

NUVEEN SENIOR INCOME FUND  
Form N-Q  
December 28, 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: 10/31/12

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

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20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

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**Item 1. Schedule of Investments**

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**Portfolio of Investments**  
**Nuveen Senior Income Fund (NSL)**  
*October 31, 2012 (Unaudited)*

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Variable Rate Senior Loan Interests 123.6% (84.1% of Total Investments) (4)</b>				
	<b>Aerospace &amp; Defense 0.3% (0.2% of Total Investments)</b>				
\$ 408	DAE Aviation Holdings, Inc., Term Loan B1	7.250%	7/31/14	B	\$ 408,120
387	DAE Aviation Holdings, Inc., Term Loan B2	7.250%	7/31/14	B	387,455
795	Total Aerospace & Defense				795,575
	<b>Airlines 3.5% (2.3% of Total Investments)</b>				
5,000	Delta Air Lines Inc., Term Loan B1, WI/DD	TBD	TBD	Ba2	4,987,500
1,000	Delta Air Lines Inc., Term Loan B2, WI/DD	TBD	TBD	Ba2	995,833
2,447	United Air Lines, Inc., Term Loan B	2.250%	2/01/14	BB-	2,428,471
8,447	Total Airlines				8,411,804
	<b>Auto Components 1.7% (1.2% of Total Investments)</b>				
2,985	Federal-Mogul Corporation, Tranche B, Term Loan	2.148%	12/29/14	B1	2,814,749
1,524	Federal-Mogul Corporation, Tranche C, Term Loan	2.148%	12/28/15	B1	1,436,485
4,509	Total Auto Components				4,251,234
	<b>Biotechnology 3.0% (2.1% of Total Investments)</b>				
641	Alkermes, Inc., 2019 Term Loan	4.500%	9/25/19	BB	645,759
1,000	Explorer Holdings, Inc., Term Loan, First Lien	8.000%	5/02/18	B+	1,001,875
1,774	Grifols, Inc., Term Loan	4.500%	6/01/17	BB	1,794,900
3,980	Onex Carestream Finance LP, Term Loan	5.000%	2/25/17	BB-	3,945,852
7,395	Total Biotechnology				7,388,386
	<b>Building Products 0.9% (0.6% of Total Investments)</b>				
863	Goodman Global Holdings, Term Loan B	5.750%	10/28/16	B+	867,051
1,273	Goodman Global Inc., Second Lien, Term Loan	9.000%	10/28/17	B-	1,288,000
2,136	Total Building Products				2,155,051
	<b>Capital Markets 0.7% (0.5% of Total Investments)</b>				
850	American Capital Limited Senior Loan	5.500%	8/15/16	BB	856,375
290	BNY Convergenx Group LLC, Incremental Term Loan	5.250%	12/19/16	B+	283,509
663	BNY Convergenx Group LLC, Term Loan	5.250%	12/19/16	B+	647,087
1,803	Total Capital Markets				1,786,971
	<b>Chemicals 1.7% (1.2% of Total Investments)</b>				
1,493	Ineos US Finance LLC, Term Loan B	6.500%	5/04/18	B+	1,515,504
1,301	Styron S.a.r.l. Corporation, Term Loan	8.000%	8/02/17	B+	1,245,214
1,454	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,442,189
4,248	Total Chemicals				4,202,907
	<b>Commercial Banks 0.4% (0.3% of Total Investments)</b>				
988	SourceHov LLC, Term Loan B, First Lien	6.625%	4/28/17	BB-	980,711
	<b>Commercial Services &amp; Supplies 2.5% (1.7% of Total Investments)</b>				
2,000	Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien, WI/DD	TBD	TBD	B	1,993,334
1,000	Brand Energy & Infrastructure Services, Inc., Term Loan B, Second Lien, WI/DD	TBD	TBD	CCC+	990,000

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1,577 Ceridian Corporation, Extended Term  
Loan

5.964%