

NUVEEN SENIOR INCOME FUND  
Form N-CSRS  
April 05, 2018

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

**FORM N-CSR**

**CERTIFIED SHAREHOLDER REPORT OF REGISTERED  
MANAGEMENT INVESTMENT COMPANIES**

Investment Company Act file number 811-09571

Nuveen Senior Income Fund

(Exact name of registrant as specified in charter)

Nuveen Investments

333 West Wacker Drive, Chicago, IL 60606

(Address of principal executive offices) (Zip code)

Gifford R. Zimmerman

Nuveen Investments

333 West Wacker Drive, Chicago, IL 60606

(Name and address of agent for service)

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

Date of fiscal year end: July 31

Date of reporting period: January 31, 2018

Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the

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

information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policy making roles.

A registrant is required to disclose the information specified by Form N-CSR, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-CSR 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 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. ss.3507.

**ITEM 1. REPORTS TO STOCKHOLDERS.**

**Closed-End Funds**

Nuveen  
**Closed-End Funds**

**Semi-Annual Report** January 31, 2018

**NSL**  
Nuveen Senior Income Fund

**JFR**  
Nuveen Floating Rate Income Fund

**JRO**  
Nuveen Floating Rate Income Opportunity Fund

**JSD**  
Nuveen Short Duration Credit Opportunities Fund

**JQC**  
Nuveen Credit Strategies Income Fund

**Life is Complex**

**Nuveen makes things e-simple.**

It only takes a minute to sign up for e-Reports. Once enrolled, you'll receive an e-mail as soon as your Nuveen Fund information is ready – no more waiting for delivery by regular mail. Just click on the link within the e-mail to see the report and save it on your computer if you wish.

**Free e-Reports right to your e-mail!**

**[www.investordelivery.com](http://www.investordelivery.com)**

If you receive your Nuveen Fund dividends and statements from your financial advisor or brokerage account.

**or [www.nuveen.com/accountaccess](http://www.nuveen.com/accountaccess)**

If you receive your Nuveen Fund dividends and statements directly from Nuveen.

**Table**

**of Contents**

<u>Chairman's Letter to Shareholders</u>	4
<u>Portfolio Managers' Comments</u>	5
<u>Fund Leverage</u>	8
<u>Common Share Information</u>	10
<u>Risk Considerations</u>	12
<u>Performance Overview and Holding Summaries</u>	14
<u>Portfolios of Investments</u>	24
<u>Statement of Assets and Liabilities</u>	84
<u>Statement of Operations</u>	85
<u>Statement of Changes in Net Assets</u>	86
<u>Statement of Cash Flows</u>	89
<u>Financial Highlights</u>	90
<u>Notes to Financial Statements</u>	98
<u>Additional Fund Information</u>	116
<u>Glossary of Terms Used in this Report</u>	117
<u>Reinvest Automatically, Easily and Conveniently</u>	118

NUVEEN 3

**Chairman's Letter**

**to Shareholders**

**Dear Shareholders,**

Financial markets ended 2017 on a high note. Concurrent growth across the world's major economies, strong corporate profits, low inflation and accommodative central banks provided an optimal environment for rising asset prices with remarkably low volatility. Political risks, which were expected to be a wildcard in 2017, did not materialize. The Trump administration achieved one of its major policy goals with the passage of the Tax Cuts and Jobs Act, the European Union (EU) member governments elected EU-friendly leadership, Brexit negotiations moved forward and China's 19th Party Congress concluded with no major surprises in its economic policy objectives.

Conditions have turned more volatile in 2018, but the positive fundamentals underpinning the markets' rise over the past year remain intact. In early February, fears of rising inflation, which could prompt more aggressive action by the Federal Reserve (Fed), triggered a widespread sell-off across U.S. and global equity markets. Yet, global economies are still expanding and corporate earnings look healthy, which helped markets stabilize and partially recover the losses.

We do believe volatility will continue to feature more prominently in 2018. Interest rates have been rising and inflation pressures are mounting. Jerome Powell's first testimony as Fed Chairman increased the likelihood of four rate hikes in 2018, up from three projected at the end of 2017, while also emphasizing the gradual pace of rate hikes established by his predecessor will continue. Investors are uncertain about how markets will react amid tighter financial conditions. After the relative calm of the past few years, it's anticipated that price fluctuations will begin trending toward a more historically normal range. But we also note that signs foreshadowing recession are lacking at this point.

Maintaining perspective can be difficult with daily headlines focused predominantly on short-term news. Nuveen believes this can be an opportune time to check in with your financial advisor. Strong market appreciation such as that in 2017 may create an imbalance in a diversified portfolio. Your advisor can help you reexamine your investment goals and risk tolerance, and realign your portfolio's investment mix, if appropriate. On behalf of the other members of the Nuveen Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

William J. Schneider

Chairman of the Board

March 22, 2018

4 NUVEEN



## Portfolio Managers

### Comments

Nuveen Senior Income Fund (NSL)

Nuveen Floating Rate Income Fund (JFR)

Nuveen Floating Rate Income Opportunity Fund (JRO)

Nuveen Short Duration Credit Opportunities Fund (JSD)

Nuveen Credit Strategies Income Fund (JQC)

*The Funds' investment portfolios are managed by Symphony Asset Management, LLC (Symphony), an affiliate of Nuveen, LLC. Gunther Stein, who serves as the firm's Chief Investment Officer and Chief Executive Officer, and Scott Caraher manage NSL, JFR and JRO. JSD is managed by Gunther, Scott and Jenny Rhee, while JQC is managed by Gunther and Sutanto Widjaja.*

*Here the team discusses their management strategies and the performance of the Funds for the six-month reporting period ended January 31, 2018.*

### **What strategies were used to manage the Funds during the six-month reporting period ended January 31, 2018?**

NSL seeks to achieve a high level of current income, consistent with capital preservation by investing primarily in adjustable rate U.S dollar-denominated secured Senior Loans. The Fund invests at least 80% of its managed assets in adjustable rate senior secured loans. Up to 20% may include U.S. dollar denominated senior loans of non-U.S. borrowers, senior loans that are not secured, other debt securities and equity securities and warrants. The Fund uses leverage.

JFR seeks to achieve a high level of current income by investing in adjustable rate secured and unsecured senior loans and other debt instruments. The Fund invests at least 80% of its managed assets in adjustable rate loans, primarily senior loans, though the loans may include unsecured senior loans and secured and unsecured subordinated loans. At least 65% the Fund's managed assets must include adjustable rate senior loans that are secured by specific collateral. The Fund uses leverage.

JRO seeks to achieve a high level of current income. The Fund invests at least 80% of its managed assets in adjustable rate loans, primarily senior loans, though the loans may include unsecured senior loans and secured and unsecured

**This material is not intended to be a recommendation or investment advice, does not constitute a solicitation to buy or sell securities, and is not provided in a fiduciary capacity. The information provided does not take into account the specific objectives or circumstances of any particular investor, or suggest any specific course of action. Investment decisions should be made based on an investor's objectives and circumstances and in**

consultation with his or her advisors.

Certain statements in this report are forward-looking statements. Discussions of specific investments are for illustration only and are not intended as recommendations of individual investments. The forward-looking statements and other views expressed herein are those of the portfolio managers as of the date of this report. Actual future results or occurrences may differ significantly from those anticipated in any forward-looking statements and the views expressed herein are subject to change at any time, due to numerous market and other factors. The Funds disclaim any obligation to update publicly or revise any forward-looking statements or views expressed herein.

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's (S&P), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch). This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings, while BB, B, CCC, CC, C and D are below investment grade ratings. Holdings designated N/R are not rated by these national rating agencies.

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this section.

**Portfolio Managers Comments** (continued)

subordinated loans. At least 65% of the Fund's managed assets must include adjustable rate senior loans that are secured by specific collateral. The Fund uses leverage.

JSD seeks to provide current income and the potential for capital appreciation. The Fund invests at least 70% of its managed assets in adjustable rate corporate debt instruments, including senior secured loans, second lien loans and other adjustable rate corporate debt instruments. Up to 30% of the Fund's assets may include other types of debt instruments or short positions consisting primarily of high yield debt. The Fund maintains a portfolio with an average duration that does not exceed two years. The Fund uses leverage.

JQC's primary investment objective is high current income and its secondary objective is total return. The Fund invests at least 70% of its managed assets in adjustable rate senior secured and second lien loans, and up to 30% opportunistically in other types of securities across a company's capital structure, primarily income-oriented securities such as high yield debt, convertible securities and other forms of corporate debt. The Fund uses leverage.

**How did the Funds perform during this six-month reporting period ended January 31, 2018?**

The tables in the Performance Overview and Holding Summaries section of this report provide total return performance for each Fund for the six-month, one-year, five-year, ten-year and/or since inception periods ended January 31, 2018. Each Fund's total returns at net asset value (NAV) are compared with the performance of a corresponding market index. For the six-month reporting period ended January 31, 2018, NSL, JFR, JRO, JSD and JQC underperformed the Credit Suisse Leveraged Loan Index.

Across all five Funds, our top and bottom performing individual security positions and industry groups were relatively similar. As a result, for NSL, JFR, JRO, JSD and JQC, the majority of sectors contributed positively to absolute performance, with the exception of the telecommunication services sector. The information technology, consumer discretionary, industrials and energy sectors were the strongest contributors to absolute performance.

Specific holdings that contributed to performance included the loans of consumer discretionary holdings, Cumulus Media, Inc. During the reporting period, the loan traded higher as the company officially filed for bankruptcy with a plan to reduce debt and give the majority of the equity in the company to senior lenders. The loans of financial service company Walter Investment Management Corporation also contributed to performance. The company announced that the United States Bankruptcy Court for the Southern District of New York approved the Company's prepackaged financial restructuring plan. The Company emerged from Chapter 11 on January 31, 2018, after the conditions to the plan were satisfied and the Company is on track to complete its financial restructuring in the first quarter of 2018. Lastly, loans of energy holdings Ocean Rig UDW Inc. and California Resources Corporation contributed to performance. The majority of energy companies posted strong earnings growth as the sector benefited from the sustained oil price recovery.

Offsetting positive returns was exposure to the loans of Fieldwood Energy LLC, an exploration & production (E&P) company focused on oil and gas assets within and around the Gulf of Mexico. The company's loans traded lower during the reporting period on increased concerns the company would file for bankruptcy. Also detracting from performance were the loans of consumer discretionary holding media company, iHeartCommunications, Inc. Its loans fell on investor anxiety over the increased uncertainty of how the company would be able to deleverage its balance sheet and focus on improving earnings. Lastly, detracting from performance was the loan from consumer staples sector holding Revlon Consumer Products Corporation, a cosmetics and personal products company. During the reporting period, the company announced disappointing quarterly earnings as well as declines in revenue, and gross

profit margins, all of which negatively impacted its credit profile. JQC held a greater allocation to the Revlon loans, which contributed to its underperformance versus the other Funds. On the positive side, the company did report higher demand in international markets.

The levered loan asset class is one of the few fixed income asset classes that has a LIBOR floor feature. In combination with a credit spread, this feature serves as the basis for establishing the loan's floating rate coupon and is intended to lessen the potential negative impact from rising short term interest rates. Over the course of the last six months the

Federal Reserve has continued to increase short-term interest rates. And a result, LIBOR is now trading well above LIBOR loan floors. More recently, the majority of new issue bank loans have been issued without LIBOR floors, so this feature is likely to play a smaller, albeit not small, factor in portfolio performance.

JSD and JQC invested in credit default swaps, which were used to provide a benefit if particular bonds' credit quality worsened. These contracts provided a modest contribution to performance during the reporting period.

NUVEEN 7

**Fund****Leverage****IMPACT OF THE FUNDS' LEVERAGE STRATEGIES ON PERFORMANCE**

One important factor impacting the returns of the Funds relative to their comparative benchmarks was the Funds' use of leverage through the use of bank borrowings, Term Preferred Shares (Term Preferred) for NSL, JFR, JRO and JSD and reverse repurchase agreements for JQC. The Funds use leverage because our research has shown that, over time, leveraging provides opportunities for additional income and total return for common shareholders. However, the use of leverage also can expose common shareholders to additional volatility. For example, as the prices of securities held by a Fund decline, the negative impact of these valuation changes on common share NAV and common shareholder total return is magnified by the use of leverage. Conversely, leverage may enhance common share returns during periods when the prices of securities held by a Fund generally are rising. The Funds' use of leverage had a positive impact on performance during this reporting period.

NSL, JFR, JRO and JSD used interest rate swap contracts to partially hedge the interest cost of leverage, which as mentioned previously, is through bank borrowings and preferred shares. Collectively, these interest rate swap contracts detracted from overall Fund performance during the period.

As of January 31, 2018, the Funds' percentages of leverage are as shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Effective Leverage*	37.24%	36.60%	36.15%	37.41%	36.33%
Regulatory Leverage*	37.24%	36.60%	36.15%	37.41%	31.19%

\*Effective leverage is a Fund's effective economic leverage, and includes both regulatory leverage and the leverage effects of certain derivative and other investments in a Fund's portfolio that increase the Fund's investment exposure. Regulatory leverage consists of preferred shares issued or borrowings of a Fund. Both of these are part of a Fund's capital structure. A Fund, however, may from time to time borrow on a typically transient basis in connection with its day-to-day operations, primarily in connection with the need to settle portfolio trades. Such incidental borrowings are excluded from the calculation of a Fund's effective leverage ratio. Regulatory leverage is subject to asset coverage limits set forth in the Investment Company Act of 1940.

**THE FUNDS' LEVERAGE***Bank Borrowings*

As noted above, the Funds employ leverage through the use of bank borrowings. The Funds' bank borrowing activities are as shown in the accompanying table.

Fund	Current Reporting Period			Subsequent to the Close of the Reporting Period		
	August 1, 2017	Drawdowns	January 31, 2018	Average Balance Outstanding	Drawdowns	March 26, 2018
NSL	\$ 114,000,000	\$	\$ 114,000,000	\$ 114,000,000	\$	\$ 114,000,000

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

JFR	\$ 254,300,000	\$	\$	\$ 254,300,000	\$ 254,300,000	\$	\$	\$ 254,300,000
JRO	\$ 178,800,000	\$	\$	\$ 178,800,000	\$ 178,800,000	\$	\$	\$ 178,800,000
JSD	\$ 72,000,000	\$	\$	\$ 72,000,000	\$ 72,000,000	\$	\$	\$ 72,000,000
JQC	\$ 561,000,000	\$	\$	\$ 561,000,000	\$ 561,000,000	\$	\$	\$ 561,000,000

Refer to Notes to Financial Statements, Note 9 Fund Leverage, Borrowings for further details.

*Reverse Repurchase Agreements*

As noted previously, in addition to bank borrowings, JQC also utilized reverse repurchase agreements. The Fund's transactions in reverse repurchase agreements are as shown in the accompanying table.

Current Reporting Period				Subsequent to the Close of the Reporting Period			
		Average Balance					
August 1, 2017	Purchases	Sales	January 31, 2018	Outstanding	Purchases	Sales	March 26, 2018
\$145,000,000	\$	\$	\$145,000,000	\$145,000,000	\$	\$	\$145,000,000

Refer to Notes to Financial Statements, Note 9 Fund Leverage, Reverse Repurchase Agreements for further details.

*Term Preferred Shares*

As noted previously, in addition to bank borrowings, the following Funds also issued Term Preferred. The Funds' transactions in Term Preferred are as shown in the accompanying table.

Current Reporting Period				Subsequent to the Close of the Reporting Period				
		Average Balance						
Fund	August 1, 2017	Issuance	Redemptions	January 31, 2018	Outstanding	Issuance	Redemptions	March 26, 2018
NSL	\$ 43,000,000	\$	\$	\$ 43,000,000	\$ 43,000,000	\$	\$	\$ 43,000,000
JFR	\$ 125,200,000	\$	\$	\$ 125,200,000	\$ 125,200,000	\$	\$	\$ 125,200,000
JRO	\$ 84,000,000	\$	\$	\$ 84,000,000	\$ 84,000,000	\$	\$	\$ 84,000,000
JSD	\$ 35,000,000	\$	\$	\$ 35,000,000	\$ 35,000,000	\$	\$	\$ 35,000,000

Refer to Notes to Financial Statements, Note 4 Fund Shares, Preferred Shares for further details on Term Preferred.



**Common Share****Information****COMMON SHARE DISTRIBUTION INFORMATION**

The following information regarding the Funds' distributions is current as of January 31, 2018. Each Fund's distribution levels may vary over time based on each Fund's investment activity and portfolio investment value changes.

During the current reporting period, each Fund's distributions to common shareholders were as shown in the accompanying table.

Monthly Distributions (Ex-Dividend Date)	Per Common Share Amounts				
	NSL	JFR	JRO	JSD	JQC
August 2017	\$ 0.0395	\$ 0.0675	\$ 0.0705	\$ 0.1060	\$ 0.0525
September	0.0395	0.0675	0.0705	0.1060	0.0475
October	0.0395	0.0675	0.0705	0.1060	0.0475
November	0.0395	0.0675	0.0705	0.1060	0.0475
December	0.0395	0.0675	0.0705	0.1060	0.0475
January 2018	0.0395	0.0675	0.0705	0.1060	0.0475
Total Monthly Per Share Distributions	0.2370	0.4050	0.4230	0.6360	0.2900
Ordinary Income Distribution*				0.0364	
<b>Total Distributions from Net Investment Income</b>	<b>\$ 0.2370</b>	<b>\$ 0.4050</b>	<b>\$ 0.4230</b>	<b>\$ 0.6724</b>	<b>\$ 0.2900</b>
Current Distribution Rate**	7.37%	7.30%	7.66%	7.64%	7.04%

\*Distribution paid in December 2017.

\*\*Current distribution rate is based on the Fund's current annualized monthly distribution divided by the Fund's current market price. The Fund's monthly distributions to its shareholders may be comprised of ordinary income, net realized capital gains and, if at the end of the fiscal year the Fund's cumulative net ordinary income and net realized gains are less than the amount of the Fund's distributions, a return of capital for tax purposes.

Each Fund in this report seeks to pay regular monthly dividends out of its net investment income at a rate that reflects its past and projected net income performance. To permit each Fund to maintain a more stable monthly dividend, the Fund may pay dividends at a rate that may be more or less than the amount of net income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it will hold the excess in reserve as undistributed net investment income (UNII) as part of the Fund's net asset value. Conversely, if a Fund has cumulatively paid in dividends more than it has earned, the excess will constitute a negative UNII that will likewise be reflected in the Fund's net asset value. Each Fund will, over time, pay all its net investment income as dividends to shareholders.

As of January 31, 2018, the Funds had positive UNII balances, based upon our best estimate, for tax purposes. NSL had a positive UNII balance while JFR, JRO, JSD and JQC had negative UNII balances for financial reporting purposes.

All monthly dividends paid by each Fund during the current reporting period were paid from net investment income. If a portion of the Fund's monthly distributions was sourced from or comprised of elements other than net investment

income, including capital gains and/or a return of capital, shareholders would have received a notice to that effect. For financial reporting purposes, the composition and per share amounts of each Fund's dividends for the reporting period are presented in this report's Statement of Changes in Net Assets and Financial Highlights, respectively. For income tax purposes, distribution information for each Fund as of its most recent tax year end is presented in Note 6 Income Tax Information within the Notes to Financial Statements of this report.

**COMMON SHARE EQUITY SHELF PROGRAMS**

During the current reporting period, the following Funds were authorized by the Securities and Exchange Commission to issue additional common shares through an equity shelf program (Shelf Offering). Under these programs, the Funds, subject to market conditions, may raise additional capital from time to time in varying amounts and offering methods at a net price at or above each Fund's NAV per common share. The total amount of common shares authorized under these Shelf Offerings are as shown in the accompanying table.

	<b>NSL</b>	<b>JFR</b>	<b>JRO</b>	<b>JSD</b>
Additional authorized common shares	8,800,000*	12,900,000	8,500,000	1,000,000*

\*Represents additional authorized common shares for the period August 1, 2017 through December 8, 2017.

During the current reporting period, the following Funds sold common shares through their Shelf Offerings at a weighted average premium to their NAV per common share as shown in the accompanying table.

	<b>JFR</b>	<b>JRO</b>
Common shares sold through shelf offering	452,068	783,600
Weighted average premium to NAV per common share sold	1.38%	1.71%

Refer to Notes to Financial Statements, Note 4 Fund Shares, Common Shares Equity Shelf Programs and Offering Costs for further details of Shelf Offerings and each Fund's respective transactions.

**COMMON SHARE REPURCHASES**

During August 2017, the Funds' Board of Trustees reauthorized an open-market share repurchase program, allowing each Fund to repurchase an aggregate of up to approximately 10% of its outstanding shares.

As of January 31, 2018, and since the inception of the Funds' repurchase programs, the Funds have cumulatively repurchased and retired their outstanding common shares as shown in the accompanying table.

	<b>NSL</b>	<b>JFR</b>	<b>JRO</b>	<b>JSD</b>	<b>JQC</b>
Common shares cumulatively repurchased and retired	5,000	147,593	19,400		4,804,500
Common shares authorized for repurchase	3,860,000	5,645,000	3,975,000	1,010,000	13,575,000

During the current reporting period, the Funds did not repurchase any of their outstanding common shares.

**OTHER COMMON SHARE INFORMATION**

As of January 31, 2018, and during the current reporting period, the Funds' common share prices were trading at a premium/(discount) to their common share NAVs as shown in the accompanying table.

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

	<b>NSL</b>	<b>JFR</b>	<b>JRO</b>	<b>JSD</b>	<b>JQC</b>
Common share NAV	\$6.85	\$11.55	\$11.44	\$17.73	\$9.11
Common share price	\$6.43	\$11.09	\$11.05	\$16.64	\$8.10
Premium/(Discount) to NAV	(6.13)%	(3.98)%	(3.41)%	(6.15)%	(11.09)%
6-month average premium/(discount) to NAV	(4.00)%	(1.25)%	(0.63)%	(3.69)%	(9.05)%

NUVEEN 11

## Risk

### Considerations

Fund shares are not guaranteed or endorsed by any bank or other insured depository institution, and are not federally insured by the Federal Deposit Insurance Corporation.

#### **Nuveen Senior Income Fund (NSL)**

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. **Adjustable Rate Senior Loans** may not be fully secured by collateral, generally do not trade on exchanges, and are typically issued by unrated or below-investment grade companies, and therefore are subject to greater liquidity and credit risk. **Lower credit** debt securities may be more likely to fail to make timely interest or principal payments. **Leverage** increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a fund's leverage strategy will be successful. These and other risk considerations such as **interest rate risk** are described in more detail on the Fund's web page at [www.nuveen.com/NSL](http://www.nuveen.com/NSL).

#### **Nuveen Floating Rate Income Fund (JFR)**

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. **Adjustable Rate Senior Loans** may not be fully secured by collateral, generally do not trade on exchanges, and are typically issued by unrated or below-investment grade companies, and therefore are subject to greater liquidity and credit risk. **Lower credit** debt securities may be more likely to fail to make timely interest or principal payments. **Leverage** increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a fund's leverage strategy will be successful. These and other risk considerations such as **interest rate risk** are described in more detail on the Fund's web page at [www.nuveen.com/JFR](http://www.nuveen.com/JFR).

#### **Nuveen Floating Rate Income Opportunity Fund (JRO)**

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. **Adjustable Rate Senior Loans** may not be fully secured by collateral, generally do not trade on exchanges, and are typically issued by unrated or below-investment grade companies, and therefore are subject to greater liquidity and credit risk. **Lower credit** debt securities may be more likely to fail to make timely interest or principal payments. **Leverage** increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a fund's leverage strategy will be successful. These and other risk considerations such as **interest rate risk** are described in more detail on the Fund's web page at [www.nuveen.com/JRO](http://www.nuveen.com/JRO).

#### **Nuveen Short Duration Credit Opportunities Fund (JSD)**

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. **Adjustable Rate Senior Loans** may not be fully secured by collateral, generally do not trade on exchanges, and are typically issued by unrated or below-investment grade companies, and therefore are subject to greater liquidity and credit risk. **Lower credit** debt securities may be more likely to fail to make timely interest or principal payments. **Leverage** increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a

fund's leverage strategy will be successful. These and other risk considerations such as **interest rate risk** are described in more detail on the Fund's web page at [www.nuveen.com/JSD](http://www.nuveen.com/JSD).

12 NUVEEN

### **Nuveen Credit Strategies Income Fund (JQC)**

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. **Adjustable Rate Senior Loans** may not be fully secured by collateral, generally do not trade on exchanges, and are typically issued by unrated or below-investment grade companies, and therefore are subject to greater liquidity and credit risk. **Lower credit** debt securities may be more likely to fail to make timely interest or principal payments. **Common stock** prices have often experienced significant volatility. **Leverage** increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a fund's leverage strategy will be successful. These and other risk considerations such as **interest rate risk** are described in more detail on the Fund's web page at [www.nuveen.com/JQC](http://www.nuveen.com/JQC).

NSL

**Nuveen Senior Income Fund****Performance Overview and Holding Summaries as of January 31, 2018**

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

**Average Annual Total Returns as of January 31, 2018**

	<b>Cumulative 6-Month</b>	<b>1-Year</b>	<b>Average Annual</b>	
			<b>5-Year</b>	<b>10-Year</b>
NSL at Common Share NAV	1.72%	4.92%	4.98%	6.64%
NSL at Common Share Price	(2.41)%	(0.48)%	2.92%	6.63%
Credit Suisse Leveraged Loan Index	2.54%	4.81%	4.32%	5.01%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

**Common Share Price Performance Weekly Closing Price**



**This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.**

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Holdings designated N/R are not rated by these national rating agencies.

### Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	131.2%
Corporate Bonds	18.3%
Common Stocks	2.6%
Warrants	0.0%
\$25 Par (or similar) Retail Preferred	0.0%
Investment Companies	7.0%
Other Assets Less Liabilities	(0.0)%
<b>Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs</b>	<b>159.1%</b>
Borrowings	(43.1)%
Term Preferred Shares, net of deferred offering costs	(16.0)%
<b>Net Assets</b>	<b>100%</b>

### Top Five Issuers

(% of total long-term investments)

Dell International LLC	3.2%
Albertson's LLC	3.2%
IntelSat Limited	3.1%
Sprint Corporation	2.5%
Western Digital Corporation	2.1%

### Portfolio Composition

(% of total investments)

Media	11.1%
-------	-------

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

Software	10.0%
Diversified Telecommunication Services	8.2%
Hotels, Restaurants & Leisure	7.0%
Technology Hardware, Storage & Peripherals	5.3%
Health Care Providers & Services	4.1%
Oil, Gas & Consumable Fuels	3.7%
Wireless Telecommunication Services	3.7%
Food & Staples Retailing	3.4%
IT Services	2.7%
Commercial Services & Supplies	2.7%
Food Products	2.3%
Aerospace & Defense	2.0%
Diversified Consumer Services	1.8%
Equity Real Estate Investment Trusts	1.8%
Airlines	1.5%
Transportation Infrastructure	1.4%
Professional Services	1.4%
Semiconductors & Semiconductor Equipment	1.3%
Health Care Equipment & Supplies	1.2%
Other	19.0%
Investment Companies	4.4%
<b>Total</b>	<b>100%</b>

**Portfolio Credit Quality**

(% of total long-term fixed income investments)

BBB	13.1%
BB or Lower	85.6%
N/R (not rated)	1.3%
<b>Total</b>	<b>100%</b>

**JFR****Nuveen Floating Rate Income Fund****Performance Overview and Holding Summaries as of January 31, 2018**

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

**Average Annual Total Returns as of January 31, 2018**

	<b>Cumulative 6-Month</b>	<b>1-Year</b>	<b>Average Annual</b>	
			<b>5-Year</b>	<b>10-Year</b>
JFR at Common Share NAV	1.70%	4.97%	5.09%	6.58%
JFR at Common Share Price	(2.86)%	(1.29)%	3.97%	7.30%
Credit Suisse Leveraged Loan Index	2.54%	4.81%	4.32%	5.01%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

**Common Share Price Performance Weekly Closing Price**

**This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.**

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Holdings designated N/R are not rated by these national rating agencies.

### Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	124.8%
Corporate Bonds	18.9%
Common Stocks	2.3%
Asset-Backed Securities	2.0%
Long-Term Investment Companies	1.7%
Convertible Bonds	0.0%
Warrants	0.0%
\$25 Par (or similar) Retail Preferred	0.0%
Short-Term Investment Companies	8.1%
Other Assets Less Liabilities	(0.3)%
<b>Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs</b>	<b>157.5%</b>
Borrowings	(38.7)%
Term Preferred Shares, net of deferred offering costs	(18.8)%
<b>Net Assets</b>	<b>100%</b>
<b>Top Five Issuers</b>	

(% of total long-term investments)

Albertson's LLC	3.1%
Dell International LLC	2.9%
IntelSat Limited	2.7%
Sprint Corporation	2.4%
iHeartCommunications, Inc.	2.1%
<b>Portfolio Composition</b>	

(% of total investments)

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

Media	11.1%
Software	9.1%
Hotels, Restaurants & Leisure	7.6%
Diversified Telecommunication Services	7.5%
Technology Hardware, Storage & Peripherals	4.7%
Health Care Providers & Services	4.2%
Wireless Telecommunication Services	4.2%
Food & Staples Retailing	3.2%
Oil, Gas & Consumable Fuels	3.1%
IT Services	2.5%
Commercial Services & Supplies	2.4%
Food Products	2.4%
Equity Real Estate Investment Trusts	1.9%
Aerospace & Defense	1.5%
Diversified Consumer Services	1.4%
Insurance	1.2%
Airlines	1.2%
Transportation Infrastructure	1.2%
Semiconductors & Semiconductor Equipment	1.2%
Professional Services	1.2%
Other	19.7%
Asset-Backed Securities	1.3%
Investment Companies	6.2%
<b>Total</b>	<b>100%</b>
<b>Portfolio Credit Quality</b>	

(% of total long-term fixed income investments)

BBB	13.7%
BB or Lower	83.8%
N/R (not rated)	2.5%
<b>Total</b>	<b>100%</b>

**JRO****Nuveen Floating Rate Income Opportunity Fund****Performance Overview and Holding Summaries as of January 31, 2018**

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

**Average Annual Total Returns as of January 31, 2018**

	<b>Cumulative 6-Month</b>	<b>1-Year</b>	<b>Average Annual</b>	
			<b>5-Year</b>	<b>10-Year</b>
JRO at Common Share NAV	1.52%	4.87%	5.33%	7.18%
JRO at Common Share Price	(3.36)%	(2.22)%	3.53%	7.76%
Credit Suisse Leveraged Loan Index	2.54%	4.81%	4.32%	5.01%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

**Common Share Price Performance Weekly Closing Price**

**This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.**

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Holdings designated N/R are not rated by these national rating agencies.

### Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	125.9%
Corporate Bonds	18.9%
Common Stocks	2.7%
Asset-Backed Securities	1.5%
Convertible Bonds	0.0%
Warrants	0.0%
\$25 Par (or similar) Retail Preferred	0.0%
Investment Companies	7.6%
Other Assets Less Liabilities	(0.3)%
<b>Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs</b>	<b>156.3%</b>
Borrowings	(38.5)%
Term Preferred Shares, net of deferred offering costs	(17.8)%
<b>Net Assets</b>	<b>100%</b>

### Top Five Issuers

(% of total long-term investments)

IntelSat Limited	3.0%
Dell International LLC	3.0%
Albertson's LLC	2.6%
iHeartCommunications, Inc.	2.5%
Sprint Corporation	2.2%

### Portfolio Composition

(% of total investments)

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

Media	11.0%
Software	10.2%
Diversified Telecommunication Services	8.0%
Hotels, Restaurants & Leisure	7.7%
Technology Hardware, Storage & Peripherals	4.7%
Health Care Providers & Services	4.1%
Wireless Telecommunication Services	3.6%
Oil, Gas & Consumable Fuels	3.3%
IT Services	2.8%
Food & Staples Retailing	2.8%
Commercial Services & Supplies	2.7%
Food Products	2.5%
Equity Real Estate Investment Trusts	2.0%
Aerospace & Defense	1.7%
Diversified Consumer Services	1.4%
Internet Software & Services	1.2%
Airlines	1.2%
Diversified Financial Services	1.2%
Transportation Infrastructure	1.2%
Professional Services	1.1%
Other	19.8%
Asset-Backed Securities	0.9%
Investment Companies	4.9%
<b>Total</b>	<b>100%</b>

**Portfolio Credit Quality**

(% of total long-term fixed income investments)

BBB	13.9%
BB or Lower	79.3%
N/R (not rated)	6.8%
<b>Total</b>	<b>100%</b>



**JSD****Nuveen Short Duration Credit Opportunities Fund****Performance Overview and Holding Summaries as of January 31, 2018**

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this section.

**Average Annual Total Returns as of January 31, 2018**

	Cumulative		Average Annual	
	6-Month	1-Year	5-Year	Since Inception
JSD at Common Share NAV	1.89%	4.76%	5.05%	6.39%
JSD at Common Share Price	(2.73)%	(1.45)%	3.49%	5.05%
Credit Suisse Leveraged Loan Index	2.54%	4.81%	4.32%	4.57%

Since inception returns are from May 25, 2011. Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

**Common Share Price Performance Weekly Closing Price**

**This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.**

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Holdings designated N/R are not rated by these national rating agencies.

### Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	131.8%
Corporate Bonds	20.5%
Common Stocks	2.7%
Warrants	0.0%
Investment Companies	5.3%
Other Assets Less Liabilities	(0.8)%
<b>Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs</b>	<b>159.5%</b>
Borrowings	(40.2)%
Term Preferred Shares, net of deferred offering costs	(19.3)%
<b>Net Assets</b>	<b>100%</b>

### Top Five Issuers

(% of total long-term investments)

Albertson's LLC	3.5%
IntelSat Limited	3.4%
iHeartCommunications, Inc.	2.6%
Western Digital Corporation	2.6%
Sprint Corporation	2.5%

### Portfolio Composition

(% of total investments)

Software	10.0%
Media	9.6%
Diversified Telecommunication Services	8.1%

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

Hotels, Restaurants & Leisure	5.4%
Technology Hardware, Storage & Peripherals	4.8%
Health Care Providers & Services	4.5%
Oil, Gas & Consumable Fuels	4.5%
Food & Staples Retailing	3.9%
IT Services	3.7%
Wireless Telecommunication Services	3.3%
Commercial Services & Supplies	3.1%
Aerospace & Defense	2.1%
Electric Utilities	1.9%
Equity Real Estate Investment Trusts	1.8%
Health Care Equipment & Supplies	1.7%
Professional Services	1.6%
Internet Software & Services	1.6%
Food Products	1.5%
Airlines	1.4%
Diversified Consumer Services	1.4%
Pharmaceuticals	1.4%
Other	19.4%
Investment Companies	3.3%
<b>Total</b>	<b>100%</b>

**Portfolio Credit Quality**

(% of total long-term fixed income investments)

BBB	10.1%
BB or Lower	89.0%
N/R (not rated)	0.9%
<b>Total</b>	<b>100%</b>

**JQC****Nuveen Credit Strategies Income Fund****Performance Overview and Holding Summaries as of January 31, 2018**

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

**Average Annual Total Returns as of January 31, 2018**

	<b>Cumulative 6-Month</b>	<b>1-Year</b>	<b>Average Annual</b>	
			<b>5-Year</b>	<b>10-Year</b>
JQC at Common Share NAV	1.00%	3.66%	4.58%	4.38%
JQC at Common Share Price	(3.49)%	(1.66)%	2.59%	5.25%
Credit Suisse Leveraged Loan Index	2.54%	4.81%	4.32%	5.01%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

**Common Share Price Performance Weekly Closing Price**

**This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.**

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Holdings designated N/R are not rated by these national rating agencies.

### Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	116.8%
Corporate Bonds	23.5%
Exchange-Traded Funds	9.7%
Common Stocks	1.7%
Warrants	0.0%
Investment Companies	6.6%
Other Assets Less Liabilities	(1.3)%
<b>Net Assets Plus Borrowings and Reverse Repurchase Agreements</b>	<b>157.0%</b>
Borrowings	(45.3)%
Reverse Repurchase Agreements	(11.7)%
<b>Net Assets</b>	<b>100%</b>

### Top Five Issuers

(% of total long-term investments)

PowerShares Senior Loan Portfolio	4.6%
Scientific Games Corporation	2.2%
American Airlines, Inc.	2.1%
Univar, Inc.	2.0%
Dell International LLC	2.0%

### Portfolio Composition

(% of total investments)

Software	9.7%
----------	------

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

Media	9.2%
Hotels, Restaurants & Leisure	9.2%
Diversified Telecommunication Services	7.1%
Health Care Providers & Services	5.4%
Commercial Services & Supplies	3.2%
IT Services	3.0%
Chemicals	2.9%
Airlines	2.9%
Technology Hardware, Storage & Peripherals	2.8%
Wireless Telecommunication Services	2.7%
Food Products	2.4%
Internet Software & Services	2.3%
Equity Real Estate Investment Trusts	2.2%
Household Products	2.2%
Machinery	1.8%
Pharmaceuticals	1.8%
Other	18.9%
Exchange-Traded Funds	6.1%
Investment Companies	4.2%
<b>Total</b>	<b>100%</b>

**Portfolio Credit Quality**

(% of total long-term fixed income investments)

A	0.6%
BBB	10.8%
BB or Lower	87.1%
N/R (not rated)	1.5%
<b>Total</b>	<b>100%</b>

NSL

**Nuveen Senior Income Fund  
Portfolio of Investments**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>LONG-TERM INVESTMENTS</b>		<b>152.1% (95.6% of Total Investments)</b>					
<b>VARIABLE RATE SENIOR LOAN INTERESTS</b>		<b>131.2% (82.5% of Total Investments) (2)</b>					
<b>Aerospace &amp; Defense</b>		<b>3.2% (2.0% of Total Investments)</b>					
\$ 1,432	Sequa Corporation, Term Loan, Second Lien	10.753%	3-Month LIBOR	9.000%	4/26/22	CCC	\$ 1,463,817
4,139	Sequa Corporation, Term Loan B	6.549%	3-Month LIBOR	5.000%	11/28/21	B	4,206,014
1,948	Transdigm Inc., Term Loan E	4.323%	1-Month LIBOR	2.750%	5/14/22	Ba2	1,967,329
493	Transdigm, Inc., Term Loan F	4.365%	1-Month LIBOR	2.750%	6/09/23	Ba2	497,635
322	Transdigm, Inc., Term Loan G	4.666%	1-Month LIBOR	3.000%	8/22/24	Ba2	324,842
8,334	Total Aerospace & Defense						8,459,637
<b>Air Freight &amp; Logistics</b>		<b>0.7% (0.5% of Total Investments)</b>					
850	PAE Holding Corporation, Term Loan B	7.124%	2-Month LIBOR	5.500%	10/20/22	B+	856,576
1,083	XPO Logistics, Inc., Refinanced Term Loan	3.958%	3-Month LIBOR	2.250%	11/01/21	BB+	1,093,013
1,933	Total Air Freight & Logistics						1,949,589
<b>Airlines</b>		<b>2.4% (1.5% of Total Investments)</b>					
1,433	American Airlines, Inc., Replacement Term Loan	3.567%	1-Month LIBOR	2.000%	6/27/20	BB+	1,440,607
1,940	American Airlines, Inc., Replacement Term Loan	3.554%	1-Month LIBOR	2.000%	10/10/21	BB+	1,949,700
2,893		3.559%	1-Month LIBOR	2.000%	12/14/23	BB+	2,906,501

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

	American Airlines, Inc., Term Loan B						
6,266	Total Airlines						6,296,808
	<b>Auto Components</b>	<b>0.8%</b>	<b>(0.5% of Total Investments)</b>				
748	DexKo Global, Inc., Term Loan B	5.241%	3-Month LIBOR	3.500%	7/24/24	B	759,115
414	Horizon Global Corporation, Term Loan B	6.073%	1-Month LIBOR	4.500%	6/30/21	B+	415,685
995	Superior Industries International, Inc., Term Loan B	6.067%	1-Month LIBOR	4.500%	5/22/24	B1	1,014,753
2,157	Total Auto Components						2,189,553
	<b>Automobiles</b>	<b>0.6%</b>	<b>(0.4% of Total Investments)</b>				
1,430	Chrysler Group LLC, Term Loan	3.570%	1-Month LIBOR	2.000%	12/31/18	BBB	1,435,712
103	DexKo Global, Inc., Term Loan B, (16)	4.155%	N/A	N/A	7/24/24	B1	103,641
1,533	Total Automobiles						1,539,353
	<b>Biotechnology</b>	<b>1.1%</b>	<b>(0.7% of Total Investments)</b>				
2,978	Grifols, Inc., Term Loan B	3.715%	1-Week LIBOR	2.250%	1/31/25	BB	2,999,370
	<b>Building Products</b>	<b>1.0%</b>	<b>(0.6% of Total Investments)</b>				
2,648	Quikrete Holdings, Inc., Term Loan B	4.323%	1-Month LIBOR	2.750%	11/15/23	BB	2,665,609
	<b>Capital Markets</b>	<b>0.4%</b>	<b>(0.2% of Total Investments)</b>				
984	RPI Finance Trust, Term Loan B6	3.693%	3-Month LIBOR	2.000%	3/27/23	Baa2	992,062
	<b>Chemicals</b>	<b>1.5%</b>	<b>(0.9% of Total Investments)</b>				
683	Ineos US Finance LLC, Term Loan	3.573%	1-Month LIBOR	2.000%	4/01/24	BB+	687,390
1,595	Mineral Technologies, Inc., Term Loan B2	4.750%	N/A	N/A	5/07/21	BB+	1,624,874
1,635	Univar, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	7/01/24	BB	1,652,321
3,913	Total Chemicals						3,964,585
	<b>Commercial Services &amp; Supplies</b>	<b>4.2%</b>	<b>(2.7% of Total Investments)</b>				
743	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	5.696%	2-Month LIBOR	4.000%	10/19/23	B2	745,518
2,238		6.695%	3-Month LIBOR	5.000%	4/01/21	B	2,243,118



iQor US, Inc., Term  
Loan, First Lien

24 NUVEEN

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Commercial Services &amp; Supplies (continued)</b>							
\$ 250	iQor US, Inc., Term Loan, Second Lien	10.445%	3-Month LIBOR	8.750%	4/01/22	CCC+	\$ 242,500
772	KAR Auction Services, Inc., Term Loan B5	4.250%	3-Month LIBOR	2.500%	3/09/23	Ba2	780,720
833	LSC Communications, Refinancing Term Loan	7.067%	1-Month LIBOR	5.500%	9/30/22	Ba3	839,067
1,728	Monitronics International, Inc., Term Loan B2, First Lien	7.193%	3-Month LIBOR	5.500%	9/30/22	B2	1,734,173
1,311	Protection One, Inc., Term Loan	4.323%	1-Month LIBOR	2.750%	5/02/22	BB	1,324,937
1,535	Skillsoft Corporation, Initial Term Loan, First Lien	6.323%	1-Month LIBOR	4.750%	4/28/21	B	1,506,346
983	Universal Services of America, Initial Term Loan, First Lien	5.443%	3-Month LIBOR	3.750%	7/28/22	B+	974,517
757	West Corporation, Term Loan B	5.573%	1-Month LIBOR	4.000%	10/10/24	Ba3	766,159
11,150	Total Commercial Services & Supplies						11,157,055
<b>Communications Equipment 0.8% (0.5% of Total Investments)</b>							
790	Colorado Buyer, Inc., Term Loan, First Lien	4.380%	3-Month LIBOR	3.000%	5/01/24	Ba3	796,733
365	Colorado Buyer, Inc., Term Loan, Second Lien	8.630%	3-Month LIBOR	7.250%	5/01/25	B3	369,028
998	Mitel US Holdings, Inc., Incremental Term Loan	5.404%	2-Month LIBOR	3.750%	9/25/23	B+	1,010,901
2,153	Total Communications Equipment						2,176,662
<b>Containers &amp; Packaging 0.6% (0.4% of Total Investments)</b>							
744	Berry Global, Inc., Term Loan M	3.816%	1-Month LIBOR	2.250%	10/01/22	BBB	750,564
744	Reynolds Group Holdings, Inc., Term	4.323%	1-Month LIBOR	2.750%	2/05/23	B+	750,915

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

	Loan, First Lien						
1,488	Total Containers & Packaging						1,501,479
	<b>Construction &amp; Engineering</b>	<b>0.5%</b>	<b>(0.3% of Total Investments)</b>				
1,376	Traverse Midstream Partners, Term Loan B	5.850%	6-Month LIBOR	4.000%	9/21/24	B+	1,396,005
	<b>Distributors</b>	<b>0.2%</b>	<b>(0.1% of Total Investments)</b>				
607	American Seafoods Group LLC, Term Loan B	4.700%	3-Month LIBOR	3.250%	8/21/23	BB	610,187
	<b>Diversified Consumer Services</b>	<b>2.7%</b>	<b>(1.7% of Total Investments)</b>				
3,537	Cengage Learning Acquisitions, Inc., Term Loan B	5.809%	1-Month LIBOR	4.250%	6/07/23	B+	3,445,063
110	Education Management LLC, Tranche A, Term Loan, (5)	0.000%	N/A	N/A	7/02/20	N/R	30,274
248	Education Management LLC, Tranche B, Term Loan, (5)	0.000%	N/A	N/A	7/02/20	N/R	3,874
2,048	Houghton Mifflin, Term Loan B, First Lien	4.573%	1-Month LIBOR	3.000%	5/28/21	B+	1,934,942
967	Laureate Education, Inc., Term Loan B	6.067%	1-Month LIBOR	4.500%	4/26/24	B+	976,356
752	Vertiv Co., New Term Loan B	5.568%	1-Month LIBOR	4.000%	11/30/23	Ba3	761,324
7,662	Total Diversified Consumer Services						7,151,833
	<b>Diversified Financial Services</b>	<b>1.3%</b>	<b>(0.8% of Total Investments)</b>				
580	Freedom Mortgage Corporation, Initial Term Loan	6.956%	3-Month LIBOR	5.500%	2/23/22	B+	587,582
731	OM Group, Inc., Term Loan B	5.943%	3-Month LIBOR	4.250%	2/21/24	B	735,522
2,059	Veritas US, Inc., Term Loan B1	6.193%	3-Month LIBOR	4.500%	1/27/23	B+	2,073,675
157	Vizient, Inc., Term Loan B	4.323%	1-Month LIBOR	2.750%	2/13/23	BB	158,873
3,527	Total Diversified Financial Services						3,555,652
	<b>Diversified Telecommunication Services</b>	<b>9.0%</b>	<b>(5.6% of Total Investments)</b>				
1,100	CenturyLink, Inc., Initial Term Loan A, (WI/DD)	TBD	TBD	TBD	TBD	BBB	1,096,013
4,855		4.317%	1-Month LIBOR	2.750%	1/31/25	BBB	4,789,661

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

	CenturyLink, Inc., Term Loan B						
741	DTI Holdings, Inc., Term Loan B, First Lien	7.022%	2-Month LIBOR	5.250%	10/02/23	B	747,802
2,938	Frontier Communications Corporation, Term Loan B	5.330%	1-Month LIBOR	3.750%	1/14/20	BB	2,886,450

NUVEEN 25

**NSL Nuveen Senior Income Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Rating (4)	Value
<b>Diversified Telecommunication Services</b>							
(continued)							
\$ 2,475	Greeneden U.S. Holdings II LLC, Term Loan B	5.443%	3-Month LIBOR	3.750%	12/01/23	B	\$ 2,496,732
1,542	Intelsat Jackson Holdings, S.A., Term Loan B	5.212%	3-Month LIBOR	3.750%	11/30/23	B1	1,532,964
236	Intelsat Jackson Holdings, S.A., Term Loan B4	6.195%	3-Month LIBOR	4.500%	1/02/24	B1	239,953
378	Intelsat Jackson Holdings, S.A., Term Loan B5	6.625%	N/A	N/A	1/02/24	B1	381,277
1,552	Level 3 Financing, Inc., Tranche B, Term Loan	3.696%	3-Month LIBOR	2.250%	2/22/24	BBB	1,560,954
2,388	WideOpenWest Finance LLC, Term Loan B	4.811%	1-Month LIBOR	3.250%	8/18/23	B	2,392,357
669	Windstream Corporation, Term Loan B6	5.560%	1-Month LIBOR	4.000%	3/29/21	BB	635,634
5,000	Ziggo B.V., Term Loan E	4.059%	1-Month LIBOR	2.500%	4/15/25	BB	5,003,125
23,874	Total Diversified Telecommunication Services						23,762,922
<b>Electric Utilities 1.7% (1.1% of Total Investments)</b>							
445	EFS Cogen Holdings LLC, Term Loan B	4.950%	3-Month LIBOR	3.250%	6/28/23	BB	449,805
1,747	Energy Future Intermediate Holding Company, DIP Term Loan	4.567%	1-Month LIBOR	3.000%	6/30/18	Ba3	1,754,968
462	Helix Generation, Term Loan B	5.443%	3-Month LIBOR	3.750%	6/03/24	BB	467,361
286	Vistra Operations Co., Term Loan C	4.064%	1-Month LIBOR	2.500%	8/04/23	BB+	288,240
1,612	Vistra Operations Co., Term Loan B	4.064%	1-Month LIBOR	2.500%	8/04/23	BB+	1,626,538
4,552	Total Electric						4,586,912

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

Utilities

**Electrical Equipment 0.6% (0.4% of Total Investments)**

721	TTM Technologies, Term Loan B	4.073%	1-Month LIBOR	2.500%	9/28/24	BBB	725,209
766	Zebra Technologies Corporation, Term Loan B	3.753%	3-Month LIBOR	2.000%	10/24/21	BB	772,116
1,487	Total Electrical Equipment						1,497,325

**Energy Equipment & Services 0.1% (0.1% of Total Investments)**

367	Dynamic Energy Services International LLC, Term Loan, (cash 13.383%, PIK 1.500%)	14.883%	3-Month LIBOR	13.500%	3/06/18	N/R	130,258
208	Ocean Rig UDW Inc., Term Loan	8.000%	N/A	N/A	9/20/24	Caa1	211,342
575	Total Energy Equipment & Services						341,600

**Equity Real Estate Investment Trusts 2.8% (1.8% of Total Investments)**

3,269	Communications Sales & Leasing, Inc., Shortfall Term Loan	4.573%	1-Month LIBOR	3.000%	10/24/22	B+	3,156,794
996	Realogy Group LLC, Term Loan B	3.829%	1-Month LIBOR	2.250%	1/26/25	BB+	1,005,376
3,267	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (5)	5.323%	1-Month LIBOR	3.750%	12/18/20	Caa2	3,257,662
7,532	Total Equity Real Estate Investment Trusts						7,419,832

**Food & Staples Retailing 5.4% (3.4% of Total Investments)**

951	Albertson's LLC, Term Loan B6	4.462%	3-Month LIBOR	3.000%	6/22/23	BB	946,472
11,943	Albertson's LLC, Term Loan B4	4.323%	1-Month LIBOR	2.750%	8/25/21	BB	11,893,324
797	BJ's Wholesale Club, Inc., Term Loan B, First Lien	4.953%	2-Month LIBOR	3.500%	2/03/24	B	797,238
665	Save-A-Lot, Term Loan B	7.573%	1-Month LIBOR	6.000%	12/05/23	B2	576,570
14,356	Total Food &						14,213,604

## Staples Retailing

**Food Products 3.6% (2.3% of Total Investments)**

965	Hearthside Group Holdings LLC, Term Loan B	4.573%	1-Month LIBOR	3.000%	6/02/21	B1	972,541
2,291	Jacobs Douwe Egberts, Term Loan B	3.688%	3-Month LIBOR	2.250%	7/04/22	BB	2,312,717
566	Keurig Green Mountain, Inc., Term Loan A, First Lien	3.000%	1-Week LIBOR	1.500%	3/03/21	BB+	565,492
495	Pinnacle Foods Finance LLC, Term Loan B	3.564%	1-Month LIBOR	2.000%	2/02/24	BB+	499,977

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Rating (4)	Value
<b>Food Products (continued)</b>							
\$ 5,043	US Foods, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	6/27/23	BB	\$ 5,101,023
9,360	Total Food Products						9,451,750
<b>Health Care Equipment &amp; Supplies 2.0% (1.2% of Total Investments)</b>							
950	Acelity, Term Loan B	4.943%	3-Month LIBOR	3.250%	2/02/24	B1	952,809
561	Ardent Medical Services, Inc., Term Loan B, First Lien	7.073%	1-Month LIBOR	5.500%	8/04/21	B1	562,237
434	ConvaTec, Inc., Term Loan B	3.943%	3-Month LIBOR	2.250%	10/25/23	BB	439,037
832	Greatbatch, New Term Loan B	4.810%	1-Month LIBOR	3.250%	10/27/22	B+	841,773
1,489	Onex Carestream Finance LP, Term Loan, First Lien	5.693%	3-Month LIBOR	4.000%	6/07/19	B1	1,496,045
929	Onex Carestream Finance LP, Term Loan, Second Lien	10.193%	3-Month LIBOR	8.500%	12/07/19	B	922,140
5,195	Total Health Care Equipment & Supplies						5,214,041
<b>Health Care Providers &amp; Services 5.0% (3.2% of Total Investments)</b>							
1,750	Air Medical Group Holdings, Inc., Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	B1	1,773,406
1,492	Air Medical Group Holdings, Inc., Term Loan, First Lien	5.675%	3-Month LIBOR	4.000%	4/28/22	B1	1,507,177
314	Community Health Systems, Inc., Term Loan G	4.229%	3-Month LIBOR	2.750%	12/31/19	Ba3	310,420
559	Community Health Systems, Inc., Term Loan H	4.479%	3-Month LIBOR	3.000%	1/27/21	Ba3	549,823
949	Concentra, Inc., Term Loan B	4.530%	3-Month LIBOR	3.000%	6/01/22	B+	960,098
1,120	Envision Healthcare Corporation, Term Loan B, First Lien	4.580%	1-Month LIBOR	3.000%	12/01/23	BB	1,126,225
760	Healogics, Inc., Term Loan, First Lien	5.750%	3-Month LIBOR	4.250%	7/01/21	B	673,820
1,520	Heartland Dental Care, Inc., Term Loan, First Lien	6.450%	3-Month LIBOR	4.750%	7/31/23	B2	1,547,217



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

500	Heartland Dental Care, Inc., Term Loan, Second Lien	10.070%	1-Month LIBOR	8.500%	7/31/24	CCC	507,190
1,916	Millennium Laboratories, Inc., Term Loan B, First Lien	8.073%	1-Month LIBOR	6.500%	12/21/20	CCC+	768,982
880	MultiPlan, Inc., Term Loan B	4.693%	3-Month LIBOR	3.000%	6/07/23	B+	887,491
750	PharMerica, Term Loan, First Lien	5.055%	1-Month LIBOR	3.500%	12/06/24	B	758,670
196	Quorum Health Corp., Term Loan B	8.323%	1-Month LIBOR	6.750%	4/29/22	B2	200,248
1,686	Select Medical Corporation, Tranche B, Term Loan	5.210%	2-Month LIBOR	3.500%	3/01/21	Ba2	1,705,239
14,392	Total Health Care Providers & Services						13,276,006
	<b>Health Care Technology</b>	<b>1.6%</b>	<b>(1.0% of Total Investments)</b>				
1,127	Catalent Pharma Solutions, Inc., Term Loan B	3.823%	1-Month LIBOR	2.250%	5/20/24	BB	1,136,025
2,977	Emdeon, Inc., Term Loan	4.323%	1-Month LIBOR	2.750%	3/01/24	Ba3	2,999,831
4,104	Total Health Care Technology						4,135,856
	<b>Hotels, Restaurants &amp; Leisure</b>	<b>9.8%</b>	<b>(6.2% of Total Investments)</b>				
750	Aramark Corporation, Term Loan B1	3.573%	1-Month LIBOR	2.000%	3/11/25	BBB	757,343
4,625	Burger King Corporation, Term Loan B3	3.870%	1-Month LIBOR	2.250%	2/16/24	Ba3	4,657,712
1,413	Caesars Entertainment Operating Company, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	10/07/24	BB	1,423,493
2,000	Caesars Resort Collection, Term Loan, First Lien	4.323%	1-Month LIBOR	2.750%	12/23/24	BB	2,026,130
1,786	CCM Merger, Inc., Term Loan B	4.319%	1-Month LIBOR	2.750%	8/09/21	BB	1,804,124
2,190	CityCenter Holdings LLC, Term Loan B	4.073%	1-Month LIBOR	2.500%	4/18/24	BB	2,210,549
2,778	Hilton Hotels Corporation, Term Loan B2	3.561%	1-Month LIBOR	2.000%	10/25/23	BBB	2,801,925
2,218	Intrawest Resorts Holdings, Inc., Term Loan B1	4.823%	1-Month LIBOR	3.250%	7/31/24	B	2,239,673
1,463	Life Time Fitness, Inc., Term Loan B	4.228%	3-Month LIBOR	2.750%	6/10/22	BB	1,476,013

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

1,081	MGM Growth Properties, Term Loan B	3.823%	1-Month LIBOR	2.250%	4/25/23	BB+	1,090,012
-------	------------------------------------------	--------	---------------	--------	---------	-----	-----------

NUVEEN 27

**NSL Nuveen Senior Income Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Hotels, Restaurants &amp; Leisure (continued)</b>							
\$ 2,877	Scientific Games Corporation, Term Loan B4	4.823%	1-Month LIBOR	3.250%	8/14/24	B+	\$ 2,899,042
891	Seaworld Parks and Entertainment, Inc., Term Loan B5	4.693%	3-Month LIBOR	3.000%	4/01/24	B	890,783
1,735	Station Casino LLC, Term Loan B	4.070%	1-Month LIBOR	2.500%	6/08/23	BB	1,747,012
25,807	Total Hotels, Restaurants & Leisure						26,023,811
<b>Household Products 0.9% (0.6% of Total Investments)</b>							
2,207	Revlon Consumer Products Corporation, Term Loan B, First Lien, (DD1)	5.073%	1-Month LIBOR	3.500%	11/16/20	B1	1,752,354
763	Serta Simmons Holdings LLC, Term Loan, First Lien	5.130%	3-Month LIBOR	3.500%	11/08/23	B	749,439
2,970	Total Household Products						2,501,793
<b>Independent Power &amp; Renewable Electricity Producers 0.2% (0.1% of Total Investments)</b>							
539	Dynegy, Inc., Tranche Term Loan C2	4.311%	1-Month LIBOR	2.750%	2/07/24	BB	545,488
<b>Industrial Conglomerates 1.8% (1.1% of Total Investments)</b>							
1,913	Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien	5.996%	2-Month LIBOR	4.250%	6/16/24	B	1,939,802
750	Education Advisory Board, Term Loan, First Lien	5.484%	3-Month LIBOR	3.750%	11/15/24	B	756,098
1,191	Foresight Energy LLC, Term Loan, First Lien	7.443%	3-Month LIBOR	5.750%	3/28/22	B	1,155,419
623	Robertshaw US Holding Corp., Term Loan, First Lien	6.125%	2-Month LIBOR	4.500%	8/02/24	B1	628,893
250	Robertshaw US Holding Corp., Term Loan, Second Lien	10.563%	1-Month LIBOR	9.000%	2/04/25	CCC+	253,750

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

4,727 Total Industrial Conglomerates 4,733,962

**Insurance 1.8% (1.2% of Total Investments)**

496	Acrisure LLC, Term Loan B	5.991%	3-Month LIBOR	4.250%	11/22/23	B	505,561
2,281	Alliant Holdings I LLC, Term Loan B	4.817%	1-Month LIBOR	3.250%	8/14/22	B	2,301,119
2,064	Hub International Holdings, Inc., Initial Term Loan	4.413%	3-Month LIBOR	3.000%	10/02/20	B1	2,081,067
4,841	Total Insurance						4,887,747

**Internet and Direct Marketing Retail 0.5% (0.3% of Total Investments)**

1,360	Travelport LLC, Term Loan B	4.166%	3-Month LIBOR	2.750%	8/31/21	B+	1,367,288
-------	-----------------------------	--------	---------------	--------	---------	----	-----------

**Internet Software & Services 1.7% (1.1% of Total Investments)**

982	Ancestry.com, Inc., Term Loan, First Lien	4.830%	1-Month LIBOR	3.250%	10/19/23	B	991,716
953	Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien	4.385%	3-Month LIBOR	3.000%	11/03/23	BB	962,227
1,109	Sabre, Inc., Term Loan B	3.823%	1-Month LIBOR	2.250%	2/22/24	Ba2	1,117,686
1,109	SkillSoft Corporation, Term Loan, Second Lien	9.823%	1-Month LIBOR	8.250%	4/28/22	CCC	1,004,015
440	TierPoint LLC, Term Loan, First Lien	5.323%	1-Month LIBOR	3.750%	5/05/24	B+	443,713
4,593	Total Internet Software & Services						4,519,357

**IT Services 4.3% (2.7% of Total Investments)**

621	Computer Sciences Government Services, Term Loan B	3.693%	3-Month LIBOR	2.000%	11/30/23	BB+	625,110
750	DigiCert, Term Loan, First Lien	6.522%	3-Month LIBOR	4.750%	10/31/24	B+	763,500
593	Engility Corporation, Term Loan B2	4.823%	1-Month LIBOR	3.250%	8/11/23	BB	600,476
1,374	First Data Corporation, Term Loan, First Lien	3.810%	1-Month LIBOR	2.250%	7/10/22	BB	1,385,268
3,712	First Data Corporation, Term Loan, First Lien	3.810%	1-Month LIBOR	2.250%	4/26/24	BB	3,743,210
685	Gartner, Inc., Term Loan A	3.573%	1-Month LIBOR	2.000%	3/21/22	BB+	687,424
496	Gartner, Inc., Term Loan B	3.573%	1-Month LIBOR	2.000%	4/05/24	BB+	501,213
390	PEAK 10, Inc., Term Loan B	5.193%	3-Month LIBOR	3.500%	8/01/24	B	392,046

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

35	PEAK 10, Inc., Term Loan, Second Lien	8.627%	3-Month LIBOR	7.250%	8/01/25	CCC+	35,339
1,244	Tempo Acquisition LLC, Term Loan B	4.573%	1-Month LIBOR	3.000%	5/01/24	B1	1,251,268

28 NUVEEN

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Rating (4)	Value
<b>IT Services (continued)</b>							
\$ 750	Vantiv, Inc., Term Loan B	3.559%	1-Month LIBOR	2.000%	8/07/24	BBB	\$ 755,989
739	WEX, Inc., Term Loan B	3.823%	1-Month LIBOR	2.250%	7/01/23	BB	748,675
11,389	Total IT Services						11,489,518
<b>Leisure Products 1.2% (0.7% of Total Investments)</b>							
1,029	24 Hour Fitness Worldwide, Inc., Term Loan B	5.443%	3-Month LIBOR	3.750%	5/28/21	Ba3	1,038,934
598	Academy, Ltd., Term Loan B	5.546%	1-Month LIBOR	4.000%	7/01/22	B3	483,645
1,001	Equinox Holdings, Inc., Term Loan B1	4.573%	1-Month LIBOR	3.000%	3/08/24	B+	1,012,724
495	Four Seasons Holdings, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	11/30/23	BB	500,158
3,123	Total Leisure Products						3,035,461
<b>Life Sciences Tools &amp; Services 0.1% (0.1% of Total Investments)</b>							
378	Inventiv Health, Inc., Term Loan B	3.823%	1-Month LIBOR	2.250%	8/01/24	Ba2	379,917
<b>Machinery 1.2% (0.8% of Total Investments)</b>							
1,347	Gardner Denver, Inc., Term Loan B	4.443%	3-Month LIBOR	2.750%	7/30/24	B+	1,355,932
842	Gates Global LLC, Term Loan B	4.693%	3-Month LIBOR	2.750%	4/01/24	B+	849,743
750	Navistar, Inc., Tranche B, Term Loan	5.060%	1-Month LIBOR	3.500%	11/06/24	Ba3	757,815
208	Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien	3.810%	1-Month LIBOR	2.250%	8/21/24	BB+	209,943
3,147	Total Machinery						3,173,433
<b>Marine 0.2% (0.1% of Total Investments)</b>							
684	American Commercial Lines LLC, Term Loan B, First Lien	10.323%	1-Month LIBOR	8.750%	11/12/20	B	412,658
<b>Media 13.5% (8.5% of Total Investments)</b>							
1,258	Advantage Sales & Marketing, Inc.,	5.017%	2-Month LIBOR	3.250%	7/23/21	B1	1,245,330

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

Term Loan, First Lien							
993	Affinion Group Holdings, Inc., Term Loan, First Lien	9.160%	3-Month LIBOR	7.750%	5/10/22	B2	1,029,098
1,996	Catalina Marketing Corporation, Term Loan, First Lien	5.073%	1-Month LIBOR	3.500%	4/09/21	B1	1,620,367
1,000	Catalina Marketing Corporation, Term Loan, Second Lien	8.323%	1-Month LIBOR	6.750%	4/11/22	Caa1	418,250
3,439	Cequel Communications LLC, Term Loan B	3.823%	1-Month LIBOR	2.250%	7/28/25	BB	3,450,443
2,955	Charter Communications Operating Holdings LLC, Term Loan B	3.580%	1-Month LIBOR	2.000%	4/30/25	BBB	2,976,010
2,500	Clear Channel Communications, Inc., Tranche D, Term Loan, (5)	8.443%	3-Month LIBOR	6.750%	1/30/19	Caa1	1,923,613
2,861	Clear Channel Communications, Inc., Term Loan E, (5)	9.193%	3-Month LIBOR	7.500%	7/30/19	Caa1	2,194,116
1,000	CSC Holdings LLC, Term Loan B	4.139%	3-Month LIBOR	2.500%	1/12/26	BB	1,008,755
5,305	Cumulus Media, Inc., Term Loan B, (5)	4.830%	1-Month LIBOR	3.250%	12/23/20	N/R	4,584,388
1,277	Getty Images, Inc., Term Loan B, First Lien	5.193%	3-Month LIBOR	3.500%	10/18/19	B3	1,214,536
443	Gray Television, Inc., Term Loan B2	3.814%	1-Month LIBOR	2.250%	2/07/24	BB	446,770
965	IMG Worldwide, Inc., Term Loan, First Lien	4.830%	1-Month LIBOR	3.250%	5/06/21	B+	973,054
424	Lions Gate Entertainment Corp., Term Loan B	3.817%	1-Month LIBOR	2.250%	12/08/23	Ba2	428,993
1,976	McGraw-Hill Education Holdings LLC, Term Loan B	5.573%	1-Month LIBOR	4.000%	5/02/22	B+	1,977,163
1,667	Meredith, Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	BB	1,687,158
249	Nexstar Broadcasting Group, Term Loan	4.068%	1-Month LIBOR	2.500%	1/17/24	BB+	250,599
1,975	Nexstar Broadcasting Group, Term Loan B	4.068%	1-Month LIBOR	2.500%	1/17/24	BB+	1,989,706
499	Red Ventures, Term Loan B	5.573%	1-Month LIBOR	4.000%	11/08/24	B+	505,358

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

1,461	Springer Science & Business Media, Inc., Term Loan B13, First Lien	4.979%	3-Month LIBOR	3.500%	8/15/22	B	1,469,718
3,720	Univision Communications, Inc., Term Loan C5	4.323%	1-Month LIBOR	2.750%	3/15/24	BB	3,727,907
148	Yell Group PLC, Term Loan A2, First Lien	8.413%	3-Month LIBOR	7.000%	9/07/21	N/R	150,737

NUVEEN 29



**NSL Nuveen Senior Income Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Principal Amount ('000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Rating (4)	Value
<b>Media (continued)</b>							
\$ 146	Yell Group PLC, Term Loan B2, First Lien	8.500%	N/A	N/A	9/07/65	N/R	\$ 383,455
38,257	Total Media						35,655,524
<b>Metals &amp; Mining 0.8% (0.5% of Total Investments)</b>							
871	CanAm Construction, Inc., Term Loan B	7.067%	1-Month LIBOR	5.500%	7/01/24	B	882,596
1,105	Zekelman Industries, Term Loan B	4.408%	3-Month LIBOR	2.750%	6/14/21	BB	1,113,796
1,976	Total Metals & Mining						1,996,392
<b>Multiline Retail 0.9% (0.5% of Total Investments)</b>							
892	Belk, Inc., Term Loan B, First Lien	6.458%	3-Month LIBOR	4.750%	12/12/22	B2	771,473
830	Dollar Tree, Inc., Term Loan B2	4.250%	N/A	N/A	7/06/22	BBB	838,819
691	Hudson's Bay Company, Term Loan B, First Lien	4.718%	3-Month LIBOR	3.250%	9/30/22	BB	670,293
2,413	Total Multiline Retail						2,280,585
<b>Oil, Gas &amp; Consumable Fuels 3.4% (2.1% of Total Investments)</b>							
1,091	BCP Renaissance Parent, Term Loan B	5.772%	3-Month LIBOR	4.000%	10/31/24	B+	1,106,138
750	California Resources Corporation, Term Loan	11.936%	1-Month LIBOR	10.375%	12/31/21	B	853,125
750	California Resources Corporation, Term Loan B	6.306%	1-Month LIBOR	4.750%	12/31/22	B	765,788
324	Crestwood Holdings LLC, Term Loan B	9.436%	3-Month LIBOR	8.000%	6/19/19	B	326,191
120	Energy and Exploration Partners, Term Loan, Second Lien, (cash 5.000%, PIK 5.000%), (5)	5.000%	N/A	N/A	5/13/22	N/R	1,805
593	Fieldwood Energy LLC, Term Loan,	4.568%	3-Month LIBOR	2.875%	10/01/18	B3	582,027

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

	First Lien						
953	Fieldwood Energy LLC, Term Loan, First Lien	8.693%	3-Month LIBOR	7.000%	8/31/20	B3	919,229
447	Fieldwood Energy LLC, Term Loan, Second Lien, (5)	0.000%	N/A	N/A	9/30/20	Ca	73,803
818	Fieldwood Energy LLC, Term Loan, Second Lien, (5)	0.000%	N/A	N/A	9/30/20	Caa3	536,513
1,731	Harvey Gulf International Marine, Inc., Term Loan B, (5)	0.000%	N/A	N/A	6/18/20	CCC	806,902
831	Peabody Energy Corporation, Term Loan B	5.073%	1-Month LIBOR	3.500%	3/31/22	Ba3	843,204
2,489	Seadrill Partners LLC, Initial Term Loan, (DD1)	4.693%	3-Month LIBOR	3.000%	2/21/21	CCC+	2,198,804
27	Southcross Holdings Borrower L.P., Term Loan B, First Lien, (cash 3.500%, PIK 5.500%)	3.500%	N/A	N/A	4/13/23	CCC+	26,474
10,924	Total Oil, Gas & Consumable Fuels						9,040,003
	<b>Pharmaceuticals 1.7% (1.1% of Total Investments)</b>						
1,350	Concordia Healthcare Corporation, Term Loan B, First Lien	5.823%	1-Month LIBOR	4.250%	10/21/21	Caa2	1,168,575
3,222	Pharmaceutical Product Development, Inc., Term Loan, First Lien	4.387%	1-Month LIBOR	2.750%	8/18/22	Ba3	3,248,948
41	Valeant Pharmaceuticals International, Inc., Term Loan B	5.060%	1-Month LIBOR	3.500%	4/01/22	BB	41,296
4,613	Total Pharmaceuticals						4,458,819
	<b>Professional Services 2.2% (1.4% of Total Investments)</b>						
1,106	Ceridian Corporation, Term Loan B2	5.067%	1-Month LIBOR	3.500%	9/15/20	Ba3	1,114,447
1,269	Nielsen Finance LLC, Term Loan B4	3.553%	1-Month LIBOR	2.000%	10/04/23	BBB	1,278,452
3,318	Formula One Group, Term Loan B	4.074%	1-Month LIBOR	2.500%	2/01/24	B+	3,337,225
5,693	Total Professional Services						5,730,124

**Real Estate Management & Development 0.7% (0.4% of Total Investments)**

1,832	Capital Automotive LP, Term Loan, Second Lien	7.573%	1-Month LIBOR	6.000%	3/24/25	B3	1,877,929
-------	-----------------------------------------------	--------	---------------	--------	---------	----	-----------

**Road & Rail 0.4% (0.2% of Total Investments)**

980	Quality Distribution, Incremental Term Loan, First Lien	7.193%	3-Month LIBOR	5.500%	8/18/22	B2	992,250
-----	---------------------------------------------------------	--------	---------------	--------	---------	----	---------

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Rating (4)	Value
<b>Semiconductors &amp; Semiconductor Equipment 1.8% (1.1% of Total Investments)</b>							
\$ 710	Cypress Semiconductor Corp, Term Loan B	4.320%	1-Month LIBOR	2.750%	7/05/21	BB	\$ 719,141
985	Micron Technology, Inc., Term Loan B	3.580%	1-Month LIBOR	2.000%	4/26/22	Baa2	994,338
1,040	Microsemi Corporation, Term Loan B	3.561%	1-Month LIBOR	2.000%	1/15/23	BB	1,048,691
856	Lumileds, Term Loan B	5.074%	1-Month LIBOR	4.500%	6/30/24	Ba3	865,792
1,136	On Semiconductor Corp., Term Loan B	3.573%	1-Month LIBOR	2.000%	3/31/23	Ba1	1,145,978
4,727	Total Semiconductors & Semiconductor Equipment						4,773,940
<b>Software 13.2% (8.3% of Total Investments)</b>							
2,600	Avaya Inc., Term Loan, First Lien	6.309%	1-Month LIBOR	4.750%	12/15/24	B	2,616,783
528	Blackboard, Inc., Term Loan B4	6.734%	3-Month LIBOR	5.000%	6/30/21	B1	519,250
3,073	BMC Software, Inc., Term Loan, First Lien	4.823%	1-Month LIBOR	3.250%	9/10/22	B+	3,093,737
2,758	Compuware Corporation, Term Loan B3	5.550%	2-Month LIBOR	4.250%	12/15/21	B	2,758,249
138	Compuware Corporation, Term Loan, Second Lien	9.820%	1-Month LIBOR	8.250%	12/15/22	B	138,515
1,596	Ellucian, Term Loan B, First Lien	4.943%	3-Month LIBOR	3.250%	9/30/22	B	1,607,277
4,792	Infor (US), Inc., Term Loan B	4.443%	3-Month LIBOR	2.750%	2/01/22	B1	4,822,841
1,260	Informatica, Term Loan B	4.943%	3-Month LIBOR	3.250%	8/05/22	B	1,268,391
990	Kronos Incorporated, Term Loan, First Lien	4.903%	3-Month LIBOR	3.500%	11/01/23	B	1,001,043
2,035	McAfee Holdings International, Inc., Term Loan, First Lien	6.067%	1-Month LIBOR	4.500%	9/30/24	B1	2,057,514
500	McAfee Holdings International, Inc., Term Loan, Second Lien	10.067%	1-Month LIBOR	8.500%	9/29/25	B	504,583
645	Micro Focus International PLC, New Term Loan	4.323%	1-Month LIBOR	2.750%	6/21/24	BB	649,054
4,355	Micro Focus International PLC,	4.323%	1-Month LIBOR	2.750%	6/21/24	BB	4,383,221

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

	Term Loan B						
1,892	Micro Focus International PLC, Term Loan B2	4.073%	1-Month LIBOR	2.500%	11/19/21	BB	1,905,135
429	Misys, New Term Loan, Second Lien	8.729%	3-Month LIBOR	7.250%	6/13/25	CCC+	433,337
37	Mitchell International, Inc., Delayed Draw Term Loan, First Lien, (16)	4.814%	3-Month LIBOR	3.250%	11/29/24	B1	37,551
463	Mitchell International, Inc., Initial Term Loan, First Lien	4.943%	3-Month LIBOR	3.250%	11/29/24	B1	465,636
450	Mitchell International, Inc., Initial Term Loan, Second Lien	8.943%	3-Month LIBOR	7.250%	12/01/25	CCC	456,188
990	RP Crown Parent, LLC, Term Loan B	4.573%	1-Month LIBOR	3.000%	10/15/23	B1	998,559
1,034	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Refinancing New Term Loan B1	3.823%	1-Month LIBOR	2.250%	7/08/22	BB+	1,041,431
16	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Refinancing New Term Loan B2	3.823%	1-Month LIBOR	2.250%	7/08/22	BB+	16,176
3,672	Tibco Software, Inc., Term Loan, First Lien	5.070%	1-Month LIBOR	3.500%	12/04/20	B1	3,699,269
370	Vertafore, Inc., Term Loan, First Lien	4.823%	1-Month LIBOR	3.250%	6/30/23	B	374,849
34,623	Total Software						34,848,589
	<b>Specialty Retail 1.2% (0.7% of Total Investments)</b>						
341	Neiman Marcus Group, Inc., Term Loan, (WI/DD)	TBD	TBD	TBD	TBD	Caa1	293,648
2,704	Petco Animal Supplies, Inc., Term Loan B1	4.772%	3-Month LIBOR	3.000%	1/26/23	B1	2,059,572
848	Petsmart Inc., Term Loan B, First Lien, (DD1)	4.570%	1-Month LIBOR	3.000%	3/11/22	B1	690,436
3,893	Total Specialty Retail						3,043,656
	<b>Technology Hardware, Storage &amp; Peripherals 7.7% (4.9% of Total Investments)</b>						
969	Dell Software Group, Repriced Term Loan B	7.272%	3-Month LIBOR	5.500%	10/31/22	B	992,213
1,348	Dell International LLC, Replacement Term Loan A3	3.080%	1-Month LIBOR	1.500%	12/31/18	BBB	1,348,063

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

3,802	Dell International LLC, Replacement Term Loan A2	3.330%	1-Month LIBOR	1.750%	9/07/21	BBB	3,810,182
6,675	Dell International LLC, Refinancing Term Loan B	3.580%	1-Month LIBOR	2.000%	9/07/23	BBB	6,709,181
6,910	Western Digital U.S., Term Loan B3	3.561%	1-Month LIBOR	2.000%	4/29/23	Baa2	6,969,069

NUVEEN 31

**NSL Nuveen Senior Income Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Technology Hardware, Storage &amp; Peripherals (continued)</b>							
\$ 649	Conduent, Inc., Term Loan B	4.573%	1-Month LIBOR	3.000%	12/07/23	BB+	\$ 656,547
20,353	Total Technology Hardware, Storage & Peripherals						20,485,255
<b>Transportation Infrastructure 2.3% (1.4% of Total Investments)</b>							
4,703	Avolon, Repriced Term Loan B2	3.811%	1-Month LIBOR	2.250%	3/21/22	BBB	4,701,554
65	Ceva Group PLC, Canadian Term Loan	7.272%	3-Month LIBOR	5.500%	3/19/21	B	63,376
520	Ceva Group PLC, US Term Loan	7.272%	3-Month LIBOR	5.500%	3/19/21	B	507,004
371	Ceva Group PLC, Synthetic Letter of Credit Term Loan	6.500%	N/A	N/A	3/19/21	B	362,136
377	Ceva Group PLC, Dutch B.V., Term Loan	7.272%	3-Month LIBOR	5.500%	3/19/21	B	367,578
6,036	Total Transportation Infrastructure						6,001,648
<b>Wireless Telecommunication Services 3.9% (2.5% of Total Investments)</b>							
825	Asurion LLC, Term Loan B4	4.323%	1-Month LIBOR	2.750%	8/04/22	Ba3	832,759
756	Asurion LLC, Term Loan B5	4.573%	1-Month LIBOR	3.000%	11/03/23	Ba3	763,249
5,459	Sprint Corporation, Term Loan, First Lien	4.125%	1-Month LIBOR	2.500%	2/02/24	Ba2	5,479,793
1,558	Syniverse Holdings, Inc., Initial Term Loan B, First Lien	4.573%	1-Month LIBOR	3.000%	4/23/19	B	1,555,086
811	Syniverse Technologies, Inc., Tranche B, Term Loan	4.573%	1-Month LIBOR	3.000%	4/23/19	B	809,809
920	UPC Financing Partnership, Term Loan AR1, First Lien	4.059%	1-Month LIBOR	2.500%	1/15/26	BB	925,911
10,329	Total Wireless Telecommunication Services						10,366,607
\$ 354,343	Total Variable Rate Senior Loan Interests (cost \$351,455,311)						347,127,041
<b>Principal Amount</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (4)</b>	<b>Value</b>		

(000)

<b>CORPORATE BONDS 18.3% (11.5% of Total Investments)</b>						
<b>Diversified Telecommunication Services 4.1% (2.6% of Total Investments)</b>						
\$	840	Intelsat Connect Finance SA, 144A	12.500%	4/01/22	CCC	\$ 646,800
	3,655	IntelSat Jackson Holdings	5.500%	8/01/23	CCC+	2,869,175
	4,050	IntelSat Jackson Holdings	9.750%	7/15/25	CCC+	3,724,785
	215	IntelSat Limited	6.750%	6/01/18	CCC	210,700
	5,009	IntelSat Limited	7.750%	6/01/21	CCC	2,265,070
	3,000	IntelSat Limited	8.125%	6/01/23	CCC	1,275,000
	16,769	Total Diversified Telecommunication Services				10,991,530
<b>Health Care Providers &amp; Services 1.4% (0.9% of Total Investments)</b>						
	3,500	HCA Inc.	6.500%	2/15/20	BBB	3,731,875
<b>Hotels, Restaurants &amp; Leisure 1.3% (0.8% of Total Investments)</b>						
	500	Scientific Games Corporation, 144A	7.000%	1/01/22	Ba3	527,500
	2,650	Scientific Games International Inc.	10.000%	12/01/22	B	2,898,437
	3,150	Total Hotels, Restaurants & Leisure				3,425,937
<b>Household Durables 0.5% (0.3% of Total Investments)</b>						
	1,410	Lennar Corporation	4.125%	12/01/18	BB+	1,424,100
<b>Media 3.8% (2.4% of Total Investments)</b>						
	100	Charter Communications Operating LLC/ Charter Communications Operating Capital Corporation	3.579%	7/23/20	BBB	101,335
	6,533	Clear Channel Communications Inc., (5), (8)	12.000%	8/01/21	N/R	
	1,417	Dish DBS Corporation	5.125%	5/01/20	Ba3	1,440,026
	1,000	Dish DBS Corporation	5.875%	11/15/24	Ba3	948,125
	1,000	Hughes Satellite Systems Corporation	6.500%	6/15/19	BBB	1,043,790
	1,524	iHeartCommunications, Inc., 144A, (5)	11.250%	3/01/21	Caa1	1,066,800



<b>Principal Amount</b>	<b>(000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (4)</b>	<b>Value</b>
<b>Media (continued)</b>						
\$	2,122	iHeartCommunications, Inc., (5)	9.000%	12/15/19	Caa1	\$ 1,633,940
	10,071	iHeartCommunications, Inc., (cash 12.000%, PIK 2.000%), (5)	14.000%	2/01/21	Ca	604,270
	3,050	iHeartCommunications, Inc., (5)	9.000%	3/01/21	Caa1	2,211,250
	820	Neptune Finco Corporation, 144A	10.125%	1/15/23	B2	925,063
	27,637	<b>Total Media</b>				<b>9,974,599</b>
<b>Oil, Gas &amp; Consumable Fuels 2.6% (1.6% of Total Investments)</b>						
	3,765	California Resources Corporation, 144A	8.000%	12/15/22	CCC+	3,150,834
	400	Denbury Resources Inc.	6.375%	8/15/21	CCC	338,000
	1,404	Denbury Resources Inc.	9.250%	3/31/22	B	1,439,100
	400	EP Energy LLC and Everest Acquisition Finance, Inc.	9.375%	5/01/24	Caa2	339,000
	1,492	FTS International Inc., 144A, (3-Month LIBOR reference rate + 7.500% spread)	8.820%	6/15/20	B+	1,514,380
	7,461	<b>Total Oil, Gas &amp; Consumable Fuels</b>				<b>6,781,314</b>
<b>Pharmaceuticals 0.0% (0.0% of Total Investments)</b>						
	300	Concordia Healthcare Corporation, 144A, (5)	7.000%	4/15/23	C	28,500
<b>Semiconductors &amp; Semiconductor Equipment 0.3% (0.2% of Total Investments)</b>						
	761	Advanced Micro Devices, Inc.	7.500%	8/15/22	B	844,710
<b>Software 1.8% (1.1% of Total Investments)</b>						
	115	Avaya Inc., (8)	7.000%	4/01/19	N/R	
	2,895	Avaya Inc., (8)	10.500%	3/01/21	N/R	
	2,840	BMC Software Finance Inc., 144A	8.125%	7/15/21	CCC+	2,843,550
	351	Boxer Parent Company Inc./BMC Software, 144A, (cash 9.000%, PIK 9.750%)	9.000%	10/15/19	CCC+	351,877
	1,475	Infor Us Inc., 144A	5.750%	8/15/20	BB	1,514,014
	7,676	<b>Total Software</b>				<b>4,709,441</b>
<b>Technology Hardware, Storage &amp; Peripherals 0.6% (0.4% of Total Investments)</b>						
	1,475	Western Digital Corporation, 144A	7.375%	4/01/23	Baa2	1,605,906
<b>Wireless Telecommunication Services 1.9% (1.2% of Total Investments)</b>						

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

1,000	Sprint Capital Corporation	6.900%	5/01/19	B+	1,042,500
850	Sprint Communications Inc.	7.000%	8/15/20	B+	897,109
500	Sprint Corporation	7.875%	9/15/23	B+	528,125
2,000	Sprint Corporation	7.125%	6/15/24	B+	2,027,500
400	Syniverse Foreign Holdings Corporation, 144A	9.125%	1/15/22	B	414,500
75	T-Mobile USA Inc.	6.836%	4/28/23	BB+	78,278
4,825	Total Wireless Telecommunication Services				4,988,012
\$ 74,964	Total Corporate Bonds (cost \$56,888,580)				48,505,924

Shares	Description (1)		Value
<b>COMMON STOCKS 2.6% (1.6% of Total Investments)</b>			
<b>Diversified Consumer Services 0.2% (0.1% of Total Investments)</b>			
53,514	Cengage Learning Holdings II LP, (6)		\$ 394,666
1,562,493	Education Management Corporation, (6)		6,250
	Total Diversified Consumer Services		400,916
<b>Energy Equipment &amp; Services 1.0% (0.6% of Total Investments)</b>			
39,988	C&J Energy Services Inc., (6)		1,224,432
36,361	Ocean Rig UDW Inc., (6)		978,838

NUVEEN 33

**NSL Nuveen Senior Income Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Shares	Description (1)			Value
<b>Energy Equipment &amp; Services (continued)</b>				
1,961	Vantage Drill International, (6)		\$	431,420
	Total Energy Equipment & Services			2,634,690
<b>Health Care Providers &amp; Services 0.0% (0.0% of Total Investments)</b>				
38,382	Millenium Health LLC, (6)			4,184
<b>Media 0.3% (0.2% of Total Investments)</b>				
566,373	Hibu PLC, (6), (7)			1
6,268	Metro-Goldwyn-Mayer, (6)			718,733
14,825	Tribune Media Company			741
	Total Media			719,475
<b>Oil, Gas &amp; Consumable Fuels 0.0% (0.0% of Total Investments)</b>				
27	Southcross Holdings Borrower LP, (6)			10,125
<b>Software 1.0% (0.6% of Total Investments)</b>				
132,029	Avaya Holdings Corporation, (6)			2,756,765
<b>Specialty Retail 0.1% (0.1% of Total Investments)</b>				
5,454	Gymboree Corporation, (6), (8)			77,413
14,849	Gymboree Corporation, (6)			252,433
	Total Specialty Retail			329,846
	Total Common Stocks (cost \$11,069,507)			6,856,001
<b>Shares</b>	<b>Description (1)</b>			<b>Value</b>
<b>WARRANTS 0.0% (0.0% of Total Investments)</b>				
11,806	Avaya Holdings Corporation, (8)		\$	12,672
	Total Warrants (cost \$1,103,821)			12,672
<b>Shares</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Ratings (4)</b>	<b>Value</b>
<b>\$25 PAR (OR SIMILAR) RETAIL PREFERRED 0.0% (0.0% of Total Investments)</b>				
<b>Diversified Consumer Services 0.0% (0.0% of Total Investments)</b>				
1,738	Education Management Corporation, (8)	7.500%	N/R	\$
	Total \$25 Par (or similar) Retail Preferred (cost \$4,219)			
	<b>Total Long-Term Investments (cost \$420,521,438)</b>			<b>402,501,638</b>

Shares	Description (1)	Value
--------	-----------------	-------

**SHORT-TERM INVESTMENTS 7.0%**  
**(4.4% of Total Investments)**

**INVESTMENT COMPANIES 7.0%**  
**(4.4% of Total Investments)**

18,368,074	BlackRock Liquidity Funds T-Fund Portfolio, (9)	\$ 18,368,074
	<b>Total Short-Term Investments (cost \$18,368,074)</b>	<b>18,368,074</b>
	<b>Total Investments (cost \$438,889,512)</b>	<b>420,869,712</b>
	<b>159.1%</b>	
	<b>Borrowings (43.1)% (10), (11)</b>	<b>(114,000,000)</b>
	<b>Term Preferred Shares, net of deferred offering costs (16.0)% (12)</b>	<b>(42,310,698)</b>
	<b>Other Assets Less Liabilities (0.0)% (13)</b>	<b>(294)</b>
	<b>Net Assets Applicable to Common Shares</b>	<b>\$ 264,558,720</b>
	<b>100%</b>	

## Investments in Derivatives

## Interest Rate Swaps OTC Uncleared

Counterparty	Fund Not/Receive Floating Rate	Floating Rate	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Maturity Date	
Morgan Stanley Capital Services LLC	\$ 43,000,000	Pay	1-Month LIBOR	2.00%(14)	Monthly	11/01/21(15) \$ (1,0

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

- (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 pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate (Reference Rate) plus an assigned fixed rate (Spread). 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 rate shown is the coupon as of the end of the reporting period.
- (3) 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.
- (4) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group ( Standard & Poor's ), Moody's Investors Service, Inc. ( Moody's ) or Fitch, Inc. ( Fitch ) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (5) As of, or subsequent to, the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.
- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.

- (7) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (9) A copy of the most recent financial statements for these investment companies can be obtained directly from the Securities and Exchange Commission on its website at the [http:// www.sec.gov](http://www.sec.gov).
- (10) Borrowings as a percentage of Total Investments is 27.1%.
- (11) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) in the Portfolio of Investments as collateral for borrowings.
- (12) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 10.1%.
- (13) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter ( OTC ) derivatives as presented on the Statement of Assets and Liabilities, when applicable. The unrealized appreciation (depreciation) of OTC cleared and exchange-traded derivatives is recognized as part of cash collateral at brokers and/or the receivable or payable for variation margin as presented on the Statement of Assets and Liabilities, when applicable.
- (14) Effective November 1, 2019, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every twelve months on specific dates through the swap contract s termination date.
- (15) This interest rate swap has an optional early termination date beginning on November 1, 2018 and monthly thereafter through the termination date as specified in the swap contract.
- (16) Investment, or portion of investment, represents an outstanding unfunded senior loan commitment. See Notes to Financial Statements, Note 8 Senior Loan Commitments for more information.
- 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.

DD1 Portion of investment purchased on a delayed delivery basis.

LIBOR London Inter-Bank Offered Rate

N/A Not applicable

PIK Payment-in-kind ( PIK ) security. Depending on the terms of the security, income may be received in the form of cash, securities, or a combination of both. The PIK rate shown, where applicable, represents the annualized rate of the last PIK payment made by the issuer as of the end of the reporting period.

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 coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

WI/DD Purchased on a when-issued or delayed delivery basis.

*See accompanying notes to financial statements.*

## JFR

Nuveen Floating Rate Income Fund  
Portfolio of Investments

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>LONG TERM INVESTMENTS 149.7% (94.9% of Total Investments)</b>							
<b>VARIABLE RATE SENIOR LOAN INTERESTS 124.8% (79.0% of Total Investments) (2)</b>							
<b>Aerospace &amp; Defense 2.4% (1.5% of Total Investments)</b>							
\$ 7,669	Sequa Corporation, Term Loan B	6.549%	3-Month LIBOR	5.000%	11/28/21	B	\$ 7,793,432
2,654	Sequa Corporation, Term Loan, Second Lien	10.753%	3-Month LIBOR	9.000%	4/26/22	CCC	2,712,343
2,921	Transdigm Inc., Term Loan E	4.323%	1-Month LIBOR	2.750%	5/14/22	Ba2	2,950,994
985	Transdigm, Inc., Term Loan F	4.365%	1-Month LIBOR	2.750%	6/09/23	Ba2	995,271
1,316	Transdigm, Inc., Term Loan G	4.666%	1-Month LIBOR	3.000%	8/22/24	Ba2	1,329,325
15,545	Total Aerospace & Defense						15,781,365
<b>Air Freight &amp; Logistics 0.6% (0.4% of Total Investments)</b>							
1,700	PAE Holding Corporation, Term Loan B	7.124%	2-Month LIBOR	5.500%	10/20/22	B+	1,713,152
2,166	XPO Logistics, Inc., Refinanced Term Loan	3.958%	3-Month LIBOR	2.250%	11/01/21	BB+	2,186,026
3,866	Total Air Freight & Logistics						3,899,178
<b>Airlines 2.0% (1.2% of Total Investments)</b>							
3,354	American Airlines, Inc., Replacement Term Loan	3.567%	1-Month LIBOR	2.000%	6/27/20	BB+	3,371,143
4,098	American Airlines, Inc., Replacement Term Loan	3.554%	1-Month LIBOR	2.000%	10/10/21	BB+	4,118,244
5,311		3.559%	1-Month LIBOR	2.000%	12/14/23	BB+	5,335,676



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

	American Airlines, Inc., Term Loan B						
12,763	Total Airlines						12,825,063
	<b>Auto Components</b>	<b>0.6%</b>	<b>(0.4% of Total Investments)</b>				
1,247	DexKo Global, Inc., Term Loan B	5.241%	3-Month LIBOR	3.500%	7/24/24	B	1,265,192
689	Horizon Global Corporation, Term Loan B	6.073%	1-Month LIBOR	4.500%	6/30/21	B+	692,808
1,990	Superior Industries International, Inc., Term Loan B	6.067%	1-Month LIBOR	4.500%	5/22/24	B1	2,029,506
3,926	Total Auto Components						3,987,506
	<b>Automobiles</b>	<b>0.7%</b>	<b>(0.5% of Total Investments)</b>				
4,588	Chrysler Group LLC, Term Loan	3.570%	1-Month LIBOR	2.000%	12/31/18	BBB	4,604,837
172	DexKo Global, Inc., Term Loan B, (20)	4.155%	N/A	N/A	7/24/24	B1	172,734
4,760	Total Automobiles						4,777,571
	<b>Biotechnology</b>	<b>0.8%</b>	<b>(0.5% of Total Investments)</b>				
5,459	Grifols, Inc., Term Loan B	3.715%	1-Week LIBOR	2.250%	1/31/25	BB	5,498,845
	<b>Building Products</b>	<b>1.1%</b>	<b>(0.7% of Total Investments)</b>				
7,296	Quikrete Holdings, Inc., Term Loan B	4.323%	1-Month LIBOR	2.750%	11/15/23	BB	7,344,627
	<b>Capital Markets</b>	<b>0.3%</b>	<b>(0.2% of Total Investments)</b>				
1,968	RPI Finance Trust, Term Loan B6	3.693%	3-Month LIBOR	2.000%	3/27/23	Baa2	1,984,122
	<b>Chemicals</b>	<b>1.2%</b>	<b>(0.8% of Total Investments)</b>				
1,218	Ineos US Finance LLC, Term Loan	3.573%	1-Month LIBOR	2.000%	4/01/24	BB+	1,225,168
2,319	Mineral Technologies, Inc., Term Loan B2	4.750%	N/A	N/A	5/07/21	BB+	2,362,336
4,421	Univar, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	7/01/24	BB	4,468,972
7,958	Total Chemicals						8,056,476
	<b>Commercial Services &amp; Supplies</b>	<b>3.8%</b>	<b>(2.4% of Total Investments)</b>				
733	ADS Waste Holdings, Inc., Term Loan B	3.715%	1-Week LIBOR	2.250%	11/10/23	BB+	739,164
1,485	Fort Dearborn Holding Company,	5.696%	2-Month LIBOR	4.000%	10/19/23	B2	1,491,037

Inc., Term Loan,  
First Lien

36 NUVEEN

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Commercial Services &amp; Supplies (continued)</b>							
\$ 4,475	iQor US, Inc., Term Loan, First Lien	6.695%	3-Month LIBOR	5.000%	4/01/21	B	\$ 4,486,236
500	iQor US, Inc., Term Loan, Second Lien	10.445%	3-Month LIBOR	8.750%	4/01/22	CCC+	485,000
1,157	KAR Auction Services, Inc., Term Loan B5	4.250%	3-Month LIBOR	2.500%	3/09/23	Ba2	1,171,081
1,458	LSC Communications, Refinancing Term Loan	7.067%	1-Month LIBOR	5.500%	9/30/22	Ba3	1,468,367
3,456	Monitronics International, Inc., Term Loan B2, First Lien	7.193%	3-Month LIBOR	5.500%	9/30/22	B2	3,468,347
3,314	Protection One, Inc., Term Loan	4.323%	1-Month LIBOR	2.750%	5/02/22	BB	3,348,942
3,268	Skillsoft Corporation, Initial Term Loan, First Lien	6.323%	1-Month LIBOR	4.750%	4/28/21	B	3,206,911
1,965	Universal Services of America, Initial Term Loan, First Lien	5.443%	3-Month LIBOR	3.750%	7/28/22	B+	1,949,034
1,750	Universal Services of America, Term Loan, Second Lien	10.272%	3-Month LIBOR	8.500%	7/28/23	B	1,741,250
1,514	West Corporation, Term Loan B	5.573%	1-Month LIBOR	4.000%	10/10/24	Ba3	1,532,318
25,075	Total Commercial Services & Supplies						25,087,687
<b>Communications Equipment 0.7% (0.4% of Total Investments)</b>							
1,580	Colorado Buyer, Inc., Term Loan, First Lien	4.380%	3-Month LIBOR	3.000%	5/01/24	Ba3	1,593,466
1,094	Colorado Buyer, Inc., Term Loan, Second Lien	8.630%	3-Month LIBOR	7.250%	5/01/25	B3	1,107,083
1,746	Mitel US Holdings, Inc., Incremental Term Loan	5.404%	2-Month LIBOR	3.750%	9/25/23	B+	1,769,077
4,420	Total Communications						4,469,626

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

Equipment

**Construction & Engineering 0.3% (0.2% of Total Investments)**

1,822	Traverse Midstream Partners, Term Loan B	5.850%	6-Month LIBOR	4.000%	9/21/24	B+	1,847,815
-------	------------------------------------------	--------	---------------	--------	---------	----	-----------

**Containers & Packaging 0.8% (0.5% of Total Investments)**

1,488	Berry Global, Inc., Term Loan M	3.816%	1-Month LIBOR	2.250%	10/01/22	BBB	1,501,128
3,822	Reynolds Group Holdings, Inc., Term Loan, First Lien	4.323%	1-Month LIBOR	2.750%	2/05/23	B+	3,855,899
5,310	Total Containers & Packaging						5,357,027

**Distributors 0.2% (0.1% of Total Investments)**

1,335	American Seafoods Group LLC, Term Loan B	4.700%	3-Month LIBOR	3.250%	8/21/23	BB	1,342,411
-------	------------------------------------------	--------	---------------	--------	---------	----	-----------

**Diversified Consumer Services 2.0% (1.3% of Total Investments)**

5,813	Cengage Learning Acquisitions, Inc., Term Loan B	5.809%	1-Month LIBOR	4.250%	6/07/23	B+	5,662,255
696	Education Management LLC, Tranche A, Term Loan, (5)	0.000%	N/A	N/A	7/02/20	N/R	191,405
1,567	Education Management LLC, Tranche B, Term Loan, (5)	0.000%	N/A	N/A	7/02/20	N/R	24,494
4,095	Houghton Mifflin, Term Loan B, First Lien	4.573%	1-Month LIBOR	3.000%	5/28/21	B+	3,869,884
2,321	Laureate Education, Inc., Term Loan B	6.067%	1-Month LIBOR	4.500%	4/26/24	B+	2,343,255
1,316	Vertiv Co., New Term Loan B	5.568%	1-Month LIBOR	4.000%	11/30/23	Ba3	1,332,316
15,808	Total Diversified Consumer Services						13,423,609

**Diversified Financial Services 1.7% (1.1% of Total Investments)**

2,744	Citco III Limited, Term Loan	4.573%	1-Month LIBOR	3.000%	3/31/22	N/R	2,771,078
1,739	Freedom Mortgage Corporation, Initial Term Loan	6.956%	3-Month LIBOR	5.500%	2/23/22	B+	1,762,747

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

1,950	OM Group, Inc., Term Loan B	5.943%	3-Month LIBOR	4.250%	2/21/24	B	1,961,392
4,117	Veritas US, Inc., Term Loan B1	6.193%	3-Month LIBOR	4.500%	1/27/23	B+	4,147,349
392	Vizient, Inc., Term Loan B	4.323%	1-Month LIBOR	2.750%	2/13/23	BB	397,182
10,942	Total Diversified Financial Services						11,039,748

NUVEEN 37

**JFR Nuveen Floating Rate Income Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Rating (4)	Value
	<b>Diversified Telecommunication Services</b>		<b>8.4%</b>				
	<b>(5.3% of Total Investments)</b>						
\$ 2,250	CenturyLink, Inc., Initial Term A Loan, (WI/DD)	TBD	TBD	TBD	TBD	BBB	\$ 2,241,844
9,699	CenturyLink, Inc., Term Loan B	4.317%	1-Month LIBOR	2.750%	1/31/25	BBB	9,568,801
1,481	DTI Holdings, Inc., Term Loan B, First Lien	7.022%	2-Month LIBOR	5.250%	10/02/23	B	1,495,603
5,840	Frontier Communications Corporation, Term Loan B	5.330%	1-Month LIBOR	3.750%	1/14/20	BB	5,736,897
4,455	Greeneden U.S. Holdings II LLC, Term Loan B	5.443%	3-Month LIBOR	3.750%	12/01/23	B	4,494,117
3,033	Intelsat Jackson Holdings, S.A., Term Loan B	5.212%	3-Month LIBOR	3.750%	11/30/23	B1	3,014,984
465	Intelsat Jackson Holdings, S.A., Term Loan B4	6.195%	3-Month LIBOR	4.500%	1/02/24	B1	471,931
744	Intelsat Jackson Holdings, S.A., Term Loan B5	6.625%	N/A	N/A	1/02/24	B1	749,883
5,683	Level 3 Financing, Inc., Tranche B, Term Loan	3.696%	3-Month LIBOR	2.250%	2/22/24	BBB	5,714,193
591	Presidio, Inc., Term Loan B	4.443%	1-Month LIBOR	2.750%	2/02/24	B+	595,148
8,312	WideOpenWest Finance LLC, Term Loan B	4.811%	1-Month LIBOR	3.250%	8/18/23	B	8,327,585
1,114	Windstream Corporation, Term Loan B6	5.560%	1-Month LIBOR	4.000%	3/29/21	BB	1,059,390
12,000	Ziggo B.V., Term Loan E	4.059%	1-Month LIBOR	2.500%	4/15/25	BB	12,007,500
55,667	Total Diversified Telecommunication Services						55,477,876
	<b>Electrical Equipment</b>		<b>0.4% (0.3% of Total Investments)</b>				

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

1,263	TTM Technologies, Term Loan B	4.073%	1-Month LIBOR	2.500%	9/28/24	BBB	1,269,115
1,376	Zebra Technologies Corporation, Term Loan B	3.753%	3-Month LIBOR	2.000%	10/24/21	BB	1,387,207
2,639	Total Electrical Equipment						2,656,322
	<b>Electric Utilities</b>	<b>1.5%</b>	<b>(0.9% of Total Investments)</b>				
890	EFS Cogen Holdings LLC, Term Loan B	4.950%	3-Month LIBOR	3.250%	6/28/23	BB	899,611
3,784	Energy Future Intermediate Holding Company, DIP Term Loan	4.567%	1-Month LIBOR	3.000%	6/30/18	Ba3	3,802,432
925	Helix Generation, Term Loan B	5.443%	3-Month LIBOR	3.750%	6/03/24	BB	934,722
3,225	Vistra Operations Co., Term Loan B	4.064%	1-Month LIBOR	2.500%	8/04/23	BB+	3,253,077
571	Vistra Operations Co., Term Loan C	4.064%	1-Month LIBOR	2.500%	8/04/23	BB+	576,480
9,395	Total Electric Utilities						9,466,322
	<b>Energy Equipment &amp; Services</b>	<b>0.3%</b>	<b>(0.2% of Total Investments)</b>				
1,250	Diversey, Inc., Term Loan B	4.654%	2-Month LIBOR	3.000%	9/06/24	B1	1,247,919
693	Dynamic Energy Services International LLC, Term Loan (cash 13.383%, PIK 1.500%)	14.883%	3-Month LIBOR	13.500%	3/06/18	N/R	246,042
433	Ocean Rig UDW Inc., Term Loan	8.000%	N/A	N/A	9/20/24	Caa1	439,654
2,376	Total Energy Equipment & Services						1,933,615
	<b>Equity Real Estate Investment Trusts</b>	<b>2.4%</b>	<b>(1.5% of Total Investments)</b>				
6,693	Communications Sales & Leasing, Inc., Shortfall Term Loan	4.573%	1-Month LIBOR	3.000%	10/24/22	B+	6,464,022
1,862	Realty Group LLC, Term Loan B	3.829%	1-Month LIBOR	2.250%	1/26/25	BB+	1,879,550
7,330	Walter Investment Management Corporation,	5.323%	1-Month LIBOR	3.750%	12/18/20	Caa2	7,309,695

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

Tranche B, Term Loan, First Lien, (5)							
15,885	Total Equity Real Estate Investment Trusts						15,653,267
<b>Food &amp; Staples Retailing 5.0% (3.2% of Total Investments)</b>							
25,352	Albertson's LLC, Term Loan B4	4.323%	1-Month LIBOR	2.750%	8/25/21	BB	25,247,404
2,963	Albertson's LLC, Term Loan B5	4.675%	3-Month LIBOR	3.000%	12/21/22	BB	2,950,877
1,902	Albertson's LLC, Term Loan B6	4.462%	3-Month LIBOR	3.000%	6/22/23	BB	1,892,944
1,094	BJ's Wholesale Club, Inc., Term Loan B, First Lien	4.953%	2-Month LIBOR	3.500%	2/03/24	B	1,094,750

38 NUVEEN



Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Food &amp; Staples Retailing (continued)</b>							
\$ 720	Del Monte Foods Company, Term Loan, First Lien	4.696%	3-Month LIBOR	3.250%	2/18/21	CCC+	\$ 615,899
1,329	Save-A-Lot, Term Loan B	7.573%	1-Month LIBOR	6.000%	12/05/23	B2	1,153,140
33,360	Total Food & Staples Retailing						32,955,014
<b>Food Products 3.8% (2.4% of Total Investments)</b>							
1,930	Hearthside Group Holdings LLC, Term Loan B	4.573%	1-Month LIBOR	3.000%	6/02/21	B1	1,945,083
4,010	Jacobs Douwe Egberts, Term Loan B	3.688%	3-Month LIBOR	2.250%	7/04/22	BB	4,047,254
1,131	Keurig Green Mountain, Inc., Term Loan A, First Lien	3.000%	1-Week LIBOR	1.500%	3/03/21	BB+	1,130,984
5,046	Pinnacle Foods Finance LLC, Term Loan B	3.564%	1-Month LIBOR	2.000%	2/02/24	BB+	5,096,426
12,696	US Foods, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	6/27/23	BB	12,841,692
24,813	Total Food Products						25,061,439
<b>Health Care Equipment &amp; Supplies 1.5% (1.0% of Total Investments)</b>							
2,066	Acelity, Term Loan B	4.943%	3-Month LIBOR	3.250%	2/02/24	B1	2,072,058
561	Ardent Medical Services, Inc., Term Loan B, First Lien	7.073%	1-Month LIBOR	5.500%	8/04/21	B1	562,237
1,085	ConvaTec, Inc., Term Loan B	3.943%	3-Month LIBOR	2.250%	10/25/23	BB	1,097,594
1,665	Greatbatch, New Term Loan B	4.810%	1-Month LIBOR	3.250%	10/27/22	B+	1,683,546
2,234	Onex Carestream Finance LP, Term Loan, First Lien	5.693%	3-Month LIBOR	4.000%	6/07/19	B1	2,244,067
2,328	Onex Carestream Finance LP, Term Loan, Second Lien	10.193%	3-Month LIBOR	8.500%	12/07/19	B	2,311,681
9,939	Total Health Care Equipment & Supplies						9,971,183

**Health Care Providers & Services 5.6% (3.5% of Total Investments)**

1,909	Acadia Healthcare, Inc., Term Loan B1	4.323%	1-Month LIBOR	2.750%	2/11/22	Ba2	1,927,299
3,500	Air Medical Group Holdings, Inc., Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	B1	3,546,812
3,184	Air Medical Group Holdings, Inc., Term Loan, First Lien	5.675%	3-Month LIBOR	4.000%	4/28/22	B1	3,215,312
1,036	Community Health Systems, Inc., Term Loan G	4.229%	3-Month LIBOR	2.750%	12/31/19	Ba3	1,024,261
1,845	Community Health Systems, Inc., Term Loan H	4.479%	3-Month LIBOR	3.000%	1/27/21	Ba3	1,814,192
1,424	Concentra, Inc., Term Loan B	4.530%	1-Month LIBOR	3.000%	6/01/22	B+	1,440,147
679	DaVita HealthCare Partners, Inc., Tranche B, Term Loan	4.323%	1-Month LIBOR	2.750%	6/24/21	BBB	688,656
1,768	Envision Healthcare Corporation, Term Loan B, First Lien	4.580%	1-Month LIBOR	3.000%	12/01/23	BB	1,778,028
2,674	HCA, Inc., Term Loan A5	3.073%	1-Month LIBOR	1.500%	6/10/20	BBB	2,681,405
3,964	HCA, Inc., Term Loan B9	3.573%	1-Month LIBOR	2.000%	3/18/23	BBB	3,999,368
1,901	Healogics, Inc., Term Loan, First Lien	5.750%	1-Month LIBOR	4.250%	7/01/21	B	1,684,550
3,241	Heartland Dental Care, Inc., Term Loan, First Lien	6.450%	3-Month LIBOR	4.750%	7/31/23	B2	3,300,154
2,000	Heartland Dental Care, Inc., Term Loan, Second Lien	10.070%	1-Month LIBOR	8.500%	7/31/24	CCC	2,028,760
3,698	Millennium Laboratories, Inc., Term Loan B, First Lien	8.073%	1-Month LIBOR	6.500%	12/21/20	CCC+	1,483,775
1,321	MultiPlan, Inc., Term Loan B	4.693%	3-Month LIBOR	3.000%	6/07/23	B+	1,331,236
1,500	PharMerica, Term Loan, First Lien	5.055%	1-Month LIBOR	3.500%	12/06/24	B	1,517,340
445		8.323%	1-Month LIBOR	6.750%	4/29/22	B2	454,970

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

	<b>Quorum Health Corp., Term Loan B</b>						
2,897	Select Medical Corporation, Tranche B, Term Loan	5.210%	2-Month LIBOR	3.500%	3/01/21	Ba2	2,929,150
38,986	Total Health Care Providers & Services						36,845,415
	<b>Health Care Technology 1.7% (1.1% of Total Investments)</b>						
4,359	Catalent Pharma Solutions, Inc., Term Loan B	3.823%	1-Month LIBOR	2.250%	5/20/24	BB	4,394,037

NUVEEN 39

**JFR Nuveen Floating Rate Income Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Health Care Technology (continued)</b>							
\$ 6,947	Emdeon, Inc., Term Loan	4.323%	1-Month LIBOR	2.750%	3/01/24	Ba3	\$ 6,999,606
11,306	Total Health Care Technology						11,393,643
<b>Hotels, Restaurants &amp; Leisure 10.6% (6.7% of Total Investments)</b>							
1,250	Aramark Corporation, Term Loan B1	3.573%	1-Month LIBOR	2.000%	3/11/25	BBB	1,262,238
1,000	Arby's Restaurant Group, Inc., Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	B1	1,014,690
18,692	Burger King Corporation, Term Loan B3	3.870%	1-Month LIBOR	2.250%	2/16/24	Ba3	18,822,771
2,543	Caesars Entertainment Operating Company, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	10/07/24	BB	2,562,287
5,000	Caesars Resort Collection, Term Loan, First Lien	4.323%	1-Month LIBOR	2.750%	12/23/24	BB	5,065,325
2,281	CCM Merger, Inc., Term Loan B	4.319%	1-Month LIBOR	2.750%	8/09/21	BB	2,304,313
4,629	CityCenter Holdings LLC, Term Loan B	4.073%	1-Month LIBOR	2.500%	4/18/24	BB	4,671,955
11,008	Hilton Hotels Corporation, Term Loan B2	3.561%	1-Month LIBOR	2.000%	10/25/23	BBB	11,101,753
3,697	Intrawest Resorts Holdings, Inc., Term Loan B1	4.823%	1-Month LIBOR	3.250%	7/31/24	B	3,732,789
2,194	Life Time Fitness, Inc., Term Loan B	4.228%	3-Month LIBOR	2.750%	6/10/22	BB	2,214,019
3,355	MGM Growth Properties, Term Loan B	3.823%	1-Month LIBOR	2.250%	4/25/23	BB+	3,384,180
6,488	Scientific Games	4.823%	1-Month LIBOR	3.250%	8/14/24	B+	6,538,154

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

	Corporation, Term Loan B4						
3,206	Seaworld Parks and Entertainment, Inc., Term Loan B5	4.693%	3-Month LIBOR	3.000%	4/01/24	B	3,207,401
3,470	Station Casino LLC, Term Loan B	4.070%	1-Month LIBOR	2.500%	6/08/23	BB	3,494,023
68,813	Total Hotels, Restaurants & Leisure						69,375,898
	<b>Household Products</b>	<b>0.9% (0.6% of Total</b>					
	<b>Investments)</b>						
4,414	Revlon Consumer Products Corporation, Term Loan B, First Lien, (DD1)	5.073%	1-Month LIBOR	3.500%	11/16/20	B1	3,504,707
2,308	Serta Simmons Holdings LLC, Term Loan, First Lien	5.130%	3-Month LIBOR	3.500%	11/08/23	B	2,266,684
6,722	Total Household Products						5,771,391
	<b>Independent Power &amp; Renewable Electricity Producers</b>	<b>0.2% (0.1% of Total</b>					
	<b>Investments)</b>						
1,146	Dynegy, Inc., Tranche Term Loan C2	4.311%	1-Month LIBOR	2.750%	2/07/24	BB	1,159,163
	<b>Industrial Conglomerates</b>	<b>1.4% (0.9% of Total</b>					
	<b>Investments)</b>						
3,488	Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien	5.996%	2-Month LIBOR	4.250%	6/16/24	B	3,536,454
1,500	Education Advisory Board, Term Loan, First Lien	5.484%	3-Month LIBOR	3.750%	11/15/24	B	1,512,195
2,332	Foresight Energy LLC, Term Loan, First Lien	7.443%	3-Month LIBOR	5.750%	3/28/22	B	2,262,695
1,247	Robertshaw US Holding Corp., Term Loan, First Lien	6.125%	2-Month LIBOR	4.500%	8/02/24	B1	1,257,785
750	Robertshaw US Holding Corp., Term Loan, Second Lien	10.563%	1-Month LIBOR	9.000%	2/04/25	CCC+	761,250
9,317							9,330,379

Total Industrial  
Conglomerates**Insurance 2.0% (1.2% of Total Investments)**

993	Acrisure LLC, Term Loan B	5.991%	3-Month LIBOR	4.250%	11/22/23	B	1,011,122
5,206	Alliant Holdings I LLC, Term Loan B	4.817%	1-Month LIBOR	3.250%	8/14/22	B	5,251,781
6,681	Hub International Holdings, Inc., Initial Term Loan	4.413%	3-Month LIBOR	3.000%	10/02/20	B1	6,735,657
12,880	Total Insurance						12,998,560

**Internet and Direct Marketing Retail 0.6% (0.4% of Total Investments)**

3,855	Travelport LLC, Term Loan B	4.166%	3-Month LIBOR	2.750%	8/31/21	B+	3,875,124
-------	--------------------------------	--------	---------------	--------	---------	----	-----------

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
	<b>Internet Software &amp; Services</b>		<b>1.6% (1.0% of Total Investments)</b>				
\$ 1,965	Ancestry.com, Inc., Term Loan, First Lien	4.830%	1-Month LIBOR	3.250%	10/19/23	B	\$ 1,983,432
1,524	Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien	4.385%	3-Month LIBOR	3.000%	11/03/23	BB	1,539,564
3,660	Sabre, Inc., Term Loan B	3.823%	1-Month LIBOR	2.250%	2/22/24	Ba2	3,690,002
2,448	SkillSoft Corporation, Term Loan, Second Lien	9.823%	1-Month LIBOR	8.250%	4/28/22	CCC	2,216,422
1,028	TierPoint LLC, Term Loan, First Lien	5.323%	1-Month LIBOR	3.750%	5/05/24	B+	1,035,331
10,625	Total Internet Software & Services						10,464,751
	<b>IT Services</b>		<b>3.9% (2.5% of Total Investments)</b>				
1,552	Computer Sciences Government Services, Term Loan B	3.693%	3-Month LIBOR	2.000%	11/30/23	BB+	1,562,776
1,500	DigiCert, Term Loan, First Lien	6.522%	3-Month LIBOR	4.750%	10/31/24	B+	1,527,000
1,187	Engility Corporation, Term Loan B2	4.823%	1-Month LIBOR	3.250%	8/11/23	BB	1,200,952
2,290	First Data Corporation, Term Loan, First Lien	3.810%	1-Month LIBOR	2.250%	7/10/22	BB	2,308,780
9,528	First Data Corporation, Term Loan, First Lien	3.810%	1-Month LIBOR	2.250%	4/26/24	BB	9,607,566
1,758	Gartner, Inc., Term Loan A	3.573%	1-Month LIBOR	2.000%	3/21/22	BB+	1,765,008
992	Gartner, Inc., Term Loan B	3.573%	1-Month LIBOR	2.000%	4/05/24	BB+	1,002,425
1,169	PEAK 10, Inc., Term Loan B	5.193%	3-Month LIBOR	3.500%	8/01/24	B	1,176,137
106	PEAK 10, Inc., Term Loan, Second Lien	8.627%	3-Month LIBOR	7.250%	8/01/25	CCC+	107,280
2,487	Tempo Acquisition	4.573%	1-Month LIBOR	3.000%	5/01/24	B1	2,502,537

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

	LLC, Term Loan B						
1,500	Vantiv, Inc., Term Loan B	3.559%	1-Month LIBOR	2.000%	8/07/24	BBB	1,511,978
1,477	WEX, Inc., Term Loan B	3.823%	1-Month LIBOR	2.250%	7/01/23	BB	1,497,350
25,546	Total IT Services						25,769,789
	<b>Leisure Products</b>	<b>1.1% (0.7% of Total Investments)</b>					
2,572	24 Hour Fitness Worldwide, Inc., Term Loan B	5.443%	3-Month LIBOR	3.750%	5/28/21	Ba3	2,597,336
1,052	Academy, Ltd., Term Loan B	5.546%	1-Month LIBOR	4.000%	7/01/22	B3	850,590
2,711	Equinox Holdings, Inc., Term Loan B1	4.573%	1-Month LIBOR	3.000%	3/08/24	B+	2,742,794
990	Four Seasons Holdings, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	11/30/23	BB	1,000,316
7,325	Total Leisure Products						7,191,036
	<b>Life Sciences Tools &amp; Services</b>	<b>0.4% (0.2% of Total Investments)</b>					
755	Inventiv Health, Inc., Term Loan B	3.823%	1-Month LIBOR	2.250%	8/01/24	Ba2	759,835
1,496	Parexel International Corp., Term Loan B	4.323%	1-Month LIBOR	2.750%	9/27/24	B1	1,509,155
2,251	Total Life Sciences Tools & Services						2,268,990
	<b>Machinery</b>	<b>1.1% (0.7% of Total Investments)</b>					
3,247	Gardner Denver, Inc., Term Loan B	4.443%	3-Month LIBOR	2.750%	7/30/24	B+	3,267,702
1,474	Gates Global LLC, Term Loan B	4.693%	3-Month LIBOR	2.750%	4/01/24	B+	1,487,050
1,500	Navistar, Inc., Tranche B, Term Loan	5.060%	1-Month LIBOR	3.500%	11/06/24	Ba3	1,515,630
765	Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien	3.810%	1-Month LIBOR	2.250%	8/21/24	BB+	772,404
6,986	Total Machinery						7,042,786
	<b>Marine</b>	<b>0.1% (0.1% of Total Investments)</b>					
1,369	American Commercial Lines LLC, Term Loan B, First Lien	10.323%	1-Month LIBOR	8.750%	11/12/20	B	825,315
	<b>Media</b>	<b>13.1% (8.3% of Total Investments)</b>					
2,073		5.017%	2-Month LIBOR	3.250%	7/23/21	B1	2,052,345



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

	Advantage Sales & Marketing, Inc., Term Loan, First Lien						
1,985	Affinion Group Holdings, Inc., Term Loan, First Lien	9.160%	3-Month LIBOR	7.750%	5/10/22	B2	2,058,197
6,843	Catalina Marketing Corporation, Term Loan, First Lien	5.073%	1-Month LIBOR	3.500%	4/09/21	B1	5,553,929
2,000	Catalina Marketing Corporation, Term Loan, Second Lien	8.323%	1-Month LIBOR	6.750%	4/11/22	Caa1	836,500

NUVEEN 41

**JFR Nuveen Floating Rate Income Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Rating (4)	Value
<b>Media (continued)</b>							
\$ 7,368	Cequel Communications LLC, Term Loan B	3.823%	1-Month LIBOR	2.250%	7/28/25	BB	\$ 7,393,807
4,925	Charter Communications Operating Holdings LLC, Term Loan B	3.580%	1-Month LIBOR	2.000%	4/30/25	BBB	4,960,017
4,988	Clear Channel Communications, Inc., Tranche D, Term Loan, (5)	8.443%	3-Month LIBOR	6.750%	1/30/19	Caa1	3,837,644
4,768	Clear Channel Communications, Inc., Term Loan E, (5)	9.193%	3-Month LIBOR	7.500%	7/30/19	Caa1	3,656,011
2,250	CSC Holdings LLC, Term Loan B	4.139%	3-Month LIBOR	2.500%	1/12/26	BB	2,269,699
12,449	Cumulus Media, Inc., Term Loan B, (5)	4.830%	1-Month LIBOR	3.250%	12/23/20	N/R	10,758,248
2,394	Getty Images, Inc., Term Loan B, First Lien	5.193%	3-Month LIBOR	3.500%	10/18/19	B3	2,277,254
886	Gray Television, Inc., Term Loan B2	3.814%	1-Month LIBOR	2.250%	2/07/24	BB	893,540
2,896	IMG Worldwide, Inc., Term Loan, First Lien	4.830%	1-Month LIBOR	3.250%	5/06/21	B+	2,919,163
848	Lions Gate Entertainment Corp., Term Loan B	3.817%	1-Month LIBOR	2.250%	12/08/23	Ba2	857,986
3,952	McGraw-Hill Education Holdings LLC, Term Loan B	5.573%	1-Month LIBOR	4.000%	5/02/22	B+	3,954,326
4,000	Meredith, Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	BB	4,049,180
618	Nexstar Broadcasting Group, Term Loan	4.068%	1-Month LIBOR	2.500%	1/17/24	BB+	622,703
4,908	Nexstar Broadcasting Group, Term Loan B	4.068%	1-Month LIBOR	2.500%	1/17/24	BB+	4,944,324
997	Red Ventures, Term Loan B	5.573%	1-Month LIBOR	4.000%	11/08/24	B+	1,010,717
2,922		4.979%	3-Month LIBOR	3.500%	8/15/22	B	2,939,436

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

	Springer Science & Business Media, Inc., Term Loan B13, First Lien						
17,112	Univision Communications, Inc., Term Loan C5	4.323%	1-Month LIBOR	2.750%	3/15/24	BB	17,148,370
376	Yell Group PLC, Term Loan A2, First Lien	8.413%	3-Month LIBOR	7.000%	9/07/21	N/R	383,778
371	Yell Group PLC, Term Loan B2, First Lien	8.500%	N/A	N/A	9/07/65	N/R	976,279
91,929	Total Media						86,353,453
	<b>Metals &amp; Mining Investments)</b>	<b>0.5% (0.3% of Total)</b>					
1,492	CanAm Construction, Inc., Term Loan B	7.067%	1-Month LIBOR	5.500%	7/01/24	B	1,513,022
1,658	Zekelman Industries, Term Loan B	4.408%	3-Month LIBOR	2.750%	6/14/21	BB	1,670,695
3,150	Total Metals & Mining						3,183,717
	<b>Multiline Retail Investments)</b>	<b>1.7% (1.1% of Total)</b>					
1,785	Belk, Inc., Term Loan B, First Lien	6.458%	3-Month LIBOR	4.750%	12/12/22	B2	1,542,946
8,010	Dollar Tree, Inc., Term Loan B2	4.250%	N/A	N/A	7/06/22	BBB	8,095,106
1,382	Hudson's Bay Company, Term Loan B, First Lien	4.718%	3-Month LIBOR	3.250%	9/30/22	BB	1,340,585
11,177	Total Multiline Retail						10,978,637
	<b>Oil, Gas &amp; Consumable Fuels Total Investments)</b>	<b>2.9% (1.9% of Total)</b>					
1,455	BCP Renaissance Parent, Term Loan B	5.772%	3-Month LIBOR	4.000%	10/31/24	B+	1,474,850
1,750	California Resources Corporation, Term Loan	11.936%	1-Month LIBOR	10.375%	12/31/21	B	1,990,625
2,350	California Resources Corporation, Term Loan B	6.306%	1-Month LIBOR	4.750%	12/31/22	B	2,399,468
648	Crestwood Holdings LLC, Term Loan B	9.436%	3-Month LIBOR	8.000%	6/19/19	B	652,381
301	Energy and Exploration Partners, Term Loan, Second Lien, (cash 5.000%, PIK 5.000%), (5)	5.000%	N/A	N/A	5/13/22	N/R	4,512

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

1,515	Fieldwood Energy LLC, Term Loan, First Lien	4.568%	3-Month LIBOR	2.875%	10/01/18	B3	1,486,872
1,818	Fieldwood Energy LLC, Term Loan, First Lien	8.693%	3-Month LIBOR	7.000%	8/31/20	B3	1,753,141
828	Fieldwood Energy LLC, Term Loan, Second Lien, (5)	0.000%	N/A	N/A	9/30/20	Ca	136,609
1,474	Fieldwood Energy LLC, Term Loan, Second Lien, (5)	0.000%	N/A	N/A	9/30/20	Caa3	966,433
5,270	Harvey Gulf International Marine, Inc., Term Loan B, (5)	0.000%	N/A	N/A	6/18/20	CCC	2,457,031
1,461	Peabody Energy Corporation, Term Loan B	5.073%	1-Month LIBOR	3.500%	3/31/22	Ba3	1,482,896

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>							
\$ 4,960	Seadrill Partners LLC, Initial Term Loan, (DD1)	4.693%	3-Month LIBOR	3.000%	2/21/21	CCC+	\$ 4,381,391
62	Southcross Holdings Borrower L.P., Term Loan B, First Lien (cash 3.500%, PIK 5.500%)	3.500%	N/A	N/A	4/13/23	CCC+	61,774
23,892	Total Oil, Gas & Consumable Fuels						19,247,983
<b>Pharmaceuticals 1.7% (1.1% of Total Investments)</b>							
3,937	Concordia Healthcare Corporation, Term Loan B, First Lien	5.823%	1-Month LIBOR	4.250%	10/21/21	Caa2	3,408,342
7,923	Pharmaceutical Product Development, Inc., Term Loan, First Lien	4.387%	1-Month LIBOR	2.750%	8/18/22	Ba3	7,988,613
81	Valeant Pharmaceuticals International, Inc., Term Loan B	5.060%	1-Month LIBOR	3.500%	4/01/22	BB	82,640
11,941	Total Pharmaceuticals						11,479,595
<b>Professional Services 1.9% (1.2% of Total Investments)</b>							
1,536	Ceridian Corporation, Term Loan B2	5.067%	1-Month LIBOR	3.500%	9/15/20	Ba3	1,547,950
7,673	Formula One Group, Term Loan B	4.074%	1-Month LIBOR	2.500%	2/01/24	B+	7,717,445
2,977	Nielsen Finance LLC, Term Loan B4	3.553%	1-Month LIBOR	2.000%	10/04/23	BBB	3,000,591
12,186	Total Professional Services						12,265,986
<b>Real Estate Management &amp; Development 1.3% (0.8% of Total Investments)</b>							
4,406	Capital Automotive LP, Term Loan, First Lien	4.073%	1-Month LIBOR	2.500%	3/25/24	B1	4,439,072
3,664	Capital Automotive LP, Term Loan,	7.573%	1-Month LIBOR	6.000%	3/24/25	B3	3,755,858

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

	Second Lien						
8,070	Total Real Estate Management & Development						8,194,930
	<b>Road &amp; Rail 0.3% (0.2% of Total Investments)</b>						
1,960	Quality Distribution, Incremental Term Loan, First Lien	7.193%	3-Month LIBOR	5.500%	8/18/22	B2	1,984,500
	<b>Semiconductors &amp; Semiconductor Equipment 1.5% (0.9% of Total Investments)</b>						
1,419	Cypress Semiconductor Corp, Term Loan B	4.320%	1-Month LIBOR	2.750%	7/05/21	BB	1,438,282
2,140	Lumileds, Term Loan B	5.074%	1-Month LIBOR	4.500%	6/30/24	Ba3	2,164,481
1,724	Micron Technology, Inc., Term Loan B	3.580%	1-Month LIBOR	2.000%	4/26/22	Baa2	1,740,091
2,080	Microsemi Corporation, Term Loan B	3.561%	1-Month LIBOR	2.000%	1/15/23	BB	2,097,383
2,146	On Semiconductor Corp., Term Loan B	3.573%	1-Month LIBOR	2.000%	3/31/23	Ba1	2,164,625
9,509	Total Semiconductors & Semiconductor Equipment						9,604,862
	<b>Software 11.6% (7.3% of Total Investments)</b>						
5,600	Avaya Inc., Term Loan, First Lien	6.309%	1-Month LIBOR	4.750%	12/15/24	B	5,636,148
2,452	Blackboard, Inc., Term Loan B4	6.734%	3-Month LIBOR	5.000%	6/30/21	B1	2,410,992
7,359	BMC Software, Inc., Term Loan, First Lien	4.823%	1-Month LIBOR	3.250%	9/10/22	B+	7,407,942
5,403	Compuware Corporation, Term Loan B3	5.550%	2-Month LIBOR	4.250%	12/15/21	N/R	5,402,716
295	Compuware Corporation, Term Loan, Second Lien	9.820%	1-Month LIBOR	8.250%	12/15/22	B	295,498
3,651	Ellucian, Term Loan B, First Lien	4.943%	3-Month LIBOR	3.250%	9/30/22	B	3,676,572
11,101	Infor (US), Inc., Term Loan B	4.443%	3-Month LIBOR	2.750%	2/01/22	B1	11,173,189
2,524	Informatica, Term Loan B	4.943%	3-Month LIBOR	3.250%	8/05/22	B	2,539,987
1,485	Kronos Incorporated, Term Loan, First Lien	4.903%	3-Month LIBOR	3.500%	11/01/23	B	1,501,564
4,360	McAfee Holdings International, Inc., Term Loan, First Lien	6.067%	1-Month LIBOR	4.500%	9/30/24	B1	4,408,957

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

1,000	McAfee Holdings International, Inc., Term Loan, Second Lien	10.067%	1-Month LIBOR	8.500%	9/29/25	B	1,009,165
1,161	Micro Focus International PLC, New Term Loan	4.323%	1-Month LIBOR	2.750%	6/21/24	BB	1,168,297
7,839	Micro Focus International PLC, Term Loan B	4.323%	1-Month LIBOR	2.750%	6/21/24	BB	7,889,798

NUVEEN 43

**JFR Nuveen Floating Rate Income Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Software (continued)</b>							
\$ 5,490	Micro Focus International PLC, Term Loan B2	4.073%	1-Month LIBOR	2.500%	11/19/21	BB	\$ 5,527,801
893	Misys, New Term Loan, Second Lien	8.729%	3-Month LIBOR	7.250%	6/13/25	CCC+	901,773
75	Mitchell International, Inc., Delayed Draw Term Loan, First Lien, (20)	4.814%	3-Month LIBOR	3.250%	11/29/24	B1	75,103
925	Mitchell International, Inc., Initial Term Loan, First Lien	4.943%	3-Month LIBOR	3.250%	11/29/24	B1	931,272
1,000	Mitchell International, Inc., Initial Term Loan, Second Lien	8.943%	3-Month LIBOR	7.250%	12/01/25	CCC	1,013,750
1,980	RP Crown Parent, LLC, Term Loan B	4.573%	1-Month LIBOR	3.000%	10/15/23	B1	1,997,117
1,671	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Refinancing New Term Loan B1	3.823%	1-Month LIBOR	2.250%	7/08/22	BB+	1,682,744
26	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Refinancing New Term Loan B2	3.823%	1-Month LIBOR	2.250%	7/08/22	BB+	26,138
8,720	Tibco Software, Inc., Term Loan, First Lien	5.070%	1-Month LIBOR	3.500%	12/04/20	B1	8,785,765
741	Vertafore, Inc., Term Loan, First Lien	4.823%	1-Month LIBOR	3.250%	6/30/23	B	749,698
75,751	Total Software						76,211,986
<b>Specialty Retail 1.6% (1.0% of Total Investments)</b>							
3,434	99 Cents Only Stores, Tranche B2, Term Loan, Second Lien	8.029%	3-Month LIBOR	6.500%	1/13/22	CCC+	3,368,320
682	Neiman Marcus Group, Inc., Term Loan, (WI/DD)	TBD	TBD	TBD	TBD	Caa1	587,297
6,448	Petco Animal Supplies,	4.772%	3-Month LIBOR	3.000%	1/26/23	B1	4,912,042



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

	Inc., Term Loan B1						
1,735	Petsmart Inc., Term Loan B, First Lien, (DD1)	4.570%	1-Month LIBOR	3.000%	3/11/22	B1	1,412,407
12,299	Total Specialty Retail						10,280,066
	<b>Technology Hardware, Storage &amp; Peripherals</b>	<b>6.5%</b>	<b>(4.1% of Total Investments)</b>				
1,297	Conduent, Inc., Term Loan B	4.573%	1-Month LIBOR	3.000%	12/07/23	BB+	1,313,094
16,090	Dell International LLC, Refinancing Term Loan B	3.580%	1-Month LIBOR	2.000%	9/07/23	BBB	16,172,732
7,604	Dell International LLC, Replacement Term Loan A2	3.330%	1-Month LIBOR	1.750%	9/07/21	BBB	7,620,364
3,032	Dell International LLC, Replacement Term Loan A3	3.080%	1-Month LIBOR	1.500%	12/31/18	BBB	3,033,143
1,697	Dell Software Group, Repriced Term Loan B	7.272%	3-Month LIBOR	5.500%	10/31/22	B	1,736,373
12,831	Western Digital U.S., Term Loan B3	3.561%	1-Month LIBOR	2.000%	4/29/23	Baa2	12,939,703
42,551	Total Technology Hardware, Storage & Peripherals						42,815,409
	<b>Trading Companies &amp; Distributors</b>	<b>0.0%</b>	<b>(0.0% of Total Investments)</b>				
286	HD Supply Waterworks, Ltd., Term Loan B	4.455%	6-Month LIBOR	3.000%	8/01/24	B+	288,184
	<b>Transportation Infrastructure</b>	<b>1.9%</b>	<b>(1.2% of Total Investments)</b>				
9,475	Avolon, Repriced Term Loan B2	3.811%	1-Month LIBOR	2.250%	3/21/22	BBB	9,471,737
148	Ceva Group PLC, Canadian Term Loan	7.272%	3-Month LIBOR	5.500%	3/19/21	B	144,436
859	Ceva Group PLC, Dutch B.V., Term Loan	7.272%	3-Month LIBOR	5.500%	3/19/21	B	837,727
846	Ceva Group PLC, Synthetic Letter of Credit Term Loan	6.500%	N/A	N/A	3/19/21	B	825,326
1,185	Ceva Group PLC, US Term Loan	7.272%	3-Month LIBOR	5.500%	3/19/21	B	1,155,486
12,513	Total Transportation Infrastructure						12,434,712
	<b>Wireless Telecommunication Services</b>	<b>4.6%</b>	<b>(2.9% of Total Investments)</b>				
4,540	Asurion LLC, Term Loan B4	4.323%	1-Month LIBOR	2.750%	8/04/22	Ba3	4,580,176
4,160	Asurion LLC, Term Loan B5	4.573%	1-Month LIBOR	3.000%	11/03/23	Ba3	4,197,870
11,414	Sprint Corporation,	4.125%	1-Month LIBOR	2.500%	2/02/24	Ba2	11,457,750

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

Term Loan, First Lien							
4,224	Syniverse Holdings, Inc., Initial Term Loan B, First Lien	4.573%	1-Month LIBOR	3.000%	4/23/19	B	4,216,376
2,315	Syniverse Technologies, Inc., Tranche B, Term Loan	4.573%	1-Month LIBOR	3.000%	4/23/19	B	2,310,179

44 NUVEEN

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Wireless Telecommunication Services (continued)</b>							
\$ 3,682	UPC Financing Partnership, Term Loan AR1, First Lien	4.059%	1-Month LIBOR	2.500%	1/15/26	BB	\$ 3,703,643
30,335	Total Wireless Telecommunication Services						30,465,994
\$ 837,003	Total Variable Rate Senior Loan Interests (cost \$827,156,745)						819,999,968

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (4)	Value
<b>CORPORATE BONDS 18.9% (12.0% of Total Investments)</b>					
<b>Diversified Telecommunication Services 3.5% (2.2% of Total Investments)</b>					
\$ 1,667	Intelsat Connect Finance SA, 144A	12.500%	4/01/22	CCC	\$ 1,283,590
8,035	IntelSat Jackson Holdings	5.500%	8/01/23	CCC+	6,307,475
7,080	IntelSat Jackson Holdings	9.750%	7/15/25	CCC+	6,511,476
1,080	IntelSat Limited	6.750%	6/01/18	CCC	1,058,400
11,064	IntelSat Limited	7.750%	6/01/21	CCC	5,003,141
5,260	IntelSat Limited	8.125%	6/01/23	CCC	2,235,500
750	Level 3 Financing Inc.	5.375%	8/15/22	BB	761,250
34,936	Total Diversified Telecommunication Services				23,160,832
<b>Equity Real Estate Investment Trusts 0.7% (0.4% of Total Investments)</b>					
4,250	Realogy Group LLC / Realogy Co-Issuer Corporation, 144A	5.250%	12/01/21	B1	4,382,812
<b>Health Care Providers &amp; Services 1.1% (0.7% of Total Investments)</b>					
7,000	HCA Inc.	6.500%	2/15/20	BBB	7,463,750
<b>Hotels, Restaurants &amp; Leisure 1.5% (0.9% of Total Investments)</b>					
2,000	MGM Resorts International Inc.	5.250%	3/31/20	BB	2,070,000
1,667	Scientific Games Corporation, 144A	7.000%	1/01/22	Ba3	1,758,685
5,500	Scientific Games International Inc.	10.000%	12/01/22	B	6,015,625
9,167	Total Hotels, Restaurants & Leisure				9,844,310
<b>Household Durables 1.0% (0.7% of Total Investments)</b>					
6,780	Lennar Corporation	4.125%	12/01/18	BB+	6,847,800

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

**Media 3.9% (2.5% of Total Investments)**

1,000	CCO Holdings LLC Finance Corporation	5.750%	9/01/23	BB+	1,025,000
200	Charter Communications Operating LLC/ Charter Communications Operating Capital Corporation	3.579%	7/23/20	BBB	202,670
11,059	Clear Channel Communications Inc., (5), (8)	12.000%	8/01/21	N/R	
2,600	Dish DBS Corporation	5.125%	5/01/20	Ba3	2,642,250
2,000	Dish DBS Corporation	5.875%	7/15/22	Ba3	1,990,000
2,500	Dish DBS Corporation	5.875%	11/15/24	Ba3	2,370,312
2,000	Hughes Satellite Systems Corporation	6.500%	6/15/19	BBB	2,087,580
1,762	iHeartCommunications, Inc., 144A, (5)	11.250%	3/01/21	Caa1	1,233,400
4,812	iHeartCommunications, Inc., (5)	9.000%	12/15/19	Caa1	3,705,240
19,762	iHeartCommunications, Inc. (cash 12.000%, PIK 2.000%), (5)	14.000%	2/01/21	Ca	1,185,703
10,350	iHeartCommunications, Inc., (5)	9.000%	3/01/21	Caa1	7,503,750
1,730	Neptune Finco Corporation, 144A	10.125%	1/15/23	B2	1,951,656
59,775	Total Media				25,897,561

**Oil, Gas & Consumable Fuels 1.9% (1.2% of Total Investments)**

6,905	California Resources Corporation, 144A	8.000%	12/15/22	CCC+	5,778,622
700	Denbury Resources Inc.	6.375%	8/15/21	CCC	591,500
2,547	Denbury Resources Inc.	9.250%	3/31/22	B	2,610,675
750	EP Energy LLC and Everest Acquisition Finance, Inc.	9.375%	5/01/24	Caa2	635,625
2,487	FTS International Inc., 144A, (3-Month LIBOR reference rate + 7.500% spread)	8.820%	6/15/20	B+	2,524,305
13,389	Total Oil, Gas & Consumable Fuels				12,140,727

**JFR Nuveen Floating Rate Income Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (4)	Value
	<b>Pharmaceuticals 0.0% (0.0% of Total Investments)</b>				
\$ 850	Concordia Healthcare Corporation, 144A, (5)	7.000%	4/15/23	C	\$ 80,750
	<b>Semiconductors &amp; Semiconductor Equipment 0.4% (0.3% of Total Investments)</b>				
1,564	Advanced Micro Devices, Inc.	7.500%	8/15/22	B	1,736,040
930	Advanced Micro Devices, Inc.	7.000%	7/01/24	B	976,500
2,494	Total Semiconductors & Semiconductor Equipment				2,712,540
	<b>Software 1.9% (1.2% of Total Investments)</b>				
210	Avaya Inc., (8)	7.000%	4/01/19	N/R	
5,150	Avaya Inc., (8)	10.500%	3/01/21	N/R	
2,000	Balboa Merger Sub Inc., 144A	11.375%	12/01/21	CCC+	2,177,600
5,480	BMC Software Finance Inc., 144A	8.125%	7/15/21	CCC+	5,486,850
753	Boxer Parent Company Inc./BMC Software, 144A, (cash 9.000%, PIK 9.750%)	9.000%	10/15/19	CCC+	754,883
3,650	Infor Us Inc., 144A	5.750%	8/15/20	BB	3,746,542
17,243	Total Software				12,165,875
	<b>Technology Hardware, Storage &amp; Peripherals 0.9% (0.6% of Total Investments)</b>				
5,400	Western Digital Corporation, 144A	7.375%	4/01/23	Baa2	5,879,250
	<b>Wireless Telecommunication Services 2.1% (1.3% of Total Investments)</b>				
2,250	Sprint Communications Inc.	7.000%	8/15/20	B+	2,374,700
7,750	Sprint Corporation	7.875%	9/15/23	B+	8,185,938
1,750	Sprint Corporation	7.125%	6/15/24	B+	1,774,062
1,150	Syniverse Foreign Holdings Corporation, 144A	9.125%	1/15/22	B	1,191,688
12,900	Total Wireless Telecommunication Services				13,526,388
\$ 174,184	Total Corporate Bonds (cost \$139,926,680)				124,102,595

Shares	Description (1)	Value
--------	-----------------	-------

<b>COMMON STOCKS 2.3% (1.5% of Total Investments)</b>		
<b>Diversified Consumer Services 0.1% (0.1% of Total Investments)</b>		
78,490	Cengage Learning Holdings II LP, (6)	\$ 578,864
9,876,769	Education Management Corporation, (6)	39,507
Total Diversified Consumer Services		618,371
<b>Energy Equipment &amp; Services 0.8% (0.5% of Total Investments)</b>		
80,413	C&J Energy Services Inc., (6)	2,462,246
75,644	Ocean Rig UDW Inc., (6)	2,036,337
2,712	Vantage Drill International, (6)	596,640
Total Energy Equipment & Services		5,095,223
<b>Health Care Providers &amp; Services 0.0% (0.0% of Total Investments)</b>		
74,059	Millenium Health LLC, (6)	8,072
<b>Media 0.4% (0.3% of Total Investments)</b>		
1,441,988	Hibu PLC, (6), (7)	1
26,045	Metro-Goldwyn-Mayer, (6)	2,986,502
45,942	Tribune Media Company	2,297
Total Media		2,988,800
<b>Oil, Gas &amp; Consumable Fuels 0.0% (0.0% of Total Investments)</b>		
64	Southcross Holdings Borrower LP, (6)	24,000
<b>Software 0.9% (0.6% of Total Investments)</b>		
282,937	Avaya Holdings Corporation., (6)	5,907,725

Shares	Description (1)	Value
	<b>Specialty Retail 0.1% (0.0% of Total Investments)</b>	
10,908	Gymboree Corporation, (6), (8)	\$ 154,826
29,698	Gymboree Corporation, (6)	504,866
	<b>Total Specialty Retail</b>	<b>659,692</b>
	<b>Total Common Stocks (cost \$22,291,965)</b>	<b>15,301,883</b>

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (4)	Value
	<b>ASSET-BACKED SECURITIES 2.0% (1.3% of Total Investments)</b>				
\$ 1,200	Bristol Park CLO Limited, Series 2016-1A, 144A, (3-Month LIBOR reference rate + 7.250% spread)	8.972%	4/15/29	Ba3	\$ 1,257,079
500	Carlyle Global Market Strategies Collateralized Loan Obligations, Series 2013-2A.	6.984%	1/18/29	BB	505,502
1,200	Dryden Senior Loan Fund, Series 2017-50A, (3-Month LIBOR reference rate + 6.260% spread)	7.980%	7/15/30	Ba3	1,223,441
1,250	Gilbert Park CLO LTD, Series 2017-1A	7.765%	10/15/30	Ba3	1,273,799
2,750	Madison Park Funding Limited, Collateralized Loan Obligations, Series 2015-16A, (3-Month LIBOR reference rate + 5.500% spread)	7.245%	4/20/26	Ba3	2,755,885
1,500	Madison Park Funding Limited, Series 2012-10A, (3-Month LIBOR reference rate + 7.620% spread)	9.365%	1/20/29	BB	1,566,125
500	North End CLO Limited, Loan Pool, 144A, (3-Month LIBOR reference rate + 4.600% spread)	6.331%	7/17/25	BB	496,322
3,000	Octagon Investment Partners, Series 2015-1A, (3-Month LIBOR reference rate + 5.850% spread)	7.595%	10/20/26	N/R	3,010,320
1,250	OZLM Funding Limited, Series 2012-2A, 144A, (3-Month LIBOR reference rate + 7.300% spread)	8.678%	10/30/27	BB	1,265,486
13,150	<b>Total Asset-Backed Securities (cost \$12,727,060)</b>				<b>13,353,959</b>

Shares	Description (1), (9)	Value
	<b>INVESTMENT COMPANIES 1.7%</b> <b>(1.1% of Total Investments)</b>	
353,668	Eaton Vance Floating-Rate Income Trust Fund	\$ 5,099,893
968,586	Eaton Vance Senior Income Trust	6,295,809
	<b>Total Investment Companies (cost \$11,981,509)</b>	<b>11,395,702</b>

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (4)	Value
	<b>CONVERTIBLE BONDS 0.0%</b> <b>(0.0% of Total Investments)</b>				
	<b>Communications Equipment 0.0%</b> <b>(0.0% of Total Investments)</b>				
\$ 850	Nortel Networks Limited, (5)	1.750%	4/15/12	N/R	\$ 40,375
\$ 850	<b>Total Convertible Bonds (cost \$33,724)</b>				<b>40,375</b>

Shares	Description (1)	Value
	<b>WARRANTS 0.0% (0.0% of Total Investments)</b>	
21,002	Avaya Holdings Corp., (8)	\$ 22,541
	<b>Total Warrants (cost \$1,915,310)</b>	<b>22,541</b>

Shares	Description (1)	Coupon	Ratings (4)	Value
	<b>\$25 PAR (OR SIMILAR) RETAIL PREFERRED 0.0% (0.0% of Total Investments)</b>			
	<b>Diversified Consumer Services 0.0%</b> <b>(0.0% of Total Investments)</b>			
10,989	Education Management Corporation, (8)	7.500%	N/R	\$ 1
	<b>Total \$25 Par (or similar) Retail Preferred (cost \$26,686)</b>			<b>1</b>
	<b>Total Long-Term Investments (cost \$1,016,059,679)</b>			<b>984,217,024</b>



**JFR Nuveen Floating Rate Income Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Shares	Description (1)	Value
	<b>SHORT-TERM INVESTMENTS 8.1% (5.1% of Total Investments)</b>	
	<b>INVESTMENT COMPANIES 8.1% (5.1% of Total Investments)</b>	
53,431,081	BlackRock Liquidity Funds T-Fund Portfolio, (9)	\$ 53,431,081
	<b>Total Short-Term Investments (cost \$53,431,081)</b>	<b>53,431,081</b>
	<b>Total Investments (cost \$1,069,490,760) 157.8%</b>	<b>1,037,648,105</b>
	<b>Borrowings (38.7)% (10), (11)</b>	<b>(254,300,000)</b>
	<b>Term Preferred Shares, net of deferred offering costs (18.8)% (12)</b>	<b>(123,910,823)</b>
	<b>Other Assets Less Liabilities (0.3)% (13)</b>	<b>(2,026,798)</b>
	<b>Net Assets Applicable to Common Shares 100%</b>	<b>\$ 657,410,484</b>

Investments in Derivatives

**Interest Rate Swaps OTC Uncleared**

Counterparty	Fund Notional	Pay/Receive	Floating Rate	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Maturity Date	
Morgan Stanley Capital Services LLC	\$ 10,200,000	Pay	1-Month LIBOR	1.750%(14)	Monthly	12/01/19(15)	\$
Morgan Stanley Capital Services LLC	25,000,000	Pay	1-Month LIBOR	2.700(16)	Monthly	1/01/22(17)	
Morgan Stanley Capital Services LLC	35,000,000	Pay	1-Month LIBOR	5.750	Monthly	6/01/24(18)	
Morgan Stanley Capital Services LLC	55,000,000	Pay	1-Month LIBOR	4.000	Monthly	1/01/27(19)	(1)
Total	\$ 125,200,000						\$ (1)
<b>Total unrealized appreciation on interest rate swaps</b>							
<b>Total unrealized depreciation on interest rate swaps</b>							

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

- (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 pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate (Reference Rate) plus an assigned fixed rate (Spread). 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 rate shown is the coupon as of the end of the reporting period.
- (3) 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.
- (4) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group (Standard & Poor's), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (5) As of, or subsequent to, the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.
- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

- (9) A copy of the most recent financial statements for these investment companies can be obtained directly from the Securities and Exchange Commission on its website at the <http://www.sec.gov>.
- (10) Borrowings as a percentage of Total Investments is 24.5%.
- (11) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) in the Portfolio of Investments as collateral for borrowings.
- (12) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 11.9%.
- (13) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter ( OTC ) derivatives as presented on the Statement of Assets and Liabilities, when applicable. The unrealized appreciation (depreciation) of OTC cleared and exchange-traded derivatives is recognized as part of cash collateral at brokers and/or the receivable or payable for variation margin as presented on the Statement of Assets and Liabilities, when applicable.
- (14) Effective June 1, 2018, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every six months on specific dates through the swap contract s termination date.
- (15) This interest rate swap has an optional early termination date beginning on December 1, 2017 and monthly thereafter through the termination date as specified in the swap contract.
- (16) Effective April 1, 2017, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every three months on specific dates through the swap contract s termination date.
- (17) This interest rate swap has an optional early termination date beginning on January 1, 2019 and monthly thereafter through the termination date as specified in the swap contract.
- (18) This interest rate swap has an optional early termination date beginning on June 1, 2020 and monthly thereafter through the termination date as specified in the swap contract.
- (19) This interest rate swap has an optional early termination date beginning on January 1, 2021 and monthly thereafter through the termination date as specified in the swap contract.
- (20)

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

Investment, or portion of investment, represents an outstanding unfunded senior loan commitment. See Notes to Financial Statements, Note 8 Senior Loan Commitments for more information.

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.
DD1	Portion of investment purchased on a delayed delivery basis.
LIBOR	London Inter-Bank Offered Rate
N/A	Not applicable
PIK	Payment-in-kind ( PIK ) security. Depending on the terms of the security, income may be received in the form of cash, securities, or a combination of both. The PIK rate shown, where applicable, represents the annualized rate of the last PIK payment made by the issuer as of the end of the reporting period.
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 coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.
WI/DD	Purchased on a when-issued or delayed delivery basis.

*See accompanying notes to financial statements.*

## JRO

Nuveen Floating Rate Income Opportunity Fund  
Portfolio of Investments

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>LONG-TERM INVESTMENTS</b>		<b>149.0% (95.1% of Total Investments)</b>					
<b>VARIABLE RATE SENIOR LOAN INTERESTS</b>		<b>125.9% (80.4% of Total Investments) (2)</b>					
<b>Aerospace &amp; Defense</b>		<b>2.7% (1.7% of Total Investments)</b>					
\$ 5,738	Sequa Corporation, Term Loan B	6.549%	3-Month LIBOR	5.000%	11/28/21	B	\$ 5,830,865
1,985	Sequa Corporation, Term Loan, Second Lien	10.753%	3-Month LIBOR	9.000%	4/26/22	CCC	2,029,312
3,325	Transdigm Inc., Term Loan E	4.323%	1-Month LIBOR	2.750%	5/14/22	Ba2	3,358,634
739	Transdigm, Inc., Term Loan F	4.365%	1-Month LIBOR	2.750%	6/09/23	Ba2	746,453
401	Transdigm, Inc., Term Loan G	4.666%	1-Month LIBOR	3.000%	8/22/24	Ba2	404,775
12,188	Total Aerospace & Defense						12,370,039
<b>Air Freight &amp; Logistics</b>		<b>0.6% (0.4% of Total Investments)</b>					
1,133	PAE Holding Corporation, Term Loan B	7.124%	2-Month LIBOR	5.500%	10/20/22	B+	1,142,101
1,444	XPO Logistics, Inc., Refinanced Term Loan	3.958%	3-Month LIBOR	2.250%	11/01/21	BB+	1,457,351
2,577	Total Air Freight & Logistics						2,599,452
<b>Airlines</b>		<b>1.9% (1.2% of Total Investments)</b>					
2,394	American Airlines, Inc., Replacement Term Loan	3.567%	1-Month LIBOR	2.000%	6/27/20	BB+	2,405,875
2,732	American Airlines, Inc., Replacement Term Loan	3.554%	1-Month LIBOR	2.000%	10/10/21	BB+	2,745,496
3,623	American Airlines, Inc., Term Loan B	3.559%	1-Month LIBOR	2.000%	12/14/23	BB+	3,639,995
8,749	Total Airlines						8,791,366

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

**Auto Components 0.7% (0.4% of Total Investments)**

998	DexKo Global, Inc., Term Loan B	5.241%	3-Month LIBOR	3.500%	7/24/24	B	1,012,153
551	Horizon Global Corporation, Term Loan B	6.073%	1-Month LIBOR	4.500%	6/30/21	B1	554,246
1,492	Superior Industries International, Inc., Term Loan B	6.067%	1-Month LIBOR	4.500%	5/22/24	B1	1,522,130
3,041	Total Auto Components						3,088,529

**Automobiles 1.0% (0.6% of Total Investments)**

4,588	Chrysler Group LLC, Term Loan	3.570%	1-Month LIBOR	2.000%	12/31/18	BBB	4,604,837
138	DexKo Global, Inc., Term Loan B, (21)	4.155%	3-Month LIBOR	3.500%	7/24/24	B	138,188
4,726	Total Automobiles						4,743,025

**Biotechnology 0.9% (0.6% of Total Investments)**

3,970	Grifols, Inc., Term Loan B	3.715%	1-Week LIBOR	2.250%	1/31/25	BB	3,999,160
-------	-------------------------------	--------	--------------	--------	---------	----	-----------

**Building Products 1.5% (1.0% of Total Investments)**

7,030	Quikrete Holdings, Inc., Term Loan B	4.323%	1-Month LIBOR	2.750%	11/15/23	N/R	7,077,325
-------	-----------------------------------------	--------	---------------	--------	----------	-----	-----------

**Capital Markets 0.3% (0.2% of Total Investments)**

1,476	RPI Finance Trust, Term Loan B6	3.693%	3-Month LIBOR	2.000%	3/27/23	Baa2	1,488,093
-------	------------------------------------	--------	---------------	--------	---------	------	-----------

**Chemicals 0.7% (0.4% of Total Investments)**

897	Ineos US Finance LLC, Term Loan	3.573%	1-Month LIBOR	2.000%	4/01/24	BBB	902,501
1,521	Mineral Technologies, Inc., Term Loan B2	4.750%	N/A	N/A	5/07/21	BB+	1,549,899
744	Univar, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	7/01/24	BB	752,440
3,162	Total Chemicals						3,204,840

**Commercial Services & Supplies 4.3% (2.7% of Total Investments)**

735	ADS Waste Holdings, Inc., Term Loan B	3.715%	1-Week LIBOR	2.250%	11/10/23	BB+	741,025
990	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	5.696%	2-Month LIBOR	4.000%	10/19/23	B	994,024

50 NUVEEN

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Commercial Services &amp; Supplies (continued)</b>							
\$ 1,000	Fort Dearborn Holding Company, Inc., Term Loan, Second Lien	10.197%	3-Month LIBOR	8.500%	10/07/24	CCC	\$ 980,000
3,133	iQor US, Inc., Term Loan, First Lien	6.695%	3-Month LIBOR	5.000%	4/01/21	B	3,140,365
333	iQor US, Inc., Term Loan, Second Lien	10.445%	3-Month LIBOR	8.750%	4/01/22	CCC+	323,333
964	KAR Auction Services, Inc., Term Loan B5	4.250%	3-Month LIBOR	2.500%	3/09/23	Ba2	975,901
1,042	LSC Communications, Refinancing Term Loan	7.067%	1-Month LIBOR	5.500%	9/30/22	Ba3	1,048,833
2,962	Monitronics International, Inc., Term Loan B2, First Lien	7.193%	3-Month LIBOR	5.500%	9/30/22	B2	2,972,869
2,270	Protection One, Inc., Term Loan	4.323%	1-Month LIBOR	2.750%	5/02/22	BB	2,293,421
2,105	Skillsoft Corporation, Initial Term Loan, First Lien	6.323%	1-Month LIBOR	4.750%	4/28/21	B	2,065,796
1,474	Universal Services of America, Initial Term Loan, First Lien	5.443%	3-Month LIBOR	3.750%	7/28/22	B+	1,461,776
1,750	Universal Services of America, Term Loan, Second Lien	10.272%	3-Month LIBOR	8.500%	7/28/23	B	1,741,250
1,135	West Corporation, Term Loan B	5.573%	1-Month LIBOR	4.000%	10/10/24	BB+	1,149,239
19,893	Total Commercial Services & Supplies						19,887,832
<b>Communications Equipment 0.7% (0.5% of Total Investments)</b>							
1,185	Colorado Buyer, Inc., Term Loan, First Lien	4.380%	3-Month LIBOR	3.000%	5/01/24	Ba3	1,195,099
583	Colorado Buyer, Inc., Term Loan, Second Lien	8.630%	3-Month LIBOR	7.250%	5/01/25	B3	590,444
1,496	Mitel US Holdings, Inc., Incremental Term Loan	5.404%	2-Month LIBOR	3.750%	9/25/23	B+	1,516,352



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

3,264	Total Communications Equipment						3,301,895
	<b>Construction &amp; Engineering</b>	<b>0.4%</b>	<b>(0.3% of Total Investments)</b>				
1,822	Traverse Midstream Partners, Term Loan B	5.850%	6-Month LIBOR	4.000%	9/21/24	B+	1,847,815
	<b>Containers &amp; Packaging</b>	<b>0.5%</b>	<b>(0.3% of Total Investments)</b>				
1,116	Berry Global, Inc., Term Loan M	3.816%	1-Month LIBOR	2.250%	10/01/22	Ba2	1,125,846
992	Reynolds Group Holdings, Inc., Term Loan, First Lien	4.323%	1-Month LIBOR	2.750%	2/05/23	B+	1,001,220
2,108	Total Containers & Packaging						2,127,066
	<b>Distributors</b>	<b>0.2%</b>	<b>(0.1% of Total Investments)</b>				
971	American Seafoods Group LLC, Term Loan B	4.700%	3-Month LIBOR	3.250%	8/21/23	N/R	976,299
	<b>Diversified Consumer Services</b>	<b>2.3%</b>	<b>(1.4% of Total Investments)</b>				
4,967	Cengage Learning Acquisitions, Inc., Term Loan B	5.809%	1-Month LIBOR	4.250%	6/07/23	B	4,838,082
220	Education Management LLC, Tranche A, Term Loan, (5)	0.000%	N/A	N/A	7/02/20	N/R	60,549
496	Education Management LLC, Tranche B, Term Loan, (5)	0.000%	N/A	N/A	7/02/20	N/R	7,748
3,413	Houghton Mifflin, Term Loan B, First Lien	4.573%	1-Month LIBOR	3.000%	5/28/21	B+	3,224,904
1,354	Laureate Education, Inc., Term Loan B	6.067%	1-Month LIBOR	4.500%	4/26/24	B+	1,366,899
940	Vertiv Co., New Term Loan B	5.568%	1-Month LIBOR	4.000%	11/30/23	Ba3	951,654
11,390	Total Diversified Consumer Services						10,449,836
	<b>Diversified Financial Services</b>	<b>1.9%</b>	<b>(1.2% of Total Investments)</b>				
2,744	Citco III Limited, Term Loan	4.573%	1-Month LIBOR	3.000%	3/31/22	N/R	2,771,078
1,160	Freedom Mortgage Corporation, Initial Term Loan	6.956%	3-Month LIBOR	5.500%	2/23/22	B+	1,175,165
1,463		5.943%	3-Month LIBOR	4.250%	2/21/24	B2	1,471,044

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

	OM Group, Inc., Term Loan B						
3,088	Veritas US, Inc., Term Loan B1	6.193%	3-Month LIBOR	4.500%	1/27/23	B+	3,110,512
235	Vizient, Inc., Term Loan B	4.323%	1-Month LIBOR	2.750%	2/13/23	BB	238,309
8,690	Total Diversified Financial Services						8,766,108

NUVEEN 51

**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Rating (4)	Value
	<b>Diversified Telecommunication Services</b>		<b>8.6%</b>				
	<b>(5.5% of Total Investments)</b>						
\$ 1,500	CenturyLink, Inc., Initial Term Loan A, (WI/DD)	TBD	TBD	TBD	TBD	BBB	\$ 1,494,562
7,304	CenturyLink, Inc., Term Loan B	4.317%	1-Month LIBOR	2.750%	1/31/25	BBB	7,205,569
987	DTI Holdings, Inc., Term Loan B, First Lien	7.022%	2-Month LIBOR	5.250%	10/02/23	B	997,069
4,481	Frontier Communications Corporation, Term Loan B	5.330%	1-Month LIBOR	3.750%	1/14/20	BB+	4,401,814
2,970	Greeneden U.S. Holdings II LLC, Term Loan B	5.443%	3-Month LIBOR	3.750%	12/01/23	B	2,996,078
2,502	Intelsat Jackson Holdings, S.A., Term Loan B	5.212%	3-Month LIBOR	3.750%	11/30/23	B1	2,486,947
383	Intelsat Jackson Holdings, S.A., Term Loan B4	6.195%	3-Month LIBOR	4.500%	1/02/24	B1	389,278
614	Intelsat Jackson Holdings, S.A., Term Loan B5	6.625%	N/A	N/A	1/02/24	B1	618,550
3,193	Level 3 Financing, Inc., Tranche B, Term Loan	3.696%	3-Month LIBOR	2.250%	2/22/24	BBB	3,210,466
567	Presidio, Inc., Term Loan B	4.443%	1-Month LIBOR	2.750%	2/02/24	B+	571,342
5,786	WideOpenWest Finance LLC, Term Loan B	4.811%	1-Month LIBOR	3.250%	8/18/23	B	5,797,045
891	Windstream Corporation, Term Loan B6	5.560%	1-Month LIBOR	4.000%	3/29/21	BB	847,512
9,000	Ziggo B.V., Term Loan E	4.059%	1-Month LIBOR	2.500%	4/15/25	BB+	9,005,625
40,178	Total Diversified Telecommunication Services						40,021,857
	<b>Electrical Equipment</b>		<b>0.6%</b>				
	<b>(0.4% of Total Investments)</b>						

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

902	TTM Technologies, Term Loan B	4.073%	1-Month LIBOR	2.500%	9/28/24	BB+	906,511
1,840	Zebra Technologies Corporation, Term Loan B	3.753%	3-Month LIBOR	2.000%	10/24/21	BB	1,854,564
2,742	Total Electrical Equipment						2,761,075
	<b>Electric Utilities 1.5% (0.9% of Total Investments)</b>						
667	EFS Cogen Holdings LLC, Term Loan B	4.950%	3-Month LIBOR	3.250%	6/28/23	BB	674,708
2,620	Energy Future Intermediate Holding Company, DIP Term Loan	4.567%	1-Month LIBOR	3.000%	6/30/18	N/R	2,632,453
694	Helix Generation, Term Loan B	5.443%	3-Month LIBOR	3.750%	6/03/24	BB	701,042
2,418	Vistra Operations Co., Term Loan B	4.064%	1-Month LIBOR	2.500%	8/04/23	N/R	2,439,807
429	Vistra Operations Co., Term Loan C	4.064%	1-Month LIBOR	2.500%	8/04/23	BB+	432,360
6,828	Total Electric Utilities						6,880,370
	<b>Energy Equipment &amp; Services 0.6% (0.4% of Total Investments)</b>						
2,110	Diversey, Inc., Term Loan B	4.654%	2-Month LIBOR	3.000%	9/06/24	B1	2,106,487
693	Dynamic Energy Services International LLC, Term Loan, (cash 13.383%, PIK 1.500%)	14.883%	3-Month LIBOR	13.500%	3/06/18	N/R	246,042
332	Ocean Rig UDW Inc., Term Loan	8.000%	N/A	N/A	9/20/24	B	337,344
3,135	Total Energy Equipment & Services						2,689,873
	<b>Equity Real Estate Investment Trusts 2.3% (1.5% of Total Investments)</b>						
4,640	Communications Sales & Leasing, Inc., Shortfall Term Loan	4.573%	1-Month LIBOR	3.000%	10/24/22	BB+	4,481,052
1,267	Realogy Group LLC, Term Loan B	3.829%	1-Month LIBOR	2.250%	1/26/25	BB+	1,278,560
5,115	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (5)	5.323%	1-Month LIBOR	3.750%	12/18/20	B	5,101,222
11,022	Total Equity Real Estate Investment Trusts						10,860,834

**Food & Staples Retailing 4.3% (2.8% of Total Investments)**

16,881	Albertson's LLC, Term Loan B4	4.323%	1-Month LIBOR	2.750%	8/25/21	Ba2	16,810,923
1,331	Albertson's LLC, Term Loan B6	4.462%	3-Month LIBOR	3.000%	6/22/23	Ba2	1,325,251
1,111	BJ's Wholesale Club, Inc., Term Loan B, First Lien	4.953%	2-Month LIBOR	3.500%	2/03/24	B	1,112,500
886	Save-A-Lot, Term Loan B	7.573%	1-Month LIBOR	6.000%	12/05/23	B2	768,760
20,209	Total Food & Staples Retailing						20,017,434

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Food Products 3.9% (2.5% of Total Investments)</b>							
\$ 1,447	Hearthside Group Holdings LLC, Term Loan B	4.573%	1-Month LIBOR	3.000%	6/02/21	B1	\$ 1,458,812
3,437	Jacobs Douwe Egberts, Term Loan B	3.688%	3-Month LIBOR	2.250%	7/04/22	BB	3,469,075
2,343	Keurig Green Mountain, Inc., Term Loan A, First Lien	3.000%	1-Week LIBOR	1.500%	3/03/21	BBB	2,343,010
1,923	Pinnacle Foods Finance LLC, Term Loan B	3.564%	1-Month LIBOR	2.000%	2/02/24	BB+	1,942,016
8,896	US Foods, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	6/27/23	BBB	8,997,808
18,046	Total Food Products						18,210,721
<b>Health Care Equipment &amp; Supplies 1.5% (1.0% of Total Investments)</b>							
832	Acelity, Term Loan B	4.943%	3-Month LIBOR	3.250%	2/02/24	B1	834,677
868	ConvaTec, Inc., Term Loan B	3.943%	3-Month LIBOR	2.250%	10/25/23	BB	878,075
1,249	Greatbatch, New Term Loan B	4.810%	1-Month LIBOR	3.250%	10/27/22	B+	1,262,659
1,861	Onex Carestream Finance LP, Term Loan, First Lien	5.693%	3-Month LIBOR	4.000%	6/07/19	B1	1,870,056
2,240	Onex Carestream Finance LP, Term Loan, Second Lien	10.193%	3-Month LIBOR	8.500%	12/07/19	B	2,224,533
7,050	Total Health Care Equipment & Supplies						7,070,000
<b>Health Care Providers &amp; Services 5.3% (3.4% of Total Investments)</b>							
2,500	Air Medical Group Holdings, Inc., Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	B1	2,533,438
2,288	Air Medical Group Holdings, Inc., Term Loan, First Lien	5.675%	3-Month LIBOR	4.000%	4/28/22	B1	2,311,005
828	Community Health Systems, Inc., Term Loan G	4.229%	3-Month LIBOR	2.750%	12/31/19	Ba3	819,409
1,476		4.479%	3-Month LIBOR	3.000%	1/27/21	Ba3	1,451,354

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

	Community Health Systems, Inc., Term Loan H						
1,424	Concentra, Inc., Term Loan B	4.530%	3-Month LIBOR	3.000%	6/01/22	B1	1,440,147
1,680	Envision Healthcare Corporation, Term Loan B, First Lien	4.580%	1-Month LIBOR	3.000%	12/01/23	BB	1,689,338
1,585	HCA, Inc., Term Loan A5	3.073%	1-Month LIBOR	1.500%	6/10/20	BBB	1,589,342
1,990	HCA, Inc., Term Loan B9	3.573%	1-Month LIBOR	2.000%	3/18/23	BBB	2,007,805
1,140	Healogics, Inc., Term Loan, First Lien	5.750%	3-Month LIBOR	4.250%	7/01/21	B	1,010,730
1,950	Heartland Dental Care, Inc., Term Loan, First Lien	6.450%	3-Month LIBOR	4.750%	7/31/23	B2	1,985,451
1,500	Heartland Dental Care, Inc., Term Loan, Second Lien	10.070%	1-Month LIBOR	8.500%	7/31/24	CCC	1,521,570
2,710	Millennium Laboratories, Inc., Term Loan B, First Lien	8.073%	1-Month LIBOR	6.500%	12/21/20	CCC+	1,087,413
1,321	MultiPlan, Inc., Term Loan B	4.693%	3-Month LIBOR	3.000%	6/07/23	B+	1,331,236
1,250	PharMerica, Term Loan, First Lien	5.055%	1-Month LIBOR	3.500%	12/06/24	B	1,264,450
338	Quorum Health Corp., Term Loan B	8.323%	1-Month LIBOR	6.750%	4/29/22	B2	346,013
2,414	Select Medical Corporation, Tranche B, Term Loan	5.210%	2-Month LIBOR	3.500%	3/01/21	Ba2	2,440,958
26,394	Total Health Care Providers & Services						24,829,659
	<b>Health Care Technology</b>	<b>1.6%</b>	<b>(1.0% of Total Investments)</b>				
1,799	Catalent Pharma Solutions, Inc., Term Loan B	3.823%	1-Month LIBOR	2.250%	5/20/24	N/R	1,813,015
4,962	Emdeon, Inc., Term Loan	4.323%	1-Month LIBOR	2.750%	3/01/24	Ba3	4,999,719
673	Press Ganey Holdings, Inc., Term Loan, Second Lien	8.073%	1-Month LIBOR	6.500%	10/21/24	CCC+	685,946
7,434	Total Health Care Technology						7,498,680

**Hotels, Restaurants & Leisure 10.7% (6.8% of Total Investments)**

1,000	Aramark Corporation, Term Loan B1	3.573%	1-Month LIBOR	2.000%	3/11/25	BBB	1,009,790
750	Arby's Restaurant Group, Inc., Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	B1	761,018
14,867	Burger King Corporation, Term Loan B3	3.870%	1-Month LIBOR	2.250%	2/16/24	Ba3	14,970,877
3,955	Caesars Entertainment Operating Company, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	10/07/24	BB	3,985,780

NUVEEN 53



**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Hotels, Restaurants &amp; Leisure (continued)</b>							
\$ 3,000	Caesars Resort Collection, Term Loan, First Lien	4.323%	1-Month LIBOR	2.750%	12/23/24	BB	\$ 3,039,195
1,710	CCM Merger, Inc., Term Loan B	4.319%	1-Month LIBOR	2.750%	8/09/21	BB	1,727,094
3,290	CityCenter Holdings LLC, Term Loan B	4.073%	1-Month LIBOR	2.500%	4/18/24	BB	3,320,637
5,878	Hilton Hotels Corporation, Term Loan B2	3.561%	1-Month LIBOR	2.000%	10/25/23	BBB	5,927,703
2,958	Intrawest Resorts Holdings, Inc., Term Loan B1	4.823%	1-Month LIBOR	3.250%	7/31/24	B	2,986,231
1,707	Life Time Fitness, Inc., Term Loan B	4.228%	3-Month LIBOR	2.750%	6/10/22	BB	1,722,015
2,270	MGM Growth Properties, Term Loan B	3.823%	1-Month LIBOR	2.250%	4/25/23	N/R	2,289,151
5,050	Scientific Games Corporation, Term Loan B4	4.823%	1-Month LIBOR	3.250%	8/14/24	B+	5,089,545
2,603	Station Casino LLC, Term Loan B	4.070%	1-Month LIBOR	2.500%	6/08/23	BB	2,620,518
49,038	Total Hotels, Restaurants & Leisure						49,449,554
<b>Household Products 0.8% (0.5% of Total Investments)</b>							
3,180	Revlon Consumer Products Corporation, Term Loan B, First Lien, (DD1)	5.073%	1-Month LIBOR	3.500%	11/16/20	B3	2,524,670
1,193	Serta Simmons Holdings LLC, Term Loan, First Lien	5.130%	3-Month LIBOR	3.500%	11/08/23	B	1,171,568
4,373	Total Household Products						3,696,238
<b>Independent Power &amp; Renewable Electricity Producers 0.2% (0.1% of Total Investments)</b>							
944	Dynegy, Inc., Tranche Term	4.311%	1-Month LIBOR	2.750%	2/07/24	Ba3	954,604

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

Loan C2							
<b>Industrial Conglomerates 1.3% (0.9% of Total Investments)</b>							
2,007	Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien	5.996%	2-Month LIBOR	4.250%	6/16/24	B	2,034,582
1,000	Education Advisory Board, Term Loan, First Lien	5.484%	3-Month LIBOR	3.750%	11/15/24	B2	1,008,130
1,737	Foresight Energy LLC, Term Loan, First Lien	7.443%	3-Month LIBOR	5.750%	3/28/22	B+	1,684,986
935	Robertshaw US Holding Corp., Term Loan, First Lien	6.125%	2-Month LIBOR	4.500%	8/02/24	B1	943,339
500	Robertshaw US Holding Corp., Term Loan, Second Lien	10.563%	1-Month LIBOR	9.000%	2/04/25	CCC+	507,500
6,179	Total Industrial Conglomerates						6,178,537
<b>Insurance 1.7% (1.1% of Total Investments)</b>							
744	Acrisure LLC, Term Loan B	5.991%	3-Month LIBOR	4.250%	11/22/23	B	758,342
3,247	Alliant Holdings I LLC, Term Loan B	4.817%	1-Month LIBOR	3.250%	8/14/22	B	3,275,432
4,013	Hub International Holdings, Inc., Initial Term Loan	4.413%	3-Month LIBOR	3.000%	10/02/20	B1	4,046,103
8,004	Total Insurance						8,079,877
<b>Internet and Direct Marketing Retail 0.5% (0.3% of Total Investments)</b>							
2,267	Travelport LLC, Term Loan B	4.166%	3-Month LIBOR	2.750%	8/31/21	B2	2,278,813
<b>Internet Software &amp; Services 1.9% (1.2% of Total Investments)</b>							
1,474	Ancestry.com, Inc., Term Loan, First Lien	4.830%	1-Month LIBOR	3.250%	10/19/23	B	1,487,574
1,143	Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien	4.385%	3-Month LIBOR	3.000%	11/03/23	BB+	1,154,673
3,660	Sabre, Inc., Term Loan B	3.823%	1-Month LIBOR	2.250%	2/22/24	Ba2	3,690,002
1,913	SkillSoft Corporation, Term	9.823%	1-Month LIBOR	8.250%	4/28/22	CCC	1,731,926

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

	Loan, Second Lien						
881	TierPoint LLC, Term Loan, First Lien	5.323%	1-Month LIBOR	3.750%	5/05/24	BB	887,426
9,071	Total Internet Software & Services <b>IT Services 4.5% (2.8% of Total Investments)</b>						8,951,601
931	Computer Sciences Government Services, Term Loan B	3.693%	3-Month LIBOR	2.000%	11/30/23	BBB	937,666
1,000	DigiCert, Term Loan, First Lien	6.522%	3-Month LIBOR	4.750%	10/31/24	BB+	1,018,000

54 NUVEEN

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

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>IT Services (continued)</b>							
\$ 989	Engility Corporation, Term Loan B2	4.823%	1-Month LIBOR	3.250%	8/11/23	BB	\$ 1,000,794
1,832	First Data Corporation, Term Loan, First Lien	3.810%	1-Month LIBOR	2.250%	7/10/22	BB+	1,847,024
7,170	First Data Corporation, Term Loan, First Lien	3.810%	1-Month LIBOR	2.250%	4/26/24	BB+	7,229,658
1,222	Gartner, Inc., Term Loan A	3.573%	1-Month LIBOR	2.000%	3/21/22	N/R	1,226,216
744	Gartner, Inc., Term Loan B	3.573%	1-Month LIBOR	2.000%	4/05/24	BB+	751,819
2,500	Optiv Security, Inc., Term Loan, Second Lien	8.625%	3-Month LIBOR	7.250%	1/31/25	Caa1	2,297,925
584	PEAK 10, Inc., Term Loan B	5.193%	3-Month LIBOR	3.500%	8/01/24	B	588,069
52	PEAK 10, Inc., Term Loan, Second Lien	8.627%	3-Month LIBOR	7.250%	8/01/25	CCC+	53,009
1,741	Tempo Acquisition LLC, Term Loan B	4.573%	1-Month LIBOR	3.000%	5/01/24	B1	1,751,776
1,000	Vantiv, Inc., Term Loan B	3.559%	1-Month LIBOR	2.000%	8/07/24	BBB	1,007,985
985	WEX, Inc., Term Loan B	3.823%	1-Month LIBOR	2.250%	7/01/23	BB	998,233
20,750	Total IT Services						20,708,174
<b>Leisure Products</b>		<b>1.3% (0.9% of Total Investments)</b>					
1,543	24 Hour Fitness Worldwide, Inc., Term Loan B	5.443%	3-Month LIBOR	3.750%	5/28/21	Ba3	1,558,401
961	Academy, Ltd., Term Loan B	5.546%	1-Month LIBOR	4.000%	7/01/22	B3	776,684
1,835	Equinox Holdings, Inc., Term Loan B1	4.573%	1-Month LIBOR	3.000%	3/08/24	B+	1,856,660
990	Four Seasons Holdings, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	11/30/23	N/R	1,000,316
1,000	Zodiac Pool Solutions LLC, Term Loan, Second Lien	10.693%	3-Month LIBOR	9.000%	12/20/24	CCC+	1,016,250
6,329	Total Leisure Products						6,208,311
<b>Life Sciences Tools &amp; Services</b>		<b>0.3% (0.2% of Total Investments)</b>					
566		3.823%	1-Month LIBOR	2.250%	8/01/24	Ba2	569,876

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

	Inventiv Health, Inc., Term Loan B						
998	Parexel International Corp., Term Loan B	4.323%	1-Month LIBOR	2.750%	9/27/24	B1	1,006,103
1,564	Total Life Sciences Tools & Services						1,575,979
	<b>Machinery 1.1% (0.7% of Total Investments)</b>						
2,402	Gardner Denver, Inc., Term Loan B	4.443%	3-Month LIBOR	2.750%	7/30/24	B+	2,417,281
1,053	Gates Global LLC, Term Loan B	4.693%	3-Month LIBOR	2.750%	4/01/24	B+	1,062,179
1,000	Navistar, Inc., Tranche B, Term Loan	5.060%	1-Month LIBOR	3.500%	11/06/24	Ba3	1,010,420
415	Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien	3.810%	1-Month LIBOR	2.250%	8/21/24	BB+	418,453
4,870	Total Machinery						4,908,333
	<b>Marine 0.1% (0.1% of Total Investments)</b>						
912	American Commercial Lines LLC, Term Loan B, First Lien	10.323%	1-Month LIBOR	8.750%	11/12/20	CCC+	550,210
	<b>Media 12.8% (8.2% of Total Investments)</b>						
1,154	Advantage Sales & Marketing, Inc., Term Loan, First Lien	5.017%	2-Month LIBOR	3.250%	7/23/21	B1	1,142,296
1,489	Affinion Group Holdings, Inc., Term Loan, First Lien	9.160%	3-Month LIBOR	7.750%	5/10/22	B2	1,543,648
4,658	Catalina Marketing Corporation, Term Loan, First Lien	5.073%	1-Month LIBOR	3.500%	4/09/21	B1	3,780,857
1,500	Catalina Marketing Corporation, Term Loan, Second Lien	8.323%	1-Month LIBOR	6.750%	4/11/22	Caa1	627,375
5,404	Cequel Communications LLC, Term Loan B	3.823%	1-Month LIBOR	2.250%	7/28/25	BB	5,422,125
3,940	Charter Communications Operating Holdings LLC, Term Loan B	3.580%	1-Month LIBOR	2.000%	4/30/25	BBB	3,968,013
3,560	Clear Channel Communications, Inc., Tranche D, Term Loan, (5)	8.443%	3-Month LIBOR	6.750%	1/30/19	Caa1	2,738,948
3,696	Clear Channel Communications,	9.193%	3-Month LIBOR	7.500%	7/30/19	Caa1	2,834,086

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

	Inc., Term Loan E, (5)						
1,500	CSC Holdings LLC, Term Loan B	4.139%	3-Month LIBOR	2.500%	1/12/26	BB	1,513,133
8,848	Cumulus Media, Inc., Term Loan B, (5)	4.830%	1-Month LIBOR	3.250%	12/23/20	N/R	7,646,638
1,596	Getty Images, Inc., Term Loan B, First Lien	5.193%	3-Month LIBOR	3.500%	10/18/19	B3	1,518,170

NUVEEN 55

**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Media (continued)</b>							
\$ 591	Gray Television, Inc., Term Loan B2	3.814%	1-Month LIBOR	2.250%	2/07/24	BB	\$ 595,693
1,930	IMG Worldwide, Inc., Term Loan, First Lien	4.830%	1-Month LIBOR	3.250%	5/06/21	B+	1,946,109
636	Lions Gate Entertainment Corp., Term Loan B	3.817%	1-Month LIBOR	2.250%	12/08/23	Ba2	643,489
5,181	McGraw-Hill Education Holdings LLC, Term Loan B	5.573%	1-Month LIBOR	4.000%	5/02/22	BB+	5,183,036
2,333	Meredith, Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	BB	2,362,022
458	Nexstar Broadcasting Group, Term Loan	4.068%	1-Month LIBOR	2.500%	1/17/24	BB+	461,451
3,637	Nexstar Broadcasting Group, Term Loan B	4.068%	1-Month LIBOR	2.500%	1/17/24	BB+	3,663,958
748	Red Ventures, Term Loan B	5.573%	1-Month LIBOR	4.000%	11/08/24	B+	758,038
1,948	Springer Science & Business Media, Inc., Term Loan B13, First Lien	4.979%	3-Month LIBOR	3.500%	8/15/22	B	1,959,624
8,184	Univision Communications, Inc., Term Loan C5	4.323%	1-Month LIBOR	2.750%	3/15/24	BB	8,201,394
251	Yell Group PLC, Term Loan A2, First Lien	8.413%	3-Month LIBOR	7.000%	9/07/21	N/R	256,383
248	Yell Group PLC, Term Loan B2, First Lien	8.500%	N/A	N/A	9/07/65	N/R	652,203
63,490	Total Media						59,418,689
<b>Metals &amp; Mining 0.6% (0.4% of Total Investments)</b>							
1,244	CanAm Construction, Inc., Term Loan B	7.067%	1-Month LIBOR	5.500%	7/01/24	B	1,260,852
1,381	Zekelman Industries, Term Loan B	4.408%	3-Month LIBOR	2.750%	6/14/21	BB	1,392,246

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

2,625	Total Metals & Mining						2,653,098
	<b>Multiline Retail</b>	<b>1.6%</b>	<b>(1.1% of Total Investments)</b>				
1,190	Belk, Inc., Term Loan B, First Lien	6.458%	3-Month LIBOR	4.750%	12/12/22	B2	1,028,631
5,650	Dollar Tree, Inc., Term Loan B2	4.250%	N/A	N/A	7/06/22	BBB	5,710,031
922	Hudson's Bay Company, Term Loan B, First Lien	4.718%	3-Month LIBOR	3.250%	9/30/22	N/R	893,724
7,762	Total Multiline Retail						7,632,386
	<b>Oil, Gas &amp; Consumable Fuels</b>	<b>3.3%</b>	<b>(2.1% of Total Investments)</b>				
1,455	BCP Renaissance Parent, Term Loan B	5.772%	3-Month LIBOR	4.000%	10/31/24	BB	1,474,850
1,250	California Resources Corporation, Term Loan	11.936%	1-Month LIBOR	10.375%	12/31/21	B	1,421,875
1,400	California Resources Corporation, Term Loan B	6.306%	1-Month LIBOR	4.750%	12/31/22	B	1,429,470
657	Crestwood Holdings LLC, Term Loan B	9.436%	3-Month LIBOR	8.000%	6/19/19	B	661,033
241	Energy and Exploration Partners, Term Loan, Second Lien, (cash 5.000%, PIK 5.000%), (5)	5.000%	N/A	N/A	5/13/22	N/R	3,609
903	Fieldwood Energy LLC, Term Loan, First Lien	4.568%	3-Month LIBOR	2.875%	10/01/18	D	886,492
1,648	Fieldwood Energy LLC, Term Loan, First Lien	8.693%	3-Month LIBOR	7.000%	8/31/20	D	1,588,548
854	Fieldwood Energy LLC, Term Loan, Second Lien, (5)	0.000%	N/A	N/A	9/30/20	D	140,951
2,109	Fieldwood Energy LLC, Term Loan, Second Lien, (5)	0.000%	N/A	N/A	9/30/20	D	1,383,290
3,391	Harvey Gulf International Marine, Inc., Term Loan B, (5)	0.000%	N/A	N/A	6/18/20	CCC	1,580,999
1,215	Peabody Energy Corporation, Term Loan B	5.073%	1-Month LIBOR	3.500%	3/31/22	N/R	1,233,318
3,953	Seadrill Partners LLC, Initial Term Loan, (DD1)	4.693%	3-Month LIBOR	3.000%	2/21/21	CCC+	3,491,539



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

45	Southcross Holdings Borrower L.P., Term Loan B, First Lien, (cash 3.500%, PIK 5.000%)	3.500%	N/A	N/A	4/13/23	CCC+	44,124
19,121	Total Oil, Gas & Consumable Fuels						15,340,098
	<b>Pharmaceuticals 1.4% (0.9% of Total Investments)</b>						
2,362	Concordia Healthcare Corporation, Term Loan B, First Lien	5.823%	1-Month LIBOR	4.250%	10/21/21	Caa2	2,045,006
4,397	Pharmaceutical Product Development, Inc., Term Loan, First Lien	4.387%	1-Month LIBOR	2.750%	8/18/22	Ba3	4,433,023

56 NUVEEN

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Pharmaceuticals (continued)</b>							
\$ 44	Valeant Pharmaceuticals International, Inc., Term Loan B	5.060%	1-Month LIBOR	3.500%	4/01/22	N/R	\$ 44,424
6,803	Total Pharmaceuticals						6,522,453
<b>Professional Services 1.8% (1.1% of Total Investments)</b>							
618	Ceridian Corporation, Term Loan B2	5.067%	1-Month LIBOR	3.500%	9/15/20	Ba3	622,840
5,496	Formula One Group, Term Loan B	4.074%	1-Month LIBOR	2.500%	2/01/24	B+	5,527,335
1,985	Nielsen Finance LLC, Term Loan B4	3.553%	1-Month LIBOR	2.000%	10/04/23	BBB	2,000,394
8,099	Total Professional Services						8,150,569
<b>Real Estate Management &amp; Development 1.0% (0.6% of Total Investments)</b>							
2,028	Capital Automotive LP, Term Loan, First Lien	4.073%	1-Month LIBOR	2.500%	3/25/24	B1	2,043,680
2,443	Capital Automotive LP, Term Loan, Second Lien	7.573%	1-Month LIBOR	6.000%	3/24/25	CCC+	2,503,906
4,471	Total Real Estate Management & Development						4,547,586
<b>Road &amp; Rail 0.3% (0.2% of Total Investments)</b>							
1,470	Quality Distribution, Incremental Term Loan, First Lien	7.193%	3-Month LIBOR	5.500%	8/18/22	N/R	1,488,375
<b>Semiconductors &amp; Semiconductor Equipment 1.4% (0.9% of Total Investments)</b>							
1,064	Cypress Semiconductor Corp, Term Loan B	4.320%	1-Month LIBOR	2.750%	7/05/21	BB	1,078,711
1,284	Lumileds, Term Loan B	5.074%	1-Month LIBOR	4.500%	6/30/24	Ba3	1,298,689
1,231	Micron Technology, Inc., Term Loan B	3.580%	1-Month LIBOR	2.000%	4/26/22	Baa2	1,242,922
1,387	Microsemi Corporation, Term Loan B	3.561%	1-Month LIBOR	2.000%	1/15/23	BB	1,398,255
1,515	On Semiconductor Corp., Term Loan B	3.573%	1-Month LIBOR	2.000%	3/31/23	Ba1	1,527,971
6,481	Total Semiconductors & Semiconductor Equipment						6,546,548
<b>Software 13.1% (8.4% of Total Investments)</b>							

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

4,600	Avaya Inc., Term Loan, First Lien	6.309%	1-Month LIBOR	4.750%	12/15/24	B+	4,629,693
1,911	Blackboard, Inc., Term Loan B4	6.734%	3-Month LIBOR	5.000%	6/30/21	B1	1,879,090
5,695	BMC Software, Inc., Term Loan, First Lien	4.823%	1-Month LIBOR	3.250%	9/10/22	B+	5,732,468
4,616	Compuware Corporation, Term Loan B3	5.550%	2-Month LIBOR	4.250%	12/15/21	B	4,616,045
212	Compuware Corporation, Term Loan, Second Lien	9.820%	1-Month LIBOR	8.250%	12/15/22	B	212,389
2,162	Ellucian, Term Loan B, First Lien	4.943%	3-Month LIBOR	3.250%	9/30/22	B	2,177,211
10,046	Infor (US), Inc., Term Loan B	4.443%	3-Month LIBOR	2.750%	2/01/22	BB	10,111,900
1,681	Informatica, Term Loan B	4.943%	3-Month LIBOR	3.250%	8/05/22	B	1,692,256
1,238	Kronos Incorporated, Term Loan, First Lien	4.903%	3-Month LIBOR	3.500%	11/01/23	B	1,251,303
3,197	McAfee Holdings International, Inc., Term Loan, First Lien	6.067%	1-Month LIBOR	4.500%	9/30/24	B1	3,233,235
750	McAfee Holdings International, Inc., Term Loan, Second Lien	10.067%	1-Month LIBOR	8.500%	9/29/25	B	756,874
903	Micro Focus International PLC, New Term Loan	4.323%	1-Month LIBOR	2.750%	6/21/24	BB	908,675
6,097	Micro Focus International PLC, Term Loan B	4.323%	1-Month LIBOR	2.750%	6/21/24	BB	6,136,510
2,943	Micro Focus International PLC, Term Loan B2	4.073%	1-Month LIBOR	2.500%	11/19/21	BB	2,963,544
636	Misys, New Term Loan, Second Lien	8.729%	3-Month LIBOR	7.250%	6/13/25	BB	641,893
56	Mitchell International, Inc., Delayed Draw Term Loan, First Lien, (21)	4.814%	3-Month LIBOR	3.250%	11/29/24	B1	56,327
694	Mitchell International, Inc., Initial Term Loan, First Lien	4.943%	3-Month LIBOR	3.250%	11/29/24	B1	698,454
1,000		8.943%	3-Month LIBOR	7.250%	12/01/25	Caa2	1,013,750

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

Mitchell  
International, Inc.,  
Initial Term Loan,  
Second Lien

1,485	RP Crown Parent, LLC, Term Loan B	4.573%	1-Month LIBOR	3.000%	10/15/23	N/R	1,497,838
1,431	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Refinancing New Term Loan B1	3.823%	1-Month LIBOR	2.250%	7/08/22	BB	1,441,548

NUVEEN 57

**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Software (continued)</b>							
\$ 22	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Refinancing New Term Loan B2	3.823%	1-Month LIBOR	2.250%	7/08/22	BB	\$ 22,391
7,867	Tibco Software, Inc., Term Loan, First Lien	5.070%	1-Month LIBOR	3.500%	12/04/20	B1	7,925,593
1,111	Vertafore, Inc., Term Loan, First Lien	4.823%	1-Month LIBOR	3.250%	6/30/23	B	1,124,546
60,353	Total Software						60,723,533
<b>Specialty Retail 1.5% (0.9% of Total Investments)</b>							
2,273	99 Cents Only Stores, Tranche B2, Term Loan, Second Lien	8.029%	3-Month LIBOR	6.500%	1/13/22	CCC+	2,229,463
546	Neiman Marcus Group, Inc., Term Loan, (WI/DD)	TBD	TBD	TBD	TBD	Caa1	469,838
3,889	Petco Animal Supplies, Inc., Term Loan B1	4.772%	3-Month LIBOR	3.000%	1/26/23	B1	2,962,642
1,333	Petsmart Inc., Term Loan B, First Lien, (DD1)	4.570%	1-Month LIBOR	3.000%	3/11/22	B1	1,084,710
8,041	Total Specialty Retail						6,746,653
<b>Technology Hardware, Storage &amp; Peripherals 6.5% (4.1% of Total Investments)</b>							
973	Conduent, Inc., Term Loan B	4.573%	1-Month LIBOR	3.000%	12/07/23	N/R	984,820
11,469	Dell International LLC, Refinancing Term Loan B	3.580%	1-Month LIBOR	2.000%	9/07/23	BBB	11,527,286
5,465	Dell International LLC, Replacement Term Loan A2	3.330%	1-Month LIBOR	1.750%	9/07/21	BBB	5,477,137
2,358	Dell International LLC, Replacement	3.080%	1-Month LIBOR	1.500%	12/31/18	BBB	2,359,111

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

	Term Loan A3						
1,212	Dell Software Group, Repriced	7.272%	3-Month LIBOR	5.500%	10/31/22	B	1,240,267
	Term Loan B						
8,486	Western Digital U.S., Term Loan B3	3.561%	1-Month LIBOR	2.000%	4/29/23	Baa2	8,558,575
29,963	Total Technology Hardware, Storage & Peripherals						30,147,196
	<b>Transportation Infrastructure</b>						
	<b>1.8% (1.2% of Total Investments)</b>						
6,874	Avolon, Repriced Term Loan B2	3.811%	1-Month LIBOR	2.250%	3/21/22	N/R	6,871,808
83	Ceva Group PLC, Canadian Term Loan	7.272%	3-Month LIBOR	5.500%	3/19/21	B	81,060
482	Ceva Group PLC, Dutch B.V., Term Loan	7.272%	3-Month LIBOR	5.500%	3/19/21	B	470,149
475	Ceva Group PLC, Synthetic Letter of Credit Term Loan	6.500%	N/A	N/A	3/19/21	B	463,190
665	Ceva Group PLC, US Term Loan	7.272%	3-Month LIBOR	5.500%	3/19/21	B	648,482
8,579	Total Transportation Infrastructure						8,534,689
	<b>Wireless Telecommunication Services</b>						
	<b>(2.3% of Total Investments)</b>						
2,064	Asurion LLC, Term Loan B4	4.323%	1-Month LIBOR	2.750%	8/04/22	Ba3	2,081,898
1,891	Asurion LLC, Term Loan B5	4.573%	1-Month LIBOR	3.000%	11/03/23	Ba3	1,908,123
6,947	Sprint Corporation, Term Loan, First Lien	4.125%	1-Month LIBOR	2.500%	2/02/24	Ba2	6,974,283
2,557	Syniverse Holdings, Inc., Initial Term Loan B, First Lien	4.573%	1-Month LIBOR	3.000%	4/23/19	B	2,552,494
1,395	Syniverse Technologies, Inc., Tranche B, Term Loan	4.573%	1-Month LIBOR	3.000%	4/23/19	B	1,392,783
1,841	UPC Financing Partnership, Term Loan AR1, First Lien	4.059%	1-Month LIBOR	2.500%	1/15/26	BB	1,851,821
16,695	Total Wireless Telecommunication Services						16,761,402
\$ 596,349	Total Variable Rate Senior Loan Interests (cost \$588,584,456)						584,312,689

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (4)</b>	<b>Value</b>
	<b>CORPORATE BONDS 18.9% (12.1% of Total Investments)</b>				
	<b>Diversified Telecommunication Services 3.9% (2.5% of Total Investments)</b>				
\$ 1,232	Intelsat Connect Finance SA, 144A	12.500%	4/01/22	CCC	\$ 948,640
5,990	IntelSat Jackson Holdings	5.500%	8/01/23	CCC+	4,702,150
5,580	IntelSat Jackson Holdings	9.750%	7/15/25	CCC+	5,131,926
1,005	IntelSat Limited	6.750%	6/01/18	CCC	984,900
8,012	IntelSat Limited	7.750%	6/01/21	CCC	3,623,026

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (4)</b>	<b>Value</b>
<b>Diversified Telecommunication Services (continued)</b>					
\$ 4,630	IntelSat Limited	8.125%	6/01/23	CCC	\$ 1,967,750
750	Level 3 Financing Inc.	5.375%	8/15/22	BB	761,250
27,199	Total Diversified Telecommunication Services				18,119,642
<b>Equity Real Estate Investment Trusts 0.7% (0.5% of Total Investments)</b>					
3,250	Realogy Group LLC / Realogy Co-Issuer Corporation, 144A	5.250%	12/01/21	B1	3,351,563
<b>Health Care Providers &amp; Services 1.0% (0.7% of Total Investments)</b>					
4,500	HCA Inc.	6.500%	2/15/20	BBB	4,798,125
<b>Hotels, Restaurants &amp; Leisure 1.4% (0.9% of Total Investments)</b>					
1,000	MGM Resorts International Inc.	5.250%	3/31/20	BB	1,035,000
917	Scientific Games Corporation, 144A	7.000%	1/01/22	Ba3	967,435
4,200	Scientific Games International Inc.	10.000%	12/01/22	B	4,593,750
6,117	Total Hotels, Restaurants & Leisure				6,596,185
<b>Household Durables 1.1% (0.7% of Total Investments)</b>					
4,900	Lennar Corporation	4.125%	12/01/18	BB+	4,949,000
<b>Media 3.8% (2.4% of Total Investments)</b>					
150	Charter Communications Operating LLC/ Charter Communications Operating Capital Corporation	3.579%	7/23/20	BBB	152,002
11,043	Clear Channel Communications Inc., (5), (8)	12.000%	8/01/21	N/R	
2,000	Dish DBS Corporation	5.125%	5/01/20	Ba3	2,032,500
1,000	Dish DBS Corporation	5.875%	11/15/24	Ba3	948,125
1,325	Hughes Satellite Systems Corporation	6.500%	6/15/19	BBB	1,383,022
1,714	iHeartCommunications, Inc., 144A, (5)	11.250%	3/01/21	Caa1	1,199,800
4,662	iHeartCommunications, Inc., (5)	9.000%	12/15/19	Caa1	3,589,740
17,287	iHeartCommunications, Inc., (cash 12.000%, PIK 2.000%),	14.000%	2/01/21	Ca	1,037,240



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

(5)					
7,850	iHeartCommunications, Inc., (5)	9.000%	3/01/21	Caa1	5,691,250
1,365	Neptune Finco Corporation, 144A	10.125%	1/15/23	B2	1,539,891
48,396	Total Media				17,573,570
	<b>Oil, Gas &amp; Consumable Fuels 2.0%</b> <b>(1.2% of Total Investments)</b>				
5,170	California Resources Corporation, 144A	8.000%	12/15/22	CCC+	4,326,644
500	Denbury Resources Inc.	6.375%	8/15/21	CCC	422,500
1,814	Denbury Resources Inc.	9.250%	3/31/22	B	1,859,350
600	EP Energy LLC and Everest Acquisition Finance, Inc.	9.375%	5/01/24	Caa2	508,500
1,989	FTS International Inc., 144A, (3-Month LIBOR reference rate + 7.500% spread)	8.820%	6/15/20	B+	2,018,835
10,073	Total Oil, Gas & Consumable Fuels				9,135,829
	<b>Pharmaceuticals 0.0% (0.0% of Total Investments)</b>				
600	Concordia Healthcare Corporation, 144A, (5)	7.000%	4/15/23	C	57,000
	<b>Semiconductors &amp; Semiconductor Equipment 0.3%</b> <b>(0.2% of Total Investments)</b>				
1,394	Advanced Micro Devices, Inc.	7.500%	8/15/22	B	1,547,340
	<b>Software 1.8% (1.1% of Total Investments)</b>				
155	Avaya Inc., (8)	7.000%	4/01/19	NA	
3,830	Avaya Inc., (8)	10.500%	3/01/21	NA	
3,925	BMC Software Finance Inc., 144A	8.125%	7/15/21	CCC+	3,929,906
552	Boxer Parent Company Inc./BMC Software, 144A, (cash 9.000%, PIK 9.750%)	9.000%	10/15/19	CCC+	553,380
3,500	Infor Us Inc., 144A	5.750%	8/15/20	BB	3,592,575
11,962	Total Software				8,075,861

NUVEEN 59

**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (4)	Value
	<b>Technology Hardware, Storage &amp; Peripherals</b>				
	<b>0.9% (0.6% of Total Investments)</b>				
\$ 4,000	Western Digital Corporation, 144A	7.375%	4/01/23	Baa2	\$ 4,355,000
	<b>Wireless Telecommunication Services 2.0% (1.3% of Total Investments)</b>				
1,450	Sprint Communications Inc.	7.000%	8/15/20	B+	1,530,362
6,000	Sprint Corporation	7.875%	9/15/23	B+	6,337,500
500	Sprint Corporation	7.125%	6/15/24	B+	506,875
800	Syniverse Foreign Holdings Corporation, 144A	9.125%	1/15/22	B	829,000
175	T-Mobile USA Inc.	6.836%	4/28/23	BB+	182,648
8,925	Total Wireless Telecommunication Services				9,386,385
\$ 131,316	Total Corporate Bonds (cost \$102,869,304)				87,945,500
	<b>Shares Description (1) Value</b>				
	<b>COMMON STOCKS 2.7% (1.7% of Total Investments)</b>				
	<b>Diversified Consumer Services 0.1% (0.0% of Total Investments)</b>				
71,949	Cengage Learning Holdings II LP, (6)				\$ 530,624
3,124,035	Education Management Corporation, (6)				12,496
	Total Diversified Consumer Services				543,120
	<b>Energy Equipment &amp; Services 0.9% (0.5% of Total Investments)</b>				
60,418	C&J Energy Services Inc., (6)				1,849,999
58,041	Ocean Rig UDW Inc., (6)				1,562,464
2,534	Vantage Drill International, (6)				557,480
	Total Energy Equipment & Services				3,969,943
	<b>Health Care Providers &amp; Services 0.0% (0.0% of Total Investments)</b>				
54,276	Millenium Health LLC, (6)				5,916
	<b>Media 0.6% (0.4% of Total Investments)</b>				
963,320	Hibu PLC, (6), (7)				1
23,363	Metro-Goldwyn-Mayer, (6)				2,678,965
36,087	Tribune Media Company				1,804

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

Total Media 2,680,770

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

46 Southcross Holdings Borrower LP, (6) 17,250

**Software 1.0% (0.7% of Total Investments)**

229,425 Avaya Holdings Corporation, (6) 4,790,394

**Specialty Retail 0.1% (0.1% of Total Investments)**

8,181 Gymboree Corporation, (6), (8) 116,120

22,273 Gymboree Corporation, (6) 378,641

Total Specialty Retail 494,761

Total Common Stocks (cost \$17,819,129) 12,502,154

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (4)	Value
<b>ASSET-BACKED SECURITIES 1.5% (0.9% of Total Investments)</b>					
\$ 675	Bristol Park CLO Limited, Series 2016-1A, 144A, (3-Month LIBOR reference rate + 7.250% spread)	8.972%	4/15/29	Ba3	\$ 707,107
800	Dryden Senior Loan Fund, Series 2017-50A, (3-Month LIBOR reference rate + 6.260% spread)	7.980%	7/15/30	Ba3	815,627
750	Gilbert Park CLO LTD, Series 2017-1A	7.765%	10/15/30	Ba3	764,279

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (4)</b>	<b>Value</b>
<b>ASSET-BACKED SECURITIES (continued)</b>					
\$ 1,250	Madison Park Funding Limited, Collateralized Loan Obligations, Series 2015-16A, (3-Month LIBOR reference rate + 5.500% spread)	7.245%	4/20/26	Ba3	\$ 1,252,675
500	North End CLO Limited, Loan Pool, 144A, (3-Month LIBOR reference rate + 4.600% spread)	6.331%	7/17/25	BB	496,322
2,000	Octagon Investment Partners, Series 2015-1A, (3-Month LIBOR reference rate + 5.850% spread)	7.595%	10/20/26	N/R	2,006,880
750	OZLM Funding Limited, Series 2012-2A, 144A, (3-Month LIBOR reference rate + 7.300% spread)	9.067%	10/30/27	BB	759,292
\$ 6,725	Total Asset-Backed Securities (cost \$6,483,715)				6,802,182

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (4)</b>	<b>Value</b>
<b>CONVERTIBLE BONDS 0.0% (0.0% of Total Investments)</b>					
<b>Communications Equipment 0.0% (0.0% of Total Investments)</b>					
\$ 550	Nortel Networks Limited, (5)	1.750%	4/15/12	N/R	\$ 26,125
\$ 550	Total Convertible Bonds (cost \$21,821)				26,125

<b>Shares</b>	<b>Description (1)</b>	<b>Value</b>
<b>WARRANTS 0.0% (0.0% of Total Investments)</b>		
15,619	Avaya Holdings Corp., (8) Total Warrants (cost \$1,460,830)	\$ 16,764 16,764

<b>Shares</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Ratings (4)</b>	<b>Value</b>
<b>\$25 PAR (OR SIMILAR) RETAIL PREFERRED 0.0% (0.0% of Total Investments)</b>				
<b>Diversified Consumer Services 0.0% (0.0% of Total Investments)</b>				
3,476		7.500%	N/R	\$

Education Management Corporation, (8)	
Total \$25 Par (or similar) Retail Preferred (cost \$8,437)	
<b>Total Long-Term Investments (cost \$717,247,692)</b>	<b>691,605,414</b>

Shares	Description (1)	Value
	<b>SHORT-TERM INVESTMENTS 7.6% (4.9% of Total Investments)</b>	
	<b>INVESTMENT COMPANIES 7.6% (4.9% of Total Investments)</b>	
35,466,645	BlackRock Liquidity Funds T-Fund Portfolio, (9)	\$ 35,466,645
	<b>Total Short-Term Investments (cost \$35,466,645)</b>	<b>35,466,645</b>
	<b>Total Investments (cost \$752,714,337) 156.6%</b>	<b>727,072,059</b>
	<b>Borrowings (38.5)% (10), (11)</b>	<b>(178,800,000)</b>
	<b>Term Preferred Shares, net of deferred offering costs (17.8)% (12)</b>	<b>(82,788,055)</b>
	<b>Other Assets Less Liabilities (0.3)% (13)</b>	<b>(1,265,644)</b>
	<b>Net Assets Applicable to Common Shares 100%</b>	<b>\$ 464,218,360</b>

**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Investments in Derivatives

**Interest Rate Swaps OTC Uncleared**

Counterparty	Notional Amount	Pay/Receive	Floating Rate	Fixed Rate Index	Fixed Rate	Fixed Rate Payment Frequency	Maturity Date	Unrealized Value	Unrealized Appreciation (Depreciation)
Morgan Stanley Capital Services LLC	\$ 8,000,000	Pay	1-Month LIBOR	2.250%(14)	Monthly	12/01/23(15)	\$ (116,208)	\$ (116,208)	
Morgan Stanley Capital Services LLC	10,000,000	Pay	1-Month LIBOR	2.500(16)	Monthly	1/01/22(17)	(105,091)	(105,091)	
Morgan Stanley Capital Services LLC	21,000,000	Pay	1-Month LIBOR	2.500(18)	Monthly	4/01/22(19)	(239,977)	(239,977)	
Morgan Stanley Capital Services LLC	45,000,000	Pay	1-Month LIBOR	4.000	Monthly	1/01/27(20)	(956,605)	(956,605)	
<b>Total</b>	<b>\$ 84,000,000</b>						<b>\$ (1,417,881)</b>	<b>\$ (1,417,881)</b>	
<b>Total unrealized appreciation on interest rate swaps</b>									<b>\$</b>
<b>Total unrealized depreciation on interest rate swaps</b>									<b>\$ (1,417,881)</b>

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

- (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 pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate (Reference Rate) plus an assigned fixed rate (Spread). 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 rate shown is the coupon as of the end of the reporting period.
- (3) 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.
- (4) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group ( Standard & Poor's ), Moody's Investors Service, Inc. ( Moody's ) or Fitch, Inc. ( Fitch ) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (5) As of, or subsequent to, the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.
- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

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

- (9) A copy of the most recent financial statements for these investment companies can be obtained directly from the Securities and Exchange Commission on its website at [http:// www.sec.gov](http://www.sec.gov).
- (10) Borrowings as a percentage of Total Investments is 24.6%.
- (11) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) in the Portfolio of Investments as collateral for borrowings.
- (12) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 11.4%.
- (13) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter ( OTC ) derivatives as presented on the Statement of Assets and Liabilities, when applicable. The unrealized appreciation (depreciation) of OTC cleared and exchange-traded derivatives is recognized as part of cash collateral at brokers and/or the receivable or payable for variation margin as presented on the Statement of Assets and Liabilities, when applicable.
- (14) Effective December 1, 2018, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every two years on specific dates through the swap contract s termination date.
- (15) This interest rate swap has an optional early termination date beginning on December 1, 2018 and monthly thereafter through the termination date as specified in the swap contract.
- (16) Effective January 1, 2020, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every twelve months on specific dates through the swap contract s termination date.
- (17) This interest rate swap has an optional early termination date beginning on January 1, 2019 and monthly thereafter through the termination date as specified in the swap contract.
- (18) Effective April 1, 2020, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every twelve months on specific dates through the swap contract s termination date.
- (19) This interest rate swap has an optional early termination date beginning on July 1, 2019 and monthly thereafter through the termination date as specified in the swap contract.
- (20) This interest rate swap has an optional early termination date beginning on January 1, 2021 and monthly thereafter through the termination date as specified in the swap contract.



(21) Investment, or portion of investment, represents an outstanding unfunded senior loan commitment. See Notes to Financial Statements, Note 8 Senior Loan Commitments for more information.

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.

DD1 Portion of investment purchased on a delayed delivery basis.

LIBOR London Inter-Bank Offered Rate

N/A Not applicable

PIK Payment-in-kind ( PIK ) security. Depending on the terms of the security, income may be received in the form of cash, securities, or a combination of both. The PIK rate shown, where applicable, represents the annualized rate of the last PIK payment made by the issuer as of the end of the reporting period.

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 coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

WI/DD Purchased on a when-issued or delayed delivery basis.

JSD

**Nuveen Short Duration Credit Opportunities Fund**  
**Portfolio of Investments**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>LONG-TERM INVESTMENTS 155.0% (96.7% of Total Investments)</b>							
<b>VARIABLE RATE SENIOR LOAN INTERESTS 131.8% (82.2% of Total Investments) (2)</b>							
<b>Aerospace &amp; Defense 3.3% (2.1% of Total Investments)</b>							
\$ 3,069	Sequa Corporation, Term Loan B	6.549%	3-Month LIBOR	5.000%	11/28/21	B	\$ 3,118,470
1,062	Sequa Corporation, Term Loan, Second Lien	10.753%	3-Month LIBOR	9.000%	4/26/22	CCC	1,085,319
1,667	Transdigm, Inc., Term Loan F	4.365%	1-Month LIBOR	2.750%	6/09/23	Ba2	1,684,364
5,798	Total Aerospace & Defense						5,888,153
<b>Air Freight &amp; Logistics 0.9% (0.6% of Total Investments)</b>							
850	PAE Holding Corporation, Term Loan B	7.124%	2-Month LIBOR	5.500%	10/20/22	B+	856,576
722	XPO Logistics, Inc., Refinanced Term Loan	3.958%	3-Month LIBOR	2.250%	11/01/21	BB+	728,675
1,572	Total Air Freight & Logistics						1,585,251
<b>Airlines 2.3% (1.4% of Total Investments)</b>							
960	American Airlines, Inc., Replacement Term Loan	3.567%	1-Month LIBOR	2.000%	6/27/20	BB+	965,268
1,697	American Airlines, Inc., Replacement Term Loan	3.554%	1-Month LIBOR	2.000%	10/10/21	BB+	1,705,988
1,453	American Airlines, Inc., Term Loan B	3.559%	1-Month LIBOR	2.000%	12/14/23	BB+	1,459,454
4,110	Total Airlines						4,130,710
<b>Auto Components 0.7% (0.4% of Total Investments)</b>							

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

748	DexKo Global, Inc., Term Loan B	5.241%	3-Month LIBOR	3.500%	7/24/24	B	759,115
497	Superior Industries International, Inc., Term Loan B	6.067%	1-Month LIBOR	4.500%	5/22/24	B1	507,377
1,245	Total Auto Components						1,266,492
	<b>Automobiles 0.1% (0.0% of Total Investments)</b>						
103	DexKo Global, Inc., Term Loan B, (16)	4.155%	3-Month LIBOR	3.500%	7/24/24	B1	103,641
	<b>Biotechnology 1.1% (0.7% of Total Investments)</b>						
1,985	Grifols, Inc., Term Loan B	3.715%	1-Week LIBOR	2.250%	1/31/25	BB	1,999,580
	<b>Building Products 0.8% (0.5% of Total Investments)</b>						
1,445	Quikrete Holdings, Inc., Term Loan B	4.323%	1-Month LIBOR	2.750%	11/15/23	BB	1,454,410
	<b>Capital Markets 0.4% (0.3% of Total Investments)</b>						
738	RPI Finance Trust, Term Loan B6	3.693%	3-Month LIBOR	2.000%	3/27/23	Baa2	744,046
	<b>Chemicals 1.0% (0.6% of Total Investments)</b>						
428	Ineos US Finance LLC, Term Loan	3.573%	1-Month LIBOR	2.000%	4/01/24	BB+	430,222
399	Mineral Technologies, Inc., Term Loan B2	4.750%	N/A	N/A	5/07/21	BB+	406,218
978	Univar, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	7/01/24	BB	988,236
1,805	Total Chemicals						1,824,676
	<b>Commercial Services &amp; Supplies 5.0% (3.1% of Total Investments)</b>						
495	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	5.696%	2-Month LIBOR	4.000%	10/19/23	B2	497,012
1,790	iQor US, Inc., Term Loan, First Lien	6.695%	3-Month LIBOR	5.000%	4/01/21	B	1,794,495
167	iQor US, Inc., Term Loan, Second Lien	10.445%	3-Month LIBOR	8.750%	4/01/22	CCC+	161,667
772	KAR Auction Services, Inc., Term Loan B5	4.250%	3-Month LIBOR	2.500%	3/09/23	Ba2	780,720
833	LSC Communications, Refinancing Term Loan	7.067%	1-Month LIBOR	5.500%	9/30/22	Ba3	839,067
1,481	Monitronics International, Inc., Term Loan B2, First	7.193%	3-Month LIBOR	5.500%	9/30/22	B2	1,486,434

Lien

64 NUVEEN

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Commercial Services &amp; Supplies (continued)</b>							
\$ 584	Protection One, Inc., Term Loan	4.323%	1-Month LIBOR	2.750%	5/02/22	BB	\$ 590,501
1,041	Skillssoft Corporation, Initial Term Loan, First Lien	6.323%	1-Month LIBOR	4.750%	4/28/21	B	1,021,045
983	Universal Services of America, Initial Term Loan, First Lien	5.443%	3-Month LIBOR	3.750%	7/28/22	B+	974,517
757	West Corporation, Term Loan B	5.573%	1-Month LIBOR	4.000%	10/10/24	Ba3	766,159
8,903	Total Commercial Services & Supplies						8,911,617
<b>Communications Equipment 1.6% (1.0% of Total Investments)</b>							
790	Colorado Buyer, Inc., Term Loan, First Lien	4.380%	3-Month LIBOR	3.000%	5/01/24	Ba3	796,733
365	Colorado Buyer, Inc., Term Loan, Second Lien	8.630%	3-Month LIBOR	7.250%	5/01/25	B3	369,028
768	CommScope, Inc., Term Loan B	3.573%	1-Month LIBOR	2.000%	12/29/22	Baa3	775,165
998	Mitel US Holdings, Inc., Incremental Term Loan	5.404%	2-Month LIBOR	3.750%	9/25/23	B+	1,010,901
2,921	Total Communications Equipment						2,951,827
<b>Construction &amp; Engineering 0.8% (0.5% of Total Investments)</b>							
1,376	Traverse Midstream Partners, Term Loan B	5.850%	6-Month LIBOR	4.000%	9/21/24	B+	1,396,005
<b>Containers &amp; Packaging 1.3% (0.8% of Total Investments)</b>							
744	Berry Global, Inc., Term Loan M	3.816%	1-Month LIBOR	2.250%	10/01/22	BBB	750,564
1,648	Reynolds Group Holdings, Inc., Term Loan, First Lien	4.323%	1-Month LIBOR	2.750%	2/05/23	B+	1,662,740
2,392	Total Containers & Packaging						2,413,304
<b>Distributors 0.3% (0.2% of Total Investments)</b>							
607	American Seafoods Group LLC, Term Loan B	4.700%	3-Month LIBOR	3.250%	8/21/23	BB	610,187

**Diversified Consumer Services 2.1% (1.3% of Total Investments)**

1,826	Cengage Learning Acquisitions, Inc., Term Loan B	5.809%	1-Month LIBOR	4.250%	6/07/23	B+	1,779,206
594	Houghton Mifflin, Term Loan B, First Lien	4.573%	1-Month LIBOR	3.000%	5/28/21	B+	561,244
580	Laureate Education, Inc., Term Loan B	6.067%	1-Month LIBOR	4.500%	4/26/24	B+	585,814
752	Vertiv Co., New Term Loan B	5.568%	1-Month LIBOR	4.000%	11/30/23	Ba3	761,324
3,752	Total Diversified Consumer Services						3,687,588

**Diversified Financial Services 2.0% (1.2% of Total Investments)**

580	Freedom Mortgage Corporation, Initial Term Loan	6.956%	3-Month LIBOR	5.500%	2/23/22	B+	587,582
731	OM Group, Inc., Term Loan B	5.943%	3-Month LIBOR	4.250%	2/21/24	B	735,522
2,059	Veritas US, Inc., Term Loan B1	6.193%	3-Month LIBOR	4.500%	1/27/23	B+	2,073,675
157	Vizient, Inc., Term Loan B	4.323%	1-Month LIBOR	2.750%	2/13/23	BB	158,873
3,527	Total Diversified Financial Services						3,555,652

**Diversified Telecommunication Services 8.9% (5.5% of Total Investments)**

750	CenturyLink, Inc., Initial Term A Loan, (WI/DD)	TBD	TBD	TBD	TBD	BBB	747,281
3,743	CenturyLink, Inc., Term Loan B	4.317%	1-Month LIBOR	2.750%	1/31/25	BBB	3,692,359
494	DTI Holdings, Inc., Term Loan B, First Lien	7.022%	2-Month LIBOR	5.250%	10/02/23	B	498,534
2,553	Frontier Communications Corporation, Term Loan B	5.330%	1-Month LIBOR	3.750%	1/14/20	BB	2,507,465
1,980	Greeneden U.S. Holdings II LLC, Term Loan B	5.443%	3-Month LIBOR	3.750%	12/01/23	B	1,997,385
1,272	Intelsat Jackson Holdings, S.A., Term Loan B	5.212%	3-Month LIBOR	3.750%	11/30/23	B1	1,264,337
195	Intelsat Jackson Holdings, S.A.,	6.195%	3-Month LIBOR	4.500%	1/02/24	B1	197,905

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

Term Loan B4								
312	Intelsat Jackson Holdings, S.A., Term Loan B5	6.625%		N/A	N/A	1/02/24	B1	314,464
Term Loan B5								
2,247	WideOpenWest Finance LLC, Term Loan B	4.811%	1-Month LIBOR	3.250%		8/18/23	B	2,251,240
446	Windstream Corporation, Term Loan B6	5.560%	1-Month LIBOR	4.000%		3/29/21	BB	423,756

NUVEEN 65

**JSD Nuveen Short Duration Credit Opportunities Fund**  
**Portfolio of Investments (continued)**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Diversified Telecommunication Services</b>							
(continued)							
\$ 2,000	Ziggo B.V., Term Loan E	4.059%	1-Month LIBOR	2.500%	4/15/25	BB	\$ 2,001,250
15,992	Total Diversified Telecommunication Services						15,895,976
<b>Electrical Equipment 0.3% (0.2% of Total Investments)</b>							
541	TTM Technologies, Term Loan B	4.073%	1-Month LIBOR	2.500%	9/28/24	BBB	543,906
<b>Electric Utilities 3.1% (1.9% of Total Investments)</b>							
445	EFS Cogen Holdings LLC, Term Loan B	4.950%	3-Month LIBOR	3.250%	6/28/23	BB	449,805
2,620	Energy Future Intermediate Holding Company, DIP Term Loan	4.567%	1-Month LIBOR	3.000%	6/30/18	Ba3	2,632,453
462	Helix Generation, Term Loan B	5.443%	3-Month LIBOR	3.750%	6/03/24	BB	467,361
1,612	Vistra Operations Co., Term Loan B	4.064%	1-Month LIBOR	2.500%	8/04/23	BB+	1,626,538
286	Vistra Operations Co., Term Loan C	4.064%	1-Month LIBOR	2.500%	8/04/23	BB+	