

NUVEEN SENIOR INCOME FUND
Form N-Q
June 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: 07/31

Date of reporting period: 04/30/05

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)

April 30, 2005

| Principal | Weighted Average | State |
|------------------|-----------------------------|--------------|
|------------------|-----------------------------|--------------|

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| Amount (000) | Description ⁽¹⁾ | Coupon | Maturity |
|---|---|--------|----------|
| VARIABLE RATE SENIOR LOAN INTERESTS⁽²⁾ - 136.6% (83.8% of total assets) | | | |
| Aerospace & Defense - 2.7% (1.7% of total assets) | | | |
| \$ 3,855 | United Defense Industries Inc., Term Loan B | 5.070% | 8/13/0 |
| 2,449 | Vought Aircraft Industries, Inc., Term Loan | 5.350% | 12/22/1 |
| 545 | Vought Aircraft Industries, Inc., Tranche B, Letter of Credit | 5.190% | 12/22/1 |
| Airlines - 2.4% (1.5% of total assets) | | | |
| 5,954 | United Air Lines, Inc., DIP Term Loan (Tranche B) (b) | 7.500% | 9/30/0 |
| Auto Components - 9.3% (5.7% of total assets) | | | |
| 2,425 | Accuride Corporation, Term Loan | 5.356% | 1/31/1 |
| 4,224 | Federal-Mogul Corporation, Term Loan A (b) | 5.310% | 2/24/0 |
| 5,551 | Federal-Mogul Corporation, Term Loan B (b) | 5.560% | 2/24/0 |
| 2,000 | Goodyear Tire & Rubber Company, Second Lien Term Loan (d) | 5.890% | 4/30/1 |
| 1,000 | Goodyear Tire & Rubber Company, Term Loan (d) | 4.840% | 4/30/1 |
| 1,000 | Goodyear Tire & Rubber Company, Third Lien Term Loan (d) | 6.640% | 3/01/1 |
| 3,046 | MetalForming Technologies, Inc., Term Loan A (a) | 7.064% | 9/30/0 |
| 1,164 | MetalForming Technologies, Inc., Term Loan B (PIK) (a) | 8.064% | 9/30/0 |
| 3,042 | Tenneco Automotive Inc., Term Loan B | 5.120% | 12/12/1 |
| 1,466 | Tenneco Automotive Inc., Term Loan B-1 | 5.110% | 12/12/1 |
| 773 | United Components, Inc., Term Loan C | 5.290% | 6/30/1 |
| Beverages - 3.3% (2.0% of total assets) | | | |
| 2,077 | Constellation Brands, Inc., Term Loan | 4.990% | 11/30/1 |
| 6,166 | Dr. Pepper/Seven UP Bottling Group, Inc., Term Loan B | 5.320% | 12/19/1 |

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Building Products - 2.8% (1.7% of total assets)

| | | | |
|-------|--|--------|--------|
| 2,498 | Masonite Corporation, Canadian Term Loan | 7.250% | 3/21/1 |
| 2,502 | Masonite Corporation, Term Loan B | 6.750% | 5/13/1 |
| 1,990 | Nortek, Inc., Term Loan B | 5.340% | 8/27/1 |

Chemicals - 6.7% (4.1% of total assets)

| | | | |
|-------|--|--------|---------|
| 575 | Celanese Holdings LLC, Delayed Term Loan (e) | 0.750% | 4/06/1 |
| 2,423 | Celanese Holdings LLC, Term Loan C | 5.625% | 4/06/1 |
| 2,000 | GenTek Inc, Term Loan B | 5.806% | 12/31/1 |
| 1,333 | Headwaters Incorporated, Second Lien Term Loan | 8.650% | 9/01/1 |
| 1,000 | Huntsman International LLC, Term Loan | 6.050% | 3/31/1 |
| 4,000 | Mosaic Company, Term Loan | 4.570% | 2/21/1 |
| 2,500 | PQ Corporation, Term Loan | 5.125% | 2/11/1 |
| 2,000 | Rockwood Specialties Group, Inc., Tranche D | 5.430% | 7/30/1 |
| 1,500 | Wellman, Inc., First Lien Term Loan | 6.743% | 2/10/0 |

Commercial Services & Supplies - 4.6% (2.8% of total assets)

| | | | |
|-------|--|--------|---------|
| 1,486 | Allied Waste North America, Inc., Letter of Credit | 3.100% | 3/21/1 |
| 4,014 | Allied Waste North America, Inc., Term Loan B | 5.180% | 3/12/2 |
| 3,970 | National Equipment Services, Inc., Term Loan | 8.970% | 8/17/1 |
| 1,930 | Williams Scotsman, Inc., Term Loan | 5.970% | 12/31/0 |

Communications Equipment - 0.8% (0.5% of total assets)

| | | | |
|-------|-------------------------|--------|--------|
| 2,000 | Conversant, Term Loan B | 6.871% | 3/30/1 |
|-------|-------------------------|--------|--------|

Construction & Engineering - 0.8% (0.5% of total assets)

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| | | | |
|---|--|--------|---------|
| 2,000 | Maxim Crane Works, Term Loan C | 8.563% | 1/28/1 |
| Containers & Packaging - 6.2% (3.8% of total assets) | | | |
| 4,988 | Graham Packaging Company, L.P., Term Loan B | 5.650% | 10/07/1 |
| 4,000 | Graham Packaging Company, L.P., Term Loan C | 7.313% | 3/15/1 |
| 437 | Smurfit-Stone Container Corporation, Deposit-Funded Commitment | 2.100% | 11/01/1 |
| 3,481 | Smurfit-Stone Container Corporation, Term Loan B | 4.800% | 11/01/1 |
| 1,071 | Smurfit-Stone Container Corporation, Term Loan C | 4.920% | 11/01/1 |
| 1,474 | United States Can Company, Term Loan B | 6.940% | 1/15/1 |
| Diversified Telecommunication Services - 4.7% (2.9% of total assets) | | | |
| 3,000 | Fairpoint Communications, Inc., Term Loan | 5.170% | 2/15/1 |
| 1,995 | Intelsat, Ltd., Term Loan B | 4.630% | 7/06/1 |
| 2,000 | Qwest Corporation, Term Loan A | 7.390% | 6/30/0 |
| 5,000 | Qwest Corporation, Term Loan B | 6.950% | 6/30/1 |
| Electric Utilities - 1.8% (1.1% of total assets) | | | |
| 1,426 | Allegheny Energy Supply Company, LLC, Term Loan | 5.610% | 3/08/1 |
| 2,985 | Calpine Construction Finance Company, L.P., Term Loan B | 8.860% | 8/31/0 |
| Electrical Equipment - 0.8% (0.5% of total assets) | | | |
| 1,704 | Sensus Metering Systems Inc., Term Loan B-1 | 5.430% | 12/17/1 |
| 256 | Sensus Metering Systems Inc., Term Loan B-2 | 5.430% | 12/17/1 |

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| | | | | |
|--|---|--|---------|---------|
| Energy Equipment & Services - 0.4% (0.3% of total assets) | | | | |
| 1,118 | Pride Offshore, Inc., Term Loan | | 4.640 % | 7/07/1 |
| Food Products - 2.4% (1.5% of total assets) | | | | |
| 5,000 | Dole Holding Company, LLC, Term Loan | | 8.000% | 7/22/1 |
| 913 | Michael Foods, Inc., Term Loan B | | 5.072% | 11/20/1 |
| Gas Utilities - 1.2% (0.7% of total assets) | | | | |
| 1,125 | El Paso Corporation, Deposit-Funded Commitment | | 2.290% | 11/23/0 |
| 1,860 | El Paso Corporation, Term Loan | | 5.875% | 11/23/0 |
| Healthcare Equipment & Supplies - 2.3% (1.4% of total assets) | | | | |
| 1,000 | Advanced Medical Optics, Inc., Delayed Draw Term Loan (e) | | 0.250% | 7/07/0 |
| 3,543 | Advanced Medical Optics, Inc., Term Loan B | | 4.840% | 6/25/0 |
| 2,272 | Kinetic Concepts, Inc., Term Loan B-2 | | 4.850% | 8/11/1 |
| Healthcare Providers & Services - 9.2% (5.6% of total assets) | | | | |
| 5,403 | Community Health Systems, Inc., Term Loan | | 4.640% | 8/19/1 |
| 1,985 | IASIS Healthcare LLC, Term Loan B | | 5.370% | 6/22/1 |
| 1,002 | Quintiles Transnational Corp., Term Loan B | | 4.840% | 6/26/0 |
| 7,000 | Select Medical Corporation, Term Loan | | 4.630% | 2/24/1 |
| 2,597 | Triad Hospitals, Inc., Term Loan B | | 5.320% | 9/30/0 |
| 2,993 | Vanguard Health Holding Company I, LLC, Initial Sub Tranche 2 Term Loan | | 6.350% | 9/23/1 |
| 1,990 | Vanguard Health Holding Company I, LLC, Term Loan B | | 6.340% | 9/23/1 |

Hotels, Restaurants & Leisure - 15.4% (9.5% of total assets)

| | | | |
|-------|---|--------|---------|
| 6,910 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 6.250% | 7/01/0 |
| 623 | Ameristar Casinos, Inc., Incremental Term Loan | 5.063% | 12/20/0 |
| 1,832 | Ameristar Casinos, Inc., Term Loan B-1 | 5.063% | 12/20/0 |
| 1,990 | Argosy Gaming Company, Term Loan B | 4.850% | 7/31/0 |
| 1,995 | Isle of Capri Casinos, Inc., Term Loan | 4.609% | 4/26/0 |
| 4,429 | Jack in the Box Inc., Term Loan | 4.850% | 1/09/1 |
| 7,990 | OpBiz, LLC, Term Loan A | 6.100% | 8/31/1 |
| 19 | OpBiz, LLC, Term Loan B (PIK) | 6.560% | 8/31/1 |
| 1,969 | Resorts International, Term Loan B | 7.250% | 3/03/1 |
| 427 | Venetian Casino Resort, LLC, Delayed Draw Term Loan (e) | 0.750% | 6/15/1 |
| 2,073 | Venetian Casino Resort, LLC, Term Loan | 4.810% | 6/15/1 |
| 843 | Wyndham International, Inc., Term Loan I | 7.688% | 6/30/0 |
| 8,057 | Wyndham International, Inc., Term Loan II | 8.688% | 4/01/0 |

Household Durables - 1.7% (1.0% of total assets)

| | | | |
|-------|---------------------------------------|--------|--------|
| 4,152 | Sealy Mattress Company, Term Loan D | 4.940% | 4/06/1 |
| 5,000 | WCI Capital Corp., Term Loan B (a)(b) | 0.000% | 9/30/0 |

Household Products - 0.8% (0.5% of total assets)

| | | | |
|-------|------------------------------------|--------|--------|
| 1,980 | Prestige Brands, Inc., Term Loan B | 5.380% | 4/06/1 |
|-------|------------------------------------|--------|--------|

Insurance - 3.9% (2.4% of total assets)

| | | | |
|-------|--------------------------|--------|--------|
| 9,589 | Conseco, Inc., Term Loan | 6.564% | 6/22/1 |
|-------|--------------------------|--------|--------|

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IT Services - 1.8% (1.1% of total assets)

| | | | |
|-------|--------------------------------|--------|--------|
| 4,625 | Fidelity National, Term Loan B | 4.651% | 3/09/1 |
|-------|--------------------------------|--------|--------|

Machinery - 1.4% (0.8% of total assets)

| | | | |
|-------|--|--------|---------|
| 1,482 | Dresser-Rand Group Inc., Term Loan | 5.360% | 10/10/1 |
| 1,943 | Rexnord Corporation, Replacement Term Loan | 6.270% | 11/25/0 |

Media - 27.2% (16.6% of total assets)

| | | | |
|-------|--|--------|---------|
| 1,982 | Advertising Directory Solutions Inc., Term Loan B | 5.070% | 11/09/1 |
| 6,242 | American Media Operations, Inc., Term Loan C | 5.875% | 4/01/0 |
| 1,332 | CanWest Media Inc., Term Loan E | 5.044% | 6/18/0 |
| 6,000 | Century Cable Holdings, LLC, Discretionary Term Loan (b) | 7.750% | 12/31/0 |
| 2,000 | Century Cable Holdings, LLC, Revolver (b)(f) | 6.750% | 10/25/1 |
| 1,640 | Century Cable Holdings, LLC, Revolver (b)(f) | 6.750% | 10/25/1 |
| 4,963 | Charter Communications Operating, LLC, Term Loan B | 6.440% | 4/07/1 |
| 2,415 | Dex Media East, LLC, Term Loan B | 4.600% | 11/10/0 |
| 4,666 | Dex Media West, LLC, Term Loan B | 4.780% | 3/09/1 |
| 1,995 | Emmis Operating Company, Term Loan | 4.660% | 11/10/1 |
| 2,000 | Freedom Communications, Inc., Term Loan B | 4.597% | 5/18/1 |
| 1,990 | Gray Television, Inc., Term Loan C | 4.900% | 12/31/1 |
| 2,438 | Lamar Media Corp., Tranche D | 4.620% | 6/30/1 |
| 5,000 | Metro-Goldwyn-Mayer Studios, Inc., Term Loan B | 5.380% | 4/12/1 |
| 2,048 | PRIMEDIA Inc., Term Loan B | 5.775% | 6/30/0 |
| 1,990 | PRIMEDIA Inc., Term Loan C | 7.375% | 12/31/0 |
| 4,359 | R.H. Donnelley Inc., Tranche D | 4.800% | 6/30/1 |
| 3,000 | Rainbow Media Holdings LLC, Term Loan | 5.690% | 3/31/1 |
| 4,679 | Regal Cinemas Corporation, Term Loan | 5.093% | 11/10/1 |
| 1,738 | Sun Media Corporation, Term Loan B | 5.190% | 2/07/0 |
| 3,000 | UPC Financing Partnership, Term Loan H2 | 5.752% | 9/30/1 |
| 2,970 | WGM Acquisition Corp., Term Loan | 5.320% | 2/27/1 |

Metals & Mining - 2.0% (1.3% of total assets)

| | | | |
|-------|---|--------|---------|
| 5,012 | Amsted Industries Incorporated, Term Loan B | 5.900% | 10/15/1 |
|-------|---|--------|---------|

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Multi-Utilities & Unregulated Power - 1.6% (1.0% of total assets)

| | | | |
|-------|---|--------|---------|
| 875 | NRG Energy, Inc., Credit-Linked Deposit | 2.993% | 12/24/1 |
| 1,122 | NRG Energy, Inc., Term Loan | 5.250% | 12/20/1 |
| 1,995 | Reliant Energy, Inc., Term Loan | 6.040% | 4/30/1 |

Paper & Forest Products - 2.2% (1.4% of total assets)

| | | | |
|-------|--|---------|--------|
| 1,579 | Boise Cascade Holdings, LLC, Term Loan D | 4.740% | 3/29/1 |
| 3,000 | NewPage Corporation, Term Loan B (d) | 6.379% | 5/02/0 |
| 1,000 | White Birch Paper Company, Second Lien Term Loan | 12.250% | 3/31/1 |

Pharmaceuticals - 1.8% (1.1% of total assets)

| | | | |
|-------|---|--------|---------|
| 2,458 | Alpharma Operating Corporation, Term Loan A | 5.280% | 10/05/0 |
| 2,000 | Talecris Biotherapeutics Inc., Term Loan B | 6.170% | 3/31/1 |

Real Estate - 5.9% (3.6% of total assets)

| | | | |
|-------|--|--------|---------|
| 2,000 | General Growth Properties, Inc., Term Loan A | 5.110% | 10/28/0 |
| 4,989 | General Growth Properties, Inc., Term Loan B | 5.100% | 11/12/0 |
| 4,900 | LNR Property Corp., Term Loan | 5.810% | 2/03/0 |
| 3,000 | LNR Property Corp., Term Loan B | 8.060% | 2/03/0 |

Specialty Retail - 5.6% (3.4% of total assets)

| | | | |
|-------|--|--------|--------|
| 1,363 | Micro Warehouse, Inc., Term Loan B (a)(b)(g) | 0.000% | 1/30/0 |
|-------|--|--------|--------|

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| | | | |
|-------|---|--------|--------|
| 3,000 | Movie Gallery Inc., Term Loan B (d) | 6.140% | 4/01/1 |
| 6,134 | Norwood Promotional Products, Inc., Term Loan A | 9.250% | 8/16/0 |
| 5,362 | Norwood Promotional Products, Inc., Term Loan B | 1.000% | 8/16/1 |
| 2,651 | Shemin Holdings Corporation, Term Loan B | 6.813% | 1/28/0 |

Textiles & Apparel - 2.1% (1.3% of total assets)

| | | | |
|-------|-------------------------------|--------|--------|
| 5,333 | Jostens IH Corp., Term Loan C | 5.190% | 7/29/1 |
|-------|-------------------------------|--------|--------|

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

| | | | |
|-------|---|--------|---------|
| 2,000 | Ashtead Group Public Limited Company, Term Loan | 5.063% | 11/12/0 |
|-------|---|--------|---------|

Total Variable Rate Senior Loan Interests (cost \$352,315,823)

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

CORPORATE and MUNICIPAL BONDS - 16.4% (10.0% of total assets)

Commercial Services & Supplies - 0.1% (0.1% of total assets)

| | | | |
|-------|--|--------|--------|
| 1,215 | California Pollution Control Finance Authority, CanFibre of Riverside Project (a)(b)(c)(g) | 9.440% | 7/01/1 |
| 656 | California Pollution Control Finance Authority, CanFibre of Riverside Project (a)(b)(c)(g) | 9.000% | 7/01/1 |

Hotels, Restaurants & Leisure - 7.4% (4.5% of total assets)

| | | | |
|-------|--------------------------|--------|---------|
| 5,350 | Mandalay Resort Group | 6.450% | 2/01/0 |
| 1,500 | MGM Grand | 7.250% | 10/15/0 |
| 7,000 | MGM Mirage | 9.750% | 6/01/0 |
| 1,443 | Park Place Entertainment | 7.875% | 12/15/0 |

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| | | | |
|---|--|--------|---------|
| 2,400 | Park Place Entertainment | 8.875% | 9/15/0 |
| <hr/> | | | |
| Household Durables - 1.2% (0.7% of total assets) | | | |
| 3,000 | Standard Pacific Corporation | 6.500% | 10/01/0 |
| <hr/> | | | |
| Machinery - 0.8% (0.5% of total assets) | | | |
| 2,000 | Navistar International, Series B | 9.375% | 6/01/0 |
| <hr/> | | | |
| Media - 4.2% (2.6% of total assets) | | | |
| 1,930 | AMC Entertainment | 9.875% | 2/01/1 |
| 2,000 | Cablevision Systems Corp, Floating Rate Note, 4.500% plus six-month LIBOR | 7.909% | 4/01/0 |
| 2,500 | PRIMEDIA Inc., Floating Rate Note, 5.370% plus three-month LIBOR, 144A | 8.580% | 5/15/1 |
| 4,000 | WMG Acquisition Corp., Floating Rate Note, 4.375% plus three-month LIBOR, 144A | 7.585% | 12/15/1 |
| <hr/> | | | |
| Oil & Gas - 2.7% (1.6% of total assets) | | | |
| 6,417 | Tesoro Petroleum Corporation | 8.000% | 4/15/0 |
| <hr/> | | | |
| Total Corporate And Municipal Bonds (cost \$41,683,389) | | | |
| <hr/> | | | |
| Shares (000) | Description⁽¹⁾ | | |
| <hr/> | | | |
| EQUITIES - 0.0% (0.0% of total assets) | | | |
| Auto Components - 0.0% (0.0% of total assets) | | | |
| 280 | MetalForming Technologies, Inc. (g) | | |
| <hr/> | | | |

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Total Equities (cost \$0)

WARRANTS - 0.0% (0.0% of total assets)

Multi-Utilities & Unregulated Power - 0.0% (0.0% of total assets)

6

Reliant Energy, Inc.

Total Warrants (cost \$40,254)

| Principal Amount (000) | Description ⁽¹⁾ |
|---------------------------|----------------------------|
|---------------------------|----------------------------|

HIGH-GRADE SHORT-TERM INVESTMENTS - 5.8% (3.6% of total assets)

\$ 14,672

State Street Bank Euro Dollar Time Deposit, 2.700%, 5/02/05

Total High-Grade Short-Term Investments (cost \$14,672,270)

Total Investments (cost \$408,711,736) - 158.8% (97.4% of total assets)

Borrowings Payable - (40.6)%+

Other Assets Less Liabilities - (0.0)%

Taxable Auctioned Preferred Shares, at Liquidation Value (18.2)%

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.

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.

The Fund had unfunded loan commitments of \$2,002,172 at April 30, 2005.

* 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. The Fund estimates that the actual average maturity of the Senior Loans held in its portfolio will be approximately 18-24 months.

** 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 April 30, 2005, this issue was non-income producing.
- (b) At or subsequent to April 30, 2005, this issue was under the protection of the federal bankruptcy court.
- (c) On January 1, 2002, CFR Holdings, Inc. (an entity formed by Nuveen for the benefit of the Nuveen Funds owning various interests in CanFibre of Riverside) took possession of the CanFibre of Riverside assets on behalf of the various Nuveen Funds. CFR Holdings, Inc. determined that a sale of the facility was in the best interest of shareholders and proceeded accordingly.
- (d) Purchased on a when-issued or delayed delivery basis.
- (e) Position represents an unfunded loan commitment outstanding at April 30, 2005. The Fund had unfunded loan commitments of \$2,002,172 at April 30, 2005.
- (f) Position represents participation commitment outstanding at April 30, 2005.

The Fund had the following participation commitments outstanding at April 30, 2005:

| Counterparty | Commitment Amount | Market Value |
|--------------|----------------------|-----------------|
|--------------|----------------------|-----------------|

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| | | |
|---------------------------|-------------|-------------|
| Bear, Stearns & Co., Inc. | \$2,000,000 | \$1,969,063 |
| Morgan Stanley | 1,640,000 | 1,614,632 |

- (g) Investment valued at fair value using methods determined in good faith by, or at the direction of, the Board of Trustees.
- 144A 144A securities are those which 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.
- (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 assets is (24.9%).

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 recognizing certain gains and losses on investment transactions.

At April 30, 2005, the cost of investments was \$408,728,486.

Gross unrealized appreciation and gross unrealized depreciation of investments at April 30, 2005, were as follows:

| | |
|-------------------|--------------|
| Gross unrealized: | |
| Appreciation | \$5,173,724 |
| Depreciation | (11,446,411) |

| | |
|---|----------------|
| Net unrealized appreciation (depreciation) of investments | \$ (6,272,687) |
|---|----------------|

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/ Jessica R. Droeger--Vice President and Secretary

Date 06/29/05

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--Chief Administrative Officer (principal executive officer)

Date 06/29/05

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

Date 06/29/05

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