

NUVEEN SENIOR INCOME FUND

Form N-Q

June 28, 2006

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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)

Jessica R. Droeger 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: 4/30/06

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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| Principal Amount (000) | Description (1) | Weighted Average Coupon | Maturity (3) | Ratings (4) | Value |
|--|--|--|-------------------------|------------------------|--------------|
| Variable Rate Senior Loan Interests - 149.8% (91.7% of Total Investments) (2) | | | | | |
| Aerospace & Defense - 2.4% (1.5% of Total Investments) | | | | | |
| \$ 2,978 | Mid-Western Aircraft Systems Inc., Term Loan B | 7.318% | 12/31/11 | B1 | \$ 3,029,142 |
| 2,426 | Vought Aircraft Industries, Inc., Term Loan | 7.500% | 12/22/11 | B+ | 2,451,063 |
| 545 | Vought Aircraft Industries, Inc., Tranche B, Letter of Credit | 7.329% | 12/22/10 | B+ | 552,955 |
| 5,949 | Total Aerospace & Defense | | | | 6,033,160 |
| Airlines - 2.4% (1.5% of Total Investments) | | | | | |
| 750 | United Air Lines, Delayed Draw Term Loan, (5) | 8.750% | 2/01/12 | B+ | 762,000 |
| 5,250 | United Air Lines, Term Loan B, (5) | 8.625% | 2/12/12 | B+ | 5,334,000 |
| 6,000 | Total Airlines | | | | 6,096,000 |
| Auto Components - 9.5% (5.8% of Total Investments) | | | | | |
| 2,262 | Accuride Corporation, Term Loan | 6.938% | 1/31/12 | B+ | 2,292,688 |
| 1,000 | Dana Corporation, DIP Term Loan B | 7.220% | 3/30/08 | B3 | 1,009,063 |
| 4,224 | Federal-Mogul Corporation, Term Loan A, (5) | 7.250% | 2/24/04 | N/R | 4,157,603 |
| 5,551 | Federal-Mogul Corporation, Term Loan B, (5) | 7.500% | 2/24/05 | N/R | 5,477,871 |
| 1,879 | Gen Tek Inc., Term Loan B | 7.062% | 12/31/10 | B2 | 1,892,309 |
| 2,000 | Goodyear Tire & Rubber Company, Second Lien Term Loan | 7.954% | 4/30/10 | B2 | 2,030,625 |
| 1,000 | Goodyear Tire & Rubber Company, Term Loan | 3.764% | 4/30/10 | B3 | 1,010,179 |
| 2,086 | Metforming Technologies, Inc., Term Loan A, (5) (6) | 0.000% | 9/30/07 | N/R | 573,641 |

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| | | | | | |
|--------|---|--------|----------|-----|------------|
| 811 | Metalforming Technologies, Inc., Term Loan B, (PIK) (5) (6) | 0.000% | 9/30/07 | N/R | 223,096 |
| 3,042 | Tenneco Automotive Inc., Term Loan B | 6.770% | 12/12/10 | B1 | 3,088,943 |
| 1,336 | Tenneco Automotive Inc., Term Loan B-1 | 6.826% | 12/12/10 | B1 | 1,356,918 |
| 723 | United Components, Inc., Term Loan C | 7.220% | 6/30/10 | B1 | 729,210 |
| 25,914 | Total Auto Components | | | | 23,842,146 |

Beverages - 3.1% (1.9% of Total Investments)

| | | | | | |
|-------|--|--------|----------|-----|-----------|
| 1,957 | Constellation Brands, Inc., Term Loan | 6.361% | 11/30/11 | BB | 1,973,700 |
| 5,802 | Dr Pepper/Seven Up Bottling Group, Inc., Term Loan B | 6.929% | 12/19/10 | N/R | 5,851,358 |
| 7,759 | Total Beverages | | | | 7,825,058 |

Building Products - 4.9% (3.0% of Total Investments)

| | | | | | |
|--------|--|--------|---------|----|------------|
| 2,553 | Euramax Holdings Inc., Term Loan B | 7.688% | 6/21/12 | B2 | 2,590,102 |
| 1,970 | Nortek, Inc., Term Loan B | 6.695% | 8/27/11 | B | 1,988,161 |
| 3,000 | Stile Acquisition Corporation, Canadian Bridge Loan, WI/DD | TBD | TBD | B2 | 2,835,000 |
| 2,473 | Stile Acquisition Corporation, Canadian Term Loan | 7.106% | 4/08/13 | B2 | 2,458,984 |
| 2,477 | Stile Acquisition Corporation, Term Loan B | 7.106% | 4/08/13 | B2 | 2,463,173 |
| 12,473 | Total Building Products | | | | 12,335,420 |

Capital Markets - 0.8% (0.5% of Total Investments)

| | | | | | |
|-------|--|--------|----------|----|-----------|
| 2,000 | Ameritrade Holdings Corporation, Term Loan | 6.490% | 12/31/12 | BB | 2,010,250 |
|-------|--|--------|----------|----|-----------|

Chemicals - 5.2% (3.2% of Total Investments)

| | | | | | |
|--------|---|--------|---------|-----|------------|
| 2,403 | Celanese Holdings LLC, Term Loan C | 6.979% | 4/06/11 | B+ | 2,441,870 |
| 1,007 | Huntsman International LLC, Term Loan | 6.679% | 8/16/12 | BB- | 1,013,561 |
| 2,000 | ISP Chemco Inc., Term Loan | 6.500% | 2/16/13 | BB- | 2,018,438 |
| 3,960 | Mosaic Company, Term Loan | 6.193% | 2/21/12 | Ba2 | 4,000,095 |
| 1,980 | Rockwood Specialties Group, Inc., Term Loan E | 7.126% | 7/30/12 | B+ | 2,007,535 |
| 1,500 | Wellman Inc., First Lien Term Loan | 8.680% | 2/10/09 | B+ | 1,522,500 |
| 12,850 | Total Chemicals | | | | 13,003,999 |

Commercial Services & Supplies - 6.0% (3.7% of Total Investments)

| | | | | | |
|--------|--|---------|----------|-----|------------|
| 2,775 | Acco Brands, Term Loan B | 6.674% | 8/17/12 | BB- | 2,801,016 |
| 1,472 | Allied Waste North America, Inc., Letter of Credit | 5.750% | 3/21/12 | B1 | 1,478,390 |
| 3,790 | Allied Waste North America, Inc., Term Loan B | 6.759% | 1/15/12 | B1 | 3,809,228 |
| 3,930 | National Equipment Services, Inc., Term Loan | 10.498% | 8/17/10 | B3 | 3,984,038 |
| 2,000 | Williams Scotsman, Inc., Term Loan B | 7.126% | 6/28/10 | B2 | 2,018,750 |
| 988 | Workflow Management, Inc., Term Loan | 9.126% | 11/30/11 | B2 | 989,969 |
| 14,955 | Total Commercial Services & Supplies | | | | 15,081,391 |

Construction & Engineering - 0.8% (0.5% of Total Investments)

| | | | | | |
|-------|------------------------------|--------|---------|----|-----------|
| 1,916 | Maxim Crane Works, Term Loan | 6.936% | 2/23/10 | B- | 1,944,023 |
|-------|------------------------------|--------|---------|----|-----------|

Containers & Packaging - 4.4% (2.7% of Total Investments)

| | | | | | |
|--------|--|--------|----------|------|------------|
| 4,938 | Graham Packaging Company, L.P., Term Loan B | 7.108% | 10/07/11 | B | 4,999,732 |
| 2,857 | Graham Packaging Company, L.P., Term Loan C | 9.250% | 3/15/12 | CCC+ | 2,930,357 |
| 437 | Smurfit-Stone Container Corporation, Deposit-Funded Commitment | 2.350% | 11/01/11 | B+ | 443,009 |
| 1,804 | Smurfit-Stone Container Corporation, Term Loan B | 7.193% | 11/01/11 | B+ | 1,829,997 |
| 537 | Smurfit-Stone Container Corporation, Term Loan C | 7.125% | 11/01/11 | B+ | 544,711 |
| 192 | Smurfit-Stone Container Corporation, Tranche C-1 | 7.125% | 11/01/11 | B+ | 194,811 |
| 10,765 | Total Containers & Packaging | | | | 10,942,617 |

Diversified Telecommunication Services - 3.2% (2.0% of Total Investments)

| | | | | | |
|--------|---|--------|---------|-----|-----------|
| 1,975 | Intelsat, Ltd., Term Loan B | 6.750% | 7/06/11 | B | 1,994,134 |
| 800 | Qwest Corporation, Term Loan A | 9.651% | 6/30/07 | Ba3 | 820,334 |
| 5,000 | Qwest Corporation, Term Loan B | 6.950% | 6/30/10 | Ba3 | 5,094,270 |
| 5,000 | WCI Capital Corporation, Term Loan B, (5) (6) | 0.000% | 9/30/07 | N/R | 187,500 |
| 12,775 | Total Diversified Telecommunication Services | | | | 8,096,238 |

Electric Utilities - 0.9% (0.6% of Total Investments)

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| | | | | | |
|-------|---|--------|---------|-----|-----------|
| 1,357 | Allegheny Energy Supply Company, LLC, Term Loan C | 6.342% | 3/08/11 | Ba2 | 1,361,228 |
| 178 | Astoria Generating Company, Letter of Credit | 6.940% | 2/23/13 | B1 | 180,034 |
| 822 | Astoria Generating Company, Term Loan B | 6.940% | 2/23/13 | B1 | 833,300 |
| 2,357 | Total Electric Utilities | | | | 2,374,562 |

Electrical Equipment - 1.9% (1.2% of Total Investments)

| | | | | | |
|-------|---|--------|----------|----|-----------|
| 2,985 | Mueller Group, Inc., Term Loan | 7.263% | 10/03/12 | B+ | 3,028,970 |
| 1,583 | Sensus Metering Systems Inc., Term Loan B-1 | 7.429% | 12/17/10 | B2 | 1,600,413 |
| 210 | Sensus Metering Systems Inc., Term Loan B-2 | 7.351% | 12/17/10 | B2 | 212,582 |
| 4,778 | Total Electrical Equipment | | | | 4,841,965 |

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

| | | | | | |
|-------|---|-----|-----|----|-----------|
| 2,000 | Sensata Technologies B.V., Term Loan, WI/DD | TBD | TBD | B1 | 2,013,438 |
|-------|---|-----|-----|----|-----------|

Food Products - 4.4% (2.7% of Total Investments)

| | | | | | |
|--------|--|--------|----------|-----|------------|
| 465 | Dole Foods Company Inc., Deposit-Funded Commitment | 4.920% | 4/12/13 | BB- | 465,795 |
| 1,047 | Dole Foods Company Inc., Term Loan B | 6.808% | 4/12/13 | BB- | 1,048,038 |
| 3,488 | Dole Foods Company Inc., Term Loan C | 6.724% | 4/12/13 | B+ | 3,493,460 |
| 5,000 | Dole Holding Company, LLC, Term Loan | 9.938% | 7/21/10 | B3 | 5,159,375 |
| 975 | Michael Foods, Inc., Term Loan B | 6.698% | 11/20/10 | B+ | 987,849 |
| 10,975 | Total Food Products | | | | 11,154,517 |

Health Care Equipment & Supplies - 0.6% (0.4% of Total Investments)

| | | | | | |
|-------|---------------------------------------|--------|---------|-----|-----------|
| 1,541 | Kinetic Concepts, Inc., Term Loan B-2 | 6.730% | 8/11/10 | Ba3 | 1,560,468 |
|-------|---------------------------------------|--------|---------|-----|-----------|

Health Care Providers & Services - 12.1% (7.4% of Total Investments)

| | | | | | |
|-------|---|--------|----------|-----|-----------|
| 5,349 | Community Health Systems, Inc., Term Loan | 6.560% | 8/19/11 | BB- | 5,405,935 |
| 4,900 | Davita Inc., Term Loan B | 6.933% | 10/05/12 | B1 | 4,958,951 |
| 2,000 | Fresenius Medical Care AG & Co. KGaA, Term Loan | 6.384% | 3/31/13 | BB | 2,004,167 |
| 2,000 | HealthSouth Corporation, Term Loan | 8.150% | 3/10/13 | B2 | 2,024,464 |

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| | | | | | |
|--------|--|--------|---------|----|------------|
| 1,965 | IASIS Healthcare LLC, Term Loan B | 7.264% | 6/22/11 | B+ | 1,993,247 |
| 3,980 | LifeCare Holdings Inc., Term Loan B | 7.070% | 8/11/12 | B | 3,786,805 |
| 2,154 | Psychiatric Solutions Inc., Term Loan B | 6.360% | 7/01/12 | B+ | 2,184,808 |
| 2,970 | Select Medical Corporation, Term Loan | 6.524% | 2/24/12 | B1 | 2,948,549 |
| 4,945 | Vanguard Health Holding Company, LLC, Replacement Term Loan | 6.950% | 9/23/11 | B | 5,013,951 |
| 30,263 | Total Health Care Providers & Services | | | | 30,320,877 |

**Hotels, Restaurants & Leisure - 16.8% (10.3%
of Total Investments)**

| | | | | | |
|--------|---|---------|----------|------|------------|
| 5,000 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 7.850% | 6/08/12 | B | 5,070,835 |
| 1,806 | Ameristar Casinos, Inc., Term Loan B | 6.500% | 10/06/12 | Ba3 | 1,823,195 |
| 3,970 | CCM Merger, Inc., Term Loan B | 6.924% | 7/26/12 | B+ | 4,002,264 |
| 2,700 | Hilton Hotels Corporation, Term Loan B | 6.247% | 2/27/13 | Ba2 | 2,714,850 |
| 1,975 | Isle of Capri Casinos, Inc., Term Loan | 6.764% | 4/26/08 | BB- | 2,002,403 |
| 4,384 | Jack in the Box Inc., Term Loan | 6.519% | 1/08/11 | BB | 4,432,347 |
| 7,981 | OpBiz, LLC, Term Loan A | 7.990% | 8/31/10 | B- | 7,820,960 |
| 21 | OpBiz, LLC, Term Loan B (PIK) | 8.990% | 8/31/10 | B- | 20,571 |
| 3,980 | Penn National Gaming, Inc., Term Loan B | 6.662% | 10/03/12 | BB | 4,036,592 |
| 2,000 | Pinnacle Entertainment Inc., Term Loan | 6.930% | 12/14/11 | B1 | 2,018,125 |
| 1,949 | Resorts International Hotel and Casino Inc., Term Loan B | 8.980% | 4/26/12 | CCC+ | 1,973,593 |
| 3,634 | Resorts International Hotel and Casino Inc., Term Loan C | 15.979% | 3/31/13 | CCC- | 3,691,764 |
| 427 | Venetian Casino Resort, LLC, Delayed Draw Term Loan | 6.730% | 6/15/11 | BB- | 432,392 |
| 2,073 | Venetian Casino Resort, LLC, Term Loan | 6.730% | 6/15/11 | BB- | 2,097,101 |
| 41,900 | Total Hotels, Restaurants & Leisure | | | | 42,136,992 |

**Household Durables - 4.6% (2.8% of Total
Investments)**

| | | | | | |
|--------|--|--------|----------|------|------------|
| 5,000 | Armstrong Holdings Inc., Revolver, (5) (6) | 0.000% | 7/31/06 | Caa3 | 3,640,000 |
| 3,307 | Sealy Mattress Company, Term Loan D | 6.623% | 4/06/12 | B+ | 3,349,617 |
| 4,500 | Shea Homes Inc., Term Loan | 6.690% | 10/27/11 | BB- | 4,477,500 |
| 12,807 | Total Household Durables | | | | 11,467,117 |

**Household Products - 1.6% (1.0% of Total
Investments)**

| | | | | | |
|-------|------------------------------------|--------|---------|----|-----------|
| 1,960 | Prestige Brands, Inc., Term Loan B | 7.235% | 4/06/11 | B+ | 1,986,541 |
| 2,000 | Spectrum Brands, Term Loan, WI/DD | TBD | TBD | B- | 2,015,000 |
| 3,960 | Total Household Products | | | | 4,001,541 |

**Independent Power Producers & Energy Traders -
0.4% (0.2% of Total Investments)**

| | | | | | |
|-----|--|--------|---------|----|---------|
| 520 | Covanta Energy Corporation, Letter of Credit | 7.960% | 6/24/12 | B+ | 528,455 |
| 373 | Covanta Energy Corporation, Term Loan B | 7.961% | 6/24/12 | B- | 378,692 |
| 893 | Total Independent Power Producers & Energy Traders | | | | 907,147 |

**Industrial Conglomerates - 0.4% (0.2% of
Total Investments)**

| | | | | | |
|-----|--|--------|---------|----|---------|
| 971 | Covalence Specialty Materials Corporation, Term Loan B | 6.688% | 2/16/13 | B+ | 982,054 |
|-----|--|--------|---------|----|---------|

Insurance - 2.4% (1.5% of Total Investments)

| | | | | | |
|-------|--------------------------|--------|---------|-----|-----------|
| 5,989 | Conseco, Inc., Term Loan | 6.651% | 6/22/10 | BB- | 6,044,357 |
|-------|--------------------------|--------|---------|-----|-----------|

IT Services - 3.0% (1.8% of Total Investments)

| | | | | | |
|-------|---|--------|---------|-----|-----------|
| 2,393 | Fidelity National Information Services, Term Loan B | 6.602% | 3/09/13 | BB+ | 2,411,331 |
| 4,963 | SunGard Data Systems Inc., Term Loan B | 7.215% | 2/11/13 | B+ | 5,025,861 |
| 7,356 | Total IT Services | | | | 7,437,192 |

**Leisure Equipment & Products - 0.4% (0.2%
of Total Investments)**

| | | | | | |
|-----|-------------------------|--------|---------|-----|-----------|
| 993 | Mega Bloks, Term Loan B | 6.911% | 7/26/12 | BB- | 1,001,805 |
|-----|-------------------------|--------|---------|-----|-----------|

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| | | | | | |
|-------|--|--------|----------|----|-----------|
| 760 | Dresser-Rand Group, Inc., Term Loan | 6.924% | 10/10/10 | B+ | 773,472 |
| 1,734 | Rexnord Corporation, Replacement Term Loan | 7.108% | 12/31/11 | B+ | 1,755,727 |
| 2,494 | Total Machinery | | | | 2,529,199 |

Media - 27.4% (16.8% of Total Investments)

| | | | | | |
|--------|--|--------|----------|-----|------------|
| 4,500 | American Media Operations, Inc., Term Loan | 8.120% | 1/30/13 | B | 4,557,938 |
| 1,844 | Blockbuster, Inc., Term Loan B | 8.732% | 8/20/11 | B- | 1,845,701 |
| 5,000 | Cablevision Systems Corporation, Incremental Term Loan | 6.664% | 3/24/13 | Ba3 | 5,027,603 |
| 6,000 | Century Cable Holdings LLC, Discretionary Term Loan, (5) | 8.750% | 12/31/09 | N/R | 5,862,000 |
| 1,640 | Century Cable Holdings LLC, Revolver, (5) (7) | 8.750% | 10/25/10 | N/R | 1,588,067 |
| 2,000 | Century Cable Holdings LLC, Revolver, (5) (7) | 8.750% | 10/25/10 | N/R | 1,936,667 |
| 4,906 | Charter Communications Inc., Term Loan, WI/DD | TBD | TBD | B | 4,932,583 |
| 2,246 | Dex Media East LLC, Term Loan B | 6.340% | 11/10/08 | BB | 2,258,356 |
| 4,172 | Dex Media West, LLC, Term Loan B | 6.415% | 3/09/10 | BB | 4,196,834 |
| 863 | Emmis Operating Company, Term Loan | 6.718% | 11/10/11 | B+ | 869,409 |
| 1,995 | Gray Television, Inc., Term Loan B | 6.490% | 11/22/12 | BB- | 2,008,716 |
| 5,000 | Metro-Goldwyn-Mayer Studios, Inc., Term Loan B | 7.229% | 4/08/12 | B+ | 5,060,938 |
| 5,970 | Primedia Inc., Term Loan | 7.090% | 9/30/13 | N/R | 5,920,249 |
| 4,315 | R. H. Donnelley Inc., Tranche D | 6.441% | 6/30/11 | Ba3 | 4,338,278 |
| 2,970 | Rainbow Media Holdings LLC, Term Loan | 7.563% | 3/31/12 | Ba3 | 3,007,434 |
| 4,632 | Regal Cinemas Corporation, Term Loan | 6.479% | 11/10/10 | BB- | 4,667,741 |
| 1,718 | Sun Media Corporation, Term Loan B | 6.418% | 2/07/09 | BB | 1,735,142 |
| 1,500 | UPC Broadband Holding BV, Term Loan J2, WI/DD | TBD | TBD | B | 1,513,437 |
| 1,500 | UPC Broadband Holding BV, Term Loan K2, WI/DD | TBD | TBD | B | 1,513,437 |
| 3,000 | UPC Financing Partnership, Term Loan H2 | 7.330% | 9/30/12 | B | 3,019,376 |
| 2,935 | WGM Acquisition Corp., Term Loan | 6.805% | 2/28/11 | B+ | 2,968,615 |
| 68,706 | Total Media | | | | 68,828,521 |

Metals & Mining - 1.1% (0.6% of Total Investments)

| | | | | | |
|-------|---|--------|---------|----|-----------|
| 1,876 | Amsted Industries Incorporated, Delayed Draw Term Loan, (8) (9) | 2.000% | 4/05/11 | B1 | (2,345) |
| 2,626 | Amsted Industries Incorporated, Term Loan B | 7.002% | 4/05/13 | B1 | 2,664,253 |
| 4,502 | Total Metals & Mining | | | | 2,661,908 |

Multiline Retail - 0.6% (0.4% of Total Investments)

| | | | | | |
|-------|------------------------------|--------|----------|-----|-----------|
| 1,500 | Sears Canada Inc., Term Loan | 6.712% | 12/15/12 | BB+ | 1,518,750 |
|-------|------------------------------|--------|----------|-----|-----------|

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

| | | | | | |
|-------|--|--------|---------|-----|-----------|
| 743 | NRG Energy Inc., Credit-Linked Deposit | 6.979% | 2/01/13 | BB- | 751,587 |
| 3,257 | NRG Energy Inc., Term Loan | 6.820% | 2/01/13 | BB- | 3,296,480 |
| 4,000 | Total Multi-Utilities | | | | 4,048,067 |

Oil, Gas & Consumable Fuels - 5.1% (3.1% of Total Investments)

| | | | | | |
|--------|--|--------|----------|-----|------------|
| 3,990 | Citgo Petroleum Corporation, Term Loan | 6.213% | 11/15/12 | Ba1 | 4,005,461 |
| 800 | Coffeyville Resources LLC, Letter of Credit | 7.400% | 7/08/11 | B1 | 812,250 |
| 1,191 | Coffeyville Resources LLC, Term Loan B | 7.503% | 7/08/12 | B1 | 1,209,260 |
| 1,125 | El Paso Corporation, Deposit-Funded Commitment | 4.290% | 11/23/09 | B3 | 1,138,125 |
| 1,643 | El Paso Corporation, Term Loan | 7.750% | 11/23/09 | B3 | 1,663,031 |
| 774 | Targa Resources Inc., Synthetic Letter of Credit | 7.229% | 10/31/12 | B+ | 784,274 |
| 3,210 | Targa Resources Inc., Term Loan B | 7.260% | 10/31/12 | B+ | 3,251,471 |
| 12,733 | Total Oil, Gas & Consumable Fuels | | | | 12,863,872 |

Paper & Forest Products - 3.9% (2.4% of Total Investments)

| | | | | | |
|-------|--|--------|----------|-----|-----------|
| 1,096 | Boise Cascade Holdings, LLC, Term Loan D | 6.750% | 3/29/11 | Ba3 | 1,111,501 |
| 3,990 | Georgia-Pacific Corporation, Term Loan B | 6.885% | 12/20/12 | BB- | 4,016,807 |
| 2,000 | Georgia-Pacific Corporation, Term Loan C | 7.939% | 12/23/13 | B+ | 2,045,769 |
| 2,568 | NewPage Corporation, Term Loan B | 7.960% | 5/02/11 | B | 2,577,842 |

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| | | | | | |
|--|--|---------|----------|-----|------------|
| 9,654 | Total Paper & Forest Products | | | | 9,751,919 |
| | | | | | |
| Pharmaceuticals - 0.9% (0.5% of Total Investments) | | | | | |
| 1,980 | Talecris Biotherapeutics Inc., Term Loan B | 8.022% | 3/31/10 | N/R | 1,989,900 |
| | | | | | |
| Real Estate Management & Development - 5.9% (3.6% of Total Investments) | | | | | |
| 4,000 | Capital Automotive LP., Term Loan | 6.580% | 12/16/10 | BB+ | 4,037,300 |
| 459 | Lion Gables, Term Loan | 6.590% | 9/30/06 | Ba2 | 461,689 |
| 4,527 | LNR Property Corporation, Term Loan | 7.831% | 2/03/08 | B2 | 4,569,273 |
| 2,722 | LNR Property Corporation, Term Loan B | 10.080% | 2/03/08 | B2 | 2,745,973 |
| 3,000 | Trizec Properties Inc., Term Loan, WI/DD | TBD | TBD | Ba2 | 3,003,282 |
| 14,708 | Total Real Estate Management & Development | | | | 14,817,517 |
| | | | | | |
| Specialty Retail - 3.9% (2.4% of Total Investments) | | | | | |
| 1,318 | Micro Warehouse, Inc., Term Loan B, (5) (6) | 0.000% | 1/30/07 | N/R | 39,534 |
| 3,999 | Norwood Promotional Products, Term Loan A | 11.188% | 8/16/09 | N/R | 3,974,497 |
| 5,633 | Norwood Promotional Products, Term Loan B | 6.000% | 8/16/11 | N/R | 1,675,959 |
| 2,000 | Toys R Us, Inc., Term Loan | 7.826% | 12/09/08 | B- | 2,003,438 |
| 1,995 | TravelCenters of America Inc., Term Loan | 6.620% | 12/01/11 | B1 | 2,017,943 |
| 14,945 | Total Specialty Retail | | | | 9,711,371 |
| | | | | | |
| Textiles, Apparel & Luxury Goods - 3.8% (2.2% of Total Investments) | | | | | |
| 1,000 | Burlington Coat Factory Warehouse Corporation, Term Loan | 7.160% | 5/28/13 | B | 998,750 |
| 5,162 | Visant Holding Corporation, Term Loan C | 7.068% | 7/29/10 | B+ | 5,231,466 |
| 3,360 | William Carter Company, Term Loan B | 6.705% | 7/14/12 | B1 | 3,394,606 |
| 9,522 | Total Textiles, Apparel & Luxury Goods | | | | 9,624,822 |
| | | | | | |
| Trading Companies & Distributors - 1.6% (1.0% of Total Investments) | | | | | |

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| | | | | | |
|------------|---|--------|----------|-----|-------------|
| 1,980 | Ashtead Group Public Limited Company, Term Loan | 6.500% | 11/12/09 | Ba3 | 2,002,894 |
| 393 | Brenntag Holdings, Acquisition Facility Term Loan | 7.440% | 1/20/14 | B2 | 398,127 |
| 1,607 | Brenntag Holdings, Term Loan | 7.440% | 1/20/14 | B- | 1,633,793 |
| 3,980 | Total Trading Companies & Distributors | | | | 4,034,814 |
| \$ 388,863 | Total Variable Rate Senior Loan Interests (cost \$383,551,482) | | | | 375,834,994 |

Table of Contents**Principal**

| Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|---|---|---------------|-----------------|------------------------|--------------|
| Corporate Bonds - 10.6% (6.5% of Total Investments) | | | | | |
| Hotels, Restaurants & Leisure - 4.5% (2.8% of Total Investments) | | | | | |
| \$ 7,000 | MGM Mirage Inc. | 9.750% | 6/01/07 | Ba3 | \$ 7,297,500 |
| 1,500 | Mirage Resorts | 7.250% | 10/15/06 | BB | 1,515,000 |
| 2,400 | Park Place Entertainment | 8.875% | 9/15/08 | BB+ | 2,550,000 |
| 10,900 | Total Hotels, Restaurants & Leisure | | | | 11,362,500 |
| Machinery - 0.8% (0.5% of Total Investments) | | | | | |
| 2,000 | Navistar International Corporation, Series B | 9.375% | 6/01/06 | BB- | 2,011,250 |
| Media - 2.7% (1.6% of Total Investments) | | | | | |
| 1,930 | AMC Entertainment Inc. | 9.875% | 2/01/12 | B3 | 1,958,950 |
| 2,000 | Cablevision Systems Corporation, Floating Rate Note, 4.500% plus six-month LIBOR, Series B | 9.720% | 4/01/09 | B+ | 2,125,000 |
| 2,500 | Primedia Inc., Floating Rate Note, 5.375% plus three-month LIBOR, 144A | 10.505% | 5/15/10 | B | 2,568,750 |
| 6,430 | Total Media | | | | 6,652,700 |
| Semiconductors & Equipment - 0.2% (0.1% of Total Investments) | | | | | |
| 500 | Avago Technologies Finance Pte. Ltd., Floating Rate Note, 5.500% plus three-month LIBOR, 144A | 10.630% | 6/01/13 | B | 529,375 |
| Wireless Telecommunication Services - 2.4% (1.5% of Total Investments) | | | | | |

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| | | | | | |
|-----------|--|--------|----------|-----|------------|
| 6,000 | Dobson Communications Corporation, Floating Rate Note, 4.250% plus three-month LIBOR | 9.380% | 10/15/12 | CCC | 6,120,000 |
| \$ 25,830 | Total Corporate Bonds (cost \$26,409,179) | | | | 26,675,825 |

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

**Investment Companies - 0.6% (0.3%
of Total Investments)**

| | | | | | |
|---------|--|--|--|----|-----------|
| 205,050 | ING Prime Rate Trust | | | \$ | 1,423,047 |
| | Total Investment Companies (cost \$1,432,329) | | | | 1,423,047 |

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

**Common Stocks - 0.0% (0.0% of
Total Investments)**

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

| | | | | | |
|---------|---|--|--|----|--|
| 279,642 | Metalforming Technologies Inc., (5) (6) (10) | | | \$ | |
| | Total Common Stocks (cost \$0) | | | | |

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

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

| | | | | | |
|-------|--------------------------------|--|--|----|--------|
| 5,672 | Reliant Energy Inc. | | | \$ | 36,868 |
| | Total Warrants (cost \$40,254) | | | | 36,868 |

| | | | | | |
|-----------------------------------|------------------------|---------------|-----------------|--|--------------|
| Principal Amount (000) | Description (1) | Coupon | Maturity | | Value |
|-----------------------------------|------------------------|---------------|-----------------|--|--------------|

Short-Term Investments - 2.5%
(1.5% of Total Investments)

| | | | | | |
|----|--|--|--------|---------|----------------|
| | Repurchase Agreement with State Street Bank, dated 4/28/06, repurchase price \$6,262,267, collateralized by \$6,420,000 U.S. Treasury Bills, | | | | |
| \$ | 6,260 | 0.000%, due 6/08/06, value \$6,387,900 | 4.450% | 5/01/06 | \$ 6,259,946 |
| | Total Short-Term Investments (cost \$6,259,946) | | | | 6,259,946 |
| | Total Investments (cost \$417,693,190) | | | | 410,230,680 |
| | 163.5% | | | | |
| | Borrowing Payable (41.1)% (11) | | | | (103,000,000) |
| | Other Assets Less Liabilities (4.1)% | | | | (10,346,367) |
| | Preferred Shares, at Liquidation Value (18.3)% | | | | (46,000,000) |
| | Net Assets Applicable to Common Shares 100% | | | | \$ 250,884,313 |

- (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) At or subsequent to April 30, 2006, this issue was under the protection of the Federal Bankruptcy Court.

- (6) Non-income producing. Non-income producing, in the case of a bond, generally denotes that the issuer has defaulted on the payment of principal or interest or has filed for bankruptcy.
- (7) Position represents a participation commitment outstanding at April 30, 2006.

| Counterparty | Commitment Amount | Value |
|---------------------------|------------------------------|--------------|
| Morgan Stanley | \$ 1,640,000 | \$ 1,588,067 |
| Bear, Stearns & Co., Inc. | 2,000,000 | 1,936,667 |

- (8) Position represents an unfunded Senior Loan commitment outstanding at April 30, 2006. At April 30, 2006, the Fund had unfunded Senior Loan commitments of \$1,876,069.
 - (9) Negative value represents unrealized depreciation on Senior Loan commitment at April 30, 2006.
 - (10) Valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees.
 - (11) Borrowings payable as a percentage of total investments is (25.1%).
- WI/DD Purchased on a when-issued or delayed delivery basis.
- N/R Not rated.
- 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, 2006, the cost of investments was \$417,693,190.

Gross unrealized appreciation and gross unrealized depreciation of investments at April 30, 2006, were as follows:

| | |
|---|----------------|
| Gross unrealized: | |
| Appreciation | \$ 5,527,754 |
| Depreciation | (12,990,264) |
| | |
| Net unrealized appreciation (depreciation) of investments | \$ (7,462,510) |

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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/ Jessica R. Droeger
Jessica R. Droeger
Vice President and Secretary

Date June 28, 2006

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 28, 2006

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

Date June 28, 2006

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