      |           |
| 591   | Sensus Metering Systems, Inc., Term Loan, First Lien                           | 4.750%  | 5/09/17  | Ba3  | 593,216   |
|       | <b>Electronic Equipment &amp; Instruments 0.7% (0.4% of Total Investments)</b> |         |          |      |           |
| 1,980 | Smart Modular Technologies, Inc., Term Loan                                    | 8.250%  | 8/26/17  | B+   | 1,603,800 |
|       | <b>Food &amp; Staples Retailing 2.8% (1.9% of Total Investments)</b>           |         |          |      |           |
| 900   | BJ Wholesale Club, Inc., Term Loan, First Lien                                 | 5.750%  | 9/26/19  | B    | 910,781   |
| 1,800 |                                                                                | 4.750%  | 5/15/19  | BB-  | 1,818,938 |

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|        |                                                                               |         |          |      |            |
|--------|-------------------------------------------------------------------------------|---------|----------|------|------------|
|        | Wendy s/Arby s Restaurants, Inc., Term Loan B                                 |         |          |      |            |
| 4,000  | Wilton Products, Inc., Tranche B, Term Loan                                   | 7.500%  | 8/30/18  | B1   | 4,042,500  |
| 6,700  | Total Food & Staples Retailing                                                |         |          |      | 6,772,219  |
|        | <b>Food Products 4.9% (3.3% of Total Investments)</b>                         |         |          |      |            |
| 2,000  | AdvancePierre Foods, Inc., Term Loan, First Lien                              | 5.750%  | 7/10/17  | B1   | 2,019,166  |
| 900    | AdvancePierre Foods, Inc., Term Loan, Second Lien                             | 9.500%  | 10/10/17 | CCC+ | 913,875    |
| 1,727  | Michael Foods Group, Inc., Term Loan                                          | 4.250%  | 2/25/18  | B+   | 1,736,315  |
| 7,296  | U.S. Foodservice, Inc., Extended Term Loan                                    | 5.750%  | 3/31/17  | B-   | 7,204,655  |
| 11,923 | Total Food Products                                                           |         |          |      | 11,874,011 |
|        | <b>Health Care Equipment &amp; Supplies 3.2% (2.2% of Total Investments)</b>  |         |          |      |            |
| 4,963  | Chiron Merger Sub, Inc., Term Loan                                            | 7.000%  | 5/04/18  | Ba2  | 5,036,938  |
| 225    | Fenwal, Inc., Delayed Term Loan                                               | 2.672%  | 2/28/14  | B+   | 224,956    |
| 714    | Fenwal, Inc., Term Loan                                                       | 2.672%  | 2/28/14  | B+   | 713,798    |
| 1,746  | Hologic, Inc., Term Loan B                                                    | 4.500%  | 8/01/19  | BBB- | 1,767,627  |
| 7,648  | Total Health Care Equipment & Supplies                                        |         |          |      | 7,743,319  |
|        | <b>Health Care Providers &amp; Services 10.8% (7.4% of Total Investments)</b> |         |          |      |            |
| 1,446  | Ardent Medical Services, Inc., Term Loan                                      | 6.500%  | 9/15/15  | B1   | 1,450,015  |
| 21     | Community Health Systems, Inc., Extended Term Loan                            | 3.921%  | 1/25/17  | BB   | 21,210     |
| 4,000  | DaVita, Inc., New Term Loan B2, WI/DD                                         | TBD     | TBD      | Ba2  | 4,016,668  |
| 1,000  | Genesis Healthcare LLC, Term Loan, DD1                                        | 10.000% | 10/02/18 | B    | 965,000    |
| 2,135  | Gentiva Health Services, Inc., Term Loan B                                    | 6.500%  | 8/17/16  | B1   | 2,109,371  |
| 3,554  | Golden Living, Term Loan                                                      | 5.000%  | 5/04/18  | B+   | 3,431,759  |
| 596    | Health Management Associates, Inc., Term Loan B                               | 4.500%  | 11/16/18 | BB-  | 601,619    |
| 1,312  | Kindred Healthcare, Term Loan                                                 | 5.250%  | 6/01/18  | Ba3  | 1,296,092  |
| 931    | LHP Operations Co. LLC, Term Loan B                                           | 9.000%  | 7/03/18  | B    | 940,310    |
| 3,310  | LifeCare, Term Loan                                                           | 8.093%  | 2/01/16  | N/R  | 3,121,573  |
| 784    | MultiPlan, Inc., Term Loan B                                                  | 4.750%  | 8/26/17  | Ba3  | 789,009    |
| 1,000  | National Mentor Holdings, Inc., Term Loan B, WI/DD                            | TBD     | TBD      | B+   | 1,002,917  |
| 2,471  | Select Medical Corporation, Term Loan                                         | 5.500%  | 6/01/18  | BB-  | 2,492,854  |
| 399    | Select Medical Corporation, Tranche B, Term Loan A                            | 5.502%  | 6/01/18  | BB-  | 402,491    |
| 1,000  | Sheridan Holdings, Inc., Term Loan, Second Lien                               | 9.000%  | 7/01/19  | B-   | 1,010,000  |
| 1,060  | Skilled Healthcare Group, Inc., Term Loan                                     | 6.750%  | 4/09/16  | B1   | 1,067,036  |
| 177    | Universal Health Services, Inc., Term Loan B                                  | 3.750%  | 11/15/16 | BB+  | 177,447    |
| 1,539  | Vanguard Health Holding Company II LLC, Initial Term Loan                     | 5.000%  | 1/29/16  | Ba2  | 1,550,327  |
| 26,735 | Total Health Care Providers & Services                                        |         |          |      | 26,445,698 |
|        | <b>Health Care Technology 1.6% (1.1% of Total Investments)</b>                |         |          |      |            |
| 3,606  | Emdeon Business Services LLC, Term Loan B1                                    | 5.000%  | 11/02/18 | BB-  | 3,648,389  |
| 300    | Fenwal, Inc., Term Loan, Second Lien                                          | 5.672%  | 8/28/14  | B    | 299,733    |
| 3,906  | Total Health Care Technology                                                  |         |          |      | 3,948,122  |
|        | <b>Hotels, Restaurants &amp; Leisure 4.4% (3.0% of Total Investments)</b>     |         |          |      |            |
| 1,955  | 24 Hour Fitness Worldwide, Inc., New Term Loan                                | 7.500%  | 4/22/16  | Ba3  | 1,978,216  |
| 1,788  | Caesars Entertainment Operating Company, Inc., Term Loan B6                   | 5.461%  | 1/28/18  | B    | 1,610,467  |
| 3,217  | CCM Merger, Inc. Term Loan                                                    | 6.000%  | 3/01/17  | B+   | 3,245,573  |
| 975    | Dunkin Brands, Inc., Term Loan B2                                             | 4.000%  | 11/23/17 | B    | 979,176    |
| 1,990  | Landry s Restaraunts, Inc., Term Loan B                                       | 6.500%  | 4/24/18  | B+   | 2,014,461  |
| 985    | Seaworld Parks and Entertainment, Inc., Term Loan B                           | 4.000%  | 8/17/17  | BB-  | 992,158    |
| 10,910 | Total Hotels, Restaurants & Leisure                                           |         |          |      | 10,820,051 |
|        | <b>Household Durables 0.6% (0.4% of Total Investments)</b>                    |         |          |      |            |

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|        |                                                                          |         |          |     |            |
|--------|--------------------------------------------------------------------------|---------|----------|-----|------------|
| 1,500  | AOT Bedding Super Holdings LLC, Term Loan B                              | 4.172%  | 8/29/19  | B+  | 1,501,563  |
|        | <b>Household Products 0.6% (0.4% of Total Investments)</b>               |         |          |     |            |
| 1,543  | Spectrum Brands, Inc., Term Loan                                         | 5.018%  | 6/17/16  | Ba3 | 1,548,822  |
|        | <b>Industrial Conglomerates 0.3% (0.2% of Total Investments)</b>         |         |          |     |            |
| 658    | Eagle Parent, Inc., Term Loan                                            | 5.000%  | 5/16/18  | Ba3 | 663,107    |
|        | <b>Insurance 0.8% (0.5% of Total Investments)</b>                        |         |          |     |            |
| 2,000  | Vantage Drilling Company, Term Loan B, WI/DD                             | TBD     | TBD      | B-  | 1,941,666  |
|        | <b>Internet &amp; Catalog Retail 0.3% (0.2% of Total Investments)</b>    |         |          |     |            |
| 825    | Burlington Coat Factory Warehouse Corporation, Term Loan B1              | 5.500%  | 2/23/17  | B   | 833,894    |
|        | <b>Internet Software &amp; Services 3.4% (2.3% of Total Investments)</b> |         |          |     |            |
| 694    | Go Daddy Group Inc, First Lien Term Loan                                 | 5.500%  | 12/17/18 | Ba3 | 692,709    |
| 1,425  | Open Solutions, Inc., Term Loan B                                        | 2.435%  | 1/23/14  | B+  | 1,377,742  |
| 1,000  | Sabre, Inc., Incremental Term Loan                                       | 7.250%  | 12/29/17 | B1  | 1,012,083  |
| 311    | Sabre, Inc., Extended Term Loan, First Lien                              | 5.962%  | 9/30/17  | B1  | 309,945    |
| 1,950  | SSI Investments II, Ltd., New Term Loan                                  | 5.000%  | 5/26/17  | Ba3 | 1,971,997  |
| 2,848  | WebCom Group Inc., First Lien                                            | 11.000% | 10/27/18 | Ba3 | 2,851,059  |
| 8,228  | Total Internet Software & Services                                       |         |          |     | 8,215,535  |
|        | <b>IT Services 5.3% (3.6% of Total Investments)</b>                      |         |          |     |            |
| 3,578  | First Data Corporation, Extended Term Loan B                             | 5.211%  | 3/24/17  | B+  | 3,541,904  |
| 2,732  | Frac Tech International LLC, Term Loan                                   | 8.500%  | 5/06/16  | B+  | 2,468,226  |
| 859    | Sabre, Inc., New Extended Term Loan                                      | 5.962%  | 12/29/17 | B1  | 855,924    |
| 441    | SRA International, Term Loan                                             | 6.500%  | 7/20/18  | B1  | 430,119    |
| 1,265  | VFH Parent LLC, Term Loan                                                | 7.500%  | 7/08/16  | Ba1 | 1,275,633  |
| 769    | Web.com, Term Loan, Second Lien                                          | 11.000% | 10/27/18 | B3  | 793,269    |
| 3,491  | Zayo Group LLC, Term Loan B                                              | 5.250%  | 7/02/19  | B1  | 3,517,434  |
| 13,135 | Total IT Services                                                        |         |          |     | 12,882,509 |
|        | <b>Leisure Equipment &amp; Products 1.5% (1.0% of Total Investments)</b> |         |          |     |            |
| 1,985  | Academy, Ltd., Term Loan                                                 | 6.000%  | 8/03/18  | B   | 1,991,203  |
| 1,656  | BLB Management Services, Inc., Term Loan                                 | 8.500%  | 11/05/15 | BB  | 1,669,144  |
| 3,641  | Total Leisure Equipment & Products                                       |         |          |     | 3,660,347  |
|        | <b>Machinery 0.8% (0.5% of Total Investments)</b>                        |         |          |     |            |
| 750    | Navistar International Corporation, Term Loan B                          | 7.000%  | 8/16/17  | Ba2 | 756,094    |
| 1,191  | Rexnord Corporation, Inc., Term Loan B Refinancing                       | 4.500%  | 4/01/18  | BB  | 1,200,677  |
| 1,941  | Total Machinery                                                          |         |          |     | 1,956,771  |
|        | <b>Media 9.8% (6.7% of Total Investments)</b>                            |         |          |     |            |
| 2,182  | Cengage Learning Inc., Term Loan B                                       | 2.470%  | 7/03/14  | B   | 1,996,622  |
| 989    | Cequel Communications LLC, Term Loan                                     | 4.000%  | 2/14/19  | Ba2 | 991,843    |
| 1,990  | Charter Communications Operating Holdings LLC, Term Loan D               | 4.000%  | 5/15/19  | BB+ | 2,005,671  |
| 1,983  | Cumulus Media, Inc., Term Loan, First Lien                               | 5.750%  | 9/17/18  | Ba2 | 1,997,911  |
| 1,000  | Cumulus Media, Inc., Term Loan, Second Lien                              | 7.500%  | 9/16/19  | B2  | 1,015,250  |
| 120    | Emmis Operating Company, Term Loan                                       | 4.362%  | 11/01/13 | B2  | 118,224    |
| 1,000  | FoxCo Acquisition Sub LLC, Initial Term Loan                             | 5.500%  | 7/14/17  | B+  | 1,015,000  |
| 572    | Interactive Data Corporation, Term Loan B                                | 4.500%  | 2/11/18  | BB- | 576,378    |
| 1,000  | Mediacom Broadband LLC, Tranche G, Term Loan                             | 4.000%  | 1/20/20  | Ba3 | 1,000,000  |
| 1,876  | Radio One, Inc., Term Loan B, First Lien                                 | 7.500%  | 2/14/17  | B+  | 1,889,842  |
| 910    | Tribune Company, Term Loan B, (5)                                        | 0.000%  | 6/04/14  | Ca  | 699,129    |
| 3,909  | Univision Communications, Inc., Term Loan                                | 4.462%  | 3/31/17  | B+  | 3,835,937  |
| 1,714  | UPC Broadband Holding BV, Term Loan, Tranche AB                          | 4.750%  | 12/31/17 | Ba3 | 1,727,143  |

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|        |                                                                         |         |          |      |            |
|--------|-------------------------------------------------------------------------|---------|----------|------|------------|
| 3,731  | WideOpenWest Finance LLC, Term Loan B, DD1                              | 6.250%  | 7/12/18  | B1   | 3,770,922  |
| 1,000  | WMG Acquisition Corporation, Term Loan, WI/DD                           | TBD     | TBD      | Ba2  | 1,005,000  |
| 1,793  | Yell Group PLC, Term Loan, (5)                                          | 4.459%  | 7/31/14  | N/R  | 340,660    |
| 25,769 | Total Media                                                             |         |          |      | 23,985,532 |
|        | <b>Metals &amp; Mining 1.2% (0.8% of Total Investments)</b>             |         |          |      |            |
| 3,000  | Fortescue Metals Group Term Loan B, WI/DD                               | TBD     | TBD      | BBB- | 2,992,500  |
|        | <b>Multiline Retail 0.7% (0.5% of Total Investments)</b>                |         |          |      |            |
| 846    | 99 Cents Only Stores, Term Loan B1                                      | 5.250%  | 1/11/19  | B+   | 857,102    |
| 931    | Bass Pro Group LLC, Term Loan B                                         | 5.250%  | 6/13/17  | BB-  | 940,761    |
| 1,777  | Total Multiline Retail                                                  |         |          |      | 1,797,863  |
|        | <b>Oil, Gas &amp; Consumable Fuels 4.5% (3.1% of Total Investments)</b> |         |          |      |            |
| 327    | Alon USA Energy, Inc., Edgington Facility                               | 4.500%  | 8/05/13  | B+   | 325,432    |
| 2,615  | Alon USA Energy, Inc., Paramount Facility                               | 4.500%  | 8/05/13  | B+   | 2,603,365  |
| 992    | CCS Income Trust, Delayed Term Loan                                     | 3.212%  | 11/14/14 | B    | 977,236    |
| 1,979  | CCS Income Trust, Term Loan                                             | 3.212%  | 11/14/14 | B1   | 1,949,121  |
| 974    | Crestwood Holdings, Inc., Term Loan B                                   | 9.750%  | 3/26/18  | CCC+ | 988,864    |
| 1,250  | Everest Acquisition LLC Term Loan                                       | 0.425%  | 5/24/18  | Ba3  | 1,261,328  |
| 1,650  | Plains Exploration and Production Company, Term Loan, WI/DD             | TBD     | TBD      | Ba1  | 1,659,577  |
| 1,250  | Samson Investment Company, Initial Term Loan, Second Lien               | 6.000%  | 9/25/18  | B+   | 1,263,086  |
| 11,037 | Total Oil, Gas & Consumable Fuels                                       |         |          |      | 11,028,009 |
|        | <b>Paper &amp; Forest Products 1.1% (0.7% of Total Investments)</b>     |         |          |      |            |
| 2,731  | Newark Group, Inc., DIP Term Loan                                       | 12.500% | 3/31/14  | Caa1 | 2,690,464  |
|        | <b>Personal Products 0.9% (0.6% of Total Investments)</b>               |         |          |      |            |
| 1,330  | Prestige Brands, Inc., Term Loan 1                                      | 5.278%  | 1/27/19  | BB-  | 1,346,521  |
| 713    | Revlon Consumer Products Corporation, Term Loan                         | 4.750%  | 11/19/17 | BB-  | 715,758    |
| 2,043  | Total Personal Products                                                 |         |          |      | 2,062,279  |
|        | <b>Pharmaceuticals 11.0% (7.5% of Total Investments)</b>                |         |          |      |            |
| 1,000  | Assuramed Holdings, Inc., Term Loan, Second Lien, WI/DD                 | TBD     | TBD      | CCC+ | 1,001,667  |
| 1,000  | Bausch & Lomb, Inc., Delayed Draw, Term Loan                            | 4.750%  | 9/30/15  | B+   | 1,010,000  |
| 4,988  | Bausch & Lomb, Inc., Term Loan B                                        | 5.250%  | 5/17/19  | B+   | 5,049,844  |
| 1,084  | ConvaTec Healthcare, Incremental Term Loan B                            | 5.000%  | 12/22/16 | Ba3  | 1,092,295  |
| 1,000  | Generic Drug Holdings, Inc., Term Loan B, WI/DD                         | TBD     | TBD      | B+   | 1,005,833  |
| 2,000  | Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5)                | 0.000%  | 5/03/13  | N/R  | 60,000     |
| 275    | Graceway Pharmaceuticals LLC, Term Loan, (5)                            | 0.000%  | 5/03/12  | N/R  | 319,533    |
| 1,833  | Par Pharmaceutical Companies, Inc., Term Loan B                         | 5.000%  | 9/28/19  | B+   | 1,832,515  |
| 2,978  | Pharmaceutical Product Development, Inc., Term Loan                     | 6.250%  | 12/05/18 | Ba3  | 3,017,512  |
| 2,370  | Quintiles Transnational Corporation, Term Loan B                        | 5.000%  | 6/08/18  | BB-  | 2,389,552  |
| 3,737  | Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D     | 4.250%  | 2/13/19  | BBB- | 3,757,428  |
| 800    | Warner Chilcott Company LLC, Term Loan B1 Additional                    | 4.250%  | 3/15/18  | BBB- | 804,134    |
| 2,107  | Warner Chilcott Corporation, Term Loan B1                               | 4.250%  | 3/15/18  | BBB- | 2,117,485  |
| 1,053  | Warner Chilcott Corporation, Term Loan B2                               | 4.250%  | 3/15/18  | BBB- | 1,058,743  |
| 1,449  | Warner Chilcott Corporation, Term Loan B3                               | 4.250%  | 3/15/18  | BBB- | 1,455,771  |
| 833    | Warner Chilcott Corporation, Term Loan B4                               | 3.261%  | 8/15/17  | BBB- | 833,854    |



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|            |                                                                                  |        |          |      |                    |
|------------|----------------------------------------------------------------------------------|--------|----------|------|--------------------|
| 167        | Warner Chilcott Corporation, Term Loan B5                                        | 3.261% | 8/20/17  | BBB- | 166,771            |
| 28,674     | Total Pharmaceuticals                                                            |        |          |      | 26,972,937         |
|            | <b>Professional Services 0.1% (0.0% of Total Investments)</b>                    |        |          |      |                    |
| 496        | Vertrue Inc., Term Loan, (5)                                                     | 9.250% | 8/16/14  | D    | 168,557            |
|            | <b>Real Estate Investment Trust 1.1% (0.8% of Total Investments)</b>             |        |          |      |                    |
| 2,000      | iStar Financial, Inc., Term Loan                                                 | 5.750% | 10/15/17 | BB-  | 2,000,938          |
| 765        | Walter Investment Management Corporation, Term Loan, First Lien                  | 7.750% | 6/30/16  | B+   | 769,781            |
| 2,765      | Total Real Estate Investment Trust                                               |        |          |      | 2,770,719          |
|            | <b>Real Estate Management &amp; Development 2.8% (1.9% of Total Investments)</b> |        |          |      |                    |
| 1,578      | Capital Automotive LP, Tranche B                                                 | 5.250% | 3/11/17  | Ba3  | 1,591,848          |
| 2,000      | Homeward Residential Holdings, Inc., Initial Term Loan                           | 8.250% | 8/08/17  | B+   | 2,013,750          |
| 1,531      | LNR Property Corporation, Term Loan                                              | 4.750% | 4/29/16  | BB+  | 1,536,992          |
| 1,722      | Realogy Corporation, Delayed Term Loan                                           | 4.464% | 10/10/16 | B+   | 1,720,767          |
| 6,831      | Total Real Estate Management & Development                                       |        |          |      | 6,863,357          |
|            | <b>Road &amp; Rail 1.0% (0.7% of Total Investments)</b>                          |        |          |      |                    |
| 2,437      | Swift Transportation Company, Inc., Term Loan, Tranche B2                        | 5.000% | 12/21/17 | BB   | 2,456,640          |
|            | <b>Semiconductors &amp; Equipment 1.2% (0.8% of Total Investments)</b>           |        |          |      |                    |
| 1,970      | NXP Semiconductor LLC, Term Loan                                                 | 4.500% | 3/03/17  | B-   | 2,001,191          |
| 973        | Spansion LLC, Term Loan                                                          | 4.750% | 2/09/15  | BB+  | 983,488            |
| 2,943      | Total Semiconductors & Equipment                                                 |        |          |      | 2,984,679          |
|            | <b>Software 10.7% (7.3% of Total Investments)</b>                                |        |          |      |                    |
| 2,944      | Attachmate Corporation, Term Loan, First Lien                                    | 7.250% | 11/22/17 | BB-  | 2,977,603          |
| 2,480      | BlackBoard, Inc., Term Loan, First Lien                                          | 7.500% | 10/04/18 | B+   | 2,502,483          |
| 1,771      | DataTel Inc., Term Loan B                                                        | 6.250% | 7/19/18  | B+   | 1,797,949          |
| 1,000      | Deltek, Inc., Term Loan, First Lien                                              | 6.000% | 10/10/18 | B+   | 1,009,375          |
| 7,731      | Infor Enterprise Applications, Term Loan B                                       | 5.250% | 4/05/18  | Ba3  | 7,823,630          |
| 1,234      | IPC Systems, Inc., Term Loan, First Lien                                         | 7.750% | 7/31/17  | B-   | 1,191,106          |
| 2,500      | IPC Systems, Inc., Term Loan, Second Lien                                        | 5.462% | 6/01/15  | CCC  | 2,162,500          |
| 3,500      | Misys PLC, Term Loan, First Lien                                                 | 7.250% | 12/12/18 | Ba3  | 3,515,312          |
| 1,881      | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan B1      | 5.000% | 6/07/19  | BB-  | 1,905,189          |
| 195        | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan B2      | 5.000% | 6/07/19  | BB-  | 196,784            |
| 983        | Vertafore, Inc., Term Loan                                                       | 5.250% | 7/29/16  | B+   | 986,602            |
| 26,219     | Total Software                                                                   |        |          |      | 26,068,533         |
|            | <b>Specialty Retail 3.5% (2.4% of Total Investments)</b>                         |        |          |      |                    |
| 1,375      | Collective Brands Inc., Term Loan B                                              | 7.250% | 10/09/19 | B1   | 1,384,453          |
| 985        | J Crew Group, Term Loan                                                          | 4.750% | 3/07/18  | B1   | 987,199            |
| 2,176      | Jo-Ann Stores, Inc., Term Loan                                                   | 4.750% | 3/16/18  | B+   | 2,179,064          |
| 372        | Lord & Taylor Holdings LLC, Term Loan                                            | 5.750% | 1/11/19  | BB   | 375,085            |
| 1,850      | Party City Corporation, Term Loan                                                | 5.750% | 7/27/19  | B1   | 1,870,119          |
| 869        | Toys R Us - Delaware Inc., Term Loan                                             | 5.250% | 5/17/18  | B+   | 852,978            |
| 919        | Toys R Us - Delaware Inc., Term Loan B                                           | 6.000% | 9/01/16  | B+   | 917,101            |
| 8,546      | Total Specialty Retail                                                           |        |          |      | 8,565,999          |
|            | <b>Wireless Telecommunication Services 2.7% (1.9% of Total Investments)</b>      |        |          |      |                    |
| 1,828      | Asurion LLC, Term Loan, First Lien                                               | 5.500% | 5/24/18  | BB-  | 1,842,812          |
| 2,619      | Clear Channel Communications, Inc., Tranche B, Term Loan, DD1                    | 3.862% | 1/29/16  | CCC+ | 2,176,075          |
| 2,000      | IPC Systems, Inc., Term Loan, Tranche C, First Lien                              | 7.750% | 7/31/17  | B1   | 1,966,250          |
| 701        | Presidio, Inc., New Term Loan                                                    | 5.750% | 3/31/17  | Ba3  | 702,500            |
| 7,148      | Total Wireless Telecommunication Services                                        |        |          |      | 6,687,637          |
| \$ 308,006 | <b>Total Variable Rate Senior Loan Interests (cost \$306,241,845)</b>            |        |          |      | <b>302,138,208</b> |

Shares Description (1)

Value

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|        |                                                                           |  |    |                  |
|--------|---------------------------------------------------------------------------|--|----|------------------|
|        | <b>Common Stocks 2.1% (1.5% of Total Investments)</b>                     |  |    |                  |
|        | <b>Building Products 1.3% (0.9% of Total Investments)</b>                 |  |    |                  |
| 88,501 | Masonite Worldwide Holdings, (6), (10)                                    |  | \$ | 3,141,786        |
|        | <b>Hotels, Restaurants &amp; Leisure 0.2% (0.2% of Total Investments)</b> |  |    |                  |
| 40,968 | BLB Worldwide Holdings Inc., (6), (10)                                    |  |    | 563,310          |
|        | <b>Media 0.6% (0.4% of Total Investments)</b>                             |  |    |                  |
| 48,954 | Metro-Goldwyn-Mayer, (6), (10)                                            |  |    | 1,543,583        |
|        | <b>Total Common Stocks (cost \$7,659,565)</b>                             |  |    | <b>5,248,679</b> |

| Principal Amount (000) | Description (1)                                                  | Coupon | Maturity | Ratings (3) | Value          |
|------------------------|------------------------------------------------------------------|--------|----------|-------------|----------------|
|                        | <b>Convertible Bonds 0.4% (0.2% of Total Investments)</b>        |        |          |             |                |
|                        | <b>Communications Equipment 0.4% (0.2% of Total Investments)</b> |        |          |             |                |
| \$ 850                 | Nortel Networks Corp., (5)                                       | 1.750% | 4/15/13  | N/R         | \$ 851,063     |
| \$ 850                 | <b>Total Convertible Bonds (cost \$710,500)</b>                  |        |          |             | <b>851,063</b> |

| Principal Amount (000) | Description (1)                                                                | Coupon  | Maturity | Ratings (3) | Value      |
|------------------------|--------------------------------------------------------------------------------|---------|----------|-------------|------------|
|                        | <b>Corporate Bonds 13.2% (9.0% of Total Investments)</b>                       |         |          |             |            |
|                        | <b>Commercial Services &amp; Supplies 0.2% (0.1% of Total Investments)</b>     |         |          |             |            |
| \$ 500                 | Ceridian Corporation                                                           | 11.250% | 11/15/15 | CCC         | \$ 487,500 |
|                        | <b>Communications Equipment 0.7% (0.4% of Total Investments)</b>               |         |          |             |            |
| 1,000                  | Avaya Inc.                                                                     | 9.750%  | 11/01/15 | CCC+        | 890,000    |
| 650                    | Nortel Networks Limited, (5)                                                   | 10.750% | 7/15/16  | N/R         | 726,375    |
| 1,650                  | Total Communications Equipment                                                 |         |          |             | 1,616,375  |
|                        | <b>Distributors 0.4% (0.3% of Total Investments)</b>                           |         |          |             |            |
| 1,000                  | HD Supply Inc., 144A                                                           | 8.125%  | 4/15/19  | B+          | 1,100,000  |
|                        | <b>Diversified Telecommunication Services 0.4% (0.3% of Total Investments)</b> |         |          |             |            |
| 1,000                  | IntelSat Bermuda Limited                                                       | 11.250% | 2/04/17  | CCC+        | 1,050,000  |
|                        | <b>Health Care Equipment &amp; Supplies 1.5% (1.0% of Total Investments)</b>   |         |          |             |            |
| 1,700                  | Chiron Merger Sub Inc., 144A                                                   | 10.500% | 11/01/18 | B           | 1,810,500  |
| 1,000                  | Merge Healthcare Inc.                                                          | 11.750% | 5/01/15  | B+          | 1,072,500  |
| 750                    | Rotech Healthcare Inc.                                                         | 10.750% | 10/15/15 | B3          | 731,250    |
| 3,450                  | Total Health Care Equipment & Supplies                                         |         |          |             | 3,614,250  |
|                        | <b>Health Care Providers &amp; Services 1.8% (1.2% of Total Investments)</b>   |         |          |             |            |
| 1,000                  | HCA Inc.                                                                       | 8.500%  | 4/15/19  | BB+         | 1,123,750  |
| 250                    | Rotech Healthcare Inc.                                                         | 10.500% | 3/15/18  | CCC-        | 143,125    |
| 1,500                  | Select Medical Corporation                                                     | 6.494%  | 9/15/15  | B-          | 1,492,500  |
| 500                    | Vanguard Health Holding LLC/Inc.                                               | 8.000%  | 2/01/18  | B-          | 520,000    |
| 1,000                  | Wolverine Healthcare Analytics, 144A                                           | 10.625% | 6/01/20  | CCC+        | 1,072,500  |
| 4,250                  | Total Health Care Providers & Services                                         |         |          |             | 4,351,875  |
|                        | <b>Household Products 0.9% (0.6% of Total Investments)</b>                     |         |          |             |            |
| 2,000                  | Spectrum Brands Inc.                                                           | 9.500%  | 6/15/18  | Ba3         | 2,245,000  |
|                        | <b>IT Services 0.4% (0.3% of Total Investments)</b>                            |         |          |             |            |
| 1,000                  | First Data Corporation, 144A                                                   | 7.375%  | 6/15/19  | BB-         | 1,035,000  |
|                        | <b>Machinery 0.8% (0.6% of Total Investments)</b>                              |         |          |             |            |
| 2,000                  | NES Rental Holdings Inc., 144A                                                 | 12.250% | 4/15/15  | CCC+        | 2,005,000  |
|                        | <b>Media 2.2% (1.5% of Total Investments)</b>                                  |         |          |             |            |
| 526                    | Clear Channel Communications, Inc., 144A                                       | 9.000%  | 12/15/19 | CCC+        | 473,400    |
| 2,000                  | Clear Channel Communications, Inc.                                             | 5.500%  | 9/15/14  | CCC-        | 1,870,000  |
| 1,000                  | Clear Channel Communications, Inc.                                             | 10.750% | 8/01/16  | CCC-        | 740,000    |
| 3,200                  | Clear Channel Communications, Inc.                                             | 6.875%  | 6/15/18  | CCC-        | 2,000,000  |

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|                  |                                                                     |         |          |     |                   |
|------------------|---------------------------------------------------------------------|---------|----------|-----|-------------------|
| 200              | WMG Acquisition Group                                               | 11.500% | 10/01/18 | B-  | 225,500           |
| 6,926            | Total Media                                                         |         |          |     | 5,308,900         |
|                  | <b>Metals &amp; Mining 0.6% (0.4% of Total Investments)</b>         |         |          |     |                   |
| 1,400            | Molycorp Inc., 144A                                                 | 10.000% | 6/01/20  | B3  | 1,347,500         |
|                  | <b>Paper &amp; Forest Products 0.3% (0.2% of Total Investments)</b> |         |          |     |                   |
| 1,000            | Verso Paper Holdings LLC, 144A                                      | 11.750% | 1/15/19  | BB- | 650,000           |
|                  | <b>Pharmaceuticals 1.9% (1.3% of Total Investments)</b>             |         |          |     |                   |
| 143              | Angiotech Pharmaceuticals Inc.                                      | 5.000%  | 12/01/13 | N/R | 143,000           |
| 1,796            | Angiotech Pharmaceuticals Inc.                                      | 9.000%  | 12/01/16 | N/R | 1,813,960         |
| 2,000            | Valeant Pharmaceuticals International, 144A                         | 7.000%  | 10/01/20 | BB- | 2,152,500         |
| 500              | Valeant Pharmaceuticals International, 144A                         | 7.250%  | 7/15/22  | BB- | 541,250           |
| 4,439            | Total Pharmaceuticals                                               |         |          |     | 4,650,710         |
|                  | <b>Road &amp; Rail 0.4% (0.3% of Total Investments)</b>             |         |          |     |                   |
| 1,000            | Avis Budget Car Rental                                              | 2.967%  | 5/15/14  | B+  | 998,750           |
|                  | <b>Software 0.7% (0.5% of Total Investments)</b>                    |         |          |     |                   |
| 850              | Infor Us Inc.                                                       | 11.500% | 7/15/18  | B-  | 983,875           |
| 750              | Infor Us Inc.                                                       | 9.375%  | 4/01/19  | B-  | 828,750           |
| 1,600            | Total Software                                                      |         |          |     | 1,812,625         |
|                  | <b>Specialty Retail 0.0% (0.0% of Total Investments)</b>            |         |          |     |                   |
| 480              | Local Insight Regatta Holdings, (5)                                 | 11.000% | 12/01/17 | N/R | 24                |
| <b>\$ 33,695</b> | <b>Total Corporate Bonds (cost \$31,005,983)</b>                    |         |          |     | <b>32,273,509</b> |

| Principal Amount (000) | Description (1)                                                                                                                                                                                         | Coupon | Maturity |    | Value                |
|------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------|----------|----|----------------------|
|                        | <b>Short-Term Investments 7.7% (5.2% of Total Investments)</b>                                                                                                                                          |        |          |    |                      |
| \$ 18,839              | Repurchase Agreement with Fixed Income Clearing Corporation, dated 10/31/12, repurchase price \$18,838,517, collateralized by \$18,485,000 U.S. Treasury Notes, 1.500%, due 7/31/16, value \$19,220,075 | 0.010% | 11/01/12 | \$ | 18,838,512           |
|                        | <b>Total Short-Term Investments (cost \$18,838,512)</b>                                                                                                                                                 |        |          |    | <b>18,838,512</b>    |
|                        | <b>Total Investments (cost \$364,456,405) 147.0%</b>                                                                                                                                                    |        |          |    | <b>359,349,971</b>   |
|                        | <b>Borrowings (40.9)% (7), (8)</b>                                                                                                                                                                      |        |          |    | <b>(100,000,000)</b> |
|                        | <b>Other Assets Less Liabilities (6.1)% (9)</b>                                                                                                                                                         |        |          |    | <b>(14,936,449)</b>  |
|                        | <b>Net Assets Applicable to Common Shares 100%</b>                                                                                                                                                      |        |          | \$ | <b>244,413,522</b>   |

Investments in Derivatives at October 31, 2012

Interest Rate Swaps outstanding:

| Counterparty   | Notional Amount | Fund Pay/Receive | Floating Rate Index | Fixed Rate* | Fixed Rate Payment Frequency | Termination Date | Unrealized Appreciation (Depreciation)(9) |
|----------------|-----------------|------------------|---------------------|-------------|------------------------------|------------------|-------------------------------------------|
| Goldman Sachs  | \$ 18,487,500   | Receive          | 1-Month USD-LIBOR   | 1.300%      | Monthly                      | 4/20/14          | \$ (291,006)                              |
| Morgan Stanley | 18,487,500      | Receive          | 1-Month USD-LIBOR   | 2.201       | Monthly                      | 4/20/16          | (1,121,610)                               |
|                |                 |                  |                     |             |                              |                  | <b>\$ (1,412,616)</b>                     |

\*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 following is a summary of the three-tiered hierarchy of valuation input levels.

Level 1 - Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.

Level 2 - Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 - Prices are determined using 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 risks associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of the end of the reporting period:

|                                     | Level 1 | Level 2       | Level 3 | Total          |
|-------------------------------------|---------|---------------|---------|----------------|
| Long-Term Investments*:             |         |               |         |                |
| Variable Rate Senior Loan Interests | \$      | \$302,138,208 | \$      | \$ 302,138,208 |
| Common Stocks                       |         | 5,248,679     |         | 5,248,679      |
| Convertible Bonds                   |         | 851,063       |         | 851,063        |
| Corporate Bonds                     |         | 32,273,509    |         | 32,273,509     |
| Short-Term Investments:             |         |               |         |                |
| Repurchase Agreements               |         | 18,838,512    |         | 18,838,512     |
| Derivatives:                        |         |               |         |                |
| Interest Rate Swaps**               |         | (1,412,616)   |         | (1,412,616)    |
| Total                               | \$      | \$357,937,355 | \$      | \$ 357,937,355 |

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

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

The Nuveen funds' Board of Directors/Trustees is responsible for the valuation process and has delegated the oversight of the daily valuation process to the Adviser's Valuation Committee. The Valuation Committee, pursuant to the valuation policies and procedures adopted by the Board of Directors/Trustees, is responsible for making fair value determinations, evaluating the effectiveness of the funds' pricing policies, and reporting to the Board of Directors/Trustees. The Valuation Committee is aided in its efforts by the Adviser's dedicated Securities Valuation Team, which is responsible for administering the daily valuation process and applying fair value methodologies as approved by the Valuation Committee. When determining the reliability of independent pricing services for investments owned by the funds, the Valuation Committee, among other things, conducts due diligence reviews of the pricing services and monitors the quality of security prices received through various testing reports conducted by the Securities Valuation Team.

The Valuation Committee will consider pricing methodologies it deems relevant and appropriate when making fair value determinations. Examples of possible methodologies include, but are not limited to, multiple of earnings; discount from market of a similar freely traded security; discounted cash-flow analysis; book value or a multiple thereof; risk premium/yield analysis; yield to maturity; and/or fundamental investment analysis. The Valuation Committee will also consider factors it deems relevant and appropriate in light of the facts and circumstances. Examples of possible factors include, but are not limited to, the type of security; the issuer's financial statements; the purchase price of the security; the discount from market value of unrestricted securities of the same class at the time of purchase; analysts' research and observations from financial institutions; information regarding any transactions or offers with respect to the security; the existence of merger proposals or tender offers affecting the security; the price and extent of public trading in similar securities of the issuer or comparable companies; and the existence of a shelf registration for restricted securities.

For each portfolio security that has been fair valued pursuant to the policies adopted by the Board of Directors/Trustees, the fair value price is compared against the last available and next available market quotations. The Valuation Committee reviews the results of such testing and fair valuation occurrences are reported to the Board of Directors/Trustees.

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### 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 October 31, 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 and Liabilities |                                                |
|--------------------------|-----------------------|-----------------------------------------------------|------------------------------------------------|
|                          |                       | Asset Derivatives                                   | Liability Derivatives                          |
| Interest Rate            | Swaps                 | Location                                            | Value                                          |
|                          |                       |                                                     | Unrealized depreciation on interest rate swaps |
|                          |                       | \$                                                  | \$ (1,412,616)                                 |

### 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 and 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 impact the net asset value of the Fund.

At October 31, 2012, the cost of investments (excluding investments in derivatives), was \$364,575,822.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives), at October 31, 2012, were as follows:

|                                                           |               |
|-----------------------------------------------------------|---------------|
| Gross unrealized:                                         |               |
| Appreciation                                              | \$3,310,977   |
| Depreciation                                              | (14,536,828)  |
| Net unrealized appreciation (depreciation) of investments | (\$1,225,851) |

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) 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.
- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) Borrowings as a percentage of Total Investments is 27.8%.
- (8) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (9) Other Assets Less Liabilities includes the net Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives at the end of the reporting period.

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- (10) For fair value measurement disclosure purposes, Common Stock categorized as Level 2.
  - N/R Not rated.
  - DD1 Portion of investment purchased on a delayed delivery basis.
  - WI/DD Purchased 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 buyers.
  - 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 coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final 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: December 28, 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: December 28, 2012

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

Date: December 28, 2012