

NUVEEN SENIOR INCOME FUND

Form N-Q

June 27, 2008

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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: 4/30/2008

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.

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April 30, 2008

| Principal Amount (000) | Description (1) | Weighted Average Coupon | Maturity (2) | Ratings (3) | Value |
|--|--|-------------------------------|--------------|-------------|------------|
| Variable Rate Senior Loan Interests 152.1% (90.3% of Total Investments) (4) | | | | | |
| Aerospace & Defense 2.9% (1.7% of Total Investments) | | | | | |
| \$ 574 | DAE Aviation Holdings, Inc., Term Loan B-1 | 6.520% | 7/31/14 | BB- | \$ 565,313 |
| 571 | DAE Aviation Holdings, Inc., Term Loan B-2 | 6.650% | 7/31/14 | BB- | 561,515 |
| 2,496 | Midwestern Aircraft, Term Loan B | 4.568% | 12/30/11 | BBB- | 2,466,281 |
| 2,379 | Vought Aircraft Industries, Inc., Term Loan | 5.120% | 12/22/11 | Ba3 | 2,247,604 |
| 545 | Vought Aircraft Industries, Inc., Tranche B, Letter of Credit | 4.953% | 12/22/10 | Ba3 | 509,773 |
| 6,565 | Total Aerospace & Defense | | | | 6,350,486 |
| Airlines 4.1% (2.5% of Total Investments) | | | | | |
| 1,999 | Delta Air Lines, Inc., Credit Linked Deposit | 4.899% | 4/30/12 | Ba2 | 1,739,949 |
| 1,985 | Delta Air Lines, Inc., Term Loan | 6.149% | 4/30/14 | B | 1,588,000 |
| 3,480 | Northwest Airlines, Inc., DIP Term Loan | 4.720% | 8/21/13 | BB | 3,032,820 |
| 3,134 | United Air Lines, Inc., Term Loan B | 4.838% | 2/01/14 | BB- | 2,716,315 |
| 10,598 | Total Airlines | | | | 9,077,084 |
| Auto Components 1.8% (1.1% of Total Investments) | | | | | |
| 458 | Gen Tek Inc., Additional Term Loan B | 4.800% | 2/28/11 | BB- | 424,826 |
| 1,703 | Gen Tek Inc., Term Loan B | 4.763% | 2/28/11 | BB- | 1,579,636 |
| 2,000 | Goodyear Tire & Rubber Company, Term Loan | 4.540% | 4/30/14 | Ba1 | 1,900,000 |
| 1,301 | Metalfforming Technologies, Inc., Term Loan A, (5), (6) | 0.000% | 9/30/07 | N/R | 104,117 |
| 506 | Metalfforming Technologies, Inc., Term Loan B, (PIK) (5), (6) | 0.000% | 9/30/07 | N/R | 40,492 |
| 5,968 | Total Auto Components | | | | 4,049,071 |
| Building Products 7.8% (4.6% of Total Investments) | | | | | |

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| | | | | | |
|--------|---|--------|---------|------|------------|
| 875 | Atrium Companies, Inc., Term Loan | 6.466% | 5/31/12 | BB- | 734,947 |
| 5,955 | Building Materials Corporation of America, Term Loan | 5.688% | 2/22/14 | BB- | 5,012,249 |
| 2,000 | Building Materials Corporation of America, Term Loan, Second Lien | 8.688% | 9/15/14 | Caa2 | 1,261,667 |
| 2,438 | Euramax Holdings, Inc., Term Loan | 8.000% | 6/29/12 | B1 | 2,045,347 |
| 1,930 | Nortek, Inc., Term Loan B | 5.302% | 8/27/11 | Ba3 | 1,746,650 |
| 2,423 | Stile Acquisition Corporation, Canadian Term Loan | 4.893% | 4/05/13 | BB- | 2,195,618 |
| 2,427 | Stile Acquisition Corporation, Term Loan B | 4.892% | 4/05/13 | BB- | 2,199,358 |
| 1,970 | TFS Acquisition, Term Loan | 6.196% | 8/11/13 | B+ | 1,832,100 |
| 20,018 | Total Building Products | | | | 17,027,936 |

Capital Markets 0.7% (0.4% of Total Investments)

| | | | | | |
|-------|--|--------|----------|-----|-----------|
| 1,534 | Ameritrade Holdings Corporation, Term Loan B | 4.370% | 12/31/12 | Ba1 | 1,501,651 |
|-------|--|--------|----------|-----|-----------|

Chemicals 5.0% (3.0% of Total Investments)

| | | | | | |
|--------|---|--------|----------|-----|------------|
| 400 | Celanese Holdings LLC, Credit Linked Deposit | 2.703% | 4/02/14 | BB+ | 387,250 |
| 1,584 | Celanese Holdings LLC, Term Loan | 4.188% | 4/02/14 | BB+ | 1,533,510 |
| 2,955 | Hexion Specialty Chemicals, Inc., Term Loan C-4 | 5.375% | 5/05/13 | Ba3 | 2,793,400 |
| 716 | Huntsman International LLC, Term Loan | 4.636% | 4/19/14 | BB+ | 694,443 |
| 1,985 | ISP Chemco, Inc., Term Loan | 4.688% | 6/04/14 | BB- | 1,881,408 |
| 1,940 | Rockwood Specialties Group, Inc., Term Loan E | 4.399% | 7/30/12 | BB+ | 1,850,813 |
| 1,995 | Univar, Inc., Term Loan | 5.696% | 10/10/14 | B+ | 1,862,831 |
| 11,575 | Total Chemicals | | | | 11,003,655 |

Commercial Services & Supplies 1.8% (1.1% of Total Investments)

| | | | | | |
|-------|--|--------|----------|------|-----------|
| 1,845 | Acco Brands Corporation, Term Loan B | 4.528% | 8/17/12 | Ba1 | 1,766,588 |
| 393 | Allied Waste North America, Inc., Letter of Credit | 4.109% | 3/28/14 | BBB- | 379,950 |
| 653 | Allied Waste North America, Inc., Term Loan B | 4.383% | 3/28/14 | BBB- | 631,848 |
| 796 | Rental Services Corporation, Term Loan | 6.230% | 11/27/13 | B- | 694,868 |
| 590 | Workflow Holdings Corporation, Term Loan | 8.000% | 11/30/11 | BB- | 518,832 |
| 4,277 | Total Commercial Services & Supplies | | | | 3,992,086 |

Containers & Packaging 3.0% (1.8% of Total Investments)

| | | | | | |
|-------|---|--------|----------|----|-----------|
| 5,467 | Graham Packaging Company, L.P., Term Loan | 5.037% | 10/07/11 | B+ | 5,193,621 |
| 437 | | 4.684% | 11/01/10 | BB | 425,843 |

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| | | | | | |
|-------|---|--------|----------|----|-----------|
| | Smurfit-Stone Container Corporation, Deposit-Funded Commitment | | | | |
| 283 | Smurfit-Stone Container Corporation, Term Loan B | 5.013% | 11/01/11 | BB | 275,572 |
| 471 | Smurfit-Stone Container Corporation, Term Loan C | 5.029% | 11/01/11 | BB | 459,295 |
| 168 | Smurfit-Stone Container Corporation, Term Loan C-1 | 4.709% | 11/01/11 | BB | 164,288 |
| 6,826 | Total Containers & Packaging | | | | 6,518,619 |

Diversified Consumer Services 2.6% (1.6% of Total Investments)

| | | | | | |
|-------|--|--------|----------|-----|-----------|
| 3,980 | Cengage Learning Acquisitions, Inc., Term Loan | 5.342% | 7/05/14 | B+ | 3,699,740 |
| 2,273 | West Corporation, Term Loan | 5.320% | 10/24/13 | BB- | 2,083,168 |
| 6,253 | Total Diversified Consumer Services | | | | 5,782,908 |

Diversified Telecommunication Services 4.9% (2.9% of Total Investments)

| | | | | | |
|--------|--|--------|---------|-----|------------|
| 1,990 | Alltel Communications, Inc., Term Loan B3 | 5.466% | 5/18/15 | BB- | 1,832,596 |
| 1,980 | Crown Castle Operating Company, Term Loan | 4.196% | 1/26/14 | BB+ | 1,855,322 |
| 2,000 | Intelsat, Term Loan | 5.200% | 2/01/14 | B | 1,998,500 |
| 1,945 | Intelsat, Tranche B, Term Loan | 5.184% | 7/01/13 | BB | 1,863,669 |
| 331 | Intelsat, Tranche B-2, Term Loan A | 5.184% | 1/03/14 | BB- | 314,440 |
| 331 | Intelsat, Tranche B-2, Term Loan B | 5.184% | 1/03/14 | BB- | 314,346 |
| 331 | Intelsat, Tranche B-2, Term Loan C | 5.184% | 1/03/14 | BB- | 314,346 |
| 2,267 | Level 3 Financing, Inc., Term Loan | 4.962% | 3/13/14 | B+ | 2,104,600 |
| 5,000 | WCI Capital Corporation, Term Loan B, (5), (6) | 0.000% | 9/30/07 | N/R | 50,000 |
| 16,175 | Total Diversified Telecommunication Services | | | | 10,647,819 |

Electric Utilities 4.3% (2.6% of Total Investments)

| | | | | | |
|--------|--|--------|----------|-----|-----------|
| 595 | Astoria Generating Company, Term Loan | 4.659% | 2/23/13 | BB- | 564,455 |
| 4,232 | Calpine Corporation, DIP Term Loan | 5.575% | 3/31/14 | B+ | 3,989,441 |
| 514 | Calpine Corporation, DIP Revolver, (7) | 2.365% | 3/31/14 | B+ | 102,431 |
| 2,985 | TXU Corporation, Term Loan B-2 | 6.579% | 10/10/14 | Ba3 | 2,863,734 |
| 1,990 | TXU Corporation, Term Loan B-3 | 6.583% | 10/10/14 | Ba3 | 1,907,788 |
| 10,316 | Total Electric Utilities | | | | 9,427,849 |

Electrical Equipment 1.9% (1.1% of Total Investments)

| | | | | | |
|-------|--|--------|----------|-----|-----------|
| 2,992 | Allison Transmission Holdings, Inc., Term Loan | 5.573% | 8/07/14 | BB- | 2,812,665 |
| 1,409 | Sensus Metering Systems, Inc., Term Loan B-1 | 5.459% | 12/17/10 | BB | 1,267,826 |
| 97 | Sensus Metering Systems, Inc., Term Loan B-2 | 6.878% | 12/17/10 | BB | 87,457 |

| | | | | | |
|--|---|--------|----------|------|-----------|
| 4,498 | Total Electrical Equipment | | | | 4,167,948 |
| Electronic Equipment & Instruments 0.8% (0.5% of Total Investments) | | | | | |
| 1,965 | Sensata Technologies B.V., Term Loan | 4.663% | 4/27/13 | BB | 1,794,700 |
| Energy Equipment & Services 1.1% (0.6% of Total Investments) | | | | | |
| 2,471 | Dresser-Rand Group, Inc., Term Loan | 5.310% | 5/04/14 | B+ | 2,388,659 |
| Food Products 2.4% (1.4% of Total Investments) | | | | | |
| 465 | Dole Food Company, Inc., Deposit-Funded Commitment | 4.710% | 4/12/13 | Ba3 | 434,593 |
| 1,026 | Dole Food Company, Inc., Term Loan B | 5.020% | 4/12/13 | Ba3 | 958,278 |
| 3,419 | Dole Food Company, Inc., Term Loan C | 4.835% | 4/12/13 | Ba3 | 3,194,258 |
| 772 | Michael Foods, Inc., Term Loan B | 6.698% | 11/21/10 | BB- | 752,420 |
| 5,682 | Total Food Products | | | | 5,339,549 |
| Gas Utilities 0.9% (0.5% of Total Investments) | | | | | |
| 2,000 | Energy Transfer Partners LP, Term Loan | 4.878% | 11/01/12 | BBB- | 1,949,167 |
| Health Care Equipment & Supplies 0.8% (0.4% of Total Investments) | | | | | |
| 951 | Symbion, Inc., Term Loan A | 6.136% | 8/01/13 | Ba3 | 839,258 |
| 951 | Symbion, Inc., Term Loan B | 6.136% | 8/01/14 | Ba3 | 839,258 |
| 1,902 | Total Health Care Equipment & Supplies | | | | 1,678,516 |
| Health Care Providers & Services 11.8% (7.0% of Total Investments) | | | | | |
| 96 | Community Health Systems, Inc., Delayed Term Loan, (7), (8) | 1.000% | 7/25/14 | BB | (3,886) |
| 1,872 | Community Health Systems, Inc., Term Loan | 5.335% | 7/25/14 | BB | 1,796,000 |
| 3,292 | DaVita, Inc., Term Loan B-1 | 4.235% | 10/05/12 | BB+ | 3,157,984 |
| 1,975 | HCA, Inc., Term Loan | 4.946% | 11/18/13 | BB | 1,878,814 |
| 3,902 | Health Management Associates, Inc., Term Loan | 4.446% | 2/28/14 | BB- | 3,610,706 |
| 840 | HealthSouth Corporation, Term Loan | 5.230% | 3/10/13 | BB- | 798,897 |
| 464 | IASIS Healthcare LLC, Delayed Term Loan | 4.863% | 3/14/14 | Ba2 | 444,505 |
| 124 | IASIS Healthcare LLC, Letter of Credit | 2.781% | 3/14/14 | Ba2 | 118,535 |
| 1,344 | IASIS Healthcare LLC, Term Loan | 4.881% | 3/14/14 | Ba2 | 1,287,909 |
| 3,900 | LifeCare, Term Loan B | 6.950% | 8/11/12 | B2 | 3,373,500 |

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|--------|--|--------|---------|-----|------------|
| 2,140 | Psychiatric Solutions, Inc., Term Loan B | 4.450% | 7/01/12 | BB- | 2,059,369 |
| 2,897 | Select Medical Corporation, Term Loan | 5.058% | 2/24/12 | Ba2 | 2,653,913 |
| 4,847 | Vanguard Health Holding Company II LLC, Replacement Term Loan | 5.134% | 9/23/11 | Ba3 | 4,681,526 |
| 27,693 | Total Health Care Providers & Services | | | | 25,857,772 |

Hotels, Restaurants & Leisure 13.8% (8.2% of Total Investments)

| | | | | | |
|--------|---|---------|----------|------|------------|
| 4,900 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 5.933% | 6/08/12 | Ba3 | 4,385,500 |
| 1,770 | Ameristar Casinos, Inc., Term Loan B | 5.017% | 11/10/12 | BB+ | 1,712,519 |
| 1,463 | Buffets, Inc., DIP Term Loan | 11.250% | 1/22/09 | N/R | 1,467,098 |
| 771 | CBRL Group, Inc., Term Loan B-1 | 4.620% | 4/28/13 | Ba2 | 730,918 |
| 93 | CBRL Group, Inc., Term Loan B-2 | 4.620% | 4/28/13 | BB | 87,825 |
| 3,890 | CCM Merger, Inc., Term Loan B | 4.778% | 7/13/12 | BB- | 3,656,636 |
| 1,965 | Cedar Fair LP, Term Loan | 4.863% | 8/30/12 | BB | 1,873,846 |
| 1,000 | Fontainebleau Las Vegas LLC, Delayed Term Loan, (7), (8) | 2.000% | 6/06/14 | B+ | (160,000) |
| 2,000 | Fontainebleau Las Vegas LLC, Term Loan | 6.258% | 6/06/14 | B+ | 1,680,000 |
| 352 | Isle of Capri Casinos, Inc., Delayed Term Loan A | 4.446% | 11/25/13 | BB+ | 311,572 |
| 467 | Isle of Capri Casinos, Inc., Delayed Term Loan B | 4.446% | 11/25/13 | BB+ | 413,347 |
| 1,168 | Isle of Capri Casinos, Inc., Term Loan | 4.446% | 11/25/13 | BB+ | 1,033,368 |
| 3,900 | Penn National Gaming, Inc., Term Loan B | 4.931% | 10/03/12 | BBB- | 3,780,834 |
| 1,000 | QCE LLC, Term Loan | 8.446% | 11/05/13 | B2 | 808,334 |
| 117 | Seminole Gaming, Delayed Term Loan B-1 | 4.481% | 3/05/14 | BBB | 114,474 |
| 423 | Seminole Gaming, Delayed Term Loan B-2 | 4.625% | 3/05/14 | BBB | 412,026 |
| 415 | Seminole Gaming, Delayed Term Loan B-3 | 4.250% | 3/05/14 | BBB | 404,605 |
| 993 | Travelport LLC, Delayed Term Loan | 5.113% | 8/23/13 | BB- | 912,108 |
| 268 | Travelport LLC, Letter of Credit | 4.946% | 8/23/13 | BB- | 247,390 |
| 1,334 | Travelport LLC, Term Loan | 5.113% | 8/23/13 | BB- | 1,232,941 |
| 800 | Venetian Casino Resort LLC, Delayed Term Loan, (7), (8) | 0.750% | 5/23/14 | BB | (63,364) |
| 3,176 | Venetian Casino Resort LLC, Term Loan | 4.450% | 5/23/14 | BB | 2,924,447 |
| 2,462 | Wintergames Holdings, Term Loan | 6.141% | 10/23/08 | N/R | 2,345,353 |
| 34,727 | Total Hotels, Restaurants & Leisure | | | | 30,311,777 |

Household Durables 1.2% (0.7% of Total Investments)

| | | | | | |
|-------|-------------------------------------|--------|----------|------|-----------|
| 2,235 | Shea Homes, Inc., Term Loan | 5.750% | 10/27/11 | Ba2 | 1,776,503 |
| 996 | William Carter Company, Term Loan B | 4.395% | 7/14/12 | BBB- | 950,754 |
| 3,231 | Total Household Durables | | | | 2,727,257 |

Household Products 1.8% (1.1% of Total Investments)

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|-------|------------------------------------|--------|---------|-----|-----------|
| 1,607 | Prestige Brands, Inc., Term Loan B | 6.897% | 4/06/11 | BB- | 1,554,677 |
| 2,504 | Solo Cup Company, Term Loan | 6.298% | 2/27/11 | B1 | 2,423,040 |
| 4,111 | Total Household Products | | | | 3,977,717 |

Independent Power Producers & Energy Traders 1.7% (1.0% of Total Investments)

| | | | | | |
|-------|--|--------|---------|-----|-----------|
| 326 | Covanta Energy Corporation, Synthetic Letter of Credit | 4.088% | 2/09/14 | BB | 311,874 |
| 664 | Covanta Energy Corporation, Term Loan B | 5.079% | 2/09/14 | BB | 635,880 |
| 966 | NRG Energy, Inc., Credit Linked Deposit | 2.596% | 2/01/13 | Ba1 | 929,295 |
| 1,979 | NRG Energy, Inc., Term Loan | 4.196% | 2/01/13 | Ba1 | 1,902,751 |
| 3,935 | Total Independent Power Producers & Energy Traders | | | | 3,779,800 |

Insurance 2.1% (1.2% of Total Investments)

| | | | | | |
|-------|--------------------------|--------|----------|-----|-----------|
| 5,903 | Conseco, Inc., Term Loan | 4.863% | 10/10/13 | Ba3 | 4,525,475 |
|-------|--------------------------|--------|----------|-----|-----------|

IT Services 3.5% (2.1% of Total Investments)

| | | | | | |
|-------|---|--------|---------|-----|-----------|
| 2,985 | First Data Corporation, Term Loan B-1 | 5.624% | 9/24/14 | BB- | 2,815,601 |
| 5,080 | SunGard Data Systems, Inc., Term Loan B | 4.878% | 2/28/14 | BB | 4,824,238 |
| 8,065 | Total IT Services | | | | 7,639,839 |

Leisure Equipment & Products 3.7% (2.2% of Total Investments)

| | | | | | |
|-------|---|---------|----------|----|-----------|
| 2,734 | Bombardier Recreational Products, Inc., Term Loan | 5.320% | 6/28/13 | B+ | 2,428,860 |
| 1,001 | Herbst Gaming Inc., Delayed Draw Term Loan, DD1 | 10.754% | 12/02/11 | B- | 716,227 |
| 1,997 | Herbst Gaming Inc., Term Loan, DD1 | 9.846% | 12/02/11 | B- | 1,428,843 |
| 3,686 | Wimar OpCo LLC, Term Loan | 8.500% | 1/03/12 | B- | 3,555,713 |
| 9,418 | Total Leisure Equipment & Products | | | | 8,129,643 |

Machinery 4.6% (2.7% of Total Investments)

| | | | | | |
|-------|--|--------|----------|------|-----------|
| 1,985 | Maxim Crane Works, LP, Term Loan | 4.711% | 6/29/14 | BB- | 1,766,650 |
| 1,156 | Navistar International Corporation, Synthetic Letter of Credit | 2.614% | 1/19/12 | BB- | 1,082,611 |
| 3,178 | Navistar International Corporation, Term Loan | 6.234% | 1/19/12 | BB- | 2,977,180 |
| 1,975 | Oshkosh Truck Corporation, Term Loan | 4.760% | 12/06/13 | BBB- | 1,896,548 |
| 557 | Rexnord Corporation, Incremental Term Loan | 4.978% | 7/19/13 | Ba2 | 522,233 |

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|--------|--------------------------------|--------|---------|-----|-----------|
| 1,869 | Rexnord Corporation, Term Loan | 5.310% | 7/19/13 | Ba2 | 1,752,049 |
| 10,720 | Total Machinery | | | | 9,997,271 |

Media 23.4% (13.9% of Total Investments)

| | | | | | |
|--------|---|--------|----------|------|------------|
| 4,500 | American Media Operations, Inc., Term Loan | 7.250% | 1/13/13 | B | 4,123,125 |
| 1,773 | Carmike Cinemas, Inc., Term Loan | 6.490% | 5/19/12 | B1 | 1,684,521 |
| 1,980 | Cequel Communications LLC, Term Loan B | 4.758% | 11/05/13 | BB- | 1,810,215 |
| 1,000 | Charter Communications Operating Holdings LLC, Holdco Term Loan | 5.171% | 3/06/14 | B+ | 812,500 |
| 1,297 | Charter Communications Operating Holdings LLC, Term Loan | 4.900% | 3/06/14 | B+ | 1,148,705 |
| 3,000 | Citadel Broadcasting Corporation, Term Loan | 4.391% | 6/12/14 | BB- | 2,587,500 |
| 1,945 | CSC Holdings, Inc., Term Loan | 4.477% | 3/29/13 | BBB- | 1,878,360 |
| 2,978 | Discovery Communications Holdings LLC, Term Loan | 4.696% | 5/14/14 | N/R | 2,890,966 |
| 2,963 | Idearc, Inc., Term Loan | 4.707% | 11/17/14 | BBB- | 2,451,469 |
| 3,930 | Metro-Goldwyn-Mayer Studios, Inc., Term Loan B | 5.946% | 4/08/12 | N/R | 3,157,571 |
| 4,925 | Neilsen Finance LLC, Term Loan | 5.346% | 8/09/13 | Ba3 | 4,670,561 |
| 1,893 | Philadelphia Newspapers, Term Loan | 6.600% | 6/29/13 | N/R | 1,618,533 |
| 2,560 | Regal Cinemas Corporation, Term Loan | 4.196% | 10/27/13 | Ba2 | 2,436,975 |
| 6,948 | Tribune Company, Term Loan B | 5.542% | 6/04/14 | B | 5,167,202 |
| 1,867 | Tribune Company, Term Loan X | 5.478% | 6/04/09 | B | 1,780,333 |
| 2,000 | Univision Communications, Inc., Term Loan | 5.363% | 3/29/09 | B3 | 1,923,333 |
| 8,000 | Univision Communications, Inc., Term Loan, Second Lien | 5.147% | 9/29/14 | Ba3 | 6,757,495 |
| 427 | Valassis Communications, Inc., Delayed Draw Term | 6.000% | 3/02/14 | BB | 398,045 |
| 1,291 | Valassis Communications, Inc., Tranche B, Term Loan | 4.450% | 3/02/14 | BB | 1,204,334 |
| 2,865 | WMG Acquisition Corporation, Term Loan | 4.315% | 2/28/11 | BB- | 2,648,709 |
| 58,142 | Total Media | | | | 51,150,452 |

Metals & Mining 4.7% (2.8% of Total Investments)

| | | | | | |
|--------|---|--------|----------|-----|------------|
| 1,975 | Aleris International, Inc., Term Loan | 4.875% | 12/19/13 | BB- | 1,689,449 |
| 1,857 | Amsted Industries, Inc., Delayed Draw Term Loan | 4.922% | 4/08/13 | BB | 1,829,430 |
| 2,554 | Amsted Industries, Inc., Term Loan | 4.749% | 4/08/13 | BB | 2,515,959 |
| 1,985 | Edgen Murray II LLP, Term Loan | 5.694% | 5/11/14 | B | 1,697,175 |
| 2,789 | John Maneely Company, Term Loan | 6.031% | 12/08/13 | B+ | 2,519,369 |
| 11,160 | Total Metals & Mining | | | | 10,251,382 |

Oil, Gas & Consumable Fuels 2.6% (1.5% of Total Investments)

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| | | | | | |
|-------|---|--------|----------|-----|-----------|
| 550 | Big West Oil LLC, Delayed Draw Term Loan, (7) | 2.288% | 5/15/14 | BB | 92,688 |
| 443 | Big West Oil LLC, Term Loan | 5.000% | 5/15/14 | BB | 416,503 |
| 301 | Coffeyville Resources LLC, Credit Linked Deposit | 5.448% | 12/28/10 | BB- | 282,186 |
| 975 | Coffeyville Resources LLC, Term Loan D | 5.450% | 12/28/13 | BB- | 915,711 |
| 774 | Targa Resources, Inc., Synthetic Letter of Credit | 4.696% | 10/31/12 | Ba3 | 744,774 |
| 1,372 | Targa Resources, Inc., Term Loan B | 6.828% | 10/31/12 | Ba3 | 1,319,616 |
| 2,000 | Venoco Inc., Term Loan | 7.125% | 9/20/11 | B | 1,820,000 |
| 6,415 | Total Oil, Gas & Consumable Fuels | | | | 5,591,478 |

Paper & Forest Products 4.0% (2.4% of Total Investments)

| | | | | | |
|-------|--|--------|----------|-----|-----------|
| 3,910 | Georgia-Pacific Corporation, Term Loan B | 4.727% | 12/21/12 | BB+ | 3,756,656 |
| 1,539 | Georgia-Pacific Corporation, Term Loan B-2 | 4.684% | 12/24/12 | BB+ | 1,478,578 |
| 3,980 | Wilton Products, Term Loan | 6.320% | 11/16/14 | Ba3 | 3,482,500 |
| 9,429 | Total Paper & Forest Products | | | | 8,717,734 |

Pharmaceuticals 0.9% (0.5% of Total Investments)

| | | | | | |
|-------|--|--------|----------|-----|-----------|
| 856 | Stiefel Laboratories, Inc, Delayed Term Loan | 4.966% | 12/28/13 | BB- | 825,981 |
| 1,119 | Stiefel Laboratories, Inc, Term Loan | 4.966% | 12/28/13 | BB- | 1,079,894 |
| 1,975 | Total Pharmaceuticals | | | | 1,905,875 |

Real Estate Investment Trust 1.1% (0.7% of Total Investments)

| | | | | | |
|-------|---|--------|---------|-----|-----------|
| 3,470 | LandSource Holding Company LLC, Term Loan | 7.000% | 2/27/13 | N/R | 2,461,011 |
|-------|---|--------|---------|-----|-----------|

Real Estate Management & Development 4.4% (2.6% of Total Investments)

| | | | | | |
|--------|--|--------|----------|-----|-----------|
| 3,721 | Capital Automotive LP, Term Loan | 4.460% | 12/15/10 | BB+ | 3,608,840 |
| 3,080 | LNR Property Corporation, Term Loan B | 6.360% | 7/12/11 | BB | 2,578,538 |
| 3,970 | Realogy Corporation Delayed Draw Term Loan | 5.717% | 10/01/13 | BB- | 3,407,420 |
| 10,771 | Total Real Estate Management & Development | | | | 9,594,798 |

Road & Rail 3.0% (1.8% of Total Investments)

| | | | | | |
|-------|---|--------|---------|----|-----------|
| 8,837 | Swift Transportation Company, Inc., Term Loan | 6.500% | 5/10/14 | B+ | 6,585,562 |
|-------|---|--------|---------|----|-----------|

Semiconductors & Equipment 0.8% (0.5% of Total Investments)

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| | | | | | |
|-------|--|--------|----------|-----|-----------|
| 1,975 | Freescall Semiconductor, Inc., Term Loan | 4.459% | 11/29/13 | Ba1 | 1,716,005 |
|-------|--|--------|----------|-----|-----------|

Software 2.2% (1.3% of Total Investments)

| | | | | | |
|-------|---|--------|----------|------|-----------|
| 2,688 | Dealer Computer Services, Inc., Term Loan | 4.886% | 10/26/12 | BB | 2,573,690 |
| 997 | IPC Systems, Inc., Term Loan | 4.946% | 5/31/14 | B+ | 762,246 |
| 2,000 | IPC Systems, Inc., Term Loan, Second Lien | 7.946% | 5/31/15 | CCC+ | 1,403,333 |
| 5,685 | Total Software | | | | 4,739,269 |

Specialty Retail 9.7% (5.8% of Total Investments)

| | | | | | |
|--------|--|--------|----------|-----|------------|
| 665 | Blockbuster, Inc., Tranche A, Term Loan | 8.717% | 8/20/09 | B | 641,586 |
| 1,237 | Blockbuster, Inc., Tranche B, Term Loan | 8.572% | 8/20/11 | B | 1,160,460 |
| 970 | Burlington Coat Factory Warehouse Corporation, Term Loan | 5.340% | 5/28/13 | B2 | 817,499 |
| 985 | CSK Automotive, Term Loan | 9.750% | 7/02/12 | Ba3 | 980,168 |
| 3,868 | Michaels Stores, Inc., Term Loan | 5.204% | 10/31/13 | B | 3,429,669 |
| 1,122 | Micro Warehouse, Inc., Term Loan B, (5), (6), (9) | 0.000% | 1/30/07 | N/R | 165,826 |
| 3,784 | Norwood Promotional Products, Inc., Term Loan A | 8.750% | 8/17/09 | N/R | 3,746,517 |
| 6,220 | Norwood Promotional Products, Inc., Term Loan B | 6.000% | 8/17/11 | N/R | 3,887,466 |
| 985 | Sally Holdings LLC, Term Loan | 5.600% | 11/16/13 | BB- | 940,499 |
| 4,000 | TRU 2005 RE Holding Co I LLC, Term Loan | 5.709% | 12/08/08 | B3 | 3,700,000 |
| 2,000 | TRU 2005 RE Holding Co I LLC, Term Loan B | 7.315% | 7/19/12 | BB- | 1,889,500 |
| 25,836 | Total Specialty Retail | | | | 21,359,190 |

Textiles, Apparel & Luxury Goods 0.9% (0.5% of Total Investments)

| | | | | | |
|-------|---|--------|---------|-----|-----------|
| 2,001 | Visant Holding Corporation, Term Loan C | 6.718% | 7/29/10 | Ba1 | 1,927,497 |
|-------|---|--------|---------|-----|-----------|

Trading Companies & Distributors 1.7% (1.0% of Total Investments)

| | | | | | |
|-------|---|--------|---------|-----|-----------|
| 1,980 | Ashtead Group Public Limited Company, Term Loan | 4.500% | 8/31/11 | BB+ | 1,851,300 |
| 393 | Brenntag Holdings GMBH & Co. KG, Acquisition Facility | 5.794% | 1/20/14 | B+ | 363,764 |
| 1,607 | Brenntag Holdings GMBH & Co. KG, Facility B2 | 5.794% | 1/20/14 | B+ | 1,488,736 |
| 3,980 | Total Trading Companies & Distributors | | | | 3,703,800 |

Wireless Telecommunication Services 1.7% (1.0% of Total Investments)

| | | | | | |
|-------------------|--|--------|---------|-----|--------------------|
| 4,000 | Asurion Corporation, Term Loan | 6.095% | 7/03/14 | N/R | 3,701,668 |
| \$ 380,102 | Total Variable Rate Senior Loan Interests | | | | 333,049,975 |
| | (cost \$371,865,172) | | | | |

**Principal
Amount**

| (000) | Description (1) | Coupon | Maturity | Ratings (3) | Value |
|--------------|------------------------|---------------|-----------------|--------------------|--------------|
|--------------|------------------------|---------------|-----------------|--------------------|--------------|

Corporate Bonds 4.8% (2.8% of Total Investments)**Media 0.9% (0.5% of Total Investments)**

| | | | | | |
|----------|--|--------|---------|----|--------------|
| \$ 2,000 | Cablevision Systems Corporation, Floating Rate Note, 4.500% plus six-month LIBOR, 144A | 7.465% | 4/01/09 | B+ | \$ 2,025,000 |
|----------|--|--------|---------|----|--------------|

Paper & Forest Products 0.8% (0.5% of Total Investments)

| | | | | | |
|-------|--|--------|---------|----|-----------|
| 2,000 | Verso Paper Holdings LLC., Floating Rate Note, 3.750% plus three-month LIBOR | 6.600% | 8/01/14 | B+ | 1,880,000 |
|-------|--|--------|---------|----|-----------|

Semiconductors & Equipment 2.2% (1.3% of Total Investments)

| | | | | | |
|-------|---|--------|----------|-----|-----------|
| 100 | Avago Technologies Finance Pte. Ltd., Floating Rate Note, 5.500% plus three-month LIBOR | 8.350% | 6/01/13 | BB- | 100,250 |
| 5,000 | NXP BV, Floating Rate Note, 2.750% plus three-month LIBOR | 5.600% | 10/15/13 | BB- | 4,618,750 |
| 5,100 | Total Semiconductors & Equipment | | | | 4,719,000 |

Textiles, Apparel & Luxury Goods 0.9% (0.5% of Total Investments)

| | | | | | |
|-------|---|--------|----------|----|-----------|
| 2,000 | HanesBrands Inc., Floating Rate Note, 3.375% plus six-month LIBOR | 6.340% | 12/15/14 | B2 | 1,895,000 |
|-------|---|--------|----------|----|-----------|

| | | | | | |
|------------------|--|--|--|--|-------------------|
| \$ 11,100 | Total Corporate Bonds (cost \$11,100,000) | | | | 10,519,000 |
|------------------|--|--|--|--|-------------------|

| Shares | Description (1) | | | | Value |
|---------------|------------------------|--|--|--|--------------|
|---------------|------------------------|--|--|--|--------------|

Common Stocks 0.6% (0.4% of Total Investments)**Auto Components 0.0% (0.0% of Total Investments)**

| | | | |
|---------|---|----|--------|
| 511 | Gen Tek Inc., | \$ | 15,872 |
| 279,642 | Metalforming Technologies Inc., (5), (6), (9) | | |
| | Total Auto Components | | 15,872 |

Building Products 0.6% (0.4% of Total Investments)

| | | | |
|--------|---|--|------------------|
| 35,863 | Armstrong World Industries Inc. | | 1,276,364 |
| | Total Common Stocks (cost \$1,393,369) | | 1,292,236 |

Shares Description (1) Value**Warrants 0.1% (0.0% of Total Investments)**

| | | | |
|-------|--|----|----------------|
| 545 | Gen Tek Inc., Warrant Class B | \$ | 20,438 |
| 268 | Gen Tek Inc., Warrant Class C | | 7,479 |
| 5,672 | Reliant Energy Inc., Warrant Class A (9) | | 117,126 |
| | Total Warrants (cost \$40,254) | | 145,043 |

Principal Amount**(000) Description (1) Coupon Maturity Value****Short-Term Investments 11.0% (6.5% of Total Investments)**

| | | | | |
|-----------|---|--------|---------|---------------|
| \$ 24,158 | Repurchase Agreement with Fixed Income Clearing Corporation, dated 4/30/08, repurchase price \$24,159,583, collateralized by \$23,840,000 U.S. Treasury Notes, 4.375%, due 11/15/08, value \$24,644,600 | 1.730% | 5/01/08 | \$ 24,158,422 |
|-----------|---|--------|---------|---------------|

| | | | | |
|--|---|--|--|-------------------|
| | Total Short-Term Investments (cost \$24,158,422) | | | 24,158,422 |
|--|---|--|--|-------------------|

| | | | | |
|--|---|---------------|--|--------------------|
| | Total Investments (cost \$408,557,217) | 168.6% | | 369,164,676 |
|--|---|---------------|--|--------------------|

| | | | | |
|--|--------------------------------|--|--|----------------------|
| | Borrowings (47.0%) (10) | | | (103,000,000) |
|--|--------------------------------|--|--|----------------------|

| | | | | |
|--|---|--|--|--------------------|
| | Other Assets Less Liabilities (0.6%) | | | (1,208,840) |
|--|---|--|--|--------------------|

| | | | | |
|--|--|--|--|---------------------|
| | Preferred Shares, at Liquidation Value (21.0%) (10) | | | (46,000,000) |
|--|--|--|--|---------------------|

| | | | | |
|--|--|--|--|-----------------------|
| | Net Assets Applicable to Common Shares 100% | | | \$ 218,955,836 |
|--|--|--|--|-----------------------|

- (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 higher of Standard & Poor's Group (Standard & Poor's) or Moody's Investor Service, Inc. (Moody's) rating. Ratings below BBB by Standard & Poor's or Baa by Moody's are considered to be below investment grade.
- (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.

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) At or subsequent to April 30, 2008, this issue was under the protection of the Federal Bankruptcy Court.
- (6) Non-income producing. Non-income producing, in the case of a Senior Loan, generally denotes that the issuer has defaulted on the payment of principal or interest or has filed for bankruptcy.
- (7) Position or portion of position represents an unfunded Senior Loan commitment outstanding at April 30, 2008.
- (8) Negative value represents unrealized depreciation on unfunded Senior Loan commitment outstanding at April 30, 2008.
- (9) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees.
- (10) Borrowings and Preferred Shares, at Liquidation Value as a percentage of total investments are (27.9)% and (12.5)%, respectively.

N/R Not rated.

DD1 Portion of investment purchased on a 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.

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 the 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.

At April 30, 2008, the cost of investments was \$408,581,413.

Gross unrealized appreciation and gross unrealized depreciation of investments at April 30, 2008, were as follows:

| | |
|---|-----------------|
| Gross unrealized: | |
| Appreciation | \$ 609,175 |
| Depreciation | (40,025,912) |
| | |
| Net unrealized appreciation (depreciation) of investments | \$ (39,416,737) |

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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.

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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 27, 2008

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 27, 2008

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

Date June 27, 2008

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