

NUVEEN SENIOR INCOME FUND
Form N-Q
June 29, 2009

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: 4/30/2009

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.

Item 1. Schedule of Investments
Portfolio of Investments (Unaudited)
Nuveen Senior Income Fund (NSL)
April 30, 2009

| Principal Amount (000) | Description (1) | Weighted Average Coupon | Maturity (2) | Ratings (3) | Value |
|--|--|--|---------------------|--------------------|--------------|
| Variable Rate Senior Loan Interests 125.5% (83.7% of Total Investments) (4) | | | | | |
| Aerospace & Defense 1.2% (0.8% of Total Investments) | | | | | |
| \$ 574 | DAE Aviation Holdings, Inc., Term Loan B1 | 4.392% | 7/31/14 | B+ | \$ 338,936 |
| 565 | DAE Aviation Holdings, Inc., Term Loan B2 | 4.790% | 7/31/14 | B+ | 333,276 |
| 792 | Vought Aircraft Industries, Inc., Term Loan | 2.930% | 12/22/11 | Ba3 | 626,771 |
| 364 | Vought Aircraft Industries, Inc., Tranche B, Letter of Credit | 3.001% | 12/22/10 | Ba3 | 263,636 |
| 2,295 | Total Aerospace & Defense | | | | 1,562,619 |
| Airlines 4.9% (3.2% of Total Investments) | | | | | |
| 1,960 | Delta Air Lines, Inc., Credit Linked Deposit | 2.478% | 4/30/12 | Ba2 | 1,328,880 |
| 1,965 | Delta Air Lines, Inc., Term Loan | 3.739% | 4/30/14 | B | 1,016,069 |
| 2,586 | Northwest Airlines, Inc., DIP Term Loan | 2.460% | 12/31/10 | BB- | 2,397,360 |
| 3,090 | United Air Lines, Inc., Term Loan B | 2.456% | 2/01/14 | B+ | 1,568,921 |
| 9,601 | Total Airlines | | | | 6,311,230 |
| Auto Components 1.6% (1.1% of Total Investments) | | | | | |
| 2,435 | Federal-Mogul Corporation, Tranche B, Term Loan, DD1 | 2.430% | 12/29/14 | BB- | 1,391,861 |
| 1,243 | Federal-Mogul Corporation, Tranche C, Term Loan, DD1 | 2.389% | 12/28/15 | BB- | 710,378 |
| 3,678 | Total Auto Components | | | | 2,102,239 |
| Building Products 7.4% (4.9% of Total Investments) | | | | | |
| 796 | Atrium Companies, Inc., Term Loan | 12.494% | 5/31/12 | CCC- | 168,375 |
| 2,000 | Building Materials Corporation of America, Term Loan, Second Lien | 6.250% | 9/15/14 | Caa2 | 1,170,000 |

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

| | | | | | |
|--------|--|--------|---------|------|-----------|
| 5,896 | Building Materials Corporation of America, Term Loan | 3.250% | 2/22/14 | B+ | 4,443,975 |
| 2,449 | Euramax Holdings, Inc., Term Loan | 8.750% | 6/29/12 | CCC- | 587,859 |
| 2,400 | Stile Acquisition Corporation, Canadian Term Loan | 4.250% | 4/05/13 | Caa3 | 1,175,174 |
| 2,427 | Stile Acquisition Corporation, Term Loan B | 4.250% | 4/05/13 | Caa3 | 1,188,138 |
| 1,950 | TFS Acquisition, Term Loan | 4.720% | 8/11/13 | B2 | 901,875 |
| 17,918 | Total Building Products | | | | 9,635,396 |

Chemicals 5.0% (3.3% of Total Investments)

| | | | | | |
|--------|---|--------|----------|------|-----------|
| 400 | Celanese US Holdings LLC, Credit Linked Deposit | 2.001% | 4/02/14 | BB+ | 356,091 |
| 1,991 | Georgia Gulf Corporation, Term Loan, WI/DD | TBD | TBD | B3 | 1,287,222 |
| 246 | Hexion Specialty Chemicals, Inc., Term Loan C1, WI/DD | TBD | TBD | B1 | 122,174 |
| 54 | Hexion Specialty Chemicals, Inc., Term Loan C2, WI/DD | TBD | TBD | B1 | 26,540 |
| 2,925 | Hexion Specialty Chemicals, Inc., Term Loan C4 | 3.438% | 5/05/13 | B1 | 1,477,125 |
| 708 | Huntsman International LLC, Term Loan | 2.178% | 4/19/14 | Ba1 | 587,928 |
| 906 | Ineos US Finance LLC, Tranche B2 | 7.501% | 12/16/13 | CCC+ | 486,348 |
| 906 | Ineos US Finance LLC, Tranche C2 | 8.001% | 12/16/14 | CCC+ | 486,361 |
| 1,000 | LyondellBasell Finance Company, Term Loan B2, (5), (6), DD1 | 7.000% | 12/22/14 | Caa2 | 320,000 |
| 1,975 | Univar, Inc., Term Loan | 4.220% | 10/10/14 | B+ | 1,291,156 |
| 11,111 | Total Chemicals | | | | 6,440,945 |

Commercial Services & Supplies 1.2% (0.8% of Total Investments)

| | | | | | |
|-------|---|--------|----------|------|-----------|
| 2,015 | Rental Services Corporation, Term Loan, DD1 | 4.506% | 11/27/13 | B- | 1,309,504 |
| 541 | Workflow Holdings Corporation, Term Loan | 8.000% | 11/30/11 | Caa1 | 278,694 |
| 2,556 | Total Commercial Services & Supplies | | | | 1,588,198 |

Construction Materials 0.9% (0.6% of Total Investments)

| | | | | | |
|-------|---|--------|---------|----|-----------|
| 2,000 | McJunkin Red Man Holding Corporation, Term Loan | 3.678% | 1/31/14 | B- | 1,156,667 |
|-------|---|--------|---------|----|-----------|

Containers & Packaging 1.1% (0.7% of Total Investments)

| | | | | | |
|-----|--|--------|----------|----|---------|
| 414 | Graham Packaging Company, L.P., Term Loan | 2.758% | 10/07/11 | B+ | 374,794 |
| 193 | Smurfit-Stone Container Corporation, Canadian Revolver | 3.199% | 1/28/10 | D | 151,615 |

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

| | | | | | |
|-------|--|--------|---------|---|-----------|
| 117 | Smurfit-Stone Container Corporation, Deposit-Funded Commitment | 0.000% | 1/28/10 | D | 89,966 |
| 133 | Smurfit-Stone Container Corporation, Term Loan B | 2.820% | 1/28/10 | D | 102,384 |
| 250 | Smurfit-Stone Container Corporation, Term Loan C | 2.820% | 1/28/10 | D | 194,730 |
| 76 | Smurfit-Stone Container Corporation, Tranche C1 | 2.820% | 1/28/10 | D | 58,875 |
| 580 | Smurfit-Stone Container Corporation, US Revolver | 2.724% | 1/28/10 | D | 455,664 |
| 1,763 | Total Containers & Packaging | | | | 1,428,028 |

Diversified Consumer Services 1.4% (0.9% of Total Investments)

| | | | | | |
|-------|--|--------|----------|-----|-----------|
| 955 | Cengage Learning Acquisitions, Inc., Term Loan | 2.930% | 7/05/14 | B+ | 708,961 |
| 1,250 | West Corporation, Term Loan | 2.703% | 10/24/13 | BB- | 1,057,957 |
| 2,205 | Total Diversified Consumer Services | | | | 1,766,918 |

Diversified Financial Services 0.9% (0.6% of Total Investments)

| | | | | | |
|-------|--------------------------------------|--------|---------|---|-----------|
| 1,796 | Fox Acquisition Sub LLC, Term Loan B | 7.250% | 7/14/15 | B | 1,104,433 |
|-------|--------------------------------------|--------|---------|---|-----------|

Diversified Telecommunication Services 3.3% (2.2% of Total Investments)

| | | | | | |
|--------|--|--------|---------|-----|-----------|
| 328 | Intelsat, Tranche B, Term Loan A | 2.989% | 1/03/14 | BB- | 299,865 |
| 327 | Intelsat, Tranche B, Term Loan B | 2.989% | 1/03/14 | BB- | 299,774 |
| 327 | Intelsat, Tranche B, Term Loan C | 2.989% | 1/03/14 | BB- | 299,774 |
| 2,000 | Intelsat, Unsecured Term Loan | 2.978% | 2/01/14 | BB- | 1,586,000 |
| 2,267 | Level 3 Financing, Inc., Term Loan | 3.195% | 3/13/14 | B+ | 1,825,800 |
| 5,000 | WCI Capital Corporation, Term Loan B, (5), (6) | 0.000% | 9/30/07 | N/R | 41,250 |
| 10,249 | Total Diversified Telecommunication Services | | | | 4,352,463 |

Electric Utilities 3.7% (2.4% of Total Investments)

| | | | | | |
|-------|--|--------|----------|----|-----------|
| 403 | Calpine Corporation, DIP Revolver, (7) | 2.577% | 3/31/14 | B+ | 234,259 |
| 2,203 | Calpine Corporation, DIP Term Loan | 4.095% | 3/29/14 | B+ | 1,883,900 |
| 1,960 | TXU Corporation, Term Loan B2 | 3.969% | 10/10/14 | B+ | 1,331,721 |
| 1,970 | TXU Corporation, Term Loan B3 | 3.969% | 10/10/14 | B+ | 1,335,794 |
| 6,536 | Total Electric Utilities | | | | 4,785,674 |

Electrical Equipment 2.6% (1.7% of Total Investments)

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

| | | | | | |
|-------|--|--------|----------|----|-----------|
| 2,901 | Allison Transmission Holdings, Inc., Term Loan | 3.219% | 8/07/14 | B | 2,094,109 |
| 1,383 | Sensus Metering Systems, Inc., Term Loan B1 | 2.801% | 12/17/10 | BB | 1,251,261 |
| 4,284 | Total Electrical Equipment | | | | 3,345,370 |

Electronic Equipment & Instruments 1.1% (0.7% of Total Investments)

| | | | | | |
|-------|--------------------------------------|--------|---------|---|-----------|
| 1,945 | Sensata Technologies B.V., Term Loan | 2.803% | 4/27/13 | B | 1,376,088 |
|-------|--------------------------------------|--------|---------|---|-----------|

Energy Equipment & Services 0.5% (0.4% of Total Investments)

| | | | | | |
|-------|-------------------------------------|--------|---------|------|---------|
| 442 | Dresser-Rand Group, Inc., Term Loan | 3.452% | 5/04/14 | B+ | 380,669 |
| 750 | SemGroup, L.P., Term Loan B2, WI/DD | TBD | TBD | Caa3 | 317,500 |
| 1,192 | Total Energy Equipment & Services | | | | 698,169 |

Food Products 1.7% (1.1% of Total Investments)

| | | | | | |
|-------|--|--------|---------|-----|-----------|
| 252 | Dole Food Company, Inc., Deposit-Funded Commitment | 7.979% | 4/12/13 | Ba3 | 240,962 |
| 441 | Dole Food Company, Inc., Term Loan B | 7.965% | 4/12/13 | Ba3 | 422,312 |
| 1,644 | Dole Food Company, Inc., Term Loan C | 7.974% | 4/12/13 | Ba3 | 1,573,573 |
| 2,337 | Total Food Products | | | | 2,236,847 |

Health Care Equipment & Supplies 1.0% (0.7% of Total Investments)

| | | | | | |
|-------|--|--------|---------|-----|-----------|
| 941 | Symbion, Inc., Term Loan A | 3.678% | 8/01/13 | Ba3 | 669,286 |
| 941 | Symbion, Inc., Term Loan B | 3.678% | 8/01/14 | Ba3 | 669,286 |
| 1,882 | Total Health Care Equipment & Supplies | | | | 1,338,572 |

Health Care Providers & Services 11.8% (7.9% of Total Investments)

| | | | | | |
|-------|---|--------|----------|------|-----------|
| 2,333 | HCA, Inc., Term Loan A | 3.220% | 11/18/12 | BB | 2,117,186 |
| 2,679 | HCA, Inc., Term Loan, DD1 | 3.470% | 11/18/13 | BB | 2,424,323 |
| 4,126 | Health Management Associates, Inc., Term Loan | 2.970% | 2/28/14 | BB- | 3,589,993 |
| 739 | HealthSouth Corporation, Term Loan | 2.959% | 3/10/13 | BB- | 670,070 |
| 460 | IASIS Healthcare LLC, Delayed Term Loan | 2.428% | 3/14/14 | Ba2 | 409,944 |
| 124 | IASIS Healthcare LLC, Letter of Credit | 0.335% | 3/14/14 | Ba2 | 110,145 |
| 1,947 | IASIS Healthcare LLC, PIK Term Loan | 6.289% | 6/15/14 | CCC+ | 1,044,857 |
| 1,330 | IASIS Healthcare LLC, Term Loan | 2.428% | 3/14/14 | Ba2 | 1,184,659 |
| 3,860 | LifeCare, Term Loan B | 5.290% | 8/11/12 | B2 | 2,340,125 |
| 1,579 | Vanguard Health Holding Company II LLC, Replacement Term Loan | 2.678% | 9/23/11 | Ba3 | 1,492,917 |

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

| | | | | | |
|--|---|--------|----------|------|------------|
| 19,177 | Total Health Care Providers & Services | | | | 15,384,219 |
| | | | | | |
| Hotels, Restaurants & Leisure 13.3% (8.9% of Total Investments) | | | | | |
| 4,850 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 3.311% | 6/08/12 | Ba3 | 3,201,000 |
| 752 | Ameristar Casinos, Inc., Term Loan B | 4.506% | 11/10/12 | BB+ | 676,744 |
| 763 | CBRL Group, Inc., Term Loan B1 | 2.688% | 4/27/13 | BB- | 675,976 |
| 92 | CBRL Group, Inc., Term Loan B2 | 2.010% | 4/28/13 | BB- | 81,320 |
| 3,499 | CCM Merger, Inc., Term Loan B | 8.500% | 7/13/12 | B+ | 2,309,607 |
| 1,927 | Cedar Fair LP, Term Loan | 2.428% | 8/30/12 | BB- | 1,755,556 |
| 1,000 | Fontainebleau Las Vegas LLC, Delayed Term Loan | 3.685% | 6/06/14 | CCC | 165,000 |
| 2,500 | Fontainebleau Las Vegas LLC, Term Loan, DD1 | 4.527% | 6/06/14 | CCC | 412,500 |
| 455 | Isle of Capri Casinos, Inc., Delayed Term Loan A, DD1 | 2.970% | 11/25/13 | B+ | 368,423 |
| 581 | Isle of Capri Casinos, Inc., Delayed Term Loan B, DD1 | 2.178% | 11/25/13 | B+ | 470,241 |
| 1,280 | Isle of Capri Casinos, Inc., Delayed Term Loan, DD1 | 2.970% | 11/25/13 | B+ | 1,036,886 |
| 1,000 | QCE LLC, Term Loan | 6.982% | 11/05/13 | N/R | 340,000 |
| 983 | Travelport LLC, Delayed Term Loan | 2.678% | 8/23/13 | Ba2 | 673,013 |
| 268 | Travelport LLC, Letter of Credit | 3.470% | 8/23/13 | Ba2 | 180,600 |
| 1,334 | Travelport LLC, Term Loan | 2.965% | 8/23/13 | Ba2 | 900,073 |
| 794 | Venetian Casino Resort LLC, Delayed Term Loan | 2.180% | 5/23/14 | B- | 483,979 |
| 3,144 | Venetian Casino Resort LLC, Term Loan | 2.180% | 5/23/14 | B- | 1,916,411 |
| 2,440 | Wintergames Holdings, Term Loan A | 7.930% | 12/22/13 | N/R | 1,647,275 |
| 27,662 | Total Hotels, Restaurants & Leisure | | | | 17,294,604 |
| | | | | | |
| Household Durables 0.0% (0.0% of Total Investments) | | | | | |
| 19 | Shea Homes, Inc., Term Loan | 4.500% | 10/27/11 | N/R | 12,927 |
| | | | | | |
| Insurance 1.9% (1.3% of Total Investments) | | | | | |
| 5,834 | Conseco, Inc., Term Loan | 6.500% | 10/10/13 | Caa1 | 2,450,457 |
| | | | | | |
| Internet Software & Services 0.6% (0.4% of Total Investments) | | | | | |
| 1,477 | Open Solutions, Inc., Term Loan B | 3.225% | 1/23/14 | BB- | 812,565 |
| | | | | | |
| IT Services 2.9% (1.9% of Total Investments) | | | | | |
| 2,500 | CDW Corporation, Term Loan, WI/DD | TBD | TBD | BB- | 1,626,563 |
| 965 | First Data Corporation, Term Loan B1 | 3.189% | 9/24/14 | Ba3 | 707,660 |

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

| | | | | | |
|-------|--|--------|---------|------|-----------|
| 733 | Infor Global Solutions Intermediate Holdings, Ltd., Delayed Term Loan | 0.000% | 7/28/12 | B+ | 240,167 |
| 342 | Infor Global Solutions Intermediate Holdings, Ltd., Term Loan, First Lien, WI/DD | TBD | TBD | N/R | 246,225 |
| 1,267 | Infor Global Solutions Intermediate Holdings, Ltd., Term Loan, Second Lien | 6.678% | 3/02/14 | CCC+ | 414,833 |
| 655 | Infor Global Solutions Intermediate Holdings, Ltd., Term Loan, WI/DD | TBD | TBD | B+ | 471,933 |
| 6,462 | Total IT Services | | | | 3,707,381 |

Leisure Equipment & Products 2.9% (1.9% of Total Investments)

| | | | | | |
|--------|---|--------|----------|------|-----------|
| 3,244 | Bombardier Recreational Products, Inc., Term Loan | 3.950% | 6/28/13 | Caa1 | 1,654,195 |
| 1,717 | Herbst Gaming, Inc., Delayed Term Loan, (6) | 0.000% | 12/02/11 | D | 380,646 |
| 3,250 | Herbst Gaming, Inc., Term Loan, (6) | 0.000% | 12/02/11 | D | 720,410 |
| 3,686 | Wimar OpCo LLC, Term Loan, (5) | 6.500% | 1/03/12 | N/R | 1,022,828 |
| 11,897 | Total Leisure Equipment & Products | | | | 3,778,079 |

Machinery 3.4% (2.3% of Total Investments)

| | | | | | |
|-------|--|--------|----------|-----|-----------|
| 356 | Navistar International Corporation, Synthetic Letter of Credit | 3.678% | 1/19/12 | Ba3 | 290,920 |
| 978 | Navistar International Corporation, Term Loan | 3.678% | 1/19/12 | Ba3 | 800,031 |
| 1,695 | Oshkosh Truck Corporation, Term Loan | 7.243% | 12/06/13 | B+ | 1,399,117 |
| 551 | Rexnord Corporation, Incremental Term Loan | 2.438% | 7/19/13 | BB- | 436,301 |
| 1,869 | Rexnord Corporation, Term Loan | 3.362% | 7/19/13 | BB- | 1,488,074 |
| 5,449 | Total Machinery | | | | 4,414,443 |

Media 15.9% (10.6% of Total Investments)

| | | | | | |
|-------|---|---------|----------|------|-----------|
| 1,874 | American Media Operations, Inc., Term Loan | 10.000% | 1/13/13 | B- | 1,036,396 |
| 1,436 | Carmike Cinemas, Inc., Term Loan | 5.190% | 5/19/12 | B1 | 1,223,074 |
| 960 | Cequel Communications LLC, Term Loan B | 2.477% | 11/05/13 | BB- | 872,640 |
| 1,000 | Charter Communications Operating Holdings LLC, Holdco Term Loan | 6.750% | 3/06/14 | B1 | 668,000 |
| 4,995 | Charter Communications Operating Holdings LLC, Term Loan, DD1 | 4.464% | 3/06/14 | B1 | 4,226,976 |
| 3,000 | Citadel Broadcasting Corporation, Term Loan | 2.953% | 6/12/14 | CCC+ | 1,241,250 |
| 2,854 | Idearc, Inc., Term Loan | 4.250% | 11/17/14 | Caa3 | 1,123,001 |
| 3,890 | Metro-Goldwyn-Mayer Studios, Inc., Term Loan B | 3.678% | 4/08/12 | N/R | 1,907,706 |
| 1,893 | Neilsen Finance LLC, Term Loan | 2.469% | 8/09/13 | Ba3 | 1,609,818 |
| 1,888 | Philadelphia Newspapers, Term Loan | 7.750% | 6/29/13 | N/R | 465,757 |
| 1,995 | Readers Digest Association, Inc., Term Loan | 3.287% | 3/02/14 | CCC | 683,257 |

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

| | | | | | |
|--------|---|--------|---------|------|------------|
| 500 | Spanish Broadcasting System, Inc., Term Loan B, WI/DD | TBD | TBD | CCC+ | 183,750 |
| 2,910 | Tribune Company, Term Loan B, (5), (6) | 5.250% | 6/04/14 | Ca | 853,896 |
| 683 | Tribune Company, Term Loan X, (5), (6) | 5.000% | 6/04/09 | Ca | 199,339 |
| 6,000 | Univision Communications, Inc., Term Loan | 2.678% | 9/29/14 | B2 | 3,691,500 |
| 831 | WMG Acquisition Corporation, Term Loan | 2.804% | 2/28/11 | BB | 768,664 |
| 36,709 | Total Media | | | | 20,755,024 |

Metals & Mining 2.6% (1.8% of Total Investments)

| | | | | | |
|-------|---|---------|----------|-----|-----------|
| 413 | Aleris International, Inc., DIP Term Loan, (5), (7) | 5.200% | 2/12/10 | BB- | 265,293 |
| 4 | Aleris International, Inc., Term Loan, (5) | 12.500% | 2/13/10 | D | 1,395 |
| 1,965 | Edgen Murray II LP, Term Loan | 3.703% | 5/11/14 | B | 1,242,863 |
| 2,642 | John Maneely Company, Term Loan | 4.110% | 12/08/13 | B+ | 1,918,876 |
| 5,024 | Total Metals & Mining | | | | 3,428,427 |

Oil, Gas & Consumable Fuels 7.5% (5.0% of Total Investments)

| | | | | | |
|--------|---|---------|----------|-----|-----------|
| 1,139 | Alon Refining Krotz Springs, Inc., Term Loan | 10.750% | 7/03/14 | B+ | 825,707 |
| 56 | Alon USA Energy, Inc., Edgington Facility | 3.421% | 6/22/13 | BB | 26,108 |
| 452 | Alon USA Energy, Inc., Paramount Facility | 2.857% | 6/22/13 | BB | 208,862 |
| 1,107 | Big West Oil LLC, Delayed Term Loan, (5), DD1 | 4.500% | 5/15/14 | Ca | 896,639 |
| 881 | Big West Oil LLC, Term Loan, (5), DD1 | 4.500% | 5/15/14 | Ca | 713,236 |
| 177 | Calumet Lubricants Company LP, Credit Linked Deposit, DD1 | 5.016% | 1/03/15 | B1 | 116,623 |
| 1,322 | Calumet Lubricants Company LP, Term Loan, DD1 | 5.234% | 1/03/15 | B1 | 872,629 |
| 158 | Coffeyville Resources LLC, Credit Linked Deposit | 8.750% | 12/28/10 | BB- | 127,329 |
| 508 | Coffeyville Resources LLC, Tranche D, Term Loan | 8.750% | 12/28/13 | BB- | 409,073 |
| 1,708 | Quicksilver Resource, Inc., Term Loan | 6.750% | 8/08/13 | B2 | 1,494,844 |
| 1,978 | Venoco, Inc., Term Loan | 5.250% | 5/07/14 | B | 1,305,442 |
| 3,481 | Western Refining, Inc., Term Loan | 8.250% | 5/30/14 | BB- | 2,793,536 |
| 12,967 | Total Oil, Gas & Consumable Fuels | | | | 9,790,028 |

Paper & Forest Products 1.4% (1.0% of Total Investments)

| | | | | | |
|-------|----------------------------|--------|----------|----|-----------|
| 3,940 | Wilton Products, Term Loan | 3.698% | 11/16/14 | B+ | 1,871,500 |
|-------|----------------------------|--------|----------|----|-----------|

Pharmaceuticals 0.2% (0.2% of Total Investments)

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

| | | | | | |
|-------|--|-----|-----|----|---------|
| 1,000 | Graceway Pharmaceuticals Inc, Term Loan, WI/DD | TBD | TBD | BB | 313,600 |
|-------|--|-----|-----|----|---------|

Real Estate Management & Development 4.5% (3.0% of Total Investments)

| | | | | | |
|-------|--|--------|----------|------|-----------|
| 3,721 | Capital Automotive LP, Term Loan | 2.260% | 12/15/10 | Ba1 | 2,446,591 |
| 4,020 | LNR Property Corporation, Term Loan B | 4.000% | 7/12/11 | BB | 2,146,680 |
| 1,940 | Realogy Corporation, Delayed Term Loan | 4.159% | 10/10/13 | Caa1 | 1,264,627 |
| 9,681 | Total Real Estate Management & Development | | | | 5,857,898 |

Road & Rail 2.8% (1.8% of Total Investments)

| | | | | | |
|-------|---|--------|---------|----|-----------|
| 5,824 | Swift Transportation Company, Inc., Term Loan | 3.813% | 5/10/14 | B- | 3,578,338 |
|-------|---|--------|---------|----|-----------|

Semiconductors & Equipment 0.7% (0.5% of Total Investments)

| | | | | | |
|-------|--|--------|----------|----|---------|
| 1,506 | Freescale Semiconductor, Inc., Term Loan | 2.259% | 12/01/13 | B2 | 886,957 |
|-------|--|--------|----------|----|---------|

Software 2.1% (1.4% of Total Investments)

| | | | | | |
|-------|---|--------|----------|------|-----------|
| 2,512 | Dealer Computer Services, Inc., Term Loan | 2.428% | 10/26/12 | BB | 1,769,622 |
| 2,000 | IPC Systems, Inc., Term Loan, Second Lien | 6.500% | 5/31/15 | CCC+ | 393,333 |
| 931 | IPC Systems, Inc., Term Loan | 3.470% | 5/31/14 | B+ | 513,764 |
| 5,443 | Total Software | | | | 2,676,719 |

Specialty Retail 8.4% (5.6% of Total Investments)

| | | | | | |
|--------|---|--------|----------|-----|------------|
| 143 | Blockbuster, Inc., Tranche A, Term Loan | 6.050% | 8/20/09 | B1 | 131,254 |
| 1,047 | Blockbuster, Inc., Tranche B, Term Loan | 5.825% | 8/20/11 | B1 | 715,912 |
| 1,649 | Burlington Coat Factory Warehouse Corporation, Term Loan, DD1 | 2.680% | 5/28/13 | B3 | 1,149,906 |
| 1,337 | Michaels Stores, Inc., Term Loan | 2.696% | 10/31/13 | B | 929,940 |
| 1,122 | Micro Warehouse, Inc., Term Loan B, (5), (6), (8) | 0.000% | 1/30/07 | N/R | 165,826 |
| 3,876 | Norwood Promotional Products, Inc., Term Loan A | 6.750% | 8/17/09 | N/R | 3,100,786 |
| 6,536 | Norwood Promotional Products, Inc., Term Loan B | 3.000% | 8/17/11 | N/R | 718,974 |
| 2,000 | Toys R Us Delaware, Inc., Term Loan B | 4.697% | 7/19/12 | BB- | 1,579,286 |
| 3,948 | TRU 2005 RE Holding Co I LLC, Term Loan | 3.509% | 12/08/09 | B3 | 2,496,795 |
| 21,658 | Total Specialty Retail | | | | 10,988,679 |

Trading Companies & Distributors 1.8% (1.2% of Total Investments)

| | | | | | |
|-------|---|--------|---------|-----|-----------|
| 824 | Ashtead Group Public Limited Company, Term Loan | 2.250% | 8/31/11 | BB+ | 745,722 |
| 393 | Brenntag Holdings GmbH & Co. KG, Acquisition Facility | 2.505% | 1/20/14 | B+ | 318,110 |
| 1,607 | Brenntag Holdings GmbH & Co. KG, Facility B2 | 3.175% | 1/20/14 | B+ | 1,301,892 |
| 2,824 | Total Trading Companies & Distributors | | | | 2,365,724 |

Wireless Telecommunication Services 1.3% (0.9% of Total Investments)

| | | | | | |
|-------------------|---|--------|---------|-----|--------------------|
| 2,000 | Asurion Corporation, Term Loan | 3.775% | 7/03/14 | N/R | 1,747,000 |
| \$ 269,901 | Total Variable Rate Senior Loan Interests (cost \$248,751,278) | | | | 163,344,425 |

**Principal
Amount
(000)**

Description (1) Coupon Maturity Ratings (3) Value

Convertible Bonds 1.9% (1.3% of Total Investments)**Food & Staples Retailing 1.5% (1.0% of Total Investments)**

| | | | | | |
|----------|---|--------|---------|------|--------------|
| \$ 3,000 | Great Atlantic & Pacific Tea Company Inc. | 5.125% | 6/15/11 | CCC+ | \$ 1,935,000 |
|----------|---|--------|---------|------|--------------|

Semiconductors & Equipment 0.4% (0.3% of Total Investments)

| | | | | | |
|-----------------|---|--------|---------|------|------------------|
| 1,000 | Advanced Micro Devices, Inc. | 5.750% | 8/15/12 | CCC+ | 537,500 |
| \$ 4,000 | Total Convertible Bonds (cost \$2,133,902) | | | | 2,472,500 |

**Principal
Amount
(000)**

Description (1) Coupon Maturity Ratings (3) Value

Corporate Bonds 8.9% (5.9% of Total Investments)**Auto Components 0.2% (0.2% of Total Investments)**

| | | | | | |
|--------|--------------------|---------|---------|----|------------|
| \$ 400 | Exide Technologies | 10.500% | 3/15/13 | B- | \$ 302,000 |
|--------|--------------------|---------|---------|----|------------|

Electronic Equipment & Instruments 0.6% (0.4% of Total Investments)

| | | | | | |
|-------|-------------------------|--------|---------|----|---------|
| 1,450 | Sanmina-SCI Corporation | 8.125% | 3/01/16 | B3 | 739,500 |
|-------|-------------------------|--------|---------|----|---------|

Food & Staples Retailing 0.7% (0.4% of Total Investments)

| | | | | | |
|-------|---|--------|----------|------|---------|
| 1,000 | Duane Reade Inc., Floating Rate Note, 4.500% plus three-month LIBOR | 5.516% | 12/15/10 | CCC+ | 855,000 |
|-------|---|--------|----------|------|---------|

Health Care Equipment & Supplies 1.8% (1.2% of Total Investments)

| | | | | | |
|-------|----------------------------|--------|---------|----|-----------|
| 3,000 | Select Medical Corporation | 7.625% | 2/01/15 | B3 | 2,295,000 |
|-------|----------------------------|--------|---------|----|-----------|

Health Care Providers & Services 1.5% (1.0% of Total Investments)

| | | | | | |
|-------|----------------|--------|---------|----|-----------|
| 2,000 | HCA Inc., 144A | 8.500% | 4/15/19 | BB | 2,022,500 |
|-------|----------------|--------|---------|----|-----------|

Household Durables 0.2% (0.1% of Total Investments)

| | | | | | |
|-----|------------------------|--------|---------|------|---------|
| 400 | Sealy Mattress Company | 8.250% | 6/15/14 | CCC+ | 268,000 |
|-----|------------------------|--------|---------|------|---------|

Leisure Equipment & Products 0.7% (0.5% of Total Investments)

| | | | | | |
|-------|------------------------|---------|---------|----|---------|
| 1,000 | Remington Arms Company | 10.500% | 2/01/11 | B3 | 945,000 |
|-------|------------------------|---------|---------|----|---------|

Oil, Gas & Consumable Fuels 0.0% (0.0% of Total Investments)

| | | | | | |
|-------|-----------------------------|--------|----------|-----|--------|
| 1,000 | SemGroup LP, 144A, (6), (9) | 8.750% | 11/15/15 | N/R | 37,500 |
|-------|-----------------------------|--------|----------|-----|--------|

Paper & Forest Products 0.5% (0.4% of Total Investments)

| | | | | | |
|-------|---|--------|---------|----|---------|
| 2,000 | Verso Paper Holdings LLC, Series B, Floating Rate Note, 3.750% plus three-month LIBOR | 4.766% | 8/01/14 | B- | 685,000 |
|-------|---|--------|---------|----|---------|

Pharmaceuticals 0.7% (0.4% of Total Investments)

| | | | | | |
|-------|---|--------|----------|---|---------|
| 1,000 | Elan Financing Corporation PLC, Floating Rate Note, 4.000% plus three-month LIBOR | 5.016% | 11/15/11 | B | 865,000 |
|-------|---|--------|----------|---|---------|

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

| | | | | | |
|-----|--|--------|---------|-----|--------|
| 100 | | 6.516% | 6/01/13 | BB- | 84,000 |
|-----|--|--------|---------|-----|--------|

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

| | | | | | |
|-------------------------------|--|---------------|-----------------|-----|-----------------------|
| | Avago Technologies Finance Pte. Ltd., Floating Rate Note, 5.500% plus three-month LIBOR | | | | |
| 1,350 | NXP BV, 144A | 10.000% | 7/15/13 | N/R | 951,750 |
| 1,450 | Total Semiconductors & Equipment | | | | 1,035,750 |
| | Textiles, Apparel & Luxury Goods 1.2% (0.8% of Total Investments) | | | | |
| 2,000 | HanesBrands Inc., Floating Rate Note, 3.375% plus six-month LIBOR | 4.940% | 12/15/14 | B | 1,540,000 |
| \$ 16,700 | Total Corporate Bonds (cost \$12,362,411) | | | | 11,590,250 |
| Principal Amount (000) | Description (1) | Coupon | Maturity | | Value |
| | Short-Term Investments 13.7% (9.1% of Total Investments) | | | | |
| \$ 17,820 | Repurchase Agreement with Fixed Income Clearing Corporation, dated 4/30/09, repurchase price \$17,820,298, collateralized by \$16,785,000 U.S. Treasury Notes, 3.500%, due 5/31/13, value \$18,179,834 | 0.080% | 5/01/09 | | \$ 17,820,258 |
| | Total Short-Term Investments (cost \$17,820,258) | | | | 17,820,258 |
| | Total Investments (cost \$281,067,849) 150.0% | | | | 195,227,433 |
| | Borrowings (25.3%) (10) | | | | (32,900,000) |
| | Other Assets Less Liabilities (4.7%) | | | | (6,156,871) |
| | Preferred Shares, at Liquidation Value (20.0%) (10) | | | | (26,000,000) |
| | Net Assets Applicable to Common Shares 100% | | | | \$ 130,170,562 |

Fair Value Measurements

During the current fiscal period, the Fund adopted the provisions of Statement of Financial Accounting Standards No. 157 (SFAS No. 157) Fair Value Measurements. SFAS No. 157 defines fair value, establishes a framework for measuring fair value in generally accepted accounting principles, and expands disclosure about fair value measurements. In determining the value of the Fund's investments various inputs are used. These inputs are summarized in the three broad levels listed below:

- Level 1 - Quoted prices in active markets for identical securities.
- Level 2 - Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).
- Level 3 - Significant unobservable inputs (including management's assumptions in determining the fair value of investments).

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

The inputs or methodology used for valuing securities are not an indication of the risk associated with investing in those securities.

The following is a summary of the Fund's fair value measurements as of April 30, 2009:

| | Level 1 | Level 2 | Level 3 | Total |
|-------------|---------------|----------------|------------|----------------|
| Investments | \$ 17,820,258 | \$ 177,241,349 | \$ 165,826 | \$ 195,227,433 |

The following is a reconciliation of the Fund's Level 3 investments held at the beginning and end of the measurement period:

| | Level 3 Investments |
|--|------------------------|
| Balance at beginning of period | \$ 165,826 |
| Gains (losses): | |
| Net realized gains (losses) | |
| Net change in unrealized appreciation (depreciation) | (370) |
| Net purchases at cost (sales at proceeds) | |
| Net discounts (premiums) | 370 |
| Net transfers in to (out of) at end of period fair value | |
| Balance at end of period | \$ 165,826 |

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. 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, 2009, the cost of investments was \$281,092,045.

Gross unrealized appreciation and gross unrealized depreciation of investments at April 30, 2009, were as follows:

| | |
|---|-----------------|
| Gross unrealized: | |
| Appreciation | \$ 3,663,593 |
| Depreciation | (89,528,205) |
| Net unrealized appreciation (depreciation) of investments | \$ (85,864,612) |

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

- (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, 2009, this issue was under the protection of the Federal Bankruptcy Court.
- (6) Non-income producing; 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, 2009. At April 30, 2009, the Fund had unfunded Senior Loan Commitments of \$772,943.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees.
- (9) This issue is under protection of the Federal Bankruptcy Court. As a result, the Adviser has concluded this issue is not likely to meet its interest payment obligations and has directed the Fund's custodian to cease accruing additional income and write-off any remaining recorded balances on the Fund's records.
- (10) Borrowings and Preferred Shares, at Liquidation Value as a percentage of Total Investments are 16.9% and 13.3%, respectively.

N/R Not rated.

DD1 Portion of investment purchased on a delayed delivery basis.

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.

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.

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, 2009

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, 2009

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

Date June 29, 2009