

NUVEEN SENIOR INCOME FUND
Form N-CSR
October 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: July 31, 2018

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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 information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policymaking 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

31 July 2018

Nuveen

Closed-End Funds

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

Annual Report

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Chairman's Letter to Shareholders

Dear Shareholders,

I am honored to serve as the new independent chairman of the Nuveen Fund Board, effective July 1, 2018. I'd like to gratefully acknowledge the stewardship of my predecessor William J. Schneider and, on behalf of my fellow Board members, reinforce our commitment to the legacy of strong, independent oversight of your Funds.

The increase in market turbulence this year reflects greater uncertainty among investors. The global economic outlook is less clear cut than it was in 2017. U.S. growth is again decoupling from that of the rest of the world, and the U.S. dollar and interest rates have risen in response. Trade war rhetoric and the imposition of tariffs between the U.S. and its major trading partners has recently dampened business sentiment and could pose a risk to growth expectations going forward. Downside risks for some emerging markets have increased. A host of other geopolitical concerns, including the ongoing Brexit and North American Free Trade Agreement negotiations, North Korea relations and rising populism around the world, remain on the horizon.

Despite these risks, global growth remains intact, albeit at a slower pace, providing support to corporate earnings. Fiscal stimulus, an easing regulatory environment and robust consumer spending recently helped boost the U.S. economy's momentum. Growth estimates for Europe, the U.K. and Japan pointed to a rebound in their economies during the second quarter. Subdued inflation pressures have kept central bank policy accommodative, even as Europe moves closer to winding down its monetary stimulus and the Federal Reserve remains on a moderate tightening course.

Headlines and political noise will continue to obscure underlying fundamentals at times and cause temporary bouts of volatility. We encourage you to work with your financial advisor to evaluate your goals, timeline and risk tolerance if short-term market fluctuations are a concern. 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,

Terence J. Toth

Chairman of the Board

September 24, 2018

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. During the reporting period, Gunther Stein and Scott Caraher managed NSL, JFR and JRO, Gunther, Scott and Jenny Rhee managed JSD, and Gunther and Sutanto Widjaja managed JQC. On October 1, 2018, Gunther Stein ceased serving as a portfolio manager for each of the Funds.

Effective April 12, 2018, the Board of Trustees for both JQC and JSD has approved an additional investment policy for each Fund. Under normal circumstances, the Fund will invest at least 80% of Assets, at time of purchase, in loans or securities in the issuing company's capital structure that are senior to its common equity, including but not limited to debt securities, preferred securities. This new policy is separate from and in addition to the Fund's existing policy that it will invest at least 70% of Managed Assets in adjustable rate senior loans and second lien loans for JQC and adjustable rate corporate debt instruments, including senior secured loans, second lien loans and other adjustable rate corporate debt instruments for JSD.

Here the team discusses U.S. economic and market conditions, their management strategies and the performance of the Funds for the twelve-month reporting period ended July 31, 2018.

What factors affected the U.S. economic and financial markets during the twelve-month reporting period ended July 31, 2018?

After maintaining a moderate pace of growth for most of the twelve-month reporting period, the U.S. economy accelerated in the second quarter of 2018. In the April to June period, economic stimulus from tax cuts and deregulation helped lift the economy to its fastest pace since 2014. The second estimate by the Bureau of Economic Analysis reported U.S. gross domestic product (GDP) grew at an annualized rate of 4.2% in the second quarter, up from 2.2% in the first quarter, 2.3% in the fourth quarter of 2017 and 2.8% in the third quarter of 2017. GDP is the value of goods and services produced by the nation's economy less the value of the goods and services used up in production, adjusted for price changes. The boost in economic activity during the second quarter of 2018 was attributed to robust spending by

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 Comment§(continued)

consumers, businesses and the government, as well as a temporary increase in exports, as farmers rushed soybean shipments ahead of China's retaliatory tariffs.

Consumer spending, the largest driver of the economy, remained well supported by low unemployment, wage gains and, in the second quarter, tax cuts. As reported by the Bureau of Labor Statistics, the unemployment rate fell to 3.9% in July 2018 from 4.3% in July 2017 and job gains averaged around 200,000 per month for the past twelve months. The Consumer Price Index (CPI) increased 2.9% over the twelve-month reporting period ended July 31, 2018 on a seasonally adjusted basis, as reported by the Bureau of Labor Statistics.

Low mortgage rates and low inventory continued to drive home prices higher. Although mortgage rates have started to nudge higher, they remained relatively low by historical standards. The S&P CoreLogic Case-Shiller U.S. National Home Price Index, which covers all nine U.S. census divisions, rose 6.2% in June 2018 (most recent data available at the time this report was prepared). The 10-City and 20-City Composites reported year-over-year increases of 6.0% and 6.3%, respectively.

With the U.S. economy delivering a sustainable growth rate and employment strengthening, the Fed's policy making committee continued to incrementally raise its main benchmark interest rate. The most recent increase, in June 2018, was the seventh rate hike since December 2015. Fed Chair Janet Yellen's term expired in February 2018, and incoming Chairman Jerome Powell indicated he would likely maintain the Fed's gradual pace of interest rate hikes. At the June meeting, the Fed increased its projection to four interest rate increases in 2018, from three increases projected at the March meeting, indicating its confidence in the economy's health. In line with expectations, the Fed left rates unchanged at its July meeting and continued to signal another increase in September. Additionally, the Fed continued reducing its balance sheet by allowing a small amount of maturing Treasury and mortgage securities to roll off without reinvestment. The market expects the pace to remain moderate and predictable, with minimal market disruption.

Geopolitical news remained a prominent market driver. Protectionist rhetoric had been garnering attention across Europe, as anti-European Union (EU) sentiment featured prominently (although did not win a majority) in the Dutch, French and German elections in 2017. Italy's 2018 elections resulted in a hung parliament, and several months of negotiations resulted in a populist, euro-skeptic coalition government. The U.S. moved forward with tariffs on imported goods from China, as well as on steel and aluminum from Canada, Mexico and Europe. These countries announced retaliatory measures in kind, intensifying concerns about a trade war, although the U.S. and the EU announced in July they would refrain from further tariffs while they negotiate trade terms. Meanwhile, in March the U.K. and EU agreed in principle to the Brexit transition terms, but political instability in the U.K. in July has clouded the outlook. The U.S. Treasury issued additional sanctions on Russia in April, and re-imposed sanctions on Iran after President Trump withdrew from the 2015 nuclear agreement. The threat of a nuclear North Korea eased somewhat as the leaders of South Korea and North Korea met during April and jointly announced a commitment toward peace, while the U.S.-North Korea summit yielded an agreement with few additional details.

The loan market exhibited positive performance throughout the reporting period based on a number of factors. Fundamentally, earnings have been strong and issuers have benefited from a move to lower their cost of financing via the repricing of existing debt, which lowers the effective coupon. Further, companies have taken advantage of strong conditions to extend debt repayment periods, which at this point has made the maturity schedule quite manageable. Credit metrics also continue to be generally strong. All of this has led to a low level of defaults. From a positioning perspective, the loan market has little retail exposure (an area of concern for investors), and issuers generally have little exposure to ongoing trade negotiations which have caused volatility in other markets. In particular, loans in the

portfolio are USD-denominated and have less risk to a rising U.S. dollar. From a technical perspective, loans have seen consistent demand coming from the institutional market, in particular collateralized loan obligations (or CLOs). CLOs are the primary buyer in the loan asset class. Adding to that demand has been fairly consistent demand coming from retail mutual

funds and exchange-traded funds. On the supply side, while the new issue markets have been active, incremental supply has been more than met by incremental demand over the reporting period.

What strategies were used to manage the Funds during the twelve-month reporting period ended July 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 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, at least 80% of assets, at time of purchase, in loans or securities in the issuing company's capital structure that are senior to its common equity, including but not limited to debt securities, preferred securities and 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, at least 80% of assets, at time of purchase, in loans or securities in the issuing company's capital structure that are senior to its common equity, including but not limited to debt securities, preferred securities 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 twelve-month reporting period ended July 31, 2018?

The tables in the Performance Overview and Holding Summaries section of this report provide total return performance for each Fund for the one-year, five-year, ten-year and/or since inception periods ended July 31, 2018. Each Fund's total returns at net asset value (NAV) are compared with the performance of a corresponding market index. For the twelve-month reporting period ended July 31, 2018, NSL, JFR, JRO and JSD outperformed the Credit Suisse Leveraged Loan Index, while 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 consumer staples sector in JQC. The telecommunication services, information technology, consumer discretionary and energy sectors were the strongest contributors to absolute performance.

Portfolio Managers Comment§(continued)

Specific holdings that contributed positively to performance were the bonds of Intelsat Jackson Holdings, S.A. Intelsat operates the world's largest satellite services operation. A number of positive catalysts drove Intelsat's bonds higher, including a strong earnings announcement and a capital expenditure reduction earlier in 2018 as well as a successful contract win to expand 4G LTE services within the United States. Most recently, the company has garnered positive support from the Federal Communications Commission (FCC) regarding their plan to support the deployment of 5G wireless connectivity by monetizing some of their spectrum rights. The market has attributed meaningful value to Intelsat's spectrum rights, allowing the company to raise equity recently to refinance some of its capital structure. Also contributing to performance were the bonds of California Resources Corporation (CRC). CRC has successfully improved its liquidity profile via a number of financing transactions, and has also benefitted from a backdrop of higher energy prices. Lastly, contributing to performance were the loans of Cumulus Media. Cumulus is the third largest radio operator in the U.S. and filed for bankruptcy in 2017. Following its emergence from bankruptcy, the company now has an improved capital structure that should assist the issuer going forward.

Detracting from performance were the bonds of Dish DBS Corp. Dish has been suffering from revenue pressure amid lower subscribership trends. Lastly, exposure to Petco Animal Supplies, Inc. term loans hurt performance as the retailer has seen downgrades amid declining sales numbers.

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

Fund Leverage

IMPACT OF THE FUNDS' LEVERAGE STRATEGIES ON PERFORMANCE

One important factor impacting the returns of the Funds' common shares relative to their comparative benchmarks was the Funds' use of leverage through 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, particularly in the recent market environment where short-term market rates are at or near historical lows, meaning that the short-term rates the Fund has been paying on its leveraging instruments in recent years have been much lower than the interest the Fund has been earning on its portfolio securities that it has bought with the proceeds of that leverage.

However, use of leverage can expose Fund common shares to additional price volatility. When a Fund uses leverage, the Fund common shares will experience a greater increase in their net asset value if the securities acquired through the use of leverage increase in value, but will also experience a correspondingly larger decline in their net asset value if the securities acquired through leverage decline in value, which will make the shares' net asset value more volatile, and total return performance more variable, over time.

In addition, common share income in levered funds will typically decrease in comparison to unlevered funds when short-term interest rates increase and increase when short-term interest rates decrease. Over the last few quarters, short-term interest rates have indeed increased from their extended lows after the 2007-09 financial crisis. This increase has reduced common share net income, and also reduced potential for long-term total returns. Nevertheless, the ability to effectively borrow at current short-term rates is still resulting in enhanced common share income, and management believes that the advantages of continuation of leverage outweigh the associated increase in risk and volatility described above.

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 had a negligible impact to overall Fund performance during the period.

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

| | NSL | JFR | JRO | JSD | JQC |
|----------------------|--------|--------|--------|--------|--------|
| Effective Leverage* | 37.05% | 36.61% | 36.09% | 37.17% | 36.33% |
| Regulatory Leverage* | 37.05% | 36.61% | 36.09% | 37.17% | 31.20% |

*Effective leverage is a Fund's effective economic leverage, and includes both regulatory leverage and the leverage effects of reverse repurchase agreements, certain derivatives 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 | | | Average Balance | Subsequent to the Close of the Reporting Period | | | |
|------|--------------------------|-------|----------|-----------------|---|-------|-----------------|--------------------|
| | August 1, 2017 | Draws | Paydowns | July 31, 2018 | Outstanding | Draws | Paydowns | September 27, 2018 |
| NSL | \$ 114,000,000 | \$ | \$ | \$ 114,000,000 | \$ 114,000,000 | \$ | \$ | \$ 114,000,000 |
| 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 | \$ | \$ (55,000,000) | \$ 506,000,000 |

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 Funds' transactions in reverse repurchase agreements are as shown in the accompanying table.

| Fund | Current Reporting Period | | | Average Balance | Subsequent to the Close of the Reporting Period | | | |
|------|--------------------------|-----------|-------|-----------------|---|---------------|-------|--------------------|
| | August 1, 2017 | Purchases | Sales | July 31, 2018 | Outstanding | Purchases | Sales | September 27, 2018 |
| JQC | \$ 145,000,000 | \$ | \$ | \$ 145,000,000 | \$ 145,000,000 | \$ 55,000,000 | \$ | \$ 200,000,000 |

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.

| Fund | Current Reporting Period | | | Average Balance | Subsequent to the Close of the Reporting Period | | | |
|------|--------------------------|----------|-------------|-----------------|---|----------|-------------|--------------------|
| | August 1, 2017 | Issuance | Redemptions | July 31, 2018 | Outstanding | Issuance | Redemptions | September 27, 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 |

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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 July 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 Distribution (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 | 0.0395 | 0.0675 | 0.0705 | 0.1060 | 0.0475 |
| February | 0.0395 | 0.0675 | 0.0705 | 0.1060 | 0.0475 |
| March | 0.0370 | 0.0620 | 0.0620 | 0.1060 | 0.0410 |
| April | 0.0370 | 0.0620 | 0.0620 | 0.1060 | 0.0410 |
| May | 0.0370 | 0.0620 | 0.0620 | 0.1060 | 0.0410 |
| June | 0.0335 | 0.0575 | 0.0580 | 0.1005 | 0.0370 |
| July 2018 | 0.0335 | 0.0575 | 0.0580 | 0.1005 | 0.0370 |
| Total Monthly Per Share Distributions | 0.4545 | 0.7735 | 0.7955 | 1.2610 | 0.5345 |
| Ordinary Income Distribution* | | | | 0.0364 | |
| Total Distributions from Net Investment Income | \$ 0.4545 | \$ 0.7735 | \$ 0.7955 | \$ 1.2974 | \$ 0.5345 |
| Current Distribution Rate** | 6.56% | 6.70% | 6.80% | 7.23% | 5.63% |

*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 July 31, 2018, the Funds had positive UNII balances 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 Information (continued)**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.

| | NSL | JFR | JRO | JSD |
|-------------------------------------|------------|------------|------------|------------|
| 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.

| | JFR | JRO |
|---|------------|------------|
| 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 2018 (subsequent to the close of the reporting period), 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 July 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.

| | NSL | JFR | JRO | JSD | JQC |
|--|------------|------------|------------|------------|------------|
| Common shares cumulatively repurchased and retired | 5,000 | 147,593 | 19,400 | | 5,315,700 |
| 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 July 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.

| | NSL | JFR | JRO | JSD | JQC |
|--|------------|------------|------------|------------|------------|
| Common share NAV | \$6.91 | \$11.55 | \$11.47 | \$17.92 | \$9.11 |
| Common share price | \$6.13 | \$10.30 | \$10.23 | \$16.67 | \$7.89 |
| Premium/(Discount) to NAV | (11.29)% | (10.82)% | (10.81)% | (6.98)% | (13.39)% |
| 12-month average premium/(discount) to NAV | (5.11)% | (3.83)% | (3.26)% | (4.13)% | (10.31)% |

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.

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.

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.

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.

Risk Considerations (continued)

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.

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NSL Nuveen Senior Income Fund
Performance Overview and Holding Summaries as of July 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 July 31, 2018

| | Average Annual | | |
|------------------------------------|-----------------------|---------------|----------------|
| | 1-Year | 5-Year | 10-Year |
| NSL at Common Share NAV | 5.91% | 4.83% | 6.90% |
| NSL at Common Share Price | (3.78)% | 2.84% | 7.59% |
| Credit Suisse Leveraged Loan Index | 4.72% | 4.19% | 5.19% |

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 | 135.5% |
| Corporate Bonds | 18.9% |
| Common Stocks | 3.1% |
| Common Stock Rights | 0.2% |
| Warrants | 0.0% |
| Investment Companies | 3.8% |
| Other Assets Less Liabilities | (2.9)% |
| Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs | 158.6% |
| Borrowings | (42.7)% |
| Term Preferred Shares, net of deferred offering costs | (15.9)% |
| Net Assets | 100% |

Top Five Issuers

(% of total long-term investments)

| | |
|---------------------------------|------|
| IntelSat Jackson Holdings, S.A. | 4.1% |
| Albertson's LLC | 3.2% |
| Sprint Corporation | 2.4% |
| Dell International LLC | 2.1% |
| Scientific Games Corporation | 1.7% |

Portfolio Composition

(% of total investments)

| | |
|-------|-------|
| Media | 12.3% |
|-------|-------|

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| | |
|--|-------------|
| Software | 11.1% |
| Diversified Telecommunication Services | 8.2% |
| Hotels, Restaurants & Leisure | 7.4% |
| Health Care Providers & Services | 4.5% |
| Wireless Telecommunication Services | 3.8% |
| Oil, Gas & Consumable Fuels | 3.7% |
| Technology Hardware, Storage & Peripherals | 3.6% |
| Food & Staples Retailing | 3.4% |
| Commercial Services & Supplies | 2.7% |
| IT Services | 2.2% |
| Aerospace & Defense | 1.9% |
| Equity Real Estate Investment Trusts | 1.8% |
| Food Products | 1.8% |
| Diversified Consumer Services | 1.7% |
| Professional Services | 1.5% |
| Airlines | 1.4% |
| Semiconductors & Semiconductor Equipment | 1.3% |
| Health Care Equipment & Supplies | 1.3% |
| Building Products | 1.1% |
| Insurance | 1.1% |
| Other | 19.9% |
| Investment Companies | 2.3% |
| Total | 100% |

Portfolio Credit Quality

(% of total long-term fixed income investments)

| | |
|-----------------|-------------|
| BBB | 12.8% |
| BB or Lower | 85.2% |
| N/R (not rated) | 2.0% |
| Total | 100% |

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

| | Average Annual | | |
|------------------------------------|-----------------------|---------------|----------------|
| | 1-Year | 5-Year | 10-Year |
| JFR at Common Share NAV | 5.01% | 4.83% | 6.69% |
| JFR at Common Share Price | (6.64)% | 2.56% | 7.45% |
| Credit Suisse Leveraged Loan Index | 4.72% | 4.19% | 5.19% |

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 | 130.6% |
| Corporate Bonds | 19.6% |
| Common Stocks | 2.9% |
| Long-Term Investment Companies | 1.7% |
| Asset-Backed Securities | 1.6% |
| Common Stock Rights | 0.1% |
| Warrants | 0.0% |
| Convertible Bonds | 0.0% |
| Short-Term Investment Companies | 3.6% |
| Other Assets Less Liabilities | (2.5)% |
| Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs | 157.6% |
| Borrowings | (38.7)% |
| Term Preferred Shares, net of deferred offering costs | (18.9)% |
| Net Assets | 100% |
| Top Five Issuers | |

(% of total long-term investments)

| | |
|---------------------------------|------|
| IntelSat Jackson Holdings, S.A. | 3.4% |
| Albertson's LLC | 3.1% |
| Dell International LLC | 2.4% |
| Sprint Corporation | 2.3% |
| Burger King Corporation | 1.8% |
| Portfolio Composition | |

(% of total investments)

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| | |
|--|-------------|
| Media | 12.7% |
| Software | 9.9% |
| Hotels, Restaurants & Leisure | 8.0% |
| Diversified Telecommunication Services | 7.5% |
| Health Care Providers & Services | 4.7% |
| Wireless Telecommunication Services | 4.2% |
| Technology Hardware, Storage & Peripherals | 3.5% |
| Food & Staples Retailing | 3.2% |
| Oil, Gas & Consumable Fuels | 3.0% |
| Commercial Services & Supplies | 2.5% |
| IT Services | 2.1% |
| Equity Real Estate Investment Trusts | 1.9% |
| Food Products | 1.9% |
| Real Estate Management & Development | 1.5% |
| Aerospace & Defense | 1.5% |
| Professional Services | 1.3% |
| Diversified Consumer Services | 1.3% |
| Specialty Retail | 1.2% |
| Airlines | 1.2% |
| Semiconductors & Semiconductor Equipment | 1.2% |
| Internet Software & Services | 1.2% |
| Health Care Equipment & Supplies | 1.1% |
| Other | 17.9% |
| Long-Term Investment Companies | 1.1% |
| Asset-Backed Securities | 1.0% |
| Short-Term Investment Companies | 3.3% |
| Total | 100% |

Portfolio Credit Quality

(% of total long-term fixed income investments)

| | |
|-----------------|-------------|
| BBB | 13.3% |
| BB or Lower | 84.6% |
| N/R (not rated) | 2.1% |
| Total | 100% |

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

| | Average Annual | | |
|------------------------------------|-----------------------|---------------|----------------|
| | 1-Year | 5-Year | 10-Year |
| JRO at Common Share NAV | 5.06% | 4.97% | 7.32% |
| JRO at Common Share Price | (7.38)% | 2.68% | 8.13% |
| Credit Suisse Leveraged Loan Index | 4.72% | 4.19% | 5.19% |

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 | 130.6% |
| Corporate Bonds | 19.9% |
| Common Stocks | 3.2% |
| Asset-Backed Securities | 1.0% |
| Common Stock Rights | 0.2% |
| Warrants | 0.0% |
| Convertible Bonds | 0.0% |
| Investment Companies | 3.7% |
| Other Assets Less Liabilities | (2.4)% |
| Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs | 156.2% |
| Borrowings | (38.4)% |
| Term Preferred Shares, net of deferred offering costs | (17.8)% |
| Net Assets | 100% |

Top Five Issuers

(% of total long-term investments)

| | |
|---------------------------------|------|
| IntelSat Jackson Holdings, S.A. | 3.7% |
| Albertson's LLC | 2.6% |
| Dell International LLC | 2.5% |
| Sprint Corporation | 2.1% |
| Burger King Corporation | 2.1% |

Portfolio Composition

(% of total investments)

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| | |
|--|-------------|
| Media | 12.4% |
| Software | 10.7% |
| Hotels, Restaurants & Leisure | 8.1% |
| Diversified Telecommunication Services | 8.1% |
| Health Care Providers & Services | 4.5% |
| Wireless Telecommunication Services | 3.8% |
| Technology Hardware, Storage & Peripherals | 3.6% |
| Oil, Gas & Consumable Fuels | 3.3% |
| Commercial Services & Supplies | 2.8% |
| Food & Staples Retailing | 2.8% |
| IT Services | 2.5% |
| Equity Real Estate Investment Trusts | 1.9% |
| Food Products | 1.8% |
| Aerospace & Defense | 1.6% |
| Diversified Consumer Services | 1.5% |
| Internet Software & Services | 1.3% |
| Real Estate Management & Development | 1.3% |
| Building Products | 1.3% |
| Professional Services | 1.3% |
| Airlines | 1.2% |
| Specialty Retail | 1.2% |
| Health Care Equipment & Supplies | 1.1% |
| Other | 18.9% |
| Asset-Backed Securities | 0.6% |
| Investment Companies | 2.3% |
| Total | 100% |

Portfolio Credit Quality

(% of total long-term fixed income investments)

| | |
|-----------------|-------------|
| BBB | 13.4% |
| BB or Lower | 84.4% |
| N/R (not rated) | 2.2% |
| Total | 100% |

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

| | Average Annual | | |
|------------------------------------|-----------------------|---------------|------------------------|
| | 1-Year | 5-Year | Since Inception |
| JSD at Common Share NAV | 6.66% | 5.22% | 6.62% |
| JSD at Common Share Price | 1.33% | 4.28% | 5.29% |
| Credit Suisse Leveraged Loan Index | 4.72% | 4.19% | 4.55% |

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 | 133.5% |
| Corporate Bonds | 20.5% |
| Common Stocks | 2.9% |
| Common Stock Rights | 0.2% |
| Warrants | 0.0% |
| Investment Companies | 4.5% |
| Other Assets Less Liabilities | (2.7)% |
| Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs | 158.9% |
| Borrowings | (39.8)% |
| Term Preferred Shares, net of deferred offering costs | (19.1)% |
| Net Assets | 100% |

Top Five Issuers

(% of total long-term investments)

| | |
|-----------------------------------|------|
| IntelSat Jackson Holdings, S.A. | 4.3% |
| Albertson's LLC | 3.5% |
| Sprint Corporation | 2.5% |
| Scientific Games Corporation | 2.0% |
| Clear Channel Communications Inc. | 1.9% |

Portfolio Composition

(% of total investments)

| | |
|----------|-------|
| Software | 11.2% |
| Media | 10.7% |

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| | |
|--|-------------|
| Diversified Telecommunication Services | 8.1% |
| Hotels, Restaurants & Leisure | 5.8% |
| Health Care Providers & Services | 4.9% |
| Oil, Gas & Consumable Fuels | 4.4% |
| Food & Staples Retailing | 3.8% |
| Technology Hardware, Storage & Peripherals | 3.4% |
| Wireless Telecommunication Services | 3.4% |
| Commercial Services & Supplies | 3.1% |
| IT Services | 2.9% |
| Aerospace & Defense | 2.0% |
| Health Care Equipment & Supplies | 1.8% |
| Equity Real Estate Investment Trusts | 1.8% |
| Real Estate Management & Development | 1.7% |
| Professional Services | 1.6% |
| Internet Software & Services | 1.5% |
| Diversified Consumer Services | 1.3% |
| Containers & Packaging | 1.3% |
| Airlines | 1.3% |
| Food Products | 1.3% |
| Other | 19.9% |
| Investment Companies | 2.8% |
| Total | 100% |
| Portfolio Credit Quality | |

(% of total long-term fixed income investments)

| | |
|-----------------|-------------|
| BBB | 10.2% |
| BB or Lower | 87.4% |
| N/R (not rated) | 2.4% |
| Total | 100% |

JQC

Nuveen Credit Strategies Income Fund

Performance Overview and Holding Summaries as of July 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 July 31, 2018

| | Average Annual | | |
|------------------------------------|-----------------------|---------------|----------------|
| | 1-Year | 5-Year | 10-Year |
| JQC at Common Share NAV | 3.64% | 4.16% | 5.77% |
| JQC at Common Share Price | (3.09)% | 2.10% | 6.99% |
| Credit Suisse Leveraged Loan Index | 4.72% | 4.19% | 5.19% |

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 | 22.5% |
| Exchange-Traded Funds | 4.2% |
| Common Stocks | 2.3% |
| Common Stock Rights | 0.2% |
| Warrants | 0.0% |
| Investment Companies | 5.4% |
| Other Assets Less Liabilities | (3.5)% |
| Net Assets Plus Borrowings and Reverse Repurchase Agreements | 157.0% |
| Borrowings | (45.3)% |
| Reverse Repurchase Agreements | (11.7)% |
| Net Assets | 100% |

Top Five Issuers

(% of total long-term investments)

| | |
|---------------------------------|------|
| Scientific Games Corporation | 1.9% |
| Burger King Corporation | 1.8% |
| IntelSat Jackson Holdings, S.A. | 1.7% |
| Sprint Corporation | 1.6% |
| Albertson's LLC | 1.6% |

Portfolio Composition

(% of total investments)

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| | |
|--|-------------|
| Media | 10.5% |
| Hotels, Restaurants & Leisure | 9.8% |
| Software | 9.0% |
| Health Care Providers & Services | 8.8% |
| Diversified Telecommunication Services | 4.6% |
| Commercial Services & Supplies | 2.8% |
| Internet Software & Services | 2.7% |
| Household Products | 2.5% |
| Wireless Telecommunication Services | 2.5% |
| IT Services | 2.5% |
| Oil, Gas & Consumable Fuels | 2.4% |
| Airlines | 2.3% |
| Chemicals | 2.2% |
| Technology Hardware, Storage & Peripherals | 1.9% |
| Health Care Equipment & Supplies | 1.9% |
| Professional Services | 1.8% |
| Semiconductors & Semiconductor Equipment | 1.8% |
| Equity Real Estate Investment Trusts | 1.8% |
| Food & Staples Retailing | 1.7% |
| Machinery | 1.7% |
| Other | 18.8% |
| Exchange-Traded Funds | 2.6% |
| Investment Companies | 3.4% |
| Total | 100% |

Portfolio Credit Quality

(% of total long-term fixed income investments)

| | |
|-----------------|-------------|
| AA | 0.3% |
| A | 0.3% |
| BBB | 13.3% |
| BB or Lower | 86.0% |
| N/R (not rated) | 0.1% |
| Total | 100% |

Shareholder Meeting Report

The annual meeting of shareholders was held in the offices of Nuveen on April 11, 2018 for NSL, JFR, JRO, JSD and JQC; at this meeting the shareholders were asked to elect Board Members.

| | NSL | | JFR | | JRO | | JSD | | JQC |
|--|--|------------------|--|------------------|--|------------------|--|------------------|---------------|
| | Common and Preferred shares voting together as a class | Preferred Shares | Common and Preferred shares voting together as a class | Preferred Shares | Common and Preferred shares voting together as a class | Preferred Shares | Common and Preferred shares voting together as a class | Preferred Shares | Common Shares |
| Approval of the Board Members was reached as follows: | | | | | | | | | |
| Margo L. Cook | | | | | | | | | |
| For | 32,433,917 | | 49,049,987 | | 35,393,057 | | 8,773,654 | | 114,811,090 |
| Withhold | 925,218 | | 945,078 | | 1,224,719 | | 357,048 | | 3,319,902 |
| Total | 33,359,135 | | 49,995,065 | | 36,617,776 | | 9,130,702 | | 118,130,992 |
| Jack B. Evans | | | | | | | | | |
| For | 32,067,944 | | 48,655,758 | | 35,336,182 | | 8,744,619 | | 114,339,128 |
| Withhold | 1,291,191 | | 1,339,307 | | 1,281,594 | | 386,083 | | 3,791,864 |
| Total | 33,359,135 | | 49,995,065 | | 36,617,776 | | 9,130,702 | | 118,130,992 |
| Albin F. Moschner | | | | | | | | | |
| For | 32,424,917 | | 49,053,568 | | 35,363,701 | | 8,773,943 | | 114,471,840 |
| Withhold | 934,218 | | 941,497 | | 1,254,075 | | 356,759 | | 3,659,152 |
| Total | 33,359,135 | | 49,995,065 | | 36,617,776 | | 9,130,702 | | 118,130,992 |
| William C. Hunter | | | | | | | | | |
| For | | 23,419 | | 62,194 | | 69,597 | | 1,178 | |
| Withhold | | 290 | | 1,419 | | 1,016 | | 23,454 | |
| Total | | 23,709 | | 63,613 | | 70,613 | | 24,632 | |
| William J. Schneider | | | | | | | | | |
| For | | 23,419 | | 62,194 | | 69,597 | | 1,178 | 114,316,682 |
| Withhold | | 290 | | 1,419 | | 1,016 | | 23,454 | 3,814,310 |
| Total | | 23,709 | | 63,613 | | 70,613 | | 24,632 | 118,130,992 |

Report of Independent Registered Public Accounting Firm

To the Shareholders and Board of Trustees of

Nuveen Senior Income Fund

Nuveen Floating Rate Income Fund

Nuveen Floating Rate Income Opportunity Fund

Nuveen Short Duration Credit Opportunities Fund

Nuveen Credit Strategies Income Fund:

Opinion on the Financial Statements

We have audited the accompanying statements of assets and liabilities, including the portfolios of investments, of Nuveen Senior Income Fund, Nuveen Floating Rate Income Fund, Nuveen Floating Rate Income Opportunity Fund, Nuveen Short Duration Credit Opportunities Fund and Nuveen Credit Strategies Income Fund (the Funds) as of July 31, 2018, the related statements of operations and cash flows for the year then ended, the statements of changes in net assets for each of the years in the two-year period then ended, and the related notes (collectively, the financial statements) and the financial highlights for each of the years in the four-year period then ended. In our opinion, the financial statements and financial highlights present fairly, in all material respects, the financial position of the Funds as of July 31, 2018, the results of their operations and their cash flows for the year then ended, the changes in their net assets for each of the years in the two-year period then ended, and the financial highlights for each of the years in the four-year period then ended, in conformity with U.S. generally accepted accounting principles. The financial highlights for the year ended July 31, 2014 were audited by other independent registered public accountants whose report, dated September 25, 2014, expressed an unqualified opinion on those financial highlights.

Basis for Opinion

These financial statements and financial highlights are the responsibility of the Funds management. Our responsibility is to express an opinion on these financial statements and financial highlights based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Funds in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements and financial highlights are free of material misstatement, whether due to error or fraud. Our audits included performing procedures to assess the risks of material misstatement of the financial statements and financial highlights, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements and financial highlights. Such procedures also included confirmation of securities owned as of July 31, 2018, by correspondence with the custodian and brokers or other appropriate auditing procedures. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements and financial highlights. We believe that our audits provide a reasonable basis for our opinion.

/s/ KPMG LLP

We have served as the auditor of one or more Nuveen investment companies since 2014.

Chicago, Illinois

September 27, 2018

NSL Nuveen Senior Income Fund

Portfolio of Investments July 31, 2018

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|--------------|
| LONG-TERM INVESTMENTS 157.7% (97.7% of Total Investments) | | | | | | | |
| VARIABLE RATE SENIOR LOAN INTERESTS 135.5% (84.0% of Total Investments) (2) | | | | | | | |
| Aerospace & Defense 3.1% (1.9% of Total Investments) | | | | | | | |
| \$ 4,118 | Sequa Corporation, Term Loan B | 7.067% | 1-Month LIBOR | 5.000% | 11/28/21 | B | \$ 4,125,682 |
| 1,432 | Sequa Corporation, Term Loan, Second Lien | 11.072% | 1-Month LIBOR | 9.000% | 4/28/22 | CCC | 1,437,557 |
| 1,938 | Transdigm, Inc., Term Loan E | 4.577% | 1-Month LIBOR | 2.500% | 5/30/25 | Ba2 | 1,939,461 |
| 490 | Transdigm, Inc., Term Loan F | 4.577% | 1-Month LIBOR | 2.500% | 6/09/23 | Ba2 | 490,901 |
| 320 | Transdigm, Inc., Term Loan G, First Lien | 4.577% | 1-Month LIBOR | 2.500% | 8/22/24 | Ba2 | 320,610 |
| 8,298 | Total Aerospace & Defense | | | | | | 8,314,211 |
| Air Freight & Logistics 1.1% (0.7% of Total Investments) | | | | | | | |
| 1,000 | Ceva Group PLC, Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | BB | 1,001,250 |
| 837 | PAE Holding Corporation, Term Loan B | 7.577% | 1-Month LIBOR | 5.500% | 10/20/22 | B+ | 841,557 |
| 1,083 | XPO Logistics, Inc., Term Loan B | 4.064% | 1-Month LIBOR | 2.000% | 2/24/25 | BB+ | 1,086,503 |
| 2,920 | Total Air Freight & Logistics | | | | | | 2,929,310 |
| Airlines 2.3% (1.4% of Total Investments) | | | | | | | |
| 1,940 | American Airlines, Inc., Replacement Term Loan | 4.086% | 1-Month LIBOR | 2.000% | 10/10/21 | BB+ | 1,941,562 |
| 1,433 | American Airlines, Inc., Term Loan 2025 | 3.827% | 1-Month LIBOR | 1.750% | 6/27/25 | BB+ | 1,411,532 |
| 2,893 | American Airlines, Inc., Term Loan B | 4.072% | 1-Month LIBOR | 2.000% | 12/14/23 | BB+ | 2,882,039 |
| 6,266 | Total Airlines | | | | | | 6,235,133 |
| Auto Components 0.6% (0.4% of Total Investments) | | | | | | | |

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|-------|--|---------|---------------|--------|----------|------|-----------|
| 703 | Horizon Global Corporation, Term Loan B, (DD1) | 6.572% | 1-Month LIBOR | 4.500% | 6/30/21 | B2 | 681,787 |
| 990 | Superior Industries International, Inc., Term Loan B | 6.077% | 1-Month LIBOR | 4.000% | 5/22/24 | B | 994,660 |
| 1,693 | Total Auto Components | | | | | | 1,676,447 |
| | Automobiles 0.9% (0.5% of Total Investments) | | | | | | |
| 1,430 | Chrysler Group LLC, Term Loan | 4.070% | 1-Month LIBOR | 2.000% | 12/31/18 | BBB | 1,434,510 |
| 103 | DexKo Global, Inc., Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 7/24/24 | B | 103,383 |
| 746 | DexKo Global, Inc., Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 7/24/24 | B | 750,221 |
| 2,279 | Total Automobiles | | | | | | 2,288,114 |
| | Biotechnology 1.1% (0.7% of Total Investments) | | | | | | |
| 2,963 | Grifols, Inc., Term Loan B | 4.200% | 1-Week LIBOR | 2.250% | 1/31/25 | BB | 2,974,617 |
| | Building Products 1.7% (1.1% of Total Investments) | | | | | | |
| 1,750 | Fairmount, Initial Term Loan | 6.050% | 3-Month LIBOR | 3.750% | 6/01/25 | BB | 1,753,465 |
| 489 | Ply Gem Industries, Inc., Term Loan B | 6.087% | 3-Month LIBOR | 3.750% | 4/12/25 | B | 490,740 |
| 2,381 | Quikrete Holdings, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 11/15/23 | BB | 2,382,290 |
| 4,620 | Total Building Products | | | | | | 4,626,495 |
| | Capital Markets 0.4% (0.2% of Total Investments) | | | | | | |
| 968 | RPI Finance Trust, Term Loan B6 | 4.334% | 3-Month LIBOR | 2.000% | 3/27/23 | BBB | 971,208 |
| | Chemicals 1.3% (0.8% of Total Investments) | | | | | | |
| 680 | Ineos US Finance LLC, Term Loan | 4.169% | 2-Month LIBOR | 2.000% | 4/01/24 | BB+ | 679,545 |
| 1,595 | Mineral Technologies, Inc., Term Loan B2 | 4.750% | N/A | N/A | 5/07/21 | BB+ | 1,592,975 |
| 1,254 | Univar, Inc., Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 7/01/24 | BB | 1,259,064 |
| 3,529 | Total Chemicals | | | | | | 3,531,584 |
| | Commercial Services & Supplies 4.4% (2.7% of Total Investments) | | | | | | |
| 739 | Fort Dearborn Holding Company, Inc., Term Loan, First Lien | 6.342% | 2-Month LIBOR | 4.000% | 10/19/23 | B | 732,286 |
| 2,226 | iQor US, Inc., Term Loan, First Lien | 7.337% | 3-Month LIBOR | 5.000% | 4/01/21 | B | 2,214,831 |
| 250 | iQor US, Inc., Term Loan, Second Lien | 11.087% | 3-Month LIBOR | 8.750% | 4/01/22 | CCC+ | 239,500 |
| 769 | KAR Auction Services, Inc., Term Loan B5 | 4.625% | 1-Month LIBOR | 2.500% | 3/09/23 | BB | 771,536 |

| | | | | | | | |
|-----|--|--------|---------------|--------|---------|---|---------|
| 767 | LSC Communications, Refinancing Term Loan | 7.577% | 1-Month LIBOR | 5.500% | 9/30/22 | B | 768,587 |
|-----|--|--------|---------------|--------|---------|---|---------|

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value |
|--|--|------------|--------------------|------------|--------------|------------|--------------|
| Commercial Services & Supplies (continued) | | | | | | | |
| \$ 1,719 | Monitronics International, Inc., Term Loan B2, First Lien | 7.834% | 3-Month LIBOR | 5.500% | 9/30/22 | B | \$ 1,614,063 |
| 1,305 | Protection One, Inc., Term Loan | 4.827% | 1-Month LIBOR | 2.750% | 5/02/22 | BB | 1,308,390 |
| 2,229 | Skillssoft Corporation, Initial Term Loan, First Lien, (DD1) | 6.827% | 1-Month LIBOR | 4.750% | 4/28/21 | B | 2,168,061 |
| 978 | Universal Services of America, Initial Term Loan, First Lien | 5.827% | 1-Month LIBOR | 3.750% | 7/28/22 | B | 965,281 |
| 171 | West Corporation, Incremental Term Loan B1 | 5.577% | 1-Month LIBOR | 3.500% | 10/10/24 | Ba3 | 170,511 |
| 753 | West Corporation, Term Loan B | 6.077% | 1-Month LIBOR | 4.000% | 10/10/24 | Ba3 | 754,040 |
| 11,906 | Total Commercial Services & Supplies | | | | | | 11,707,086 |
| Communications Equipment 0.8% (0.5% of Total Investments) | | | | | | | |
| 935 | Mitel US Holdings, Inc., Incremental Term Loan | 5.827% | 1-Month LIBOR | 3.750% | 9/25/23 | B+ | 937,665 |
| 1,130 | Plantronics, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 7/02/25 | BB | 1,130,904 |
| 2,065 | Total Communications Equipment | | | | | | 2,068,569 |
| Construction & Engineering 0.8% (0.5% of Total Investments) | | | | | | | |
| 1,000 | KBR, Inc., Term Loan B | 5.814% | 1-Month LIBOR | 3.750% | 4/25/25 | B+ | 1,008,130 |
| 1,204 | Traverse Midstream Partners, Term Loan B | 6.340% | 3-Month LIBOR | 4.000% | 9/27/24 | B+ | 1,210,587 |
| 2,204 | Total Construction & Engineering | | | | | | 2,218,717 |
| Containers & Packaging 0.5% (0.3% of Total Investments) | | | | | | | |
| 699 | Berry Global, Inc., Term Loan Q | 4.080% | 1-Month LIBOR | 2.000% | 10/01/22 | BBB | 700,990 |
| 741 | Reynolds Group Holdings, Inc., Term Loan, First Lien | 4.827% | 1-Month LIBOR | 2.750% | 2/05/23 | B+ | 743,879 |
| 1,440 | Total Containers & Packaging | | | | | | 1,444,869 |
| Distributors 0.6% (0.4% of Total Investments) | | | | | | | |
| 607 | | 4.830% | 1-Month LIBOR | 2.750% | 8/21/23 | BB | 606,204 |

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|-------|---|---------|---------------|--------|----------|-----|---|
| | American Seafoods Group LLC, Term Loan B | | | | | | |
| 1,000 | SRS Distribution, Inc., Term Loan B | 5.580% | 3-Month LIBOR | 3.250% | 5/23/25 | B | 984,750 |
| 1,607 | Total Distributors | | | | | | 1,590,954 |
| | Diversified Consumer Services | | | | | | 2.6% (1.6% of Total Investments) |
| 3,537 | Cengage Learning Acquisitions, Inc., Term Loan B | 6.329% | 1-Month LIBOR | 4.250% | 6/07/23 | B | 3,355,322 |
| 110 | Education Management LLC, Tranche A, Term Loan, (5) | 10.000% | N/A | N/A | 7/02/20 | N/R | 18,715 |
| 248 | Education Management LLC, Tranche B, Term Loan, (5) | 13.250% | N/A | N/A | 7/02/20 | N/R | 7,849 |
| 2,037 | Houghton Mifflin, Term Loan B, First Lien | 5.077% | 1-Month LIBOR | 3.000% | 5/28/21 | B | 1,909,741 |
| 967 | Laureate Education, Inc., Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 4/26/24 | B+ | 970,679 |
| 663 | Vertiv Co., Term Loan B | 6.100% | 1-Month LIBOR | 4.000% | 11/30/23 | B+ | 660,311 |
| 7,562 | Total Diversified Consumer Services | | | | | | 6,922,617 |
| | Diversified Financial Services | | | | | | 1.2% (0.7% of Total Investments) |
| 572 | Freedom Mortgage Corporation, Term Loan B | 6.817% | 1-Month LIBOR | 4.750% | 2/23/22 | B+ | 576,820 |
| 767 | Travelport LLC, Term Loan B | 4.830% | 3-Month LIBOR | 2.500% | 3/17/25 | B+ | 766,635 |
| 2,048 | Veritas US, Inc., Term Loan B1 | 6.641% | 1-Month LIBOR | 4.500% | 1/27/23 | B | 1,907,896 |
| 3,387 | Total Diversified Financial Services | | | | | | 3,251,351 |
| | Diversified Telecommunication Services | | | | | | 7.6% (4.7% of Total Investments) |
| 1,073 | CenturyLink, Inc., Initial Term A Loan | 4.827% | 1-Month LIBOR | 2.750% | 11/01/22 | BBB | 1,072,366 |
| 4,831 | CenturyLink, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 1/31/25 | BBB | 4,762,379 |
| 2,924 | Frontier Communications Corporation, Term Loan B | 5.830% | 1-Month LIBOR | 3.750% | 1/14/22 | B+ | 2,887,675 |
| 1,542 | Intelsat Jackson Holdings, S.A., Term Loan B | 5.827% | 1-Month LIBOR | 3.750% | 11/30/23 | B | 1,548,694 |

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| | | | | | | | |
|--------|---|--------|---------------|--------|---------|-----|------------|
| 236 | Intelsat Jackson Holdings, S.A., Term Loan B4 | 6.577% | 1-Month LIBOR | 4.500% | 1/02/24 | B1 | 248,493 |
| 378 | Intelsat Jackson Holdings, S.A., Term Loan B5 | 6.625% | N/A | N/A | 1/02/24 | B1 | 396,758 |
| 1,552 | Level 3 Financing, Inc., Tranche B, Term Loan | 4.331% | 1-Month LIBOR | 2.250% | 2/22/24 | BBB | 1,556,693 |
| 2,376 | WideOpenWest Finance LLC, Term Loan B | 5.329% | 1-Month LIBOR | 3.250% | 8/18/23 | B | 2,283,844 |
| 435 | Windstream Corporation, Term Loan B6 | 6.080% | 1-Month LIBOR | 4.000% | 3/29/21 | B+ | 411,054 |
| 5,000 | Ziggo B.V., Term Loan E | 4.572% | 1-Month LIBOR | 2.500% | 4/15/25 | BB | 4,975,325 |
| 20,347 | Total Diversified Telecommunication Services | | | | | | 20,143,281 |

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

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|------------|--------------------|------------|--------------|-------------|------------|
| Electric Utilities 1.1% (0.7% of Total Investments) | | | | | | | |
| \$ 436 | EFS Cogen Holdings LLC, Term Loan B | 5.590% | 3-Month LIBOR | 3.250% | 6/28/23 | BB | \$ 437,336 |
| 1,604 | Vistra Operations Co., Term Loan B1 | 4.077% | 1-Month LIBOR | 2.000% | 8/01/23 | BBB | 1,603,365 |
| 825 | Vistra Operations Co., Term Loan B3 | 4.074% | 1-Month LIBOR | 2.000% | 12/31/25 | BBB | 824,235 |
| 2,865 | Total Electric Utilities | | | | | | 2,864,936 |
| Electrical Equipment 0.6% (0.4% of Total Investments) | | | | | | | |
| 1,041 | TTM Technologies, Inc., Term Loan B | 4.592% | 1-Month LIBOR | 2.500% | 9/28/24 | BB+ | 1,044,427 |
| 546 | Zebra Technologies Corporation, Term Loan B | 4.057% | 3-Month LIBOR | 1.750% | 10/27/21 | BB+ | 548,497 |
| 1,587 | Total Electrical Equipment | | | | | | 1,592,924 |
| Energy Equipment & Services 0.1% (0.1% of Total Investments) | | | | | | | |
| 392 | Dynamic Energy Services International LLC, Term Loan, (cash 15.870%, PIK 13.500%) | 15.870% | 3-Month LIBOR | 13.500% | 5/06/19 | N/R | 103,984 |
| 162 | Ocean Rig UDW, Inc., Term Loan | 8.000% | N/A | N/A | 9/20/24 | Caa1 | 170,634 |
| 554 | Total Energy Equipment & Services | | | | | | 274,618 |
| Equity Real Estate Investment Trusts 2.9% (1.8% of Total Investments) | | | | | | | |
| 3,252 | Communications Sales & Leasing, Inc., Shortfall Term Loan | 5.077% | 1-Month LIBOR | 3.000% | 10/24/22 | B | 3,119,322 |
| 745 | Realogy Group LLC, Term Loan A | 4.317% | 1-Month LIBOR | 2.250% | 2/08/23 | N/R | 746,479 |
| 991 | Realogy Group LLC, Term Loan B | 4.317% | 1-Month LIBOR | 2.250% | 2/08/25 | BB+ | 994,090 |
| 2,983 | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (5) | 8.077% | 1-Month LIBOR | 6.000% | 6/30/22 | CCC+ | 2,847,324 |
| 7,971 | Total Equity Real Estate Investment Trusts | | | | | | 7,707,215 |

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Food & Staples Retailing 5.5% (3.4% of Total Investments)

| | | | | | | | |
|--------|--|--------|---------------|--------|----------|----|------------|
| 714 | Albertson's LLC, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB | 713,839 |
| 11,883 | Albertson's LLC, Term Loan B4 | 4.827% | 1-Month LIBOR | 2.750% | 8/25/21 | BB | 11,852,868 |
| 946 | Albertson's LLC, Term Loan B6 | 5.319% | 3-Month LIBOR | 3.000% | 6/22/23 | BB | 941,565 |
| 786 | BJ's Wholesale Club, Inc., Term Loan B, First Lien | 5.597% | 1-Month LIBOR | 3.500% | 2/03/24 | B | 788,285 |
| 442 | Save-A-Lot, Term Loan B | 8.077% | 1-Month LIBOR | 6.000% | 12/05/23 | B | 343,354 |
| 14,771 | Total Food & Staples Retailing | | | | | | 14,639,911 |

Food Products 2.9% (1.8% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|---------|-----|-----------|
| 836 | Hearthside Group Holdings LLC, Term Loan B | 5.064% | 1-Month LIBOR | 3.000% | 5/23/25 | B | 830,589 |
| 1,919 | Jacobs Douwe Egberts, Term Loan B | 4.625% | 3-Month LIBOR | 2.250% | 7/04/22 | BB | 1,929,515 |
| 328 | Pinnacle Foods Finance LLC, Term Loan B | 3.840% | 1-Month LIBOR | 1.750% | 2/02/24 | BB+ | 328,755 |
| 4,518 | US Foods, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 6/27/23 | BBB | 4,521,109 |
| 7,601 | Total Food Products | | | | | | 7,609,968 |

Health Care Equipment & Supplies 2.0% (1.3% of Total Investments)

| | | | | | | | |
|-------|--|---------|---------------|--------|----------|----|-----------|
| 945 | Acelity, Term Loan B | 5.584% | 3-Month LIBOR | 3.250% | 2/02/24 | B | 949,459 |
| 432 | ConvaTec, Inc., Term Loan B | 4.584% | 3-Month LIBOR | 2.250% | 10/25/23 | BB | 432,974 |
| 676 | Greatbatch, New Term Loan B | 5.330% | 1-Month LIBOR | 3.250% | 10/27/22 | B+ | 680,665 |
| 500 | LifeScan, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 487,500 |
| 1,489 | Onex Carestream Finance LP, Term Loan, First Lien | 6.077% | 1-Month LIBOR | 4.000% | 6/07/19 | B | 1,490,446 |
| 929 | Onex Carestream Finance LP, Term Loan, Second Lien | 10.577% | 1-Month LIBOR | 8.500% | 12/07/19 | B | 929,247 |
| 500 | Vyaire Medical, Inc., Term Loan B | 7.232% | 6-Month LIBOR | 4.750% | 4/16/25 | B | 491,250 |
| 5,471 | Total Health Care Equipment & Supplies | | | | | | 5,461,541 |

Health Care Providers & Services 5.9% (3.6% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|---------|---|-----------|
| 1,091 | Air Medical Group Holdings, Inc., Term | 5.347% | 1-Month LIBOR | 3.250% | 4/28/22 | B | 1,061,025 |
|-------|--|--------|---------------|--------|---------|---|-----------|

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|-------|--|--------|---------------|--------|----------|----|-----------|
| | Loan B | | | | | | |
| 1,035 | Air Medical Group Holdings, Inc., Term Loan B | 6.329% | 1-Month LIBOR | 4.250% | 3/14/25 | B | 1,022,288 |
| 500 | Ardent Health, Term Loan, First Lien | 6.572% | 1-Month LIBOR | 4.500% | 6/30/25 | B | 504,375 |
| 546 | Community Health Systems, Inc., Term Loan H | 5.557% | 3-Month LIBOR | 3.250% | 1/27/21 | B | 537,294 |
| 949 | Concentra, Inc., Term Loan B | 4.850% | 1-Month LIBOR | 2.750% | 6/01/22 | B+ | 951,981 |
| 639 | Envision Healthcare Corporation, Term Loan B, First Lien | 5.080% | 1-Month LIBOR | 3.000% | 12/01/23 | BB | 639,497 |
| 756 | Healogics, Inc., Term Loan, First Lien | 6.570% | 3-Month LIBOR | 4.250% | 7/01/21 | B | 716,197 |
| 62 | Heartland Dental Care, Inc., Delay Draw Facility, (6) | 1.875% | N/A | N/A | 4/30/25 | B | 61,457 |
| 412 | Heartland Dental Care, Inc., Term Loan, First Lien | 5.827% | 1-Month LIBOR | 3.750% | 4/30/25 | B | 409,715 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|--------------|
| Health Care Providers & Services (continued) | | | | | | | |
| \$ 1,710 | Kindred at Home Hospice, Term Loan B, (DD1) | 6.125% | 3-Month LIBOR | 3.750% | 6/21/25 | B | \$ 1,726,442 |
| 500 | Kindred at Home Hospice, Term Loan, Second Lien | 9.375% | 3-Month LIBOR | 7.000% | 6/21/26 | CCC+ | 510,625 |
| 1,900 | Millennium Laboratories, Inc., Term Loan B, First Lien | 8.577% | 1-Month LIBOR | 6.500% | 12/21/20 | CCC+ | 1,051,362 |
| 341 | MultiPlan, Inc., Term Loan B | 5.084% | 3-Month LIBOR | 2.750% | 6/07/23 | B+ | 341,905 |
| 2,707 | Pharmaceutical Product Development, Inc., Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 8/18/22 | Ba3 | 2,711,699 |
| 748 | PharMerica, Term Loan, First Lien | 5.578% | 1-Month LIBOR | 3.500% | 12/06/24 | B | 752,217 |
| 748 | Prospect Medical Holdings, Term Loan B1 | 7.625% | 1-Month LIBOR | 5.500% | 2/22/24 | B | 752,337 |
| 119 | Quorum Health Corp., Term Loan B | 8.827% | 1-Month LIBOR | 6.750% | 4/29/22 | B1 | 120,809 |
| 1,678 | Select Medical Corporation, Term Loan B | 4.831% | 1-Month LIBOR | 2.750% | 3/01/21 | BB | 1,686,170 |
| 148 | Vizient, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 2/13/23 | BB | 148,963 |
| 16,589 | Total Health Care Providers & Services | | | | | | 15,706,358 |
| Health Care Technology 1.4% (0.8% of Total Investments) | | | | | | | |
| 714 | Catalent Pharma Solutions, Inc., Term Loan B | 4.327% | 1-Month LIBOR | 2.250% | 5/20/24 | BB | 715,422 |
| 2,963 | Emdeon, Inc., Term Loan | 4.827% | 1-Month LIBOR | 2.750% | 3/01/24 | B+ | 2,961,478 |
| 3,677 | Total Health Care Technology | | | | | | 3,676,900 |
| Hotels, Restaurants & Leisure 10.8% (6.7% of Total Investments) | | | | | | | |
| 748 | Aramark Corporation, Term Loan | 4.084% | 3-Month LIBOR | 1.750% | 3/11/25 | BBB | 750,149 |
| 4,602 | Burger King Corporation, Term Loan B3 | 4.327% | 1-Month LIBOR | 2.250% | 2/16/24 | B+ | 4,604,860 |
| 1,406 | Caesars Entertainment Operating Company, | 4.077% | 1-Month LIBOR | 2.000% | 10/06/24 | BB | 1,405,539 |

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| | | | | | | | |
|--------|---|-------------|------------------------------------|--------|----------|------|------------|
| | Inc., Term Loan B | | | | | | |
| 1,990 | Caesars Resort Collection, Term Loan, First Lien | 4.827% | 1-Month LIBOR | 2.750% | 12/23/24 | BB | 2,000,418 |
| 1,626 | CCM Merger, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 8/09/21 | BB | 1,633,265 |
| 2,179 | CityCenter Holdings LLC, Term Loan B | 4.327% | 1-Month LIBOR | 2.250% | 4/18/24 | BB | 2,184,872 |
| 2,418 | Hilton Hotels, Term Loan B | 3.814% | 1-Month LIBOR | 1.750% | 10/25/23 | BBB | 2,428,656 |
| 2,207 | Intrawest Resorts Holdings, Inc., Term Loan B | 5.077% | 1-Month LIBOR | 3.000% | 7/31/24 | B | 2,207,993 |
| 1,676 | Life Time Fitness, Inc., Term Loan B | 5.057% | 3-Month LIBOR | 2.750% | 6/10/22 | BB | 1,680,701 |
| 1,075 | MGM Growth Properties, Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 4/25/25 | BB+ | 1,077,605 |
| 4,316 | Scientific Games Corp., Initial Term Loan B5 | 4.903% | 2-Month LIBOR | 2.750% | 8/14/24 | B+ | 4,323,937 |
| 886 | Seaworld Parks and Entertainment, Inc., Term Loan B5 | 5.077% | 1-Month LIBOR | 3.000% | 4/01/24 | B | 884,993 |
| 750 | Stars Group Holdings, Term Loan B | 5.831% | 3-Month LIBOR | 3.500% | 7/10/25 | B+ | 757,774 |
| 1,731 | Station Casino LLC, Term Loan B | 4.580% | 1-Month LIBOR | 2.500% | 6/08/23 | BB | 1,737,439 |
| 1,000 | Wyndham International, Inc., Term Loan B | 3.827% | 1-Month LIBOR | 1.750% | 5/30/25 | BBB | 1,003,595 |
| 28,610 | Total Hotels, Restaurants & Leisure | | | | | | 28,681,796 |
| | Household Products | 0.9% | (0.5% of Total Investments) | | | | |
| 2,196 | Revlon Consumer Products Corporation, Term Loan B, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 11/16/20 | CCC+ | 1,624,413 |
| 759 | Serta Simmons Holdings LLC, Term Loan, First Lien | 5.591% | 1-Month LIBOR | 3.500% | 11/08/23 | B | 638,914 |
| 2,955 | Total Household Products | | | | | | 2,263,327 |
| | Industrial Conglomerates | 1.0% | (0.6% of Total Investments) | | | | |
| 1,903 | Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien | 6.596% | 3-Month LIBOR | 4.250% | 6/16/24 | B | 1,914,846 |
| 748 | Education Advisory Board, Term Loan, | 6.252% | 3-Month LIBOR | 3.750% | 11/15/24 | B | 744,384 |

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| | | | | | | | |
|-------|--|--------|---------------|--------|----------|-----|-----------|
| | First Lien | | | | | | |
| 2,651 | Total Industrial Conglomerates | | | | | | 2,659,230 |
| | Insurance 1.8% (1.1% of Total Investments) | | | | | | |
| 494 | Acrisure LLC, Term Loan B | 6.592% | 3-Month LIBOR | 4.250% | 11/22/23 | B | 495,620 |
| 2,694 | Alliant Holdings I LLC, Term Loan B | 5.078% | 1-Month LIBOR | 3.000% | 5/09/25 | B | 2,697,577 |
| 1,659 | Hub International Holdings, Inc., Term Loan B | 5.335% | 3-Month LIBOR | 3.000% | 4/25/25 | B | 1,659,633 |
| 4,847 | Total Insurance | | | | | | 4,852,830 |
| | Internet and Direct Marketing Retail 0.4% (0.2% of Total Investments) | | | | | | |
| 1,000 | Uber Technologies, Inc., Term Loan | 6.100% | 1-Month LIBOR | 4.000% | 4/04/25 | N/R | 1,007,030 |
| | Internet Software & Services 1.8% (1.1% of Total Investments) | | | | | | |
| 978 | Ancestry.com, Inc., Term Loan, First Lien | 5.330% | 1-Month LIBOR | 3.250% | 10/19/23 | B | 980,706 |
| 750 | GTT Communications, Inc., Term Loan, First Lien | 4.830% | 1-Month LIBOR | 2.750% | 6/02/25 | B | 743,438 |

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

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|------------|
| Internet Software & Services (continued) | | | | | | | |
| \$ 948 | Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien | 5.363% | 3-Month LIBOR | 3.000% | 11/03/23 | BB | \$ 944,488 |
| 1,103 | Sabre, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 2/22/24 | BB | 1,105,298 |
| 1,109 | SkillSoft Corporation, Term Loan, Second Lien | 10.327% | 1-Month LIBOR | 8.250% | 4/28/22 | CCC | 997,312 |
| 4,888 | Total Internet Software & Services | | | | | | 4,771,242 |
| IT Services 3.5% (2.2% of Total Investments) | | | | | | | |
| 275 | DigiCert, Term Loan, First Lien | 7.327% | 1-Month LIBOR | 5.250% | 10/31/24 | B | 276,104 |
| 553 | Engility Corporation, Term Loan B2 | 4.827% | 1-Month LIBOR | 2.750% | 8/11/23 | BB | 555,456 |
| 1,279 | First Data Corporation, Term Loan, First Lien | 4.069% | 1-Month LIBOR | 2.000% | 7/10/22 | BB | 1,280,729 |
| 3,712 | First Data Corporation, Term Loan, First Lien | 4.069% | 1-Month LIBOR | 2.000% | 4/26/24 | BB | 3,715,479 |
| 667 | Gartner, Inc., Term Loan A | 4.077% | 1-Month LIBOR | 2.000% | 3/21/22 | BB+ | 668,735 |
| 209 | PEAK 10, Inc., Term Loan B | 5.834% | 3-Month LIBOR | 3.500% | 8/01/24 | B | 208,572 |
| 1,238 | Tempo Acquisition LLC, Term Loan B | 5.077% | 1-Month LIBOR | 3.000% | 5/01/24 | B | 1,240,154 |
| 748 | Vantiv LLC, Repriced Term Loan B4 | 3.824% | 1-Month LIBOR | 1.750% | 8/09/24 | BBB | 748,421 |
| 735 | WEX, Inc., Term Loan B | 4.327% | 1-Month LIBOR | 2.250% | 7/01/23 | BB | 736,551 |
| 9,416 | Total IT Services | | | | | | 9,430,201 |
| Leisure Products 1.2% (0.8% of Total Investments) | | | | | | | |
| 1,026 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 5.572% | 1-Month LIBOR | 3.500% | 5/30/25 | B+ | 1,030,687 |
| 875 | Academy, Ltd., Term Loan B, (DD1) | 6.092% | 1-Month LIBOR | 4.000% | 7/01/22 | CCC+ | 725,655 |
| 996 | Equinox Holdings, Inc., Term Loan B1 | 5.077% | 1-Month LIBOR | 3.000% | 3/08/24 | B+ | 1,001,521 |
| 493 | Four Seasons Holdings, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 11/30/23 | BB | 493,160 |
| 3,390 | Total Leisure Products | | | | | | 3,251,023 |

Life Sciences Tools & Services 0.1% (0.1% of Total Investments)

| | | | | | | | |
|-----|---------------------------------------|--------|---------------|--------|---------|----|---------|
| 357 | Inventiv Health, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 8/01/24 | BB | 357,131 |
|-----|---------------------------------------|--------|---------------|--------|---------|----|---------|

Machinery 1.7% (1.0% of Total Investments)

| | | | | | | | |
|-------|---|---------|---------------|--------|----------|------|-----------|
| 1,236 | Gardner Denver, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 7/30/24 | BB | 1,239,884 |
| 838 | Gates Global LLC, Term Loan B | 5.084% | 3-Month LIBOR | 2.750% | 4/01/24 | B+ | 841,009 |
| 746 | Navistar, Inc., Tranche B, Term Loan | 5.600% | 1-Month LIBOR | 3.500% | 11/06/24 | B+ | 748,116 |
| 500 | NN, Inc., Term Loan, Second Lien | 10.097% | 1-Month LIBOR | 8.000% | 4/19/23 | CCC+ | 495,000 |
| 208 | Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien | 4.314% | 1-Month LIBOR | 2.250% | 8/21/24 | BB+ | 208,628 |
| 499 | TNT Crane and Rigging Inc., Initial Term Loan, First Lien | 6.834% | 3-Month LIBOR | 4.500% | 11/27/20 | CCC+ | 479,852 |
| 500 | TNT Crane and Rigging, Inc., Term Loan, Second Lien | 11.334% | 3-Month LIBOR | 9.000% | 11/26/21 | CCC- | 422,500 |
| 4,527 | Total Machinery | | | | | | 4,434,989 |

Marine 0.6% (0.4% of Total Investments)

| | | | | | | | |
|-------|--|---------|---------------|--------|----------|------|-----------|
| 666 | American Commercial Lines LLC, Term Loan B, First Lien | 10.827% | 1-Month LIBOR | 8.750% | 11/12/20 | CCC+ | 545,979 |
| 1,024 | Harvey Gulf International Marine, Inc., Exit Term Loan | 10.000% | N/A | N/A | 6/06/23 | B3 | 1,032,552 |
| 1,690 | Total Marine | | | | | | 1,578,531 |

Media 15.9% (9.8% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|---------|------|-----------|
| 1,251 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 5.327% | 1-Month LIBOR | 3.250% | 7/23/21 | B | 1,186,348 |
| 988 | Affinion Group Holdings, Inc., Term Loan, First Lien | 9.822% | 1-Month LIBOR | 7.750% | 5/10/22 | B2 | 1,028,234 |
| 2,418 | Catalina Marketing Corporation, Term Loan, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 4/09/21 | B2 | 1,542,018 |
| 1,000 | Catalina Marketing Corporation, Term Loan, Second Lien | 8.827% | 1-Month LIBOR | 6.750% | 4/11/22 | Caa2 | 270,500 |
| 3,421 | Cequel Communications LLC, Term Loan B | 4.327% | 1-Month LIBOR | 2.250% | 7/28/25 | BB | 3,411,721 |
| 2,940 | Charter Communications | 4.080% | 1-Month LIBOR | 2.000% | 4/30/25 | BBB | 2,945,238 |

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| Operating Holdings | | | | | | | |
|--------------------|--|--------|---------------|--------|---------|-----|-----------|
| LLC, Term Loan B | | | | | | | |
| 1,495 | Cineworld Group PLC, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 2/28/25 | BB | 1,492,115 |
| 3,064 | Clear Channel Communications, Inc., Tranche D, Term Loan, (5) | 8.827% | N/A | N/A | 1/30/19 | N/R | 2,390,923 |
| 4,961 | Clear Channel Communications, Inc., Term Loan E, (5) | 9.580% | N/A | N/A | 7/30/19 | N/R | 3,858,833 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|----------------------------|--|---|--------------------|------------|--------------|-------------|------------|
| Media (continued) | | | | | | | |
| \$ 998 | CSC Holdings LLC, Term Loan B | 4.572% | 1-Month LIBOR | 2.500% | 1/25/26 | BB | \$ 998,123 |
| 3,989 | Cumulus Media, Inc., Exit Term Loan | 6.580% | 1-Month LIBOR | 4.500% | 5/15/22 | B | 3,945,469 |
| 1,270 | Getty Images, Inc., Term Loan B, First Lien | 5.572% | 1-Month LIBOR | 3.500% | 10/18/19 | B3 | 1,247,426 |
| 415 | Gray Television, Inc., Term Loan B2 | 4.340% | 2-Month LIBOR | 2.250% | 2/07/24 | BB | 415,328 |
| 963 | IMG Worldwide, Inc., Term Loan B | 4.930% | 2-Month LIBOR | 2.750% | 5/18/25 | B | 960,570 |
| 423 | Lions Gate Entertainment Corp., Term Loan B | 4.314% | 1-Month LIBOR | 2.250% | 3/24/25 | BB | 424,749 |
| 1,966 | McGraw-Hill Education Holdings LLC, Term Loan B | 6.077% | 1-Month LIBOR | 4.000% | 5/02/22 | B+ | 1,937,958 |
| 1,663 | Meredith, Term Loan B | 5.077% | 1-Month LIBOR | 3.000% | 1/31/25 | BB | 1,669,890 |
| 1,000 | Metro-Goldwyn-Mayer, Inc., Term Loan, First Lien | 4.580% | 1-Month LIBOR | 2.500% | 7/03/25 | BB | 1,002,190 |
| 750 | Metro-Goldwyn-Mayer, Inc., Term Loan, Second Lien | 6.580% | 1-Month LIBOR | 4.500% | 7/03/26 | B | 750,000 |
| 247 | Nexstar Broadcasting Group, Term Loan | 4.592% | 1-Month LIBOR | 2.500% | 1/17/24 | BB+ | 248,024 |
| 1,856 | Nexstar Broadcasting Group, Term Loan B | 4.592% | 1-Month LIBOR | 2.500% | 1/17/24 | BB+ | 1,860,148 |
| 3,500 | Numericable Group S.A, Term Loan B13, (WI/DD) | TBD | TBD | TBD | TBD | B | 3,429,720 |
| 499 | Sinclair Television Group, Term Loan B2 | 4.330% | 1-Month LIBOR | 2.250% | 1/31/24 | BB+ | 499,203 |
| 1,442 | Springer Science & Business Media, Inc., Term Loan B13, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 8/15/22 | B | 1,442,307 |
| 3,480 | Univision Communications, Inc., Term Loan C5 | 4.827% | 1-Month LIBOR | 2.750% | 3/15/24 | BB | 3,383,386 |
| 45,999 | Total Media | | | | | | 42,340,421 |
| Metals & Mining | | 0.3% (0.2% of Total Investments) | | | | | |
| 866 | CanAm Construction, Inc., Term Loan B | 7.577% | 1-Month LIBOR | 5.500% | 7/01/24 | B | 877,078 |
| Multiline Retail | | 0.8% (0.5% of Total Investments) | | | | | |
| 887 | | 6.836% | 1-Month LIBOR | 4.750% | 12/12/22 | B | 702,882 |

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| | | | | | | | |
|--------|---|-------------|------------------------------------|---------|----------|------|------------|
| | Belk, Inc., Term Loan B, First Lien | | | | | | |
| 873 | EG America LLC, Term Loan, First Lien | 6.334% | 3-Month LIBOR | 4.000% | 2/07/25 | B | 870,722 |
| 691 | Hudson's Bay Company, Term Loan B, First Lien | 5.419% | 2-Month LIBOR | 3.250% | 9/30/22 | BB | 655,531 |
| 2,451 | Total Multiline Retail | | | | | | 2,229,135 |
| | Oil, Gas & Consumable Fuels | 3.9% | (2.4% of Total Investments) | | | | |
| 1,091 | BCP Renaissance Parent, Term Loan B | 5.842% | 3-Month LIBOR | 3.500% | 10/31/24 | B+ | 1,096,669 |
| 750 | California Resources Corporation, Term Loan | 12.439% | 1-Month LIBOR | 10.375% | 12/31/21 | B | 829,219 |
| 750 | California Resources Corporation, Term Loan B | 6.831% | 1-Month LIBOR | 4.750% | 12/31/22 | B | 764,374 |
| 126 | Energy and Exploration Partners, Term Loan, Second Lien, (cash 0.000%, PIK 5.000%), (5) | 0.000% | N/A | N/A | 5/13/22 | N/R | 1,895 |
| 1,546 | Fieldwood Energy LLC, Exit Term Loan | 7.327% | 1-Month LIBOR | 5.250% | 4/11/22 | B+ | 1,551,413 |
| 643 | Fieldwood Energy LLC, Exit Term Loan, second Lien | 9.327% | 1-Month LIBOR | 7.250% | 4/11/23 | B+ | 625,778 |
| 2,494 | McDermott International, Term Loan | 7.077% | 1-Month LIBOR | 5.000% | 5/12/25 | BB | 2,512,927 |
| 828 | Peabody Energy Corporation, Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 3/31/25 | BB | 830,309 |
| 2,374 | Seadrill Partners LLC, Initial Term Loan | 8.334% | 3-Month LIBOR | 6.000% | 2/21/21 | CCC+ | 2,225,791 |
| 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+ | 23,733 |
| 10,629 | Total Oil, Gas & Consumable Fuels | | | | | | 10,462,108 |
| | Personal Products | 0.7% | (0.5% of Total Investments) | | | | |
| 1,000 | Coty, Inc., Term Loan A | 3.847% | 1-Month LIBOR | 1.750% | 4/05/23 | BB+ | 991,250 |
| 1,000 | Coty, Inc., Term Loan B | 4.347% | 1-Month LIBOR | 2.250% | 4/07/25 | BB+ | 977,815 |
| 2,000 | Total Personal Products | | | | | | 1,969,065 |
| | Pharmaceuticals | 1.3% | (0.8% of Total Investments) | | | | |
| 589 | Alphabet Holding Company, Inc., Initial Term Loan, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 9/26/24 | B | 553,574 |
| 2,574 | | 6.327% | 1-Month LIBOR | 4.250% | 10/21/21 | Caa2 | 2,327,518 |

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Concordia Healthcare
Corporation, Term Loan
B, First Lien, (5)

| | | | | | | | |
|-------|--|-------------|------------------------------------|--------|----------|-----|-----------|
| 541 | Valeant Pharmaceuticals International, Inc., Term Loan, First Lien | 5.092% | 1-Month LIBOR | 3.000% | 6/02/25 | BB | 541,950 |
| 3,704 | Total Pharmaceuticals | | | | | | 3,423,042 |
| | Professional Services | 2.4% | (1.5% of Total Investments) | | | | |
| 1,193 | Ceridian HCM Holding, Inc., Term Loan B | 5.327% | 1-Month LIBOR | 3.250% | 4/30/25 | B | 1,195,523 |
| 3,318 | Formula One Group, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 2/01/24 | B+ | 3,303,629 |
| 1,262 | Nielsen Finance LLC, Term Loan B4 | 4.097% | 1-Month LIBOR | 2.000% | 10/04/23 | BBB | 1,258,164 |

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

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|------------|--------------------|------------|--------------|-------------|------------|
| Professional Services (continued) | | | | | | | |
| \$ 718 | On Assignment, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 4/02/25 | BB | \$ 719,233 |
| 6,491 | Total Professional Services | | | | | | 6,476,549 |
| Real Estate Management & Development 1.8% (1.1% of Total Investments) | | | | | | | |
| 500 | Altisource Solutions S.A R.L., Term Loan B | 6.334% | 3-Month LIBOR | 4.000% | 3/29/24 | B+ | 497,309 |
| 1,741 | Capital Automotive LP, Term Loan, Second Lien | 8.080% | 1-Month LIBOR | 6.000% | 3/24/25 | CCC+ | 1,771,293 |
| 1,500 | GGP, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB+ | 1,489,845 |
| 994 | Trico Group LLC, Term Loan, First Lien | 8.807% | 3-Month LIBOR | 6.500% | 2/02/24 | B | 996,234 |
| 4,735 | Total Real Estate Management & Development | | | | | | 4,754,681 |
| Road & Rail 0.7% (0.5% of Total Investments) | | | | | | | |
| 975 | Quality Distribution, Incremental Term Loan, First Lien | 7.834% | 3-Month LIBOR | 5.500% | 8/18/22 | B | 982,717 |
| 1,000 | Savage Enterprises LLC, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 1,004,380 |
| 1,975 | Total Road & Rail | | | | | | 1,987,097 |
| Semiconductors & Semiconductor Equipment 1.7% (1.1% of Total Investments) | | | | | | | |
| 706 | Cypress Semiconductor Corp, Term Loan B | 4.320% | 1-Month LIBOR | 2.250% | 7/05/21 | BB | 710,405 |
| 602 | Lumileds, Term Loan B | 5.751% | 1-Month LIBOR | 3.500% | 6/30/24 | B+ | 598,635 |
| 1,250 | Microchip Technology., Inc., Term Loan B | 4.080% | 1-Month LIBOR | 2.000% | 5/29/25 | BB+ | 1,254,688 |
| 980 | Micron Technology, Inc., Term Loan B | 3.830% | 1-Month LIBOR | 1.750% | 4/10/22 | BBB | 984,288 |
| 1,089 | ON Semiconductor Corporation, Term Loan B3 | 3.827% | 1-Month LIBOR | 1.750% | 3/31/23 | Baa3 | 1,091,386 |

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| | | | | | | | |
|-------|--|---------|---------------|--------|----------|------|-----------|
| 4,627 | Total Semiconductors & Semiconductor Equipment Software 15.3% (9.5% of Total Investments) | | | | | | 4,639,402 |
| 2,587 | Avaya, Inc., Tranche B Term Loan | 6.322% | 1-Month LIBOR | 4.250% | 12/15/24 | B | 2,602,095 |
| 1,000 | Blackboard, Inc., Term Loan B4, (DD1) | 7.333% | 3-Month LIBOR | 5.000% | 6/30/21 | B | 950,007 |
| 3,066 | BMC Software, Inc., Term Loan B | 4.250% | 1-Month LIBOR | 3.250% | 6/28/25 | B | 3,068,556 |
| 2,151 | Compuware Corporation, Term Loan B3 | 5.580% | 1-Month LIBOR | 3.500% | 12/15/21 | B | 2,159,070 |
| 737 | DTI Holdings, Inc., Replacement Term Loan B1 | 6.827% | 1-Month LIBOR | 4.750% | 9/29/23 | B | 735,054 |
| 1,588 | Ellucian, Term Loan B, First Lien | 5.584% | 3-Month LIBOR | 3.250% | 9/30/22 | B | 1,592,382 |
| 2,463 | Greeneden U.S. Holdings II LLC, Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 12/01/23 | B | 2,478,510 |
| 4,767 | Infor (US), Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 2/01/22 | B | 4,779,809 |
| 1,254 | Informatica, Term Loan B | 5.327% | 1-Month LIBOR | 3.250% | 8/05/22 | B | 1,261,254 |
| 988 | Kronos Incorporated, Term Loan B | 5.358% | 3-Month LIBOR | 3.000% | 11/20/23 | B | 991,696 |
| 500 | McAfee Holdings International, Inc., Term Loan, Second Lien | 10.572% | 1-Month LIBOR | 8.500% | 9/29/25 | B | 513,125 |
| 2,024 | McAfee LLC, Term Loan | 6.572% | 1-Month LIBOR | 4.500% | 9/30/24 | B | 2,040,509 |
| 642 | Micro Focus International PLC, New Term Loan | 4.577% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 640,162 |
| 4,333 | Micro Focus International PLC, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 4,323,172 |
| 1,883 | Micro Focus International PLC, Term Loan B2 | 4.327% | 1-Month LIBOR | 2.500% | 11/19/21 | BB | 1,878,186 |
| 429 | Misys, New Term Loan, Second Lien | 9.557% | 3-Month LIBOR | 7.250% | 6/13/25 | CCC+ | 415,205 |
| 499 | Mitchell International, Inc., Initial Term Loan, First Lien | 5.327% | 1-Month LIBOR | 3.250% | 11/29/24 | B1 | 498,393 |
| 450 | Mitchell International, Inc., Initial Term | 9.327% | 1-Month LIBOR | 7.250% | 12/01/25 | CCC | 452,297 |

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| | | | | | | | |
|--------|--|-------------|------------------------------------|--------|----------|-----|------------|
| | Loan, Second Lien | | | | | | |
| 985 | RP Crown Parent LLC, Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 10/15/23 | B | 988,388 |
| 3,391 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3 | 4.577% | 1-Month LIBOR | 2.500% | 4/16/25 | BB | 3,404,405 |
| 1,301 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4 | 4.577% | 1-Month LIBOR | 2.500% | 4/16/25 | BB | 1,305,860 |
| 3,653 | Tibco Software, Inc., Term Loan, First Lien | 5.580% | 1-Month LIBOR | 3.500% | 12/04/20 | B | 3,668,585 |
| 40,691 | Total Software | | | | | | 40,746,720 |
| | Specialty Retail | 1.6% | (1.0% of Total Investments) | | | | |
| 884 | Neiman Marcus Group, Inc., Term Loan | 5.336% | 1-Month LIBOR | 3.250% | 10/25/20 | CCC | 782,950 |
| 2,690 | Petco Animal Supplies, Inc., Term Loan B1 | 5.590% | 3-Month LIBOR | 3.250% | 1/26/23 | B2 | 1,941,803 |
| 1,789 | Petsmart Inc., Term Loan B, First Lien | 5.100% | 1-Month LIBOR | 3.000% | 3/11/22 | B3 | 1,491,171 |
| 5,363 | Total Specialty Retail | | | | | | 4,215,924 |
| | Technology Hardware, Storage & Peripherals | 5.8% | (3.6% of Total Investments) | | | | |
| 2,225 | Dell International LLC, Replacement Term Loan A2 | 3.830% | 1-Month LIBOR | 1.750% | 9/07/21 | BBB | 2,225,557 |
| 6,642 | Dell International LLC, Refinancing Term Loan B | 4.080% | 1-Month LIBOR | 2.000% | 9/07/23 | BBB | 6,650,578 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value | |
|--|--|------------|--------------------|-------------|--------------|-------------|------------|-------------|
| Technology Hardware, Storage & Peripherals (continued) | | | | | | | | |
| \$ 900 | Mitel US Holdings, Inc., Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | B | \$ 905,769 | |
| 5,727 | Western Digital, Term Loan B | 3.827% | 1-Month LIBOR | 1.750% | 4/29/23 | BBB | 5,735,732 | |
| 15,494 | Total Technology Hardware, Storage & Peripherals | | | | | | 15,517,636 | |
| Transportation Infrastructure 1.8% (1.1% of Total Investments) | | | | | | | | |
| 4,692 | Avolon LLC, Term Loan B | 4.086% | 1-Month LIBOR | 2.000% | 1/15/25 | BBB | 4,664,594 | |
| Wireless Telecommunication Services 4.3% (2.7% of Total Investments) | | | | | | | | |
| 731 | Asurion LLC, Term Loan B6 | 5.077% | 1-Month LIBOR | 3.000% | 11/03/23 | B+ | 730,549 | |
| 797 | Asurion LLC, Term Loan B4 | 5.077% | 1-Month LIBOR | 3.000% | 8/04/22 | B+ | 798,035 | |
| 5,431 | Sprint Corporation, Term Loan, First Lien | 4.625% | 1-Month LIBOR | 2.500% | 2/02/24 | BB | 5,439,396 | |
| 1,696 | Syniverse Holdings, Inc., Tranche Term Loan C | 7.078% | 1-Month LIBOR | 5.000% | 3/09/23 | B | 1,700,337 | |
| 2,000 | Syniverse Holdings, Inc., Initial Term Loan, Second Lien | 11.078% | 1-Month LIBOR | 9.000% | 3/11/24 | CCC+ | 1,989,000 | |
| 920 | UPC Financing Partnership, Term Loan AR1, First Lien | 4.572% | 1-Month LIBOR | 2.500% | 1/15/26 | BB | 917,512 | |
| 11,575 | Total Wireless Telecommunication Services | | | | | | 11,574,829 | |
| \$ 370,763 | Total Variable Rate Senior Loan Interests (cost \$368,258,118) | | | | | | | 361,594,545 |
| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value | | | |
| CORPORATE BONDS 18.9% (11.7% of Total Investments) | | | | | | | | |
| Containers & Packaging 0.8% (0.5% of Total Investments) | | | | | | | | |
| \$ 2,277 | Reynolds Group Issuer Inc. | 5.750% | 10/15/20 | B+ | \$ 2,281,502 | | | |
| Diversified Telecommunication Services 5.7% (3.5% of Total Investments) | | | | | | | | |
| 3,995 | Intelsat Jackson Holdings SA | 5.500% | 8/01/23 | CCC+ | 3,680,394 | | | |
| 4,050 | Intelsat Jackson Holdings SA, 144A | 9.750% | 7/15/25 | CCC+ | 4,328,438 | | | |

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| | | | | | |
|--|--|---------|----------|------|------------|
| 5,009 | Intelsat Luxembourg SA | 7.750% | 6/01/21 | Ca | 4,758,550 |
| 2,830 | Intelsat Luxembourg SA | 8.125% | 6/01/23 | CCC | 2,426,725 |
| 15,884 | Total Diversified Telecommunication Services | | | | 15,194,107 |
| Health Care Providers & Services 1.4% (0.9% of Total Investments) | | | | | |
| 3,500 | HCA Inc. | 6.500% | 2/15/20 | BBB | 3,642,800 |
| Hotels, Restaurants & Leisure 1.1% (0.7% of Total Investments) | | | | | |
| 2,650 | Scientific Games International Inc. | 10.000% | 12/01/22 | B | 2,828,875 |
| Household Durables 0.8% (0.5% of Total Investments) | | | | | |
| 1,410 | Lennar Corporation | 4.125% | 12/01/18 | BB+ | 1,412,129 |
| 850 | Lennar Corporation | 4.500% | 11/15/19 | BB+ | 859,562 |
| 2,260 | Total Household Durables | | | | 2,271,691 |
| Media 3.4% (2.1% of Total Investments) | | | | | |
| 100 | Charter Communications Operating LLC | 3.579% | 7/23/20 | BBB | 100,147 |
| 820 | CSC Holdings LLC, 144A | 10.125% | 1/15/23 | B2 | 902,000 |
| 347 | DISH DBS Corporation | 5.125% | 5/01/20 | BB | 344,397 |
| 1,000 | DISH DBS Corporation | 5.875% | 11/15/24 | BB | 833,750 |
| 1,000 | Hughes Satellite Systems Corporation | 6.500% | 6/15/19 | BBB | 1,020,000 |
| 2,122 | iHeartCommunications Inc., (5) | 9.000% | 12/15/19 | CC | 1,655,160 |
| 9,172 | iHeartCommunications Inc., (cash 12.000%, PIK 2.000%), (5) | 14.000% | 2/01/21 | C | 1,215,273 |
| 1,524 | iHeartCommunications Inc., 144A, (5) | 11.250% | 3/01/21 | C | 1,104,900 |
| 2,430 | iHeartCommunications Inc., (5) | 9.000% | 3/01/21 | CC | 1,858,950 |
| 18,515 | Total Media | | | | 9,034,577 |
| Oil, Gas & Consumable Fuels 2.0% (1.2% of Total Investments) | | | | | |
| 3,765 | California Resources Corporation, 144A | 8.000% | 12/15/22 | CCC+ | 3,369,675 |
| 400 | Denbury Resources Inc. | 6.375% | 8/15/21 | CCC | 376,000 |

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

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|--|--|---------|----------|-------------|--------------|
| Oil, Gas & Consumable Fuels (continued) | | | | | |
| \$ 1,404 | Denbury Resources Inc., 144A | 9.250% | 3/31/22 | B | \$ 1,488,240 |
| 115 | EP Energy LLC, 144A | 9.375% | 5/01/24 | Caa2 | 94,588 |
| 5,684 | Total Oil, Gas & Consumable Fuels | | | | 5,328,503 |
| Pharmaceuticals 0.0% (0.0% of Total Investments) | | | | | |
| 300 | Concordia International Corporation, 144A, (5) | 7.000% | 4/15/23 | C | 18,000 |
| Semiconductors & Semiconductor Equipment 0.3% (0.2% of Total Investments) | | | | | |
| 761 | Advanced Micro Devices Inc. | 7.500% | 8/15/22 | B | 846,613 |
| Software 1.7% (1.0% of Total Investments) | | | | | |
| 115 | Avaya Holdings Corporation, 144A, (5), (9) | 7.000% | 4/01/19 | N/R | |
| 2,895 | Avaya Holdings Corporation, 144A, (5), (9) | 10.500% | 3/01/21 | N/R | |
| 2,840 | BMC Software Finance Inc., 144A | 8.125% | 7/15/21 | CCC+ | 2,907,450 |
| 1,475 | Infor Us Inc., 144A | 5.750% | 8/15/20 | BB | 1,495,281 |
| 7,325 | Total Software | | | | 4,402,731 |
| Wireless Telecommunication Services 1.7% (1.1% of Total Investments) | | | | | |
| 1,000 | Sprint Capital Corporation | 6.900% | 5/01/19 | B+ | 1,021,250 |
| 500 | Sprint Capital Corporation | 7.875% | 9/15/23 | B+ | 533,125 |
| 2,000 | Sprint Capital Corporation | 7.125% | 6/15/24 | B+ | 2,055,000 |
| 850 | Sprint Communications Inc. | 7.000% | 8/15/20 | B+ | 888,250 |
| 4,350 | Total Wireless Telecommunication Services | | | | 4,497,625 |
| \$ 63,506 | Total Corporate Bonds (cost \$53,579,776) | | | | 50,347,024 |
| Shares Description (1) Value | | | | | |
| COMMON STOCKS 3.1% (1.9% of Total Investments) | | | | | |
| Diversified Consumer Services 0.2% (0.1% of Total Investments) | | | | | |
| 53,514 | Cengage Learning Holdings II Inc., (7), (8) | | | | \$ 516,999 |
| Energy Equipment & Services 0.9% (0.6% of Total Investments) | | | | | |
| 37,968 | C&J Energy Services Inc., (7) | | | | 883,136 |
| 36,361 | Ocean Rig UDW Inc., (7) | | | | 1,019,562 |
| 1,961 | Vantage Drilling International, (7), (8) | | | | 578,495 |
| | Total Energy Equipment & Services | | | | 2,481,193 |
| Health Care Providers & Services 0.0% (0.0% of Total Investments) | | | | | |
| 38,382 | Millennium Health LLC, (7), (8) | | | | 1,650 |
| 35,750 | Millennium Health LLC, (7), (9) | | | | |

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| | | |
|---------|---|-----------|
| 33,563 | Millennium Health LLC, (7), (9) | |
| | Total Health Care Providers & Services | 1,650 |
| | Marine 0.3% (0.1% of Total Investments) | |
| 10,768 | HGIM Corporation, (8) | 500,712 |
| 2,409 | HGIM Corporation, (7), (8) | 112,018 |
| | Total Marine | 612,730 |
| | Media 0.6% (0.4% of Total Investments) | |
| 51,248 | Cumulus Media Inc., (7), (8) | 828,526 |
| 775,233 | Hibu PLC, (7), (8) | 244,198 |
| 6,268 | Metro-Goldwyn-Mayer Inc., (7), (8) | 581,752 |
| 14,825 | Tribune Media Company, (8) | 5,189 |
| | Total Media | 1,659,665 |
| | Oil, Gas & Consumable Fuels 0.0% (0.0% of Total Investments) | |
| 27 | Southcross Holdings Borrower LP, (7), (8) | 5,738 |
| | Software 1.0% (0.6% of Total Investments) | |
| 132,029 | Avaya Holdings Corporation, (7) | 2,717,157 |

| Shares | Description (1) | Value |
|--|--|------------------|
| Specialty Retail 0.1% (0.1% of Total Investments) | | |
| 5,454 | Gymboree Holding Corporation, (7), (9) | \$ 61,451 |
| 14,849 | Gymboree Holding Corporation, (7), (8) | 174,476 |
| | Total Specialty Retail | 235,927 |
| | Total Common Stocks (cost \$12,285,900) | 8,231,059 |

| Shares | Description (1) | Value |
|---|--|----------------|
| COMMON STOCK RIGHTS 0.2% (0.1% of Total Investments) | | |
| Oil, Gas & Consumable Fuels 0.2% (0.1% of Total Investments) | | |
| 1,655 | Fieldwood Energy LLC, (7), (8) | \$ 87,164 |
| 7,562 | Fieldwood Energy LLC, (7), (9) | 328,980 |
| | Total Common Stock Right (cost \$221,258) | 416,144 |

| Shares | Description (1) | Value |
|--|---|--------------------|
| WARRANTS 0.0% (0.0% of Total Investments) | | |
| 11,806 | Avaya Holdings Corporation | \$ 45,453 |
| | Total Warrants (cost \$1,103,821) | 45,453 |
| | Total Long-Term Investments (cost \$435,448,873) | 420,634,225 |

| Shares | Description (1) | Coupon | Value |
|--|---|---------------|-----------------------|
| SHORT-TERM INVESTMENTS 3.8% (2.3% of Total Investments) | | | |
| INVESTMENT COMPANIES 3.8% (2.3% of Total Investments) | | | |
| 10,121,429 | BlackRock Liquidity Funds T-Fund Portfolio, (10) | 1.809% (11) | \$ 10,121,429 |
| | Total Short-Term Investments (cost \$10,121,429) | | 10,121,429 |
| | Total Investments (cost \$445,570,302) | 161.5% | 430,755,654 |
| | Borrowings (42.7%) (12), (13) | | (114,000,000) |
| | Term Preferred Shares, net of deferred offering costs (15.9%) (14) | | (42,401,767) |
| | Other Assets Less Liabilities (2.9%) (15) | | (7,601,469) |
| | Net Assets Applicable to Common Shares 100% | | \$ 266,752,418 |

Investments in Derivatives

Interest Rate Swaps OTC Uncleared

| Counterparty | Fund | Notional | Receive | Fixed Rate | Fixed Rate | Maturity | Unrealized |
|-------------------------------------|---------------|----------|---------------|--------------|------------|--------------|----------------|
| | | Amount | Floating Rate | Index | Payment | Date | Appreciation |
| | | | | (Annualized) | Frequency | | Value |
| | | | | | | | (Depreciation) |
| Morgan Stanley Capital Services LLC | \$ 43,000,000 | Pay | 1-Month-LIBOR | 2.000%(16) | Monthly | 11/01/21(17) | \$(1,198,980) |
| | | | | | | | \$(1,198,980) |

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

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. Ratings are not covered by the report of independent registered public accounting firm.
- (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) 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.

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- (7) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (8) 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.
- (9) 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.
- (10) 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>.
- (11) The rate shown is the annualized seven-day subsidized yield as of the end of the reporting period.
- (12) Borrowings as a percentage of Total Investments is 26.5%.
- (13) 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.
- (14) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 9.8%.
- (15) 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.
- (16) 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.
- (17) 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.
- 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 July 31, 2018

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|--------------|
| LONG-TERM INVESTMENTS 156.5% (97.8% of Total Investments) | | | | | | | |
| VARIABLE RATE SENIOR LOAN INTERESTS 130.6% (81.6% of Total Investments) (2) | | | | | | | |
| Aerospace & Defense 2.4% (1.5% of Total Investments) | | | | | | | |
| \$ 7,630 | Sequa Corporation, Term Loan B | 7.067% | 1-Month LIBOR | 5.000% | 11/28/21 | B | \$ 7,644,584 |
| 2,654 | Sequa Corporation, Term Loan, Second Lien | 11.072% | 1-Month LIBOR | 9.000% | 4/28/22 | CCC | 2,663,687 |
| 2,907 | Transdigm, Inc., Term Loan E | 4.577% | 1-Month LIBOR | 2.500% | 5/30/25 | Ba2 | 2,909,192 |
| 980 | Transdigm, Inc., Term Loan F | 4.577% | 1-Month LIBOR | 2.500% | 6/09/23 | Ba2 | 981,802 |
| 1,310 | Transdigm, Inc., Term Loan G, First Lien | 4.577% | 1-Month LIBOR | 2.500% | 8/22/24 | Ba2 | 1,312,010 |
| 15,481 | Total Aerospace & Defense | | | | | | 15,511,275 |
| Air Freight & Logistics 0.9% (0.6% of Total Investments) | | | | | | | |
| 2,000 | Ceva Group PLC, Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | BB | 2,002,500 |
| 1,674 | PAE Holding Corporation, Term Loan B | 7.577% | 1-Month LIBOR | 5.500% | 10/20/22 | B+ | 1,683,114 |
| 2,166 | XPO Logistics, Inc., Term Loan B | 4.064% | 1-Month LIBOR | 2.000% | 2/24/25 | BB+ | 2,173,007 |
| 5,840 | Total Air Freight & Logistics | | | | | | 5,858,621 |
| Airlines 1.9% (1.2% of Total Investments) | | | | | | | |
| 4,098 | American Airlines, Inc., Replacement Term Loan | 4.086% | 1-Month LIBOR | 2.000% | 10/10/21 | BB+ | 4,101,054 |
| 3,354 | American Airlines, Inc., Term Loan 2025 | 3.827% | 1-Month LIBOR | 1.750% | 6/27/25 | BB+ | 3,303,105 |

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| | | | | | | | |
|--------|--|---|---------------|--------|----------|-----|------------|
| 5,311 | American Airlines, Inc., Term Loan B | 4.072% | 1-Month LIBOR | 2.000% | 12/14/23 | BB+ | 5,290,769 |
| 12,763 | Total Airlines | | | | | | 12,694,928 |
| | Auto Components | 0.5% (0.3% of Total Investments) | | | | | |
| 1,271 | Horizon Global Corporation, Term Loan B, (DD1) | 6.572% | 1-Month LIBOR | 4.500% | 6/30/21 | B2 | 1,233,312 |
| 1,979 | Superior Industries International, Inc., Term Loan B | 6.077% | 1-Month LIBOR | 4.000% | 5/22/24 | B | 1,989,321 |
| 3,250 | Total Auto Components | | | | | | 3,222,633 |
| | Automobiles | 0.9% (0.6% of Total Investments) | | | | | |
| 4,588 | Chrysler Group LLC, Term Loan | 4.070% | 1-Month LIBOR | 2.000% | 12/31/18 | BBB | 4,600,983 |
| 172 | DexKo Global, Inc., Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 7/24/24 | B | 172,305 |
| 1,244 | DexKo Global, Inc., Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 7/24/24 | B | 1,250,368 |
| 6,004 | Total Automobiles | | | | | | 6,023,656 |
| | Biotechnology | 0.8% (0.5% of Total Investments) | | | | | |
| 5,431 | Grifols, Inc., Term Loan B | 4.200% | 1-Week LIBOR | 2.250% | 1/31/25 | BB | 5,453,464 |
| | Building Products | 1.5% (0.9% of Total Investments) | | | | | |
| 2,500 | Fairmount, Initial Term Loan | 6.050% | 3-Month LIBOR | 3.750% | 6/01/25 | BB | 2,504,950 |
| 652 | Ply Gem Industries, Inc., Term Loan B | 6.087% | 3-Month LIBOR | 3.750% | 4/12/25 | B | 654,320 |
| 6,561 | Quikrete Holdings, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 11/15/23 | BB | 6,563,992 |
| 9,713 | Total Building Products | | | | | | 9,723,262 |
| | Capital Markets | 0.8% (0.5% of Total Investments) | | | | | |
| 4,911 | RPI Finance Trust, Term Loan B6 | 4.334% | 3-Month LIBOR | 2.000% | 3/27/23 | BBB | 4,927,966 |
| | Chemicals | 1.1% (0.7% of Total Investments) | | | | | |
| 1,212 | Ineos US Finance LLC, Term Loan | 4.169% | 2-Month LIBOR | 2.000% | 4/01/24 | BB+ | 1,211,186 |
| 2,319 | Mineral Technologies, Inc., Term Loan B2 | 4.750% | N/A | N/A | 5/07/21 | BB+ | 2,315,959 |
| 3,392 | Univar, Inc., Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 7/01/24 | BB | 3,405,344 |
| 6,923 | Total Chemicals | | | | | | 6,932,489 |
| | Commercial Services & Supplies | 4.0% (2.5% of Total Investments) | | | | | |
| 718 | ADS Waste Holdings, Inc., Term | 4.193% | 1-Week LIBOR | 2.250% | 11/10/23 | BB+ | 719,752 |

| Loan B | | | | | | | |
|--------|--|--------|---------------|--------|----------|---|-----------|
| 1,478 | Fort Dearborn Holding Company, Inc., Term Loan, First Lien | 6.342% | 2-Month LIBOR | 4.000% | 10/19/23 | B | 1,464,572 |

JFR Nuveen Floating Rate Income Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Commercial Services & Supplies (continued) | | | | | | | |
| \$ 4,452 | iQor US, Inc., Term Loan, First Lien | 7.337% | 3-Month LIBOR | 5.000% | 4/01/21 | B | \$ 4,429,662 |
| 500 | iQor US, Inc., Term Loan, Second Lien | 11.087% | 3-Month LIBOR | 8.750% | 4/01/22 | CCC+ | 479,000 |
| 1,154 | KAR Auction Services, Inc., Term Loan B5 | 4.625% | 1-Month LIBOR | 2.500% | 3/09/23 | BB | 1,157,305 |
| 1,342 | LSC Communications, Refinancing Term Loan | 7.577% | 1-Month LIBOR | 5.500% | 9/30/22 | B | 1,345,028 |
| 3,439 | Monitronics International, Inc., Term Loan B2, First Lien | 7.834% | 3-Month LIBOR | 5.500% | 9/30/22 | B | 3,228,127 |
| 3,298 | Protection One, Inc., Term Loan | 4.827% | 1-Month LIBOR | 2.750% | 5/02/22 | BB | 3,307,116 |
| 4,756 | Skillsoft Corporation, Initial Term Loan, First Lien, (DDI) | 6.827% | 1-Month LIBOR | 4.750% | 4/28/21 | B | 4,625,112 |
| 1,955 | Universal Services of America, Initial Term Loan, First Lien | 5.827% | 1-Month LIBOR | 3.750% | 7/28/22 | B | 1,930,563 |
| 1,750 | Universal Services of America, Term Loan, Second Lien | 10.577% | 1-Month LIBOR | 8.500% | 7/28/23 | CCC | 1,739,798 |
| 342 | West Corporation, Incremental Term Loan B1 | 5.577% | 1-Month LIBOR | 3.500% | 10/10/24 | Ba3 | 341,022 |
| 1,506 | West Corporation, Term Loan B | 6.077% | 1-Month LIBOR | 4.000% | 10/10/24 | Ba3 | 1,508,081 |
| 26,690 | Total Commercial Services & Supplies | | | | | | 26,275,138 |
| Communications Equipment 0.6% (0.4% of Total Investments) | | | | | | | |
| 1,637 | Mitel US Holdings, Inc., Incremental Term Loan | 5.827% | 1-Month LIBOR | 3.750% | 9/25/23 | B+ | 1,640,914 |
| 2,261 | Plantronics, Term | 4.577% | 1-Month LIBOR | 2.500% | 7/02/25 | BB | 2,261,808 |

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| | | | | | | | |
|--|--|---------|---------------|--------|----------|-----|------------|
| 3,898 | Loan B Total Communications Equipment | | | | | | 3,902,722 |
| Construction & Engineering 0.6% (0.3% of Total Investments) | | | | | | | |
| 2,000 | KBR, Inc., Term Loan B | 5.814% | 1-Month LIBOR | 3.750% | 4/25/25 | B+ | 2,016,260 |
| 1,594 | Traverse Midstream Partners, Term Loan B | 6.340% | 3-Month LIBOR | 4.000% | 9/27/24 | B+ | 1,602,388 |
| 3,594 | Total Construction & Engineering | | | | | | 3,618,648 |
| Containers & Packaging 0.8% (0.5% of Total Investments) | | | | | | | |
| 1,397 | Berry Global, Inc., Term Loan Q | 4.080% | 1-Month LIBOR | 2.000% | 10/01/22 | BBB | 1,401,979 |
| 3,803 | Reynolds Group Holdings, Inc., Term Loan, First Lien | 4.827% | 1-Month LIBOR | 2.750% | 2/05/23 | B+ | 3,819,768 |
| 5,200 | Total Containers & Packaging | | | | | | 5,221,747 |
| Distributors 0.5% (0.3% of Total Investments) | | | | | | | |
| 1,335 | American Seafoods Group LLC, Term Loan B | 4.830% | 1-Month LIBOR | 2.750% | 8/21/23 | BB | 1,333,648 |
| 2,000 | SRS Distribution, Inc., Term Loan B | 5.580% | 3-Month LIBOR | 3.250% | 5/23/25 | B | 1,969,500 |
| 3,335 | Total Distributors | | | | | | 3,303,148 |
| Diversified Consumer Services 2.0% (1.2% of Total Investments) | | | | | | | |
| 5,813 | Cengage Learning Acquisitions, Inc., Term Loan B | 6.329% | 1-Month LIBOR | 4.250% | 6/07/23 | B | 5,514,759 |
| 696 | Education Management LLC, Tranche A, Term Loan, (6) | 10.000% | N/A | N/A | 7/02/20 | N/R | 118,323 |
| 1,567 | Education Management LLC, Tranche B, Term Loan, (6) | 13.250% | N/A | N/A | 7/02/20 | N/R | 49,622 |
| 4,074 | Houghton Mifflin, Term Loan B, First Lien | 5.077% | 1-Month LIBOR | 3.000% | 5/28/21 | B | 3,819,483 |
| 2,321 | Laureate Education, Inc., Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 4/26/24 | B+ | 2,329,630 |
| 1,161 | Vertiv Co., Term Loan B | 6.100% | 1-Month LIBOR | 4.000% | 11/30/23 | B+ | 1,155,543 |
| 15,632 | Total Diversified Consumer Services | | | | | | 12,987,360 |

Diversified Financial Services 1.6% (1.0% of Total Investments)

| | | | | | | | |
|--------|---|--------|---------------|--------|---------|-----|------------|
| 2,730 | Citco III Limited, Term Loan | 5.077% | 1-Month LIBOR | 3.000% | 3/31/22 | N/R | 2,741,776 |
| 1,717 | Freedom Mortgage Corporation, Term Loan B | 6.817% | 1-Month LIBOR | 4.750% | 2/23/22 | B+ | 1,730,460 |
| 2,043 | Travelport LLC, Term Loan B | 4.830% | 3-Month LIBOR | 2.500% | 3/17/25 | B+ | 2,042,949 |
| 4,097 | Veritas US, Inc., Term Loan B1 | 6.641% | 1-Month LIBOR | 4.500% | 1/27/23 | B | 3,815,792 |
| 10,587 | Total Diversified Financial Services | | | | | | 10,330,977 |

Diversified Telecommunication Services 7.4% (4.6% of Total Investments)

| | | | | | | | |
|-------|---|--------|---------------|--------|----------|-----|-----------|
| 2,194 | CenturyLink, Inc., Initial Term A Loan | 4.827% | 1-Month LIBOR | 2.750% | 11/01/22 | BBB | 2,193,476 |
| 9,651 | CenturyLink, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 1/31/25 | BBB | 9,514,298 |
| 5,811 | Frontier Communications Corporation, Term Loan B | 5.830% | 1-Month LIBOR | 3.750% | 1/14/22 | B+ | 5,739,331 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|---|---|------------|--------------------|------------|--------------|-------------|--------------|
| Diversified Telecommunication Services (continued) | | | | | | | |
| \$ 3,033 | Intelsat Jackson Holdings, S.A., Term Loan B | 5.827% | 1-Month LIBOR | 3.750% | 11/30/23 | B | \$ 3,045,922 |
| 465 | Intelsat Jackson Holdings, S.A., Term Loan B4 | 6.577% | 1-Month LIBOR | 4.500% | 1/02/24 | B1 | 488,728 |
| 744 | Intelsat Jackson Holdings, S.A., Term Loan B5 | 6.625% | N/A | N/A | 1/02/24 | B1 | 780,332 |
| 5,683 | Level 3 Financing, Inc., Tranche B, Term Loan | 4.331% | 1-Month LIBOR | 2.250% | 2/22/24 | BBB | 5,698,594 |
| 566 | Presidio, Inc., Term Loan B | 5.082% | 1-Month LIBOR | 2.750% | 2/02/24 | B+ | 567,817 |
| 8,270 | WideOpenWest Finance LLC, Term Loan B | 5.329% | 1-Month LIBOR | 3.250% | 8/18/23 | B | 7,949,860 |
| 725 | Windstream Corporation, Term Loan B6 | 6.080% | 1-Month LIBOR | 4.000% | 3/29/21 | B+ | 685,089 |
| 12,000 | Ziggo B.V., Term Loan E | 4.572% | 1-Month LIBOR | 2.500% | 4/15/25 | BB | 11,940,780 |
| 49,142 | Total Diversified Telecommunication Services | | | | | | 48,604,227 |
| Electric Utilities 0.9% (0.6% of Total Investments) | | | | | | | |
| 872 | EFS Cogen Holdings LLC, Term Loan B | 5.590% | 3-Month LIBOR | 3.250% | 6/28/23 | BB | 874,673 |
| 3,208 | Vistra Operations Co., Term Loan B1 | 4.077% | 1-Month LIBOR | 2.000% | 8/01/23 | BBB | 3,206,730 |
| 1,718 | Vistra Operations Co., Term Loan B3 | 4.074% | 1-Month LIBOR | 2.000% | 12/31/25 | BBB | 1,715,826 |
| 5,798 | Total Electric Utilities | | | | | | 5,797,229 |
| Electrical Equipment 0.4% (0.3% of Total Investments) | | | | | | | |
| 1,823 | TTM Technologies, Inc., Term Loan B | 4.592% | 1-Month LIBOR | 2.500% | 9/28/24 | BB+ | 1,827,747 |
| 982 | Zebra Technologies Corporation, Term Loan B | 4.057% | 3-Month LIBOR | 1.750% | 10/27/21 | BB+ | 985,447 |
| 2,805 | Total Electrical Equipment | | | | | | 2,813,194 |
| Energy Equipment & Services 0.3% (0.2% of Total Investments) | | | | | | | |
| 1,244 | | 5.077% | 1-Month LIBOR | 3.000% | 9/06/24 | B | 1,221,984 |

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|--------|---|---------|---------------|---------|----------|------|---|
| | Diversey, Inc., Term Loan B | | | | | | |
| 741 | Dynamic Energy Services International LLC, Term Loan, (cash 15.870%, PIK 13.500%) | 15.870% | 3-Month LIBOR | 13.500% | 5/06/19 | N/R | 196,414 |
| 337 | Ocean Rig UDW, Inc., Term Loan | 8.000% | N/A | N/A | 9/20/24 | Caa1 | 354,969 |
| 2,322 | Total Energy Equipment & Services | | | | | | 1,773,367 |
| | Equity Real Estate Investment Trusts | | | | | | 2.5% (1.5% of Total Investments) |
| 6,659 | Communications Sales & Leasing, Inc., Shortfall Term Loan | 5.077% | 1-Month LIBOR | 3.000% | 10/24/22 | B | 6,387,292 |
| 1,491 | Realogy Group LLC, Term Loan A | 4.317% | 1-Month LIBOR | 2.250% | 2/08/23 | N/R | 1,492,958 |
| 1,853 | Realogy Group LLC, Term Loan B | 4.317% | 1-Month LIBOR | 2.250% | 2/08/25 | BB+ | 1,858,450 |
| 6,694 | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (6) | 8.077% | 1-Month LIBOR | 6.000% | 6/30/22 | CCC+ | 6,388,959 |
| 16,697 | Total Equity Real Estate Investment Trusts | | | | | | 16,127,659 |
| | Food & Staples Retailing | | | | | | 5.1% (3.2% of Total Investments) |
| 1,429 | Albertson's LLC, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB | 1,427,679 |
| 25,225 | Albertson's LLC, Term Loan B4 | 4.827% | 1-Month LIBOR | 2.750% | 8/25/21 | BB | 25,161,523 |
| 2,948 | Albertson's LLC, Term Loan B5 | 5.337% | 3-Month LIBOR | 3.000% | 12/21/22 | BB | 2,939,954 |
| 1,892 | Albertson's LLC, Term Loan B6 | 5.319% | 3-Month LIBOR | 3.000% | 6/22/23 | BB | 1,883,129 |
| 1,079 | BJ's Wholesale Club, Inc., Term Loan B, First Lien | 5.597% | 1-Month LIBOR | 3.500% | 2/03/24 | B | 1,082,455 |
| 718 | Del Monte Foods Company, Term Loan, First Lien | 5.584% | 3-Month LIBOR | 3.250% | 2/18/21 | CCC+ | 628,509 |
| 883 | Save-A-Lot, Term Loan B | 8.077% | 1-Month LIBOR | 6.000% | 12/05/23 | B | 686,708 |
| 34,174 | Total Food & Staples Retailing | | | | | | 33,809,957 |
| | Food Products | | | | | | 3.1% (1.9% of Total Investments) |

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| | | | | | | | |
|--|--|--------|---------------|--------|----------|-----|------------|
| 1,671 | Hearthside Group Holdings LLC, Term Loan B | 5.064% | 1-Month LIBOR | 3.000% | 5/23/25 | B | 1,661,178 |
| 3,358 | Jacobs Douwe Egberts, Term Loan B | 4.625% | 3-Month LIBOR | 2.250% | 7/04/22 | BB | 3,376,651 |
| 2,359 | Pinnacle Foods Finance LLC, Term Loan B | 3.840% | 1-Month LIBOR | 1.750% | 2/02/24 | BB+ | 2,363,414 |
| 12,632 | US Foods, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 6/27/23 | BBB | 12,641,472 |
| 20,020 | Total Food Products | | | | | | 20,042,715 |
| Health Care Equipment & Supplies 1.7% (1.1% of Total Investments) | | | | | | | |
| 2,056 | Acelity, Term Loan B | 5.584% | 3-Month LIBOR | 3.250% | 2/02/24 | B | 2,064,771 |
| 1,079 | ConvaTec, Inc., Term Loan B | 4.584% | 3-Month LIBOR | 2.250% | 10/25/23 | BB | 1,082,434 |
| 1,353 | Greatbatch, New Term Loan B | 5.330% | 1-Month LIBOR | 3.250% | 10/27/22 | B+ | 1,361,329 |
| 1,000 | LifeScan, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 975,000 |

JFR Nuveen Floating Rate Income Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Health Care Equipment & Supplies (continued) | | | | | | | |
| \$ 2,234 | Onex Carestream Finance LP, Term Loan, First Lien | 6.077% | 1-Month LIBOR | 4.000% | 6/07/19 | B | \$ 2,235,669 |
| 2,328 | Onex Carestream Finance LP, Term Loan, Second Lien | 10.577% | 1-Month LIBOR | 8.500% | 12/07/19 | B | 2,329,500 |
| 1,000 | Vyaire Medical, Inc., Term Loan B | 7.232% | 6-Month LIBOR | 4.750% | 4/16/25 | B | 982,500 |
| 11,050 | Total Health Care Equipment & Supplies | | | | | | 11,031,203 |
| Health Care Providers & Services 6.3% (4.0% of Total Investments) | | | | | | | |
| 1,884 | Acadia Healthcare, Inc., Term Loan B3 | 4.577% | 1-Month LIBOR | 2.500% | 2/11/22 | BB | 1,894,860 |
| 2,069 | Air Medical Group Holdings, Inc., Term Loan B | 6.329% | 1-Month LIBOR | 4.250% | 3/14/25 | B | 2,044,576 |
| 2,328 | Air Medical Group Holdings, Inc., Term Loan B | 5.347% | 1-Month LIBOR | 3.250% | 4/28/22 | B | 2,263,519 |
| 1,000 | Ardent Health, Term Loan, First Lien | 6.572% | 1-Month LIBOR | 4.500% | 6/30/25 | B | 1,008,750 |
| 1,801 | Community Health Systems, Inc., Term Loan H | 5.557% | 3-Month LIBOR | 3.250% | 1/27/21 | B | 1,772,852 |
| 1,424 | Concentra, Inc., Term Loan B | 4.850% | 1-Month LIBOR | 2.750% | 6/01/22 | B+ | 1,427,972 |
| 675 | DaVita HealthCare Partners, Inc., Tranche B, Term Loan | 4.827% | 1-Month LIBOR | 2.750% | 6/24/21 | BBB | 680,201 |
| 1,008 | Envision Healthcare Corporation, Term Loan B, First Lien | 5.080% | 1-Month LIBOR | 3.000% | 12/01/23 | BB | 1,009,606 |
| 2,597 | HCA, Inc., Term Loan A5 | 3.577% | 1-Month LIBOR | 1.500% | 6/10/20 | BBB | 2,605,339 |
| 3,301 | HCA, Inc., Term Loan B11 | 3.827% | 1-Month LIBOR | 1.750% | 3/17/23 | BBB | 3,319,225 |
| 1,891 | Healogics, Inc., | 6.570% | 3-Month LIBOR | 4.250% | 7/01/21 | B | 1,790,492 |

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| | | | | | | | |
|--------|--|--------------|------------------------------------|--------|----------|------|------------|
| | Term Loan, First Lien | | | | | | |
| 132 | Heartland Dental Care, Inc., Delay Draw Facility, (5) | 1.875% | N/A | N/A | 4/30/25 | B | 131,086 |
| 879 | Heartland Dental Care, Inc., Term Loan, First Lien | 5.827% | 1-Month LIBOR | 3.750% | 4/30/25 | B | 873,905 |
| 3,421 | Kindred at Home Hospice, Term Loan B, (DD1) | 6.125% | 3-Month LIBOR | 3.750% | 6/21/25 | B | 3,452,885 |
| 1,000 | Kindred at Home Hospice, Term Loan, Second Lien | 9.375% | 3-Month LIBOR | 7.000% | 6/21/26 | CCC+ | 1,021,250 |
| 3,666 | Millennium Laboratories, Inc., Term Loan B, First Lien | 8.577% | 1-Month LIBOR | 6.500% | 12/21/20 | CCC+ | 2,028,635 |
| 762 | MultiPlan, Inc., Term Loan B | 5.084% | 3-Month LIBOR | 2.750% | 6/07/23 | B+ | 763,155 |
| 6,885 | Pharmaceutical Product Development, Inc., Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 8/18/22 | Ba3 | 6,896,820 |
| 1,496 | PharMerica, Term Loan, First Lien | 5.578% | 1-Month LIBOR | 3.500% | 12/06/24 | B | 1,504,434 |
| 1,496 | Prospect Medical Holdings, Term Loan B1 | 7.625% | 1-Month LIBOR | 5.500% | 2/22/24 | B | 1,504,674 |
| 270 | Quorum Health Corp., Term Loan B | 8.827% | 1-Month LIBOR | 6.750% | 4/29/22 | B1 | 274,482 |
| 2,882 | Select Medical Corporation, Term Loan B | 4.831% | 1-Month LIBOR | 2.750% | 3/01/21 | BB | 2,896,395 |
| 371 | Vizient, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 2/13/23 | BB | 372,408 |
| 43,238 | Total Health Care Providers & Services | | | | | | 41,537,521 |
| | Health Care Technology | 1.5% | (0.9% of Total Investments) | | | | |
| 2,761 | Catalent Pharma Solutions, Inc., Term Loan B | 4.327% | 1-Month LIBOR | 2.250% | 5/20/24 | BB | 2,767,182 |
| 6,913 | Emdeon, Inc., Term Loan | 4.827% | 1-Month LIBOR | 2.750% | 3/01/24 | B+ | 6,910,115 |
| 9,674 | Total Health Care Technology | | | | | | 9,677,297 |
| | Hotels, Restaurants & Leisure | 11.5% | (7.2% of Total Investments) | | | | |
| 1,247 | Aramark Corporation, Term | 4.084% | 3-Month LIBOR | 1.750% | 3/11/25 | BBB | 1,250,248 |

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| Loan | | | | | | | |
|--------|--|--------|---------------|--------|----------|-----|------------|
| 998 | Arby's Restaurant Group, Inc., Term Loan B | 5.347% | 1-Month LIBOR | 3.250% | 2/05/25 | B | 1,004,981 |
| 18,598 | Burger King Corporation, Term Loan B3 | 4.327% | 1-Month LIBOR | 2.250% | 2/16/24 | B+ | 18,609,188 |
| 2,530 | Caesars Entertainment Operating Company, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 10/06/24 | BB | 2,529,970 |
| 4,975 | Caesars Resort Collection, Term Loan, First Lien | 4.827% | 1-Month LIBOR | 2.750% | 12/23/24 | BB | 5,001,044 |
| 2,077 | CCM Merger, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 8/09/21 | BB | 2,086,084 |
| 4,606 | CityCenter Holdings LLC, Term Loan B | 4.327% | 1-Month LIBOR | 2.250% | 4/18/24 | BB | 4,617,688 |
| 9,579 | Hilton Hotels, Term Loan B | 3.814% | 1-Month LIBOR | 1.750% | 10/25/23 | BBB | 9,622,790 |
| 3,678 | Intrawest Resorts Holdings, Inc., Term Loan B | 5.077% | 1-Month LIBOR | 3.000% | 7/31/24 | B | 3,679,989 |
| 2,514 | Life Time Fitness, Inc., Term Loan B | 5.057% | 3-Month LIBOR | 2.750% | 6/10/22 | BB | 2,521,052 |
| 3,338 | MGM Growth Properties, Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 4/25/25 | BB+ | 3,345,659 |
| 11,299 | Scientific Games Corp., Initial Term Loan B5 | 4.903% | 2-Month LIBOR | 2.750% | 8/14/24 | B+ | 11,320,547 |
| 3,190 | Seaworld Parks and Entertainment, Inc., Term Loan B5 | 5.077% | 1-Month LIBOR | 3.000% | 4/01/24 | B | 3,186,553 |
| 1,500 | Stars Group Holdings, Term Loan B | 5.831% | 3-Month LIBOR | 3.500% | 7/10/25 | B+ | 1,515,548 |
| 3,461 | Station Casino LLC, Term Loan B | 4.580% | 1-Month LIBOR | 2.500% | 6/08/23 | BB | 3,474,879 |
| 2,000 | Wyndham International, Inc., Term Loan B | 3.827% | 1-Month LIBOR | 1.750% | 5/30/25 | BBB | 2,007,190 |
| 75,590 | Total Hotels, Restaurants & Leisure | | | | | | 75,773,410 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|---|---|------------|--------------------|------------|--------------|-------------|--------------|
| Household Products 0.9% (0.6% of Total Investments) | | | | | | | |
| \$ 1,000 | Energizer Holdings, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB+ | \$ 1,004,065 |
| 4,392 | Revlon Consumer Products Corporation, Term Loan B, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 11/16/20 | CCC+ | 3,248,825 |
| 2,297 | Serta Simmons Holdings LLC, Term Loan, First Lien | 5.591% | 1-Month LIBOR | 3.500% | 11/08/23 | B | 1,932,400 |
| 7,689 | Total Household Products | | | | | | 6,185,290 |
| Independent Power & Renewable Electricity Producers 1.0% (0.6% of Total Investments) | | | | | | | |
| 6,483 | NRG Energy, Inc., Term Loan B | 4.084% | 3-Month LIBOR | 1.750% | 6/30/23 | BB+ | 6,477,685 |
| Industrial Conglomerates 0.8% (0.5% of Total Investments) | | | | | | | |
| 3,470 | Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien | 6.596% | 3-Month LIBOR | 4.250% | 6/16/24 | B | 3,490,956 |
| 1,496 | Education Advisory Board, Term Loan, First Lien | 6.252% | 3-Month LIBOR | 3.750% | 11/15/24 | B | 1,488,769 |
| 4,966 | Total Industrial Conglomerates | | | | | | 4,979,725 |
| Insurance 1.6% (1.0% of Total Investments) | | | | | | | |
| 988 | Acrisure LLC, Term Loan B | 6.592% | 3-Month LIBOR | 4.250% | 11/22/23 | B | 991,241 |
| 6,149 | Alliant Holdings I LLC, Term Loan B | 5.078% | 1-Month LIBOR | 3.000% | 5/09/25 | B | 6,156,606 |
| 3,369 | Hub International Holdings, Inc., Term Loan B | 5.335% | 3-Month LIBOR | 3.000% | 4/25/25 | B | 3,370,476 |
| 10,506 | Total Insurance | | | | | | 10,518,323 |
| Internet and Direct Marketing Retail 0.4% (0.3% of Total Investments) | | | | | | | |
| 748 | Uber Technologies, Inc., Term Loan | 5.574% | 1-Month LIBOR | 3.500% | 7/13/23 | N/R | 751,762 |
| 2,000 | Uber Technologies, Inc., Term Loan | 6.100% | 1-Month LIBOR | 4.000% | 4/04/25 | N/R | 2,014,060 |
| 2,748 | | | | | | | 2,765,822 |

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| | | | | | | | |
|--------|--|---------|---------------|--------|----------|-----|---|
| | Total Internet and Direct Marketing Retail | | | | | | |
| | Internet Software & Services | | | | | | 1.9% (1.2% of Total Investments) |
| 1,955 | Ancestry.com, Inc., Term Loan, First Lien | 5.330% | 1-Month LIBOR | 3.250% | 10/19/23 | B | 1,961,412 |
| 3,000 | GTT Communications, Inc., Term Loan, First Lien | 4.830% | 1-Month LIBOR | 2.750% | 6/02/25 | B | 2,973,750 |
| 1,516 | Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien | 5.363% | 3-Month LIBOR | 3.000% | 11/03/23 | BB | 1,511,181 |
| 3,642 | Sabre, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 2/22/24 | BB | 3,649,101 |
| 2,448 | SkillSoft Corporation, Term Loan, Second Lien | 10.327% | 1-Month LIBOR | 8.250% | 4/28/22 | CCC | 2,201,624 |
| 12,561 | Total Internet Software & Services | | | | | | 12,297,068 |
| | IT Services | | | | | | 3.4% (2.1% of Total Investments) |
| 550 | DigiCert, Term Loan, First Lien | 7.327% | 1-Month LIBOR | 5.250% | 10/31/24 | B | 552,209 |
| 1,107 | Engility Corporation, Term Loan B2 | 4.827% | 1-Month LIBOR | 2.750% | 8/11/23 | BB | 1,110,911 |
| 987 | First Data Corporation, Term Loan A | 3.819% | 1-Month LIBOR | 1.750% | 6/02/20 | BB | 987,777 |
| 2,132 | First Data Corporation, Term Loan, First Lien | 4.069% | 1-Month LIBOR | 2.000% | 7/10/22 | BB | 2,134,548 |
| 9,528 | First Data Corporation, Term Loan, First Lien | 4.069% | 1-Month LIBOR | 2.000% | 4/26/24 | BB | 9,536,391 |
| 1,713 | Gartner, Inc., Term Loan A | 4.077% | 1-Month LIBOR | 2.000% | 3/21/22 | BB+ | 1,717,022 |
| 626 | PEAK 10, Inc., Term Loan B | 5.834% | 3-Month LIBOR | 3.500% | 8/01/24 | B | 625,715 |
| 2,475 | Tempo Acquisition LLC, Term Loan B | 5.077% | 1-Month LIBOR | 3.000% | 5/01/24 | B | 2,480,309 |
| 1,496 | Vantiv LLC, Repriced Term Loan B4 | 3.824% | 1-Month LIBOR | 1.750% | 8/09/24 | BBB | 1,496,841 |
| 1,470 | WEX, Inc., Term Loan B | 4.327% | 1-Month LIBOR | 2.250% | 7/01/23 | BB | 1,473,102 |
| 22,084 | Total IT Services | | | | | | 22,114,825 |
| | Leisure Products | | | | | | 1.2% (0.7% of Total Investments) |

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| | | | | | | | |
|--|--|--------|---------------|--------|----------|------|-----------|
| 2,565 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 5.572% | 1-Month LIBOR | 3.500% | 5/30/25 | B+ | 2,576,718 |
| 1,796 | Academy, Ltd., Term Loan B, (DD1) | 6.092% | 1-Month LIBOR | 4.000% | 7/01/22 | CCC+ | 1,489,831 |
| 2,698 | Equinox Holdings, Inc., Term Loan B1 | 5.077% | 1-Month LIBOR | 3.000% | 3/08/24 | B+ | 2,712,454 |
| 985 | Four Seasons Holdings, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 11/30/23 | BB | 986,320 |
| 8,044 | Total Leisure Products | | | | | | 7,765,323 |
| Life Sciences Tools & Services 0.3% (0.2% of Total Investments) | | | | | | | |
| 714 | Inventiv Health, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 8/01/24 | BB | 714,262 |
| 1,489 | Parexel International Corp., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 9/27/24 | B | 1,485,959 |
| 2,203 | Total Life Sciences Tools & Services | | | | | | 2,200,221 |

JFR Nuveen Floating Rate Income Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value |
|---|---|-------------------|---------------------------|-------------------|---------------------|-------------------|--------------|
| Machinery 1.4% (0.9% of Total Investments) | | | | | | | |
| \$ 2,978 | Gardner Denver, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 7/30/24 | BB | \$ 2,988,033 |
| 1,466 | Gates Global LLC, Term Loan B | 5.084% | 3-Month LIBOR | 2.750% | 4/01/24 | B+ | 1,471,767 |
| 1,493 | Navistar, Inc., Tranche B, Term Loan | 5.600% | 1-Month LIBOR | 3.500% | 11/06/24 | B+ | 1,496,231 |
| 1,000 | NN, Inc., Term Loan, Second Lien | 10.097% | 1-Month LIBOR | 8.000% | 4/19/23 | CCC+ | 990,000 |
| 765 | Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien | 4.314% | 1-Month LIBOR | 2.250% | 8/21/24 | BB+ | 767,565 |
| 898 | TNT Crane and Rigging Inc., Initial Term Loan, First Lien | 6.834% | 3-Month LIBOR | 4.500% | 11/27/20 | CCC+ | 863,731 |
| 850 | TNT Crane and Rigging, Inc., Term Loan, Second Lien | 11.334% | 3-Month LIBOR | 9.000% | 11/26/21 | CCC | 718,250 |
| 9,450 | Total Machinery | | | | | | 9,295,577 |
| Marine 0.6% (0.4% of Total Investments) | | | | | | | |
| 1,331 | American Commercial Lines LLC, Term Loan B, First Lien | 10.827% | 1-Month LIBOR | 8.750% | 11/12/20 | CCC+ | 1,091,958 |
| 3,119 | Harvey Gulf International Marine, Inc., Exit Term Loan | 10.000% | N/A | N/A | 6/06/23 | B3 | 3,144,139 |
| 4,450 | Total Marine | | | | | | 4,236,097 |
| Media 15.4% (9.6% of Total Investments) | | | | | | | |
| 2,062 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 5.327% | 1-Month LIBOR | 3.250% | 7/23/21 | B | 1,955,140 |
| 1,975 | Affinion Group Holdings, Inc., Term Loan, First Lien | 9.822% | 1-Month LIBOR | 7.750% | 5/10/22 | B2 | 2,056,469 |
| 8,286 | Catalina Marketing Corporation, Term Loan, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 4/09/21 | B2 | 5,285,382 |
| 2,000 | Catalina Marketing Corporation, Term Loan, Second Lien | 8.827% | 1-Month LIBOR | 6.750% | 4/11/22 | Caa2 | 541,000 |
| 7,331 | | 4.327% | 1-Month LIBOR | 2.250% | 7/28/25 | BB | 7,310,830 |

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|-------|---|--------|---------------|--------|----------|-----|-----------|
| | Cequel Communications LLC, Term Loan B | | | | | | |
| 4,900 | Charter Communications Operating Holdings LLC, Term Loan B | 4.080% | 1-Month LIBOR | 2.000% | 4/30/25 | BBB | 4,908,730 |
| 2,990 | Cineworld Group PLC, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 2/28/25 | BB | 2,984,229 |
| 6,897 | Clear Channel Communications, Inc., Tranche D, Term Loan, (6) | 8.827% | N/A | N/A | 1/30/19 | N/R | 5,382,275 |
| 9,868 | Clear Channel Communications, Inc., Term Loan E, (6) | 9.580% | N/A | N/A | 7/30/19 | N/R | 7,674,967 |
| 2,244 | CSC Holdings LLC, Term Loan B | 4.572% | 1-Month LIBOR | 2.500% | 1/25/26 | BB | 2,245,778 |
| 9,362 | Cumulus Media, Inc., Exit Term Loan | 6.580% | 1-Month LIBOR | 4.500% | 5/15/22 | B | 9,258,888 |
| 2,381 | Getty Images, Inc., Term Loan B, First Lien | 5.572% | 1-Month LIBOR | 3.500% | 10/18/19 | B3 | 2,338,924 |
| 830 | Gray Television, Inc., Term Loan B2 | 4.340% | 2-Month LIBOR | 2.250% | 2/07/24 | BB | 830,655 |
| 2,888 | IMG Worldwide, Inc., Term Loan B | 4.930% | 2-Month LIBOR | 2.750% | 5/18/25 | B | 2,881,710 |
| 846 | Lions Gate Entertainment Corp., Term Loan B | 4.314% | 1-Month LIBOR | 2.250% | 3/24/25 | BB | 849,497 |
| 3,932 | McGraw-Hill Education Holdings LLC, Term Loan B | 6.077% | 1-Month LIBOR | 4.000% | 5/02/22 | B+ | 3,875,916 |
| 3,990 | Meredith, Term Loan B | 5.077% | 1-Month LIBOR | 3.000% | 1/31/25 | BB | 4,007,736 |
| 2,000 | Metro-Goldwyn-Mayer, Inc., Term Loan, First Lien | 4.580% | 1-Month LIBOR | 2.500% | 7/03/25 | BB | 2,004,380 |
| 1,250 | Metro-Goldwyn-Mayer, Inc., Term Loan, Second Lien | 6.580% | 1-Month LIBOR | 4.500% | 7/03/26 | B | 1,250,000 |
| 615 | Nexstar Broadcasting Group, Term Loan | 4.592% | 1-Month LIBOR | 2.500% | 1/17/24 | BB+ | 616,306 |
| 4,612 | Nexstar Broadcasting Group, Term Loan B | 4.592% | 1-Month LIBOR | 2.500% | 1/17/24 | BB+ | 4,622,379 |
| 7,000 | Numericable Group S.A, Term Loan B13, (WI/DD) | TBD | TBD | TBD | TBD | B | 6,859,440 |
| 533 | Red Ventures, Term Loan B | 6.077% | 1-Month LIBOR | 4.000% | 11/08/24 | B+ | 538,799 |
| 2,743 | Sinclair Television Group, Term Loan B2 | 4.330% | 1-Month LIBOR | 2.250% | 1/31/24 | BB+ | 2,745,616 |

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|---------|---|-------------|------------------------------------|--------|---------|----|-------------|
| 2,884 | Springer Science & Business Media, Inc., Term Loan B13, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 8/15/22 | B | 2,884,615 |
| 16,008 | Univision Communications, Inc., Term Loan C5 | 4.827% | 1-Month LIBOR | 2.750% | 3/15/24 | BB | 15,563,575 |
| 110,427 | Total Media | | | | | | 101,473,236 |
| | Metals & Mining | 0.2% | (0.1% of Total Investments) | | | | |
| 1,485 | CanAm Construction, Inc., Term Loan B | 7.577% | 1-Month LIBOR | 5.500% | 7/01/24 | B | 1,503,563 |

| Principal Amount | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|-------------------------|---|---|---------------------------|-------------------|---------------------|--------------------|--------------|
| | Multiline Retail | 0.7% (0.4% of Total Investments) | | | | | |
| \$ 1,775 | Belk, Inc., Term Loan B, First Lien | 6.836% | 1-Month LIBOR | 4.750% | 12/12/22 | B | \$ 1,405,764 |
| 1,995 | EG America LLC, Term Loan, First Lien | 6.334% | 3-Month LIBOR | 4.000% | 2/07/25 | B | 1,990,222 |
| 1,382 | Hudson's Bay Company, Term Loan B, First Lien | 5.419% | 2-Month LIBOR | 3.250% | 9/30/22 | BB | 1,311,062 |
| 5,152 | Total Multiline Retail | | | | | | 4,707,048 |
| | Oil, Gas & Consumable Fuels | 3.2% (2.0% of Total Investments) | | | | | |
| 1,455 | BCP Renaissance Parent, Term Loan B | 5.842% | 3-Month LIBOR | 3.500% | 10/31/24 | B+ | 1,462,225 |
| 1,750 | California Resources Corporation, Term Loan | 12.439% | 1-Month LIBOR | 10.375% | 12/31/21 | B | 1,934,844 |
| 2,350 | California Resources Corporation, Term Loan B | 6.831% | 1-Month LIBOR | 4.750% | 12/31/22 | B | 2,395,038 |
| 316 | Energy and Exploration Partners, Term Loan, Second Lien, (cash 0.000%, PIK 5.000%), (6) | 0.000% | N/A | N/A | 5/13/22 | N/R | 4,737 |
| 3,333 | Fieldwood Energy LLC, Exit Term Loan | 7.327% | 1-Month LIBOR | 5.250% | 4/11/22 | B+ | 3,344,022 |
| 1,158 | Fieldwood Energy LLC, Exit Term Loan, second Lien | 9.327% | 1-Month LIBOR | 7.250% | 4/11/23 | B+ | 1,127,229 |
| 4,988 | McDermott International, Term Loan | 7.077% | 1-Month LIBOR | 5.000% | 5/12/25 | BB | 5,025,854 |
| 1,457 | Peabody Energy Corporation, Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 3/31/25 | BB | 1,460,218 |
| 4,731 | Seadrill Partners LLC, Initial Term Loan | 8.334% | 3-Month LIBOR | 6.000% | 2/21/21 | CCC+ | 4,435,166 |
| 64 | Southcross | 3.500% | N/A | N/A | 4/13/23 | CCC+ | 55,377 |

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Holdings Borrower
L.P., Term Loan B,
First Lien, (cash
3.500%, PIK
5.500%)

| | | | | | | | |
|--|--|--------|---------------|--------|----------|------|------------|
| 21,602 | Total Oil, Gas & Consumable Fuels | | | | | | 21,244,710 |
| Personal Products 1.2% (0.8% of Total Investments) | | | | | | | |
| 6,250 | Coty, Inc., Term Loan A | 3.847% | 1-Month LIBOR | 1.750% | 4/05/23 | BB+ | 6,195,313 |
| 2,000 | Coty, Inc., Term Loan B | 4.347% | 1-Month LIBOR | 2.250% | 4/07/25 | BB+ | 1,955,630 |
| 8,250 | Total Personal Products | | | | | | 8,150,943 |
| Pharmaceuticals 1.3% (0.8% of Total Investments) | | | | | | | |
| 1,317 | Alphabet Holding Company, Inc., Initial Term Loan, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 9/26/24 | B | 1,238,505 |
| 6,866 | Concordia Healthcare Corporation, Term Loan B, First Lien, (6) | 6.327% | 1-Month LIBOR | 4.250% | 10/21/21 | Caa2 | 6,208,457 |
| 1,081 | Valeant Pharmaceuticals International, Inc., Term Loan, First Lien | 5.092% | 1-Month LIBOR | 3.000% | 6/02/25 | BB | 1,083,946 |
| 9,264 | Total Pharmaceuticals | | | | | | 8,530,908 |
| Professional Services 2.1% (1.3% of Total Investments) | | | | | | | |
| 2,256 | Ceridian HCM Holding, Inc., Term Loan B | 5.327% | 1-Month LIBOR | 3.250% | 4/30/25 | B | 2,262,064 |
| 7,673 | Formula One Group, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 2/01/24 | B+ | 7,639,753 |
| 2,963 | Nielsen Finance LLC, Term Loan B4 | 4.097% | 1-Month LIBOR | 2.000% | 10/04/23 | BBB | 2,952,976 |
| 1,197 | On Assignment, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 4/02/25 | BB | 1,198,721 |
| 14,089 | Total Professional Services | | | | | | 14,053,514 |
| Real Estate Management & Development 2.4% (1.5% of Total Investments) | | | | | | | |
| 999 | Altisource Solutions | 6.334% | 3-Month LIBOR | 4.000% | 3/29/24 | B+ | 994,619 |

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|--------|---|--------|---------------|--------|---------|------|------------|
| | S.A R.L., Term Loan B | | | | | | |
| 4,384 | Capital Automotive LP, Term Loan, First Lien | 4.580% | 1-Month LIBOR | 2.500% | 3/25/24 | B | 4,391,184 |
| 3,482 | Capital Automotive LP, Term Loan, Second Lien | 8.080% | 1-Month LIBOR | 6.000% | 3/24/25 | CCC+ | 3,542,586 |
| 5,000 | GGP, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB+ | 4,966,150 |
| 1,988 | Trico Group LLC, Term Loan, First Lien | 8.807% | 3-Month LIBOR | 6.500% | 2/02/24 | B | 1,992,469 |
| 15,853 | Total Real Estate Management & Development Road & Rail 0.6% (0.4% of Total Investments) | | | | | | 15,887,008 |
| 1,950 | Quality Distribution, Incremental Term Loan, First Lien | 7.834% | 3-Month LIBOR | 5.500% | 8/18/22 | B | 1,965,434 |
| 2,000 | Savage Enterprises LLC, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 2,008,760 |
| 3,950 | Total Road & Rail Semiconductors & Semiconductor Equipment 1.5% (0.9% of Total Investments) | | | | | | 3,974,194 |
| 1,412 | Cypress Semiconductor Corp, Term Loan B | 4.320% | 1-Month LIBOR | 2.250% | 7/05/21 | BB | 1,420,810 |
| 1,630 | Lumileds, Term Loan B | 5.751% | 1-Month LIBOR | 3.500% | 6/30/24 | B+ | 1,620,915 |

JFR Nuveen Floating Rate Income Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|---|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Semiconductors & Semiconductor Equipment (continued) | | | | | | | |
| \$ 3,000 | Microchip Technology, Inc., Term Loan B | 4.080% | 1-Month LIBOR | 2.000% | 5/29/25 | BB+ | \$ 3,011,250 |
| 1,715 | Micron Technology, Inc., Term Loan B | 3.830% | 1-Month LIBOR | 1.750% | 4/10/22 | BBB | 1,722,503 |
| 2,057 | ON Semiconductor Corporation, Term Loan B3 | 3.827% | 1-Month LIBOR | 1.750% | 3/31/23 | Baa3 | 2,061,506 |
| 9,814 | Total Semiconductors & Semiconductor Equipment | | | | | | 9,836,984 |
| Software 13.2% (8.2% of Total Investments) | | | | | | | |
| 5,572 | Avaya, Inc., Tranche B Term Loan | 6.322% | 1-Month LIBOR | 4.250% | 12/15/24 | B | 5,604,513 |
| 3,323 | Blackboard, Inc., Term Loan B4, (DD1) | 7.333% | 3-Month LIBOR | 5.000% | 6/30/21 | B | 3,155,837 |
| 7,340 | BMC Software, Inc., Term Loan B | 4.250% | 1-Month LIBOR | 3.250% | 6/28/25 | B | 7,347,645 |
| 4,192 | Compuware Corporation, Term Loan B3 | 5.580% | 1-Month LIBOR | 3.500% | 12/15/21 | B | 4,208,370 |
| 1,474 | DTI Holdings, Inc., Replacement Term Loan B1 | 6.827% | 1-Month LIBOR | 4.750% | 9/29/23 | B | 1,470,108 |
| 3,632 | Ellucian, Term Loan B, First Lien | 5.584% | 3-Month LIBOR | 3.250% | 9/30/22 | B | 3,642,500 |
| 4,433 | Greeneden U.S. Holdings II LLC, Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 12/01/23 | B | 4,461,318 |
| 11,045 | Infor (US), Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 2/01/22 | B | 11,073,495 |
| 2,511 | Informatica, Term Loan B | 5.327% | 1-Month LIBOR | 3.250% | 8/05/22 | B | 2,525,695 |
| 1,481 | Kronos Incorporated, Term Loan B | 5.358% | 3-Month LIBOR | 3.000% | 11/20/23 | B | 1,487,545 |
| 1,000 | McAfee Holdings International, Inc., Term Loan, Second Lien | 10.572% | 1-Month LIBOR | 8.500% | 9/29/25 | B | 1,026,250 |

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|--------|---|-------------|------------------------------------|--------|----------|------|------------|
| 4,338 | McAfee LLC, Term Loan | 6.572% | 1-Month LIBOR | 4.500% | 9/30/24 | B | 4,372,520 |
| 1,155 | Micro Focus International PLC, New Term Loan | 4.577% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 1,152,292 |
| 7,800 | Micro Focus International PLC, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 7,781,709 |
| 5,463 | Micro Focus International PLC, Term Loan B2 | 4.327% | 1-Month LIBOR | 2.500% | 11/19/21 | BB | 5,449,606 |
| 893 | Misys, New Term Loan, Second Lien | 9.557% | 3-Month LIBOR | 7.250% | 6/13/25 | CCC+ | 864,041 |
| 998 | Mitchell International, Inc., Initial Term Loan, First Lien | 5.327% | 1-Month LIBOR | 3.250% | 11/29/24 | B1 | 996,786 |
| 1,000 | Mitchell International, Inc., Initial Term Loan, Second Lien | 9.327% | 1-Month LIBOR | 7.250% | 12/01/25 | CCC | 1,005,105 |
| 1,970 | RP Crown Parent LLC, Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 10/15/23 | B | 1,976,776 |
| 5,839 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3 | 4.577% | 1-Month LIBOR | 2.500% | 4/16/25 | BB | 5,863,314 |
| 2,240 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4 | 4.577% | 1-Month LIBOR | 2.500% | 4/16/25 | BB | 2,249,047 |
| 8,676 | Tibco Software, Inc., Term Loan, First Lien | 5.580% | 1-Month LIBOR | 3.500% | 12/04/20 | B | 8,712,889 |
| 86,375 | Total Software | | | | | | 86,427,361 |
| | Specialty Retail | 1.9% | (1.2% of Total Investments) | | | | |
| 3,093 | 99 Cents Only Stores, Tranche B2, Term Loan, Second Lien, (cash 7.991%, PIK 1.500%) | 7.991% | 1-Week LIBOR | 5.000% | 1/13/22 | CCC+ | 2,930,414 |
| 1,867 | Neiman Marcus Group, Inc., Term Loan | 5.336% | 1-Month LIBOR | 3.250% | 10/25/20 | CCC | 1,654,251 |
| 6,415 | Petco Animal Supplies, Inc., Term Loan B1 | 5.590% | 3-Month LIBOR | 3.250% | 1/26/23 | B2 | 4,631,163 |
| 3,865 | | 5.100% | 1-Month LIBOR | 3.000% | 3/11/22 | B3 | 3,221,778 |

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|--------|--|--------|---------------|--------|----------|-----|------------|
| | Petsmart Inc., Term Loan B, First Lien | | | | | | |
| 15,240 | Total Specialty Retail | | | | | | 12,437,606 |
| | Technology Hardware, Storage & Peripherals 5.6% (3.5% of Total Investments) | | | | | | |
| 5,783 | Dell International LLC, Replacement Term Loan A2 | 3.830% | 1-Month LIBOR | 1.750% | 9/07/21 | BBB | 5,785,238 |
| 3,032 | Dell International LLC, Replacement Term Loan A3 | 3.580% | 1-Month LIBOR | 1.500% | 12/31/18 | BBB | 3,034,082 |
| 16,010 | Dell International LLC, Refinancing Term Loan B | 4.080% | 1-Month LIBOR | 2.000% | 9/07/23 | BBB | 16,031,468 |
| 1,600 | Mitel US Holdings, Inc., Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | B | 1,610,256 |
| 10,633 | Western Digital, Term Loan B | 3.827% | 1-Month LIBOR | 1.750% | 4/29/23 | BBB | 10,649,726 |
| 37,058 | Total Technology Hardware, Storage & Peripherals | | | | | | 37,110,770 |
| | Trading Companies & Distributors 0.0% (0.0% of Total Investments) | | | | | | |
| 285 | HD Supply Waterworks, Ltd., Term Loan B | 5.253% | 6-Month LIBOR | 3.000% | 8/01/24 | B+ | 286,116 |
| | Transportation Infrastructure 1.4% (0.9% of Total Investments) | | | | | | |
| 9,452 | Avolon LLC, Term Loan B | 4.086% | 1-Month LIBOR | 2.000% | 1/15/25 | BBB | 9,397,278 |
| | Wireless Telecommunication Services 4.8% (3.0% of Total Investments) | | | | | | |
| 4,385 | Asurion LLC, Term Loan B4 | 5.077% | 1-Month LIBOR | 3.000% | 8/04/22 | B+ | 4,389,196 |
| 4,018 | Asurion LLC, Term Loan B6 | 5.077% | 1-Month LIBOR | 3.000% | 11/03/23 | B+ | 4,018,024 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|---------------|
| Wireless Telecommunication Services (continued) | | | | | | | |
| \$ 11,356 | Sprint Corporation, Term Loan, First Lien | 4.625% | 1-Month LIBOR | 2.500% | 2/02/24 | BB | \$ 11,373,284 |
| 3,500 | Syniverse Holdings, Inc., Initial Term Loan, Second Lien | 11.078% | 1-Month LIBOR | 9.000% | 3/11/24 | CCC+ | 3,480,750 |
| 4,688 | Syniverse Holdings, Inc., Tranche Term Loan C | 7.078% | 1-Month LIBOR | 5.000% | 3/09/23 | B | 4,700,931 |
| 3,682 | UPC Financing Partnership, Term Loan AR1, First Lien | 4.572% | 1-Month LIBOR | 2.500% | 1/15/26 | BB | 3,670,048 |
| 31,629 | Total Wireless Telecommunication Services | | | | | | 31,632,233 |
| \$ 880,871 | Total Variable Rate Senior Loan Interests (cost \$870,907,218) | | | | | | 858,465,241 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|--|--|---------|----------|-------------|--------------|
| CORPORATE BONDS 19.6% (12.2% of Total Investments) | | | | | |
| Containers & Packaging 0.9% (0.5% of Total Investments) | | | | | |
| \$ 5,718 | Reynolds Group Issuer Inc. | 5.750% | 10/15/20 | B+ | \$ 5,728,027 |
| Diversified Telecommunication Services 4.7% (2.9% of Total Investments) | | | | | |
| 8,702 | Intelsat Jackson Holdings SA | 5.500% | 8/01/23 | CCC+ | 8,016,717 |
| 7,080 | Intelsat Jackson Holdings SA, 144A | 9.750% | 7/15/25 | CCC+ | 7,566,750 |
| 11,064 | Intelsat Luxembourg SA | 7.750% | 6/01/21 | Ca | 10,510,800 |
| 4,960 | Intelsat Luxembourg SA | 8.125% | 6/01/23 | CCC | 4,253,200 |
| 750 | Level 3 Financing Inc. | 5.375% | 8/15/22 | BB | 751,875 |
| 32,556 | Total Diversified Telecommunication Services | | | | 31,099,342 |
| Equity Real Estate Investment Trusts 0.7% (0.4% of Total Investments) | | | | | |
| 4,250 | Realogy Group LLC, 144A | 5.250% | 12/01/21 | B1 | 4,260,625 |
| Health Care Providers & Services 1.1% (0.7% of Total Investments) | | | | | |
| 7,000 | HCA Inc. | 6.500% | 2/15/20 | BBB | 7,285,600 |
| Hotels, Restaurants & Leisure 1.2% (0.8% of Total Investments) | | | | | |
| 2,000 | MGM Resorts International | 5.250% | 3/31/20 | BB | 2,045,000 |
| 5,500 | | 10.000% | 12/01/22 | B | 5,871,250 |

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| | | | | | |
|---|--|---------|----------|------|------------|
| | Scientific Games International Inc. | | | | |
| 7,500 | Total Hotels, Restaurants & Leisure | | | | 7,916,250 |
| Household Durables 1.4% (0.8% of Total Investments) | | | | | |
| 6,780 | Lennar Corporation | 4.125% | 12/01/18 | BB+ | 6,790,238 |
| 2,100 | Lennar Corporation | 4.500% | 11/15/19 | BB+ | 2,123,625 |
| 8,880 | Total Household Durables | | | | 8,913,863 |
| Media 4.1% (2.6% of Total Investments) | | | | | |
| 1,000 | CCO Holdings LLC | 5.750% | 9/01/23 | BB+ | 1,012,500 |
| 200 | Charter Communications Operating LLC | 3.579% | 7/23/20 | BBB | 200,293 |
| 1,730 | CSC Holdings LLC, 144A | 10.125% | 1/15/23 | B2 | 1,903,000 |
| 3,350 | CSC Holdings LLC, 144A | 10.875% | 10/15/25 | B2 | 3,886,000 |
| 645 | DISH DBS Corporation | 5.125% | 5/01/20 | BB | 640,163 |
| 2,000 | DISH DBS Corporation | 5.875% | 7/15/22 | BB | 1,870,000 |
| 2,500 | DISH DBS Corporation | 5.875% | 11/15/24 | BB | 2,084,375 |
| 2,000 | Hughes Satellite Systems Corporation | 6.500% | 6/15/19 | BBB | 2,040,000 |
| 4,812 | iHeartCommunications Inc., (6) | 9.000% | 12/15/19 | CC | 3,753,360 |
| 16,459 | iHeartCommunications Inc., (cash 12.000%, PIK 2.000%), (6) | 14.000% | 2/01/21 | C | 2,180,862 |
| 1,762 | iHeartCommunications Inc., 144A, (6) | 11.250% | 3/01/21 | C | 1,277,450 |
| 8,250 | iHeartCommunications Inc., (6) | 9.000% | 3/01/21 | CC | 6,311,250 |
| 44,708 | Total Media | | | | 27,159,253 |
| Oil, Gas & Consumable Fuels 1.5% (0.9% of Total Investments) | | | | | |
| 6,905 | California Resources Corporation, 144A | 8.000% | 12/15/22 | CCC+ | 6,179,975 |
| 700 | Denbury Resources Inc. | 6.375% | 8/15/21 | CCC | 658,000 |
| 2,547 | Denbury Resources Inc., 144A | 9.250% | 3/31/22 | B | 2,699,820 |
| 225 | EP Energy LLC, 144A | 9.375% | 5/01/24 | Caa2 | 185,063 |
| 10,377 | Total Oil, Gas & Consumable Fuels | | | | 9,722,858 |

JFR Nuveen Floating Rate Income Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|-------------------------|--|---------------|-----------------|--------------------|--------------|
| (000) | | | | | |
| | Pharmaceuticals 0.0% (0.0% of Total Investments) | | | | |
| \$ 850 | Concordia International Corporation, 144A, (6) | 7.000% | 4/15/23 | C | \$ 51,000 |
| | Semiconductors & Semiconductor Equipment 0.4% (0.3% of Total Investments) | | | | |
| 1,564 | Advanced Micro Devices Inc. | 7.500% | 8/15/22 | B | 1,739,950 |
| 930 | Advanced Micro Devices Inc. | 7.000% | 7/01/24 | B | 983,475 |
| 2,494 | Total Semiconductors & Semiconductor Equipment | | | | 2,723,425 |
| | Software 1.7% (1.1% of Total Investments) | | | | |
| 210 | Avaya Holdings Corporation, 144A, (6), (9) | 7.000% | 4/01/19 | N/R | |
| 5,150 | Avaya Holdings Corporation, 144A, (6), (9) | 10.500% | 3/01/21 | N/R | |
| 5,480 | BMC Software Finance Inc., 144A | 8.125% | 7/15/21 | CCC+ | 5,610,150 |
| 3,650 | Infor Us Inc., 144A | 5.750% | 8/15/20 | BB | 3,700,188 |
| 2,000 | TIBCO Software Inc., 144A | 11.375% | 12/01/21 | CCC+ | 2,160,000 |
| 16,490 | Total Software | | | | 11,470,338 |
| | Wireless Telecommunication Services 1.9% (1.2% of Total Investments) | | | | |
| 2,250 | Sprint Communications Inc. | 7.000% | 8/15/20 | B+ | 2,351,250 |
| 7,750 | Sprint Corporation | 7.875% | 9/15/23 | B+ | 8,263,437 |
| 1,750 | Sprint Corporation | 7.125% | 6/15/24 | B+ | 1,798,125 |
| 11,750 | Total Wireless Telecommunication Services | | | | 12,412,812 |
| \$ 152,573 | Total Corporate Bonds (cost \$133,678,429) | | | | 128,743,393 |
| | Shares Description (1) Value | | | | |
| | COMMON STOCKS 2.9% (1.8% of Total Investments) | | | | |
| | Diversified Consumer Services 0.1% (0.1% of Total Investments) | | | | |
| 78,490 | Cengage Learning Holdings II Inc., (7), (8) | | | | \$ 758,292 |
| | Energy Equipment & Services 0.7% (0.4% of Total Investments) | | | | |
| 76,353 | C&J Energy Services Inc., (7) | | | | 1,775,971 |
| 75,644 | Ocean Rig UDW Inc., (7) | | | | 2,121,058 |
| 2,712 | Vantage Drilling International, (7), (8) | | | | 800,040 |
| | Total Energy Equipment & Services | | | | 4,697,069 |
| | Health Care Providers & Services 0.0% (0.0% of Total Investments) | | | | |

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| | | |
|-----------|---|-----------|
| 74,059 | Millennium Health LLC, (7), (8) | 3,184 |
| 68,990 | Millennium Health LLC, (7), (9) | |
| 64,762 | Millennium Health LLC, (7), (9) | |
| | Total Health Care Providers & Services | 3,184 |
| | Marine 0.3% (0.2% of Total Investments) | |
| 32,786 | HGIM Corporation, (8) | 1,524,549 |
| 7,338 | HGIM Corporation, (7), (8) | 341,217 |
| | Total Marine | 1,865,766 |
| | Media 0.8% (0.5% of Total Investments) | |
| 120,264 | Cumulus Media Inc., (7), (8) | 1,944,308 |
| 1,973,746 | Hibu PLC, (7), (8) | 621,730 |
| 26,045 | Metro-Goldwyn-Mayer Inc., (7), (8) | 2,417,315 |
| 45,941 | Tribune Media Company, (8) | 16,080 |
| | Total Media | 4,999,433 |
| | Oil, Gas & Consumable Fuels 0.0% (0.0% of Total Investments) | |
| 64 | Southcross Holdings Borrower LP, (7), (8) | 13,600 |
| | Software 0.9% (0.6% of Total Investments) | |
| 282,937 | Avaya Holdings Corporation, (7) | 5,822,843 |

| Shares | Description (1) | Value |
|--|--|-------------------|
| Specialty Retail 0.1% (0.0% of Total Investments) | | |
| 10,908 | Gymboree Holding Corporation, (7), (9) | \$ 122,902 |
| 29,698 | Gymboree Holding Corporation, (7), (8) | 348,951 |
| | Total Specialty Retail | 471,853 |
| | Total Common Stocks (cost \$25,481,246) | 18,632,040 |

| Shares | Description (1), (10) | Value |
|--|---|-------------------|
| INVESTMENT COMPANIES 1.7% (1.1% of Total Investments) | | |
| 353,668 | Eaton Vance Floating-Rate Income Trust Fund | \$ 5,145,869 |
| 968,586 | Eaton Vance Senior Income Trust | 6,198,950 |
| | Total Investment Companies (cost \$11,981,509) | 11,344,819 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|---|--|--------|----------|-------------|--------------|
| ASSET-BACKED SECURITIES 1.6% (1.0% of Total Investments) | | | | | |
| \$ 1,200 | Bristol Park CLO LTD, Series 2016-1A, 144A, (3-Month LIBOR reference rate + 7.250% spread), (11) | 9.589% | 4/15/29 | Ba3 | \$ 1,230,600 |
| 500 | Carlyle Global Market Strategies Collateralized Loan Obligations, Series 2013-2A, 144A | 1.000% | 1/18/29 | BB | 498,523 |
| 1,200 | Dryden 50 Senior Loan Fund, Series 2017-50A, 144A, (3-Month LIBOR reference rate + 6.260% spread), (11) | 8.599% | 7/15/30 | Ba3 | 1,211,705 |
| 1,250 | Gilbert Park CLO LTD, Series 2017-1A, 144A, (3-Month LIBOR reference rate + 6.400% spread), (11) | 8.739% | 10/15/30 | Ba3 | 1,265,835 |
| 1,500 | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2015-16A, 144A, (3-Month LIBOR reference rate + 7.620% spread), (11) | 9.968% | 1/20/29 | BB | 1,522,116 |
| 2,750 | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-10A, 144A, (3-Month LIBOR reference rate + 5.500% spread), (11) | 7.848% | 4/20/26 | Ba3 | 2,751,444 |
| 600 | Neuberger Berman Loan Advisers CLO 28 Limited, Series 2018-28A, 144A, (3-Month | 7.655% | 4/20/30 | BB | 583,828 |

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| | | | | | |
|-----------|--|--------|----------|----|------------|
| | LIBOR reference rate + 5.600% spread), (11) | | | | |
| 1,250 | OZLM Funding Limited, Series 2012-2A, 144A, (3-Month LIBOR reference rate + 7.300% spread), (11) | 9.639% | 10/30/27 | BB | 1,260,256 |
| \$ 10,250 | Total Asset-Backed Securities (cost \$10,014,934) | | | | 10,324,307 |

| Shares | Description (1) | | | | Value |
|--------|---|-------------|------------------------------------|--|------------|
| | COMMON STOCK RIGHTS | 0.1% | (0.1% of Total Investments) | | |
| | Oil, Gas & Consumable Fuels | 0.1% | (0.1% of Total Investments) | | |
| 3,063 | Fieldwood Energy LLC, (7), (8) | | | | \$ 161,319 |
| 13,997 | Fieldwood Energy LLC, (7), (9) | | | | 608,931 |
| | Total Common Stock Right (cost \$409,515) | | | | 770,250 |

| Shares | Description (1) | | | | Value |
|--------|-----------------------------------|-------------|------------------------------------|--|-----------|
| | WARRANTS | 0.0% | (0.0% of Total Investments) | | |
| 21,002 | Avaya Holdings Corporation | | | | \$ 80,858 |
| | Total Warrants (cost \$1,915,310) | | | | 80,858 |

JFR Nuveen Floating Rate Income Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|-------------------------|---|---|-----------------|--------------------|-----------------------|
| (000) | | | | | |
| | Convertible Bonds | 0.0% (0.0% of Total Investments) | | | |
| | Communications Equipment | 0.0% (0.0% of Total Investments) | | | |
| \$ 850 | Nortel Networks Limited, (6) | 1.750% | 4/15/12 | N/R | \$ 26,775 |
| 850 | Total Convertible Bonds (cost \$13,960) | | | | 26,775 |
| | Total Long-Term Investments (cost \$1,054,402,121) | | | | 1,028,387,683 |
| Shares | Description (1) | Coupon | | | Value |
| | Short-Term Investments | 3.6% (2.2% of Total Investments) | | | |
| | Investment Companies | 3.6% (2.2% of Total Investments) | | | |
| 23,541,090 | BlackRock Liquidity Funds T-Fund Portfolio, (10) | 1.809%(12) | | | \$ 23,541,090 |
| | Total Short-Term Investments (cost \$23,541,090) | | | | 23,541,090 |
| | Total Investments (cost \$1,077,943,211) | | | | 1,051,928,773 |
| | Borrowings (38.7%) (13), (14) | | | | (254,300,000) |
| | Term Preferred Shares, net of deferred offering costs (18.9%) (15) | | | | (124,022,961) |
| | Other Assets Less Liabilities (2.5%) (16) | | | | (16,448,966) |
| | Net Assets Applicable to Common Shares 100% | | | | \$ 657,156,846 |

Investments in Derivatives

Interest Rate Swaps OTC Uncleared

| Counterparty | Fund Notional | Pay/Receive | Floating Rate | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Maturity Date | Value |
|---|-----------------------|--------------------|----------------------|--------------------------------|-------------------------------------|----------------------|-----------------------|
| Morgan Stanley Capital Services LLC | \$ 25,000,000 | Pay | 1-Month LIBOR | 3.250%(17) | Monthly | 1/01/22(18) | \$ (4,000,000) |
| Morgan Stanley Capital Services LLC | 35,000,000 | Pay | 1-Month LIBOR | 5.750 | Monthly | 6/01/24(19) | (2,000,000) |
| Morgan Stanley Capital Services LLC | 55,000,000 | Pay | 1-Month LIBOR | 4.000 | Monthly | 1/01/27(20) | (2,000,000) |
| Total | \$ 115,000,000 | | | | | | \$ (2,000,000) |
| Total unrealized appreciation on interest rate swaps | | | | | | | |
| Total unrealized depreciation on interest rate swaps | | | | | | | |

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. Ratings are not covered by the report of independent registered public accounting firm.
- (5) 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.
- (6) 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.
- (7) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (8) 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.

- (9) 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.
- (10) 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>.
- (11) Variable rate security. The rate shown is the coupon as of the end of the reporting period.
- (12) The rate shown is the annualized seven-day subsidized yield as of the end of the reporting period.
- (13) Borrowings as a percentage of Total Investments is 24.2%.
- (14) 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.
- (15) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 11.8%.
- (16) 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.
- (17) 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.
- (18) 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.
- (19) 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.
- (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.

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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 July 31, 2018

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|-------------------|-------------------------------|-------------------|---------------------|--------------------|--------------|
| LONG-TERM INVESTMENTS 154.9% (97.7% of Total Investments) | | | | | | | |
| VARIABLE RATE SENIOR LOAN INTERESTS 130.6% (82.4% of Total Investments) (2) | | | | | | | |
| Aerospace & Defense 2.6% (1.6% of Total Investments) | | | | | | | |
| \$ 5,709 | Sequa Corporation, Term Loan B | 7.067% | 1-Month LIBOR | 5.000% | 11/28/21 | B | \$ 5,719,500 |
| 1,985 | Sequa Corporation, Term Loan, Second Lien | 11.072% | 1-Month LIBOR | 9.000% | 4/28/22 | CCC | 1,992,908 |
| 3,308 | Transdigm, Inc., Term Loan E | 4.577% | 1-Month LIBOR | 2.500% | 5/30/25 | Ba2 | 3,311,058 |
| 735 | Transdigm, Inc., Term Loan F | 4.577% | 1-Month LIBOR | 2.500% | 6/09/23 | Ba2 | 736,351 |
| 399 | Transdigm, Inc., Term Loan G, First Lien | 4.577% | 1-Month LIBOR | 2.500% | 8/22/24 | Ba2 | 399,503 |
| 12,136 | Total Aerospace & Defense | | | | | | 12,159,320 |
| Air Freight & Logistics 0.8% (0.5% of Total Investments) | | | | | | | |
| 1,250 | Ceva Group PLC, Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | BB | 1,251,563 |
| 1,116 | PAE Holding Corporation, Term Loan B | 7.577% | 1-Month LIBOR | 5.500% | 10/20/22 | B+ | 1,122,076 |
| 1,444 | XPO Logistics, Inc., Term Loan B | 4.064% | 1-Month LIBOR | 2.000% | 2/24/25 | BB+ | 1,448,671 |
| 3,810 | Total Air Freight & Logistics | | | | | | 3,822,310 |
| Airlines 1.9% (1.2% of Total Investments) | | | | | | | |
| 2,732 | American Airlines, Inc., Replacement Term Loan | 4.086% | 1-Month LIBOR | 2.000% | 10/10/21 | BB+ | 2,734,036 |
| 2,394 | American Airlines, Inc., Term Loan 2025 | 3.827% | 1-Month LIBOR | 1.750% | 6/27/25 | BB+ | 2,357,318 |
| 3,623 | American Airlines, Inc., Term Loan B | 4.072% | 1-Month LIBOR | 2.000% | 12/14/23 | BB+ | 3,609,359 |
| 8,749 | Total Airlines | | | | | | 8,700,713 |

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Auto Components 0.5% (0.3% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|---------|----|-----------|
| 937 | Horizon Global Corporation, Term Loan B, (DD1) | 6.572% | 1-Month LIBOR | 4.500% | 6/30/21 | B2 | 909,049 |
| 1,485 | Superior Industries International, Inc., Term Loan B | 6.077% | 1-Month LIBOR | 4.000% | 5/22/24 | B | 1,491,991 |
| 2,422 | Total Auto Components | | | | | | 2,401,040 |

Automobiles 1.2% (0.8% of Total Investments)

| | | | | | | | |
|-------|---------------------------------|--------|---------------|--------|----------|-----|-----------|
| 4,588 | Chrysler Group LLC, Term Loan | 4.070% | 1-Month LIBOR | 2.000% | 12/31/18 | BBB | 4,600,983 |
| 137 | DexKo Global, Inc., Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 7/24/24 | B | 137,844 |
| 995 | DexKo Global, Inc., Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 7/24/24 | B | 1,000,295 |
| 5,720 | Total Automobiles | | | | | | 5,739,122 |

Biotechnology 0.9% (0.5% of Total Investments)

| | | | | | | | |
|-------|----------------------------|--------|--------------|--------|---------|----|-----------|
| 3,950 | Grifols, Inc., Term Loan B | 4.200% | 1-Week LIBOR | 2.250% | 1/31/25 | BB | 3,966,156 |
|-------|----------------------------|--------|--------------|--------|---------|----|-----------|

Building Products 2.0% (1.3% of Total Investments)

| | | | | | | | |
|-------|---------------------------------------|--------|---------------|--------|----------|----|-----------|
| 2,500 | Fairmount, Initial Term Loan | 6.050% | 3-Month LIBOR | 3.750% | 6/01/25 | BB | 2,504,950 |
| 652 | Ply Gem Industries, Inc., Term Loan B | 6.087% | 3-Month LIBOR | 3.750% | 4/12/25 | B | 654,320 |
| 6,322 | Quikrete Holdings, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 11/15/23 | BB | 6,325,100 |
| 9,474 | Total Building Products | | | | | | 9,484,370 |

Capital Markets 0.7% (0.5% of Total Investments)

| | | | | | | | |
|-------|---------------------------------|--------|---------------|--------|---------|-----|-----------|
| 3,435 | RPI Finance Trust, Term Loan B6 | 4.334% | 3-Month LIBOR | 2.000% | 3/27/23 | BBB | 3,447,178 |
|-------|---------------------------------|--------|---------------|--------|---------|-----|-----------|

Chemicals 0.6% (0.4% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|---------|-----|-----------|
| 892 | Ineos US Finance LLC, Term Loan | 4.169% | 2-Month LIBOR | 2.000% | 4/01/24 | BB+ | 892,201 |
| 1,521 | Mineral Technologies, Inc., Term Loan B2 | 4.750% | N/A | N/A | 5/07/21 | BB+ | 1,519,472 |
| 571 | Univar, Inc., Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 7/01/24 | BB | 573,357 |
| 2,984 | Total Chemicals | | | | | | 2,985,030 |

Commercial Services & Supplies 4.4% (2.8% of Total Investments)

| | | | | | | | |
|-----|--|--------|---------------|--------|----------|-----|---------|
| 720 | ADS Waste Holdings, Inc., Term Loan B | 4.193% | 1-Week LIBOR | 2.250% | 11/10/23 | BB+ | 721,565 |
| 985 | Fort Dearborn Holding Company, Inc., Term Loan, First Lien | 6.342% | 2-Month LIBOR | 4.000% | 10/19/23 | B | 976,381 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|------------|
| Commercial Services & Supplies (continued) | | | | | | | |
| \$ 1,000 | Fort Dearborn Holding Company, Inc., Term Loan, Second Lien | 10.843% | 3-Month LIBOR | 8.500% | 10/07/24 | CCC | \$ 940,000 |
| 3,116 | iQor US, Inc., Term Loan, First Lien | 7.337% | 3-Month LIBOR | 5.000% | 4/01/21 | B | 3,100,763 |
| 333 | iQor US, Inc., Term Loan, Second Lien | 11.087% | 3-Month LIBOR | 8.750% | 4/01/22 | CCC+ | 319,333 |
| 961 | KAR Auction Services, Inc., Term Loan B5 | 4.625% | 1-Month LIBOR | 2.500% | 3/09/23 | BB | 964,421 |
| 958 | LSC Communications, Refinancing Term Loan | 7.577% | 1-Month LIBOR | 5.500% | 9/30/22 | B | 960,734 |
| 2,948 | Monitronics International, Inc., Term Loan B2, First Lien | 7.834% | 3-Month LIBOR | 5.500% | 9/30/22 | B | 2,766,966 |
| 2,258 | Protection One, Inc., Term Loan | 4.827% | 1-Month LIBOR | 2.750% | 5/02/22 | BB | 2,264,778 |
| 3,157 | Skillsoft Corporation, Initial Term Loan, First Lien, (DD1) | 6.827% | 1-Month LIBOR | 4.750% | 4/28/21 | B | 3,070,291 |
| 1,466 | Universal Services of America, Initial Term Loan, First Lien | 5.827% | 1-Month LIBOR | 3.750% | 7/28/22 | B | 1,447,922 |
| 1,750 | Universal Services of America, Term Loan, Second Lien | 10.577% | 1-Month LIBOR | 8.500% | 7/28/23 | CCC | 1,739,798 |
| 257 | West Corporation, Incremental Term Loan B1 | 5.577% | 1-Month LIBOR | 3.500% | 10/10/24 | Ba3 | 255,767 |
| 1,130 | West Corporation, Term Loan B | 6.077% | 1-Month LIBOR | 4.000% | 10/10/24 | Ba3 | 1,131,061 |
| 21,039 | Total Commercial Services & Supplies | | | | | | 20,659,780 |
| Communications Equipment 0.7% (0.4% of Total Investments) | | | | | | | |
| 1,403 | Mitel US Holdings, Inc., Incremental Term Loan | 5.827% | 1-Month LIBOR | 3.750% | 9/25/23 | B+ | 1,406,498 |
| 1,696 | Plantronics, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 7/02/25 | BB | 1,696,356 |
| 3,099 | Total Communications Equipment | | | | | | 3,102,854 |
| Construction & Engineering 0.7% (0.4% of Total Investments) | | | | | | | |
| 1,500 | | 5.814% | 1-Month LIBOR | 3.750% | 4/25/25 | B+ | 1,512,195 |

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| | | | | | | | |
|--------|--|---------|---------------|--------|----------|-----|---|
| | KBR, Inc., Term Loan B | | | | | | |
| 1,594 | Traverse Midstream Partners, Term Loan B | 6.340% | 3-Month LIBOR | 4.000% | 9/27/24 | B+ | 1,602,388 |
| 3,094 | Total Construction & Engineering | | | | | | 3,114,583 |
| | Containers & Packaging | | | | | | 0.4% (0.3% of Total Investments) |
| 1,048 | Berry Global, Inc., Term Loan Q | 4.080% | 1-Month LIBOR | 2.000% | 10/01/22 | BBB | 1,051,484 |
| 987 | Reynolds Group Holdings, Inc., Term Loan, First Lien | 4.827% | 1-Month LIBOR | 2.750% | 2/05/23 | B+ | 991,838 |
| 2,035 | Total Containers & Packaging | | | | | | 2,043,322 |
| | Distributors | | | | | | 0.5% (0.3% of Total Investments) |
| 971 | American Seafoods Group LLC, Term Loan B | 4.830% | 1-Month LIBOR | 2.750% | 8/21/23 | BB | 969,926 |
| 1,250 | SRS Distribution, Inc., Term Loan B | 5.580% | 3-Month LIBOR | 3.250% | 5/23/25 | B | 1,230,938 |
| 2,221 | Total Distributors | | | | | | 2,200,864 |
| | Diversified Consumer Services | | | | | | 2.2% (1.4% of Total Investments) |
| 4,967 | Cengage Learning Acquisitions, Inc., Term Loan B | 6.329% | 1-Month LIBOR | 4.250% | 6/07/23 | B | 4,712,055 |
| 220 | Education Management LLC, Tranche A, Term Loan, (5) | 10.000% | N/A | N/A | 7/02/20 | N/R | 37,430 |
| 496 | Education Management LLC, Tranche B, Term Loan, (5) | 13.250% | N/A | N/A | 7/02/20 | N/R | 15,697 |
| 3,395 | Houghton Mifflin, Term Loan B, First Lien | 5.077% | 1-Month LIBOR | 3.000% | 5/28/21 | B | 3,182,902 |
| 1,354 | Laureate Education, Inc., Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 4/26/24 | B+ | 1,358,951 |
| 829 | Vertiv Co., Term Loan B | 6.100% | 1-Month LIBOR | 4.000% | 11/30/23 | B+ | 825,388 |
| 11,261 | Total Diversified Consumer Services | | | | | | 10,132,423 |
| | Diversified Financial Services | | | | | | 1.7% (1.1% of Total Investments) |
| 2,730 | Citco III Limited, Term Loan | 5.077% | 1-Month LIBOR | 3.000% | 3/31/22 | N/R | 2,741,776 |
| 1,145 | Freedom Mortgage Corporation, Term Loan B | 6.817% | 1-Month LIBOR | 4.750% | 2/23/22 | B+ | 1,153,640 |

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|--|---|--------|---------------|--------|----------|-----|-----------|
| 1,194 | Travelport LLC, Term Loan B | 4.830% | 3-Month LIBOR | 2.500% | 3/17/25 | B+ | 1,194,392 |
| 3,072 | Veritas US, Inc., Term Loan B1 | 6.641% | 1-Month LIBOR | 4.500% | 1/27/23 | B | 2,861,844 |
| 8,141 | Total Diversified Financial Services | | | | | | 7,951,652 |
| Diversified Telecommunication Services 7.6% (4.8% of Total Investments) | | | | | | | |
| 1,463 | CenturyLink, Inc., Initial Term A Loan | 4.827% | 1-Month LIBOR | 2.750% | 11/01/22 | BBB | 1,462,317 |
| 7,267 | CenturyLink, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 1/31/25 | BBB | 7,164,527 |
| 4,459 | Frontier Communications Corporation, Term Loan B | 5.830% | 1-Month LIBOR | 3.750% | 1/14/22 | B+ | 4,403,682 |

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Diversified Telecommunication Services (continued) | | | | | | | |
| \$ 2,502 | Intelsat Jackson Holdings, S.A., Term Loan B | 5.827% | 1-Month LIBOR | 3.750% | 11/30/23 | B | \$ 2,512,466 |
| 383 | Intelsat Jackson Holdings, S.A., Term Loan B4 | 6.577% | 1-Month LIBOR | 4.500% | 1/02/24 | B1 | 403,133 |
| 614 | Intelsat Jackson Holdings, S.A., Term Loan B5 | 6.625% | N/A | N/A | 1/02/24 | B1 | 643,666 |
| 3,193 | Level 3 Financing, Inc., Tranche B, Term Loan | 4.331% | 1-Month LIBOR | 2.250% | 2/22/24 | BBB | 3,201,701 |
| 543 | Presidio, Inc., Term Loan B | 5.082% | 1-Month LIBOR | 2.750% | 2/02/24 | B+ | 545,104 |
| 5,757 | WideOpenWest Finance LLC, Term Loan B | 5.329% | 1-Month LIBOR | 3.250% | 8/18/23 | B | 5,534,101 |
| 580 | Windstream Corporation, Term Loan B6 | 6.080% | 1-Month LIBOR | 4.000% | 3/29/21 | B+ | 548,071 |
| 9,000 | Ziggo B.V., Term Loan E | 4.572% | 1-Month LIBOR | 2.500% | 4/15/25 | BB | 8,955,585 |
| 35,761 | Total Diversified Telecommunication Services | | | | | | 35,374,353 |
| Electric Utilities 1.0% (0.6% of Total Investments) | | | | | | | |
| 654 | EFS Cogen Holdings LLC, Term Loan B | 5.590% | 3-Month LIBOR | 3.250% | 6/28/23 | BB | 656,005 |
| 2,406 | Vistra Operations Co., Term Loan B1 | 4.077% | 1-Month LIBOR | 2.000% | 8/01/23 | BBB | 2,405,047 |
| 1,373 | Vistra Operations Co., Term Loan B3 | 4.074% | 1-Month LIBOR | 2.000% | 12/31/25 | BBB | 1,371,063 |
| 4,433 | Total Electric Utilities | | | | | | 4,432,115 |
| Electrical Equipment 0.6% (0.3% of Total Investments) | | | | | | | |
| 1,302 | TTM Technologies, Inc., Term Loan B | 4.592% | 1-Month LIBOR | 2.500% | 9/28/24 | BB+ | 1,305,534 |
| 1,312 | Zebra Technologies Corporation, Term Loan B | 4.057% | 3-Month LIBOR | 1.750% | 10/27/21 | BB+ | 1,317,449 |
| 2,614 | Total Electrical Equipment | | | | | | 2,622,983 |

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Energy Equipment & Services 0.4% (0.3% of Total Investments)

| | | | | | | | |
|-------|---|---------|---------------|---------|---------|------|-----------|
| 1,599 | Diversey, Inc., Term Loan B | 5.077% | 1-Month LIBOR | 3.000% | 9/06/24 | B | 1,571,460 |
| 741 | Dynamic Energy Services International LLC, Term Loan, (cash 15.870%, PIK 13.500%) | 15.870% | 3-Month LIBOR | 13.500% | 5/06/19 | N/R | 196,414 |
| 258 | Ocean Rig UDW, Inc., Term Loan | 8.000% | N/A | N/A | 9/20/24 | Caa1 | 272,365 |
| 2,598 | Total Energy Equipment & Services | | | | | | 2,040,239 |

Equity Real Estate Investment Trusts 2.4% (1.5% of Total Investments)

| | | | | | | | |
|--------|---|--------|---------------|--------|----------|------|------------|
| 4,616 | Communications Sales & Leasing, Inc., Shortfall Term Loan | 5.077% | 1-Month LIBOR | 3.000% | 10/24/22 | B | 4,427,860 |
| 994 | Realogy Group LLC, Term Loan A | 4.317% | 1-Month LIBOR | 2.250% | 2/08/23 | N/R | 995,305 |
| 1,260 | Realogy Group LLC, Term Loan B | 4.317% | 1-Month LIBOR | 2.250% | 2/08/25 | BB+ | 1,264,207 |
| 4,672 | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (5) | 8.077% | 1-Month LIBOR | 6.000% | 6/30/22 | CCC+ | 4,458,667 |
| 11,542 | Total Equity Real Estate Investment Trusts | | | | | | 11,146,039 |

Food & Staples Retailing 4.4% (2.8% of Total Investments)

| | | | | | | | |
|--------|--|--------|---------------|--------|----------|----|------------|
| 952 | Albertson's LLC, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB | 951,786 |
| 16,796 | Albertson's LLC, Term Loan B4 | 4.827% | 1-Month LIBOR | 2.750% | 8/25/21 | BB | 16,753,739 |
| 1,325 | Albertson's LLC, Term Loan B6 | 5.319% | 3-Month LIBOR | 3.000% | 6/22/23 | BB | 1,318,380 |
| 1,097 | BJ's Wholesale Club, Inc., Term Loan B, First Lien | 5.597% | 1-Month LIBOR | 3.500% | 2/03/24 | B | 1,100,006 |
| 589 | Save-A-Lot, Term Loan B | 8.077% | 1-Month LIBOR | 6.000% | 12/05/23 | B | 457,805 |
| 20,759 | Total Food & Staples Retailing | | | | | | 20,581,716 |

Food Products 2.9% (1.8% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|---------|----|-----------|
| 1,253 | Hearthside Group Holdings LLC, Term Loan B | 5.064% | 1-Month LIBOR | 3.000% | 5/23/25 | B | 1,245,883 |
| 2,878 | Jacobs Douwe | 4.625% | 3-Month LIBOR | 2.250% | 7/04/22 | BB | 2,894,272 |

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|--------|--|---------|---------------|--------|----------|-----|---|
| | Egberts, Term Loan B | | | | | | |
| 289 | Pinnacle Foods Finance LLC, Term Loan B | 3.840% | 1-Month LIBOR | 1.750% | 2/02/24 | BB+ | 289,260 |
| 8,851 | US Foods, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 6/27/23 | BBB | 8,857,519 |
| 13,271 | Total Food Products | | | | | | 13,286,934 |
| | Health Care Equipment & Supplies | | | | | | |
| | | | | | | | 1.8% (1.1% of Total Investments) |
| 828 | Acelity, Term Loan B | 5.584% | 3-Month LIBOR | 3.250% | 2/02/24 | B | 831,741 |
| 863 | ConvaTec, Inc., Term Loan B | 4.584% | 3-Month LIBOR | 2.250% | 10/25/23 | BB | 865,947 |
| 1,015 | Greatbatch, New Term Loan B | 5.330% | 1-Month LIBOR | 3.250% | 10/27/22 | B+ | 1,020,997 |
| 750 | LifeScan, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 731,250 |
| 1,861 | Onex Carestream Finance LP, Term Loan, First Lien | 6.077% | 1-Month LIBOR | 4.000% | 6/07/19 | B | 1,863,057 |
| 2,240 | Onex Carestream Finance LP, Term Loan, Second Lien | 10.577% | 1-Month LIBOR | 8.500% | 12/07/19 | B | 2,241,680 |
| 750 | Vyaire Medical, Inc., Term Loan B | 7.232% | 6-Month LIBOR | 4.750% | 4/16/25 | B | 736,875 |
| 8,307 | Total Health Care Equipment & Supplies | | | | | | 8,291,547 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|--------------|
| Health Care Providers & Services 5.6% (3.6% of Total Investments) | | | | | | | |
| \$ 1,673 | Air Medical Group Holdings, Inc., Term Loan B | 5.347% | 1-Month LIBOR | 3.250% | 4/28/22 | B | \$ 1,626,904 |
| 1,478 | Air Medical Group Holdings, Inc., Term Loan B | 6.329% | 1-Month LIBOR | 4.250% | 3/14/25 | B | 1,460,411 |
| 750 | Ardent Health, Term Loan, First Lien | 6.572% | 1-Month LIBOR | 4.500% | 6/30/25 | B | 756,563 |
| 1,441 | Community Health Systems, Inc., Term Loan H | 5.557% | 3-Month LIBOR | 3.250% | 1/27/21 | B | 1,418,282 |
| 1,424 | Concentra, Inc., Term Loan B | 4.850% | 1-Month LIBOR | 2.750% | 6/01/22 | B+ | 1,427,972 |
| 958 | Envision Healthcare Corporation, Term Loan B, First Lien | 5.080% | 1-Month LIBOR | 3.000% | 12/01/23 | BB | 959,246 |
| 1,539 | HCA, Inc., Term Loan A5 | 3.577% | 1-Month LIBOR | 1.500% | 6/10/20 | BBB | 1,544,255 |
| 1,657 | HCA, Inc., Term Loan B11 | 3.827% | 1-Month LIBOR | 1.750% | 3/17/23 | BBB | 1,666,353 |
| 1,135 | Healogics, Inc., Term Loan, First Lien | 6.570% | 3-Month LIBOR | 4.250% | 7/01/21 | B | 1,074,295 |
| 79 | Heartland Dental Care, Inc., Delay Draw Facility, (6) | 1.875% | N/A | N/A | 4/30/25 | B | 78,864 |
| 529 | Heartland Dental Care, Inc., Term Loan, First Lien | 5.827% | 1-Month LIBOR | 3.750% | 4/30/25 | B | 525,762 |
| 2,443 | Kindred at Home Hospice, Term Loan B, (DD1) | 6.125% | 3-Month LIBOR | 3.750% | 6/21/25 | B | 2,466,346 |
| 750 | Kindred at Home Hospice, Term Loan, Second Lien | 9.375% | 3-Month LIBOR | 7.000% | 6/21/26 | CCC+ | 765,938 |
| 2,686 | Millennium Laboratories, Inc., Term Loan B, First Lien | 8.577% | 1-Month LIBOR | 6.500% | 12/21/20 | CCC+ | 1,486,724 |
| 262 | MultiPlan, Inc., Term Loan B | 5.084% | 3-Month LIBOR | 2.750% | 6/07/23 | B+ | 262,560 |
| 3,626 | Pharmaceutical Product Development, Inc., Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 8/18/22 | Ba3 | 3,632,259 |
| 1,247 | PharMerica, Term Loan, First Lien | 5.578% | 1-Month LIBOR | 3.500% | 12/06/24 | B | 1,253,695 |

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|--------|--|--------------|------------------------------------|--------|----------|------|------------|
| 998 | Prospect Medical Holdings, Term Loan B1 | 7.625% | 1-Month LIBOR | 5.500% | 2/22/24 | B | 1,003,116 |
| 205 | Quorum Health Corp., Term Loan B | 8.827% | 1-Month LIBOR | 6.750% | 4/29/22 | B1 | 208,748 |
| 2,402 | Select Medical Corporation, Term Loan B | 4.831% | 1-Month LIBOR | 2.750% | 3/01/21 | BB | 2,413,663 |
| 223 | Vizient, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 2/13/23 | BB | 223,445 |
| 27,505 | Total Health Care Providers & Services | | | | | | 26,255,401 |
| | Health Care Technology | 1.4% | (0.9% of Total Investments) | | | | |
| 1,139 | Catalent Pharma Solutions, Inc., Term Loan B | 4.327% | 1-Month LIBOR | 2.250% | 5/20/24 | BB | 1,141,761 |
| 4,938 | Emdeon, Inc., Term Loan | 4.827% | 1-Month LIBOR | 2.750% | 3/01/24 | B+ | 4,935,797 |
| 449 | Press Ganey Holdings, Inc., Term Loan, Second Lien | 8.577% | 1-Month LIBOR | 6.500% | 10/21/24 | CCC+ | 455,620 |
| 6,526 | Total Health Care Technology | | | | | | 6,533,178 |
| | Hotels, Restaurants & Leisure | 11.8% | (7.4% of Total Investments) | | | | |
| 998 | Aramark Corporation, Term Loan | 4.084% | 3-Month LIBOR | 1.750% | 3/11/25 | BBB | 1,000,198 |
| 748 | Arby's Restaurant Group, Inc., Term Loan B | 5.347% | 1-Month LIBOR | 3.250% | 2/05/25 | B | 753,736 |
| 14,792 | Burger King Corporation, Term Loan B3 | 4.327% | 1-Month LIBOR | 2.250% | 2/16/24 | B+ | 14,801,001 |
| 3,936 | Caesars Entertainment Operating Company, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 10/06/24 | BB | 3,935,508 |
| 2,985 | Caesars Resort Collection, Term Loan, First Lien | 4.827% | 1-Month LIBOR | 2.750% | 12/23/24 | BB | 3,000,626 |
| 1,557 | CCM Merger, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 8/09/21 | BB | 1,563,529 |
| 3,274 | CityCenter Holdings LLC, Term Loan B | 4.327% | 1-Month LIBOR | 2.250% | 4/18/24 | BB | 3,282,066 |
| 5,115 | Hilton Hotels, Term Loan B | 3.814% | 1-Month LIBOR | 1.750% | 10/25/23 | BBB | 5,138,021 |
| 2,943 | Intrawest Resorts Holdings, Inc., Term Loan B | 5.077% | 1-Month LIBOR | 3.000% | 7/31/24 | B | 2,943,991 |
| 1,955 | | 5.057% | 3-Month LIBOR | 2.750% | 6/10/22 | BB | 1,960,818 |

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|--------|---|-------------|------------------------------------|--------|----------|------|------------|
| | Life Time Fitness, Inc., Term Loan B | | | | | | |
| 2,258 | MGM Growth Properties, Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 4/25/25 | BB+ | 2,263,094 |
| 7,691 | Scientific Games Corp., Initial Term Loan B5 | 4.903% | 2-Month LIBOR | 2.750% | 8/14/24 | B+ | 7,705,399 |
| 2,250 | Stars Group Holdings, Term Loan B, (DD1) | 5.831% | 3-Month LIBOR | 3.500% | 7/10/25 | B+ | 2,273,321 |
| 2,596 | Station Casino LLC, Term Loan B | 4.580% | 1-Month LIBOR | 2.500% | 6/08/23 | BB | 2,606,159 |
| 1,500 | Wyndham International, Inc., Term Loan B | 3.827% | 1-Month LIBOR | 1.750% | 5/30/25 | BBB | 1,505,393 |
| 54,598 | Total Hotels, Restaurants & Leisure | | | | | | 54,732,860 |
| | Household Products | 0.7% | (0.5% of Total Investments) | | | | |
| 3,164 | Revlon Consumer Products Corporation, Term Loan B, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 11/16/20 | CCC+ | 2,340,342 |
| 1,187 | Serta Simmons Holdings LLC, Term Loan, First Lien | 5.591% | 1-Month LIBOR | 3.500% | 11/08/23 | B | 998,788 |
| 4,351 | Total Household Products | | | | | | 3,339,130 |
| | Independent Power & Renewable Electricity Producers | 1.1% | (0.7% of Total Investments) | | | | |
| 5,239 | NRG Energy, Inc., Term Loan B, (DD1) | 4.084% | 3-Month LIBOR | 1.750% | 6/30/23 | BB+ | 5,234,518 |
| | Industrial Conglomerates | 0.6% | (0.4% of Total Investments) | | | | |
| 1,996 | Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien | 6.596% | 3-Month LIBOR | 4.250% | 6/16/24 | B | 2,008,407 |

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Industrial Conglomerates (continued) | | | | | | | |
| \$ 998 | Education Advisory Board, Term Loan, First Lien | 6.252% | 3-Month LIBOR | 3.750% | 11/15/24 | B | \$ 992,513 |
| 2,994 | Total Industrial Conglomerates | | | | | | 3,000,920 |
| Insurance 1.5% (0.9% of Total Investments) | | | | | | | |
| 741 | Acrisure LLC, Term Loan B | 6.592% | 3-Month LIBOR | 4.250% | 11/22/23 | B | 743,431 |
| 3,835 | Alliant Holdings I LLC, Term Loan B | 5.078% | 1-Month LIBOR | 3.000% | 5/09/25 | B | 3,839,754 |
| 2,225 | Hub International Holdings, Inc., Term Loan B | 5.335% | 3-Month LIBOR | 3.000% | 4/25/25 | B | 2,226,156 |
| 6,801 | Total Insurance | | | | | | 6,809,341 |
| Internet and Direct Marketing Retail 0.5% (0.3% of Total Investments) | | | | | | | |
| 748 | Uber Technologies, Inc., Term Loan | 5.574% | 1-Month LIBOR | 3.500% | 7/13/23 | N/R | 751,762 |
| 1,500 | Uber Technologies, Inc., Term Loan | 6.100% | 1-Month LIBOR | 4.000% | 4/04/25 | N/R | 1,510,545 |
| 2,248 | Total Internet and Direct Marketing Retail | | | | | | 2,262,307 |
| Internet Software & Services 2.1% (1.3% of Total Investments) | | | | | | | |
| 1,466 | Ancestry.com, Inc., Term Loan, First Lien | 5.330% | 1-Month LIBOR | 3.250% | 10/19/23 | B | 1,471,059 |
| 2,000 | GTT Communications, Inc., Term Loan, First Lien | 4.830% | 1-Month LIBOR | 2.750% | 6/02/25 | B | 1,982,500 |
| 1,137 | Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien | 5.363% | 3-Month LIBOR | 3.000% | 11/03/23 | BB | 1,133,386 |
| 3,642 | Sabre, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 2/22/24 | BB | 3,649,101 |
| 1,913 | SkillSoft Corporation, Term Loan, Second Lien | 10.327% | 1-Month LIBOR | 8.250% | 4/28/22 | CCC | 1,720,363 |
| 10,158 | Total Internet Software & Services | | | | | | 9,956,409 |

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IT Services 4.0% (2.5% of Total Investments)

| | | | | | | | |
|--------|---|--------|---------------|--------|----------|-----|------------|
| 367 | DigiCert, Term Loan, First Lien | 7.327% | 1-Month LIBOR | 5.250% | 10/31/24 | B | 368,139 |
| 922 | Engility Corporation, Term Loan B2 | 4.827% | 1-Month LIBOR | 2.750% | 8/11/23 | BB | 925,759 |
| 987 | First Data Corporation, Term Loan A | 3.819% | 1-Month LIBOR | 1.750% | 6/02/20 | BB | 987,777 |
| 1,706 | First Data Corporation, Term Loan, First Lien | 4.069% | 1-Month LIBOR | 2.000% | 7/10/22 | BB | 1,707,638 |
| 7,170 | First Data Corporation, Term Loan, First Lien | 4.069% | 1-Month LIBOR | 2.000% | 4/26/24 | BB | 7,176,099 |
| 1,190 | Gartner, Inc., Term Loan A | 4.077% | 1-Month LIBOR | 2.000% | 3/21/22 | BB+ | 1,192,879 |
| 2,500 | Optiv Security, Inc., Term Loan, Second Lien | 9.313% | 1-Month LIBOR | 7.250% | 1/31/25 | CCC | 2,425,000 |
| 313 | PEAK 10, Inc., Term Loan B | 5.834% | 3-Month LIBOR | 3.500% | 8/01/24 | B | 312,858 |
| 1,733 | Tempo Acquisition LLC, Term Loan B | 5.077% | 1-Month LIBOR | 3.000% | 5/01/24 | B | 1,736,216 |
| 998 | Vantiv LLC, Repriced Term Loan B4 | 3.824% | 1-Month LIBOR | 1.750% | 8/09/24 | BBB | 997,894 |
| 980 | WEX, Inc., Term Loan B | 4.327% | 1-Month LIBOR | 2.250% | 7/01/23 | BB | 982,068 |
| 18,866 | Total IT Services | | | | | | 18,812,327 |

Leisure Products 1.2% (0.8% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|----------|------|-----------|
| 1,539 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 5.572% | 1-Month LIBOR | 3.500% | 5/30/25 | B+ | 1,546,031 |
| 1,455 | Academy, Ltd., Term Loan B, (DD1) | 6.092% | 1-Month LIBOR | 4.000% | 7/01/22 | CCC+ | 1,207,087 |
| 1,826 | Equinox Holdings, Inc., Term Loan B1 | 5.077% | 1-Month LIBOR | 3.000% | 3/08/24 | B+ | 1,836,122 |
| 985 | Four Seasons Holdings, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 11/30/23 | BB | 986,320 |
| 5,805 | Total Leisure Products | | | | | | 5,575,560 |

Life Sciences Tools & Services 0.3% (0.2% of Total Investments)

| | | | | | | | |
|-----|--|--------|---------------|--------|---------|----|---------|
| 993 | Parexel International Corp., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 9/27/24 | B | 990,639 |
| 535 | Inventiv Health, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 8/01/24 | BB | 535,696 |

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| | | | | | | | |
|-------|---|---------|---------------|--------|----------|------|-----------|
| 1,528 | Total Life Sciences Tools & Services | | | | | | 1,526,335 |
| | Machinery 1.4% (0.9% of Total Investments) | | | | | | |
| 2,203 | Gardner Denver, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 7/30/24 | BB | 2,210,396 |
| 1,047 | Gates Global LLC, Term Loan B | 5.084% | 3-Month LIBOR | 2.750% | 4/01/24 | B+ | 1,051,262 |
| 995 | Navistar, Inc., Tranche B, Term Loan | 5.600% | 1-Month LIBOR | 3.500% | 11/06/24 | B+ | 997,488 |
| 600 | NN, Inc., Term Loan, Second Lien | 10.097% | 1-Month LIBOR | 8.000% | 4/19/23 | CCC+ | 594,000 |
| 415 | Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien | 4.314% | 1-Month LIBOR | 2.250% | 8/21/24 | BB+ | 415,832 |
| 698 | TNT Crane and Rigging Inc., Initial Term Loan, First Lien | 6.834% | 3-Month LIBOR | 4.500% | 11/27/20 | CCC+ | 671,790 |
| 650 | TNT Crane and Rigging, Inc., Term Loan, Second Lien | 11.334% | 3-Month LIBOR | 9.000% | 11/26/21 | CCC | 549,250 |
| 6,608 | Total Machinery | | | | | | 6,490,018 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|------------|--------------------|------------|--------------|-------------|------------|
| Marine 0.6% (0.4% of Total Investments) | | | | | | | |
| \$ 888 | American Commercial Lines LLC, Term Loan B, First Lien | 10.827% | 1-Month LIBOR | 8.750% | 11/12/20 | CCC+ | \$ 727,972 |
| 2,007 | Harvey Gulf International Marine, Inc., Exit Term Loan | 10.000% | N/A | N/A | 6/06/23 | B3 | 2,023,126 |
| 2,895 | Total Marine | | | | | | 2,751,098 |
| Media 15.0% (9.5% of Total Investments) | | | | | | | |
| 1,148 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 5.327% | 1-Month LIBOR | 3.250% | 7/23/21 | B | 1,088,194 |
| 1,481 | Affinion Group Holdings, Inc., Term Loan, First Lien | 9.822% | 1-Month LIBOR | 7.750% | 5/10/22 | B2 | 1,542,352 |
| 5,641 | Catalina Marketing Corporation, Term Loan, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 4/09/21 | B2 | 3,598,043 |
| 1,500 | Catalina Marketing Corporation, Term Loan, Second Lien | 8.827% | 1-Month LIBOR | 6.750% | 4/11/22 | Caa2 | 405,750 |
| 5,376 | Cequel Communications LLC, Term Loan B | 4.327% | 1-Month LIBOR | 2.250% | 7/28/25 | BB | 5,361,276 |
| 3,920 | Charter Communications Operating Holdings LLC, Term Loan B | 4.080% | 1-Month LIBOR | 2.000% | 4/30/25 | BBB | 3,926,984 |
| 1,993 | Cineworld Group PLC, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 2/28/25 | BB | 1,988,654 |
| 5,014 | Clear Channel Communications, Inc., Tranche D, Term Loan, (5) | 8.827% | N/A | N/A | 1/30/19 | N/R | 3,913,172 |
| 7,296 | Clear Channel Communications, Inc., Term Loan E, (5) | 9.580% | N/A | N/A | 7/30/19 | N/R | 5,674,621 |
| 1,496 | CSC Holdings LLC, Term Loan B | 4.572% | 1-Month LIBOR | 2.500% | 1/25/26 | BB | 1,497,185 |
| 6,654 | Cumulus Media, Inc., Exit Term Loan | 6.580% | 1-Month LIBOR | 4.500% | 5/15/22 | B | 6,580,938 |
| 1,588 | Getty Images, Inc., Term Loan B, First Lien | 5.572% | 1-Month LIBOR | 3.500% | 10/18/19 | B3 | 1,559,283 |
| 553 | Gray Television, Inc., Term Loan B2 | 4.340% | 2-Month LIBOR | 2.250% | 2/07/24 | BB | 553,770 |

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| | | | | | | | |
|---|---|---------|---------------|---------|----------|-----|------------|
| 1,926 | IMG Worldwide, Inc., Term Loan B | 4.930% | 2-Month LIBOR | 2.750% | 5/18/25 | B | 1,921,140 |
| 634 | Lions Gate Entertainment Corp., Term Loan B | 4.314% | 1-Month LIBOR | 2.250% | 3/24/25 | BB | 637,123 |
| 5,154 | McGraw-Hill Education Holdings LLC, Term Loan B | 6.077% | 1-Month LIBOR | 4.000% | 5/02/22 | B+ | 5,080,262 |
| 2,328 | Meredith, Term Loan B | 5.077% | 1-Month LIBOR | 3.000% | 1/31/25 | BB | 2,337,846 |
| 1,500 | Metro-Goldwyn-Mayer, Inc., Term Loan, First Lien | 4.580% | 1-Month LIBOR | 2.500% | 7/03/25 | BB | 1,503,285 |
| 1,000 | Metro-Goldwyn-Mayer, Inc., Term Loan, Second Lien | 6.580% | 1-Month LIBOR | 4.500% | 7/03/26 | B | 1,000,000 |
| 456 | Nexstar Broadcasting Group, Term Loan | 4.592% | 1-Month LIBOR | 2.500% | 1/17/24 | BB+ | 456,710 |
| 3,418 | Nexstar Broadcasting Group, Term Loan B | 4.592% | 1-Month LIBOR | 2.500% | 1/17/24 | BB+ | 3,425,382 |
| 4,500 | Numericable Group S.A, Term Loan B13, (WI/DD) | TBD | TBD | TBD | TBD | B | 4,409,640 |
| 400 | Red Ventures, Term Loan B | 6.077% | 1-Month LIBOR | 4.000% | 11/08/24 | B+ | 404,099 |
| 1,746 | Sinclair Television Group, Term Loan B2 | 4.330% | 1-Month LIBOR | 2.250% | 1/31/24 | BB+ | 1,747,210 |
| 1,923 | Springer Science & Business Media, Inc., Term Loan B13, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 8/15/22 | B | 1,923,077 |
| 7,656 | Univision Communications, Inc., Term Loan C5 | 4.827% | 1-Month LIBOR | 2.750% | 3/15/24 | BB | 7,443,449 |
| 76,301 | Total Media | | | | | | 69,979,445 |
| Metals & Mining 0.3% (0.2% of Total Investments) | | | | | | | |
| 1,238 | CanAm Construction, Inc., Term Loan B | 7.577% | 1-Month LIBOR | 5.500% | 7/01/24 | B | 1,252,969 |
| Multiline Retail 0.7% (0.4% of Total Investments) | | | | | | | |
| 1,183 | Belk, Inc., Term Loan B, First Lien | 6.836% | 1-Month LIBOR | 4.750% | 12/12/22 | B | 937,176 |
| 1,496 | EG America LLC, Term Loan, First Lien | 6.334% | 3-Month LIBOR | 4.000% | 2/07/25 | B | 1,492,666 |
| 922 | Hudson's Bay Company, Term Loan B, First Lien | 5.419% | 2-Month LIBOR | 3.250% | 9/30/22 | BB | 874,041 |
| 3,601 | Total Multiline Retail | | | | | | 3,303,883 |
| Oil, Gas & Consumable Fuels 3.5% (2.2% of Total Investments) | | | | | | | |
| 1,455 | BCP Renaissance Parent, Term Loan B | 5.842% | 3-Month LIBOR | 3.500% | 10/31/24 | B+ | 1,462,225 |
| 1,250 | | 12.439% | 1-Month LIBOR | 10.375% | 12/31/21 | B | 1,382,031 |

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| California Resources Corporation, Term Loan | | | | | | | |
|---|---|--------|---------------|--------|----------|------|-----------|
| 1,400 | California Resources Corporation, Term Loan B | 6.831% | 1-Month LIBOR | 4.750% | 12/31/22 | B | 1,426,831 |
| 253 | Energy and Exploration Partners, Term Loan, Second Lien, (cash 0.000%, PIK 5.000%), (5) | 0.000% | N/A | N/A | 5/13/22 | N/R | 3,789 |
| 2,551 | Fieldwood Energy LLC, Exit Term Loan | 7.327% | 1-Month LIBOR | 5.250% | 4/11/22 | B+ | 2,559,072 |
| 1,657 | Fieldwood Energy LLC, Exit Term Loan, second Lien | 9.327% | 1-Month LIBOR | 7.250% | 4/11/23 | B+ | 1,613,443 |
| 2,993 | McDermott International, Term Loan | 7.077% | 1-Month LIBOR | 5.000% | 5/12/25 | BB | 3,015,512 |
| 1,212 | Peabody Energy Corporation, Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 3/31/25 | BB | 1,214,457 |
| 3,770 | Seadrill Partners LLC, Initial Term Loan | 8.334% | 3-Month LIBOR | 6.000% | 2/21/21 | CCC+ | 3,534,393 |

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Oil, Gas & Consumable Fuels (continued) | | | | | | | |
| \$ 46 | 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+ | \$ 39,555 |
| 16,587 | Total Oil, Gas & Consumable Fuels | | | | | | 16,251,308 |
| Personal Products 0.7% (0.4% of Total Investments) | | | | | | | |
| 1,750 | Coty, Inc., Term Loan A | 3.847% | 1-Month LIBOR | 1.750% | 4/05/23 | BB+ | 1,734,688 |
| 1,500 | Coty, Inc., Term Loan B | 4.347% | 1-Month LIBOR | 2.250% | 4/07/25 | BB+ | 1,466,723 |
| 3,250 | Total Personal Products | | | | | | 3,201,411 |
| Pharmaceuticals 1.2% (0.8% of Total Investments) | | | | | | | |
| 968 | Alphabet Holding Company, Inc., Initial Term Loan, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 9/26/24 | B | 910,114 |
| 4,319 | Concordia Healthcare Corporation, Term Loan B, First Lien, (5) | 6.327% | 1-Month LIBOR | 4.250% | 10/21/21 | Caa2 | 3,904,732 |
| 794 | Valeant Pharmaceuticals International, Inc., Term Loan, First Lien | 5.092% | 1-Month LIBOR | 3.000% | 6/02/25 | BB | 795,677 |
| 6,081 | Total Pharmaceuticals | | | | | | 5,610,523 |
| Professional Services 2.0% (1.3% of Total Investments) | | | | | | | |
| 1,066 | Ceridian HCM Holding, Inc., Term Loan B | 5.327% | 1-Month LIBOR | 3.250% | 4/30/25 | B | 1,069,151 |
| 5,496 | Formula One Group, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 2/01/24 | B+ | 5,471,691 |
| 1,975 | Nielsen Finance LLC, Term Loan B4 | 4.097% | 1-Month LIBOR | 2.000% | 10/04/23 | BBB | 1,968,650 |
| 957 | On Assignment, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 4/02/25 | BB | 958,977 |
| 9,494 | Total Professional Services | | | | | | 9,468,469 |
| Real Estate Management & Development 2.1% (1.3% of Total Investments) | | | | | | | |
| 750 | | 6.334% | 3-Month LIBOR | 4.000% | 3/29/24 | B+ | 745,964 |

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| | | | | | | | |
|-------|--|--------|---------------|--------|----------|------|-----------|
| | Altisource Solutions S.A R.L., Term Loan B | | | | | | |
| 2,018 | Capital Automotive LP, Term Loan, First Lien | 4.580% | 1-Month LIBOR | 2.500% | 3/25/24 | B | 2,021,633 |
| 2,321 | Capital Automotive LP, Term Loan, Second Lien | 8.080% | 1-Month LIBOR | 6.000% | 3/24/25 | CCC+ | 2,361,724 |
| 3,000 | GGP, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB+ | 2,979,690 |
| 1,491 | Trico Group LLC, Term Loan, First Lien | 8.807% | 3-Month LIBOR | 6.500% | 2/02/24 | B | 1,494,352 |
| 9,580 | Total Real Estate Management & Development | | | | | | 9,603,363 |
| | Road & Rail 0.6% (0.4% of Total Investments) | | | | | | |
| 1,463 | Quality Distribution, Incremental Term Loan, First Lien | 7.834% | 3-Month LIBOR | 5.500% | 8/18/22 | B | 1,474,076 |
| 1,250 | Savage Enterprises LLC, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 1,255,475 |
| 2,713 | Total Road & Rail | | | | | | 2,729,551 |
| | Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) | | | | | | |
| 1,059 | Cypress Semiconductor Corp, Term Loan B | 4.320% | 1-Month LIBOR | 2.250% | 7/05/21 | BB | 1,065,607 |
| 278 | Lumileds, Term Loan B | 5.751% | 1-Month LIBOR | 3.500% | 6/30/24 | B+ | 276,312 |
| 2,000 | Microchip Technology., Inc., Term Loan B | 4.080% | 1-Month LIBOR | 2.000% | 5/29/25 | BB+ | 2,007,500 |
| 1,225 | Micron Technology, Inc., Term Loan B | 3.830% | 1-Month LIBOR | 1.750% | 4/10/22 | BBB | 1,230,359 |
| 1,452 | ON Semiconductor Corporation, Term Loan B3 | 3.827% | 1-Month LIBOR | 1.750% | 3/31/23 | Baa3 | 1,455,181 |
| 6,014 | Total Semiconductors & Semiconductor Equipment | | | | | | 6,034,959 |
| | Software 14.4% (9.1% of Total Investments) | | | | | | |
| 4,577 | Avaya, Inc., Tranche B Term Loan | 6.322% | 1-Month LIBOR | 4.250% | 12/15/24 | B | 4,603,707 |
| 2,560 | Blackboard, Inc., Term Loan B4, (DD1) | 7.333% | 3-Month LIBOR | 5.000% | 6/30/21 | B | 2,431,702 |
| 5,680 | BMC Software, Inc., Term Loan B | 4.250% | 1-Month LIBOR | 3.250% | 6/28/25 | B | 5,685,808 |

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| | | | | | | | |
|-------|---|---------|---------------|--------|----------|----|------------|
| 3,686 | Compuware Corporation, Term Loan B3 | 5.580% | 1-Month LIBOR | 3.500% | 12/15/21 | B | 3,700,401 |
| 983 | DTI Holdings, Inc., Replacement Term Loan B1 | 6.827% | 1-Month LIBOR | 4.750% | 9/29/23 | B | 980,072 |
| 2,151 | Ellucian, Term Loan B, First Lien | 5.584% | 3-Month LIBOR | 3.250% | 9/30/22 | B | 2,157,034 |
| 2,955 | Greeneden U.S. Holdings II LLC, Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 12/01/23 | B | 2,974,212 |
| 9,996 | Infor (US), Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 2/01/22 | B | 10,021,675 |
| 1,673 | Informatica, Term Loan B | 5.327% | 1-Month LIBOR | 3.250% | 8/05/22 | B | 1,682,734 |
| 1,234 | Kronos Incorporated, Term Loan B | 5.358% | 3-Month LIBOR | 3.000% | 11/20/23 | B | 1,239,620 |
| 750 | McAfee Holdings International, Inc., Term Loan, Second Lien | 10.572% | 1-Month LIBOR | 8.500% | 9/29/25 | B | 769,688 |
| 3,181 | McAfee LLC, Term Loan | 6.572% | 1-Month LIBOR | 4.500% | 9/30/24 | B | 3,206,515 |
| 898 | Micro Focus International PLC, New Term Loan | 4.577% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 896,227 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|------------|--------------------|------------|--------------|-------------|--------------|
| Software (continued) | | | | | | | |
| \$ 6,067 | Micro Focus International PLC, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | \$ 6,052,440 |
| 2,929 | Micro Focus International PLC, Term Loan B2 | 4.327% | 1-Month LIBOR | 2.500% | 11/19/21 | BB | 2,921,622 |
| 636 | Misys, New Term Loan, Second Lien | 9.557% | 3-Month LIBOR | 7.250% | 6/13/25 | CCC+ | 615,035 |
| 748 | Mitchell International, Inc., Initial Term Loan, First Lien | 5.327% | 1-Month LIBOR | 3.250% | 11/29/24 | B1 | 747,590 |
| 1,000 | Mitchell International, Inc., Initial Term Loan, Second Lien | 9.327% | 1-Month LIBOR | 7.250% | 12/01/25 | CCC | 1,005,105 |
| 1,478 | RP Crown Parent LLC, Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 10/15/23 | B | 1,482,583 |
| 4,332 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3 | 4.577% | 1-Month LIBOR | 2.500% | 4/16/25 | BB | 4,349,900 |
| 1,662 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4 | 4.577% | 1-Month LIBOR | 2.500% | 4/16/25 | BB | 1,668,532 |
| 7,827 | Tibco Software, Inc., Term Loan, First Lien | 5.580% | 1-Month LIBOR | 3.500% | 12/04/20 | B | 7,859,852 |
| 67,003 | Total Software | | | | | | 67,052,054 |
| Specialty Retail 1.8% (1.1% of Total Investments) | | | | | | | |
| 2,049 | 99 Cents Only Stores, Tranche B2, Term Loan, Second Lien, (cash 7.991%, PIK 1.500%) | 7.991% | 1-Week LIBOR | 5.000% | 1/13/22 | CCC+ | 1,941,191 |
| 1,414 | Neiman Marcus Group, Inc., Term Loan | 5.336% | 1-Month LIBOR | 3.250% | 10/25/20 | CCC | 1,252,720 |
| 3,869 | Petco Animal Supplies, Inc., Term Loan B1 | 5.590% | 3-Month LIBOR | 3.250% | 1/26/23 | B2 | 2,793,234 |

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|------------|--|---|---------------|--------|----------|------|-------------|
| 2,719 | Petsmart Inc., Term Loan B, First Lien | 5.100% | 1-Month LIBOR | 3.000% | 3/11/22 | B3 | 2,266,001 |
| 10,051 | Total Specialty Retail | | | | | | 8,253,146 |
| | Technology Hardware, Storage & Peripherals | 5.7% (3.6% of Total Investments) | | | | | |
| 4,340 | Dell International LLC, Replacement Term Loan A2 | 3.830% | 1-Month LIBOR | 1.750% | 9/07/21 | BBB | 4,341,023 |
| 2,358 | Dell International LLC, Replacement Term Loan A3 | 3.580% | 1-Month LIBOR | 1.500% | 12/31/18 | BBB | 2,359,842 |
| 11,411 | Dell International LLC, Refinancing Term Loan B | 4.080% | 1-Month LIBOR | 2.000% | 9/07/23 | BBB | 11,426,599 |
| 1,400 | Mitel US Holdings, Inc., Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | B | 1,408,974 |
| 7,033 | Western Digital, Term Loan B | 3.827% | 1-Month LIBOR | 1.750% | 4/29/23 | BBB | 7,043,940 |
| 26,542 | Total Technology Hardware, Storage & Peripherals | | | | | | 26,580,378 |
| | Transportation Infrastructure | 1.5% (0.9% of Total Investments) | | | | | |
| 6,857 | Avolon LLC, Term Loan B | 4.086% | 1-Month LIBOR | 2.000% | 1/15/25 | BBB | 6,817,788 |
| | Wireless Telecommunication Services | 4.1% (2.6% of Total Investments) | | | | | |
| 1,993 | Asurion LLC, Term Loan B4 | 5.077% | 1-Month LIBOR | 3.000% | 8/04/22 | B+ | 1,995,089 |
| 1,826 | Asurion LLC, Term Loan B6 | 5.077% | 1-Month LIBOR | 3.000% | 11/03/23 | B+ | 1,826,375 |
| 6,913 | Sprint Corporation, Term Loan, First Lien | 4.625% | 1-Month LIBOR | 2.500% | 2/02/24 | BB | 6,922,868 |
| 3,500 | Syniverse Holdings, Inc., Initial Term Loan, Second Lien | 11.078% | 1-Month LIBOR | 9.000% | 3/11/24 | CCC+ | 3,480,750 |
| 2,793 | Syniverse Holdings, Inc., Tranche Term Loan C | 7.078% | 1-Month LIBOR | 5.000% | 3/09/23 | B | 2,800,555 |
| 1,841 | UPC Financing Partnership, Term Loan AR1, First Lien | 4.572% | 1-Month LIBOR | 2.500% | 1/15/26 | BB | 1,835,024 |
| 18,866 | Total Wireless Telecommunication Services | | | | | | 18,860,661 |
| \$ 623,155 | | | | | | | 607,965,953 |

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Total Variable Rate Senior Loan Interests (cost
\$615,929,961)

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|-----------------------------------|--|---------------|-----------------|--------------------|--------------|
| | CORPORATE BONDS 19.9% (12.6% of Total Investments) | | | | |
| | Containers & Packaging 0.9% (0.6% of Total Investments) | | | | |
| \$ 4,070 | Reynolds Group Issuer Inc. | 5.750% | 10/15/20 | B+ | \$ 4,077,579 |
| | Diversified Telecommunication Services 5.2% (3.3% of Total Investments) | | | | |
| 6,472 | Intelsat Jackson Holdings SA | 5.500% | 8/01/23 | CCC+ | 5,962,330 |
| 5,580 | Intelsat Jackson Holdings SA, 144A | 9.750% | 7/15/25 | CCC+ | 5,963,625 |
| 8,012 | Intelsat Luxembourg SA | 7.750% | 6/01/21 | Ca | 7,611,400 |
| 4,370 | Intelsat Luxembourg SA | 8.125% | 6/01/23 | CCC | 3,747,275 |
| 750 | Level 3 Financing Inc. | 5.375% | 8/15/22 | BB | 751,875 |
| 25,184 | Total Diversified Telecommunication Services | | | | 24,036,505 |

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|-------------------------------|--|---------------|-----------------|--------------------|--------------|
| | Equity Real Estate Investment Trusts 0.7% (0.4% of Total Investments) | | | | |
| \$ 3,250 | Realogy Group LLC, 144A | 5.250% | 12/01/21 | B1 | \$ 3,258,125 |
| | Health Care Providers & Services 1.5% (0.9% of Total Investments) | | | | |
| 4,500 | HCA Inc. | 6.500% | 2/15/20 | BBB | 4,683,600 |
| 2,000 | HCA Inc. | 5.875% | 3/15/22 | BBB | 2,102,500 |
| 6,500 | Total Health Care Providers & Services | | | | 6,786,100 |
| | Hotels, Restaurants & Leisure 1.2% (0.7% of Total Investments) | | | | |
| 1,000 | MGM Resorts International | 5.250% | 3/31/20 | BB | 1,022,500 |
| 4,200 | Scientific Games International Inc. | 10.000% | 12/01/22 | B | 4,483,500 |
| 5,200 | Total Hotels, Restaurants & Leisure | | | | 5,506,000 |
| | Household Durables 1.4% (0.9% of Total Investments) | | | | |
| 4,900 | Lennar Corporation | 4.125% | 12/01/18 | BB+ | 4,907,399 |
| 1,500 | Lennar Corporation | 4.500% | 11/15/19 | BB+ | 1,516,875 |
| 6,400 | Total Household Durables | | | | 6,424,274 |
| | Media 3.8% (2.4% of Total Investments) | | | | |
| 150 | Charter Communications Operating LLC | 3.579% | 7/23/20 | BBB | 150,220 |
| 1,365 | CSC Holdings LLC, 144A | 10.125% | 1/15/23 | B2 | 1,501,500 |
| 1,650 | CSC Holdings LLC, 144A | 10.875% | 10/15/25 | B2 | 1,914,000 |
| 495 | DISH DBS Corporation | 5.125% | 5/01/20 | BB | 491,287 |
| 1,000 | DISH DBS Corporation | 5.875% | 11/15/24 | BB | 833,750 |
| 1,325 | Hughes Satellite Systems Corporation | 6.500% | 6/15/19 | BBB | 1,351,500 |
| 4,662 | iHeartCommunications Inc., (5) | 9.000% | 12/15/19 | CC | 3,636,360 |
| 14,960 | iHeartCommunications Inc., (cash 12.000%, PIK 2.000%), (5) | 14.000% | 2/01/21 | C | 1,982,228 |
| 1,714 | iHeartCommunications Inc., 144A, (5) | 11.250% | 3/01/21 | C | 1,242,650 |
| 6,250 | iHeartCommunications Inc., (5) | 9.000% | 3/01/21 | CC | 4,781,250 |
| 33,571 | Total Media | | | | 17,884,745 |
| | Oil, Gas & Consumable Fuels 1.5% (1.0% of Total Investments) | | | | |
| 5,170 | California Resources Corporation, 144A | 8.000% | 12/15/22 | CCC+ | 4,627,150 |
| 500 | Denbury Resources Inc. | 6.375% | 8/15/21 | CCC | 470,000 |
| 1,814 | Denbury Resources Inc., 144A | 9.250% | 3/31/22 | B | 1,922,840 |

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| | | | | | |
|--|--|---------|---------|------|------------|
| 180 | EP Energy LLC, 144A | 9.375% | 5/01/24 | Caa2 | 148,050 |
| 7,664 | Total Oil, Gas & Consumable Fuels | | | | 7,168,040 |
| Pharmaceuticals 0.0% (0.0% of Total Investments) | | | | | |
| 600 | Concordia International Corporation, 144A, (5) | 7.000% | 4/15/23 | C | 36,000 |
| Semiconductors & Semiconductor Equipment 0.3% (0.2% of Total Investments) | | | | | |
| 1,394 | Advanced Micro Devices Inc. | 7.500% | 8/15/22 | B | 1,550,825 |
| Software 1.6% (1.0% of Total Investments) | | | | | |
| 155 | Avaya Holdings Corporation, 144A, (5), (9) | 7.000% | 4/01/19 | N/R | |
| 3,830 | Avaya Holdings Corporation, 144A, (5), (9) | 10.500% | 3/01/21 | N/R | |
| 3,925 | BMC Software Finance Inc., 144A | 8.125% | 7/15/21 | CCC+ | 4,018,219 |
| 3,500 | Infor Us Inc., 144A | 5.750% | 8/15/20 | BB | 3,548,125 |
| 11,410 | Total Software | | | | 7,566,344 |
| Wireless Telecommunication Services 1.8% (1.2% of Total Investments) | | | | | |
| 1,450 | Sprint Communications Inc. | 7.000% | 8/15/20 | B+ | 1,515,250 |
| 6,000 | Sprint Corporation | 7.875% | 9/15/23 | B+ | 6,397,500 |
| 500 | Sprint Corporation | 7.125% | 6/15/24 | B+ | 513,750 |
| 7,950 | Total Wireless Telecommunication Services | | | | 8,426,500 |
| \$ 113,193 | Total Corporate Bonds (cost \$98,878,277) | | | | 92,721,037 |

| Shares | Description (1) | Value |
|--|--|------------|
| COMMON STOCKS 3.2% (2.0% of Total Investments) | | |
| Diversified Consumer Services 0.1% (0.1% of Total Investments) | | |
| 71,949 | Cengage Learning Holdings II Inc., (7), (8) | \$ 695,099 |
| Energy Equipment & Services 0.8% (0.5% of Total Investments) | | |
| 57,368 | C&J Energy Services Inc., (7) | 1,334,380 |
| 58,041 | Ocean Rig UDW Inc., (7) | 1,627,470 |
| 2,534 | Vantage Drilling International, (7), (8) | 747,530 |
| | Total Energy Equipment & Services | 3,709,380 |
| Health Care Providers & Services 0.0% (0.0% of Total Investments) | | |
| 54,276 | Millennium Health LLC, (7), (8) | 2,334 |
| 50,560 | Millennium Health LLC, (7), (9) | |
| 47,462 | Millennium Health LLC, (7), (9) | |
| | Total Health Care Providers & Services | 2,334 |
| Marine 0.3% (0.2% of Total Investments) | | |
| 21,097 | HGIM Corporation, (8) | 981,010 |
| 4,721 | HGIM Corporation, (7), (8) | 219,526 |
| | Total Marine | 1,200,536 |
| Media 0.9% (0.5% of Total Investments) | | |
| 85,480 | Cumulus Media Inc., (7), (8) | 1,381,955 |
| 1,318,561 | Hibu PLC, (7), (8) | 415,347 |
| 23,363 | Metro-Goldwyn-Mayer Inc., (7), (8) | 2,168,390 |
| 36,087 | Tribune Media Company, (8) | 12,631 |
| | Total Media | 3,978,323 |
| Oil, Gas & Consumable Fuels 0.0% (0.0% of Total Investments) | | |
| 46 | Southcross Holdings Borrower LP, (7), (8) | 9,775 |
| Software 1.0% (0.6% of Total Investments) | | |
| 229,425 | Avaya Holdings Corporation, (7) | 4,721,567 |
| Specialty Retail 0.1% (0.1% of Total Investments) | | |
| 8,181 | Gymboree Holding Corporation, (7), (9) | 92,176 |
| 22,273 | Gymboree Holding Corporation, (7), (8) | 261,708 |
| | Total Specialty Retail | 353,884 |
| | Total Common Stocks (cost \$20,000,429) | 14,670,898 |

| Principal Amount (000) | Description (1) | Coupon | Maturity Ratings (4) | Value |
|---------------------------|-----------------|--------|----------------------|-------|
|---------------------------|-----------------|--------|----------------------|-------|

ASSET-BACKED SECURITIES 1.0% (0.6% of Total Investments)

| | | | | | | | |
|----|-------|--|--------|----------|-----|----|-----------|
| \$ | 675 | Bristol Park CLO LTD, Series 2016-1A, 144A, (3-Month LIBOR reference rate + 7.250% spread), (10) | 9.589% | 4/15/29 | Ba3 | \$ | 692,213 |
| | 800 | Dryden 50 Senior Loan Fund, Series 2017-50A, 144A, (3-Month LIBOR reference rate + 6.260% spread), (10) | 8.599% | 7/15/30 | Ba3 | | 807,803 |
| | 750 | Gilbert Park CLO LTD, Series 2017-1A, 144A, (3-Month LIBOR reference rate + 6.400% spread), (10) | 8.739% | 10/15/30 | Ba3 | | 759,501 |
| | 1,250 | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2015-16A, 144A, (3-Month LIBOR reference rate + 5.500% spread), (10) | 7.848% | 4/20/26 | Ba3 | | 1,250,656 |
| | 400 | Neuberger Berman Loan Advisers CLO 28 Limited, Series 2018-28A, 144A, (3-Month LIBOR reference rate + 5.600% spread), (10) | 7.655% | 4/20/30 | BB | | 389,219 |
| | 750 | OZLM Funding Limited, Series 2012-2A, 144A, (3-Month LIBOR reference rate + 7.300% spread), (10) | 9.639% | 10/30/27 | BB | | 756,154 |
| \$ | 4,625 | Total Asset-Backed Securities (cost \$4,518,115) | | | | | 4,655,546 |

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments July 31, 2018

| Shares | Description (1) | | Value |
|--------|--|---|------------|
| | COMMON STOCK RIGHTS | 0.2% (0.1% of Total Investments) | |
| | Oil, Gas & Consumable Fuels | 0.2% (0.1% of Total Investments) | |
| 3,160 | Fieldwood Energy LLC, (7), (8) | | \$ 166,428 |
| 14,441 | Fieldwood Energy LLC, (7), (9) | | 628,247 |
| | Total Common Stock Right (cost \$422,499) | | 794,675 |

| Shares | Description (1) | | Value |
|--------|--------------------------------------|---|-----------|
| | WARRANTS | 0.0% (0.0% of Total Investments) | |
| 15,619 | Avaya Holdings Corporation | | \$ 60,133 |
| | Total Warrants (cost \$1,460,830) | | 60,133 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|---------------------------|---|---|----------|-------------|--------------------|
| | CONVERTIBLE BONDS | 0.0% (0.0% of Total Investments) | | | |
| | Communications Equipment | 0.0% (0.0% of Total Investments) | | | |
| \$ 550 | Nortel Networks Limited, (5) | 1.750% | 4/15/12 | N/R | \$ 17,325 |
| 550 | Total Convertible Bonds (cost \$9,033) | | | | 17,325 |
| | Total Long-Term Investments (cost \$741,219,144) | | | | 720,885,567 |

| Shares | Description (1) | Coupon | | Value |
|------------|---|---|--|-----------------------|
| | SHORT-TERM INVESTMENTS | 3.7% (2.3% of Total Investments) | | |
| | INVESTMENT COMPANIES | 3.7% (2.3% of Total Investments) | | |
| 17,156,361 | BlackRock Liquidity Funds T-Fund Portfolio, (11) | 1.809% (12) | | \$ 17,156,361 |
| | Total Short-Term Investments (cost \$17,156,361) | | | 17,156,361 |
| | Total Investments (cost \$758,375,505) | 158.6% | | 738,041,928 |
| | Borrowings (38.4%) (13), (14) | | | (178,800,000) |
| | Term Preferred Shares, net of deferred offering costs (15) | (17.8)% | | (82,913,025) |
| | Other Assets Less Liabilities (2.4%) (16) | | | (10,950,479) |
| | Net Assets Applicable to Common Shares | 100% | | \$ 465,378,424 |

Investments in Derivatives

Interest Rate Swaps OTC Uncleared

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| Counterparty | Notional Amount | Fund Pay/Receive Floating Rate | Floating Rate (Index) | Fixed Rate Annualized | Fixed Rate Payment Frequency | Maturity Date | Value (De) |
|---|----------------------|--------------------------------|-----------------------|-----------------------|------------------------------|---------------|--------------------------|
| Morgan Stanley Capital Services LLC | \$ 8,000,000 | Pay | 1-Month LIBOR | 2.250%(17) | Monthly | 12/01/23(18) | \$ (147,373) \$ |
| Morgan Stanley Capital Services LLC | 10,000,000 | Pay | 1-Month LIBOR | 2.500(19) | Monthly | 1/01/22(20) | (156,637) |
| Morgan Stanley Capital Services LLC | 21,000,000 | Pay | 1-Month LIBOR | 2.500(21) | Monthly | 4/01/22(22) | (390,537) |
| Morgan Stanley Capital Services LLC | 45,000,000 | Pay | 1-Month LIBOR | 4.000 | Monthly | 1/01/27(23) | (1,636,540) |
| Total | \$ 84,000,000 | | | | | | \$ (2,331,087) \$ |
| Total unrealized appreciation on interest rate swaps | | | | | | | \$ |
| Total unrealized depreciation on interest rate swaps | | | | | | | \$ |

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. Ratings are not covered by the report of independent registered public accounting firm.
- (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) 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.
- (7) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (8) 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.

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- (9) 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.
- (10) Variable rate security. The rate shown is the coupon as of the end of the period.
- (11) 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>.
- (12) The rate shown is the annualized seven-day subsidized yield as of the end of the reporting period.
- (13) Borrowings as a percentage of Total Investments is 24.2%.
- (14) 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.
- (15) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 11.2%.
- (16) 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.
- (17) 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.
- (18) 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.
- (19) 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.
- (20) 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.

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(21) 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.

(22) 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.

(23) 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.

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.

JSD Nuveen Short Duration Credit Opportunities Fund

Portfolio of Investments July 31, 2018

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| LONG-TERM INVESTMENTS 157.1% (97.2% of Total Investments) | | | | | | | |
| VARIABLE RATE SENIOR LOAN INTERESTS 133.5% (82.6% of Total Investments) (2) | | | | | | | |
| Aerospace & Defense 3.2% (2.0% of Total Investments) | | | | | | | |
| \$ 3,053 | Sequa Corporation, Term Loan B | 7.067% | 1-Month LIBOR | 5.000% | 11/28/21 | B | \$ 3,058,910 |
| 1,062 | Sequa Corporation, Term Loan, Second Lien | 11.072% | 1-Month LIBOR | 9.000% | 4/28/22 | CCC | 1,065,849 |
| 1,659 | Transdigm, Inc., Term Loan F | 4.577% | 1-Month LIBOR | 2.500% | 6/09/23 | Ba2 | 1,661,570 |
| 5,774 | Total Aerospace & Defense | | | | | | 5,786,329 |
| Air Freight & Logistics 1.4% (0.9% of Total Investments) | | | | | | | |
| 1,000 | Ceva Group PLC, Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | BB | 1,001,250 |
| 837 | PAE Holding Corporation, Term Loan B | 7.577% | 1-Month LIBOR | 5.500% | 10/20/22 | B+ | 841,557 |
| 722 | XPO Logistics, Inc., Term Loan B | 4.064% | 1-Month LIBOR | 2.000% | 2/24/25 | BB+ | 724,336 |
| 2,559 | Total Air Freight & Logistics | | | | | | 2,567,143 |
| Airlines 2.1% (1.3% of Total Investments) | | | | | | | |
| 1,698 | American Airlines, Inc., Replacement Term Loan | 4.086% | 1-Month LIBOR | 2.000% | 10/10/21 | BB+ | 1,698,866 |
| 960 | American Airlines, Inc., Term Loan 2025 | 3.827% | 1-Month LIBOR | 1.750% | 6/27/25 | BB+ | 945,786 |
| 618 | American Airlines, Inc., Term Loan B | 4.072% | 1-Month LIBOR | 2.000% | 12/14/23 | BB+ | 615,651 |
| 500 | American Airlines, Inc., Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB+ | 498,438 |
| 3,776 | Total Airlines | | | | | | 3,758,741 |
| Auto Components 0.3% (0.2% of Total Investments) | | | | | | | |
| 495 | | 6.077% | 1-Month LIBOR | 4.000% | 5/22/24 | B | 497,330 |

| | | | | | | | |
|-------|--|---------|---------------|--------|----------|------|-----------|
| | Superior Industries International, Inc., Term Loan B | | | | | | |
| | Automobiles 0.5% (0.3% of Total Investments) | | | | | | |
| 103 | DexKo Global, Inc., Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 7/24/24 | B | 103,383 |
| 746 | DexKo Global, Inc., Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 7/24/24 | B | 750,221 |
| 849 | Total Automobiles | | | | | | 853,604 |
| | Biotechnology 1.1% (0.7% of Total Investments) | | | | | | |
| 1,975 | Grifols, Inc., Term Loan B | 4.200% | 1-Week LIBOR | 2.250% | 1/31/25 | BB | 1,983,078 |
| | Building Products 1.4% (0.9% of Total Investments) | | | | | | |
| 1,000 | Fairmount, Initial Term Loan | 6.050% | 3-Month LIBOR | 3.750% | 6/01/25 | BB | 1,001,980 |
| 326 | Ply Gem Industries, Inc., Term Loan B | 6.087% | 3-Month LIBOR | 3.750% | 4/12/25 | B | 327,160 |
| 1,299 | Quikrete Holdings, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 11/15/23 | BB | 1,299,826 |
| 2,625 | Total Building Products | | | | | | 2,628,966 |
| | Capital Markets 0.4% (0.2% of Total Investments) | | | | | | |
| 726 | RPI Finance Trust, Term Loan B6 | 4.334% | 3-Month LIBOR | 2.000% | 3/27/23 | BBB | 728,406 |
| | Chemicals 0.9% (0.5% of Total Investments) | | | | | | |
| 425 | Ineos US Finance LLC, Term Loan | 4.169% | 2-Month LIBOR | 2.000% | 4/01/24 | BB+ | 425,312 |
| 399 | Mineral Technologies, Inc., Term Loan B2 | 4.750% | N/A | N/A | 5/07/21 | BB+ | 398,244 |
| 750 | Univar, Inc., Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 7/01/24 | BB | 753,033 |
| 1,574 | Total Chemicals | | | | | | 1,576,589 |
| | Commercial Services & Supplies 5.1% (3.1% of Total Investments) | | | | | | |
| 493 | Fort Dearborn Holding Company, Inc., Term Loan, First Lien | 6.342% | 2-Month LIBOR | 4.000% | 10/19/23 | B | 488,191 |
| 1,781 | iQor US, Inc., Term Loan, First Lien | 7.337% | 3-Month LIBOR | 5.000% | 4/01/21 | B | 1,771,865 |
| 167 | iQor US, Inc., Term Loan, Second Lien | 11.087% | 3-Month LIBOR | 8.750% | 4/01/22 | CCC+ | 159,667 |
| 769 | KAR Auction Services, Inc., Term Loan B5 | 4.625% | 1-Month LIBOR | 2.500% | 3/09/23 | BB | 771,536 |
| 767 | LSC Communications, Refinancing Term Loan | 7.577% | 1-Month LIBOR | 5.500% | 9/30/22 | B | 768,587 |
| 1,474 | Monitronics International, Inc., Term Loan B2, First Lien | 7.834% | 3-Month LIBOR | 5.500% | 9/30/22 | B | 1,383,483 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|------------|
| Commercial Services & Supplies (continued) | | | | | | | |
| \$ 581 | Protection One, Inc., Term Loan | 4.827% | 1-Month LIBOR | 2.750% | 5/02/22 | BB | \$ 583,126 |
| 1,387 | Skillssoft Corporation, Initial Term Loan, First Lien | 6.827% | 1-Month LIBOR | 4.750% | 4/28/21 | B | 1,348,829 |
| 978 | Universal Services of America, Initial Term Loan, First Lien | 5.827% | 1-Month LIBOR | 3.750% | 7/28/22 | B | 965,281 |
| 171 | West Corporation, Incremental Term Loan B1 | 5.577% | 1-Month LIBOR | 3.500% | 10/10/24 | Ba3 | 170,511 |
| 753 | West Corporation, Term Loan B | 6.077% | 1-Month LIBOR | 4.000% | 10/10/24 | Ba3 | 754,040 |
| 9,321 | Total Commercial Services & Supplies | | | | | | 9,165,116 |
| Communications Equipment 1.1% (0.7% of Total Investments) | | | | | | | |
| 421 | CommScope, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 12/29/22 | BB+ | 423,256 |
| 935 | Mitel US Holdings, Inc., Incremental Term Loan | 5.827% | 1-Month LIBOR | 3.750% | 9/25/23 | B+ | 937,665 |
| 565 | Plantronics, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 7/02/25 | BB | 565,452 |
| 1,921 | Total Communications Equipment | | | | | | 1,926,373 |
| Construction & Engineering 1.1% (0.7% of Total Investments) | | | | | | | |
| 750 | KBR, Inc., Term Loan B | 5.814% | 1-Month LIBOR | 3.750% | 4/25/25 | B+ | 756,098 |
| 1,204 | Traverse Midstream Partners, Term Loan B | 6.340% | 3-Month LIBOR | 4.000% | 9/27/24 | B+ | 1,210,587 |
| 1,954 | Total Construction & Engineering | | | | | | 1,966,685 |
| Containers & Packaging 1.3% (0.8% of Total Investments) | | | | | | | |
| 699 | Berry Global, Inc., Term Loan Q | 4.080% | 1-Month LIBOR | 2.000% | 10/01/22 | BBB | 700,990 |
| 1,640 | Reynolds Group Holdings, Inc., Term Loan, First Lien | 4.827% | 1-Month LIBOR | 2.750% | 2/05/23 | B+ | 1,647,160 |
| 2,339 | Total Containers & Packaging | | | | | | 2,348,150 |
| Distributors 0.7% (0.5% of Total Investments) | | | | | | | |
| 607 | American Seafoods Group LLC, Term Loan B | 4.830% | 1-Month LIBOR | 2.750% | 8/21/23 | BB | 606,204 |

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|---|---|---|---------------|--------|----------|-----|-----------|
| 750 | SRS Distribution, Inc., Term Loan B | 5.580% | 3-Month LIBOR | 3.250% | 5/23/25 | B | 738,563 |
| 1,357 | Total Distributors | | | | | | 1,344,767 |
| Diversified Consumer Services | | 1.9% (1.2% of Total Investments) | | | | | |
| 1,826 | Cengage Learning Acquisitions, Inc., Term Loan B | 6.329% | 1-Month LIBOR | 4.250% | 6/07/23 | B | 1,732,860 |
| 591 | Houghton Mifflin, Term Loan B, First Lien | 5.077% | 1-Month LIBOR | 3.000% | 5/28/21 | B | 553,934 |
| 580 | Laureate Education, Inc., Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 4/26/24 | B+ | 582,407 |
| 663 | Vertiv Co., Term Loan B | 6.100% | 1-Month LIBOR | 4.000% | 11/30/23 | B+ | 660,311 |
| 3,660 | Total Diversified Consumer Services | | | | | | 3,529,512 |
| Diversified Financial Services | | 1.4% (0.8% of Total Investments) | | | | | |
| 572 | Freedom Mortgage Corporation, Term Loan B | 6.817% | 1-Month LIBOR | 4.750% | 2/23/22 | B+ | 576,820 |
| 2,048 | Veritas US, Inc., Term Loan B1 | 6.641% | 1-Month LIBOR | 4.500% | 1/27/23 | B | 1,907,896 |
| 2,620 | Total Diversified Financial Services | | | | | | 2,484,716 |
| Diversified Telecommunication Services | | 7.3% (4.5% of Total Investments) | | | | | |
| 731 | CenturyLink, Inc., Initial Term A Loan | 4.827% | 1-Month LIBOR | 2.750% | 11/01/22 | BBB | 731,159 |
| 3,724 | CenturyLink, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 1/31/25 | BBB | 3,671,327 |
| 2,540 | Frontier Communications Corporation, Term Loan B | 5.830% | 1-Month LIBOR | 3.750% | 1/14/22 | B+ | 2,508,529 |
| 1,272 | Intelsat Jackson Holdings, S.A., Term Loan B | 5.827% | 1-Month LIBOR | 3.750% | 11/30/23 | B | 1,277,311 |
| 195 | Intelsat Jackson Holdings, S.A., Term Loan B4 | 6.577% | 1-Month LIBOR | 4.500% | 1/02/24 | B1 | 204,949 |
| 312 | Intelsat Jackson Holdings, S.A., Term Loan B5 | 6.625% | N/A | N/A | 1/02/24 | B1 | 327,233 |
| 2,236 | WideOpenWest Finance LLC, Term Loan B | 5.329% | 1-Month LIBOR | 3.250% | 8/18/23 | B | 2,149,127 |
| 290 | Windstream Corporation, Term | 6.080% | 1-Month LIBOR | 4.000% | 3/29/21 | B+ | 274,036 |

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|--------|--|--------|---------------|--------|----------|-----|------------|
| | Loan B6 | | | | | | |
| 2,000 | Ziggo B.V., Term Loan E | 4.572% | 1-Month LIBOR | 2.500% | 4/15/25 | BB | 1,990,130 |
| 13,300 | Total Diversified Telecommunication Services | | | | | | 13,133,801 |
| | Electric Utilities 1.5% (0.9% of Total Investments) | | | | | | |
| 436 | EFS Cogen Holdings LLC, Term Loan B | 5.590% | 3-Month LIBOR | 3.250% | 6/28/23 | BB | 437,336 |
| 1,604 | Vistra Operations Co., Term Loan B1 | 4.077% | 1-Month LIBOR | 2.000% | 8/01/23 | BBB | 1,603,365 |
| 690 | Vistra Operations Co., Term Loan B3 | 4.074% | 1-Month LIBOR | 2.000% | 12/31/25 | BBB | 689,525 |
| 2,730 | Total Electric Utilities | | | | | | 2,730,226 |

JSD Nuveen Short Duration Credit Opportunities Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Electrical Equipment Investments 0.4% (0.3% of Total) | | | | | | | |
| \$ 781 | TTM Technologies, Inc., Term Loan B | 4.592% | 1-Month LIBOR | 2.500% | 9/28/24 | BB+ | \$ 783,320 |
| Energy Equipment & Services Investments 0.1% (0.0% of Total) | | | | | | | |
| 116 | Ocean Rig UDW, Inc., Term Loan | 8.000% | N/A | N/A | 9/20/24 | Caa1 | 122,534 |
| Equity Real Estate Investment Trusts 2.9% (1.8% of Total Investments) | | | | | | | |
| 2,482 | Communications Sales & Leasing, Inc., Shortfall Term Loan | 5.077% | 1-Month LIBOR | 3.000% | 10/24/22 | B | 2,380,985 |
| 497 | Realogy Group LLC, Term Loan A | 4.317% | 1-Month LIBOR | 2.250% | 2/08/23 | N/R | 497,653 |
| 2,417 | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (5) | 8.077% | 1-Month LIBOR | 6.000% | 6/30/22 | CCC+ | 2,307,164 |
| 5,396 | Total Equity Real Estate Investment Trusts | | | | | | 5,185,802 |
| Food & Staples Retailing 6.2% (3.8% of Total Investments) | | | | | | | |
| 298 | Albertson's LLC, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB | 297,433 |
| 8,647 | Albertson's LLC, Term Loan B4 | 4.827% | 1-Month LIBOR | 2.750% | 8/25/21 | BB | 8,625,286 |
| 946 | Albertson's LLC, Term Loan B6 | 5.319% | 3-Month LIBOR | 3.000% | 6/22/23 | BB | 941,565 |
| 164 | BJ's Wholesale Club, Inc., Term Loan B, First Lien | 5.597% | 1-Month LIBOR | 3.500% | 2/03/24 | B | 164,843 |
| 958 | Del Monte Foods Company, Term Loan, First Lien | 5.584% | 3-Month LIBOR | 3.250% | 2/18/21 | CCC+ | 840,206 |
| 442 | Save-A-Lot, Term Loan B | 8.077% | 1-Month LIBOR | 6.000% | 12/05/23 | B | 343,354 |
| 11,455 | Total Food & Staples Retailing | | | | | | 11,212,687 |
| Food Products 2.0% (1.3% of Total Investments) | | | | | | | |
| 1,439 | Jacobs Douwe Egberts, Term Loan B | 4.625% | 3-Month LIBOR | 2.250% | 7/04/22 | BB | 1,447,136 |

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|-------|--|---------|---------------|--------|----------|------|---|
| 2,233 | U.S. Foods, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 6/27/23 | BBB | 2,234,621 |
| 3,672 | Total Food Products | | | | | | 3,681,757 |
| | Health Care Equipment & Supplies | | | | | | 2.9% (1.8% of Total Investments) |
| 701 | Acelity, Term Loan B | 5.584% | 3-Month LIBOR | 3.250% | 2/02/24 | B | 703,579 |
| 773 | ConvaTec, Inc., Term Loan B | 4.584% | 3-Month LIBOR | 2.250% | 10/25/23 | BB | 775,105 |
| 676 | Greatbatch, New Term Loan B | 5.330% | 1-Month LIBOR | 3.250% | 10/27/22 | B+ | 680,665 |
| 500 | LifeScan, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 487,500 |
| 1,303 | Onex Carestream Finance LP, Term Loan, First Lien | 6.077% | 1-Month LIBOR | 4.000% | 6/07/19 | B | 1,304,140 |
| 841 | Onex Carestream Finance LP, Term Loan, Second Lien | 10.577% | 1-Month LIBOR | 8.500% | 12/07/19 | B | 841,428 |
| 500 | Vyaire Medical, Inc., Term Loan B | 7.232% | 6-Month LIBOR | 4.750% | 4/16/25 | B | 491,250 |
| 5,294 | Total Health Care Equipment & Supplies | | | | | | 5,283,667 |
| | Health Care Providers & Services | | | | | | 6.8% (4.2% of Total Investments) |
| 727 | Air Medical Group Holdings, Inc., Term Loan B | 5.347% | 1-Month LIBOR | 3.250% | 4/28/22 | B | 707,350 |
| 887 | Air Medical Group Holdings, Inc., Term Loan B | 6.329% | 1-Month LIBOR | 4.250% | 3/14/25 | B | 876,247 |
| 500 | Ardent Health, Term Loan, First Lien | 6.572% | 1-Month LIBOR | 4.500% | 6/30/25 | B | 504,375 |
| 589 | Community Health Systems, Inc., Term Loan H | 5.557% | 3-Month LIBOR | 3.250% | 1/27/21 | B | 579,417 |
| 958 | Envision Healthcare Corporation, Term Loan B, First Lien | 5.080% | 1-Month LIBOR | 3.000% | 12/01/23 | BB | 959,246 |
| 62 | Heartland Dental Care, Inc., Delay Draw Facility, (6) | 1.875% | N/A | N/A | 4/30/25 | B | 61,457 |
| 412 | Heartland Dental Care, Inc., Term Loan, First Lien | 5.827% | 1-Month LIBOR | 3.750% | 4/30/25 | B | 409,715 |
| 1,466 | Kindred at Home Hospice, Term Loan B, (DD1) | 6.125% | 3-Month LIBOR | 3.750% | 6/21/25 | B | 1,479,808 |
| 400 | Kindred at Home Hospice, Term Loan, Second Lien | 9.375% | 3-Month LIBOR | 7.000% | 6/21/26 | CCC+ | 408,500 |
| 653 | Millennium Laboratories, Inc., | 8.577% | 1-Month LIBOR | 6.500% | 12/21/20 | CCC+ | 361,274 |

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|--------|---|-------------|------------------------------------|--------|----------|-----|------------|
| | Term Loan B, First Lien | | | | | | |
| 2,461 | Pharmaceutical Product Development, Inc., Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 8/18/22 | Ba3 | 2,464,713 |
| 748 | PharMerica, Term Loan, First Lien | 5.578% | 1-Month LIBOR | 3.500% | 12/06/24 | B | 752,217 |
| 748 | Prospect Medical Holdings, Term Loan B1 | 7.625% | 1-Month LIBOR | 5.500% | 2/22/24 | B | 752,337 |
| 119 | Quorum Health Corp., Term Loan B | 8.827% | 1-Month LIBOR | 6.750% | 4/29/22 | B1 | 120,808 |
| 1,678 | Select Medical Corporation, Term Loan B | 4.831% | 1-Month LIBOR | 2.750% | 3/01/21 | BB | 1,686,170 |
| 148 | Vizient, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 2/13/23 | BB | 148,963 |
| 12,556 | Total Health Care Providers & Services | | | | | | 12,272,597 |
| | Health Care Technology | 1.1% | (0.6% of Total Investments) | | | | |
| 425 | Catalent Pharma Solutions, Inc., Term Loan B | 4.327% | 1-Month LIBOR | 2.250% | 5/20/24 | BB | 426,340 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|---|---|------------|--------------------|------------|--------------|-------------|--------------|
| Health Care Technology (continued) | | | | | | | |
| \$ 1,481 | Emdeon, Inc., Term Loan | 4.827% | 1-Month LIBOR | 2.750% | 3/01/24 | B+ | \$ 1,480,739 |
| 1,906 | Total Health Care Technology | | | | | | 1,907,079 |
| Hotels, Restaurants & Leisure 8.0% (5.0% of Total Investments) | | | | | | | |
| 1,953 | Burger King Corporation, Term Loan B3 | 4.327% | 1-Month LIBOR | 2.250% | 2/16/24 | B+ | 1,954,205 |
| 562 | Caesars Entertainment Operating Company, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 10/06/24 | BB | 562,215 |
| 1,990 | Caesars Resort Collection, Term Loan, First Lien | 4.827% | 1-Month LIBOR | 2.750% | 12/23/24 | BB | 2,000,418 |
| 1,389 | CCM Merger, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 8/09/21 | BB | 1,394,830 |
| 1,637 | CityCenter Holdings LLC, Term Loan B | 4.327% | 1-Month LIBOR | 2.250% | 4/18/24 | BB | 1,641,128 |
| 1,117 | Life Time Fitness, Inc., Term Loan B | 5.057% | 3-Month LIBOR | 2.750% | 6/10/22 | BB | 1,120,468 |
| 3,380 | Scientific Games Corporation, Initial Term Loan B5 | 4.903% | 2-Month LIBOR | 2.750% | 8/14/24 | B+ | 3,386,063 |
| 750 | Stars Group Holdings, Term Loan B | 5.831% | 3-Month LIBOR | 3.500% | 7/10/25 | B+ | 757,774 |
| 1,731 | Station Casino LLC, Term Loan B | 4.580% | 1-Month LIBOR | 2.500% | 6/08/23 | BB | 1,737,439 |
| 14,509 | Total Hotels, Restaurants & Leisure | | | | | | 14,554,540 |
| Household Products 1.0% (0.6% of Total Investments) | | | | | | | |
| 1,936 | Revlon Consumer Products Corporation, Term Loan B, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 11/16/20 | CCC+ | 1,431,858 |
| 445 | Serta Simmons Holdings LLC, Term Loan, First Lien | 5.591% | 1-Month LIBOR | 3.500% | 11/08/23 | B | 374,829 |
| 2,381 | Total Household Products | | | | | | 1,806,687 |
| Industrial Conglomerates 1.2% (0.7% of Total Investments) | | | | | | | |
| 1,343 | Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien | 6.596% | 3-Month LIBOR | 4.250% | 6/16/24 | B | 1,351,450 |

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|-------|--|---------|---------------|--------|----------|-----|-----------|
| 748 | Education Advisory Board, Term Loan, First Lien | 6.252% | 3-Month LIBOR | 3.750% | 11/15/24 | B | 744,384 |
| 2,091 | Total Industrial Conglomerates | | | | | | 2,095,834 |
| | Insurance 0.8% (0.5% of Total Investments) | | | | | | |
| 494 | Acrisure LLC, Term Loan B | 6.592% | 3-Month LIBOR | 4.250% | 11/22/23 | B | 495,620 |
| 1,014 | Hub International Holdings, Inc., Term Loan B | 5.335% | 3-Month LIBOR | 3.000% | 4/25/25 | B | 1,014,555 |
| 1,508 | Total Insurance | | | | | | 1,510,175 |
| | Internet and Direct Marketing Retail 0.4% (0.3% of Total Investments) | | | | | | |
| 750 | Uber Technologies, Inc., Term Loan | 6.100% | 1-Month LIBOR | 4.000% | 4/04/25 | N/R | 755,273 |
| | Internet Software & Services 2.5% (1.5% of Total Investments) | | | | | | |
| 978 | Ancestry.com, Inc., Term Loan, First Lien | 5.330% | 1-Month LIBOR | 3.250% | 10/19/23 | B | 980,706 |
| 500 | GTT Communications, Inc., Term Loan, First Lien | 4.830% | 1-Month LIBOR | 2.750% | 6/02/25 | B | 495,625 |
| 758 | Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien | 5.363% | 3-Month LIBOR | 3.000% | 11/03/23 | BB | 755,591 |
| 1,273 | Sabre, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 2/22/24 | BB | 1,275,329 |
| 1,109 | SkillSoft Corporation, Term Loan, Second Lien | 10.327% | 1-Month LIBOR | 8.250% | 4/28/22 | CCC | 997,312 |
| 4,618 | Total Internet Software & Services | | | | | | 4,504,563 |
| | IT Services 4.7% (2.9% of Total Investments) | | | | | | |
| 275 | DigiCert, Term Loan, First Lien | 7.327% | 1-Month LIBOR | 5.250% | 10/31/24 | B | 276,104 |
| 4,950 | First Data Corporation, Term Loan, First Lien | 4.069% | 1-Month LIBOR | 2.000% | 4/26/24 | BB | 4,953,972 |
| 667 | Gartner, Inc., Term Loan A | 4.077% | 1-Month LIBOR | 2.000% | 3/21/22 | BB+ | 668,735 |
| 209 | PEAK 10, Inc., Term Loan B | 5.834% | 3-Month LIBOR | 3.500% | 8/01/24 | B | 208,572 |
| 990 | Tempo Acquisition LLC, Term Loan B | 5.077% | 1-Month LIBOR | 3.000% | 5/01/24 | B | 992,124 |
| 748 | Vantiv LLC, Repriced Term Loan B4 | 3.824% | 1-Month LIBOR | 1.750% | 8/09/24 | BBB | 748,421 |
| 735 | WEX, Inc., Term Loan B | 4.327% | 1-Month LIBOR | 2.250% | 7/01/23 | BB | 736,551 |

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|-------|--|-------------|------------------------------------|--------|---------|------|-----------|
| 8,574 | Total IT Services | | | | | | 8,584,479 |
| | Leisure Products | 1.6% | (1.0% of Total Investments) | | | | |
| 1,026 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 5.572% | 1-Month LIBOR | 3.500% | 5/30/25 | B+ | 1,030,687 |
| 724 | Academy, Ltd., Term Loan B, (DD1) | 6.092% | 1-Month LIBOR | 4.000% | 7/01/22 | CCC+ | 600,492 |
| 1,245 | Equinox Holdings, Inc., Term Loan B1 | 5.077% | 1-Month LIBOR | 3.000% | 3/08/24 | B+ | 1,251,902 |
| 2,995 | Total Leisure Products | | | | | | 2,883,081 |

JSD Nuveen Short Duration Credit Opportunities Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|---|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Machinery 1.6% (1.0% of Total Investments) | | | | | | | |
| \$ 879 | Gardner Denver, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 7/30/24 | BB | \$ 881,978 |
| 628 | Gates Global LLC, Term Loan B | 5.084% | 3-Month LIBOR | 2.750% | 4/01/24 | B+ | 630,757 |
| 250 | NN, Inc., Term Loan, Second Lien | 10.097% | 1-Month LIBOR | 8.000% | 4/19/23 | CCC+ | 247,500 |
| 828 | TNT Crane and Rigging Inc., Initial Term Loan, First Lien | 6.834% | 3-Month LIBOR | 4.500% | 11/27/20 | CCC+ | 796,829 |
| 400 | TNT Crane and Rigging, Inc., Term Loan, Second Lien | 11.334% | 3-Month LIBOR | 9.000% | 11/26/21 | CCC | 338,000 |
| 2,985 | Total Machinery | | | | | | 2,895,064 |
| Marine 0.8% (0.5% of Total Investments) | | | | | | | |
| 666 | American Commercial Lines LLC, Term Loan B, First Lien | 10.827% | 1-Month LIBOR | 8.750% | 11/12/20 | CCC+ | 545,979 |
| 969 | Harvey Gulf International Marine, Inc., Exit Term Loan | 10.000% | N/A | N/A | 6/06/23 | B3 | 976,661 |
| 1,635 | Total Marine | | | | | | 1,522,640 |
| Media 12.7% (7.9% of Total Investments) | | | | | | | |
| 833 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 5.327% | 1-Month LIBOR | 3.250% | 7/23/21 | B | 789,377 |
| 988 | Affinion Group Holdings, Inc., Term Loan, First Lien | 9.822% | 1-Month LIBOR | 7.750% | 5/10/22 | B2 | 1,028,234 |
| 806 | Catalina Marketing Corporation, Term Loan, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 4/09/21 | B2 | 514,006 |
| 500 | Catalina Marketing Corporation, Term Loan, Second Lien | 8.827% | 1-Month LIBOR | 6.750% | 4/11/22 | Caa2 | 135,250 |
| 499 | Cineworld Group PLC, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 2/28/25 | BB | 497,787 |
| 2,998 | Clear Channel Communications, Inc., Tranche D, Term Loan, (5) | 8.827% | N/A | N/A | 1/30/19 | N/R | 2,340,020 |
| 3,945 | | 9.580% | N/A | N/A | 7/30/19 | N/R | 3,068,678 |

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|--------|--|--------|---------------|--------|----------|-----|------------|
| | Clear Channel Communications, Inc., Term Loan E, (5) | | | | | | |
| 499 | CSC Holdings LLC, Term Loan B | 4.572% | 1-Month LIBOR | 2.500% | 1/25/26 | BB | 499,062 |
| 2,026 | Cumulus Media, Inc., Exit Term Loan | 6.580% | 1-Month LIBOR | 4.500% | 5/15/22 | B | 2,003,235 |
| 953 | Getty Images, Inc., Term Loan B, First Lien | 5.572% | 1-Month LIBOR | 3.500% | 10/18/19 | B3 | 935,570 |
| 415 | Gray Television, Inc., Term Loan B2 | 4.340% | 2-Month LIBOR | 2.250% | 2/07/24 | BB | 415,328 |
| 722 | IMG Worldwide, Inc., Term Loan B | 4.930% | 2-Month LIBOR | 2.750% | 5/18/25 | B | 720,427 |
| 423 | Lions Gate Entertainment Corp., Term Loan B | 4.314% | 1-Month LIBOR | 2.250% | 3/24/25 | BB | 424,749 |
| 2,456 | McGraw-Hill Education Holdings LLC, Term Loan B | 6.077% | 1-Month LIBOR | 4.000% | 5/02/22 | B+ | 2,420,919 |
| 998 | Meredith, Term Loan B | 5.077% | 1-Month LIBOR | 3.000% | 1/31/25 | BB | 1,001,934 |
| 750 | Metro-Goldwyn-Mayer, Inc., Term Loan, First Lien | 4.580% | 1-Month LIBOR | 2.500% | 7/03/25 | BB | 751,642 |
| 400 | Metro-Goldwyn-Mayer, Inc., Term Loan, Second Lien | 6.580% | 1-Month LIBOR | 4.500% | 7/03/26 | B | 400,000 |
| 247 | Nexstar Broadcasting Group, Term Loan | 4.592% | 1-Month LIBOR | 2.500% | 1/17/24 | BB+ | 248,024 |
| 1,856 | Nexstar Broadcasting Group, Term Loan B | 4.592% | 1-Month LIBOR | 2.500% | 1/17/24 | BB+ | 1,822,265 |
| 2,000 | Numericable Group S.A, Term Loan B13, (WI/DD) | TBD | TBD | TBD | TBD | B | 1,959,840 |
| 133 | Red Ventures, Term Loan B | 6.077% | 1-Month LIBOR | 4.000% | 11/08/24 | B+ | 134,700 |
| 961 | Springer Science & Business Media, Inc., Term Loan B13, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 8/15/22 | B | 961,538 |
| 25,408 | Total Media | | | | | | 23,072,585 |
| | Metals & Mining 0.5% (0.3% of Total Investments) | | | | | | |
| 866 | CanAm Construction, Inc., Term Loan B | 7.577% | 1-Month LIBOR | 5.500% | 7/01/24 | B | 877,078 |
| | Multiline Retail 1.0% (0.6% of Total Investments) | | | | | | |
| 887 | Belk, Inc., Term Loan B, First Lien | 6.836% | 1-Month LIBOR | 4.750% | 12/12/22 | B | 702,882 |
| 623 | EG America LLC, Term Loan, First Lien | 6.334% | 3-Month LIBOR | 4.000% | 2/07/25 | B | 621,944 |
| 461 | | 5.419% | 2-Month LIBOR | 3.250% | 9/30/22 | BB | 437,021 |

| | | | | | | | |
|---|---|---------|---------------|---------|----------|-----|-----------|
| Hudson's Bay Company, Term Loan B, First Lien | | | | | | | |
| 1,971 | Total Multiline Retail | | | | | | 1,761,847 |
| Oil, Gas & Consumable Fuels 4.8% (2.9% of Total Investments) | | | | | | | |
| 1,091 | BCP Renaissance Parent, Term Loan B | 5.842% | 3-Month LIBOR | 3.500% | 10/31/24 | B+ | 1,096,669 |
| 750 | California Resources Corporation, Term Loan | 12.439% | 1-Month LIBOR | 10.375% | 12/31/21 | B | 829,219 |
| 750 | California Resources Corporation, Term Loan B | 6.831% | 1-Month LIBOR | 4.750% | 12/31/22 | B | 764,374 |
| 95 | Energy and Exploration Partners, Term Loan, Second Lien, (cash 0.000%, PIK 5.000%), (5) | 0.000% | N/A | N/A | 5/13/22 | N/R | 1,421 |
| 923 | Fieldwood Energy LLC, Exit Term Loan | 7.327% | 1-Month LIBOR | 5.250% | 4/11/22 | B+ | 926,483 |
| 1,149 | Fieldwood Energy LLC, Exit Term Loan, second Lien | 9.327% | 1-Month LIBOR | 7.250% | 4/11/23 | B+ | 1,118,910 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|------------|--------------------|------------|--------------|-------------|--------------|
| Oil, Gas & Consumable Fuels (continued) | | | | | | | |
| \$ 1,995 | McDermott International, Term Loan | 7.077% | 1-Month LIBOR | 5.000% | 5/12/25 | BB | \$ 2,010,342 |
| 525 | Peabody Energy Corporation, Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 3/31/25 | BB | 525,792 |
| 1,415 | Sadrill Partners LLC, Initial Term Loan | 8.334% | 3-Month LIBOR | 6.000% | 2/21/21 | CCC+ | 1,326,366 |
| 18 | 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+ | 15,822 |
| 8,711 | Total Oil, Gas & Consumable Fuels | | | | | | 8,615,398 |
| Personal Products 0.5% (0.3% of Total Investments) | | | | | | | |
| 1,000 | Coty, Inc., Term Loan B | 4.347% | 1-Month LIBOR | 2.250% | 4/07/25 | BB+ | 977,815 |
| Pharmaceuticals 1.2% (0.8% of Total Investments) | | | | | | | |
| 1,829 | Concordia Healthcare Corporation, Term Loan B, First Lien, (5) | 6.327% | 1-Month LIBOR | 4.250% | 10/21/21 | Caa2 | 1,653,811 |
| 550 | Valeant Pharmaceuticals International, Inc., Term Loan, First Lien | 5.092% | 1-Month LIBOR | 3.000% | 6/02/25 | BB | 551,573 |
| 2,379 | Total Pharmaceuticals | | | | | | 2,205,384 |
| Professional Services 2.6% (1.6% of Total Investments) | | | | | | | |
| 990 | Ceridian HCM Holding, Inc., Term Loan B | 5.327% | 1-Month LIBOR | 3.250% | 4/30/25 | B | 992,895 |
| 2,748 | Formula One Group, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 2/01/24 | B+ | 2,735,845 |
| 988 | Nielsen Finance LLC, Term Loan B4 | 4.097% | 1-Month LIBOR | 2.000% | 10/04/23 | BBB | 984,325 |
| 4,726 | Total Professional Services | | | | | | 4,713,065 |
| Real Estate Management & Development 2.7% (1.7% of Total Investments) | | | | | | | |
| 500 | Altisource Solutions S.A R.L., Term Loan B | 6.334% | 3-Month LIBOR | 4.000% | 3/29/24 | B+ | 497,309 |
| 1,087 | | 4.580% | 1-Month LIBOR | 2.500% | 3/25/24 | B | 1,089,075 |

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| | | | | | | | |
|-------|--|--------|---------------|--------|----------|------|-----------|
| | Capital Automotive LP, Term Loan, First Lien | | | | | | |
| 1,741 | Capital Automotive LP, Term Loan, Second Lien | 8.080% | 1-Month LIBOR | 6.000% | 3/24/25 | CCC+ | 1,771,293 |
| 1,500 | GGP, Term Loan B, (WIDD) | TBD | TBD | TBD | TBD | BB+ | 1,489,845 |
| 4,828 | Total Real Estate Management & Development | | | | | | 4,847,522 |
| | Road & Rail 1.0% (0.6% of Total Investments) | | | | | | |
| 975 | Quality Distribution, Incremental Term Loan, First Lien | 7.834% | 3-Month LIBOR | 5.500% | 8/18/22 | B | 982,717 |
| 750 | Savage Enterprises LLC, Term Loan B, (WIDD) | TBD | TBD | TBD | TBD | B+ | 753,285 |
| 1,725 | Total Road & Rail | | | | | | 1,736,002 |
| | Semiconductors & Semiconductor Equipment 1.6% (1.0% of Total Investments) | | | | | | |
| 602 | Lumileds, Term Loan B | 5.751% | 1-Month LIBOR | 3.500% | 6/30/24 | B+ | 598,635 |
| 500 | Microchip Technology, Inc., Term Loan B | 4.080% | 1-Month LIBOR | 2.000% | 5/29/25 | BB+ | 501,875 |
| 980 | Micron Technology, Inc., Term Loan B | 3.830% | 1-Month LIBOR | 1.750% | 4/10/22 | BBB | 984,288 |
| 726 | ON Semiconductor Corporation, Term Loan B3 | 3.827% | 1-Month LIBOR | 1.750% | 3/31/23 | Baa3 | 727,590 |
| 2,808 | Total Semiconductors & Semiconductor Equipment | | | | | | 2,812,388 |
| | Software 15.5% (9.6% of Total Investments) | | | | | | |
| 1,791 | Avaya, Inc., Tranche B Term Loan | 6.322% | 1-Month LIBOR | 4.250% | 12/15/24 | B | 1,801,450 |
| 1,059 | Blackboard, Inc., Term Loan B4, (DD1) | 7.333% | 3-Month LIBOR | 5.000% | 6/30/21 | B | 1,006,274 |
| 2,680 | BMC Software, Inc., Term Loan B | 4.250% | 1-Month LIBOR | 3.250% | 6/28/25 | B | 2,682,670 |
| 1,426 | Compuware Corporation, Term Loan B3 | 5.580% | 1-Month LIBOR | 3.500% | 12/15/21 | B | 1,431,561 |
| 491 | DTI Holdings, Inc., Replacement Term Loan B1 | 6.827% | 1-Month LIBOR | 4.750% | 9/29/23 | B | 490,036 |
| 680 | Ellucian, Term Loan B, First Lien | 5.584% | 3-Month LIBOR | 3.250% | 9/30/22 | B | 681,768 |
| 1,970 | Greeneden U.S. Holdings II LLC, Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 12/01/23 | B | 1,982,808 |
| 2,031 | | 4.827% | 1-Month LIBOR | 2.750% | 2/01/22 | B | 2,035,977 |

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| Infor (US), Inc., Term Loan B | | | | | | | |
|-------------------------------|---|---------|---------------|--------|----------|------|-----------|
| 1,254 | Informatica, Term Loan B | 5.327% | 1-Month LIBOR | 3.250% | 8/05/22 | B | 1,261,254 |
| 988 | Kronos Incorporated, Term Loan B | 5.358% | 3-Month LIBOR | 3.000% | 11/20/23 | B | 991,696 |
| 500 | McAfee Holdings International, Inc., Term Loan, Second Lien | 10.572% | 1-Month LIBOR | 8.500% | 9/29/25 | B | 513,125 |
| 1,446 | McAfee LLC, Term Loan | 6.572% | 1-Month LIBOR | 4.500% | 9/30/24 | B | 1,457,507 |
| 321 | Micro Focus International PLC, New Term Loan | 4.577% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 320,081 |
| 2,167 | Micro Focus International PLC, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 2,161,586 |
| 1,255 | Micro Focus International PLC, Term Loan B2 | 4.327% | 1-Month LIBOR | 2.500% | 11/19/21 | BB | 1,252,124 |
| 371 | Misys, New Term Loan, Second Lien | 9.557% | 3-Month LIBOR | 7.250% | 6/13/25 | CCC+ | 359,186 |
| 249 | Mitchell International, Inc., Initial Term Loan, First Lien | 5.327% | 1-Month LIBOR | 3.250% | 11/29/24 | B1 | 249,197 |

JSD Nuveen Short Duration Credit Opportunities Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value |
|--|---|-------------------|---------------------------|-------------------|---------------------|-------------------|--------------|
| Software (continued) | | | | | | | |
| \$ 200 | Mitchell International, Inc., Initial Term Loan, Second Lien | 9.327% | 1-Month LIBOR | 7.250% | 12/01/25 | CCC | \$ 201,021 |
| 739 | RP Crown Parent LLC, Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 10/15/23 | B | 741,291 |
| 2,342 | SS&C Technologies, Inc./Sunshine Acquisition II, Inc., Term Loan B3 | 4.577% | 1-Month LIBOR | 2.500% | 4/16/25 | BB | 2,351,575 |
| 898 | SS&C Technologies, Inc./Sunshine Acquisition II, Inc., Term Loan B4 | 4.577% | 1-Month LIBOR | 2.500% | 4/16/25 | BB | 902,016 |
| 3,197 | Tibco Software, Inc., Term Loan, First Lien | 5.580% | 1-Month LIBOR | 3.500% | 12/04/20 | B | 3,210,012 |
| 28,055 | Total Software | | | | | | 28,084,215 |
| Specialty Retail 1.7% (1.1% of Total Investments) | | | | | | | |
| 757 | Neiman Marcus Group, Inc., Term Loan | 5.336% | 1-Month LIBOR | 3.250% | 10/25/20 | CCC | 670,536 |
| 1,977 | Petco Animal Supplies, Inc., Term Loan B1 | 5.590% | 3-Month LIBOR | 3.250% | 1/26/23 | B2 | 1,427,062 |
| 1,245 | Petsmart Inc., Term Loan B, First Lien | 5.100% | 1-Month LIBOR | 3.000% | 3/11/22 | B3 | 1,037,719 |
| 3,979 | Total Specialty Retail | | | | | | 3,135,317 |
| Technology Hardware, Storage & Peripherals 5.5% (3.4% of Total Investments) | | | | | | | |
| 1,853 | Dell International LLC, Replacement Term Loan A2 | 3.830% | 1-Month LIBOR | 1.750% | 9/07/21 | BBB | 1,853,396 |
| 2,697 | Dell International LLC, Refinancing Term Loan B | 4.080% | 1-Month LIBOR | 2.000% | 9/07/23 | BBB | 2,700,921 |
| 900 | Mitel US Holdings, Inc., Term Loan, | TBD | TBD | TBD | TBD | B | 905,769 |

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| | | | | | | | |
|------------|---|-----------------------------|---------------|--------|---------|------|-------------|
| | First Lien, (WI/DD) | | | | | | |
| 4,496 | Western Digital, Term Loan B | 3.827% | 1-Month LIBOR | 1.750% | 4/29/23 | BBB | 4,503,125 |
| 9,946 | Total Technology Hardware, Storage & Peripherals | | | | | | 9,963,211 |
| | Transportation Infrastructure Investments | 1.3% (0.8% of Total) | | | | | |
| 2,346 | Avolon LLC, Term Loan B | 4.086% | 1-Month LIBOR | 2.000% | 1/15/25 | BBB | 2,332,791 |
| | Wireless Telecommunication Services Investments | 3.2% (2.0% of Total) | | | | | |
| 2,963 | Sprint Corporation, Term Loan, First Lien | 4.625% | 1-Month LIBOR | 2.500% | 2/02/24 | BB | 2,966,944 |
| 1,500 | Syniverse Holdings, Inc., Initial Term Loan, Second Lien | 11.078% | 1-Month LIBOR | 9.000% | 3/11/24 | CCC+ | 1,491,750 |
| 1,297 | Syniverse Holdings, Inc., Tranche Term Loan C | 7.078% | 1-Month LIBOR | 5.000% | 3/09/23 | B | 1,300,258 |
| 5,760 | Total Wireless Telecommunication Services | | | | | | 5,758,952 |
| \$ 247,285 | Total Variable Rate Senior Loan Interests (cost \$243,490,974) | | | | | | 241,464,881 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|-----------------------------------|---|---|-----------------|--------------------|--------------|
| | CORPORATE BONDS | 20.5% (12.7% of Total Investments) | | | |
| | Containers & Packaging | 0.8% (0.5% of Total Investments) | | | |
| \$ 1,502 | Reynolds Group Issuer Inc. | 5.750% | 10/15/20 | B+ | \$ 1,504,821 |
| | Diversified Telecommunication Services Investments | 5.8% (3.6% of Total) | | | |
| 3,509 | Intelsat Jackson Holdings SA | 5.500% | 8/01/23 | CCC+ | 3,232,666 |
| 1,790 | Intelsat Jackson Holdings SA, 144A | 9.750% | 7/15/25 | CCC+ | 1,913,062 |
| 3,840 | Intelsat Luxembourg SA | 7.750% | 6/01/21 | Ca | 3,648,000 |
| 1,985 | Intelsat Luxembourg SA | 8.125% | 6/01/23 | CCC | 1,702,137 |
| 11,124 | Total Diversified Telecommunication Services | | | | 10,495,865 |
| | Health Care Providers & Services | 1.1% (0.7% of Total Investments) | | | |
| 2,000 | HCA Inc. | 6.500% | 2/15/20 | BBB | 2,081,600 |
| | Hotels, Restaurants & Leisure | 1.3% (0.8% of Total Investments) | | | |
| 2,150 | Scientific Games International Inc. | 10.000% | 12/01/22 | B | 2,295,125 |

Household Durables 1.1% (0.7% of Total Investments)

| | | | | | |
|-------|--------------------------|--------|----------|-----|-----------|
| 1,410 | Lennar Corporation | 4.125% | 12/01/18 | BB+ | 1,412,129 |
| 550 | Lennar Corporation | 4.500% | 11/15/19 | BB+ | 556,187 |
| 1,960 | Total Household Durables | | | | 1,968,316 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|-------------------------------|--|---------------|-----------------|--------------------|-------------------|
| | Media 4.3% (2.7% of Total Investments) | | | | |
| \$ 100 | Charter Communications Operating LLC | 3.579% | 7/23/20 | BBB | \$ 100,147 |
| 1,635 | CSC Holdings LLC, 144A | 10.125% | 1/15/23 | B2 | 1,798,500 |
| 345 | DISH DBS Corporation | 5.125% | 5/01/20 | BB | 342,412 |
| 1,000 | DISH DBS Corporation | 5.875% | 11/15/24 | BB | 833,750 |
| 1,000 | Hughes Satellite Systems Corporation | 6.500% | 6/15/19 | BBB | 1,020,000 |
| 2,835 | iHeartCommunications Inc., (5) | 9.000% | 12/15/19 | CC | 2,211,300 |
| 6,046 | iHeartCommunications Inc., (cash 12.000%, PIK 2.000%), (5) | 14.000% | 2/01/21 | C | 801,152 |
| 795 | iHeartCommunications Inc., (5) | 9.000% | 3/01/21 | CC | 608,175 |
| 13,756 | Total Media | | | | 7,715,436 |
| | Oil, Gas & Consumable Fuels 2.2% (1.4% of Total Investments) | | | | |
| 2,425 | California Resources Corporation, 144A | 8.000% | 12/15/22 | CCC+ | 2,170,375 |
| 400 | Denbury Resources Inc. | 6.375% | 8/15/21 | CCC | 376,000 |
| 1,340 | Denbury Resources Inc., 144A | 9.250% | 3/31/22 | B | 1,420,400 |
| 115 | EP Energy LLC, 144A | 9.375% | 5/01/24 | Caa2 | 94,588 |
| 4,280 | Total Oil, Gas & Consumable Fuels | | | | 4,061,363 |
| | Semiconductors & Semiconductor Equipment 0.1% (0.0% of Total Investments) | | | | |
| 106 | Advanced Micro Devices Inc. | 7.500% | 8/15/22 | B | 117,925 |
| | Software 1.5% (0.9% of Total Investments) | | | | |
| 85 | Avaya Holdings Corporation, 144A, (5), (9) | 7.000% | 4/01/19 | N/R | |
| 2,085 | Avaya Holdings Corporation, 144A, (5), (9) | 10.500% | 3/01/21 | N/R | |
| 1,910 | BMC Software Finance Inc., 144A | 8.125% | 7/15/21 | CCC+ | 1,955,363 |
| 725 | Infor Us Inc., 144A | 5.750% | 8/15/20 | BB | 734,969 |
| 4,805 | Total Software | | | | 2,690,332 |
| | Wireless Telecommunication Services 2.3% (1.4% of Total Investments) | | | | |
| 850 | Sprint Communications Inc. | 7.000% | 8/15/20 | B+ | 888,250 |
| 2,750 | Sprint Corporation | 7.875% | 9/15/23 | B+ | 2,932,188 |
| 250 | Sprint Corporation | 7.125% | 6/15/24 | B+ | 256,875 |
| 3,850 | Total Wireless Telecommunication Services | | | | 4,077,313 |
| \$ 45,533 | Total Corporate Bonds (cost \$37,375,011) | | | | 37,008,096 |
| | Shares Description (1) | | | | Value |
| | COMMON STOCKS 2.9% (1.8% of Total Investments) | | | | |

Diversified Consumer Services 0.2% (0.1% of Total Investments)

| | | |
|--------|---|------------|
| 39,749 | Cengage Learning Holdings II Inc., (7), (8) | \$ 384,015 |
|--------|---|------------|

Energy Equipment & Services 1.0% (0.6% of Total Investments)

| | | |
|--------|--|-----------|
| 24,673 | C&J Energy Services Inc., (7) | 573,894 |
| 26,111 | Ocean Rig UDW Inc., (7) | 732,152 |
| 1,318 | Vantage Drilling International, (7), (8) | 388,810 |
| | Total Energy Equipment & Services | 1,694,856 |

Health Care Providers & Services 0.0% (0.0% of Total Investments)

| | | |
|--------|--|-----|
| 13,189 | Millennium Health LLC, (7), (8) | 567 |
| 12,290 | Millennium Health LLC, (7), (9) | |
| 11,533 | Millennium Health LLC, (7), (9) | |
| | Total Health Care Providers & Services | 567 |

Marine 0.3% (0.2% of Total Investments)

| | | |
|--------|----------------------------|---------|
| 10,185 | HGIM Corporation, (8) | 473,603 |
| 2,279 | HGIM Corporation, (7), (8) | 105,974 |
| | Total Marine | 579,577 |

Media 0.2% (0.1% of Total Investments)

| | | |
|--------|------------------------------|---------|
| 26,020 | Cumulus Media Inc., (7), (8) | 420,665 |
|--------|------------------------------|---------|

JSD Nuveen Short Duration Credit Opportunities Fund (continued)
Portfolio of Investments July 31, 2018

| Shares | Description (1) | | Value |
|---------------|--|---|-----------------------|
| | Oil, Gas & Consumable Fuels | 0.0% (0.0% of Total Investments) | |
| 18 | Southcross Holdings Borrower LP, (7), (8) | | \$ 3,825 |
| | Software | 1.1% (0.7% of Total Investments) | |
| 93,741 | Avaya Holdings Corporation, (7) | | 1,929,190 |
| | Specialty Retail | 0.1% (0.1% of Total Investments) | |
| 5,454 | Gymboree Holding Corporation, (7), (9) | | 61,451 |
| 14,849 | Gymboree Holding Corporation, (7), (8) | | 174,476 |
| | Total Specialty Retail | | 235,927 |
| | Total Common Stocks (cost \$7,476,823) | | 5,248,622 |
| | COMMON STOCK RIGHTS | 0.2% (0.1% of Total Investments) | |
| | Oil, Gas & Consumable Fuels | 0.2% (0.1% of Total Investments) | |
| 1,705 | Fieldwood Energy LLC, (7), (8) | | \$ 89,797 |
| 7,794 | Fieldwood Energy LLC, (7), (9) | | 339,073 |
| | Total Common Stock Right (cost \$228,024) | | 428,870 |
| | WARRANTS | 0.0% (0.0% of Total Investments) | |
| 8,503 | Avaya Holdings Corporation | | \$ 32,737 |
| | Total Warrants (cost \$565,168) | | 32,737 |
| | Total Long-Term Investments (cost \$289,136,000) | | 284,183,206 |
| | SHORT-TERM INVESTMENTS | 4.5% (2.8% of Total Investments) | |
| | INVESTMENT COMPANIES | 4.5% (2.8% of Total Investments) | |
| 8,118,505 | BlackRock Liquidity Funds T-Fund Portfolio, (10) | 1.809% (11) | \$ 8,118,505 |
| | Total Short-Term Investments (cost \$8,118,505) | | 8,118,505 |
| | Total Investments (cost \$297,254,505) | 161.6% | 292,301,711 |
| | Borrowings | (39.8%) (12), (13) | (72,000,000) |
| | Term Preferred Shares, net of deferred offering costs | (19.1%) (14) | (34,564,434) |
| | Other Assets Less Liabilities | (2.7%) (15) | (4,853,251) |
| | Net Assets Applicable to Common Shares | 100% | \$ 180,884,026 |

Investments in Derivatives

Credit Default Swaps OTC Cleared

| Referenced Entity | Buy/Sell Protection (16) | Notional Amount | Fixed Rate Annualized | Fixed Rate Payment Frequency | Maturity Date | Premiums Paid (Received) | Valuation | Unrealized Appreciation/Depreciation | Variation Margin Receivable/(Payable) |
|-------------------|--------------------------|-----------------|-----------------------|------------------------------|---------------|--------------------------|------------|--------------------------------------|---------------------------------------|
| Kroger Co. | Buy | \$ 2,000,000 | 1.00% | Quarterly | 12/20/22 | \$ 10,980 | \$(31,007) | \$ (41,987) | \$ (529) |

Investments in Derivatives**Interest Rate Swaps OTC Uncleared**

| Counterparty | Notional Amount | Fund Pay/Receive Floating Rate | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Maturity Date | Unrealized Appreciation (Depreciation) Value | | |
|---|----------------------|--------------------------------|-------------------------|------------------------------|---------------|--|---------------------|---------------------|
| Morgan Stanley Capital Services LLC | \$ 17,500,000 | Receive | 1-Month LIBOR | 1.659% | Monthly | 9/15/18 | \$ 16,275 | \$ 16,275 |
| Morgan Stanley Capital Services LLC | 35,000,000 | Pay | 1-Month LIBOR | 2.000(17) | Monthly | 11/01/20(18) | (189,879) | (189,879) |
| Total | \$ 52,500,000 | | | | | | \$ (173,604) | \$ (173,604) |
| Total unrealized appreciation on interest rate swaps | | | | | | | \$ 16,275 | |
| Total unrealized depreciation on interest rate swaps | | | | | | | \$ (189,879) | |

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. Ratings are not covered by the

report of independent registered public accounting firm.

- (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) 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.
- (7) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (8) 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.
- (9) 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.
- (10) 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>.
- (11) The rate shown is the annualized seven-day subsidized yield as of the end of the reporting period.
- (12) Borrowings as a percentage of Total Investments is 24.6%.
- (13) 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.
- (14) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 11.8%.
- (15) 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.

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- (16) The Fund entered into the credit default swaps to gain investment exposure to the referenced entity. Selling protection has a similar credit risk position to owning the referenced entity. Buying protection has a similar credit risk position to selling the referenced entity short.
- (17) Effective November 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 six months on specific dates through the swap contract's termination date.
- (18) 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.
- 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.

JQC Nuveen Credit Strategies Income Fund
Portfolio of Investments July 31, 2018

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|-------------------|---------------------------|-------------------|---------------------|--------------------|---------------|
| LONG-TERM INVESTMENTS 155.1% (96.6% of Total Investments) | | | | | | | |
| VARIABLE RATE SENIOR LOAN INTERESTS 125.9% (78.4% of Total Investments) (2) | | | | | | | |
| Aerospace & Defense 1.0% (0.6% of Total Investments) | | | | | | | |
| \$ 11,970 | Transdigm, Inc., Term Loan E | 4.577% | 1-Month LIBOR | 2.500% | 5/30/25 | Ba2 | \$ 11,980,354 |
| Airlines 3.5% (2.2% of Total Investments) | | | | | | | |
| 2,969 | American Airlines, Inc., Replacement Term Loan | 4.086% | 1-Month LIBOR | 2.000% | 10/10/21 | BB+ | 2,971,778 |
| 14,122 | American Airlines, Inc., Term Loan 2025 | 3.827% | 1-Month LIBOR | 1.750% | 6/27/25 | BB+ | 13,907,146 |
| 3,473 | American Airlines, Inc., Term Loan B | 4.072% | 1-Month LIBOR | 2.000% | 12/14/23 | BB+ | 3,459,920 |
| 7,840 | American Airlines, Inc., Term Loan B | 4.072% | 1-Month LIBOR | 2.000% | 4/28/23 | BB+ | 7,815,500 |
| 14,783 | United Air Lines, Inc., Term Loan B | 3.827% | 1-Month LIBOR | 1.750% | 4/01/24 | BBB | 14,754,858 |
| 43,187 | Total Airlines | | | | | | 42,909,202 |
| Automobiles 1.0% (0.6% of Total Investments) | | | | | | | |
| 12,356 | Chrysler Group LLC, Term Loan | 4.070% | 1-Month LIBOR | 2.000% | 12/31/18 | BBB | 12,392,045 |
| Biotechnology 0.2% (0.2% of Total Investments) | | | | | | | |
| 2,992 | Grifols, Inc., Term Loan B | 4.200% | 1-Week LIBOR | 2.250% | 1/31/25 | BB | 3,004,663 |
| Building Products 0.2% (0.1% of Total Investments) | | | | | | | |
| 2,378 | Quikrete Holdings, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 11/15/23 | BB | 2,379,030 |
| Capital Markets 1.3% (0.8% of Total Investments) | | | | | | | |
| 16,092 | RPI Finance Trust, Term Loan B6, (5) | 4.334% | 3-Month LIBOR | 2.000% | 3/27/23 | BBB | 16,146,928 |
| Chemicals 3.5% (2.2% of Total Investments) | | | | | | | |
| 10,785 | Axalta Coating Systems, Term Loan, First Lien | 4.084% | 3-Month LIBOR | 1.750% | 6/01/24 | BBB | 10,796,874 |

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|--------|---|--------|----------------------------|--------|----------|------|------------|
| 9,159 | Ineos US Finance LLC, Term Loan | 4.169% | 2-Month LIBOR | 2.000% | 4/01/24 | BB+ | 9,156,596 |
| 23,676 | Univar, Inc., Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 7/01/24 | BB | 23,766,755 |
| 43,620 | Total Chemicals | | | | | | 43,720,225 |
| | Commercial Services & Supplies Investments) | | 4.3% (2.7% of Total | | | | |
| 18,734 | ADS Waste Holdings, Inc., Term Loan B | 4.193% | 1-Week LIBOR | 2.250% | 11/10/23 | BB+ | 18,774,393 |
| 10,108 | Monitronics International, Inc., Term Loan B2, First Lien | 7.834% | 3-Month LIBOR | 5.500% | 9/30/22 | B | 9,488,824 |
| 8,977 | Skillsoft Corporation, Initial Term Loan, First Lien | 6.827% | 1-Month LIBOR | 4.750% | 4/28/21 | B | 8,729,940 |
| 4,489 | Trans Union LLC, Term Loan B3 | 4.077% | 1-Month LIBOR | 2.000% | 4/10/23 | BB+ | 4,504,583 |
| 2,150 | West Corporation, Incremental Term Loan B1 | 5.577% | 1-Month LIBOR | 3.500% | 10/10/24 | Ba3 | 2,143,268 |
| 9,466 | West Corporation, Term Loan B | 6.077% | 1-Month LIBOR | 4.000% | 10/10/24 | Ba3 | 9,478,031 |
| 53,924 | Total Commercial Services & Supplies | | | | | | 53,119,039 |
| | Communications Equipment Investments) | | 1.2% (0.7% of Total | | | | |
| 737 | CommScope, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 12/29/22 | BB+ | 740,698 |
| 13,976 | Plantronics, Term Loan B, (DD1) | 4.577% | 1-Month LIBOR | 2.500% | 7/02/25 | BB | 13,981,887 |
| 14,713 | Total Communications Equipment | | | | | | 14,722,585 |
| | Containers & Packaging Investments) | | 2.1% (1.3% of Total | | | | |
| 1,397 | Berry Global, Inc., Term Loan Q | 4.080% | 1-Month LIBOR | 2.000% | 10/01/22 | BBB | 1,401,979 |
| 5,500 | Crown Americas, Inc., Term Loan B, (DD1) | 4.077% | 1-Month LIBOR | 2.000% | 4/03/25 | Baa2 | 5,522,688 |
| 19,363 | Reynolds Group Holdings, Inc., Term Loan, First Lien | 4.827% | 1-Month LIBOR | 2.750% | 2/05/23 | B+ | 19,449,110 |
| 26,260 | Total Containers & Packaging | | | | | | 26,373,777 |
| | Diversified Consumer Services Total Investments) | | 2.1% (1.3% of | | | | |
| 7,487 | Cengage Learning Acquisitions, Inc., Term Loan B | 6.329% | 1-Month LIBOR | 4.250% | 6/07/23 | B | 7,103,724 |
| 19,069 | Laureate Education, | 5.577% | 1-Month LIBOR | 3.500% | 4/26/24 | B+ | 19,137,943 |

| | | |
|--------|-------------------|------------|
| | Inc., Term Loan B | |
| 26,556 | Total Diversified | 26,241,667 |
| | Consumer Services | |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|------------|--------------------|------------|--------------|-------------|--------------|
| Diversified Financial Services 0.6% (0.4% of Total Investments) | | | | | | | |
| \$ 7,499 | Travelport LLC, Term Loan B | 4.830% | 3-Month LIBOR | 2.500% | 3/17/25 | B+ | \$ 7,498,700 |
| Diversified Telecommunication Services 5.4% (3.4% of Total Investments) | | | | | | | |
| 11,848 | CenturyLink, Inc., Initial Term A Loan | 4.827% | 1-Month LIBOR | 2.750% | 11/01/22 | BBB | 11,846,620 |
| 1,960 | CenturyLink, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 1/31/25 | BBB | 1,932,389 |
| 5,000 | Intelsat Jackson Holdings, S.A., Term Loan B | 5.827% | 1-Month LIBOR | 3.750% | 11/30/23 | B | 5,021,100 |
| 766 | Intelsat Jackson Holdings, S.A., Term Loan B4 | 6.577% | 1-Month LIBOR | 4.500% | 1/02/24 | B1 | 805,651 |
| 1,226 | Intelsat Jackson Holdings, S.A., Term Loan B5 | 6.625% | N/A | N/A | 1/02/24 | B1 | 1,286,350 |
| 11,144 | Level 3 Financing, Inc., Tranche B, Term Loan, (5) | 4.331% | 1-Month LIBOR | 2.250% | 2/22/24 | BBB | 11,174,815 |
| 12,251 | WideOpenWest Finance LLC, Term Loan B | 5.329% | 1-Month LIBOR | 3.250% | 8/18/23 | B | 11,776,059 |
| 23,000 | Ziggo B.V., Term Loan E | 4.572% | 1-Month LIBOR | 2.500% | 4/15/25 | BB | 22,886,495 |
| 67,195 | Total Diversified Telecommunication Services | | | | | | 66,729,479 |
| Electric Utilities 1.4% (0.8% of Total Investments) | | | | | | | |
| 12,381 | Vistra Operations Co., Term Loan B1 | 4.077% | 1-Month LIBOR | 2.000% | 8/01/23 | BBB | 12,374,893 |
| 4,512 | Vistra Operations Co., Term Loan B3, (DD1) | 4.074% | 1-Month LIBOR | 2.000% | 12/31/25 | BBB | 4,506,755 |
| 16,893 | Total Electric Utilities | | | | | | 16,881,648 |
| Energy Equipment & Services 0.0% (0.0% of Total Investments) | | | | | | | |
| 597 | Ocean Rig UDW, Inc., Term Loan | 8.000% | N/A | N/A | 9/20/24 | Caa1 | 628,504 |
| Equity Real Estate Investment Trusts 2.8% (1.8% of Total Investments) | | | | | | | |
| 10,636 | Communications Sales & Leasing, Inc., Shortfall Term Loan | 5.077% | 1-Month LIBOR | 3.000% | 10/24/22 | B | 10,201,446 |
| 10,386 | | 4.317% | 1-Month LIBOR | 2.250% | 2/08/25 | BB+ | 10,417,219 |

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|--------|---|-------------|------------------------------------|--------|----------|------|------------|
| | Realogy Group LLC, Term Loan B | | | | | | |
| 14,985 | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (6) | 8.077% | 1-Month LIBOR | 6.000% | 6/30/22 | CCC+ | 14,301,123 |
| 36,007 | Total Equity Real Estate Investment Trusts | | | | | | 34,919,788 |
| | Food & Staples Retailing | 2.8% | (1.7% of Total Investments) | | | | |
| 25,212 | Albertson's LLC, Term Loan B4 | 4.827% | 1-Month LIBOR | 2.750% | 8/25/21 | BB | 25,149,171 |
| 5,098 | Albertson's LLC, Term Loan B6 | 5.319% | 3-Month LIBOR | 3.000% | 6/22/23 | BB | 5,074,234 |
| 4,273 | BJ's Wholesale Club, Inc., Term Loan B, First Lien | 5.597% | 1-Month LIBOR | 3.500% | 2/03/24 | B | 4,285,919 |
| 34,583 | Total Food & Staples Retailing | | | | | | 34,509,324 |
| | Food Products | 2.2% | (1.3% of Total Investments) | | | | |
| 5,756 | Jacobs Douwe Egberts, Term Loan B | 4.625% | 3-Month LIBOR | 2.250% | 7/04/22 | BB | 5,788,545 |
| 3,000 | Pinnacle Foods Finance LLC, Term Loan B | 3.840% | 1-Month LIBOR | 1.750% | 2/02/24 | BB+ | 3,005,625 |
| 17,954 | U.S. Foods, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 6/27/23 | BBB | 17,967,933 |
| 26,710 | Total Food Products | | | | | | 26,762,103 |
| | Health Care Equipment & Supplies | 2.4% | (1.5% of Total Investments) | | | | |
| 4,734 | Acelity, Term Loan B | 5.584% | 3-Month LIBOR | 3.250% | 2/02/24 | B | 4,753,785 |
| 4,437 | ConvaTec, Inc., Term Loan B | 4.584% | 3-Month LIBOR | 2.250% | 10/25/23 | BB | 4,450,593 |
| 12,180 | Onex Carestream Finance LP, Term Loan, First Lien | 6.077% | 1-Month LIBOR | 4.000% | 6/07/19 | B | 12,190,910 |
| 7,875 | Onex Carestream Finance LP, Term Loan, Second Lien | 10.577% | 1-Month LIBOR | 8.500% | 12/07/19 | B | 7,881,086 |
| 29,226 | Total Health Care Equipment & Supplies | | | | | | 29,276,374 |
| | Health Care Providers & Services | 7.2% | (4.5% of Total Investments) | | | | |
| 3,000 | Ardent Health, Term Loan, First Lien, (DD1) | 6.572% | 1-Month LIBOR | 4.500% | 6/30/25 | B | 3,026,250 |
| 7,079 | Community Health Systems, Inc., Term Loan H | 5.557% | 3-Month LIBOR | 3.250% | 1/27/21 | B | 6,966,865 |

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|--------|--|--------|---------------|--------|----------|------|------------|
| 5,909 | DJO Finance LLC, Term Loan B, First Lien | 5.458% | 3-Month LIBOR | 3.250% | 6/08/20 | B+ | 5,908,629 |
| 1,008 | Envision Healthcare Corporation, Term Loan B, First Lien | 5.080% | 1-Month LIBOR | 3.000% | 12/01/23 | BB | 1,009,606 |
| 11,970 | HCA, Inc., Term Loan B11 | 3.827% | 1-Month LIBOR | 1.750% | 3/17/23 | BBB | 12,037,391 |
| 12,706 | Kindred at Home Hospice, Term Loan B, (DD1) | 6.125% | 3-Month LIBOR | 3.750% | 6/21/25 | B | 12,825,000 |
| 11,257 | Millennium Laboratories, Inc., Term Loan B, First Lien | 8.577% | 1-Month LIBOR | 6.500% | 12/21/20 | CCC+ | 6,229,936 |
| 15,568 | MultiPlan, Inc., Term Loan B | 5.084% | 3-Month LIBOR | 2.750% | 6/07/23 | B+ | 15,586,249 |

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JQC Nuveen Credit Strategies Income Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|-------------------|-------------------------------|-------------------|---------------------|--------------------|---------------|
| Health Care Providers & Services (continued) | | | | | | | |
| \$ 14,388 | Pharmaceutical Product Development, Inc., Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 8/18/22 | Ba3 | \$ 14,412,241 |
| 7,980 | PharMerica, Term Loan, First Lien | 5.578% | 1-Month LIBOR | 3.500% | 12/06/24 | B | 8,023,651 |
| 162 | Quorum Health Corp., Term Loan B | 8.827% | 1-Month LIBOR | 6.750% | 4/29/22 | B1 | 164,336 |
| 2,985 | Select Medical Corporation, Term Loan B | 4.831% | 1-Month LIBOR | 2.750% | 3/01/21 | BB | 2,999,826 |
| 94,012 | Total Health Care Providers & Services | | | | | | 89,189,980 |
| Health Care Technology 1.8% (1.1% of Total Investments) | | | | | | | |
| 22,713 | Emdeon, Inc., Term Loan | 4.827% | 1-Month LIBOR | 2.750% | 3/01/24 | B+ | 22,704,664 |
| Hotels, Restaurants & Leisure 14.3% (8.9% of Total Investments) | | | | | | | |
| 3,000 | Aramark Corporation, Term Loan | 4.084% | 3-Month LIBOR | 1.750% | 3/11/25 | BBB | 3,008,115 |
| 34,563 | Burger King Corporation, Term Loan B3 | 4.327% | 1-Month LIBOR | 2.250% | 2/16/24 | B+ | 34,584,347 |
| 12,686 | Caesars Entertainment Operating Company, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 10/06/24 | BB | 12,686,250 |
| 18,408 | Caesars Resort Collection, Term Loan, First Lien | 4.827% | 1-Month LIBOR | 2.750% | 12/23/24 | BB | 18,503,863 |
| 1,149 | CCM Merger, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 8/09/21 | BB | 1,153,731 |
| 16,093 | Hilton Hotels, Term Loan B | 3.814% | 1-Month LIBOR | 1.750% | 10/25/23 | BBB | 16,166,554 |
| 5,486 | Las Vegas Sands Corporation, Term Loan B | 3.827% | 1-Month LIBOR | 1.750% | 3/27/25 | BBB | 5,481,971 |
| 22,107 | Life Time Fitness, Inc., Term Loan B | 5.057% | 3-Month LIBOR | 2.750% | 6/10/22 | BB | 22,171,160 |
| 4,692 | MGM Growth Properties, Term | 4.077% | 1-Month LIBOR | 2.000% | 4/25/25 | BB+ | 4,702,275 |

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|---------|---|--------|---------------|--------|----------|------|-------------|
| | Loan B | | | | | | |
| 20,028 | Scientific Games Corporation, Initial Term Loan B5 | 4.903% | 2-Month LIBOR | 2.750% | 8/14/24 | B+ | 20,065,590 |
| 5,000 | Stars Group Holdings, Term Loan B, (DD1) | 5.831% | 3-Month LIBOR | 3.500% | 7/10/25 | B+ | 5,051,825 |
| 15,576 | Station Casino LLC, Term Loan B | 4.580% | 1-Month LIBOR | 2.500% | 6/08/23 | BB | 15,636,954 |
| 2,500 | Wyndham International, Inc., Term Loan B | 3.827% | 1-Month LIBOR | 1.750% | 5/30/25 | BBB | 2,508,988 |
| 14,803 | YUM Brands, Term Loan B | 3.829% | 1-Month LIBOR | 1.750% | 4/03/25 | BBB | 14,810,275 |
| 176,091 | Total Hotels, Restaurants & Leisure | | | | | | 176,531,898 |
| | Household Products 4.1% (2.5% of Total Investments) | | | | | | |
| 11,750 | Energizer Holdings, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB+ | 11,797,764 |
| 26,389 | Revlon Consumer Products Corporation, Term Loan B, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 11/16/20 | CCC+ | 19,521,698 |
| 22,965 | Serta Simmons Holdings LLC, Term Loan, First Lien | 5.591% | 1-Month LIBOR | 3.500% | 11/08/23 | B | 19,322,607 |
| 61,104 | Total Household Products | | | | | | 50,642,069 |
| | Independent Power & Renewable Electricity Producers 1.0% (0.6% of Total Investments) | | | | | | |
| 11,969 | NRG Energy, Inc., Term Loan B | 4.084% | 3-Month LIBOR | 1.750% | 6/30/23 | BB+ | 11,958,808 |
| | Insurance 0.8% (0.5% of Total Investments) | | | | | | |
| 9,834 | Hub International Holdings, Inc., Term Loan B | 5.335% | 3-Month LIBOR | 3.000% | 4/25/25 | B | 9,839,761 |
| | Internet Software & Services 4.3% (2.7% of Total Investments) | | | | | | |
| 18,113 | Ancestry.com, Inc., Term Loan, First Lien | 5.330% | 1-Month LIBOR | 3.250% | 10/19/23 | B | 18,172,783 |
| 11,750 | GTT Communications, | 4.830% | 1-Month LIBOR | 2.750% | 6/02/25 | B | 11,647,188 |

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|---|--|--------|---------------|--------|----------|-----|------------|
| | Inc., Term Loan, First Lien | | | | | | |
| 1,516 | Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien | 5.363% | 3-Month LIBOR | 3.000% | 11/03/23 | BB | 1,511,181 |
| 18,764 | Sabre, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 2/22/24 | BB | 18,802,282 |
| 4,000 | SkillSoft Corporation, Term Loan, Second Lien, (WI/DD) | TBD | TBD | TBD | TBD | CCC | 3,597,500 |
| 54,143 | Total Internet Software & Services | | | | | | 53,730,934 |
| IT Services 4.0% (2.5% of Total Investments) | | | | | | | |
| 11,071 | First Data Corporation, Term Loan, First Lien | 4.069% | 1-Month LIBOR | 2.000% | 7/10/22 | BB | 11,084,442 |
| 17,324 | First Data Corporation, Term Loan, First Lien | 4.069% | 1-Month LIBOR | 2.000% | 4/26/24 | BB | 17,338,901 |
| 3,933 | Neustar, Inc., Term Loan B3 | 4.572% | 1-Month LIBOR | 2.500% | 1/08/20 | BB | 3,945,417 |
| 1,588 | Neustar, Inc., Term Loan B4, First Lien | 5.572% | 1-Month LIBOR | 3.500% | 8/08/24 | BB | 1,597,187 |
| 2,330 | PEAK 10, Inc., Term Loan B | 5.834% | 3-Month LIBOR | 3.500% | 8/01/24 | B | 2,327,129 |
| 12,875 | Tempo Acquisition LLC, Term Loan B, (5) | 5.077% | 1-Month LIBOR | 3.000% | 5/01/24 | B | 12,902,579 |
| 49,121 | Total IT Services | | | | | | 49,195,655 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|------------|
| Leisure Products 0.1% (0.0% of Total Investments) | | | | | | | |
| \$ 818 | Academy, Ltd., Term Loan B | 6.092% | 1-Month LIBOR | 4.000% | 7/01/22 | CCC+ | \$ 678,604 |
| Life Sciences Tools & Services 1.0% (0.7% of Total Investments) | | | | | | | |
| 5,000 | Quintiles Transnational, Dollar Term Loan B3 | 4.084% | 3-Month LIBOR | 1.750% | 6/11/25 | BBB | 4,975,000 |
| 7,925 | Parexel International Corp., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 9/27/24 | B | 7,910,141 |
| 12,925 | Total Life Sciences Tools & Services | | | | | | 12,885,141 |
| Machinery 2.7% (1.7% of Total Investments) | | | | | | | |
| 15,894 | Gardner Denver, Inc., Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 7/30/24 | BB | 15,949,736 |
| 14,925 | Navistar, Inc., Tranche B, Term Loan | 5.600% | 1-Month LIBOR | 3.500% | 11/06/24 | B+ | 14,962,313 |
| 2,462 | Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien | 4.314% | 1-Month LIBOR | 2.250% | 8/21/24 | BB+ | 2,469,366 |
| 33,281 | Total Machinery | | | | | | 33,381,415 |
| Marine 0.2% (0.1% of Total Investments) | | | | | | | |
| 2,669 | Harvey Gulf International Marine, Inc., Exit Term Loan | 10.000% | N/A | N/A | 6/06/23 | B3 | 2,690,038 |
| Media 13.9% (8.6% of Total Investments) | | | | | | | |
| 7,102 | Acquisitions Cogeco Cable II L.P., Term Loan, First Lien | 4.452% | 1-Month LIBOR | 2.375% | 1/03/25 | BB | 7,109,541 |
| 3,513 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 5.327% | 1-Month LIBOR | 3.250% | 7/23/21 | B | 3,330,899 |
| 5,000 | Catalina Marketing Corporation, Term Loan, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 4/09/21 | B2 | 3,189,275 |
| 7,980 | Charter Communications Operating Holdings LLC, Term Loan B | 4.080% | 1-Month LIBOR | 2.000% | 4/30/25 | BBB | 7,993,556 |

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|--------|--|--------|---------------|--------|----------|-----|------------|
| 14,963 | Cineworld Group PLC, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 2/28/25 | BB | 14,933,622 |
| 1,290 | Clear Channel Communications, Inc., Tranche D, Term Loan, (6) | 8.827% | N/A | N/A | 1/30/19 | N/R | 1,006,684 |
| 1,358 | Clear Channel Communications, Inc., Term Loan E, (6) | 9.580% | N/A | N/A | 7/30/19 | N/R | 1,056,053 |
| 4,239 | CSC Holdings LLC, Term Loan B | 4.572% | 1-Month LIBOR | 2.500% | 1/25/26 | BB | 4,242,025 |
| 20,434 | Cumulus Media, Inc., Exit Term Loan, (DD1) | 6.580% | 1-Month LIBOR | 4.500% | 5/15/22 | B | 20,209,483 |
| 25,177 | EMI Music Publishing, Term Loan | 4.329% | 1-Month LIBOR | 2.250% | 8/20/23 | BB | 25,226,857 |
| 4,354 | Getty Images, Inc., Term Loan B, First Lien | 5.572% | 1-Month LIBOR | 3.500% | 10/18/19 | B3 | 4,276,111 |
| 1,269 | Lions Gate Entertainment Corp., Term Loan B | 4.314% | 1-Month LIBOR | 2.250% | 3/24/25 | BB | 1,274,246 |
| 13,633 | Meredith, Term Loan B | 5.077% | 1-Month LIBOR | 3.000% | 1/31/25 | BB | 13,693,096 |
| 417 | Nexstar Broadcasting Group, Term Loan | 4.592% | 1-Month LIBOR | 2.500% | 1/17/24 | BB+ | 417,466 |
| 3,124 | Nexstar Broadcasting Group, Term Loan B | 4.592% | 1-Month LIBOR | 2.500% | 1/17/24 | BB+ | 3,130,664 |
| 9,000 | Numericable Group S.A, Term Loan B13, (WI/DD) | TBD | TBD | TBD | TBD | B | 8,819,280 |
| 4,987 | Sinclair Television Group, Term Loan B2 | 4.330% | 1-Month LIBOR | 2.250% | 1/31/24 | BB+ | 4,992,030 |
| 5,769 | Springer Science & Business Media, Inc., Term Loan B13, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 8/15/22 | B | 5,769,230 |
| 25,238 | Tribune Media Company, Term Loan C | 5.077% | 1-Month LIBOR | 3.000% | 1/27/24 | BB+ | 25,259,113 |
| 3,898 | Univision Communications, Inc., Term Loan C5 | 4.827% | 1-Month LIBOR | 2.750% | 3/15/24 | BB | 3,789,392 |
| 12,000 | Virgin Media Investment Holdings Limited, Term Loan | 4.572% | 1-Month LIBOR | 2.500% | 1/30/26 | Ba3 | 11,999,700 |

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| | | | | | | | |
|---|---|--------|---------------|--------|----------|------|-------------|
| K | | | | | | | |
| 174,745 | Total Media | | | | | | 171,718,323 |
| Multiline Retail 1.1% (0.7% of Total Investments) | | | | | | | |
| 4,141 | Belk, Inc., Term Loan B, First Lien | 6.836% | 1-Month LIBOR | 4.750% | 12/12/22 | B | 3,280,115 |
| 9,975 | EG America LLC, Term Loan, First Lien | 6.334% | 3-Month LIBOR | 4.000% | 2/07/25 | B | 9,951,110 |
| 14,116 | Total Multiline Retail | | | | | | 13,231,225 |
| Oil, Gas & Consumable Fuels 2.1% (1.3% of Total Investments) | | | | | | | |
| 4,000 | California Resources Corporation, Term Loan B | 6.831% | 1-Month LIBOR | 4.750% | 12/31/22 | B | 4,076,660 |
| 4,969 | Fieldwood Energy LLC, Exit Term Loan | 7.327% | 1-Month LIBOR | 5.250% | 4/11/22 | B+ | 4,985,183 |
| 7,260 | Fieldwood Energy LLC, Exit Term Loan, second Lien | 9.327% | 1-Month LIBOR | 7.250% | 4/11/23 | B+ | 7,069,715 |
| 8,978 | McDermott International, Term Loan | 7.077% | 1-Month LIBOR | 5.000% | 5/12/25 | BB | 9,046,537 |
| 899 | Seadrill Partners LLC, Initial Term Loan | 8.334% | 3-Month LIBOR | 6.000% | 2/21/21 | CCC+ | 842,900 |
| 26,106 | Total Oil, Gas & Consumable Fuels | | | | | | 26,020,995 |

JQC Nuveen Credit Strategies Income Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|---|--|---|-------------------------------|-------------------|---------------------|--------------------|--------------|
| Personal Products | | 0.9% (0.5% of Total Investments) | | | | | |
| \$ 6,000 | Coty, Inc., Term Loan A | 3.847% | 1-Month LIBOR | 1.750% | 4/05/23 | BB+ | \$ 5,947,500 |
| 5,000 | Coty, Inc., Term Loan B | 4.347% | 1-Month LIBOR | 2.250% | 4/07/25 | BB+ | 4,889,075 |
| 11,000 | Total Personal Products | | | | | | 10,836,575 |
| Pharmaceuticals | | 1.5% (1.0% of Total Investments) | | | | | |
| 12,927 | Alphabet Holding Company, Inc., Initial Term Loan, First Lien | 5.577% | 1-Month LIBOR | 3.500% | 9/26/24 | B | 12,159,812 |
| 6,770 | Valeant Pharmaceuticals International, Inc., Term Loan, First Lien | 5.092% | 1-Month LIBOR | 3.000% | 6/02/25 | BB | 6,787,742 |
| 19,697 | Total Pharmaceuticals | | | | | | 18,947,554 |
| Professional Services | | 2.8% (1.8% of Total Investments) | | | | | |
| 943 | Ceridian HCM Holding, Inc., Term Loan B | 5.327% | 1-Month LIBOR | 3.250% | 4/30/25 | B | 945,769 |
| 15,123 | Formula One Group, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 2/01/24 | B+ | 15,056,858 |
| 19,148 | On Assignment, Inc., Term Loan B | 4.077% | 1-Month LIBOR | 2.000% | 4/02/25 | BB | 19,179,535 |
| 35,214 | Total Professional Services | | | | | | 35,182,162 |
| Real Estate Management & Development | | 2.4% (1.5% of Total Investments) | | | | | |
| 15,000 | GGP, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB+ | 14,898,450 |
| 14,886 | Capital Automotive LP, Term Loan, First Lien | 4.580% | 1-Month LIBOR | 2.500% | 3/25/24 | B | 14,911,300 |
| 29,886 | Total Real Estate Management & Development | | | | | | 29,809,750 |

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Semiconductors & Semiconductor Equipment 2.4% (1.5% of Total Investments)

| | | | | | | | |
|--------|--|--------|---------------|--------|---------|------|------------|
| 7,717 | Lumileds, Term Loan B | 5.751% | 1-Month LIBOR | 3.500% | 6/30/24 | B+ | 7,675,463 |
| 15,500 | Microchip Technology, Inc., Term Loan B | 4.080% | 1-Month LIBOR | 2.000% | 5/29/25 | BB+ | 15,558,125 |
| 6,413 | ON Semiconductor Corporation, Term Loan B3 | 3.827% | 1-Month LIBOR | 1.750% | 3/31/23 | Baa3 | 6,427,048 |
| 29,630 | Total Semiconductors & Semiconductor Equipment | | | | | | 29,660,636 |

Software 13.4% (8.4% of Total Investments)

| | | | | | | | |
|--------|---|---------|---------------|--------|----------|------|------------|
| 6,965 | Avaya, Inc., Tranche B Term Loan | 6.322% | 1-Month LIBOR | 4.250% | 12/15/24 | B | 7,005,641 |
| 3,108 | Blackboard, Inc., Term Loan B4 | 7.333% | 3-Month LIBOR | 5.000% | 6/30/21 | B | 2,951,772 |
| 5,000 | BMC Software, Inc., Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B | 5,004,900 |
| 11,697 | Compuware Corporation, Term Loan B3 | 5.580% | 1-Month LIBOR | 3.500% | 12/15/21 | B | 11,741,709 |
| 18,756 | Ellucian, Term Loan B, First Lien | 5.584% | 3-Month LIBOR | 3.250% | 9/30/22 | B | 18,809,612 |
| 10,373 | Greeneden U.S. Holdings II LLC, Term Loan B | 5.577% | 1-Month LIBOR | 3.500% | 12/01/23 | B | 10,439,658 |
| 16,658 | Infor (US), Inc., Term Loan B, (5) | 4.827% | 1-Month LIBOR | 2.750% | 2/01/22 | B | 16,700,918 |
| 5,406 | Informatica, Term Loan B | 5.327% | 1-Month LIBOR | 3.250% | 8/05/22 | B | 5,437,809 |
| 2,963 | Kronos Incorporated, Term Loan B | 5.358% | 3-Month LIBOR | 3.000% | 11/20/23 | B | 2,975,089 |
| 15,169 | Kronos Incorporated, Term Loan B, Second Lien | 10.608% | 3-Month LIBOR | 8.250% | 11/01/24 | CCC | 15,695,213 |
| 1,925 | Micro Focus International PLC, New Term Loan | 4.577% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 1,920,486 |
| 13,000 | Micro Focus International PLC, Term Loan B | 4.577% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 12,969,515 |
| 10,261 | Micro Focus International PLC, Term Loan B2 | 4.327% | 1-Month LIBOR | 2.500% | 11/19/21 | BB | 10,236,546 |
| 1,213 | Misys, New Term Loan, Second Lien | 9.557% | 3-Month LIBOR | 7.250% | 6/13/25 | CCC+ | 1,173,123 |
| 3,960 | RP Crown Parent LLC, Term Loan B | 4.827% | 1-Month LIBOR | 2.750% | 10/15/23 | B | 3,973,421 |

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| | | | | | | | |
|---------|--|-----------------------------|---------------|--------|----------|-----|-------------|
| 14,463 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3 | 4.577% | 1-Month LIBOR | 2.500% | 4/16/25 | BB | 14,522,069 |
| 5,548 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4 | 4.577% | 1-Month LIBOR | 2.500% | 4/16/25 | BB | 5,570,368 |
| 18,748 | Tibco Software, Inc., Term Loan, First Lien | 5.580% | 1-Month LIBOR | 3.500% | 12/04/20 | B | 18,827,104 |
| 165,213 | Total Software | | | | | | 165,954,953 |
| | Specialty Retail Investments) | 0.8% (0.5% of Total) | | | | | |
| 3,680 | Petco Animal Supplies, Inc., Term Loan B1 | 5.590% | 3-Month LIBOR | 3.250% | 1/26/23 | B2 | 2,656,537 |
| 8,706 | Petsmart Inc., Term Loan B, First Lien | 5.100% | 1-Month LIBOR | 3.000% | 3/11/22 | B3 | 7,257,043 |
| 12,386 | Total Specialty Retail | | | | | | 9,913,580 |
| | Technology Hardware, Storage & Peripherals Investments) | 2.2% (1.4% of Total) | | | | | |
| 14,944 | Dell International LLC, Refinancing Term Loan B | 4.080% | 1-Month LIBOR | 2.000% | 9/07/23 | BBB | 14,963,958 |
| 5,000 | Mitel US Holdings, Inc., Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | B | 5,032,050 |
| 7,184 | Western Digital, Term Loan B | 3.827% | 1-Month LIBOR | 1.750% | 4/29/23 | BBB | 7,195,140 |
| 27,128 | Total Technology Hardware, Storage & Peripherals | | | | | | 27,191,148 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value |
|--|--|------------|--------------------|------------|--------------|------------|---------------|
| Trading Companies & Distributors 0.9% (0.6% of Total Investments) | | | | | | | |
| \$ 10,918 | HD Supply Waterworks, Ltd., Term Loan B | 5.253% | 6-Month LIBOR | 3.000% | 8/01/24 | B+ | \$ 10,978,910 |
| Transportation Infrastructure 1.1% (0.7% of Total Investments) | | | | | | | |
| 13,923 | Avolon LLC, Term Loan B, (DD1) | 4.086% | 1-Month LIBOR | 2.000% | 1/15/25 | BBB | 13,842,830 |
| Wireless Telecommunication Services 0.9% (0.5% of Total Investments) | | | | | | | |
| 4,938 | Sprint Corporation, Term Loan, First Lien | 4.625% | 1-Month LIBOR | 2.500% | 2/02/24 | BB | 4,944,906 |
| 5,586 | Syniverse Holdings, Inc., Tranche Term Loan C | 7.078% | 1-Month LIBOR | 5.000% | 3/09/23 | B | 5,601,110 |
| 10,524 | Total Wireless Telecommunication Services | | | | | | 10,546,016 |
| \$ 1,581,924 | Total Variable Rate Senior Loan Interests (cost \$1,581,632,324) | | | | | | 1,557,459,059 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Rating (4) | Value |
|--|---------------------------------------|--------|----------|------------|--------------|
| CORPORATE BONDS 22.5% (14.0% of Total Investments) | | | | | |
| Airlines 0.2% (0.1% of Total Investments) | | | | | |
| \$ 2,000 | American Airlines Group Inc., 144A | 4.625% | 3/01/20 | BB | \$ 2,007,500 |
| Banks 0.8% (0.5% of Total Investments) | | | | | |
| 5,000 | JP Morgan Chase & Company, (5) | 2.161% | 6/01/21 | AA | 5,039,000 |
| 5,000 | Wells Fargo & Company, (5) | 3.661% | 3/04/21 | A+ | 5,118,595 |
| 10,000 | Total Banks | | | | 10,157,595 |
| Commercial Services & Supplies 0.1% (0.1% of Total Investments) | | | | | |
| 1,179 | West Corporation, 144A | 8.500% | 10/15/25 | B3 | 1,025,730 |
| Communications Equipment 0.7% (0.4% of Total Investments) | | | | | |
| 8,510 | CommScope Technologies LLC, 144A, (5) | 6.000% | 6/15/25 | BB | 8,765,300 |
| Diversified Financial Services 0.2% (0.1% of Total Investments) | | | | | |
| 3,000 | Park Aerospace Holdings Ltd, 144A, | 5.500% | 2/15/24 | BB | 2,962,500 |

| | | | | | |
|--|--|--------|----------|------|------------|
| (5) | | | | | |
| Diversified Telecommunication Services 2.0% (1.2% of Total Investments) | | | | | |
| 3,612 | Intelsat Jackson Holdings SA | 5.500% | 8/01/23 | CCC+ | 3,327,555 |
| 6,000 | Intelsat Jackson Holdings SA, 144A, (5) | 9.750% | 7/15/25 | CCC+ | 6,412,500 |
| 5,413 | Intelsat Luxembourg SA | 7.750% | 6/01/21 | Ca | 5,142,350 |
| 11,395 | Intelsat Luxembourg SA | 8.125% | 6/01/23 | CCC- | 9,771,212 |
| 26,420 | Total Diversified Telecommunication Services | | | | 24,653,617 |
| Food Products 0.2% (0.1% of Total Investments) | | | | | |
| 3,000 | B&G Foods Inc. | 5.250% | 4/01/25 | B+ | 2,880,000 |
| Health Care Equipment & Supplies 0.6% (0.4% of Total Investments) | | | | | |
| 6,965 | Kinetic Concepts Inc., 144A, (5) | 7.875% | 2/15/21 | B1 | 7,126,379 |
| Health Care Providers & Services 7.0% (4.3% of Total Investments) | | | | | |
| 5,000 | Centene Corporation | 4.750% | 5/15/22 | BB+ | 5,056,250 |
| 4,000 | Centene Corporation, 144A | 5.375% | 6/01/26 | BB+ | 4,095,000 |
| 9,500 | DJO Finance LLC, 144A, (5) | 8.125% | 6/15/21 | CCC | 9,761,250 |
| 2,282 | Envision Healthcare Corporation, 144A | 5.125% | 7/01/22 | B | 2,313,377 |
| 4,000 | HCA Inc. | 6.500% | 2/15/20 | BBB | 4,163,200 |
| 4,000 | HCA Inc. | 5.250% | 6/15/26 | BBB | 4,060,000 |
| 6,000 | Molina Healthcare Inc. | 5.375% | 11/15/22 | BB | 6,120,000 |
| 5,000 | Molina Healthcare Inc., 144A | 4.875% | 6/15/25 | BB | 4,881,250 |
| 12,650 | Polaris Intermediate Corporation, 144A, (5) | 8.500% | 12/01/22 | B | 13,076,938 |
| 5,200 | Select Medical Corporation, (5) | 6.375% | 6/01/21 | B | 5,252,000 |
| 1,500 | Tenet Healthcare Corporation | 4.750% | 6/01/20 | BB | 1,518,750 |
| 17,000 | Tenet Healthcare Corporation, (5) | 6.000% | 10/01/20 | BB | 17,658,750 |
| 8,000 | WellCare Health Plans Inc., (5) | 5.250% | 4/01/25 | BB | 8,050,000 |
| 84,132 | Total Health Care Providers & Services | | | | 86,006,765 |

JQC Nuveen Credit Strategies Income Fund (continued)
Portfolio of Investments July 31, 2018

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|-----------------------------------|--|---|-----------------|--------------------|---------------|
| | Hotels, Restaurants & Leisure | 1.4% (0.9% of Total Investments) | | | |
| \$ 16,080 | Scientific Games International Inc., (5) | 10.000% | 12/01/22 | B | \$ 17,165,400 |
| | Media | 2.7% (1.7% of Total Investments) | | | |
| 2,860 | Altice US Finance I Corporation, 144A, (5) | 5.375% | 7/15/23 | BB | 2,885,025 |
| 4,000 | CCO Holdings LLC, 144A, (5) | 5.125% | 5/01/23 | BB+ | 3,990,000 |
| 7,000 | CSC Holdings LLC, 144A, (5) | 5.500% | 4/15/27 | Ba2 | 6,737,500 |
| 6,000 | Hughes Satellite Systems Corporation, (5) | 5.250% | 8/01/26 | BBB | 5,730,000 |
| 10,609 | iHeartCommunications Inc., (6) | 9.000% | 12/15/19 | CC | 8,275,020 |
| 42,258 | iHeartCommunications Inc., (cash 12.000%, PIK 2.000%), (6) | 14.000% | 2/01/21 | C | 5,599,207 |
| 240 | iHeartCommunications Inc., (6) | 9.000% | 3/01/21 | CC | 183,600 |
| 72,967 | Total Media | | | | 33,400,352 |
| | Oil, Gas & Consumable Fuels | 1.6% (1.0% of Total Investments) | | | |
| 16,000 | California Resources Corporation, 144A | 8.000% | 12/15/22 | CCC+ | 14,320,000 |
| 5,000 | Mcdermott Escrow 1, 144A | 10.625% | 5/01/24 | B2 | 5,187,500 |
| 21,000 | Total Oil, Gas & Consumable Fuels | | | | 19,507,500 |
| | Pharmaceuticals | 0.6% (0.4% of Total Investments) | | | |
| 7,000 | Bausch Health Companies Inc., 144A, (5) | 6.500% | 3/15/22 | BB | 7,298,900 |
| 4,850 | Concordia International Corporation, 144A, (6) | 9.500% | 10/21/22 | C | 291,000 |
| 11,850 | Total Pharmaceuticals | | | | 7,589,900 |
| | Semiconductors & Semiconductor Equipment | 0.4% (0.3% of Total Investments) | | | |
| 3,167 | Advanced Micro Devices Inc., (5) | 7.500% | 8/15/22 | B | 3,523,288 |
| 1,719 | Advanced Micro Devices Inc. | 7.000% | 7/01/24 | B | 1,817,843 |
| 4,886 | Total Semiconductors & Semiconductor Equipment | | | | 5,341,131 |
| | Software | 0.0% (0.0% of Total Investments) | | | |
| 19,375 | Avaya Holdings Corporation, 144A, (6), (9) | 7.000% | 4/01/19 | N/R | |

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| | | | | | |
|--|---|---------|---------|-----|-------------|
| 9,250 | Avaya Holdings Corporation, 144A, (6), (9) | 10.500% | 3/01/21 | N/R | |
| 28,625 | Total Software | | | | |
| Technology Hardware, Storage & Peripherals 0.8% (0.5% of Total Investments) | | | | | |
| 5,000 | Dell International LLC, 144A, (5) | 5.875% | 6/15/21 | BB+ | 5,118,374 |
| 5,000 | Dell International LLC, 144A, (5) | 7.125% | 6/15/24 | BB+ | 5,375,000 |
| 10,000 | Total Technology Hardware, Storage & Peripherals | | | | 10,493,374 |
| Wireless Telecommunication Services 3.2% (2.0% of Total Investments) | | | | | |
| 1,000 | Hughes Satellite Systems Corporation | 6.625% | 8/01/26 | BB | 952,500 |
| 2,500 | Sprint Corporation | 7.250% | 9/15/21 | B+ | 2,628,125 |
| 22,000 | Sprint Corporation, (5) | 7.875% | 9/15/23 | B+ | 23,457,500 |
| 12,000 | T-Mobile USA Inc., (5) | 6.375% | 3/01/25 | BB+ | 12,510,000 |
| 37,500 | Total Wireless Telecommunication Services | | | | 39,548,125 |
| \$ 348,114 | Total Corporate Bonds (cost \$311,438,326) | | | | 278,631,168 |

| Shares | Description (1), (9) | | | | Value |
|---|--|--|--|--|---------------|
| EXCHANGE-TRADED FUNDS 4.2% (2.6% of Total Investments) | | | | | |
| 2,259,313 | Invesco Senior Loan ETF | | | | \$ 52,009,385 |
| | Total Exchange-Traded Funds (cost \$52,264,894) | | | | 52,009,385 |

| Shares | Description (1) | | | | Value |
|---|--|--|--|--|--------------|
| COMMON STOCKS 2.3% (1.5% of Total Investments) | | | | | |
| Diversified Consumer Services 0.3% (0.2% of Total Investments) | | | | | |
| 403,318 | Cengage Learning Holdings II Inc., (7), (8) | | | | \$ 3,896,455 |

| Shares | Description (1) | | Value |
|--|---|--------|----------------------|
| Energy Equipment & Services 0.6% (0.4% of Total Investments) | | | |
| 133,936 | Ocean Rig UDW Inc., (7) | \$ | 3,755,565 |
| 10,935 | Vantage Drilling International, (7), (8) | | 3,225,825 |
| | Total Energy Equipment & Services | | 6,981,390 |
| Health Care Providers & Services 0.0% (0.0% of Total Investments) | | | |
| 227,437 | Millennium Health LLC, (7), (8) | | 9,780 |
| 211,860 | Millennium Health LLC, (7), (9) | | |
| 198,883 | Millennium Health LLC, (7), (9) | | |
| | Total Health Care Providers & Services | | 9,780 |
| Marine 0.1% (0.1% of Total Investments) | | | |
| 28,051 | HGIM Corporation, (8) | | 1,304,372 |
| 6,278 | HGIM Corporation, (7), (8) | | 291,927 |
| | Total Marine | | 1,596,299 |
| Media 0.4% (0.2% of Total Investments) | | | |
| 51,719 | Affinion Group Holdings Inc., (7), (8) | | 715,429 |
| 262,501 | Cumulus Media Inc., (7), (8) | | 4,243,854 |
| 17,987 | Tribune Media Company, (8) | | 6,296 |
| | Total Media | | 4,965,579 |
| Software 0.9% (0.6% of Total Investments) | | | |
| 545,726 | Avaya Holdings Corporation, (7) | | 11,231,041 |
| | Total Common Stocks (cost \$49,657,180) | | 28,680,544 |
| Shares | Description (1) | | Value |
| COMMON STOCK RIGHTS 0.2% (0.1% of Total Investments) | | | |
| Oil, Gas & Consumable Fuels 0.2% (0.1% of Total Investments) | | | |
| 10,775 | Fieldwood Energy LLC, (7), (8) | \$ | 567,487 |
| 49,247 | Fieldwood Energy LLC, (7), (9) | | 2,142,460 |
| | Total Common Stock Rights (cost \$1,440,786) | | 2,709,947 |
| Shares | Description (1) | | Value |
| WARRANTS 0.0% (0.0% of Total Investments) | | | |
| 37,723 | Avaya Holdings Corporation | | 145,234 |
| | Total Warrants (cost \$4,921,202) | | 145,234 |
| | Total Long-Term Investments (cost \$2,001,354,712) | | 1,919,635,337 |
| Shares | Description (1) | Coupon | Value |
| SHORT-TERM INVESTMENTS 5.4% (3.4% of Total Investments) | | | |
| INVESTMENT COMPANIES 5.4% (3.4% of Total Investments) | | | |

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| | | | | |
|------------|---|---------------|-----------|----------------------|
| 66,713,030 | BlackRock Liquidity Funds T-Fund Portfolio, (10) | 1.809% (11) | \$ | 66,713,030 |
| | Total Short-Term Investments (cost \$66,713,030) | | | 66,713,030 |
| | Total Investments (cost \$2,068,067,742) | 160.5% | | 1,986,348,367 |
| | Borrowings (45.3)% (12), (13) | | | (561,000,000) |
| | Reverse Repurchase Agreements (11.7)% (14) | | | (145,000,000) |
| | Other Assets Less Liabilities (3.5)% (15) | | | (43,086,262) |
| | Net Assets Applicable to Common Shares | 100% | \$ | 1,237,262,105 |

JQC Nuveen Credit Strategies Income Fund (continued)
Portfolio of Investments July 31, 2018

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. Ratings are not covered by the report of independent registered public accounting firm.
- (5) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in reverse repurchase agreements. As of the end of the reporting period, investments with a value of \$234,592,563 have been pledged as collateral for reverse repurchase agreements.
- (6) 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.

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- (7) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (8) 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.
- (9) 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.
- (10) A copy of the most recent financial statements for these exchange-traded funds and investment companies can be obtained directly from the Securities and Exchange Commission on its website at the <http://www.sec.gov>.
- (11) The rate shown is the annualized seven-day subsidized yield as of the end of the reporting period.
- (12) Borrowings as a percentage of Total Investments is 28.2%.
- (13) 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.
- (14) Reverse Repurchase Agreements as a percentage of Total Investments is 7.3%.
- (15) 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.
- 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.

ETF Exchange-Traded Fund

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.

Statement of Assets and Liabilities

July 31, 2018

| | NSL | JFR | JRO | JSD | JQC |
|---|--------------------|----------------------|--------------------|--------------------|----------------------|
| Assets | | | | | |
| Long-term investments, at value (cost \$435,448,873, \$1,054,402,121, \$741,219,144, \$289,136,000 and \$2,001,354,712, respectively) | \$ 420,634,225 | \$ 1,028,387,683 | \$ 720,885,567 | \$ 284,183,206 | \$ 1,919,635,337 |
| Short-term investments, at value (cost approximates value) | 10,121,429 | 23,541,090 | 17,156,361 | 8,118,505 | 66,713,030 |
| Cash | | | 43,750 | 37 | |
| Cash collateral at brokers for investments in swaps ⁽¹⁾ | 1,160,000 | 2,383,000 | 2,113,000 | 275,491 | 1,294 |
| Credit default swaps premiums paid | | | | 10,980 | |
| Unrealized appreciation on interest rate swaps | | 2,861 | | 16,275 | |
| Receivable for: | | | | | |
| Interest | 1,740,640 | 4,399,178 | 3,074,619 | 1,276,560 | 9,725,394 |
| Investments sold | 3,281,163 | 8,123,791 | 7,366,486 | 3,456,168 | 35,343,300 |
| Reclaims | | | | | 17,480 |
| Shares sold | | 31,001 | | | |
| Other assets | 128,912 | 150,042 | 115,765 | 29,312 | 412,389 |
| Total assets | 437,066,369 | 1,067,018,646 | 750,755,548 | 297,366,534 | 2,031,848,224 |
| Liabilities | | | | | |
| Borrowings | 114,000,000 | 254,300,000 | 178,800,000 | 72,000,000 | 561,000,000 |
| Reverse repurchase agreements | | | | | 145,000,000 |
| Cash overdraft denominated in foreign currencies (cost \$968, \$2,463, \$1,646, \$55 and \$18, respectively) | 1,038 | 2,642 | 1,765 | 53 | 18 |
| Unrealized depreciation on interest rate swaps | 1,198,980 | 2,433,446 | 2,331,087 | 189,879 | |
| Payable for: | | | | | |
| Dividends | 1,268,771 | 3,241,747 | 2,339,654 | 949,425 | 4,980,541 |
| Investments purchased | 10,844,216 | 24,632,406 | 17,683,936 | 8,403,470 | 79,229,498 |
| Unfunded senior loans | 61,505 | 131,189 | 78,926 | 61,505 | |
| Variation margin on swaps contracts | | | | 529 | |
| Term Preferred Shares (Term Preferred), net of deferred offering costs (liquidation | 42,401,767 | 124,022,961 | 82,913,025 | 34,564,434 | |

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| | | | | | |
|--|----------------|----------------|----------------|----------------|------------------|
| preference \$43,000,000, \$125,200,000, \$84,000,000, \$35,000,000 and \$, respectively) | | | | | |
| Accrued expenses: | | | | | |
| Interest | 584 | | 430,927 | | 2,182,634 |
| Management fees | 290,337 | 698,377 | 494,273 | 197,208 | 1,323,430 |
| Trustees fees | 84,820 | 156,418 | 99,088 | 18,416 | 409,407 |
| Other | 161,933 | 242,614 | 204,443 | 97,589 | 460,591 |
| Total liabilities | 170,313,951 | 409,861,800 | 285,377,124 | 116,482,508 | 794,586,119 |
| Net assets applicable to common shares | \$ 266,752,418 | \$ 657,156,846 | \$ 465,378,424 | \$ 180,884,026 | \$ 1,237,262,105 |
| Common shares outstanding | 38,621,872 | 56,918,468 | 40,561,218 | 10,095,648 | 135,766,990 |
| Net asset value (NAV) per common share outstanding | \$ 6.91 | \$ 11.55 | \$ 11.47 | \$ 17.92 | \$ 9.11 |
| Net assets applicable to common shares consist of: | | | | | |
| Common shares, \$0.01 par value per share | \$ 386,219 | \$ 569,185 | \$ 405,612 | \$ 100,956 | \$ 1,357,670 |
| Paid-in surplus | 287,799,483 | 708,896,922 | 503,528,297 | 191,865,113 | 1,388,019,831 |
| Undistributed (Over-distribution of) net investment income | 492,596 | (6,939,292) | (4,665,678) | (1,022,611) | (21,887,770) |
| Accumulated net realized gain (loss) | (5,912,182) | (16,924,767) | (11,225,024) | (4,891,049) | (48,508,929) |
| Net unrealized appreciation (depreciation) | (16,013,698) | (28,445,202) | (22,664,783) | (5,168,383) | (81,718,697) |
| Net assets applicable to common shares | \$ 266,752,418 | \$ 657,156,846 | \$ 465,378,424 | \$ 180,884,026 | \$ 1,237,262,105 |
| Authorized shares: | | | | | |
| Common | Unlimited | Unlimited | Unlimited | Unlimited | Unlimited |
| Preferred | Unlimited | Unlimited | Unlimited | Unlimited | Unlimited |

(1) Cash pledged to collateralize the net payment obligations for investments in derivatives.

See accompanying notes to financial statements.

Statement of Operations

Year Ended July 31, 2018

| | NSL | JFR | JRO | JSD | JQC |
|---|---------------|---------------|---------------|---------------|---------------|
| Investment Income | | | | | |
| Interest and dividends | \$ 23,740,502 | \$ 55,730,682 | \$ 39,691,202 | \$ 16,939,908 | \$ 94,569,602 |
| Fees | 460,734 | 1,165,689 | 924,760 | 365,260 | 2,427,962 |
| Foreign tax withheld on dividend income | | | | | (6,057) |
| Total investment income | 24,201,236 | 56,896,371 | 40,615,962 | 17,305,168 | 96,991,507 |
| Expenses | | | | | |
| Management fees | 3,414,347 | 8,243,070 | 5,822,784 | 2,318,385 | 15,597,131 |
| Interest expense and amortization of offering costs | 3,857,691 | 10,543,262 | 7,381,791 | 2,585,263 | 20,608,669 |
| Custodian fees | 130,124 | 279,608 | 196,702 | 103,577 | 407,375 |
| Trustees fees | 13,007 | 31,934 | 22,378 | 8,827 | 59,867 |
| Professional fees | 120,668 | 167,679 | 169,968 | 122,594 | 95,015 |
| Shareholder reporting expenses | 68,075 | 156,831 | 139,153 | 54,628 | 192,403 |
| Shareholder servicing agent fees | 14,302 | 35,952 | 29,238 | 13,174 | 2,711 |
| Stock exchange listing fees | 10,845 | 6,267 | 11,142 | 6,850 | 38,124 |
| Investor relations expenses | 29,263 | 68,777 | 49,101 | 21,702 | 126,268 |
| Other | 26,021 | 65,532 | 45,804 | 67,964 | 36,489 |
| Total expenses | 7,684,343 | 19,598,912 | 13,868,061 | 5,302,964 | 37,164,052 |
| Net investment income (loss) | 16,516,893 | 37,297,459 | 26,747,901 | 12,002,204 | 59,827,455 |
| Realized and Unrealized Gain (Loss) | | | | | |
| Net realized gain (loss) from: | | | | | |
| Investments and foreign currency | 988,609 | (3,918,156) | (2,177,791) | (1,771,955) | (9,945,000) |
| Swaps | (170,366) | 710,097 | 661,463 | (201,725) | 1,412,527 |
| Change in net unrealized appreciation (depreciation) of: | | | | | |
| Investments and foreign currency | (1,461,678) | 795,592 | 828,220 | 1,590,671 | (5,536,690) |
| Swaps | (650,645) | (3,024,738) | (2,851,257) | (104,691) | (1,375,436) |
| Net realized and unrealized gain (loss) | (1,294,080) | (5,437,205) | (3,539,365) | (487,700) | (15,444,599) |
| Net increase (decrease) in net assets applicable to common shares from operations | \$ 15,222,813 | \$ 31,860,254 | \$ 23,208,536 | \$ 11,514,504 | \$ 44,382,856 |

See accompanying notes to financial statements.

Statement of Changes in Net Assets

| | NSL | | JFR | |
|---|----------------|----------------|----------------|----------------|
| | Year | Year | Year | Year |
| | Ended | Ended | Ended | Ended |
| | 7/31/18 | 7/31/17 | 7/31/18 | 7/31/17 |
| Operations | | | | |
| Net investment income (loss) | \$ 16,516,893 | \$ 17,911,275 | \$ 37,297,459 | \$ 40,564,055 |
| Net realized gain (loss) from: | | | | |
| Investments and foreign currency | 988,609 | (4,031,259) | (3,918,156) | (8,532,524) |
| Swaps | (170,366) | 91,003 | 710,097 | 613,807 |
| Change in net unrealized appreciation (depreciation) of: | | | | |
| Investments and foreign currency | (1,461,678) | 12,529,108 | 795,592 | 32,737,753 |
| Swaps | (650,645) | (548,335) | (3,024,738) | 594,153 |
| Net increase (decrease) in net assets applicable to common shares from operations | 15,222,813 | 25,951,792 | 31,860,254 | 65,977,244 |
| Distributions to Common Shareholders | | | | |
| From net investment income | (17,553,641) | (17,939,860) | (44,003,590) | (43,953,958) |
| Decrease in net assets applicable to common shares from distributions to common shareholders | (17,553,641) | (17,939,860) | (44,003,590) | (43,953,958) |
| Capital Share Transactions | | | | |
| Common shares: | | | | |
| Proceeds from shelf offering, net of offering costs | | | 5,297,434 | 15,091,303 |
| Net proceeds from shares issued to shareholders due to reinvestment of distributions | | | 139,663 | 121,767 |
| Net increase (decrease) in net assets applicable to common shares from capital share transactions | | | 5,437,097 | 15,213,070 |
| Net increase (decrease) in net assets applicable to common shares | (2,330,828) | 8,011,932 | (6,706,239) | 37,236,356 |
| Net assets applicable to common shares at the beginning of period | 269,083,246 | 261,071,314 | 663,863,085 | 626,626,729 |
| Net assets applicable to common shares at the end of period | \$ 266,752,418 | \$ 269,083,246 | \$ 657,156,846 | \$ 663,863,085 |
| Undistributed (Over-distribution of) net investment income at the end of period | \$ 492,596 | \$ 1,414,437 | \$ (6,939,292) | \$ (2,196,740) |

See accompanying notes to financial statements.

Statement of Changes in Net Assets (continued)

| | JRO | | JSD | |
|---|----------------|----------------|----------------|----------------|
| | Year | Year | Year | Year |
| | Ended | Ended | Ended | Ended |
| | 7/31/18 | 7/31/17 | 7/31/18 | 7/31/17 |
| Operations | | | | |
| Net investment income (loss) | \$ 26,747,901 | \$ 29,600,300 | \$ 12,002,204 | \$ 13,027,167 |
| Net realized gain (loss) from: | | | | |
| Investments and foreign currency | (2,177,791) | (5,253,292) | (1,771,955) | (394,906) |
| Swaps | 661,463 | 551,837 | (201,725) | (219,417) |
| Change in net unrealized appreciation (depreciation) of: | | | | |
| Investments and foreign currency | 828,220 | 21,359,115 | 1,590,671 | 6,049,708 |
| Swaps | (2,851,257) | 520,170 | (104,691) | 36,637 |
| Net increase (decrease) in net assets applicable to common shares from operations | 23,208,536 | 46,778,130 | 11,514,504 | 18,499,189 |
| Distributions to Common Shareholders | | | | |
| From net investment income | (32,185,250) | (32,191,923) | (13,098,094) | (12,568,708) |
| Decrease in net assets applicable to common shares from distributions to common shareholders | (32,185,250) | (32,191,923) | (13,098,094) | (12,568,708) |
| Capital Share Transactions | | | | |
| Common shares: | | | | |
| Proceeds from shelf offering, net of offering costs | 9,134,335 | 15,230,348 | | 6,592 |
| Net proceeds from shares issued to shareholders due to reinvestment of distributions | 59,873 | 155,546 | | |
| Net increase (decrease) in net assets applicable to common shares from capital share transactions | 9,194,208 | 15,385,894 | | 6,592 |
| Net increase (decrease) in net assets applicable to common shares | 217,494 | 29,972,101 | (1,583,590) | 5,937,073 |
| Net assets applicable to common shares at the beginning of period | 465,160,930 | 435,188,829 | 182,467,616 | 176,530,543 |
| Net assets applicable to common shares at the end of period | \$ 465,378,424 | \$ 465,160,930 | \$ 180,884,026 | \$ 182,467,616 |
| Undistributed (Over-distribution of) net investment income at the end of period | \$ (4,665,678) | \$ (965,676) | \$ (1,022,611) | \$ (11,416) |

See accompanying notes to financial statements.

| | JQC | |
|---|------------------|------------------|
| | Year | Year |
| | Ended | Ended |
| | 7/31/18 | 7/31/17 |
| Operations | | |
| Net investment income (loss) | \$ 59,827,455 | \$ 70,740,263 |
| Net realized gain (loss) from: | | |
| Investments and foreign currency | (9,945,000) | (10,861,280) |
| Swaps | 1,412,527 | 773,240 |
| Change in net unrealized appreciation (depreciation) of: | | |
| Investments and foreign currency | (5,536,690) | 33,609,756 |
| Swaps | (1,375,436) | 921,111 |
| Net increase (decrease) in net assets applicable to common shares from operations | 44,382,856 | 95,183,090 |
| Distributions to Common Shareholders | | |
| From net investment income | (72,567,457) | (84,990,137) |
| Decrease in net assets applicable to common shares from distributions to common shareholders | (72,567,457) | (84,990,137) |
| Capital Share Transactions | | |
| Common shares: | | |
| Proceeds from shelf offering, net of offering costs | | |
| Net proceeds from shares issued to shareholders due to reinvestment of distributions | | |
| Net increase (decrease) in net assets applicable to common shares from capital share transactions | | |
| Net increase (decrease) in net assets applicable to common shares | (28,184,601) | 10,192,953 |
| Net assets applicable to common shares at the beginning of period | 1,265,446,706 | 1,255,253,753 |
| Net assets applicable to common shares at the end of period | \$ 1,237,262,105 | \$ 1,265,446,706 |
| Undistributed (Over-distribution of) net investment income at the end of period | \$ (21,887,770) | \$ (12,939,539) |

See accompanying notes to financial statements.

Statement of Cash Flows

Year Ended July 31, 2018

| | NSL | JFR | JRO | JSD | JQC |
|--|---------------|---------------|---------------|---------------|---------------|
| Cash Flows from Operating Activities: | | | | | |
| Net Increase (Decrease) in Net Assets Applicable to Common Shares from Operations | \$ 15,222,813 | \$ 31,860,254 | \$ 23,208,536 | \$ 11,514,504 | \$ 44,382,856 |
| Adjustments to reconcile the net increase (decrease) in net assets applicable to common shares from operations to net cash provided by (used in) operating activities: | | | | | |
| Purchases of investments | (123,473,935) | (317,870,164) | (234,308,007) | (82,502,625) | (883,387,759) |
| Proceeds from sales and maturities of investments | 121,364,217 | 287,964,525 | 208,129,580 | 83,305,125 | 857,737,464 |
| Proceeds from (Purchases of) short-term investments, net | 2,459,891 | 29,136,652 | 21,192,342 | (1,859,724) | 13,041,389 |
| Proceeds from (Payments for) cash denominated in foreign currencies, net | | | | 55 | 18 |
| Premiums received (paid) for credit default swaps | | | | (10,980) | 395,974 |
| Payment-in-kind distributions | (108,806) | (232,993) | (238,542) | (68,096) | (437,796) |
| Taxes paid | (49,617) | (35,669) | (14,960) | | |
| Proceeds from litigation settlement | | | | 1,231 | 195,177 |
| Amortization (Accretion) of premiums and discounts, net | (2,259,416) | (3,685,479) | (2,977,050) | (1,757,985) | (270,946) |
| Amortization of deferred offering costs | 177,576 | 214,436 | 243,222 | 192,939 | |
| (Increase) Decrease in: | | | | | |
| Cash collateral at brokers for investments in swaps | (529,000) | (2,383,000) | (2,113,000) | (5,491) | 796,336 |
| Receivable for dividends | | | | | 72 |
| Receivable for interest | 790,897 | 1,424,786 | 1,377,112 | 476,258 | 2,067,514 |
| Receivable for investments sold | 6,535,865 | 16,213,151 | 11,121,217 | 5,147,107 | 2,269,475 |
| Receivable for reclaims | | | | | 15,176 |
| Receivable for shares sold | | 29,353 | 637,360 | | |
| Receivable for variation margin on swap contracts | | | | | 5,302 |
| Other assets | (16,497) | 102,586 | (17,874) | 84,587 | (73,072) |
| Increase (Decrease) in: | | | | | |
| | (3,491,122) | (9,667,745) | (7,153,758) | (1,657,217) | 21,631,767 |

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| | | | | | |
|---|--------------|---------------|--------------|--------------|---------------|
| Payable for investments purchased | | | | | |
| Payable for offering costs | | (74,579) | | | |
| Payable for unfunded senior loans | 38,661 | 85,502 | 44,660 | 38,661 | |
| Payable for variation margin on swap contracts | | | | 529 | |
| Accrued interest | 441 | (24) | 129,037 | (1,702) | 427,205 |
| Accrued management fees | (1,525) | (4,014) | 1,393 | (1,169) | (17,815) |
| Accrued Trustees fees | 16,422 | 28,439 | 17,746 | 2,793 | 73,533 |
| Accrued other expenses | (21,439) | 112,116 | 44,639 | 4,311 | 90,658 |
| Net realized (gain) loss from: | | | | | |
| Investments and foreign currency | (988,609) | 3,918,156 | 2,177,791 | 1,771,955 | 9,945,000 |
| Paydowns | | (113,466) | (75,644) | | |
| Change in net unrealized (appreciation) depreciation of: | | | | | |
| Investments and foreign currency | 1,461,678 | (795,592) | (828,220) | (1,590,671) | 5,536,690 |
| Swaps ⁽¹⁾ | 650,645 | 3,024,738 | 2,851,257 | 62,704 | |
| Net cash provided by (used in) operating activities | 17,779,140 | 39,251,969 | 23,448,837 | 13,147,099 | 74,424,218 |
| Cash Flows from Financing Activities: | | | | | |
| (Payments for) deferred offering costs | | (186,204) | | | |
| Proceeds from shelf offering, net of offering costs | | 5,297,434 | 9,134,335 | | |
| Cash distributions paid to common shareholders | (17,780,433) | (44,392,322) | (32,557,222) | (13,148,018) | (74,642,114) |
| Net cash provided by (used in) financing activities | (17,780,433) | (39,281,092) | (23,422,887) | (13,148,018) | (74,642,114) |
| Net Increase (Decrease) in Cash | (1,293) | (29,123) | 25,950 | (919) | (217,896) |
| Cash at the beginning of period | 1,293 | 29,123 | 17,800 | 956 | 217,896 |
| Cash at the end of period | \$ | \$ | \$ 43,750 | \$ 37 | \$ |
| Supplemental Disclosure of Cash Flow Information | NSL | JFR | JRO | JSD | JQC |
| Cash paid for interest (excluding borrowing and amortization of offering costs) | \$ 3,615,154 | \$ 10,372,959 | \$ 6,930,126 | \$ 2,365,965 | \$ 20,019,985 |
| Non-cash financing activities not included herein consists of reinvestments of common share distributions | | 139,663 | 59,873 | | |

(1) Excluding over-the-counter cleared swaps.

See accompanying notes to financial statements.

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Financial Highlights

Selected data for a common share outstanding throughout each period:

| | Investment Operations | | | Less Distributions to Common Shareholders | | | Common Share Premium Discount from Shares Sold Repurchased through Offering and Shelf Offering | | | Ending Share Price | |
|------------------|-------------------------------------|---|--|--|---|------------|--|--------------------|---------------|--------------------------|---------|
| | Beginning Common Share NAV | Net Invest ment Loss (Gain) | Net Realized/ Unrealized Gain (Loss) | Total Investment Income | From Accumulated Net Realized Gains | Net Net | Total Costs | Retire Offering | Ending NAV | | |
| NSL | | | | | | | | | | | |
| Year Ended 7/31: | | | | | | | | | | | |
| 2018 | \$ 6.97 | \$ 0.43 | \$ (0.04) | \$ 0.39 | \$ (0.45) | \$ (0.45) | \$ | \$ | \$ | \$ 6.91 | \$ 6.13 |
| 2017 | 6.76 | 0.46 | 0.21 | 0.67 | (0.46) | (0.46) | | | | 6.97 | 6.83 |
| 2016 | 7.16 | 0.45 | (0.43) | 0.02 | (0.42) | (0.42) | | * | | 6.76 | 6.25 |
| 2015 | 7.51 | 0.45 | (0.38) | 0.07 | (0.42) | (0.42) | | | | 7.16 | 6.34 |
| 2014 | 7.46 | 0.44 | 0.05 | 0.49 | (0.44) | (0.44) | | | | 7.51 | 6.98 |
| JFR | | | | | | | | | | | |
| Year Ended 7/31: | | | | | | | | | | | |
| 2018 | 11.76 | 0.66 | (0.10) | 0.56 | (0.77) | (0.77) | | | * | 11.55 | 10.30 |
| 2017 | 11.36 | 0.73 | 0.46 | 1.19 | (0.79) | (0.79) | | | * | 11.76 | 11.83 |
| 2016 | 12.01 | 0.73 | (0.66) | 0.07 | (0.72) | (0.72) | | | | 11.36 | 10.68 |
| 2015 | 12.59 | 0.75 | (0.61) | 0.14 | (0.72) | (0.72) | | | | 12.01 | 10.67 |
| 2014 | 12.54 | 0.75 | 0.06 | 0.81 | (0.76) | (0.76) | | * | * | 12.59 | 11.72 |

**Common Share Supplemental Data/
Ratios Applicable to Common Shares
Ratios to Average Net
Assets(c)**

| Common Share Total Returns | Based on Share Price(b) | Ending Net Assets (000) | Expenses | Net Investment Income (Loss) | Portfolio Turnover Rate(d) |
|---------------------------------------|--|--|-----------------|---|---|
| 5.91% | (3.78)% | \$ 266,752 | 2.90% | 6.24% | 29% |
| 10.22 | 17.00 | 269,083 | 2.64 | 6.70 | 55 |
| 0.61 | 5.89 | 261,071 | 2.53 | 6.84 | 29 |
| 0.96 | (3.25) | 276,530 | 2.37 | 6.08 | 34 |
| 6.78 | (0.29) | 290,088 | 2.15 | 5.89 | 58 |
| 5.01 | (6.64) | 657,157 | 2.99 | 5.68 | 29 |
| 10.76 | 18.63 | 663,863 | 2.63 | 6.28 | 59 |
| 0.93 | 7.50 | 626,627 | 2.46 | 6.52 | 26 |
| 1.15 | (2.88) | 662,801 | 2.29 | 6.08 | 33 |
| 6.62 | (1.84) | 694,584 | 2.05 | 5.94 | 52 |

(a) Per share Net Investment Income (Loss) is calculated using the average daily shares method.

(b) Total Return Based on Common Share NAV is the combination of changes in common share NAV, reinvested dividend income at NAV and reinvested capital gains distributions at NAV, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending NAV. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its NAV), and therefore may be different from the price used in the calculation. Total returns are not annualized.

Total Return Based on Common Share Price is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

(c) Net Investment Income (Loss) ratios reflect income earned and expenses incurred on assets attributable to preferred shares (as described in Note 4 Fund Shares, Preferred Shares) and/or borrowings (as described in Note 9 Fund Leverage), where applicable.

Each ratio includes the effect of all interest expense paid and other costs related to preferred shares and/or borrowings, where applicable, as follows:

**Ratios of Interest Expense
to Average Net Assets
Applicable to Common Shares**

NSL

Year Ended 7/31:

| | |
|------|-------|
| 2018 | 1.46% |
| 2017 | 1.19 |
| 2016 | 1.08 |
| 2015 | 0.89 |
| 2014 | 0.72 |

**Ratios of Interest Expense
to Average Net Assets
Applicable to Common Shares**

JFR

Year Ended 7/31:

| | |
|------|-------|
| 2018 | 1.61% |
| 2017 | 1.24 |
| 2016 | 1.08 |
| 2015 | 0.88 |
| 2014 | 0.71 |

(d) Portfolio Turnover Rate is calculated based on the lesser of long-term purchases or sales (as disclosed in Note 5 Investment Transactions) divided by the average long-term market value during the period.

* Rounds to less than \$0.01 per share.

See accompanying notes to financial statements.

Financial Highlights (continued)

Selected data for a common share outstanding throughout each period:

| | Investment Operations | | | Less Distributions to Common Shareholders | | | Common Share Premium from Shares Sold through Shelf Offering | | | Ending Share Price |
|------------------|-------------------------------------|---------------------------------------|---|--|---|-------------------------|---|---------------|----------|--------------------------|
| | Beginning Common Share NAV | Net Investment Income (Loss) | Net Realized/ Unrealized Gain (Loss) | From Net Investment Total Income | From Accumu lated Net Realized Gains | Offering Total Costs | Offering Shelf Offering | Ending NAV | | |
| JRO | | | | | | | | | | |
| Year Ended 7/31: | | | | | | | | | | |
| 2018 | \$ 11.70 | \$ 0.66 | \$ (0.09) | \$ 0.57 | \$ (0.80) | \$ (0.80) | \$ * | \$ 11.47 | \$ 10.23 | |
| 2017 | 11.31 | 0.76 | 0.45 | 1.21 | (0.83) | (0.83) | 0.01 | 11.70 | 11.87 | |
| 2016 | 12.05 | 0.77 | (0.75) | 0.02 | (0.76) | (0.76) | | 11.31 | 10.72 | |
| 2015 | 12.68 | 0.79 | (0.66) | 0.13 | (0.76) | (0.76) | | 12.05 | 10.82 | |
| 2014 | 12.55 | 0.78 | 0.14 | 0.92 | (0.79) | (0.79) | * | * 12.68 | 12.40 | |
| JSD | | | | | | | | | | |
| Year Ended 7/31: | | | | | | | | | | |
| 2018 | 18.07 | 1.19 | (0.04) | 1.15 | (1.30) | (1.30) | | 17.92 | 16.67 | |
| 2017 | 17.49 | 1.29 | 0.54 | 1.83 | (1.25) | (1.25) | * | 18.07 | 17.75 | |
| 2016 | 18.63 | 1.21 | (1.16) | 0.05 | (1.16) | (0.03) | (1.19) | 17.49 | 16.16 | |
| 2015 | 19.48 | 1.22 | (0.87) | 0.35 | (1.16) | (0.04) | (1.20) | 18.63 | 16.41 | |
| 2014 | 19.91 | 1.29 | (0.02) | 1.27 | (1.37) | (0.33) | (1.70) | * 19.48 | 18.20 | |

**Common Share Supplemental Data/
Ratios Applicable to Common Shares
Ratios to Average Net
Assets(c)**

| Common Share Total Returns | | | | | |
|---------------------------------------|--|--|-----------------|---|---|
| Based on NAV(b) | Based on Share Price(b) | Ending Net Assets (000) | Expenses | Net Investment Income (Loss) | Portfolio Turnover Rate(d) |
| 5.06% | (7.38)% | \$ 465,378 | 2.99% | 5.77% | 30% |
| 11.06 | 18.92 | 465,161 | 2.68 | 6.57 | 57 |
| 0.53 | 6.91 | 435,189 | 2.49 | 6.91 | 27 |
| 1.03 | (6.74) | 463,729 | 2.31 | 6.41 | 34 |
| 7.54 | 3.91 | 487,784 | 2.07 | 6.16 | 55 |
| 6.66 | 1.33 | 180,884 | 2.96 | 6.69 | 29 |
| 10.68 | 17.91 | 182,468 | 2.52 | 7.18 | 58 |
| 0.62 | 6.52 | 176,531 | 2.27 | 7.05 | 34 |
| 1.87 | (3.27) | 188,031 | 1.78 | 6.43 | 31 |
| 6.59 | 0.16 | 196,613 | 1.88 | 6.52 | 45 |

(a) Per share Net Investment Income (Loss) is calculated using the average daily shares method.

(b) Total Return Based on Common Share NAV is the combination of changes in common share NAV, reinvested dividend income at NAV and reinvested capital gains distributions at NAV, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending NAV. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its NAV), and therefore may be different from the price used in the calculation. Total returns are not annualized.

Total Return Based on Common Share Price is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

(c) Net Investment Income (Loss) ratios reflect income earned and expenses incurred on assets attributable to preferred shares (as described in Note 4 – Fund Shares, Preferred Shares) and/or borrowings (as described in Note 9 – Fund Leverage), where applicable.

Each ratio includes the effect of all interest expense paid and other costs related to preferred shares and/or borrowings, where applicable, as follows:

**Ratios of Interest Expense
to Average Net Assets
Applicable to Common Shares**

JRO

Year Ended 7/31:

| | |
|------|-------|
| 2018 | 1.59% |
| 2017 | 1.27 |
| 2016 | 1.08 |
| 2015 | 0.89 |
| 2014 | 0.71 |

**Ratios of Interest Expense
to Average Net Assets
Applicable to Common Shares**

JSD

Year Ended 7/31:

| | |
|------|-------|
| 2018 | 1.44% |
| 2017 | 1.07 |
| 2016 | 0.82 |
| 2015 | 0.45 |
| 2014 | 0.50 |

(d) Portfolio Turnover Rate is calculated based on the lesser of long-term purchases or sales (as disclosed in Note 5 Investment Transactions) divided by the average long-term market value during the period.

* Rounds to less than \$0.01 per share.

See accompanying notes to financial statements.

Financial Highlights (continued)

Selected data for a common share outstanding throughout each period:

| | Investment Operations | | | Less Distributions to Common Shareholders | | | Common Share | |
|------------------|-------------------------------------|--------------------------------|---|--|---|---|---------------|--------------------------|
| | Beginning Common Share NAV | Net Investment Income(a) | Net Realized/ Unrealized Gain (Loss) | Total Investment Income | From Accumulated Net Realized Gains | Discount from Shares Repurchased and Retired | Ending NAV | Ending Share Price |
| JQC | | | | | | | | |
| Year Ended 7/31: | | | | | | | | |
| 2018 | \$ 9.32 | \$ 0.44 | \$ (0.12) | \$ 0.32 | \$(0.53) | \$ (0.53) | \$ 9.11 | \$ 7.89 |
| 2017 | 9.25 | 0.52 | 0.18 | 0.70 | (0.63) | (0.63) | 9.32 | 8.69 |
| 2016 | 9.88 | 0.58 | (0.60) | (0.02) | (0.61) | (0.61) | * 9.25 | 8.43 |
| 2015 | 10.25 | 0.62 | (0.43) | 0.19 | (0.56) | (0.56) | * 9.88 | 8.59 |
| 2014 | 10.13 | 0.60 | 0.16 | 0.76 | (0.64) | (0.64) | | |