

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

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

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

Investment Company Act file number 811-09571

Nuveen Senior Income Fund

(Exact name of registrant as specified in charter)

333 West Wacker Drive, Chicago, Illinois 60606

(Address of principal executive offices) (Zip code)

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

(Name and address of agent for service)

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

Date of fiscal year end: 7/31

Date of reporting period: 4/30/12

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

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

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-Q

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, 2012

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

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-Q

| | | | | | |
|-------|--|--------|----------|-----|-----------|
| | Ceridian Corporation, US Term Loan | | | | |
| | Communications Equipment - 2.5% (1.9% of Total Investments) | | | | |
| 3,842 | Avaya, Inc., Term Loan | 3.241% | 10/27/14 | B1 | 3,777,779 |
| 1,000 | Genesys International Corporation, Term Loan B | 6.750% | 1/31/19 | BB- | 1,015,313 |
| 1,013 | Intelsat, Term Loan | 5.250% | 4/02/18 | BB- | 1,019,804 |
| 5,855 | Total Communications Equipment | | | | 5,812,896 |
| | Construction Materials - 0.4% (0.3% of Total Investments) | | | | |
| 852 | Schaeffler AG, Term Loan C2, First Lien | 6.000% | 1/27/17 | B1 | 857,325 |
| | Consumer Finance - 0.7% (0.5% of Total Investments) | | | | |
| 1,625 | Springleaf Financial Funding Company, Term Loan | 5.500% | 5/10/17 | B2 | 1,542,531 |
| | Containers & Packaging - 2.2% (1.7% of Total Investments) | | | | |
| 4,265 | Reynolds Group Holdings, Inc., Add on Term Loan | 6.500% | 8/09/18 | BB- | 4,331,936 |
| 693 | Reynolds Group Holdings, Inc., US Term Loan | 6.500% | 2/09/18 | BB | 703,583 |
| 4,958 | Total Containers & Packaging | | | | 5,035,519 |
| | Distributors - 2.2% (1.7% of Total Investments) | | | | |
| 5,000 | HD Supply Inc., Term Loan B, WI/DD | TBD | TBD | B+ | 5,034,400 |
| | Diversified Consumer Services - 1.3% (1.0% of Total Investments) | | | | |
| 1,149 | Brickman Group Holdings, Inc., Tranche B, Term Loan | 7.250% | 10/14/16 | B+ | 1,162,730 |
| 1,980 | Laureate Education, Inc., Extended Term Loan | 5.250% | 6/15/18 | B1 | 1,957,416 |
| 3,129 | Total Diversified Consumer Services | | | | 3,120,146 |
| | Diversified Financial Services - 2.1% (1.6% of Total Investments) | | | | |
| 1,514 | FoxCo Acquisition Sub LLC, Term Loan | 4.750% | 7/14/15 | BB | 1,521,450 |
| 1,500 | Ineos US Finance LLC, Term Loan B, WI/DD | TBD | TBD | B+ | 1,509,844 |
| 1,714 | UPC Broadband Holding BV, Term Loan, Tranche AB | 4.750% | 12/31/17 | Ba3 | 1,722,857 |
| 4,728 | Total Diversified Financial Services | | | | 4,754,151 |
| | Diversified Telecommunication Services - 3.1% (2.4% of Total Investments) | | | | |
| 2,000 | Charter Communications Operating Holdings LLC, Holdco Term Loan | 2.739% | 3/06/14 | BB+ | 1,989,062 |
| 2,000 | Intelsat, Unsecured Term Loan | 2.740% | 2/01/14 | B | 1,981,876 |
| 2,267 | Level 3 Financing, Inc., Term Loan | 2.653% | 3/13/14 | Ba3 | 2,255,333 |
| 992 | WideOpenWest Finance LLC, Term Loan, First Lien | 2.740% | 6/30/14 | B1 | 988,468 |
| 7,259 | Total Diversified Telecommunication Services | | | | 7,214,739 |
| | Electric Utilities - 0.2% (0.2% of Total Investments) | | | | |
| 854 | TXU Corporation, 2014 Term Loan | 3.741% | 10/10/14 | B2 | 490,913 |
| | Electrical Equipment - 0.3% (0.2% of Total Investments) | | | | |
| 594 | Sensus Metering Systems, Inc., Term Loan, First Lien | 4.750% | 5/09/17 | Ba3 | 595,237 |
| | Electronic Equipment & Instruments - 0.7% (0.6% of Total Investments) | | | | |
| 1,990 | Smart Modular Technologies, Inc., Term Loan | 8.250% | 8/26/17 | B+ | 1,711,400 |
| | Energy Equipment & Services - 0.5% (0.4% of Total Investments) | | | | |
| 1,103 | Gibson Energy ULC, Term Loan | 5.750% | 6/15/18 | BB- | 1,111,221 |
| | Food & Staples Retailing - 3.8% (2.9% of Total Investments) | | | | |
| 1,500 | Roundy's Supermarkets, Inc., Term Loan B, First Lien | 5.750% | 2/10/19 | BB- | 1,515,375 |
| 7,334 | U.S. Foodservice, Inc., Term Loan | 2.740% | 7/03/14 | B | 7,225,864 |
| 8,834 | Total Food & Staples Retailing | | | | 8,741,239 |
| | Food Products - 1.6% (1.2% of Total Investments) | | | | |
| 1,727 | Michael Foods Group, Inc., Term Loan | 4.250% | 2/25/18 | B+ | 1,732,718 |
| 1,970 | Pierre Foods, Inc., Term Loan | 7.000% | 9/30/16 | B+ | 1,981,081 |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-Q

| | | | | | | |
|--------|---|---------|----------|------|--|------------|
| 3,697 | Total Food Products | | | | | 3,713,799 |
| | Health Care Equipment & Supplies - 2.6% (2.0% of Total Investments) | | | | | |
| 4,988 | Chiron Merger Sub, Inc., Term Loan | 7.000% | 5/04/18 | Ba2 | | 5,099,719 |
| 225 | Fenwal, Inc., Delayed Term Loan | 2.739% | 2/28/14 | B | | 220,945 |
| 714 | Fenwal, Inc., Term Loan | 2.739% | 2/28/14 | B | | 701,071 |
| 5,927 | Total Health Care Equipment & Supplies | | | | | 6,021,735 |
| | Health Care Providers & Services - 10.6% (8.0% of Total Investments) | | | | | |
| 1,454 | Ardent Medical Services, Inc., Term Loan | 6.500% | 9/15/15 | B1 | | 1,459,307 |
| 1,422 | Community Health Systems, Inc., Term Loan | 2.627% | 7/25/14 | BB | | 1,411,541 |
| 2,635 | Gentiva Term Loan B | 6.500% | 8/17/16 | B1 | | 2,513,293 |
| 3,572 | Golden Living, Term Loan | 5.000% | 5/04/18 | B+ | | 3,381,459 |
| 256 | HCA, Inc., Tranche B2, Term Loan | 3.720% | 3/31/17 | BB | | 252,273 |
| 599 | Health Management Associates, Inc., Term Loan B | 4.500% | 11/16/18 | BB- | | 599,625 |
| 1,820 | Kindred Healthcare, Term Loan | 5.250% | 6/01/18 | Ba3 | | 1,751,349 |
| 3,233 | LifeCare, Term Loan | 8.219% | 2/01/16 | CCC- | | 2,974,752 |
| 854 | MultiPlan, Inc., Term Loan B | 4.750% | 8/26/17 | Ba3 | | 853,115 |
| 1,485 | National Mentor Holdings, Inc., Tranche B | 7.000% | 2/09/17 | B+ | | 1,474,482 |
| 2,484 | Select Medical Corporation, Term Loan | 5.500% | 6/01/18 | BB- | | 2,423,719 |
| 1,074 | Skilled Healthcare Group, Inc., Term Loan | 6.750% | 4/09/16 | B1 | | 1,059,737 |
| 1,098 | Sun Healthcare Group, Inc., Term Loan | 8.750% | 10/18/16 | Ba1 | | 1,081,311 |
| 1,732 | Universal Health Services Term Loan B | 3.754% | 11/15/16 | Ba2 | | 1,735,989 |
| 1,547 | Vanguard Health Holding Company II LLC, Initial Term Loan | 5.000% | 1/29/16 | Ba2 | | 1,558,786 |
| 25,265 | Total Health Care Providers & Services | | | | | 24,530,738 |
| | Health Care Technology - 1.7% (1.3% of Total Investments) | | | | | |
| 3,624 | Emdeon Business Services LLC, Term Loan | 6.750% | 11/02/18 | BB- | | 3,659,586 |
| 300 | Fenwal, Inc., Term Loan, Second Lien | 5.739% | 8/28/14 | B- | | 294,000 |
| 3,924 | Total Health Care Technology | | | | | 3,953,586 |
| | Hotels, Restaurants & Leisure - 7.7% (5.9% of Total Investments) | | | | | |
| 1,965 | 24 Hour Fitness Worldwide, Inc., New Term Loan | 7.500% | 4/22/16 | Ba3 | | 1,977,266 |
| 1,788 | Caesars Entertainment Operating Company, Inc., Term Loan B6 | 5.489% | 1/28/18 | B | | 1,638,920 |
| 243 | Caesars Octavius LLC, Term Loan | 9.250% | 4/25/17 | B | | 241,963 |
| 3,381 | CCM Merger, Inc., Term Loan | 6.000% | 3/01/17 | B+ | | 3,380,184 |
| 980 | Dunkin Brands, Inc., Term Loan B2 | 4.000% | 11/23/17 | B | | 982,570 |
| 1,582 | Herbst Gaming LLC, Term Loan | 10.000% | 12/31/15 | BB- | | 1,620,102 |
| 2,000 | Landry's Restaurants, Inc., Term Loan B | 6.500% | 4/19/18 | B+ | | 2,002,812 |
| 1,058 | Orbitz Worldwide, Inc., Term Loan | 3.239% | 7/25/14 | B+ | | 1,033,204 |
| 225 | OSI Restaurant Partners LLC, Revolver | 4.112% | 6/14/13 | BB- | | 222,321 |
| 1,907 | OSI Restaurant Partners LLC, Term Loan | 2.563% | 6/14/14 | BB- | | 1,887,164 |
| 1,021 | Seaworld Parks and Entertainment, Inc., Term Loan B | 4.000% | 8/17/17 | BB | | 1,023,768 |
| 1,800 | Wendy's/Arby's Restaurants, Inc., Term Loan B, WI/DD | TBD | TBD | Ba2 | | 1,811,624 |
| 17,950 | Total Hotels, Restaurants & Leisure | | | | | 17,821,898 |
| | Household Products - 0.9% (0.7% of Total Investments) | | | | | |
| 2,178 | Spectrum Brands, Inc., Term Loan | 5.001% | 6/17/16 | B1 | | 2,188,837 |
| | Industrial Conglomerates - 0.8% (0.6% of Total Investments) | | | | | |
| 662 | Eagle Parent, Inc., Term Loan | 5.000% | 5/16/18 | Ba3 | | 663,528 |
| 420 | Evertec, Inc., Term Loan | 5.250% | 9/30/16 | BB- | | 419,759 |
| 720 | Presidio, Inc., Term Loan | 7.250% | 3/31/17 | Ba3 | | 729,379 |
| 1,802 | Total Industrial Conglomerates | | | | | 1,812,666 |

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-Q

Internet Software & Services - 4.9% (3.7% of Total Investments)

| | | | | | |
|-------|---|--------|----------|-----|-----------|
| 2,206 | Go Daddy Operating Co., LLC, Term Loan, Tranche B1 | 5.500% | 12/17/18 | Ba3 | 2,214,084 |
| 1,432 | Open Solutions, Inc., Term Loan B | 2.595% | 1/23/14 | B+ | 1,384,732 |
| 1,446 | Sabre, Inc., Extended Term Loan, First Lien | 5.989% | 9/30/17 | B1 | |