

NUVEEN SENIOR INCOME FUND  
Form N-Q  
June 29, 2010

**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: 4/30/2010

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 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****Portfolio of Investments****Nuveen Senior Income Fund (NSL)**

April 30, 2010 (Unaudited)

| <b>Principal<br/>Amount<br/>(000)</b>                           | <b>Description (1)</b>                               | <b>Weighted<br/>Average<br/>Coupon</b> | <b>Maturity<br/>(2)</b> | <b>Ratings<br/>(3)</b> | <b>Value</b> |
|---|--|--|-------------------------|------------------------|--------------|
| <b>Variable Rate Senior Loan Interests</b>                      |  |  |                         |                        |              |
| <b>116.4% (83.8% of Total Investments)</b>                      |  |  |                         |                        |              |
| <b>(4)</b>  |  |  |                         |                        |              |
| <b>Aerospace &amp; Defense 1.7% (1.3% of Total Investments)</b> |  |  |                         |                        |              |
| \$ 574  | DAE Aviation Holdings, Inc., Term Loan B1            | 4.090%                                 | 7/31/14                 | B                      | \$ 550,532   |
| 559   | DAE Aviation Holdings, Inc., Term Loan B2            | 4.090%                                 | 7/31/14                 | B                      | 535,842      |
| 112   | Hawker Beechcraft, LLC, LC Facility, DD1             | 2.290%                                 | 3/26/14                 | CCC+                   | 96,212       |
| 1,879   | Hawker Beechcraft, LLC, Term Loan, DD1               | 2.278%                                 | 3/26/14                 | CCC+                   | 1,617,638    |
| 1,000   | McKechnie Aerospace Holdings, Inc., Term Loan, WI/DD | TBD                                    | TBD                     | N/R                    | 927,323      |
| 4,124   | Total Aerospace & Defense                            |  |                         |                        | 3,727,547    |
| <b>Airlines 3.3% (2.4% of Total Investments)</b>                |  |  |                         |                        |              |
| 1,940   | Delta Air Lines, Inc., Credit Linked Deposit         | 2.298%                                 | 4/30/12                 | Ba2                    | 1,899,988    |
| 1,945   | Delta Air Lines, Inc., Term Loan                     | 3.548%                                 | 4/30/14                 | B                      | 1,824,896    |
| 3,546   | United Air Lines, Inc., Term Loan B                  | 2.357%                                 | 2/01/14                 | B+                     | 3,274,526    |
| 7,431   | Total Airlines                                       |  |                         |                        | 6,999,410    |
| <b>Auto Components 2.4% (1.7% of Total Investments)</b>         |  |  |                         |                        |              |
| 3,726   | Federal-Mogul Corporation, Tranche B, Term Loan      | 2.189%                                 | 12/29/14                | Ba3                    | 3,415,502    |
| 1,901   |  | 2.196%                                 | 12/28/15                | Ba3                    | 1,742,991    |

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Federal-Mogul Corporation, Tranche  
C, Term Loan

5,627 Total Auto Components 5,158,493

**Automobiles 2.2% (1.6% of Total  
Investments)**

4,950 Ford Motor Company, Term Loan 3.284% 12/15/13 Ba2 4,788,605

**Building Products 6.2% (4.5% of  
Total Investments)**

848 Atrium Companies, Inc., Term Loan 11.750% 5/31/12 D 784,784  
5,837 Building Materials Corporation of  
America, Term Loan 3.063% 2/22/14 BBB- 5,771,417  
1,319 Euramax Holdings, Inc., PIK Term  
Loan 14.000% 6/29/13 B- 1,164,062  
1,288 Euramax Holdings, Inc., Term Loan 10.000% 6/22/13 B- 1,136,359  
4,533 TFS Acquisition, Term Loan 10.000% 8/11/13 CCC+ 4,408,764  
13,825 Total Building Products 13,265,386

**Chemicals 3.3% (2.4% of Total  
Investments)**

400 Celanese US Holdings LLC, Credit  
Linked Deposit 1.999% 4/02/14 BB+ 392,250  
543 Hercules Offshore, Inc., Term Loan 6.000% 7/11/13 B 528,448  
120 Hexion Specialty Chemicals, Inc.,  
Term Loan C1 2.563% 5/05/13 Ba3 115,698  
53 Hexion Specialty Chemicals, Inc.,  
Term Loan C2 2.563% 5/05/13 Ba3 51,249  
1,420 Hexion Specialty Chemicals, Inc.,  
Term Loan C4 2.500% 5/05/13 Ba3 1,355,703  
644 Huntsman International LLC, Term  
Loan 2.056% 4/19/14 Ba2 621,101  
897 Ineos US Finance LLC, Tranche B2 1.000% 12/16/13 CCC+ 897,176  
897 Ineos US Finance LLC, Tranche C2 5.250% 12/16/14 CCC+ 897,199  
12 LyondellBasell Finance Company,  
Dutch Revolving Line of Credit, (5) 3.500% 12/20/13 N/R 7,334  
27 LyondellBasell Finance Company,  
Dutch Tranche A, Term Loan, (5) 3.500% 12/20/13 N/R 16,142  
35 LyondellBasell Finance Company,  
German Tranche B1, Euro Term Loan,  
(5) 3.750% 12/22/14 N/R 21,055  
35 LyondellBasell Finance Company,  
German Tranche B2, Euro Term Loan,  
(5) 3.750% 12/20/14 N/R 21,055

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|       |   |        |          |     |           |
|-------|---|--------|----------|-----|-----------|
|       | (5)   |        |          |     |           |
| 35    | LyondellBasell Finance Company,<br>German Tranche B3, Euro Term Loan, | 3.750% | 12/22/14 | N/R | 21,055    |
|       | (5)   |        |          |     |           |
| 45    | LyondellBasell Finance Company,<br>Revolving Line of Credit, (5)      | 3.500% | 12/20/13 | N/R | 27,502    |
| 87    | LyondellBasell Finance Company, US<br>Tranche A, Term Loan, (5)       | 3.500% | 12/20/13 | N/R | 52,398    |
| 151   | LyondellBasell Finance Company, US<br>Tranche B1, Term Loan, (5)      | 3.750% | 12/22/14 | N/R | 91,361    |
| 151   | LyondellBasell Finance Company, US<br>Tranche B2, Term Loan, (5)      | 3.750% | 12/22/14 | N/R | 91,361    |
| 151   | LyondellBasell Finance Company, US<br>Tranche B3, Term Loan, (5)      | 3.750% | 12/22/14 | N/R | 91,361    |
| 1,686 | Univar, Inc., Term Loan   | 3.273% | 10/10/14 | B+  | 1,659,174 |
| 7,389 | Total Chemicals   |        |          |     | 6,958,622 |

**Commercial Services & Supplies 2.8%**  
**(2.0% of Total Investments)**

|       |  |        |          |      |           |
|-------|--|--------|----------|------|-----------|
| 1,438 | Rental Services Corporation, Term<br>Loan                        | 3.800% | 11/27/13 | B-   | 1,400,800 |
| 134   | ServiceMaster Company, Delayed<br>Term Loan                      | 2.780% | 7/24/14  | B+   | 130,242   |
| 1,350 | ServiceMaster Company, Term Loan                                 | 2.764% | 7/24/14  | B+   | 1,307,849 |
| 998   | Universal City Development Partners,<br>Ltd., Term Loan B, WI/DD | TBD    | TBD      | Ba2  | 992,513   |
| 1,002 | Universal City Development Partners,<br>Ltd., Term Loan          | 6.500% | 11/06/14 | Ba2  | 1,009,371 |
| 733   | West Corporation, Term Loan B4                                   | 4.140% | 6/30/16  | BB-  | 730,318   |
| 443   | Workflow Holdings Corporation,<br>Term Loan                      | 8.000% | 11/30/11 | Caa1 | 365,876   |
| 6,098 | Total Commercial Services &<br>Supplies                          |        |          |      | 5,936,969 |

**Communications Equipment 2.8%**  
**(2.0% of Total Investments)**

|       |   |        |          |    |           |
|-------|---|--------|----------|----|-----------|
| 5,463 | Avaya, Inc., Term Loan                                | 3.002% | 10/26/14 | B1 | 5,016,430 |
| 1,000 | Telcordia Technologies, Inc., New<br>Term Loan, WI/DD | TBD    | TBD      | B+ | 1,004,375 |
| 6,463 | Total Communications Equipment                        |        |          |    | 6,020,805 |

**Containers & Packaging 0.0%**  
**(0.0% of Total Investments)**

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|  |  |         |          |     |           |
|--|--|---------|----------|-----|-----------|
| 35   | Graham Packaging Company LP,<br>Term Loan B            | 2.504%  | 10/07/11 | B+  | 34,356    |
| <b>Diversified Consumer Services</b><br><b>1.2% (0.9% of Total Investments)</b>        |  |         |          |     |           |
| 2,943  | Cengage Learning Acquisitions, Inc.,<br>Term Loan, DD1 | 2.790%  | 7/05/14  | B+  | 2,639,075 |
| <b>Diversified Financial Services 1.8%</b><br><b>(1.3% of Total Investments)</b>       |  |         |          |     |           |
| 700  | CIT Group, Inc., Tranche A1, Term<br>Loan              | 13.000% | 1/18/12  | BB  | 722,925   |
| 1,400  | CIT Group, Inc., Tranche B1, Term<br>Loan              | 13.000% | 1/18/12  | BB  | 1,434,125 |
| 1,750  | Fox Acquisition Sub LLC, Term Loan<br>B                | 7.500%  | 7/14/15  | B   | 1,743,240 |
| 3,850  | Total Diversified Financial Services                   |         |          |     | 3,900,290 |
| <b>Diversified Telecommunication<br/>Services 2.3% (1.7% of Total<br/>Investments)</b> |  |         |          |     |           |
| 324  | Intelsat, Tranche B2, Term Loan A                      | 2.792%  | 1/03/14  | BB- | 318,415   |
| 324  | Intelsat, Tranche B2, Term Loan B                      | 2.792%  | 1/03/14  | BB- | 318,317   |
| 324  | Intelsat, Tranche B2, Term Loan C                      | 2.792%  | 1/03/14  | BB- | 318,317   |
| 2,000  | Intelsat, Unsecured Term Loan                          | 2.804%  | 2/01/14  | B+  | 1,800,000 |
| 2,267  | Level 3 Financing, Inc., Term Loan                     | 2.548%  | 3/13/14  | B+  | 2,127,126 |
| 5,000  | WCI Capital Corporation, Term Loan<br>B, (5), (6)      | 3.500%  | 9/30/07  | N/R | 45,000    |
| 10,239   | Total Diversified Telecommunication<br>Services        |         |          |     | 4,927,175 |
| <b>Electric Utilities 0.8% (0.6% of<br/>Total Investments)</b>                         |  |         |          |     |           |
| 661  | Calpine Corporation, DIP Term Loan                     | 3.165%  | 3/29/14  | B+  | 638,458   |
| 556  | Calpine Corporation Revolver, (12),<br>(13)            | 0.100%  | 3/31/14  | B+  | (51,736)  |
| 447  | TXU Corporation, Term Loan B2                          | 3.752%  | 10/10/14 | B+  | 367,273   |
| 953  | TXU Corporation, Term Loan B3                          | 3.752%  | 10/10/14 | B+  | 778,583   |
| 2,617  | Total Electric Utilities                               |         |          |     | 1,732,578 |

**Electrical Equipment 1.3% (0.9%  
of Total Investments)**

|       |   |        |         |   |           |
|-------|---|--------|---------|---|-----------|
| 2,870 | Allison Transmission Holdings, Inc.,<br>Term Loan | 3.014% | 8/07/14 | B | 2,750,428 |
|-------|---|--------|---------|---|-----------|

**Electronic Equipment &  
Instruments 0.9% (0.6% of Total  
Investments)**

|       |   |        |         |     |           |
|-------|---|--------|---------|-----|-----------|
| 1,925 | Sensata Technologies B.V., Term<br>Loan | 2.078% | 4/27/13 | BB- | 1,862,037 |
|-------|---|--------|---------|-----|-----------|

**Energy Equipment & Services  
0.2% (0.1% of Total Investments)**

|     |                                     |        |         |    |         |
|-----|-------------------------------------|--------|---------|----|---------|
| 442 | Dresser-Rand Group, Inc., Term Loan | 2.500% | 5/04/14 | B+ | 431,152 |
|-----|-------------------------------------|--------|---------|----|---------|

**Food & Staples Retailing 2.2%  
(1.6% of Total Investments)**

|       |   |        |         |    |           |
|-------|---|--------|---------|----|-----------|
| 500   | Rite Aid Corporation, Tranche 4,<br>Term Loan | 9.500% | 6/10/15 | B+ | 522,917   |
| 4,468 | U.S. Foodservice, Inc., Term Loan             | 2.768% | 7/03/14 | B2 | 4,075,788 |
| 4,968 | Total Food & Staples Retailing                |        |         |    | 4,598,705 |

**Food Products 0.2% (0.2% of Total  
Investments)**

|     |   |        |         |   |         |
|-----|---|--------|---------|---|---------|
| 492 | Pinnacle Foods Finance LLC, Tranche<br>C, Term Loan | 7.500% | 4/02/14 | B | 496,305 |
|-----|---|--------|---------|---|---------|

**Health Care Equipment & Supplies  
1.2% (0.9% of Total Investments)**

|       |   |        |         |     |           |
|-------|---|--------|---------|-----|-----------|
| 240   | Fenwal, Inc., Delayed Term Loan           | 2.502% | 2/28/14 | B   | 212,580   |
| 760   | Fenwal, Inc., Term Loan                   | 2.502% | 2/28/14 | B   | 674,920   |
| 911   | Symbion, Inc., Term Loan A                | 3.523% | 8/23/13 | Ba3 | 854,063   |
| 931   | Symbion, Inc., Term Loan B                | 3.523% | 8/25/14 | Ba3 | 872,813   |
| 2,842 | Total Health Care Equipment &<br>Supplies |        |         |     | 2,614,376 |

**Health Care Providers & Services**  
**10.3% (7.4% of Total Investments)**

|        |   |        |          |      |            |
|--------|---|--------|----------|------|------------|
| 1,500  | Ardent Medical Services, Inc., Term Loan                  | 6.500% | 9/15/15  | B1   | 1,484,625  |
| 218    | Community Health Systems, Inc., Delayed Term Loan         | 2.502% | 7/25/14  | BB   | 212,539    |
| 4,264  | Community Health Systems, Inc., Term Loan                 | 2.502% | 7/25/14  | BB   | 4,150,449  |
| 2,436  | HCA, Inc., Tranche B2, Term Loan                          | 1.000% | 11/18/13 | BB   | 2,423,004  |
| 1,016  | HCA, Inc., Tranche B1, Term Loan                          | 5.250% | 11/18/13 | BB+  | 989,670    |
| 456    | IASIS Healthcare LLC, Delayed Term Loan                   | 2.273% | 3/14/14  | Ba2  | 443,752    |
| 124    | IASIS Healthcare LLC, Letter of Credit                    | 2.280% | 3/14/14  | Ba2  | 120,442    |
| 2,081  | IASIS Healthcare LLC, PIK Term Loan                       | 5.588% | 6/15/14  | CCC+ | 1,991,442  |
| 1,317  | IASIS Healthcare LLC, Term Loan                           | 2.273% | 3/14/14  | Ba2  | 1,282,191  |
| 3,820  | LifeCare, Term Loan B                                     | 4.590% | 8/10/12  | B2   | 3,552,600  |
| 1,995  | Rehabcare Group, Inc., Term Loan B                        | 6.000% | 11/24/15 | BB   | 2,007,469  |
| 1,712  | Select Medical Corporation, Term Loan                     | 2.251% | 2/24/12  | Ba2  | 1,660,408  |
| 1,578  | Vanguard Health Holding Company II LLC, Initial Term Loan | 5.000% | 1/29/16  | Ba2  | 1,586,204  |
| 22,517 | Total Health Care Providers & Services                    |        |          |      | 21,904,795 |

**Hotels, Restaurants & Leisure 13.7%**  
**(9.9% of Total Investments)**

|       |   |        |          |     |           |
|-------|---|--------|----------|-----|-----------|
| 2,000 | 24 Hour Fitness Worldwide, Inc., New Term Loan, WI/DD | TBD    | TBD      | Ba2 | 1,960,000 |
| 3,393 | CCM Merger, Inc., Term Loan B                         | 8.500% | 7/13/12  | BB- | 3,366,615 |
| 1,474 | Cedar Fair LP, Extended US Term Loan                  | 4.273% | 8/30/14  | BB- | 1,474,090 |
| 1,765 | Cedar Fair LP, Term Loan                              | 2.273% | 8/30/12  | BB- | 1,753,903 |
| 2,000 | Harrah's Operating Company, Inc., Term Loan B2, WI/DD | TBD    | TBD      | B   | 1,764,306 |
| 391   | Isle of Capri Casinos, Inc., Delayed Term Loan A      | 5.000% | 11/25/13 | B+  | 382,545   |
| 507   | Isle of Capri Casinos, Inc., Delayed Term Loan B      | 5.000% | 11/25/13 | B+  | 496,376   |
| 1,267 | Isle of Capri Casinos, Inc., Delayed Term Loan        | 5.000% | 11/25/13 | B+  | 1,240,940 |
| 2,361 | Orbitz Worldwide, Inc., Term Loan                     | 3.284% | 7/25/14  | B+  | 2,291,012 |
| 229   | OSI Restaurant Partners LLC, Revolver                 | 0.767% | 6/14/13  | B+  | 208,215   |
| 2,137 |   | 2.625% | 6/14/14  | B+  | 1,941,822 |

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|        |  |        |          |     |            |
|--------|--|--------|----------|-----|------------|
|        | OSI Restaurant Partners LLC, Term Loan                                   |        |          |     |            |
| 491    | Pinnacle Foods Finance LLC, Term Loan                                    | 2.999% | 4/02/14  | B   | 478,728    |
| 1,000  | QCE LLC, Term Loan   | 6.040% | 11/05/13 | N/R | 744,000    |
| 994    | Reynolds Group Holdings, Inc., US Term Loan                              | 6.250% | 11/05/15 | BB- | 1,000,209  |
| 979    | Sagittarius Restaurants LLC, Term Loan                                   | 9.500% | 3/29/13  | B2  | 981,423    |
| 1,995  | SW Acquisitions Co., Inc., Term Loan                                     | 5.750% | 6/01/16  | BB+ | 2,011,209  |
| 973    | Travelport LLC, Delayed Term Loan  | 2.790% | 8/23/13  | Ba3 | 948,552    |
| 268    | Travelport LLC, Letter of Credit   | 2.790% | 8/23/13  | Ba3 | 260,573    |
| 1,334  | Travelport LLC, Term Loan  | 2.790% | 8/23/13  | Ba3 | 1,298,640  |
| 953    | Venetian Casino Resort LLC, Delayed Term Loan                            | 2.050% | 5/23/14  | B-  | 902,892    |
| 3,940  | Venetian Casino Resort LLC, Term Loan                                    | 2.050% | 5/23/14  | B-  | 3,731,598  |
| 30,451 | Total Hotels, Restaurants & Leisure                                      |        |          |     | 29,237,648 |
|        | <b>Household Products 2.1% (1.5% of Total Investments)</b>               |        |          |     |            |
| 220    | Spectrum Brands, Inc., Synthetic Letter of Credit                        | 8.000% | 6/30/12  | B-  | 219,837    |
| 4,252  | Spectrum Brands, Inc., Term Loan   | 8.000% | 6/30/12  | B-  | 4,252,716  |
| 4,472  | Total Household Products   |        |          |     | 4,472,553  |
|        | <b>Industrial Conglomerates 0.6% (0.4% of Total Investments)</b>         |        |          |     |            |
| 1,200  | CF Industries, Inc., Term Loan   | 5.250% | 4/05/15  | BBB | 1,209,300  |
|        | <b>Insurance 1.0% (0.7% of Total Investments)</b>                        |        |          |     |            |
| 2,165  | Conseco, Inc., Term Loan   | 7.500% | 10/10/13 | B-  | 2,113,613  |
|        | <b>Internet Software &amp; Services 0.6% (0.4% of Total Investments)</b> |        |          |     |            |
| 1,462  | Open Solutions, Inc., Term Loan B  | 2.445% | 1/23/14  | BB- | 1,321,570  |
|        | <b>IT Services 5.0% (3.6% of Total Investments)</b>                      |        |          |     |            |



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|        |  |        |          |      |            |
|--------|--|--------|----------|------|------------|
| 1,983  | Ceridian Corporation, US Term Loan   | 3.263% | 11/09/14 | B1   | 1,874,757  |
| 955    | First Data Corporation, Term Loan B1   | 3.014% | 9/24/14  | B+   | 861,263    |
| 2,480  | First Data Corporation, Term Loan B2   | 3.032% | 9/24/14  | B+   | 2,231,955  |
| 680    | Infor Global Solutions Intermediate Holdings, Ltd., Delayed Term Loan, DD1   | 6.250% | 7/28/12  | N/R  | 660,314    |
| 1,650  | Infor Global Solutions Intermediate Holdings, Ltd., Second Lien Delayed Draw | 6.523% | 3/02/14  | CCC+ | 1,340,625  |
| 2,850  | Infor Global Solutions Intermediate Holdings, Ltd., Term Loan, Second Lien   | 6.523% | 3/02/14  | CCC+ | 2,372,625  |
| 1,304  | Infor Global Solutions Intermediate Holdings, Ltd., Term Loan, DD1           | 6.030% | 7/28/15  | B+   | 1,265,603  |
| 11,902 | Total IT Services  |        |          |      | 10,607,142 |

**Leisure Equipment & Products 2.5%**  
**(1.8% of Total Investments)**

|       |   |        |          |      |           |
|-------|---|--------|----------|------|-----------|
| 3,244 | Bombardier Recreational Products, Inc., Term Loan | 3.254% | 6/28/13  | Caa1 | 2,879,977 |
| 1,274 | Herbst Gaming, Inc., Delayed Term Loan, (5), (6)  | 0.000% | 12/02/11 | N/R  | 806,587   |
| 2,642 | Herbst Gaming, Inc., Term Loan, (5), (6)          | 0.000% | 12/02/11 | N/R  | 1,672,417 |
| 7,160 | Total Leisure Equipment & Products                |        |          |      | 5,358,981 |

**Machinery 1.1% (0.8% of Total Investments)**

|       |  |        |         |     |           |
|-------|--|--------|---------|-----|-----------|
| 546   | Rexnord Corporation, Incremental Term Loan | 2.563% | 7/19/13 | BB- | 527,176   |
| 1,869 | Rexnord Corporation, Term Loan             | 2.813% | 7/19/13 | Ba2 | 1,829,139 |
| 2,415 | Total Machinery                            |        |         |     | 2,356,315 |

**Media 14.6% (10.5% of Total Investments)**

|       |  |         |          |     |           |
|-------|--|---------|----------|-----|-----------|
| 62    | American Media Operations, Inc., Term Loan | 10.000% | 1/30/13  | B3  | 60,297    |
| 1,695 | Carmike Cinemas, Inc., Term Loan           | 5.500%  | 1/27/16  | B1  | 1,696,583 |
| 829   | Cequel Communications LLC, Term Loan B     | 2.292%  | 11/05/13 | BB- | 815,237   |
| 1,000 |  | 6.750%  | 3/06/14  | BB+ | 930,833   |

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|   |   |         |          |      |            |
|---|---|---------|----------|------|------------|
| 4,391   | Charter Communications Operating Holdings LLC, Holdco Term Loan | 3.550%  | 9/06/16  | BB+  | 4,205,321  |
| 541   | Charter Communications Operating Holdings LLC, Term Loan        | 2.300%  | 3/06/14  | BB+  | 514,256    |
| 4,119   | Citadel Broadcasting Corporation, Term Loan, (7)                | 1.750%  | 6/12/14  | D    | 4,012,475  |
| 1,543   | Gray Television, Inc., Term Loan B, DD1                         | 3.801%  | 12/31/14 | B2   | 1,518,494  |
| 3,860   | Metro-Goldwyn-Mayer Studios, Inc., Term Loan B, (6), (7)        | 18.250% | 4/08/12  | N/R  | 1,792,439  |
| 1,213   | Nielsen Finance LLC, Term Loan B                                | 4.001%  | 5/02/16  | Ba3  | 1,201,499  |
| 1,888   | Philadelphia Newspapers, Term Loan, (5), (6)                    | 5.500%  | 6/29/13  | N/R  | 533,418    |
| 2,982   | Spanish Broadcasting System, Inc., Term Loan B                  | 2.050%  | 6/10/12  | CCC+ | 2,772,983  |
| 1,134   | SuperMedia, Term Loan   | 8.000%  | 12/31/15 | B-   | 1,064,899  |
| 4,910   | Tribune Company, Term Loan B, (5), (6)                          | 3.000%  | 6/04/14  | Ca   | 3,303,711  |
| 683   | Tribune Company, Term Loan X, (5), (6)                          | 2.750%  | 6/04/09  | Ca   | 449,280    |
| 5,000   | Univision Communications, Inc., Term Loan                       | 2.540%  | 9/29/14  | B2   | 4,567,501  |
| 2,000   | Yell Group PLC, Term Loan, WI/DD                                | TBD     | TBD      | N/R  | 1,667,500  |
| 37,850  | Total Media   |         |          |      | 31,106,726 |
| <b>Metals &amp; Mining 1.0% (0.7% of Total Investments)</b>             |   |         |          |      |            |
| 2,143   | John Maneely Company, Term Loan                                 | 3.552%  | 12/08/13 | B    | 2,065,196  |
| <b>Multiline Retail 0.4% (0.3% of Total Investments)</b>                |   |         |          |      |            |
| 984   | Neiman Marcus Group, Inc., Term Loan                            | 2.252%  | 4/06/13  | BB-  | 944,611    |
| <b>Oil, Gas &amp; Consumable Fuels 4.3% (3.1% of Total Investments)</b> |   |         |          |      |            |
| 168   | Alon USA Energy, Inc., Edgington Facility, WI/DD                | TBD     | TBD      | BB-  | 138,273    |
| 1,341   | Alon USA Energy, Inc., Paramount Facility, WI/DD                | TBD     | TBD      | BB-  | 1,106,101  |
| 1,238   | Big West Oil LLC, Delayed Term Loan, (5)                        | 4.500%  | 5/15/14  | B2   | 1,230,565  |

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|       |  |        |         |     |           |
|-------|--|--------|---------|-----|-----------|
| 1,000 | Big West Oil LLC, New Term Loan, WI/DD               | TBD    | TBD     | B2  | 1,012,917 |
| 984   | Big West Oil LLC, Term Loan, (5)                     | 4.500% | 5/15/14 | B2  | 978,859   |
| 295   | Calumet Lubricants Company LP, Credit Linked Deposit | 4.142% | 1/03/15 | B1  | 281,520   |
| 2,182 | Calumet Lubricants Company LP, Term Loan             | 4.250% | 1/03/15 | B1  | 2,084,784 |
| 2,478 | Venoco, Inc., Term Loan                              | 4.313% | 5/07/14 | BB- | 2,381,922 |
| 9,686 | Total Oil, Gas & Consumable Fuels                    |        |         |     | 9,214,941 |

**Paper & Forest Products 1.4% (1.0% of Total Investments)**

|       |                            |        |          |    |           |
|-------|----------------------------|--------|----------|----|-----------|
| 3,840 | Wilton Products, Term Loan | 3.500% | 11/16/14 | B+ | 3,014,591 |
|-------|----------------------------|--------|----------|----|-----------|

**Personal Products 0.9% (0.7% of Total Investments)**

|       |   |        |         |     |           |
|-------|---|--------|---------|-----|-----------|
| 2,000 | Revlon Consumer Products Corporation, Term Loan | 6.000% | 3/11/15 | Ba3 | 1,993,564 |
|-------|---|--------|---------|-----|-----------|

**Pharmaceuticals 2.7% (1.9% of Total Investments)**

|       |  |        |          |     |           |
|-------|--|--------|----------|-----|-----------|
| 2,000 | Graceway Pharmaceuticals LLC, Second Lien Term Loan, DD1 | 6.773% | 5/03/13  | CCC | 1,145,000 |
| 2,228 | Graceway Pharmaceuticals LLC, Term Loan, DD1             | 3.021% | 5/03/12  | B-  | 1,901,229 |
| 1,000 | Mylan Laboratories, Inc., Term Loan                      | 3.563% | 10/02/14 | BB+ | 1,000,344 |
| 237   | Warner Chilcott Corporation, Add on Term Loan            | 5.750% | 4/30/15  | BB+ | 237,335   |
| 661   | Warner Chilcott Corporation, Term Loan A                 | 5.500% | 10/30/14 | BB+ | 662,771   |
| 304   | Warner Chilcott Corporation, Term Loan B1                | 5.750% | 4/30/15  | BB+ | 305,156   |
| 507   | Warner Chilcott Corporation, Term Loan B2                | 5.750% | 4/30/15  | BB+ | 508,140   |
| 6,937 | Total Pharmaceuticals                                    |        |          |     | 5,759,975 |

**Professional Services 0.4% (0.3% of Total Investments)**

|     |                         |        |         |     |         |
|-----|-------------------------|--------|---------|-----|---------|
| 978 | Vertrue Inc., Term Loan | 3.300% | 8/16/14 | Ba3 | 834,054 |
|-----|-------------------------|--------|---------|-----|---------|

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**Real Estate Investment Trust 0.4%**  
**(0.3% of Total Investments)**

|     |   |         |          |     |         |
|-----|---|---------|----------|-----|---------|
| 775 | Tishman Speyer Real Estate, Liquidation Facility, (6) | 15.000% | 12/01/09 | N/R | 806,404 |
|-----|---|---------|----------|-----|---------|

**Real Estate Management & Development 4.0% (2.9% of Total Investments)**

|       |  |        |          |      |           |
|-------|--|--------|----------|------|-----------|
| 3,552 | Capital Automotive LP, Tranche C           | 2.750% | 12/14/12 | Ba3  | 3,320,750 |
| 3,605 | LNR Property Corporation, Term Loan B      | 3.500% | 7/12/11  | CCC  | 3,424,475 |
| 1,921 | Realogy Corporation, Delayed Term Loan     | 3.293% | 10/10/13 | Caa1 | 1,745,570 |
| 9,078 | Total Real Estate Management & Development |        |          |      | 8,490,795 |

**Road & Rail 2.8% (2.0% of Total Investments)**

|       |   |        |         |     |           |
|-------|---|--------|---------|-----|-----------|
| 393   | Avis Budget Car Rental LLC, Term Loan         | 5.750% | 4/19/14 | Ba2 | 392,703   |
| 5,716 | Swift Transportation Company, Inc., Term Loan | 8.250% | 5/10/14 | B-  | 5,577,093 |
| 6,109 | Total Road & Rail                             |        |         |     | 5,969,796 |

**Semiconductors & Equipment 1.5%**  
**(1.1% of Total Investments)**

|       |  |        |          |     |           |
|-------|--|--------|----------|-----|-----------|
| 1,204 | Freescale Semiconductor, Inc., Term Loan | 4.499% | 12/01/16 | B2  | 1,159,414 |
| 2,000 | Spansion LLC, Term Loan                  | 5.500% | 3/15/15  | BB- | 2,027,500 |
| 3,204 | Total Semiconductors & Equipment         |        |          |     | 3,186,914 |

**Software 2.6% (1.8% of Total Investments)**

|       |   |        |         |     |           |
|-------|---|--------|---------|-----|-----------|
| 2,904 | Dealer Computer Services, Inc., New Term Loan | 5.250% | 4/01/17 | BB- | 2,903,582 |
| 2,000 | IPC Systems, Inc., Term Loan, Second Lien     | 5.540% | 5/31/15 | CCC | 1,725,000 |
| 914   | IPC Systems, Inc., Term Loan                  | 2.533% | 5/31/14 | B1  | 833,419   |

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|                   |   |        |          |      |    |                    |
|-------------------|---|--------|----------|------|----|--------------------|
| 5,818             | Total Software  |        |          |      |    | 5,462,001          |
|                   | <b>Specialty Retail 4.4% (3.1% of Total Investments)</b>                    |        |          |      |    |                    |
| 4,066             | Burlington Coat Factory Warehouse Corporation, Term Loan, DD1               | 2.548% | 5/28/13  | B-   |    | 3,898,031          |
| 1,983             | Michaels Stores, Inc., Term Loan B1   | 2.538% | 10/31/13 | B    |    | 1,905,149          |
| 1,396             | Michaels Stores, Inc., Term Loan B2   | 4.788% | 7/31/16  | B    |    | 1,379,255          |
| 1,042             | Micro Warehouse, Inc., Term Loan B, (5), (6), (8)                           | 0.000% | 1/30/07  | N/R  |    | 108,608            |
| 2,000             | Toys R Us Delaware, Inc., Term Loan B                                       | 4.513% | 7/19/12  | BB-  |    | 2,001,478          |
| 10,487            | Total Specialty Retail  |        |          |      |    | 9,292,521          |
|                   | <b>Wireless Telecommunication Services 1.3% (0.9% of Total Investments)</b> |        |          |      |    |                    |
| 1,990             | Asurion Corporation, Term Loan  | 3.250% | 7/03/14  | N/R  |    | 1,970,237          |
| 1,000             | Clear Channel Communications, Inc., Tranche B, Term Loan                    | 3.923% | 11/13/15 | Caa1 |    | 837,188            |
| 2,990             | Total Wireless Telecommunication Services                                   |        |          |      |    | 2,807,425          |
| <b>\$ 275,753</b> | <b>Total Variable Rate Senior Loan Interests (cost \$253,108,950)</b>       |        |          |      |    | <b>248,373,745</b> |
| <b>Shares</b>     | <b>Description (1)</b>  |        |          |      |    | <b>Value</b>       |
|                   | <b>Common Stocks 2.6% (1.9% of Total Investments)</b>                       |        |          |      |    |                    |
|                   | <b>Building Products 1.8% (1.3% of Total Investments)</b>                   |        |          |      |    |                    |
| 88,501            | Masonite Worldwide Holdings, (9), (10)                                      |        |          |      | \$ | 3,894,044          |
|                   | <b>Chemicals 0.2% (0.2% of Total Investments)</b>                           |        |          |      |    |                    |
| 18,371            | Lyondell Chemical Company, DD1, (10)  |        |          |      |    | 391,532            |

**Media 0.6% (0.4% of Total Investments)**

|        |   |  |  |  |                  |
|--------|---|--|--|--|------------------|
| 33,484 | Readers Digest Association Inc., (10)         |  |  |  | 954,294          |
| 5,365  | SuperMedia Inc., (9)                          |  |  |  | 240,889          |
|        | Total Media                                   |  |  |  | 1,195,183        |
|        | <b>Total Common Stocks (cost \$5,037,134)</b> |  |  |  | <b>5,480,759</b> |

| <b>Principal Amount (000)</b> | <b>Description (1)</b>   | <b>Coupon</b> | <b>Maturity</b> | <b>Ratings (3)</b> | <b>Value</b>     |
|-------------------------------|--|---------------|-----------------|--------------------|------------------|
|                               | <b>Convertible Bonds 2.9% (2.1% of Total Investments)</b>            |               |                 |                    |                  |
|                               | <b>Computers &amp; Peripherals 0.8% (0.6% of Total Investments)</b>  |               |                 |                    |                  |
| \$ 2,000                      | Hutchinson Technology Inc.   | 3.250%        | 1/15/26         | B-                 | \$ 1,750,000     |
|                               | <b>Food &amp; Staples Retailing 1.4% (1.0% of Total Investments)</b> |               |                 |                    |                  |
| 3,000                         | Great Atlantic & Pacific Tea Company Inc.                            | 5.125%        | 6/15/11         | CCC                | 2,955,000        |
|                               | <b>Real Estate Investment Trust 0.7% (0.5% of Total Investments)</b> |               |                 |                    |                  |
| 1,500                         | MPT Operating Partnership Limited Partnership, 144A                  | 6.125%        | 11/15/11        | N/A                | 1,548,750        |
| \$ 6,500                      | <b>Total Convertible Bonds (cost \$4,939,541)</b>                    |               |                 |                    | <b>6,253,750</b> |

| <b>Principal Amount (000)</b> | <b>Description (1)</b>                                   | <b>Coupon</b> | <b>Maturity</b> | <b>Ratings (3)</b> | <b>Value</b> |
|-------------------------------|--|---------------|-----------------|--------------------|--------------|
|                               | <b>Corporate Bonds 10.4% (7.5% of Total Investments)</b> |               |                 |                    |              |

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**Auto Components 0.2% (0.1% of Total Investments)**

|    |     |                    |         |         |    |    |         |
|----|-----|--------------------|---------|---------|----|----|---------|
| \$ | 400 | Exide Technologies | 10.500% | 3/15/13 | B- | \$ | 411,500 |
|----|-----|--------------------|---------|---------|----|----|---------|

**Automobiles 2.1% (1.5% of Total Investments)**

|        |                            |        |         |     |           |
|--------|----------------------------|--------|---------|-----|-----------|
| 8,000  | General Motors Corporation | 8.250% | 7/15/23 | N/R | 3,000,000 |
| 4,000  | General Motors Corporation | 6.750% | 5/01/28 | N/R | 1,440,000 |
| 12,000 | Total Automobiles          |        |         |     | 4,440,000 |

**Biotechnology 0.8% (0.6% of Total Investments)**

|       |  |        |          |     |           |
|-------|--|--------|----------|-----|-----------|
| 2,000 | Angiotech Pharmaceuticals, Inc., Floating Rate Note, 3.750% plus three-month LIBOR | 4.097% | 12/01/13 | CCC | 1,642,500 |
|-------|--|--------|----------|-----|-----------|

**Building Products 0.1% (0.1% of Total Investments)**

|     |                         |         |         |      |         |
|-----|-------------------------|---------|---------|------|---------|
| 250 | Ply Gem Industries Inc. | 11.750% | 6/15/13 | CCC+ | 267,188 |
|-----|-------------------------|---------|---------|------|---------|

**Construction Materials 1.0% (0.7% of Total Investments)**

|       |                 |         |          |    |           |
|-------|-----------------|---------|----------|----|-----------|
| 2,000 | Headwaters Inc. | 11.375% | 11/01/14 | B+ | 2,125,000 |
|-------|-----------------|---------|----------|----|-----------|

**Health Care Providers & Services 0.9% (0.6% of Total Investments)**

|       |   |        |         |      |           |
|-------|---|--------|---------|------|-----------|
| 1,000 | Select Medical Corporation, Floating Rate Note, 5.750% plus six-month LIBOR | 6.281% | 9/15/15 | CCC+ | 907,500   |
| 1,031 | US Oncology Holdings Inc., Floating Rate Note, 5.000% plus six-month LIBOR  | 5.531% | 3/15/12 | Caa1 | 989,760   |
| 2,031 | Total Health Care Providers & Services                                      |        |         |      | 1,897,260 |

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**Health Care Technology 0.5%**  
**(0.3% of Total Investments)**

|       |                             |         |         |    |         |
|-------|-----------------------------|---------|---------|----|---------|
| 1,000 | Merge Healthcare Inc., 144A | 11.750% | 5/01/15 | B+ | 990,000 |
|-------|-----------------------------|---------|---------|----|---------|

**Household Durables 0.3% (0.2% of Total Investments)**

|     |  |         |         |      |         |
|-----|--|---------|---------|------|---------|
| 700 | William Lyon Homes Inc., Unsecured Senior Note | 10.750% | 4/01/13 | Caa3 | 637,000 |
|-----|--|---------|---------|------|---------|

**Internet Software & Services 0.8%**  
**(0.6% of Total Investments)**

|       |                           |        |         |      |           |
|-------|---------------------------|--------|---------|------|-----------|
| 2,000 | Open Solutions Inc., 144A | 9.750% | 2/01/15 | CCC+ | 1,700,000 |
|-------|---------------------------|--------|---------|------|-----------|

**IT Services 0.4% (0.3% of Total Investments)**

|       |                        |         |         |      |         |
|-------|------------------------|---------|---------|------|---------|
| 1,000 | First Data Corporation | 11.250% | 3/31/16 | CCC+ | 840,000 |
|-------|------------------------|---------|---------|------|---------|

**Oil, Gas & Consumable Fuels 0.5%**  
**(0.4% of Total Investments)**

|       |  |        |         |    |           |
|-------|--|--------|---------|----|-----------|
| 1,100 | Western Refining Inc., Floating Rate Note, 7.500% plus three-month LIBOR, 144A | 7.847% | 6/15/14 | B3 | 1,039,500 |
|-------|--|--------|---------|----|-----------|

**Paper & Forest Products 0.4%**  
**(0.3% of Total Investments)**

|       |                                     |        |         |   |         |
|-------|-------------------------------------|--------|---------|---|---------|
| 1,000 | Verso Paper Holdings LLC., Series B | 4.097% | 8/01/14 | B | 915,000 |
|-------|-------------------------------------|--------|---------|---|---------|

**Pharmaceuticals 0.3% (0.2% of Total Investments)**

|       |                                |        |         |    |         |
|-------|--------------------------------|--------|---------|----|---------|
| 1,000 | Angiotech Pharmaceuticals Inc. | 7.750% | 4/01/14 | CC | 630,000 |
|-------|--------------------------------|--------|---------|----|---------|

**Road & Rail 0.4% (0.3% of Total Investments)**

|       |   |        |         |   |         |
|-------|---|--------|---------|---|---------|
| 1,000 | Avis Budget Car Rental, Floating Rate Note, 2.500% plus three-month LIBOR | 2.847% | 5/15/14 | B | 930,000 |
|-------|---|--------|---------|---|---------|



**Semiconductors & Equipment**  
**0.5% (0.3% of Total Investments)**

|       |   |        |         |     |           |
|-------|---|--------|---------|-----|-----------|
| 1,000 | Spansion LLC, Floating Rate Note, 3.125% plus three-month LIBOR, 144A, (11) | 3.472% | 6/01/13 | N/R | 1,012,500 |
|-------|---|--------|---------|-----|-----------|

**Specialty Retail 0.3% (0.3% of Total Investments)**

|       |                                |         |          |      |         |
|-------|--------------------------------|---------|----------|------|---------|
| 1,000 | Local Insight Regatta Holdings | 11.000% | 12/01/17 | CCC- | 725,000 |
|-------|--------------------------------|---------|----------|------|---------|

**Textiles, Apparel & Luxury Goods**  
**0.9% (0.7% of Total Investments)**

|       |  |        |          |    |           |
|-------|--|--------|----------|----|-----------|
| 2,000 | Hanes Brands Inc., Series B, Floating Rate Note, 3.375% plus six-month LIBOR | 3.906% | 12/15/14 | B+ | 1,940,000 |
|-------|--|--------|----------|----|-----------|

|                  |  |  |  |  |                   |
|------------------|--|--|--|--|-------------------|
| <b>\$ 31,481</b> | <b>Total Corporate Bonds (cost \$19,306,079)</b> |  |  |  | <b>22,142,448</b> |
|------------------|--|--|--|--|-------------------|

| <b>Principal Amount (000)</b> | <b>Description (1)</b> | <b>Coupon</b> | <b>Maturity</b> | <b>Value</b> |
|-------------------------------|------------------------|---------------|-----------------|--------------|
|-------------------------------|------------------------|---------------|-----------------|--------------|

**Short-Term Investments 6.6% (4.7% of Total Investments)**

|           |   |        |         |  |               |
|-----------|---|--------|---------|--|---------------|
| \$ 13,983 | Repurchase Agreement with Fixed Income Clearing Corporation, dated 4/30/10, repurchase price \$13,983,510, collateralized by \$14,420,000 U.S. Treasury Notes, 3.375%, due 11/15/19, value \$14,267,725 | 0.010% | 5/03/10 |  | \$ 13,983,498 |
|-----------|---|--------|---------|--|---------------|

|  |   |  |  |  |                   |
|--|---|--|--|--|-------------------|
|  | <b>Total Short-Term Investments (cost \$13,983,498)</b> |  |  |  | <b>13,983,498</b> |
|--|---|--|--|--|-------------------|

|  |  |  |  |  |                    |
|--|--|--|--|--|--------------------|
|  | <b>Total Investments (cost \$296,375,202) 138.9%</b> |  |  |  | <b>296,234,200</b> |
|--|--|--|--|--|--------------------|

|  |                                |  |  |  |                     |
|--|--------------------------------|--|--|--|---------------------|
|  | <b>Borrowings (34.7%) (14)</b> |  |  |  | <b>(73,950,000)</b> |
|--|--------------------------------|--|--|--|---------------------|

|  |   |  |  |  |                    |
|--|---|--|--|--|--------------------|
|  | <b>Other Assets Less Liabilities (4.2)%</b> |  |  |  | <b>(8,979,788)</b> |
|--|---|--|--|--|--------------------|

**Net Assets Applicable to Common  
Shares 100%**

**\$ 213,304,412**

### Fair Value Measurements

In determining the value of the Fund's investments, various inputs are used. These inputs are 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 methodology 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, 2010:

|                                     | Level 1       | Level 2        | Level 3    | Total          |
|-------------------------------------|---------------|----------------|------------|----------------|
| Investments:                        |               |                |            |                |
| Common Stocks                       | \$ 240,889    | \$ 5,239,870   | \$         | \$ 5,480,759   |
| Variable Rate Senior Loan Interests |               | 248,265,137    | 108,608    | 248,373,745    |
| Convertible Bonds                   |               | 6,253,750      |            | 6,253,750      |
| Corporate Bonds                     |               | 22,142,448     |            | 22,142,448     |
| Short-Term Investments              | 13,983,498    |                |            | 13,983,498     |
| <br>                                |               |                |            |                |
| Total                               | \$ 14,224,387 | \$ 281,901,205 | \$ 108,608 | \$ 296,234,200 |

The following is a reconciliation of the Fund's Level 3 investments held at the beginning and end of the measurement period:

|  | Level 3<br>Variable Rate<br>Senior Loan Interests |
|--|---|
| Balance at the beginning of period                       |   |
| Gains (losses):  | \$ 89,569   |
| Net realized gains (losses)                              | (6,219,946)                                       |
| Net change in unrealized appreciation (depreciation)     | 7,422,088   |
| Net purchases at cost (sales at proceeds)                | (1,183,103)                                       |
| Net discounts (premiums)                                 |   |
| Net transfers in to (out of) at end of period fair value |   |
| <br>   |   |
| Balance at the end of period                             | \$ 108,608  |

**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 April 30, 2010, the cost of investments was \$296,433,103.

Gross unrealized appreciation and gross unrealized depreciation of investments at April 30, 2010, were as follows:

|   |                  |
|---|------------------|
| Gross unrealized:   |                  |
| Appreciation  | \$ 17,678,459    |
| Depreciation  | (17,877,362)     |
| <br>  |                  |
| Net unrealized appreciation (depreciation) of investments | <br>\$ (198,903) |

(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 higher of Standard & Poor's Group (Standard & Poor's) or Moody's Investor Service, Inc. (Moody's) rating. Ratings below BBB by Standard & Poor's or Baa by Moody's are considered to be below investment grade.
- (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 April 30, 2010, this issue was under the protection of the Federal Bankruptcy Court.
- (6) Non-income producing security; denotes that the issuer has defaulted on the payment of principal or interest or has filed for bankruptcy.
- (7) The Fund's Adviser has concluded this issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income and

write-off any remaining recorded balances on the Fund's records.

- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Directors. For fair value measurement disclosure purposes, investment categorized as Level 3.
- (9) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (10) For fair value measurement disclosure purposes, Common Stock categorized as Level 2.
- (11) This issue is under protection of the Federal Bankruptcy Court (the Bankruptcy Court). As a result, the Fund's Adviser concluded that the issuer was not likely to meet its future interest

payment obligations and directed the Fund's custodian to cease accruing additional income and write-off any remaining recorded balances on the Fund's records. On July 1, 2009, the Fund received its June 1, 2009, interest payment and subsequently received its September 1, 2009 interest payment as directed by the Bankruptcy Court's Final Order. During this period, the Fund resumed accruing additional income on this issue. On September 2, 2009, the Fund ceased accruing additional income on this issue. On December 8, 2009, the Fund received its December 1, 2009, interest payment. As a result, the Fund's Adviser concluded that the issuer was likely to meet its future interest payment

obligations and resumed accruing interest on this issue.

(12) Investment or portion of investment, represents an unfunded Senior Loan commitment outstanding at April 30, 2010. At April 30, 2010, the Fund had unfunded Senior Loan commitments of \$555,556.

(13) Negative value represents unrealized depreciation on unfunded Senior Loan commitment outstanding at April 30, 2010.

(14) Borrowings as a percentage of Total Investments is 25.0%.

N/A Not applicable/not available.

N/R Not rated.

DD1 Investment or 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 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.

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**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.

NUVEEN SENIOR INCOME FUND

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

Date June 29, 2010

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, 2010

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

Date June 29, 2010