

NUVEEN SENIOR INCOME FUND

Form N-Q

June 29, 2007

**Table of Contents**

**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: 4/30/2007

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

---

**Table of Contents****Portfolio of Investments (Unaudited)****Nuveen Senior Income Fund (NSL)**

April 30, 2007

| <b>Principal<br/>Amount<br/>(000)</b>  | <b>Description (1)</b>  | <b>Weighted<br/>Average<br/>Coupon</b> | <b>Maturity (3)</b> | <b>Ratings (4)</b> | <b>Value</b> |
|--|---|--|---------------------|--------------------|--------------|
| <b>Variable Rate Senior Loan Interests 144.8% (92.5% of Total Investments) (2)</b> |   |  |                     |                    |              |
| <b>Aerospace &amp; Defense 2.2% (1.4% of Total Investments)</b>                    |   |  |                     |                    |              |
| \$ 2,521   | Mid-Western Aircraft Systems Inc., Term Loan B                | 7.105%                                 | 12/31/11            | BB+                | \$ 2,535,442 |
| 2,403  | Vought Aircraft Industries, Inc., Term Loan                   | 7.830%                                 | 12/22/11            | Ba2                | 2,423,589    |
| 545  | Vought Aircraft Industries, Inc., Tranche B, Letter of Credit | 7.822%                                 | 12/22/10            | Ba2                | 549,545      |
| 5,469  | Total Aerospace & Defense                                     |  |                     |                    | 5,508,576    |
| <b>Airlines 4.1% (2.6% of Total Investments)</b>                                   |   |  |                     |                    |              |
| 2,000  | Delta Airlines Inc., Second Lien Term Loan, WI/DD             | TBD                                    | TBD                 | B                  | 2,028,750    |
| 2,000  | Delta Airlines Inc., Term Loan, WI/DD                         | TBD                                    | TBD                 | Ba2                | 2,010,938    |
| 2,000  | Northwest Airlines Inc., Term Loan                            | 7.320%                                 | 7/19/08             | BBB-               | 2,009,376    |
| 4,400  | United Air Lines Inc., Delayed Draw, Term Loan                | 7.375%                                 | 2/01/14             | B+                 | 4,406,875    |
| 10,400   | Total Airlines  |  |                     |                    | 10,455,939   |
| <b>Auto Components 5.7% (3.6% of Total Investments)</b>                            |   |  |                     |                    |              |
| 4,224  | Federal-Mogul Corporation, Term Loan A, (7)                   | 7.570%                                 | 2/24/04             | N/R                | 4,209,968    |
| 5,551  | Federal-Mogul Corporation, Term Loan B, (7)                   | 7.820%                                 | 2/24/05             | N/R                | 5,536,271    |
| 500  | Gen Tek Inc., Term Loan B                                     | 7.340%                                 | 2/28/11             | Ba3                | 502,031      |
| 1,860  | Gen Tek Inc., Term Loan B                                     | 7.356%                                 | 12/28/11            | Ba3                | 1,867,092    |
| 2,000  | Goodyear Tire & Rubber Company, Second Lien Term Loan         | 7.100%                                 | 4/30/14             | Ba2                | 2,010,315    |
| 1,479  | Metalfforming Technologies, Inc., Term Loan A, (7) (8)        | 0.000%                                 | 9/30/07             | N/R                | 281,039      |
| 575  | Metalfforming Technologies, Inc., Term Loan B, (PIK), (7) (8) | 0.000%                                 | 9/30/07             | N/R                | 109,299      |
| 16,189   | Total Auto Components   |  |                     |                    | 14,516,015   |

**Building Products 6.3% (4.0% of Total Investments)**

|        |  |         |         |     |            |
|--------|--|---------|---------|-----|------------|
| 884    | Atrium Companies Inc., Term Loan                                 | 8.518%  | 5/31/12 | B1  | 880,931    |
| 2,000  | Building Materials Corporation of America, Second Lien Term Loan | 11.125% | 9/15/14 | B   | 1,983,333  |
| 1,995  | Building Materials Corporation of America, Term Loan             | 8.188%  | 2/22/14 | BB- | 1,986,521  |
| 2,547  | Euramax Holdings Inc., Term Loan B                               | 8.375%  | 6/29/12 | B1  | 2,546,916  |
| 1,950  | Nortek, Inc., Term Loan B  | 7.365%  | 8/27/11 | Ba2 | 1,958,288  |
| 2,448  | Stile Acquisition Corporation, Canadian Term Loan                | 7.350%  | 4/05/13 | BB- | 2,399,340  |
| 2,452  | Stile Acquisition Corporation, Term Loan B                       | 7.350%  | 4/05/13 | BB- | 2,403,427  |
| 1,990  | TFS Acquisition, Term Loan                                       | 8.850%  | 8/11/13 | B+  | 2,004,925  |
| 16,266 | Total Building Products  |         |         |     | 16,163,681 |

**Capital Markets 0.7% (0.4% of Total Investments)**

|       |  |        |          |     |           |
|-------|--|--------|----------|-----|-----------|
| 1,777 | Ameritrade Holdings Corporation, Term Loan B | 6.820% | 12/31/12 | Ba1 | 1,782,834 |
|-------|--|--------|----------|-----|-----------|

**Chemicals 3.8% (2.4% of Total Investments)**

|       |   |        |         |     |           |
|-------|---|--------|---------|-----|-----------|
| 1,600 | Celanese Holdings, LLC, Term Loan C           | 7.099% | 4/02/14 | BB- | 1,610,250 |
| 400   | Celanese Holdings, LLC, Credit Linked Deposit | 5.320% | 4/02/14 | BB- | 402,563   |
| 2,985 | Hexion Specialty Chemicals, Inc., Term Loan C | 7.875% | 5/05/13 | Ba3 | 3,010,071 |
| 762   | Huntsman International LLC, Term Loan         | 7.070% | 8/16/12 | Ba1 | 764,565   |
| 1,980 | ISP Chemco Inc., Term Loan                    | 7.290% | 2/16/13 | BB- | 1,994,319 |
| 1,960 | Rockwood Specialties Group, Inc., Term Loan E | 7.355% | 7/30/12 | Ba2 | 1,978,253 |
| 9,687 | Total Chemicals                               |        |         |     | 9,760,021 |

**Commercial Services & Supplies 4.3% (2.7% of Total Investments)**

|        |  |        |          |     |            |
|--------|--|--------|----------|-----|------------|
| 2,370  | Acco Brands, Term Loan B                           | 7.110% | 8/17/12  | Ba1 | 2,390,739  |
| 1,457  | Allied Waste North America, Inc., Letter of Credit | 7.073% | 1/15/12  | BB  | 1,465,497  |
| 3,285  | Allied Waste North America, Inc., Term Loan B      | 7.097% | 1/15/12  | BB  | 3,303,079  |
| 1,000  | Rental Services Corporation, Term Loan             | 8.857% | 11/30/13 | B-  | 1,017,000  |
| 2,000  | Williams Scotsman, Inc., Term Loan B               | 6.820% | 6/28/10  | BB  | 1,999,375  |
| 681    | Workflow Management, Inc., Term Loan               | 9.355% | 11/30/11 | BB- | 680,438    |
| 10,793 | Total Commercial Services & Supplies               |        |          |     | 10,856,128 |

**Communications Equipment 0.6% (0.4% of Total Investments)**

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

|       |   |        |         |     |           |
|-------|---|--------|---------|-----|-----------|
| 427   | Valassis Communications, Inc., Delayed Draw, Term Loan, (5) (9) | 1.000% | 3/02/14 | Ba2 | (267)     |
| 1,573 | Valassis Communications, Inc., Term Loan B                      | 7.100% | 3/02/14 | Ba2 | 1,576,939 |
| 2,000 | Total Communications Equipment                                  |        |         |     | 1,576,672 |

**Construction & Engineering 0.7% (0.4% of Total Investments)**

|       |                              |        |         |     |           |
|-------|------------------------------|--------|---------|-----|-----------|
| 1,687 | Maxim Crane Works, Term Loan | 7.326% | 1/28/10 | N/R | 1,689,790 |
|-------|------------------------------|--------|---------|-----|-----------|

**Containers & Packaging 5.4% (3.4% of Total Investments)**

|        |  |         |          |     |            |
|--------|--|---------|----------|-----|------------|
| 457    | Bluegrass Container Company LLC, 1st Lien Term Loan            | 7.589%  | 6/30/13  | BB- | 462,784    |
| 1,515  | Bluegrass Container Company, LLC, Delayed Draw, Second Lien    | 10.320% | 12/31/13 | BB- | 1,546,212  |
| 485    | Bluegrass Container Company, LLC, Delayed Draw, Second Lien    | 10.320% | 12/31/13 | B-  | 494,788    |
| 1,528  | Bluegrass Container Company, LLC, Term Loan B                  | 7.591%  | 6/30/13  | BB- | 1,546,674  |
| 7,522  | Graham Packaging Company, L.P., Term Loan B                    | 7.625%  | 2/14/10  | B1  | 7,576,633  |
| 437    | Smurfit-Stone Container Corporation, Deposit-Funded Commitment | 7.748%  | 11/01/11 | Ba2 | 440,446    |
| 996    | Smurfit-Stone Container Corporation, Term Loan B               | 7.531%  | 11/01/11 | Ba2 | 1,004,903  |
| 532    | Smurfit-Stone Container Corporation, Term Loan C               | 7.546%  | 11/01/11 | Ba2 | 536,175    |
| 190    | Smurfit-Stone Container Corporation, Tranche C-1               | 7.375%  | 11/01/11 | Ba2 | 191,773    |
| 13,662 | Total Containers & Packaging                                   |         |          |     | 13,800,388 |

**Diversified Consumer Services 0.9% (0.5% of Total Investments)**

|       |                             |        |          |    |           |
|-------|-----------------------------|--------|----------|----|-----------|
| 2,163 | West Corporation, Term Loan | 7.750% | 10/24/13 | B+ | 2,181,266 |
|-------|-----------------------------|--------|----------|----|-----------|

**Diversified Financial Services 0.6% (0.4% of Total Investments)**

|       |   |        |          |     |           |
|-------|---|--------|----------|-----|-----------|
| 1,500 | UPC Financing Partnership, Term Loan K2 | 7.370% | 12/31/13 | Ba3 | 1,503,214 |
|-------|---|--------|----------|-----|-----------|

**Diversified Telecommunication Services 6.1% (3.9% of Total Investments)**

|       |   |        |          |     |           |
|-------|---|--------|----------|-----|-----------|
| 2,000 | Cequel Communications LLC., Term Loan B           | 7.349% | 11/05/13 | B+  | 2,000,250 |
| 2,000 | Crown Castle International Corporation, Term Loan | 6.893% | 1/26/14  | BB+ | 2,006,016 |

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

|        |  |        |         |     |            |
|--------|--|--------|---------|-----|------------|
| 1,965  | Intelsat Corporation, Term Loan                | 7.349% | 7/01/13 | Ba2 | 1,981,092  |
| 2,000  | Intelsat Corporation, Unsecured Term Loan      | 7.860% | 2/01/14 | BB  | 2,009,643  |
| 2,267  | Level 3 Communications Incorporated, Term Loan | 7.605% | 3/13/14 | B1  | 2,276,938  |
| 5,000  | Qwest Corporation, Term Loan B                 | 6.950% | 6/30/10 | BB  | 5,151,043  |
| 5,000  | WCI Capital Corporation, Term Loan B, (7) (8)  | 0.000% | 9/30/07 | N/R | 200,000    |
| 20,232 | Total Diversified Telecommunication Services   |        |         |     | 15,624,982 |

**Electric Utilities 2.0% (1.3% of Total Investments)**

|       |   |        |         |     |           |
|-------|---|--------|---------|-----|-----------|
| 709   | Astoria Generating Company, Term Loan B   | 7.340% | 2/23/13 | BB- | 714,246   |
| 4,444 | Calpine Corporation DIP Term Loan         | 7.590% | 3/29/09 | N/R | 4,472,684 |
| 556   | Calpine Corporation DIP Revolver, (5) (9) | 0.250% | 3/29/09 | N/R | (8,333)   |
| 5,709 | Total Electric Utilities                  |        |         |     | 5,178,597 |

**Electrical Equipment 1.6% (1.0% of Total Investments)**

|       |   |        |          |     |           |
|-------|---|--------|----------|-----|-----------|
| 2,256 | Mueller Group, Inc., Term Loan              | 7.348% | 10/03/12 | BB- | 2,273,770 |
| 1,539 | Sensus Metering Systems Inc., Term Loan B-1 | 7.364% | 12/17/10 | Ba3 | 1,546,826 |
| 167   | Sensus Metering Systems Inc., Term Loan B-2 | 7.361% | 12/17/10 | Ba3 | 167,573   |
| 3,962 | Total Electrical Equipment                  |        |          |     | 3,988,169 |

**Electronic Equipment & Instruments 0.8% (0.5% of Total Investments)**

|       |                                      |        |         |     |           |
|-------|--------------------------------------|--------|---------|-----|-----------|
| 1,985 | Sensata Technologies B.V., Term Loan | 7.105% | 4/27/13 | BB- | 1,986,297 |
|-------|--------------------------------------|--------|---------|-----|-----------|

**Energy Equipment & Services 1.1% (0.7% of Total Investments)**

|       |                                     |         |          |    |           |
|-------|-------------------------------------|---------|----------|----|-----------|
| 2,885 | Dresser-Rand Group, Inc., Term Loan | 10.000% | 10/31/13 | B1 | 2,900,377 |
|-------|-------------------------------------|---------|----------|----|-----------|

**Food & Staples Retailing 0.7% (0.5% of Total Investments)**

|       |                                   |        |         |     |           |
|-------|-----------------------------------|--------|---------|-----|-----------|
| 1,851 | Jean Coutu Group Inc. Term Loan B | 7.875% | 7/30/11 | BB- | 1,855,004 |
|-------|-----------------------------------|--------|---------|-----|-----------|

**Food Products 2.3% (1.5% of Total Investments)**

|       |  |        |          |     |           |
|-------|--|--------|----------|-----|-----------|
| 465   | Dole Foods Company Inc., Deposit-Funded Commitment | 7.356% | 4/12/13  | Ba3 | 465,181   |
| 1,036 | Dole Foods Company Inc., Term Loan B               | 7.541% | 4/12/13  | Ba3 | 1,036,191 |
| 3,453 | Dole Foods Company Inc., Term Loan C               | 7.456% | 4/12/13  | Ba3 | 3,453,968 |
| 862   | Michael Foods, Inc., Term Loan B                   | 7.360% | 11/21/10 | Ba3 | 865,606   |

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

|   |   |         |          |      |            |
|---|---|---------|----------|------|------------|
| 5,816   | Total Food Products   |         |          |      | 5,820,946  |
| <br>  |   |         |          |      |            |
| <b>Gas Utilities 0.8% (0.5% of Total Investments)</b>                         |   |         |          |      |            |
| 2,000   | Energy Transfer Partners LP, Term Loan                      | 7.080%  | 2/08/12  | BBB- | 2,015,357  |
| <br>  |   |         |          |      |            |
| <b>Health Care Providers &amp; Services 12.0% (7.7% of Total Investments)</b> |   |         |          |      |            |
| 5,294   | Community Health Systems, Inc., Term Loan                   | 7.100%  | 8/19/11  | BB-  | 5,313,690  |
| 3,292   | Davita Inc., Term Loan B                                    | 6.842%  | 10/05/12 | Ba1  | 3,304,886  |
| 1,995   | HCA, Inc., Term Loan  | 7.600%  | 11/17/13 | BB   | 2,018,184  |
| 2,000   | Health Management Associates, Term Loan                     | 7.100%  | 2/28/14  | Ba2  | 2,010,208  |
| 1,985   | HealthSouth Corporation, Term Loan                          | 7.847%  | 3/10/13  | B+   | 2,001,128  |
| 464   | IASIS Healthcare, LLC, Delayed Term Loan, WI/DD             | TBD     | TBD      | Ba2  | 465,571    |
| 124   | IASIS Healthcare, LLC, Letter of Credit, WI/DD              | TBD     | TBD      | Ba2  | 124,152    |
| 1,357   | IASIS Healthcare, LLC, Term Loan, WI/DD                     | TBD     | TBD      | Ba2  | 1,362,571  |
| 3,940   | LifeCare Holdings Inc., Term Loan B                         | 7.600%  | 8/01/12  | B1   | 3,913,405  |
| 2,152   | Psychiatric Solutions Inc., Term Loan B                     | 7.092%  | 12/01/12 | Ba3  | 2,158,934  |
| 2,940   | Select Medical Corporation, Term Loan                       | 7.349%  | 2/24/12  | Ba2  | 2,935,156  |
| 4,896   | Vanguard Health Holding Company, LLC, Replacement Term Loan | 7.600%  | 9/23/11  | Ba3  | 4,933,652  |
| 30,439  | Total Health Care Providers & Services                      |         |          |      | 30,541,537 |
| <br>  |   |         |          |      |            |
| <b>Hotels, Restaurants &amp; Leisure 12.7% (8.3% of Total Investments)</b>    |   |         |          |      |            |
| 4,950   | 24 Hour Fitness Worldwide, Inc., Term Loan B                | 7.850%  | 7/01/09  | Ba3  | 4,984,031  |
| 1,788   | Ameristar Casinos, Inc., Term Loan B                        | 6.820%  | 11/10/12 | BB+  | 1,789,495  |
| 778   | CBRL Group, Inc., Term Loan B-1                             | 6.860%  | 4/27/13  | BB   | 779,791    |
| 122   | CBRL Group, Inc., Term Loan B-2, Delayed Draw, (5) (9)      | 0.750%  | 4/27/13  | BB   | (51)       |
| 3,930   | CCM Merger, Inc., Term Loan B                               | 7.350%  | 7/13/12  | Ba3  | 3,952,130  |
| 1,985   | Cedar Fair LP, Term Loan                                    | 7.320%  | 8/30/12  | BB-  | 2,006,091  |
| 2,836   | Intrawest Corporation, Term Loan                            | 9.250%  | 12/31/07 | N/R  | 2,843,018  |
| 1,955   | Isle of Capri Casinos, Inc., Term Loan                      | 7.070%  | 2/04/11  | Ba1  | 1,970,151  |
| 3,940   | Penn National Gaming, Inc., Term Loan B                     | 7.114%  | 10/03/12 | BB   | 3,972,013  |
| 2,000   | Pinnacle Entertainment Inc., Term Loan                      | 7.320%  | 12/14/11 | BB-  | 2,017,708  |
| 1,000   | Quiznos Sub, Term Loan C                                    | 11.100% | 11/05/13 | N/R  | 1,018,542  |
| 130   | Seminole Gaming, Term B-1 Delayed Draw, (5)                 | 2.844%  | 3/05/14  | BBB- | 32,470     |
| 437   | Seminole Gaming, Term B-2 Delayed Draw                      | 6.875%  | 3/05/14  | BBB- | 437,520    |
| 433   | Seminole Gaming, Term B-3 Delayed Draw                      | 6.875%  | 3/05/14  | BBB- | 433,469    |
| 2,719   | Travelport, Term Loan                                       | 7.850%  | 8/23/13  | Ba3  | 2,745,551  |
| 268   | Travelport, Letter of Credit                                | 7.850%  | 8/23/13  | Ba3  | 270,312    |
| 427   | Venetian Casino Resort, LLC Term Loan B                     | 7.090%  | 6/15/11  | BB-  | 429,528    |
| 2,073   | Venetian Casino Resort, LLC, Term Loan                      | 7.090%  | 6/15/11  | BB-  | 2,083,213  |
| 998   | Worldspan LP, Term Loan                                     | 8.600%  | 12/07/13 | Ba3  | 1,002,612  |

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

|  |  |        |          |     |            |
|--|--|--------|----------|-----|------------|
| 32,769   | Total Hotels, Restaurants & Leisure                |        |          |     | 32,767,594 |
| <br>   |  |        |          |     |            |
| <b>Household Durables 2.1% (1.4% of Total Investments)</b>                               |  |        |          |     |            |
| 4,478  | Shea Homes Inc., Term Loan                         | 7.320% | 10/27/11 | N/R | 4,432,725  |
| 1,006  | William Carter Company, Term Loan B                | 6.846% | 7/14/12  | BB  | 1,006,420  |
| 5,484  | Total Household Durables                           |        |          |     | 5,439,145  |
| <br>   |  |        |          |     |            |
| <b>Household Products 2.3% (1.5% of Total Investments)</b>                               |  |        |          |     |            |
| 1,901  | Prestige Brands, Inc., Term Loan B                 | 7.634% | 4/06/11  | Ba3 | 1,912,442  |
| 3,979  | Solo Cup Company, Term Loan                        | 8.847% | 2/27/11  | B1  | 4,047,262  |
| 5,880  | Total Household Products                           |        |          |     | 5,959,704  |
| <br>   |  |        |          |     |            |
| <b>Independent Power Producers &amp; Energy Traders 0.4% (0.3% of Total Investments)</b> |  |        |          |     |            |
| 671  | Covanta Energy Corporation, Term Loan B            | 6.875% | 2/09/14  | Ba2 | 672,363    |
| 329  | Covanta Energy Corporation, Letter of Credit       | 6.775% | 2/09/14  | Ba2 | 329,517    |
| 1,000  | Total Independent Power Producers & Energy Traders |        |          |     | 1,001,880  |
| <br>   |  |        |          |     |            |
| <b>Insurance 2.4% (1.5% of Total Investments)</b>  |  |        |          |     |            |
| 5,963  | Conseco, Inc., Term Loan                           | 7.320% | 10/10/13 | BB- | 5,998,046  |
| <br>   |  |        |          |     |            |
| <b>Internet Software &amp; Services 1.2% (0.8% of Total Investments)</b>                 |  |        |          |     |            |
| 2,992  | Riverdeep Interactive Learning Ltd., Term Loan     | 8.100% | 12/20/13 | B1  | 3,015,693  |
| <br>   |  |        |          |     |            |
| <b>IT Services 3.2% (2.0% of Total Investments)</b>                                      |  |        |          |     |            |
| 2,985  | Dealer Computer Service, Term Loan                 | 7.350% | 10/26/12 | Ba2 | 3,001,791  |
| 5,131  | SunGard Data Systems Inc., Term Loan B             | 7.360% | 2/28/14  | Ba3 | 5,181,547  |
| 8,116  | Total IT Services                                  |        |          |     | 8,183,338  |
| <br>   |  |        |          |     |            |
| <b>Leisure Equipment &amp; Products 1.1% (0.7% of Total Investments)</b>                 |  |        |          |     |            |
| 2,734  | Bombardier Recreational Products, Term Loan        | 7.860% | 6/28/13  | BB  | 2,755,539  |



**Machinery 3.5% (2.2% of Total Investments)**

|       |   |        |          |     |           |
|-------|---|--------|----------|-----|-----------|
| 3,178 | Navistar International, Term Loan                 | 8.610% | 1/31/12  | BB- | 3,226,105 |
| 1,156 | Navistar International Synthetic Letter of Credit | 8.208% | 1/19/12  | BB- | 1,173,129 |
| 1,995 | Oshkosh Truck Corporation, Term Loan              | 7.100% | 12/06/13 | BB  | 2,003,417 |
| 557   | Rexnord Corporation, Incremental Term Loan        | 7.580% | 7/19/13  | Ba2 | 561,835   |
| 1,934 | Rexnord Corporation, Term Loan                    | 7.858% | 7/19/13  | Ba2 | 1,951,051 |
| 8,820 | Total Machinery                                   |        |          |     | 8,915,537 |

**Media 22.6% (14.6% of Total Investments)**

|        |  |        |          |      |            |
|--------|--|--------|----------|------|------------|
| 4,500  | American Media Operations, Inc., Term Loan C               | 8.450% | 1/30/13  | B1   | 4,532,814  |
| 1,111  | Blockbuster, Inc., Term Loan A                             | 8.377% | 8/20/09  | B1   | 1,115,601  |
| 1,663  | Blockbuster, Inc., Term Loan B                             | 8.631% | 8/20/11  | B1   | 1,683,146  |
| 1,965  | Cablevision Systems Corporation, Incremental Term Loan     | 7.084% | 3/29/13  | BB   | 1,974,245  |
| 1,985  | Carmike Cinemas Inc., Term Loan                            | 8.590% | 5/19/12  | B1   | 2,008,394  |
| 1,000  | Charter Communications Operating, LLC, Term Loan A         | 7.850% | 9/06/14  | B1   | 1,002,084  |
| 1,000  | Charter Communications Operating, LLC, Term Loan           | 7.350% | 9/06/14  | B1   | 999,766    |
| 3,437  | Dex Media West, LLC, Term Loan B                           | 6.852% | 3/09/10  | Ba1  | 3,443,507  |
| 2,993  | Idearc Inc., Term Loan                                     | 7.350% | 11/17/14 | BB+  | 3,015,800  |
| 2,963  | Metro-Goldwyn-Mayer Studios, Inc., Term Loan B             | 8.600% | 4/08/12  | B+   | 2,969,257  |
| 4,975  | Neilsen Finance LLC, Term Loan B                           | 7.610% | 8/09/13  | Ba3  | 5,024,233  |
| 1,912  | Philadelphia Newspapers, Term Loan                         | 8.100% | 6/29/13  | N/R  | 1,923,841  |
| 5,910  | Primedia Inc., Term Loan                                   | 7.570% | 9/30/13  | B    | 5,914,001  |
| 2,282  | R. H. Donnelley Inc., Term Loan D-2                        | 6.851% | 6/30/11  | Ba1  | 2,286,164  |
| 4,586  | Regal Cinemas Corporation, Term Loan                       | 7.100% | 10/27/13 | Ba2  | 4,606,240  |
| 1,567  | Sun Media Corporation, Term Loan B                         | 7.105% | 2/07/09  | Baa3 | 1,571,582  |
| 483    | Univision Communications, Delayed Draw, Term Loan, (5) (9) | 1.000% | 9/29/14  | Ba3  | (371)      |
| 2,000  | Univision Communications, Second Lien Term Loan            | 7.820% | 3/29/09  | B3   | 2,002,083  |
| 7,517  | Univision Communications, Term Loan                        | 7.605% | 9/15/14  | Ba3  | 7,511,013  |
| 1,500  | UPC Broadband Holding BV, Term Loan J2                     | 7.370% | 3/29/13  | Ba3  | 1,503,214  |
| 2,900  | WMG Acquisition Corp., Term Loan                           | 7.359% | 2/28/11  | Ba2  | 2,915,134  |
| 58,249 | Total Media  |        |          |      | 58,001,748 |

**Metals & Mining 3.7% (2.4% of Total Investments)**

|       |   |        |          |      |           |
|-------|---|--------|----------|------|-----------|
| 1,995 | Aleris International, Term Loan                         | 7.375% | 12/19/11 | B+   | 2,002,065 |
| 1,876 | Amsted Industries Incorporated, Delayed Draw, Term Loan | 7.350% | 4/05/11  | BB-  | 1,880,759 |
| 2,582 | Amsted Industries Incorporated, Term Loan B             | 7.350% | 4/05/13  | BB-  | 2,591,270 |
| 1,035 |   | 7.070% | 3/19/14  | Baa3 | 1,039,452 |

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

|       |   |        |          |    |           |
|-------|---|--------|----------|----|-----------|
|       | Freeport McMoran Copper and Gold, Term Loan |        |          |    |           |
| 1,979 | John Maneely Company, Term Loan             | 8.611% | 12/08/11 | B+ | 1,985,622 |
| 9,467 | Total Metals & Mining                       |        |          |    | 9,499,168 |

**Multi-Utilities 1.6% (1.0% of Total Investments)**

|       |  |        |         |     |           |
|-------|--|--------|---------|-----|-----------|
| 2,860 | NRG Energy Inc., Term Loan             | 7.350% | 2/01/13 | Ba1 | 2,885,472 |
| 1,183 | NRG Energy Inc., Credit-Linked Deposit | 7.350% | 2/01/13 | Ba1 | 1,192,754 |
| 4,043 | Total Multi-Utilities                  |        |         |     | 4,078,226 |

**Oil, Gas & Consumable Fuels 3.5% (2.2% of Total Investments)**

|       |  |        |          |     |           |
|-------|--|--------|----------|-----|-----------|
| 301   | Coffeyville Resources LLC, Letter of Credit      | 8.249% | 5/10/10  | B+  | 304,981   |
| 1,549 | Coffeyville Resources LLC., Term Loan            | 8.350% | 12/28/13 | B+  | 1,570,507 |
| 1,000 | El Paso Corporation, Letter of Credit            | 7.320% | 7/31/11  | Ba1 | 1,006,094 |
| 774   | Targa Resources Inc., Synthetic Letter of Credit | 7.475% | 10/31/12 | B+  | 780,423   |
| 3,177 | Targa Resources Inc., Term Loan B                | 7.356% | 10/31/12 | B+  | 3,202,988 |
| 2,000 | Venoco Inc, Term Loan                            | 9.875% | 3/30/11  | B-  | 2,021,250 |
| 8,801 | Total Oil, Gas & Consumable Fuels                |        |          |     | 8,886,243 |

**Paper & Forest Products 3.4% (2.2% of Total Investments)**

|       |  |        |          |     |           |
|-------|--|--------|----------|-----|-----------|
| 1,013 | Boise Cascade Corporation, Term Loan D     | 7.070% | 3/29/11  | BB  | 1,017,632 |
| 1,555 | Georgia-Pacific Corporation, Term Loan B-2 | 7.090% | 12/20/12 | Ba2 | 1,564,448 |
| 3,950 | Georgia-Pacific Corporation, Term Loan B   | 7.091% | 12/20/10 | Ba2 | 3,973,961 |
| 2,086 | NewPage Corporation, Term Loan B           | 7.625% | 5/02/11  | Ba2 | 2,106,726 |
| 8,604 | Total Paper & Forest Products              |        |          |     | 8,662,767 |

**Pharmaceuticals 1.2% (0.8% of Total Investments)**

|       |   |         |          |     |           |
|-------|---|---------|----------|-----|-----------|
| 865   | Stiefel Laboratories Inc, Delayed Draw, Term Loan | 7.605%  | 12/28/13 | Ba3 | 873,253   |
| 1,000 | Stiefel Laboratories Inc, Second Lien Term Loan   | 10.355% | 6/15/13  | B-  | 1,023,750 |
| 1,130 | Stiefel Laboratories Inc, Term Loan               | 7.605%  | 12/28/13 | Ba3 | 1,141,697 |
| 2,995 | Total Pharmaceuticals                             |         |          |     | 3,038,700 |

**Real Estate Investment Trust 1.6% (1.0% of Total Investments)**

|       |   |        |         |     |           |
|-------|---|--------|---------|-----|-----------|
| 3,990 | Landsource Community Development, Term Loan | 8.070% | 2/27/13 | BB+ | 4,018,991 |
|-------|---|--------|---------|-----|-----------|

**Real Estate Management & Development 2.9% (1.8% of Total Investments)**

|       |  |        |          |     |           |
|-------|--|--------|----------|-----|-----------|
| 3,721 | Capital Automotive LP., Term Loan          | 7.070% | 12/16/10 | BB+ | 3,757,628 |
| 3,500 | LNR Property Corporation, Term Loan B      | 8.110% | 7/12/11  | B+  | 3,524,374 |
| 7,221 | Total Real Estate Management & Development |        |          |     | 7,282,002 |

**Semiconductors & Equipment 1.3% (0.8% of Total Investments)**

|       |                                     |        |          |      |           |
|-------|-------------------------------------|--------|----------|------|-----------|
| 1,358 | Advanced Micro Devices, Term Loan B | 7.340% | 12/31/13 | BB-  | 1,361,961 |
| 1,995 | Freescale Semiconductor, Term Loan  | 7.110% | 3/30/14  | Baa3 | 2,000,663 |
| 3,353 | Total Semiconductors & Equipment    |        |          |      | 3,362,624 |

**Specialty Retail 8.0% (5.1% of Total Investments)**

|        |  |         |          |     |            |
|--------|--|---------|----------|-----|------------|
| 983    | Burlington Coat Factory Warehouse Corporation, Term Loan | 7.610%  | 5/28/11  | B   | 978,386    |
| 995    | CSK Automotive Corporation, Term Loan                    | 8.353%  | 6/30/12  | Ba3 | 1,010,553  |
| 3,897  | Michaels Stores Inc., Term Loan                          | 8.125%  | 10/31/13 | B2  | 3,932,605  |
| 1,318  | Micro Warehouse, Inc., Term Loan B, (7) (8) (10)         | 0.000%  | 1/30/07  | N/R | 39,534     |
| 3,979  | Norwood Promotional Products, Term Loan A                | 11.625% | 8/16/09  | N/R | 4,128,514  |
| 5,993  | Norwood Promotional Products, Term Loan B                | 6.000%  | 8/16/11  | N/R | 5,363,806  |
| 995    | Sally Beauty, Term Loan                                  | 7.860%  | 11/16/13 | BB- | 1,004,052  |
| 4,000  | TRU 2005 RE Holding Co. I, Inc., Term Loan               | 8.320%  | 12/09/08 | B3  | 4,036,876  |
| 22,160 | Total Specialty Retail                                   |         |          |     | 20,494,326 |

**Textiles Apparel & Luxury Goods 1.8% (1.1% of Total Investments)**

|       |   |        |         |    |           |
|-------|---|--------|---------|----|-----------|
| 4,530 | Visant Holding Corporation, Term Loan C | 7.330% | 7/29/10 | B+ | 4,557,908 |
|-------|---|--------|---------|----|-----------|

**Trading Companies & Distributors 1.6% (1.0% of Total Investments)**

|       |   |        |         |    |           |
|-------|---|--------|---------|----|-----------|
| 2,000 | Ashtead Group Public Limited Company, Term Loan B | 7.125% | 8/31/11 | BB | 2,000,000 |
| 393   | Brenntag Holdings, Acquisition Facility           | 7.887% | 1/20/14 | B1 | 395,182   |
| 1,607 | Brenntag Holdings, Term Loan B2                   | 7.887% | 1/20/14 | B1 | 1,626,108 |
| 4,000 | Total Trading Companies & Distributors            |        |         |    | 4,021,290 |

**\$ 377,643 Total Variable Rate Senior Loan Interests (cost \$374,487,916) 369,646,259**

| Principal Amount (000)   | Description (1)   | Coupon  | Maturity | Ratings (4) | Value        |
|--|---|---------|----------|-------------|--------------|
| <b>Corporate Bonds 9.1% (5.8% of Total Investments)</b>                        |   |         |          |             |              |
| <b>Electronic Equipment &amp; Instruments 2.0% (1.3% of Total Investments)</b> |   |         |          |             |              |
| \$ 5,000   | NXP BV, Floating Rate Note, 2.750% plus three-month LIBOR, 144A                                 | 8.105%  | 10/15/13 | BB+         | \$ 5,187,500 |
| <b>Hotels, Restaurants &amp; Leisure 1.0% (0.6% of Total Investments)</b>      |   |         |          |             |              |
| 2,400  | Park Place Entertainment  | 8.875%  | 9/15/08  | Ba1         | 2,499,000    |
| <b>Media 1.8% (1.2% of Total Investments)</b>                                  |   |         |          |             |              |
| 2,000  | Cablevision Systems Corporation, Floating Rate Note, 4.500% plus six-month LIBOR, Series B 144A | 9.860%  | 4/01/09  | B+          | 2,130,000    |
| 2,500  | Primedia Inc., Floating Rate Note, 5.375% plus three-month LIBOR, 144A                          | 10.730% | 5/15/10  | B           | 2,590,625    |
| 4,500  | Total Media   |         |          |             | 4,720,625    |
| <b>Paper &amp; Forest Products 0.8% (0.5% of Total Investments)</b>            |   |         |          |             |              |
| 2,000  | Verso Paper Holdings LLC., Floating Rate Note, 3.750% plus three-month LIBOR, 144A              | 9.105%  | 8/01/14  | B           | 2,070,000    |
| <b>Semiconductors &amp; Equipment 0.2% (0.1% of Total Investments)</b>         |   |         |          |             |              |
| 500  | Avago Technologies Finance Pte. Ltd., Floating Rate Note, 5.500% plus three-month LIBOR, 144A   | 10.855% | 6/01/13  | B           | 525,000      |
| <b>Textiles Apparel &amp; Luxury Goods 0.8% (0.5% of Total Investments)</b>    |   |         |          |             |              |
| 2,000  | HanesBrands Inc., Floating Rate Note, 3.375% plus six-month LIBOR, 144A                         | 8.735%  | 12/15/14 | B2          | 2,065,000    |
| <b>Wireless Telecommunication Services 2.5% (1.6% of Total Investments)</b>    |   |         |          |             |              |
| 6,000  | Dobson Communications Corporation, Floating Rate Note, 4.250% plus three-month LIBOR            | 9.605%  | 10/15/12 | Caa1        | 6,210,000    |

\$ 22,400 Total Corporate Bonds (cost \$22,281,573) 23,277,125

Shares Description (1) Value

**Common Stocks 0.7% (0.4% of Total Investments)**

**Auto Components 0.0% (0.0% of Total Investments)**

511 Gen Tek Inc., \$ 16,740  
279,642 Metalforming Technologies Inc., (7) (8) (10)

Total Auto Components 16,740

**Building Products 0.7% (0.4% of Total Investments)**

34,834 Armstrong World Industries Inc., 1,776,545

**Total Common Stocks (cost \$1,393,369) 1,793,285**

Shares Description (1) Value

**Warrants 0.1% (0.0% of Total Investments)**

545 Gen Tek Inc., Warrant \$ 25,750  
268 Gen Tek Inc., Warrant 11,859  
5,672 Reliant Energy Inc. 91,886

**Total Warrants (cost \$40,254) 129,495**

**Principal  
Amount**

(000) Description (1) Coupon Maturity Value

**Short-Term Investments 2.0% (1.3% of Total Investments)**

\$ 5,213 Repurchase Agreement with Fixed Income Clearing 4.900% 5/01/07 \$ 5,213,359  
Corporation, dated 4/30/07, repurchase price \$5,214,069,  
collateralized by \$3,915,000, U.S. Treasury Bonds,  
8.000%, due 11/15/21, value \$5,324,400

**Total Short-Term Investments (cost \$5,213,359) 5,213,359**

**Total Investments (cost \$403,416,471) 156.7% 400,059,523**

|   |                    |                       |
|---|--------------------|-----------------------|
| <b>Borrowings Payable</b>                     | <b>(40.4)% (6)</b> | <b>(103,000,000)</b>  |
| <b>Other Assets Less Liabilities</b>          | <b>1.7%</b>        | <b>4,164,976</b>      |
| <b>Preferred Shares, at Liquidation Value</b> | <b>(18.0)%</b>     | <b>(46,000,000)</b>   |
| <b>Net Assets Applicable to Common Shares</b> | <b>100%</b>        | <b>\$ 255,224,499</b> |

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Senior Loans in which the Fund invests 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.
- (3) 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.
- (4) Ratings: Using the higher of Standard & Poor's or Moody's rating. Ratings below BBB by Standard & Poor's Group or Baa by Moody's Investor Service, Inc. are considered to be below investment grade.
- (5) Position or portion of position represents an unfunded Senior Loan commitment outstanding at April 30, 2007. At April 30, 2007, the Fund had unfunded Senior Loan commitments of \$1,684,679.
- (6) Borrowings Payable as a percentage of total investments is (25.7)%.
- (7) At or subsequent to April 30, 2007, this issue was under the protection of the Federal Bankruptcy Court.
- (8) Non-income producing. Non-income producing, in the case of a loan, generally denotes that the issuer has defaulted on the payment of principal or interest or has filed for bankruptcy.
- (9) Negative value represents unrealized depreciation on Senior Loan commitment at April 30, 2007.

- (10) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees.

N/R Not rated.

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 weighted average coupon rate is not available prior to settlement. At settlement, if still unknown, the Borrower or counterparty will provide the Fund with the final weighted average coupon rate and maturity date.

(PIK) In lieu of cash payment, interest accrued on Payment in Kind investment increases principal outstanding.

### 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.

At April 30, 2007, the cost of investments was \$403,416,471.

Gross unrealized appreciation and gross unrealized depreciation of investments at April 30, 2007, were as follows:

|   |                    |
|---|--------------------|
| Gross unrealized:   |                    |
| Appreciation  | \$ 5,308,617       |
| Depreciation  | (8,665,565)        |
| <br>  |                    |
| Net unrealized appreciation (depreciation) of investments | <br>\$ (3,356,948) |

---

**TABLE OF CONTENTS**

Item 2. Controls and Procedures

Item 3. Exhibits

SIGNATURES

Certification

---



**Table of Contents**

**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.

---

**Table of Contents**

**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 29, 2007

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 29, 2007

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

Date June 29, 2007

\* Print the name and title of each signing officer under his or her signature.