NUVEEN SENIOR INCOME FUND Form N-Q June 29, 2007

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# UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, DC 20549 FORM N-O

## QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-09571

**Nuveen Senior Income Fund** 

(Exact name of registrant as specified in charter) 333 West Wacker Drive, Chicago, Illinois 60606 (Address of principal executive offices) (Zip code)

Kevin J. McCarthy Vice President and Secretary 333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

Registrant s telephone number, including area code: 312-917-7700

Date of fiscal year end: 7/31
Date of reporting period: 4/30/2007

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget (OMB) control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

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#### Portfolio of Investments (Unaudited) Nuveen Senior Income Fund (NSL)

April 30, 2007

	ncipal mount (000)	Description (1)	Weighted Average Coupon	Maturity (3)	Ratings (4)	Value
		Variable Rate Senior Loan Interests 144.8% (9)	2.5% of T	otal Investmer	nts) (2)	
		Aerospace & Defense 2.2% (1.4% of Total Inve	estments)			
\$	2,521 2,403 545	Mid-Western Aircraft Systems Inc., Term Loan B Vought Aircraft Industries, Inc., Term Loan Vought Aircraft Industries, Inc., Tranche B, Letter of Credit	7.105% 7.830% 7.822%	12/31/11 12/22/11 12/22/10	BB+ \$ Ba2 Ba2	2,535,442 2,423,589 549,545
	5,469	Total Aerospace & Defense				5,508,576
		Airlines 4.1% (2.6% of Total Investments)				
	2,000	Delta Airlines Inc., Second Lien Term Loan, WI/DD	TBD	TBD	В	2,028,750
	2,000 2,000 4,400	Delta Airlines Inc., Term Loan, WI/DD Northwest Airlines Inc., Term Loan United Air Lines Inc., Delayed Draw, Term Loan	TBD 7.320% 7.375%	TBD 7/19/08 2/01/14	Ba2 BBB- B+	2,010,938 2,009,376 4,406,875
-	10,400	Total Airlines				10,455,939
		Auto Components 5.7% (3.6% of Total Investment)	nents)			
	5,551	Federal-Mogul Corporation, Term Loan A, (7) Federal-Mogul Corporation, Term Loan B, (7) Gen Tek Inc., Term Loan B Gen Tek Inc., Term Loan B Goodyear Tire & Rubber Company, Second Lien Term Loan	7.570% 7.820% 7.340% 7.356% 7.100%	2/24/04 2/24/05 2/28/11 12/28/11 4/30/14	N/R N/R Ba3 Ba3 Ba2	4,209,968 5,536,271 502,031 1,867,092 2,010,315
	1,479	Metalforming Technologies, Inc., Term Loan A, (7) (8)	0.000%	9/30/07	N/R	281,039
	575	Metalforming Technologies, Inc., Term Loan B, (PIK), (7) (8)	0.000%	9/30/07	N/R	109,299
-	16,189	Total Auto Components				14,516,015

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

884 2,000	Atrium Companies Inc., Term Loan Building Materials Corporation of America,	8.518% 11.125%	5/31/12 9/15/14	B1 B	880,931 1,983,333
2,000	Second Lien Term Loan	11.12570	9/13/14	Б	1,905,555
1,995	Building Materials Corporation of America, Term Loan	8.188%	2/22/14	BB-	1,986,521
2,547	Euramax Holdings Inc., Term Loan B	8.375%	6/29/12	B1	2,546,916
1,950	Nortek, Inc., Term Loan B	7.365%	8/27/11	Ba2	1,958,288
2,448	Stile Acquisition Corporation, Canadian Term Loan	7.350%	4/05/13	BB-	2,399,340
2,452	Stile Acquisition Corporation, Term Loan B	7.350%	4/05/13	BB-	2,403,427
1,990	TFS Acquisition, Term Loan	8.850%	8/11/13	B+	2,004,925
16,266	Total Building Products				16,163,681
	Capital Markets 0.7% (0.4% of Total Investment	ents)			
1,777	Ameritrade Holdings Corporation, Term Loan B	6.820%	12/31/12	Ba1	1,782,834
	Chemicals 3.8% (2.4% of Total Investments)				
1,600	Celanese Holdings, LLC, Term Loan C	7.099%	4/02/14	BB-	1,610,250
400	Celanese Holdings, LLC, Credit Linked Deposit	5.320%	4/02/14	BB-	402,563
2,985	Hexion Specialty Chemicals, Inc., Term Loan C	7.875%	5/05/13	Ba3	3,010,071
762	Huntsman International LLC, Term Loan	7.070%	8/16/12	Ba1	764,565
1,980	ISP Chemco Inc., Term Loan	7.290%	2/16/13	BB-	1,994,319
1,960	Rockwood Specialties Group, Inc., Term Loan E	7.355%	7/30/12	Ba2	1,978,253
9,687	Total Chemicals				9,760,021
	Commercial Services & Supplies 4.3% (2.7% c	of Total Inve	stments)		
0.270	A D 1 T I D	7.1100	0/17/10	D 1	2 200 720
2,370	Acco Brands, Term Loan B	7.110% 7.073%	8/17/12 1/15/12	Ba1 BB	2,390,739 1,465,497
1,457	Allied Waste North America, Inc., Letter of Credit	1.013%	1/13/12	DD	1,405,497
3,285	Allied Waste North America, Inc., Term Loan B	7.097%	1/15/12	BB	3,303,079
1,000	Rental Services Corporation, Term Loan	8.857%	11/30/13	B-	1,017,000
2,000	Williams Scotsman, Inc., Term Loan B	6.820%	6/28/10	BB	1,999,375
681	Workflow Management, Inc., Term Loan	9.355%	11/30/11	BB-	680,438
	•				
10,793	Total Commercial Services & Supplies				10,856,128
	Communications Equipment 0.6% (0.4% of Telephone)	otal Investm	ents)		
427	Valassis Communications, Inc., Delayed Draw, Term Loan, (5) (9)	1.000%	3/02/14	Ba2	(267)

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1,573	Valassis Communications, Inc., Term Loan B	7.100%	3/02/14	Ba2	1,576,939				
2,000	Total Communications Equipment				1,576,672				
	Construction & Engineering 0.7% (0.4% of To	otal Investm	ents)						
1,687	Maxim Crane Works, Term Loan	7.326%	1/28/10	N/R	1,689,790				
	Containers & Packaging 5.4% (3.4% of Total Investments)								
457	Bluegrass Container Company LLC, 1st Lien Term Loan	7.589%	6/30/13	BB-	462,784				
1,515	Bluegrass Container Company, LLC, Delayed Draw, Second Lien	10.320%	12/31/13	BB-	1,546,212				
485	Bluegrass Container Company, LLC, Delayed Draw, Second Lien	10.320%	12/31/13	B-	494,788				
1,528	Bluegrass Container Company, LLC, Term Loan B	7.591%	6/30/13	BB-	1,546,674				
7,522	Graham Packaging Company, L.P., Term Loan B	7.625%	2/14/10	B1	7,576,633				
437	Smurfit-Stone Container Corporation, Deposit-Funded Commitment	7.748%	11/01/11	Ba2	440,446				
996	Smurfit-Stone Container Corporation, Term Loan B	7.531%	11/01/11	Ba2	1,004,903				
532	Smurfit-Stone Container Corporation, Term Loan C	7.546%	11/01/11	Ba2	536,175				
190	Smurfit-Stone Container Corporation, Tranche C-1	7.375%	11/01/11	Ba2	191,773				
13,662	Total Containers & Packaging				13,800,388				
	Diversified Consumer Services 0.9% (0.5% of Total Investments)								
2,163	West Corporation, Term Loan	7.750%	10/24/13	B+	2,181,266				
	Diversified Financial Services 0.6% (0.4% of Total Investments)								
1,500	UPC Financing Partnership, Term Loan K2	7.370%	12/31/13	Ba3	1,503,214				
1,500	of of maneing furthership, form Loan K2	7.57070	12/31/13	Dus	1,303,214				
	Diversified Telecommunication Services 6.1%	(3.9% of To	tal Investments)						
2,000 2,000	Cequel Communications LLC., Term Loan B Crown Castle International Corporation, Term	7.349% 6.893%	11/05/13 1/26/14	B+ BB+	2,000,250 2,006,016				
	Loan				•				
1,965	Intelsat Corporation, Term Loan	7.349%	7/01/13	Ba2	1,981,092				
2,000	Intelsat Corporation, Unsecured Term Loan	7.860%	2/01/14	BB	2,009,643				
2,267		7.605%	3/13/14	B1	2,276,938				

	Level 3 Communications Incorporated, Term Loan				
5,000	Qwest Corporation, Term Loan B	6.950%	6/30/10	ВВ	5,151,043
5,000	WCI Capital Corporation, Term Loan B, (7) (8)	0.000%	9/30/07	N/R	200,000
- ,	, , , , ,				,
20,232	Total Diversified Telecommunication Services				15,624,982
	Electric Utilities 2.0% (1.3% of Total Investm	ients)			
709	Astoria Generating Company, Term Loan B	7.340%	2/23/13	BB-	714,246
4,444	Calpine Corporation DIP Term Loan	7.590%	3/29/09	N/R	4,472,684
556	Calpine Corporation DIP Revolver, (5) (9)	0.250%	3/29/09	N/R	(8,333)
5,709	Total Electric Utilities				5,178,597
	Electrical Equipment 1.6% (1.0% of Total In	vestments)			
2,256	Mueller Group, Inc., Term Loan	7.348%	10/03/12	BB-	2,273,770
1,539	Sensus Metering Systems Inc., Term Loan B-1	7.364%	12/17/10	Ba3	1,546,826
167	Sensus Metering Systems Inc., Term Loan B-2	7.361%	12/17/10	Ba3	167,573
3,962	Total Electrical Equipment				3,988,169
3,702	Total Electrical Equipment				3,700,107
	Electronic Equipment & Instruments 0.8% (0	0.5% of Total	Investments)		
	1 1	or or real	in ( estiments)		
1,985	Sensata Technologies B.V., Term Loan	7.105%	4/27/13	BB-	1,986,297
1,985				BB-	1,986,297
1,985		7.105%	4/27/13	BB-	1,986,297
	Sensata Technologies B.V., Term Loan  Energy Equipment & Services 1.1% (0.7% of	7.105%	4/27/13	BB- B1	
	Sensata Technologies B.V., Term Loan	7.105% Total Investm	4/27/13 nents)		
	Sensata Technologies B.V., Term Loan  Energy Equipment & Services 1.1% (0.7% of Dresser-Rand Group, Inc., Term Loan	7.105%  Total Investm 10.000%	4/27/13 ments) 10/31/13		
	Sensata Technologies B.V., Term Loan  Energy Equipment & Services 1.1% (0.7% of	7.105%  Total Investm 10.000%	4/27/13 ments) 10/31/13		
	Sensata Technologies B.V., Term Loan  Energy Equipment & Services 1.1% (0.7% of Dresser-Rand Group, Inc., Term Loan	7.105%  Total Investm 10.000%	4/27/13 ments) 10/31/13		
2,885	Sensata Technologies B.V., Term Loan  Energy Equipment & Services 1.1% (0.7% of Dresser-Rand Group, Inc., Term Loan  Food & Staples Retailing 0.7% (0.5% of Total	7.105%  Total Investments	4/27/13  nents)  10/31/13	B1	2,900,377
2,885	Sensata Technologies B.V., Term Loan  Energy Equipment & Services 1.1% (0.7% of Dresser-Rand Group, Inc., Term Loan  Food & Staples Retailing 0.7% (0.5% of Total Jean Coutu Group Inc. Term Loan B	7.105%  Total Investments  7.875%	4/27/13  nents)  10/31/13	B1	2,900,377
2,885	Sensata Technologies B.V., Term Loan  Energy Equipment & Services 1.1% (0.7% of Dresser-Rand Group, Inc., Term Loan  Food & Staples Retailing 0.7% (0.5% of Total	7.105%  Total Investments  7.875%	4/27/13  nents)  10/31/13	B1	2,900,377
2,885	Sensata Technologies B.V., Term Loan  Energy Equipment & Services 1.1% (0.7% of Dresser-Rand Group, Inc., Term Loan  Food & Staples Retailing 0.7% (0.5% of Total Jean Coutu Group Inc. Term Loan B  Food Products 2.3% (1.5% of Total Investme Dole Foods Company Inc., Deposit-Funded	7.105%  Total Investments  7.875%	4/27/13  nents)  10/31/13	B1	2,900,377
2,885 1,851 465	Sensata Technologies B.V., Term Loan  Energy Equipment & Services 1.1% (0.7% of Dresser-Rand Group, Inc., Term Loan  Food & Staples Retailing 0.7% (0.5% of Total Jean Coutu Group Inc. Term Loan B  Food Products 2.3% (1.5% of Total Investment)  Dole Foods Company Inc., Deposit-Funded Commitment	7.105%  Total Investments  7.875%  nts)  7.356%	4/27/13  nents)  10/31/13  7/30/11  4/12/13	BB-Ba3	2,900,377 1,855,004 465,181
2,885 1,851 465 1,036	Energy Equipment & Services 1.1% (0.7% of Dresser-Rand Group, Inc., Term Loan  Food & Staples Retailing 0.7% (0.5% of Total Jean Coutu Group Inc. Term Loan B  Food Products 2.3% (1.5% of Total Investme Dole Foods Company Inc., Deposit-Funded Commitment Dole Foods Company Inc., Term Loan B	7.105%  Total Investments  10.000%  I Investments  7.875%  nts)  7.356%  7.541%	4/27/13  ments)  10/31/13  7/30/11  4/12/13  4/12/13	BB-Ba3Ba3	2,900,377 1,855,004 465,181 1,036,191
2,885 1,851 465 1,036 3,453	Energy Equipment & Services 1.1% (0.7% of Dresser-Rand Group, Inc., Term Loan  Food & Staples Retailing 0.7% (0.5% of Total Jean Coutu Group Inc. Term Loan B  Food Products 2.3% (1.5% of Total Investme)  Dole Foods Company Inc., Deposit-Funded Commitment Dole Foods Company Inc., Term Loan B Dole Foods Company Inc., Term Loan B Dole Foods Company Inc., Term Loan C	7.105%  Total Investments: 10.000%  I Investments: 7.875%  nts) 7.356% 7.541% 7.456%	4/27/13  nents)  10/31/13  7/30/11  4/12/13  4/12/13  4/12/13	BB-Ba3Ba3Ba3	2,900,377 1,855,004 465,181 1,036,191 3,453,968
2,885 1,851 465 1,036	Energy Equipment & Services 1.1% (0.7% of Dresser-Rand Group, Inc., Term Loan  Food & Staples Retailing 0.7% (0.5% of Total Jean Coutu Group Inc. Term Loan B  Food Products 2.3% (1.5% of Total Investme Dole Foods Company Inc., Deposit-Funded Commitment Dole Foods Company Inc., Term Loan B	7.105%  Total Investments  10.000%  I Investments  7.875%  nts)  7.356%  7.541%	4/27/13  ments)  10/31/13  7/30/11  4/12/13  4/12/13	BB-Ba3Ba3	2,900,377 1,855,004 465,181 1,036,191
2,885 1,851 465 1,036 3,453	Energy Equipment & Services 1.1% (0.7% of Dresser-Rand Group, Inc., Term Loan  Food & Staples Retailing 0.7% (0.5% of Total Jean Coutu Group Inc. Term Loan B  Food Products 2.3% (1.5% of Total Investme)  Dole Foods Company Inc., Deposit-Funded Commitment Dole Foods Company Inc., Term Loan B Dole Foods Company Inc., Term Loan B Dole Foods Company Inc., Term Loan C	7.105%  Total Investments: 10.000%  I Investments: 7.875%  nts) 7.356% 7.541% 7.456%	4/27/13  nents)  10/31/13  7/30/11  4/12/13  4/12/13  4/12/13	BB-Ba3Ba3Ba3	2,900,377 1,855,004 465,181 1,036,191 3,453,968

#### Gas Utilities 0.8% (0.5% of Total Investments)

2,000	Energy Transfer Partners LP, Term Loan	7.080%	2/08/12	BBB-	2,015,357
	Health Care Providers & Services 12.0% (7.7	% of Total In	vestments)		
5,294	Community Health Systems, Inc., Term Loan	7.100%	8/19/11	BB-	5,313,690
3,292	Davita Inc., Term Loan B	6.842%	10/05/12	Ba1	3,304,886
1,995	HCA, Inc., Term Loan	7.600%	11/17/13	BB	2,018,184
2,000	Health Management Associates, Term Loan	7.100%	2/28/14	Ba2	2,010,208
1,985	HealthSouth Corporation, Term Loan	7.847%	3/10/13	B+	2,001,128
464	IASIS Healthcare, LLC, Delayed Term Loan, WI/DD	TBD	TBD	Ba2	465,571
124	IASIS Healthcare, LLC, Letter of Credit, WI/DD	TBD	TBD	Ba2	124,152
1,357	IASIS Healthcare, LLC, Term Loan, WI/DD	TBD	TBD	Ba2	1,362,571
3,940	LifeCare Holdings Inc., Term Loan B	7.600%	8/01/12	B1	3,913,405
2,152	Psychiatric Solutions Inc., Term Loan B	7.092%	12/01/12	Ba3	2,158,934
2,940	Select Medical Corporation, Term Loan	7.349%	2/24/12	Ba2	2,935,156
4,896	Vanguard Health Holding Company, LLC,	7.600%	9/23/11	Ba3	4,933,652
	Replacement Term Loan				
30,439	Total Health Care Providers & Services				30,541,537
	Hotels, Restaurants & Leisure 12.7% (8.3% o	f Total Inves	tments)		
4,950	24 Hour Fitness Worldwide, Inc., Term Loan B	7.850%	7/01/09	Ba3	4,984,031
1,788	Ameristar Casinos, Inc., Term Loan B	6.820%	11/10/12	BB+	1,789,495
778	CBRL Group, Inc., Term Loan B-1	6.860%	4/27/13	BB	779,791
122	CBRL Group, Inc., Term Loan B-2, Delayed Draw, (5) (9)	0.750%	4/27/13	BB	(51)
3,930	CCM Merger, Inc., Term Loan B	7.350%	7/13/12	Ba3	3,952,130
1,985	Cedar Fair LP, Term Loan	7.320%	8/30/12	BB-	2,006,091
2,836	Intrawest Corporation, Term Loan	9.250%	12/31/07	N/R	2,843,018
1,955	Isle of Capri Casinos, Inc., Term Loan	7.070%	2/04/11	Ba1	1,970,151
3,940	Penn National Gaming, Inc., Term Loan B	7.114%	10/03/12	BB	3,972,013
2,000	Pinnacle Entertainment Inc., Term Loan	7.320%	12/14/11	BB-	2,017,708
1,000	Quiznos Sub, Term Loan C	11.100%	11/05/13	N/R	1,018,542
130	Seminole Gaming, Term B-1 Delayed Draw, (5)	2.844%	3/05/14	BBB-	32,470
437	Seminole Gaming, Term B-2 Delayed Draw	6.875%	3/05/14	BBB-	437,520
433	Seminole Gaming, Term B-3 Delayed Draw	6.875%	3/05/14	BBB-	433,469
2,719	Travelport, Term Loan	7.850%	8/23/13	Ba3	2,745,551
268	Travelport, Letter of Credit	7.850%	8/23/13	Ba3	270,312
427	Venetian Casino Resort, LLC Term Loan B	7.090%	6/15/11	BB-	429,528
2,073	Venetian Casino Resort, LLC, Term Loan	7.090%	6/15/11	BB-	2,083,213
998	Worldspan LP, Term Loan	8.600%	12/07/13	Ba3	1,002,612
32,769	Total Hotels, Restaurants & Leisure				32,767,594

#### **Household Durables** 2.1% (1.4% of Total Investments)

4,478 1,006	Shea Homes Inc., Term Loan William Carter Company, Term Loan B	7.320% 6.846%	10/27/11 7/14/12	N/R BB	4,432,725 1,006,420
5,484	Total Household Durables				5,439,145
	Household Products 2.3% (1.5% of Total Invest	tments)			
1,901 3,979	Prestige Brands, Inc., Term Loan B Solo Cup Company, Term Loan	7.634% 8.847%	4/06/11 2/27/11	Ba3 B1	1,912,442 4,047,262
5,880	Total Household Products				5,959,704
	Independent Power Producers & Energy Traders	0.4% (0.3%	% of Total Invest	ments)	
671	Covanta Energy Corporation, Term Loan B	6.875%	2/09/14	Ba2	672,363
329	Covanta Energy Corporation, Letter of Credit	6.775%	2/09/14	Ba2	329,517
1,000	Total Independent Power Producers & Energy Traders				1,001,880

**Insurance** 2.4% (1.5% of Total Investments)