

NUVEEN SENIOR INCOME FUND  
Form N-Q  
December 29, 2005

**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: 10/31/05

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)**  
October 31, 2005

<b>Principal Amount</b>	<b>Weighted Average Coupon</b>	<b>Sta Matur</b>
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(000) Description<sup>(1)</sup>

<b>VARIABLE RATE SENIOR LOAN INTERESTS<sup>(2)</sup> - 136.1% (85.0% of total investments)</b>		
<b>Aerospace &amp; Defense - 2.4% (1.5% of total investments)</b>		
\$	2,993 Mid-Western Aircraft Systems Inc., Term Loan B	6.409% 6/10
	2,437 Vought Aircraft Industries, Inc., Term Loan	6.590% 12/24
	545 Vought Aircraft Industries, Inc., Tranche B, Letter of Credit	6.364% 12/24
<b>Airlines - 2.4% (1.5% of total investments)</b>		
	5,925 United Air Lines, Inc., DIP Term Loan (Tranche B) (b)	7.960% 3/31
<b>Auto Components - 9.6% (6.0% of total investments)</b>		
	2,343 Accuride Corporation, Term Loan	6.177% 1/31
	4,224 Federal-Mogul Corporation, Term Loan A (b)	6.330% 2/24
	5,551 Federal-Mogul Corporation, Term Loan B (b)	6.580% 2/24
	1,914 GenTek Inc, Term Loan B	6.605% 12/31
	2,000 Goodyear Tire & Rubber Company, Second Lien Term Loan	7.060% 4/30
	1,000 Goodyear Tire & Rubber Company, Term Loan	3.764% 4/30
	3,046 MetalForming Technologies, Inc., Term Loan A (a)(b)	0.000% 9/30
	1,187 MetalForming Technologies, Inc., Term Loan B (PIK) (a)(b)	0.000% 9/30
	3,042 Tenneco Automotive Inc., Term Loan B	6.080% 12/15
	1,336 Tenneco Automotive Inc., Term Loan B-1	5.943% 12/15
	723 United Components, Inc., Term Loan C	6.260% 6/30
<b>Beverages - 3.1% (2.0% of total investments)</b>		
	1,957 Constellation Brands, Inc., Term Loan	5.659% 11/30
	5,802 Dr. Pepper/Seven UP Bottling Group, Inc., Term Loan B	6.158% 12/15
<b>Building Products - 4.0% (2.5% of total investments)</b>		
	2,995 Euramax Holdings Inc., Term Loan B (d)	TBD
	1,980 Nortek, Inc., Term Loan B	5.915% 8/24
	2,485 Stile Acquisition Corporation, Canadian Term Loan	5.666% 3/24
	2,490 Stile Acquisition Corporation, Term Loan B	6.203% 5/13
<b>Chemicals - 5.3% (3.3% of total investments)</b>		
	2,415 Celanese Holdings LLC, Term Loan C	6.313% 4/01
	876 Huntsman International LLC, Term Loan	5.720% 8/10
	3,980 Mosaic Company, Term Loan	5.232% 2/24
	2,488 PQ Corporation, Term Loan	6.063% 2/15
	1,990 Rockwood Specialties Group, Inc., Tranche D	6.466% 7/30
	1,500 Wellman, Inc., First Lien Term Loan	7.710% 2/10

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**Commercial Services & Supplies - 5.8% (3.6% of total investments)**

3,000 Acco Brands, Term Loan B	5.726%	8/15
1,472 Allied Waste North America, Inc., Letter of Credit	6.030%	3/21
3,895 Allied Waste North America, Inc., Term Loan B	6.038%	3/15
3,950 National Equipment Services, Inc., Term Loan	9.710%	8/15
2,000 Williams Scotsman, Inc., Term Loan B	6.661%	6/28

**Construction & Engineering - 0.8% (0.5% of total investments)**

2,000 Maxim Crane Works, Term Loan C	9.625%	1/28
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**Containers & Packaging - 5.4% (3.4% of total investments)**

4,963 Graham Packaging Company, L.P., Term Loan B	6.555%	10/01
4,000 Graham Packaging Company, L.P., Term Loan C	8.250%	3/15
437 Smurfit-Stone Container Corporation, Deposit-Funded Commitment	2.100%	11/01
1,999 Smurfit-Stone Container Corporation, Term Loan B	5.722%	11/01
540 Smurfit-Stone Container Corporation, Term Loan C	5.875%	11/01
1,466 United States Can Company, Term Loan B	7.650%	1/15

**Diversified Telecommunication Services - 4.4% (2.7% of total investments)**

3,000 Fairpoint Communications, Inc., Term Loan	5.813%	2/15
1,985 Intelsat, Ltd., Term Loan B	5.813%	7/01
800 Qwest Corporation, Term Loan A	8.530%	6/30
5,000 Qwest Corporation, Term Loan B	6.950%	6/30
5,000 WCI Capital Corp., Term Loan B (a)(b)	0.000%	9/30

**Electric Utilities - 1.4% (0.9% of total investments)**

1,402 Allegheny Energy Supply Company, LLC, Term Loan C	5.788%	3/01
1,975 Calpine Construction Finance Company, L.P., Term Loan B	9.860%	8/31

**Electrical Equipment - 2.0% (1.2% of total investments)**

3,000 Mueller Group, Inc., Term Loan	6.401%	10/01
1,626 Sensus Metering Systems Inc., Term Loan B-1	5.955%	12/15
254 Sensus Metering Systems Inc., Term Loan B-2	5.970%	12/15

**Food Products - 2.4% (1.5% of total investments)**

5,000 Dole Holding Company, LLC, Term Loan	9.438%	7/21
913 Michael Foods, Inc., Term Loan B	5.187%	11/20

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**Healthcare Equipment & Supplies - 0.7% (0.5% of total investments)**

1,849 Kinetic Concepts, Inc., Term Loan B-2	5.780%	8/11
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**Healthcare Providers & Services - 9.0% (5.6% of total investments)**

5,376 Community Health Systems, Inc., Term Loan	5.610%	8/11
5,000 Davita Inc., Term Loan B	6.379%	7/01
1,975 IASIS Healthcare LLC, Term Loan B	6.304%	6/21
2,154 Psychiatric Solutions, Term Loan B	5.730%	6/30
2,985 Select Medical Corporation, Term Loan	5.571%	2/21
4,970 Vanguard Health Holding Company I, LLC, Term Loan	6.211%	9/21

**Hotels, Restaurants & Leisure - 17.6% (11.1% of total investments)**

5,000 24 Hour Fitness Worldwide, Inc., Term Loan B	6.780%	6/01
601 Ameristar Casinos, Inc., Incremental Term Loan	6.063%	12/21
1,768 Ameristar Casinos, Inc., Term Loan B-1	6.063%	12/21
4,988 Burger King Corporation, Term Loan B	5.830%	7/11
3,990 CCM Merger, Inc., Term Loan B	5.933%	7/21
1,985 Isle of Capri Casinos, Inc., Term Loan	5.845%	4/21
4,406 Jack in the Box Inc., Term Loan	5.569%	1/01
7,990 OpBiz, LLC, Term Loan A	5.305%	8/31
20 OpBiz, LLC, Term Loan B (PIK)	8.055%	8/31
4,000 Penn National Gaming Inc., Term Loan B	6.082%	5/21
2,772 Pinnacle Entertainment, Delayed Draw Term Loan	7.044%	12/11
2,210 Pinnacle Entertainment, Term Loan B	7.090%	8/21
1,959 Resorts International, Term Loan B	10.270%	3/01
427 Venetian Casino Resort, LLC, Delayed Draw Term Loan	5.770%	6/11
2,073 Venetian Casino Resort, LLC, Term Loan	5.770%	6/11

**Household Durables - 3.3% (2.1% of total investments)**

3,674 Sealy Mattress Company, Term Loan D	5.731%	4/01
4,500 Shea Homes, Term Loan (c)	TBD	

**Household Products - 0.8% (0.5% of total investments)**

1,970 Prestige Brands, Inc., Term Loan B	6.316%	4/01
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**Independent Power Producers & Energy Traders - 0.4% (0.2% of total investments)**

553 Covanta Energy Corporation, Letter of Credit	3.863%	1/21
446 Covanta Energy Corporation, Term Loan B	6.961%	5/21

**Insurance - 2.3% (1.4% of total investments)**

5,586 Conesco, Inc., Term Loan	5.970%	6/21
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**IT Services - 3.8% (2.4% of total investments)**

4,413 Fidelity National, Term Loan B	5.685%	3/09
4,988 SunGard Data Systems Inc., Term Loan B	6.280%	1/25

**Leisure Equipment & Products - 0.4% (0.2% of total investments)**

1,000 Mega Bloks, Term Loan B	5.885%	9/30
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**Machinery - 1.2% (0.7% of total investments)**

1,099 Dresser-Rand Group Inc., Term Loan	6.047%	10/10
1,830 Rexnord Corporation, Replacement Term Loan	6.151%	12/31

**Media - 24.3% (15.2% of total investments)**

6,209 American Media Operations, Inc., Term Loan C	6.813%	4/07
6,000 Century Cable Holdings, LLC, Discretionary Term Loan (b)	8.750%	12/31
1,640 Century Cable Holdings, LLC, Revolver (b)(e)	7.750%	10/25
2,000 Century Cable Holdings, LLC, Revolver (b)(e)	7.750%	10/25
4,931 Charter Communications Operating, LLC, Term Loan B	7.500%	4/07
2,294 Dex Media East, LLC, Term Loan B	5.781%	11/10
4,420 Dex Media West, LLC, Term Loan B	5.734%	3/09
1,985 Emmis Operating Company, Term Loan	5.720%	11/10
1,044 Gray Television, Inc., Term Loan B	5.350%	12/31
5,000 Metro-Goldwyn-Mayer Studios, Inc., Term Loan B	6.270%	4/12
6,000 PRIMEDIA Inc., Term Loan	6.114%	9/30
4,337 R.H. Donnelley Inc., Tranche D	5.696%	6/30
2,985 Rainbow Media Holdings LLC, Term Loan	6.438%	3/31
4,656 Regal Cinemas Corporation, Term Loan	6.020%	11/10
1,728 Sun Media Corporation, Term Loan B	6.243%	2/07
3,000 UPC Financing Partnership, Term Loan H2	6.804%	9/30
2,953 WMG Acquisition Corp., Term Loan	5.847%	2/28

**Metals & Mining - 2.0% (1.2% of total investments)**

4,951 Amsted Industries Incorporated, Term Loan B	6.623%	10/15
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**Multi-Utilities - 1.6% (1.0% of total investments)**

875 NRG Energy, Inc., Credit-Linked Deposit	3.920%	12/24
1,117 NRG Energy, Inc., Term Loan	5.895%	12/20
1,985 Reliant Energy, Inc., Term Loan	6.112%	4/30

**Oil, Gas & Consumable Fuels - 2.0% (1.2% of total investments)**

800 Coffeyville Resources LLC, Letter of Credit	6.563%	6/24
1,197 Coffeyville Resources LLC, Term Loan B	6.566%	6/24

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1,125 El Paso Corporation, Deposit-Funded Commitment	3.764%	11/23
1,845 El Paso Corporation, Term Loan	6.813%	11/23

**Paper & Forest Products - 1.7% (1.1% of total investments)**

1,195 Boise Cascade Holdings, LLC, Term Loan D	5.790%	3/23
2,993 NewPage Corporation, Term Loan B	6.788%	5/23

**Pharmaceuticals - 0.8% (0.5% of total investments)**

1,990 Talecris Biotherapeutics Inc., Term Loan B	7.090%	3/31
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**Real Estate - 6.3% (3.9% of total investments)**

1,781 General Growth Properties, Inc., Term Loan A	5.610%	10/23
4,968 General Growth Properties, Inc., Term Loan B	6.090%	11/12
937 Lion Gables, Term Loan	5.630%	9/30
4,900 LNR Property Corp., Term Loan	6.731%	2/03
3,000 LNR Property Corp., Mezzanine Term Loan B	8.977%	2/03

**Specialty Retail - 4.5% (2.8% of total investments)**

1,363 Micro Warehouse, Inc., Term Loan B (a)(b)	0.000%	1/30
2,993 Movie Gallery Inc., Term Loan B	7.830%	4/03
4,060 Norwood Promotional Products, Inc., Term Loan A	10.125%	8/10
5,362 Norwood Promotional Products, Inc., Term Loan B	1.000%	8/10
2,000 TravelCenters of America Inc., Term Loan	5.710%	6/30

**Textiles, Apparel & Luxury Goods - 3.6% (2.3% of total investments)**

5,225 Jostens IH Corp., Term Loan C	5.943%	7/23
3,750 William Carter Company, Term Loan B	5.718%	7/12

**Trading Companies & Distributors - 0.8% (0.5% of total investments)**

2,000 Ashtead Group Public Limited Company, Term Loan	6.063%	11/12
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Total Variable Rate Senior Loan Interests (cost \$349,113,423)

Principal Amount (000)	Description <sup>(1)</sup>	Coupon	Sta Matu
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**CORPORATE BONDS - 16.3% (10.2% of total investments)**

**Hotels, Restaurants & Leisure - 7.2% (4.6% of total investments)**

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\$	5,350 Mandalay Resort Group	6.450%	2/07
	1,500 MGM Grand	7.250%	10/15
	7,000 MGM Mirage	9.750%	6/07
	1,443 Park Place Entertainment	7.875%	12/15
	2,400 Park Place Entertainment	8.875%	9/15

**Household Durables - 1.2% (0.7% of total investments)**

	3,000 Standard Pacific Corporation	6.500%	10/07
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**Machinery - 0.8% (0.5% of total investments)**

	2,000 Navistar International, Series B	9.375%	6/01/06
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**Media - 4.4% (2.7% of total investments)**

	1,930 AMC Entertainment	9.875%	2/01/12
	2,000 Cablevision Systems Corp. Floating Rate Note, 4.500% plus six-month LIBOR	8.966%	4/01/09
	4,500 Emmis Operating Company, Floating Rate Note, 5.875% plus three-month LIBOR, 144A	10.135%	6/15/12
	2,500 PRIMEDIA Inc., Floating Rate Note, 5.375% plus three-month LIBOR	9.635%	5/15/10

**Oil, Gas & Consumable Fuels - 2.7% (1.7% of total investments)**

	6,417 Tesoro Petroleum Corporation	8.000%	4/15/08
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Total Corporate Bonds (cost \$41,615,512)

**Shares (000) Description<sup>(1)</sup>**

**EQUITIES - 0.0% (0.0% of total investments)**

**Auto Components - 0.0% (0.0% of total investments)**

280 MetalForming Technologies, Inc. (b) (f)

Total Equities (cost \$0)

**WARRANTS - 0.0% (0.0% of total investments)**

**Multi-Utilities - 0.0% (0.0% of total investments)**

6 Reliant Energy, Inc.

Total Warrants (cost \$40,254)

**Principal Amount**

**(000) Description<sup>(1)</sup>**

**REPURCHASE AGREEMENTS - 7.8% (4.8% total investments)**

\$	19,505 State Street Bank, 3.730%, dated 10/31/05, due 11/01/05, repurchase price \$19,506,655 collateralized by \$15,965,000 U.S. Treasury Bonds, 7.250%, due 5/15/16, value \$19,896,605
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Total Repurchase Agreements (cost \$19,504,634)

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Total Investments (cost \$410,273,823) - 160.2%

Borrowings Payable - (41.0)%

Other Assets Less Liabilities - (0.9)%

Preferred Shares, at Liquidation Value (18.3)%

Net Assets Applicable to Common Shares - 100%

(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.

The Fund did not have any unfunded loan commitments at October 31, 2005.

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.

\* Senior Loans in the Fund's portfolio 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 in the Fund's portfolio may occur. As a result, the actual remaining maturity of Senior Loans held in the Fund's portfolio may be substantially less than the stated maturities shown.

\*\* Ratings below Baa by Moody's Investor Service, Inc. or BBB by Standard & Poor's Group are considered to be below investment grade.

(a) At or subsequent to October 31, 2005, this issue was non-income producing.

(b) At or subsequent to October 31, 2005, this issue was under the protection of the Federal Bankruptcy Court.

(c) Investment purchased on a when-issued or delayed delivery basis.

(d) Portion of investment purchased on a when-issued or delayed delivery basis.

(e) Position represents a participation commitment outstanding at October 31, 2005. The Fund had the following participation commitments outstanding at October 31, 2005:

Counterparty	Commitment Amount	Value
Morgan Stanley	\$ 1,640,000	\$ 1,613,350
Bear, Stearns & Co., Inc.	2,000,000	1,967,500

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

144A Securities are exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These securities 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



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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.  
N/R Investment is not rated.  
 Borrowings payable as a percentage of total investments is (25.6%).

### 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 timing differences in recognizing certain gains and losses on investment transactions.

At October 31, 2005, the cost of investments was \$410,273,823.

Gross unrealized appreciation and gross unrealized depreciation of investments at October 31, 2005, were as follows:

Gross unrealized:		
Appreciation	\$	4,919,445
Depreciation		(12,378,920)
Net unrealized appreciation (depreciation) of investments	\$	(7,459,475)

### Item 2. Controls and Procedures.

- 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)).
- 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

SIGNATURES

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By (Signature and Title)\* /s/ Jessica R. Droeger  
Jessica R. Droeger  
Vice President and Secretary

Date 12/29/05

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 12/29/05

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

Date 12/29/05

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