

NUVEEN SENIOR INCOME FUND
Form N-Q
December 30, 2004

**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: 10/31/04

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, 2004

Principal

Ratings*

Stated

Market

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| Amount (000) | Description ⁽¹⁾ | Ratings* | | | Value | |
|---|----------------------------|--|-----|------------|------------|--------------|
| | | Moody's | S&P | Maturity** | | |
| VARIABLE RATE SENIOR LOAN INTERESTS⁽²⁾ - 137.5% | | | | | | |
| (82.9% of total assets) | | | | | | |
| Aerospace & Defense - 3.5% (2.1% of total assets) | | | | | | |
| \$ | 1,510 | DeCrane Aircraft Holdings, Inc., Term Loan D | B3 | B- | 12/17/06 | \$ 1,510,003 |
| | 3,968 | United Defense Industries Inc., Term Loan B | Ba2 | BB+ | 08/13/09 | 4,007,151 |
| | 224 | Vought Aircraft Industries, Inc., Term Loan B | Ba3 | B+ | 06/30/07 | 226,550 |
| | 156 | Vought Aircraft Industries, Inc., Term Loan C | Ba3 | B+ | 06/30/08 | 158,183 |
| | 2,933 | Vought Aircraft Industries, Inc., Term Loan X | Ba3 | B+ | 12/31/06 | 2,958,884 |
| | | | | | 8,860,771 | |
| Airlines - 2.4% (1.4% of total assets) | | | | | | |
| | 6,000 | United Air Lines, Inc., DIP Term Loan (Tranche B) | NR | NR | 06/30/05 | 6,067,500 |
| Auto Components - 13.8% (8.3% of total assets) | | | | | | |
| | 4,224 | Federal-Mogul Corporation, Term Loan A (b) | NR | NR | 02/24/04 | 3,931,416 |
| | 5,551 | Federal-Mogul Corporation, Term Loan B (b) | NR | NR | 02/24/05 | 5,181,255 |
| | 1,995 | Mark IV Industries, Inc., Term Loan B | B1 | BB- | 06/23/11 | 2,027,419 |
| | 4,488 | Meridian Automotive Systems, Inc., Tranche B Term Loan | B2 | B+ | 08/28/10 | 4,184,594 |
| | 8,286 | Metaldyne Company LLC, Term Loan D | B2 | BB- | 12/31/09 | 8,266,706 |
| | 3,046 | MetalForming Technologies, Inc., Term Loan A | NR | NR | 09/30/07 | 2,512,760 |
| | 1,122 | MetalForming Technologies, Inc., Term Loan B (PIK) | NR | NR | 09/30/07 | 532,929 |
| | 2,448 | Plastech Engineered Products, Inc., Term Loan B | Ba3 | BB- | 03/31/10 | 2,489,591 |
| | 3,422 | Tenneco Automotive Inc., Term Loan B | B1 | B+ | 12/12/10 | 3,486,584 |
| | 1,552 | Tenneco Automotive Inc., Term Loan B-1 | B1 | B+ | 12/12/10 | 1,581,465 |
| | 857 | United Components, Inc., Term Loan C | B1 | BB- | 06/30/10 | 868,981 |
| | | | | | 35,063,700 | |
| Beverages - 2.5% (1.5% of total assets) | | | | | | |
| | 6,372 | Dr. Pepper/Seven UP Bottling Group, Inc., Term Loan B | B1 | NR | 12/19/10 | 6,464,554 |
| Building Products- 0.8% (0.5% of total assets) | | | | | | |
| | 2,000 | Nortek, Inc., Term Loan B | B1 | B+ | 08/27/11 | 2,031,667 |
| Chemicals - 4.2% (2.5% of total assets) | | | | | | |
| | 1,657 | Buckeye Technologies, Inc., Term Loan B | B1 | BB- | 03/15/08 | 1,682,207 |
| | 2,000 | Huntsman International LLC, Term Loan | NR | B | 03/31/10 | 2,031,042 |
| | 2,000 | Rockwood Specialties Group, Inc., Term Loan B | B1 | B+ | 07/30/12 | 2,022,656 |
| | 3,387 | Shemin Holdings Corporation, Term Loan B | NR | NR | 01/28/07 | 3,336,595 |
| | 1,500 | Wellman, Inc., First Lien Term Loan | B1 | B+ | 02/10/09 | 1,526,563 |
| | | | | | 10,599,063 | |
| Commercial Services & Supplies - 4.9% (2.9% of total assets) | | | | | | |
| | 6,384 | Allied Waste North America, Inc., Term Loan B | B1 | BB | 01/15/10 | 6,457,776 |
| | 3,990 | National Equipment Services, Inc., Term Loan | B3 | B | 08/17/10 | 3,994,983 |
| | 1,940 | Williams Scotsman, Inc., Term Loan | B1 | B+ | 12/31/06 | 1,966,879 |
| | | | | | 12,419,638 | |
| Construction & Engineering - 1.2% (0.8% of total assets) | | | | | | |
| | 1,955 | Anthony Crane Rental, L.P., Revolver (b) | NR | NR | 07/22/04 | 1,573,827 |
| | 1,982 | Anthony Crane Rental, L.P., Term Loan (b) | NR | NR | 07/23/04 | 1,595,313 |
| | | | | | 3,169,140 | |
| Containers & Packaging - 10.8% (6.5% of total assets) | | | | | | |
| | 2,500 | Boise Cascade Holdings, L.L.C., Term Loan B (d) | Ba3 | BB | 10/29/11 | 2,545,704 |

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| | | Ratings* | | | |
|---|--|----------|------|----------|------------|
| 2,500 | Boise Cascade Holdings, L.L.C., Term Loan C (d) | Ba3 | BB | 10/28/10 | 2,522,768 |
| 6,453 | Graham Packaging Company, L.P., Term Loan B | B2 | B | 10/07/11 | 6,551,318 |
| 2,000 | Graham Packaging Company, L.P., Term Loan C | B2 | CCC+ | 03/15/12 | 2,049,584 |
| 5,000 | Smurfit-Stone Container Corporation, New Issue Term Loan B (d) | Ba3 | BB- | 11/01/11 | 5,089,063 |
| 5,285 | Smurfit-Stone Container Corporation, Term Loan B | Ba3 | NR | 06/30/09 | 5,315,423 |
| 251 | Smurfit-Stone Container Corporation, Term Loan C | Ba3 | NR | 06/30/09 | 253,180 |
| 2,985 | United States Can Company, Term Loan B | B2 | B | 01/15/10 | 2,988,731 |
| | | | | | 27,315,771 |
| Diversified Telecommunication Services - 2.2% (1.4% of total assets) | | | | | |
| 5,695 | RCN Corporation, Term Loan B | B3 | NR | 06/03/07 | 5,678,382 |
| 5,000 | WCI Capital Corp., Term Loan B (a)(b) | NR | NR | 09/30/07 | 12,500 |
| | | | | | 5,690,882 |
| Electric Utilities - 3.0% (1.8% of total assets) | | | | | |
| 2,000 | Allegheny Energy Supply Company, LLC, Term Loan (d) | B1 | B+ | 03/08/11 | 2,034,584 |
| 5,500 | Mirant Corporation, Revolver (b) | NR | NR | 07/15/03 | 3,437,500 |
| 2,000 | Reliant Energy, Inc., Term Loan B (d) | NR | NR | 03/31/07 | 2,035,833 |
| | | | | | 7,507,917 |
| Electronic Equipment & Instruments - 0.8% (0.5% of total assets) | | | | | |
| 1,713 | Sensus Metering Systems Inc., Term Loan B-1 | B2 | B+ | 12/17/10 | 1,729,817 |
| 257 | Sensus Metering Systems Inc., Term Loan B-2 | B2 | B+ | 12/17/10 | 259,473 |
| | | | | | 1,989,290 |
| Food Products - 4.1% (2.4% of total assets) | | | | | |
| 1,863 | Birds Eye Foods, Inc., Term Loan B | B1 | B+ | 08/20/08 | 1,888,646 |
| 1,875 | Constellation Brands, Inc., Term Loan B | Ba1 | BB | 11/30/08 | 1,886,216 |
| 3,415 | Del Monte Corporation, Term Loan B | Ba3 | BB- | 12/20/10 | 3,479,809 |
| 2,000 | Dole Holding Company, LLC, Term Loan | B3 | B | 07/22/10 | 2,031,875 |
| 993 | Michael Foods, Inc., Term Loan B | B1 | B+ | 11/20/10 | 1,007,077 |
| | | | | | 10,293,623 |
| Healthcare Equipment & Supplies - 4.0% (2.4% of total assets) | | | | | |
| 1,636 | Advanced Medical Optics, Inc., Term Loan B | B1 | BB- | 06/25/09 | 1,660,950 |
| 3,063 | Kinetic Concepts, Inc., Term Loan B-1 | B1 | BB- | 08/11/10 | 3,102,264 |
| 3,381 | Mariner Health Care, Inc., Term Loan | Ba3 | BB- | 01/02/10 | 3,393,850 |
| 1,980 | Quintiles Transnational Corp., Term Loan B | B1 | BB- | 06/26/08 | 2,005,988 |
| | | | | | 10,163,052 |
| Healthcare Providers & Services - 6.7% (4.1% of total assets) | | | | | |
| 5,000 | Alpharma Operating Corporation, Term Loan A | B1 | B+ | 10/05/07 | 4,974,220 |
| 5,430 | Community Health Systems, Inc., Term Loan | Ba3 | BB- | 08/19/11 | 5,453,273 |
| 1,995 | IASIS Healthcare LLC, Term Loan B | B1 | B+ | 06/22/11 | 2,024,509 |
| 2,616 | Triad Hospitals, Inc., Term Loan B | Ba2 | BB | 09/30/08 | 2,655,595 |
| 2,000 | Vanguard Health Holding Company I, LLC, Term Loan B | B2 | B | 09/23/11 | 2,035,626 |
| | | | | | 17,143,223 |
| Hotels, Restaurants & Leisure - 16.4% (9.9% of total assets) | | | | | |
| 6,948 | 24 Hour Fitness Worldwide, Inc., Term Loan B | B1 | B | 07/01/09 | 7,038,686 |
| 4,536 | Alliance Gaming Corporation, Term Loan B | Ba3 | BB- | 09/05/09 | 4,589,677 |
| 2,061 | Ameristar Casinos, Inc., Term Loan B-1 | Ba3 | BB- | 12/20/06 | 2,087,096 |
| 2,000 | Argosy Gaming Company, Term Loan B | Ba1 | BB | 07/31/08 | 2,017,500 |

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| | | Ratings* | | | |
|---|---|----------|-----|----------|------------|
| 1,612 | Isle of Capri Casinos, Inc., Term Loan | Ba2 | BB- | 04/26/08 | 1,632,464 |
| 5,955 | Jack in the Box Inc., Term Loan | Ba2 | BB | 01/09/10 | 6,040,603 |
| 7,990 | OpBiz, LLC, Term Loan A | NR | NR | 08/31/10 | 7,730,023 |
| 19 | OpBiz, LLC, Term Loan B (PIK) | NR | NR | 08/31/10 | 17,965 |
| 3,205 | Penn National Gaming, Inc., Term Loan D | Ba3 | BB- | 09/01/07 | 3,260,224 |
| 1,043 | Wyndham International, Inc., Term Loan I | NR | NR | 06/30/06 | 1,045,667 |
| 6,168 | Wyndham International, Inc., Term Loan II | NR | NR | 04/01/06 | 6,190,702 |
| | | | | | 41,650,607 |
| Household Durables - 4.7% (2.8% of total assets) | | | | | |
| 5,310 | Jostens IH Corp., Term Loan B | B1 | B+ | 07/29/10 | 5,396,638 |
| 2,000 | Knoll, Inc., Term Loan | Ba3 | BB- | 09/29/11 | 2,027,500 |
| 4,375 | Sealy Mattress Company, Term Loan C | B2 | B+ | 08/06/12 | 4,437,891 |
| | | | | | 11,862,029 |
| Household Products - 0.6% (0.3% of total assets) | | | | | |
| 1,548 | Western Industries Holding Inc., Term Loan B | NR | NR | 06/23/06 | 1,455,226 |
| Insurance - 5.7% (3.5% of total assets) | | | | | |
| 9,975 | Conseco, Inc., Term Loan | B2 | BB- | 06/22/10 | 10,184,889 |
| 4,600 | GAB Robbins North America, Inc., Term Loan B | NR | NR | 12/01/05 | 4,370,000 |
| | | | | | 14,554,889 |
| Machinery - 3.2% (2.0% of total assets) | | | | | |
| 2,000 | Dresser-Rand Group Inc., Term Loan (d) | B1 | B+ | 10/10/10 | 2,031,875 |
| 1,904 | EaglePicher Incorporated, Term Loan B | B2 | B+ | 08/07/09 | 1,916,166 |
| 2,233 | Rexnord Corporation, Replacement Term Loan | B1 | B+ | 11/25/09 | 2,254,935 |
| 2,003 | Terex Corporation, Incremental Term Loan C | B1 | BB- | 12/31/09 | 2,029,730 |
| | | | | | 8,232,706 |
| Marine - 0.9% (0.6% of total assets) | | | | | |
| 2,382 | American Commercial Lines LLC, Term Loan C | NR | NR | 06/30/07 | 2,383,823 |
| Media - 26.9% (16.3% of total assets) | | | | | |
| 6,274 | American Media Operations, Inc., Term Loan C | Ba3 | B+ | 04/01/07 | 6,372,321 |
| 2,000 | Cablevision Systems Corp, Floating Rate Note, 4.500% plus six-month LIBOR | B3 | B+ | 04/01/09 | 2,120,000 |
| 1,506 | CanWest Media Inc., Term Loan E | Ba3 | B+ | 06/18/09 | 1,526,802 |
| 4,000 | Century Cable Holdings, LLC, Discretionary Term Loan (b) | NR | NR | 12/31/09 | 3,942,918 |
| 1,640 | Century Cable Holdings, LLC, Revolver (b) | NR | NR | 10/25/10 | 1,610,275 |
| 2,000 | Century Cable Holdings, LLC, Revolver (b) | NR | NR | 10/25/10 | 1,963,750 |
| 4,988 | Charter Communications Operating, LLC, Term Loan B | B2 | B | 04/07/11 | 4,955,129 |
| 2,635 | Dex Media East, LLC, Term Loan B | Ba2 | BB- | 11/10/08 | 2,673,231 |
| 5,081 | Dex Media West, LLC, Term Loan B | Ba2 | BB- | 03/09/10 | 5,159,938 |
| 2,000 | Emmis Operating Company, Term Loan | Ba2 | B+ | 11/10/11 | 2,021,500 |
| 2,000 | Freedom Communications, Inc., Term Loan B | Ba3 | BB | 05/18/12 | 2,033,500 |
| 1,995 | Gray Television, Inc., Term Loan C | Ba2 | B+ | 12/31/10 | 2,022,431 |
| 2,444 | Lamar Media Corp., Tranche D | Ba2 | BB- | 06/30/10 | 2,468,508 |
| 2,000 | Metro-Goldwyn-Mayer Studios, Inc., Term Loan B | NR | NR | 04/26/11 | 2,009,500 |
| 2,500 | PRIMEDIA Inc., Floating Rate Note, 5.375% plus three-month LIBOR, 144A | B3 | B | 05/15/10 | 2,606,250 |
| 2,377 | PRIMEDIA Inc., Term Loan B | NR | B | 06/30/09 | 2,301,826 |
| 2,000 | PRIMEDIA Inc., Term Loan C | NR | B | 12/31/09 | 1,970,000 |
| 4,988 | R.H. Donnelley Inc., Term Loan | Ba3 | NR | 06/30/11 | 5,065,951 |
| 3,000 | Rainbow Media Holdings LLC, Term Loan | Ba2 | BB+ | 03/31/12 | 3,052,500 |
| 7,718 | Regal Cinemas Corporation, Term Loan | Ba3 | BB- | 11/10/10 | 7,822,379 |
| 1,748 | Sun Media Corporation, Term Loan B | Ba2 | BB | 02/07/09 | 1,761,263 |
| 2,985 | WMG Acquisition Corp., Term Loan | B1 | B+ | 02/27/11 | 3,031,108 |
| | | | | | 68,491,080 |

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| | | Ratings* | | | |
|--|---|----------|------|-----------------|--------------|
| Metals & Mining - 2.1% (1.2% of total assets) | | | | | |
| 5,169 | Amsted Industries Incorporated, Term Loan B | B1 | BB- | 10/15/10 | 5,223,792 |
| Oil & Gas - 2.4% (1.4% of total assets) | | | | | |
| 2,000 | Headwaters Incorporated, Term Loan B | B3 | B- | 09/01/12 | 2,048,750 |
| 1,995 | Pride Offshore, Inc., Term Loan | Ba1 | BB+ | 07/07/11 | 2,020,768 |
| 1,941 | Tesoro Petroleum Corporation, Term Loan B | Ba2 | BBB- | 04/15/08 | 2,001,879 |
| | | | | | 6,071,397 |
| Personal Products - 5.7% (3.4% of total assets) | | | | | |
| 7,239 | Norwood Promotional Products, Inc., Term Loan A | NR | NR | 08/16/09 | 7,021,480 |
| 5,263 | Norwood Promotional Products, Inc., Term Loan B | NR | NR | 08/16/11 | 2,486,751 |
| 1,990 | Prestige Brands, Inc., Term Loan B | B1 | B | 04/06/11 | 2,010,314 |
| 2,925 | Sola International Inc., Term Loan B | Ba3 | BB- | 12/11/09 | 2,965,219 |
| | | | | | 14,483,764 |
| Road & Rail - 3.0% (1.8% of total assets) | | | | | |
| 7,520 | Laidlaw Inc., Term Loan B-1 | Ba3 | BB+ | 06/19/09 | 7,645,727 |
| Specialty Retail - 0.0% (0.0% of total assets) | | | | | |
| 1,363 | Micro Warehouse, Inc., Term Loan B (b) | NR | NR | 01/30/07 | 27,260 |
| Wireless Telecommunication Services - 1.0% (0.6% of total assets) | | | | | |
| 2,481 | Nextel Finance Company, Term Loan E | Ba1 | BB+ | 12/15/10 | 2,491,273 |
| Total Variable Rate Senior Loan Interests (cost \$354,513,082) | | | | | 349,353,364 |
| Principal Amount (000) | Description ⁽¹⁾ | Ratings* | | Stated Maturity | Market Value |
| | | Moody's | S&P | | |
| CORPORATE and MUNICIPAL BONDS - 11.0% (6.7% of total assets) | | | | | |
| Hotels, Restaurants & Leisure - 4.8% (2.9% of total assets) | | | | | |
| \$ 1,900 | Mandalay Resort Group, 6.450% | Ba2 | BB+ | 02/01/06 | 1,968,875 |
| 7,148 | MGM Grand, 6.950% | Ba1 | BB+ | 02/01/05 | 7,255,220 |
| 1,500 | MGM Grand, 7.250% | Ba1 | BB+ | 10/15/06 | 1,605,000 |
| 1,443 | Park Place Entertainment, 7.875% | Ba2 | BB- | 12/15/05 | 1,516,954 |
| | | | | | 12,346,049 |
| Household Durables - 1.7% (1.0% of total assets) | | | | | |
| 1,000 | D.R. Horton, Inc., 10.500% | Ba1 | BB+ | 04/01/05 | 1,041,250 |
| 3,000 | Standard Pacific Corporation, 6.500% | Ba2 | BB | 10/01/08 | 3,157,500 |
| | | | | | 4,198,750 |
| Machinery - 0.9% (0.5% of total assets) | | | | | |
| 2,000 | Navistar International, Series B, 9.375% | Ba3 | BB- | 06/01/06 | 2,170,000 |
| Media - 0.8% (0.5% of total assets) | | | | | |
| 1,930 | AMC Entertainment, 9.875% | B3 | CCC+ | 02/01/12 | 2,074,750 |
| Oil & Gas - 2.7% (1.7% of total assets) | | | | | |
| 6,417 | Tesoro Petroleum Corporation, 8.000% | Ba2 | BBB- | 04/15/08 | 7,010,573 |

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Ratings*

| Shares (000) | Description ⁽¹⁾ | | | | Market Value |
|---|--|----|----|----------|---------------|
| Paper & Forest Products - 0.1% (0.1% of total assets) | | | | | |
| 656 | California Pollution Control Finance Authority, CanFibre of Riverside Project (a)(b)(c) | NR | NR | 07/01/19 | 85,306 |
| 1,215 | California Pollution Control Finance Authority, CanFibre of Riverside Project (a)(b)(c) | NR | NR | 07/01/14 | 157,974 |
| | | | | | 243,280 |
| Total Corporate and Municipal Bonds (cost \$27,557,295) | | | | | 28,043,402 |
| EQUITIES - 0.1% (0.0% of total assets) | | | | | |
| Diversified Telecommunication Services - 0.1% (0.0% of total assets) | | | | | |
| 7 | Arch Wireless Holding Inc. (a) | | | | 210,537 |
| Total Equities (cost \$34,119) | | | | | 210,537 |
| Principal Amount (000) | Description ⁽¹⁾ | | | | Market Value |
| REPURCHASE AGREEMENTS - 15.4% (9.3% of total assets) | | | | | |
| \$ 15,099 | State Street Bank, 1.740%, dated 10/29/04, due 11/01/04, repurchase price \$15,100,797, collateralized by \$13,645,000 U.S. Treasury Notes, 0.000%, due 08/15/10, value \$15,401,794 | | | | 15,098,608 |
| 24,000 | State Street Bank, 1.740%, dated 10/29/04, due 11/01/04, repurchase price \$24,003,480, collateralized by \$24,480,000 U.S. Treasury Notes, 1.625%, due 03/31/05, value \$24,480,000 | | | | 24,000,000 |
| Total Repurchase Agreements (cost \$39,098,608) | | | | | 39,098,608 |
| Total Investments (cost \$421,203,104) -- 164.0% (98.9% of total assets) | | | | | 416,705,911 |
| Other Assets Less Liabilities -- (5.4%) | | | | | (13,678,721) |
| Borrowings Payable -- (40.5%) | | | | | (103,000,000) |
| Taxable Auctioned Preferred Shares, at Liquidation Value -- (18.1%) | | | | | (46,000,000) |
| Net Assets Applicable to Common Shares -- 100% | | | | | \$254,027,190 |

- (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 a premium. These base lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered

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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.
 At October 31, 2004, the Fund had unfunded loan commitments of \$737,142.
 The Fund had the following participation commitments outstanding at October 31, 2004:

| Counterparty | Commitment Amount | Market Value |
|---------------------------|----------------------|-----------------|
| Bear, Stearns & Co., Inc. | \$2,000,000 | \$1,963,750 |
| Morgan Stanley | 1,640,000 | 1,610,275 |

- * Ratings below Baa by Moody's Investor Service, Inc. or BBB by Standard & Poor's Group are considered to be below investment grade.
- ** 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.
- (a) At or subsequent to October 31, 2004, this issue was non-income producing.
- (b) At or subsequent to October 31, 2004, 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.
- NR Not rated.
- 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.
 Borrowings payable as a percentage of total assets is (24.4%).

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 security transactions.
 At October 31, 2004, the cost of investments was \$421,219,854.
 Gross unrealized appreciation and gross unrealized depreciation of investments at October 31, 2004, were as follows:

| | |
|-------------------|--------------|
| Gross unrealized: | |
| Appreciation | \$ 6,652,941 |
| Depreciation | (11,166,884) |

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Net unrealized appreciation (depreciation) of investments

\$ (4,513,943)

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 has materially affected, or is 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 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 12/30/04

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 12/30/04

By (Signature and Title)* /s/ Stephen D. Foy--Vice President and Controller (Principal Financial Officer)

Date 12/30/04

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