

NUVEEN SENIOR INCOME FUND
Form N-Q
June 29, 2015

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: 4/30/15

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

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Portfolio of Investments (Unaudited)
Nuveen Senior Income Fund (NSL)
April 30, 2015

Principal Amount (000)	Description (1)	Coupon (2)	Maturity (3)	Ratings (4)	Value
	LONG-TERM INVESTMENTS 151.8% (95.8% of Total Investments)				
	VARIABLE RATE SENIOR LOAN INTERESTS 131.7% (83.1% of Total Investments) (2)				
	Aerospace & Defense - 1.6% (1.0% of Total Investments)				
\$ 1,945	B/E Aerospace, Inc., Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 1,969,196
2,877	Sequa Corporation, Term Loan B, (DD1)	5.250%	6/19/17	B3	2,614,055
4,822	Total Aerospace & Defense				4,583,251
	Airlines - 3.8% (2.4% of Total Investments)				
2,000	American Airlines, Inc., Term Loan B, First Lien	3.750%	10/10/21	BB	2,010,834
1,466	American Airlines, Inc., Term Loan	3.750%	6/27/19	BB	1,474,574
3,905	Delta Air Lines, Inc., Term Loan B1	3.250%	10/18/18	BBB-	3,914,152
978	Delta Air Lines, Inc., Term Loan B2	2.433%	4/18/16	BBB-	978,809
2,475	US Airways, Inc., Term Loan B1	3.500%	5/23/19	BB	2,480,967
10,824	Total Airlines				10,859,336
	Automobiles - 2.8% (1.7% of Total Investments)				
3,465	Chrysler Group LLC, Tranche B, Term Loan	3.250%	12/31/18	BB+	3,473,288
3,341	Formula One Group, Term Loan, First Lien	4.750%	7/30/21	B	3,351,767
1,000	Formula One Group, Term Loan, Second Lien	7.750%	7/29/22	CCC+	1,003,958
7,806	Total Automobiles				7,829,013
	Building Products - 1.1% (0.7% of Total Investments)				
1,592	Gates Global LLC, Term Loan	4.250%	7/06/21	B+	1,595,553
1,418	Quikrete Holdings, Inc., Term Loan, First Lien	4.000%	9/28/20	B+	1,423,927
3,010	Total Building Products				3,019,480
	Capital Markets - 0.5% (0.3% of Total Investments)				
1,478	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,487,658
	Chemicals - 2.9% (1.8% of Total Investments)				
1,854	Ineos US Finance LLC, Cash Dollar, Term Loan	3.750%	5/04/18	BB-	1,859,311
336	Ineos US Finance LLC, Term Loan B, First Lien	4.250%	3/12/22	BB-	338,160
3,662	Mineral Technologies, Inc., Term Loan B, First Lien	4.000%	5/07/21	BB	3,683,412
977	PQ Corporation, Term Loan B	4.000%	8/07/17	B+	979,150
1,417	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,424,493
8,246	Total Chemicals				8,284,526
	Commercial Services & Supplies - 3.3% (2.1% of Total Investments)				
711	Acosta Holdco Inc., First Lien Term Loan B	4.250%	9/30/21	B	715,156
1,500	CCS Income Trust, Term Loan, First Lien, (W/DD)	TBD	TBD	B-	1,429,688
130	Education Management LLC, Tranche A, Term Loan, (DD1)	5.500%	7/02/20	N/R	117,556
220	Education Management LLC, Tranche B, Term Loan, (DD1)	2.004%	7/02/20	N/R	176,868
358	HMH Holdings, Inc., Term Loan, First Lien	4.250%	5/22/18	B1	357,003
2,301	iQor US, Inc., Term Loan, First Lien	6.000%	4/01/21	B	2,171,685

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250	iQor US, Inc., Term Loan, Second Lien	9.750%	4/01/22	CCC+	235,000
5,079	Millennium Laboratories, Inc., Tranche B, Term Loan, (DD1)	5.250%	4/16/21	B+	4,203,268
10,549	Total Commercial Services & Supplies				9,406,224
	Communications Equipment - 1.9% (1.2% of Total Investments)				
4,029	Avaya, Inc., Term Loan B3	4.681%	10/26/17	B1	4,018,323
493	Avaya, Inc., Term Loan B6	6.500%	3/31/18	B1	493,744
1,000	Riverbed Technology, Inc., Term Loan B, First Lien, (WI/DD)	TBD	TBD	B1	1,012,578
5,522	Total Communications Equipment				5,524,645
	Containers & Packaging - 0.5% (0.3% of Total Investments)				
1,290	BWAY Holding Company, Term Loan B, First Lien	5.500%	8/14/20	B2	1,304,765
	Diversified Consumer Services - 5.4% (3.4% of Total Investments)				
3,839	Cengage Learning Acquisitions, Inc., Exit Term Loan, (DD1)	7.000%	3/31/20	B+	3,869,495
2,921	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	2,942,710
4,077	Hilton Hotels Corporation, Term Loan B2	3.500%	10/25/20	BBB-	4,096,634
1,015	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	B	987,315
1,760	New Albertson's, Inc., Term Loan	4.750%	6/24/21	Ba3	1,770,561
1,826	ServiceMaster Company, Term Loan	4.250%	7/01/21	B+	1,833,900
15,438	Total Diversified Consumer Services				15,500,615
	Diversified Financial Services - 1.3% (0.8% of Total Investments)				
1,677	McGraw-Hill Education Holdings LLC, Refinancing Term Loan, (WI/DD)	TBD	TBD	B1	1,677,348
1,075	RCS Capital, Term Loan	6.500%	4/29/19	B	1,062,585
998	TransFirst, Inc., Term Loan, First Lien	5.500%	11/12/21	B	1,006,852
3,750	Total Diversified Financial Services				3,746,785
	Diversified Telecommunication Services - 5.3% (3.3% of Total Investments)				
860	Greeneden U.S. Holdings II LLC, Term Loan B	4.000%	2/08/20	B	863,660
2,000	Level 3 Financing, Inc., Term Loan B, First Lien	4.500%	1/31/22	BB	2,011,458
1,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	BB	1,673,958
993	TelX Group, Inc., Initial Term Loan, First Lien	4.500%	4/09/20	B1	997,669
500	TelX Group, Inc., Initial Term Loan, Second Lien	7.500%	4/09/21	CCC	507,500
3,896	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	Ba3	3,921,596
1,849	Ziggo N.V., Term Loan B1	3.500%	1/15/22	BB-	1,853,045
1,191	Ziggo N.V., Term Loan B2	3.500%	1/15/22	BB-	1,194,137
1,960	Ziggo N.V., Term Loan B3, Delayed Draw	3.500%	1/15/22	BB-	1,963,929
14,916	Total Diversified Telecommunication Services				14,986,952
	Electronic Equipment, Instruments & Components - 0.5% (0.4% of Total Investments)				
1,561	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/26/17	B	1,561,273
	Energy Equipment & Services - 1.6% (1.0% of Total Investments)				
2,525	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	2,053,160
352	Dynamic Energy Services International LLC, Term Loan	9.500%	3/06/18	B+	328,877
1,767	Offshore Group Investment Limited, Term Loan B	5.000%	10/25/17	B-	1,266,760
1,086	Pacific Drilling S.A., Term Loan B	4.500%	6/03/18	B+	960,412
5,730	Total Energy Equipment & Services				4,609,209
	Food & Staples Retailing - 7.7% (4.8% of Total Investments)				
2,480	Albertson's LLC, Term Loan B2	5.375%	3/21/19	BB-	2,502,905
13,000	Albertson's LLC, Term Loan B4	5.500%	8/25/21		