

NUVEEN SENIOR INCOME FUND
Form N-Q
December 30, 2014

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: 10/31/14

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.

Item 1. Schedule of Investments

Portfolio of Investments
Nuveen Senior Income Fund (NSL)
October 31, 2014 (Unaudited)

| Principal Amount (000) | Description (1) | Coupon (4) | Maturity (2) | Ratings (3) | Value |
|------------------------|--|------------|--------------|-------------|--------------|
| | LONG-TERM INVESTMENTS - 153.7% (94.8% of Total Investments) | | | | |
| | VARIABLE RATE SENIOR LOAN INTERESTS - 130.5% (80.5% of Total Investments) (4) | | | | |
| | Aerospace & Defense - 0.5% (0.3% of Total Investments) | | | | |
| \$ 1,474 | Sequa Corporation, Term Loan B | 5.250% | 6/19/17 | B- | \$ 1,405,221 |
| | Airlines - 3.8% (2.3% of Total Investments) | | | | |
| 2,000 | American Airlines, Inc., Term Loan B, First Lien | 4.250% | 10/08/21 | Ba2 | 1,994,500 |
| 1,474 | American Airlines, Inc., Term Loan | 3.750% | 6/27/19 | Ba2 | 1,455,365 |
| 3,925 | Delta Air Lines, Inc., Term Loan B1 | 3.250% | 10/18/18 | BBB- | 3,852,284 |
| 983 | Delta Air Lines, Inc., Term Loan B2 | 2.403% | 4/18/16 | Ba1 | 976,359 |
| 2,475 | US Airways, Inc., Term Loan B1 | 3.500% | 5/23/19 | Ba2 | 2,420,859 |
| 10,857 | Total Airlines | | | | 10,699,367 |
| | Automobiles - 2.7% (1.7% of Total Investments) | | | | |
| 3,483 | Chrysler Group LLC, Tranche B, Term Loan | 3.250% | 12/31/18 | BB+ | 3,455,295 |
| 3,341 | Formula One Group, Term Loan, First Lien | 4.750% | 7/30/21 | B | 3,314,810 |
| 1,000 | Formula One Group, Term Loan, Second Lien | 7.750% | 7/29/22 | CCC+ | 999,375 |
| 7,824 | Total Automobiles | | | | 7,769,480 |
| | Building Products - 1.0% (0.7% of Total Investments) | | | | |
| 1,600 | Gates Global LLC, Term Loan | 4.250% | 7/03/21 | B+ | 1,584,429 |
| 1,428 | Quikrete Holdings, Inc., Term Loan, First Lien | 4.000% | 9/28/20 | B+ | 1,415,281 |
| 3,028 | Total Building Products | | | | 2,999,710 |
| | Capital Markets - 0.5% (0.3% of Total Investments) | | | | |
| 1,485 | Guggenheim Partners LLC, Initial Term Loan | 4.250% | 7/22/20 | N/R | 1,477,575 |
| | Chemicals - 2.9% (1.8% of Total Investments) | | | | |
| 1,872 | Ineos US Finance LLC, Cash Dollar, Term Loan | 3.750% | 5/04/18 | BB- | 1,848,121 |
| 3,913 | Mineral Technologies, Inc., Term Loan B, First Lien | 4.000% | 5/07/21 | BB | 3,893,022 |
| 983 | PQ Corporation, Term Loan B | 4.000% | 8/07/17 | B+ | 973,903 |
| 1,424 | Univar, Inc., Term Loan | 5.000% | 6/30/17 | B+ | 1,417,229 |
| 8,192 | Total Chemicals | | | | 8,132,275 |
| | Commercial Services & Supplies - 3.2% (2.0% of Total Investments) | | | | |
| 338 | CCS Income Trust, Term Loan, First Lien | 6.250% | 5/12/18 | B- | 329,140 |
| 754 | Education Management LLC, Tranche C2, Term Loan | 5.250% | 6/01/16 | Caa3 | 343,288 |
| 488 | HMH Holdings, Inc., Term Loan, First Lien | 4.250% | 5/22/18 | B1 | 486,281 |
| 2,421 | iQor US, Inc., Term Loan, First Lien | 6.000% | 4/01/21 | B | 2,245,139 |
| 750 | iQor US, Inc., Term Loan, Second Lien | 9.750% | 4/01/22 | CCC+ | 661,875 |
| 4,988 | Millennium Laboratories, Inc., Tranche B, Term Loan | 5.250% | 4/16/21 | B+ | 4,996,852 |
| 9,739 | Total Commercial Services & Supplies | | | | 9,062,575 |
| | Communications Equipment - 1.3% (0.8% of Total Investments) | | | | |
| 3,217 | Avaya, Inc., Term Loan B3 | 4.652% | 10/26/17 | B1 | 3,116,798 |
| 496 | Avaya, Inc., Term Loan B6 | 6.500% | 3/31/18 | B1 | 492,784 |
| 3,713 | Total Communications Equipment | | | | 3,609,582 |
| | Computers & Peripherals - 3.1% (1.9% of Total Investments) | | | | |
| 8,910 | Dell, Inc., Term Loan B | 4.500% | 4/29/20 | BB+ | 8,934,805 |

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| Containers & Packaging - 0.5% (0.3% of Total Investments) | | | | | |
| 1,297 | BWAY Holding Company, Term Loan B, First Lien | 5.500% | 8/14/20 | B2 | 1,303,234 |
| Diversified Consumer Services - 6.2% (3.8% of Total Investments) | | | | | |
| 3,357 | Cengage Learning Acquisitions, Inc., Exit Term Loan | 7.000% | 3/31/20 | B+ | 3,366,484 |
| 2,959 | Harland Clarke Holdings Corporation, Term Loan B3 | 7.000% | 5/22/18 | B+ | 2,994,122 |
| 6,598 | Hilton Hotels Corporation, Term Loan B2, DD1 | 3.500% | 10/25/20 | BB+ | 6,542,113 |
| 1,340 | Laureate Education, Inc., Term Loan B | 5.000% | 6/15/18 | B | 1,296,009 |
| 1,769 | New Albertson's, Inc., Term Loan | 4.750% | 6/24/21 | Ba3 | 1,751,538 |
| 1,679 | ServiceMaster Company, Term Loan | 4.250% | 7/01/21 | B+ | 1,665,618 |
| 17,702 | Total Diversified Consumer Services | | | | 17,615,884 |
| Diversified Financial Services - 1.4% (0.9% of Total Investments) | | | | | |
| 1,975 | Home Loan Servicing Solutions, Ltd., Term Loan B | 4.500% | 6/26/20 | BB- | 1,862,030 |
| 626 | Ocwen Financial Corporation, Term Loan B | 5.000% | 2/15/18 | B1 | 605,126 |
| 1,481 | RCS Capital, Term Loan | 6.500% | 4/29/19 | B+ | 1,469,215 |
| 4,082 | Total Diversified Financial Services | | | | 3,936,371 |
| Diversified Telecommunication Services - 5.7% (3.5% of Total Investments) | | | | | |
| 865 | Greeneden U.S. Holdings II LLC, Term Loan B | 4.000% | 2/08/20 | B | 854,013 |
| 2,000 | Level 3 Financing, Inc., Term Loan B, First Lien, WI/DD | TBD | TBD | BB+ | 2,009,376 |
| 1,667 | Level 3 Financing, Inc., Term Loan, Tranche B3 | 4.000% | 8/01/19 | BB | 1,657,292 |
| 584 | Presidio, Inc., Term Loan B | 5.000% | 3/31/17 | B+ | 583,800 |
| 998 | SBA Communication, Incremental Term Loan, Tranche B1 | 3.250% | 3/24/21 | BB | 981,707 |
| 998 | TelX Group, Inc., Initial Term Loan, First Lien | 4.500% | 4/09/20 | B1 | 988,772 |
| 500 | TelX Group, Inc., Initial Term Loan, Second Lien | 7.500% | 4/09/21 | CCC | 490,312 |
| 3,916 | WideOpenWest Finance LLC, Term Loan B | 4.750% | 4/01/19 | Ba3 | 3,918,119 |
| 1,849 | Ziggo N.V., Term Loan B1 | 3.250% | 1/15/22 | BB- | 1,803,537 |
| 1,191 | Ziggo N.V., Term Loan B2 | 3.210% | 1/15/22 | BB- | 1,162,234 |
| 1,960 | Ziggo N.V., Term Loan B3, Delayed Draw, (5) | 2.750% | 1/15/22 | BB- | 1,911,459 |
| 16,528 | Total Diversified Telecommunication Services | | | | 16,360,621 |
| Electronic Equipment, Instruments & Components - 0.6% (0.4% of Total Investments) | | | | | |
| 1,605 | SMART Modular Technologies, Inc., Term Loan B | 8.250% | 8/26/17 | B | 1,596,619 |
| Energy Equipment & Services - 1.8% (1.1% of Total Investments) | | | | | |
| 3,088 | Drill Rigs Holdings, Inc., Tranche B1, Term Loan | 6.000% | 3/31/21 | B+ | 2,966,155 |
| 361 | Dynamic Energy Services International LLC, Term Loan | 9.500% | 3/06/18 | Ba3 | 354,454 |
| 1,048 | Offshore Group Investment Limited, Term Loan B | 5.000% | 10/25/17 | B- | 984,935 |
| 922 | Pacific Drilling S.A., Term Loan B | 4.500% | 6/03/18 | B+ | 886,852 |
| 5,419 | Total Energy Equipment & Services | | | | 5,192,396 |
| Food & Staples Retailing - 7.6% (4.7% of Total Investments) | | | | | |
| 2,480 | Albertson's LLC, Term Loan B2 | 4.750% | 3/21/19 | BB- | 2,476,942 |
| 1,000 | Albertson's LLC, Term Loan B4, First Lien | 4.500% | 8/08/21 | BB- | 1,001,300 |
| 12,000 | Albertson's LLC, Term Loan B4 | 4.500% | 8/25/21 | BB- | 12,015,828 |
| 2,373 | BJ's Wholesale Club, Inc., Replacement Loan, First Lien | 4.500% | 9/26/19 | B- | 2,350,201 |
| 2,000 | BJ's Wholesale Club, Inc., Replacement Loan, Second Lien | 8.500% | 3/26/20 | CCC | 2,006,000 |
| 750 | Rite Aid Corporation, Tranche 2, Term Loan, Second Lien | 4.875% | 6/21/21 | B | 752,110 |
| 981 | Supervalu, Inc., New Term Loan | 4.500% | 3/21/19 | B+ | 968,756 |
| 21,584 | Total Food & Staples Retailing | | | | 21,571,137 |

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| Food Products - 9.3% (5.7% of Total Investments) | | | | | |
| 7,953 | H.J Heinz Company, Term Loan B2 | 3.500% | 6/05/20 | BB | 7,913,331 |
| 998 | Hearthside Group Holdings, Term Loan, First Lien | 4.500% | 6/02/21 | B1 | 993,136 |
| 4,000 | Jacobs Douwe Egberts, Term Loan B | 3.500% | 7/23/21 | BB | 3,950,000 |
| 2,175 | Pinnacle Foods Finance LLC, Term Loan G | 3.250% | 4/29/20 | BB | 2,137,380 |
| 8,046 | US Foods, Inc., Incremental Term Loan | 4.500% | 3/31/19 | B2 | 8,033,952 |
| 3,550 | Wilton Products, Inc., Tranche B, Term Loan | 7.500% | 8/30/18 | B- | 3,354,920 |
| 26,722 | Total Food Products | | | | 26,382,719 |
| Health Care Equipment & Supplies - 3.4% (2.1% of Total Investments) | | | | | |
| 1,291 | Ardent Medical Services, Inc., Term Loan, First Lien | 6.750% | 7/02/18 | B+ | 1,295,779 |
| 714 | Ardent Medical Services, Inc., Term Loan, Second Lien | 11.000% | 1/02/19 | CCC+ | 717,411 |
| 1,007 | ConvaTec, Inc., Dollar Term Loan | 4.000% | 12/22/16 | Ba3 | 1,001,703 |
| 2,122 | Kinetic Concepts, Inc., Term Loan D1, DD1 | 4.000% | 5/04/18 | BB- | 2,110,391 |
| 3,637 | Onex Carestream Finance LP, Term Loan, First Lien | 5.000% | 6/07/19 | B+ | 3,646,453 |
| 973 | Onex Carestream Finance LP, Term Loan, Second Lien | 9.500% | 12/07/19 | B- | 965,754 |
| 9,744 | Total Health Care Equipment & Supplies | | | | 9,737,491 |
| Health Care Providers & Services - 5.0% (3.1% of Total Investments) | | | | | |
| 313 | BioScrip, Inc., Delayed Draw, Term Loan | 6.500% | 7/31/20 | B1 | 315,079 |
| 522 | BioScrip, Inc., Initial Term Loan B | 6.500% | 7/31/20 | B1 | 525,132 |
| 1,504 | Community Health Systems, Inc., Term Loan D | 4.250% | 1/27/21 | BB | 1,507,263 |
| 6 | Community Health Systems, Inc., Term Loan E | 3.485% | 1/25/17 | BB | 5,703 |
| 2,319 | DaVita HealthCare Partners, Inc., Tranche B, Term Loan | 3.500% | 6/24/21 | Ba1 | 2,300,578 |
| 3,690 | Drumm Investors LLC, Term Loan | 6.750% | 5/04/18 | B | 3,725,545 |
| 578 | Genesis Healthcare LLC, Term Loan | 10.000% | 12/04/17 | B | 602,291 |
| 983 | Heartland Dental Care, Inc., Term Loan, First Lien | 5.500% | 12/21/18 | B1 | 982,522 |
| 500 | Heartland Dental Care, Inc., Term Loan, Second Lien | 9.750% | 6/21/19 | CCC+ | 502,812 |
| 868 | LHP Operations Co. LLC, Term Loan B | 9.000% | 7/03/18 | B- | 835,858 |
| 541 | National Mentor Holdings, Inc., Term Loan B | 4.750% | 1/31/21 | B1 | 537,541 |
| 1,981 | One Call Care Management, Inc., Term Loan B | 5.000% | 11/27/20 | B1 | 1,979,394 |
| 493 | Skilled Healthcare Group, Inc., Term Loan | 7.000% | 4/09/16 | B | 493,820 |
| 14,298 | Total Health Care Providers & Services | | | | 14,313,538 |
| Health Care Technology - 0.8% (0.5% of Total Investments) | | | | | |
| 2,344 | Catalent Pharma Solutions, Inc., Term Loan | 4.500% | 5/20/21 | BB | 2,344,545 |
| Hotels, Restaurants & Leisure - 7.4% (4.6% of Total Investments) | | | | | |
| 5,278 | Burger King Corporation, Term Loan B, First Lien | 4.500% | 10/27/21 | B+ | 5,281,810 |
| 3,593 | CCM Merger, Inc., Term Loan B | 4.500% | 8/08/21 | B+ | 3,584,096 |
| 2,955 | CityCenter Holdings LLC, Term Loan | 4.250% | 10/16/20 | B | 2,941,812 |
| 550 | Extended Stay America, Inc., Term Loan | 5.000% | 6/24/19 | B+ | 553,438 |
| 1,676 | Intrawest Resorts Holdings, Inc., Initial Term Loan | 5.500% | 12/09/20 | B+ | 1,682,063 |
| 1,474 | MGM Resorts International, Term Loan B | 3.500% | 12/20/19 | BB | 1,458,321 |
| 1,000 | Scientific Games Corporation, Term Loan B2 | 6.000% | 10/01/21 | BB- | 980,781 |
| 1,985 | | 4.250% | 10/18/20 | BB- | 1,949,021 |

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| | Scientific Games Corporation, Term Loan | | | | |
| 919 | Seaworld Parks and Entertainment, Inc., Term Loan B2 | 3.000% | 5/14/20 | BB | 881,448 |
| 1,908 | Station Casino LLC, Term Loan B | 4.250% | 3/02/20 | B1 | 1,883,789 |
| 21,338 | Total Hotels, Restaurants & Leisure | | | | 21,196,579 |
| | Household Durables - 0.2% (0.1% of Total Investments) | | | | |
| 466 | Serta Simmons Holdings LLC, Term Loan | 4.250% | 10/01/19 | B+ | 462,150 |
| | Industrial Conglomerates - 0.5% (0.3% of Total Investments) | | | | |
| 1,489 | Brand Energy & Infrastructure Services, Inc., Initial Term Loan | 4.750% | 11/26/20 | B1 | 1,480,562 |
| | Insurance - 2.2% (1.4% of Total Investments) | | | | |
| 736 | Alliant Holdings I LLC, Initial Term Loan B, First Lien | 4.250% | 12/20/19 | B+ | 726,075 |
| 2,724 | Hub International Holdings, Inc., Initial Term Loan | 4.250% | 10/02/20 | B1 | 2,689,693 |
| 2,953 | USI Holdings Corporation, Initial Term Loan | 4.250% | 12/27/19 | B1 | 2,923,151 |
| 6,413 | Total Insurance | | | | 6,338,919 |
| | Internet & Catalog Retail - 1.1% (0.7% of Total Investments) | | | | |
| 3,000 | Travelport LLC, Term Loan B, First Lien, DD1 | 6.000% | 9/02/21 | B2 | 2,995,125 |
| | Internet Software & Services - 0.5% (0.3% of Total Investments) | | | | |
| 495 | Sabre Inc., Term Loan B2 | 4.000% | 2/19/19 | Ba3 | 488,039 |
| 116 | Sabre Inc., Term Loan C | 3.500% | 2/18/18 | Ba3 | 115,594 |
| 737 | Sabre Inc., Term Loan | 4.000% | 2/18/19 | Ba3 | 727,019 |
| 1,348 | Total Internet Software & Services | | | | 1,330,652 |
| | IT Services - 2.1% (1.3% of Total Investments) | | | | |
| 4,411 | EIG Investors Corp., Term Loan | 5.000% | 11/09/19 | B | 4,410,990 |
| 394 | VFH Parent LLC, New Term Loan | 5.774% | 11/08/19 | N/R | 393,517 |
| 1,103 | Zayo Group LLC, Term Loan B | 4.000% | 7/02/19 | B1 | 1,094,868 |
| 5,908 | Total IT Services | | | | 5,899,375 |
| | Leisure Equipment & Products - 2.0% (1.2% of Total Investments) | | | | |
| 1,995 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 4.750% | 5/28/21 | Ba3 | 1,983,768 |
| 2,017 | Bombardier Recreational Products, Inc., Term Loan | 4.000% | 1/30/19 | B+ | 1,985,877 |
| 1,182 | Equinox Holdings, Inc., New Initial Term Loan B | 4.250% | 1/31/20 | Ba3 | 1,171,659 |
| 500 | Four Seasons Holdings, Inc., Term Loan, Second Lien | 6.250% | 12/27/20 | B- | 503,750 |
| 5,694 | Total Leisure Equipment & Products | | | | 5,645,054 |
| | Machinery - 1.3% (0.8% of Total Investments) | | | | |
| 3,159 | Doosan Infracore International, Inc., Term Loan | 4.500% | 5/27/21 | BB- | 3,165,329 |
| 502 | Rexnord LLC, Term Loan B | 4.000% | 8/21/20 | BB- | 495,262 |
| 3,661 | Total Machinery | | | | 3,660,591 |
| | Media - 18.0% (11.1% of Total Investments) | | | | |
| 714 | Acosta, Inc., Term Loan | 5.000% | 9/26/21 | B1 | 715,027 |
| 42 | Advantage Sales & Marketing, Inc., Delayed Draw, Term Loan, (5) | 3.750% | 7/23/21 | B1 | 41,590 |
| 1,258 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 4.250% | 7/25/21 | B1 | 1,247,685 |
| 950 | Advantage Sales & Marketing, Inc., Term Loan, Second Lien | 7.500% | 7/25/22 | CCC+ | 947,229 |
| 814 | Affinion Group Holdings, Inc., Initial Term Loan, Second Lien | 8.500% | 10/31/18 | B3 | 761,872 |
| 581 | Affinion Group Holdings, Inc., Term Loan, First Lien | 6.750% | 4/30/18 | B1 | 564,358 |
| 1,496 | Catalina Marketing Corporation, Term Loan, First Lien | 4.500% | 4/09/21 | B+ | 1,449,492 |
| 1,000 | Catalina Marketing Corporation, Term Loan, Second Lien | 7.750% | 4/11/22 | CCC+ | 956,250 |
| 1,363 | Clear Channel Communications, Inc., Tranche D, Term Loan | 6.904% | 1/30/19 | CCC+ | 1,291,242 |

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| 2,111 | Clear Channel Communications, Inc. Term Loan E | 7.654% | 7/30/19 | CCC+ | 2,045,922 |
| 6,367 | Cumulus Media, Inc., Term Loan B | 4.250% | 12/23/20 | B+ | 6,286,195 |
| 1,359 | Emerald Expositions Holdings, Inc., Term Loan, First Lien | 4.750% | 6/17/20 | BB- | 1,359,111 |
| 499 | Gray Television, Inc., Initial Term Loan | 3.750% | 6/13/21 | BB | 494,282 |
| 998 | IMG Worldwide, Inc., First Lien | 5.250% | 5/06/21 | B1 | 984,200 |
| 2,243 | Interactive Data Corporation, Term Loan B | 4.750% | 5/02/21 | B+ | 2,247,180 |
| 1,686 | McGraw-Hill Education Holdings LLC, Refinancing Term Loan | 5.750% | 3/22/19 | B+ | 1,691,637 |
| 236 | Media General, Inc., Delayed Draw, Term Loan | 4.250% | 7/31/20 | BB- | 235,209 |
| 980 | Mediacom Broadband LLC, Tranche G, Term Loan | 4.000% | 1/20/20 | BB | 967,138 |
| 1,608 | Numericable Group S.A., Term Loan B1 | 4.500% | 5/21/20 | Ba3 | 1,614,062 |
| 1,392 | Numericable Group S.A., Term Loan B2 | 4.500% | 5/21/20 | Ba3 | 1,396,384 |
| 1,838 | Radio One, Inc., Term Loan B, First Lien | 7.500% | 3/31/16 | B+ | 1,851,469 |
| 1,215 | Springer Science & Business Media, Inc., Term Loan B3 | 4.750% | 8/14/20 | B | 1,207,462 |
| 14,578 | Tribune Company, Term Loan B | 4.000% | 12/27/20 | BB+ | 14,495,845 |
| 3,851 | Univision Communications, Inc., Replacement Term Loan, First Lien | 4.000% | 3/01/20 | B+ | 3,817,538 |
| 1,013 | Weather Channel Corporation, Term Loan, Second Lien | 7.000% | 6/26/20 | B3 | 997,581 |
| 1,314 | WMG Acquisition Corporation, Tranche B, Refinancing Term Loan | 3.750% | 7/01/20 | B+ | 1,275,154 |
| 357 | Yell Group PLC, Term Loan A2 | 5.233% | 3/01/19 | CCC+ | 396,050 |
| 31 | Yell Group PLC, Term Loan A2, (6) | 1.500% | 3/03/19 | CCC+ | |
| 756 | Yell Group PLC, Term Loan B2, PIK, (6) | 0.000% | 3/03/24 | CCC- | |
| 52,650 | Total Media | | | | 51,337,164 |
| | Multiline Retail - 1.3% (0.8% of Total Investments) | | | | |
| 1,544 | Hudson's Bay Company, Term Loan B, First Lien | 4.750% | 11/04/20 | BB | 1,548,333 |
| 2,244 | J.C. Penney Corporation, Inc., Term Loan | 5.000% | 6/20/19 | B | 2,197,385 |
| 3,788 | Total Multiline Retail | | | | 3,745,718 |
| | Oil, Gas & Consumable Fuels - 3.1% (1.9% of Total Investments) | | | | |
| 393 | Citgo Petroleum Corporation, Term Loan B | 4.500% | 7/29/21 | B+ | 393,430 |
| 1,293 | Crestwood Holdings LLC, Term Loan B | 7.000% | 6/19/19 | B | 1,293,266 |
| 1,995 | Energy and Exploration Partners, Term Loan | 7.750% | 1/22/19 | N/R | 1,839,141 |
| 1,572 | Fieldwood Energy LLC, Term Loan, Second Lien | 8.375% | 9/30/20 | B2 | 1,518,959 |
| 202 | Samson Investment Company, Tranche 1, Term Loan, Second Lien | 5.000% | 9/25/18 | B1 | 188,214 |
| 1,865 | Seadrill Partners LLC, Initial Term Loan | 4.000% | 2/21/21 | BB- | 1,769,937 |
| 365 | Southcross Energy Partners L.P., Opco Term Loan | 5.250% | 8/04/21 | B1 | 364,027 |
| 547 | Southcross Holdings Borrower L.P., Holdco Term Loan | 6.000% | 8/04/21 | B2 | 542,277 |
| 993 | Western Refining, Inc., Term Loan B | 4.250% | 11/12/20 | BB- | 982,989 |
| 9,225 | Total Oil, Gas & Consumable Fuels | | | | 8,892,240 |
| | Pharmaceuticals - 7.2% (4.4% of Total Investments) | | | | |
| 790 | Generic Drug Holdings, Inc., Term Loan B | 5.000% | 8/16/20 | B1 | 791,975 |
| 2,000 | Graceway Pharmaceuticals LLC, Second Lien Term Loan, (7) | 0.000% | 5/03/13 | N/R | 12,500 |
| 95 | Graceway Pharmaceuticals LLC, Term Loan, (7) | 0.000% | 5/03/12 | N/R | 95,707 |
| 2,985 | Grifols, Inc., Term Loan | 3.154% | 2/27/21 | Ba1 | 2,950,061 |
| 1,790 | | 4.000% | 9/30/19 | B1 | 1,761,734 |

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| | | | | | |
|--------|--|--------|----------|------|------------|
| | Par Pharmaceutical Companies, Inc., Term Loan B2 | | | | |
| 998 | Patheon, Inc., Term Loan B | 4.250% | 3/11/21 | B | 971,850 |
| 2,663 | Pharmaceutical Product Development, Inc., Term Loan B, First Lien | 4.000% | 12/01/18 | Ba3 | 2,647,334 |
| 2,969 | Pharmaceutical Research Associates, Inc., Term Loan | 4.500% | 9/23/20 | B1 | 2,940,300 |
| 2,321 | Quintiles Transnational Corp., Term Loan B3 | 3.750% | 6/08/18 | BB | 2,303,512 |
| 1,449 | Therakos, Inc., Term Loan, First Lien | 7.500% | 12/27/17 | B | 1,454,007 |
| 1,318 | Valeant Pharmaceuticals International, Inc., Term Loan E | 3.500% | 8/05/20 | Ba1 | 1,310,254 |
| 3,187 | Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2 | 3.500% | 2/13/19 | Ba1 | 3,164,653 |
| 22,565 | Total Pharmaceuticals | | | | 20,403,887 |
| | Professional Services - 0.5% (0.3% of Total Investments) | | | | |
| 746 | Ceridian Corporation, Term Loan B1 | 4.121% | 5/01/17 | B1 | 746,466 |
| 778 | Ceridian Corporation, Term Loan B2 | 4.500% | 9/15/20 | B1 | 772,956 |
| 1,524 | Total Professional Services | | | | 1,519,422 |
| | Real Estate Investment Trust - 2.2% (1.3% of Total Investments) | | | | |
| 2,463 | Realogy Corporation, Initial Term Loan B | 3.750% | 3/05/20 | BB | 2,439,861 |
| 1,478 | Starwood Property Trust, Inc., Term Loan B | 3.500% | 4/17/20 | BB+ | 1,446,103 |
| 2,449 | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien | 4.750% | 12/18/20 | B+ | 2,320,543 |
| 6,390 | Total Real Estate Investment Trust | | | | 6,206,507 |
| | Real Estate Management & Development - 1.3% (0.8% of Total Investments) | | | | |
| 1,861 | Capital Automotive LP, Term Loan, Second Lien | 6.000% | 4/30/20 | B1 | 1,889,367 |
| 1,870 | Capital Automotive LP, Term Loan, Tranche B1 | 4.000% | 4/10/19 | Ba2 | 1,862,978 |
| 3,731 | Total Real Estate Management & Development | | | | 3,752,345 |
| | Semiconductors & Semiconductor Equipment - 3.8% (2.4% of Total Investments) | | | | |
| 4,987 | Avago Technologies, Term Loan B | 3.750% | 5/06/21 | BBB- | 4,978,592 |
| 3,458 | Freescale Semiconductor, Inc., Term Loan, Tranche B4 | 4.250% | 2/28/20 | B1 | 3,417,249 |
| 1,485 | Freescale Semiconductor, Inc., Term Loan, Tranche B5 | 5.000% | 1/15/21 | B1 | 1,485,619 |
| 976 | NXP Semiconductor LLC, Term Loan D | 3.250% | 1/11/20 | BB+ | 967,923 |
| 10,906 | Total Semiconductors & Semiconductor Equipment | | | | 10,849,383 |
| | Software - 9.2% (5.7% of Total Investments) | | | | |
| 2,265 | Attachmate Corporation, Term Loan, First Lien | 7.250% | 11/22/17 | BB- | 2,268,655 |
| 1,117 | Blackboard, Inc., Term Loan B3 | 4.750% | 10/04/18 | B+ | 1,119,720 |
| 3,113 | BMC Software, Inc., Initial Term Loan | 5.000% | 9/10/20 | B1 | 3,078,466 |
| 1,010 | Datatel Parent Corp, Term Loan B1 | 4.000% | 7/19/18 | B+ | 1,002,858 |
| 1,053 | Emdeon Business Services LLC, Term Loan B2 | 3.750% | 11/02/18 | BB- | 1,045,186 |
| 625 | Epicor Software Corporation, Term Loan, B2 | 4.000% | 5/16/18 | Ba3 | 621,653 |
| 953 | Explorer Holdings, Inc., Term Loan | 6.000% | 5/02/18 | B+ | 953,550 |
| 6,505 | Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5 | 3.750% | 6/03/20 | Ba3 | 6,416,270 |
| 900 | Micro Focus International PLC, Term Loan B, WI/DD | TBD | TBD | BB- | 872,100 |
| 1,350 | Micro Focus International PLC, Term Loan C, WI/DD | TBD | TBD | BB- | 1,309,500 |
| 3,430 | Misys PLC, Term Loan B, First Lien | 5.000% | 12/12/18 | B+ | 3,438,187 |
| 872 | SunGard Data Systems, Inc., Term Loan E | 4.000% | 3/08/20 | BB | 868,967 |
| 946 | Vertafore, Inc., Term Loan, First Lien | 4.250% | 10/03/19 | B+ | 941,797 |
| 2,244 | Zebra Technologies Corporation, Term Loan B, First Lien, WI/DD | TBD | TBD | BB+ | 2,263,537 |
| 26,383 | Total Software | | | | 26,200,446 |

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|--|--|--------|----------|------|-------------|
| Specialty Retail - 0.8% (0.5% of Total Investments) | | | | | |
| 1,636 | Jo-Ann Stores, Inc., Term Loan, First Lien | 4.000% | 3/16/18 | B+ | 1,575,061 |
| 750 | Pilot Travel Centers LLC, Term Loan B, First Lien | 4.250% | 9/30/21 | BB | 752,227 |
| 2,386 | Total Specialty Retail | | | | 2,327,288 |
| Textiles, Apparel & Luxury Goods - 0.7% (0.4% of Total Investments) | | | | | |
| 1,991 | Polymer Group, Inc., Initial Term Loan | 5.250% | 12/19/19 | B2 | 1,990,924 |
| Trading Companies & Distributors - 1.9% (1.2% of Total Investments) | | | | | |
| 4,442 | HD Supply, Inc., Term Loan | 4.000% | 6/28/18 | B+ | 4,413,618 |
| 1,000 | Neff Rental/Neff Finance Closing Date Loan, Second Lien | 7.250% | 6/09/21 | CCC+ | 1,002,500 |
| 5,442 | Total Trading Companies & Distributors | | | | 5,416,118 |
| Transportation Infrastructure - 0.2% (0.1% of Total Investments) | | | | | |
| 31 | Ceva Group PLC, Canadian Term Loan | 6.500% | 3/19/21 | B2 | 29,646 |
| 180 | Ceva Group PLC, Dutch B.V., Term Loan | 6.500% | 3/19/21 | B2 | 171,945 |
| 172 | Ceva Group PLC, Synthetic Letter of Credit Term Loan | 6.500% | 3/19/21 | B2 | 163,871 |
| 248 | Ceva Group PLC, US Term Loan | 6.500% | 3/19/21 | B2 | 237,166 |
| 631 | Total Transportation Infrastructure | | | | 602,628 |
| Wireless Telecommunication Services - 1.7% (1.0% of Total Investments) | | | | | |
| 1,765 | Asurion LLC, Term Loan B1 | 5.000% | 5/24/19 | Ba3 | 1,767,880 |
| 2,996 | Fairpoint Communications, Inc., Term Loan B | 7.500% | 2/11/19 | B | 3,026,313 |
| 4,761 | Total Wireless Telecommunication Services | | | | 4,794,193 |
| \$378,237 | Total Variable Rate Senior Loan Interests (cost \$375,437,065) | | | | 371,492,415 |

| Shares | Description (1) | | | | Value |
|---|--|--|--|----|-----------|
| COMMON STOCKS - 2.4% (1.5% of Total Investments) | | | | | |
| Diversified Consumer Services - 0.5% (0.4% of Total Investments) | | | | | |
| 53,514 | Cengage Learning Holdings II LP | | | \$ | 1,498,392 |
| Hotels, Restaurants & Leisure - 0.5% (0.3% of Total Investments) | | | | | |
| 40,968 | BLB Worldwide Holdings Inc., (9) | | | | 1,447,535 |
| Media - 1.3% (0.8% of Total Investments) | | | | | |
| 3,479 | Cumulus Media, Inc., (8) | | | | 13,429 |
| 32,017 | Metro-Goldwyn-Mayer, (9) | | | | 2,357,252 |
| 18,422 | Tribune Company | | | | 1,234,274 |
| 14,825 | Tribune Company, (6) | | | | |
| 4,605 | Tribune Publishing Company | | | | 87,771 |
| | Total Media | | | | 3,692,726 |
| Professional Services - 0.1% (0.0% of Total Investments) | | | | | |
| 47,152 | Vertrue, Inc., (9) | | | | 84,874 |
| Software - 0.0% (0.0% of Total Investments) | | | | | |
| 291,294 | Eagle Topco LP, (6) | | | | |
| | Total Common Stocks (cost \$5,185,981) | | | | 6,723,527 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (3) | Value |
|--|--|--------|----------|-------------|------------|
| Convertible Bonds - 0.3% (0.2% of Total Investments) | | | | | |
| Communications Equipment - 0.3% (0.2% of Total Investments) | | | | | |
| \$ 850 | Nortel Networks Corp., (7) | 1.750% | 4/15/12 | N/R | \$ 826,625 |
| \$ 850 | Total Convertible Bonds (cost \$710,500) | | | | 826,625 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (3) | Value |
|--|--------------------------------|---------|----------|-------------|------------|
| Corporate Bonds - 20.5% (12.6% of Total Investments) | | | | | |
| Commercial Services & Supplies - 0.3% (0.2% of Total Investments) | | | | | |
| \$ 900 | NES Rental Holdings Inc., 144A | 7.875% | 5/01/18 | CCC+ | \$ 933,750 |
| Communications Equipment - 0.8% (0.5% of Total Investments) | | | | | |
| 1,500 | Avaya Inc., 144A | 10.500% | 3/01/21 | CCC+ | 1,314,375 |

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| | | | | | |
|--------|--|---------|----------|------|------------|
| 1,000 | Nortel Networks Limited, (7) | 0.000% | 7/15/11 | N/R | 1,035,000 |
| 2,500 | Total Communications Equipment | | | | 2,349,375 |
| | Consumer Finance - 0.4% (0.2% of Total Investments) | | | | |
| 1,000 | First Data Corporation, 144A | 7.375% | 6/15/19 | BB- | 1,060,000 |
| | Containers & Packaging - 1.0% (0.6% of Total Investments) | | | | |
| 2,600 | Reynolds Group | 9.875% | 8/15/19 | CCC+ | 2,824,250 |
| | Diversified Telecommunication Services - 2.4% (1.5% of Total Investments) | | | | |
| 2,000 | IntelSat Limited | 7.750% | 6/01/21 | B- | 2,090,000 |
| 2,200 | IntelSat Limited | 8.125% | 6/01/23 | B- | 2,337,500 |
| 2,286 | Level 3 Communications Inc. | 11.875% | 2/01/19 | B | 2,463,165 |
| 6,486 | Total Diversified Telecommunication Services | | | | 6,890,665 |
| | Health Care Equipment & Supplies - 2.5% (1.5% of Total Investments) | | | | |
| 2,025 | Kinetic Concepts | 10.500% | 11/01/18 | B- | 2,232,563 |
| 1,000 | Kinetic Concepts | 12.500% | 11/01/19 | CCC+ | 1,102,500 |
| 3,500 | Tenet Healthcare Corporation | 6.000% | 10/01/20 | Ba2 | 3,762,500 |
| 6,525 | Total Health Care Equipment & Supplies | | | | 7,097,563 |
| | Health Care Providers & Services - 2.2% (1.4% of Total Investments) | | | | |
| 1,500 | Community Health Systems, Inc. | 5.125% | 8/01/21 | BB+ | 1,567,500 |
| 2,400 | Community Health Systems, Inc. | 6.875% | 2/01/22 | B | 2,586,000 |
| 325 | HCA Inc. | 7.250% | 9/15/20 | BB+ | 344,500 |
| 600 | IASIS Healthcare Capital Corporation | 8.375% | 5/15/19 | CCC+ | 633,000 |
| 1,000 | Truven Health Analytics Inc. | 10.625% | 6/01/20 | CCC+ | 1,070,000 |
| 5,825 | Total Health Care Providers & Services | | | | 6,201,000 |
| | Media - 4.2% (2.6% of Total Investments) | | | | |
| 1,524 | Clear Channel Communications, Inc. | 10.000% | 1/15/18 | CCC- | 1,273,493 |
| 2,872 | Clear Channel Communications, Inc. | 9.000% | 12/15/19 | CCC+ | 2,902,515 |
| 5,277 | Clear Channel Communications, Inc. | 14.000% | 2/01/21 | CCC- | 4,591,400 |
| 2,750 | Clear Channel Communications, Inc. | 9.000% | 3/01/21 | CCC+ | 2,750,000 |
| 500 | McGraw-Hill Global Education Holdings | 9.750% | 4/01/21 | BB | 565,000 |
| 12,923 | Total Media | | | | 12,082,408 |
| | Pharmaceuticals - 1.6% (1.0% of Total Investments) | | | | |
| 750 | Valeant Pharmaceuticals International, 144A | 6.750% | 8/15/18 | B1 | 797,813 |
| 2,000 | Valeant Pharmaceuticals International, 144A | 7.000% | 10/01/20 | B1 | 2,095,000 |
| 500 | Valeant Pharmaceuticals International, 144A | 7.250% | 7/15/22 | B1 | 527,500 |
| 1,000 | VPPI Escrow Corporation, 144A | 7.500% | 7/15/21 | B1 | 1,070,000 |
| 4,250 | Total Pharmaceuticals | | | | 4,490,313 |
| | Professional Services - 0.2% (0.1% of Total Investments) | | | | |
| 500 | Ceridian Corporation, 144A | 8.125% | 11/15/17 | CCC | 500,000 |
| | Real Estate Investment Trust - 0.2% (0.2% of Total Investments) | | | | |
| 750 | iStar Financial Inc. | 4.000% | 11/01/17 | BB- | 742,875 |
| | Semiconductors & Semiconductor Equipment - 1.2% (0.7% of Total Investments) | | | | |
| 1,000 | Advanced Micro Devices, Inc. | 6.750% | 3/01/19 | B | 945,000 |
| 1,075 | Advanced Micro Devices, Inc. | 7.750% | 8/01/20 | B | 1,010,500 |
| 1,500 | Advanced Micro Devices, Inc. | 7.500% | 8/15/22 | B | 1,372,500 |
| 3,575 | Total Semiconductors & Semiconductor Equipment | | | | 3,328,000 |
| | Software - 1.3% (0.8% of Total Investments) | | | | |
| 1,330 | BMC Software Finance Inc., 144A | 8.125% | 7/15/21 | CCC+ | 1,273,475 |
| 700 | Boxer Parent Company Inc./BMC Software, 144A | 9.000% | 10/15/19 | CCC+ | 627,816 |
| 850 | Infor Us Inc. | 11.500% | 7/15/18 | B- | 939,250 |
| 750 | Infor Us Inc. | 9.375% | 4/01/19 | B- | 815,625 |
| 3,630 | Total Software | | | | 3,656,166 |
| | Trading Companies & Distributors - 0.4% (0.2% of Total Investments) | | | | |
| 1,000 | HD Supply Inc. | 8.125% | 4/15/19 | B+ | 1,080,000 |
| | Wireless Telecommunication Services - 1.8% (1.1% of Total Investments) | | | | |
| 500 | FairPoint Communications Inc., 144A | 8.750% | 8/15/19 | B | 527,500 |
| 500 | Sprint Corporation, 144A | 7.875% | 9/15/23 | BB- | 541,250 |
| 2,000 | Sprint Corporation, 144A | 7.125% | 6/15/24 | BB- | 2,055,000 |
| 1,750 | T-Mobile USA Inc. | 6.250% | 4/01/21 | BB | 1,826,563 |
| 75 | T-Mobile USA Inc. | 6.731% | 4/28/22 | BB | 79,313 |

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| | | | | | |
|-----------|---|--------|---------|----|--------------------|
| 75 | T-Mobile USA Inc. | 6.836% | 4/28/23 | BB | 79,313 |
| 4,900 | Total Wireless Telecommunication Services | | | | 5,108,939 |
| \$ 57,364 | Total Corporate Bonds (cost \$57,517,755) | | | | 58,345,304 |
| | Total Long-Term Investments (cost \$438,851,301) | | | | 437,387,871 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Value |
|------------------------|---|--------|----------|-----------------------|
| \$ 24,027 | SHORT-TERM INVESTMENTS - 8.4% (5.2% of Total Investments) | | | |
| | Repurchase Agreement with Fixed Income Clearing Corporation, dated 10/31/14, repurchase price \$24,027,432, collateralized by \$24,330,000 U.S. Treasury Notes, 2.125%, due 9/30/21, value \$24,512,475 | 0.000% | 11/03/14 | \$ 24,027,432 |
| | Total Short-Term Investments (cost \$24,027,432) | | | 24,027,432 |
| | Total Investments (cost \$462,878,733) - 162.1% | | | 461,415,303 |
| | Borrowings - (39.3)% (10), (11) | | | (112,000,000) |
| | Variable Rate Term Preferred Shares, at Liquidation Value (20.4)% (12) | | | (58,000,000) |
| | Other Assets Less Liabilities - (2.4)% (13) | | | (6,732,365) |
| | Net Assets Applicable to Common Shares - 100% | | | \$ 284,682,938 |

Investments in Derivatives as of October 31, 2014

Interest Rate Swaps outstanding:

| Counterparty | Notional Amount | Fund Pay/Receive Floating Rate | Floating Rate Index | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Termination Date | Unrealized Appreciation (Depreciation) (13) |
|----------------|-----------------|--------------------------------|--------------------------|-------------------------|------------------------------|------------------|---|
| Morgan Stanley | \$ 18,487,500 | Receive | 1-Month USD-LIBOR-BBA | 2.201% | Monthly | 4/20/16 | \$ (501,964) |

Fair Value Measurements

Fair value is defined as the price that would be received 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:

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| | Level 1 | Level 2 | Level 3 | Total |
|-------------------------------------|---------------------|-----------------------|-------------|-----------------------|
| Long-Term Investments: | | | | |
| Variable Rate Senior Loan Interests | \$ | \$ 371,492,415 | \$ * | \$ 371,492,415 |
| Common Stocks | 2,833,866 | 3,889,661 | * | 6,723,527 |
| Convertible Bonds | | 826,625 | | 826,625 |
| Corporate Bonds | | 58,345,304 | | 58,345,304 |
| Short-Term Investments: | | | | |
| Repurchase Agreements | | 24,027,432 | | 24,027,432 |
| Investments in Derivatives: | | | | |
| Interest Rate Swaps** | | (501,964) | | (501,964) |
| Total | \$ 2,833,866 | \$ 458,079,473 | \$ * | \$ 460,913,339 |

*Value equals zero as of the end of the reporting period.

**Represents net unrealized appreciation (depreciation).

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 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.

As of October 31, 2014, the cost of investments (excluding investments in derivatives) was \$462,892,569.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) as of October 31, 2014, were as follows:

| | |
|--|-----------------------|
| Gross unrealized: | |
| Appreciation | \$ 6,325,029 |
| Depreciation | (7,802,295) |
| Net unrealized appreciation (depreciation) of investments | \$ (1,477,266) |

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. The rate shown is the coupon as of the end of the reporting period.
- (5) Investment, or portion of investment, represents an unfunded senior loan commitment outstanding. As of the end of the reporting period the Fund had unfunded senior loan commitments outstanding of \$1,980,542.
- (6) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3.
- (7) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, 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.
- (8) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (9) For fair value measurement disclosure purposes, Common Stock classified as Level 2.
- (10) Borrowings as a percentage of Total Investments is 24.3%.

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| | |
|---------------|---|
| (11) | The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) in the Portfolio of Investments as collateral for Borrowings. |
| (12) | Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.6%. |
| (13) | Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period. |
| 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-BBA | United States Dollar London Inter-Bank Offered Rate British Bankers Association. |

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.

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 30, 2014

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 30, 2014

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

Date: December 30, 2014