

NUVEEN SENIOR INCOME FUND  
Form N-Q  
December 28, 2018

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**

**Washington, DC 20549**

**FORM N-Q**

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

Investment Company Act file number 811-09571

**Nuveen Senior Income Fund**

(Exact name of registrant as specified in charter)

**333 West Wacker Drive, Chicago, Illinois 60606**

(Address of principal executive offices) (Zip code)

**Gifford R. Zimmerman Vice President and Secretary**

**333 West Wacker Drive, Chicago, Illinois 60606**

(Name and address of agent for service)

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

Date of fiscal year end: July 31

Date of reporting period: October 31, 2018

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

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



**Item 1. Schedule of Investments**

## NSL Nuveen Senior Income Fund

Portfolio of Investments October 31, 2018  
(Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>LONG-TERM INVESTMENTS 158.2% (98.3% of Total Investments)</b>							
<b>VARIABLE RATE SENIOR LOAN INTERESTS 136.4% (84.8% of Total Investments) (2)</b>							
<b>Aerospace &amp; Defense 3.2% (2.0% of Total Investments)</b>							
\$ 208	Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien	4.295%	1-Month LIBOR	2.000%	8/21/24	BB+	\$ 208,552
4,108	Sequa Corporation, Term Loan B	7.408%	3-Month LIBOR	5.000%	11/28/21	B	4,063,919
1,432	Sequa Corporation, Term Loan, Second Lien	11.520%	3-Month LIBOR	9.000%	4/28/22	Caa2	1,408,914
1,933	Transdigm, Inc., Term Loan E	4.802%	1-Month LIBOR	2.500%	5/30/25	Ba2	1,926,463
489	Transdigm, Inc., Term Loan F	4.802%	1-Month LIBOR	2.500%	6/09/23	Ba2	487,275
319	Transdigm, Inc., Term Loan G, First Lien	4.802%	1-Month LIBOR	2.500%	8/22/24	Ba2	318,315
8,489	Total Aerospace & Defense						8,413,438
<b>Air Freight &amp; Logistics 1.1% (0.7% of Total Investments)</b>							
1,000	Ceva Group PLC, Term Loan, First Lien	6.136%	3-Month LIBOR	3.750%	8/04/25	BB	1,003,130
826	PAE Holding Corporation, Term Loan B	7.886%	3-Month LIBOR	5.500%	10/20/22	B+	830,185
1,083	XPO Logistics, Inc., Term Loan B	4.509%	3-Month LIBOR	2.000%	2/24/25	BBB	1,086,872
2,909	Total Air Freight & Logistics						2,920,187
<b>Airlines 2.5% (1.6% of Total Investments)</b>							
1,920	American Airlines, Inc., Replacement Term Loan	4.277%	1-Month LIBOR	2.000%	10/10/21	BB+	1,920,154
1,433	American Airlines, Inc., Term Loan 2025	4.045%	1-Month LIBOR	1.750%	6/27/25	BB+	1,405,785
3,293	American Airlines, Inc., Term Loan B, (DD1)	4.280%	1-Month LIBOR	2.000%	12/14/23	BB+	3,276,092

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6,646	Total Airlines						6,602,031
	<b>Auto Components</b>	<b>1.0% (0.6% of Total Investments)</b>					
847	DexKo Global, Inc., Term Loan B	5.802%	1-Month LIBOR	3.500%	7/24/24	B1	850,734
694	Horizon Global Corporation, Term Loan B	8.302%	1-Month LIBOR	6.000%	6/30/21	B2	673,874
987	Superior Industries International, Inc., Term Loan B	6.302%	1-Month LIBOR	4.000%	5/22/24	B1	984,672
2,528	Total Auto Components						2,509,280
	<b>Automobiles</b>	<b>0.8% (0.5% of Total Investments)</b>					
1,430	Chrysler Group LLC, Term Loan	4.300%	1-Month LIBOR	2.000%	12/31/18	Baa2	1,433,473
744	Navistar, Inc., Tranche B, Term Loan	5.780%	1-Month LIBOR	3.500%	11/06/24	Ba3	746,854
2,174	Total Automobiles						2,180,327
	<b>Beverages</b>	<b>0.7% (0.4% of Total Investments)</b>					
1,919	Jacobs Douwe Egberts, Term Loan B	4.625%	3-Month LIBOR	2.250%	10/23/25	BB	1,921,725
	<b>Biotechnology</b>	<b>1.1% (0.7% of Total Investments)</b>					
2,955	Grifols, Inc., Term Loan B	4.467%	1-Week LIBOR	2.250%	1/31/25	BB+	2,961,043
	<b>Building Products</b>	<b>1.3% (0.8% of Total Investments)</b>					
538	Fairmount, Initial Term Loan	6.136%	3-Month LIBOR	3.750%	6/01/25	BB	453,622
488	Ply Gem Industries, Inc., Term Loan B	6.175%	3-Month LIBOR	3.750%	4/12/25	B+	486,944
2,381	Quikrete Holdings, Inc., Term Loan B	5.052%	1-Month LIBOR	2.750%	11/15/23	BB	2,375,099
3,407	Total Building Products						3,315,665
	<b>Capital Markets</b>	<b>1.3% (0.8% of Total Investments)</b>					
1,741	Capital Automotive LP, Term Loan, Second Lien	8.302%	1-Month LIBOR	6.000%	3/24/25	B3	1,773,469
1,555	RPI Finance Trust, Term Loan B6	4.386%	3-Month LIBOR	2.000%	3/27/23	BBB	1,558,065
3,296	Total Capital Markets						3,331,534
	<b>Chemicals</b>	<b>1.5% (0.9% of Total Investments)</b>					
678	Ineos US Finance LLC, Term Loan	4.302%	1-Month LIBOR	2.000%	4/01/24	BBB	677,943
1,595	Mineral Technologies, Inc., Term Loan B2	4.750%	N/A	N/A	5/07/21	BB+	1,600,949
300	SI Group, Term Loan B	7.186%	3-Month LIBOR	4.750%	10/15/25	BB	299,063
1,254	Univar, Inc., Term Loan B	4.552%	1-Month LIBOR	2.250%	7/01/24	BB	1,255,602
3,827	Total Chemicals						3,833,557



NSL Nuveen Senior Income Fund (continued)  
 Portfolio of Investments October 31, 2018  
 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Commercial Services &amp; Supplies 6.2% (3.8% of Total Investments)</b>							
\$ 1,899	Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien	6.732%	3-Month LIBOR	4.250%	6/16/24	B	\$ 1,909,593
110	Education Management LLC, Tranche A, Term Loan, (5)	0.000%	N/A	N/A	7/02/20	N/R	7,706
248	Education Management LLC, Tranche B, Term Loan, (5)	0.000%	N/A	N/A	7/02/20	N/R	9,295
3,318	Formula One Group, Term Loan B	4.802%	1-Month LIBOR	2.500%	2/01/24	B+	3,287,735
666	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	6.407%	3-Month LIBOR	4.000%	10/19/23	B	634,021
1,267	Getty Images, Inc., Term Loan B, First Lien	5.802%	1-Month LIBOR	3.500%	10/18/19	B3	1,254,488
1,250	GFL Environmental, Term Loan, (WI/DD)	TBD	TBD	TBD	TBD	B+	1,232,813
2,220	iQor US, Inc., Term Loan, First Lien	7.400%	3-Month LIBOR	5.000%	4/01/21	Caa1	2,074,946
250	iQor US, Inc., Term Loan, Second Lien	11.148%	3-Month LIBOR	8.750%	4/01/22	Caa3	199,062
768	KAR Auction Services, Inc., Term Loan B5	4.938%	3-Month LIBOR	2.500%	3/09/23	Ba2	770,137
733	LSC Communications, Refinancing Term Loan	7.802%	1-Month LIBOR	5.500%	9/30/22	B1	737,917
1,715	Monitronics International, Inc., Term Loan B2, First Lien	7.886%	3-Month LIBOR	5.500%	9/30/22	Caa1	1,684,456
1,301	Protection One, Inc., Term Loan	5.052%	1-Month LIBOR	2.750%	5/02/22	BB	1,303,758
975	Universal Services of America, Initial Term Loan, First Lien	6.136%	3-Month LIBOR	3.750%	7/28/22	BB	968,604

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171	West Corporation, Incremental Term Loan B1	6.026%	1-Month LIBOR	3.500%	10/10/24	Ba3	168,960
16,891	Total Commercial Services & Supplies						16,243,491
	<b>Communications Equipment 3.5% (2.2% of Total Investments)</b>						
2,580	Avaya, Inc., Tranche B Term Loan	6.530%	1-Month LIBOR	4.250%	12/15/24	BB	2,594,009
935	Mitel US Holdings, Inc., Incremental Term Loan	6.052%	1-Month LIBOR	3.750%	9/25/23	B+	935,499
900	Mitel US Holdings, Inc., Term Loan, First Lien, (DD1)	0.000%	N/A	N/A	7/13/25	B	907,425
329	MultiPlan, Inc., Term Loan B	5.136%	3-Month LIBOR	2.750%	6/07/23	B+	328,200
1,130	Plantronics, Inc., Term Loan B	4.802%	1-Month LIBOR	2.500%	7/02/25	Ba1	1,129,022
3,471	Univision Communications, Inc., Term Loan C5	5.052%	1-Month LIBOR	2.750%	3/15/24	BB	3,338,799
9,345	Total Communications Equipment						9,232,954
	<b>Construction &amp; Engineering 0.9% (0.6% of Total Investments)</b>						
997	KBR, Inc., Term Loan B	6.045%	1-Month LIBOR	3.750%	4/25/25	B+	1,001,241
1,330	Traverse Midstream Partners, Term Loan B	6.600%	6-Month LIBOR	4.000%	9/27/24	B+	1,340,391
2,327	Total Construction & Engineering						2,341,632
	<b>Consumer Finance 0.8% (0.5% of Total Investments)</b>						
746	Vantiv LLC, Repriced Term Loan B4	4.030%	1-Month LIBOR	1.750%	8/09/24	BBB	745,649
1,333	Verscend Technologies, Term Loan B	6.802%	1-Month LIBOR	4.500%	8/27/25	B+	1,345,626
2,079	Total Consumer Finance						2,091,275
	<b>Containers &amp; Packaging 0.3% (0.2% of Total Investments)</b>						
699	Berry Global, Inc., Term Loan Q	4.277%	1-Month LIBOR	2.000%	10/01/22	BBB	699,550
	<b>Distributors 0.4% (0.2% of Total Investments)</b>						
997	SRS Distribution, Inc., Term Loan B	5.552%	1-Month LIBOR	3.250%	5/23/25	B	978,173
	<b>Diversified Consumer Services 3.1% (1.9% of Total Investments)</b>						
3,537	Cengage Learning Acquisitions, Inc., Term Loan B	6.530%	1-Month LIBOR	4.250%	6/07/23	B	3,294,529



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2,032	Houghton Mifflin, Term Loan B, First Lien	5.295%	1-Month LIBOR	3.000%	5/28/21	B	1,872,818
967	Laureate Education, Inc., Term Loan B	6.027%	3-Month LIBOR	3.500%	4/26/24	B+	970,331
2,000	Refinitiv US Holdings Inc., Term Loan B	6.052%	1-Month LIBOR	3.750%	10/01/25	BB+	1,982,500
8,536	Total Diversified Consumer Services						8,120,178
<b>Diversified Financial Services 2.5% (1.5% of Total Investments)</b>							
481	Altisource Solutions S.A R.L., Term Loan B	6.386%	3-Month LIBOR	4.000%	4/03/24	B+	482,142
569	Freedom Mortgage Corporation, Term Loan B	7.050%	1-Month LIBOR	4.750%	2/23/22	BB	573,690
422	Lions Gate Entertainment Corp., Term Loan B	4.552%	1-Month LIBOR	2.250%	3/24/25	Ba2	421,050
763	Travelport LLC, Term Loan B	4.814%	3-Month LIBOR	2.500%	3/17/25	B+	762,608
1,533	Veritas US, Inc., Term Loan B1	6.823%	1-Month LIBOR	4.500%	1/27/23	B	1,466,266
2,938	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	8.302%	1-Month LIBOR	6.000%	6/30/22	Caa2	2,739,415
6,706	Total Diversified Financial Services						6,445,171

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Diversified Telecommunication Services 7.5% (4.6% of Total Investments)</b>							
\$ 1,059	CenturyLink, Inc., Initial Term Loan A	5.052%	1-Month LIBOR	2.750%	11/01/22	BBB	\$ 1,058,559
4,818	CenturyLink, Inc., Term Loan B	5.052%	1-Month LIBOR	2.750%	1/31/25	BBB	4,773,301
2,916	Frontier Communications Corporation, Term Loan B	6.060%	1-Month LIBOR	3.750%	1/14/22	BB	2,831,753
236	Intelsat Jackson Holdings, S.A., Term Loan B4	6.795%	1-Month LIBOR	4.500%	1/02/24	B1	246,423
378	Intelsat Jackson Holdings, S.A., Term Loan B5	6.625%	N/A	N/A	1/02/24	B1	389,143
1,552	Level 3 Financing, Inc., Tranche B, Term Loan	4.530%	1-Month LIBOR	2.250%	2/22/24	BBB	1,555,412
3,500	Numericable Group S.A., Term Loan B13	6.280%	1-Month LIBOR	4.000%	8/14/26	B1	3,437,298
434	Windstream Corporation, Term Loan B6	6.290%	1-Month LIBOR	4.000%	3/29/21	BB	408,519
5,000	Ziggo B.V., Term Loan E	4.780%	1-Month LIBOR	2.500%	4/15/25	BB	4,909,650
19,893	Total Diversified Telecommunication Services						19,610,058
<b>Electric Utilities 1.1% (0.7% of Total Investments)</b>							
429	EFS Cogen Holdings LLC, Term Loan B	5.640%	3-Month LIBOR	3.250%	6/28/23	BB	428,571
1,600	Vistra Operations Co., Term Loan B1	4.302%	1-Month LIBOR	2.000%	8/01/23	BBB	1,598,399
823	Vistra Operations Co., Term Loan B3	4.293%	1-Month LIBOR	2.000%	12/31/25	BBB	821,602
2,852	Total Electric Utilities						2,848,572
<b>Electrical Equipment 0.6% (0.3% of Total Investments)</b>							
996	TTM Technologies, Inc., Term Loan B	4.756%	1-Month LIBOR	2.500%	9/28/24	BB+	997,373
469	Zebra Technologies Corporation, Term Loan B	4.063%	3-Month LIBOR	1.750%	10/27/21	BB+	471,060
1,465	Total Electrical Equipment						1,468,433
<b>Energy Equipment &amp; Services 2.1% (1.3% of Total Investments)</b>							
704	Cypress Semiconductor Corp,	4.310%	1-Month LIBOR	2.000%	7/05/21	BB+	704,058

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	<b>Term Loan B</b>						
2,487	McDermott International, Term Loan	7.302%	1-Month LIBOR	5.000%	5/12/25	BB	2,462,003
162	Ocean Rig UDW, Inc., Term Loan	8.000%	N/A	N/A	9/20/24	B	170,449
2,362	Seadrill Partners LLC, Initial Term Loan	8.386%	3-Month LIBOR	6.000%	2/21/21	CCC+	2,197,822
5,715	Total Energy Equipment & Services						5,534,332
	<b>Equity Real Estate Investment Trusts 1.2% (0.7% of Total Investments)</b>						
3,244	Communications Sales & Leasing, Inc., Shortfall Term Loan	5.302%	1-Month LIBOR	3.000%	10/24/22	BB+	3,075,998
	<b>Food &amp; Staples Retailing 4.6% (2.9% of Total Investments)</b>						
944	Albertson's LLC, Term Loan B6	5.311%	3-Month LIBOR	3.000%	6/22/23	Ba2	941,041
10,161	Albertson's LLC, Term Loan B7, (DD1)	0.000%	N/A	N/A	10/29/25	Ba2	10,095,851
834	Hearthside Group Holdings LLC, Term Loan B	5.302%	1-Month LIBOR	3.000%	5/23/25	B	820,523
440	Save-A-Lot, Term Loan B	8.302%	1-Month LIBOR	6.000%	12/05/23	B3	316,998
12,379	Total Food & Staples Retailing						12,174,413
	<b>Food Products 1.9% (1.2% of Total Investments)</b>						
607	American Seafoods Group LLC, Term Loan B	5.060%	1-Month LIBOR	2.750%	8/21/23	BB	606,392
4,506	US Foods, Inc., Term Loan B	4.302%	1-Month LIBOR	2.000%	6/27/23	BBB	4,504,731
5,113	Total Food Products						5,111,123
	<b>Health Care Equipment &amp; Supplies 1.9% (1.2% of Total Investments)</b>						
943	Acelity, Term Loan B	5.636%	3-Month LIBOR	3.250%	2/02/24	B1	947,650
637	Greatbatch, New Term Loan B	5.280%	1-Month LIBOR	3.000%	10/27/22	B+	640,937
500	LifeScan, Term Loan B	8.396%	3-Month LIBOR	6.000%	10/01/24	B+	489,375
1,489	Onex Carestream Finance LP, Term Loan, First Lien	6.302%	1-Month LIBOR	4.000%	6/07/19	B1	1,487,818
929	Onex Carestream Finance LP, Term Loan, Second Lien	10.802%	1-Month LIBOR	8.500%	12/07/19	B	927,363
499	Vyaire Medical, Inc., Term Loan B	7.136%	3-Month LIBOR	4.750%	4/16/25	B2	491,269
4,997	Total Health Care Equipment & Supplies						4,984,412

**Health Care Providers & Services 5.8% (3.6% of Total Investments)**

604	Air Medical Group Holdings, Inc., Term Loan B	6.530%	1-Month LIBOR	4.250%	3/14/25	B1	594,406
1,088	Air Medical Group Holdings, Inc., Term Loan B	5.534%	1-Month LIBOR	3.250%	4/28/22	B1	1,059,507
499	Ardent Health, Term Loan, First Lien	6.802%	1-Month LIBOR	4.500%	6/30/25	B1	501,790
710	Catalent Pharma Solutions, Inc., Term Loan B	4.552%	1-Month LIBOR	2.250%	5/20/24	BB	714,361
506	Community Health Systems, Inc., Term Loan H	5.563%	3-Month LIBOR	3.250%	1/27/21	B	496,606

NSL Nuveen Senior Income Fund (continued)  
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 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value	
<b>Health Care Providers &amp; Services (continued)</b>								
\$ 432	ConvaTec, Inc., Term Loan B	4.636%	3-Month LIBOR	2.250%	10/25/23	BB	\$ 431,828	
949	Concentra, Inc., Term Loan B	5.030%	1-Month LIBOR	2.750%	6/01/22	B+	952,770	
754	Healogics, Inc., Term Loan, First Lien	6.580%	3-Month LIBOR	4.250%	7/01/21	B	711,032	
62	Heartland Dental Care, Inc., Delay Draw Facility, (6)	3.750%	N/A	N/A	4/30/25	B2	61,708	
411	Heartland Dental Care, Inc., Term Loan, First Lien	6.052%	1-Month LIBOR	3.750%	4/30/25	B2	410,359	
1,710	Kindred at Home Hospice, Term Loan B	6.063%	1-Month LIBOR	3.750%	7/02/25	B1	1,720,028	
500	Kindred at Home Hospice, Term Loan, Second Lien	9.313%	1-Month LIBOR	7.000%	6/21/26	CCC+	512,188	
1,674	McGraw-Hill Education Holdings LLC, Term Loan B	4.780%	1-Month LIBOR	2.500%	3/06/25	Ba2	1,679,107	
1,895	Millennium Laboratories, Inc., Term Loan B, First Lien	8.802%	1-Month LIBOR	6.500%	12/21/20	CCC+	1,051,531	
2,700	Pharmaceutical Product Development, Inc., Term Loan B	4.802%	1-Month LIBOR	2.500%	8/18/22	Ba3	2,695,421	
746	PharMerica, Term Loan, First Lien	5.780%	1-Month LIBOR	3.500%	12/06/24	B1	749,515	
746	Prospect Medical Holdings, Term Loan B1	7.813%	1-Month LIBOR	5.500%	2/22/24	B1	752,780	
118	Quorum Health Corp., Term Loan B	9.052%	1-Month LIBOR	6.750%	4/29/22	B1	119,977	
148	Vizient, Inc., Term Loan B	5.052%	1-Month LIBOR	2.750%	2/13/23	Ba3	149,242	
16,252	<b>Total Health Care Providers &amp; Services</b>							15,364,156
<b>Health Care Technology 1.1% (0.7% of Total Investments)</b>								
2,925	Emdeon, Inc., Term	5.173%	1-Month LIBOR	2.750%	3/01/24	Ba3	2,925,190	

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Loan							
<b>Hotels, Restaurants &amp; Leisure 12.2% (7.6% of Total Investments)</b>							
1,023	24 Hour Fitness Worldwide Inc., Term Loan B	5.802%	1-Month LIBOR	3.500%	5/30/25	Ba3	1,026,616
699	Aramark Corporation, Term Loan	4.052%	1-Month LIBOR	1.750%	3/11/25	BBB	700,483
4,590	Burger King Corporation, Term Loan B3	4.552%	1-Month LIBOR	2.250%	2/16/24	Ba3	4,578,260
1,902	Caesars Entertainment Operating Company, Inc., Term Loan B, (DD1)	4.302%	1-Month LIBOR	2.000%	10/06/24	BB	1,894,875
1,985	Caesars Resort Collection, Term Loan, First Lien	5.052%	1-Month LIBOR	2.750%	12/23/24	BB	1,987,898
1,580	CCM Merger, Inc., Term Loan B	4.552%	1-Month LIBOR	2.750%	8/09/21	BB	1,584,492
2,174	CityCenter Holdings LLC, Term Loan B	4.552%	1-Month LIBOR	2.250%	4/18/24	BB	2,172,083
994	Equinox Holdings, Inc., Term Loan B1	5.302%	1-Month LIBOR	3.000%	3/08/24	B+	998,229
491	Four Seasons Holdings, Inc., Term Loan B	4.302%	1-Month LIBOR	2.000%	11/30/23	BB	491,950
2,418	Hilton Hotels, Term Loan B	4.031%	1-Month LIBOR	1.750%	10/25/23	BBB	2,422,962
2,304	Intrawest Resorts Holdings, Inc., Term Loan B	5.302%	1-Month LIBOR	3.000%	7/31/24	B	2,309,369
1,672	Life Time Fitness, Inc., Term Loan B	5.063%	3-Month LIBOR	2.750%	6/10/22	BB	1,672,815
1,072	MGM Growth Properties, Term Loan B	4.302%	1-Month LIBOR	2.000%	4/25/25	BB+	1,070,586
4,305	Scientific Games Corp., Initial Term Loan B5	5.046%	1-Month LIBOR	2.750%	8/14/24	Ba3	4,269,275
884	Seaworld Parks and Entertainment, Inc., Term Loan B5	5.302%	1-Month LIBOR	3.000%	4/01/24	B	883,380
1,347	Stars Group Holdings, Term Loan B	5.886%	3-Month LIBOR	3.500%	7/10/25	B+	1,354,106
1,726	Station Casino LLC, Term Loan B	4.810%	1-Month LIBOR	2.500%	6/08/23	BB	1,727,410
1,000	Wyndham International, Inc., Term Loan B	4.052%	1-Month LIBOR	1.750%	5/30/25	BBB	1,000,835
32,166							32,145,624

Total Hotels, Restaurants & Leisure							
<b>Household Durables 0.3% (0.2% of Total Investments)</b>							
757	Serta Simmons Holdings LLC, Term Loan, First Lien	5.775%	1-Month LIBOR	3.500%	11/08/23	B	685,051
<b>Household Products 0.3% (0.2% of Total Investments)</b>							
739	Reynolds Group Holdings, Inc., Term Loan, First Lien	5.052%	1-Month LIBOR	2.750%	2/05/23	B+	740,144
<b>Industrial Conglomerates 0.3% (0.2% of Total Investments)</b>							
746	Education Advisory Board, Term Loan, First Lien	6.406%	2-Month LIBOR	3.750%	11/15/24	B2	740,653
<b>Insurance 2.1% (1.3% of Total Investments)</b>							
493	Acrisure LLC, Term Loan B	6.552%	1-Month LIBOR	4.250%	11/22/23	B	494,579
2,688	Alliant Holdings I LLC, Term Loan B	5.280%	1-Month LIBOR	3.000%	5/09/25	B	2,689,301
729	Asurion LLC, Term Loan B6	5.302%	1-Month LIBOR	3.000%	11/03/23	Ba3	730,284
1,655	Hub International Holdings, Inc., Term Loan B	5.490%	3-Month LIBOR	3.000%	4/25/25	B	1,651,943
5,565	Total Insurance						5,566,107
<b>Interactive Media &amp; Services 0.3% (0.2% of Total Investments)</b>							
945	Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien	5.348%	3-Month LIBOR	3.000%	11/03/23	BB+	919,552

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Internet and Direct Marketing Retail 0.9% (0.6% of Total Investments)</b>							
\$ 2,498	Uber Technologies, Inc., Term Loan, (DD1)	6.281%	1-Month LIBOR	4.000%	4/04/25	N/R	\$ 2,500,110
<b>Internet Software &amp; Services 0.9% (0.6% of Total Investments)</b>							
977	Ancestry.com, Inc., Term Loan, First Lien	5.550%	1-Month LIBOR	3.250%	10/19/23	B	982,632
556	Dynatrace, Term Loan, First Lien	5.552%	1-Month LIBOR	3.250%	8/22/25	B1	560,081
56	Dynatrace, Term Loan, Second Lien	9.302%	1-Month LIBOR	7.000%	8/21/26	CCC+	57,186
1,109	SkillsSoft Corporation, Term Loan, Second Lien	10.552%	1-Month LIBOR	8.250%	4/28/22	CCC	884,643
2,698	Total Internet Software & Services						2,484,542
<b>IT Services 6.0% (3.7% of Total Investments)</b>							
565	DTI Holdings, Inc., Replacement Term Loan B1	7.276%	3-Month LIBOR	4.750%	9/29/23	B	540,762
534	Engility Corporation, Term Loan B2	5.052%	N/A	N/A	8/11/23	BB	535,694
1,704	First Data Corporation, Term Loan, First Lien	4.287%	1-Month LIBOR	2.000%	7/10/22	BB+	1,700,515
3,712	First Data Corporation, Term Loan, First Lien	4.287%	1-Month LIBOR	2.000%	4/26/24	BB+	3,696,435
658	Gartner, Inc., Term Loan A	4.052%	1-Month LIBOR	1.750%	3/21/22	Ba1	660,641
748	GTT Communications, Inc., Term Loan, First Lien	5.050%	1-Month LIBOR	2.750%	6/02/25	BB	739,155
1,100	Sabre, Inc., Term Loan B	4.302%	1-Month LIBOR	2.000%	2/22/24	BB	1,101,233
430	Science Applications International Corporation, Term Loan B, (W/DD)	TBD	TBD	TBD	TBD	BB	429,904
2,000	Syniverse Holdings, Inc., Initial Term Loan, Second Lien	11.280%	1-Month LIBOR	9.000%	3/11/24	CCC+	1,938,330
1,692	Syniverse Holdings, Inc., Tranche Term Loan C	7.280%	1-Month LIBOR	5.000%	3/09/23	B	1,703,831
1,234		5.302%	1-Month LIBOR	3.000%	5/01/24	B1	1,236,844



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	Tempo Acquisition LLC, Term Loan B						
639	West Corporation, Term Loan B	6.526%	1-Month LIBOR	4.000%	10/10/24	BB+	636,562
733	WEX, Inc., Term Loan B	4.552%	1-Month LIBOR	2.250%	7/01/23	BB	735,416
15,749	Total IT Services						15,655,322
	<b>Life Sciences Tools &amp; Services</b>						<b>0.1% (0.1% of Total Investments)</b>
305	Inventiv Health, Inc., Term Loan B	4.302%	1-Month LIBOR	2.000%	8/01/24	BB	304,411
	<b>Machinery</b>						<b>1.4% (0.8% of Total Investments)</b>
736	BJ's Wholesale Club, Inc., Term Loan B, First Lien	5.280%	1-Month LIBOR	3.000%	2/01/24	B+	738,701
1,078	Gardner Denver, Inc., Term Loan B	5.052%	1-Month LIBOR	2.750%	7/30/24	BB	1,081,626
836	Gates Global LLC, Term Loan B	5.052%	1-Month LIBOR	2.750%	4/01/24	B+	838,001
497	TNT Crane and Rigging Inc., Initial Term Loan, First Lien	6.886%	3-Month LIBOR	4.500%	11/27/20	CCC+	475,799
500	TNT Crane and Rigging, Inc., Term Loan, Second Lien	11.386%	3-Month LIBOR	9.000%	11/26/21	CCC	437,000
3,647	Total Machinery						3,571,127
	<b>Marine</b>						<b>0.6% (0.4% of Total Investments)</b>
656	American Commercial Lines LLC, Term Loan B, First Lien	11.052%	1-Month LIBOR	8.750%	11/12/20	CCC+	503,554
1,024	Harvey Gulf International Marine, Inc., Exit Term Loan	8.508%	6-Month LIBOR	6.000%	7/02/23	B	1,034,682
1,680	Total Marine						1,538,236
	<b>Media</b>						<b>13.8% (8.6% of Total Investments)</b>
1,248	Advantage Sales & Marketing, Inc., Term Loan, First Lien	5.552%	1-Month LIBOR	3.250%	7/23/21	B1	1,140,360
637	Affinion Group Holdings, Inc., Term Loan, First Lien	10.040%	1-Month LIBOR	7.750%	5/10/22	B2	651,909
2,893	Cequel Communications LLC, Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	BB	2,892,154
2,418	Catalina Marketing Corporation, Term Loan, First Lien, (5)	5.813%	3-Month LIBOR	3.500%	4/09/21	B2	918,652
1,000	Catalina Marketing	9.063%	3-Month LIBOR	6.750%	4/11/22	Caa2	89,375

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Corporation, Term Loan, Second Lien, (5)							
2,933	Charter Communications Operating Holdings LLC, Term Loan B	4.310%	1-Month LIBOR	2.000%	4/30/25	BBB	2,936,328
1,491	Cineworld Group PLC, Term Loan B	4.802%	1-Month LIBOR	2.500%	2/28/25	BB	1,486,981
4,961	Clear Channel Communications, Inc., Term Loan E, (5)	0.000%	N/A	N/A	7/30/19	CC	3,595,607
3,064	Clear Channel Communications, Inc., Tranche D, Term Loan, (5)	0.000%	N/A	N/A	1/30/19	CC	2,223,694
995	CSC Holdings LLC, Term Loan B	4.780%	1-Month LIBOR	2.500%	1/25/26	BB+	995,776
3,979	Cumulus Media, Inc., Exit Term Loan	6.810%	1-Month LIBOR	4.500%	5/13/22	B	3,937,118
415	Gray Television, Inc., Term Loan B2	4.515%	1-Month LIBOR	2.250%	2/07/24	BB+	415,529

NSL Nuveen Senior Income Fund (continued)  
 Portfolio of Investments October 31, 2018  
 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Rating (4)	Value
<b>Media (continued)</b>							
\$ 960	IMG Worldwide, Inc., Term Loan B	5.280%	3-Month LIBOR	2.750%	5/18/25	B	\$ 960,368
2,042	Intelsat Jackson Holdings, S.A., Term Loan B, (DD1)	6.045%	1-Month LIBOR	3.750%	11/30/23	B1	2,046,975
1,961	McGraw-Hill Education Holdings LLC, Term Loan B	6.302%	1-Month LIBOR	4.000%	5/02/22	BB+	1,886,273
1,477	Meredith Corporation, Tranche Term Loan B1	5.052%	1-Month LIBOR	2.750%	1/31/25	BB	1,477,086
1,000	Metro-Goldwyn-Mayer Inc., Term Loan, First Lien	4.810%	1-Month LIBOR	2.500%	7/03/25	BB	1,002,575
750	Metro-Goldwyn-Mayer Inc., Term Loan, Second Lien	6.810%	1-Month LIBOR	4.500%	7/03/26	B2	752,580
1,611	Nexstar Broadcasting, Inc., Term Loan B3, (WI/DD)	TBD	TBD	TBD	TBD	BB+	1,611,656
258	Nexstar Broadcasting, Inc., Term Loan B3, (WI/DD)	TBD	TBD	TBD	TBD	BB+	257,814
497	Sinclair Television Group, Term Loan B2	4.560%	1-Month LIBOR	2.250%	1/31/24	BB+	499,177
1,438	Springer Science & Business Media, Inc., Term Loan B13, First Lien	5.886%	3-Month LIBOR	3.500%	8/15/22	B	1,444,101
767	UPC Financing Partnership, Term Loan AR1, First Lien	4.780%	1-Month LIBOR	2.500%	1/15/26	BB+	764,731
2,370	WideOpenWest Finance LLC, Term Loan B	5.540%	1-Month LIBOR	3.250%	8/18/23	B	2,294,882
41,165	Total Media						36,281,701
<b>Multiline Retail 1.1% (0.7% of Total Investments)</b>							
602	Belk, Inc., Term Loan B, First Lien	7.034%	1-Month LIBOR	4.750%	12/12/22	B2	507,334
871	EG America LLC, Term Loan, First Lien	6.386%	3-Month LIBOR	4.000%	2/07/25	B	872,693
691	Hudson's Bay Company,	5.545%	1-Month LIBOR	3.250%	9/30/22	BB	681,401

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	Term Loan B, First Lien						
882	Neiman Marcus Group, Inc., Term Loan	5.531%	1-Month LIBOR	3.250%	10/25/20	Caa2	805,020
3,046	Total Multiline Retail						2,866,448
	<b>Oil, Gas &amp; Consumable Fuels</b>	<b>2.2%</b>	<b>(1.4% of Total Investments)</b>				
1,088	BCP Renaissance Parent, Term Loan B	6.027%	3-Month LIBOR	3.500%	10/31/24	BB	1,093,623
750	California Resources Corporation, Term Loan	12.670%	1-Month LIBOR	10.375%	12/31/21	B	836,876
750	California Resources Corporation, Term Loan B	7.037%	1-Month LIBOR	4.750%	12/31/22	B	763,125
1,546	Fieldwood Energy LLC, Exit Term Loan	7.552%	1-Month LIBOR	5.250%	4/11/22	BB	1,558,959
643	Fieldwood Energy LLC, Exit Term Loan, second Lien	9.552%	1-Month LIBOR	7.250%	4/11/23	B+	621,758
826	Peabody Energy Corporation, Term Loan B	5.052%	1-Month LIBOR	2.750%	3/31/25	BB	826,021
28	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	27,826
5,631	Total Oil, Gas & Consumable Fuels						5,728,188
	<b>Personal Products</b>	<b>1.3%</b>	<b>(0.8% of Total Investments)</b>				
988	Coty, Inc., Term Loan A	4.031%	1-Month LIBOR	1.750%	4/05/23	BB+	962,812
998	Coty, Inc., Term Loan B	4.531%	1-Month LIBOR	2.250%	4/07/25	BB+	979,625
2,190	Revlon Consumer Products Corporation, Term Loan B, First Lien	5.813%	3-Month LIBOR	3.500%	11/16/20	B3	1,611,650
4,176	Total Personal Products						3,554,087
	<b>Pharmaceuticals</b>	<b>1.3%</b>	<b>(0.8% of Total Investments)</b>				
587	Alphabet Holding Company, Inc., Initial Term Loan, First Lien	5.802%	1-Month LIBOR	3.500%	9/26/24	B	563,765
1,954	Concordia International Corp, Term Loan,	7.781%	1-Month LIBOR	5.500%	9/06/24	B	1,919,805
1,031	Valeant Pharmaceuticals International, Inc., Term Loan, First Lien	5.274%	1-Month LIBOR	3.000%	6/02/25	BB	1,032,394
3,572	Total Pharmaceuticals						3,515,964
	<b>Professional Services</b>	<b>2.0%</b>	<b>(1.2% of Total Investments)</b>				
1,193	Ceridian HCM Holding, Inc., Term Loan B	5.552%	1-Month LIBOR	3.250%	4/30/25	B	1,198,504
1,259	Nielsen Finance LLC, Term Loan B4	4.281%	1-Month LIBOR	2.000%	10/04/23	BBB	1,254,828

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718	On Assignment, Inc., Term Loan B	4.302%	1-Month LIBOR	2.000%	4/02/25	BB	720,399
2,224	Skillsoft Corporation, Initial Term Loan, First Lien	7.052%	1-Month LIBOR	4.750%	4/28/21	B3	2,060,364
5,394	Total Professional Services						5,234,095
<b>Real Estate Management &amp; Development 1.6% (1.0% of Total Investments)</b>							
1,425	GGP, Term Loan B	4.795%	1-Month LIBOR	2.500%	8/27/25	BB+	1,404,644
989	Realogy Group LLC, Term Loan B	4.530%	1-Month LIBOR	2.250%	2/08/25	BB+	987,267
741	Realogy Group LLC, Term Loan A	4.530%	1-Month LIBOR	2.250%	2/08/23	BB+	740,625
988	Trico Group LLC, Term Loan, First Lien	8.813%	3-Month LIBOR	6.500%	2/02/24	B	991,203
4,143	Total Real Estate Management & Development						4,123,739

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (2)</b>	<b>Reference Rate (2)</b>	<b>Spread (2)</b>	<b>Maturity (3)</b>	<b>Ratings (4)</b>	<b>Value</b>
<b>Road &amp; Rail 2.5% (1.6% of Total Investments)</b>							
\$ 4,680	Avolon LLC, Term Loan B	4.280%	1-Month LIBOR	2.000%	1/15/25	BBB	\$ 4,673,969
973	Quality Distribution, Incremental Term Loan, First Lien	7.886%	3-Month LIBOR	5.500%	8/18/22	B2	985,264
974	Savage Enterprises LLC, Term Loan B	6.770%	1-Month LIBOR	4.500%	8/01/25	B+	983,602
6,627	Total Road & Rail						6,642,835
<b>Semiconductors &amp; Semiconductor Equipment 1.4% (0.9% of Total Investments)</b>							
481	Lumileds, Term Loan B	5.859%	1-Month LIBOR	3.500%	6/30/24	B1	471,592
1,130	Microchip Technology, Inc., Term Loan B	4.310%	1-Month LIBOR	2.000%	5/29/25	Baa3	1,127,873
978	Micron Technology, Inc., Term Loan B	4.060%	1-Month LIBOR	1.750%	4/10/22	Baa2	979,944
1,070	ON Semiconductor Corporation, Term Loan B3	4.052%	1-Month LIBOR	1.750%	3/31/23	Baa3	1,069,655
3,659	Total Semiconductors & Semiconductor Equipment						