

NUVEEN SENIOR INCOME FUND
Form N-Q
June 28, 2013

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: 4/30/13

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 (Unaudited)**Nuveen Senior Income Fund (NSL)**

April 30, 2013

| Principal Amount (000) | Description (1) | Coupon | Maturity (2) | Ratings (3) | Value |
|------------------------|--|---------|--------------|-------------|--------------|
| | Variable Rate Senior Loan Interests 118.3% (84.3% of Total Investments) (4) | | | | |
| | Aerospace & Defense 0.5% (0.4% of Total Investments) | | | | |
| \$ 1,496 | Sequa Corporation, Term Loan B | 5.250% | 6/19/17 | B1 | \$ 1,521,188 |
| | Airlines 2.9% (2.1% of Total Investments) | | | | |
| 4,988 | Delta Air Lines Inc., Term Loan B1 | 4.250% | 10/24/18 | Ba2 | 5,049,065 |
| 998 | Delta Air Lines Inc., Term Loan B2 | 5.250% | 4/24/16 | Ba2 | 1,007,475 |
| 2,000 | United Airlines Inc., Term Loan B | 4.000% | 4/01/19 | Ba2 | 2,026,238 |
| 7,986 | Total Airlines | | | | 8,082,778 |
| | Auto Components 1.9% (1.3% of Total Investments) | | | | |
| 2,970 | Federal-Mogul Corporation, Tranche B, Term Loan | 2.138% | 12/29/14 | B1 | 2,821,935 |
| 1,516 | Federal-Mogul Corporation, Tranche C, Term Loan | 2.138% | 12/28/15 | B1 | 1,440,152 |
| 1,000 | FleetPride Corporation, Term Loan, Second Lien | 9.250% | 5/01/20 | CCC+ | 992,500 |
| 5,486 | Total Auto Components | | | | 5,254,587 |
| | Beverages 0.4% (0.3% of Total Investments) | | | | |
| 1,000 | Constellation Brands, Inc., Term Loan, WI/DD | TBD | TBD | N/R | 997,500 |
| | Biotechnology 2.0% (1.4% of Total Investments) | | | | |
| 1,762 | Grifols, Inc., Term Loan | 4.250% | 6/01/17 | BB | 1,786,099 |
| 3,758 | Onex Carestream Finance LP, Term Loan | 5.000% | 2/25/17 | BB- | 3,791,362 |
| 5,520 | Total Biotechnology | | | | 5,577,461 |
| | Capital Markets 1.5% (1.0% of Total Investments) | | | | |
| 850 | American Capital, LTD., Senior Secured Term Loan | 5.500% | 8/15/16 | B+ | 864,344 |
| 3,168 | Walter Investment Management Corporation, Tranche B, Term Loan | 5.750% | 11/28/17 | B+ | 3,226,216 |
| 4,018 | Total Capital Markets | | | | 4,090,560 |
| | Chemicals 1.4% (1.0% of Total Investments) | | | | |
| 1,485 | Ineos US Finance LLC, Term Loan B | 6.500% | 5/04/18 | B+ | 1,506,347 |
| 998 | PQ Corporation, Term Loan, First Lien | 4.500% | 8/07/17 | B+ | 1,010,503 |
| 1,447 | Univar, Inc., Term Loan | 5.000% | 6/30/17 | B+ | 1,457,457 |
| 3,930 | Total Chemicals | | | | 3,974,307 |
| | Commercial Services & Supplies 4.7% (3.4% of Total Investments) | | | | |
| 2,500 | Aramark Corporation, Term Loan, Tranche D | 4.000% | 2/20/20 | BB- | 2,536,448 |
| 385 | Brand Energy & Infrastructure Services, Inc., Canadian Tranche 1, Term Loan | 6.250% | 10/23/18 | B2 | 391,420 |
| 1,000 | Brand Energy & Infrastructure Services, Inc., Term Loan, Second Lien | 11.000% | 10/23/19 | CCC+ | 1,025,000 |
| 1,605 | Brand Energy & Infrastructure Services, Inc., Term Loan | 6.250% | 10/23/18 | B | 1,630,917 |
| 1,517 | CCS Income Trust, Term Loan, First Lien | 6.250% | 5/12/18 | B2 | 1,541,149 |
| 1,574 | Ceridian Corporation, Extended Term Loan | 5.949% | 5/09/17 | B1 | 1,603,122 |
| 3,054 | | 5.542% | 6/30/17 | B+ | 3,050,617 |

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|--------|--|---------|----------|------|------------|
| | Harland Clarke Holdings Corporation, Term Loan B3, DD1 | | | | |
| 495 | Houghton Mifflin, Term Loan | 7.250% | 5/22/18 | N/R | 499,022 |
| 983 | SourceHov LLC, Term Loan B, First Lien | 6.625% | 4/28/17 | B+ | 984,956 |
| 13,113 | Total Commercial Services & Supplies | | | | 13,262,651 |
| | Communications Equipment 3.4% (2.4% of Total Investments) | | | | |
| 1,746 | Alcatel-Lucent, Term Loan C | 7.250% | 1/29/19 | BB- | 1,793,180 |
| 2,000 | Arris Group, Term Loan B | 3.500% | 4/17/20 | BB- | 2,006,562 |
| 1,247 | CompuCom Systems, Inc., Term Loan, First Lien | 6.500% | 10/04/18 | B+ | 1,255,707 |
| 1,000 | CompuCom Systems, Inc., Term Loan, Second Lien | 10.250% | 10/04/19 | B- | 1,022,500 |
| 3,474 | Zayo Group LLC, Term Loan B | 4.500% | 7/02/19 | B1 | 3,518,801 |
| 9,467 | Total Communications Equipment | | | | 9,596,750 |
| | Computers & Peripherals 0.4% (0.3% of Total Investments) | | | | |
| 1,197 | SunGard Data Systems, Inc., Term Loan D | 4.500% | 1/31/20 | BB | 1,215,509 |
| | Consumer Finance 1.7% (1.2% of Total Investments) | | | | |
| 727 | Jackson Hewitt Tax Service, Inc., Term Loan | 10.000% | 10/16/17 | N/R | 719,297 |
| 2,595 | Royalty Pharma Finance Trust, Incremental Term Loan | 4.000% | 11/09/18 | Baa2 | 2,619,789 |
| 1,315 | Springleaf Financial Funding Company, Term Loan | 5.500% | 5/10/17 | B | 1,322,592 |
| 4,637 | Total Consumer Finance | | | | 4,661,678 |
| | Distributors 1.8% (1.3% of Total Investments) | | | | |
| 4,963 | HD Supply, Inc., Term Loan B | 4.500% | 10/12/17 | B+ | 5,033,062 |
| | Diversified Consumer Services 2.1% (1.5% of Total Investments) | | | | |
| 2,687 | Cengage Learning Acquisitions, Inc., Term Loan, DD1 | 2.700% | 7/03/14 | CCC | 2,104,342 |
| 1,147 | Brickman Group Holdings, Inc., Tranche B1, Term Loan | 5.500% | 10/14/16 | B+ | 1,161,063 |
| 2,460 | Laureate Education, Inc., Extended Term Loan | 5.250% | 6/15/18 | B1 | 2,483,591 |
| 6,294 | Total Diversified Consumer Services | | | | 5,748,996 |
| | Diversified Financial Services 2.1% (1.5% of Total Investments) | | | | |
| 2,000 | Ocwen Financial Corporation, Term Loan B | 5.000% | 1/23/18 | B1 | 2,036,250 |
| 112 | Vertrue Inc., Term Loan, First Lien | 15.000% | 2/04/18 | N/R | 111,027 |
| 3,721 | WideOpenWest Finance LLC, Term Loan B | 4.750% | 4/01/19 | B1 | 3,777,451 |
| 5,833 | Total Diversified Financial Services | | | | 5,924,728 |
| | Diversified Telecommunication Services 2.8% (2.0% of Total Investments) | | | | |
| 2,000 | Charter Communications Operating Holdings LLC, Holdco Term Loan | 2.698% | 3/06/14 | BB+ | 2,009,740 |
| 1,792 | Intelsat Jackson Holdings, Ltd., Term Loan B1 | 4.250% | 4/02/18 | BB- | 1,820,867 |
| 2,000 | Intelsat, Unsecured Term Loan | 2.698% | 2/01/14 | B | 2,001,562 |
| 2,000 | Level 3 Financing, Inc., Term Loan, Tranche B | 5.250% | 8/01/19 | Ba2 | 2,026,000 |
| 7,792 | Total Diversified Telecommunication Services | | | | 7,858,169 |
| | Electric Utilities 0.2% (0.2% of Total Investments) | | | | |
| 854 | TXU Corporation, 2014 Term Loan | 3.731% | 10/10/14 | B2 | 643,266 |
| | Electrical Equipment 0.2% (0.2% of Total Investments) | | | | |
| 588 | Sensus Metering Systems, Inc., Term Loan, First Lien | 4.750% | 5/09/17 | Ba3 | 590,572 |
| | Electronic Equipment & Instruments 0.6% (0.4% of Total Investments) | | | | |
| 1,950 | SMART Modular Technologies, Inc., Term Loan B | 8.250% | 8/26/17 | B+ | 1,759,875 |
| | Food & Staples Retailing 2.0% (1.4% of Total Investments) | | | | |
| 1,500 | Albertson's, Inc., Term Loan B | 5.750% | 3/21/16 | BB- | 1,520,742 |
| 3,900 | Wilton Products, Inc., Tranche B, Term Loan | 7.500% | 8/30/18 | B1 | 3,953,625 |
| 5,400 | Total Food & Staples Retailing | | | | 5,474,367 |
| | Food Products 9.8% (6.9% of Total Investments) | | | | |

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|--------|---|---------|----------|------|------------|
| 1,995 | AdvancePierre Foods, Inc., Term Loan, First Lien | 5.750% | 7/10/17 | B1 | 2,026,172 |
| 900 | AdvancePierre Foods, Inc., Term Loan, Second Lien | 9.500% | 10/10/17 | CCC+ | 931,500 |
| 896 | BJ's Wholesale Club, Inc., Term Loan, First Lien | 4.250% | 9/26/19 | B | 904,710 |
| 1,000 | Dole Food Company, Inc., Term Loan, WI/DD | TBD | TBD | Ba3 | 1,008,125 |
| 993 | Ferrara Candy Company, Term Loan B | 7.504% | 6/18/18 | B | 1,013,591 |
| 9,300 | H.J. Heinz Company, Term Loan B2, WI/DD | TBD | TBD | BB | 9,396,199 |
| 1,619 | Michael Foods Group, Inc., Term Loan | 4.250% | 2/25/18 | Ba3 | 1,646,785 |
| 1,000 | Pinnacle Foods Finance LLC, Term Loan G | 3.250% | 4/29/20 | BB- | 1,006,246 |
| 1,000 | Sprouts Farmers Market Holdings LLC, Term Loan | 4.500% | 4/23/20 | B+ | 1,005,625 |
| 1,000 | Supervalu, Inc., New Term Loan | 6.250% | 3/13/19 | B+ | 1,016,667 |
| 7,252 | U.S. Foodservice, Inc., Extended Term Loan | 5.750% | 3/31/17 | B2 | 7,356,915 |
| 26,955 | Total Food Products | | | | 27,312,535 |
| | Health Care Equipment & Supplies 4.9% (3.5% of Total Investments) | | | | |
| 750 | Bausch & Lomb, Inc., Term Loan, (5) | 6.250% | 5/31/18 | B+ | 756,094 |
| 998 | Bausch & Lomb, Inc., Delayed Draw, Term Loan B, WI/DD | TBD | TBD | B+ | 1,011,216 |
| 4,963 | Bausch & Lomb, Inc., Term Loan B, WI/DD | TBD | TBD | B+ | 5,029,583 |
| 1,737 | Hologic, Inc., Term Loan B | 4.500% | 8/01/19 | BBB- | 1,762,457 |
| 4,938 | Kinetic Concepts, Inc., Term Loan C1 | 5.500% | 5/04/18 | Ba2 | 5,033,260 |
| 13,386 | Total Health Care Equipment & Supplies | | | | 13,592,610 |
| | Health Care Providers & Services 11.4% (8.1% of Total Investments) | | | | |
| 1,535 | Vanguard Health Holding Company II LLC, Term Loan B | 3.750% | 1/29/16 | Ba2 | 1,557,437 |
| 3,000 | Apria Healthcare Group, Inc., Term Loan, First Lien | 6.750% | 4/06/20 | BB- | 3,008,907 |
| 1,410 | Ardent Medical Services, Inc., Term Loan, First Lien | 6.750% | 7/02/18 | B+ | 1,434,259 |
| 21 | Community Health Systems, Inc., Extended Term Loan | 3.787% | 1/25/17 | BB | 21,329 |
| 3,990 | DaVita, Inc., New Term Loan B2 | 4.000% | 11/01/19 | Ba2 | 4,041,527 |
| 625 | Genesis Healthcare LLC, Term Loan | 10.002% | 12/04/17 | B+ | 623,924 |
| 2,135 | Gentiva Health Services, Inc., Term Loan B | 6.500% | 8/17/16 | B+ | 2,152,963 |
| 3,535 | Golden Living, Term Loan | 5.000% | 5/04/18 | B1 | 3,462,450 |
| 583 | Health Management Associates, Inc., Replacement Term Loan B | 3.500% | 11/16/18 | BB- | 589,896 |
| 998 | Heartland Dental Care, Inc., Term Loan, First Lien | 6.250% | 12/21/18 | Ba3 | 1,014,333 |
| 500 | Heartland Dental Care, Term Loan | 9.750% | 6/20/19 | CCC+ | 516,875 |
| 1,305 | Kindred Healthcare, Term Loan | 5.250% | 6/01/18 | Ba3 | 1,318,904 |
| 926 | LHP Operations Co. LLC, Term Loan B | 9.000% | 7/03/18 | B | 950,650 |
| 3,287 | LifeCare, Term Loan, (6) | 0.000% | 2/01/16 | N/R | 3,073,741 |
| 995 | National Mentor Holdings, Inc., Term Loan B | 6.500% | 2/09/17 | B+ | 1,009,850 |
| 2,459 | Select Medical Corporation, Term Loan | 5.500% | 6/01/18 | B+ | 2,489,438 |
| 397 | Select Medical Corporation, Tranche B, Term Loan A | 5.501% | 6/01/18 | BB- | 401,963 |
| 1,985 | Sheridan Holdings, Inc., Term Loan, First Lien | 4.500% | 2/13/18 | B+ | 2,013,250 |
| 1,000 | Sheridan Holdings, Inc., Term Loan, Second Lien | 9.000% | 7/01/19 | B- | 1,021,250 |
| 1,047 | Skilled Healthcare Group, Inc., Term Loan | 6.750% | 4/09/16 | B1 | 1,058,764 |
| 177 | Universal Health Services, Inc., Term Loan B | 3.750% | 11/15/16 | BB+ | 178,514 |
| 31,910 | Total Health Care Providers & Services | | | | 31,940,224 |
| | Hotels, Restaurants & Leisure 5.4% (3.9% of Total Investments) | | | | |
| 1,945 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 5.250% | 4/22/16 | Ba3 | 1,962,991 |
| 1,426 | | TBD | TBD | BB- | 1,449,692 |

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|--------|--|---------|----------|------|------------|
| | BLB Management Services, Inc., Term Loan, WI/DD | | | | |
| 1,428 | Caesars Entertainment Operating Company, Inc., Term Loan B6 | 5.450% | 1/28/18 | B | 1,299,360 |
| 3,083 | CCM Merger, Inc. Term Loan | 6.000% | 3/01/17 | B+ | 3,118,043 |
| 1,980 | Landry's Restaurants, Inc., Term Loan B | 4.750% | 4/24/18 | B+ | 2,010,938 |
| 1,496 | MGM Resorts International, Term Loan B | 4.250% | 12/20/19 | BB | 1,521,707 |
| 952 | Seaworld Parks and Entertainment, Inc., Term Loan B | 4.000% | 8/17/17 | BB- | 961,659 |
| 2,000 | Station Casino LLC, Term Loan B | 5.000% | 3/02/20 | B1 | 2,029,166 |
| 794 | Wendy's, Inc., Term Loan B | 4.750% | 5/15/19 | BB- | 798,763 |
| 15,104 | Total Hotels, Restaurants & Leisure Household Durables 1.1% (0.8% of Total Investments) | | | | 15,152,319 |
| 499 | AOT Bedding Super Holdings LLC, Term Loan B | 5.000% | 10/01/19 | B+ | 506,365 |
| 607 | Spectrum Brands, Inc., Term Loan | 4.500% | 12/17/19 | Ba3 | 617,267 |
| 2,000 | Sun Products Corporation, Term Loan | 5.500% | 3/23/20 | B1 | 2,022,500 |
| 3,106 | Total Household Durables Household Products 0.9% (0.6% of Total Investments) | | | | 3,146,132 |
| 2,500 | American Builders & Contractors Supply Co., Inc., Term Loan B | 3.500% | 4/16/20 | B1 | 2,523,167 |
| | Industrial Conglomerates 0.7% (0.5% of Total Investments) | | | | |
| 2,000 | DuPont Performance Coatings, Dollar Term Loan B | 4.750% | 1/17/20 | B+ | 2,028,334 |
| | Insurance 1.6% (1.1% of Total Investments) | | | | |
| 2,494 | USI Holdings Corporation, Term Loan B | 5.250% | 12/27/19 | B1 | 2,529,079 |
| 1,950 | Vantage Drilling Company, Term Loan B | 6.250% | 10/25/17 | B- | 1,970,719 |
| 4,444 | Total Insurance Internet & Catalog Retail 1.0% (0.7% of Total Investments) | | | | 4,499,798 |
| 2,893 | EIG Investors Corp., Term Loan, First Lien | 6.250% | 11/09/19 | B1 | 2,918,062 |
| | Internet Software & Services 1.3% (0.9% of Total Investments) | | | | |
| 748 | Sabre, Inc., Term Loan B | 5.250% | 2/19/19 | B1 | 760,278 |
| 963 | Sabre, Inc., Term Loan C | 4.000% | 2/19/18 | B1 | 971,162 |
| 1,940 | SSI Investments II, Ltd., New Term Loan | 5.000% | 5/26/17 | Ba3 | 1,978,934 |
| 3,651 | Total Internet Software & Services IT Services 1.6% (1.2% of Total Investments) | | | | 3,710,374 |
| 2,000 | EIG Investors Corp., Term Loan, Second Lien | 10.250% | 5/09/20 | CCC+ | 2,010,000 |
| 327 | SRA International, Term Loan | 6.500% | 7/20/18 | B1 | 327,971 |
| 1,000 | SunGard Data Systems, Inc., Term Loan E | 4.000% | 3/07/20 | BB | 1,014,063 |
| 1,208 | VFH Parent LLC, Term Loan B | 5.805% | 7/08/16 | Ba2 | 1,223,759 |
| 4,535 | Total IT Services Leisure Equipment & Products 1.9% (1.3% of Total Investments) | | | | 4,575,793 |
| 4,000 | Bombardier Recreational Products, Inc., Term Loan B | 5.000% | 1/30/19 | B+ | 4,047,500 |
| 1,200 | Equinox Holdings, Inc., Term Loan, First Lien | 4.500% | 1/31/20 | B1 | 1,215,000 |
| 5,200 | Total Leisure Equipment & Products Machinery 0.4% (0.3% of Total Investments) | | | | 5,262,500 |
| 996 | Rexnord Corporation, Inc., Term Loan B Refinancing | 4.500% | 4/01/18 | BB | 1,006,768 |
| | Media 8.3% (5.9% of Total Investments) | | | | |
| 1,839 | Yell Group PLC, Term Loan, (6) | 0.000% | 7/31/14 | N/R | 384,385 |
| 875 | Gengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan | 5.700% | 7/04/17 | CCC | 655,931 |
| 1,980 | Charter Communications Operating Holdings LLC, Term Loan F, WI/DD | TBD | TBD | Baa3 | 1,982,063 |
| 1,890 | Cumulus Media, Inc., Term Loan B, First Lien | 4.500% | 9/18/18 | Ba2 | 1,925,931 |
| 968 | Cumulus Media, Inc., Term Loan, Second Lien | 7.500% | 9/16/19 | B3 | 1,009,181 |
| 995 | | 5.500% | 7/14/17 | B | 1,013,451 |

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| | FoxCo Acquisition Sub LLC, Initial Term Loan | | | | |
| 572 | Interactive Data Corporation, Term Loan | 3.750% | 1/31/18 | Ba3 | 579,170 |
| 1,000 | Internet Brands, Inc., Term Loan B | 6.250% | 3/13/19 | B+ | 1,006,875 |
| 2,000 | McGraw-Hill Education Holdings LLC, Term Loan | 9.000% | 3/22/19 | B2 | 1,997,000 |
| 995 | Mediacom Broadband LLC, Tranche G, Term Loan | 4.000% | 1/20/20 | Ba3 | 1,008,059 |
| 1,866 | Radio One, Inc., Term Loan B, First Lien | 7.500% | 2/14/17 | B+ | 1,917,574 |
| 2,993 | Tribune Company, Exit Term Loan B | 4.000% | 12/17/19 | BB+ | 3,032,883 |
| 3,909 | Univision Communications, Inc., Term Loan C1 | 4.750% | 2/14/20 | B+ | 3,953,566 |
| 1,714 | UPC Broadband Holding BV, Term Loan AF | 4.000% | 1/31/21 | BB- | 1,733,572 |
| 988 | WVG Acquisition Corporation, New Term Loan, First Lien | 5.250% | 11/01/18 | BB- | 1,003,135 |
| 24,584 | Total Media | | | | 23,202,776 |
| | Metals & Mining 0.2% (0.1% of Total Investments) | | | | |
| 534 | FMG Resources, Ltd., Term Loan B | 5.250% | 10/18/17 | BB+ | 543,922 |
| | Multiline Retail 0.3% (0.2% of Total Investments) | | | | |
| 842 | 99 Cents Only Stores, Term Loan B1 | 5.250% | 1/11/19 | B+ | 854,092 |
| | Oil, Gas & Consumable Fuels 3.0% (2.1% of Total Investments) | | | | |
| 940 | Crestwood Holdings, Inc., Term Loan B | 9.750% | 3/26/18 | CCC+ | 960,137 |
| 1,250 | El Paso Corporation, Tranche B1, Term Loan | 5.000% | 5/24/18 | Ba3 | 1,263,170 |
| 751 | Frac Tech International LLC, Term Loan | 8.500% | 5/06/16 | B+ | 742,358 |
| 1,650 | Plains Exploration and Production Company, Term Loan | 4.000% | 11/30/19 | Ba1 | 1,656,600 |
| 1,000 | Rice Drilling LLC., Term Loan, Second Lien, WI/DD | TBD | TBD | N/R | 1,006,250 |
| 1,250 | Samson Investment Company, Initial Term Loan, Second Lien | 6.000% | 9/25/18 | B1 | 1,266,406 |
| 1,000 | Saxon Energy Services, Inc., Term Loan | 5.500% | 2/13/19 | Ba3 | 1,011,000 |
| 500 | Vantage Drilling Company, Term Loan B | 5.750% | 3/28/19 | B- | 507,500 |
| 8,341 | Total Oil, Gas & Consumable Fuels | | | | 8,413,421 |
| | Personal Products 0.4% (0.3% of Total Investments) | | | | |
| 1,096 | Prestige Brands, Inc., Term Loan B1 | 3.750% | 1/31/19 | BB- | 1,114,544 |
| | Pharmaceuticals 7.3% (5.2% of Total Investments) | | | | |
| 1,084 | ConvaTec Healthcare, Incremental Term Loan B | 5.000% | 12/22/16 | Ba3 | 1,105,170 |
| 865 | Generic Drug Holdings, Inc., Term Loan B | 5.000% | 10/29/19 | B+ | 874,410 |
| 129 | Graceway Pharmaceuticals LLC, Term Loan, (6) | 0.000% | 5/03/12 | N/R | 141,666 |
| 2,000 | Graceway Pharmaceuticals LLC, Second Lien Term Loan, (6) | 0.000% | 5/03/13 | N/R | 60,000 |
| 1,824 | Par Pharmaceutical Companies, Inc., Additional Term Loan B1 | 4.250% | 9/30/19 | B+ | 1,843,071 |
| 2,961 | Pharmaceutical Product Development, Inc., Term Loan B, First Lien | 4.250% | 12/01/18 | Ba3 | 3,007,587 |
| 2,327 | Quintiles Transnational Corp., Term Loan B2 | 4.500% | 6/08/18 | BB- | 2,359,697 |
| 1,496 | Therakos, Inc., Term Loan, First Lien | 7.500% | 12/27/17 | B | 1,486,898 |
| 3,728 | Valeant Pharmaceuticals International, Inc., Series D, Term Loan | 3.500% | 2/19/19 | BBB- | 3,775,875 |
| 796 | Warner Chilcott Company LLC, Term Loan B1 Additional | 4.250% | 3/15/18 | BBB- | 809,155 |
| 1,829 | Warner Chilcott Corporation, Term Loan B1 | 4.250% | 3/15/18 | BBB- | 1,858,815 |
| 648 | Warner Chilcott Corporation, Term Loan B2 | 4.250% | 3/15/18 | BBB- | 658,670 |
| 1,441 | Warner Chilcott Corporation, Term Loan B3 | 4.250% | 3/15/18 | BBB- | 1,464,768 |
| 792 | Warner Chilcott Corporation, Term Loan B4 | 3.243% | 8/15/17 | BBB- | 800,078 |

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| 158 | Warner Chilcott Corporation, Term Loan B5 | 3.243% | 8/20/17 | BBB- | 160,016 |
| 22,078 | Total Pharmaceuticals | | | | 20,405,876 |
| | Real Estate Investment Trust 1.8% (1.3% of Total Investments) | | | | |
| 1,500 | Capital Automotive LP, Term Loan, Second Lien, WI/DD | TBD | TBD | B1 | 1,552,500 |
| 1,818 | iStar Financial, Inc., Term Loan | 4.500% | 10/16/17 | B+ | 1,839,394 |
| 1,500 | Starwood Property Trust, Inc., Term Loan B | 3.500% | 4/11/20 | BB+ | 1,507,500 |
| 4,818 | Total Real Estate Investment Trust | | | | 4,899,394 |
| | Real Estate Management & Development 1.3% (1.0% of Total Investments) | | | | |
| 1,216 | Capital Automotive LP, Term Loan, Tranche B1, DD1 | 4.250% | 4/10/19 | Ba2 | 1,227,399 |
| 2,500 | Realogy Corporation, Term Loan B | 4.500% | 3/01/20 | BB- | 2,534,062 |
| 3,716 | Total Real Estate Management & Development | | | | 3,761,461 |
| | Road & Rail 0.4% (0.3% of Total Investments) | | | | |
| 1,123 | Swift Transportation Company, Inc., Term Loan B2 | 4.000% | 12/01/17 | BB | 1,143,841 |
| | Semiconductors & Equipment 2.2% (1.5% of Total Investments) | | | | |
| 2,000 | Freescale Semiconductor, Inc., Term Loan, Tranche B4 | 5.000% | 2/13/20 | B1 | 2,027,188 |
| 998 | NXP Semiconductor LLC, Incremental Term Loan C | 4.750% | 12/06/19 | B+ | 1,023,268 |
| 1,960 | NXP Semiconductor LLC, Term Loan | 4.500% | 3/03/17 | B1 | 2,008,388 |
| 968 | Spansion LLC, Term Loan B | 5.250% | 12/13/18 | BB+ | 980,057 |
| 5,926 | Total Semiconductors & Equipment | | | | 6,038,901 |
| | Software 11.0% (7.9% of Total Investments) | | | | |
| 2,774 | Attachmate Corporation, Term Loan, First Lien | 7.250% | 11/22/17 | BB- | 2,815,931 |
| 1,131 | Blackboard, Inc., Term Loan B2 | 6.250% | 10/04/18 | B+ | 1,153,802 |
| 1,744 | Datatel Parent Corp, Term Loan B | 4.500% | 7/19/18 | B+ | 1,770,607 |
| 3,588 | Emdeon Business Services LLC, Term Loan B2 | 3.750% | 11/09/18 | BB- | 3,628,745 |
| 655 | Epicor Software Corporation, Term Loan, B1 | 4.500% | 5/16/18 | Ba3 | 666,488 |
| 995 | Explorer Holdings, Inc., Term Loan | 6.000% | 5/02/18 | B+ | 1,003,713 |
| 878 | Greeneden U.S. Holdings II LLC, Term Loan B | 4.000% | 2/01/20 | B+ | 886,773 |
| 7,692 | Infor Enterprise Applications, Term Loan B | 5.250% | 4/05/18 | Ba3 | 7,829,758 |
| 1,234 | IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien | 7.750% | 7/31/17 | B1 | 1,228,136 |
| 2,500 | IPC Systems, Inc., Term Loan, Second Lien | 5.448% | 6/01/15 | CCC | 2,262,500 |
| 3,483 | Misys PLC, Term Loan, First Lien | 7.250% | 12/12/18 | Ba3 | 3,551,063 |
| 1,197 | RedPrairie Corporation, Term Loan, First Lien | 6.750% | 12/21/18 | B+ | 1,226,738 |
| 1,724 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan B1 | 5.000% | 6/07/19 | BB | 1,739,454 |
| 178 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan B2 | 5.000% | 6/07/19 | BB | 179,943 |
| 978 | Vertafore, Inc., Term Loan, First Lien | 4.250% | 10/03/19 | B+ | 987,285 |
| 30,751 | Total Software | | | | 30,930,936 |
| | Specialty Retail 1.7% (1.2% of Total Investments) | | | | |
| 2,736 | Collective Brands, Inc., Term Loan B | 7.250% | 10/09/19 | B | 2,785,862 |
| 1,661 | Jo-Ann Stores, Inc., Term Loan, First Lien | 4.000% | 2/05/18 | B+ | 1,680,779 |
| 372 | Lord & Taylor Holdings LLC, Term Loan | 6.750% | 1/11/19 | BB | 376,751 |
| 4,769 | Total Specialty Retail | | | | 4,843,392 |
| | Textiles, Apparel & Luxury Goods 0.5% (0.4% of Total Investments) | | | | |
| 1,500 | Philips-Van Heusen Corporation, Term Loan B | 3.250% | 12/19/19 | BBB- | 1,515,188 |
| | Trading Companies & Distributors 0.3% (0.2% of Total Investments) | | | | |

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| | | | | | |
|-------------------|---|--------|----------|------|--------------------|
| 844 | Wesco Distribution, Inc., Term Loan B | 4.500% | 12/04/19 | Ba3 | 853,622 |
| | Transportation Infrastructure 0.3% (0.2% of Total Investments) | | | | |
| 750 | American Commercial Lines LLC, Term Loan, First Lien | 7.500% | 9/22/19 | B- | 758,437 |
| | Wireless Telecommunication Services 4.7% (3.4% of Total Investments) | | | | |
| 1,823 | Asurion LLC, Term Loan B1 | 4.500% | 5/24/19 | Ba3 | 1,848,654 |
| 3,920 | Clear Channel Communications, Inc., Tranche B, Term Loan | 3.848% | 1/29/16 | CCC+ | 3,601,787 |
| 2,499 | Cricket Communications, Inc., Term Loan C | 4.750% | 3/08/20 | Ba3 | 2,517,187 |
| 2,249 | Fairpoint Communications, Inc., Term Loan B, WI/DD | TBD | TBD | B | 2,215,847 |
| 1,989 | IPC Systems, Inc., Term Loan, Tranche C, First Lien | 7.750% | 7/31/17 | B1 | 1,994,975 |
| 285 | LTS Buyer LLC, Term Loan B, First Lien | 4.500% | 4/13/20 | B1 | 289,164 |
| 696 | Presidio, Inc., New Term Loan | 5.750% | 3/31/17 | Ba3 | 708,575 |
| 13,461 | Total Wireless Telecommunication Services | | | | 13,176,189 |
| \$ 333,337 | Total Variable Rate Senior Loan Interests (cost \$328,501,894) | | | | 331,392,612 |

| Shares | Description (1) | | | | Value |
|--------|---|--|--|----|------------------|
| | Common Stocks 2.9% (2.0% of Total Investments) | | | | |
| | Building Products 1.5% (1.0% of Total Investments) | | | | |
| 88,501 | Masonite Worldwide Holdings, (7) | | | \$ | 4,115,296 |
| | Hotels, Restaurants & Leisure 0.3% (0.2% of Total Investments) | | | | |
| 40,968 | BLB Worldwide Holdings Inc., (7) | | | | 901,296 |
| | Media 1.1% (0.8% of Total Investments) | | | | |
| 48,954 | Metro-Goldwyn-Mayer, (7) | | | | 1,921,444 |
| 18,422 | Tribune Company, (7) | | | | 1,045,449 |
| 14,825 | Tribune Company, (9) | | | | - |
| | Total Media | | | | 2,966,893 |
| | Professional Services 0.0% (0.0% of Total Investments) | | | | |
| 47,152 | Vertrue, Inc., (7) | | | | 14,146 |
| | Total Common Stocks (cost \$8,775,352) | | | | 7,997,631 |

| 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., (6) | 1.750% | 4/15/12 | N/R | \$ 824,500 |
| \$ 850 | Total Convertible Bonds (cost \$710,500) | | | | 824,500 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (3) | Value |
|------------------------|--|---------|----------|-------------|------------|
| | Corporate Bonds 12.1% (8.7% of Total Investments) | | | | |
| | Commercial Services & Supplies 0.7% (0.5% of Total Investments) | | | | |
| \$ 500 | Ceridian Corporation | 11.250% | 11/15/15 | CCC | \$ 518,125 |
| 1,000 | Harland Clarke Holdings | 9.500% | 5/15/15 | B- | 1,002,500 |
| 500 | Tervita Corporation, 144A | 8.000% | 11/15/18 | B2 | 523,750 |
| 2,000 | Total Commercial Services & Supplies | | | | 2,044,375 |
| | Communications Equipment 1.3% (1.0% of Total Investments) | | | | |
| 2,000 | Avaya Inc., 144A | 9.000% | 4/01/19 | B1 | 2,040,000 |
| 1,000 | Nortel Networks Limited, (6) | 0.000% | 7/15/11 | N/R | 1,032,500 |
| 650 | Nortel Networks Limited, (6) | 10.750% | 7/15/16 | N/R | 736,125 |
| 3,650 | Total Communications Equipment | | | | 3,808,625 |
| | Diversified Consumer Services 0.3% (0.2% of Total Investments) | | | | |
| 900 | NES Rental Holdings Inc., 144A | 7.875% | 5/01/18 | CCC+ | 927,000 |
| | Diversified Telecommunication Services 0.2% (0.2% of Total Investments) | | | | |
| 600 | IntelSat Limited | 11.250% | 2/04/17 | CCC+ | 639,000 |
| | Health Care Equipment & Supplies 0.9% (0.6% of Total Investments) | | | | |
| 1,700 | Kinetic Concepts | 10.500% | 11/01/18 | B | 1,908,250 |

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| | | | | | |
|-----------|--|---------|----------|------|-------------------|
| 625 | Rotech Healthcare Inc. | 10.750% | 10/15/15 | D | 628,125 |
| 2,325 | Total Health Care Equipment & Supplies | | | | 2,536,375 |
| | Health Care Providers & Services 1.0% (0.7% of Total Investments) | | | | |
| 1,000 | HCA Inc. | 8.500% | 4/15/19 | BB+ | 1,102,500 |
| 500 | Vanguard Health Holding LLC/Inc. | 8.000% | 2/01/18 | B- | 541,250 |
| 1,000 | Wolverine Healthcare Analytics, 144A | 10.625% | 6/01/20 | CCC+ | 1,145,000 |
| 2,500 | Total Health Care Providers & Services | | | | 2,788,750 |
| | Household Products 0.8% (0.6% of Total Investments) | | | | |
| 2,000 | Spectrum Brands Inc. | 9.500% | 6/15/18 | Ba3 | 2,247,500 |
| | IT Services 0.4% (0.3% of Total Investments) | | | | |
| 1,000 | First Data Corporation, 144A | 7.375% | 6/15/19 | BB- | 1,087,500 |
| | Machinery 1.2% (0.8% of Total Investments) | | | | |
| 1,000 | HD Supply Inc. | 8.125% | 4/15/19 | B+ | 1,131,250 |
| 2,000 | NES Rental Holdings Inc., 144A | 12.250% | 4/15/15 | CCC+ | 2,127,500 |
| 3,000 | Total Machinery | | | | 3,258,750 |
| | Media 2.4% (1.7% of Total Investments) | | | | |
| 725 | Clear Channel Communications, Inc., 144A | 9.000% | 12/15/19 | CCC+ | 725,000 |
| 1,000 | Clear Channel Communications, Inc. | 11.000% | 8/01/16 | CCC- | 862,500 |
| 3,200 | Clear Channel Communications, Inc. | 5.500% | 12/15/16 | CCC- | 2,352,000 |
| 2,000 | Clear Channel Communications, Inc. | 9.000% | 3/01/21 | CCC+ | 1,955,000 |
| 500 | McGraw-Hill Global Education Holdings, 144A | 9.750% | 4/01/21 | BB | 515,000 |
| 200 | WMG Acquisition Group | 11.500% | 10/01/18 | B | 238,000 |
| 7,625 | Total Media | | | | 6,647,500 |
| | Pharmaceuticals 1.7% (1.2% of Total Investments) | | | | |
| 105 | Angiotech Pharmaceuticals Inc. | 5.000% | 12/01/13 | N/R | 105,000 |
| 1,796 | Angiotech Pharmaceuticals Inc. | 9.000% | 12/01/16 | N/R | 1,799,233 |
| 2,000 | Valeant Pharmaceuticals International, 144A | 7.000% | 10/01/20 | BB- | 2,210,000 |
| 500 | Valeant Pharmaceuticals International, 144A | 7.250% | 7/15/22 | BB- | 566,250 |
| 4,401 | Total Pharmaceuticals | | | | 4,680,483 |
| | Road & Rail 0.3% (0.3% of Total Investments) | | | | |
| 1,000 | Avis Budget Car Rental | 2.790% | 5/15/14 | B+ | 998,760 |
| | Software 0.7% (0.5% of Total Investments) | | | | |
| 850 | Infor Us Inc. | 11.500% | 7/15/18 | B- | 1,003,000 |
| 750 | Infor Us Inc. | 9.375% | 4/01/19 | B- | 855,000 |
| 1,600 | Total Software | | | | 1,858,000 |
| | Specialty Retail 0.0% (0.0% of Total Investments) | | | | |
| 480 | Local Insight Regatta Holdings, (6), (8), (9) | 11.000% | 12/01/17 | D | 5 |
| | Wireless Telecommunication Services 0.2% (0.1% of Total Investments) | | | | |
| 500 | FairPoint Communications Inc., 144A | 8.750% | 8/15/19 | B | 507,500 |
| \$ 33,581 | Total Corporate Bonds (cost \$31,509,048) | | | | 34,030,123 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Value |
|------------------------|--|--------|----------|---|
| \$ 18,989 | Short-Term Investments 6.8% (4.8% of Total Investments) | | | |
| | Repurchase Agreement with Fixed Income Clearing Corporation, dated 4/30/13, repurchase price \$18,988,702, collateralized by \$18,360,000 U.S. Treasury Notes, 2.125%, due 2/29/16, value \$19,369,800 | 0.010% | 5/01/13 | \$ 18,988,697 |
| | Total Short-Term Investments (cost \$18,988,697) | | | 18,988,697 |
| | Total Investments (cost \$388,485,491) | | | 393,233,563 |
| | 140.4% | | | |
| | Borrowings (35.7%) (10), (11) | | | (100,000,000) (13,199,203) |

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Other Assets Less Liabilities (4.7)%

(12)

Net Assets Applicable to Common

Shares 100%

\$ 280,034,360

Investments in Derivatives as of April 30, 2013

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) (12) |
|----------------|-----------------|--------------------------------|---------------------|-------------------------|------------------------------|------------------|---|
| Goldman Sachs | \$18,487,500 | Receive | 1-Month USD-LIBOR | 1.300% | Monthly | 4/20/14 \$ | (202,504) |
| Morgan Stanley | 18,487,500 | Receive | 1-Month USD-LIBOR | 2.201 | Monthly | 4/20/16 | (1,015,874) |
| | | | | | | \$ | (1,218,378) |

Fair Value Measurements

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

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

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

Level 3 Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risks associated with investing in those securities.

The following is a summary of the Fund's fair value measurements as of the end of the reporting period:

| | Level 1 | Level 2 | Level 3 | Total |
|-------------------------------------|--------------|----------------|---------|----------------|
| Long-Term Investments: | | | | |
| Variable Rate Senior Loan Interests | \$ 7,997,631 | \$ 331,392,612 | \$ | \$ 331,392,612 |
| Common Stocks | | | ** | 7,997,631 |
| Convertible Bonds | | 824,500 | | 824,500 |
| Corporate Bonds | | 34,030,118 | 5 | 34,030,123 |

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| | | | | | |
|-------------------------|----|-----------|-------------|-------------|---------------------|
| Short-Term Investments: | | | | | |
| Repurchase Agreements | | | 18,988,697 | | 18,988,697 |
| Derivatives: | | | | | |
| Interest Rate Swaps* | | | (1,218,378) | | (1,218,378) |
| Total | \$ | 7,997,631 | \$ | 384,017,549 | \$ 5 \$ 392,015,185 |

*Represents net unrealized appreciation (depreciation).

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

The table below presents the transfers in and out of the three valuation levels for the Fund as of the end of the reporting period when compared to the valuation levels as of the end of the previous fiscal year. Changes in valuation inputs or methodologies may result in transfers into or out of an assigned level within the fair value hierarchy. Transfers in or out of levels are generally due to the availability of publicly available information and to the significance or extent a manager determines that the valuation inputs or methodologies may impact the valuation of those securities.

| Level 1 | | Level 2 | | Level 3 | |
|--------------|-----------------|--------------|-----------------|--------------|-----------------|
| Transfers In | (Transfers Out) | Transfers In | (Transfers Out) | Transfers In | (Transfers Out) |
| \$ 6,938,037 | \$ | \$ | \$ (6,938,037) | \$ | \$ |

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.

As of April 30, 2013, the cost of investments (excluding investments in derivatives) was \$388,608,827.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) as of April 30, 2013, were as follows:

| | | |
|---|----|-------------|
| Gross unrealized: | | |
| Appreciation | \$ | 11,219,109 |
| Depreciation | | (6,594,373) |
| Net unrealized appreciation (depreciation) of investments | | 4,624,736 |
| | \$ | |

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.

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- Senior Loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the Agent Bank and/or borrower prior to the disposition of a Senior Loan.
- (5) Investment, or portion of investment, represents a participation of a Senior Loan commitment outstanding.
 - (6) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a 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.
 - (7) Non-income producing; issuer has not declared a dividend within the past twelve months.
 - (8) For fair value measurement disclosure purposes, Corporate Bonds classified as Level 3.
 - (9) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3.
 - (10) Borrowings as a percentage of Total Investments is 25.4%.
 - (11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
 - (12) 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.
- N/R Not rated.
- DD1 Portion of investment purchased on a delayed delivery basis.
- WI/DD Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- TBD Senior Loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, Senior Loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.
- USD-LIBOR United States Dollar London Inter-Bank Offered Rate.
-

Item 2. Controls and Procedures.

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

b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: EX-99 CERT Attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen Senior Income Fund

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

Date: June 28, 2013

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 28, 2013

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

Date: June 28, 2013